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AMERICAN EXPRESS FINANCIAL CORP

Form 13F-HR/A

May 26, 2004

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

FORM 13 (F) COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey Fox Minneapolis, MN May 14, 2004

[Signature] [City, State] [Date]

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 13
Form 13F Information Table Entry Total: 5229
Form 13F Information Table Value Total: \$67195539 (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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE						
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ CALL	INVSTMT DSCRETN	O MA	
AAON INC	COM	000360206	554	28000	SH			DEFINED	01
AAR CORP	COM	000361105	1105	89945	SH			DEFINED	01
ABC BANCORP	COM	000400101	313	16513	SH			DEFINED	01
LIPMAN ELECTRONIC ENGINEERIG	COM	000428011	1172	25370	SH			DEFINED	01 1
ADC TELECOM	COM	000886101	152	52469	SH			DEFINED	01
ADC TELECOM	COM	000886101	2083	718400	SH			DEFINED	01 0
ADC TELECOM	COM	000886101	532	183558	SH			DEFINED	01 0
ADC TELECOM	COM	000886101	74	25800	SH			DEFINED	01 1
ROYAL CARIBBEAN COM USD0.01	COM	000886286	5208	118100	SH			DEFINED	01 1
ACT TELECONFERENCING INC	COM	000955104	96	34700	SH			DEFINED	01
ABM INDUSTRIES INC	COM	000957100	2445	136204	SH			DEFINED	01
AFC ENTERPRISES	COM	00104Q107	110	4784	SH			DEFINED	01
AFLAC INC	COM	001055102	1339	33355	SH			DEFINED	01
AFLAC INC	COM	001055102	1494	37190	SH			DEFINED	01 0
AFLAC INC	COM	001055102	4684	116695	SH			DEFINED	01 0
ORBOTECH LTD	COM	001082338	79	3300	SH			DEFINED	01 1
CHECK POINT SFTWRE ORD ILS1	COM	001082411	26040	1144117	SH			DEFINED	01 1
AGCO CORP	COM	001084102	10237	494277	SH			DEFINED	01
AGCO CORP	COM	001084102	2690	129910	SH			DEFINED	01 0
AGL RESOURCES INC	COM	001204106	1137	39177	SH			DEFINED	01
AGL RESOURCES INC	COM	001204106	20	716	SH			DEFINED	01 0
AGL RESOURCES INC	COM	001204106	95	3261	SH			DEFINED	01 0
AES CORP	COM	00130H105	389	45586	SH			DEFINED	01
AES CORP	COM	00130H105	1209	141693	SH			DEFINED	01 0
ALCON INC	COM	001382649	11658	184289	SH			DEFINED	01 1
AMB PROPERTY CORP.	COM	00163T109	276	7419	SH			DEFINED	01
AMC ENTERTAINMENT IN	COM	001669100	1845	120189	SH			DEFINED	01
AMLI.	COM	001735109	1076	38100	SH			DEFINED	01
AMN HEALTHCARE SERV.	COM	001744101	2624	142990	SH			DEFINED	01
AMR CORP DEL	COM	001765106	38695	3039722	SH			DEFINED	01
AMR CORP DEL	COM	001765106	126	9920	SH			DEFINED	01 0
AMR CORP DEL	COM	001765106	345	27100	SH			DEFINED	01 0
AMR CORP DEL	COM	001765106	29884	2347621	SH			DEFINED	01 1
AMR CORP RESTRICTED	COM	001765999	21	2350	SH			DEFINED	01
AMR CORP RESTRICTED	COM	001765999	81	9089	SH			DEFINED	01 0
APAC CUSTOMER SVCS	COM	00185E106	6	2120	SH			DEFINED	01
ATI TECHNOLOGIES.	COM	001941103	21	1297	SH			DEFINED	01 0

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AT&T CORP	COM	001957505	79293	4051809	SH	DEFINED	01
AT&T CORP	COM	001957505	513	26197	SH	DEFINED	01 0
AT&T CORP	COM	001957505	5343	273021	SH	DEFINED	01 0
AT&T CORP	COM	001957505	1565	80000	SH	DEFINED	01 1
AT&T CORP	COM	001957505	820	41894	SH	DEFINED	01 1
A S A LIMITED	COM	002050102	3083	71200	SH	DEFINED	01
ATMI INC	COM	00207R101	2460	93507	SH	DEFINED	01
AT&T WIRELESS SVCS	COM	00209A106	113573	8344801	SH	DEFINED	01
AT&T WIRELESS SVCS	COM	00209A106	1024	75296	SH	DEFINED	01 0
AT&T WIRELESS SVCS	COM	00209A106	8438	619972	SH	DEFINED	01 0
AVX CORP	COM	002444107	496	30100	SH	DEFINED	01
AARON RENTS INC	COM	002535201	4907	197165	SH	DEFINED	01
AARON RENTS INC-CL A	COM	002535300	65	3000	SH	DEFINED	01
ABAXIS	COM	002567105	1499	74000	SH	DEFINED	01
ABBOTT LABS *	COM	002824100	8030	195359	SH	DEFINED	01
ABBOTT LABS *	COM	002824100	1265	30768	SH	DEFINED	01 0
ABBOTT LABS *	COM	002824100	14624	355809	SH	DEFINED	01 0
ABBOTT LABS *	COM	002824100	4495	109300	SH	DEFINED	01 1
ABERCROMBIE & FITCH	COM	002896207	138	4082	SH	DEFINED	01
ABERCROMBIE & FITCH	COM	002896207	499	14739	SH	DEFINED	01 0
ABGENIX INC	COM	00339B107	2617	196900	SH	DEFINED	01
ABLE LABORATORIES INC	COM	00371N407	852	43600	SH	DEFINED	01
ABOVENET INC	COM	00374N107	303	8000	SH	DEFINED	01 0
ABITIBI-CONSOLIDATED	COM	003924107	18803	2652048	SH	DEFINED	01
ACADIA REALTY TRUST	COM	004239109	827	58518	SH	DEFINED	01
ACCESS PHARMACEUTICALS INC	COM	00431M209	769	119840	SH	DEFINED	01
ACCREDITED HOME LENDERS	COM	00437P107	2596	65886	SH	DEFINED	01
ACCREDO HEALTH INC	COM	00437V104	8035	210885	SH	DEFINED	01
ACCREDO HEALTH INC	COM	00437V104	4	100	SH	DEFINED	01 0
ACE CASH EXPRESS INC	COM	004403101	474	15723	SH	DEFINED	01
ACETO CORP	COM	004446100	6	385	SH	DEFINED	01 0
ACTIVISION INC	COM	004930202	6333	400314	SH	DEFINED	01
ACTIVISION INC	COM	004930202	1650	104220	SH	DEFINED	01 0
ACTIVISION INC	COM	004930202	92	5800	SH	DEFINED	01 0
ACTION PERFORMANCE	COM	004933107	891	58365	SH	DEFINED	01
ACTEL CORP	COM	004934105	13458	594700	SH	DEFINED	01
ACTEL CORP	COM	004934105	70	3110	SH	DEFINED	01 0
ACTUATE CORP	COM	00508B102	1318	408000	SH	DEFINED	01 0
ACTUANT CORPORATION.	COM	00508X203	3928	100125	SH	DEFINED	01
ACUITY BRANDS INC	COM	00508Y102	7180	300703	SH	DEFINED	01
ACUITY BRANDS INC	COM	00508Y102	28	1204	SH	DEFINED	01 0
ACUITY BRANDS INC	COM	00508Y102	137	5730	SH	DEFINED	01 0
ACXIOM CORP	COM	005125109	32364	1473716	SH	DEFINED	01
ACXIOM CORP	COM	005125109	1328	60455	SH	DEFINED	01 0
ACXIOM CORP	COM	005125109	2051	93400	SH	DEFINED	01 0
ADAPTEC INC	COM	00651F108	2933	334892	SH	DEFINED	01
ADMINISTAFF INC	COM	007094105	1695	97240	SH	DEFINED	01
ADOBE SYSTEMS INC	COM	00724F101	18719	474752	SH	DEFINED	01
ADOBE SYSTEMS INC	COM	00724F101	1166	29555	SH	DEFINED	01 0
ADOBE SYSTEMS INC	COM	00724F101	3430	86987	SH	DEFINED	01 0
ADTRAN INC	COM	00738A106	172	5718	SH	DEFINED	01
ADVANCE AUTO PARTS.	COM	00751Y106	12678	311736	SH	DEFINED	01
ADVANCE AUTO PARTS.	COM	00751Y106	89	2193	SH	DEFINED	01 0
ADV DIGITAL INFORMAT.	COM	007525108	3405	299248	SH	DEFINED	01
ADV DIGITAL INFORMAT.	COM	007525108	3	270	SH	DEFINED	01 0
ADVANCED MKTG SERV	COM	00753T105	530	53486	SH	DEFINED	01
ADVANCED FIBRE COMM	COM	00754A105	7946	360678	SH	DEFINED	01
ADVANCED FIBRE COMM	COM	00754A105	82	3716	SH	DEFINED	01 0
ADVANCED NEUROMODULA.	COM	00757T101	4558	126300	SH	DEFINED	01
ADVANCED NEUROMODULA.	COM	00757T101	21537	596765	SH	DEFINED	01 0
ADVANCED NEUROMODULA.	COM	00757T101	615	17050	SH	DEFINED	01 0
ADVO INC	COM	007585102	8222	255164	SH	DEFINED	01

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ADVANCED POWER TECH	COM	00761E108	1177	128500	SH	DEFINED	01
ADVISORY BOARD CO.	COM	00762W107	2632	72000	SH	DEFINED	01
ADVISORY BOARD CO.	COM	00762W107	3	90	SH	DEFINED	01 0
ADVANCED MEDICAL OPTICS INC	COM	00763M108	2222	91084	SH	DEFINED	01
AEROFLEX INC	COM	007768104	7409	550460	SH	DEFINED	01
AEROFLEX INC	COM	007768104	24	1752	SH	DEFINED	01 0
AEROFLEX INC	COM	007768104	71	5298	SH	DEFINED	01 0
AEROPOSTALE INC.	COM	007865108	5116	141100	SH	DEFINED	01
AEROPOSTALE INC.	COM	007865108	168	4640	SH	DEFINED	01 0
ADVANCED MICRO DEV	COM	007903107	1295	79809	SH	DEFINED	01
ADVANCED MICRO DEV	COM	007903107	1288	79335	SH	DEFINED	01 0
ADVANCED ENERGY IND	COM	007973100	1932	94785	SH	DEFINED	01
ADVENT SOFTWARE	COM	007974108	13963	746672	SH	DEFINED	01
ADVENT SOFTWARE	COM	007974108	562	30014	SH	DEFINED	01 0
ADVENT SOFTWARE	COM	007974108	969	51800	SH	DEFINED	01 0
AETNA INC NEW	COM	00817Y108	118373	1319365	SH	DEFINED	01
AETNA INC NEW	COM	00817Y108	6501	72450	SH	DEFINED	01 0
AETNA INC NEW	COM	00817Y108	4612	51401	SH	DEFINED	01 0
AETNA INC NEW	COM	00817Y108	94	1050	SH	DEFINED	01 1
AFFILIATED COMPUTER	COM	008190100	68896	1327486	SH	DEFINED	01
AFFILIATED COMPUTER	COM	008190100	4974	95837	SH	DEFINED	01 0
AFFILIATED COMPUTER	COM	008190100	34	650	SH	DEFINED	01 0
AFFILIATED COMPUTER	COM	008190100	4344	83800	SH	DEFINED	01 1
AFFILIATED MANAGERS	COM	008252108	9090	166572	SH	DEFINED	01
AFFILIATED MANAGERS	COM	008252108	245	4500	SH	DEFINED	01 0
AFFYMETRIX.	COM	00826T108	476	14094	SH	DEFINED	01
AFFORDABLE RESIDENTIAL COMMU	COM	008273104	747	40386	SH	DEFINED	01
AFTERMARKET TECH.	COM	008318107	164	11140	SH	DEFINED	01
AGERE SYSTEMS INC-CL A	COM	00845V100	14020	4367800	SH	DEFINED	01
AGERE SYSTEMS INC-CL A	COM	00845V100	660	205595	SH	DEFINED	01 0
AGERE SYSTEMS INC-CL A	COM	00845V100	39435	12362062	SH	DEFINED	01 1
AGERE SYSTEMS CVT	CONV BND	00845VAA8	1131	800000	PRN	DEFINED	01
AGILENT TECHNOLOGIES	COM	00846U101	12704	401640	SH	DEFINED	01
AGILENT TECHNOLOGIES	COM	00846U101	1688	53352	SH	DEFINED	01 0
AGILENT TECHNOLOGIES	COM	00846U101	4280	135318	SH	DEFINED	01 0
AGILENT TECHNOLOGIES	COM	00846U101	31	977	SH	DEFINED	01 1
AGILENT TECH CVT	CONV BND	00846UAB7	2147	1900000	PRN	DEFINED	01
AGILE SOFTWARE CORP	COM	00846X105	1023	116900	SH	DEFINED	01
AGNICO EAGLE MINES	COM	008474108	11314	757700	SH	DEFINED	01
AGNICO EAGLE MINES	COM	008474108	3792	253990	SH	DEFINED	01 0
AGILYSYS INC	COM	00847J105	2965	249104	SH	DEFINED	01
AGREE REALTY CORP	COM	008492100	872	27074	SH	DEFINED	01
AGRIUM	COM	008916108	4304	292746	SH	DEFINED	01
AIR PROD & CHEM	COM	009158106	165115	3294394	SH	DEFINED	01
AIR PROD & CHEM	COM	009158106	5424	108173	SH	DEFINED	01 0
AIR PROD & CHEM	COM	009158106	5494	109613	SH	DEFINED	01 0
AIRGAS INC	COM	009363102	433	20320	SH	DEFINED	01
AIRGAS INC	COM	009363102	266	12500	SH	DEFINED	01 0
AIRGAS INC	COM	009363102	3081	145000	SH	DEFINED	01 1
AIRTRAN HOLDINGS INC	COM	00949P108	2134	179737	SH	DEFINED	01
AKAMAI TECHNOLOGIES.	COM	00971T101	652	49608	SH	DEFINED	01
AKSYS LTD.	COM	010196103	38	5894	SH	DEFINED	01
ALABAMA NATL BANC..	COM	010317105	1252	22560	SH	DEFINED	01
ALAMO GROUP INC.	COM	011311107	5998	344900	SH	DEFINED	01
ALAMOSA HOLDINGS INC	COM	011589108	6031	1032820	SH	DEFINED	01
ALAMOSA HOLDINGS INC	COM	011589108	5545	949550	SH	DEFINED	01 0
ALARIS MEDICAL SYSTEMS INC	COM	011637105	4315	231368	SH	DEFINED	01
ALARIS MEDICAL SYSTEMS INC	COM	011637105	33604	1801725	SH	DEFINED	01 0
ALARIS MEDICAL SYSTEMS INC	COM	011637105	1125	60300	SH	DEFINED	01 0
ALASKA AIRGROUP	COM	011659109	4151	168331	SH	DEFINED	01
ALBANY INTL CORP NEW	COM	012348108	2513	93460	SH	DEFINED	01
ALBANY MOLECULAR RES	COM	012423109	874	55000	SH	DEFINED	01

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ALBEMARLE CORP	COM	012653101	4722	162793	SH	DEFINED	01
ALBERTO CULVER	COM	013068101	257	5858	SH	DEFINED	01
ALBERTO CULVER	COM	013068101	899	20489	SH	DEFINED	01 0
ALBERTO CULVER	COM	013068101	50	1150	SH	DEFINED	01 1
ALBERTSONS INC	COM	013104104	25182	1136866	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	1849	83491	SH	DEFINED	01 0
ALCAN INC.	COM	013716105	7486	167152	SH	DEFINED	01
ALCAN INC.	COM	013716105	26236	586800	SH	DEFINED	01 1
ALCOA INC	COM	013817101	313528	9037968	SH	DEFINED	01
ALCOA INC	COM	013817101	9553	275400	SH	DEFINED	01 0
ALCOA INC	COM	013817101	11148	321352	SH	DEFINED	01 0
ALCOA INC	COM	013817101	24839	717000	SH	DEFINED	01 1
ALDERWOODS GROUP INC	COM	014383103	21	2010	SH	DEFINED	01 0
ALDERWOODS GROUP INC	COM	014383103	94	9000	SH	DEFINED	01 0
ALEXANDER & BALDWIN	COM	014482103	116	3478	SH	DEFINED	01
ALEXION PHARMACEUTIC	COM	015351109	819	34450	SH	DEFINED	01
ALIGN TECHNOLOGY INC.	COM	016255101	333	17511	SH	DEFINED	01
ALKERMES INC	COM	01642T108	57	3551	SH	DEFINED	01
ALLEGHANY CORP	COM	017175100	4537	18344	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	3157	230257	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	396	28903	SH	DEFINED	01 0
ALLEGHENY TECHNOLOGY	COM	01741R102	291	24061	SH	DEFINED	01
ALLEGHENY TECHNOLOGY	COM	01741R102	222	18355	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	15144	179949	SH	DEFINED	01
ALLERGAN INC	COM	018490102	2514	29867	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	198	2350	SH	DEFINED	01 1
ALLERGAN INC CVT	CONV BND	018490AE2	1025	1000000	PRN	DEFINED	01
ALLETE INC	COM	018522102	129	3678	SH	DEFINED	01
ALLIANCE BANKSHARES CORP	COM	018535104	599	33277	SH	DEFINED	01
ALLIANCE CAPITAL STK	COM	01855A101	10	275	SH	DEFINED	01 0
ALLIANCE DATA SYSTEM	COM	018581108	21062	627780	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	5190	161540	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	6	180	SH	DEFINED	01 0
ALLIANCE SEMI CONDUCT	COM	01877H100	751	98724	SH	DEFINED	01
ALLIANCE RESOURCE PARTNERS	COM	01877R108	551	13773	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	122	4685	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	114	4400	SH	DEFINED	01 1
ALLIANT TECHSYSTEMS	COM	018804104	6095	112052	SH	DEFINED	01
ALLIED DOMEQ SPS-ADR	COM	019121201	2561	76000	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	6853	514904	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	970	72880	SH	DEFINED	01 0
ALLMERICA FINANCIAL	COM	019754100	6117	177021	SH	DEFINED	01
ALLMERICA FINANCIAL	COM	019754100	37	1068	SH	DEFINED	01 0
ALLMERICA FINANCIAL	COM	019754100	165	4783	SH	DEFINED	01 0
ALLSCRIPTS HLTHCARE	COM	01988P108	2004	206600	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	122610	2697090	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	10198	224310	SH	DEFINED	01 0
ALLSTATE CORP	COM	020002101	7344	161565	SH	DEFINED	01 0
ALLSTATE CORP	COM	020002101	277	6100	SH	DEFINED	01 1
ALLTEL CORP	COM	020039103	6380	127897	SH	DEFINED	01
ALLTEL CORP	COM	020039103	3543	71012	SH	DEFINED	01 0
ALPHARMA INC CL A	COM	020813101	2858	145722	SH	DEFINED	01
ALTERA CORP	COM	021441100	16873	825073	SH	DEFINED	01
ALTERA CORP	COM	021441100	1998	97631	SH	DEFINED	01 0
ALTERA CORP	COM	021441100	2946	144050	SH	DEFINED	01 0
ALTERA CORP	COM	021441100	342	16700	SH	DEFINED	01 1
ALTERA CORP	COM	021441100	83	4052	SH	DEFINED	01 1
ALTIRIS INC	COM	02148M100	3093	110720	SH	DEFINED	01
ALTIRIS INC	COM	02148M100	3	90	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	801616	14722021	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	24496	449568	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	29631	544186	SH	DEFINED	01 0

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ALTRIA GROUP INC	COM	02209S103	40772	748985	SH	DEFINED	01	1
ALTRIA GROUP INC	COM	02209S103	5497	100951	SH	DEFINED	01	1
AMAZON COM INC	COM	023135106	220493	5094600	SH	DEFINED	01	
AMAZON COM INC	COM	023135106	5932	137099	SH	DEFINED	01	0
AMAZON COM INC	COM	023135106	958	22137	SH	DEFINED	01	0
AMBAC FINANCIAL GRP	COM	023139108	1551	21016	SH	DEFINED	01	0
AMBAC FINANCIAL GRP	COM	023139108	3	39	SH	DEFINED	01	0
AMBAC FINANCIAL GRP	COM	023139108	1794	24320	SH	DEFINED	01	0
AMCOL INTL CORP.	COM	02341W103	150	8582	SH	DEFINED	01	
AMERADA HESS	COM	023551104	6225	95358	SH	DEFINED	01	
AMERADA HESS	COM	023551104	1335	20455	SH	DEFINED	01	0
AMERADA HESS	COM	023551104	501	7686	SH	DEFINED	01	1
AMERADA HESS CVT PFD	CONV PRF	023551401	1564	24757	SH	DEFINED	01	0
AMEREN CORP	COM	023608102	5961	129337	SH	DEFINED	01	
AMEREN CORP	COM	023608102	1908	41405	SH	DEFINED	01	0
AMERICA SERVICE GROUP INC	COM	02364L109	152	4433	SH	DEFINED	01	
AMERICA MOVIL SA CV.	COM	02364W105	3582	92687	SH	DEFINED	01	
AMERICA MOVIL SA CV.	COM	02364W105	930	24045	SH	DEFINED	01	0
AMERICA MOVIL SA CV.	COM	02364W105	31	800	SH	DEFINED	01	0
AMERICA MOVIL SA CV.	COM	02364W105	161147	4166225	SH	DEFINED	01	1
AMERICA MOVIL SA CV.	COM	02364W105	3213	83122	SH	DEFINED	01	1
AMERICA WEST HLDG CP	COM	023657208	3193	335074	SH	DEFINED	01	
AMER AXLE & MFG HDGS	COM	024061103	7877	213745	SH	DEFINED	01	
AMER AXLE & MFG HDGS	COM	024061103	2452	66567	SH	DEFINED	01	0
AMER AXLE & MFG HDGS	COM	024061103	97	2621	SH	DEFINED	01	0
AMER AXLE & MFG HDGS	COM	024061103	83	2300	SH	DEFINED	01	1
AMER CAP STRATEGIES.	COM	024937104	149	4487	SH	DEFINED	01	
AMER CAP STRATEGIES.	COM	024937104	14468	435000	SH	DEFINED	01	1
AMERICAN ELEC PWR	COM	025537101	2536	77057	SH	DEFINED	01	
AMERICAN ELEC PWR	COM	025537101	2959	89886	SH	DEFINED	01	0
AMERICAN ELEC PWR	COM	025537101	209	6350	SH	DEFINED	01	1
AMERICAN EAGLE OUTFI	COM	02553E106	4683	173712	SH	DEFINED	01	
AMERICAN EAGLE OUTFI	COM	02553E106	29	1066	SH	DEFINED	01	0
AMERICAN EAGLE OUTFI	COM	02553E106	112	4159	SH	DEFINED	01	0
AMERICAN EQUITY INVT LIFE HL	COM	025676206	1787	139000	SH	DEFINED	01	0
AEMG - SMALL CAP GROWTH FUND	COM	025810987	15121	10000000	SH	DEFINED	01	0
AMERICAN EXPRESS	COM	025816109	4339	83681	SH	DEFINED	01	
AMERICAN EXPRESS	COM	025816109	15177	292712	SH	DEFINED	01	0
AMERICAN EXPRESS	COM	025816109	6409	123700	SH	DEFINED	01	1
AMERICAN FINICIAL GRP	COM	025932104	92	3090	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR	COM	02607P305	505	29800	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR	COM	02607P305	508	30000	SH	DEFINED	01	1
AM GREETINGS CL A	COM	026375105	1481	65057	SH	DEFINED	01	
AM GREETINGS CL A	COM	026375105	86	3792	SH	DEFINED	01	0
AM GREETINGS CL A	COM	026375105	347	15261	SH	DEFINED	01	0
AMERICAN HEALTHWAYS.	COM	02649V104	4975	203700	SH	DEFINED	01	
AMERICAN HOME MORTGAGE INVES	COM	02660R107	142	4922	SH	DEFINED	01	
AMERICAN HOME MORTGAGE INVES	COM	02660R107	2417	83900	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	843849	11826889	SH	DEFINED	01	
AMERICAN INTL GROUP	COM	026874107	21296	298509	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	45038	631219	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	121979	1710643	SH	DEFINED	01	1
AMER ITALIAN PASTA	COM	027070101	7779	194823	SH	DEFINED	01	
AMERICAN MANAGEMENT	COM	027352103	2346	122210	SH	DEFINED	01	
AMERICAN MEDICAL SYS..	COM	02744M108	2500	94360	SH	DEFINED	01	
AMERICAN MEDICAL SEC	COM	02744P101	2434	91100	SH	DEFINED	01	
AMERICAN PHARM PART.	COM	02886P109	37275	794100	SH	DEFINED	01	
AMERICAN PHARM PART.	COM	02886P109	1486	31680	SH	DEFINED	01	0
AMERICAN PHARM PART.	COM	02886P109	2410	51350	SH	DEFINED	01	0
AMER PWR CONVERSION	COM	029066107	38682	1681038	SH	DEFINED	01	
AMER PWR CONVERSION	COM	029066107	1521	66079	SH	DEFINED	01	0
AMER PWR CONVERSION	COM	029066107	3577	155433	SH	DEFINED	01	0

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AMERICAN STD CO	COM	029712106	45298	398199	SH	DEFINED	01
AMERICAN STD CO	COM	029712106	7055	62028	SH	DEFINED	01 0
AMERICAN STD CO	COM	029712106	1909	16780	SH	DEFINED	01 0
AMERICAN STD CO	COM	029712106	56814	500870	SH	DEFINED	01 1
AMERICAN STS WATER	COM	029899101	1041	42660	SH	DEFINED	01
AMERICAN TOWER CORP	COM	029912201	5730	505272	SH	DEFINED	01 1
AMERICAN WOODMARK CORP.	COM	030506109	3682	55394	SH	DEFINED	01
AMERICREDIT CORP	COM	03060R101	4391	257848	SH	DEFINED	01
AMERICREDIT CORP	COM	03060R101	29	1684	SH	DEFINED	01 0
AMERICREDIT CORP	COM	03060R101	104	6136	SH	DEFINED	01 0
AMERISTAR CASINOS IN	COM	03070Q101	160	4733	SH	DEFINED	01
AMERON INTL CORP.	COM	030710107	89	2639	SH	DEFINED	01
AMERSHAM.	COM	030719108	15	200	SH	DEFINED	01 0
AMERUS GROUP CO	COM	03072M108	3930	97394	SH	DEFINED	01
AMERISOURCEBERGEN	COM	03073E105	133487	2441251	SH	DEFINED	01
AMERISOURCEBERGEN	COM	03073E105	12603	230500	SH	DEFINED	01 0
AMERISOURCEBERGEN	COM	03073E105	1540	28174	SH	DEFINED	01 0
AMERISOURCEBERGEN	COM	03073E105	177	3300	SH	DEFINED	01 1
AMERIGROUP CORP	COM	03073T102	9049	198020	SH	DEFINED	01
AMERIGROUP CORP	COM	03073T102	5	110	SH	DEFINED	01 0
AMERITRADE HLDGS.	COM	03074K100	9276	602340	SH	DEFINED	01
AMERITRADE HLDGS.	COM	03074K100	11132	722950	SH	DEFINED	01 1
AMETEK INC (NEW)	COM	031100100	1047	40826	SH	DEFINED	01
AMGEN INC	COM	031162100	820077	14097921	SH	DEFINED	01
AMGEN INC	COM	031162100	31521	541920	SH	DEFINED	01 0
AMGEN INC	COM	031162100	20349	349823	SH	DEFINED	01 0
AMGEN INC	COM	031162100	59262	1019116	SH	DEFINED	01 1
AMGEN INC	COM	031162100	2668	45858	SH	DEFINED	01 1
AMGEN CVT	CONV BND	031162AE0	3982	5300000	PRN	DEFINED	01
AMGEN CVT	CONV BND	031162AE0	977	1300000	PRN	DEFINED	01 0
AMKOR TECHNOLOGY	COM	031652100	173	11792	SH	DEFINED	01 0
AMPHENOL CORP	COM	032095101	1678	56510	SH	DEFINED	01
AMPHENOL CORP	COM	032095101	428	14400	SH	DEFINED	01 1
AMSOUTH BANCORPORATI	COM	032165102	13855	589342	SH	DEFINED	01
AMSOUTH BANCORPORATI	COM	032165102	1878	79884	SH	DEFINED	01 0
AMSOUTH BANCORPORATI	COM	032165102	33	1400	SH	DEFINED	01 1
AMSURG CORP.	COM	03232P405	1917	84420	SH	DEFINED	01
AMSURG CORP.	COM	03232P405	12176	536125	SH	DEFINED	01 0
AMSURG CORP.	COM	03232P405	456	20100	SH	DEFINED	01 0
AMYLIN PHARM.	COM	032346108	12663	534500	SH	DEFINED	01
AMYLIN PHARM.	COM	032346108	1906	80460	SH	DEFINED	01 0
ANADARKO PETRO CORP	COM	032511107	51225	987767	SH	DEFINED	01
ANADARKO PETRO CORP	COM	032511107	2309	44528	SH	DEFINED	01 0
ANADARKO PETRO CORP	COM	032511107	2970	57276	SH	DEFINED	01 0
ANALOG DEVICES	COM	032654105	236732	4930940	SH	DEFINED	01
ANALOG DEVICES	COM	032654105	7019	146188	SH	DEFINED	01 0
ANALOG DEVICES	COM	032654105	4711	98113	SH	DEFINED	01 0
ANALOG DEVICES	COM	032654105	13368	278978	SH	DEFINED	01 1
ANALOG DEVICES	COM	032654105	580	12080	SH	DEFINED	01 1
ANALOGIC	COM	032657207	3003	66029	SH	DEFINED	01
ANAREN INC	COM	032744104	295	18670	SH	DEFINED	01
ANCHOR BANCORP	COM	032839102	1645	64364	SH	DEFINED	01
ANDREW CORP	COM	034425108	3457	197588	SH	DEFINED	01
ANDREW CORP	COM	034425108	633	36144	SH	DEFINED	01 0
ANDREW CORP	COM	034425108	108	6200	SH	DEFINED	01 1
ANDRX CORP-ANDRX GRP	COM	034553107	11	400	SH	DEFINED	01 0
ANDRX CORP-ANDRX GRP	COM	034553107	939	34500	SH	DEFINED	01 1
ANGELICA CORP	COM	034663104	567	24819	SH	DEFINED	01
ANGIOTECH PHARM IN.	COM	034918102	12	500	SH	DEFINED	01 0
ANGIOTECH PHARM IN.	COM	034918102	717	29378	SH	DEFINED	01 1
ANGLOGOLD LTD	COM	035128206	2536	60000	SH	DEFINED	01
ANHEUSER BUSCH CO	COM	035229103	47834	937910	SH	DEFINED	01

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ANHEUSER BUSCH CO	COM	035229103	3137	61505	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	9492	186114	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	97	1900	SH	DEFINED	01	1
ANIXTER INTL INC	COM	035290105	4204	148797	SH	DEFINED	01	
ANNTAYLOR STORES COR	COM	036115103	4068	95068	SH	DEFINED	01	
ANNTAYLOR STORES COR	COM	036115103	16	370	SH	DEFINED	01	0
ANNTAYLOR STORES COR	COM	036115103	73	1700	SH	DEFINED	01	0
ANSYS	COM	03662Q105	4455	112110	SH	DEFINED	01	
ANSYS	COM	03662Q105	4	100	SH	DEFINED	01	0
ANTHEM INC	COM	03674B104	108422	1196187	SH	DEFINED	01	
ANTHEM INC	COM	03674B104	12664	139710	SH	DEFINED	01	0
ANTHEM INC	COM	03674B104	2938	32410	SH	DEFINED	01	0
ANTHRACITE CAPITAL..	COM	037023108	589	46296	SH	DEFINED	01	
ANTIGENICS INC/DEL	COM	037032109	2995	280900	SH	DEFINED	01	
ANWORTH MORTGAGE ASSET CORP.	COM	037347101	690	49420	SH	DEFINED	01	
AON CORP	COM	037389103	9499	340364	SH	DEFINED	01	
AON CORP	COM	037389103	1992	71375	SH	DEFINED	01	0
AON CORP	COM	037389103	98	3500	SH	DEFINED	01	1
APACHE CORP	COM	037411105	231788	5369208	SH	DEFINED	01	
APACHE CORP	COM	037411105	6524	151191	SH	DEFINED	01	0
APACHE CORP	COM	037411105	6221	144114	SH	DEFINED	01	0
APACHE CORP	COM	037411105	26614	617500	SH	DEFINED	01	1
APARTMENT INVT & MGMT CO	COM	03748R101	5363	172539	SH	DEFINED	01	
APARTMENT INVT & MGMT CO	COM	03748R101	662	21285	SH	DEFINED	01	0
APOGEE ENTERPRISES	COM	037598109	953	77264	SH	DEFINED	01	
APOLLO GROUP INC -C	COM	037604105	40549	470882	SH	DEFINED	01	
APOLLO GROUP INC -C	COM	037604105	88866	1032010	SH	DEFINED	01	0
APOLLO GROUP INC -C	COM	037604105	6816	79156	SH	DEFINED	01	0
APOLLO GROUP INC -C	COM	037604105	155	1800	SH	DEFINED	01	1
UNIVERSITY OF PHOENIX ONLINE	COM	037604204	243	2798	SH	DEFINED	01	
APOGENT TECHNOLOGIES	COM	03760A101	1012	32980	SH	DEFINED	01	
APOLLO GOLD CORP	COM	03761E102	333	156250	SH	DEFINED	01	
APPALACHIAN PWR PFD \$100 5.9%	PRF	037735842	464	4692	SH	DEFINED	01	
APPALACHIAN PWR PFD \$100 5.920	PRF	037735859	573	5634	SH	DEFINED	01	
APPLE COMPUTER	COM	037833100	8620	318654	SH	DEFINED	01	
APPLE COMPUTER	COM	037833100	3	104	SH	DEFINED	01	0
APPLE COMPUTER	COM	037833100	2351	86903	SH	DEFINED	01	0
APPLE COMPUTER	COM	037833100	4709	174094	SH	DEFINED	01	1
APPLEBEES INTL INC	COM	037899101	97	2348	SH	DEFINED	01	
APRIA HEALTHCARE GRO	COM	037933108	1002	33459	SH	DEFINED	01	
APPLERA - APP BIOSYS	COM	038020103	265	13406	SH	DEFINED	01	
APPLERA - APP BIOSYS	COM	038020103	4	200	SH	DEFINED	01	0
APPLERA - APP BIOSYS	COM	038020103	929	46954	SH	DEFINED	01	0
CELERA GENOMICS GRP-APPLER	COM	038020202	3819	263200	SH	DEFINED	01	
APPLICA INC	COM	03815A106	2986	265764	SH	DEFINED	01	
APPLICA INC	COM	03815A106	24	2170	SH	DEFINED	01	0
APPLICA INC	COM	03815A106	102	9050	SH	DEFINED	01	0
APPLIED FILMS CORP..	COM	038197109	2248	80601	SH	DEFINED	01	
APPLIED FILMS CORP..	COM	038197109	60	2140	SH	DEFINED	01	0
APPLIED IND TECHNOLO	COM	03820C105	1237	54436	SH	DEFINED	01	
APPLIED MATERIALS	COM	038222105	286204	13386560	SH	DEFINED	01	
APPLIED MATERIALS	COM	038222105	7330	342878	SH	DEFINED	01	0
APPLIED MATERIALS	COM	038222105	9379	438664	SH	DEFINED	01	0
APPLIED MATERIALS	COM	038222105	3928	184000	SH	DEFINED	01	1
APPLIED MATERIALS	COM	038222105	1037	48489	SH	DEFINED	01	1
APPLIED MICRO CIRCUT	COM	03822W109	229	39656	SH	DEFINED	01	
APPLIED MICRO CIRCUT	COM	03822W109	69	11948	SH	DEFINED	01	0
APPLIED MICRO CIRCUT	COM	03822W109	407	70717	SH	DEFINED	01	0
APPLIED SIGNAL.	COM	038237103	1093	40000	SH	DEFINED	01	
APPLIED SIGNAL.	COM	038237103	4	160	SH	DEFINED	01	0
APTARGROUP INC	COM	038336103	3929	102309	SH	DEFINED	01	
AQUA AMERICA INC	COM	03836W103	85	3911	SH	DEFINED	01	

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AQUA AMERICA INC	COM	03836W103	1331	61403	SH	DEFINED	01	0
AQUANTIVE INC..	COM	03839G105	2215	230827	SH	DEFINED	01	
AQUANTIVE INC..	COM	03839G105	3	330	SH	DEFINED	01	0
AQUILA INC	COM	03840P102	1476	313260	SH	DEFINED	01	
ARACRUZ CELLULOSE SA	COM	038496204	98	2550	SH	DEFINED	01	
ARACRUZ CELLULOSE SA	COM	038496204	57239	1497867	SH	DEFINED	01	1
ARACRUZ CELLULOSE SA	COM	038496204	816	21330	SH	DEFINED	01	1
ARBITRON INC	COM	03875Q108	3701	91948	SH	DEFINED	01	
ARBITRON INC	COM	03875Q108	113	2800	SH	DEFINED	01	0
ARBITRON INC	COM	03875Q108	4152	103100	SH	DEFINED	01	1
ARCH CHEMICALS INC	COM	03937R102	1908	67602	SH	DEFINED	01	
ARCH COAL INC	COM	039380100	553	17629	SH	DEFINED	01	
ARCH COAL INC	COM	039380100	284	9030	SH	DEFINED	01	0
ARCH COAL INC	COM	039380100	88	2800	SH	DEFINED	01	0
ARCH WIRELESS INC	COM	039392709	3930	121784	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	57391	3402038	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	2488	147465	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	3374	200000	SH	DEFINED	01	1
ARCTIC CAT INC	COM	039670104	5570	218536	SH	DEFINED	01	
ARDEN REALTY INC	COM	039793104	159	4920	SH	DEFINED	01	
ARENA BRANDS HLD CRP	COM	03999M207	522	111111	SH	DEFINED	01	
ARGONAUT GROUP INC	COM	040157109	2454	129000	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	8943	251538	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	6	170	SH	DEFINED	01	0
ARIBA	COM	04033V104	3243	1150000	SH	DEFINED	01	
ARIBA	COM	04033V104	5408	1917790	SH	DEFINED	01	0
ARKANSAS BEST CORP	COM	040790107	1988	74220	SH	DEFINED	01	
ARMOR HOLDINGS INC	COM	042260109	4383	132397	SH	DEFINED	01	
ARRHYTHMIA RESEARCH TECH	COM	042698308	939	44000	SH	DEFINED	01	
ARQULE INC	COM	04269E107	468	78824	SH	DEFINED	01	
ARRIS GROUP INC	COM	04269Q100	1561	169750	SH	DEFINED	01	
ARRIS GROUP INC	COM	04269Q100	14	1600	SH	DEFINED	01	0
ARRIS GROUP INC	COM	04269Q100	70	7600	SH	DEFINED	01	0
ARROW ELECTRONICS	COM	042735100	896	35206	SH	DEFINED	01	
ARROW ELECTRONICS	COM	042735100	133	5300	SH	DEFINED	01	1
ARROW INTERNATIONAL	COM	042764100	1709	57200	SH	DEFINED	01	
ARTISAN COMPONENTS	COM	042923102	2534	113716	SH	DEFINED	01	
ARTESYN TECHNOLOGIES	COM	043127109	5898	619445	SH	DEFINED	01	
ARTESYN TECHNOLOGIES	COM	043127109	23	2408	SH	DEFINED	01	0
ARTESYN TECHNOLOGIES	COM	043127109	73	7694	SH	DEFINED	01	0
ARTHROCARE CORP	COM	043136100	1344	58141	SH	DEFINED	01	
ARVINMERITOR INC	COM	043353101	1506	75992	SH	DEFINED	01	
ASBURY AUTOMOTIVE GROUP	COM	043436104	197	11398	SH	DEFINED	01	
ASCENTIAL SOFTWARE	COM	04362P207	55	2513	SH	DEFINED	01	
ASCENTIAL SOFTWARE	COM	04362P207	14	652	SH	DEFINED	01	0
ASCENTIAL SOFTWARE	COM	04362P207	57	2611	SH	DEFINED	01	0
ASHLAND INC	COM	044204105	981	21103	SH	DEFINED	01	
ASHLAND INC	COM	044204105	735	15820	SH	DEFINED	01	0
ASHLAND INC	COM	044204105	125	2700	SH	DEFINED	01	1
ASHWORTH INC	COM	04516H101	325	37360	SH	DEFINED	01	
APP CHINA GRP WTS 3/15/10 UNIT	WT	04516V118	0	6400	SH	DEFINED	01	0
ASK JEEVES INC.	COM	045174109	2432	68058	SH	DEFINED	01	
ASPECT COMMUNICATION	COM	04523Q102	834	53156	SH	DEFINED	01	
ASPECT COMMUNICATION	COM	04523Q102	21	1361	SH	DEFINED	01	0
ASPECT COMMUNICATION	COM	04523Q102	101	6434	SH	DEFINED	01	0
ASPEN TECH.	COM	045327103	5618	687650	SH	DEFINED	01	0
ASPEN TECH.	COM	045327103	2068	253125	SH	DEFINED	01	0
ASSET ACCEPTANCE CAPITAL	COM	04543P100	558	30000	SH	DEFINED	01	1
ASSO BANCORP	COM	045487105	139	3101	SH	DEFINED	01	
ASSO BANCORP	COM	045487105	89	1991	SH	DEFINED	01	0
ASSOCIATED ESTATES R	COM	045604105	45	4926	SH	DEFINED	01	
ASSURANT INC	COM	04621X108	12124	482080	SH	DEFINED	01	

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ASTEC INDS INC	COM	046224101	892	55393	SH	DEFINED	01
ASTORIA FINL CORP.	COM	046265104	280	7359	SH	DEFINED	01
ASTORIA FINL CORP.	COM	046265104	89	2351	SH	DEFINED	01 0
ASTRAZENECA PLC-ADR	COM	046353108	19	400	SH	DEFINED	01 0
AT ROAD INC	COM	04648K105	79	6419	SH	DEFINED	01
ATHEROGENICS INC	COM	047439104	2763	120791	SH	DEFINED	01
ATHEROGENICS INC	COM	047439104	4	160	SH	DEFINED	01 0
ATHEROS COMMUNICATIONS	COM	04743P108	3139	183450	SH	DEFINED	01
ATHEROS COMMUNICATIONS	COM	04743P108	267	15630	SH	DEFINED	01 0
ATLANTIC COAST AIRLI	COM	048396105	1143	157223	SH	DEFINED	01
ATMEL CORP	COM	049513104	130	19950	SH	DEFINED	01
ATMEL CORP	COM	049513104	68	10510	SH	DEFINED	01 0
ATMOS ENERGY CORP	COM	049560105	4698	183735	SH	DEFINED	01
ATRIX LAB INC	COM	04962L101	72	2834	SH	DEFINED	01
ATWOOD OCEANICS	COM	050095108	1383	38872	SH	DEFINED	01
AUDIOVOX CORP	COM	050757103	1291	64567	SH	DEFINED	01
AUDIOVOX CORP	COM	050757103	2198	109900	SH	DEFINED	01 0
AUGUST TECH CORP	COM	05106U105	371	24700	SH	DEFINED	01
AUTOBYTEL INC	COM	05275N106	110	8323	SH	DEFINED	01
AUTOBYTEL INC	COM	05275N106	6	420	SH	DEFINED	01 0
AUTODESK INC	COM	052769106	3292	104115	SH	DEFINED	01
AUTODESK INC	COM	052769106	1675	53065	SH	DEFINED	01 0
AUTODESK INC	COM	052769106	812	25672	SH	DEFINED	01 0
AUTODESK INC	COM	052769106	39850	1261100	SH	DEFINED	01 1
AUTOLIV INC.	COM	052800109	44	1085	SH	DEFINED	01
AUTOLIV INC.	COM	052800109	107	2601	SH	DEFINED	01 0
AUTOLIV INC.	COM	052800109	146	3600	SH	DEFINED	01 1
AUTOMATIC DATA PROC.	COM	053015103	1611	38368	SH	DEFINED	01
AUTOMATIC DATA PROC.	COM	053015103	5638	134239	SH	DEFINED	01 0
AUTOMATIC DATA PROC.	COM	053015103	23450	558200	SH	DEFINED	01 1
AUTONATION INC	COM	05329W102	5507	322974	SH	DEFINED	01
AUTONATION INC	COM	05329W102	1067	62605	SH	DEFINED	01 0
AUTOZONE	COM	053332102	6720	78165	SH	DEFINED	01
AUTOZONE	COM	053332102	89	1033	SH	DEFINED	01 0
AUTOZONE	COM	053332102	1707	19852	SH	DEFINED	01 0
AVANT IMMUNOTHERAPEU	COM	053491106	3	1210	SH	DEFINED	01 0
AVATAR HOLDINGS INC..	COM	053494100	1200	32001	SH	DEFINED	01
AVAYA INC	COM	053499109	1942	122204	SH	DEFINED	01
AVAYA INC	COM	053499109	1534	96623	SH	DEFINED	01 0
AVAYA INC	COM	053499109	38410	2425036	SH	DEFINED	01 1
AVENTIS	COM	053561106	31	400	SH	DEFINED	01 0
AVERY DENNISON CORP	COM	053611109	13035	209526	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	889	14298	SH	DEFINED	01 0
AVERY DENNISON CORP	COM	053611109	1563	25130	SH	DEFINED	01 0
AVID TECH	COM	05367P100	8342	180852	SH	DEFINED	01
AVID TECH	COM	05367P100	5	110	SH	DEFINED	01 0
AVISTA CORP	COM	05379B107	4054	214319	SH	DEFINED	01
AVISTA CORP	COM	05379B107	30	1600	SH	DEFINED	01 0
AVISTA CORP	COM	05379B107	132	7000	SH	DEFINED	01 0
AVNET INC	COM	053807103	714	29105	SH	DEFINED	01
AVNET INC	COM	053807103	88	3595	SH	DEFINED	01 0
AVNET INC	COM	053807103	39	1600	SH	DEFINED	01 1
AVOCENT CORPORATION	COM	053893103	604	16421	SH	DEFINED	01
AVON PRODUCTS	COM	054303102	1263	16640	SH	DEFINED	01
AVON PRODUCTS	COM	054303102	2	32	SH	DEFINED	01 0
AVON PRODUCTS	COM	054303102	4064	53560	SH	DEFINED	01 0
AVON PRODUCTS	COM	054303102	505	6700	SH	DEFINED	01 1
AXA	COM	054536107	1	24	SH	DEFINED	01 0
AXCELIS TECH INC	COM	054540109	4097	368438	SH	DEFINED	01
AXONYX INC	COM	05461R101	395	60460	SH	DEFINED	01
AZTAR CORP	COM	054802103	5099	208033	SH	DEFINED	01
AZTAR CORP	COM	054802103	1251	51000	SH	DEFINED	01 0

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BB&T CORP	COM	054937107	12464	353092	SH	DEFINED	01
BB&T CORP	COM	054937107	4391	124386	SH	DEFINED	01 0
BCE INC	COM	05534B109	1472	70000	SH	DEFINED	01
BEI TECHNOLOGIES INC	COM	05538P104	1599	71164	SH	DEFINED	01
BHP OPERATIONS 144A	PRF	055453740	5419	50000	SH	DEFINED	01
BISYS GROUP	COM	055472104	85	5094	SH	DEFINED	01
BISYS GROUP	COM	055472104	90	5369	SH	DEFINED	01 0
BJ SERVICES CO	COM	055482103	42791	988923	SH	DEFINED	01
BJ SERVICES CO	COM	055482103	828	19160	SH	DEFINED	01 0
BJ SERVICES CO	COM	055482103	2771	64030	SH	DEFINED	01 0
BJ SERVICES CO	COM	055482103	62538	1447650	SH	DEFINED	01 1
BJ SERVICES CVT	CONV BND	055482AF0	2037	2400000	PRN	DEFINED	01
BKF CAPITAL GROUP.	COM	05548G102	129	5000	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	12580	494247	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	341	13342	SH	DEFINED	01 0
BJ`S WHOLESALE CLUB	COM	05548J106	154	6066	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	219677	4290566	SH	DEFINED	01
BP PLC ADR	COM	055622104	1551	30300	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	4157	81200	SH	DEFINED	01 0
BRT REALTY TRUST	COM	055645303	119	5000	SH	DEFINED	01
BT GROUP PLC SPN ADR	COM	05577E101	835	25000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	59190	3027601	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	2370	121227	SH	DEFINED	01 0
BMC SOFTWARE INC	COM	055921100	4865	248843	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	55582	1523623	SH	DEFINED	01
BAKER HUGHES	COM	057224107	746	20450	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	4604	126195	SH	DEFINED	01 0
BALDOR ELECTRIC	COM	057741100	2749	119626	SH	DEFINED	01
BALL CORP	COM	058498106	285	4191	SH	DEFINED	01
BALL CORP	COM	058498106	870	12834	SH	DEFINED	01 0
BALLY TOTAL FITNESS	COM	05873K108	931	158870	SH	DEFINED	01
BANCFIRST CORP.	COM	05945F103	54	966	SH	DEFINED	01
BANCO ITAU HLD FIN SA - ADR	COM	059602201	112	2400	SH	DEFINED	01
BANCORPSOUTH INC	COM	059692103	224	10244	SH	DEFINED	01
BANCORP BANK/THE	COM	05969F104	1551	86157	SH	DEFINED	01
BANCORP BANK/THE	COM	05969F104	536	30000	SH	DEFINED	01 1
BANDAG INC.	COM	059815100	41	815	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	716563	8848614	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	30874	381266	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	30195	372869	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	55946	690890	SH	DEFINED	01 1
BANK OF AMERICA CORP	COM	060505104	1722	21268	SH	DEFINED	01 1
BANK OF HAWAII	COM	062540109	6496	140254	SH	DEFINED	01
BANK OF THE OZARKS INC	COM	063904106	5484	199070	SH	DEFINED	01
BANK OF THE OZARKS INC	COM	063904106	6	200	SH	DEFINED	01 0
BANK OF NEW YORK	COM	064057102	44894	1425194	SH	DEFINED	01
BANK OF NEW YORK	COM	064057102	260	8275	SH	DEFINED	01 0
BANK OF NEW YORK	COM	064057102	5547	176094	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	61882	1135021	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	3	54	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	13891	254781	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	401	7350	SH	DEFINED	01 1
BANK UNITED CORP RTS	WT	065416117	0	60	SH	DEFINED	01
BANKATLANTIC CL A	COM	065908501	126	7432	SH	DEFINED	01
BANKNORTH GROUP INC	COM	06646R107	235	6891	SH	DEFINED	01
BANKUNITED FINANCIAL	COM	06652B103	10536	354751	SH	DEFINED	01
BANKUNITED FINANCIAL	COM	06652B103	30	992	SH	DEFINED	01 0
BANKUNITED FINANCIAL	COM	06652B103	136	4565	SH	DEFINED	01 0
BANTA CORP	COM	066821109	2230	48182	SH	DEFINED	01
BARD (C.R.) INC	COM	067383109	30788	315313	SH	DEFINED	01
BARD (C.R.) INC	COM	067383109	39	400	SH	DEFINED	01 0
BARD (C.R.) INC	COM	067383109	1153	11808	SH	DEFINED	01 0

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BARNES & NOBLE	COM	067774109	816	25017	SH	DEFINED	01
BARNES & NOBLE	COM	067774109	89	2722	SH	DEFINED	01
BARNES GROUP	COM	067806109	1799	64487	SH	DEFINED	01
BARRICK GOLD INC	COM	067901108	13379	562600	SH	DEFINED	01
BARRICK GOLD INC	COM	067901108	20755	875000	SH	DEFINED	01
BARR PHARMACEUTICALS INC	COM	068306109	12773	278273	SH	DEFINED	01
BARR PHARMACEUTICALS INC	COM	068306109	2417	52650	SH	DEFINED	01
BARR PHARMACEUTICALS INC	COM	068306109	358	7750	SH	DEFINED	01
BARRA INC	COM	068313105	1851	52888	SH	DEFINED	01
BASSETT FURN IND.	COM	070203104	648	32679	SH	DEFINED	01
BAUSCH & LOMB	COM	071707103	269	4498	SH	DEFINED	01
BAUSCH & LOMB	COM	071707103	715	11924	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	93281	3019796	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	2408	77959	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	6981	225974	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	1560	50500	SH	DEFINED	01
BAXTER INTL CVT PFD	CONV PRF	071813406	7932	146900	SH	DEFINED	01
BAXTER INTL CVT PFD	CONV PRF	071813406	3035	56200	SH	DEFINED	01
BAYER AG--SPONSORED ADR	COM	072730302	5	200	SH	DEFINED	01
BEA SYSTEMS INC	COM	073325102	17841	1398200	SH	DEFINED	01
BEA SYSTEMS INC	COM	073325102	26	2013	SH	DEFINED	01
BEA SYSTEMS INC	COM	073325102	29608	2322110	SH	DEFINED	01
BEAR STEARNS	COM	073902108	5776	65871	SH	DEFINED	01
BEAR STEARNS	COM	073902108	2069	23601	SH	DEFINED	01
BEAR STEARNS	COM	073902108	81955	935775	SH	DEFINED	01
BEASLEY BRD GRP A.	COM	074014101	1408	80000	SH	DEFINED	01
BEAZER HOMES USA INC.	COM	07556Q105	5845	55192	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	142	2609	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	225	4144	SH	DEFINED	01
BECTON DICKINSON	COM	075887109	797	16430	SH	DEFINED	01
BECTON DICKINSON	COM	075887109	7	150	SH	DEFINED	01
BECTON DICKINSON	COM	075887109	2788	57499	SH	DEFINED	01
BED BATH & BEYOND IN	COM	075896100	811	19414	SH	DEFINED	01
BED BATH & BEYOND IN	COM	075896100	356	8488	SH	DEFINED	01
BED BATH & BEYOND IN	COM	075896100	2926	70059	SH	DEFINED	01
BED BATH & BEYOND IN	COM	075896100	298	7200	SH	DEFINED	01
BEL FUSE INC	COM	077347300	3757	114760	SH	DEFINED	01
BELDEN INC	COM	077459105	1463	77089	SH	DEFINED	01
BELL MICRPROD INC	COM	078137106	1060	147259	SH	DEFINED	01
BELL SOUTH	COM	079860102	129304	4669658	SH	DEFINED	01
BELL SOUTH	COM	079860102	2462	88900	SH	DEFINED	01
BELL SOUTH	COM	079860102	13848	500089	SH	DEFINED	01
BELL SOUTH	COM	079860102	178	6500	SH	DEFINED	01
BELL SOUTH	COM	079860102	772	27872	SH	DEFINED	01
BELO CORP	COM	080555105	525	18897	SH	DEFINED	01
BEMIS CO.	COM	081437105	179	6900	SH	DEFINED	01
BEMIS CO.	COM	081437105	629	24184	SH	DEFINED	01
BENCHMARK ELECTRONIC	COM	08160H101	10005	317818	SH	DEFINED	01
BENCHMARK ELECTRONIC	COM	08160H101	22	687	SH	DEFINED	01
BENCHMARK ELECTRONIC	COM	08160H101	86	2720	SH	DEFINED	01
WR BERKLEY	COM	084423102	141	3528	SH	DEFINED	01
BERKSHIRE HATHAWAY B	COM	084670207	26966	8668	SH	DEFINED	01
BERKSHIRE HATHAWAY B	COM	084670207	53409	17174	SH	DEFINED	01
BERKSHIRE HILLS.	COM	084680107	1011	28941	SH	DEFINED	01
BEST BUY CO INC	COM	086516101	205169	3966947	SH	DEFINED	01
BEST BUY CO INC	COM	086516101	11682	225846	SH	DEFINED	01
BEST BUY CO INC	COM	086516101	4448	86002	SH	DEFINED	01
BEST BUY CO INC	COM	086516101	188	3900	SH	DEFINED	01
BEST BUY CO INC	COM	086516101	2007	38810	SH	DEFINED	01
BEVERLY ENTERPRISES.	COM	087851309	1795	280362	SH	DEFINED	01
BIG 5 SPORTING GOODS CORP	COM	08915P101	67	2647	SH	DEFINED	01
BIG LOTS INC	COM	089302103	4110	283506	SH	DEFINED	01

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BIG LOTS INC	COM	089302103	386	26609	SH	DEFINED	01	0
BIO-RAD LABS CL A.	COM	090572207	4347	77100	SH	DEFINED	01	
BIO-REFERENCE LABS INC	COM	09057G602	876	55400	SH	DEFINED	01	
BIOMET INC	COM	090613100	84831	2211450	SH	DEFINED	01	
BIOMET INC	COM	090613100	2519	65667	SH	DEFINED	01	0
BIOMET INC	COM	090613100	6429	167589	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	263386	4737153	SH	DEFINED	01	
BIOGEN IDEC INC	COM	09062X103	90040	1619472	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	12852	231125	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	312	5600	SH	DEFINED	01	1
BIOVERIS CORP	COM	090676107	534	45100	SH	DEFINED	01	0
BIOLASE TECH STK	COM	090911108	3017	172345	SH	DEFINED	01	0
BIOSITE INC	COM	090945106	2267	70885	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	2159	37904	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	92	1613	SH	DEFINED	01	0
BLACK & DECKER	COM	091797100	1017	17860	SH	DEFINED	01	0
BLACK BOX CORP	COM	091826107	7489	139728	SH	DEFINED	01	
BLACK HILLS CORP	COM	092113109	4198	131744	SH	DEFINED	01	
BLACK HILLS CORP	COM	092113109	15	474	SH	DEFINED	01	0
BLACK HILLS CORP	COM	092113109	67	2108	SH	DEFINED	01	0
BLACKROCK INC	COM	09247X101	1525	25000	SH	DEFINED	01	1
BLOCK H&R INC	COM	093671105	6042	118405	SH	DEFINED	01	
BLOCK H&R INC	COM	093671105	2071	40576	SH	DEFINED	01	0
BLOCKBUSTER INC.	COM	093679108	21900	1251508	SH	DEFINED	01	
BLOCKBUSTER INC.	COM	093679108	196	11180	SH	DEFINED	01	0
BLOCKBUSTER INC.	COM	093679108	411	23500	SH	DEFINED	01	0
BLYTH INC	COM	09643P108	3907	119581	SH	DEFINED	01	
BLYTH INC	COM	09643P108	34	1044	SH	DEFINED	01	0
BOB EVANS FARMS	COM	096761101	2133	65766	SH	DEFINED	01	
BOCA RESORTS INC	COM	09688T106	1108	63500	SH	DEFINED	01	
BOEING	COM	097023105	28293	688896	SH	DEFINED	01	
BOEING	COM	097023105	2064	50241	SH	DEFINED	01	0
BOEING	COM	097023105	8621	209921	SH	DEFINED	01	0
BOEING	COM	097023105	11055	269550	SH	DEFINED	01	1
BOEING	COM	097023105	649	15821	SH	DEFINED	01	1
BOISE CASCADE	COM	097383103	196	5672	SH	DEFINED	01	
BOISE CASCADE	COM	097383103	688	19853	SH	DEFINED	01	0
BOISE CASCADE	COM	097383103	153	4400	SH	DEFINED	01	1
BON-TON STORES INC/THE	COM	09776J101	1152	74700	SH	DEFINED	01	
BOMBAY CO INC	COM	097924104	75	9568	SH	DEFINED	01	
BONE CARE INTERNATIONAL INC	COM	098072101	716	35800	SH	DEFINED	01	
BORDERS GROUP INC.	COM	099709107	1662	70004	SH	DEFINED	01	
BORDERS GROUP INC.	COM	099709107	90	3796	SH	DEFINED	01	0
BORG WARNER INC	COM	099724106	1625	19160	SH	DEFINED	01	
BORG WARNER INC	COM	099724106	101	1200	SH	DEFINED	01	1
BOSTON COMMUNICATION	COM	100582105	616	51993	SH	DEFINED	01	
BOSTON PRIVATE FINL	COM	101119105	2443	87244	SH	DEFINED	01	
BOSTON PROPERTIES IN	COM	101121101	1407	25900	SH	DEFINED	01	
BOSTON PROPERTIES IN	COM	101121101	1304	24000	SH	DEFINED	01	1
BOSTON SCIENTIFIC	COM	101137107	302449	7136627	SH	DEFINED	01	
BOSTON SCIENTIFIC	COM	101137107	8746	206355	SH	DEFINED	01	0
BOSTON SCIENTIFIC	COM	101137107	8579	202425	SH	DEFINED	01	0
BOSTON SCIENTIFIC	COM	101137107	379	8918	SH	DEFINED	01	1
BOSTON SCIENTIFIC	COM	101137107	219	5157	SH	DEFINED	01	1
BOWATER INC	COM	102183100	21246	486960	SH	DEFINED	01	
BOWATER INC	COM	102183100	220	5053	SH	DEFINED	01	0
BOWATER INC	COM	102183100	846	19400	SH	DEFINED	01	0
BOWNE & CO	COM	103043105	1627	95175	SH	DEFINED	01	
BOYD GAMING CORP	COM	103304101	63	2769	SH	DEFINED	01	
BOYDS COLLECTION LTD.	COM	103354106	73	28899	SH	DEFINED	01	
BRADLEY PHARMACEUTIC	COM	104576103	1737	68940	SH	DEFINED	01	
BRADLEY PHARMACEUTIC	COM	104576103	5	180	SH	DEFINED	01	0

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BRADY CORP	COM	104674106	6250	164117	SH	DEFINED	01
BRADY CORP	COM	104674106	6	170	SH	DEFINED	01 0
BRANDYWINE RLTY TR.	COM	105368203	1373	44949	SH	DEFINED	01
BRASIL TELECOM ADR	COM	105530109	46575	1362694	SH	DEFINED	01 1
BRASIL TELECOM ADR	COM	105530109	1675	49050	SH	DEFINED	01 1
BRIGGS & STRATTON	COM	109043109	11942	177006	SH	DEFINED	01
BRIGGS & STRATTON	COM	109043109	42	618	SH	DEFINED	01 0
BRIGGS & STRATTON	COM	109043109	169	2499	SH	DEFINED	01 0
BRIGHT POINT	COM	109473405	344	22404	SH	DEFINED	01
BRINKER INT`L INC	COM	109641100	43356	1143052	SH	DEFINED	01
BRINKER INT`L INC	COM	109641100	741	19520	SH	DEFINED	01 0
BRINKER INT`L INC	COM	109641100	1242	32750	SH	DEFINED	01 0
BRINKER INTL CVT	CONV BND	109641AC4	2145	3000000	PRN	DEFINED	01
BRINK'S CO, THE	COM	109696104	267	9714	SH	DEFINED	01
BRISTOL MYERS SQUIBB	COM	110122108	34011	1403655	SH	DEFINED	01
BRISTOL MYERS SQUIBB	COM	110122108	2050	84608	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB	COM	110122108	10703	441731	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB	COM	110122108	1993	82277	SH	DEFINED	01 1
BRISTOL WEST HOLDINGS INC	COM	11037M105	3306	162040	SH	DEFINED	01
BRISTOL WEST HOLDINGS INC	COM	11037M105	1993	97700	SH	DEFINED	01 0
BRISTOL WEST HOLDINGS INC	COM	11037M105	703	34500	SH	DEFINED	01 1
BROADCOM CORP	COM	111320107	43825	1118896	SH	DEFINED	01
BROADCOM CORP	COM	111320107	1536	39306	SH	DEFINED	01 0
BROADCOM CORP	COM	111320107	4352	111107	SH	DEFINED	01 0
BROCADE COMMUNICATIO	COM	111621108	2165	325000	SH	DEFINED	01
BROCADE COMMUNICATIO	COM	111621108	17	2730	SH	DEFINED	01 0
BROCADE COMMUNICATIO	COM	111621108	71	10700	SH	DEFINED	01 0
BROOKFIELD HOMES INC.	COM	112723101	2898	82559	SH	DEFINED	01
BROOKFIELD HOMES INC.	COM	112723101	32	920	SH	DEFINED	01 0
BROOKFIELD HOMES INC.	COM	112723101	144	4100	SH	DEFINED	01 0
BROOKFIELD PROP CORP	COM	112900105	271	8710	SH	DEFINED	01
BROOKLINE BANCORP INC	COM	11373M107	6052	379457	SH	DEFINED	01
BROOKS AUTOMATION INC	COM	114340102	2617	124748	SH	DEFINED	01
BROOKSTONE INC	COM	114537103	5967	216907	SH	DEFINED	01
BROOKTROUT INC	COM	114580103	730	36814	SH	DEFINED	01
BROWN & BROWN INC..	COM	115236101	113	2906	SH	DEFINED	01
BROWN-FORMAN CORP	COM	115637100	2223	44000	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	376	7884	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	1317	27626	SH	DEFINED	01 0
BROWN (TOM) INC	COM	115660201	13034	346642	SH	DEFINED	01
BROWN SHOE CO INC	COM	115736100	5320	146032	SH	DEFINED	01
BROWN SHOE CO INC	COM	115736100	1780	48882	SH	DEFINED	01 0
BROWN SHOE CO INC	COM	115736100	127	3491	SH	DEFINED	01 0
TOM BROWN UNIT	PRF	115758AA2	9946	9125	SH	DEFINED	01
TOM BROWN UNIT	PRF	115758AA2	818	750	SH	DEFINED	01 0
TOM BROWN UNIT	PRF	115758AA2	15260	14000	SH	DEFINED	01 0
BRUNSWICK CORP	COM	117043109	6497	159122	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	870	21311	SH	DEFINED	01 0
BRUSH ENGINEERED MAT	COM	117421107	951	46910	SH	DEFINED	01
BUCA INC	COM	117769109	1255	200746	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	4323	417334	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	22	2176	SH	DEFINED	01 0
BUCKEYE TECHNOLOGIES	COM	118255108	97	9323	SH	DEFINED	01 0
BUCKLE INC.	COM	118440106	4805	165900	SH	DEFINED	01
BLDG MATERIAL HOLD	COM	120113105	780	44439	SH	DEFINED	01
BURLINGTON COAT FACT	COM	121579106	2477	125100	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	77604	2463633	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	699	22200	SH	DEFINED	01 0
BURLINGTON N SANTA	COM	12189T104	5077	161157	SH	DEFINED	01 0
BURLINGTON N SANTA	COM	12189T104	5970	189650	SH	DEFINED	01 1
BURLINGTON RESOURCES	COM	122014103	14346	225459	SH	DEFINED	01
BURLINGTON RESOURCES	COM	122014103	95	1500	SH	DEFINED	01 0

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BURLINGTON RESOURCES	COM	122014103	2864	45012	SH	DEFINED	01	0
BUTLER MFG CO DEL	COM	123655102	399	17763	SH	DEFINED	01	
C&D TECHNOLOGY	COM	124661109	1196	71588	SH	DEFINED	01	
CBL & ASSOCIATES	COM	124830100	2817	45907	SH	DEFINED	01	
CCC INFORMATION.	COM	12487Q109	41	2283	SH	DEFINED	01	
CBRL GROUP INC	COM	12489V106	19853	500838	SH	DEFINED	01	
CBRL GROUP INC	COM	12489V106	802	20235	SH	DEFINED	01	0
CBRL GROUP INC	COM	12489V106	1316	33200	SH	DEFINED	01	0
C-COR.NET CORP	COM	125010108	2235	159425	SH	DEFINED	01	
CDI CORP	COM	125071100	1772	54882	SH	DEFINED	01	
CDW CORP	COM	12512N105	367	5432	SH	DEFINED	01	
CDW CORP	COM	12512N105	31	465	SH	DEFINED	01	0
CEC ENTERTAINMENT	COM	125137109	6781	195414	SH	DEFINED	01	
CH ENERGY GROUP	COM	12541M102	4287	87320	SH	DEFINED	01	
CH ROBINSON WORLDWID	COM	12541W100	8780	211573	SH	DEFINED	01	
CH ROBINSON WORLDWID	COM	12541W100	19	448	SH	DEFINED	01	0
CIGNA CORP	COM	125509109	56186	951998	SH	DEFINED	01	
CIGNA CORP	COM	125509109	108	1817	SH	DEFINED	01	0
CIGNA CORP	COM	125509109	1894	32089	SH	DEFINED	01	0
CIGNA CORP	COM	125509109	738	12504	SH	DEFINED	01	1
CIT GROUP INC	COM	125581108	58568	1541300	SH	DEFINED	01	1
CLECO CORP	COM	12561W105	2773	145705	SH	DEFINED	01	
CMS ENERGY CORP	COM	125896100	2380	265880	SH	DEFINED	01	
CMS ENERGY CORP	COM	125896100	328	36675	SH	DEFINED	01	0
CMS ENERGY CORP	COM	125896100	64	7100	SH	DEFINED	01	1
CPI CORP	COM	125902106	496	26065	SH	DEFINED	01	
CSS INDUSTRIES INC	COM	125906107	250	7500	SH	DEFINED	01	
CNA SURETY CORP.	COM	12612L108	3486	315474	SH	DEFINED	01	
CNF TRANS SER A CVT	CONV PRF	12612V205	25125	500000	SH	DEFINED	01	
CNF INC	COM	12612W104	1875	55805	SH	DEFINED	01	
CNS INC	COM	126136100	122	11264	SH	DEFINED	01	
CNET NETWORKS INC.	COM	12613R104	1011	97878	SH	DEFINED	01	
CNET NETWORKS INC.	COM	12613R104	3	330	SH	DEFINED	01	0
CSC HOLDINGS INC PFD PIK 11.75	PRF	126304609	1047	10000	SH	DEFINED	01	
CSG SYSTEMS	COM	126349109	194	11301	SH	DEFINED	01	
CSX CORP	COM	126408103	3115	102859	SH	DEFINED	01	
CSX CORP	COM	126408103	1475	48695	SH	DEFINED	01	0
CSX CORP	COM	126408103	79	2650	SH	DEFINED	01	1
CSX CORP CVT	CONV BND	126408GA5	2001	2400000	PRN	DEFINED	01	
CT COMMUNICATION INC	COM	126426402	476	34405	SH	DEFINED	01	
CTS CORP	COM	126501105	3602	276246	SH	DEFINED	01	
CUNO INC	COM	126583103	2131	47491	SH	DEFINED	01	
CVS CORP	COM	126650100	3335	94444	SH	DEFINED	01	
CVS CORP	COM	126650100	3185	90216	SH	DEFINED	01	0
CVS CORP	COM	126650100	22	632	SH	DEFINED	01	1
CV THERAPEUTICS INC	COM	126667104	183	12100	SH	DEFINED	01	
CABLEVISION NY GROUP	COM	12686C109	13600	594390	SH	DEFINED	01	
CABLE DESIGN TECH	COM	126924109	1117	117850	SH	DEFINED	01	
CABOT CORPORATION	COM	127055101	86	2612	SH	DEFINED	01	
CABOT CORPORATION	COM	127055101	84	2566	SH	DEFINED	01	0
CABOT OIL & GAS CORP	COM	127097103	3685	120607	SH	DEFINED	01	
CABOT OIL & GAS CORP	COM	127097103	4	120	SH	DEFINED	01	0
CABOT MICROELECTRONI	COM	12709P103	44	1048	SH	DEFINED	01	
CACHE INC	COM	127150308	755	22900	SH	DEFINED	01	
CACI INTERNATIONAL	COM	127190304	4784	111236	SH	DEFINED	01	
CACI INTERNATIONAL	COM	127190304	6	130	SH	DEFINED	01	0
CADBURY SCHWEPPE ADR	COM	127209302	1447	45000	SH	DEFINED	01	
CADENCE DESIGN SYS	COM	127387108	9387	636905	SH	DEFINED	01	
CAESARS ENT INC	COM	127687101	167	12825	SH	DEFINED	01	
CAESARS ENT INC	COM	127687101	1071	82099	SH	DEFINED	01	1
CAL DIVE INTL INC	COM	127914109	4288	166001	SH	DEFINED	01	
CALIFORNIA MICRO DEV	COM	130439102	111	8365	SH	DEFINED	01	

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CALIF PIZZA KITCHEN	COM	13054D109	672	33581	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	13179	694299	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	31	1658	SH	DEFINED	01 0
CALLAWAY GOLF CO	COM	131193104	150	7880	SH	DEFINED	01 0
CALPINE CORP	COM	131347106	125	26861	SH	DEFINED	01
CALPINE CORP	COM	131347106	0	55	SH	DEFINED	01 0
CALPINE CORP	COM	131347106	439	94018	SH	DEFINED	01 0
CAMBREX CORP	COM	132011107	1947	72385	SH	DEFINED	01
CAMDEN PROP TRUST	COM	133131102	171	3800	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	3483	127740	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	2551	93552	SH	DEFINED	01 0
CANADIAN NATL RAILWA	COM	136375102	1086	27600	SH	DEFINED	01
CANDELA CORP.	COM	136907102	2343	170870	SH	DEFINED	01
CANTEL MEDICAL CORP	COM	138098108	2011	112450	SH	DEFINED	01
CANTEL MEDICAL CORP	COM	138098108	3	175	SH	DEFINED	01 0
CANTERBURY PARK HLDG	COM	13811E101	955	50000	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	COM	139733109	4499	127415	SH	DEFINED	01
CAPITAL CORP OF THE WEST	COM	140065103	290	7399	SH	DEFINED	01
CAPITAL CROSSING BANK	COM	140071101	288	3905	SH	DEFINED	01
CAPITAL LEASE FUNDING INC	COM	140288101	46	3600	SH	DEFINED	01
CAPITAL LEASE FUNDING INC	COM	140288101	1201	93650	SH	DEFINED	01 0
CAPITAL LEASE FUNDING INC	COM	140288101	1406	110000	SH	DEFINED	01 1
CAPITAL ONE FINL COR	COM	14040H105	175384	2325095	SH	DEFINED	01
CAPITAL ONE FINL COR	COM	14040H105	12753	169084	SH	DEFINED	01 0
CAPITAL ONE FINL COR	COM	14040H105	7268	96347	SH	DEFINED	01 0
CAPITAL ONE FINL COR	COM	14040H105	16385	217350	SH	DEFINED	01 1
CAPITAL ONE FINL COR	COM	14040H105	499	6615	SH	DEFINED	01 1
CAPITALSOURCE INC.	COM	14055X102	27569	1228070	SH	DEFINED	01
CAPITALSOURCE INC.	COM	14055X102	27370	1219171	SH	DEFINED	01 0
CAPITALSOURCE INC.	COM	14055X102	1821	81100	SH	DEFINED	01 0
CAPITOL FEDERAL FINANCIAL	COM	14057C106	3328	92700	SH	DEFINED	01
CAPSTEAD MORTGAGE CORP	COM	14067E506	596	32313	SH	DEFINED	01
CAPTARIS INC	COM	14071N104	496	90251	SH	DEFINED	01
CARACO PHARM LABS INC	COM	14075T107	2	240	SH	DEFINED	01 0
CARBO CERAMICS	COM	140781105	6872	109152	SH	DEFINED	01
CARBO CERAMICS	COM	140781105	4	70	SH	DEFINED	01 0
CARAUSTAR	COM	140909102	5616	482110	SH	DEFINED	01
CARDINAL FINANCIAL CORP	COM	14149F109	688	71636	SH	DEFINED	01
CARDINAL HEALTH	COM	14149Y108	33824	490929	SH	DEFINED	01
CARDINAL HEALTH	COM	14149Y108	3217	46700	SH	DEFINED	01 0
CARDINAL HEALTH	COM	14149Y108	6859	99544	SH	DEFINED	01 0
CARDINAL HEALTH	COM	14149Y108	95	1400	SH	DEFINED	01 1
CAREER EDUCATIONS	COM	141665109	399	7041	SH	DEFINED	01
CAREER EDUCATIONS	COM	141665109	1	24	SH	DEFINED	01 0
CAREER EDUCATIONS	COM	141665109	31	547	SH	DEFINED	01 0
CAREER EDUCATIONS	COM	141665109	308	5400	SH	DEFINED	01 1
CAREMARK RX INC	COM	141705103	67377	2026350	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	13	400	SH	DEFINED	01 0
CAREMARK RX INC	COM	141705103	3379	101625	SH	DEFINED	01 0
CAREMARK RX INC	COM	141705103	268	8083	SH	DEFINED	01 1
CARLISLE COS INC.	COM	142339100	489	8634	SH	DEFINED	01
CARMAX INC	COM	143130102	184	6301	SH	DEFINED	01
CARMIKE CINEMAS INC	COM	143436400	90	2405	SH	DEFINED	01
CARNIVAL CORP	COM	143658300	75571	1682727	SH	DEFINED	01
CARNIVAL CORP	COM	143658300	2697	60149	SH	DEFINED	01 0
CARNIVAL CORP	COM	143658300	8697	193657	SH	DEFINED	01 0
CARNIVAL CORP	COM	143658300	40403	899867	SH	DEFINED	01 1
CARNIVAL CORP CVT	CONV BND	143658AN2	2315	1800000	PRN	DEFINED	01
CARPENTER TECHNOLOGY	COM	144285103	6744	205062	SH	DEFINED	01
CARPENTER TECHNOLOGY	COM	144285103	36	1080	SH	DEFINED	01 0
CARPENTER TECHNOLOGY	COM	144285103	161	4900	SH	DEFINED	01 0
CARREKER CORPORATION	COM	144433109	543	68557	SH	DEFINED	01

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CARTERS INC	COM	146229109	395	13800	SH	DEFINED	01
CASCADE NATURAL GAS	COM	147339105	745	34199	SH	DEFINED	01
CASEYS GENERAL STOR	COM	147528103	2323	139953	SH	DEFINED	01
CASH AMERICA INTL INC	COM	14754D100	1891	82033	SH	DEFINED	01
CASTLE A M CO PV10	COM	148411101	401	44353	SH	DEFINED	01
CASUAL MALE RETAIL	COM	148711104	528	51020	SH	DEFINED	01
CATALINA MKTG	COM	148867104	23739	1224240	SH	DEFINED	01
CATALINA MKTG	COM	148867104	923	47563	SH	DEFINED	01
CATALINA MKTG	COM	148867104	1529	78850	SH	DEFINED	01
CATAPULT COMM. CORP	COM	149016107	2156	120955	SH	DEFINED	01
CATELLUS DEVELOPMENT	COM	149113102	1275	49034	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	692692	8760486	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	25234	319104	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	16649	210561	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	4971	62800	SH	DEFINED	01
CATHAY GENERAL BANCORP	COM	149150104	833	12660	SH	DEFINED	01
CATO CORP -CL A	COM	149205106	3805	189446	SH	DEFINED	01
CAVCO INDUSTRIES INC	COM	149568107	16	434	SH	DEFINED	01
CEDAR FAIR LP	COM	150185106	5917	169200	SH	DEFINED	01
CELL GENESYS INC.	COM	150921104	1398	116100	SH	DEFINED	01
CELL THERAPEUTICS.	COM	150934107	745	88083	SH	DEFINED	01
CELL THERAPEUTICS.	COM	150934107	59	7000	SH	DEFINED	01
CEMEX ADW 04	WT	151290863	7	1931	SH	DEFINED	01
CEMEX	COM	151290889	54360	1822928	SH	DEFINED	01
CEMEX	COM	151290889	2197	73669	SH	DEFINED	01
CEMEX	COM	151290889	36875	1237400	SH	DEFINED	01
CENDANT CORP	COM	151313103	582093	23866025	SH	DEFINED	01
CENDANT CORP	COM	151313103	38605	1582916	SH	DEFINED	01
CENDANT CORP	COM	151313103	8222	337069	SH	DEFINED	01
CENDANT CORP	COM	151313103	47591	1951307	SH	DEFINED	01
CENDANT CORP	COM	151313103	2090	85707	SH	DEFINED	01
CENTENNIAL CELLULAR CORP	COM	15133V208	1144	169245	SH	DEFINED	01
CENTENE CORP.	COM	15135B101	5924	193655	SH	DEFINED	01
CENTENE CORP.	COM	15135B101	6	180	SH	DEFINED	01
CENTER POINT	COM	151895109	10816	131100	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	4377	382899	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	796	69643	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	2584	226075	SH	DEFINED	01
CENTEX CORPORATION	COM	152312104	7240	133928	SH	DEFINED	01
CENTEX CORPORATION	COM	152312104	33	610	SH	DEFINED	01
CENTEX CORPORATION	COM	152312104	1522	28158	SH	DEFINED	01
CENTEX CORPORATION	COM	152312104	877	16230	SH	DEFINED	01
CENTRAL EURO DISTRIBUTION CORP	COM	153435102	1094	33833	SH	DEFINED	01
CENTRAL FREIGHT LINES INC	COM	153491105	321	24400	SH	DEFINED	01
CENTRAL GARDEN & PET.	COM	153527106	5790	160833	SH	DEFINED	01
CENTRAL GARDEN & PET.	COM	153527106	28	776	SH	DEFINED	01
CENTRAL GARDEN & PET.	COM	153527106	125	3481	SH	DEFINED	01
CENTRAL ILL LT PFD \$100 5.850	PRF	153645882	3580	35000	SH	DEFINED	01
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	545	18266	SH	DEFINED	01
CENTRAL PARKING	COM	154785109	2043	101737	SH	DEFINED	01
CENTRAL VT PUB SRV	COM	155771108	1428	63515	SH	DEFINED	01
CENTURY ALUMINUM	COM	156431108	1860	65914	SH	DEFINED	01
CENTURY BUSINESS SRV	COM	156490104	22	4490	SH	DEFINED	01
CENTURY BUSINESS SRV	COM	156490104	104	21200	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	6292	228876	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	902	32824	SH	DEFINED	01
CEPHALON INC	COM	156708109	135	2356	SH	DEFINED	01
CEPHALON INC	COM	156708109	16	274	SH	DEFINED	01
CEPHALON CVT	CONV BND	156708AE9	990	1000000	PRN	DEFINED	01
CERADYNE INC.	COM	156710105	1620	44806	SH	DEFINED	01
CERES GROUP INC.	COM	156772105	30	4233	SH	DEFINED	01
CERES GROUP INC.	COM	156772105	140	19860	SH	DEFINED	01

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CERIDIAN CORP - NEW	COM	156779100	125	6323	SH	DEFINED	01
CERNER CORP	COM	156782104	4493	99431	SH	DEFINED	01
CERTEGY INC	COM	156880106	95	2723	SH	DEFINED	01
CEVA INC	COM	157210105	970	103200	SH	DEFINED	01
CHAMPION ENTERPRISES	COM	158496109	3343	315374	SH	DEFINED	01
CHARLES RIVER ASSO	COM	159852102	3131	95500	SH	DEFINED	01
CHARLES RIVER ASSO	COM	159852102	76	2310	SH	DEFINED	01
CHARLES RIV LABORATO	COM	159864107	477	11128	SH	DEFINED	01
CHARLES RIV LABORATO	COM	159864107	17	400	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	1152	32572	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	1791	50655	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	646	18300	SH	DEFINED	01
CHARLOTTE RUSSE HLDS..	COM	161048103	2197	120122	SH	DEFINED	01
CHARMING SHOPPES.	COM	161133103	28	3591	SH	DEFINED	01
CHARTER COMMUNICATIO	COM	16117M107	17	3755	SH	DEFINED	01
CHARTER COMMUNICATIO	COM	16117M107	83	17625	SH	DEFINED	01
CHARTER COMMUNICATIO	COM	16117M107	586	125000	SH	DEFINED	01
CHATTEM INC	COM	162456107	55	2115	SH	DEFINED	01
CHECKERS DRIVEN REST	COM	162809305	23	1861	SH	DEFINED	01
CHECKFREE CORP	COM	162813109	2196	74514	SH	DEFINED	01
CHECKFREE CORP	COM	162813109	3927	133400	SH	DEFINED	01
CHECKPOINT SYSTEMS I	COM	162825103	5744	303858	SH	DEFINED	01
CHECKPOINT SYSTEMS I	COM	162825103	25	1299	SH	DEFINED	01
CHECKPOINT SYSTEMS I	COM	162825103	82	4364	SH	DEFINED	01
CHEESECAKE FACTORY	COM	163072101	29857	647235	SH	DEFINED	01
CHEESECAKE FACTORY	COM	163072101	51526	1116961	SH	DEFINED	01
CHEESECAKE FACTORY	COM	163072101	3941	85437	SH	DEFINED	01
CHESAPEAKE CORP	COM	165159104	5896	246985	SH	DEFINED	01
CHESAPEAKE ENERGY	COM	165167107	4985	372030	SH	DEFINED	01
CHESAPEAKE ENERGY	COM	165167107	3	230	SH	DEFINED	01
CHESAPEAKE ENERG 5.00 PFD	PRF	165167800	1836	16600	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	445256	5072394	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	19786	225369	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	26481	301685	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	29800	339785	SH	DEFINED	01
CHICAGO PIZZA BREW-	COM	167889104	78	6000	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	45594	982640	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	52605	1133700	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	1944	41900	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	134	2900	SH	DEFINED	01
CHILDRENS PLACE	COM	168905107	5168	166838	SH	DEFINED	01
CHILDRENS PLACE	COM	168905107	6	180	SH	DEFINED	01
CHINA LIFE INSURANCE - ADR	COM	16939P106	103	4100	SH	DEFINED	01
CHINA LIFE INSURANCE - ADR	COM	16939P106	868	34700	SH	DEFINED	01
CHINA UNICOM ADS.	COM	16945R104	9110	1011100	SH	DEFINED	01
CHINA UNICOM ADS.	COM	16945R104	1071	118965	SH	DEFINED	01
CHIPPAC INC.	COM	169657103	103	13023	SH	DEFINED	01
CHIPPAC INC.	COM	169657103	288	36400	SH	DEFINED	01
CHOICE HOTELS INTL.	COM	169905106	25	569	SH	DEFINED	01
CHOICE HOTELS INTL.	COM	169905106	93	2089	SH	DEFINED	01
CHIQUITA BRANDS INTL.	COM	170032809	1850	88701	SH	DEFINED	01
CHIRON	COM	170040109	1410	32058	SH	DEFINED	01
CHIRON	COM	170040109	18	400	SH	DEFINED	01
CHIRON	COM	170040109	1940	44078	SH	DEFINED	01
CHITTENDEN CORP	COM	170228100	3540	107269	SH	DEFINED	01
CHOICEPOINT INC	COM	170388102	141	3699	SH	DEFINED	01
CHORDIANT SOFTWARE COM USD0.00	COM	170404107	153	29300	SH	DEFINED	01
CHRISTOPHER & BANKS	COM	171046105	2358	111689	SH	DEFINED	01
CHUBB CORP	COM	171232101	99974	1437657	SH	DEFINED	01
CHUBB CORP	COM	171232101	7092	101974	SH	DEFINED	01
CHUBB CORP	COM	171232101	4257	61215	SH	DEFINED	01
CHUBB CORP	COM	171232101	194	2800	SH	DEFINED	01

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CHURCH & DWIGHT	COM	171340102	24004	554234	SH	DEFINED	01
CHURCHILL DOWNS INC	COM	171484108	1253	32300	SH	DEFINED	01
CIBER INC	COM	17163B102	4568	415204	SH	DEFINED	01
CIBER INC	COM	17163B102	28	2539	SH	DEFINED	01
CIBER INC	COM	17163B102	126	11460	SH	DEFINED	01
CIENA CORPORATION	COM	171779101	153	30889	SH	DEFINED	01
CIENA CORPORATION	COM	171779101	537	108090	SH	DEFINED	01
CIMA LABS INC	COM	171796105	1281	40770	SH	DEFINED	01
CIMAREX ENERGY CO	COM	171798101	13496	466985	SH	DEFINED	01
CIMAREX ENERGY CO	COM	171798101	111	3838	SH	DEFINED	01
CIMAREX ENERGY CO	COM	171798101	167	5775	SH	DEFINED	01
CINCINNATI BELL INC	COM	171871106	3297	809987	SH	DEFINED	01
CINCINNATI FINANCIAL	COM	172062101	452	10423	SH	DEFINED	01
CINCINNATI FINANCIAL	COM	172062101	1586	36499	SH	DEFINED	01
CINERGY CORP	COM	172474108	9306	227590	SH	DEFINED	01
CINERGY CORP	COM	172474108	1657	40516	SH	DEFINED	01
CINERGY CORP	COM	172474108	24769	606200	SH	DEFINED	01
CIPHERGEN BIOSYSTEMS INC.	COM	17252Y104	1070	128470	SH	DEFINED	01
CIRCUIT CITY	COM	172737108	2899	256511	SH	DEFINED	01
CIRCUIT CITY	COM	172737108	541	47917	SH	DEFINED	01
CIRCUIT CITY	COM	172737108	61942	5496121	SH	DEFINED	01
CIRCO INTERNATIONAL	COM	17273K109	3794	167890	SH	DEFINED	01
CIRCO INTERNATIONAL	COM	17273K109	19	850	SH	DEFINED	01
CIRCO INTERNATIONAL	COM	17273K109	86	3810	SH	DEFINED	01
CIRRUS LOGIC	COM	172755100	578	76364	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	612815	26055164	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	31127	1323207	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	38804	1649849	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	76467	3248903	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	1356	57639	SH	DEFINED	01
CITADEL BROADCASTING CORP	COM	17285T106	22740	1303100	SH	DEFINED	01
CITADEL BROADCASTING CORP	COM	17285T106	14828	849750	SH	DEFINED	01
CITADEL BROADCASTING CORP	COM	17285T106	1314	75300	SH	DEFINED	01
CINTAS CORP	COM	172908105	36454	838207	SH	DEFINED	01
CINTAS CORP	COM	172908105	1058	24314	SH	DEFINED	01
CINTAS CORP	COM	172908105	3485	80127	SH	DEFINED	01
CITIGROUP INC	COM	172967101	1529890	29591686	SH	DEFINED	01
CITIGROUP INC	COM	172967101	68323	1320648	SH	DEFINED	01
CITIGROUP INC	COM	172967101	70889	1371172	SH	DEFINED	01
CITIGROUP INC	COM	172967101	197562	3821793	SH	DEFINED	01
CITIGROUP INC LITIGATION WTS U WT		172967127	127	129290	SH	DEFINED	01
PFD SER 23 \$50 PAR	PRF	172967648	8036	149515	SH	DEFINED	01
CITIBANK NA PFD 5.84 SERIES A	PRF	17305A202	10094	100000	SH	DEFINED	01
CITIZENS BKG CORP MI	COM	174420109	3657	112068	SH	DEFINED	01
CITIZENS COMMUNICATI	COM	17453B101	3958	305888	SH	DEFINED	01
CITIZENS COMMUNICATI	COM	17453B101	838	64734	SH	DEFINED	01
CITRIX	COM	177376100	10187	471170	SH	DEFINED	01
CITRIX	COM	177376100	15912	736040	SH	DEFINED	01
CITRIX	COM	177376100	1972	91195	SH	DEFINED	01
CITY HLDG CO.	COM	177835105	4804	140089	SH	DEFINED	01
CITY HLDG CO.	COM	177835105	30	863	SH	DEFINED	01
CITY HLDG CO.	COM	177835105	97	2824	SH	DEFINED	01
CITY NATIONAL CORP	COM	178566105	752	12543	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	3249	155873	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	92	4407	SH	DEFINED	01
CLARCOR INC	COM	179895107	8170	185044	SH	DEFINED	01
CLARCOR INC	COM	179895107	4	90	SH	DEFINED	01
CLARENT HOSPITAL	COM	180463101	27	17494	SH	DEFINED	01
CLARK INC	COM	181457102	265	15570	SH	DEFINED	01
CLEAN HARBORS INC.	COM	184496107	311	42000	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	6566	155057	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	5933	140095	SH	DEFINED	01

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CLEVELAND-CLIFFS IRN	COM	185896107	2137	32679	SH	DEFINED	01
CLOROX CO.	COM	189054109	26774	547387	SH	DEFINED	01
CLOROX CO.	COM	189054109	121	2485	SH	DEFINED	01 0
CLOROX CO.	COM	189054109	2696	55122	SH	DEFINED	01 0
COACH INC	COM	189754104	12093	295048	SH	DEFINED	01
COACH INC	COM	189754104	298	7262	SH	DEFINED	01 0
COACH INC	COM	189754104	496	12100	SH	DEFINED	01 0
COACHMEN INDUSTRIES	COM	189873102	727	43611	SH	DEFINED	01
COASTAL BANCORP.	COM	19041P105	134	3247	SH	DEFINED	01
COCA-COLA	COM	191216100	175184	3482814	SH	DEFINED	01
COCA-COLA	COM	191216100	14271	283727	SH	DEFINED	01 0
COCA-COLA	COM	191216100	28099	558638	SH	DEFINED	01 0
COCA-COLA	COM	191216100	49957	993370	SH	DEFINED	01 1
COCA COLA ENTERPRISE	COM	191219104	722	29861	SH	DEFINED	01
COCA COLA ENTERPRISE	COM	191219104	2524	104444	SH	DEFINED	01 0
COCA-COLA FEMSA ADR	COM	191241108	330	13700	SH	DEFINED	01
COCA-COLA FEMSA ADR	COM	191241108	36305	1511279	SH	DEFINED	01 1
COCA-COLA FEMSA ADR	COM	191241108	1049	43540	SH	DEFINED	01 1
COEUR`ARLENE MINES	COM	192108108	17610	2515701	SH	DEFINED	01
COEUR`ARLENE MINES	COM	192108108	1210	173035	SH	DEFINED	01 0
COEUR`ARLENE MINES	COM	192108108	62	8900	SH	DEFINED	01 0
COEUR`ARLENE MINES	COM	192108108	9570	1369100	SH	DEFINED	01 1
COEUR D'ALENE MINES CVT	CONV BND	192108AQ1	114	100000	PRN	DEFINED	01
COGNEX CORP	COM	192422103	5178	155707	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	1783	39403	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	1643	36296	SH	DEFINED	01 0
COGNIZANT TECH SOLUT	COM	192446102	398	8800	SH	DEFINED	01 1
COHERENT INC	COM	192479103	2616	99517	SH	DEFINED	01
COHU INC	COM	192576106	1122	60151	SH	DEFINED	01
COINSTAR INC	COM	19259P300	946	59590	SH	DEFINED	01
COLGATE-PALMOLIVE	COM	194162103	197743	3588808	SH	DEFINED	01
COLGATE-PALMOLIVE	COM	194162103	14424	261788	SH	DEFINED	01 0
COLGATE-PALMOLIVE	COM	194162103	6821	123798	SH	DEFINED	01 0
COLGATE-PALMOLIVE	COM	194162103	10662	193511	SH	DEFINED	01 1
COLLAGENEX PHARMACEUTICALS	COM	19419B100	986	74000	SH	DEFINED	01
COLONIAL BANCROUP	COM	195493309	6006	324677	SH	DEFINED	01
COLONIAL PPTYS TR	COM	195872106	2999	73515	SH	DEFINED	01
COLUMBIA BANKING SYSTEM INC	COM	197236102	686	24492	SH	DEFINED	01
COLUMBIA SPORTSWEAR CO	COM	198516106	764	13800	SH	DEFINED	01 0
COMFORT SYSTEMS USA.	COM	199908104	2281	316000	SH	DEFINED	01
COMFORT SYSTEMS USA.	COM	199908104	17	2240	SH	DEFINED	01 0
COMFORT SYSTEMS USA.	COM	199908104	66	9100	SH	DEFINED	01 0
COMCAST CORP PFD CVT	CONV PRF	200300606	5060	115000	SH	DEFINED	01 0
COMCAST CORPORATION CL A	COM	20030N101	34267	1192263	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	299	10392	SH	DEFINED	01 0
COMCAST CORPORATION CL A	COM	20030N101	15753	548120	SH	DEFINED	01 0
COMCAST CORPORATION CL A	COM	20030N101	6319	219698	SH	DEFINED	01 1
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	44161	1583941	SH	DEFINED	01
COMERICA INC	COM	200340107	619	11412	SH	DEFINED	01
COMERICA INC	COM	200340107	2168	39903	SH	DEFINED	01 0
COMERICA INC	COM	200340107	206	3800	SH	DEFINED	01 1
COMMERCE BANCORP	COM	200519106	11167	169510	SH	DEFINED	01
COMMERCE BANCORP	COM	200519106	1187	18011	SH	DEFINED	01 0
COMMERCE BANCORP	COM	200519106	59	900	SH	DEFINED	01 1
COMMERCE BANCSHARES INC	COM	200525103	89	1857	SH	DEFINED	01 0
COMMERCE GROUP INC.	COM	200641108	596	12418	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	6250	272666	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	34	1521	SH	DEFINED	01 0
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	130	5681	SH	DEFINED	01 0
COMMERCIAL FED CORP	COM	201647104	4848	175641	SH	DEFINED	01
COMMERCIAL METALS	COM	201723103	8482	266362	SH	DEFINED	01
COMML NET LEASE RLTY	COM	202218103	5172	261836	SH	DEFINED	01

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COMMONWEALTH IND	COM	203004106	329	44942	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	9451	230475	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	3	80	SH	DEFINED	01 0
COMMSCOPE	COM	203372107	5269	316409	SH	DEFINED	01
COMMSCOPE	COM	203372107	21	1263	SH	DEFINED	01 0
COMMSCOPE	COM	203372107	92	5550	SH	DEFINED	01 0
COMMUNITY BANK SYSTEMS INC	COM	203607106	2837	61300	SH	DEFINED	01
COMMUNITY BANK SYSTEMS INC	COM	203607106	16	344	SH	DEFINED	01 0
COMMUNITY BANK SYSTEMS INC	COM	203607106	68	1470	SH	DEFINED	01 0
COMMUNITY HEALTH SYS	COM	203668108	23326	838169	SH	DEFINED	01
COMMUNITY HEALTH SYS	COM	203668108	8	300	SH	DEFINED	01 0
COMMUNITY FIRST BANK	COM	203902101	3470	107991	SH	DEFINED	01
COMMUNITY TRUST BANCORP INC.	COM	204149108	75	2286	SH	DEFINED	01
CEMIG ADR.	COM	204409601	4743	271767	SH	DEFINED	01 1
CEMIG ADR.	COM	204409601	892	51101	SH	DEFINED	01 1
CSN CIA SIDERURGICA NAEL - SP	COM	20440W105	19108	280500	SH	DEFINED	01 1
CIA VALE DO RIO DOCE	COM	204412100	80	1716	SH	DEFINED	01
CIA VALE DO RIO DOCE	COM	204412100	94275	2014116	SH	DEFINED	01 1
CIA VALE DO RIO DOCE	COM	204412100	1583	33790	SH	DEFINED	01 1
CVRD	COM	204412209	83	1519	SH	DEFINED	01
COMPANHIA DE BEBIDAS	COM	20441W203	126	6278	SH	DEFINED	01
COMPANHIA DE BEBIDAS	COM	20441W203	16190	811100	SH	DEFINED	01 1
BUENAVENTURA ADR	COM	204448104	4624	160000	SH	DEFINED	01
BUENAVENTURA ADR	COM	204448104	20629	715232	SH	DEFINED	01 1
BUENAVENTURA ADR	COM	204448104	1127	39007	SH	DEFINED	01 1
TELECOM DE CHILE SPON ADR REP	COM	204449300	861	70000	SH	DEFINED	01 1
COMPASS BANCSHARES	COM	20449H109	712	17151	SH	DEFINED	01
COMPASS MINERALS INTERNATIONAL	COM	20451N101	19004	1159550	SH	DEFINED	01
COMPUCOM SYSTEMS INC	COM	204780100	2647	482300	SH	DEFINED	01
COMPUCREDIT CORP.	COM	20478N100	1415	66917	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	17116	637224	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	1526	56849	SH	DEFINED	01 0
COMPUTER ASSOC	COM	204912109	4844	180337	SH	DEFINED	01 0
COMPUTER ASSOC	COM	204912109	1730	64400	SH	DEFINED	01 1
COMPUTER ASSOCIATES CVT	CONV BND	204912AR0	1125	900000	PRN	DEFINED	01
COMPUTER NETWORK TEC.	COM	204925101	14	1745	SH	DEFINED	01 0
COMPUTER NETWORK TEC.	COM	204925101	56	7040	SH	DEFINED	01 0
COMPUTER PROGRAMS & SYSTEMS	COM	205306103	748	39345	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	2339	57994	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	1722	42695	SH	DEFINED	01 0
COMPUWARE	COM	205638109	3315	445009	SH	DEFINED	01
COMPUWARE	COM	205638109	542	72710	SH	DEFINED	01 0
COMPUWARE	COM	205638109	661	88754	SH	DEFINED	01 0
COMSTOCK RESOURCES INC	COM	205768203	209	10538	SH	DEFINED	01
COMSTOCK RESOURCES INC	COM	205768203	24	1220	SH	DEFINED	01 0
COMSTOCK RESOURCES INC	COM	205768203	107	5400	SH	DEFINED	01 0
COMTECH TELECOMMUNICATIONS	COM	205826209	1131	48760	SH	DEFINED	01
COMVERSE TECH INC	COM	205862402	1352	74504	SH	DEFINED	01
COMVERSE TECH INC	COM	205862402	815	44942	SH	DEFINED	01 0
COMVERSE TECH INC	COM	205862402	187	10400	SH	DEFINED	01 1
CONAGRA FOODS INC	COM	205887102	42625	1582220	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	2	63	SH	DEFINED	01 0
CONAGRA FOODS INC	COM	205887102	3291	122172	SH	DEFINED	01 0
CONCORD CAMERA CORP	COM	206156101	1720	273897	SH	DEFINED	01
CONCORD COMMUNICATIO	COM	206186108	1698	117840	SH	DEFINED	01
CONCUR TECH INC	COM	206708109	2884	257547	SH	DEFINED	01
CONCUR TECH INC	COM	206708109	3	310	SH	DEFINED	01 0
CONEXANT SYSTEMS INC.	COM	207142100	1659	269296	SH	DEFINED	01
CONEXANT SYSTEMS INC.	COM	207142100	3	519	SH	DEFINED	01 0
CONMED CORP	COM	207410101	3736	126455	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	4299	193900	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	198	8930	SH	DEFINED	01 0

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CONOCO PHILLIPS	COM	20825C104	411458	5893930	SH	DEFINED	01
CONOCO PHILLIPS	COM	20825C104	17412	249463	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	14334	205325	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	36601	524795	SH	DEFINED	01 1
CONSECO INC CNO 10.5 PFD	PRF	208464875	1218	48042	SH	DEFINED	01 0
CONSOL ENERGY INC	COM	20854P109	846	31550	SH	DEFINED	01 0
CONSOLIDATED EDISON	COM	209115104	21789	494104	SH	DEFINED	01 0
CONSOLIDATED EDISON	COM	209115104	2268	51439	SH	DEFINED	01 0
CONSOLIDATED GRAPHICS	COM	209341106	3918	101918	SH	DEFINED	01 0
CONSOLIDATED GRAPHICS	COM	209341106	31	798	SH	DEFINED	01 0
CONSOLIDATED GRAPHICS	COM	209341106	138	3579	SH	DEFINED	01 0
CONSTELLATION BRANDS	COM	21036P108	821	25581	SH	DEFINED	01 0
CONSTELLATION ENERGY	COM	210371100	2940	73577	SH	DEFINED	01 0
CONSTELLATION ENERGY	COM	210371100	1521	38073	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	2060	164350	SH	DEFINED	01 0
APEX SILVER MINES LTD	COM	2121556	356	15800	SH	DEFINED	01 0
CONVERGYS CORP	COM	212485106	643	42235	SH	DEFINED	01 0
CONVERGYS CORP	COM	212485106	88	5781	SH	DEFINED	01 0
CONVERGYS CORP	COM	212485106	496	32608	SH	DEFINED	01 0
COOPER CAMERON	COM	216640102	9849	223551	SH	DEFINED	01 0
COOPER CAMERON	COM	216640102	638	14485	SH	DEFINED	01 0
COOPER COS INC	COM	216648402	8686	160850	SH	DEFINED	01 0
COOPER COS INC	COM	216648402	6	110	SH	DEFINED	01 0
COOPER TIRE & RUBBER	COM	216831107	256	12699	SH	DEFINED	01 0
COOPER TIRE & RUBBER	COM	216831107	339	16808	SH	DEFINED	01 0
COOPER TIRE & RUBBER	COM	216831107	23563	1168198	SH	DEFINED	01 1
COORS ADOLPH	COM	217016104	859	12352	SH	DEFINED	01 0
COORS ADOLPH	COM	217016104	89	1281	SH	DEFINED	01 0
COORS ADOLPH	COM	217016104	575	8277	SH	DEFINED	01 0
COPART	COM	217204106	4568	210212	SH	DEFINED	01 0
COPART	COM	217204106	40	1820	SH	DEFINED	01 0
COPART	COM	217204106	174	8000	SH	DEFINED	01 0
ASPEN INSURANCE HOLDINGS LTD	COM	2172372	2476	96192	SH	DEFINED	01 0
CORILLIAN CORP	COM	218825109	1490	301292	SH	DEFINED	01 0
CORINTHIAN COLLEGES	COM	218868107	423	12786	SH	DEFINED	01 0
CORN PRODUCTS INTL	COM	219023108	12733	318318	SH	DEFINED	01 0
CORN PRODUCTS INTL	COM	219023108	38	963	SH	DEFINED	01 0
CORN PRODUCTS INTL	COM	219023108	169	4237	SH	DEFINED	01 0
CORNING INC	COM	219350105	22215	1987084	SH	DEFINED	01 0
CORNING INC	COM	219350105	3158	282436	SH	DEFINED	01 0
CORNING INC	COM	219350105	4631	414240	SH	DEFINED	01 0
CORNING INC	COM	219350105	197	17500	SH	DEFINED	01 1
CORNING INC CVT	CONV BND	219350AK1	2050	1600000	PRN	DEFINED	01 0
CORPBANCA SA ADR 144A	COM	21987A100	377	15000	SH	DEFINED	01 0
CORP EXECUTIVE BOARD	COM	21988R102	24534	522000	SH	DEFINED	01 0
CORP EXECUTIVE BOARD	COM	21988R102	310	6600	SH	DEFINED	01 0
CORP EXECUTIVE BOARD	COM	21988R102	2813	60000	SH	DEFINED	01 1
CORRECTIONAL PROPERT.	COM	22025E104	2904	94280	SH	DEFINED	01 0
CORRECTIONS CORP	COM	22025Y407	4552	127878	SH	DEFINED	01 0
CORRECTIONS CORP	COM	22025Y407	162	4538	SH	DEFINED	01 1
CORUS BANKSARES INC	COM	220873103	2301	57098	SH	DEFINED	01 0
CORVIS CORP.	COM	221009103	931	484730	SH	DEFINED	01 0
COST PLUS	COM	221485105	3036	72721	SH	DEFINED	01 0
COST PLUS	COM	221485105	751	17990	SH	DEFINED	01 0
COSTCO WHOLESALE COR	COM	22160K105	27852	741541	SH	DEFINED	01 0
COSTCO WHOLESALE COR	COM	22160K105	91	2433	SH	DEFINED	01 0
COSTCO WHOLESALE COR	COM	22160K105	3965	105543	SH	DEFINED	01 0
COSTCO WHOLESALE COR	COM	22160K105	56	1500	SH	DEFINED	01 1
COSTAR GROUP INC.	COM	22160N109	1372	37200	SH	DEFINED	01 0
COSTCO COMPANIES INC 144A LIQU	CONV BND	22160QAA0	18139	21000000	PRN	DEFINED	01 0

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COSTCO COMPANIES CVT	CONV BND	22160QAC6	1123	1300000	PRN	DEFINED	01
COSTCO COMPANIES CVT	CONV BND	22160QAC6	3714	4300000	PRN	DEFINED	01 0
COTT CORP	COM	22163N106	794	27000	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	85980	896554	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	9777	101959	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4092	42667	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	295	3082	SH	DEFINED	01 1
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1437	14976	SH	DEFINED	01 1
COURIER CORP	COM	222660102	3457	77250	SH	DEFINED	01
COURIER CORP	COM	222660102	5	120	SH	DEFINED	01 0
COVAD COMMUNICATIONS GROUP	COM	222814204	927	367685	SH	DEFINED	01 0
COVANCE INC	COM	222816100	4938	143355	SH	DEFINED	01
COVANCE INC	COM	222816100	28	820	SH	DEFINED	01 0
COVENANT TRANSPORT.	COM	22284P105	436	24200	SH	DEFINED	01
COVENTRY HEALTH CARE	COM	222862104	1080	25527	SH	DEFINED	01
COVENTRY HEALTH CARE	COM	222862104	221	5350	SH	DEFINED	01 1
COX COMMUNICATIONS	COM	224044107	2689	85096	SH	DEFINED	01
COX COMMUNICATIONS	COM	224044107	2	63	SH	DEFINED	01 0
COX RADIO INC	COM	224051102	9241	433800	SH	DEFINED	01
CRANE CO	COM	224399105	37915	1148958	SH	DEFINED	01
CRANE CO	COM	224399105	446	13529	SH	DEFINED	01 0
CRANE CO	COM	224399105	36	1100	SH	DEFINED	01 1
CREDENCE SYSTEMS COR	COM	225302108	1410	118727	SH	DEFINED	01
CREE INC	COM	225447101	409	18320	SH	DEFINED	01
CRESCENT	COM	225756105	83538	4648758	SH	DEFINED	01
CRESCENT	COM	225756105	518	28800	SH	DEFINED	01 0
CRESCENT	COM	225756105	1930	107400	SH	DEFINED	01 0
CROMPTON CORP	COM	227116100	185	29070	SH	DEFINED	01
CROSS A T CO CL A	COM	227478104	275	42150	SH	DEFINED	01
CROSS COUNTRY HEALTHCARE	COM	227483104	5676	340885	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	2367	187500	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	2	130	SH	DEFINED	01 0
CROWN CASTLE INTL	COM	228227104	7490	595977	SH	DEFINED	01 1
CROWN HOLDINGS INC	COM	228368106	363	38938	SH	DEFINED	01
CRYOLIFE INC	COM	228903100	388	65201	SH	DEFINED	01
CRYSTALEX INTL CORP	COM	22942F101	1228	400000	SH	DEFINED	01
CTI MOLECULAR IMAGING INC.	COM	22943D105	1505	103200	SH	DEFINED	01
CTI MOLECULAR IMAGING INC.	COM	22943D105	242	16600	SH	DEFINED	01 1
CUBIC CORP	COM	229669106	1950	74990	SH	DEFINED	01
CUBIST PHARMACEUTICALS INC	COM	229678107	400	43500	SH	DEFINED	01 1
CULLEN FROST BANKERS	COM	229899109	1460	34150	SH	DEFINED	01
CULP INC	COM	230215105	63	6130	SH	DEFINED	01
CUMMINS INC	COM	231021106	4129	70654	SH	DEFINED	01
CUMMINS INC	COM	231021106	1423	24337	SH	DEFINED	01 0
CUMMINS INC	COM	231021106	569	9740	SH	DEFINED	01 0
CUMULUS MEDIA	COM	231082108	792	39600	SH	DEFINED	01
CUMULUS MEDIA	COM	231082108	7	332	SH	DEFINED	01 1
CURATIVE HEALTH SERV	COM	23126W100	2933	218811	SH	DEFINED	01
CURTISS-WRIGHT CORP	COM	231561101	7327	156330	SH	DEFINED	01
CURTISS-WRIGHT CL B	COM	231561408	4339	95000	SH	DEFINED	01
CUTERA INC	COM	232109108	560	40000	SH	DEFINED	01 1
CUTTER & BUCK INC	COM	232217109	1464	145200	SH	DEFINED	01
CYBEROPTICS CORP	COM	232517102	304	16900	SH	DEFINED	01
CYBERONICS	COM	23251P102	3	130	SH	DEFINED	01 0
CYBERONICS	COM	23251P102	481	20090	SH	DEFINED	01 1
CYMER INC	COM	232572107	4476	115928	SH	DEFINED	01
CYMER INC	COM	232572107	228	5900	SH	DEFINED	01 0
CYPRESS SEMICONDUCTR	COM	232806109	1010	49372	SH	DEFINED	01
CYTEC INDUSTRIES	COM	232820100	1621	45558	SH	DEFINED	01
D & K HEALTHCARE RES	COM	232861104	57	5588	SH	DEFINED	01
CYTYC CORP	COM	232946103	103	4633	SH	DEFINED	01
CYTYC CORP	COM	232946103	3587	161220	SH	DEFINED	01 0

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DPL INC	COM	233293109	531	28353	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	3181	113686	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	67	2400	SH	DEFINED	01
D R HORTON INC	COM	23331A109	1699	47947	SH	DEFINED	01
D R HORTON INC	COM	23331A109	87	2442	SH	DEFINED	01
D R HORTON INC	COM	23331A109	25449	718500	SH	DEFINED	01
DST SYSTEMS	COM	233326107	46688	1029492	SH	DEFINED	01
DST SYSTEMS	COM	233326107	42955	947200	SH	DEFINED	01
DST SYSTEMS	COM	233326107	3464	76370	SH	DEFINED	01
DSP GROUP INC	COM	23332B106	4659	181055	SH	DEFINED	01
DSP GROUP INC	COM	23332B106	5	190	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	7843	190583	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	1581	38425	SH	DEFINED	01
DADE BEHRING HOLDINGS INC	COM	23342J206	6663	149788	SH	DEFINED	01
DADE BEHRING HOLDINGS INC	COM	23342J206	6	140	SH	DEFINED	01
DAKTRONICS	COM	234264109	4789	212190	SH	DEFINED	01
DAKTRONICS	COM	234264109	3	150	SH	DEFINED	01
DANA CORP	COM	235811106	12095	608945	SH	DEFINED	01
DANA CORP	COM	235811106	672	33857	SH	DEFINED	01
DANA CORP	COM	235811106	80	4100	SH	DEFINED	01
DANAHER CORP	COM	235851102	93783	1004429	SH	DEFINED	01
DANAHER CORP	COM	235851102	2579	27651	SH	DEFINED	01
DANAHER CORP	COM	235851102	6670	71431	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	265	10707	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	930	37497	SH	DEFINED	01
DATASCOPE	COM	238113104	1459	41511	SH	DEFINED	01
DAVE AND BUSTERS.	COM	23833N104	934	62037	SH	DEFINED	01
DAVITA INC	COM	23918K108	50	1054	SH	DEFINED	01
DAVITA INC	COM	23918K108	302	6300	SH	DEFINED	01
DEAN FOODS COMPANY	COM	242370104	283	8472	SH	DEFINED	01
DEB SHOPS.	COM	242728103	2083	81000	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	4240	400000	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	25	2470	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	100	9400	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	462914	6678861	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	14510	209364	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	5612	80963	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	76613	1105688	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	537	7744	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	4264	379026	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	3	250	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	12645	1124991	SH	DEFINED	01
DELL INC	COM	24702R101	605273	18003316	SH	DEFINED	01
DELL INC	COM	24702R101	22614	672650	SH	DEFINED	01
DELL INC	COM	24702R101	21721	646063	SH	DEFINED	01
DELL INC	COM	24702R101	65946	1964400	SH	DEFINED	01
DELPHI CORPORATION	COM	247126105	2490	250001	SH	DEFINED	01
DELPHI CORPORATION	COM	247126105	1270	127510	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	10637	253166	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	38	891	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	168	4001	SH	DEFINED	01
DELTA & PINE LAND CO	COM	247357106	2666	106873	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	1456	183863	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	223	28099	SH	DEFINED	01
DELTIC TIMBER CORP	COM	247850100	1191	33581	SH	DEFINED	01
DENBURY RESOURCES INC	COM	247916208	169	10000	SH	DEFINED	01
DELUXE CORPORATION	COM	248019101	5789	144376	SH	DEFINED	01
DELUXE CORPORATION	COM	248019101	462	11511	SH	DEFINED	01
DENDRITE	COM	248239105	49754	3109662	SH	DEFINED	01
DENDRITE	COM	248239105	2072	129480	SH	DEFINED	01
DENDRITE	COM	248239105	3004	187750	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	813	18349	SH	DEFINED	01

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DENTSPLY INTERNATL I	COM	249030107	13	300	SH	DEFINED	01	0
DENTSPLY INTERNATL I	COM	249030107	18	408	SH	DEFINED	01	0
DEPARTMENT 56	COM	249509100	3194	216063	SH	DEFINED	01	
DEPARTMENT 56	COM	249509100	28	1938	SH	DEFINED	01	0
DEPARTMENT 56	COM	249509100	128	8637	SH	DEFINED	01	0
DEVON ENERGY	COM	25179M103	108085	1858692	SH	DEFINED	01	0
DEVON ENERGY	COM	25179M103	21045	361902	SH	DEFINED	01	0
DEVON ENERGY	COM	25179M103	3645	62681	SH	DEFINED	01	0
DEVON ENERGY CVT	CONV BND	25179MAA1	15413	15000000	PRN	DEFINED	01	
DEVRY INC.	COM	251893103	34643	1149041	SH	DEFINED	01	
DEVRY INC.	COM	251893103	1430	47430	SH	DEFINED	01	0
DEVRY INC.	COM	251893103	2376	78800	SH	DEFINED	01	0
DIA DEXUS INC	COM	252425996	4625	2387096	SH	DEFINED	01	
DIAGEO PLC-SPON ADR	COM	25243Q205	18440	348700	SH	DEFINED	01	
DIAGNOSTIC PRODUCTS	COM	252450101	58426	1349334	SH	DEFINED	01	
DIAGNOSTIC PRODUCTS	COM	252450101	33592	775782	SH	DEFINED	01	0
DIAGNOSTIC PRODUCTS	COM	252450101	4858	112200	SH	DEFINED	01	0
DIAMONDCLUSTER INTL	COM	25278P106	432	44640	SH	DEFINED	01	
DICK'S SPORTING GOODS INC	COM	253393102	1610	27700	SH	DEFINED	01	
DICK'S SPORTING GOODS INC	COM	253393102	6	100	SH	DEFINED	01	0
DIEBOLD INC.	COM	253651103	23361	485471	SH	DEFINED	01	
DIGENE CORP	COM	253752109	654	19041	SH	DEFINED	01	
DIGENE CORP	COM	253752109	897	26100	SH	DEFINED	01	0
DIGI INTL INC COM	COM	253798102	2891	293000	SH	DEFINED	01	
DIGI INTL INC COM	COM	253798102	20	2038	SH	DEFINED	01	0
DIGI INTL INC COM	COM	253798102	96	9698	SH	DEFINED	01	0
DIGITAL RIVER.	COM	25388B104	9902	422985	SH	DEFINED	01	
DIGITAL RIVER.	COM	25388B104	14233	608000	SH	DEFINED	01	0
DIGITAL RIVER.	COM	25388B104	1021	43600	SH	DEFINED	01	0
DIGITAS INC	COM	25388K104	3356	326162	SH	DEFINED	01	
DIGITAS INC	COM	25388K104	4	420	SH	DEFINED	01	0
DIGITALNET HOLDINGS INC	COM	25389B103	101	4930	SH	DEFINED	01	
DIGITALNET HOLDINGS INC	COM	25389B103	61	3005	SH	DEFINED	01	0
DIME COMMUNITY	COM	253922108	2194	107792	SH	DEFINED	01	
DILLARDS INC-CL A	COM	254067101	1560	81428	SH	DEFINED	01	
DILLARDS INC-CL A	COM	254067101	363	18962	SH	DEFINED	01	0
DIME BANCORP INC LITIGATION TR	WT	25429Q110	44	242190	SH	DEFINED	01	1
DIMON INC	COM	254394109	1030	145088	SH	DEFINED	01	
DIONEX	COM	254546104	3155	59760	SH	DEFINED	01	
DIRECT GENERAL CORP	COM	25456W204	446	12320	SH	DEFINED	01	
DIRECTV GROUP INC	COM	25459L106	538	35000	SH	DEFINED	01	
DIRECTV GROUP INC	COM	25459L106	23995	1563643	SH	DEFINED	01	1
DISCOVERY LABORATORIES INC	COM	254668106	817	67000	SH	DEFINED	01	
DISNEY WALT CO	COM	254687106	332548	13307247	SH	DEFINED	01	
DISNEY WALT CO	COM	254687106	21308	852690	SH	DEFINED	01	0
DISNEY WALT CO	COM	254687106	11834	473565	SH	DEFINED	01	0
DISNEY WALT CO	COM	254687106	2703	108550	SH	DEFINED	01	1
DISNEY CVT	CONV BND	254687AU0	3205	2900000	PRN	DEFINED	01	
DISNEY CVT	CONV BND	254687AU0	1547	1400000	PRN	DEFINED	01	0
DITECH COMMU CORP.	COM	25500M103	6042	362389	SH	DEFINED	01	
DITECH COMMU CORP.	COM	25500M103	24	1360	SH	DEFINED	01	0
DITECH COMMU CORP.	COM	25500M103	83	5000	SH	DEFINED	01	0
DOCUCORP INTL W/I	COM	255911109	15	1231	SH	DEFINED	01	
DOBSON COMM CORP A	COM	256069105	186	64364	SH	DEFINED	01	0
DOBSON CVT PFD	CONV PRF	256069709	115	1000	SH	DEFINED	01	0
DOBSON COMM PIK PFD 13% 05-01-	PRF	256072505	2230	3279	SH	DEFINED	01	
DOCTOR REDDY'S LAB	COM	256135203	10	400	SH	DEFINED	01	0
DOCTOR REDDY'S LAB	COM	256135203	580	24280	SH	DEFINED	01	1
DOLLAR GENERAL	COM	256669102	4057	211293	SH	DEFINED	01	
DOLLAR GENERAL	COM	256669102	1473	76702	SH	DEFINED	01	0
DOLLAR GENERAL	COM	256669102	134	7000	SH	DEFINED	01	1
DOLLAR THRIF AUTOMOT	COM	256743105	500	19800	SH	DEFINED	01	

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DOLLAR TREE STORES	COM	256747106	15655	506796	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	18	594	SH	DEFINED	01
DOMINION HOMES INC.	COM	257386102	157	4137	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	422413	6569416	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	11306	175838	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	6174	96010	SH	DEFINED	01
DOMINION RES CVT PFD	CONV PRF	25746U208	19207	342000	SH	DEFINED	01
DONALDSON CO	COM	257651109	760	28664	SH	DEFINED	01
DONALDSON CO	COM	257651109	2387	90000	SH	DEFINED	01
DONEGAL GROUP INC-CL A	COM	257701201	567	28298	SH	DEFINED	01
DONNELLEY (RR)&SONS	COM	257867101	51143	1690637	SH	DEFINED	01
DONNELLEY (RR)&SONS	COM	257867101	1475	48748	SH	DEFINED	01
DONNELLEY (RR)&SONS	COM	257867101	19584	647900	SH	DEFINED	01
DORAL FINANCIAL	COM	25811P100	301	8536	SH	DEFINED	01
DORAL FINANCIAL	COM	25811P100	88	2514	SH	DEFINED	01
DOT HILL SYSTEMS	COM	25848T109	542	54123	SH	DEFINED	01
DOUBLECLICK INC	COM	258609304	90	8000	SH	DEFINED	01
DOVER CORP	COM	260003108	34786	897274	SH	DEFINED	01
DOVER CORP	COM	260003108	1793	46238	SH	DEFINED	01
DOVER CORP	COM	260003108	333	8600	SH	DEFINED	01
DOVER DOWNS GAMING & ENTERTAIN	COM	260095104	4361	407200	SH	DEFINED	01
DOVER MOTORSPORTS.	COM	260174107	231	60000	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	164205	4076615	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	7714	191517	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	9983	247840	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	11196	277950	SH	DEFINED	01
DOW JONES & CO	COM	260561105	254	5300	SH	DEFINED	01
DOW JONES & CO	COM	260561105	1	18	SH	DEFINED	01
DOW JONES & CO	COM	260561105	890	18570	SH	DEFINED	01
DOW JONES & CO	COM	260561105	41981	875500	SH	DEFINED	01
DOWNEY FINL CORP	COM	261018105	4146	78380	SH	DEFINED	01
THE DRESS BARN	COM	261570105	3974	226578	SH	DEFINED	01
DREW INDUSTRIES INC	COM	26168L205	1370	39059	SH	DEFINED	01
DRIL QUIP INC	COM	262037104	798	48527	SH	DEFINED	01
DRUG STORE.COM.	COM	262241102	47	8731	SH	DEFINED	01
E I DUPONT	COM	263534109	171610	4064670	SH	DEFINED	01
E I DUPONT	COM	263534109	2669	63180	SH	DEFINED	01
E I DUPONT	COM	263534109	12091	286380	SH	DEFINED	01
E I DUPONT	COM	263534109	51	1200	SH	DEFINED	01
DUANE READE	COM	263578106	1225	72283	SH	DEFINED	01
DUCOMMUN INC	COM	264147109	1951	83461	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	39226	1735623	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	112	4954	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	5135	227221	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	52991	2345614	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	616	27244	SH	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	2150	2000000	PRN	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	1399	1300000	PRN	DEFINED	01
DUKE REALTY CORP	COM	264411505	159	4580	SH	DEFINED	01
DUN & BRADSTREET	COM	26483E100	7168	133976	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	3687	277414	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	16	1210	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	77	5807	SH	DEFINED	01
DUPONT PHOTO	COM	26613X101	1188	51078	SH	DEFINED	01
DUPONT PHOTO	COM	26613X101	683	29370	SH	DEFINED	01
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	3600	184653	SH	DEFINED	01
DURATEK INC	COM	26658Q102	26	1665	SH	DEFINED	01
DURECT CORPORATION	COM	266605104	1066	313590	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	8681	327353	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	27	1021	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	127	4770	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	97	24513	SH	DEFINED	01

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DYNEGY INC	COM	26816Q101	340	85742	SH	DEFINED	01	0
CBEYOND CL B PFD	COM	268470978	1415	1415302	SH	DEFINED	01	
EGL INC	COM	268484102	4557	253706	SH	DEFINED	01	
E-L FINANCIAL CORP LTD	COM	268575107	5099	19100	SH	DEFINED	01	
EMC CORPORATION	COM	268648102	331659	24368726	SH	DEFINED	01	
EMC CORPORATION	COM	268648102	7969	585356	SH	DEFINED	01	0
EMC CORPORATION	COM	268648102	8708	639862	SH	DEFINED	01	0
EMC CORPORATION	COM	268648102	41306	3039105	SH	DEFINED	01	1
EMC INS GROUP INC	COM	268664109	86	4083	SH	DEFINED	01	
ENSCO INTL INC	COM	26874Q100	44884	1593350	SH	DEFINED	01	
ENSCO INTL INC	COM	26874Q100	20999	745435	SH	DEFINED	01	0
ENSCO INTL INC	COM	26874Q100	2546	90400	SH	DEFINED	01	0
EOG RESOURCES INC	COM	26875P101	5717	124577	SH	DEFINED	01	
EOG RESOURCES INC	COM	26875P101	1202	26194	SH	DEFINED	01	0
EOG RESOURCES INC	COM	26875P101	51092	1114550	SH	DEFINED	01	1
EPIX MEDICAL INC	COM	26881Q101	2296	110646	SH	DEFINED	01	
EPIX MEDICAL INC	COM	26881Q101	3	160	SH	DEFINED	01	0
EPIQ SYSTEMS INC.	COM	26882D109	1477	90172	SH	DEFINED	01	
ESS TECHNOLOGY	COM	269151106	3685	251334	SH	DEFINED	01	
E*TRADE FINANCIAL CORPORATION	COM	269246104	1934	144890	SH	DEFINED	01	
EVCI CAREER COLLEGES INC	COM	26926P100	1533	119700	SH	DEFINED	01	
EAGLE MATERIALS INC	COM	26969P108	124	2105	SH	DEFINED	01	
EAGLE MATERIALS INC CL-B	COM	26969P207	76	1296	SH	DEFINED	01	
EARTHLINK INC	COM	270321102	402	45388	SH	DEFINED	01	
EARTHLINK INC	COM	270321102	4	460	SH	DEFINED	01	0
EAST WEST BANCORP	COM	27579R104	11372	203093	SH	DEFINED	01	
EAST WEST BANCORP	COM	27579R104	20842	372190	SH	DEFINED	01	0
EAST WEST BANCORP	COM	27579R104	880	15700	SH	DEFINED	01	0
EASTGROUP PROPERTIES	COM	277276101	2663	75000	SH	DEFINED	01	
EASTMAN CHEMICAL CO	COM	277432100	35636	834924	SH	DEFINED	01	
EASTMAN CHEMICAL CO	COM	277432100	1284	30079	SH	DEFINED	01	0
EASTMAN CHEMICAL CO	COM	277432100	752	17611	SH	DEFINED	01	0
EASTMAN KODAK	COM	277461109	77505	2961616	SH	DEFINED	01	
EASTMAN KODAK	COM	277461109	1415	53974	SH	DEFINED	01	0
EASTMAN KODAK	COM	277461109	2526	96520	SH	DEFINED	01	0
EASTMAN KODAK	COM	277461109	1160	44336	SH	DEFINED	01	1
EATON CORP	COM	278058102	38184	679528	SH	DEFINED	01	
EATON CORP	COM	278058102	2021	35980	SH	DEFINED	01	0
EATON CORP	COM	278058102	1943	34582	SH	DEFINED	01	0
EATON CORP	COM	278058102	203	3600	SH	DEFINED	01	1
EATON VANCE	COM	278265103	110	2894	SH	DEFINED	01	
EATON VANCE	COM	278265103	20634	541300	SH	DEFINED	01	0
EATON VANCE	COM	278265103	774	20300	SH	DEFINED	01	0
EBAY INC	COM	278642103	313329	4519391	SH	DEFINED	01	
EBAY INC	COM	278642103	47293	682169	SH	DEFINED	01	0
EBAY INC	COM	278642103	13163	189851	SH	DEFINED	01	0
EBAY INC	COM	278642103	21391	308800	SH	DEFINED	01	1
EBAY INC	COM	278642103	2329	33603	SH	DEFINED	01	1
ECHOSTAR COMMUN CORP	COM	278762109	21691	662346	SH	DEFINED	01	
ECHOSTAR COMMUN CORP	COM	278762109	432	13201	SH	DEFINED	01	0
ECHOSTAR COMMUN CORP	COM	278762109	45	1362	SH	DEFINED	01	0
ECHOSTAR COMMUN CORP	COM	278762109	29599	907650	SH	DEFINED	01	1
ECLIPSYS CORP.	COM	278856109	130	9632	SH	DEFINED	01	
ECLIPSYS CORP.	COM	278856109	6938	514695	SH	DEFINED	01	0
ECOLAB INC.	COM	278865100	1732	60720	SH	DEFINED	01	
ECOLAB INC.	COM	278865100	3217	112749	SH	DEFINED	01	0
ECOLAB INC.	COM	278865100	1670	58528	SH	DEFINED	01	0
ECOLAB INC.	COM	278865100	36307	1273431	SH	DEFINED	01	1
ECOLLEGE.COM.	COM	27887E100	83	3963	SH	DEFINED	01	
EDISON INTL	COM	281020107	6526	268658	SH	DEFINED	01	
EDISON INTL	COM	281020107	42	1714	SH	DEFINED	01	0
EDISON INTL	COM	281020107	1801	74153	SH	DEFINED	01	0

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EDISON INTL	COM	281020107	176	7300	SH	DEFINED	01	1
EDISON INTL	COM	281020107	1411	58079	SH	DEFINED	01	1
EDO CORP	COM	281347104	2715	112736	SH	DEFINED	01	
EDUCATION MGMT CORP	COM	28139T101	156	4917	SH	DEFINED	01	
EDUCATION MGMT CORP	COM	28139T101	31876	1001400	SH	DEFINED	01	0
EDUCATION MGMT CORP	COM	28139T101	1194	37500	SH	DEFINED	01	0
EDUCATION MGMT CORP	COM	28139T101	130	4100	SH	DEFINED	01	1
EDWARDS (A.G.) INC	COM	281760108	133	3390	SH	DEFINED	01	
EDWARDS LIFESCIENCES	COM	28176E108	80	2507	SH	DEFINED	01	
EFUNDS CORP	COM	28224R101	8359	509718	SH	DEFINED	01	
EL PASO CORPORATION	COM	28336L109	12070	1697508	SH	DEFINED	01	
EL PASO CORPORATION	COM	28336L109	0	30	SH	DEFINED	01	0
EL PASO CORPORATION	COM	28336L109	1037	145874	SH	DEFINED	01	0
EL PASO CORPORATION	COM	28336L109	1253	175804	SH	DEFINED	01	1
EL PASO ELECTRIC	COM	283677854	7191	519546	SH	DEFINED	01	
ELAN CORP PLC ADR	COM	284131208	29877	1448960	SH	DEFINED	01	
ELAN CORP PLC ADR	COM	284131208	12163	589874	SH	DEFINED	01	0
ELDORADO GOLD CORP	COM	284902103	1731	600900	SH	DEFINED	01	
ELECTRO SCIENTIFIC	COM	285229100	1847	78459	SH	DEFINED	01	
ELECTROGLAS INC	COM	285324109	337	76000	SH	DEFINED	01	
ELECTRONIC ARTS INC	COM	285512109	187603	3476736	SH	DEFINED	01	
ELECTRONIC ARTS INC	COM	285512109	6010	111429	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	5846	108340	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	2279	42242	SH	DEFINED	01	1
ELECTRONIC DATA SYST	COM	285661104	46627	2409641	SH	DEFINED	01	
ELECTRONIC DATA SYST	COM	285661104	551	28502	SH	DEFINED	01	0
ELECTRONIC DATA SYST	COM	285661104	2115	109322	SH	DEFINED	01	0
ELECTRONIC DATA SYST	COM	285661104	734	37909	SH	DEFINED	01	1
ELECTRONIC DATA SYST	COM	285661104	644	33317	SH	DEFINED	01	1
ELECTRONICS BOUTIQUE	COM	286045109	5951	202690	SH	DEFINED	01	
ELECTRONICS FOR IMAGING INC	COM	286082102	2914	118600	SH	DEFINED	01	
ELECTRONICS FOR IMAGING INC	COM	286082102	20	789	SH	DEFINED	01	0
ELECTRONICS FOR IMAGING INC	COM	286082102	85	3459	SH	DEFINED	01	0
ELIZABETH ARDEN INC.	COM	28660G106	2889	136792	SH	DEFINED	01	
ELKCORP	COM	287456107	4286	158207	SH	DEFINED	01	
EMBRAER AIRCRAFT COR	COM	29081M102	96255	2998560	SH	DEFINED	01	
EMBRAER AIRCRAFT COR	COM	29081M102	7097	221087	SH	DEFINED	01	0
EMBRAER AIRCRAFT COR	COM	29081M102	37	1150	SH	DEFINED	01	0
EMBRAER AIRCRAFT COR	COM	29081M102	27341	853603	SH	DEFINED	01	1
EMCOR GROUP INC	COM	29084Q100	2044	55704	SH	DEFINED	01	
EMERSON ELECTRIC	COM	291011104	4946	82545	SH	DEFINED	01	
EMERSON ELECTRIC	COM	291011104	2	27	SH	DEFINED	01	0
EMERSON ELECTRIC	COM	291011104	5751	95982	SH	DEFINED	01	0
EMMIS COMMUNICATIONS	COM	291525103	5294	222343	SH	DEFINED	01	
EMMIS COMMUNICATIONS	COM	291525103	23	1000	SH	DEFINED	01	0
EMMIS COMMUNICATIONS	COM	291525103	76	3200	SH	DEFINED	01	0
EMPIRE DISTRICT ELEC.	COM	291641108	508	22459	SH	DEFINED	01	
EMULEX.	COM	292475209	22975	1079100	SH	DEFINED	01	0
EMULEX.	COM	292475209	807	37900	SH	DEFINED	01	0
ENCANA CORP	COM	292505104	44707	1036800	SH	DEFINED	01	
ENCANA CORP	COM	292505104	1222	28349	SH	DEFINED	01	0
ENCANA CORP	COM	292505104	3040	70500	SH	DEFINED	01	0
ENBRIDGE INC	COM	29250N105	11886	292100	SH	DEFINED	01	
ENBRIDGE ENERGY MGMT L	COM	29250X103	0	1	SH	DEFINED	01	
ENCORE ACQUISITION CO	COM	29255W100	4294	155000	SH	DEFINED	01	
ENCYSIVE PHARMACEUTICALS INC.	COM	29256X107	2270	220816	SH	DEFINED	01	
ENCYSIVE PHARMACEUTICALS INC.	COM	29256X107	982	95510	SH	DEFINED	01	0
ENDO PHARMACEUTICAL	COM	29264F205	8023	328549	SH	DEFINED	01	
ENDO PHARMACEUTICAL	COM	29264F205	103	4184	SH	DEFINED	01	0
ENERGEN	COM	29265N108	10625	257620	SH	DEFINED	01	
ENERGEN	COM	29265N108	38	929	SH	DEFINED	01	0
ENERGEN	COM	29265N108	179	4337	SH	DEFINED	01	0

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ENERGY EAST CORP	COM	29266M109	10290	405780	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	4029	86281	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	89	1908	SH	DEFINED	01 0
ENERGY PARTNERS LTD	COM	29270U105	2003	150000	SH	DEFINED	01
ENGELHARD CORP	COM	292845104	244	8157	SH	DEFINED	01
ENGELHARD CORP	COM	292845104	88	2956	SH	DEFINED	01 0
ENGELHARD CORP	COM	292845104	854	28557	SH	DEFINED	01 0
ENGINEERED SUPPORT	COM	292866100	8923	182888	SH	DEFINED	01
ENGINEERED SUPPORT	COM	292866100	5	100	SH	DEFINED	01 0
ENESCO GROUP INC	COM	292973104	448	38992	SH	DEFINED	01
ENTEGRIS INC	COM	29362U104	4366	344900	SH	DEFINED	01
ENTEGRIS INC	COM	29362U104	2	170	SH	DEFINED	01 0
ENTERASYS NETWORKS.	COM	293637104	543	214751	SH	DEFINED	01
ENTERCOM COMMUNICATI	COM	293639100	160	3530	SH	DEFINED	01
ENTERCOM COMMUNICATI	COM	293639100	14137	312300	SH	DEFINED	01 0
ENTERCOM COMMUNICATI	COM	293639100	475	10500	SH	DEFINED	01 0
ENERGY CORP	COM	29364G103	887	14896	SH	DEFINED	01
ENERGY CORP	COM	29364G103	3098	52061	SH	DEFINED	01 0
ENERGY CORP	COM	29364G103	183	3075	SH	DEFINED	01 1
ENTERTAINMENT PROPERTIES TR	COM	29380T105	1805	44129	SH	DEFINED	01
ENTRAVISION COMM	COM	29382R107	343	38200	SH	DEFINED	01
ENZON PHARMACEUTICALS INC	COM	293904108	1010	65500	SH	DEFINED	01
ENZO BIOCHEM	COM	294100102	1419	84308	SH	DEFINED	01
EON LABS.	COM	29412E100	22828	340300	SH	DEFINED	01 0
EON LABS.	COM	29412E100	855	12750	SH	DEFINED	01 0
Epimmune Inc	COM	29425y101	49	20310	SH	DEFINED	01
EPLUS INC	COM	294268107	7	530	SH	DEFINED	01
EPICOR SOFTWARE.	COM	29426L108	4350	327842	SH	DEFINED	01
EPICOR SOFTWARE.	COM	29426L108	5	360	SH	DEFINED	01 0
EQUIFAX INC	COM	294429105	234	9037	SH	DEFINED	01
EQUIFAX INC	COM	294429105	817	31641	SH	DEFINED	01 0
EQUINIX INC	COM	29444U502	922	25450	SH	DEFINED	01
EQUITABLE RESOURCES	COM	294549100	2928	65909	SH	DEFINED	01
EQUITY OFFICE	COM	294741103	21876	757218	SH	DEFINED	01
EQUITY OFFICE	COM	294741103	2628	90968	SH	DEFINED	01 0
EQUITY OFFICE	COM	294741103	620	21500	SH	DEFINED	01 1
EQUITY ONE INC	COM	294752100	563	29312	SH	DEFINED	01
EQUITY RESIDENTIAL	COM	29476L107	722	24179	SH	DEFINED	01
EQUITY RESIDENTIAL	COM	29476L107	1892	63388	SH	DEFINED	01 0
EQUITY RESIDENTIAL	COM	29476L107	1072	36000	SH	DEFINED	01 1
ERESEARCH TECHNOLOGY.	COM	29481V108	1400	49881	SH	DEFINED	01
ERESEARCH TECHNOLOGY.	COM	29481V108	2	80	SH	DEFINED	01 0
ERICSSON LM B ADR	COM	294821608	44983	1621000	SH	DEFINED	01
ERICSSON LM B ADR	COM	294821608	1751	63100	SH	DEFINED	01 0
ERIE INDTY CO.	COM	29530P102	2925	60600	SH	DEFINED	01
ESCALON MEDICAL CORP	COM	296074305	102	4500	SH	DEFINED	01
ESCO TECHNOLOGIES.	COM	296315104	862	18698	SH	DEFINED	01
ESPEED INC.	COM	296643109	4585	218793	SH	DEFINED	01
ESPEED INC.	COM	296643109	6	270	SH	DEFINED	01 0
ESSEX PROP TRUST	COM	297178105	4189	63960	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1482	59632	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	15	590	SH	DEFINED	01 0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	57	2300	SH	DEFINED	01 0
ETHAN ALLEN	COM	297602104	4352	105467	SH	DEFINED	01
ETHYL CORP	COM	297659609	417	21081	SH	DEFINED	01
EVERGREEN RESOURCE	COM	299900308	8596	250226	SH	DEFINED	01
EXABYTE CORP.	COM	300615101	615	675400	SH	DEFINED	01
EXABYTE CORP.	COM	300615101	103	113380	SH	DEFINED	01 0
EXAR CORP	COM	300645108	5673	306677	SH	DEFINED	01
EXAR CORP	COM	300645108	4	190	SH	DEFINED	01 0
EXACTECH INC	COM	30064E109	357	19424	SH	DEFINED	01
EXELON CORP	COM	30161N101	56033	813600	SH	DEFINED	01

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EXELON CORP	COM	30161N101	4088	59350	SH	DEFINED	01	0
EXELON CORP	COM	30161N101	5178	75190	SH	DEFINED	01	0
EXELON CORP	COM	30161N101	37595	546300	SH	DEFINED	01	1
EXELIXIS INC	COM	30161Q104	1333	155838	SH	DEFINED	01	
EXIDE CORP 144A	CONV BND	302051AF4	22	16500000	PRN	DEFINED	01	0
EXPEDITORS INTL WASH	COM	302130109	2197	55642	SH	DEFINED	01	0
EXPEDITORS INTL WASH	COM	302130109	501	12716	SH	DEFINED	01	0
EXPEDITORS INTL WASH	COM	302130109	22	553	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	COM	302182100	18002	241344	SH	DEFINED	01	
EXPRESS SCRIPTS INC	COM	302182100	761	10201	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	COM	302182100	2575	34510	SH	DEFINED	01	0
EXTENDED STAY AMERIC	COM	30224P101	80	4108	SH	DEFINED	01	
EXTREME NETWORKS INC	COM	30226D106	1182	163842	SH	DEFINED	01	
EYETECH PHARMACEUTICALS INC	COM	302297106	17131	516000	SH	DEFINED	01	
EYETECH PHARMACEUTICALS INC	COM	302297106	25878	779450	SH	DEFINED	01	0
EYETECH PHARMACEUTICALS INC	COM	302297106	948	28550	SH	DEFINED	01	0
EYETECH PHARMACEUTICALS INC	COM	302297106	1213	36539	SH	DEFINED	01	1
EXXON MOBIL CORP	COM	30231G102	819294	19699320	SH	DEFINED	01	
EXXON MOBIL CORP	COM	30231G102	26754	643349	SH	DEFINED	01	0
EXXON MOBIL CORP	COM	30231G102	67515	1623350	SH	DEFINED	01	0
EXXON MOBIL CORP	COM	30231G102	154014	3703205	SH	DEFINED	01	1
FBL FINL GROUP INC.	COM	30239F106	5188	184600	SH	DEFINED	01	
FEI COMPANY	COM	30241L109	2032	93000	SH	DEFINED	01	
FLIR SYSTEMS INC	COM	302445101	4192	109954	SH	DEFINED	01	
FLIR SYSTEMS INC	COM	302445101	19209	503850	SH	DEFINED	01	0
FLIR SYSTEMS INC	COM	302445101	720	18900	SH	DEFINED	01	0
FMC CORP	COM	302491303	4470	104406	SH	DEFINED	01	
FMC CORP	COM	302491303	33	751	SH	DEFINED	01	0
FMC CORP	COM	302491303	161	3767	SH	DEFINED	01	0
FMC CORP	COM	302491303	1672	39000	SH	DEFINED	01	1
FMC TECHNOLOGIES INC	COM	30249U101	76	2804	SH	DEFINED	01	
FMC TECHNOLOGIES INC	COM	30249U101	1789	66209	SH	DEFINED	01	1
FPL GROUP INC.	COM	302571104	44904	671714	SH	DEFINED	01	
FPL GROUP INC.	COM	302571104	4884	73050	SH	DEFINED	01	0
FPL GROUP INC.	COM	302571104	2805	41960	SH	DEFINED	01	0
FPL GROUP PFD CVT	CONV PRF	302571203	17316	300000	SH	DEFINED	01	0
FTI CONSULTING INC.	COM	302941109	3158	189600	SH	DEFINED	01	
FACTSET RESEARCH	COM	303075105	4554	106992	SH	DEFINED	01	
FAIR ISAAC INC	COM	303250104	47874	1326890	SH	DEFINED	01	
FAIR ISAAC INC	COM	303250104	37159	1029936	SH	DEFINED	01	0
FAIR ISAAC INC	COM	303250104	4503	124800	SH	DEFINED	01	0
FAIRCHILD CORP.	COM	303698104	398	80000	SH	DEFINED	01	
FAIRCHILD SEMICONDOC	COM	303726103	1261	52502	SH	DEFINED	01	
FAIRMONT HOTELS & RESORTS	COM	305204109	11403	453910	SH	DEFINED	01	1
FAMILY DLR STORES	COM	307000109	10023	278809	SH	DEFINED	01	0
FAMILY DLR STORES	COM	307000109	1408	39166	SH	DEFINED	01	0
FAMILY DLR STORES	COM	307000109	97	2700	SH	DEFINED	01	1
FARGO ELECTRONICS	COM	30744P102	251	22241	SH	DEFINED	01	
FARO TECHNOLOGIES	COM	311642102	827	36000	SH	DEFINED	01	
FASTENAL CO	COM	311900104	96962	1805974	SH	DEFINED	01	
FASTENAL CO	COM	311900104	86902	1618570	SH	DEFINED	01	0
FASTENAL CO	COM	311900104	7878	146738	SH	DEFINED	01	0
FEDDERS CORPORATION	COM	313135501	630	110375	SH	DEFINED	01	
FREDDIE MAC	COM	313400301	106872	1809544	SH	DEFINED	01	
FREDDIE MAC	COM	313400301	2497	42282	SH	DEFINED	01	0
FREDDIE MAC	COM	313400301	9253	156663	SH	DEFINED	01	0
FREDDIE MAC	COM	313400301	6433	108900	SH	DEFINED	01	1
FANNIE MAE	COM	313586109	257146	3458591	SH	DEFINED	01	
FANNIE MAE	COM	313586109	21823	293498	SH	DEFINED	01	0
FANNIE MAE	COM	313586109	18763	252371	SH	DEFINED	01	0
FANNIE MAE	COM	313586109	24026	323425	SH	DEFINED	01	1
FANNIE MAE	COM	313586109	2051	27580	SH	DEFINED	01	1

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FEDERAL SIGNAL CORP	COM	313855108	40	2031	SH	DEFINED	01
FEDERATED DPT STORES	COM	31410H101	6844	126632	SH	DEFINED	01
FEDERATED DPT STORES	COM	31410H101	2223	41136	SH	DEFINED	01 0
FEDERATED DPT STORES	COM	31410H101	3327	61600	SH	DEFINED	01 1
FEDERATED DPT STORES	COM	31410H101	775	14337	SH	DEFINED	01 1
FEDERATED INVESTORS.	COM	314211103	222	7070	SH	DEFINED	01
FEDERATED INVESTORS.	COM	314211103	777	24720	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	1459	19418	SH	DEFINED	01
FEDEX CORPORATION	COM	31428X106	89	1184	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	5103	67895	SH	DEFINED	01 0
FELCOR LODGING TRUST	COM	31430F101	353	33900	SH	DEFINED	01
FERRO CORP	COM	315405100	3137	119946	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	10423	307910	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	16036	473710	SH	DEFINED	01 0
F5 NETWORKS INC	COM	315616102	538	15900	SH	DEFINED	01 0
FIDELITY BANKSHARES INC	COM	31604Q107	1958	53438	SH	DEFINED	01
FIDELITY BANKSHARES INC	COM	31604Q107	1833	50000	SH	DEFINED	01 1
FIDELITY NAT FINL	COM	316326107	1458	36822	SH	DEFINED	01
FIDELITY NAT FINL	COM	316326107	871	22000	SH	DEFINED	01 0
FIDELITY NAT FINL	COM	316326107	293	7400	SH	DEFINED	01 1
FIFTH THIRD BANCORP	COM	316773100	109409	1975951	SH	DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	2773	50105	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	7511	135656	SH	DEFINED	01 0
FILENET CORP	COM	316869106	5639	211594	SH	DEFINED	01
FILENET CORP	COM	316869106	6	210	SH	DEFINED	01 0
FINANCIAL FEDERAL	COM	317492106	4303	128717	SH	DEFINED	01
FINDWHAT.COM	COM	317794105	530	24470	SH	DEFINED	01
FINLAY ENTERPRISES INC.	COM	317884203	27	1526	SH	DEFINED	01
FINISH LINE INC	COM	317923100	6721	181765	SH	DEFINED	01
FINISH LINE INC	COM	317923100	25	684	SH	DEFINED	01 0
FINISH LINE INC	COM	317923100	115	3104	SH	DEFINED	01 0
FIRST AMERICAN CORP	COM	318522307	7583	249296	SH	DEFINED	01
FIRST AMERICAN CORP	COM	318522307	743	24435	SH	DEFINED	01 0
FIRST BANCORP/PR	COM	318672102	9369	225207	SH	DEFINED	01
FIRST BANCORP/PR	COM	318672102	32	768	SH	DEFINED	01 0
FIRST BANCORP/PR	COM	318672102	114	2731	SH	DEFINED	01 0
FIRST CASH FINL SVCS INC	COM	31942D107	673	20000	SH	DEFINED	01
FIRST CHARTER CORP	COM	319439105	204	9703	SH	DEFINED	01
FIRST CITIZENS BANK.	COM	31946M103	41	334	SH	DEFINED	01
FIRST COMMUNITY BANCORP	COM	31983B101	2076	55534	SH	DEFINED	01
FIRST COMMUNITY BANCORP	COM	31983B101	142	3800	SH	DEFINED	01 0
FIRST CONSULTING GP	COM	31986R103	2649	423200	SH	DEFINED	01
FIRST FEDERAL CAPITAL CORP.	COM	319960100	3497	164216	SH	DEFINED	01
FIRST FEDERAL CAPITAL CORP.	COM	319960100	18	850	SH	DEFINED	01 0
FIRST FEDERAL CAPITAL CORP.	COM	319960100	77	3606	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	22713	538759	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	8515	201967	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	1699	40272	SH	DEFINED	01 1
FIRST FINANCIAL CORP/INDIANA	COM	320218100	224	7636	SH	DEFINED	01
FIRST HORIZON PHARMA.	COM	32051K106	2849	180769	SH	DEFINED	01
FIRST HORIZON PHARMA.	COM	32051K106	5	290	SH	DEFINED	01 0
FIRST INDUSTRIAL REL	COM	32054K103	186	4705	SH	DEFINED	01
FIRST INDIANA CORP	COM	32054R108	86	4270	SH	DEFINED	01
FIRST MIDWEST BANC	COM	320867104	4463	130722	SH	DEFINED	01
FIRST HEALTH GROUP	COM	320960107	87	3993	SH	DEFINED	01
FIRST HEALTH GROUP	COM	320960107	11	526	SH	DEFINED	01 0
FIRST NIAGARA FINANCIAL.	COM	33582V108	2560	187528	SH	DEFINED	01
FIRST OAK BROOK BANCSHARES	COM	335847208	725	23968	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	7971	206707	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	32	828	SH	DEFINED	01 0
FIRST REPUBLIC BANK	COM	336158100	150	3891	SH	DEFINED	01 0
FIRST TN NAT`L CORP	COM	337162101	1866	39120	SH	DEFINED	01

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FIRST TN NAT`L CORP	COM	337162101	89	1858	SH	DEFINED	01	0
FIRST TN NAT`L CORP	COM	337162101	1362	28555	SH	DEFINED	01	0
FISERV INC	COM	337738108	66889	1869981	SH	DEFINED	01	0
FISERV INC	COM	337738108	2134	59645	SH	DEFINED	01	0
FISERV INC	COM	337738108	5252	146846	SH	DEFINED	01	0
FISERV INC	COM	337738108	86	2400	SH	DEFINED	01	1
FISHER COMMUNICATIONS	COM	337756209	1931	39600	SH	DEFINED	01	0
FIRSTFED FINL CORP	COM	337907109	9038	195907	SH	DEFINED	01	0
FIRSTFED FINL CORP	COM	337907109	30	641	SH	DEFINED	01	0
FIRSTFED FINL CORP	COM	337907109	137	2961	SH	DEFINED	01	0
FIRSTMERIT CORP	COM	337915102	93	3586	SH	DEFINED	01	0
FLAGSTAR BANCORP INC	COM	337930101	6248	243582	SH	DEFINED	01	0
FIRSTENERGY CORP	COM	337932107	22007	563109	SH	DEFINED	01	0
FIRSTENERGY CORP	COM	337932107	2933	75050	SH	DEFINED	01	0
FIRSTENERGY CORP	COM	337932107	175	4500	SH	DEFINED	01	1
FISHER SCIENTIFIC IN	COM	338032204	35753	649564	SH	DEFINED	01	0
FISHER SCIENTIFIC IN	COM	338032204	3790	68850	SH	DEFINED	01	0
FISHER SCIENTIFIC IN	COM	338032204	22	400	SH	DEFINED	01	0
FIVE STAR QUALITY CR	COM	33832D106	0	0	SH	DEFINED	01	0
FLAMEL TECHNOLOGIES	COM	338488109	872	33650	SH	DEFINED	01	0
FLEETBOSTON FINL CO	COM	339030108	59156	1317481	SH	DEFINED	01	0
FLEETBOSTON FINL CO	COM	339030108	10932	243476	SH	DEFINED	01	0
FLEETBOSTON FINL CO	COM	339030108	5402	120150	SH	DEFINED	01	1
FLEETWOOD ENTERPRISE	COM	339099103	2167	176405	SH	DEFINED	01	0
FLORIDA ROCK	COM	341140101	11065	262495	SH	DEFINED	01	0
FLUOR CORP (NEW)	COM	343412102	28826	745035	SH	DEFINED	01	0
FLUOR CORP (NEW)	COM	343412102	723	18679	SH	DEFINED	01	0
FLUOR CORP (NEW)	COM	343412102	16178	417700	SH	DEFINED	01	1
FLOWERS FOODS INC	COM	343498101	9880	376487	SH	DEFINED	01	0
FLOWERS FOODS INC	COM	343498101	31	1188	SH	DEFINED	01	0
FLOWERS FOODS INC	COM	343498101	143	5456	SH	DEFINED	01	0
FLOWSERVE CORP	COM	34354P105	5397	257639	SH	DEFINED	01	0
FLUSHING FINANCIAL CORP	COM	343873105	8	427	SH	DEFINED	01	0
FLUSHING FINANCIAL CORP	COM	343873105	22	1200	SH	DEFINED	01	0
FLUSHING FINANCIAL CORP	COM	343873105	96	5300	SH	DEFINED	01	0
FOMENTO ECONOMICO MX	COM	344419106	2710	55000	SH	DEFINED	01	0
FOMENTO ECONOMICO MX	COM	344419106	48123	976896	SH	DEFINED	01	1
FOMENTO ECONOMICO MX	COM	344419106	559	11355	SH	DEFINED	01	1
FOOT LOCKER INC	COM	344849104	3386	131230	SH	DEFINED	01	0
FOOTSTAR INC	COM	344912100	516	210686	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	1617	119134	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	5656	416771	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	1492	110000	SH	DEFINED	01	1
FORD CAP TRUST II 6.5% 01/15/	PRF	345395206	2164	40800	SH	DEFINED	01	0
FOREST LABS	COM	345838106	71813	1002680	SH	DEFINED	01	0
FOREST LABS	COM	345838106	4258	59441	SH	DEFINED	01	0
FOREST LABS	COM	345838106	6041	84348	SH	DEFINED	01	0
FOREST LABS	COM	345838106	293	4100	SH	DEFINED	01	1
FOREST OIL CORP	COM	346091705	252	9960	SH	DEFINED	01	0
FORMFACTOR INC	COM	346375108	6056	289360	SH	DEFINED	01	0
FORMFACTOR INC	COM	346375108	2878	137510	SH	DEFINED	01	0
FORTUNE BRANDS	COM	349631101	1493	19496	SH	DEFINED	01	0
FORTUNE BRANDS	COM	349631101	2543	33191	SH	DEFINED	01	0
FORWARD AIR CORP	COM	349853101	2089	63565	SH	DEFINED	01	0
FOSSIL INC	COM	349882100	8996	269761	SH	DEFINED	01	0
FOUNDRY NETWORKS INC	COM	35063R100	1990	115900	SH	DEFINED	01	0
FOUNDRY NETWORKS INC	COM	35063R100	23	1362	SH	DEFINED	01	0
FOUNDRY NETWORKS INC	COM	35063R100	21	1200	SH	DEFINED	01	1
4KIDS ENTERTAINMENT	COM	350865101	843	37667	SH	DEFINED	01	0
FOX ENTERTAINMENT GR	COM	35138T107	7685	283600	SH	DEFINED	01	0
FOX ENTERTAINMENT GR	COM	35138T107	20277	748500	SH	DEFINED	01	1
FRANKLIN ELECTRIC.	COM	353514102	1439	22592	SH	DEFINED	01	0

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FRANKLIN RESOURCES	COM	354613101	903	16220	SH	DEFINED	01
FRANKLIN RESOURCES	COM	354613101	3160	56751	SH	DEFINED	01 0
FREDS INC	COM	356108100	2776	114373	SH	DEFINED	01
FREEMPORT MCMORAN COP CVT PFD	CONV PRF	35671D816	21429	21950	SH	DEFINED	01
FREEMPORT MCMORAN COP.	COM	35671D857	79378	2030583	SH	DEFINED	01
FREEMPORT MCMORAN COP.	COM	35671D857	11588	296428	SH	DEFINED	01 0
FREEMPORT MCMORAN COP.	COM	35671D857	2459	62919	SH	DEFINED	01 0
FREEMPORT MCMORAN COP.	COM	35671D857	2822	72234	SH	DEFINED	01 1
FREEMPORT MCMORAN COP.	COM	35671D857	594	15219	SH	DEFINED	01 1
FREEMPORT MCMORAN CVT	CONV BND	35671DAF2	549	200000	PRN	DEFINED	01
FREMONT GENERAL CORP	COM	357288109	7863	256943	SH	DEFINED	01
FRIEDMAN BILLINGS.	COM	358434108	4163	154250	SH	DEFINED	01
FRIEDMAN BILLINGS.	COM	358434108	1670	61900	SH	DEFINED	01 0
FRIEDMAN BILLINGS.	COM	358434108	36830	1365100	SH	DEFINED	01 1
FRIEDMANS INC -CL A..	COM	358438109	134	23063	SH	DEFINED	01
FRONTERA COPPER WARRANTS	COM	359059771	500	200000	SH	DEFINED	01
FRONTIER AIRLINES	COM	359065109	1212	116358	SH	DEFINED	01
FRONTIER FINL CORP W	COM	35907K105	258	7500	SH	DEFINED	01
FRONTIER OIL CORP	COM	35914P105	2857	147445	SH	DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	1727	127300	SH	DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	245	18059	SH	DEFINED	01 1
FULLER H B COMPANY	COM	359694106	3122	109776	SH	DEFINED	01
FURNITURE BRAND INTL	COM	360921100	1666	51751	SH	DEFINED	01
G&K SERVICES CL A	COM	361268105	2178	58521	SH	DEFINED	01
GATX CORP	COM	361448103	2070	93381	SH	DEFINED	01
GATX CORP	COM	361448103	347	15635	SH	DEFINED	01 0
GTSI CORP	COM	36238K103	143	11810	SH	DEFINED	01
GABLE RESIDENTIAL	COM	362418105	6173	170288	SH	DEFINED	01
GALLAGHER ARTHUR J	COM	363576109	124	3808	SH	DEFINED	01
GANNETT CO INC	COM	364730101	129722	1471776	SH	DEFINED	01
GANNETT CO INC	COM	364730101	4521	51265	SH	DEFINED	01 0
GANNETT CO INC	COM	364730101	5921	67178	SH	DEFINED	01 0
GANNETT CO INC	COM	364730101	5286	60000	SH	DEFINED	01 1
GAP INC/THE	COM	364760108	7204	328681	SH	DEFINED	01
GAP INC/THE	COM	364760108	4469	203858	SH	DEFINED	01 0
GAP INC/THE	COM	364760108	34259	1565800	SH	DEFINED	01 1
GARDNER DENVER INC	COM	365558105	6249	230723	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	24	890	SH	DEFINED	01 0
GARDNER DENVER INC	COM	365558105	111	4107	SH	DEFINED	01 0
GARTNER INC.	COM	366651107	64	5471	SH	DEFINED	01
GASCO ENERGY INC	COM	367220100	33	17000	SH	DEFINED	01
GATEWAY INC	COM	367626108	19559	3704429	SH	DEFINED	01
GATEWAY INC	COM	367626108	2594	491300	SH	DEFINED	01 0
GATEWAY INC	COM	367626108	450	85215	SH	DEFINED	01 0
GAYLORD ENTERTAINMEN	COM	367905106	2565	83000	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	21387	640150	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	19634	587729	SH	DEFINED	01 0
GEN-PROBE INC.	COM	36866T103	667	19950	SH	DEFINED	01 0
GEMSTAR-TV GUIDE	COM	36866W106	3033	452000	SH	DEFINED	01
GEMSTAR-TV GUIDE	COM	36866W106	1558	232128	SH	DEFINED	01 0
GEMSTAR-TV GUIDE	COM	36866W106	5820	870000	SH	DEFINED	01 1
GENAISSANCE PHARMACEUTICALS	COM	36867W105	487	141020	SH	DEFINED	01 0
GENCORP INC	COM	368682100	3725	343923	SH	DEFINED	01
GENENTECH INC	COM	368710406	140873	1331230	SH	DEFINED	01
GENENTECH INC	COM	368710406	5836	55183	SH	DEFINED	01 0
GENENTECH INC	COM	368710406	545	5150	SH	DEFINED	01 0
GENENTECH INC	COM	368710406	16118	152485	SH	DEFINED	01 1
GENERAL CABLE CORP.	COM	369300108	76	10379	SH	DEFINED	01
GENRL COMMUNICATION	COM	369385109	3803	417912	SH	DEFINED	01
GENRL COMMUNICATION	COM	369385109	24	2785	SH	DEFINED	01 0
GENRL COMMUNICATION	COM	369385109	96	10553	SH	DEFINED	01 0
GENERAL DYNAMICS	COM	369550108	12162	136156	SH	DEFINED	01

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GENERAL DYNAMICS	COM	369550108	147	1649	SH	DEFINED	01 0
GENERAL DYNAMICS	COM	369550108	4030	45113	SH	DEFINED	01 0
GENERAL DYNAMICS	COM	369550108	686	7700	SH	DEFINED	01 1
GENERAL ELECTRIC	COM	369604103	828857	27157882	SH	DEFINED	01
GENERAL ELECTRIC	COM	369604103	40033	1311726	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	73607	2411740	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	161103	5281825	SH	DEFINED	01 1
GENERAL GROWTH	COM	370021107	366	10425	SH	DEFINED	01
GENERAL MILLS	COM	370334104	54149	1160042	SH	DEFINED	01
GENERAL MILLS	COM	370334104	2171	46500	SH	DEFINED	01 0
GENERAL MILLS	COM	370334104	4008	85853	SH	DEFINED	01 0
GENERAL MILLS	COM	370334104	4196	90000	SH	DEFINED	01 1
GENERAL MILLS CVT	CONV BND	370334AU8	2055	2900000	PRN	DEFINED	01
GENERAL MOTORS.	COM	370442105	94604	2008587	SH	DEFINED	01
GENERAL MOTORS.	COM	370442105	172	3650	SH	DEFINED	01 0
GENERAL MOTORS.	COM	370442105	6024	127900	SH	DEFINED	01 0
GENERAL MOTORS.	COM	370442105	248	5200	SH	DEFINED	01 1
GENERAL MOTORS.	COM	370442105	5411	114870	SH	DEFINED	01 1
GENERAL MOTORS PFD CVT	CONV PRF	370442717	30610	1000000	SH	DEFINED	01
GENERAL MOTORS PFD CVT	CONV PRF	370442717	1287	42029	SH	DEFINED	01 0
GENESCO INC.	COM	371532102	2319	100072	SH	DEFINED	01
GENESEE & WYOMING.	COM	371559105	380	15390	SH	DEFINED	01
GENESIS MICROCHIP	COM	37184C103	71	4256	SH	DEFINED	01
GENESIS HEALTHCARE CORP	COM	37184D101	8176	335790	SH	DEFINED	01
GENTEX CORP	COM	371901109	35409	816261	SH	DEFINED	01
GENTEX CORP	COM	371901109	81342	1875099	SH	DEFINED	01 0
GENTEX CORP	COM	371901109	2899	66829	SH	DEFINED	01 0
GENETRONICS BIOMEDICAL CORP	COM	371916107	309	193400	SH	DEFINED	01 1
GENLYTE GROUP INC.	COM	372302109	312	5573	SH	DEFINED	01
GENOME THERAPEUTICS	COM	372430108	454	80580	SH	DEFINED	01
GENUINE PARTS	COM	372460105	10418	318410	SH	DEFINED	01
GENUINE PARTS	COM	372460105	1985	60687	SH	DEFINED	01 0
GENUINE PARTS	COM	372460105	1296	39598	SH	DEFINED	01 0
GENTIVA HEALTH SVCS.	COM	37247A102	302	19500	SH	DEFINED	01
GENZYME CORP	COM	372917104	17587	373856	SH	DEFINED	01
GENZYME CORP	COM	372917104	14	300	SH	DEFINED	01 0
GENZYME CORP	COM	372917104	2470	52504	SH	DEFINED	01 0
GENZYME CORP	COM	372917104	120	2600	SH	DEFINED	01 1
GENZYME CORP	COM	372917104	24	518	SH	DEFINED	01 1
GENZYME CORP CVT	CONV BND	372917AK0	807	800000	PRN	DEFINED	01
GEORGIA GULF CORP	COM	373200203	2773	91968	SH	DEFINED	01
GEORGIA-PACIFIC GP	COM	373298108	4391	130344	SH	DEFINED	01
GEORGIA-PACIFIC GP	COM	373298108	89	2628	SH	DEFINED	01 0
GEORGIA-PACIFIC GP	COM	373298108	1945	57724	SH	DEFINED	01 0
GEORGIA-PACIFIC GP	COM	373298108	218	6400	SH	DEFINED	01 1
GEORGIA-PACIFIC GP	COM	373298108	28	820	SH	DEFINED	01 1
GERBER SCIENTIFIC	COM	373730100	565	82968	SH	DEFINED	01
GETTY REALTY CORP.	COM	374297109	281	10600	SH	DEFINED	01
GEVITY HR INC	COM	374393106	4094	140226	SH	DEFINED	01
GEVITY HR INC	COM	374393106	21	717	SH	DEFINED	01 0
GEVITY HR INC	COM	374393106	82	2825	SH	DEFINED	01 0
GIANT INDUSTRIES INC	COM	374508109	77	3732	SH	DEFINED	01
GIBRALTAR STEEL..	COM	37476F103	4177	169918	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	29001	519997	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	36177	648720	SH	DEFINED	01 0
GILEAD SCIENCES	COM	375558103	1396	25025	SH	DEFINED	01 0
GILEAD SCIENCES	COM	375558103	42884	771790	SH	DEFINED	01 1
GILEAD SCIENCES CVT	CONV BND	375558AD5	1052	800000	PRN	DEFINED	01
GILLETTE CO	COM	375766102	52758	1349299	SH	DEFINED	01
GILLETTE CO	COM	375766102	91	2316	SH	DEFINED	01 0
GILLETTE CO	COM	375766102	8960	229148	SH	DEFINED	01 0
GLACIER BANCORP INC.	COM	37637Q105	770	23870	SH	DEFINED	01

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GLAMIS GOLD LTD.	COM	376775102	10423	578700	SH	DEFINED	01
GLATFELTER	COM	377316104	21	1853	SH	DEFINED	01
GLAXOSMITHKLINE PLC	COM	37733W105	5182	129700	SH	DEFINED	01
GLAXOSMITHKLINE PLC	COM	37733W105	40	1000	SH	DEFINED	01
GLENBOROUGH REALTY T	COM	37803P105	1962	87775	SH	DEFINED	01
GLOBAL IMAGING SYS.	COM	37934A100	6448	194096	SH	DEFINED	01
GLOBAL IMAGING SYS.	COM	37934A100	5	160	SH	DEFINED	01
GLOBAL PAYMENTS INC	COM	37940X102	5359	118862	SH	DEFINED	01
GLOBAL POWER EQUIP	COM	37941P108	2268	269352	SH	DEFINED	01
GLOBAL POWER EQUIP	COM	37941P108	16	1850	SH	DEFINED	01
GLOBAL POWER EQUIP	COM	37941P108	62	7400	SH	DEFINED	01
GLOBIX CORP	COM	37957F101	0	104	SH	DEFINED	01
GOLD BANC CORP.	COM	379907108	1804	110705	SH	DEFINED	01
GOLDFIELDS LTD ADR..	COM	38059T106	2883	219200	SH	DEFINED	01
GOLDCORP INC	COM	380956409	4089	276100	SH	DEFINED	01
GOLDCORP INC	COM	380956409	2960	200000	SH	DEFINED	01
GOLDEN STAR RESOURCE	COM	38119T104	7119	995600	SH	DEFINED	01
GOLDEN TELECOM INC	COM	38122G107	71	2097	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	19030	169993	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	3870	34569	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	188	1700	SH	DEFINED	01
GOLDMAN SACHS GP INC	COM	38141G104	312299	2992796	SH	DEFINED	01
GOLDMAN SACHS GP INC	COM	38141G104	6392	61269	SH	DEFINED	01
GOLDMAN SACHS GP INC	COM	38141G104	12599	120740	SH	DEFINED	01
GOLDMAN SACHS GP INC	COM	38141G104	28051	269099	SH	DEFINED	01
GOODRICH CORPORATION	COM	382388106	52467	1869168	SH	DEFINED	01
GOODRICH CORPORATION	COM	382388106	88	3137	SH	DEFINED	01
GOODRICH CORPORATION	COM	382388106	751	26768	SH	DEFINED	01
GOODRICH CORPORATION	COM	382388106	159	5700	SH	DEFINED	01
GOODYEAR TIRE & RUBBER CO	COM	382550101	98	11407	SH	DEFINED	01
GOODYEAR TIRE & RUBBER CO	COM	382550101	341	39900	SH	DEFINED	01
GOODYS FAMILY CLTHNG	COM	382588101	1546	108370	SH	DEFINED	01
GOVERNMENT PROPERTIES TRUST	COM	38374W107	130	9900	SH	DEFINED	01
GOVERNMENT PROPERTIES TRUST	COM	38374W107	1108	84585	SH	DEFINED	01
W R GRACE.	COM	38388F108	267	85500	SH	DEFINED	01
GRACO INC.	COM	384109104	1883	64689	SH	DEFINED	01
GRAFTECH INTL LTD.	COM	384313102	9296	621779	SH	DEFINED	01
GRAFTECH INTL LTD.	COM	384313102	24	1584	SH	DEFINED	01
GRAFTECH INTL LTD.	COM	384313102	85	5670	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	284	5923	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	996	20757	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	52634	1097900	SH	DEFINED	01
GRANITE BROADCASTING CORP	COM	387241102	134	80566	SH	DEFINED	01
GRANITE CONSTRUCTION	COM	387328107	1204	50658	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	80	5139	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	50	3240	SH	DEFINED	01
GRAY TELEVISION	COM	389375106	6750	461750	SH	DEFINED	01
GRAY TELEVISION	COM	389375106	28	1956	SH	DEFINED	01
GRAY TELEVISION	COM	389375106	127	8689	SH	DEFINED	01
GREAT AMERICAN FINL.	COM	389915109	236	14930	SH	DEFINED	01
GREAT A. & P. TEA	COM	390064103	837	108113	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	3029	126984	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	8	353	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	275	11522	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	5950	250000	SH	DEFINED	01
GREAT PLAINS ENERGY	COM	391164100	1368	40497	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	9235	315730	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	37	1249	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	171	5862	SH	DEFINED	01
GREEN MOUNTAIN POWER	COM	393154109	363	14039	SH	DEFINED	01
GREENBRIER COMPANIES INC	COM	393657101	12	665	SH	DEFINED	01
GREENBRIER COMPANIES INC	COM	393657101	57	3400	SH	DEFINED	01

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GREENPOINT FINL CORP	COM	395384100	247	5643	SH	DEFINED	01
GREIF INC	COM	397624107	4641	132823	SH	DEFINED	01
GREIF INC	COM	397624107	26	720	SH	DEFINED	01 0
GREIF INC	COM	397624107	125	3570	SH	DEFINED	01 0
GREY WOLF INC	COM	397888108	6118	1477800	SH	DEFINED	01
GREY WOLF INC	COM	397888108	20	4846	SH	DEFINED	01 0
GREY WOLF INC	COM	397888108	73	17705	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	6013	278363	SH	DEFINED	01
GRIFFON CORP	COM	398433102	25	1193	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	114	5272	SH	DEFINED	01 0
GROUP 1 AUTOMOTIVE INC	COM	398905109	6590	182028	SH	DEFINED	01
GROUP 1 AUTOMOTIVE INC	COM	398905109	25	704	SH	DEFINED	01 0
GROUP 1 AUTOMOTIVE INC	COM	398905109	112	3104	SH	DEFINED	01 0
GROUP 1 SOFTWARE INC	COM	39943Y103	1882	115600	SH	DEFINED	01
G-TELEVISA	COM	40049J206	2864	60500	SH	DEFINED	01
G-TELEVISA	COM	40049J206	43667	923766	SH	DEFINED	01 1
G-TELEVISA	COM	40049J206	1181	24942	SH	DEFINED	01 1
G-TECH HOLDINGS CORP	COM	400518106	4643	78501	SH	DEFINED	01
G-TECH HOLDINGS CORP	COM	400518106	1	20	SH	DEFINED	01 0
G-TECH HOLDINGS CORP	COM	400518106	33672	569351	SH	DEFINED	01 1
GRUPO AEROPORTUARIO	COM	40051E202	955	45780	SH	DEFINED	01
GRUPO AEROPORTUARIO	COM	40051E202	13956	670000	SH	DEFINED	01 1
GTX INC	COM	40052B108	46	4400	SH	DEFINED	01 0
GUCCI	COM	401566104	2991	35000	SH	DEFINED	01
GUESS INC	COM	401617105	1489	82600	SH	DEFINED	01
GUIDANT CORP	COM	401698105	57858	913026	SH	DEFINED	01
GUIDANT CORP	COM	401698105	3208	50613	SH	DEFINED	01 0
GUIDANT CORP	COM	401698105	4492	70887	SH	DEFINED	01 0
GUIDANT CORP	COM	401698105	745	11700	SH	DEFINED	01 1
GUJARAT AMBUJA GDR	COM	401841994	141	21060	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	2482	66835	SH	DEFINED	01
GYMBOREE	COM	403777105	4970	296349	SH	DEFINED	01
HCA INC	COM	404119109	34042	838023	SH	DEFINED	01
HCA INC	COM	404119109	2101	51754	SH	DEFINED	01 0
HCA INC	COM	404119109	5124	126150	SH	DEFINED	01 0
HCA INC	COM	404119109	6113	150500	SH	DEFINED	01 1
HCC INSURANCE	COM	404132102	2133	65972	SH	DEFINED	01
HCC INSURANCE	COM	404132102	20507	634300	SH	DEFINED	01 0
HCC INSURANCE	COM	404132102	769	23800	SH	DEFINED	01 0
HDFC BANK ADR	COM	40415F101	1354	45000	SH	DEFINED	01
HEI INC	COM	404160103	411	127750	SH	DEFINED	01
HMP EQUITY HOLD 0% 05-15-2008	PRF	40425KAA6	5250	7500	SH	DEFINED	01 0
HRPT PROPERTIES TR.	COM	40426W101	123	10907	SH	DEFINED	01
HSBC HOLDINGS ADR	COM	404280406	20626	275750	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	10695	340015	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	27	847	SH	DEFINED	01 0
HAEMONETICS CORP	COM	405024100	110	3489	SH	DEFINED	01 0
HAGGAR	COM	405173105	380	19006	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	2535	114801	SH	DEFINED	01
HALLIBURTON	COM	406216101	132853	4371536	SH	DEFINED	01
HALLIBURTON	COM	406216101	4032	132670	SH	DEFINED	01 0
HALLIBURTON	COM	406216101	4283	140929	SH	DEFINED	01 0
HANCOCK FABRICS	COM	409900107	838	52748	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	822	18817	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	2876	65830	SH	DEFINED	01 0
HANCOCK JOHN FINL SV	COM	41014S106	211	4800	SH	DEFINED	01 1
HANDLEMAN COMPANY	COM	410252100	876	36591	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	3165	175375	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	20	1112	SH	DEFINED	01 0
HANGER ORTHOPEDIC	COM	41043F208	77	4262	SH	DEFINED	01 0
HANMI FINANCIAL CORP	COM	410495105	510	19200	SH	DEFINED	01
HANOVER COMPRESSOR	COM	410768105	1009	83415	SH	DEFINED	01

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HANOVER COMPRESS CVT	CONV BND	410768AC9	1890	2000000	PRN	DEFINED	01	0
HANSEN NATURAL CORP	COM	411310105	700	50000	SH	DEFINED	01	
HANSON PLC ADR	COM	411349103	59015	1522960	SH	DEFINED	01	
HANSON PLC ADR	COM	411349103	378	9750	SH	DEFINED	01	0
HANSON PLC ADR	COM	411349103	1938	50000	SH	DEFINED	01	0
HARBOR FLORIDA BANCSHARES	COM	411901101	1124	38800	SH	DEFINED	01	
HARLAND JOHN H	COM	412693103	3192	102552	SH	DEFINED	01	
HARLEY DAVIDSON	COM	412822108	1052	19709	SH	DEFINED	01	
HARLEY DAVIDSON	COM	412822108	3677	68938	SH	DEFINED	01	0
HARLEY DAVIDSON	COM	412822108	85	1600	SH	DEFINED	01	1
HARMAN INTERNATIONAL	COM	413086109	12082	151788	SH	DEFINED	01	
HARMAN INTERNATIONAL	COM	413086109	581	7300	SH	DEFINED	01	0
HARMONIC INC	COM	413160102	1891	195981	SH	DEFINED	01	
HARMONIC INC	COM	413160102	2	190	SH	DEFINED	01	0
HARMONY GOLD MNG-ADR..	COM	413216300	1543	100000	SH	DEFINED	01	
HARRAH`S ENT	COM	413619107	643	11722	SH	DEFINED	01	
HARRAH`S ENT	COM	413619107	1390	25331	SH	DEFINED	01	0
HARRIS CORP	COM	413875105	301	6211	SH	DEFINED	01	
HARRIS INTERACTIVE.	COM	414549105	813	96400	SH	DEFINED	01	
HARSCO CORP	COM	415864107	12435	273273	SH	DEFINED	01	
HARTE-HANKS INC	COM	416196103	87	3698	SH	DEFINED	01	
HARTFORD FINL SVCS	COM	416515104	35330	554642	SH	DEFINED	01	
HARTFORD FINL SVCS	COM	416515104	1646	25830	SH	DEFINED	01	0
HARTFORD FINL SVCS	COM	416515104	5529	86801	SH	DEFINED	01	0
HARTFORD FINL SVCS	COM	416515104	42690	670800	SH	DEFINED	01	1
HARTFORD FINL SV 6 11/16/06	PRF	416515203	3807	61200	SH	DEFINED	01	0
HARVEST NATL RESOURCES.	COM	41754V103	1214	83100	SH	DEFINED	01	
HASBRO INC	COM	418056107	3671	168753	SH	DEFINED	01	
HASBRO INC	COM	418056107	89	4105	SH	DEFINED	01	0
HASBRO INC	COM	418056107	864	39715	SH	DEFINED	01	0
HAVERTY FURNITURE	COM	419596101	1443	67773	SH	DEFINED	01	
HAWAIIAN ELEC IND	COM	419870100	87	1681	SH	DEFINED	01	
HAYES LEMMERZ WTS	WT	420781130	2	1119	SH	DEFINED	01	0
HEALTHCARE SVC GROUP	COM	421906108	4393	267073	SH	DEFINED	01	
HEALTH CARE PPTY INVEST INC	COM	421915109	1787	63200	SH	DEFINED	01	1
HEALTHSOUTH CORP	COM	421924101	46441	11299500	SH	DEFINED	01	
HEALTHSOUTH CORP	COM	421924101	7061	1718140	SH	DEFINED	01	0
HEALTH MGMT ASSOC	COM	421933102	47236	2035149	SH	DEFINED	01	
HEALTH MGMT ASSOC	COM	421933102	1962	84515	SH	DEFINED	01	0
HEALTH MGMT ASSOC	COM	421933102	4539	195587	SH	DEFINED	01	0
HEAD NV - NY REG	COM	422070102	2736	894200	SH	DEFINED	01	
HEADWATERS INC.	COM	42210P102	2788	108790	SH	DEFINED	01	
HEADWATERS INC.	COM	42210P102	4	160	SH	DEFINED	01	0
HEALTH EXTRAS INC.	COM	422211102	2296	200000	SH	DEFINED	01	
HEALTH EXTRAS INC.	COM	422211102	31	2730	SH	DEFINED	01	0
HEALTH EXTRAS INC.	COM	422211102	124	10800	SH	DEFINED	01	0
HEALTH NET INC	COM	42222G108	120	4811	SH	DEFINED	01	
HEARTLAND EXPRESS IN	COM	422347104	4581	201085	SH	DEFINED	01	
HECLA MINING CO	COM	422704106	5450	648100	SH	DEFINED	01	
HEIDRICK & STRUGGLES	COM	422819102	2769	115681	SH	DEFINED	01	
HEINZ H.J.	COM	423074103	46992	1260196	SH	DEFINED	01	
HEINZ H.J.	COM	423074103	772	20700	SH	DEFINED	01	0
HEINZ H.J.	COM	423074103	2988	80128	SH	DEFINED	01	0
HELIX TECHNOLOGY	COM	423319102	5010	206558	SH	DEFINED	01	
HELIX TECHNOLOGY	COM	423319102	5	200	SH	DEFINED	01	0
HELMERICH & PAYNE	COM	423452101	61	2125	SH	DEFINED	01	
HENRY (JACK) & ASSOC	COM	426281101	73	3794	SH	DEFINED	01	
HERCULES INC	COM	427056106	8570	746406	SH	DEFINED	01	
HERCULES INC	COM	427056106	2258	196747	SH	DEFINED	01	0
HERCULES INC	COM	427056106	390	33949	SH	DEFINED	01	0
HERITAGE PROPERTY INVESTMENT	COM	42725M107	211	6800	SH	DEFINED	01	
HERSHEY FOODS	COM	427866108	8330	100551	SH	DEFINED	01	

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HERSHEY FOODS	COM	427866108	2453	29606	SH	DEFINED	01	0
HEWITT ASSOCIATES INC	COM	42822Q100	89	2784	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	168248	7366297	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	9003	394232	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	18152	794794	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	675	29200	SH	DEFINED	01	1
HIBBETT SPORTING GOODS INC	COM	428565105	5	140	SH	DEFINED	01	0
HIBERNIA CORP	COM	428656102	3300	140467	SH	DEFINED	01	0
HIGHLAND HOSPITALITY CORP	COM	430141101	326	27800	SH	DEFINED	01	0
HIGHLAND HOSPITALITY CORP	COM	430141101	350	30000	SH	DEFINED	01	1
HIGHWOOD PROPERTY	COM	431284108	59	2249	SH	DEFINED	01	0
HILB ROGAL & HAMILTO	COM	431294107	6945	182305	SH	DEFINED	01	0
HILLENBRAND IND	COM	431573104	178	2624	SH	DEFINED	01	0
HILTON HOTELS	COM	432848109	2848	175276	SH	DEFINED	01	0
HILTON HOTELS	COM	432848109	1403	86331	SH	DEFINED	01	0
HOLLY CORP	COM	435758305	144	4534	SH	DEFINED	01	0
HOLOGIC	COM	436440101	1147	56661	SH	DEFINED	01	0
HOME DEPOT INC	COM	437076102	247287	6619082	SH	DEFINED	01	0
HOME DEPOT INC	COM	437076102	8402	224895	SH	DEFINED	01	0
HOME DEPOT INC	COM	437076102	20062	537003	SH	DEFINED	01	0
HOME DEPOT INC	COM	437076102	43922	1175062	SH	DEFINED	01	1
HOMESTORE INC	COM	437852106	627	148250	SH	DEFINED	01	0
HON INDUSTRIES	COM	438092108	92	2464	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	87875	2595956	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	823	24300	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	9550	282127	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	5944	175900	SH	DEFINED	01	1
HOOKER FURNITURE CORP	COM	439038100	525	22600	SH	DEFINED	01	0
HOOPER HOLMES	COM	439104100	2939	470956	SH	DEFINED	01	0
HORACE MANN EDUCATOR	COM	440327104	105	6678	SH	DEFINED	01	0
HORIZON HEALTH CORP	COM	44041Y104	4107	178400	SH	DEFINED	01	0
HORMEL FOODS CORP	COM	440452100	172	5868	SH	DEFINED	01	0
HORNBECK OFFSHORE SERVICES	COM	440543106	1716	130000	SH	DEFINED	01	0
HORNBECK OFFSHORE SERVICES	COM	440543106	99	7500	SH	DEFINED	01	0
HOSPITALITY PROP	COM	44106M102	356	7664	SH	DEFINED	01	0
HOT TOPIC INC	COM	441339108	5260	198851	SH	DEFINED	01	0
HOT TOPIC INC	COM	441339108	175	6600	SH	DEFINED	01	0
HOUSTON EXPLOR	COM	442120101	5770	129000	SH	DEFINED	01	0
HOVNANIAN ENTERPRISE.	COM	442487203	928	21496	SH	DEFINED	01	0
HUB GROUP INC	COM	443320106	2042	68000	SH	DEFINED	01	0
HUB GROUP INC	COM	443320106	20	640	SH	DEFINED	01	0
HUB GROUP INC	COM	443320106	75	2500	SH	DEFINED	01	0
HUB INTL LIMITED	COM	44332P101	1267	69024	SH	DEFINED	01	0
HUBBELL INC C/B	COM	443510201	101	2527	SH	DEFINED	01	0
HUBBELL INC C/B	COM	443510201	1463	36468	SH	DEFINED	01	0
HUBBELL INC C/B	COM	443510201	109	2700	SH	DEFINED	01	1
HUDSON RIVER BANCORP	COM	444128102	320	15500	SH	DEFINED	01	0
HUDSON UNITED BANC	COM	444165104	4785	125753	SH	DEFINED	01	0
HUFFY CORP	COM	444356109	177	45384	SH	DEFINED	01	0
HUGHES SUPPLY	COM	444482103	14552	277713	SH	DEFINED	01	0
HUGHES SUPPLY	COM	444482103	35	664	SH	DEFINED	01	0
HUGHES SUPPLY	COM	444482103	155	2961	SH	DEFINED	01	0
HUMANA	COM	444859102	3480	182956	SH	DEFINED	01	0
HUMANA	COM	444859102	702	36899	SH	DEFINED	01	0
HUMANA	COM	444859102	67	3500	SH	DEFINED	01	1
HUMAN GENOME SCIENCE	COM	444903108	1643	131100	SH	DEFINED	01	0
J.B. HUNT TRANSPORT	COM	445658107	35094	1245794	SH	DEFINED	01	0
J.B. HUNT TRANSPORT	COM	445658107	169	6000	SH	DEFINED	01	0
HUNTINGTON BANCSHARE	COM	446150104	331	14919	SH	DEFINED	01	0
HUNTINGTON BANCSHARE	COM	446150104	1158	52204	SH	DEFINED	01	0
HUTCHINSON TECH	COM	448407106	6391	227746	SH	DEFINED	01	0
HUTCHINSON TECH	COM	448407106	121	4300	SH	DEFINED	01	0

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HYDRIL COMPANY	COM	448774109	2213	84451	SH	DEFINED	01
HYDRIL COMPANY	COM	448774109	470	18000	SH	DEFINED	01
HYPERION SOLUTIONS	COM	44914M104	9485	228822	SH	DEFINED	01
HYPERION SOLUTIONS	COM	44914M104	3	70	SH	DEFINED	01
ICOS CORP	COM	449295104	15080	407000	SH	DEFINED	01
ICU MEDICAL INC	COM	44930G107	2642	87005	SH	DEFINED	01
IDX SYSTEMS	COM	449491109	1972	57000	SH	DEFINED	01
IHOP CORP NEW	COM	449623107	2060	59825	SH	DEFINED	01
IMC GLOBAL INC	COM	449669100	3173	221870	SH	DEFINED	01
IMCO RECYCLING INC	COM	449681105	407	43232	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	362	15566	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	89	3832	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	1268	54501	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	3370	68150	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	36	718	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	133	2685	SH	DEFINED	01
ITT EDUCATIONAL SVCS	COM	45068B109	166	5327	SH	DEFINED	01
ITT EDUCATIONAL SVCS	COM	45068B109	89	2856	SH	DEFINED	01
IXIA.	COM	45071R109	1718	158800	SH	DEFINED	01
IXIA.	COM	45071R109	3	270	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	5807	98668	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	29	490	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	126	2141	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	13248	173567	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	2040	26735	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	1602	20994	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	40776	534251	SH	DEFINED	01
ICON.	COM	45103T107	159	4500	SH	DEFINED	01
IDACORP INC	COM	451107106	4939	165214	SH	DEFINED	01
IDACORP INC	COM	451107106	35	1160	SH	DEFINED	01
IDACORP INC	COM	451107106	155	5200	SH	DEFINED	01
IDEX CORP	COM	45167R104	8195	188484	SH	DEFINED	01
IDEXX LABS INC	COM	45168D104	5762	101322	SH	DEFINED	01
ILEX ONCOLOGY INC.	COM	451923106	86	3596	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	331637	4185765	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	11635	146864	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	11517	145366	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	17818	225000	SH	DEFINED	01
ILOG SA - SPONS ADR	COM	452360100	503	48000	SH	DEFINED	01
IMATION CORP	COM	45245A107	1023	27223	SH	DEFINED	01
IMCLONE SYSTEMS	COM	45245W109	49	972	SH	DEFINED	01
IMAGISTICS INTL INC	COM	45247T104	2912	66094	SH	DEFINED	01
IMAGISTICS INTL INC	COM	45247T104	28	630	SH	DEFINED	01
IMAGISTICS INTL INC	COM	45247T104	123	2800	SH	DEFINED	01
IMMUCOR INC.	COM	452526106	3411	188274	SH	DEFINED	01
IMMUCOR INC.	COM	452526106	2	105	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	2100	77210	SH	DEFINED	01
IMPAX LABORATORIES	COM	45256B101	1371	61320	SH	DEFINED	01
IMPERIAL CHEM IN ADR.	COM	452704505	8447	503676	SH	DEFINED	01
INAMED CORP	COM	453235103	10454	196216	SH	DEFINED	01
INCO LIMITED.	COM	453258402	2798	80801	SH	DEFINED	01
INCYTE CORP	COM	45337C102	1782	214522	SH	DEFINED	01
INDEPENDENCE COMM BK	COM	453414104	459	11240	SH	DEFINED	01
INDEPENDENCE COMM BK	COM	453414104	74	1810	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	4494	161313	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	27	991	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	96	3431	SH	DEFINED	01
INDIANA MICH POWER 6.3 PFD 7/	PRF	454889833	5530	52250	SH	DEFINED	01
IND MICH POWER PFD \$100 6.250	PRF	454889841	2108	20000	SH	DEFINED	01
INDIANA MICHIGAN PFD PWR 5.900	PRF	454889858	2926	28224	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	2947	81231	SH	DEFINED	01
INET TECH	COM	45662V105	961	77440	SH	DEFINED	01

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INFINITY PROPERTY & CASUALTY	COM	45665Q103	855	27200	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	3180	370200	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	4	420	SH	DEFINED	01 0
INFORMATION HLDS INC	COM	456727106	1208	58585	SH	DEFINED	01
INFOSYS TECHNOLOGI SPNR ADR RE	COM	456788108	7078	86637	SH	DEFINED	01 1
INFOSPACE INC	COM	45678T201	1131	29100	SH	DEFINED	01
INFOUSA INC	COM	456818301	159	15149	SH	DEFINED	01
INFOUSA INC	COM	456818301	913	86900	SH	DEFINED	01 0
INGRAM MICRO	COM	457153104	1976	109200	SH	DEFINED	01
INGRAM MICRO	COM	457153104	44	2400	SH	DEFINED	01 1
INPUT/OUTPUT INC	COM	457652105	1115	143821	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	5828	302753	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	23	1174	SH	DEFINED	01 0
INSIGHT ENTERPRISES	COM	45765U103	99	5136	SH	DEFINED	01 0
INSITUFORM TECH INC	COM	457667103	4513	288643	SH	DEFINED	01
INSTINET GROUP INCORPORATED	COM	457750107	71	10032	SH	DEFINED	01 0
INSURANCE AUTO AUCTS	COM	457875102	470	32332	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	2333	76190	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	195	6350	SH	DEFINED	01 0
INSUR SERV OFFICE IN	COM	45806@109	839	11767	SH	DEFINED	01 0
INTEGRATED DEV TECH	COM	458118106	714	47611	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	4451	395999	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	23	2044	SH	DEFINED	01 0
INTEGRATED ELECTRICA	COM	45811E103	91	8103	SH	DEFINED	01 0
INTEGRATED CIRCUIT	COM	45811K208	77	3060	SH	DEFINED	01
INTEGRATED SILICON	COM	45812P107	5268	296914	SH	DEFINED	01
INTEGRATED SILICON	COM	45812P107	3804	214455	SH	DEFINED	01 0
INTEL CORP	COM	458140100	905647	33295815	SH	DEFINED	01
INTEL CORP	COM	458140100	39372	1447583	SH	DEFINED	01 0
INTEL CORP	COM	458140100	42995	1580699	SH	DEFINED	01 0
INTEL CORP	COM	458140100	66888	2462132	SH	DEFINED	01 1
INTEL CORP	COM	458140100	5383	197891	SH	DEFINED	01 1
INTEGRA BANK CORP	COM	45814P105	233	9700	SH	DEFINED	01
INTER PARFUMS INC	COM	458334109	922	40100	SH	DEFINED	01
INTER-TEL	COM	458372109	3854	128192	SH	DEFINED	01
INTER-TEL	COM	458372109	2	80	SH	DEFINED	01 0
INTERACTIVE DATA CORP	COM	45840J107	1779	100000	SH	DEFINED	01 1
INTERACTIVECORP	COM	45840Q101	295152	9343214	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	14409	455962	SH	DEFINED	01 0
INTERACTIVECORP	COM	45840Q101	990	31312	SH	DEFINED	01 0
INTERACTIVECORP	COM	45840Q101	6406	202800	SH	DEFINED	01 1
INTERACTIVE WTS	WT	45840Q127	2	50	SH	DEFINED	01
INTERCHANGE FINL SVCS CP/NJ	COM	458447109	291	11941	SH	DEFINED	01
INTERFACE INC - CL A	COM	458665106	1198	150668	SH	DEFINED	01
INTERGRAPH CORP.	COM	458683109	544	22527	SH	DEFINED	01
INTERGRAPH CORP.	COM	458683109	4	170	SH	DEFINED	01 0
INTERLAND INC	COM	458727203	248	60000	SH	DEFINED	01
INTERMAGNETICS GENER	COM	458771102	1244	46930	SH	DEFINED	01
INTERMEDIA PIK PFD B 13.5% 3/0	PRF	458801404	0	3	SH	DEFINED	01
INTERMET CORP	COM	45881K104	323	71863	SH	DEFINED	01
INTERMUNE INC	COM	45884X103	78	4000	SH	DEFINED	01 1
INTERNAP NETWORK SERVICES	COM	45885A102	1099	639300	SH	DEFINED	01 0
International Aluminum Corp	COM	458884103	0	1	SH	DEFINED	01
INTEGRATED ALARM SERVICES GROU	COM	45890M109	1465	154000	SH	DEFINED	01
INTEGRATED ALARM SERVICES GROU	COM	45890M109	294	30905	SH	DEFINED	01 0
INTL BUSINESS MACH	COM	459200101	461032	5019944	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	14839	161583	SH	DEFINED	01 0
INTL BUSINESS MACH	COM	459200101	38553	419778	SH	DEFINED	01 0
INTL BUSINESS MACH	COM	459200101	51612	562536	SH	DEFINED	01 1
INTL FLAVORS & FRAG	COM	459506101	216	6099	SH	DEFINED	01
INTL FLAVORS & FRAG	COM	459506101	757	21321	SH	DEFINED	01 0
INTL GAME TECHNOLOGY	COM	459902102	397690	8845408	SH	DEFINED	01

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INTL GAME TECHNOLOGY	COM	459902102	14119	314002	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	COM	459902102	5949	132322	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	COM	459902102	18618	414170	SH	DEFINED	01	1
INTL GAME TECH CVT	CONV BND	459902AL6	2532	2600000	PRN	DEFINED	01	
INTL MULTIFOODS	COM	460043102	3070	124223	SH	DEFINED	01	
INTERNATIONAL PAPER	COM	460146103	327775	7756134	SH	DEFINED	01	
INTERNATIONAL PAPER	COM	460146103	9319	220482	SH	DEFINED	01	0
INTERNATIONAL PAPER	COM	460146103	9277	219532	SH	DEFINED	01	0
INTERNATIONAL PAPER	COM	460146103	6619	156600	SH	DEFINED	01	1
INTERNATIONAL PAPER CVT	CONV BND	460146BM4	2003	3600000	PRN	DEFINED	01	
INTL RECTIFIER CORP	COM	460254105	1048	22783	SH	DEFINED	01	
INTL RECTIFIER CORP	COM	460254105	29070	632059	SH	DEFINED	01	0
INTL RECTIFIER CORP	COM	460254105	1076	23400	SH	DEFINED	01	0
INTL SPEEDWAY	COM	460335201	106	2253	SH	DEFINED	01	
INTERNATIONAL STEEL GROUP	COM	460377104	2620	67700	SH	DEFINED	01	
INTERNATIONAL STEEL GROUP	COM	460377104	2890	74760	SH	DEFINED	01	1
INTERNET SECURITY SYS	COM	46060X107	1872	106106	SH	DEFINED	01	
INTERNET SECURITY SYS	COM	46060X107	2	140	SH	DEFINED	01	0
INTERPOOL INC	COM	46062R108	149	9965	SH	DEFINED	01	
INTERPORE INTER	COM	46062W107	495	34446	SH	DEFINED	01	
INTERPUBLIC GROUP	COM	460690100	3044	197896	SH	DEFINED	01	
INTERPUBLIC GROUP	COM	460690100	89	5791	SH	DEFINED	01	0
INTERPUBLIC GROUP	COM	460690100	1452	94409	SH	DEFINED	01	0
INTERPUBLIC GROUP	COM	460690100	183	12100	SH	DEFINED	01	1
INTERSIL CORPORATION	COM	46069S109	131	5879	SH	DEFINED	01	
INTERSIL CORPORATION	COM	46069S109	11650	522700	SH	DEFINED	01	0
INTERSIL CORPORATION	COM	46069S109	452	20256	SH	DEFINED	01	0
INTERSTATE BAKERIES	COM	46072H108	690	60681	SH	DEFINED	01	
INTERTAN INC	COM	461120107	374	26776	SH	DEFINED	01	
INTERVOICE INC	COM	461142101	167	9886	SH	DEFINED	01	
INTERVIDEO INC	COM	46114Y101	1464	139500	SH	DEFINED	01	
INTRADO INC	COM	46117A100	925	47790	SH	DEFINED	01	
INTUIT	COM	461202103	13079	291440	SH	DEFINED	01	
INTUIT	COM	461202103	3444	77119	SH	DEFINED	01	0
INTUIT	COM	461202103	2950	65704	SH	DEFINED	01	0
INVACARE CORP	COM	461203101	3932	87100	SH	DEFINED	01	
INTUITIVE SURGICAL INC	COM	46120E602	931	54928	SH	DEFINED	01	1
INVERESK RESEARCH GROUP	COM	461238107	1667	58647	SH	DEFINED	01	
INVESTMENT TECH GRP	COM	46145F105	4106	268355	SH	DEFINED	01	
INVESTORS REAL ESTATE TRUST	COM	461730103	287	29300	SH	DEFINED	01	
INVISION TECH INC..	COM	461851107	2545	51245	SH	DEFINED	01	
INVITROGEN CORP	COM	46185R100	84545	1179316	SH	DEFINED	01	
INVITROGEN CORP	COM	46185R100	28749	401035	SH	DEFINED	01	0
INVITROGEN CORP	COM	46185R100	4613	64358	SH	DEFINED	01	0
INVESTORS FINL SERV	COM	461915100	69253	1676021	SH	DEFINED	01	
INVESTORS FINL SERV	COM	461915100	6705	162278	SH	DEFINED	01	0
INVESTORS FINL SERV	COM	461915100	2161	52300	SH	DEFINED	01	0
INVESTORS FINL SERV	COM	461915100	1652	40000	SH	DEFINED	01	1
INVESTORS ECON SYSTS	COM	461990103	0	2305	SH	DEFINED	01	0
IONICS INC	COM	462218108	1800	63366	SH	DEFINED	01	
IRON MOUNTAIN INC	COM	462846106	17227	386000	SH	DEFINED	01	
IRWIN FINANCIAL CORP	COM	464119106	7131	264285	SH	DEFINED	01	
IRWIN FINANCIAL CORP	COM	464119106	14	530	SH	DEFINED	01	0
IRWIN FINANCIAL CORP	COM	464119106	59	2197	SH	DEFINED	01	0
ISHARES MSCI EMERG MKTS	COM	464287234	9968	56800	SH	DEFINED	01	
MSCI EAFE I-SHARES	COM	464287465	50951	359824	SH	DEFINED	01	
ISHARES RUSS 2000 VL.	COM	464287630	13793	80567	SH	DEFINED	01	
ISHARES RUSS 2000 VL.	COM	464287630	288	1680	SH	DEFINED	01	0
ISHARES RUSSELL 2000	COM	464287655	1597	13600	SH	DEFINED	01	
ISIS PHAMACEUTICALS	COM	464330109	289	37300	SH	DEFINED	01	
ISLE OF CAPRIS CASIN	COM	464592104	3872	154013	SH	DEFINED	01	
ITRON INC	COM	465741106	1074	57695	SH	DEFINED	01	

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IVAX	COM	465823102	1181	51902	SH	DEFINED	01
IVAX	COM	465823102	422	18540	SH	DEFINED	01
IVILLAGE INC	COM	46588H105	459	66680	SH	DEFINED	01
IXYS CORPORATION	COM	46600W106	0	49	SH	DEFINED	01
J & J SNACK FOODS CO	COM	466032109	3755	83111	SH	DEFINED	01
J & J SNACK FOODS CO	COM	466032109	4	80	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	13753	3379061	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	556	136400	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	2281	560415	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	20152	4951300	SH	DEFINED	01
JDA SOFTWARE GROUP I	COM	46612K108	1184	81370	SH	DEFINED	01
J. JILL GROUP INC	COM	466189107	1615	78685	SH	DEFINED	01
JLG INDUSTRIES	COM	466210101	2524	176522	SH	DEFINED	01
J P MORGAN CHASE	COM	46625H100	125422	2989788	SH	DEFINED	01
J P MORGAN CHASE	COM	46625H100	467	11144	SH	DEFINED	01
J P MORGAN CHASE	COM	46625H100	20915	498575	SH	DEFINED	01
J P MORGAN CHASE	COM	46625H100	9008	214900	SH	DEFINED	01
J P MORGAN CHASE	COM	46625H100	3198	76236	SH	DEFINED	01
NORILSK NICKEL	COM	46626D108	1951	25400	SH	DEFINED	01
NORILSK NICKEL	COM	46626D108	376	4900	SH	DEFINED	01
J2 GLOBAL COMM INC.	COM	46626E205	3169	140505	SH	DEFINED	01
J2 GLOBAL COMM INC.	COM	46626E205	2	100	SH	DEFINED	01
JABIL CIRCUIT	COM	466313103	10342	351355	SH	DEFINED	01
JABIL CIRCUIT	COM	466313103	2549	86600	SH	DEFINED	01
JABIL CIRCUIT	COM	466313103	1352	45964	SH	DEFINED	01
JABIL CIRCUIT	COM	466313103	76	2600	SH	DEFINED	01
JACK IN THE BOX INC	COM	466367109	4879	195381	SH	DEFINED	01
JACOBS ENGR GROUP	COM	469814107	106	2368	SH	DEFINED	01
JACUZZI BRANDS INC	COM	469865109	3623	386171	SH	DEFINED	01
JACUZZI BRANDS INC	COM	469865109	28	2927	SH	DEFINED	01
JACUZZI BRANDS INC	COM	469865109	106	11289	SH	DEFINED	01
JAKKS PACIFIC INC	COM	47012E106	4769	317926	SH	DEFINED	01
JANUS CAPITAL GROUP	COM	47102X105	2443	149149	SH	DEFINED	01
JANUS CAPITAL GROUP	COM	47102X105	897	54778	SH	DEFINED	01
JARDEN CORP	COM	471109108	6803	191572	SH	DEFINED	01
JARDEN CORP	COM	471109108	25	700	SH	DEFINED	01
JARDEN CORP	COM	471109108	92	2600	SH	DEFINED	01
JEFFERIES GROUP -NEW	COM	472319102	3302	93481	SH	DEFINED	01
JEFFERIES GROUP -NEW	COM	472319102	17	473	SH	DEFINED	01
JEFFERIES GROUP -NEW	COM	472319102	60	1686	SH	DEFINED	01
JEFFERSON PILOT	COM	475070108	33499	608980	SH	DEFINED	01
JEFFERSON PILOT	COM	475070108	1766	32109	SH	DEFINED	01
JEFFERSON PILOT	COM	475070108	215	3925	SH	DEFINED	01
JETBLUE AIRWAYS CORP	COM	477143101	109	4320	SH	DEFINED	01
JETBLUE AIRWAYS CORP	COM	477143101	22	855	SH	DEFINED	01
JETBLUE AIRWAYS CORP	COM	477143101	0	1	SH	DEFINED	01
JO-ANN STORES INC.	COM	47758P307	2076	74010	SH	DEFINED	01
JO-ANN STORES INC.	COM	47758P307	21	740	SH	DEFINED	01
JO-ANN STORES INC.	COM	47758P307	87	3100	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	325605	6419658	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	16176	318858	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	34867	687448	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	101172	1996821	SH	DEFINED	01
JOHNSON CONTROLS	COM	478366107	3192	53968	SH	DEFINED	01
JOHNSON CONTROLS	COM	478366107	1566	26480	SH	DEFINED	01
JOHNSON CONTROLS	COM	478366107	2538	42910	SH	DEFINED	01
JONES APPAREL GROUP	COM	480074103	297	8202	SH	DEFINED	01
JONES APPAREL GROUP	COM	480074103	89	2472	SH	DEFINED	01
JONES APPAREL GROUP	COM	480074103	1039	28744	SH	DEFINED	01
JONES APPAREL GROUP	COM	480074103	166	4700	SH	DEFINED	01
JONES APPAREL CVT.	CONV BND	480081AD0	282	507973	PRN	DEFINED	01
JONES LANG LASALLE INC	COM	48020Q107	1550	60300	SH	DEFINED	01

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JOS A BANK CLOTHIERS INC	COM	480838101	457	12705	SH	DEFINED	01
JOURNAL COMM INC - A	COM	481130102	1060	53000	SH	DEFINED	01
JOURNAL REGISTER CO	COM	481138105	5686	272053	SH	DEFINED	01
JOURNAL REGISTER CO	COM	481138105	28	1306	SH	DEFINED	01 0
JOURNAL REGISTER CO	COM	481138105	125	5965	SH	DEFINED	01 0
JOY GLOBAL INC	COM	481165108	6561	233707	SH	DEFINED	01
JOY GLOBAL INC	COM	481165108	35	1232	SH	DEFINED	01 0
JOY GLOBAL INC	COM	481165108	121	4311	SH	DEFINED	01 0
JUNIPER	COM	48203R104	33755	1297710	SH	DEFINED	01
JUNIPER	COM	48203R104	2985	114706	SH	DEFINED	01 0
JUNIPER	COM	48203R104	1513	58191	SH	DEFINED	01 0
JUNIPER	COM	48203R104	88	3300	SH	DEFINED	01 1
JUNIPER NETWORKS INC	CONV BND	48203RAA2	262	259000	PRN	DEFINED	01 0
KCS ENERGY INC	COM	482434206	399	37300	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	42421	842536	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	1131	22440	SH	DEFINED	01 0
KLA-TENCOR CORP	COM	482480100	3538	70253	SH	DEFINED	01 0
KLA-TENCOR CORP	COM	482480100	436	8669	SH	DEFINED	01 1
KLM ROYAL DUTCH AIR	COM	482516309	1525	73400	SH	DEFINED	01
K-SWISS	COM	482686102	7635	311969	SH	DEFINED	01
K-SWISS	COM	482686102	24	980	SH	DEFINED	01 0
K-SWISS	COM	482686102	76	3100	SH	DEFINED	01 0
KT CORP - SPON ADR	COM	48268K101	13353	701343	SH	DEFINED	01
K2 INC	COM	482732104	7108	443448	SH	DEFINED	01
K2 INC	COM	482732104	29	1780	SH	DEFINED	01 0
K2 INC	COM	482732104	112	7000	SH	DEFINED	01 0
KVH INDUSTRIES INC	COM	482738101	42	2916	SH	DEFINED	01
KV PHARMACEUTICAL CO - CL A	COM	482740206	517	21065	SH	DEFINED	01
KAMAN CORP	COM	483548103	1044	69965	SH	DEFINED	01
KANSAS CITY SO	COM	485170302	2603	187309	SH	DEFINED	01
KAYDON CORP	COM	486587108	5270	191405	SH	DEFINED	01
KEANE INC	COM	486665102	132	8379	SH	DEFINED	01
KB HOME	COM	48666K109	5315	65782	SH	DEFINED	01
KB HOME	COM	48666K109	88	1085	SH	DEFINED	01 0
KB HOME	COM	48666K109	859	10635	SH	DEFINED	01 0
KB HOME	COM	48666K109	52681	653119	SH	DEFINED	01 1
KB HOME	COM	48666K109	23	284	SH	DEFINED	01 1
KEITH COS INC	COM	487539108	2801	198000	SH	DEFINED	01
KEITHLEY INSTRUMENTS	COM	487584104	927	44785	SH	DEFINED	01
KELLOGG CO.	COM	487836108	22992	585932	SH	DEFINED	01
KELLOGG CO.	COM	487836108	2222	56631	SH	DEFINED	01 0
KELLOGG CO.	COM	487836108	3683	93849	SH	DEFINED	01 0
KELLWOOD	COM	488044108	8889	226482	SH	DEFINED	01
KELLWOOD	COM	488044108	31	791	SH	DEFINED	01 0
KELLWOOD	COM	488044108	146	3729	SH	DEFINED	01 0
KELLY SERVICES	COM	488152208	44	1472	SH	DEFINED	01
KEMET CORP	COM	488360108	4222	294459	SH	DEFINED	01
KEMET CORP	COM	488360108	22	1555	SH	DEFINED	01 0
KEMET CORP	COM	488360108	103	7165	SH	DEFINED	01 0
KENNAMETAL INC	COM	489170100	2057	49835	SH	DEFINED	01
KENSEY NASH CORP	COM	490057106	2100	85200	SH	DEFINED	01
KERR MCGEE	COM	492386107	66431	1289886	SH	DEFINED	01
KERR MCGEE	COM	492386107	958	18611	SH	DEFINED	01 0
KERR MCGEE	COM	492386107	1182	22958	SH	DEFINED	01 0
KEY ENERGY SERVICES	COM	492914106	429	39000	SH	DEFINED	01
KEY TECHNOLOGY INC	COM	493143101	1418	88500	SH	DEFINED	01
KEYCORP NEW	COM	493267108	16786	554171	SH	DEFINED	01
KEYCORP NEW	COM	493267108	2889	95391	SH	DEFINED	01 0
KEYCORP NEW	COM	493267108	182	6050	SH	DEFINED	01 1
KEYNOTE SYSTEMS INC	COM	493308100	135	10500	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	9056	236946	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	1384	36204	SH	DEFINED	01 0

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KILROY REALTY	COM	49427F108	3864	108860	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	6731	106679	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	2505	39686	SH	DEFINED	01 0
KIMBERLY CLARK	COM	494368103	7201	114126	SH	DEFINED	01 0
KIMBERLY CLARK	COM	494368103	23593	374200	SH	DEFINED	01 1
KIMCO REALTY CORP	COM	49446R109	217	4255	SH	DEFINED	01
KINDER MORGAN ENERGY	COM	494550106	5591	124000	SH	DEFINED	01
KINDER MORGAN INC	COM	49455P101	6888	109305	SH	DEFINED	01
KINDER MORGAN INC	COM	49455P101	2333	37023	SH	DEFINED	01 0
KINDER MORGAN INC	COM	49455P101	1767	28037	SH	DEFINED	01 0
KINDER MORGAN INC	COM	49455P101	34173	542500	SH	DEFINED	01 1
KINDER MORGAN MGMT.	COM	49455U100	0	2	SH	DEFINED	01
KINDRED HEALTHCARE	COM	494580103	2246	44664	SH	DEFINED	01
KINDRED HEALTHCARE	COM	494580103	24	480	SH	DEFINED	01 0
KINDRED HEALTHCARE	COM	494580103	114	2260	SH	DEFINED	01 0
KINETIC CONCEPTS INC.	COM	49460W208	9815	218850	SH	DEFINED	01
KINETIC CONCEPTS INC.	COM	49460W208	7103	158365	SH	DEFINED	01 0
KINETIC CONCEPTS INC.	COM	49460W208	604	13458	SH	DEFINED	01 0
KINETIC CONCEPTS INC.	COM	49460W208	1340	30000	SH	DEFINED	01 1
KING PHARMACEUTICAL	COM	495582108	264	15684	SH	DEFINED	01
KING PHARMACEUTICAL	COM	495582108	90	5369	SH	DEFINED	01 0
KING PHARMACEUTICAL	COM	495582108	924	54869	SH	DEFINED	01 0
KIRBY CORP	COM	497266106	5596	165641	SH	DEFINED	01
KNIGHT RIDDER	COM	499040103	5200	70990	SH	DEFINED	01
KNIGHT RIDDER	COM	499040103	1128	15400	SH	DEFINED	01 0
KNIGHT RIDDER	COM	499040103	1332	18187	SH	DEFINED	01 0
KNIGHT TRADING GRP.	COM	499063105	1870	147674	SH	DEFINED	01
KNIGHT TRANSPORTATION	COM	499064103	2668	111282	SH	DEFINED	01
KNOWLEDGE MECHANICS	COM	49925M993	0	2611470	SH	DEFINED	01
KOGER EQUITY INC	COM	500228101	1080	46000	SH	DEFINED	01
KOHL'S CORP	COM	500255104	15055	311488	SH	DEFINED	01
KOHL'S CORP	COM	500255104	2	33	SH	DEFINED	01 0
KOHL'S CORP	COM	500255104	3739	77370	SH	DEFINED	01 0
KOMAG INC	COM	500453204	438	23824	SH	DEFINED	01
PHILIPS ELECTRON NYS	COM	500472303	1256	43357	SH	DEFINED	01
KOOKMIN BANK ADR	COM	50049M109	121	3000	SH	DEFINED	01
KOPIN	COM	500600101	1137	196640	SH	DEFINED	01
KOPIN	COM	500600101	1519	262900	SH	DEFINED	01 0
KEPCO ADR (KEP US\$)	COM	500631106	422	40871	SH	DEFINED	01
KORN FERRY INTL	COM	500643200	313	19573	SH	DEFINED	01
KOS PHARMACEUTICALS INC	COM	500648100	4573	112257	SH	DEFINED	01
KOS PHARMACEUTICALS INC	COM	500648100	4	90	SH	DEFINED	01 0
KRAFT FOODS INC - A	COM	50075N104	9923	310000	SH	DEFINED	01
KRAFT FOODS INC - A	COM	50075N104	39	1230	SH	DEFINED	01 0
KRAFT FOODS INC - A	COM	50075N104	3043	95242	SH	DEFINED	01 1
KRAMONT REALITY TRUST	COM	50075Q107	134	7100	SH	DEFINED	01
KRISPY KREME DONUTS	COM	501014104	89	2583	SH	DEFINED	01
KRISPY KREME DONUTS	COM	501014104	1466	42700	SH	DEFINED	01 0
KROGER CO.	COM	501044101	26468	1590665	SH	DEFINED	01
KROGER CO.	COM	501044101	538	32317	SH	DEFINED	01 0
KROGER CO.	COM	501044101	2821	169537	SH	DEFINED	01 0
KROGER CO.	COM	501044101	168	10200	SH	DEFINED	01 1
KROLL INC	COM	501049100	3149	117291	SH	DEFINED	01
KRONOS INC	COM	501052104	2822	86756	SH	DEFINED	01
KULICKE & SOFFA IND	COM	501242101	5633	480669	SH	DEFINED	01
KULICKE & SOFFA IND	COM	501242101	20	1700	SH	DEFINED	01 0
KULICKE & SOFFA IND	COM	501242101	75	6400	SH	DEFINED	01 0
KYPHON INC.	COM	501577100	69	2900	SH	DEFINED	01 0
KYPHON INC.	COM	501577100	323	13538	SH	DEFINED	01 1
LKQ CORP	COM	501889208	135	7700	SH	DEFINED	01
LNR PPTY CORP	COM	501940100	3273	61144	SH	DEFINED	01
LSI LOGIC	COM	502161102	1447	154805	SH	DEFINED	01

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LSI LOGIC	COM	502161102	1323	141700	SH	DEFINED	01	0
LSI LOGIC	COM	502161102	806	86252	SH	DEFINED	01	0
LSI INDUSTRIES INC	COM	50216C108	243	20000	SH	DEFINED	01	
LTC PROPERTIES	COM	502175102	315	17400	SH	DEFINED	01	
LTX CORP	COM	502392103	38	2519	SH	DEFINED	01	
L-3 COMMUNICATIONS	COM	502424104	265	4458	SH	DEFINED	01	
L-3 COMMUNICATIONS	COM	502424104	3	44	SH	DEFINED	01	0
LA JOLLA PHARMACEUTICAL CO	COM	503459109	83	30000	SH	DEFINED	01	1
LA QUINTA CORP	COM	50419U202	1681	222940	SH	DEFINED	01	
LA-Z-BOY INC	COM	505336107	3211	147585	SH	DEFINED	01	
LABOR READY INC	COM	505401208	5912	437247	SH	DEFINED	01	
LABOR READY INC	COM	505401208	5	380	SH	DEFINED	01	0
LAB CORP OF AMERICA	COM	50540R409	37	930	SH	DEFINED	01	
LAB CORP OF AMERICA	COM	50540R409	89	2264	SH	DEFINED	01	0
LAB CORP OF AMERICA	COM	50540R409	66042	1685667	SH	DEFINED	01	1
LAB CORP CVT	CONV BND	50540RAC6	1033	1400000	PRN	DEFINED	01	
LABRANCHE & CO	COM	505447102	28	2531	SH	DEFINED	01	
LACLEDE GROUP INC	COM	505597104	1629	53755	SH	DEFINED	01	
LAFARGE STK	COM	505862102	90	2225	SH	DEFINED	01	0
LAM RESEARCH CORP	COM	512807108	453	17967	SH	DEFINED	01	
LAM RESEARCH CORP	COM	512807108	13361	530049	SH	DEFINED	01	0
LAM RESEARCH CORP	COM	512807108	511	20237	SH	DEFINED	01	0
LAM RESEARCH CORP	COM	512807108	5979	237249	SH	DEFINED	01	1
LAMAR ADVERTISING.	COM	512815101	1593	39600	SH	DEFINED	01	
LAMAR ADVERTISING.	COM	512815101	18	447	SH	DEFINED	01	0
LAMAR ADVERTISING.	COM	512815101	25648	638500	SH	DEFINED	01	1
LANCASTER COLONY COR	COM	513847103	1738	43013	SH	DEFINED	01	
LANCE INC	COM	514606102	1341	81843	SH	DEFINED	01	
LANDAMERICA FINL	COM	514936103	3302	72946	SH	DEFINED	01	
LANDRY'S RESTAURANTS	COM	51508L103	2409	80754	SH	DEFINED	01	
LANDSTAR SYSTEM INC	COM	515098101	7163	174944	SH	DEFINED	01	
LASALLE HOTEL PROPERTIES	COM	517942108	1289	54615	SH	DEFINED	01	
LASERSCOPE	COM	518081104	103	5212	SH	DEFINED	01	
LATTICE SEMICONDUCTR	COM	518415104	377	43113	SH	DEFINED	01	
ESTEE LAUDER	COM	518439104	188	4246	SH	DEFINED	01	
ESTEE LAUDER	COM	518439104	4450	100400	SH	DEFINED	01	1
LAWSON PRODUCTS	COM	520776105	869	26641	SH	DEFINED	01	
LAWSON SOFTWARE	COM	520780107	2054	247500	SH	DEFINED	01	
LAWSON SOFTWARE	COM	520780107	24	2831	SH	DEFINED	01	0
LAWSON SOFTWARE	COM	520780107	77	9328	SH	DEFINED	01	0
LEAR CORP	COM	521865105	6384	103035	SH	DEFINED	01	
LEAR CORP	COM	521865105	3158	50967	SH	DEFINED	01	0
LEAR CORP	COM	521865105	62	1000	SH	DEFINED	01	1
LEAR CORP CVT	CONV BND	521865AG0	2077	3900000	PRN	DEFINED	01	
LEAPFROG ENTERPRISES.	COM	52186N106	327	16900	SH	DEFINED	01	
LEE ENTERPRISES INC	COM	523768109	1532	33902	SH	DEFINED	01	
LEE ENTERPRISES INC	COM	523768109	3163	70000	SH	DEFINED	01	1
LEGGETT & PLATT	COM	524660107	6651	280476	SH	DEFINED	01	
LEGGETT & PLATT	COM	524660107	1035	43671	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	69781	752104	SH	DEFINED	01	
LEGG MASON INC	COM	524901105	132241	1425319	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	9615	103632	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS	COM	524908100	28930	349103	SH	DEFINED	01	
LEHMAN BROS HOLDINGS	COM	524908100	609	7350	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS	COM	524908100	7060	85204	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS	COM	524908100	275	3300	SH	DEFINED	01	1
LENNAR CORP	COM	526057104	1334	24681	SH	DEFINED	01	
LENNAR CORP	COM	526057104	377	6900	SH	DEFINED	01	1
LENNAR CORP CL B	COM	526057302	99	1940	SH	DEFINED	01	
LENNOX INTL	COM	526107107	4451	239966	SH	DEFINED	01	
LEUCADIA NATL CORP	COM	527288104	157	2947	SH	DEFINED	01	
LEUCADIA NATL CORP	COM	527288104	13	251	SH	DEFINED	01	0

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LEVEL 3 COMM	COM	52729N100	14	3578	SH	DEFINED	01	0
LEXAR MEDIA INC.	COM	52886P104	4371	263952	SH	DEFINED	01	
LEXAR MEDIA INC.	COM	52886P104	88	5290	SH	DEFINED	01	0
LEXAR MEDIA INC.	COM	52886P104	583	35200	SH	DEFINED	01	1
LEXICON GENETICS INC.	COM	528872104	1763	281200	SH	DEFINED	01	
LEXICON GENETICS INC.	COM	528872104	329	52400	SH	DEFINED	01	1
LEXINGTON CORP PTYS TR	COM	529043101	5241	240524	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	10483	113948	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	3	31	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	2691	29246	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	32645	354800	SH	DEFINED	01	1
LIBBEY	COM	529898108	1099	42374	SH	DEFINED	01	
LIBERTY CORP S C.	COM	530370105	139	3000	SH	DEFINED	01	
LIBERTY MEDIA / MOTO	CONV BND	530715AN1	2284	2500000	PRN	DEFINED	01	
LIBERTY MEDIA (VIA.B CVT	CONV BND	530715AR2	1913	2000000	PRN	DEFINED	01	
LIBERTY MEDIA	COM	530718105	64897	5926768	SH	DEFINED	01	
LIBERTY MEDIA	COM	530718105	3575	326484	SH	DEFINED	01	0
LIBERTY MEDIA	COM	530718105	37	3400	SH	DEFINED	01	0
LIBERTY MEDIA/TWX CVT	CONV BND	530718AF2	2043	1800000	PRN	DEFINED	01	
LIBERTY PROPERTY TRU.	COM	531172104	159	3539	SH	DEFINED	01	
LIFECCELL CORP	COM	531927101	3	370	SH	DEFINED	01	0
LIFELINE SYSTEMS INC	COM	532192101	300	15859	SH	DEFINED	01	
LIFEPOINT HOSP INC	COM	53219L109	52	1596	SH	DEFINED	01	
LIGAND PHARM.	COM	53220K207	3526	175437	SH	DEFINED	01	
LIGAND PHARM.	COM	53220K207	4	190	SH	DEFINED	01	0
LIGHTBRIDGE INC	COM	532226107	1398	237000	SH	DEFINED	01	
ELI LILLY	COM	532457108	16479	246300	SH	DEFINED	01	
ELI LILLY	COM	532457108	7	100	SH	DEFINED	01	0
ELI LILLY	COM	532457108	17108	255729	SH	DEFINED	01	0
ELI LILLY	COM	532457108	13340	199528	SH	DEFINED	01	1
LIMITED BRANDS INC	COM	532716107	3782	189082	SH	DEFINED	01	
LIMITED BRANDS INC	COM	532716107	2111	105532	SH	DEFINED	01	0
LIN TV CORP	COM	532774106	21448	900800	SH	DEFINED	01	
LIN TV CORP	COM	532774106	98	4100	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	33094	1053256	SH	DEFINED	01	
LINCARE HOLDINGS INC	COM	532791100	15868	504925	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	2400	76409	SH	DEFINED	01	0
LINCOLN ELECTRIC HLD	COM	533900106	4614	163951	SH	DEFINED	01	
LINCOLN NAT	COM	534187109	53027	1120619	SH	DEFINED	01	
LINCOLN NAT	COM	534187109	2634	55660	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	4235	89495	SH	DEFINED	01	0
LINDSAY MANUFACTURIN	COM	535555106	1932	80201	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	821	22166	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	2713	73289	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	243	6600	SH	DEFINED	01	1
LINEN & THINGS	COM	535679104	9971	281592	SH	DEFINED	01	
LINK ENERGY LLC	COM	535763106	1363	2270149	SH	DEFINED	01	
LINK ENERGY LLC	COM	535763106	266	447518	SH	DEFINED	01	0
LINK ENERGY LLC	COM	535763106	5	9006	SH	DEFINED	01	0
LIONS GATE ENTERTAIN COR	COM	535919203	283	45310	SH	DEFINED	01	
LIONS GATE ENTERTAIN COR	COM	535919203	1446	231300	SH	DEFINED	01	0
LINKTONE LTD-ADR	COM	535925101	1250	103400	SH	DEFINED	01	
LINKTONE LTD-ADR	COM	535925101	2727	225600	SH	DEFINED	01	0
LIONBRIDGE TECHNOLOGIES INC.	COM	536252109	5167	531070	SH	DEFINED	01	
LITHIA MOTORS INC CL A	COM	536797103	315	11400	SH	DEFINED	01	
LITHIA MOTORS INC CL A	COM	536797103	4	150	SH	DEFINED	01	0
LITTELFUSE INC	COM	537008104	4023	108161	SH	DEFINED	01	
LITTELFUSE INC	COM	537008104	6	150	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	2324	63353	SH	DEFINED	01	
LIZ CLAIBORNE	COM	539320101	911	24824	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	274	7500	SH	DEFINED	01	1
LLOYDS TSB GROUP ADR	COM	539439109	4409	141800	SH	DEFINED	01	

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LOJACK CORPORATION	COM	539451104	1102	145134	SH	DEFINED	01
LOCAL FINANCIAL CORP	COM	539553107	406	18626	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	79906	1750786	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	2390	52366	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	4708	103148	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	1715	37600	SH	DEFINED	01
LODGENET ENT	COM	540211109	472	24800	SH	DEFINED	01
LOEWS CORP	COM	540424108	107712	1823777	SH	DEFINED	01
LOEWS CORP	COM	540424108	1463	24773	SH	DEFINED	01
LOEWS CORP	COM	540424108	7908	133895	SH	DEFINED	01
LOEWS CORP	COM	540424108	964	16312	SH	DEFINED	01
LOEWS CORP - CAROLINA GROUP	COM	540424207	5684	207843	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	7422	254229	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	33	1130	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	154	5269	SH	DEFINED	01
LONE STAR TECHNOLOG	COM	542312103	1420	80359	SH	DEFINED	01
LONGS DRUG STORES	COM	543162101	30	1586	SH	DEFINED	01
LONGVIEW FIBRE WASH	COM	543213102	24	2162	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	6011	233029	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	21	810	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	712	27606	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	14826	575300	SH	DEFINED	01
LOUISVILLE G&E PFD \$5.875 7-15	PRF	546676800	1142	11400	SH	DEFINED	01
LOWES COMPANIES	COM	548661107	2978	53048	SH	DEFINED	01
LOWES COMPANIES	COM	548661107	2108	37552	SH	DEFINED	01
LOWES COMPANIES	COM	548661107	10044	178943	SH	DEFINED	01
LOWES COMPANIES	COM	548661107	1034	18500	SH	DEFINED	01
LOWES CORP CVT	CONV BND	548661CF2	1018	1100000	PRN	DEFINED	01
LOWES CORP CVT	CONV BND	548661CF2	3978	4300000	PRN	DEFINED	01
LUBRIZOL CORP	COM	549271104	69	2184	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	6522	1587096	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	82	19900	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	4413	1073716	SH	DEFINED	01
LUMINEX CORP	COM	55027E102	1131	125000	SH	DEFINED	01
LUMINEX CORP	COM	55027E102	2	240	SH	DEFINED	01
LYDALL INC	COM	550819106	2630	257907	SH	DEFINED	01
WILLIAM LYON HOMES	COM	552074106	321	3447	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	49726	3350827	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	3652	246137	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	30	2017	SH	DEFINED	01
M&F WORLDWIDE CORP	COM	552541104	208	15223	SH	DEFINED	01
M&T BK CORP	COM	55261F104	1955	21755	SH	DEFINED	01
M&T BK CORP	COM	55261F104	2438	27130	SH	DEFINED	01
MAF BANCORP	COM	55261R108	4316	99306	SH	DEFINED	01
MBIA INC	COM	55262C100	3453	55063	SH	DEFINED	01
MBIA INC	COM	55262C100	2059	32829	SH	DEFINED	01
MBIA INC	COM	55262C100	168	2700	SH	DEFINED	01
MBNA	COM	55262L100	240460	8702854	SH	DEFINED	01
MBNA	COM	55262L100	11406	412832	SH	DEFINED	01
MBNA	COM	55262L100	8650	313097	SH	DEFINED	01
MBNA	COM	55262L100	2232	80700	SH	DEFINED	01
MB FINANCIAL INC	COM	55264U108	220	5646	SH	DEFINED	01
MDC HOLDINGS INC	COM	552676108	6707	95276	SH	DEFINED	01
MDU RESOURCES GROUP	COM	552690109	116	4941	SH	DEFINED	01
MFA MORTGAGE INVESTMENTS INC.	COM	55272X102	1552	153640	SH	DEFINED	01
MGE ENERGY INC.	COM	55277P104	85	2759	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	30243	470849	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	60	932	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	1439	22407	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	174	2700	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	485	7556	SH	DEFINED	01
MGI PHARM	COM	552880106	8154	133114	SH	DEFINED	01

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MGI PHARM	COM	552880106	40368	658930	SH	DEFINED	01	0
MGI PHARM	COM	552880106	1525	24900	SH	DEFINED	01	0
MGI PHARM	COM	552880106	2826	46335	SH	DEFINED	01	1
MGM MIRAGE	COM	552953101	18256	402660	SH	DEFINED	01	
MGM MIRAGE	COM	552953101	2340	51594	SH	DEFINED	01	0
MIM CORP	COM	553044108	97	12800	SH	DEFINED	01	0
M/I HOMES INC	COM	55305B101	247	5232	SH	DEFINED	01	
MKS INSTRUMENT INC	COM	55306N104	2749	114500	SH	DEFINED	01	
MKS INSTRUMENT INC	COM	55306N104	91	3830	SH	DEFINED	01	0
MKS INSTRUMENT INC	COM	55306N104	74	3100	SH	DEFINED	01	0
MMO2 PLC ADR	COM	55309W101	1390	74500	SH	DEFINED	01	
MPS GROUP INC	COM	553409103	4472	402110	SH	DEFINED	01	
MPS GROUP INC	COM	553409103	23	2117	SH	DEFINED	01	0
MPS GROUP INC	COM	553409103	98	8775	SH	DEFINED	01	0
MRV COMMUNICATIONS	COM	553477100	442	132730	SH	DEFINED	01	
MRO SOFTWARE INC	COM	55347W105	3016	259570	SH	DEFINED	01	
MRO SOFTWARE INC	COM	55347W105	1311	112785	SH	DEFINED	01	0
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	46	1550	SH	DEFINED	01	
MSC.SOFTWARE CORP	COM	553531104	128	14600	SH	DEFINED	01	
MTS SYSTEMS CORP	COM	553777103	546	19714	SH	DEFINED	01	
MTC TECHNOLOGIES INC	COM	55377A106	5958	237257	SH	DEFINED	01	
MTC TECHNOLOGIES INC	COM	55377A106	2	70	SH	DEFINED	01	0
MACDERMID INC	COM	554273102	7186	204207	SH	DEFINED	01	
MACDERMID INC	COM	554273102	18	509	SH	DEFINED	01	0
MACDERMID INC	COM	554273102	78	2208	SH	DEFINED	01	0
MACK-CALI REALTY.	COM	554489104	114	2543	SH	DEFINED	01	0
MACROVISION CORP	COM	555904101	2374	127071	SH	DEFINED	01	
MACROVISION CORP	COM	555904101	4	190	SH	DEFINED	01	0
MACROVISION CORP	COM	555904101	5137	275000	SH	DEFINED	01	1
MACROMEDIA INC	COM	556100105	1111	55349	SH	DEFINED	01	
STEVEN MADDEN LTD.	COM	556269108	3892	195000	SH	DEFINED	01	
MAGMA DESIGN AUTOMAT	COM	559181102	7298	349000	SH	DEFINED	01	
MAGMA DESIGN AUTOMAT	COM	559181102	11166	534050	SH	DEFINED	01	0
MAGMA DESIGN AUTOMAT	COM	559181102	787	37600	SH	DEFINED	01	0
MAGNA ENTERTAINMENT	COM	559211107	301	50000	SH	DEFINED	01	
MAGNETEK INC	COM	559424106	680	89916	SH	DEFINED	01	
MAGNUM HUNTER RESOURCES	COM	55972F203	1204	118800	SH	DEFINED	01	
MAGUIRE PROPERTIES INC	COM	559775101	302	11800	SH	DEFINED	01	
MAIN STREET BANKS INC	COM	56034R102	1554	56852	SH	DEFINED	01	
MANCHESTER TECHNOLOGIES INC	COM	562398107	119	31100	SH	DEFINED	01	
MANDALAY RESORT GRP	COM	562567107	350	6124	SH	DEFINED	01	
MANHATTAN ASS	COM	562750109	2337	84072	SH	DEFINED	01	
MANHATTAN ASS	COM	562750109	298	10708	SH	DEFINED	01	1
MANITOWOC CO.	COM	563571108	2329	78720	SH	DEFINED	01	
MANOR CARE INC	COM	564055101	2914	82532	SH	DEFINED	01	0
MANOR CARE INC	COM	564055101	718	20334	SH	DEFINED	01	0
MANPOWER INC-WIS	COM	56418H100	34305	737750	SH	DEFINED	01	
MANTECH INTL CORP-A.	COM	564563104	1843	89955	SH	DEFINED	01	
MAPICS INC.	COM	564910107	280	34600	SH	DEFINED	01	
MANUGISTICS GROUP IN	COM	565011103	18434	2691165	SH	DEFINED	01	
MANUGISTICS GROUP IN	COM	565011103	747	109020	SH	DEFINED	01	0
MANUGISTICS GROUP IN	COM	565011103	1228	179300	SH	DEFINED	01	0
MAP INFO	COM	565105103	697	54621	SH	DEFINED	01	
MARATHON OIL CORP	COM	565849106	51936	1542503	SH	DEFINED	01	
MARATHON OIL CORP	COM	565849106	32	940	SH	DEFINED	01	0
MARATHON OIL CORP	COM	565849106	2596	77093	SH	DEFINED	01	0
MARATHON OIL CORP	COM	565849106	216	6600	SH	DEFINED	01	1
MARCUS CORP	COM	566330106	1700	97928	SH	DEFINED	01	
MARIMBA	COM	56781Q109	703	119400	SH	DEFINED	01	
MARINEMAX INC	COM	567908108	795	29918	SH	DEFINED	01	
MARINEMAX INC	COM	567908108	14	550	SH	DEFINED	01	0
MARINEMAX INC	COM	567908108	64	2400	SH	DEFINED	01	0

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MARKEL CORP	COM	570535104	576	2000	SH	DEFINED	01
MARLIN BUSINESS SERVICES INC	COM	571157106	555	33000	SH	DEFINED	01 0
MARS INC. C CVT PFD	CONV PRF	571650XX3	0	2702703	SH	DEFINED	01
MARS INC, FLORIDA	CONV BND	571650XZ8	0	2000000	PRN	DEFINED	01
MARSH MCLENNAN CO	COM	571748102	221884	4792304	SH	DEFINED	01
MARSH MCLENNAN CO	COM	571748102	4559	98414	SH	DEFINED	01 0
MARSH MCLENNAN CO	COM	571748102	6488	140112	SH	DEFINED	01 0
MARSH MCLENNAN CO	COM	571748102	2889	62400	SH	DEFINED	01 1
MARSHALL & ILSLEY	COM	571834100	557	14721	SH	DEFINED	01
MARSHALL & ILSLEY	COM	571834100	1948	51520	SH	DEFINED	01 0
MARRIOTT INTL CL A	COM	571903202	47533	1117088	SH	DEFINED	01
MARRIOTT INTL CL A	COM	571903202	681	15965	SH	DEFINED	01 0
MARRIOTT INTL CL A	COM	571903202	2414	56746	SH	DEFINED	01 0
MARTEK BIOSCIENCES.	COM	572901106	3184	55848	SH	DEFINED	01
MARTEK BIOSCIENCES.	COM	572901106	5	80	SH	DEFINED	01 0
MARTEK BIOSCIENCES.	COM	572901106	23258	408322	SH	DEFINED	01 1
MARTHA STEWART LIVING CL A	COM	573083102	275	25000	SH	DEFINED	01 0
MARTIN MARIETTA MATE	COM	573284106	45116	977328	SH	DEFINED	01
MARTIN MARIETTA MATE	COM	573284106	1146	24817	SH	DEFINED	01 0
MARTIN MARIETTA MATE	COM	573284106	1796	38900	SH	DEFINED	01 0
MARTIN MARIETTA MATE	COM	573284106	130	2800	SH	DEFINED	01 1
MARVEL ENTERPRISES INC.	COM	57383M108	107	5565	SH	DEFINED	01
MARVEL ENTERPRISES INC.	COM	57383M108	88	4560	SH	DEFINED	01 0
MARVEL ENTERPRISES INC.	COM	57383M108	2668	139126	SH	DEFINED	01 1
MASCO CORP	COM	574599106	12040	395679	SH	DEFINED	01
MASCO CORP	COM	574599106	91	2979	SH	DEFINED	01 0
MASCO CORP	COM	574599106	3133	102955	SH	DEFINED	01 0
MASCO CORP	COM	574599106	5719	187900	SH	DEFINED	01 1
MASCO CVT	CONV BND	574599AW6	2041	4400000	PRN	DEFINED	01
MASCO CVT	CONV BND	574599AW6	696	1500000	PRN	DEFINED	01 0
MASSEY ENERGY CO	COM	576206106	4867	220551	SH	DEFINED	01
MASTEC INC..	COM	576323109	192	20294	SH	DEFINED	01
MATERIAL SCIENCES	COM	576674105	440	40037	SH	DEFINED	01
MATRIX SERVICES CO	COM	576853105	95	6992	SH	DEFINED	01
MATRIXONE INC	COM	57685P304	3052	420390	SH	DEFINED	01
MATRIXONE INC	COM	57685P304	723	99559	SH	DEFINED	01 0
MATTEL INC.	COM	577081102	57815	3135430	SH	DEFINED	01
MATTEL INC.	COM	577081102	8679	470638	SH	DEFINED	01 0
MATTEL INC.	COM	577081102	1865	101135	SH	DEFINED	01 0
MATTEL INC.	COM	577081102	4438	240000	SH	DEFINED	01 1
MATTHEWS INTL CORP.	COM	577128101	764	23000	SH	DEFINED	01
MAXTOR CORP	COM	577729205	1312	161000	SH	DEFINED	01
MAXIM INTEGRATED	COM	57772K101	256116	5438846	SH	DEFINED	01
MAXIM INTEGRATED	COM	57772K101	88430	1877874	SH	DEFINED	01 0
MAXIM INTEGRATED	COM	57772K101	10806	229483	SH	DEFINED	01 0
MAXIM INTEGRATED	COM	57772K101	2159	46000	SH	DEFINED	01 1
MAXWELL SHOE INC - A	COM	577766108	1953	86750	SH	DEFINED	01
MAY DEPT STORES	COM	577778103	7376	213321	SH	DEFINED	01
MAY DEPT STORES	COM	577778103	91	2640	SH	DEFINED	01 0
MAY DEPT STORES	COM	577778103	2271	65662	SH	DEFINED	01 0
MAY DEPT STORES	COM	577778103	212	6200	SH	DEFINED	01 1
MAVERICK TUBE CORP	COM	577914104	6124	260031	SH	DEFINED	01
MAXIMUS INC	COM	577933104	12882	368042	SH	DEFINED	01
MAXIMUS INC	COM	577933104	2473	70640	SH	DEFINED	01 0
MAYTAG CO	COM	578592107	1445	45767	SH	DEFINED	01
MAYTAG CO	COM	578592107	564	17877	SH	DEFINED	01 0
MCCLATCHY CO	COM	579489105	1847	26000	SH	DEFINED	01
MCCORMICK & CO	COM	579780206	344	10280	SH	DEFINED	01
MCCORMICK & CO	COM	579780206	1048	31250	SH	DEFINED	01 0
MCCORMICK & CO	COM	579780206	7017	209350	SH	DEFINED	01 1
MCDATA CORP - CL B	COM	580031102	8901	1293734	SH	DEFINED	01
MCDATA CORP - CL B	COM	580031102	1642	238560	SH	DEFINED	01 0

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MCDATA CORP - CL B	COM	580031102	610	88600	SH	DEFINED	01	0
MCDATA CORPORATION-A	COM	580031201	1870	265650	SH	DEFINED	01	
MCDERMOTT INTL	COM	580037109	26423	3149301	SH	DEFINED	01	
MCDERMOTT INTL	COM	580037109	76	9000	SH	DEFINED	01	0
MCDONALDS CORP	COM	580135101	252294	8830725	SH	DEFINED	01	
MCDONALDS CORP	COM	580135101	4729	165572	SH	DEFINED	01	0
MCDONALDS CORP	COM	580135101	9034	316225	SH	DEFINED	01	0
MCDONALDS CORP	COM	580135101	327	11400	SH	DEFINED	01	1
MCDONALDS CORP	COM	580135101	2566	89805	SH	DEFINED	01	1
MCGRAW-HILL COS INC	COM	580645109	3043	39988	SH	DEFINED	01	
MCGRAW-HILL COS INC	COM	580645109	3316	43549	SH	DEFINED	01	0
MCGRAW-HILL COS INC	COM	580645109	4714	62000	SH	DEFINED	01	1
MCKESSON CORP	COM	58155Q103	136589	4539391	SH	DEFINED	01	
MCKESSON CORP	COM	58155Q103	18888	627700	SH	DEFINED	01	0
MCKESSON CORP	COM	58155Q103	2173	72208	SH	DEFINED	01	0
MCLEODUSA INC ESCROW	COM	582266995	0	2746	SH	DEFINED	01	
MDU COMM INTL INC	COM	582828109	351	117100	SH	DEFINED	01	
MEADE INSTRUMENTS	COM	583062104	227	56101	SH	DEFINED	01	
MEADWESTVACO CORP	COM	583334107	29457	1041236	SH	DEFINED	01	
MEADWESTVACO CORP	COM	583334107	1295	45768	SH	DEFINED	01	0
MEDAREX INC	COM	583916101	1076	120000	SH	DEFINED	01	
MEDAREX INC	COM	583916101	2	230	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	28722	844814	SH	DEFINED	01	
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	15	439	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	2091	61503	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	536	15793	SH	DEFINED	01	1
MEDIA GENERAL	COM	584404107	6358	94495	SH	DEFINED	01	
MEDICAL TECHNOLOGY SYSTEMS	COM	58462R802	100	8000	SH	DEFINED	01	
MEDICAL STAFFING NTWK HOLD	COM	58463F104	1437	182645	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	1890	58700	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	235	7300	SH	DEFINED	01	0
MEDICINES COMPANY	COM	584688105	1235	38299	SH	DEFINED	01	1
MEDICIS PHARMACEUTIC	COM	584690309	6337	158429	SH	DEFINED	01	
MEDICIS PHARMACEUTIC	COM	584690309	27772	694300	SH	DEFINED	01	0
MEDICIS PHARMACEUTIC	COM	584690309	1040	26000	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	15717	680967	SH	DEFINED	01	
MEDIMMUNE INC \	COM	584699102	602	26080	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	2321	100544	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	18454	799600	SH	DEFINED	01	1
MEDTRONIC	COM	585055106	265645	5563230	SH	DEFINED	01	
MEDTRONIC	COM	585055106	10311	215880	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	14077	294806	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	227	4800	SH	DEFINED	01	1
MEDTRONIC CVT	CONV BND	585055AB2	2998	2900000	PRN	DEFINED	01	
MEDTRONIC CVT	CONV BND	585055AB2	1034	1000000	PRN	DEFINED	01	0
MELLON FINANCIAL COR	COM	58551A108	7556	241482	SH	DEFINED	01	
MELLON FINANCIAL COR	COM	58551A108	3063	97899	SH	DEFINED	01	0
MEMBERWORKS INC	COM	586002107	1208	34584	SH	DEFINED	01	
MENS WEARHOUSE INC	COM	587118100	9677	364190	SH	DEFINED	01	
MENS WEARHOUSE INC	COM	587118100	27	1040	SH	DEFINED	01	0
MENS WEARHOUSE INC	COM	587118100	130	4900	SH	DEFINED	01	0
MENTOR CORP MN	COM	587188103	3747	124462	SH	DEFINED	01	
MENTOR GRAPHIC	COM	587200106	5456	306227	SH	DEFINED	01	
MERCANTILE BANKSHARE	COM	587405101	145	3369	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	158331	3582993	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	7197	162852	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	22403	506973	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	48887	1104786	SH	DEFINED	01	1
MERCK & CO. INC.	COM	589331107	3485	78848	SH	DEFINED	01	1
MERCURY COMP SYS INC	COM	589378108	1516	59459	SH	DEFINED	01	
MERCURY COMP SYS INC	COM	589378108	2	65	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	38727	864449	SH	DEFINED	01	

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MERCURY INTERACTIVE	COM	589405109	39843	889369	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	2863	63902	SH	DEFINED	01	0
MEREDITH CORP	COM	589433101	165	3256	SH	DEFINED	01	
MEREDITH CORP	COM	589433101	577	11408	SH	DEFINED	01	0
MERIDIAN BIOSCIENCE INC	COM	589584101	47	4656	SH	DEFINED	01	
MERIDIAN RESOURCE CORP	COM	58977Q109	575	95550	SH	DEFINED	01	
MERISTAR HOSPITALITY - MHX	COM	58984Y103	976	140340	SH	DEFINED	01	0
MERIT MEDICAL SYSTEMS INC	COM	589889104	7358	339994	SH	DEFINED	01	
MERIT MEDICAL SYSTEMS INC	COM	589889104	3	150	SH	DEFINED	01	0
MERIDIAN GOLD.	COM	589975101	4446	364400	SH	DEFINED	01	
MERITAGE CORP.	COM	59001A102	3070	41342	SH	DEFINED	01	
MERIX CORP.	COM	590049102	3055	165600	SH	DEFINED	01	
MERIX CORP.	COM	590049102	2473	134075	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	117819	1978159	SH	DEFINED	01	
MERRILL LYNCH & CO	COM	590188108	1865	31322	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	15528	260712	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	4452	74794	SH	DEFINED	01	1
MERRILL LYNCH CVT.	CONV BND	590188A73	3027	2900000	PRN	DEFINED	01	
MESA AIR	COM	590479101	4265	516478	SH	DEFINED	01	
MESA AIR	COM	590479101	26	3200	SH	DEFINED	01	0
MESA AIR	COM	590479101	90	10900	SH	DEFINED	01	0
MET-PRO CORP	COM	590876306	616	36666	SH	DEFINED	01	
METAL MANAGEMENT INC	COM	591097209	3123	85178	SH	DEFINED	01	
METAL MANAGEMENT INC	COM	591097209	9	250	SH	DEFINED	01	0
METAL MANAGEMENT INC	COM	591097209	40	1100	SH	DEFINED	01	0
METHANEX CORP	COM	59151K108	109	9665	SH	DEFINED	01	
METHODE ELEC	COM	591520200	1630	126425	SH	DEFINED	01	
METLIFE INC	COM	59156R108	8506	238397	SH	DEFINED	01	
METLIFE INC	COM	59156R108	53	1483	SH	DEFINED	01	0
METLIFE INC	COM	59156R108	6172	172978	SH	DEFINED	01	0
METLIFE INC	COM	59156R108	8050	225650	SH	DEFINED	01	1
METLIFE INC	COM	59156R108	45	1262	SH	DEFINED	01	1
METRIS COMPANIES INC	COM	591598107	3043	378500	SH	DEFINED	01	
METRIS COMPANIES INC	COM	591598107	1050	130700	SH	DEFINED	01	0
METRO GOLDWYN MAYER	COM	591610100	115	6600	SH	DEFINED	01	
METROCALL HOLDINGS INC	COM	59164X105	2063	29606	SH	DEFINED	01	0
METROCALL HOLDING PFD 15% 12/3	PRF	59164X204	51	3665	SH	DEFINED	01	0
METROLOGIC.	COM	591676101	3702	158200	SH	DEFINED	01	
METROLOGIC.	COM	591676101	4	160	SH	DEFINED	01	0
METTLER TOLEDO COM USD0.01	COM	592688105	191	4300	SH	DEFINED	01	1
MICHAELS STORES INC	COM	594087108	140	2871	SH	DEFINED	01	
MICHAELS STORES INC	COM	594087108	89	1826	SH	DEFINED	01	0
MICHAELS STORES INC	COM	594087108	58	1200	SH	DEFINED	01	1
MICREL	COM	594793101	3597	269409	SH	DEFINED	01	
MICREL	COM	594793101	3	210	SH	DEFINED	01	0
MICROS SYSTEMS	COM	594901100	2539	56233	SH	DEFINED	01	
MICROSOFT	COM	594918104	981183	39294437	SH	DEFINED	01	
MICROSOFT	COM	594918104	39154	1568446	SH	DEFINED	01	0
MICROSOFT	COM	594918104	66335	2656607	SH	DEFINED	01	0
MICROSOFT	COM	594918104	181451	7277162	SH	DEFINED	01	1
MICRO STRATEGY	COM	594972408	1560	29284	SH	DEFINED	01	
MICRO STRATEGY	COM	594972408	5	90	SH	DEFINED	01	0
MICROCHIP TECHNOLOGY INC	COM	595017104	53233	2004244	SH	DEFINED	01	
MICROCHIP TECHNOLOGY INC	COM	595017104	54470	2050767	SH	DEFINED	01	0
MICROCHIP TECHNOLOGY INC	COM	595017104	4472	168336	SH	DEFINED	01	0
MICRON TECHNOLOGY	COM	595112103	1355	81128	SH	DEFINED	01	
MICRON TECHNOLOGY	COM	595112103	2317	138677	SH	DEFINED	01	0
MICROSEMI CORP	COM	595137100	8672	633969	SH	DEFINED	01	
MICROSEMI CORP	COM	595137100	22	1606	SH	DEFINED	01	0
MICROSEMI CORP	COM	595137100	106	7752	SH	DEFINED	01	0
MID-AMERICA APT..	COM	59522J103	1038	27949	SH	DEFINED	01	
MID-STATE BANCSHARES	COM	595440108	251	10600	SH	DEFINED	01	

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MIDAS INC	COM	595626102	1415	72711	SH	DEFINED	01
MIDDLEBY CORP	COM	596278101	3963	86733	SH	DEFINED	01
MIDDLEBY CORP	COM	596278101	24	540	SH	DEFINED	01 0
MIDDLEBY CORP	COM	596278101	82	1800	SH	DEFINED	01 0
MIDDLESEX WATER CO.	COM	596680108	588	28400	SH	DEFINED	01
MIDWAY GAMES INC	COM	598148104	1142	156935	SH	DEFINED	01
MILACRON INC	COM	598709103	339	97737	SH	DEFINED	01
MILLENIUUM PHARM	COM	599902103	215	12750	SH	DEFINED	01
MILLENIUUM PHARM	COM	599902103	1599	94620	SH	DEFINED	01 0
MILLENIUUM PHARM	COM	599902103	30	1772	SH	DEFINED	01 0
HERMAN MILLER	COM	600544100	82	3081	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	187	3632	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	571	11113	SH	DEFINED	01 0
MILLS	COM	601148109	1250	23440	SH	DEFINED	01
MINDSPEED TECH INC	COM	602682106	442	67700	SH	DEFINED	01
MINDSPEED TECH INC	COM	602682106	219	33737	SH	DEFINED	01 1
MINEFINDERS CORP	COM	602900102	2552	257800	SH	DEFINED	01
MINERALS TECHNOLOGIE	COM	603158106	4136	72432	SH	DEFINED	01
MISSION WEST PROPERTIES	COM	605203108	623	47008	SH	DEFINED	01
MOBILE TELESYSTM ADR	COM	607409109	1089	8283	SH	DEFINED	01
MOBILE TELESYSTM ADR	COM	607409109	20854	158607	SH	DEFINED	01 1
MOBILE TELESYSTM ADR	COM	607409109	1644	12500	SH	DEFINED	01 1
MOBILE MINI INC.	COM	60740F105	697	40262	SH	DEFINED	01
MODINE MFG CO	COM	607828100	3772	144753	SH	DEFINED	01
MODTECH HOLDINGS INC	COM	60783C100	2863	386264	SH	DEFINED	01
MOHAWK INDUSTRIES	COM	608190104	232	2821	SH	DEFINED	01
MOLECULAR DEVICES	COM	60851C107	593	31500	SH	DEFINED	01
MOLEX INC	COM	608554101	421	13863	SH	DEFINED	01
MOLEX INC	COM	608554101	1333	43866	SH	DEFINED	01 0
MOLINA HEALTHCARE INC	COM	60855R100	5413	184600	SH	DEFINED	01
MOLINA HEALTHCARE INC	COM	60855R100	1170	39900	SH	DEFINED	01 0
MONACO COACH CORP	COM	60886R103	4011	149666	SH	DEFINED	01
MONDAVI ROBERT CORP.	COM	609200100	433	11466	SH	DEFINED	01
MONRO MUFFLER BRAKE INC.	COM	610236101	123	4902	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	49303	1344495	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	2216	60429	SH	DEFINED	01 0
MONSANTO CO NEW	COM	61166W101	60132	1642543	SH	DEFINED	01 1
MONSTER WORLDWIDE INC	COM	611742107	935	35628	SH	DEFINED	01
MONSTER WORLDWIDE INC	COM	611742107	674	25724	SH	DEFINED	01 0
MONY GROUP INC	COM	615337102	4241	134896	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	7941	112155	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	2398	33871	SH	DEFINED	01 0
MOODY`S CORPORATION	COM	615369105	8260	116730	SH	DEFINED	01 1
MOOG INC CL A	COM	615394202	8077	236688	SH	DEFINED	01
MOOG INC CL A	COM	615394202	23	658	SH	DEFINED	01 0
MOOG INC CL A	COM	615394202	102	2992	SH	DEFINED	01 0
MORGAN STANLEY	COM	617446448	340145	5936218	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	6279	109612	SH	DEFINED	01 0
MORGAN STANLEY	COM	617446448	17132	298979	SH	DEFINED	01 0
MORGAN STANLEY	COM	617446448	62407	1088801	SH	DEFINED	01 1
MOTIENT CORP-WT04	WT	619908148	0	4	SH	DEFINED	01
MOTOROLA	COM	620076109	227534	12928051	SH	DEFINED	01
MOTOROLA	COM	620076109	9304	528589	SH	DEFINED	01 0
MOTOROLA	COM	620076109	9731	552860	SH	DEFINED	01 0
MOTOROLA	COM	620076109	1745	99180	SH	DEFINED	01 1
MOVADO GROUP INC.	COM	624580106	283	9447	SH	DEFINED	01
MOVIE GALLERY.	COM	624581104	1796	91670	SH	DEFINED	01
MTN GROUP LTD-SPONS ADR	COM	62474M108	654	125000	SH	DEFINED	01 0
MUELLER INDS	COM	624756102	5888	173245	SH	DEFINED	01
MULTIMEDIA GAMES INC	COM	625453105	6147	248467	SH	DEFINED	01
MULTIMEDIA GAMES INC	COM	625453105	16990	686735	SH	DEFINED	01 0
MULTIMEDIA GAMES INC	COM	625453105	16026	648000	SH	DEFINED	01 1

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MURPHY OIL	COM	626717102	47074	747557	SH	DEFINED	01
MURPHY OIL	COM	626717102	1780	28260	SH	DEFINED	01 0
MURPHY OIL	COM	626717102	2934	46590	SH	DEFINED	01 0
MURRIN MURRIN	COM	62719N9E3	0	7095108	SH	DEFINED	01 0
MYERS IND INC	COM	628464109	1565	127225	SH	DEFINED	01
MYKROLIS CORP.	COM	62852P103	143	10000	SH	DEFINED	01
MYLAN LABS	COM	628530107	258	11348	SH	DEFINED	01
MYLAN LABS	COM	628530107	1493	65700	SH	DEFINED	01 0
MYRIAD GENETICS	COM	62855J104	2695	166100	SH	DEFINED	01
MYOGEN INC	COM	62856E104	3840	350711	SH	DEFINED	01 1
NBC CAPITAL CORP	COM	628729105	120	4600	SH	DEFINED	01
NBTY INC	COM	628782104	14254	383381	SH	DEFINED	01
NBTY INC	COM	628782104	1670	44895	SH	DEFINED	01 0
NBTY INC	COM	628782104	93	2500	SH	DEFINED	01 0
NCI BUILDING SYSTEMS	COM	628852105	2618	111604	SH	DEFINED	01
NCO GROUP	COM	628858102	2175	93057	SH	DEFINED	01
NCR CORPORATION	COM	62886E108	1166	26479	SH	DEFINED	01
NCR CORPORATION	COM	62886E108	948	21521	SH	DEFINED	01 0
NDS GROUP PLC - SPONS ADR	COM	628891103	10031	364257	SH	DEFINED	01 1
NII HOLDINGS INC	COM	62913F201	7602	217014	SH	DEFINED	01
NII HOLDINGS INC	COM	62913F201	30	873	SH	DEFINED	01 0
NII HOLDINGS INC	COM	62913F201	114	3264	SH	DEFINED	01 0
NIC INC	COM	62914B100	642	106300	SH	DEFINED	01
NL INDUSTRIES INC	COM	629156407	203	14600	SH	DEFINED	01
NMS COMM CORP	COM	629248105	758	105850	SH	DEFINED	01
NPS PHARMACEUTICALS.	COM	62936P103	864	30260	SH	DEFINED	01
NTL INC	COM	62940M104	319927	5381461	SH	DEFINED	01
NTL INC	COM	62940M104	24292	408602	SH	DEFINED	01 0
NTL INC	COM	62940M104	54	900	SH	DEFINED	01 0
NTL INC SERIES A WTS	WT	62940M138	0	1	SH	DEFINED	01
NUCO2 INC	COM	629428103	30	1619	SH	DEFINED	01
NUI CORP	COM	629431107	842	49797	SH	DEFINED	01
NVE CORP	COM	629445206	1621	34000	SH	DEFINED	01
NVR INC	COM	62944T105	10200	22174	SH	DEFINED	01
NVR INC	COM	62944T105	2638	5735	SH	DEFINED	01 0
NVR INC	COM	62944T105	1833	4000	SH	DEFINED	01 1
NYMAGIC INC.	COM	629484106	871	34435	SH	DEFINED	01
NABI BIOPHARMACEUTICALS	COM	629519109	3869	248815	SH	DEFINED	01
NABI BIOPHARMACEUTICALS	COM	629519109	28	1810	SH	DEFINED	01 0
NABI BIOPHARMACEUTICALS	COM	629519109	109	7000	SH	DEFINED	01 0
NACCO IND CL A.	COM	629579103	98	1198	SH	DEFINED	01
NAM TAI ELECTRONICS INC	COM	629865205	839	33000	SH	DEFINED	01
NARA BANCORP INC	COM	63080P105	102	3460	SH	DEFINED	01
NARA BANCORP INC	COM	63080P105	19	636	SH	DEFINED	01 0
NARA BANCORP INC	COM	63080P105	80	2713	SH	DEFINED	01 0
NASDAQ-100 SHARES	COM	631100104	174296	4872700	SH	DEFINED	01
NASDAQ-100 SHARES	COM	631100104	4139	115745	SH	DEFINED	01 0
NASDAQ-100 SHARES	COM	631100104	832	23250	SH	DEFINED	01 0
NASDAQ STOCK MARKET	COM	631103108	6	600	SH	DEFINED	01 0
NASH FINCH CO	COM	631158102	2452	103577	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	3551	99831	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	89	2497	SH	DEFINED	01 0
NATIONAL CITY CORP	COM	635405103	4906	137898	SH	DEFINED	01 0
NATIONAL CITY CORP	COM	635405103	260	7325	SH	DEFINED	01 1
NATL COMMERCE FINL	COM	63545P104	248	8674	SH	DEFINED	01
NATIONAL FUEL GAS CO	COM	636180101	85	3461	SH	DEFINED	01
NATL HEALTH INV INC	COM	63633D104	349	11301	SH	DEFINED	01
NATIONAL INSTRUMENT	COM	636518102	104	3313	SH	DEFINED	01
NATIONAL INSTRUMENT	COM	636518102	142	4500	SH	DEFINED	01 0
NATIONAL INSTRUMENT	COM	636518102	518	16500	SH	DEFINED	01 1
NATL MEDICAL HEALTH CARD SYSTE	COM	636918302	352	13800	SH	DEFINED	01
NATIONAL OILWELL INC	COM	637071101	102	3599	SH	DEFINED	01

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NATL PRESTO IND	COM	637215104	742	19139	SH	DEFINED	01
NATIONAL PROCESSING	COM	637229105	2510	132100	SH	DEFINED	01
NATL SEMICONDUCTOR	COM	637640103	19402	436694	SH	DEFINED	01
NATL SEMICONDUCTOR	COM	637640103	640	14400	SH	DEFINED	01 0
NATL SEMICONDUCTOR	COM	637640103	1800	40511	SH	DEFINED	01 0
NATL SEMICONDUCTOR	COM	637640103	23	512	SH	DEFINED	01 1
NATIONAL VISION INC	COM	63845P101	497	292419	SH	DEFINED	01 0
NATL WESTERN LIFE INS-CL A	COM	638522102	99	672	SH	DEFINED	01
NAVIGATORS GROUP INC	COM	638904102	6172	214472	SH	DEFINED	01
NAVIGATORS GROUP INC	COM	638904102	32	1109	SH	DEFINED	01 0
NAVIGATORS GROUP INC	COM	638904102	131	4536	SH	DEFINED	01 0
NATURES SUNSHINE PRO	COM	639027101	581	39136	SH	DEFINED	01
NATUS MEDICAL INC COM USD0.001	COM	639050103	886	220500	SH	DEFINED	01 1
NATUZZI SPA-SP ADR	COM	63905A101	4178	390500	SH	DEFINED	01
NAUTILUS GROUP INC	COM	63910B102	2401	152425	SH	DEFINED	01
NAVISTAR INTL CORP	COM	63934E108	4517	98538	SH	DEFINED	01
NAVISTAR INTL CORP	COM	63934E108	719	15681	SH	DEFINED	01 0
NAVIGANT CONSULTING	COM	63935N107	913	45127	SH	DEFINED	01
NDCHEALTH CORP	COM	639480102	7245	266875	SH	DEFINED	01
NDCHEALTH CORP	COM	639480102	5	180	SH	DEFINED	01 0
NEIGHBORCARE INC	COM	64015Y104	1332	54911	SH	DEFINED	01
NEIMAN-MARCUS GROUP	COM	640204202	3318	61504	SH	DEFINED	01
NEKTAR THERAPEUTICS	COM	640268108	559	25890	SH	DEFINED	01
NELSON (THOMAS) INC	COM	640376109	2229	81872	SH	DEFINED	01
NEOSE TECHNOLOGIES	COM	640522108	310	32978	SH	DEFINED	01
NET.B@NK INC	COM	640933107	1738	142308	SH	DEFINED	01
NETWORK ASSOCIATES	COM	640938106	2910	161647	SH	DEFINED	01
NETFLIX INC	COM	64110L106	343	10072	SH	DEFINED	01 1
NETEGRITY INC	COM	64110P107	897	105566	SH	DEFINED	01
NETOPIA INC	COM	64114K104	775	63250	SH	DEFINED	01
NET IQ	COM	64115P102	2516	180225	SH	DEFINED	01
NETSCREEN TECH INC	COM	64117V107	60459	1659600	SH	DEFINED	01
NETSCREEN TECH INC	COM	64117V107	60651	1664830	SH	DEFINED	01 0
NETSCREEN TECH INC	COM	64117V107	4106	112700	SH	DEFINED	01 0
NETWORK EQUIP TECH	COM	641208103	672	67317	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	63542	2962292	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	1259	58750	SH	DEFINED	01 0
NETWORK APPLIANCE	COM	64120L104	3805	177366	SH	DEFINED	01 0
NEUROCRINE BIOSCIENCES	COM	64125C109	2392	40470	SH	DEFINED	01
NEUROCRINE BIOSCIENCES	COM	64125C109	32550	550780	SH	DEFINED	01 0
NEUROCRINE BIOSCIENCES	COM	64125C109	1117	18900	SH	DEFINED	01 0
NEW CENTURY FINL.	COM	64352D101	12527	257958	SH	DEFINED	01
NEW CENTURY FINL.	COM	64352D101	36	749	SH	DEFINED	01 0
NEW CENTURY FINL.	COM	64352D101	127	2606	SH	DEFINED	01 0
NEW ENGLAND BUS SERV	COM	643872104	1264	37332	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	5218	138001	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	26	695	SH	DEFINED	01 0
NEW JERSEY RESOURCES	COM	646025106	110	2918	SH	DEFINED	01 0
NEW PLAN EXCEL REALT	COM	648053106	115	4211	SH	DEFINED	01
NEW YORK COM BANCORP	COM	649445103	19709	574947	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	6221	140754	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	1508	34110	SH	DEFINED	01 0
NEWCASTLE INVESTMENT CORP	COM	65105M108	344	10220	SH	DEFINED	01
NEWELL RUBBERMAID	COM	651229106	7330	315950	SH	DEFINED	01
NEWELL RUBBERMAID	COM	651229106	1449	62454	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	62091	1295453	SH	DEFINED	01
NEWFIELD EXPLORATION	COM	651290108	58497	1220491	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	3930	82000	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	2155	45000	SH	DEFINED	01 1
NEWMONT MINING	COM	651639106	81825	1754746	SH	DEFINED	01
NEWMONT MINING	COM	651639106	4585	98321	SH	DEFINED	01 0
NEWMONT MINING	COM	651639106	11067	237425	SH	DEFINED	01 1

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NEWMONT MINING	COM	651639106	935	20066	SH	DEFINED	01	1
NEWPORT CORP	COM	651824104	1630	97451	SH	DEFINED	01	
NEWS CORP LTD ADR JH	COM	652487703	147	4074	SH	DEFINED	01	
NEWS CORP ADR PFD	COM	652487802	7107	224143	SH	DEFINED	01	
NEWTEK BUS SERV -RESTRICTED	COM	652526997	26	5000	SH	DEFINED	01	0
NEXTEL COMMUNICATION	COM	65332V103	211879	8567673	SH	DEFINED	01	0
NEXTEL COMMUNICATION	COM	65332V103	12955	524070	SH	DEFINED	01	0
NEXTEL COMMUNICATION	COM	65332V103	6437	260284	SH	DEFINED	01	0
NEXTEL COMMUNICATION	COM	65332V103	19029	771400	SH	DEFINED	01	1
NEXTEL COMMUNICATION	COM	65332V103	935	37800	SH	DEFINED	01	1
NEXTEL COMMUNICATION CONVERTIB	CONV BND	65332VAY9	3015	3000000	PRN	DEFINED	01	0
NEXTEL PARTNERS INC	COM	65333F107	6627	523429	SH	DEFINED	01	
NEXTEL PARTNERS INC	COM	65333F107	371	29280	SH	DEFINED	01	0
NEXEN INC. (USD)	COM	65334H102	2407	61900	SH	DEFINED	01	0
NICOR	COM	654086107	11484	325969	SH	DEFINED	01	
NICOR	COM	654086107	353	10024	SH	DEFINED	01	0
NIKE INC CL B	COM	654106103	6490	83335	SH	DEFINED	01	
NIKE INC CL B	COM	654106103	4663	59883	SH	DEFINED	01	0
NIKE INC CL B	COM	654106103	24626	316439	SH	DEFINED	01	1
99 CENTS ONLY STORE	COM	65440K106	26101	1068870	SH	DEFINED	01	
99 CENTS ONLY STORE	COM	65440K106	1086	44519	SH	DEFINED	01	0
99 CENTS ONLY STORE	COM	65440K106	1793	73433	SH	DEFINED	01	0
NISOURCE INC	COM	65473P105	21317	1003154	SH	DEFINED	01	
NISOURCE INC	COM	65473P105	1269	59738	SH	DEFINED	01	0
NOKIA ADR A	COM	654902204	115823	5711167	SH	DEFINED	01	
NOKIA ADR A	COM	654902204	3635	179244	SH	DEFINED	01	0
NOKIA ADR A	COM	654902204	1409	69500	SH	DEFINED	01	0
NOBLE ENERGY INC	COM	655044105	113	2401	SH	DEFINED	01	
NORDSON CORP	COM	655663102	377	10055	SH	DEFINED	01	
NORDSTROM INC	COM	655664100	1318	33027	SH	DEFINED	01	
NORDSTROM INC	COM	655664100	1248	31271	SH	DEFINED	01	0
NORFOLK SOUTHERN CO	COM	655844108	4507	204044	SH	DEFINED	01	
NORFOLK SOUTHERN CO	COM	655844108	1966	88986	SH	DEFINED	01	0
NORFOLK SOUTHERN CO	COM	655844108	57783	2618280	SH	DEFINED	01	1
NORTEL NETWORKS CORP	COM	656568102	1094	184200	SH	DEFINED	01	
NORTEL NETWORKS CORP	COM	656568102	0	60	SH	DEFINED	01	0
NORTEL NETWORKS CORP	COM	656568102	3325	564600	SH	DEFINED	01	1
NORTH FOLK BANCORP	COM	659424105	586	13852	SH	DEFINED	01	
NORTH FOLK BANCORP	COM	659424105	1461	34525	SH	DEFINED	01	0
NORTH FOLK BANCORP	COM	659424105	78933	1868694	SH	DEFINED	01	1
NORTHEAST UTILITIES	COM	664397106	5465	292990	SH	DEFINED	01	
NORTHEAST UTILITIES	COM	664397106	130	7000	SH	DEFINED	01	1
NORTHERN TRUST CORP	COM	665859104	1272	27307	SH	DEFINED	01	
NORTHERN TRUST CORP	COM	665859104	2337	50154	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	COM	666807102	180287	1831818	SH	DEFINED	01	
NORTHROP GRUMMAN COR.	COM	666807102	8382	85169	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	COM	666807102	4623	46965	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	COM	666807102	2054	20900	SH	DEFINED	01	1
NORTHROP GRUMMAN CVT	CONV PRF	666807409	5060	48949	SH	DEFINED	01	0
NORTHWEST AIRLINES CORP	COM	667280101	15051	1488750	SH	DEFINED	01	
NORTHWEST AIRLINES CORP	COM	667280101	1735	171644	SH	DEFINED	01	0
NORTHWEST AIRLINES CORP	COM	667280101	102	10057	SH	DEFINED	01	0
NORTHWEST AIRLINES CORP	COM	667280101	278	27400	SH	DEFINED	01	1
NW NATURAL GAS CO	COM	667655104	4992	159733	SH	DEFINED	01	
NOVARTIS AG-ADR	COM	66987V109	83701	1964820	SH	DEFINED	01	
NOVARTIS AG-ADR	COM	66987V109	6610	155150	SH	DEFINED	01	0
NOVARTIS AG-ADR	COM	66987V109	75	1772	SH	DEFINED	01	0
NU HORIZONS ELEC COR	COM	669908105	3349	318300	SH	DEFINED	01	
NOVASTAR FINANCIAL INC.	COM	669947400	652	9892	SH	DEFINED	01	
NOVELL INC	COM	670006105	994	87342	SH	DEFINED	01	
NOVELL INC	COM	670006105	975	85674	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	COM	670008101	21299	670001	SH	DEFINED	01	

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NOVELLUS SYSTEMS INC	COM	670008101	15070	474131	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	COM	670008101	3073	96679	SH	DEFINED	01	0
NOVEN PHARMACEUTICAL	COM	670009109	2071	96446	SH	DEFINED	01	
NU SKIN ENTERPRISES.	COM	67018T105	7443	369363	SH	DEFINED	01	
NSTAR	COM	67019E107	3715	73244	SH	DEFINED	01	
NUCOR CORP	COM	670346105	6824	110985	SH	DEFINED	01	
NUCOR CORP	COM	670346105	184	3000	SH	DEFINED	01	0
NUCOR CORP	COM	670346105	2005	32608	SH	DEFINED	01	0
NUEVO ENERGY CO	COM	670509108	2662	81734	SH	DEFINED	01	
NUEVO ENERGY CO	COM	670509108	28	890	SH	DEFINED	01	0
NUEVO ENERGY CO	COM	670509108	133	4100	SH	DEFINED	01	0
NUTRACEUTICAL INTL	COM	67060Y101	5083	234864	SH	DEFINED	01	
NVIDIA CORP	COM	67066G104	368	13878	SH	DEFINED	01	
NVIDIA CORP	COM	67066G104	2881	108800	SH	DEFINED	01	0
NVIDIA CORP	COM	67066G104	1002	37845	SH	DEFINED	01	0
NYFIX INC	COM	670712108	460	89214	SH	DEFINED	01	
O`CHARLEY`S	COM	670823103	1084	59405	SH	DEFINED	01	
OGE ENERGY CORP	COM	670837103	97	3679	SH	DEFINED	01	
OM GROUP INC	COM	670872100	8340	274331	SH	DEFINED	01	
OM GROUP INC	COM	670872100	38	1248	SH	DEFINED	01	0
OM GROUP INC	COM	670872100	175	5744	SH	DEFINED	01	0
OSI PHARMACEUTICALS	COM	671040103	804	20944	SH	DEFINED	01	
OSI PHARMACEUTICALS	COM	671040103	2242	58390	SH	DEFINED	01	0
OAKLEY INC	COM	673662102	2458	165600	SH	DEFINED	01	
OCCIDENTAL PETROLEUM	COM	674599105	17033	369867	SH	DEFINED	01	
OCCIDENTAL PETROLEUM	COM	674599105	59	1280	SH	DEFINED	01	0
OCCIDENTAL PETROLEUM	COM	674599105	4068	88335	SH	DEFINED	01	0
OCCIDENTAL PETROLEUM	COM	674599105	28248	614300	SH	DEFINED	01	1
OCCIDENTAL PETROLEUM	COM	674599105	81	1758	SH	DEFINED	01	1
OCEANEERING INT`L	COM	675232102	2077	68204	SH	DEFINED	01	
OCTEL CORP.	COM	675727101	793	26599	SH	DEFINED	01	
OCULAR SCIENCES	COM	675744106	4157	142638	SH	DEFINED	01	
OCULAR SCIENCES	COM	675744106	33	1121	SH	DEFINED	01	0
OCULAR SCIENCES	COM	675744106	105	3589	SH	DEFINED	01	0
ODYSSEY HEALTHCARE	COM	67611V101	2696	143022	SH	DEFINED	01	
ODYSSEY RE HOLDING.	COM	67612W108	4433	164191	SH	DEFINED	01	
ODYSSEY RE HOLDING.	COM	67612W108	22	823	SH	DEFINED	01	0
ODYSSEY RE HOLDING.	COM	67612W108	102	3781	SH	DEFINED	01	0
OFFICE DEPOT INC	COM	676220106	380	20194	SH	DEFINED	01	
OFFICE DEPOT INC	COM	676220106	89	4706	SH	DEFINED	01	0
OFFICE DEPOT INC	COM	676220106	1330	70670	SH	DEFINED	01	0
OFFICE DEPOT INC	COM	676220106	200	10600	SH	DEFINED	01	1
OFFSHORE LOGISTICS	COM	676255102	3361	145829	SH	DEFINED	01	
OHIO CASUALTY CORP	COM	677240103	11505	575478	SH	DEFINED	01	
OHIO CASUALTY CORP	COM	677240103	38	1900	SH	DEFINED	01	0
OHIO CASUALTY CORP	COM	677240103	170	8500	SH	DEFINED	01	0
OHIO POWER CO PFD 5.90 1/1/09	PRF	677415796	2553	24828	SH	DEFINED	01	
LUKOIL ADR	COM	677862104	13968	111968	SH	DEFINED	01	1
LUKOIL ADR	COM	677862104	2723	21827	SH	DEFINED	01	1
OIL STATES INTL INC	COM	678026105	5270	392200	SH	DEFINED	01	
OIL STATES INTL INC	COM	678026105	14	1036	SH	DEFINED	01	0
OIL STATES INTL INC	COM	678026105	56	4172	SH	DEFINED	01	0
OLD DOMINION FREIGHT LINE.	COM	679580100	3640	108000	SH	DEFINED	01	
OLD DOMINION FREIGHT LINE.	COM	679580100	17	510	SH	DEFINED	01	0
OLD DOMINION FREIGHT LINE.	COM	679580100	67	2000	SH	DEFINED	01	0
OLD REPUBLIC INTER	COM	680223104	188	7673	SH	DEFINED	01	
OLIN	COM	680665205	52	2925	SH	DEFINED	01	
ARCADIA FINANCIAL	COM	681593125	0	2500	SH	DEFINED	01	0
OLYMPIC STEEL INC	COM	68162K106	196	14000	SH	DEFINED	01	
OMNICARE INC.	COM	681904108	23755	535866	SH	DEFINED	01	
OMNICARE INC.	COM	681904108	990	22300	SH	DEFINED	01	0
OMNICARE INC.	COM	681904108	1640	37000	SH	DEFINED	01	0

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OMNICARE INC.	COM	681904108	195	4400	SH	DEFINED	01	1
OMNICOM GROUP	COM	681919106	993	12368	SH	DEFINED	01	
OMNICOM GROUP	COM	681919106	3469	43231	SH	DEFINED	01	0
OMNICOM GROUP	COM	681919106	151	1900	SH	DEFINED	01	1
OMNICOM CVT.	CONV BND	681919AK2	2015	200000	PRN	DEFINED	01	
OMEGA HEALTH CARE	COM	681936100	1066	98000	SH	DEFINED	01	
OMNIVISION TECHNOLOG.	COM	682128103	2014	73770	SH	DEFINED	01	
OMNIVISION TECHNOLOG.	COM	682128103	1192	43635	SH	DEFINED	01	0
OMNOVA SOLUTIONS INC	COM	682129101	1010	192304	SH	DEFINED	01	
OMNICELL INC	COM	68213N109	2190	110540	SH	DEFINED	01	
ON ASSIGNMENT INC	COM	682159108	2821	504606	SH	DEFINED	01	
ON SEMICONDUCTOR CO.	COM	682189105	4693	622370	SH	DEFINED	01	
ON SEMICONDUCTOR CO.	COM	682189105	18	2440	SH	DEFINED	01	0
ON SEMICONDUCTOR CO.	COM	682189105	66	8700	SH	DEFINED	01	0
ONEIDA LTD	COM	682505102	291	118496	SH	DEFINED	01	
ONEOK INC	COM	682680103	13502	598686	SH	DEFINED	01	
ONEOK INC	COM	682680103	3936	174516	SH	DEFINED	01	0
ONEOK INC	COM	682680103	140	6214	SH	DEFINED	01	0
ONYX PHARMACEUTICALS INC	COM	683399109	1019	25190	SH	DEFINED	01	
ONYX PHARMACEUTICALS INC	COM	683399109	4	90	SH	DEFINED	01	0
VIMPELCOM-SP ADR	COM	68370R109	406	3902	SH	DEFINED	01	
OPENWAVE SYSTEMS INC	COM	683718308	578	43280	SH	DEFINED	01	
OPEN SOLUTIONS INC.	COM	68371P102	84	3800	SH	DEFINED	01	0
OPNET TECHNOLOGIES	COM	683757108	4362	292629	SH	DEFINED	01	
OPNET TECHNOLOGIES	COM	683757108	4	240	SH	DEFINED	01	0
OPLINK COMM INC	COM	68375Q106	323	128490	SH	DEFINED	01	
OPSWARE INC	COM	68383A101	84	11152	SH	DEFINED	01	
OPSWARE INC	COM	68383A101	346	45513	SH	DEFINED	01	1
ORACLE CORP COM	COM	68389X105	52806	4396831	SH	DEFINED	01	
ORACLE CORP COM	COM	68389X105	5284	439589	SH	DEFINED	01	0
ORACLE CORP COM	COM	68389X105	14682	1222482	SH	DEFINED	01	0
ORACLE CORP COM	COM	68389X105	20418	1701198	SH	DEFINED	01	1
OPTION CARE INC	COM	683948103	3678	323035	SH	DEFINED	01	
OPTION CARE INC	COM	683948103	2	202	SH	DEFINED	01	0
ORBIMAGE INC	COM	68555Y101	428	22500	SH	DEFINED	01	
ORBITAL SCIENCES COR	COM	685564106	5460	435700	SH	DEFINED	01	
ORBITAL SCIENCES COR	COM	685564106	21	1740	SH	DEFINED	01	0
ORBITAL SCIENCES COR	COM	685564106	83	6600	SH	DEFINED	01	0
EXP 08/31/04	WT	685564130	41	5220	SH	DEFINED	01	
OREGON STEEL MLS INC.	COM	686079104	265	35000	SH	DEFINED	01	
O REILLY AUTOMOTIVE	COM	686091109	92	2298	SH	DEFINED	01	
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	342	10750	SH	DEFINED	01	
ORTHOLOGIC CORP	COM	68750J107	332	42900	SH	DEFINED	01	
ORTHODONTIC CENTER	COM	68750P103	1379	174434	SH	DEFINED	01	
OSHKOSH B-GOSH CLA	COM	688222207	1332	56922	SH	DEFINED	01	
OSHKOSH TRUCK CORP	COM	688239201	7827	140515	SH	DEFINED	01	
OSHKOSH TRUCK CORP	COM	688239201	6	110	SH	DEFINED	01	0
OSTEOTECH INC	COM	688582105	310	48000	SH	DEFINED	01	
OUTBACK STEAKHOUSE	COM	689899102	10254	210567	SH	DEFINED	01	
OUTBACK STEAKHOUSE	COM	689899102	698	14324	SH	DEFINED	01	0
OUTBACK STEAKHOUSE	COM	689899102	341	7000	SH	DEFINED	01	0
OVERLAND STORAGE INC.	COM	690310107	17	1004	SH	DEFINED	01	0
OVERLAND STORAGE INC.	COM	690310107	82	4832	SH	DEFINED	01	0
OVERSEAS SHIPHOLD GR	COM	690368105	4743	129962	SH	DEFINED	01	
OVERSEAS SHIPHOLD GR	COM	690368105	20	542	SH	DEFINED	01	0
OVERSEAS SHIPHOLD GR	COM	690368105	91	2490	SH	DEFINED	01	0
OWENS & MINOR INC	COM	690732102	3577	141366	SH	DEFINED	01	
OWENS-ILLINOIS INC.	COM	690768403	15	1100	SH	DEFINED	01	1
OXFORD HEALTH	COM	691471106	171	3504	SH	DEFINED	01	
OXFORD HEALTH	COM	691471106	133	2750	SH	DEFINED	01	1
OXFORD INDUSTRIES	COM	691497309	2337	50597	SH	DEFINED	01	
PC MALL INC	COM	69323K100	3009	164060	SH	DEFINED	01	

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PC-TEL INC	COM	69325Q105	596	57655	SH	DEFINED	01
PDI INC	COM	69329V100	1096	43311	SH	DEFINED	01
P G & E CORP	COM	69331C108	11785	406785	SH	DEFINED	01
P G & E CORP	COM	69331C108	87	2993	SH	DEFINED	01 0
P G & E CORP	COM	69331C108	2762	95351	SH	DEFINED	01 0
P G & E CORP	COM	69331C108	41	1400	SH	DEFINED	01 1
P G & E CORP	COM	69331C108	2480	85618	SH	DEFINED	01 1
PFF BANCORP INC	COM	69331W104	4677	122639	SH	DEFINED	01
P.F. CHANGS CHINA B	COM	69333Y108	4123	81940	SH	DEFINED	01
P.F. CHANGS CHINA B	COM	69333Y108	36280	721100	SH	DEFINED	01 0
P.F. CHANGS CHINA B	COM	69333Y108	1313	26100	SH	DEFINED	01 0
PMC-SIERRA INC	COM	69344F106	15497	913155	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	33371	1966513	SH	DEFINED	01 0
PMC-SIERRA INC	COM	69344F106	2812	165721	SH	DEFINED	01 0
PMI GROUP INC.	COM	69344M101	148	3970	SH	DEFINED	01
PMI GROUP INC.	COM	69344M101	5163	138200	SH	DEFINED	01 1
PMI GROUP INC 5.875 11/15/06	PRF	69344M200	2070	81000	SH	DEFINED	01 0
PMI GROUP CVT	CONV BND	69344MAE1	1971	1800000	PRN	DEFINED	01
PMI GROUP CVT	CONV BND	69344MAE1	1424	1300000	PRN	DEFINED	01 0
PNC FINCL SERV GROUP	COM	693475105	39957	720985	SH	DEFINED	01
PNC FINCL SERV GROUP	COM	693475105	3497	63104	SH	DEFINED	01 0
PNC FINCL SERV GROUP	COM	693475105	5731	103400	SH	DEFINED	01 1
POSCO.	COM	693483109	355	10045	SH	DEFINED	01
PNM RESOURCES INC	COM	69349H107	2399	79833	SH	DEFINED	01
PPG INDUSTRIES INC	COM	693506107	4233	72592	SH	DEFINED	01
PPG INDUSTRIES INC	COM	693506107	89	1522	SH	DEFINED	01 0
PPG INDUSTRIES INC	COM	693506107	2272	38969	SH	DEFINED	01 0
PPL CORPORATION	COM	69351T106	15366	336976	SH	DEFINED	01
PPL CORPORATION	COM	69351T106	1841	40362	SH	DEFINED	01 0
PPL CORPORATION	COM	69351T106	54	1200	SH	DEFINED	01 1
PRG-SCHULTZ INTL INC	COM	69357C107	2149	488184	SH	DEFINED	01
PS BUSINESS PARKS.	COM	69360J107	233	5022	SH	DEFINED	01
PSS WORLD MEDICAL	COM	69366A100	2667	238400	SH	DEFINED	01
PSS WORLD MEDICAL	COM	69366A100	24	2106	SH	DEFINED	01 0
PSS WORLD MEDICAL	COM	69366A100	96	8612	SH	DEFINED	01 0
PTEK HOLDINGS INC.	COM	69366M104	3004	326888	SH	DEFINED	01
PTV INC-PFD	PRF	69367F306	0	119	SH	DEFINED	01 0
PACCAR INC	COM	693718108	4888	86941	SH	DEFINED	01
PACCAR INC	COM	693718108	2299	40891	SH	DEFINED	01 0
PACCAR INC	COM	693718108	187	3300	SH	DEFINED	01 1
PACCAR INC	COM	693718108	831	14765	SH	DEFINED	01 1
PACER INTERNATIONAL INC	COM	69373H106	7802	354000	SH	DEFINED	01
PACER INTERNATIONAL INC	COM	69373H106	172	7800	SH	DEFINED	01 0
PACIFIC CAP BANCORP	COM	69404P101	93	2361	SH	DEFINED	01
PACIFIC SUNWEAR	COM	694873100	8976	365787	SH	DEFINED	01
PACIFIC SUNWEAR	COM	694873100	222	9055	SH	DEFINED	01 0
PACIFIC SUNWEAR	COM	694873100	1968	80000	SH	DEFINED	01 1
PACIFICARE HLTH SYS	COM	695112102	154772	3913356	SH	DEFINED	01
PACIFICARE HLTH SYS	COM	695112102	281	7100	SH	DEFINED	01 0
PACIFICARE HLTH SYS	COM	695112102	1024	25900	SH	DEFINED	01 0
PACIFICARE HLTH SYS	COM	695112102	1913	48500	SH	DEFINED	01 1
PACKAGING CP OF AMER	COM	695156109	101	4461	SH	DEFINED	01
PACKAGING CP OF AMER	COM	695156109	2175	96400	SH	DEFINED	01 0
PACKETEER INC	COM	695210104	49	3694	SH	DEFINED	01
PACTIV CORPORATION	COM	695257105	227	10215	SH	DEFINED	01
PACTIV CORPORATION	COM	695257105	796	35773	SH	DEFINED	01 0
PALL CORP	COM	696429307	186	8178	SH	DEFINED	01
PALL CORP	COM	696429307	649	28619	SH	DEFINED	01 0
PALM HARBOR HOMES INC	COM	696639103	604	28820	SH	DEFINED	01
PALMONE INC	COM	69713P107	1057	49465	SH	DEFINED	01
PALOMAR MEDICAL TECHNOLOGIES	COM	697529303	588	32600	SH	DEFINED	01
PANAMSAT CORP	COM	697933109	1069	43699	SH	DEFINED	01

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PANAMSAT CORP	COM	697933109	89	3629	SH	DEFINED	01	0
PANAMSAT CORP	COM	697933109	27	1084	SH	DEFINED	01	0
PAN PACIFIC RETAIL	COM	69806L104	2720	52200	SH	DEFINED	01	
PANERA BREAD CO	COM	69840W108	3971	102028	SH	DEFINED	01	
PANERA BREAD CO	COM	69840W108	13621	350000	SH	DEFINED	01	0
PANERA BREAD CO	COM	69840W108	502	12900	SH	DEFINED	01	0
PANTRY INC.	COM	698657103	3962	198871	SH	DEFINED	01	
PANTRY INC.	COM	698657103	36	1760	SH	DEFINED	01	0
PANTRY INC.	COM	698657103	131	6600	SH	DEFINED	01	0
PAPA JOHN	COM	698813102	2233	65977	SH	DEFINED	01	
PARAMETRIC TECH CORP	COM	699173100	144	31682	SH	DEFINED	01	
PARAMETRIC TECH CORP	COM	699173100	274	60650	SH	DEFINED	01	0
PAREXEL	COM	699462107	2575	144107	SH	DEFINED	01	
PARK ELECTROCHEMICAL	COM	700416209	1405	55530	SH	DEFINED	01	
PARK ELECTROCHEMICAL	COM	700416209	68	2700	SH	DEFINED	01	0
PARK-OHIO HOLDINGS CORP.	COM	700666100	230	25000	SH	DEFINED	01	
PARKER-HANNIFIN	COM	701094104	56931	1007609	SH	DEFINED	01	
PARKER-HANNIFIN	COM	701094104	601	10632	SH	DEFINED	01	0
PARKER-HANNIFIN	COM	701094104	3389	59974	SH	DEFINED	01	0
PARKER-HANNIFIN	COM	701094104	107	1900	SH	DEFINED	01	1
PARKWAY PROPERTIES INC	COM	70159Q104	2709	57948	SH	DEFINED	01	
PATINA OIL & GAS CORP	COM	703224105	15173	578040	SH	DEFINED	01	
PATINA OIL & GAS CORP	COM	703224105	32641	1243525	SH	DEFINED	01	0
PATINA OIL & GAS CORP	COM	703224105	1176	44800	SH	DEFINED	01	0
PATHMARK STORES INC	COM	70322A101	597	74800	SH	DEFINED	01	
PATTERSON DENTAL	COM	703412106	3121	45487	SH	DEFINED	01	
PATTERSON DENTAL	COM	703412106	24	350	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	3442	97200	SH	DEFINED	01	
PATTERSON-UTI ENERGY	COM	703481101	26730	754860	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	940	26547	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	22013	625000	SH	DEFINED	01	1
PAXAR CORPORATION	COM	704227107	1620	109807	SH	DEFINED	01	
PAXSON COMMUNICATION	COM	704231109	488	125000	SH	DEFINED	01	
PAXSON COMMUNICATION	COM	704231109	525	134600	SH	DEFINED	01	1
PDF 13.25 11/15/06	PRF	704231505	1	0	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	136099	3823011	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	56194	1578422	SH	DEFINED	01	0
PAYCHEX INC	COM	704326107	9276	260573	SH	DEFINED	01	0
PAYLESS SHOESOURCE	COM	704379106	294	21055	SH	DEFINED	01	
PEABODY ENERGY CORP	COM	704549104	1996	42899	SH	DEFINED	01	
PEDIATRIC SVCS OF AMERICA	COM	705323103	891	65100	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	7473	118619	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	6	90	SH	DEFINED	01	0
PEGASUS SATE PIK PFD 12.75% ST	PRF	70558A502	3	3	SH	DEFINED	01	
PEGASUS SOLUTIONS	COM	705906105	820	70202	SH	DEFINED	01	
PENFORD CORP	COM	707051108	1328	79663	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	4250	289900	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	34	2331	SH	DEFINED	01	0
PENN AMERICA GROUP INC	COM	707247102	164	11192	SH	DEFINED	01	0
PENN NATIONAL GAMING..	COM	707569109	173	6026	SH	DEFINED	01	
PENN NATIONAL GAMING..	COM	707569109	4	130	SH	DEFINED	01	0
PENNEY J C	COM	708160106	19148	550574	SH	DEFINED	01	
PENNEY J C	COM	708160106	2161	62122	SH	DEFINED	01	0
PENTAIR INC	COM	709631105	29026	491969	SH	DEFINED	01	
PENWEST PHARM	COM	709754105	291	19900	SH	DEFINED	01	
PEOPLES ENERGY CORP	COM	711030106	108	2422	SH	DEFINED	01	
PEOPLES ENERGY CORP	COM	711030106	379	8481	SH	DEFINED	01	0
PEOPLESOFT INC	COM	712713106	13898	751669	SH	DEFINED	01	
PEOPLESOFT INC	COM	712713106	2496	135015	SH	DEFINED	01	0
PEOPLESOFT INC	COM	712713106	1582	85570	SH	DEFINED	01	0
PEOPLESOFT INC	COM	712713106	2101	113966	SH	DEFINED	01	1
PEP BOYS-MANNY MOE & JACK	COM	713278109	4906	176762	SH	DEFINED	01	

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PEPCO HOLDINGS INC	COM	713291102	148	7252	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	3771	126720	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	71	2371	SH	DEFINED	01 0
PEPSI BOTTLING GROUP INC	COM	713409100	1758	59089	SH	DEFINED	01 0
PEPSIAMERICAS INC	COM	71343P200	3246	158973	SH	DEFINED	01
PEPSICO	COM	713448108	617129	11460128	SH	DEFINED	01
PEPSICO	COM	713448108	31270	580718	SH	DEFINED	01 0
PEPSICO	COM	713448108	22582	419343	SH	DEFINED	01 0
PEPSICO	COM	713448108	66952	1244377	SH	DEFINED	01 1
PERFORMANCE FOOD	COM	713755106	5052	147078	SH	DEFINED	01
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	1098	65000	SH	DEFINED	01
PERICOM SEMICOND	COM	713831105	813	70779	SH	DEFINED	01
PERINI CORP	COM	713839108	193	12244	SH	DEFINED	01
PERKINELMER INC	COM	714046109	1381	66696	SH	DEFINED	01
PERKINELMER INC	COM	714046109	3993	193025	SH	DEFINED	01 0
PERKINELMER INC	COM	714046109	597	28876	SH	DEFINED	01 0
PEROT SYSTEMS CP CLA	COM	714265105	5171	388800	SH	DEFINED	01
PERRIGO COMPANY	COM	714290103	8728	435247	SH	DEFINED	01
PERRIGO COMPANY	COM	714290103	3	130	SH	DEFINED	01 0
P T TELEKOMUNIKASI I	COM	715684106	4056	240746	SH	DEFINED	01 1
P T TELEKOMUNIKASI I	COM	715684106	758	45000	SH	DEFINED	01 1
PERVASIVE SOFTWARE	COM	715710109	1944	278800	SH	DEFINED	01
PETCO ANIMAL SUP INC	COM	716016209	3818	135500	SH	DEFINED	01
PETCO ANIMAL SUP INC	COM	716016209	255	9033	SH	DEFINED	01 0
PETRO-CANADA.	COM	71644E102	33	750	SH	DEFINED	01 0
PETROCHINA CO LTD-ADR	COM	71646E100	18373	359555	SH	DEFINED	01
PETROCHINA CO LTD-ADR	COM	71646E100	389	7600	SH	DEFINED	01 0
PETROCHINA CO LTD-ADR	COM	71646E100	79	1550	SH	DEFINED	01 0
PETROBRAS ADR	COM	71654V101	43117	1464012	SH	DEFINED	01 1
PETROLEO BRASILEIRO	COM	71654V408	74129	2212804	SH	DEFINED	01
PETROLEO BRASILEIRO	COM	71654V408	52	1555	SH	DEFINED	01 0
PETROLEO BRASILEIRO	COM	71654V408	3079	91900	SH	DEFINED	01 0
PETROLEO BRASILEIRO	COM	71654V408	45605	1359632	SH	DEFINED	01 1
PETROLEO BRASILEIRO	COM	71654V408	1510	45075	SH	DEFINED	01 1
PETROLEUM DEVELOPMENT CORP	COM	716578109	832	29047	SH	DEFINED	01
PETROLEUM HELICOPTERS - VTG	COM	716604103	52	2107	SH	DEFINED	01
PETROQUEST ENERGY INC	COM	716748108	484	135700	SH	DEFINED	01
PETSMART INC	COM	716768106	165	6054	SH	DEFINED	01
PETSMART INC	COM	716768106	21	759	SH	DEFINED	01 0
PFIZER	COM	717081103	1289410	36787704	SH	DEFINED	01
PFIZER	COM	717081103	68123	1943714	SH	DEFINED	01 0
PFIZER	COM	717081103	64077	1828135	SH	DEFINED	01 0
PFIZER	COM	717081103	157935	4505902	SH	DEFINED	01 1
PHARMACEUTICAL PROD	COM	717124101	5944	199521	SH	DEFINED	01
PHARMACEUTICAL RES.	COM	717125108	3188	56064	SH	DEFINED	01
PHARMACEUTICAL RES.	COM	717125108	44	770	SH	DEFINED	01 0
PHARMACOPEIA.	COM	71713B104	1616	80300	SH	DEFINED	01
PHARMACOPEIA.	COM	71713B104	2	80	SH	DEFINED	01 0
PHARMION CORP	COM	71715B409	113	5000	SH	DEFINED	01 0
PHELPS DODGE	COM	717265102	7266	88963	SH	DEFINED	01
PHELPS DODGE	COM	717265102	1724	21107	SH	DEFINED	01 0
PHELPS DODGE	COM	717265102	1222	15000	SH	DEFINED	01 1
PHELPS DODGE	COM	717265102	22	275	SH	DEFINED	01 1
PHILADELPHIA CONS HD	COM	717528103	3578	61698	SH	DEFINED	01
PHILLIPS-VAN HEUSEN	COM	718592108	1742	94154	SH	DEFINED	01
PHOENIX COMPANIES	COM	71902E109	8796	655958	SH	DEFINED	01
PHOENIX TECHNOLOGY	COM	719153108	370	68585	SH	DEFINED	01
PHOTOMEDEX INC	COM	719358103	684	253500	SH	DEFINED	01 0
PHOTON DYNAMICS	COM	719364101	8169	250349	SH	DEFINED	01
PHOTON DYNAMICS	COM	719364101	3532	108252	SH	DEFINED	01 0
PHOTRONICS INC	COM	719405102	3882	218790	SH	DEFINED	01
PHOTRONICS INC	COM	719405102	4	200	SH	DEFINED	01 0

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PIEDMONT NATURAL GAS	COM	720186105	5165	122356	SH	DEFINED	01
PIER ONE IMPORTS INC	COM	720279108	5849	246749	SH	DEFINED	01
PIER ONE IMPORTS INC	COM	720279108	3189	134572	SH	DEFINED	01 0
PIER ONE IMPORTS INC	COM	720279108	571	24100	SH	DEFINED	01 0
PILGRIMS PRIDE	COM	721467108	228	10140	SH	DEFINED	01
PINNACLE AIRLINES CORP	COM	723443107	1519	114200	SH	DEFINED	01
PINNACLE ENTERTAIN	COM	723456109	1372	99433	SH	DEFINED	01
PINNACLE ENTERTAIN	COM	723456109	2124	153875	SH	DEFINED	01 0
PINNACLE SYSTEMS INC	COM	723481107	1722	190670	SH	DEFINED	01
PINNACLE WEST CAPITA	COM	723484101	233	5926	SH	DEFINED	01
PINNACLE WEST CAPITA	COM	723484101	818	20781	SH	DEFINED	01 0
PIONEER NATURAL RES	COM	723787107	17567	543851	SH	DEFINED	01
PIONEER NATURAL RES	COM	723787107	118	3665	SH	DEFINED	01 0
PIPER JAFFRAY COS-	COM	724078100	3182	58748	SH	DEFINED	01
PIPER JAFFRAY COS-	COM	724078100	197	3633	SH	DEFINED	01 0
PIPER JAFFRAY COS-	COM	724078100	2055	37963	SH	DEFINED	01 1
PITNEY BOWES	COM	724479100	42019	986127	SH	DEFINED	01
PITNEY BOWES	COM	724479100	2265	53150	SH	DEFINED	01 0
PIXAR	COM	725811103	19	299	SH	DEFINED	01 0
PIXELWORKS INC	COM	72581M107	3665	213960	SH	DEFINED	01
PIXELWORKS INC	COM	72581M107	2	120	SH	DEFINED	01 0
PLACER DOME INC	COM	725906101	9519	529700	SH	DEFINED	01
PLAINS EXPLOR & PROD.	COM	726505100	442	23717	SH	DEFINED	01
PLAINS EXPLOR & PROD.	COM	726505100	30	1640	SH	DEFINED	01 0
PLAINS EXPLOR & PROD.	COM	726505100	123	6590	SH	DEFINED	01 0
PLAINS RESOURCES INC	COM	726540503	1204	66230	SH	DEFINED	01
PLANAR SYSTEMS INC	COM	726900103	583	40945	SH	DEFINED	01
PLANTRONICS	COM	727493108	4377	119567	SH	DEFINED	01
PLANTRONICS	COM	727493108	5	150	SH	DEFINED	01 0
PLATO LEARNING INC	COM	72764Y100	2032	201400	SH	DEFINED	01
PLEXUS CORP	COM	729132100	3000	168679	SH	DEFINED	01
PLEXUS CORP	COM	729132100	6	320	SH	DEFINED	01 0
PLUM CREEK TIMBER CO	COM	729251108	3401	104715	SH	DEFINED	01
PLUM CREEK TIMBER CO	COM	729251108	1354	41690	SH	DEFINED	01 0
PLUMTREE SOFTWARE INC	COM	72940Q104	671	157600	SH	DEFINED	01
POGO PRODUCING CO	COM	730448107	28609	623705	SH	DEFINED	01
POGO PRODUCING CO	COM	730448107	38376	836653	SH	DEFINED	01 0
POGO PRODUCING CO	COM	730448107	3307	72100	SH	DEFINED	01 0
POLARIS INDS INC	COM	731068102	5555	122246	SH	DEFINED	01
POLO RALPH LAUREN	COM	731572103	4343	126700	SH	DEFINED	01
POLY COM	COM	73172K104	172	8108	SH	DEFINED	01
POLY COM	COM	73172K104	7729	364050	SH	DEFINED	01 1
POLYMEDICA CORP	COM	731738100	2140	79796	SH	DEFINED	01
POLYONE CORP	COM	73179P106	5068	762022	SH	DEFINED	01
POMEROY IT SOLUTIONS INC	COM	731822102	274	18900	SH	DEFINED	01
POPE & TALBOT	COM	732827100	755	43893	SH	DEFINED	01
POPULAR INC	COM	733174106	36	835	SH	DEFINED	01 0
POSSIS MEDICAL INC.	COM	737407106	1403	49875	SH	DEFINED	01
POST PROPERTIES	COM	737464107	869	30164	SH	DEFINED	01
POTASH CORP SASK INC..	COM	73755L107	2137	25700	SH	DEFINED	01
POTASH CORP SASK INC..	COM	73755L107	36709	441567	SH	DEFINED	01 1
POTLATCH CORP	COM	737628107	607	14891	SH	DEFINED	01
POTOMAC ELEC PWR PFD \$50 6.8 9	PRF	737679811	7429	146199	SH	DEFINED	01
POWER INTEGRATIONS	COM	739276103	6358	216734	SH	DEFINED	01
POWER INTEGRATIONS	COM	739276103	4	130	SH	DEFINED	01 0
POWER INTEGRATIONS	COM	739276103	249	8500	SH	DEFINED	01 1
POWER-ONE INC	COM	739308104	705	63741	SH	DEFINED	01
POWER-ONE INC	COM	739308104	210	18949	SH	DEFINED	01 0
POWERWAVE TECHNOLOGIES	COM	739363109	428	54860	SH	DEFINED	01
POWERWAVE TECHNOLOGIES	COM	739363109	5475	702000	SH	DEFINED	01 0
POWERWAVE TECHNOLOGIES	COM	739363109	199	25500	SH	DEFINED	01 0
POZEN	COM	73941U102	256	18485	SH	DEFINED	01

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PRAECIS PHARMACEUTIC.	COM	739421105	372	63000	SH	DEFINED	01
PRAXAIR	COM	74005P104	4623	124556	SH	DEFINED	01
PRAXAIR	COM	74005P104	2747	73994	SH	DEFINED	01 0
PRAXAIR	COM	74005P104	11330	305550	SH	DEFINED	01 1
PRE PAID LEGAL SVCS	COM	740065107	2372	96874	SH	DEFINED	01
PRECISION CASTPARTS	COM	740189105	2454	55736	SH	DEFINED	01
PRECISION DRILLING	COM	74022D100	11645	250000	SH	DEFINED	01
PREMCOR INC	COM	74045Q104	1639	52900	SH	DEFINED	01
PRENTISS PROPERTIES TRUST	COM	740706106	2819	76408	SH	DEFINED	01
PRESIDENTIAL LIFE CO	COM	740884101	1404	93732	SH	DEFINED	01
PRESSTEK INC	COM	741113104	622	57210	SH	DEFINED	01
PRICE COMMUNICATIONS	COM	741437305	365	23262	SH	DEFINED	01
T ROWE PRICE GROUP	COM	74144T108	18862	350401	SH	DEFINED	01
T ROWE PRICE GROUP	COM	74144T108	853	15842	SH	DEFINED	01 0
T ROWE PRICE GROUP	COM	74144T108	2538	47142	SH	DEFINED	01 0
T ROWE PRICE GROUP	COM	74144T108	43	800	SH	DEFINED	01 1
PRICELINE.COM	COM	741503403	107	3971	SH	DEFINED	01
PRIDE INTERNATIONAL	COM	74153Q102	2146	125841	SH	DEFINED	01
PRIDE INTERNATIONAL	COM	74153Q102	85	5000	SH	DEFINED	01 0
PRIMEDIA INC	COM	74157K101	631	233600	SH	DEFINED	01
PRIMA ENERGY	COM	741901201	1252	36242	SH	DEFINED	01
PRIME HOSPITALITY CO	COM	741917108	1685	148042	SH	DEFINED	01
PRIMUS TELE GROUP	COM	741929103	155	18420	SH	DEFINED	01
PRINCIPAL FINANCIAL	COM	74251V102	3115	87442	SH	DEFINED	01
PRINCIPAL FINANCIAL	COM	74251V102	89	2495	SH	DEFINED	01 0
PRINCIPAL FINANCIAL	COM	74251V102	2601	72990	SH	DEFINED	01 0
PRIORITY HEALTHCARE	COM	74264T102	2596	121941	SH	DEFINED	01
PROASSURANCE CORP.	COM	74267C106	11298	322776	SH	DEFINED	01
PROASSURANCE CORP.	COM	74267C106	294	8382	SH	DEFINED	01 0
PROASSURANCE CORP.	COM	74267C106	86	2452	SH	DEFINED	01 0
PROCTER & GAMBLE	COM	742718109	421130	4015364	SH	DEFINED	01
PROCTER & GAMBLE	COM	742718109	26780	255329	SH	DEFINED	01 0
PROCTER & GAMBLE	COM	742718109	31672	301977	SH	DEFINED	01 0
PROCTER & GAMBLE	COM	742718109	110147	1049961	SH	DEFINED	01 1
PROGRESS ENERGY INC	COM	743263105	13264	281737	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	2625	55765	SH	DEFINED	01 0
PROGRESS SOFTWARE CO	COM	743312100	2568	107046	SH	DEFINED	01
PROGRESSIVE CORP OH	COM	743315103	20684	236118	SH	DEFINED	01
PROGRESSIVE CORP OH	COM	743315103	822	9381	SH	DEFINED	01 0
PROGRESSIVE CORP OH	COM	743315103	4325	49374	SH	DEFINED	01 0
PROLOGIS	COM	743410102	697	19450	SH	DEFINED	01
PROLOGIS	COM	743410102	1478	41210	SH	DEFINED	01 0
PROQUEST CO	COM	74346P102	228	7809	SH	DEFINED	01
PROSPERITY BANCSHARE.	COM	743606105	674	28619	SH	DEFINED	01
PROTECTIVE LIFE CORP	COM	743674103	109	2916	SH	DEFINED	01
PROTEIN DESIGN	COM	74369L103	94	3967	SH	DEFINED	01
PROTEIN DESIGN	COM	74369L103	7	300	SH	DEFINED	01 0
PROVIDE COMMERCE INC	COM	74373W103	1009	44350	SH	DEFINED	01
PROVIDENT BANK	COM	743859100	7613	242578	SH	DEFINED	01
PROVIDENT BANK	COM	743859100	28	874	SH	DEFINED	01 0
PROVIDENT BANK	COM	743859100	122	3894	SH	DEFINED	01 0
PROVIDENT FINL	COM	743866105	83	2070	SH	DEFINED	01
PROVINCE HEALTHCARE	COM	743977100	9485	596502	SH	DEFINED	01
PROVINCE HEALTHCARE	COM	743977100	24	1500	SH	DEFINED	01 0
PROVINCE HEALTHCARE	COM	743977100	102	6400	SH	DEFINED	01 0
PROVIDIAN FIN	COM	74406A102	5066	386724	SH	DEFINED	01
PROVIDIAN FIN	COM	74406A102	865	66051	SH	DEFINED	01 0
PRUDENTIAL FINANCIAL	COM	744320102	1575	35154	SH	DEFINED	01
PRUDENTIAL FINANCIAL	COM	744320102	89	1978	SH	DEFINED	01 0
PRUDENTIAL FINANCIAL	COM	744320102	5508	122995	SH	DEFINED	01 0
PRUDENTIAL FINANCIAL	COM	744320102	82788	1848768	SH	DEFINED	01 1
PSI TECHNOLOGIES HLDGS	COM	74438Q109	415	84400	SH	DEFINED	01 0

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PUB SERV ENTERPRISE	COM	744573106	60090	1279039	SH	DEFINED	01
PUB SERV ENTERPRISE	COM	744573106	33	698	SH	DEFINED	01 0
PUB SERV ENTERPRISE	COM	744573106	2525	53748	SH	DEFINED	01 0
PUB SERV ENTERPRISE	COM	744573106	5548	118200	SH	DEFINED	01 1
PUB SERV ENTERPRISE	COM	744573106	559	11890	SH	DEFINED	01 1
PUB SERV ENER CVT PFD 10.25 11 CONV PRF		744573304	26892	415000	SH	DEFINED	01
PUBLIC STORAGE	COM	74460D109	209	4305	SH	DEFINED	01
PUGET ENERGY INC	COM	745310102	89	3988	SH	DEFINED	01
PULITZER INC	COM	745769109	6137	127200	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	8232	148058	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	1587	28544	SH	DEFINED	01 0
PULTE HOMES INC	COM	745867101	201	3600	SH	DEFINED	01 1
QLT INC	COM	746927102	642	25138	SH	DEFINED	01
QLT INC	COM	746927102	10	400	SH	DEFINED	01 0
QRS CORP	COM	74726X105	252	44665	SH	DEFINED	01
QLOGIC CORP	COM	747277101	9285	281267	SH	DEFINED	01
QLOGIC CORP	COM	747277101	15430	467485	SH	DEFINED	01 0
QLOGIC CORP	COM	747277101	1807	54736	SH	DEFINED	01 0
QUAKER CHEMICAL CORP	COM	747316107	683	26883	SH	DEFINED	01
QUALCOMM	COM	747525103	182373	2745766	SH	DEFINED	01
QUALCOMM	COM	747525103	9349	140837	SH	DEFINED	01 0
QUALCOMM	COM	747525103	13040	196319	SH	DEFINED	01 0
QUALCOMM	COM	747525103	14707	221900	SH	DEFINED	01 1
QUALCOMM	COM	747525103	1187	17860	SH	DEFINED	01 1
QUANEX CORP	COM	747620102	2647	62311	SH	DEFINED	01
QUANTA SERVICES INC	COM	74762E102	35	4934	SH	DEFINED	01
QUANTUM FUEL SYSTEMS TECHNOL	COM	74765E109	1582	199450	SH	DEFINED	01
QUANTUM CORP	COM	747906204	28	7618	SH	DEFINED	01
QUANTUM CORP	COM	747906204	11	2900	SH	DEFINED	01 1
QUEST DIAGNOSTICS	COM	74834L100	558	6730	SH	DEFINED	01
QUEST DIAGNOSTICS	COM	74834L100	1952	23570	SH	DEFINED	01 0
QUEST SOFTWARE INC	COM	74834T103	1771	108300	SH	DEFINED	01
QUEST SOFTWARE INC	COM	74834T103	279	17020	SH	DEFINED	01 0
QUESTAR CORP	COM	748356102	128	3514	SH	DEFINED	01
QUICKSILVER RESOURCES INC	COM	74837R104	2805	72385	SH	DEFINED	01
QUICKSILVER RESOURCES INC	COM	74837R104	102	2630	SH	DEFINED	01 0
QUIKSILVER INC	COM	74838C106	9135	418084	SH	DEFINED	01
QUIKSILVER INC	COM	74838C106	7	330	SH	DEFINED	01 0
QUIDEL CORP	COM	74838J101	672	101900	SH	DEFINED	01
QWEST COMM INTL INC	COM	749121109	9830	2280767	SH	DEFINED	01
QWEST COMM INTL INC	COM	749121109	1371	317900	SH	DEFINED	01 0
QWEST COMM INTL INC	COM	749121109	1732	401913	SH	DEFINED	01 0
QWEST COMM INTL INC	COM	749121109	103	23700	SH	DEFINED	01 1
R & G FINANCIAL CORP	COM	749136107	7460	216001	SH	DEFINED	01
R & G FINANCIAL CORP	COM	749136107	34	984	SH	DEFINED	01 0
R & G FINANCIAL CORP	COM	749136107	138	3988	SH	DEFINED	01 0
RAIT INVESTMENT TRUST	COM	749227104	2796	94607	SH	DEFINED	01
RC2 CORP	COM	749388104	6936	252200	SH	DEFINED	01
RH DONNELLEY CORP	COM	74955W307	3629	77700	SH	DEFINED	01
RLI CORP	COM	749607107	10651	275976	SH	DEFINED	01
RLI CORP	COM	749607107	21	576	SH	DEFINED	01 0
RLI CORP	COM	749607107	99	2568	SH	DEFINED	01 0
RPC INC	COM	749660106	1236	111000	SH	DEFINED	01
RPM INTERNATIONAL INC	COM	749685103	7572	457846	SH	DEFINED	01
RPM INTERNATIONAL INC	COM	749685103	2368	143115	SH	DEFINED	01 0
RSA SECURITY INC	COM	749719100	3896	207345	SH	DEFINED	01
RSA SECURITY INC	COM	749719100	7	370	SH	DEFINED	01 0
RTI INTL METALS	COM	74973W107	4518	285383	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	3160	373410	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	20	2420	SH	DEFINED	01 0
RF MICRO DEVICES INC	COM	749941100	67	7900	SH	DEFINED	01 0
RADIAN GROUP INC	COM	750236101	169	3973	SH	DEFINED	01

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RADIAN GROUP INC	COM	750236101	2489	58429	SH	DEFINED	01	0
RADIAN GROUP INC	COM	750236101	302	7100	SH	DEFINED	01	1
RADIANT SYSTEMS	COM	75025N102	434	72255	SH	DEFINED	01	
RADIOLOGIX INC	COM	75040K109	1133	325581	SH	DEFINED	01	
RADIO ONE INC -CL D	COM	75040P405	4042	218518	SH	DEFINED	01	0
RADIOSHACK CORP	COM	750438103	354	10668	SH	DEFINED	01	
RADIOSHACK CORP	COM	750438103	87	2634	SH	DEFINED	01	0
RADIOSHACK CORP	COM	750438103	1238	37347	SH	DEFINED	01	0
RADISYS	COM	750459109	4527	216576	SH	DEFINED	01	
RADISYS	COM	750459109	3	120	SH	DEFINED	01	0
RAE SYSTEMS INC	COM	75061P102	180	44400	SH	DEFINED	01	
RAILAMERICA INC	COM	750753105	2567	213000	SH	DEFINED	01	
RAILAMERICA INC	COM	750753105	24	1930	SH	DEFINED	01	0
RAILAMERICA INC	COM	750753105	102	8500	SH	DEFINED	01	0
RAINDANCE COMMUN INC	COM	75086X106	1131	396900	SH	DEFINED	01	
RALCORP HOLDINGS INC	COM	751028101	5298	174136	SH	DEFINED	01	
RANGE RESOURCES	COM	75281A109	2957	243807	SH	DEFINED	01	
RANDGOLD & EXPLORATION-ADR	COM	753009307	2057	180000	SH	DEFINED	01	
RARE HOSPITALITY INT	COM	753820109	3139	113072	SH	DEFINED	01	
RAVEN INDUSTRIES INC	COM	754212108	918	30000	SH	DEFINED	01	
RAYMOND JAMES FIN	COM	754730109	77	3103	SH	DEFINED	01	
RAYONIER INC	COM	754907103	90	2067	SH	DEFINED	01	
RAYOVAC CORP	COM	755081106	5357	187299	SH	DEFINED	01	
RAYOVAC CORP	COM	755081106	1747	61109	SH	DEFINED	01	0
RAYOVAC CORP	COM	755081106	134	4700	SH	DEFINED	01	0
RAYTECH CORP-DEL.	COM	755103108	9	3100	SH	DEFINED	01	
RAYTHEON CO.	COM	755111507	849	27070	SH	DEFINED	01	
RAYTHEON CO.	COM	755111507	89	2827	SH	DEFINED	01	0
RAYTHEON CO.	COM	755111507	2968	94711	SH	DEFINED	01	0
RAYTHEON CO.	COM	755111507	2694	86000	SH	DEFINED	01	1
RAYTHEON CO RTN 8.25 05/15/200	PRF	755111606	1483	29100	SH	DEFINED	01	0
READERS DIGEST ASSN	COM	755267101	6868	487814	SH	DEFINED	01	
READERS DIGEST ASSN	COM	755267101	91	6492	SH	DEFINED	01	0
REALNETWORKS INC	COM	75605L104	1069	178200	SH	DEFINED	01	
RECKSON	COM	75621K106	732	26025	SH	DEFINED	01	
RED HAT	COM	756577102	4694	205350	SH	DEFINED	01	
RED HAT	COM	756577102	6861	300000	SH	DEFINED	01	1
REDBACK NETWORKS INC	COM	757209507	729	115600	SH	DEFINED	01	0
REDWOOD TRUST INC.	COM	758075402	6411	103100	SH	DEFINED	01	
REDWOOD TRUST INC.	COM	758075402	28	463	SH	DEFINED	01	0
REDWOOD TRUST INC.	COM	758075402	131	2114	SH	DEFINED	01	0
REEBOK INTERNATIONAL	COM	758110100	158	3821	SH	DEFINED	01	
REEBOK INTERNATIONAL	COM	758110100	554	13392	SH	DEFINED	01	0
REEBOK INTERNATIONAL	COM	758110100	12349	298600	SH	DEFINED	01	1
REGAL BELOIT	COM	758750103	1404	70266	SH	DEFINED	01	
REGENCY CENTERS CORP	COM	758849103	271	5805	SH	DEFINED	01	
REGENT COMMUNICATION.	COM	758865109	3369	517482	SH	DEFINED	01	
REGENERON PHARMACEUT	COM	75886F107	2108	155214	SH	DEFINED	01	
REGENERON PHARMACEUT	COM	75886F107	3	200	SH	DEFINED	01	0
REGIS CORP MINN	COM	758932107	528	11891	SH	DEFINED	01	
REGIS CORP MINN	COM	758932107	4	80	SH	DEFINED	01	0
REGIONS FINL CORP	COM	758940100	528	14442	SH	DEFINED	01	
REGIONS FINL CORP	COM	758940100	1846	50548	SH	DEFINED	01	0
REGIONS FINL CORP	COM	758940100	59	1600	SH	DEFINED	01	1
REHABCARE GROUP INC	COM	759148109	900	45251	SH	DEFINED	01	
REINSURANCE GP OF AM	COM	759351109	3929	95900	SH	DEFINED	01	
RELIANCE STEEL & ALU	COM	759509102	9545	271531	SH	DEFINED	01	
RELIANCE STEEL & ALU	COM	759509102	42	1194	SH	DEFINED	01	0
RELIANCE STEEL & ALU	COM	759509102	196	5564	SH	DEFINED	01	0
RELIANT RESOURCES.	COM	75952B105	4357	530600	SH	DEFINED	01	
REMEC INC	COM	759543101	1472	193650	SH	DEFINED	01	
REMEC INC	COM	759543101	1	160	SH	DEFINED	01	0

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REMINGTON OIL & GAS	COM	759594302	4999	253148	SH	DEFINED	01
RENOVIS INC	COM	759885106	454	44738	SH	DEFINED	01
REPUBLIC BANCSHARES INC	COM	759929102	123	4088	SH	DEFINED	01
RENAL CARE GROUP.	COM	759930100	5835	127510	SH	DEFINED	01
RENT-A-CENTER INC	COM	76009N100	862	26119	SH	DEFINED	01
REPSOL YPF SA.	COM	76026T205	18927	909550	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	COM	760281204	140	7166	SH	DEFINED	01
REPUBLIC BANCORP.	COM	760282103	6117	435061	SH	DEFINED	01
REPUBLIC SRVS CL-A	COM	760759100	4269	157703	SH	DEFINED	01
RES/CARE	COM	760943100	16	1212	SH	DEFINED	01
RES/CARE	COM	760943100	874	68400	SH	DEFINED	01
RESEARC IN MOTION	COM	760975102	12146	130189	SH	DEFINED	01
RESEARC IN MOTION	COM	760975102	12636	135409	SH	DEFINED	01
RESEARC IN MOTION	COM	760975102	587	6292	SH	DEFINED	01
RESEARC IN MOTION	COM	760975102	4382	46950	SH	DEFINED	01
RESMED INC	COM	761152107	4557	100827	SH	DEFINED	01
RESMED INC	COM	761152107	14	300	SH	DEFINED	01
RESMED INC	COM	761152107	5176	114597	SH	DEFINED	01
RESOURCE AMERICA	COM	761195205	279	15098	SH	DEFINED	01
RESOURCE BANKSHARES CORP/VA.	COM	76121R104	128	3932	SH	DEFINED	01
RESOURCES CONNECTION.	COM	76122Q105	20513	464950	SH	DEFINED	01
RESOURCES CONNECTION.	COM	76122Q105	657	14900	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	5554	102816	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	1188	22000	SH	DEFINED	01
RETEK INC	COM	76128Q109	17	2313	SH	DEFINED	01
REWARDS NETWORK INC	COM	761557107	678	67820	SH	DEFINED	01
REX STORES.	COM	761624105	156	9896	SH	DEFINED	01
REYNOLDS & REYNOLDS	COM	761695105	4191	147529	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	52071	860646	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	2497	41276	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	1165	19250	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	532	8798	SH	DEFINED	01
RIGGS NATL CORP WASH	COM	766570105	1687	98052	SH	DEFINED	01
RIMAGE CORP	COM	766721104	2465	159200	SH	DEFINED	01
RIO TINTO PLC ADR	COM	767204100	9927	98700	SH	DEFINED	01
RITCHIE BROS. AUCTION.	COM	767744105	1669	29700	SH	DEFINED	01
RITCHIE BROS. AUCTION.	COM	767744105	3303	58782	SH	DEFINED	01
RITE AID CORP	COM	767754104	37	6932	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	874	40564	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	24530	1038506	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	1018	43120	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	2585	109470	SH	DEFINED	01
ROCHE HOLDINGS ADR	COM	771195104	59	600	SH	DEFINED	01
ROCHESTER G&E 6.60 PFD 3/1/09	PRF	771367828	9640	95000	SH	DEFINED	01
ROCK TENN CO	COM	772739207	1473	102176	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	56635	1633562	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	8456	243932	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	1476	42566	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	3119	90000	SH	DEFINED	01
ROCKWELL COLLINS	COM	774341101	12406	392465	SH	DEFINED	01
ROCKWELL COLLINS	COM	774341101	1284	40627	SH	DEFINED	01
ROCKY SHOES & BOOTS INC	COM	774830103	750	31000	SH	DEFINED	01
ROFIN SINAR TECH INC.	COM	775043102	1395	46733	SH	DEFINED	01
ROGERS COMMUNICATION	COM	775109200	561	30000	SH	DEFINED	01
ROGERS CORP	COM	775133101	2424	45412	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	3457	86787	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	22	540	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	2019	50680	SH	DEFINED	01
ROLLINS	COM	775711104	1526	59215	SH	DEFINED	01
ROPER INC NEW	COM	776696106	5324	110329	SH	DEFINED	01
ROSS STORES	COM	778296103	196	6399	SH	DEFINED	01
ROSS STORES	COM	778296103	399	13039	SH	DEFINED	01

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ROSS STORES	COM	778296103	24	800	SH	DEFINED	01	0
ROSS STORES	COM	778296103	219	7200	SH	DEFINED	01	1
ROTO - ROOTER INC	COM	778787101	4194	82945	SH	DEFINED	01	
ROUSE CO	COM	779273101	217	4055	SH	DEFINED	01	
ROWAN COMPANIES INC.	COM	779382100	143	6774	SH	DEFINED	01	
ROWAN COMPANIES INC.	COM	779382100	500	23699	SH	DEFINED	01	0
ROWAN COMPANIES INC.	COM	779382100	21223	1008732	SH	DEFINED	01	1
ROXIO INC	COM	780008108	421	94133	SH	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	16286	342300	SH	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	4511	94800	SH	DEFINED	01	0
RUBY TUESDAY INC COM	COM	781182100	1277	39695	SH	DEFINED	01	
RUDDICK CORP	COM	781258108	250	12362	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	2886	154078	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	1	80	SH	DEFINED	01	0
RUSS BERRIE & CO	COM	782233100	2028	57956	SH	DEFINED	01	
RUSSELL CORP	COM	782352108	1665	91169	SH	DEFINED	01	
RYANAIR HOLDINGS ADR.	COM	783513104	12822	375000	SH	DEFINED	01	
RYANAIR HOLDINGS ADR.	COM	783513104	11	326	SH	DEFINED	01	0
RYANS FAMILY STEAK	COM	783519101	6803	397617	SH	DEFINED	01	
RYDER SYSTEM	COM	783549108	164	4225	SH	DEFINED	01	
RYDER SYSTEM	COM	783549108	572	14765	SH	DEFINED	01	0
RYERSON TULL INC	COM	78375P107	913	69773	SH	DEFINED	01	
RYLAND GROUP INC	COM	783764103	8747	98469	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	186678	7607155	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	1348	54952	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	22741	926709	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	16937	691200	SH	DEFINED	01	1
SBC COMMUNICATIONS	COM	78387G103	2591	105551	SH	DEFINED	01	1
SBS TECH INC	COM	78387P103	657	42483	SH	DEFINED	01	
SCM MICROSYSTEMS INC	COM	784018103	288	42875	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	6893	185008	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	5	135	SH	DEFINED	01	0
SCPIE HOLDINGS INC	COM	78402P104	227	27690	SH	DEFINED	01	
SEI INVESTMENTS CO	COM	784117103	230	6971	SH	DEFINED	01	
SEMCO ENERGY INC	COM	78412D109	110	19409	SH	DEFINED	01	
SAGA GAME WORKS PFD 12.5% 8-1-	PRF	78422P209	0	247951	SH	DEFINED	01	
SI INTERNATIONAL INC	COM	78427V102	38	1681	SH	DEFINED	01	
SJW CORP.	COM	784305104	1248	36000	SH	DEFINED	01	
SK TELECOM LTD -ADR	COM	78440P108	283	13287	SH	DEFINED	01	
SK TELECOM LTD -ADR	COM	78440P108	5377	252520	SH	DEFINED	01	1
SK TELECOM LTD -ADR	COM	78440P108	340	15963	SH	DEFINED	01	1
SL GREEN REALTY	COM	78440X101	153	3210	SH	DEFINED	01	
SL INDS INC.	COM	784413106	78	8000	SH	DEFINED	01	
SLM CORP	COM	78442P106	125832	3006750	SH	DEFINED	01	
SLM CORP	COM	78442P106	2678	63943	SH	DEFINED	01	0
SLM CORP	COM	78442P106	4810	114940	SH	DEFINED	01	0
SLM CORP	COM	78442P106	2563	61233	SH	DEFINED	01	1
S&P 500 DEP RECPT.	COM	78462F103	41098	363802	SH	DEFINED	01	0
S&P 500 DEP RECPT.	COM	78462F103	100193	887760	SH	DEFINED	01	1
SPSS INC	COM	78462K102	1422	77708	SH	DEFINED	01	
SPX CORP	COM	784635104	145	3192	SH	DEFINED	01	
SPX CORP	COM	784635104	88	1940	SH	DEFINED	01	0
SPX CORP CVT	CONV BND	784635AD6	1867	2900000	PRN	DEFINED	01	
SRA INTERNATIONAL INC..	COM	78464R105	7683	208000	SH	DEFINED	01	
SRA INTERNATIONAL INC..	COM	78464R105	74	2000	SH	DEFINED	01	0
SM&A	COM	78465D105	6193	562463	SH	DEFINED	01	
SM&A	COM	78465D105	3	260	SH	DEFINED	01	0
SWS GROUP INC	COM	78503N107	915	51085	SH	DEFINED	01	
SABRE HOLDINGS CORP	COM	785905100	307	12379	SH	DEFINED	01	
SABRE HOLDINGS CORP	COM	785905100	791	31873	SH	DEFINED	01	0
SABRE HOLDINGS CORP	COM	785905100	2975	120000	SH	DEFINED	01	1
SAFECO CORP	COM	786429100	45941	1064175	SH	DEFINED	01	

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SAFECO CORP	COM	786429100	1362	31540	SH	DEFINED	01	0
SAFENET INC	COM	78645R107	5579	148612	SH	DEFINED	01	
SAFENET INC	COM	78645R107	4	110	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	27275	1325343	SH	DEFINED	01	
SAFEWAY INC.	COM	786514208	223	10817	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	2478	120443	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	4021	195750	SH	DEFINED	01	1
SAFEWAY INC.	COM	786514208	942	45776	SH	DEFINED	01	1
SAGA COMMUNICATIONS	COM	786598102	595	31892	SH	DEFINED	01	
ST JOE COMPANY	COM	790148100	203	5000	SH	DEFINED	01	
ST JUDE MEDICAL	COM	790849103	64034	888143	SH	DEFINED	01	
ST JUDE MEDICAL	COM	790849103	4061	56345	SH	DEFINED	01	0
ST JUDE MEDICAL	COM	790849103	3725	51658	SH	DEFINED	01	0
ST JUDE MEDICAL	COM	790849103	58028	805123	SH	DEFINED	01	1
ST MARY LD & EXPL	COM	792228108	10290	307845	SH	DEFINED	01	
ST MARY LD & EXPL	COM	792228108	227	6800	SH	DEFINED	01	0
ST PAUL COMPANIES	COM	792860108	96780	2418952	SH	DEFINED	01	
ST PAUL COMPANIES	COM	792860108	1638	40968	SH	DEFINED	01	0
ST PAUL COMPANIES	COM	792860108	2094	52328	SH	DEFINED	01	0
ST PAUL COMPANIES	COM	792860108	148	3675	SH	DEFINED	01	1
ST PAUL COMPANIES PFD CVT	CONV PRF	792860306	36334	491200	SH	DEFINED	01	
SAKS INC	COM	79377W108	102	5778	SH	DEFINED	01	
SAKS INC	COM	79377W108	1360	77200	SH	DEFINED	01	1
SALEM COMM..	COM	794093104	803	29300	SH	DEFINED	01	
SALIX PHARMACEUTICAL	COM	795435106	748	25770	SH	DEFINED	01	
SALTON INC	COM	795757103	295	31492	SH	DEFINED	01	
SAMSUNG ELECTR GDR	COM	796050888	1922	7764	SH	DEFINED	01	
SAN DIEGO G&E \$25 1.7625 PFD 0	PRF	797440831	1445	50575	SH	DEFINED	01	
SANCHEZ COMP ASS INC	COM	799702105	50	7587	SH	DEFINED	01	
SANDERSON FARMS INC	COM	800013104	1023	27838	SH	DEFINED	01	
SAN-DISK	COM	80004C101	191	6735	SH	DEFINED	01	
SAN-DISK	COM	80004C101	15516	546967	SH	DEFINED	01	0
SAN-DISK	COM	80004C101	561	19784	SH	DEFINED	01	0
JOHN B. SANFILIPPO & SON	COM	800422107	4040	110078	SH	DEFINED	01	
SANMINA-SCI CORP.	COM	800907107	2938	266820	SH	DEFINED	01	
SANMINA-SCI CORP.	COM	800907107	1374	124525	SH	DEFINED	01	0
SANMINA-SCI CORP.	COM	800907107	1333	121024	SH	DEFINED	01	0
SANMINA-SCI CORP.	COM	800907107	94	8500	SH	DEFINED	01	1
SANMINA-SCI CORP.	COM	800907107	543	49244	SH	DEFINED	01	1
SANTANDER BANCORP	COM	802809103	291	10580	SH	DEFINED	01	
SAP AG ADR	COM	803054204	5897	150000	SH	DEFINED	01	
SAPIENT	COM	803062108	592	98268	SH	DEFINED	01	
SARA LEE CORP	COM	803111103	20565	940749	SH	DEFINED	01	
SARA LEE CORP	COM	803111103	2653	121369	SH	DEFINED	01	0
SARA LEE CORP	COM	803111103	3936	180053	SH	DEFINED	01	0
SATYAM COMPUTER SVCS ADR	COM	804098101	190	9280	SH	DEFINED	01	
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	680	179818	SH	DEFINED	01	
SAXON CAPITAL INC	COM	80556P302	4812	169400	SH	DEFINED	01	
SAXON CAPITAL INC	COM	80556P302	30	1057	SH	DEFINED	01	0
SAXON CAPITAL INC	COM	80556P302	118	4166	SH	DEFINED	01	0
SCANA CORP	COM	80589M102	166	4687	SH	DEFINED	01	
SCANSOURCE INC	COM	806037107	1720	35884	SH	DEFINED	01	
HENRY SCHEIN INC	COM	806407102	2976	41668	SH	DEFINED	01	
HENRY SCHEIN INC	COM	806407102	21	300	SH	DEFINED	01	0
HENRY SCHEIN INC	COM	806407102	16	218	SH	DEFINED	01	0
HENRY SCHEIN INC	COM	806407102	278	3900	SH	DEFINED	01	1
SCHERING PLOUGH	COM	806605101	42566	2624279	SH	DEFINED	01	
SCHERING PLOUGH	COM	806605101	5430	334797	SH	DEFINED	01	0
SCHERING PLOUGH	COM	806605101	2516	155300	SH	DEFINED	01	1
SCHLUMBERGER LTD	COM	806857108	426891	6685850	SH	DEFINED	01	
SCHLUMBERGER LTD	COM	806857108	9304	145738	SH	DEFINED	01	0
SCHLUMBERGER LTD	COM	806857108	11961	187323	SH	DEFINED	01	0

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SCHLUMBERGER CVT	CONV BND	806857AC2	2200	2000000	PRN	DEFINED	01
SCHNITZER STEEL	COM	806882106	2131	66448	SH	DEFINED	01
SCHOLASTIC CORP	COM	807066105	45	1668	SH	DEFINED	01
SCHOLASTIC CORP	COM	807066105	89	3265	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	6892	193749	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	21	598	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	89	2500	SH	DEFINED	01
SCHULMAN (A.) INC	COM	808194104	1659	84445	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	3811	328328	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	3492	300712	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	3584	308705	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	586	50439	SH	DEFINED	01
SCHWARZ PHARMA AG - ADR.	COM	808533103	5	200	SH	DEFINED	01
SCHWEITZER MAUDUIT	COM	808541106	1431	44282	SH	DEFINED	01
SCICLONE PHARMACEUTICALS INC	COM	80862K104	736	136300	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	3565	110249	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	1123	34718	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	70	2157	SH	DEFINED	01
SCIENTIFIC GAMES..	COM	80874P109	6751	360622	SH	DEFINED	01
SCIENTIFIC GAMES..	COM	80874P109	6	320	SH	DEFINED	01
SCOTTS CO CLA	COM	810186106	88	1371	SH	DEFINED	01
SCOTTS CO CLA	COM	810186106	5122	80000	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	36909	365050	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	308	3042	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	13595	135000	SH	DEFINED	01
SCS TRANSPORTATION	COM	81111T102	4042	185462	SH	DEFINED	01
SCS TRANSPORTATION	COM	81111T102	20	943	SH	DEFINED	01
SCS TRANSPORTATION	COM	81111T102	83	3811	SH	DEFINED	01
SEA CONTAINERS LTD-CL A	COM	811371707	4301	208800	SH	DEFINED	01
SEACHANGE INTL INC.	COM	811699107	6691	437320	SH	DEFINED	01
SEACHANGE INTL INC.	COM	811699107	1357	88735	SH	DEFINED	01
SEACOAST BANK COR FL	COM	811707306	1019	49200	SH	DEFINED	01
SEACOAST FINL SERV	COM	81170Q106	2420	72235	SH	DEFINED	01
SEACOR HOLDINGS INC	COM	811904101	2219	54004	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	18281	367613	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	962	19346	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	12544	291999	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	265	6178	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	2179	50729	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	142	3275	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	4850	112904	SH	DEFINED	01
SECURE COMPUTING CORP	COM	813705100	2551	156047	SH	DEFINED	01
SEEBEYOND TECHNOLOGY CORP	COM	815704101	794	196105	SH	DEFINED	01
SELECT COMFORT CORP.	COM	81616X103	6875	249201	SH	DEFINED	01
SELECT COMFORT CORP.	COM	81616X103	22	813	SH	DEFINED	01
SELECT COMFORT CORP.	COM	81616X103	84	3029	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	20032	1199547	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	2723	163035	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	117	7000	SH	DEFINED	01
SELECTIVE INS GROUP.	COM	816300107	3203	91307	SH	DEFINED	01
SEMICONDUCTOR MANUFACT-ADR	COM	81663N206	786	52075	SH	DEFINED	01
SEMICONDUCTOR MANUFACT-ADR	COM	81663N206	768	50850	SH	DEFINED	01
SEMTECH CORP	COM	816850101	2354	103123	SH	DEFINED	01
SEMTECH CORP	COM	816850101	3	110	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	627	19683	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	2393	75238	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	1644	51712	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	147	4600	SH	DEFINED	01
SEMI TOOL	COM	816909105	4582	359600	SH	DEFINED	01
SENIOR HOUSING PROP TRUST	COM	81721M109	1286	65900	SH	DEFINED	01
SENSIENT TECH	COM	81725T100	6338	339475	SH	DEFINED	01
SEPRACOR INC	COM	817315104	173	3592	SH	DEFINED	01

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SEPRACOR INC	COM	817315104	2	50	SH	DEFINED	01	0
SEQUA CORP -CL A	COM	817320104	556	11242	SH	DEFINED	01	
SEQUA CORP -CL B	COM	817320203	1211	22500	SH	DEFINED	01	
SERENA SOFTWARE INC	COM	817492101	2242	110180	SH	DEFINED	01	
SERENA SOFTWARE INC	COM	817492101	81	4000	SH	DEFINED	01	0
SEROLOGICALS CORP	COM	817523103	3894	190900	SH	DEFINED	01	
SEROLOGICALS CORP	COM	817523103	1	70	SH	DEFINED	01	0
SERVICE CORP INTL	COM	817565104	353	47321	SH	DEFINED	01	
7-ELEVEN INC	COM	817826209	4265	281148	SH	DEFINED	01	
7-ELEVEN INC	COM	817826209	3	200	SH	DEFINED	01	0
SHARPER IMAGE CORP	COM	820013100	3693	113333	SH	DEFINED	01	
SHARPER IMAGE CORP	COM	820013100	3	90	SH	DEFINED	01	0
SHAW GROUP INC	COM	820280105	2050	189175	SH	DEFINED	01	
SHERWIN WILLIAMS	COM	824348106	364	9472	SH	DEFINED	01	
SHERWIN WILLIAMS	COM	824348106	93	2421	SH	DEFINED	01	0
SHERWIN WILLIAMS	COM	824348106	1275	33169	SH	DEFINED	01	0
SHIRE PHARMACEU	COM	82481R106	1	30	SH	DEFINED	01	0
SHOPKO STORES	COM	824911101	1859	127075	SH	DEFINED	01	
SHOPKO STORES	COM	824911101	24	1680	SH	DEFINED	01	0
SHOPKO STORES	COM	824911101	110	7500	SH	DEFINED	01	0
SHUFFLE MASTER INC	COM	825549108	2150	46245	SH	DEFINED	01	
SHURGARD STORAGE CTR	COM	82567D104	5111	128102	SH	DEFINED	01	
SIEBEL SYSTEMS	COM	826170102	388	33725	SH	DEFINED	01	
SIEBEL SYSTEMS	COM	826170102	2488	216100	SH	DEFINED	01	0
SIEBEL SYSTEMS	COM	826170102	1335	115975	SH	DEFINED	01	0
SIEBEL SYSTEMS	COM	826170102	1038	90000	SH	DEFINED	01	1
SIERRA HEALTH SERVIC	COM	826322109	7481	205541	SH	DEFINED	01	
SIERRA HEALTH SERVIC	COM	826322109	306	8400	SH	DEFINED	01	0
SIERRA HEALTH SERVIC	COM	826322109	975	26800	SH	DEFINED	01	1
SIERRA PACIFIC RES	COM	826428104	188	25317	SH	DEFINED	01	
SIERRA WIRELESS INC	COM	826516106	1825	50000	SH	DEFINED	01	
SIGMA-ALDRICH	COM	826552101	35510	641679	SH	DEFINED	01	
SIGMA-ALDRICH	COM	826552101	1467	26503	SH	DEFINED	01	0
SIGMA-ALDRICH	COM	826552101	3350	60539	SH	DEFINED	01	0
SIGMATEL INC	COM	82661W107	1028	46150	SH	DEFINED	01	1
SIGNATURE BANK	COM	82669G104	520	25000	SH	DEFINED	01	1
SILICON LABORATORIES	COM	826919102	196	3699	SH	DEFINED	01	
SILICON LABORATORIES	COM	826919102	6479	122500	SH	DEFINED	01	0
SILICON LABORATORIES	COM	826919102	227	4300	SH	DEFINED	01	0
SILGAN HOLDINGS..	COM	827048109	4748	103822	SH	DEFINED	01	
SILGAN HOLDINGS..	COM	827048109	36	788	SH	DEFINED	01	0
SILGAN HOLDINGS..	COM	827048109	140	3065	SH	DEFINED	01	0
SILICON STORAGE TECH.	COM	827057100	1100	85020	SH	DEFINED	01	
SILICON VALLEY BKSHR	COM	827064106	48	1469	SH	DEFINED	01	
SIMON PROPERTY GROUP	COM	828806109	1116	19105	SH	DEFINED	01	
SIMON PROPERTY GROUP	COM	828806109	2544	43530	SH	DEFINED	01	0
SIMPLETECH INC.	COM	828823104	447	94000	SH	DEFINED	01	
SIMPSON MANUFAC	COM	829073105	10261	209638	SH	DEFINED	01	
SINCLAIR BROADCASTIN	COM	829226109	3516	281300	SH	DEFINED	01	
SIRIUS SATELLITE.	COM	82966U103	870	256100	SH	DEFINED	01	
SIX FLAGS INC	COM	83001P109	1130	143920	SH	DEFINED	01	
SKETCHERS USA.	COM	830566105	82	6237	SH	DEFINED	01	
SKYLINE	COM	830830105	2324	60258	SH	DEFINED	01	
SKYWEST INC	COM	830879102	4730	245843	SH	DEFINED	01	
SKYWORKS SOLUTIONS	COM	83088M102	9556	819478	SH	DEFINED	01	
SKYWORKS SOLUTIONS	COM	83088M102	2663	228415	SH	DEFINED	01	0
SKILLSOFT PLC	COM	830928107	391	30330	SH	DEFINED	01	
SMART & FINAL INC	COM	831683107	36	3090	SH	DEFINED	01	
SMITH & NEPHEW PLC- ADR	COM	83175M205	20	400	SH	DEFINED	01	0
SMITH (A O) CORP	COM	831865209	3468	119777	SH	DEFINED	01	
SMITH INTL	COM	832110100	74493	1392144	SH	DEFINED	01	
SMITH INTL	COM	832110100	5755	107603	SH	DEFINED	01	0

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SMITH INTL	COM	832110100	284	5300	SH	DEFINED	01	0
SMITH INTL	COM	832110100	5335	100000	SH	DEFINED	01	1
SMITHFIELD FOODS INC	COM	832248108	1067	39313	SH	DEFINED	01	
SMITHFIELD FOODS INC	COM	832248108	2427	89500	SH	DEFINED	01	0
SMUCKER (JM) CO WI	COM	832696405	112	2119	SH	DEFINED	01	
SMURFIT STONE CONTAINER	COM	832727101	32612	1854000	SH	DEFINED	01	
SMURFIT STONE CONTAINER	COM	832727101	23	1320	SH	DEFINED	01	0
SNAP ON INC	COM	833034101	122	3782	SH	DEFINED	01	
SNAP ON INC	COM	833034101	429	13266	SH	DEFINED	01	0
SOHU.COM INC.	COM	83408W103	142	5706	SH	DEFINED	01	
SOLA INTL	COM	834092108	6850	294592	SH	DEFINED	01	
SOLECTRON CORP	COM	834182107	3414	617468	SH	DEFINED	01	
SOLECTRON CORP	COM	834182107	0	70	SH	DEFINED	01	0
SOLECTRON CORP	COM	834182107	1053	190348	SH	DEFINED	01	0
SOLECTRON CORP	COM	834182107	469	84500	SH	DEFINED	01	1
SOLUTIA INC	COM	834376105	3	6729	SH	DEFINED	01	0
SONIC CORP	COM	835451105	3792	110608	SH	DEFINED	01	
SONIC CORP	COM	835451105	41805	1219500	SH	DEFINED	01	0
SONIC CORP	COM	835451105	1539	44900	SH	DEFINED	01	0
SONIC AUTOMOTIVE INC	COM	83545G102	9988	398735	SH	DEFINED	01	
SONIC INNOVATIONS INC	COM	83545M109	4847	398950	SH	DEFINED	01	0
SONIC SOLUTIONS.	COM	835460106	1099	57959	SH	DEFINED	01	
SONIC SOLUTIONS.	COM	835460106	3	150	SH	DEFINED	01	0
SONICWALL INC	COM	835470105	870	97500	SH	DEFINED	01	
SONOCO PRODUCTS	COM	835495102	100	4131	SH	DEFINED	01	
SONY CORP ADRS	COM	835699307	4055	97000	SH	DEFINED	01	
SOTHEBYS HLD CL-A	COM	835898107	34	2610	SH	DEFINED	01	
SONUS NETWORKS INC	COM	835916107	291	78432	SH	DEFINED	01	
SOURCECORP	COM	836167106	3166	119490	SH	DEFINED	01	
SOUTH FINANCIAL GRP	COM	837841105	4900	165589	SH	DEFINED	01	
SOUTH FINANCIAL GRP	COM	837841105	17	600	SH	DEFINED	01	0
SOUTH FINANCIAL GRP	COM	837841105	77	2600	SH	DEFINED	01	0
SOUTH JERSEY IND INC	COM	838518108	873	21343	SH	DEFINED	01	
SOUTH JERSEY IND INC	COM	838518108	35	847	SH	DEFINED	01	0
SOUTH JERSEY IND INC	COM	838518108	166	4062	SH	DEFINED	01	0
SOUTHCOAST FINANCIAL CO	COM	84129R100	456	19844	SH	DEFINED	01	
SOUTHERN CO	COM	842587107	11014	361125	SH	DEFINED	01	
SOUTHERN CO	COM	842587107	5082	166621	SH	DEFINED	01	0
SOUTHERN CO	COM	842587107	4269	140000	SH	DEFINED	01	1
SOUTHERN PERU COPPER CORP	COM	843611104	334	8266	SH	DEFINED	01	
SOUTHERN UNION CO	COM	844030106	3887	205141	SH	DEFINED	01	
SOUTHERN UNION 5.75 8/16/06 PF	PRF	844030304	3791	63400	SH	DEFINED	01	0
SOUTHTRUST CORP	COM	844730101	712	21481	SH	DEFINED	01	
SOUTHTRUST CORP	COM	844730101	2493	75167	SH	DEFINED	01	0
SOUTHWEST AIRLINES	COM	844741108	140655	9898273	SH	DEFINED	01	
SOUTHWEST AIRLINES	COM	844741108	2822	198599	SH	DEFINED	01	0
SOUTHWEST AIRLINES	COM	844741108	3061	215390	SH	DEFINED	01	0
SOUTHWEST AIRLINES	COM	844741108	369	26000	SH	DEFINED	01	1
SW BANCORP OF TX	COM	84476R109	4329	114730	SH	DEFINED	01	
SOUTHWEST GAS CORP	COM	844895102	4740	202538	SH	DEFINED	01	
SOUTHWESTERN ENERGY	COM	845467109	2904	120431	SH	DEFINED	01	
SOVEREIGN BANCORP IN	COM	845905108	323	15077	SH	DEFINED	01	
SOVEREIGN BANCORP IN	COM	845905108	27111	1266255	SH	DEFINED	01	1
SPANISH BRDCAST CL A	COM	846425882	2602	248900	SH	DEFINED	01	
SPARTAN MOTORS INC.	COM	846819100	809	76700	SH	DEFINED	01	
SPARTECH CORP	COM	847220209	3436	138000	SH	DEFINED	01	
SPARTECH CORP	COM	847220209	28	1140	SH	DEFINED	01	0
SPARTECH CORP	COM	847220209	125	5000	SH	DEFINED	01	0
SPATIALIGHT INC	COM	847248101	1041	268925	SH	DEFINED	01	
SPATIALIGHT INC	COM	847248101	969	250435	SH	DEFINED	01	0
SPECTRASITE WTS 2-10	WT	84761M112	0	5	SH	DEFINED	01	
SPEEDWAY MOTOR SPORT	COM	847788106	260	8600	SH	DEFINED	01	

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SPHERION CORPORATION	COM	848420105	1727	168861	SH	DEFINED	01
SPINNAKER EXPLORAT	COM	84855W109	3354	93385	SH	DEFINED	01
THE SPORTS AUTHORITY INC	COM	84917U109	4134	103149	SH	DEFINED	01
SPRINT CORP FON GRP	COM	852061100	40476	2196242	SH	DEFINED	01
SPRINT CORP FON GRP	COM	852061100	233	12659	SH	DEFINED	01
SPRINT CORP FON GRP	COM	852061100	3791	205704	SH	DEFINED	01
SPRINT CORP FON GRP	COM	852061100	251	13900	SH	DEFINED	01
SPRINT CORP FON GRP	COM	852061100	813	44115	SH	DEFINED	01
SPRINT CORP PCS GRP	COM	852061506	64309	6989857	SH	DEFINED	01
SPRINT CORP PCS GRP	COM	852061506	4197	456257	SH	DEFINED	01
SPRINT CORP PCS GRP	COM	852061506	2167	235541	SH	DEFINED	01
SPRINT CORP PCS GRP	COM	852061506	154	17000	SH	DEFINED	01
SS & C TECH.	COM	85227Q100	1175	48411	SH	DEFINED	01
SS & C TECH.	COM	85227Q100	3	120	SH	DEFINED	01
STAGE STORES INC.	COM	85254C305	6609	170797	SH	DEFINED	01
STAGE STORES INC.	COM	85254C305	51	1321	SH	DEFINED	01
STAGE STORES INC.	COM	85254C305	203	5251	SH	DEFINED	01
STAKTEK HOLDINGS INC	COM	85256P106	48	3900	SH	DEFINED	01
STAKTEK HOLDINGS INC	COM	85256P106	557	45400	SH	DEFINED	01
STAMPS.COM	COM	852857101	561	93650	SH	DEFINED	01
STANCORP FINL GROUP	COM	852891100	6207	95134	SH	DEFINED	01
STANCORP FINL GROUP	COM	852891100	20	309	SH	DEFINED	01
STANCORP FINL GROUP	COM	852891100	89	1359	SH	DEFINED	01
STANDARD COMMERCIAL	COM	853258101	3112	167769	SH	DEFINED	01
STANDARD COMMERCIAL	COM	853258101	2	130	SH	DEFINED	01
STANDARD MICROSYSTEM	COM	853626109	2101	78861	SH	DEFINED	01
STANDARD MICROSYSTEM	COM	853626109	21	780	SH	DEFINED	01
STANDARD MICROSYSTEM	COM	853626109	96	3600	SH	DEFINED	01
STANDARD MOTOR PRO	COM	853666105	868	55375	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	12813	213548	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	34	550	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	156	2600	SH	DEFINED	01
STANDARD REGISTER	COM	853887107	1281	79889	SH	DEFINED	01
STANDEX INTERNATIONALA	COM	854231107	927	34315	SH	DEFINED	01
STANDEX INTERNATIONALA	COM	854231107	16	580	SH	DEFINED	01
STANDEX INTERNATIONALA	COM	854231107	73	2700	SH	DEFINED	01
STANLEY FURNITURE CO	COM	854305208	1961	50498	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	22561	528617	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	787	18446	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	48	1100	SH	DEFINED	01
STAPLES INC	COM	855030102	71323	2809092	SH	DEFINED	01
STAPLES INC	COM	855030102	1943	76448	SH	DEFINED	01
STAPLES INC	COM	855030102	4207	165683	SH	DEFINED	01
STAPLES INC	COM	855030102	15051	593589	SH	DEFINED	01
STARBUCKS	COM	855244109	127746	3383982	SH	DEFINED	01
STARBUCKS	COM	855244109	6200	163911	SH	DEFINED	01
STARBUCKS	COM	855244109	6722	178101	SH	DEFINED	01
STARBUCKS	COM	855244109	187	4900	SH	DEFINED	01
STARTEK INC	COM	85569C107	1458	40108	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	19159	473069	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	1882	46461	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	7941	195980	SH	DEFINED	01
STATE BANK OF INDIA. REGS	COM	856552203	4629	118685	SH	DEFINED	01
STATE BANK OF INDIA. REGS	COM	856552203	899	23061	SH	DEFINED	01
STATE FINL SERVICES CORP-A	COM	856855101	119	4200	SH	DEFINED	01
STATE STREET CORP	COM	857477103	20509	393415	SH	DEFINED	01
STATE STREET CORP	COM	857477103	29	567	SH	DEFINED	01
STATE STREET CORP	COM	857477103	3979	76325	SH	DEFINED	01
STATE STREET CORP	COM	857477103	1682	32239	SH	DEFINED	01
STATEN ISLAND BANCORP INC	COM	857550107	4103	164927	SH	DEFINED	01
STATION CASINO	COM	857689103	3127	70791	SH	DEFINED	01
STATION CASINO	COM	857689103	13263	300250	SH	DEFINED	01

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STATION CASINO	COM	857689103	490	11100	SH	DEFINED	01	0
THE STEAK N SHAKE CO	COM	857873103	4501	233848	SH	DEFINED	01	
THE STEAK N SHAKE CO	COM	857873103	28	1430	SH	DEFINED	01	0
THE STEAK N SHAKE CO	COM	857873103	108	5600	SH	DEFINED	01	0
STEEL DYNAMICS	COM	858119100	5831	235308	SH	DEFINED	01	
STEEL TECHNOLOGIES	COM	858147101	860	44518	SH	DEFINED	01	
STEIN MART INC	COM	858375108	1616	117130	SH	DEFINED	01	
STEINWAY MUSICAL INSTRUMENTS I	COM	858495104	359	11171	SH	DEFINED	01	
STELLEX AEROSTRUCTURE	COM	85856V206	0	4383	SH	DEFINED	01	
STELLEX AEROSTRUCTURE	COM	85856V206	0	644	SH	DEFINED	01	0
STERLING BANCSHARES	COM	858907108	1669	124615	SH	DEFINED	01	
STERICYCLE INC	COM	858912108	3358	70180	SH	DEFINED	01	
STERICYCLE INC	COM	858912108	150	3150	SH	DEFINED	01	0
STERIS CORP	COM	859152100	76	2955	SH	DEFINED	01	
STERLING BANCORP	COM	859158107	1164	39917	SH	DEFINED	01	
STERLING FINL CORP	COM	859319105	6772	183588	SH	DEFINED	01	
STERLING FINL CORP	COM	859319105	48	1290	SH	DEFINED	01	0
STERLING FINL CORP	COM	859319105	191	5173	SH	DEFINED	01	0
STEWART & STEVENSON	COM	860342104	1174	80300	SH	DEFINED	01	
STEWART ENTERPRISES	COM	860370105	646	88824	SH	DEFINED	01	
STEWART INFO SVCS	COM	860372101	3546	90239	SH	DEFINED	01	
STILLWATER MINING CO	COM	86074Q102	6645	423163	SH	DEFINED	01	
STILLWATER MINING CO	COM	86074Q102	815	51925	SH	DEFINED	01	0
STONE ENERGY CORP	COM	861642106	3688	74589	SH	DEFINED	01	
STONERIDGE.	COM	86183P102	262	18146	SH	DEFINED	01	
STORAGE TECHNOLOGY	COM	862111200	130	4681	SH	DEFINED	01	
STRATASYS INC	COM	862685104	1197	62900	SH	DEFINED	01	
STRATEX NETWORKS INC.	COM	86279T109	2	480	SH	DEFINED	01	0
STRATTEC SECURITY	COM	863111100	3884	61400	SH	DEFINED	01	
STRAYER EDUCATION	COM	863236105	24827	212247	SH	DEFINED	01	
STRAYER EDUCATION	COM	863236105	33805	289010	SH	DEFINED	01	0
STRAYER EDUCATION	COM	863236105	2883	24650	SH	DEFINED	01	0
STRIDE RITE CORP	COM	863314100	1374	129440	SH	DEFINED	01	
STRYKER CORP	COM	863667101	74439	840823	SH	DEFINED	01	
STRYKER CORP	COM	863667101	2980	33678	SH	DEFINED	01	0
STRYKER CORP	COM	863667101	4319	48781	SH	DEFINED	01	0
STURM RUGER & CO INC	COM	864159108	1020	75524	SH	DEFINED	01	
SUMMIT PROPERTIES	COM	866239106	3037	127374	SH	DEFINED	01	
SUN BANCORP INC	COM	86663B102	481	19045	SH	DEFINED	01	
SUN LIFE FINL SVCS.	COM	866796105	937	34900	SH	DEFINED	01	
SUN MICROSYSTEMS INC.	COM	866810104	890	213805	SH	DEFINED	01	
SUN MICROSYSTEMS INC.	COM	866810104	3144	755639	SH	DEFINED	01	0
SUN HILL SOFTWARE RESTRICTED	COM	866990328	0	858369	SH	DEFINED	01	
SUNCOR ENERGY INC	COM	867229106	7912	289300	SH	DEFINED	01	
SUNCOR ENERGY INC	COM	867229106	77	2815	SH	DEFINED	01	0
SUNGARD DATA	COM	867363103	84455	3082278	SH	DEFINED	01	
SUNGARD DATA	COM	867363103	2749	100265	SH	DEFINED	01	0
SUNGARD DATA	COM	867363103	4958	180970	SH	DEFINED	01	0
SUNOCO INC	COM	86764P109	3812	61117	SH	DEFINED	01	
SUNOCO INC	COM	86764P109	1097	17587	SH	DEFINED	01	0
SUNRISE SENIOR LIVING INC	COM	86768K106	2036	56793	SH	DEFINED	01	
SUNTRUST BANKS INC	COM	867914103	1280	18369	SH	DEFINED	01	
SUNTRUST BANKS INC	COM	867914103	4477	64220	SH	DEFINED	01	0
SUNTRUST BANKS INC	COM	867914103	250	3575	SH	DEFINED	01	1
SUPERIOR ENERGY SERV	COM	868157108	854	84740	SH	DEFINED	01	
SUPERIOR IND INTL	COM	868168105	40	1133	SH	DEFINED	01	
SUPERTEX INC	COM	868532102	601	36035	SH	DEFINED	01	
SUPERVALU INC	COM	868536103	23554	771255	SH	DEFINED	01	
SUPERVALU INC	COM	868536103	3306	108300	SH	DEFINED	01	0
SUPERVALU INC	COM	868536103	934	30589	SH	DEFINED	01	0
SUPERVALU INC	COM	868536103	21	700	SH	DEFINED	01	1
SUPERVALU INC	COM	868536103	25	809	SH	DEFINED	01	1

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SUPPORTSOFT INC.	COM	868587106	4605	418306	SH	DEFINED	01
SUPPORTSOFT INC.	COM	868587106	4	360	SH	DEFINED	01 0
SURMODICS INC	COM	868873100	2581	129597	SH	DEFINED	01
SUSQUEHANNA BANC	COM	869099101	2865	111785	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	8044	426734	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	38	2043	SH	DEFINED	01 0
SWIFT ENERGY CO	COM	870738101	181	9612	SH	DEFINED	01 0
SWIFT TRANSPORTATION	COM	870756103	61	3539	SH	DEFINED	01
SWIFT TRANSPORTATION	COM	870756103	14024	816812	SH	DEFINED	01 0
SWIFT TRANSPORTATION	COM	870756103	524	30500	SH	DEFINED	01 0
SYBASE INC	COM	871130100	4800	228687	SH	DEFINED	01
SYBASE INC	COM	871130100	3	150	SH	DEFINED	01 0
SYBRON DENTAL SPEC	COM	871142105	9311	341749	SH	DEFINED	01
SYBRON DENTAL SPEC	COM	871142105	23	850	SH	DEFINED	01 0
SYBRON DENTAL SPEC	COM	871142105	68	2500	SH	DEFINED	01 0
SYCAMORE NETWORKS	COM	871206108	4416	1082500	SH	DEFINED	01
SYCAMORE NETWORKS.	COM	871206108	15	3631	SH	DEFINED	01 0
SYCAMORE NETWORKS.	COM	871206108	50	12230	SH	DEFINED	01 0
SYKES ENTERPRISES.	COM	871237103	41	6807	SH	DEFINED	01
SYLVAN LEARNING SYS	COM	871399101	304	8646	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	314669	6796310	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	8050	173911	SH	DEFINED	01 0
SYMANTEC CORP	COM	871503108	6495	140272	SH	DEFINED	01 0
SYMANTEC CORP	COM	871503108	3661	78800	SH	DEFINED	01 1
SYMBION INC	COM	871507109	1387	76361	SH	DEFINED	01
SYMBOL TECHNOLOGIES	COM	871508107	9285	672836	SH	DEFINED	01
SYMBOL TECHNOLOGIES	COM	871508107	380	27550	SH	DEFINED	01 0
SYMBOL TECHNOLOGIES	COM	871508107	1347	97624	SH	DEFINED	01 0
SYMMETRICOM INC	COM	871543104	1115	124324	SH	DEFINED	01
SYMYX TECHNOLOGIES..	COM	87155S108	338	11800	SH	DEFINED	01 0
SYNAPTICS INC.	COM	87157D109	3257	185700	SH	DEFINED	01
SYNAPTICS INC.	COM	87157D109	92	5210	SH	DEFINED	01 0
SYNOPSIS INC	COM	871607107	18558	640826	SH	DEFINED	01
SYNOPSIS INC	COM	871607107	259	8950	SH	DEFINED	01 0
SYNOPSIS INC	COM	871607107	456	15771	SH	DEFINED	01 0
SYNOVUS	COM	87161C105	480	19631	SH	DEFINED	01
SYNOVUS	COM	87161C105	1679	68680	SH	DEFINED	01 0
SYNTEL INC	COM	87162H103	2368	86000	SH	DEFINED	01
SYSCO CORP	COM	871829107	1638	41926	SH	DEFINED	01
SYSCO CORP	COM	871829107	2	58	SH	DEFINED	01 0
SYSCO CORP	COM	871829107	5729	146706	SH	DEFINED	01 0
TBC CORP	COM	872180104	1968	66981	SH	DEFINED	01
TCF FINL CORP MPLS	COM	872275102	153	3002	SH	DEFINED	01
TCF FINL CORP MPLS	COM	872275102	4372	85604	SH	DEFINED	01 0
TECO ENERGY	COM	872375100	5405	369403	SH	DEFINED	01
TECO ENERGY	COM	872375100	625	42733	SH	DEFINED	01 0
THQ INC	COM	872443403	2624	129719	SH	DEFINED	01
THQ INC	COM	872443403	28	1370	SH	DEFINED	01 0
THQ INC	COM	872443403	129	6400	SH	DEFINED	01 0
TJX COS	COM	872540109	804	32738	SH	DEFINED	01
TJX COS	COM	872540109	2813	114536	SH	DEFINED	01 0
TJX COS	COM	872540109	228	9400	SH	DEFINED	01 1
TJX COS INC CVT	CONV BND	872540AL3	2121	2400000	PRN	DEFINED	01
TJX COS INC CVT	CONV BND	872540AL3	2033	2300000	PRN	DEFINED	01 0
TRC COMPANIES INC	COM	872625108	721	38556	SH	DEFINED	01
TTM TECHNOLOGIES	COM	87305R109	3560	289000	SH	DEFINED	01
TTM TECHNOLOGIES	COM	87305R109	17	1300	SH	DEFINED	01 0
TTM TECHNOLOGIES	COM	87305R109	60	4900	SH	DEFINED	01 0
TXU CORPORATION	COM	873168108	5688	198458	SH	DEFINED	01
TXU CORPORATION	COM	873168108	986	34400	SH	DEFINED	01 0
TXU CORPORATION	COM	873168108	2112	73699	SH	DEFINED	01 0
TXU CORPORATION	COM	873168108	124	4400	SH	DEFINED	01 1

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TAIWAN SEMI ADR	COM	874039100	32170	3081450	SH	DEFINED	01
TAIWAN SEMI ADR	COM	874039100	3063	293400	SH	DEFINED	01 0
TAIWAN SEMI ADR	COM	874039100	35	3350	SH	DEFINED	01 0
TAIWAN SEMI ADR	COM	874039100	460	44280	SH	DEFINED	01 1
TAKE-TWO INTERACTIVE	COM	874054109	13015	353879	SH	DEFINED	01
TAKE-TWO INTERACTIVE	COM	874054109	4	120	SH	DEFINED	01 0
TALISMAN ENERGY INC	COM	87425E103	70	1185	SH	DEFINED	01 0
TALK AMERICA HLDGS	COM	87426R202	420	49507	SH	DEFINED	01
TALX CORP.	COM	874918105	840	38290	SH	DEFINED	01
TANOX INC	COM	87588Q109	1957	131400	SH	DEFINED	01
TANOX INC	COM	87588Q109	24	1692	SH	DEFINED	01 0
TANOX INC	COM	87588Q109	81	5444	SH	DEFINED	01 0
TANOX INC	COM	87588Q109	318	21300	SH	DEFINED	01 1
TARGET CORPORATION	COM	87612E106	522563	11602210	SH	DEFINED	01
TARGET CORPORATION	COM	87612E106	13549	300804	SH	DEFINED	01 0
TARGET CORPORATION	COM	87612E106	11398	253066	SH	DEFINED	01 0
TARGET CORPORATION	COM	87612E106	149	3300	SH	DEFINED	01 1
TECH DATA CORP	COM	878237106	99	2411	SH	DEFINED	01
TECH DATA CORP	COM	878237106	94	2300	SH	DEFINED	01 1
TECHNE CORP	COM	878377100	47578	1165815	SH	DEFINED	01
TECHNE CORP	COM	878377100	1536	37650	SH	DEFINED	01 0
TECHNE CORP	COM	878377100	2547	62400	SH	DEFINED	01 0
TECHNICAL OLYMPIC US.	COM	878483106	139	4329	SH	DEFINED	01
TECHNICAL OLYMPIC US.	COM	878483106	1439	45000	SH	DEFINED	01 1
TECHNITROL INC	COM	878555101	2125	113056	SH	DEFINED	01
TECHNOLOGY RESEARCH CORP	COM	878727304	1013	80000	SH	DEFINED	01
TECUMSEH PRODUCT CLA	COM	878895200	204	4849	SH	DEFINED	01
TEKELEC	COM	879101103	2653	159940	SH	DEFINED	01
TEKELEC	COM	879101103	4	240	SH	DEFINED	01 0
TEKTRONIX	COM	879131100	442	13533	SH	DEFINED	01
TEKTRONIX	COM	879131100	631	19288	SH	DEFINED	01 0
TELE NORTE LESTE	COM	879246106	242	18640	SH	DEFINED	01
TELE NORTE LESTE	COM	879246106	32429	2510000	SH	DEFINED	01 1
TELEBRAS NEW	COM	879287308	207	6500	SH	DEFINED	01
TELECOMMUNICATION SY	COM	87929J103	670	93100	SH	DEFINED	01
TELEDYNE TECH	COM	879360105	8134	434984	SH	DEFINED	01
TELEDYNE TECH	COM	879360105	6	320	SH	DEFINED	01 0
TELEFLEX INC	COM	879369106	83	1679	SH	DEFINED	01
TELEFONOS DE MEXICO	COM	879403780	52160	1494133	SH	DEFINED	01
TELEFONOS DE MEXICO	COM	879403780	67493	1935000	SH	DEFINED	01 1
TELEPHONE AND DATA	COM	879433100	6480	91430	SH	DEFINED	01
TELEMIG CELULAR PA ADR EACH RE	COM	87944E105	3471	89000	SH	DEFINED	01 1
TELIK INC	COM	87959M109	4364	162600	SH	DEFINED	01
TELIK INC	COM	87959M109	102	3790	SH	DEFINED	01 0
TELLABS	COM	879664100	907	105007	SH	DEFINED	01
TELLABS	COM	879664100	3	293	SH	DEFINED	01 0
TELLABS	COM	879664100	827	95796	SH	DEFINED	01 0
TELLABS	COM	879664100	29	3300	SH	DEFINED	01 1
TELUS CORP - NON VOTE	COM	87971M202	282	16800	SH	DEFINED	01
TEMPLE-INLAND INC	COM	879868107	14897	235176	SH	DEFINED	01
TEMPLE-INLAND INC	COM	879868107	89	1406	SH	DEFINED	01 0
TEMPLE-INLAND INC	COM	879868107	789	12451	SH	DEFINED	01 0
TEMPLE-INLAND INC	COM	879868107	151	2400	SH	DEFINED	01 1
TELETECH HLDGS INC	COM	879939106	131	20855	SH	DEFINED	01
TELESYSTEM INTL WIRELESS INC	COM	879946606	20082	1763100	SH	DEFINED	01
TELESYSTEM INTL WIRELESS INC	COM	879946606	1769	155350	SH	DEFINED	01 0
TEMPUR-PEDIC INTERNATIONAL	COM	88023U101	104	6650	SH	DEFINED	01
TEMPUR-PEDIC INTERNATIONAL	COM	88023U101	1268	81181	SH	DEFINED	01 1
TENARIS SA ADR	COM	88031M109	773	23561	SH	DEFINED	01
TENET HEALTHCARE COR	COM	88033G100	38924	3487579	SH	DEFINED	01
TENET HEALTHCARE COR	COM	88033G100	2229	199691	SH	DEFINED	01 0
TENET HEALTHCARE COR	COM	88033G100	1491	133674	SH	DEFINED	01 0

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TENET HEALTHCARE COR	COM	88033G100	1009	90424	SH	DEFINED	01	1
TENNECO AUTOMOTIVE.	COM	880349105	461	36372	SH	DEFINED	01	
TERADYNE INC	COM	880770102	14514	609039	SH	DEFINED	01	
TERADYNE INC	COM	880770102	1038	43552	SH	DEFINED	01	0
TERADYNE CVT	CONV BND	880770AD4	2016	1800000	PRN	DEFINED	01	
TEREX CORP NEW..	COM	880779103	13173	356295	SH	DEFINED	01	
TEREX CORP NEW..	COM	880779103	38	1019	SH	DEFINED	01	0
TEREX CORP NEW..	COM	880779103	172	4662	SH	DEFINED	01	0
TESORO PETROLEUM.	COM	881609101	6285	334441	SH	DEFINED	01	
TESORO PETROLEUM.	COM	881609101	24	1302	SH	DEFINED	01	0
TESORO PETROLEUM.	COM	881609101	113	6037	SH	DEFINED	01	0
TEVA PHARM INDS AD	COM	881624209	153374	2418789	SH	DEFINED	01	
TEVA PHARM INDS AD	COM	881624209	4856	76621	SH	DEFINED	01	0
TEVA PHARM INDS AD	COM	881624209	706	11137	SH	DEFINED	01	0
TEVA PHARM INDS AD	COM	881624209	9938	156737	SH	DEFINED	01	1
TEVA PHARM INDS AD	COM	881624209	1799	28376	SH	DEFINED	01	1
TETRA TECHNOLOGIES	COM	88162F105	11453	438280	SH	DEFINED	01	
TETRA TECHNOLOGIES	COM	88162F105	83	3200	SH	DEFINED	01	0
TETRA TECH INC	COM	88162G103	4554	212234	SH	DEFINED	01	
TEVA PHARMA - B CVT	CONV BND	88164RAB3	2098	2000000	PRN	DEFINED	01	
TEVA PHARMA - B CVT	CONV BND	88164RAB3	1993	1900000	PRN	DEFINED	01	0
TEXAS INDUSTRIES	COM	882491103	3088	85446	SH	DEFINED	01	
TEXAS INSTRUMENTS	COM	882508104	426351	14591078	SH	DEFINED	01	
TEXAS INSTRUMENTS	COM	882508104	8510	291264	SH	DEFINED	01	0
TEXAS INSTRUMENTS	COM	882508104	13035	446084	SH	DEFINED	01	0
TEXAS INSTRUMENTS	COM	882508104	446	15300	SH	DEFINED	01	1
TEXTRON INC	COM	883203101	62030	1167068	SH	DEFINED	01	
TEXTRON INC	COM	883203101	89	1666	SH	DEFINED	01	0
TEXTRON INC	COM	883203101	1666	31351	SH	DEFINED	01	0
TEXTRON INC	COM	883203101	192	3600	SH	DEFINED	01	1
THERAGENICS CORP	COM	883375107	5124	952632	SH	DEFINED	01	
THERMO-ELECTRON	COM	883556102	1153	40777	SH	DEFINED	01	
THERMO-ELECTRON	COM	883556102	1066	37701	SH	DEFINED	01	0
THERMO-ELECTRON	COM	883556102	732	25974	SH	DEFINED	01	1
THERMOGENESIS CORP	COM	883623209	627	158716	SH	DEFINED	01	
THOMAS & BETTS	COM	884315102	5365	245885	SH	DEFINED	01	
THOMAS & BETTS	COM	884315102	290	13306	SH	DEFINED	01	0
THOMAS INDS INC	COM	884425109	6743	214040	SH	DEFINED	01	
THOR INDS INC	COM	885160101	7970	296734	SH	DEFINED	01	
THORNBURG MORTGAGE	COM	885218107	117	3753	SH	DEFINED	01	
3 COM CORP	COM	885535104	114	16192	SH	DEFINED	01	
3 COM CORP	COM	885535104	2438	345400	SH	DEFINED	01	0
THREE-FIVE SYS IN	COM	88554L108	392	59841	SH	DEFINED	01	
3M COMPANY	COM	88579Y101	280144	3421812	SH	DEFINED	01	
3M COMPANY	COM	88579Y101	12557	153376	SH	DEFINED	01	0
3M COMPANY	COM	88579Y101	15545	189876	SH	DEFINED	01	0
3M COMPANY	COM	88579Y101	53496	653527	SH	DEFINED	01	1
3M COCVT	CONV BND	88579YAB7	1007	1100000	PRN	DEFINED	01	
TIBCO SOFTWARE INC	COM	88632Q103	515	63080	SH	DEFINED	01	
TIDEWATER INC	COM	886423102	44131	1568823	SH	DEFINED	01	
TIFFANY & CO-NEW	COM	886547108	1688	44233	SH	DEFINED	01	
TIFFANY & CO-NEW	COM	886547108	1274	33364	SH	DEFINED	01	0
TIFFANY & CO-NEW	COM	886547108	14825	389000	SH	DEFINED	01	1
TIMBERLAND CO -CL A	COM	887100105	371	6227	SH	DEFINED	01	
TIMBERLAND CO -CL A	COM	887100105	49	822	SH	DEFINED	01	0
TIMCO AVIATION WTS	WT	887151116	0	10187	SH	DEFINED	01	
TIME WARNER INC	COM	887317105	57619	3417510	SH	DEFINED	01	
TIME WARNER INC	COM	887317105	536	31795	SH	DEFINED	01	0
TIME WARNER INC	COM	887317105	19171	1137080	SH	DEFINED	01	0
TIME WARNER INC	COM	887317105	41846	2481935	SH	DEFINED	01	1
TIME WARNER TELECOM	COM	887319101	49	7492	SH	DEFINED	01	
TIMKEN CO.	COM	887389104	5826	250811	SH	DEFINED	01	

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TITAN CORPORATION	COM	888266103	2291	113447	SH	DEFINED	01
TIVO INC	COM	888706108	1049	118000	SH	DEFINED	01
TODCO-CL A	COM	88889T107	1315	90000	SH	DEFINED	01 1
TOLL BROTHERS	COM	889478103	141	3103	SH	DEFINED	01
TOLLGRADE COMMUNICAT	COM	889542106	609	38128	SH	DEFINED	01
TOLLGRADE COMMUNICAT	COM	889542106	2	140	SH	DEFINED	01 0
TOMKINS PLC ADR	COM	890030208	33142	1687512	SH	DEFINED	01
TOO INC	COM	890333107	3587	171180	SH	DEFINED	01
TOOTSIE ROLL INDS	COM	890516107	624	17082	SH	DEFINED	01
TOPPS CO	COM	890786106	1553	162600	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	33615	624940	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	1385	25748	SH	DEFINED	01 0
TORCHMARK CORP	COM	891027104	54	1000	SH	DEFINED	01 1
TORO CO	COM	891092108	8849	142713	SH	DEFINED	01
TORO CO	COM	891092108	23	375	SH	DEFINED	01 0
TORO CO	COM	891092108	115	1857	SH	DEFINED	01 0
TOTAL ENTERTNT REST.	COM	89150E100	1176	84291	SH	DEFINED	01
TOTAL SA - SPON ADR	COM	89151E109	59786	649850	SH	DEFINED	01
TOTAL SA - SPON ADR	COM	89151E109	61	665	SH	DEFINED	01 0
TOTAL SA - SPON ADR	COM	89151E109	589	6400	SH	DEFINED	01 0
TOWER AUTO	COM	891707101	1470	291672	SH	DEFINED	01
TOWER AUTO	COM	891707101	1	132	SH	DEFINED	01 0
TOWER AUTOMOTIVE CVT	CONV BND	891707AE1	961	1000000	PRN	DEFINED	01 0
TOWN & COUNTRY.	COM	892081100	1894	69600	SH	DEFINED	01
TOYS R US	COM	892335100	4758	283219	SH	DEFINED	01
TOYS R US	COM	892335100	89	5273	SH	DEFINED	01 0
TOYS R US	COM	892335100	816	48573	SH	DEFINED	01 0
TRACTOR SUPPLY COMPANY.	COM	892356106	4587	118483	SH	DEFINED	01
TRACTOR SUPPLY COMPANY.	COM	892356106	15	391	SH	DEFINED	01 0
TRACTOR SUPPLY COMPANY.	COM	892356106	69	1794	SH	DEFINED	01 0
TRAMMELL CROW CO	COM	89288R106	6392	455600	SH	DEFINED	01
TRANSACTION SYSTEM	COM	893416107	5119	221197	SH	DEFINED	01
TRANSATLANTIC HLDS	COM	893521104	10300	118100	SH	DEFINED	01
TRANSCANADA CORPORATION	COM	89353D107	8929	415300	SH	DEFINED	01
TRANSMETA CORP.	COM	89376R109	2578	651000	SH	DEFINED	01
TRANSMETA CORP.	COM	89376R109	901	227620	SH	DEFINED	01 0
TRANSMONTAIGNE INC	COM	893934109	92	15119	SH	DEFINED	01
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	130714	7621882	SH	DEFINED	01
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	1156	67419	SH	DEFINED	01 0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	4540	264726	SH	DEFINED	01 0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	2105	122456	SH	DEFINED	01 1
TRAVELERS CVT PFD	CONV PRF	89420G307	1993	81700	SH	DEFINED	01
TRAVELERS PROP CASUALT -B	COM	89420G406	20180	1168432	SH	DEFINED	01
TRAVELERS PROP CASUALT -B	COM	89420G406	1566	90704	SH	DEFINED	01 0
TRAVELERS PROP CASUALT -B	COM	89420G406	3967	229704	SH	DEFINED	01 0
TRAVELERS PROP CASUALT -B	COM	89420G406	406	23566	SH	DEFINED	01 1
TREDEGAR	COM	894650100	2458	167974	SH	DEFINED	01
TRIAD HOSPITAL INC	COM	89579K109	2474	80267	SH	DEFINED	01
TRIDENT MICRO	COM	895919108	479	30000	SH	DEFINED	01
TRIAD GUARANTY INC	COM	895925105	3471	65800	SH	DEFINED	01
TRIAD GUARANTY INC	COM	895925105	20	396	SH	DEFINED	01 0
TRIAD GUARANTY INC	COM	895925105	76	1438	SH	DEFINED	01 0
TRIARC COS-B W/I	COM	895927309	1823	166295	SH	DEFINED	01
TRIBUNE CO	COM	896047107	65663	1301793	SH	DEFINED	01
TRIBUNE CO	COM	896047107	3213	63700	SH	DEFINED	01 0
TRIBUNE CO	COM	896047107	3828	75894	SH	DEFINED	01 0
TRIMBLE NAVIGATION L	COM	896239100	3191	139143	SH	DEFINED	01
TRIMBLE NAVIGATION L	COM	896239100	474	20655	SH	DEFINED	01 0
TRINITY INDUSTRIES	COM	896522109	8187	294483	SH	DEFINED	01
TRIQUINT SEMICONDUCTOR	COM	89674K103	3313	453898	SH	DEFINED	01
TRIUMPH GROUP INC	COM	896818101	3113	94183	SH	DEFINED	01
TRIZEC PROPERTIES INC	COM	89687P107	218	12695	SH	DEFINED	01

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TRIPATH IMAGING INC	COM	896942109	687	75000	SH	DEFINED	01
TROPICAL SPORTSWEAR INTL	COM	89708P102	175	148220	SH	DEFINED	01
TRUSTCO BANK CORP	COM	898349105	2813	208962	SH	DEFINED	01
TRUSTMARK CORP	COM	898402102	22	747	SH	DEFINED	01
TUESDAY MORNING CORP	COM	899035505	1769	51311	SH	DEFINED	01
TULARIK INC	COM	899165104	162	6613	SH	DEFINED	01
TULARIK INC	COM	899165104	19795	806260	SH	DEFINED	01
TULARIK INC	COM	899165104	724	29500	SH	DEFINED	01
TUPPERWARE CORP	COM	899896104	13192	740716	SH	DEFINED	01
24-7 REAL MEDIA INC	COM	901314203	1517	209262	SH	DEFINED	01
TYCO INTL CVT	CONV BND	902118BF4	4206	3100000	PRN	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	190586	6652183	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	13025	454570	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	16053	560293	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	1	30	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	45996	1606560	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	2243	78282	SH	DEFINED	01
TYLER TECHNOLOGIES.	COM	902252105	3668	377800	SH	DEFINED	01
TYLER TECHNOLOGIES.	COM	902252105	3	300	SH	DEFINED	01
TYSON FOODS INC -CL	COM	902494103	4919	272521	SH	DEFINED	01
TYSON FOODS INC -CL	COM	902494103	173	9700	SH	DEFINED	01
UCBH HOLDINGS INC	COM	90262T308	6898	172274	SH	DEFINED	01
UCBH HOLDINGS INC	COM	90262T308	6501	162400	SH	DEFINED	01
UCBH HOLDINGS INC	COM	90262T308	240	6000	SH	DEFINED	01
UCBH HOLDINGS INC	COM	90262T308	1315	32800	SH	DEFINED	01
UGI CORP	COM	902681105	10448	317375	SH	DEFINED	01
UGI CORP	COM	902681105	27	802	SH	DEFINED	01
UGI CORP	COM	902681105	121	3671	SH	DEFINED	01
UICI	COM	902737105	4017	272201	SH	DEFINED	01
UIL HOLDINGS CORP	COM	902748102	2163	44911	SH	DEFINED	01
UST INC	COM	902911106	389	10771	SH	DEFINED	01
UST INC	COM	902911106	1362	37734	SH	DEFINED	01
UST INC	COM	902911106	185	5100	SH	DEFINED	01
US BANCORP	COM	902973304	125472	4537883	SH	DEFINED	01
US BANCORP	COM	902973304	6128	221590	SH	DEFINED	01
US BANCORP	COM	902973304	13924	503598	SH	DEFINED	01
US BANCORP	COM	902973304	35564	1286099	SH	DEFINED	01
URS CORP	COM	903236107	7347	255293	SH	DEFINED	01
URS CORP	COM	903236107	23	766	SH	DEFINED	01
URS CORP	COM	903236107	130	4530	SH	DEFINED	01
USANA HEALTH SCIENCES INC.	COM	90328M107	270	11584	SH	DEFINED	01
USG CORP	COM	903293405	4316	246728	SH	DEFINED	01
USI HOLDINGS CORP	COM	90333H101	2971	200835	SH	DEFINED	01
US PHYSICAL THERAPY	COM	90337L108	3038	220100	SH	DEFINED	01
US UNWIRED INC	COM	90338R104	544	300500	SH	DEFINED	01
US ONCOLOGY INC	COM	90338W103	6504	440111	SH	DEFINED	01
ULTICOM INC	COM	903844108	1313	128000	SH	DEFINED	01
ULTIMATE ELECTRONICS	COM	903849107	270	41393	SH	DEFINED	01
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	1571	115100	SH	DEFINED	01
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	2	130	SH	DEFINED	01
ULTRA CLEAN HOLDINGS	COM	90385V107	38	5200	SH	DEFINED	01
ULTRALIFE BATTERIES INC	COM	903899102	1077	50500	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	4924	164100	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	22	716	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	103	3420	SH	DEFINED	01
ULTRATECH INC	COM	904034105	3358	144089	SH	DEFINED	01
UMPQUA HOLDINGS CORP	COM	904214103	1609	79695	SH	DEFINED	01
UNIBANCO ADR	COM	90458E107	115	4700	SH	DEFINED	01
UNION PACIFIC CORP	COM	907818108	12463	208349	SH	DEFINED	01
UNION PACIFIC CORP	COM	907818108	4712	78774	SH	DEFINED	01
UNION PACIFIC CORP	COM	907818108	4804	80310	SH	DEFINED	01
UNION PLANTERS CORP	COM	908068109	1785	59766	SH	DEFINED	01

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UNION PLANTERS CORP	COM	908068109	1281	42918	SH	DEFINED	01	0
UNIONBANCAL CORPORATION	COM	908906100	89	1706	SH	DEFINED	01	0
UNISOURCE ENERGY CRP	COM	909205106	5273	214625	SH	DEFINED	01	
UNISYS CORP	COM	909214108	1278	89522	SH	DEFINED	01	
UNISYS CORP	COM	909214108	1078	75508	SH	DEFINED	01	0
UNISYS CORP	COM	909214108	17123	1203300	SH	DEFINED	01	1
UNIT CORP	COM	909218109	11566	421796	SH	DEFINED	01	
UNIT CORP	COM	909218109	5	180	SH	DEFINED	01	0
UNITED AUTO GROUP	COM	909440109	98	3600	SH	DEFINED	01	
UNITED COMMUNITY BANKS/GA	COM	90984P105	1268	35578	SH	DEFINED	01	
UNITED BANCSHARES	COM	909907107	3764	123422	SH	DEFINED	01	
UNITED DEFENSE INDS	COM	91018B104	774	24327	SH	DEFINED	01	
UNITED DEFENSE INDS	COM	91018B104	110	3481	SH	DEFINED	01	0
UNITED DEFENSE INDS	COM	91018B104	96	3020	SH	DEFINED	01	0
UNITED DOMINION REAL.	COM	910197102	261	13315	SH	DEFINED	01	
UNITED FIRE & CASUALTY	COM	910331107	626	14800	SH	DEFINED	01	
UNITED FIRE AND CA CVT PFD	CONV PRF	910331305	1649	55000	SH	DEFINED	01	
UNITED MICROELECTRON	COM	910873207	16087	3093776	SH	DEFINED	01	
UNITED MICROELECTRON	COM	910873207	1559	299800	SH	DEFINED	01	0
UNITED MICROELECTRON	COM	910873207	18	3400	SH	DEFINED	01	0
UNITED NATIONAL GROUP LTD-A	COM	91103X102	8836	521000	SH	DEFINED	01	
UNITED NATIONAL GROUP LTD-A	COM	91103X102	4818	284082	SH	DEFINED	01	0
UNITED NATURAL FOOD	COM	911163103	2951	61365	SH	DEFINED	01	
UNITED NATURAL FOOD	COM	911163103	433	9000	SH	DEFINED	01	0
UNITED ONLINE INC	COM	911268100	4390	263522	SH	DEFINED	01	
UNITED ONLINE INC	COM	911268100	4	270	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	224255	3210995	SH	DEFINED	01	
UNITED PARCEL SERVIC	COM	911312106	4563	65332	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	18796	269128	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	24713	353950	SH	DEFINED	01	1
UNITED RENTALS INC	COM	911363109	453	25492	SH	DEFINED	01	
UNITED RENTALS INC	COM	911363109	211	11900	SH	DEFINED	01	1
US CELLULAR CORP	COM	911684108	3904	101000	SH	DEFINED	01	
UNITED STATES STEEL	COM	912909108	947	25393	SH	DEFINED	01	
UNITED STATES STEEL	COM	912909108	87	2345	SH	DEFINED	01	0
UNITED STATES STEEL	COM	912909108	960	25759	SH	DEFINED	01	0
UNITED STATES STEEL	COM	912909108	204	5400	SH	DEFINED	01	1
UNITED STATIONERS	COM	913004107	5014	119085	SH	DEFINED	01	
UNITED SURGICAL PAR	COM	913016309	4810	141719	SH	DEFINED	01	
UNITED SURGICAL PAR	COM	913016309	190	5600	SH	DEFINED	01	1
UNITED TECHNOLOGIES	COM	913017109	232758	2697070	SH	DEFINED	01	
UNITED TECHNOLOGIES	COM	913017109	7789	90267	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	15646	181305	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	9436	109385	SH	DEFINED	01	1
UNITED TECHNOLOGIES	COM	913017109	104	1205	SH	DEFINED	01	1
UNITED THERAPEUTICS	COM	91307C102	4492	188480	SH	DEFINED	01	
UNITED THERAPEUTICS	COM	91307C102	24	1003	SH	DEFINED	01	0
UNITED THERAPEUTICS	COM	91307C102	77	3251	SH	DEFINED	01	0
UNITEDGLOBALCOM INC..	COM	913247508	86	10144	SH	DEFINED	01	
UNITEDHEALTH GROUP	COM	91324P102	550344	8540397	SH	DEFINED	01	
UNITEDHEALTH GROUP	COM	91324P102	15839	245758	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	11362	176318	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	20162	313050	SH	DEFINED	01	1
UNITRIN INC	COM	913275103	1839	42871	SH	DEFINED	01	
UNITRIN INC	COM	913275103	89	2086	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	4081	340100	SH	DEFINED	01	
UNIVERSAL COMPRESION	COM	913431102	755	22967	SH	DEFINED	01	
UNIVERSAL COMPRESION	COM	913431102	35	1060	SH	DEFINED	01	0
UNIVERSAL COMPRESION	COM	913431102	165	5000	SH	DEFINED	01	0
UNIVERSAL CORP	COM	913456109	456	8968	SH	DEFINED	01	
UNIVERSAL DISPLAY CORP	COM	91347P105	115	9000	SH	DEFINED	01	1
UNIVERSAL ELECTRONICS INC	COM	913483103	3447	261139	SH	DEFINED	01	

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UNIVERSAL FOREST PRODUCTS	COM	913543104	3417	110704	SH	DEFINED	01
UNIVERSAL HEALTH REALTY INCOME	COM	91359E105	1459	43300	SH	DEFINED	01
UNIVERSAL HLTH CR-B.	COM	913903100	113	2453	SH	DEFINED	01
UNIVISION	COM	914906102	81448	2467394	SH	DEFINED	01
UNIVISION	COM	914906102	62918	1906026	SH	DEFINED	01
UNIVISION	COM	914906102	7765	235232	SH	DEFINED	01
UNOCAL CORP	COM	915289102	31212	837192	SH	DEFINED	01
UNOCAL CORP	COM	915289102	112	3000	SH	DEFINED	01
UNOCAL CORP	COM	915289102	2197	58921	SH	DEFINED	01
UNOCAL CORP	COM	915289102	4055	109000	SH	DEFINED	01
UNOVA INC.	COM	91529B106	393	18167	SH	DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	26847	1835102	SH	DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	894	61100	SH	DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	1943	132765	SH	DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	23	1563	SH	DEFINED	01
UNUMPROVIDENT CVT PFD	CONV PRF	91529Y403	12542	400000	SH	DEFINED	01
URBAN OUTFITTERS	COM	917047102	12956	269571	SH	DEFINED	01
URBAN OUTFITTERS	COM	917047102	29546	614740	SH	DEFINED	01
URBAN OUTFITTERS	COM	917047102	1096	22800	SH	DEFINED	01
USF CORP	COM	91729Q101	3043	88927	SH	DEFINED	01
VCA ANTECH INC	COM	918194101	5447	152900	SH	DEFINED	01
VCA ANTECH INC	COM	918194101	289	8146	SH	DEFINED	01
VCA ANTECH INC	COM	918194101	55	1550	SH	DEFINED	01
V. F. CORP	COM	918204108	2828	60575	SH	DEFINED	01
V. F. CORP	COM	918204108	1148	24585	SH	DEFINED	01
V. F. CORP	COM	918204108	183	3900	SH	DEFINED	01
VALASSIS COMMUNICATI	COM	918866104	1592	52382	SH	DEFINED	01
VALEANT PHARMACEUTICALS INTL	COM	91911X104	84	3517	SH	DEFINED	01
VALEANT PHARMACEUTICALS INTL	COM	91911X104	88	3671	SH	DEFINED	01
VALEANT PHARMACEUTICALS INTL	COM	91911X104	10393	435400	SH	DEFINED	01
VALERO ENERGY CORP	COM	91913Y100	322	5377	SH	DEFINED	01
VALERO ENERGY CORP	COM	91913Y100	120	2000	SH	DEFINED	01
VALERO ENERGY CORP	COM	91913Y100	48208	804168	SH	DEFINED	01
VALMONT INDUSTRIES	COM	920253101	1333	66711	SH	DEFINED	01
VALSPAR CORP	COM	920355104	106	2146	SH	DEFINED	01
VALUECLICK INC.	COM	92046N102	3611	334324	SH	DEFINED	01
VALUECLICK INC.	COM	92046N102	20	1810	SH	DEFINED	01
VALUECLICK INC.	COM	92046N102	80	7444	SH	DEFINED	01
VANS - INC	COM	921930103	66	4457	SH	DEFINED	01
VARCO INTL INC	COM	922122106	74	4131	SH	DEFINED	01
VARCO INTL INC	COM	922122106	37	2060	SH	DEFINED	01
VARIAN INC	COM	922206107	2218	55209	SH	DEFINED	01
VARIAN INC	COM	922206107	3	80	SH	DEFINED	01
VARIAN SEMICONDUCTOR	COM	922207105	8123	193404	SH	DEFINED	01
VARIAN SEMICONDUCTOR	COM	922207105	4	100	SH	DEFINED	01
VARIAN MEDICAL SYST.	COM	92220P105	339	3931	SH	DEFINED	01
VARIAN MEDICAL SYST.	COM	92220P105	552	6387	SH	DEFINED	01
VECTREN CORPORATION	COM	92240G101	79	3208	SH	DEFINED	01
VEECO	COM	922417100	2717	96842	SH	DEFINED	01
VENTAS INC	COM	92276F100	8899	323824	SH	DEFINED	01
VERITAS SOFTWARE	COM	923436109	175672	6528155	SH	DEFINED	01
VERITAS SOFTWARE	COM	923436109	5580	207261	SH	DEFINED	01
VERITAS SOFTWARE	COM	923436109	3397	126233	SH	DEFINED	01
VERITAS SOFTWARE	COM	923436109	262	9593	SH	DEFINED	01
VERITAS SOFTWARE	COM	923436109	2159	80240	SH	DEFINED	01
VERITY INC	COM	92343C106	1452	106226	SH	DEFINED	01
VERISIGN INC	COM	92343E102	65	3920	SH	DEFINED	01
VERISIGN INC	COM	92343E102	20	1220	SH	DEFINED	01
VERISIGN INC	COM	92343E102	2442	147134	SH	DEFINED	01
VERITAS DGC	COM	92343P107	2623	126688	SH	DEFINED	01
VERITAS DGC	COM	92343P107	207	10000	SH	DEFINED	01
VERIZON COMM	COM	92343V104	155851	4265231	SH	DEFINED	01

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VERIZON COMM	COM	92343V104	2744	75100	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	26599	727931	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	49423	1354066	SH	DEFINED	01	1
VERINT SYSTEMS INC	COM	92343X100	647	20930	SH	DEFINED	01	
VERSO TECHNOLOGIES INC	COM	925317109	45	27002	SH	DEFINED	01	
VERTEX PHARM	COM	92532F100	31	3289	SH	DEFINED	01	
VIACOM INC.	COM	925524100	7276	184000	SH	DEFINED	01	
VIACOM INC CL B	COM	925524308	433035	11044030	SH	DEFINED	01	
VIACOM INC CL B	COM	925524308	32571	830604	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	17601	448893	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	4865	124081	SH	DEFINED	01	1
VIAD CORP	COM	92552R109	703	29090	SH	DEFINED	01	
VIASAT INC	COM	92552V100	2463	98992	SH	DEFINED	01	
VIASYS HEALTHCARE	COM	92553Q209	4926	217763	SH	DEFINED	01	
VICOR CORP	COM	925815102	2163	176308	SH	DEFINED	01	
VICURON PHARMACEUTICALS INC	COM	926471103	498	21900	SH	DEFINED	01	
VICURON PHARMACEUTICALS INC	COM	926471103	5	220	SH	DEFINED	01	0
VIISAGE TECHNOLOGY INC	COM	92675K106	865	108813	SH	DEFINED	01	
VINTAGE PETE INC	COM	927460105	2875	196085	SH	DEFINED	01	
VIRGINIA COMMERCE BANCORP	COM	92778Q109	34	1150	SH	DEFINED	01	0
VIRGINIA COMMERCE BANCORP	COM	92778Q109	132	4400	SH	DEFINED	01	0
VISHAY INTRTECHNOLOG	COM	928298108	2036	95401	SH	DEFINED	01	
VISHAY INTRTECHNOLOG	COM	928298108	88	4122	SH	DEFINED	01	0
VISTEON CORP	COM	92839U107	8026	838649	SH	DEFINED	01	
VISTEON CORP	COM	92839U107	285	29758	SH	DEFINED	01	0
VISX INC	COM	92844S105	163	8370	SH	DEFINED	01	
VITAL SIGNS INC	COM	928469105	2607	77287	SH	DEFINED	01	
VITALWORKS INC	COM	928483106	1295	345400	SH	DEFINED	01	
VITESSE SEMICONDUCTOR CORP.	COM	928497106	2422	341516	SH	DEFINED	01	
VITESSE SEMICONDUCTOR CORP.	COM	928497106	3	420	SH	DEFINED	01	0
VITRAN CORP INC-A	COM	92850E107	491	33900	SH	DEFINED	01	
VIVENDI UNIVERSAL	COM	92851S204	7763	292500	SH	DEFINED	01	
VODAFONE GROUP PLC.	COM	92857W100	346190	14484953	SH	DEFINED	01	
VODAFONE GROUP PLC.	COM	92857W100	9689	405481	SH	DEFINED	01	0
VODAFONE GROUP PLC.	COM	92857W100	1247	52200	SH	DEFINED	01	0
VOLT INFO SCIENCES	COM	928703107	1044	42724	SH	DEFINED	01	
VORNADO REALTY TRUST	COM	929042109	6218	102805	SH	DEFINED	01	
VULCAN MATERIALS	COM	929160109	4227	89105	SH	DEFINED	01	
VULCAN MATERIALS	COM	929160109	92	1934	SH	DEFINED	01	0
VULCAN MATERIALS	COM	929160109	1098	23151	SH	DEFINED	01	0
VULCAN MATERIALS	COM	929160109	146	3100	SH	DEFINED	01	1
WD-40 CO	COM	929236107	1670	47713	SH	DEFINED	01	
WFS FINANCIAL INC	COM	92923B106	5258	121369	SH	DEFINED	01	
WFS FINANCIAL INC	COM	92923B106	38	857	SH	DEFINED	01	0
WFS FINANCIAL INC	COM	92923B106	141	3247	SH	DEFINED	01	0
WCI COMMUNITIES	COM	92923C104	900	35973	SH	DEFINED	01	
WCI COMMUNITIES	COM	92923C104	21	840	SH	DEFINED	01	0
WCI COMMUNITIES	COM	92923C104	90	3600	SH	DEFINED	01	0
WGL HOLDINGS INC	COM	92924F106	1377	45736	SH	DEFINED	01	
W HOLDING CO INC.	COM	929251106	498	26629	SH	DEFINED	01	
W-H ENERGY SERVICES INC	COM	92925E108	1108	76580	SH	DEFINED	01	
WMS INDUSTRIES INC	COM	929297109	2599	83830	SH	DEFINED	01	
WPP GROUP PLC -ADR	COM	929309300	2011	39500	SH	DEFINED	01	
WRC MEDIA INC 144A	COM	92931A108	0	10282	SH	DEFINED	01	0
WPS RESOURCES CORP	COM	92931B106	73	1532	SH	DEFINED	01	
WSFS FINANCIAL CORP	COM	929328102	4690	93470	SH	DEFINED	01	
WSFS FINANCIAL CORP	COM	929328102	26	520	SH	DEFINED	01	0
WSFS FINANCIAL CORP	COM	929328102	92	1824	SH	DEFINED	01	0
WABASH NATL	COM	929566107	9840	416898	SH	DEFINED	01	
WACHOVIA CORPORATION	COM	929903102	47978	1020791	SH	DEFINED	01	
WACHOVIA CORPORATION	COM	929903102	2436	51825	SH	DEFINED	01	0
WACHOVIA CORPORATION	COM	929903102	14063	299216	SH	DEFINED	01	0

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WACHOVIA CORPORATION	COM		929903102	66661	1418563	SH	DEFINED	01	1
WADDELL & REED FIN	COM		930059100	85	3485	SH	DEFINED	01	
WAL MART STORES	COM		931142103	639424	10712424	SH	DEFINED	01	
WAL MART STORES	COM		931142103	19395	324931	SH	DEFINED	01	0
WAL MART STORES	COM		931142103	61004	1022013	SH	DEFINED	01	0
WAL MART STORES	COM		931142103	147390	2468723	SH	DEFINED	01	1
WALGREEN CO.	COM		931422109	2196	66656	SH	DEFINED	01	
WALGREEN CO.	COM		931422109	3	95	SH	DEFINED	01	0
WALGREEN CO.	COM		931422109	7685	233223	SH	DEFINED	01	0
WALGREEN CO.	COM		931422109	38757	1177333	SH	DEFINED	01	1
WALTER INDUSTRIES	COM		93317Q105	144	12039	SH	DEFINED	01	
WANT-WANT HOLDINGS.	COM		933697997	335	264030	SH	DEFINED	01	
WARNACO GROUP INC	COM		934390402	5384	268000	SH	DEFINED	01	
WARNACO GROUP INC	COM		934390402	38	1910	SH	DEFINED	01	0
WARNACO GROUP INC	COM		934390402	139	6900	SH	DEFINED	01	0
WASHINGTON FED INC	COM		938824109	85	3320	SH	DEFINED	01	
WASHINGTON GROUP INTL INC	COM		938862208	7825	213750	SH	DEFINED	01	
WASHINGTON GROUP INTL INC	COM		938862208	29	790	SH	DEFINED	01	0
WASHINGTON GROUP INTL INC	COM		938862208	128	3500	SH	DEFINED	01	0
WASHINGTON MUT INC	COM		939322103	134835	3156968	SH	DEFINED	01	
WASHINGTON MUT INC	COM		939322103	3712	86928	SH	DEFINED	01	0
WASHINGTON MUT INC	COM		939322103	10491	245641	SH	DEFINED	01	0
WASHINGTON MUT INC	COM		939322103	8570	200700	SH	DEFINED	01	1
WASHINGTON MUT INC	COM		939322103	1419	33223	SH	DEFINED	01	1
WASHINGTON POST CI B	COM		939640108	356	403	SH	DEFINED	01	
WASTE CONNECTION	COM		941053100	5089	127850	SH	DEFINED	01	
WASTE CONNECTION	COM		941053100	159	4000	SH	DEFINED	01	0
WASTE CONNECTIONS CVT	CONV	BND	941053AB6	2009	1900000	PRN	DEFINED	01	
WASTE MANAGEMENT INC	COM		94106L109	197177	6533372	SH	DEFINED	01	
WASTE MANAGEMENT INC	COM		94106L109	4288	142021	SH	DEFINED	01	0
WASTE MANAGEMENT INC	COM		94106L109	6123	202870	SH	DEFINED	01	0
WASTE MANAGEMENT INC	COM		94106L109	34023	1127700	SH	DEFINED	01	1
WATERS CORPORATION	COM		941848103	322	7890	SH	DEFINED	01	
WATERS CORPORATION	COM		941848103	1128	27625	SH	DEFINED	01	0
WATSCO	COM		942622200	4462	153835	SH	DEFINED	01	
WATSON PHARMACEUTICA	COM		942683103	383	8960	SH	DEFINED	01	
WATSON PHARMACEUTICA	COM		942683103	21	500	SH	DEFINED	01	0
WATSON PHARMACEUTICA	COM		942683103	1051	24570	SH	DEFINED	01	0
WATSON PHARM CVT	CONV	BND	942683AC7	1873	1500000	PRN	DEFINED	01	
WATSON PHARM CVT	CONV	BND	942683AC7	1249	1000000	PRN	DEFINED	01	0
WATSON WYATT & CO.	COM		942712100	2330	92330	SH	DEFINED	01	
WATTS WATER TECHNOLOGIES	COM		942749102	5295	226378	SH	DEFINED	01	
WAUSAU MOSINEE PAPER	COM		943315101	2379	168874	SH	DEFINED	01	
WAYPOINT FINANCIAL CORP	COM		946756103	2534	94486	SH	DEFINED	01	
WEATHERFORD INTL CVT	CONV	BND	947074AB6	1972	3100000	PRN	DEFINED	01	
WEATHERFORD INTL CVT	CONV	BND	947074AB6	636	1000000	PRN	DEFINED	01	0
WEBEX COMMUNICATIONS	COM		94767L109	4309	144945	SH	DEFINED	01	
WEBEX COMMUNICATIONS	COM		94767L109	4	140	SH	DEFINED	01	0
WEBSense INC	COM		947684106	6953	234810	SH	DEFINED	01	
WEBSense INC	COM		947684106	5	180	SH	DEFINED	01	0
WEBMETHODS INC..	COM		94768C108	1344	142900	SH	DEFINED	01	
WEBSTER FINANCIAL	COM		947890109	98	1930	SH	DEFINED	01	
WEBZEN INC-SPONS ADR	COM		94846M102	678	72520	SH	DEFINED	01	
WEIDER NUTRITION INT.	COM		948603105	520	109800	SH	DEFINED	01	
WEINGARTEN REALTY IN	COM		948741103	156	4522	SH	DEFINED	01	
WEIS MARKETS INC	COM		948849104	2092	62000	SH	DEFINED	01	
WELLCHOICE INC	COM		949475107	21567	584468	SH	DEFINED	01	
WELLCHOICE INC	COM		949475107	11	300	SH	DEFINED	01	0
WELLMAN INC	COM		949702104	747	89513	SH	DEFINED	01	
WELLPOINT	COM		94973H108	93939	826061	SH	DEFINED	01	
WELLPOINT	COM		94973H108	44	387	SH	DEFINED	01	0
WELLPOINT	COM		94973H108	4015	35304	SH	DEFINED	01	0

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WELLPOINT	COM	94973H108	7372	64840	SH	DEFINED	01	1
WELLS FARGO & CO (NEW)	COM	949746101	238172	4202800	SH	DEFINED	01	
WELLS FARGO & CO (NEW)	COM	949746101	7626	134583	SH	DEFINED	01	0
WELLS FARGO & CO (NEW)	COM	949746101	22341	394236	SH	DEFINED	01	0
WELLS FARGO & CO (NEW)	COM	949746101	61380	1082737	SH	DEFINED	01	1
WELLS FARGO CVT	CONV BND	949746FA4	3970	4000000	PRN	DEFINED	01	
WELLSFORD REAL PROP	COM	950240200	6242	342600	SH	DEFINED	01	
WENDYS INTL INC	COM	950590109	302	7407	SH	DEFINED	01	
WENDYS INTL INC	COM	950590109	2	47	SH	DEFINED	01	0
WENDYS INTL INC	COM	950590109	1055	25934	SH	DEFINED	01	0
WENDYS INTL INC	COM	950590109	14223	349793	SH	DEFINED	01	1
WERNER ENTERPRISES	COM	950755108	64	3367	SH	DEFINED	01	
WESCAST INDUSTRIES	COM	950813105	3040	102300	SH	DEFINED	01	
WESCO INTERNATIONAL	COM	95082P105	108	7196	SH	DEFINED	01	
WEST CORP	COM	952355105	7948	319214	SH	DEFINED	01	
WEST CORP	COM	952355105	92	3678	SH	DEFINED	01	0
WEST PHARMACEUTICAL	COM	955306105	88	2361	SH	DEFINED	01	
WEST AMERICA BANCORP	COM	957090103	70	1381	SH	DEFINED	01	
WESTAR ENERGY INC.	COM	95709T100	4213	201003	SH	DEFINED	01	
WESTAR ENERGY INC.	COM	95709T100	41	1960	SH	DEFINED	01	0
WESTAR ENERGY INC.	COM	95709T100	184	8800	SH	DEFINED	01	0
WESTELL TECHNOLOGIES	COM	957541105	1693	231800	SH	DEFINED	01	
WESTCORP	COM	957907108	1481	33597	SH	DEFINED	01	
WESTERN DIGITAL	COM	958102105	3608	321300	SH	DEFINED	01	
WESTERN DIGITAL	COM	958102105	1	130	SH	DEFINED	01	0
WESTERN GAS RESOURCE	COM	958259103	1988	39078	SH	DEFINED	01	
WESTERN GAS RESOURCE	COM	958259103	6	110	SH	DEFINED	01	0
WESTERN SIERRA BANCORP	COM	959522103	74	1677	SH	DEFINED	01	
WESTERN WIRELESS	COM	95988E204	36728	1571604	SH	DEFINED	01	
WESTERN WIRELESS	COM	95988E204	2821	120695	SH	DEFINED	01	0
WESTERN WIRELESS	COM	95988E204	94	4030	SH	DEFINED	01	0
WESTPORT RESOURCES CORP	COM	961418100	800	24250	SH	DEFINED	01	
WESTWOOD ONE CORP	COM	961815107	35383	1201440	SH	DEFINED	01	
WESTWOOD ONE CORP	COM	961815107	1144	38856	SH	DEFINED	01	0
WESTWOOD ONE CORP	COM	961815107	1905	64700	SH	DEFINED	01	0
WET SEAL INC	COM	961840105	695	84300	SH	DEFINED	01	
WEYERHAEUSER	COM	962166104	55444	846509	SH	DEFINED	01	
WEYERHAEUSER	COM	962166104	1900	28998	SH	DEFINED	01	0
WEYERHAEUSER	COM	962166104	4165	63586	SH	DEFINED	01	0
WEYERHAEUSER	COM	962166104	4582	70000	SH	DEFINED	01	1
WHIRLPOOL CORP	COM	963320106	58549	850126	SH	DEFINED	01	
WHIRLPOOL CORP	COM	963320106	2741	39800	SH	DEFINED	01	0
WHIRLPOOL CORP	COM	963320106	2345	34061	SH	DEFINED	01	0
WHIRLPOOL CORP	COM	963320106	144	2100	SH	DEFINED	01	1
WHIRLPOOL FIN PFD \$100 B 6.55	PRF	963328208	946	9018	SH	DEFINED	01	
WHITNEY HOLDING CORP	COM	966612103	4731	113356	SH	DEFINED	01	
WHOLE FOODS MARKET	COM	966837106	83128	1109121	SH	DEFINED	01	
WHOLE FOODS MARKET	COM	966837106	103827	1385250	SH	DEFINED	01	0
WHOLE FOODS MARKET	COM	966837106	9119	121670	SH	DEFINED	01	0
WILD OATS MARKETS	COM	96808B107	1915	161900	SH	DEFINED	01	
JOHN WILEY-JW.A	COM	968223206	33	1111	SH	DEFINED	01	0
WILLBROS GROUP INC.	COM	969199108	7188	478900	SH	DEFINED	01	
WILLIAM COMPANIES	COM	969457100	378	39544	SH	DEFINED	01	
WILLIAM COMPANIES	COM	969457100	2061	215375	SH	DEFINED	01	0
WILLIAM COMPANIES	COM	969457100	1128	117914	SH	DEFINED	01	0
WILLIAM COMPANIES	COM	969457100	25	2600	SH	DEFINED	01	1
CLAYTON WILLIAMS ENERGY INC	COM	969490101	345	9947	SH	DEFINED	01	
WILLIAMS SONOMA	COM	969904101	66444	1942812	SH	DEFINED	01	
WILLIAMS SONOMA	COM	969904101	87096	2546690	SH	DEFINED	01	0
WILLIAMS SONOMA	COM	969904101	7753	226700	SH	DEFINED	01	0
WILLIAMS SONOMA	COM	969904101	116	3400	SH	DEFINED	01	1
WILMINGTON TRUST COR	COM	971807102	1860	49792	SH	DEFINED	01	

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WARRANTS	WT	97187@117	49	12	SH	DEFINED	01	0
WARRANTS	WT	97188#AA4	47	12	SH	DEFINED	01	0
WILSHIRE NY ADVIS WT	WT	971880117	44	6	SH	DEFINED	01	
WILSHIRE NY ADVIS WT	WT	971880117	104	14	SH	DEFINED	01	0
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01	
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01	0
WILSHIRE NY ADVISOR	WT	971993118	34	30	SH	DEFINED	01	
WILSHIRE NY ADVISOR	WT	971993118	34	30	SH	DEFINED	01	0
WILSHIRE ST BANK-L.A. CALIF	COM	97200A101	225	9389	SH	DEFINED	01	
WILSON GREATBATCH	COM	972232102	2797	77110	SH	DEFINED	01	
WIND RIVER	COM	973149107	38	3398	SH	DEFINED	01	
WINN-DIXIE	COM	974280109	299	39363	SH	DEFINED	01	
WINN-DIXIE	COM	974280109	90	11813	SH	DEFINED	01	0
WINN-DIXIE	COM	974280109	245	32270	SH	DEFINED	01	0
WINNEBAGO IND INC	COM	974637100	7487	240206	SH	DEFINED	01	
WINTRUST FINANCIAL	COM	97650W108	8626	177383	SH	DEFINED	01	
WINTRUST FINANCIAL	COM	97650W108	24	515	SH	DEFINED	01	0
WINTRUST FINANCIAL	COM	97650W108	79	1621	SH	DEFINED	01	0
WIPRO ADS REP 1 ORD SHS INR2	COM	97651M109	421	10000	SH	DEFINED	01	1
WISCONSIN ENERGY	COM	976657106	161	5017	SH	DEFINED	01	
WISCONSIN ENERGY	COM	976657106	1264	39318	SH	DEFINED	01	0
WOLVERINE TUBE INC	COM	978093102	289	34471	SH	DEFINED	01	
WOLVERINE WORLD WIDE	COM	978097103	5835	241817	SH	DEFINED	01	
WOLVERINE WORLD WIDE	COM	978097103	28	1159	SH	DEFINED	01	0
WOLVERINE WORLD WIDE	COM	978097103	125	5198	SH	DEFINED	01	0
WOODHEAD INDUSTRIES INC	COM	979438108	261	17400	SH	DEFINED	01	
WOODWARD GOVERNOR CO	COM	980745103	7620	119553	SH	DEFINED	01	
WORLD ACCEPTANCE CORP	COM	981419104	99	5058	SH	DEFINED	01	
WORTHINGTON IND	COM	981811102	108	5624	SH	DEFINED	01	
WORTHINGTON IND	COM	981811102	377	19675	SH	DEFINED	01	0
WORTHINGTON IND	COM	981811102	50	2600	SH	DEFINED	01	1
WRIGHT MEDICAL GROUP.	COM	98235T107	538	17530	SH	DEFINED	01	
WRIGHT MEDICAL GROUP.	COM	98235T107	18851	614000	SH	DEFINED	01	0
WRIGHT MEDICAL GROUP.	COM	98235T107	703	22900	SH	DEFINED	01	0
WRIGLEY WM JR CO	COM	982526105	24214	409576	SH	DEFINED	01	
WRIGLEY WM JR CO	COM	982526105	3025	51175	SH	DEFINED	01	0
WRIGLEY WM JR CO	COM	982526105	32043	542381	SH	DEFINED	01	1
WYETH	COM	983024100	67295	1792203	SH	DEFINED	01	
WYETH	COM	983024100	3616	96270	SH	DEFINED	01	0
WYETH	COM	983024100	11413	303933	SH	DEFINED	01	0
WYETH	COM	983024100	4157	110793	SH	DEFINED	01	1
XM SATELLITE RADIO.	COM	983759101	8540	305010	SH	DEFINED	01	
XM SATELLITE RADIO.	COM	983759101	12689	453150	SH	DEFINED	01	0
XM SATELLITE RADIO.	COM	983759101	476	17000	SH	DEFINED	01	0
X-RITE INC	COM	983857103	939	63077	SH	DEFINED	01	
XTO ENERGY INC	COM	98385X106	21393	847636	SH	DEFINED	01	
XTO ENERGY INC	COM	98385X106	498	19714	SH	DEFINED	01	0
XTO ENERGY INC	COM	98385X106	2102	83332	SH	DEFINED	01	1
XCEL ENERGY INC	COM	98389B100	9636	541007	SH	DEFINED	01	
XCEL ENERGY INC	COM	98389B100	1616	90751	SH	DEFINED	01	0
XCEL ENERGY INC	COM	98389B100	45	2500	SH	DEFINED	01	1
XCYTE THERAPIES INC	COM	98389F309	187	25000	SH	DEFINED	01	1
XETA TECHNOLOGIES INC	COM	983909102	173	27650	SH	DEFINED	01	
XILINX	COM	983919101	31557	830476	SH	DEFINED	01	
XILINX	COM	983919101	63395	1668314	SH	DEFINED	01	0
XILINX	COM	983919101	5442	143210	SH	DEFINED	01	0
XEROX CVT PFD 144A	CONV PRF	98411F202	20781	250000	SH	DEFINED	01	
XEROX	COM	984121103	9772	670662	SH	DEFINED	01	
XEROX	COM	984121103	89	6076	SH	DEFINED	01	0
XEROX	COM	984121103	2645	181534	SH	DEFINED	01	0
XEROX	COM	984121103	94168	6467600	SH	DEFINED	01	1
XEROX CORP CVT PFD	CONV PRF	984121509	10324	77050	SH	DEFINED	01	

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XEROX CORP CVT PFD	CONV PRF	984121509	395	2950	SH	DEFINED	01	0
YAHOO INC	COM	984332106	22435	461707	SH	DEFINED	01	
YAHOO INC	COM	984332106	1348	27802	SH	DEFINED	01	0
YAHOO INC	COM	984332106	7438	153081	SH	DEFINED	01	0
YAHOO INC	COM	984332106	11766	242500	SH	DEFINED	01	1
YAHOO INC	COM	984332106	2712	55814	SH	DEFINED	01	1
YAHOO INC CVT	CONV BND	984332AB2	2158	1600000	PRN	DEFINED	01	
YAHOO INC CVT	CONV BND	984332AB2	2293	1700000	PRN	DEFINED	01	0
YANKEE CANDLE	COM	984757104	4195	152137	SH	DEFINED	01	
YANKEE CANDLE	COM	984757104	2	60	SH	DEFINED	01	0
YELLOW ROADWAY CORP.	COM	985577105	6663	197915	SH	DEFINED	01	
YELLOW ROADWAY CORP.	COM	985577105	152	4500	SH	DEFINED	01	0
YELLOW ROADWAY CORP.	COM	985577105	24624	734400	SH	DEFINED	01	1
YORK INTL CORP NEW	COM	986670107	59456	1512489	SH	DEFINED	01	
YOUNG BROADCASTING	COM	987434107	2353	130000	SH	DEFINED	01	
YOUNG INNOVATIONS	COM	987520103	211	6000	SH	DEFINED	01	
KNOWLEDGE MECH PFD B	COM	987797305	0	522294	SH	DEFINED	01	
YUM BRANDS INC	COM	988498101	727	19122	SH	DEFINED	01	
YUM BRANDS INC	COM	988498101	2543	66930	SH	DEFINED	01	0
YUKOS ADR	COM	98849W108	261	4308	SH	DEFINED	01	
ZALE CORP	COM	988858106	6789	110297	SH	DEFINED	01	
ZEBRA TECH	COM	989207105	21899	315671	SH	DEFINED	01	
ZEBRA TECH	COM	989207105	31882	459600	SH	DEFINED	01	0
ZEBRA TECH	COM	989207105	1200	17300	SH	DEFINED	01	0
ZENITH NATIONAL	COM	989390109	2077	52985	SH	DEFINED	01	
ZIMMER HOLDINGS INC	COM	98956P102	30565	414271	SH	DEFINED	01	
ZIMMER HOLDINGS INC	COM	98956P102	303	4114	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	COM	98956P102	4061	55040	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	COM	98956P102	49878	676997	SH	DEFINED	01	1
ZIONS BANCORPORATION	COM	989701107	333	5828	SH	DEFINED	01	
ZIONS BANCORPORATION	COM	989701107	3	53	SH	DEFINED	01	0
ZIONS BANCORPORATION	COM	989701107	1169	20445	SH	DEFINED	01	0
ZIX CORP	COM	98974P100	1143	78427	SH	DEFINED	01	
ZORAN CORP	COM	98975F101	1771	101993	SH	DEFINED	01	
ZYMOGENETICS INC	COM	98985T109	1622	105000	SH	DEFINED	01	0
EXP 2/1/07	WT	BOA0BZWZ6	0	3000	SH	DEFINED	01	
PAXONET PFD 0% SERIES C	PRF	BOA0C7UU0	0	1889432	SH	DEFINED	01	
BANDWIDTH9 SER F PFD 0% CVT	CONV PRF	BOA0C7XF0	0	1413043	SH	DEFINED	01	
PREV PROTEIN DELIVER	PRF	BOA0C7XU7	0	6000000	SH	DEFINED	01	
AURIGIN SYSTEMS PFD	PRF	BOA0C7Y69	0	6097561	SH	DEFINED	01	
SAGA GAME WORKS INC	CONV PRF	BOA0C7Z01	0	96768	SH	DEFINED	01	
MARKETSOFT CVT PFD	CONV PRF	BOA0C7ZQ4	1024	2049180	SH	DEFINED	01	
PORTERA SER G PFD	CONV PRF	BOA0C8015	0	4253735	SH	DEFINED	01	
THEROX INC	CONV PRF	BOA0C8148	8696	2173913	SH	DEFINED	01	
MARS INC D CVT PFD	CONV PRF	BOA0C8304	0	4761905	SH	DEFINED	01	
FIBROGEN INC CVT PFD	CONV PRF	BOA0C83X2	9000	3340757	SH	DEFINED	01	
MARS INC PFD SER G.	PRF	BOA0C84J2	0	7140000	SH	DEFINED	01	
CBEYOND COMMUNICATIO	PRF	BOA0C85B8	472	136251	SH	DEFINED	01	
CBEYOND COMM LLC	PRF	BOA0CEU76	0	8990	SH	DEFINED	01	
BKX - PHIL KBW BANKS INDEX OPT	OPT	BKW/PA	216	4550	SH	DEFINED	01	0
DAIMLERCHRYSLER AG	COM	D1668R123	835	20000	SH	DEFINED	01	
DEUTSCHE BANK AG	COM	D18190898	3340	40000	SH	DEFINED	01	
NESTLE HOLDING CVT	CONV BND	EC2480951	2071	1800000	PRN	DEFINED	01	
MEXICO VRR SERIES B RIGHTS	WT	EC5952972	0	2000000	SH	DEFINED	01	
MEXICO VRR SERIES C RIGHTS.	WT	EC5953053	0	2000000	SH	DEFINED	01	
MEXICO VRR SERIES D	WT	EC5953210	0	2000000	SH	DEFINED	01	
MEXICO VRR SERIES E	WT	EC6127640	0	2000000	SH	DEFINED	01	
GLENCORE FINANCE CVT	CONV BND	ED1571824	2343	1800000	PRN	DEFINED	01	
XL CAPITAL 6.5 5/15/07 PFD	PRF	EP0112714	3335	130000	SH	DEFINED	01	0
ACE LIMITED	COM	G0070K103	157356	3688652	SH	DEFINED	01	
ACE LIMITED	COM	G0070K103	7109	166646	SH	DEFINED	01	0
ACE LIMITED	COM	G0070K103	5534	129705	SH	DEFINED	01	0

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ACE LIMITED	COM	G0070K103	4686	110000	SH	DEFINED	01	1
AMDOCS	COM	G02602103	2	60	SH	DEFINED	01	0
APEX SILVER MINE LTD.	COM	G04074103	2310	102400	SH	DEFINED	01	
ARCH CAPITAL GROUP	COM	G0450A105	870	20700	SH	DEFINED	01	
ASPEN INSURANCE HOLDINGS LTD	COM	G05384105	2343	91000	SH	DEFINED	01	
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	34930	1182070	SH	DEFINED	01	
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	22947	776569	SH	DEFINED	01	0
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	1827	61850	SH	DEFINED	01	0
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	969	32870	SH	DEFINED	01	1
ACCENTURE LTD-CL A	COM	G1150G111	26290	1060093	SH	DEFINED	01	
ACCENTURE LTD-CL A	COM	G1150G111	3155	127247	SH	DEFINED	01	0
ACCENTURE LTD-CL A	COM	G1150G111	38027	1535378	SH	DEFINED	01	1
BUNGE LIMITED	COM	G16962105	3695	91870	SH	DEFINED	01	0
CHINA YACHAI INT`L	COM	G21082105	320	15970	SH	DEFINED	01	
COOPER INDUSTRIES	COM	G24182100	29816	521423	SH	DEFINED	01	
COOPER INDUSTRIES	COM	G24182100	1197	20938	SH	DEFINED	01	0
COOPER INDUSTRIES	COM	G24182100	513	9000	SH	DEFINED	01	1
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	29506	830210	SH	DEFINED	01	
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	5206	146520	SH	DEFINED	01	0
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	20	550	SH	DEFINED	01	0
EVEREST RE GROUP LTD	COM	G3223R108	13589	159047	SH	DEFINED	01	
EVEREST RE GROUP LTD	COM	G3223R108	63732	745926	SH	DEFINED	01	1
GARMIN LTD	COM	G37260109	23	538	SH	DEFINED	01	0
GLOBAL CROSSING LTD.	COM	G3921A175	98	4886	SH	DEFINED	01	0
GLOBALSANTAFE CORP	COM	G3930E101	22366	805400	SH	DEFINED	01	
GLOBALSANTAFE CORP	COM	G3930E101	97	3500	SH	DEFINED	01	0
HELEN OF TROY CORP L.	COM	G4388N106	3363	108427	SH	DEFINED	01	
HELEN OF TROY CORP L.	COM	G4388N106	17	580	SH	DEFINED	01	0
HELEN OF TROY CORP L.	COM	G4388N106	81	2600	SH	DEFINED	01	0
INGERSOLL-RAND CO	COM	G4776G101	106277	1570973	SH	DEFINED	01	
INGERSOLL-RAND CO	COM	G4776G101	4120	60917	SH	DEFINED	01	0
INGERSOLL-RAND CO	COM	G4776G101	3620	53515	SH	DEFINED	01	0
IPC HOLDINGS LTD	COM	G4933P101	12569	319100	SH	DEFINED	01	
IPC HOLDINGS LTD	COM	G4933P101	24	607	SH	DEFINED	01	0
IPC HOLDINGS LTD	COM	G4933P101	114	2894	SH	DEFINED	01	0
MARVELL TECH GP LTD	COM	G5876H105	66	1470	SH	DEFINED	01	
MARVELL TECH GP LTD	COM	G5876H105	29	648	SH	DEFINED	01	0
MAX RE CAPITAL LTD	COM	G6052F103	7800	345141	SH	DEFINED	01	0
MONTPELIER RE HLDS LTD	COM	G62185106	4667	125300	SH	DEFINED	01	
MONTPELIER RE HLDS LTD	COM	G62185106	673	18060	SH	DEFINED	01	0
NABORS INDUSTRIES IN	COM	G6359F103	50773	1109780	SH	DEFINED	01	
NABORS INDUSTRIES IN	COM	G6359F103	1023	22365	SH	DEFINED	01	0
NABORS INDUSTRIES IN	COM	G6359F103	3206	70067	SH	DEFINED	01	0
NABORS INDUSTRIES IN	COM	G6359F103	26182	573858	SH	DEFINED	01	1
NOBLE CORP	COM	G65422100	336	8736	SH	DEFINED	01	
NOBLE CORP	COM	G65422100	1174	30560	SH	DEFINED	01	0
02MICRO INTERNATIONAL.	COM	G6797E106	620	36000	SH	DEFINED	01	
02MICRO INTERNATIONAL.	COM	G6797E106	222	12900	SH	DEFINED	01	0
PARTNERRE LTD	COM	G6852T105	9186	162758	SH	DEFINED	01	1
PLATINUM UNDERWRITERS HLDGS	COM	G7127P100	435	13560	SH	DEFINED	01	
PXRE GROUP LTD	COM	G73018106	1556	55672	SH	DEFINED	01	
RADICA GAMES LTD	COM	G7342H107	1672	184750	SH	DEFINED	01	
RENAISSANCE RE HLDGS	COM	G7496G103	50011	961874	SH	DEFINED	01	1
SCOTTIS RE GROUP LIMITED	COM	G7885T104	4908	202900	SH	DEFINED	01	
SINA CORP.	COM	G81477104	64	1680	SH	DEFINED	01	
UTI WORLDWIDE INC	COM	G87210103	608	13600	SH	DEFINED	01	
TRANSOCEAN INC	COM	G90078109	44565	1597839	SH	DEFINED	01	
TRANSOCEAN INC	COM	G90078109	559	20045	SH	DEFINED	01	0
TRANSOCEAN INC	COM	G90078109	3996	143287	SH	DEFINED	01	0
TRANSOCEAN INC	COM	G90078109	32596	1169110	SH	DEFINED	01	1
WEATHERFORD INTL	COM	G95089101	60652	1443079	SH	DEFINED	01	
WEATHERFORD INTL	COM	G95089101	2456	58440	SH	DEFINED	01	0

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WEATHERFORD INTL	COM	G95089101	20	470	SH	DEFINED	01	0	
WILLIS GRP HLDS LTD	COM	G96655108	46076	1238600	SH	DEFINED	01		
WILLIS GRP HLDS LTD	COM	G96655108	2725	73240	SH	DEFINED	01	0	
WILLIS GRP HLDS LTD	COM	G96655108	595	16000	SH	DEFINED	01	0	
XL CAPITAL LTD CL A	COM	G98255105	158794	2088305	SH	DEFINED	01		
XL CAPITAL LTD CL A	COM	G98255105	3939	51800	SH	DEFINED	01	0	
XL CAPITAL LTD CL A	COM	G98255105	6527	85832	SH	DEFINED	01	0	
XL CAPITAL LTD CL A	COM	G98255105	2826	37200	SH	DEFINED	01	1	
XOMA LTD	COM	G9825R107	61	12000	SH	DEFINED	01	1	
OSI PHARMACEUTICALS INC APR 04	OPT	GHU/DI	47	730	SH	CALL	DEFINED	01	0
ALCON	COM	H01301102	402	6368	SH	DEFINED	01	0	
ISHARES RUSSELL 2000 APR 04 11	OPT	IWT/PI	652	8695	SH	PUT	DEFINED	01	0
AUDIOCODES LTD	COM	M15342104	480	41410	SH	DEFINED	01		
CHECKPOINT SOFTWARE	COM	M22465104	3754	164866	SH	DEFINED	01		
CHECKPOINT SOFTWARE	COM	M22465104	2576	113145	SH	DEFINED	01	0	
CHECKPOINT SOFTWARE	COM	M22465104	30	1303	SH	DEFINED	01	0	
CHECKPOINT SOFTWARE	COM	M22465104	12431	545950	SH	DEFINED	01	1	
CHECKPOINT SOFTWARE	COM	M22465104	893	39200	SH	DEFINED	01	1	
ECTEL LTD	COM	M29925100	1571	415500	SH	DEFINED	01		
ORBOTECH LTD	COM	M75253100	203	8420	SH	DEFINED	01		
ORBOTECH LTD	COM	M75253100	72	3000	SH	DEFINED	01	0	
ORBOTECH LTD	COM	M75253100	3113	129400	SH	DEFINED	01	1	
ORBOTECH LTD	COM	M75253100	606	25200	SH	DEFINED	01	1	
RADWARE LTD.	COM	M81873107	74	2800	SH	DEFINED	01	0	
TARO PHARMACEUTICAL	COM	M8737E108	822	14180	SH	DEFINED	01		
VERISITY LTD.	COM	M97385112	284	30700	SH	DEFINED	01		
ASML HLDG NV-NY REG.	COM	N07059111	25570	1395000	SH	DEFINED	01		
CORE LABS	COM	N22717107	85	4000	SH	DEFINED	01	0	
ORTHOFIX INTL	COM	N6748L102	1038	21000	SH	DEFINED	01		
NTL INC JUN 04 70C	OPT	NUD/FN	73	330	SH	CALL	DEFINED	01	0
BCO LATINOAMERICAN CLASS'E'COM	COM	P16994132	8949	492500	SH	DEFINED	01	1	
KERZNER INTL LTD	COM	P6065Y107	4692	105800	SH	DEFINED	01		
STEINER LEISURE LTD.	COM	P8744Y102	439	27100	SH	DEFINED	01		
PEOPLESOFT JUL 04 20C	OPT	PQO/GD	530	5300	SH	CALL	DEFINED	01	0
NASDAQ 100 QQQ JUN 04	OPT	QAVRGC004	8698	128850	SH	PUT	DEFINED	01	
RETAIL HOLDERS TRUST 4/04 90P	OPT	RTH/PR	76	1900	SH	PUT	DEFINED	01	0
S&P 500 INDEX JUN 04 1100P	OPT	SPT/RT	713	300	SH	PUT	DEFINED	01	0
ROYAL CARIBBEAN	COM	V7780T103	58809	1333541	SH	DEFINED	01		
FREDDIE MAC JAN 06 50C	OPT	WFF/AJ	265	200	SH	CALL	DEFINED	01	0
PHILA GOLD & SILVER INDEX JUN	OPT	XAV/FA	548	800	SH	CALL	DEFINED	01	0
ASE TEST LTD	COM	Y02516105	2083	189400	SH	DEFINED	01		
FLEXTRONICS INTL LTD	COM	Y2573F102	24160	1403000	SH	DEFINED	01		
FLEXTRONICS INTL LTD	COM	Y2573F102	53	3073	SH	DEFINED	01	0	
OMI CORP	COM	Y6476W104	3495	305571	SH	DEFINED	01		
TEEKAY SHIPPING	COM	Y8564W103	77	1120	SH	DEFINED	01		
TATA MOTORS LTD-SPON GDR	COM	Y85740127	185	16730	SH	DEFINED	01		