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AMERICAN EXPRESS FINANCIAL CORP
Form 13F-HR
August 03, 2004

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

FORM 13 (F) COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

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

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

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

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List of Other Included Managers:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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