AMERICAN EXPRESS FINANCIAL ADVISORS
Form 13F-HR
May 02, 2002

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: March 28, 2002

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: John Knight
Title: V.P. Investment Accounting
Phone: 612-671-3618

Signature, Place, and Date of Signing:

/s/ John Knight	Minneapolis, MN	April 22, 2002
[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: 7609
Form 13F Information Table Value Total: $85514383 (thousands)

List of Other Included Managers:

No.	13F File Number	Name
01	28-698	American Express Company
02	28-2069	IDS Advisory Group, Inc.
03	28-1151	American Express Trust Company
04	28-140	American Express Certificate Company
05	28-143	IDS Life Insurance Company
06		IDS Life Insurance Company of New York
07		American Partners Life
08		American Centurion Life of New York
09		American Enterprise Life
10		State Street
11		American Express Asset Management International
12		American Express Asset Management International-Japan
13		American Express Asset Management Limited

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	O MA
AAR	COM	000361105	888	82415	SH		DEFINED	01
ABENGOA	COM	000369991	114	16000	SH		DEFINED	01
ABN AMRO HOLDING NV	COM	000770990	1511	79548	SH		DEFINED	01
AC MOORE	COM	00086T103	599	15700	SH		DEFINED	01
ADC TELECOMMUNICATIONS	COM	000886101	782	192031	SH		DEFINED	01
ADC TELECOMMUNICATIONS	COM	000886101	819	201168	SH		DEFINED	01 0
ADC TELECOMMUNICATIONS	COM	000886101	29	7218	SH		DEFINED	01 0
ACTV INC	COM	00088E104	0	131	SH		DEFINED	01
ADIDAS AG	COM	000900993	3247	45391	SH		DEFINED	01 0
ABM INDS	COM	000957100	2756	75082	SH		DEFINED	01
ADVANTECH CO LTD	COM	001009992	131	50000	SH		DEFINED	01
AFC ENTERPRISES	COM	00104Q107	418	12500	SH		DEFINED	01
AFLAC	COM	001055102	5261	178346	SH		DEFINED	01
AFLAC	COM	001055102	3903	132315	SH		DEFINED	01 0
AFLAC	COM	001055102	6630	224748	SH		DEFINED	01 0
AGCO	COM	001084102	62	2700	SH		DEFINED	01
AGCO	COM	001084102	3421	149896	SH		DEFINED	01
AGCO	COM	001084102	262	11473	SH		DEFINED	01 0
AGCO CORP	COM	001084102	14	610	SH		DEFINED	01 0
MY TRAVLE PLC	COM	0010979	4	1124	SH		DEFINED	01 1
AGL RESOURCES	COM	001204106	15326	652170	SH		DEFINED	01
AGL RESOURCES INC	COM	001204106	12	510	SH		DEFINED	01 0
AES	COM	00130H105	2263	251444	SH		DEFINED	01
AES	COM	00130H105	1373	152477	SH		DEFINED	01 0
AES	COM	00130H105	104	11547	SH		DEFINED	01 0
CHUBB PLC	COM	0015219	4	1717	SH		DEFINED	01 1
KIDDE PLC	COM	0015402	2	1717	SH		DEFINED	01 1
AK STEEL HOLDINGS	COM	001547108	839	58692	SH		DEFINED	01
AMB PROPERTY CORP	COM	00163T109	4	135	SH		DEFINED	01
AMEY	COM	001730993	134	36000	SH		DEFINED	01
AMN HEALTHCARE SERV	COM	001744101	536	19932	SH		DEFINED	01
AMR	COM	001765106	284	10750	SH		DEFINED	01
AMR	COM	001765106	27676	1047892	SH		DEFINED	01
AMR	COM	001765106	1131	42839	SH		DEFINED	01 0
AMR	COM	001765106	2429	91971	SH		DEFINED	01 0
AMR CORP DEL	COM	001765106	18945	717548	SH		DEFINED	01 0
ANC RENTAL CORPORATION	COM	001813104	0	91	SH		DEFINED	01

AOL TIME WARNER	COM	00184A105	114	4800	SH	DEFINED	01	
AOL TIME WARNER	COM	00184A105	213781	9039389	SH	DEFINED	01	
AOL TIME WARNER	COM	00184A105	28545	1206950	SH	DEFINED	01	0
AOL TIME WARNER	COM	00184A105	76189	3221532	SH	DEFINED	01	0
AOL TIME WARNER INC	COM	00184A105	5346	226055	SH	DEFINED	01	
AOL TIME WARNER INC	COM	00184A105	42884	1813284	SH	DEFINED	01	0
ATI TECHNOLOGIES	COM	001941103	2708	202100	SH	DEFINED	01	
ATI TECHNOLOGIES	COM	001941103	966	72100	SH	DEFINED	01	0
AT&T	COM	001957109	152	9650	SH	DEFINED	01	
AT&T	COM	001957109	192455	12258290	SH	DEFINED	01	
AT&T	COM	001957109	16152	1028768	SH	DEFINED	01	0
AT&T	COM	001957109	67609	4306305	SH	DEFINED	01	0
AT&T CORP	COM	001957109	983	62600	SH	DEFINED	01	0
ATMI	COM	00207R101	3457	109947	SH	DEFINED	01	
A T & T WIRELESS SERVICES	COM	00209a106	462	51300	SH	DEFINED	11	1
AT&T WIRELESS SERVICES	COM	00209A106	116	13000	SH	DEFINED	01	
AT&T WIRELESS SERVICES	COM	00209A106	14098	1575220	SH	DEFINED	01	
AT&T WIRELESS SERVICES	COM	00209A106	6850	765366	SH	DEFINED	01	0
AT&T WIRELESS SERVICES	COM	00209A106	398	44476	SH	DEFINED	01	0
AT&T WIRELESS SVCS	COM	00209A106	148	16500	SH	DEFINED	01	0
AVX	COM	002444107	8	404	SH	DEFINED	01	
AXT	COM	00246W103	2063	192822	SH	DEFINED	01	
AXT	COM	00246W103	99	9277	SH	DEFINED	01	0
AXT INC	COM	00246W103	2	150	SH	DEFINED	01	0
AARON RENTS	COM	002535201	1401	61311	SH	DEFINED	01	
ABBOTT LABORATORIES	COM	002824100	34	650	SH	DEFINED	01	
ABBOTT LABORATORIES	COM	002824100	158367	3010788	SH	DEFINED	01	
ABBOTT LABORATORIES	COM	002824100	22188	421809	SH	DEFINED	01	0
ABBOTT LABORATORIES	COM	002824100	68643	1304982	SH	DEFINED	01	0
ABBOTT LABS	COM	002824100	26864	510755	SH	DEFINED	01	0
AMEC ORD	COM	0028262	3	478	SH	DEFINED	01	1
ABERCROMBIE & FITCH	COM	002896207	3961	128615	SH	DEFINED	01	
ABERCROMBIE & FITCH	COM	002896207	4059	131800	SH	DEFINED	01	0
ABERDEEN ASSET MANAGEMENT	COM	003295995	52	13200	SH	DEFINED	01	
ABGENIX INC	COM	00339B107	50	2648	SH	DEFINED	01	
ACACIA RESEARCH CORP	COM	003881109	3	231	SH	DEFINED	01	0
ABITIBI-CONSOLIDATED	COM	003924107	370	41550	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	18690	2100000	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	1779	199998	SH	DEFINED	01	0
ABITIBI-CONSOLIDATED	COM	003924990	31	3500	SH	DEFINED	01	
SIGNET GROUP PLC	COM	0040374	4	2390	SH	DEFINED	01	1
ACCELERATED NETWORKS	COM	00429P107	0	243	SH	DEFINED	01	
ACCLAIM ENMNT INC	COM	004325205	3	630	SH	DEFINED	01	0
ACCLAIM ENTERTAINMENT INC	COM	004325205	1503	331000	SH	DEFINED	01	
ACCLAIM ENTERTAINMENT INC	COM	004325205	81	17900	SH	DEFINED	01	0
ACCOR	COM	004340998	863	21488	SH	DEFINED	01	
ACCOR	COM	004347993	11014	274441	SH	DEFINED	01	
ACCOR	COM	004347993	15658	390180	SH	DEFINED	01	0
ACCREDO HEALTH	COM	00437V104	5870	102487	SH	DEFINED	01	
ACCRUE SOFTWARE	COM	00437W102	0	64	SH	DEFINED	01	
EMI GROUP	COM	0044473	9	1800	SH	DEFINED	01	1
ACKERLY GROUP INC	COM	004527107	54	3000	SH	DEFINED	01	
ACCTON TECH (2345)	COM	004567996	2488	907000	SH	DEFINED	01	
ACLARA BIOSCIENCES	COM	00461P106	0	80	SH	DEFINED	01	
DIXONS GROUP PLC	COM	0047245	19	5004	SH	DEFINED	01	1
SAFEWAY	COM	0049241	6	1480	SH	DEFINED	01	1
ACTIVISION	COM	004930202	3383	113380	SH	DEFINED	01	
ACTIVISION	COM	004930202	103	3450	SH	DEFINED	01	0
ACTIVISION INC	COM	004930202	2	75	SH	DEFINED	01	0
ACTION PERFORMANCE	COM	004933107	4	90	SH	DEFINED	01	0
ACTION PERFORMANCE COMPANIES	COM	004933107	3323	67467	SH	DEFINED	01	
ACTION PERFORMANCE COMPANIES	COM	004933107	69	1400	SH	DEFINED	01	0

ACTEL	COM	004934105	29	1400	SH	DEFINED	01
ACTEL	COM	004934105	3556	171716	SH	DEFINED	01
ACTEL	COM	004934105	132	6351	SH	DEFINED	01 0
ACTEL CORP	COM	004934105	580	28000	SH	DEFINED	01
ACTEL CORP	COM	004934105	12	550	SH	DEFINED	01 0
ACTIVE POWER INC	COM	00504W100	0	60	SH	DEFINED	01
ACTUATE	COM	00508B102	2280	315790	SH	DEFINED	01
ACTUATE	COM	00508B102	162	22446	SH	DEFINED	01 0
ACTUATE CORPORATION	COM	00508B102	3	430	SH	DEFINED	01 0
ACTUANT CORPORATION	COM	00508X203	7	180	SH	DEFINED	01 0
ACTUANT CORPORATION -CL A	COM	00508X203	1038	24035	SH	DEFINED	01
ACTUANT CORPORATION -CL A	COM	00508X203	104	2400	SH	DEFINED	01 0
ACUITIY BRANDS	COM	00508Y102	83	5000	SH	DEFINED	01
ACUITIY BRANDS	COM	00508Y102	2103	127225	SH	DEFINED	01
ACXIOM	COM	005125109	24051	1403175	SH	DEFINED	01
ACXIOM	COM	005125109	3027	176600	SH	DEFINED	01 0
ACXIOM	COM	005125109	612	35695	SH	DEFINED	01 0
ACXIOM CORP	COM	005125109	1314	76700	SH	DEFINED	01 0
ADERANS	COM	005320999	297	10000	SH	DEFINED	01
SEVERN TRENT	COM	0054632	4	410	SH	DEFINED	01 1
BILLITON A	COM	0056650	18	3240	SH	DEFINED	01 1
ARM HOLDING PLC	COM	0059585	9	2222	SH	DEFINED	01 1
ADAPTEC	COM	00651F108	64	4800	SH	DEFINED	01
ADAPTEC	COM	00651F108	6053	452750	SH	DEFINED	01
ADAPTEC	COM	00651F108	159	11900	SH	DEFINED	01 0
ADAPTEC INC	COM	00651F108	12	870	SH	DEFINED	01 0
ADECCO SA REG	COM	006700991	357	5629	SH	DEFINED	01
ADECCO SA REG	COM	006700991	2674	42125	SH	DEFINED	01 0
ADECCO SA REG	COM	006700991	600	9458	SH	DEFINED	01 0
BAA	COM	0067340	26	2917	SH	DEFINED	01 1
BBA GROUP	COM	0067748	4	966	SH	DEFINED	01 1
ADELPHIA BUSINESS SOLUTIONS	COM	006847107	0	353	SH	DEFINED	01
ADELPHIA COMMUNICATIONS CL A	COM	006848105	477	32030	SH	DEFINED	01
ADELPHIA COMM PFD 13.00% CM	PRF	006848303	25474	268150	SH	DEFINED	01
ADELPHIA COMM PFD 13.00% CM	PRF	006848303	6161	64850	SH	DEFINED	01 0
ADAYTUM SOFTWARE SERIES E	PRF	006900XX7	4200	669857	SH	DEFINED	01
ADAYTUM SOFTWARE SERIES E	PRF	006900XX7	5800	925039	SH	DEFINED	01 0
ADAYTUM SOFTWARE SERIES E	PRF	006900XY5	352	56179	SH	DEFINED	01
ADAYTUM SOFTWARE SERIES E	PRF	006900XY5	486	77582	SH	DEFINED	01 0
ADMINISTAFF	COM	007094105	40641	1470912	SH	DEFINED	01
ADMINISTAFF INC	COM	007094105	4	140	SH	DEFINED	01 0
ADOBE SYSTEMS	COM	00724F101	6	150	SH	DEFINED	01
ADOBE SYSTEMS	COM	00724F101	30570	758714	SH	DEFINED	01
ADOBE SYSTEMS	COM	00724F101	2419	60046	SH	DEFINED	01 0
ADOBE SYSTEMS	COM	00724F101	51924	1288755	SH	DEFINED	01 0
ADOBE SYSTEMS INC	COM	00724F101	415	10300	SH	DEFINED	01 0
ADTRAN	COM	00738A106	37	1568	SH	DEFINED	01
ADVANCE AUTO PARTS	COM	00751Y106	41	900	SH	DEFINED	01
ADV DIGITAL INFORMAT	COM	007525108	2	139	SH	DEFINED	01
ADVANCED INFO SERVICES	COM	007534985	2569	2378400	SH	DEFINED	01
ADVANCED INFO SERVICES	COM	007534985	82	76100	SH	DEFINED	01 0
ADVANCED MARKETING SERVICES	COM	00753T105	1415	58956	SH	DEFINED	01
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	129	6700	SH	DEFINED	01
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	57	2988	SH	DEFINED	01
ADVANCED TISSUE SCIENCES	COM	00755F103	1451	461428	SH	DEFINED	01
ADVANCED TISSUE SCIENCES	COM	00755F103	66	20900	SH	DEFINED	01 0
ADVO	COM	007585102	93	2200	SH	DEFINED	01
ADVO	COM	007585102	3435	81326	SH	DEFINED	01
ADVANCED POWER TECHNOLOGY	COM	00761E108	2271	197800	SH	DEFINED	01
ADVANCED POWER TECHNOLOGY	COM	00761E108	424	36900	SH	DEFINED	01 0
AEROFLEX	COM	007768104	5097	396360	SH	DEFINED	01
AEROFLEX	COM	007768104	103	7974	SH	DEFINED	01 0

AEROFLEX INC	COM	007768104	3	270	SH	DEFINED	01	0
BARCLAYS	COM	0078201	143	4636	SH	DEFINED	01	1
ADVANCED MICRO DEV	COM	007903107	115	7800	SH	DEFINED	01	0
ADVANCED MICRO DEVICES	COM	007903107	6266	425985	SH	DEFINED	01	
ADVANCED MICRO DEVICES	COM	007903107	1267	86125	SH	DEFINED	01	0
ADVANCED MICRO DEVICES	COM	007903107	5708	388090	SH	DEFINED	01	0
ADVANCEPCS	COM	00790K109	44889	1491802	SH	DEFINED	01	
ADVANCEPCS	COM	00790K109	1315	43700	SH	DEFINED	01	0
AEGON	COM	007930993	7868	322323	SH	DEFINED	01	
AEGON	COM	007930993	10549	432161	SH	DEFINED	01	0
ADVANTA CORP - CL A	COM	007942105	1	114	SH	DEFINED	01	
ADVANCED ENERGY INDS	COM	007973100	3513	97682	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	17112	289252	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	1028	17394	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	1846	31200	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	377	6368	SH	DEFINED	01	0
AEON CREDIT SERVICE	COM	008011991	229	4600	SH	DEFINED	01	
AETHER SYS	COM	00808V105	0	61	SH	DEFINED	01	
BARRATT DEVE	COM	0081180	3	509	SH	DEFINED	01	1
AETNA	COM	00817Y108	138	3536	SH	DEFINED	01	
AETNA	COM	00817Y108	1424	36681	SH	DEFINED	01	0
AETNA	COM	00817Y108	51	1316	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	314	5600	SH	DEFINED	01	0
AFFILIATED COMPUTER SERVICES C	COM	008190100	26016	463478	SH	DEFINED	01	
AFFILIATED COMPUTER SERVICES C	COM	008190100	22230	396033	SH	DEFINED	01	0
AFFILIATED MANAGERS	COM	008252108	32391	450935	SH	DEFINED	01	0
AFFILIATED MANAGERS GROUP	COM	008252108	50	700	SH	DEFINED	01	
AFFILIATED MANAGERS GROUP	COM	008252108	4503	62682	SH	DEFINED	01	
AFFILIATED MANAGERS GROUP	COM	008252108	675	9400	SH	DEFINED	01	0
AFFILIATED MANAGERS GROUP	COM	008252108	244	3400	SH	DEFINED	01	0
AFFYMETRIX	COM	00826T108	8	268	SH	DEFINED	01	
AFL/CIO UNITS OF	COM	008270993	499	460	SH	DEFINED	01	0
AFTER MARKET TECH	COM	008318107	1494	80000	SH	DEFINED	01	
AFTER MARKET TECH	COM	008318107	10	560	SH	DEFINED	01	0
AFTER MARKET TECH	COM	008318107	140	7500	SH	DEFINED	01	0
AGGREKO	COM	008455990	208	50000	SH	DEFINED	01	
AGERE SYSTEMS CL A	COM	00845V100	1751	450215	SH	DEFINED	01	
AGILENT TECHNOLOGIES	COM	00846U101	30526	873159	SH	DEFINED	01	
AGILENT TECHNOLOGIES	COM	00846U101	4108	117508	SH	DEFINED	01	0
AGILENT TECHNOLOGIES	COM	00846U101	5461	156217	SH	DEFINED	01	0
AGILE SOFTWARE	COM	00846X105	30	2500	SH	DEFINED	01	
AGILE SOFTWARE	COM	00846X105	133	11011	SH	DEFINED	01	
L'AIR LIQUIDE	COM	009126103	191	1303	SH	DEFINED	01	
AIR PROD & CHEM	COM	009158106	923	17853	SH	DEFINED	01	0
AIR PRODUCTS & CHEMICALS	COM	009158106	5	100	SH	DEFINED	01	
AIR PRODUCTS & CHEMICALS	COM	009158106	156900	3037742	SH	DEFINED	01	
AIR PRODUCTS & CHEMICALS	COM	009158106	4022	77873	SH	DEFINED	01	0
AIR PRODUCTS & CHEMICALS	COM	009158106	33623	650966	SH	DEFINED	01	0
AIRBORNE	COM	009269101	27	1533	SH	DEFINED	01	
AIRBORNE INC	COM	009269101	11	620	SH	DEFINED	01	0
AIRGAS	COM	009363102	2330	115914	SH	DEFINED	01	
AIRGAS	COM	009363102	235	11694	SH	DEFINED	01	0
AIRGAS INC	COM	009363102	16	770	SH	DEFINED	01	0
AIRGATE PCS	COM	009367103	2256	161126	SH	DEFINED	01	
AIRGATE PCS	COM	009367103	105	7474	SH	DEFINED	01	0
AIRGATE PCS INC	COM	009367103	2	130	SH	DEFINED	01	0
BERKELEY GRO	COM	0094177	3	276	SH	DEFINED	01	1
AIRNET COMMUNICATION	COM	00941P106	0	49	SH	DEFINED	01	
AIRTRAN HOLDINGS	COM	00949P108	2439	403000	SH	DEFINED	01	
AIRTRAN HOLDINGS	COM	00949P108	195	32300	SH	DEFINED	01	0
AIRTRAN HOLDINGS INC	COM	00949P108	10	1600	SH	DEFINED	01	0
BALFOUR BEATTY PLC	COM	0096162	3	935	SH	DEFINED	01	1

AKAMAI TECHNOLOGIES	COM	00971T101	40	10000	SH	DEFINED	01
AKAMAI TECHNOLOGIES	COM	00971T101	1	180	SH	DEFINED	01
BTG PLC	COM	0100159	2	246	SH	DEFINED	01 1
ALABAMA NATL BANC	COM	010317105	9	230	SH	DEFINED	01 0
BOC GROUP	COM	0108120	21	1364	SH	DEFINED	01 1
BOOTS CO	COM	0111441	24	2526	SH	DEFINED	01 1
ALAMO GROUP	COM	011311107	1175	72300	SH	DEFINED	01
ALAMO GROUP	COM	011311107	239	14700	SH	DEFINED	01 0
ALAMOSA HOLDINGS INC	COM	011589108	2	347	SH	DEFINED	01
ALASKA AIR GROUP	COM	011659109	37	1101	SH	DEFINED	01
ALASKA COMM SYSTEM GROUP	COM	01167P101	6	748	SH	DEFINED	01
ALBANY INTL CL A	COM	012348108	1867	61635	SH	DEFINED	01
ALBANY INTL CL A	COM	012348108	168	5560	SH	DEFINED	01 0
ALBANY INTL CORP NEW	COM	012348108	10	330	SH	DEFINED	01 0
ALBANY MOLECULAR RESEARCH	COM	012423109	5	211	SH	DEFINED	01
ALBEMARLE	COM	012653101	3255	118130	SH	DEFINED	01
ALBEMARLE	COM	012653101	295	10700	SH	DEFINED	01 0
AMVESCAP PLC	COM	0128269	28	2024	SH	DEFINED	01 1
BRITISH AIRW	COM	0129057	9	2538	SH	DEFINED	01 1
ALBERTO-CULVER CL B	COM	013068101	79	1460	SH	DEFINED	01
ALBERTO-CULVER CL B	COM	013068101	789	14606	SH	DEFINED	01 0
ALBERTO-CULVER CL B	COM	013068101	28	523	SH	DEFINED	01 0
ALBERTSON'S	COM	013104104	52529	1585084	SH	DEFINED	01
ALBERTSON'S	COM	013104104	4267	128771	SH	DEFINED	01 0
ALBERTSON'S	COM	013104104	2671	80609	SH	DEFINED	01 0
ALBERTSONS INC	COM	013104104	520	15700	SH	DEFINED	01 0
BRITISH LAND	COM	0136701	9	1218	SH	DEFINED	01 1
ALCAN	COM	013716105	14457	364759	SH	DEFINED	01
ALCAN	COM	013716105	3857	97322	SH	DEFINED	01 0
ALCAN	COM	013716105	16210	409018	SH	DEFINED	01 0
ALCOA	COM	013817101	335489	8889475	SH	DEFINED	01
ALCOA	COM	013817101	10923	289432	SH	DEFINED	01 0
ALCOA	COM	013817101	44969	1191584	SH	DEFINED	01 0
ALCOA INC	COM	013817101	8318	220395	SH	DEFINED	01
ALCOA INC	COM	013817101	39959	1058749	SH	DEFINED	01 0
ALDEASA	COM	013900998	48	2900	SH	DEFINED	01
BRITISH SKY	COM	0141192	45	3797	SH	DEFINED	01 1
ALEXANDER & BALDWIN	COM	014482103	5784	209491	SH	DEFINED	01
ALEXANDER & BALDWIN	COM	014482103	491	17800	SH	DEFINED	01 0
ALEXION PHARMACEUTIC	COM	015351109	2	69	SH	DEFINED	01
ALFA CORP	COM	015385107	12	440	SH	DEFINED	01
BUNZL	COM	0154004	7	992	SH	DEFINED	01 1
CABLE & WIRE	COM	0162557	12	3909	SH	DEFINED	01 1
ALKERMES	COM	01642T108	5	188	SH	DEFINED	01
ALLEGHANY CORP	COM	017175100	5	28	SH	DEFINED	01
CAPITA GROUP	COM	0173474	9	1500	SH	DEFINED	01 1
ALLEGHENY ENERGY	COM	017361106	6	150	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	105935	2561923	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	218	5290	SH	DEFINED	01 0
ALLEGHENY ENERGY	COM	017361106	1311	31693	SH	DEFINED	01 0
ALLEGHENY ENERGY	COM	017361106	8560	207015	SH	DEFINED	01 0
ALLEGHENY TECHNOLOGIES	COM	01741R102	38	2260	SH	DEFINED	01
ALLEGHENY TECHNOLOGIES	COM	01741R102	337	20345	SH	DEFINED	01 0
ALLEGHENY TECHNOLOGIES	COM	01741R102	12	729	SH	DEFINED	01 0
ALLEGIANCE TELECOM	COM	01747T102	48	15804	SH	DEFINED	01
NOVAR PLC	COM	0176268	2	1018	SH	DEFINED	01 1
ALLEN TELECOM	COM	018091108	624	93359	SH	DEFINED	01
ALLEN CVT PFD	PRF	018091207	119	2500	SH	DEFINED	01
CELLTECH CHIRO	COM	0182276	6	615	SH	DEFINED	01 1
ALLERGAN	COM	018490102	6	100	SH	DEFINED	01
ALLERGAN	COM	018490102	29668	458897	SH	DEFINED	01
ALLERGAN	COM	018490102	2183	33767	SH	DEFINED	01 0

ALLERGAN	COM	018490102	32436	501718	SH	DEFINED	01	0
ALLERGAN INC	COM	018490102	14349	221920	SH	DEFINED	01	0
ALLETE	COM	018522102	17541	603004	SH	DEFINED	01	
ALLIANCE CAPITAL MANAGEMENT HO	COM	01855A101	8	167	SH	DEFINED	01	
ALLIANCE DATA SYSTEM	COM	018581108	199	7900	SH	DEFINED	01	0
ALLIANCE DATA SYSTEMS	COM	018581108	80	3200	SH	DEFINED	01	
ALLIANCE DATA SYSTEMS	COM	018581108	16642	662000	SH	DEFINED	01	
ALLIANCE DATA SYSTEMS	COM	018581108	21191	842900	SH	DEFINED	01	0
ALLIANCE GAMING	COM	01859P609	1227	40200	SH	DEFINED	01	
ALLIANCE SEMICONDUCTOR	COM	01877H100	1442	125159	SH	DEFINED	01	
ALLIANT ENERGY	COM	018802108	15198	502914	SH	DEFINED	01	
ALLIANT TECHSYSTEMS	COM	018804104	13756	134871	SH	DEFINED	01	
ALLIANT TECHSYSTEMS	COM	018804104	12	120	SH	DEFINED	01	0
ALLIANT TECHSYSTEMS	COM	018804104	286	2800	SH	DEFINED	01	0
ALLIANZ	COM	018828996	31991	135316	SH	DEFINED	01	
ALLIANZ	COM	018828996	7789	32947	SH	DEFINED	01	0
ALLIANZ	COM	018828996	23363	98820	SH	DEFINED	01	0
ALLIED CAPITAL	COM	01903Q108	11	404	SH	DEFINED	01	
ALLIED IRISH BANK	COM	019224997	675	54849	SH	DEFINED	01	
ALLIED WASTE INDS	COM	019589308	673	51807	SH	DEFINED	01	
ALLIED WASTE INDS	COM	019589308	649	49920	SH	DEFINED	01	0
ALLIED WASTE INDS	COM	019589308	23	1791	SH	DEFINED	01	0
ALLMERICA FINANCIAL	COM	019754100	4570	101771	SH	DEFINED	01	
ALLMERICA FINANCIAL	COM	019754100	7858	175000	SH	DEFINED	01	0
ALLOY INC	COM	019855105	3863	257000	SH	DEFINED	01	
ALLOY INC	COM	019855105	3	180	SH	DEFINED	01	0
ALLOY INC	COM	019855105	125	8300	SH	DEFINED	01	0
ALLSCRIPTS HEALTHCARE SOLUTION	COM	01988P108	1	105	SH	DEFINED	01	
ALLIANCE UNICHEM	COM	020000998	404	47000	SH	DEFINED	01	
ALLSTATE	COM	020002101	4449	117786	SH	DEFINED	01	
ALLSTATE	COM	020002101	6824	180684	SH	DEFINED	01	0
ALLSTATE	COM	020002101	6666	176484	SH	DEFINED	01	0
ALLTEL	COM	020039103	11005	198122	SH	DEFINED	01	
ALLTEL	COM	020039103	4726	85082	SH	DEFINED	01	0
ALLTEL	COM	020039103	10011	180227	SH	DEFINED	01	0
ALLTEL CORP	COM	020039103	667	12000	SH	DEFINED	01	
ALPHA INDS	COM	020753109	4333	284195	SH	DEFINED	01	
ALPHA INDS	COM	020753109	2880	188840	SH	DEFINED	01	0
ALPHA INDUSTRIES	COM	020753109	3	170	SH	DEFINED	01	0
ALPHARMA CL A	COM	020813101	1880	131471	SH	DEFINED	01	
ALTANA	COM	021275995	122	2288	SH	DEFINED	01	
ALTADIS SA	COM	021280995	63	3446	SH	DEFINED	01	
ALTERA	COM	021441100	26351	1204852	SH	DEFINED	01	
ALTERA	COM	021441100	2135	97600	SH	DEFINED	01	0
ALTERA	COM	021441100	29646	1355502	SH	DEFINED	01	0
ALTERA CORP	COM	021441100	787	36000	SH	DEFINED	01	
ALTERA CORP	COM	021441100	3082	140890	SH	DEFINED	01	0
CGNU PLC	COM	0216238	66	6274	SH	DEFINED	01	1
ALTRAN TECHNOLOGIES	COM	022090997	183	3191	SH	DEFINED	01	
IONA TECHNOLOGIES	COM	0226185	1	55	SH	DEFINED	01	1
AMADA	COM	022631105	2566	500000	SH	DEFINED	01	
AMADA	COM	022631105	1231	240000	SH	DEFINED	01	0
AMADA	COM	022631105	4797	935000	SH	DEFINED	01	0
AMADEUS GLOBAL TRAV	COM	022657993	158	22192	SH	DEFINED	01	
AMAZON COM INC	COM	023135106	106	7412	SH	DEFINED	01	
AMB GENERALI HOLDING	COM	023138993	1199	11550	SH	DEFINED	01	
AMBAC FINANCIAL GROUP	COM	023139108	1335	22591	SH	DEFINED	01	
AMBAC FINANCIAL GROUP	COM	023139108	1580	26750	SH	DEFINED	01	0
AMBAC FINANCIAL GROUP	COM	023139108	57	959	SH	DEFINED	01	0
AMERADA HESS	COM	023551104	591	7450	SH	DEFINED	01	
AMERADA HESS	COM	023551104	173	2177	SH	DEFINED	01	
AMERADA HESS	COM	023551104	1784	22485	SH	DEFINED	01	0

AMERADA HESS	COM	023551104	64	806	SH	DEFINED	01	0
AMERCO	COM	023586100	1	73	SH	DEFINED	01	
AMEREN	COM	023608102	2380	55669	SH	DEFINED	01	
AMEREN	COM	023608102	1649	38570	SH	DEFINED	01	0
AMEREN	COM	023608102	113	2651	SH	DEFINED	01	0
AMERICA MOVIL ADR CL L	COM	02364W105	4688	236043	SH	DEFINED	01	
AMERICA MOVIL ADR CL L	COM	02364W105	147	7403	SH	DEFINED	01	0
AMERICA WEST HLDG CP	COM	023657208	1	110	SH	DEFINED	01	
REUTERS GROU	COM	0236913	29	3710	SH	DEFINED	01	1
DIAGEO	COM	0237400	124	9522	SH	DEFINED	01	1
AMCORE FINL INC	COM	023912108	2	92	SH	DEFINED	01	
SCHRODERS	COM	0240549	9	699	SH	DEFINED	01	1
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	1289	44456	SH	DEFINED	01	
SIX CONTINENTS PLC	COM	0243195	25	2376	SH	DEFINED	01	1
AMERICAN ELECTRIC POWER	COM	025537101	41468	899738	SH	DEFINED	01	
AMERICAN ELECTRIC POWER	COM	025537101	4105	89056	SH	DEFINED	01	0
AMERICAN ELECTRIC POWER	COM	025537101	269	5830	SH	DEFINED	01	0
AMERICAN EAGLE OUTFITTERS	COM	02553E106	717	28948	SH	DEFINED	01	
AMERICAN EXPRESS	COM	025816109	1363	33281	SH	DEFINED	01	
AMERICAN EXPRESS	COM	025816109	13849	338102	SH	DEFINED	01	0
AMERICAN EXPRESS	COM	025816109	497	12133	SH	DEFINED	01	0
AMERICAN FINANCIAL GROUP	COM	025932104	72	2478	SH	DEFINED	01	
AMERICAN FINANCIAL HOLDINGS	COM	026075101	1961	73678	SH	DEFINED	01	
BAE SYSTEMS PLC	COM	0263494	37	7791	SH	DEFINED	01	1
AMERICAN GREETINGS CL A	COM	026375105	37	2016	SH	DEFINED	01	
AMERICAN GREETINGS CL A	COM	026375105	293	16161	SH	DEFINED	01	0
AMERICAN GREETINGS CL A	COM	026375105	11	579	SH	DEFINED	01	0
AMER GROUP	COM	026377994	299	10600	SH	DEFINED	01	
AMERICAN HEALTHWAYS	COM	02649V104	738	27200	SH	DEFINED	01	
AMERICAN HEALTHWAYS	COM	02649V104	76	2800	SH	DEFINED	01	0
PROVIDENT FI	COM	0268596	6	573	SH	DEFINED	01	1
AMERICAN INTL GROUP	COM	026874107	24431	338654	SH	DEFINED	01	
AMERICAN INTL GROUP	COM	026874107	762571	10570714	SH	DEFINED	01	
AMERICAN INTL GROUP	COM	026874107	75757	1050217	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	51564	714785	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	264505	3666537	SH	DEFINED	01	0
AMER ITALIAN PASTA	COM	027070101	5	100	SH	DEFINED	01	0
AMERICAN ITALIAN PASTA CL A	COM	027070101	6451	142096	SH	DEFINED	01	
AMERICAN ITALIAN PASTA CL A	COM	027070101	277	6100	SH	DEFINED	01	0
AMERICAN MANAGEMENT SYSTEMS	COM	027352103	4958	265381	SH	DEFINED	01	
AMERICAN MANAGEMENT SYSTEMS	COM	027352103	110	5900	SH	DEFINED	01	0
AMERICAN MEDICAL SYSTEMS HOLDI	COM	02744M108	1375	61100	SH	DEFINED	01	
AMERSHAM PLC	COM	0274753	16	1489	SH	DEFINED	01	1
AMERICAN NATL INS CO	COM	028591105	7	78	SH	DEFINED	01	
BRIT AMER TO	COM	0287580	54	5655	SH	DEFINED	01	1
AMER PWR CONVERSION	COM	029066107	1153	77970	SH	DEFINED	01	0
AMERICAN POWER CONVERSION	COM	029066107	28775	1946875	SH	DEFINED	01	
AMERICAN POWER CONVERSION	COM	029066107	3366	227742	SH	DEFINED	01	0
AMERICAN POWER CONVERSION	COM	029066107	1486	100527	SH	DEFINED	01	0
MAN E.D & F	COM	0294405	6	339	SH	DEFINED	01	1
AMERICAN STANDARD	COM	029712106	396	5600	SH	DEFINED	01	
AMERICAN STANDARD	COM	029712106	825	11653	SH	DEFINED	01	
AMERICAN STATES WATER	COM	029899101	1090	30920	SH	DEFINED	01	
AMERICAN TOWER CL A	COM	029912201	9	1612	SH	DEFINED	01	
AMERICAN TOWER CORP	COM	029912201	135	25000	SH	DEFINED	01	
AMERICAN WATER WORKS	COM	030411102	22050	503424	SH	DEFINED	01	
AMERICREDIT	COM	03060R101	3332	87726	SH	DEFINED	01	
AMERISTAR CASINOS IN	COM	03070Q101	934	34000	SH	DEFINED	01	
AMERISTAR CASINOS IN	COM	03070Q101	91	3300	SH	DEFINED	01	0
AMERON INTL CORP	COM	030710107	933	13000	SH	DEFINED	01	
AMERON INTL CORP	COM	030710107	12	170	SH	DEFINED	01	0
AMERON INTL CORP	COM	030710107	86	1200	SH	DEFINED	01	0

AMERIPATH	COM	03071D109	3496	130471	SH	DEFINED	01
AMERIPATH	COM	03071D109	253	9426	SH	DEFINED	01 0
AMERIPATH INC	COM	03071D109	4	160	SH	DEFINED	01 0
AMERITRADE HLDGS	COM	03072H109	6	931	SH	DEFINED	01
AMERUS GROUP	COM	03072M108	10221	265840	SH	DEFINED	01
AMERUS GROUP	COM	03072M108	938	24400	SH	DEFINED	01 0
AMERUS GROUP CO	COM	03072M108	25	650	SH	DEFINED	01 0
AMERISOURCEBERGEN	COM	03073E105	7	100	SH	DEFINED	01
AMERISOURCEBERGEN	COM	03073E105	14862	217599	SH	DEFINED	01
AMERISOURCEBERGEN	COM	03073E105	562	8240	SH	DEFINED	01 0
AMERISOURCEBERGEN	COM	03073E105	3097	45340	SH	DEFINED	01 0
AMERISOURCEBERGEN	COM	03073E105	21157	309766	SH	DEFINED	01 0
ELECTROCOMPO	COM	0309644	7	1019	SH	DEFINED	01 1
AMETEK	COM	031100100	7	200	SH	DEFINED	01
AMETEK	COM	031100100	43	1152	SH	DEFINED	01
AMETEK INC (NEW)	COM	031100100	2	60	SH	DEFINED	01 0
AMGEN	COM	031162100	227137	3805905	SH	DEFINED	01
AMGEN	COM	031162100	16987	284627	SH	DEFINED	01 0
AMGEN	COM	031162100	43729	732723	SH	DEFINED	01 0
AMGEN INC	COM	031162100	8833	148000	SH	DEFINED	01
AMGEN INC	COM	031162100	411	6872	SH	DEFINED	01 0
AMKOR TECHNOLOGY	COM	031652100	1095	49078	SH	DEFINED	01
AMPHENOL CL A	COM	032095101	3020	64527	SH	DEFINED	01
AMPHENOL CL A	COM	032095101	3510	75000	SH	DEFINED	01 0
AMSOUTH BANCORPORATION	COM	032165102	197	8971	SH	DEFINED	01
AMSOUTH BANCORPORATION	COM	032165102	2030	92344	SH	DEFINED	01 0
AMSOUTH BANCORPORATION	COM	032165102	73	3314	SH	DEFINED	01 0
AMVESCAP	COM	03235E993	317	22999	SH	DEFINED	01
ANADARKO PETRO CORP	COM	032511107	773	13700	SH	DEFINED	01 0
ANADARKO PETROLEUM	COM	032511107	23429	415106	SH	DEFINED	01
ANADARKO PETROLEUM	COM	032511107	4760	84336	SH	DEFINED	01 0
ANADARKO PETROLEUM	COM	032511107	252	4462	SH	DEFINED	01 0
ANADIGICS	COM	032515108	2	183	SH	DEFINED	01
ANALOG DEVICES	COM	032654105	7	150	SH	DEFINED	01
ANALOG DEVICES	COM	032654105	42824	950776	SH	DEFINED	01
ANALOG DEVICES	COM	032654105	17286	383755	SH	DEFINED	01 0
ANALOG DEVICES	COM	032654105	4164	92453	SH	DEFINED	01 0
ANALOG DEVICES	COM	032654105	12616	280109	SH	DEFINED	01 0
ANALOGIC	COM	032657207	3728	89629	SH	DEFINED	01
ANALOGIC	COM	032657207	312	7500	SH	DEFINED	01 0
ANALYSTS INTL	COM	032681108	297	74241	SH	DEFINED	01
ANAREN MICROWAVE	COM	032744104	528	36378	SH	DEFINED	01
ANCHOR BANCORP	COM	032839102	11	540	SH	DEFINED	01 0
ANCHOR BANCORP WISCONSIN	COM	032839102	2735	136546	SH	DEFINED	01
ANCHOR BANCORP WISCONSIN	COM	032839102	116	5800	SH	DEFINED	01 0
FKI	COM	0329459	3	1243	SH	DEFINED	01 1
CARLTON	COM	0341925	6	1453	SH	DEFINED	01 1
ANDREW CORP	COM	034425108	39	2305	SH	DEFINED	01
ANDREW CORP	COM	034425108	7	400	SH	DEFINED	01 0
ANDREW CORP	COM	034425108	347	20724	SH	DEFINED	01 0
ANDREW CORP	COM	034425108	12	743	SH	DEFINED	01 0
ANDRX CORP-ANDRX GROUP	COM	034553107	9523	251001	SH	DEFINED	01
ANDRX CORP-ANDRX GROUP	COM	034553107	345	9100	SH	DEFINED	01 0
ANGELICA	COM	034663104	409	26419	SH	DEFINED	01
AWG PLC-REDEEMABLE	COM	034668954	1	1288320	SH	DEFINED	01
AWG - ORD 10P	COM	034668996	72	9600	SH	DEFINED	01
ANGLO AMERICAN PLATINU	COM	034670992	1531	35000	SH	DEFINED	01
ANGLO AMERICAN PLC	COM	034671883	6316	379093	SH	DEFINED	01
ANGLO AMERICAN PLC	COM	034671883	205	12330	SH	DEFINED	01 0
ANGLO IRISH BANK CRP	COM	034675959	470	100000	SH	DEFINED	01
ANGLO IRISH BANK	COM	034675991	103	22000	SH	DEFINED	01
ANGLOGOLD ADR	COM	035128206	3266	129700	SH	DEFINED	01

ANGLOGOLD ADR	COM	035128206	45	1800	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	21242	406944	SH	DEFINED	01	0
ANHEUSER-BUSCH	COM	035229103	13	250	SH	DEFINED	01	
ANHEUSER-BUSCH	COM	035229103	217956	4175392	SH	DEFINED	01	
ANHEUSER-BUSCH	COM	035229103	12757	244377	SH	DEFINED	01	0
ANHEUSER-BUSCH	COM	035229103	63904	1224195	SH	DEFINED	01	0
ANIXTER INTL	COM	035290105	5427	183153	SH	DEFINED	01	
ANIXTER INTL	COM	035290105	142	4800	SH	DEFINED	01	0
ANIXTER INTL INC	COM	035290105	7	260	SH	DEFINED	01	0
ANNALY MORT MGMT	COM	035710409	2571	151391	SH	DEFINED	01	
ANNALY MORT MGMT	COM	035710409	11	630	SH	DEFINED	01	0
ANNALY MORT MGMT	COM	035710409	265	15600	SH	DEFINED	01	0
ANNTAYLOR STORES	COM	036115103	39	900	SH	DEFINED	01	
ANNTAYLOR STORES	COM	036115103	8317	192432	SH	DEFINED	01	
ANNTAYLOR STORES	COM	036115103	220	5100	SH	DEFINED	01	0
ANNTAYLOR STORES COR	COM	036115103	17	380	SH	DEFINED	01	0
ANSYS	COM	03662Q105	3340	123260	SH	DEFINED	01	
ANSYS	COM	03662Q105	3	120	SH	DEFINED	01	0
ANSYS	COM	03662Q105	157	5800	SH	DEFINED	01	0
ANTHEM	COM	03674B104	14406	250251	SH	DEFINED	01	
ANTHEM	COM	03674B104	549	9532	SH	DEFINED	01	0
ANTEON INTERNATIONAL	COM	03674E108	27	1300	SH	DEFINED	01	0
ANTEON INTERNATIONAL CORP	COM	03674E108	2197	105600	SH	DEFINED	01	
ANTEON INTERNATIONAL CORP	COM	03674E108	2980	143273	SH	DEFINED	01	0
ANSWERTHINK CONSULTING GROUP	COM	036916104	3637	558700	SH	DEFINED	01	
ANSWERTHINK CONSULTING GROUP	COM	036916104	244	37500	SH	DEFINED	01	0
ANTIGENICS	COM	037032109	1743	124600	SH	DEFINED	01	
ANTIGENICS	COM	037032109	155	11100	SH	DEFINED	01	0
AON	COM	037389103	600	17150	SH	DEFINED	01	
AON	COM	037389103	68123	1946346	SH	DEFINED	01	
AON	COM	037389103	3844	109820	SH	DEFINED	01	0
AON	COM	037389103	3236	92467	SH	DEFINED	01	0
AON CORP	COM	037389103	3955	113000	SH	DEFINED	01	
AON CORP	COM	037389103	931	26600	SH	DEFINED	01	0
APACHE	COM	037411105	22223	390709	SH	DEFINED	01	
APACHE	COM	037411105	4862	85458	SH	DEFINED	01	0
APACHE	COM	037411105	581	10208	SH	DEFINED	01	0
APACHE CORP	COM	037411105	5109	89823	SH	DEFINED	01	
APACHE CORP	COM	037411105	37181	653714	SH	DEFINED	01	0
AIMCO	COM	03748R101	452	9345	SH	DEFINED	01	
AIMCON STOCK	COM	03748R101	3878	80168	SH	DEFINED	01	
AIMCON STOCK	COM	03748R101	6530	135000	SH	DEFINED	01	0
APOGEE ENTERPRISES	COM	037598109	1060	86894	SH	DEFINED	01	
APOGEE ENTERPRISES	COM	037598109	9	790	SH	DEFINED	01	0
APOLLO GROUP CL A	COM	037604105	2091	39061	SH	DEFINED	01	
APOLLO GROUP CL A	COM	037604105	2536	47350	SH	DEFINED	01	0
APOLLO GROUP INC -C	COM	037604105	123899	2313699	SH	DEFINED	01	0
UNIVERSITY OF PHOENIX ONLINE	COM	037604204	249	5950	SH	DEFINED	01	
APOGENT TECHNOLOGIES	COM	03760A101	21066	853554	SH	DEFINED	01	
APOGENT TECHNOLOGIES	COM	03760A101	51228	2075627	SH	DEFINED	01	0
APOGENT TECHNOLOGIES	COM	03760A101	3760	152350	SH	DEFINED	01	0
APOGENT TECHNOLOGIES	COM	03760A101	534	21647	SH	DEFINED	01	0
APPALACHIAN PWR $100	PRF	037735842	1002	10000	SH	DEFINED	01	0
APPALACHIAN PWR $100	PRF	037735859	1121	11000	SH	DEFINED	01	0
APPLE COMPUTER	COM	037833100	9	400	SH	DEFINED	01	
APPLE COMPUTER	COM	037833100	38197	1613723	SH	DEFINED	01	
APPLE COMPUTER	COM	037833100	2120	89553	SH	DEFINED	01	0
APPLE COMPUTER	COM	037833100	27547	1163813	SH	DEFINED	01	0
APPLEBEE'S INTL	COM	037899101	9031	248795	SH	DEFINED	01	
APPLEBEE'S INTL	COM	037899101	185	5100	SH	DEFINED	01	0
APRIA HEALTHCARE GRO	COM	037933108	4	180	SH	DEFINED	01	0
APRIA HEALTHCARE GROUP	COM	037933108	3297	134496	SH	DEFINED	01	

APRIA HEALTHCARE GROUP	COM	037933108	213	8700	SH	DEFINED	01	0
APPLERA - APP BIOSYS	COM	038020103	34274	1533574	SH	DEFINED	01	0
APPLERA - APPLIED BIOSYSTEM GR	COM	038020103	3	150	SH	DEFINED	01	
APPLERA - APPLIED BIOSYSTEM GR	COM	038020103	17841	798280	SH	DEFINED	01	
APPLERA - APPLIED BIOSYSTEM GR	COM	038020103	3575	159924	SH	DEFINED	01	0
APPLERA - APPLIED BIOSYSTEM GR	COM	038020103	4939	221001	SH	DEFINED	01	0
APPLERA - CELERA GENOMICS GROU	COM	038020202	29	1400	SH	DEFINED	01	
APPLERA - CELERA GENOMICS GROU	COM	038020202	471	22959	SH	DEFINED	01	
APPLERA - CELERA GENOMICS GROU	COM	038020202	33	1600	SH	DEFINED	01	0
APPLICA	COM	03815A106	613	71294	SH	DEFINED	01	
APPLIED FILMS CORP	COM	038197109	213	8650	SH	DEFINED	01	
APPLIED IND TECHNOLO	COM	03820C105	9	440	SH	DEFINED	01	0
APPLIED INDUSTRIAL TECHNOLOGIE	COM	03820C105	1135	58936	SH	DEFINED	01	
APPLIED MATERIALS	COM	038222105	6817	125610	SH	DEFINED	01	
APPLIED MATERIALS	COM	038222105	349179	6434081	SH	DEFINED	01	
APPLIED MATERIALS	COM	038222105	70326	1295836	SH	DEFINED	01	0
APPLIED MATERIALS	COM	038222105	12087	222724	SH	DEFINED	01	0
APPLIED MATERIALS	COM	038222105	140691	2592406	SH	DEFINED	01	0
APPLIED MICRO CIRCUITS	COM	03822W109	456	56850	SH	DEFINED	01	
APPLIED MICRO CIRCUITS	COM	03822W109	607	75867	SH	DEFINED	01	0
APPLIED MICRO CIRCUITS	COM	03822W109	22	2721	SH	DEFINED	01	0
APTARGROUP	COM	038336103	3864	110241	SH	DEFINED	01	
AQUILA INC	COM	03840P102	915	36848	SH	DEFINED	01	
GUS PLC	COM	0384704	28	2778	SH	DEFINED	01	1
CMG PLC -- (GBP)	COM	0384737	5	1419	SH	DEFINED	01	1
ARACRUZ CELULOSE ADR	COM	038496204	3023	146385	SH	DEFINED	01	
ARACRUZ CELULOSE ADR	COM	038496204	87	4201	SH	DEFINED	01	0
ARADIGM	COM	038505103	470	100000	SH	DEFINED	01	
ARAMARK CL B	COM	038521100	7	254	SH	DEFINED	01	
MISYS	COM	0385785	5	1305	SH	DEFINED	01	1
ARBITRON INC	COM	03875Q108	12	350	SH	DEFINED	01	0
ARBITRON3	COM	03875Q108	3027	89546	SH	DEFINED	01	
ARCELOR	COM	039366992	10292	751411	SH	DEFINED	01	
ARCELOR	COM	039366992	13092	955881	SH	DEFINED	01	0
ARCH CHEMICALS	COM	03937R102	1502	68097	SH	DEFINED	01	
ARCH COAL	COM	039380100	40	1870	SH	DEFINED	01	
ARCHER-DANIELS-MIDLAND	COM	039483102	388	27800	SH	DEFINED	01	
ARCHER-DANIELS-MIDLAND	COM	039483102	14051	1008623	SH	DEFINED	01	
ARCHER-DANIELS-MIDLAND	COM	039483102	2311	165875	SH	DEFINED	01	0
ARCHER-DANIELS-MIDLAND	COM	039483102	1332	95566	SH	DEFINED	01	0
ARCHSTONE-SMITH TRUS	COM	039583109	4379	163470	SH	DEFINED	01	
ARCHSTONE-SMITH TRUST	COM	039583109	625	23333	SH	DEFINED	01	
ARCTIC CAT	COM	039670104	3903	193719	SH	DEFINED	01	
ARCTIC CAT	COM	039670104	185	9200	SH	DEFINED	01	0
ARDEN REALTY	COM	039793104	6	208	SH	DEFINED	01	
ARENA BRANDS HLD CRP ARENA BRA	COM	03999M207	2000	111111	SH	DEFINED	01	
ARENA PHARMACEUTICALS	COM	040047102	896	90000	SH	DEFINED	01	
ARGONAUT GROUP	COM	040157109	1438	68000	SH	DEFINED	01	
ARGONAUT GROUP	COM	040157109	123	5800	SH	DEFINED	01	0
ARGOSY GAMING	COM	040228108	33	900	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	5195	141570	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	2	50	SH	DEFINED	01	0
ARGOSY GAMING	COM	040228108	117	3200	SH	DEFINED	01	0
ARIBA	COM	04033V104	7	1620	SH	DEFINED	01	
HAMMERSON	COM	0406501	5	629	SH	DEFINED	01	1
ARKANSAS BEST	COM	040790107	4336	156040	SH	DEFINED	01	
ARKANSAS BEST	COM	040790107	218	7850	SH	DEFINED	01	0
ARKANSAS BEST CORP	COM	040790107	12	440	SH	DEFINED	01	0
HANSON	COM	0408983	14	1845	SH	DEFINED	01	1
STAGECOACH	COM	0414667	4	3754	SH	DEFINED	01	1
HAYS PLC	COM	0416102	10	4052	SH	DEFINED	01	1
NEXT	COM	0421861	7	444	SH	DEFINED	01	1

ARMOR HOLDINGS	COM	042260109	2536	93595	SH	DEFINED	01
ARMSTRONG WORLD IND	COM	042384107	0	88	SH	DEFINED	01
REXAM	COM	0425045	6	862	SH	DEFINED	01 1
ARQULE	COM	04269E107	1899	150314	SH	DEFINED	01
ARQULE	COM	04269E107	83	6560	SH	DEFINED	01 0
ARQULE INC	COM	04269E107	4	280	SH	DEFINED	01 0
ARRIS GROUP	COM	04269Q100	1745	187571	SH	DEFINED	01
ARRIS GROUP	COM	04269Q100	137	14728	SH	DEFINED	01 0
ARRIS GROUP INC	COM	04269Q100	7	740	SH	DEFINED	01 0
ARRAY BIOPHARMA INC	COM	04269X105	1645	127000	SH	DEFINED	01
ARRAY BIOPHARMA INC	COM	04269X105	3	210	SH	DEFINED	01 0
ARRAY BIOPHARMA INC	COM	04269X105	130	10000	SH	DEFINED	01 0
ARRK CORPORATION	COM	042700997	158	4000	SH	DEFINED	01
ARROW ELECTRONICS	COM	042735100	8344	298328	SH	DEFINED	01
ARROW ELECTRONICS	COM	042735100	313	11200	SH	DEFINED	01 0
ARROW FINANCIAL CORP	COM	042744102	749	26000	SH	DEFINED	01
ARROW FINANCIAL CORP	COM	042744102	8	280	SH	DEFINED	01 0
ARROW FINANCIAL CORP	COM	042744102	69	2400	SH	DEFINED	01 0
ARROW INTL	COM	042764100	233	4930	SH	DEFINED	01
ARROW INTL	COM	042764100	47	1000	SH	DEFINED	01 0
ART TECH GROUP	COM	04289L107	1	318	SH	DEFINED	01
ARTISAN COMPONENTS	COM	042923102	2895	174400	SH	DEFINED	01
ARTESYN TECHNOLOGIES	COM	043127109	1094	117555	SH	DEFINED	01
ARTHROCARE	COM	043136100	1579	87685	SH	DEFINED	01
ARVINMERITOR	COM	043353101	7804	273324	SH	DEFINED	01
ARVINMERITOR	COM	043353101	434	15200	SH	DEFINED	01 0
ARVINMERITOR INC	COM	043353101	20	700	SH	DEFINED	01 0
ASAHI GLASS CO	COM	043393990	8151	1280000	SH	DEFINED	01
ASAHI GLASS CO	COM	043393990	3814	599000	SH	DEFINED	01 0
ASCENTIAL SOFTWARE	COM	04362P108	262	68000	SH	DEFINED	01
ASCENTIAL SOFTWARE	COM	04362P108	35	9125	SH	DEFINED	01
ASHLAND	COM	044204105	14867	326663	SH	DEFINED	01
ASHLAND	COM	044204105	800	17570	SH	DEFINED	01 0
ASHLAND	COM	044204105	593	13030	SH	DEFINED	01 0
EXEL PLC	COM	0448688	9	698	SH	DEFINED	01 1
ASHWORTH	COM	04516H101	317	40330	SH	DEFINED	01
ASK JEEVES INC	COM	045174109	0	128	SH	DEFINED	01
ASPECT COMMUNICATIONS	COM	04523Q102	623	159329	SH	DEFINED	01
ASPEN TECH	COM	045327103	3	140	SH	DEFINED	01 0
ASPEN TECHNOLOGY	COM	045327103	5428	237019	SH	DEFINED	01
ASPEN TECHNOLOGY	COM	045327103	196	8573	SH	DEFINED	01 0
IMPERIAL TOBACCO GROUP PLC	COM	0454492	12	730	SH	DEFINED	01 1
ASSOCIATED BANC-CORP	COM	045487105	1362	35816	SH	DEFINED	01
ASSOCIATED CEMENT	COM	045566999	2437	772149	SH	DEFINED	01
ASSOCIATED CEMENT	COM	045566999	79	24934	SH	DEFINED	01 0
ASSURANCES GENERALES DE FRANCE	COM	045611993	1082	22000	SH	DEFINED	01
IMI	COM	0457963	3	764	SH	DEFINED	01 1
IMPERIAL CHE	COM	0459497	8	1721	SH	DEFINED	01 1
ASTEC INDS	COM	046224101	1057	60181	SH	DEFINED	01
ASTORIA FINANCIAL	COM	046265104	3526	121370	SH	DEFINED	01
ASTRAZENECA	COM	046322996	750	15100	SH	DEFINED	01
ASTROPOWER	COM	04644A101	1841	44084	SH	DEFINED	01
ASUSTEK COMPUTER	COM	046470993	3553	797250	SH	DEFINED	01
ASUSTEK 144A GDR GB;ASKD/U	COM	04648R100	130	29000	SH	DEFINED	01 0
ASYST	COM	04648X107	1	64	SH	DEFINED	01
JOHNSON MATT	COM	0476407	7	476	SH	DEFINED	01 1
AGILITI SERIES C CV	PRF	047800XX0	1913	2250000	SH	DEFINED	01
AGILITI SERIES C CV	PRF	047800XX0	2337	2750000	SH	DEFINED	01 0
ATLANTIC COAST AIRLI	COM	048396105	156	6490	SH	DEFINED	01 0
ATLANTIC COAST AIRLINES HOLDIN	COM	048396105	5560	231852	SH	DEFINED	01
ATLANTIC COAST AIRLINES HOLDIN	COM	048396105	3813	159000	SH	DEFINED	01 0
ATLAS AIR WORLDWIDE HOLDINGS	COM	049164106	8	600	SH	DEFINED	01

ATLAS AIR WORLDWIDE HOLDINGS	COM	049164106	19	1424	SH	DEFINED	01	
ATLAS COPCO 'A' SHRS	COM	049255987	121	5142	SH	DEFINED	01	
ATMEL	COM	049513104	1054	104029	SH	DEFINED	01	
ATMOS ENERGY	COM	049560105	14783	626418	SH	DEFINED	01	
ATRIX LABORATORIES	COM	04962L101	371	16300	SH	DEFINED	01	
HILTON GROUP	COM	0500254	16	4416	SH	DEFINED	01	1
ATWOOD OCEANICS	COM	050095108	1948	42432	SH	DEFINED	01	
ATWOOD OCEANICS	COM	050095108	5	100	SH	DEFINED	01	0
LAND SECURIT	COM	0504502	16	1277	SH	DEFINED	01	1
AUDIOVOX CL A	COM	050757103	505	70288	SH	DEFINED	01	
AUGUST TECH CORP	COM	05106U105	1000	68550	SH	DEFINED	01	
AUGUST TECH CORP	COM	05106U105	88	6050	SH	DEFINED	01	0
AURIGIN SYSTEMS 2.46%	PRF	051400XX2	0	2285975	SH	DEFINED	01	
AURIGIN SYSTEMS 2.46%	PRF	051400XX2	0	3811586	SH	DEFINED	01	0
AURION GOLD LIMITED	COM	051455996	1796	1100000	SH	DEFINED	01	
AURORA FOODS RESTRCT	COM	05164B999	134	32010	SH	DEFINED	01	
AURORA FOODS RESTRCT	COM	05164B999	358	85034	SH	DEFINED	01	0
AURORA FOODS RESTRCT	COM	05164B999	170	40575	SH	DEFINED	01	0
AURORA FOODS RESTRICTED 144A	COM	05164B999	613	146435	SH	DEFINED	01	
AURORA FOODS RESTRICTED 144A	COM	05164B999	153	36890	SH	DEFINED	01	0
AUSPEX SYSTEMS	COM	052116100	562	450000	SH	DEFINED	01	
LOGICA	COM	0522708	7	1051	SH	DEFINED	01	1
AUSTRALIA & NEW ZEALAND BANKIN	COM	052545993	1317	138900	SH	DEFINED	01	
AUSTRALIA & NEW ZEALAND BANKIN	COM	052545993	3672	387200	SH	DEFINED	01	0
AUTODESK	COM	052769106	3843	82326	SH	DEFINED	01	
AUTODESK	COM	052769106	649	13896	SH	DEFINED	01	0
AUTODESK	COM	052769106	23	498	SH	DEFINED	01	0
AUTOGRILL SPA	COM	052775996	499	45300	SH	DEFINED	01	
AUTOMATIC DATA PROC.	COM	053015103	345	5925	SH	DEFINED	01	0
AUTOMATIC DATA PROCESSING	COM	053015103	340009	5835062	SH	DEFINED	01	
AUTOMATIC DATA PROCESSING	COM	053015103	10173	174589	SH	DEFINED	01	0
AUTOMATIC DATA PROCESSING	COM	053015103	61948	1063123	SH	DEFINED	01	0
AUTONATION	COM	05329W102	14459	1038729	SH	DEFINED	01	
AUTONATION	COM	05329W102	4190	301000	SH	DEFINED	01	0
AUTOSTRADE SPA	COM	053309993	448	59035	SH	DEFINED	01	
COMPASS GROUP	COM	0533153	39	5815	SH	DEFINED	01	1
AUTOZONE	COM	053332102	19115	277621	SH	DEFINED	01	
AUTOZONE	COM	053332102	162	2350	SH	DEFINED	01	0
AUTOZONE	COM	053332102	1863	27059	SH	DEFINED	01	0
AUTOZONE	COM	053332102	788	11444	SH	DEFINED	01	0
AVALONBAY COMMUNITIES	COM	053484101	182	3661	SH	DEFINED	01	
AVANT!	COM	053487104	2326	116133	SH	DEFINED	01	
AVANEX CORP	COM	05348W109	0	111	SH	DEFINED	01	
AVANT IMMUNOTHERAPEU	COM	053491106	1	610	SH	DEFINED	01	0
AVAYA	COM	053499109	71	9625	SH	DEFINED	01	
AVAYA	COM	053499109	665	90118	SH	DEFINED	01	0
AVAYA	COM	053499109	24	3235	SH	DEFINED	01	0
AdvantGo	COM	05349M928	186	142153	SH	DEFINED	01	
AVENTIS	COM	053561999	637	9214	SH	DEFINED	01	
AVENTIS	COM	053561999	3172	45910	SH	DEFINED	01	0
AVERY DENNISON	COM	053611109	164	2694	SH	DEFINED	01	
AVERY DENNISON	COM	053611109	1700	27850	SH	DEFINED	01	0
AVERY DENNISON	COM	053611109	61	999	SH	DEFINED	01	0
AVICI SYSTEMS INC	COM	05367L109	1	270	SH	DEFINED	01	
AVID TECHNOLOGY	COM	05367P100	1111	79885	SH	DEFINED	01	
AVISTA	COM	05379B107	2268	146003	SH	DEFINED	01	
AVNET	COM	053807103	87	3200	SH	DEFINED	01	
AVNET	COM	053807103	1806	66724	SH	DEFINED	01	
AVNET	COM	053807103	141	5200	SH	DEFINED	01	0
AVOCENT	COM	053893103	99	3700	SH	DEFINED	01	
AVOCENT	COM	053893103	42	1554	SH	DEFINED	01	
AVOCENT CORPORATION	COM	053893103	3	95	SH	DEFINED	01	0

HSBC HLDGS	COM	0540528	307	26518	SH	DEFINED	01 1
AVON PRODUCTS	COM	054303102	24	450	SH	DEFINED	01
AVON PRODUCTS	COM	054303102	12784	235349	SH	DEFINED	01
AVON PRODUCTS	COM	054303102	2879	53000	SH	DEFINED	01 0
AVON PRODUCTS	COM	054303102	3252	59860	SH	DEFINED	01 0
AVON PRODUCTS	COM	054303102	51498	948048	SH	DEFINED	01 0
AXA	COM	054536107	1	24	SH	DEFINED	01 0
AXA	COM	054537998	4235	187610	SH	DEFINED	01 0
AWARE	COM	05453N100	1242	195550	SH	DEFINED	01
AWARE	COM	05453N100	71	11200	SH	DEFINED	01 0
AWARE INC	COM	05453N100	2	280	SH	DEFINED	01 0
AXCELIS TECHNOLOGIES	COM	054540109	6792	474952	SH	DEFINED	01
AXCELIS TECHNOLOGIES	COM	054540109	112	7850	SH	DEFINED	01 0
AZTAR	COM	054802103	4890	223287	SH	DEFINED	01
AZTAR	COM	054802103	166	7564	SH	DEFINED	01 0
AZTAR CORP	COM	054802103	9	440	SH	DEFINED	01 0
BB&T	COM	054937107	3266	85698	SH	DEFINED	01
BB&T	COM	054937107	4453	116836	SH	DEFINED	01 0
BB&T	COM	054937107	160	4192	SH	DEFINED	01 0
BB&T CORP	COM	054937107	319	8359	SH	DEFINED	01 0
BCE	COM	055340996	1028	58600	SH	DEFINED	01
BANCO ESPIRITO SANTO (BES)	COM	055349997	37	3500	SH	DEFINED	01
BEI TECHNOLOGIES	COM	05538P104	834	44262	SH	DEFINED	01
BISYS GROUP	COM	055472104	37435	1061978	SH	DEFINED	01
BISYS GROUP	COM	055472104	110447	3133200	SH	DEFINED	01 0
BISYS GROUP	COM	055472104	2108	59800	SH	DEFINED	01 0
BISYS GROUP	COM	055472104	46417	1316800	SH	DEFINED	01 0
BJ SERVICES	COM	055482103	1652	47935	SH	DEFINED	01
BKF CAPITAL GROUP	COM	05548G102	45	1500	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	20473	457977	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	32300	722600	SH	DEFINED	01 0
BJ'S WHOLESALE CLUB	COM	05548J106	241	5400	SH	DEFINED	01 0
BAYERISCHE MOTOREN WERKE	COM	055501993	197	4931	SH	DEFINED	01
BAYERISCHE MOTOREN WERKE	COM	055501993	5149	129149	SH	DEFINED	01 0
BOK FINANCIAL CORP	COM	05561Q201	1639	48340	SH	DEFINED	01
BOK FINANCIAL CORP	COM	05561Q201	9	254	SH	DEFINED	01 0
BOK FINANCIAL CORP	COM	05561Q201	156	4600	SH	DEFINED	01 0
BP ADR	COM	055622104	41950	790000	SH	DEFINED	01
BP ADR	COM	055622104	940	17700	SH	DEFINED	01 0
BP ADR	COM	055622104	2050	38617	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	9020	169860	SH	DEFINED	01
BP PLC ADR	COM	055622104	595	11200	SH	DEFINED	01 0
BP	COM	055622997	50050	5623649	SH	DEFINED	01
BP	COM	055622997	11817	1327838	SH	DEFINED	01 0
BP	COM	055622997	45301	5090010	SH	DEFINED	01 0
BRE PROPERTIES CL A	COM	05564E106	9	275	SH	DEFINED	01
BT GROUP PLC	COM	055885990	977	244922	SH	DEFINED	01
BMC SOFTWARE	COM	055921100	298	15300	SH	DEFINED	01
BMC SOFTWARE	COM	055921100	51707	2658466	SH	DEFINED	01
BMC SOFTWARE	COM	055921100	5639	289923	SH	DEFINED	01 0
BMC SOFTWARE	COM	055921100	17288	888774	SH	DEFINED	01 0
BMC SOFTWARE INC	COM	055921100	2052	105470	SH	DEFINED	01 0
LEGAL & GENE	COM	0560399	32	13721	SH	DEFINED	01 1
BAKER HUGHES	COM	057224107	23312	609428	SH	DEFINED	01
BAKER HUGHES	COM	057224107	589	15400	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	4299	112405	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	266	6954	SH	DEFINED	01 0
CENTRICA	COM	0573438	35	10702	SH	DEFINED	01 1
UNILEVER	COM	0574873	65	8105	SH	DEFINED	01 1
BALDOR ELECTRIC	COM	057741100	2548	112761	SH	DEFINED	01
BALL	COM	058498106	66	1398	SH	DEFINED	01
BALL	COM	058498106	656	13894	SH	DEFINED	01 0

BALL	COM	058498106	24	498	SH	DEFINED	01	0
BALL CORP	COM	058498106	11	220	SH	DEFINED	01	0
BALLY TOTAL FITNESS HOLDINGS	COM	05873K108	1960	89298	SH	DEFINED	01	
BANCO POPULAR E	COM	059444992	2751	72977	SH	DEFINED	01	
BANCO POPULAR E	COM	059444992	4592	121843	SH	DEFINED	01	0
BANCO SANTANDER CENTRAL HISPAN	COM	059469999	17127	2045106	SH	DEFINED	01	
BANCO SANTANDER CENTRAL HISPAN	COM	059469999	1863	222421	SH	DEFINED	01	0
BANCO SANTANDER CENTRAL HISPAN	COM	059469999	12420	1482968	SH	DEFINED	01	0
BANCO ITAU	PRF	059615559	48	600000	SH	DEFINED	01	
BANCA FIDEURAM SPA	COM	059628990	241	30000	SH	DEFINED	01	
BANGKOK BANK PUBLIC-F/REG	COM	059688994	1572	1112100	SH	DEFINED	01	
BANGKOK BANK PUBLIC-F/REG	COM	059688994	46	32900	SH	DEFINED	01	0
BANCORPSOUTH INC	COM	059692103	12	605	SH	DEFINED	01	
BANCORPSOUTH INC	COM	059692103	16	830	SH	DEFINED	01	0
BANDAG	COM	059815100	28	728	SH	DEFINED	01	
BANDWIDTH9 SERIES F	PRF	0600001A4	4423	1413043	SH	DEFINED	01	
BANK OF AMERICA	COM	060505104	20	300	SH	DEFINED	01	
BANK OF AMERICA	COM	060505104	646166	9499695	SH	DEFINED	01	
BANK OF AMERICA	COM	060505104	30130	442945	SH	DEFINED	01	0
BANK OF AMERICA	COM	060505104	178499	2624221	SH	DEFINED	01	0
BANK OF AMERICA CORP	COM	060505104	16884	248221	SH	DEFINED	01	
BANK OF AMERICA CORP	COM	060505104	40604	596990	SH	DEFINED	01	0
CADBURY SCHW	COM	0610700	37	5400	SH	DEFINED	01	1
INTERNATIONAL POWER	COM	0632016	8	2704	SH	DEFINED	01	1
BANK OF NEW YORK	COM	064057102	5567	132471	SH	DEFINED	01	
BANK OF NEW YORK	COM	064057102	7842	186619	SH	DEFINED	01	0
BANK OF NEW YORK	COM	064057102	6584	156697	SH	DEFINED	01	0
BANK OF NOVA SCOTIA	COM	064100993	1111	33700	SH	DEFINED	01	
BANK ONE	COM	06423A103	30039	718955	SH	DEFINED	01	
BANK ONE	COM	06423A103	13467	322331	SH	DEFINED	01	0
BANK ONE	COM	06423A103	12150	290812	SH	DEFINED	01	0
BANK ONE CORP	COM	06423A103	4836	115748	SH	DEFINED	01	
BANK ONE CORP	COM	06423A103	146	3500	SH	DEFINED	01	0
BANK POLSKA KASA OPIEKI	COM	064269996	3804	151215	SH	DEFINED	01	
BANK POLSKA KASA OPIEKI	COM	064269996	115	4589	SH	DEFINED	01	0
UTD UTILITIE	COM	0646233	11	1301	SH	DEFINED	01	1
BANKATLANTIC CL A	COM	065908501	1722	132463	SH	DEFINED	01	
BANKATLANTIC CL A	COM	065908501	12	950	SH	DEFINED	01	0
BANKATLANTIC CL A	COM	065908501	180	13837	SH	DEFINED	01	0
ROYAL&SUN	COM	0661689	8	2011	SH	DEFINED	01	1
BANK OF IRELAND	COM	066206996	933	83900	SH	DEFINED	01	
BANKNORTH GROUP	COM	06646R107	136	5196	SH	DEFINED	01	
BANKUNITED FINANCIAL	COM	06652B103	854	57000	SH	DEFINED	01	
BANKUNITED FINANCIAL	COM	06652B103	11	720	SH	DEFINED	01	0
BANKUNITED FINANCIAL	COM	06652B103	84	5600	SH	DEFINED	01	0
PACE MICRO 144A	COM	0667278	1	528	SH	DEFINED	01	1
BANTA	COM	066821109	31	872	SH	DEFINED	01	
BANYU PHARMACEUTICAL CO LTD	COM	066907999	191	15000	SH	DEFINED	01	
BNP PARIBAS	COM	067250993	32842	650159	SH	DEFINED	01	
BNP PARIBAS	COM	067250993	5649	111842	SH	DEFINED	01	0
BNP PARIBAS	COM	067250993	33108	655444	SH	DEFINED	01	0
BARD (CR)	COM	067383109	5091	86223	SH	DEFINED	01	
BARD (CR)	COM	067383109	765	12958	SH	DEFINED	01	0
BARD (CR)	COM	067383109	218	3696	SH	DEFINED	01	0
BARCLAYS	COM	06738E105	314	10173	SH	DEFINED	01	
BANK SINOPAC	COM	067752998	2610	6051000	SH	DEFINED	01	
PEARSON	COM	0677608	27	2130	SH	DEFINED	01	1
BARNES & NOBLE	COM	067774109	75	2417	SH	DEFINED	01	
BARNES GROUP	COM	067806109	1384	56477	SH	DEFINED	01	
BARNESANDNOBLE.COM	COM	067846105	0	105	SH	DEFINED	01	
BARRICK GOLD	COM	067901108	23237	1251996	SH	DEFINED	01	
BARRICK GOLD	COM	067901108	2521	135821	SH	DEFINED	01	0

BARRICK GOLD	COM	067901108	1081	58274	SH	DEFINED	01	0
P & O	COM	0680048	5	1520	SH	DEFINED	01	1
BARON ASSET	COM	068278100	89947	1908079	SH	DEFINED	01	0
BARPLATS INVESTMENTS	COM	068299999	328	1183200	SH	DEFINED	01	
BARR LABORATORIES	COM	068306109	49462	751479	SH	DEFINED	01	
BARR LABORATORIES	COM	068306109	1882	28600	SH	DEFINED	01	0
BARRA	COM	068313105	6961	114921	SH	DEFINED	01	
BARRA	COM	068313105	191	3150	SH	DEFINED	01	0
BARRA INC	COM	068313105	3	50	SH	DEFINED	01	0
PILKINGTON	COM	0688462	4	2433	SH	DEFINED	01	1
SCOT POWER	COM	0690070	25	4978	SH	DEFINED	01	1
BASF	COM	069730992	8659	213454	SH	DEFINED	01	
BASF	COM	069730992	9768	240791	SH	DEFINED	01	0
BASSETT FURNITURE INDS	COM	070203104	1517	73979	SH	DEFINED	01	
BASSETT FURNITURE INDS	COM	070203104	72	3500	SH	DEFINED	01	0
PRUDENTIAL	COM	0709954	56	5591	SH	DEFINED	01	1
BAUSCH & LOMB	COM	071707103	14327	321466	SH	DEFINED	01	
BAUSCH & LOMB	COM	071707103	606	13594	SH	DEFINED	01	0
BAUSCH & LOMB	COM	071707103	567	12714	SH	DEFINED	01	0
BAXTER INTL	COM	071813109	107809	1811326	SH	DEFINED	01	
BAXTER INTL	COM	071813109	9487	159394	SH	DEFINED	01	0
BAXTER INTL	COM	071813109	11349	190673	SH	DEFINED	01	0
BAXTER INTL INC	COM	071813109	22028	370105	SH	DEFINED	01	
BAXTER INTL INC	COM	071813109	23953	402445	SH	DEFINED	01	0
RIO TINTO	COM	0718875	59	2964	SH	DEFINED	01	1
VODAFONE GROUP PLC	COM	0719210	356	192436	SH	DEFINED	01	1
RANK GROUP	COM	0724076	7	1688	SH	DEFINED	01	1
RMC GROUP	COM	0726641	5	569	SH	DEFINED	01	1
BAYCORP HOLDINGS LTD	COM	072728108	0	28	SH	DEFINED	01	0
BAYER ORD	COM	072730104	126	3717	SH	DEFINED	01	
RECKITT BENCKISER PLC	COM	0727871	13	797	SH	DEFINED	01	1
REED	COM	0730835	34	3489	SH	DEFINED	01	1
RENTOKIL INI	COM	0732712	21	5118	SH	DEFINED	01	1
BANCA NAZIONALE DEL LAVORO (BN	COM	073301996	213	95000	SH	DEFINED	01	
BE AEROSPACE	COM	073302101	1074	108109	SH	DEFINED	01	
BE FREE INC	COM	073308108	0	110	SH	DEFINED	01	
BEA SYSTEMS	COM	073325102	1664	121367	SH	DEFINED	01	
BEAR STEARNS COMPANIES	COM	073902108	778	12400	SH	DEFINED	01	
BEAR STEARNS COMPANIES	COM	073902108	1473	23478	SH	DEFINED	01	
BEAR STEARNS COMPANIES	COM	073902108	1588	25311	SH	DEFINED	01	0
BEAR STEARNS COMPANIES	COM	073902108	57	908	SH	DEFINED	01	0
ROYAL BK SCO	COM	0754783	194	7535	SH	DEFINED	01	1
BEBE STORES INC	COM	075571109	2	102	SH	DEFINED	01	
BECKMAN COULTER	COM	075811109	110	2151	SH	DEFINED	01	
BECTON, DICKINSON & CO	COM	075887109	17592	466399	SH	DEFINED	01	
BECTON, DICKINSON & CO	COM	075887109	2472	65539	SH	DEFINED	01	0
BECTON, DICKINSON & CO	COM	075887109	751	19901	SH	DEFINED	01	0
BED BATH & BEYOND	COM	075896100	12943	383504	SH	DEFINED	01	
BED BATH & BEYOND	COM	075896100	2484	73601	SH	DEFINED	01	0
BED BATH & BEYOND	COM	075896100	18904	560141	SH	DEFINED	01	0
BED BATH & BEYOND IN	COM	075896100	878	26000	SH	DEFINED	01	
BED BATH & BEYOND IN	COM	075896100	84	2500	SH	DEFINED	01	0
SAINSBURY(J)	COM	0767640	26	4514	SH	DEFINED	01	1
BEIJING DATANG POWER GENERATIO	COM	076840990	2398	6562000	SH	DEFINED	01	
BEIJING DATANG POWER GENERATIO	COM	076840990	77	210000	SH	DEFINED	01	0
BEL FUSE CL A	COM	077347300	4695	191960	SH	DEFINED	01	
BEL FUSE CL A	COM	077347300	330	13500	SH	DEFINED	01	0
BELDEN	COM	077459105	1797	75437	SH	DEFINED	01	
BELL MICROPRODUCTS	COM	078137106	61	5900	SH	DEFINED	01	
BELL MICROPRODUCTS	COM	078137106	540	51884	SH	DEFINED	01	
SCOT & NEWCA	COM	0783969	7	910	SH	DEFINED	01	1
SCOT & SOUTH	COM	0790873	12	1202	SH	DEFINED	01	1

BP PLC	COM	0798059	565	63431	SH	DEFINED	01	1
SSL INTERNATIONAL	COM	0798112	3	402	SH	DEFINED	01	1
BELL SOUTH	COM	079860102	6089	165184	SH	DEFINED	01	
BELL SOUTH	COM	079860102	370	10040	SH	DEFINED	01	0
BELLSOUTH	COM	079860102	167442	4542680	SH	DEFINED	01	
BELLSOUTH	COM	079860102	18931	513579	SH	DEFINED	01	0
BELLSOUTH	COM	079860102	47235	1281460	SH	DEFINED	01	0
BELLSYSTEM 24 INC	COM	079869996	82	250	SH	DEFINED	01	
SAGE GROUP PLC	COM	0802165	10	3029	SH	DEFINED	01	1
SHELL TRAN	COM	0803414	101	13571	SH	DEFINED	01	1
BELO CL A	COM	080555105	86	3694	SH	DEFINED	01	
INVENSYS	COM	0807041	15	8574	SH	DEFINED	01	1
SLOUGH ESTAT	COM	0814104	5	897	SH	DEFINED	01	1
BEMIS	COM	081437105	71	1308	SH	DEFINED	01	
BEMIS	COM	081437105	727	13382	SH	DEFINED	01	0
BEMIS	COM	081437105	26	480	SH	DEFINED	01	0
BENCHMARK ELECTRONIC	COM	08160H101	9	300	SH	DEFINED	01	0
BENCHMARK ELECTRONICS	COM	08160H101	1688	60283	SH	DEFINED	01	
SMITHS GROUP	COM	0818270	15	1293	SH	DEFINED	01	1
BENETTON GROUP	COM	081911992	81	6000	SH	DEFINED	01	
GRANADA PLC	COM	0827566	13	6738	SH	DEFINED	01	1
CORUS GROUP	COM	0828053	9	7377	SH	DEFINED	01	1
ANGLIAN WATE	COM	0843443	4	594	SH	DEFINED	01	1
WR BERKLEY	COM	084423102	1103	19190	SH	DEFINED	01	
BERKSHIRE HATHAWAY I	COM	084670108	10878	153	SH	DEFINED	01	
BERKSHIRE HATHAWAY I	COM	084670108	427	6	SH	DEFINED	01	0
BERKSHIRE HATHAWAY B	COM	084670207	872	368	SH	DEFINED	01	0
BERKSHIRE HATHAWAY CL B	COM	084670207	28331	11959	SH	DEFINED	01	
BERKSHIRE HATHAWAY CL B	COM	084670207	1042	440	SH	DEFINED	01	0
BERU AG	COM	086066990	174	3500	SH	DEFINED	01	
BEST BUY	COM	086516101	191914	2423168	SH	DEFINED	01	
BEST BUY	COM	086516101	5658	71441	SH	DEFINED	01	0
BEST BUY	COM	086516101	78371	989525	SH	DEFINED	01	0
BEST BUY CO	COM	086516101	713	9000	SH	DEFINED	01	
BEST BUY CO	COM	086516101	699	8832	SH	DEFINED	01	0
BESTEL WTS 5/15/05	COM	08658T112	300	4000	SH	DEFINED	01	
BESTEL WTS 5/15/05	COM	08658T112	75	1000	SH	DEFINED	01	0
LLOYDS TSB G	COM	0870612	159	15459	SH	DEFINED	01	1
BETHLEHEM STEEL	COM	087509105	0	317	SH	DEFINED	01	
TATE & LYLE	COM	0875413	5	996	SH	DEFINED	01	1
BG	COM	0876289	40	9331	SH	DEFINED	01	1
MARCONI	COM	0877431	1	6498	SH	DEFINED	01	1
TAYLOR WOODR	COM	0878230	2	879	SH	DEFINED	01	1
BEVERLY ENTERPRISES	COM	087851309	35	4900	SH	DEFINED	01	
BEVERLY ENTERPRISES	COM	087851309	4	516	SH	DEFINED	01	
TESCO	COM	0884709	66	19219	SH	DEFINED	01	1
BHP BILLITON	COM	088606991	15361	2524743	SH	DEFINED	01	
BHP BILLITON	COM	088606991	2891	475120	SH	DEFINED	01	0
BHP BILLITON	COM	088606991	26227	4310664	SH	DEFINED	01	0
3I GROUP PLC	COM	0888693	19	1710	SH	DEFINED	01	1
BIG LOTS	COM	089302103	4764	339075	SH	DEFINED	01	
BIG LOTS	COM	089302103	407	28989	SH	DEFINED	01	0
BIG LOTS	COM	089302103	458	32539	SH	DEFINED	01	0
BINDVIEW DEVEL CORP	COM	090327107	0	150	SH	DEFINED	01	
BHP BILLITON	COM	090525999	2725	478133	SH	DEFINED	01	
BHP BILLITON	COM	090525999	73	12870	SH	DEFINED	01	0
BHP BILLITON	COM	090527995	2983	523411	SH	DEFINED	01	
BHP BILLITON	COM	090527995	3179	557688	SH	DEFINED	01	0
BIO-TECHNOLOGY GENERAL	COM	090578105	878	178895	SH	DEFINED	01	
BIOGEN	COM	090597105	46203	941768	SH	DEFINED	01	
BIOGEN	COM	090597105	5942	121123	SH	DEFINED	01	0
BIOGEN	COM	090597105	20586	419623	SH	DEFINED	01	0

BIOGEN INC	COM	090597105	32445	661337	SH	DEFINED	01	0
BIOMET	COM	090613100	9	350	SH	DEFINED	01	
BIOMET	COM	090613100	61161	2260182	SH	DEFINED	01	
BIOMET	COM	090613100	2651	97974	SH	DEFINED	01	0
BIOMET	COM	090613100	7460	275654	SH	DEFINED	01	0
BIOMET	COM	090613100	31297	1156563	SH	DEFINED	01	0
BIOMARIN PHARMACEUTI	COM	09061G101	1	125	SH	DEFINED	01	
BIOVAIL	COM	090675992	949	19100	SH	DEFINED	01	0
BIOVAIL CORP	COM	09067J109	4748	95000	SH	DEFINED	01	
BIOVAIL CORP	COM	09067J109	180	3600	SH	DEFINED	01	0
BIOSITE INC	COM	090945106	1107	44725	SH	DEFINED	01	
BIOSITE INC	COM	090945106	2	100	SH	DEFINED	01	0
BLACK & DECKER	COM	091797100	340	7300	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	8005	171992	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	105	2250	SH	DEFINED	01	0
BLACK & DECKER	COM	091797100	942	20240	SH	DEFINED	01	0
BLACK & DECKER	COM	091797100	19814	425726	SH	DEFINED	01	0
BLACK BOX	COM	091826107	5581	115275	SH	DEFINED	01	
BLACK BOX	COM	091826107	169	3500	SH	DEFINED	01	0
BLACK BOX CORP	COM	091826107	4	80	SH	DEFINED	01	0
BLACK HILLS	COM	092113109	32	957	SH	DEFINED	01	
SMITH AND NEPHEW PLC	COM	0922320	13	2150	SH	DEFINED	01	1
GLAXOSMITHKLINE	COM	0925288	416	17654	SH	DEFINED	01	1
H&R BLOCK	COM	093671105	11312	254501	SH	DEFINED	01	
H&R BLOCK	COM	093671105	2058	46296	SH	DEFINED	01	0
H&R BLOCK	COM	093671105	496	11161	SH	DEFINED	01	0
BLOCKBUSTER INC	COM	093679108	33	1400	SH	DEFINED	01	
BLOCKBUSTER INC	COM	093679108	18694	796500	SH	DEFINED	01	
BLOCKBUSTER INC	COM	093679108	547	23300	SH	DEFINED	01	0
BLOCKBUSTER INC	COM	093679108	575	24500	SH	DEFINED	01	0
DE LA RUE	COM	0938059	3	418	SH	DEFINED	01	1
DAILY MAIL A	COM	0945736	4	406	SH	DEFINED	01	1
BLUE MARTINI SFTWARE	COM	095698106	1	378	SH	DEFINED	01	
INNOGY HOLDINGS PLC	COM	0959403	1	204	SH	DEFINED	01	1
BLUESTREAM VENTURES 0.00 06/2	PRF	096120XX3	3975	5250000	SH	DEFINED	01	
BLUESTREAM VENTURES 0.00 06/2	PRF	096120XX3	5490	7250000	SH	DEFINED	01	0
GREAT PORTLA	COM	0962951	2	494	SH	DEFINED	01	1
P&0 PRINCESS CRUISES	COM	0963590	10	1520	SH	DEFINED	01	1
BLYTH INDS	COM	09643P108	4399	165884	SH	DEFINED	01	
BLYTH INDS	COM	09643P108	345	13000	SH	DEFINED	01	0
BOB EVANS FARMS	COM	096761101	35	1245	SH	DEFINED	01	
BOCA RESORTS INC	COM	09688T106	3	199	SH	DEFINED	01	
BOEING	COM	097023105	118170	2449123	SH	DEFINED	01	
BOEING	COM	097023105	1134	23500	SH	DEFINED	01	0
BOEING	COM	097023105	12614	261421	SH	DEFINED	01	0
BOEING	COM	097023105	6893	142866	SH	DEFINED	01	0
WIMPEY (GEORGE)	COM	0971344	3	813	SH	DEFINED	01	1
BOISE CASCADE	COM	097383103	779	21501	SH	DEFINED	01	
BOISE CASCADE	COM	097383103	533	14708	SH	DEFINED	01	0
BOISE CASCADE	COM	097383103	19	527	SH	DEFINED	01	0
WPP GROUP PLC	COM	0974042	33	2895	SH	DEFINED	01	1
WOLSELEY	COM	0976402	14	1347	SH	DEFINED	01	1
LATTICE GROUP PLC	COM	0976640	24	9686	SH	DEFINED	01	1
BOMBARDIER - B	COM	097751200	154	17162	SH	DEFINED	01	
BON APPETIT GROUP AG	COM	098900996	103	1470	SH	DEFINED	01	
ASTRAZENECA	COM	0989529	242	4873	SH	DEFINED	01	1
BOOTS & COOTS/INTL WELL CONTRO	COM	099469108	135	375000	SH	DEFINED	01	
BOOTS	COM	099555997	4244	443210	SH	DEFINED	01	0
BORDERS GROUP	COM	099709107	79	3300	SH	DEFINED	01	
BORDERS GROUP	COM	099709107	5448	227863	SH	DEFINED	01	
BORDERS GROUP	COM	099709107	206	8600	SH	DEFINED	01	0
BORG WARNER INC	COM	099724106	20	320	SH	DEFINED	01	0

BORGWARNER		COM	099724106	125	2000	SH	DEFINED	01
BORGWARNER		COM	099724106	4339	68970	SH	DEFINED	01
BORGWARNER		COM	099724106	302	4800	SH	DEFINED	01 0
BORLAND SOFTWARE		COM	099849101	1381	106200	SH	DEFINED	01
BORLAND SOFTWARE		COM	099849101	2	170	SH	DEFINED	01 0
BORLAND SOFTWARE		COM	099849101	48	3700	SH	DEFINED	01 0
BOSTON COMMUNICATIONS GROUP		COM	100582105	454	52713	SH	DEFINED	01
BOSTON PRIVATE FINANCIAL HOLDI		COM	101119105	4743	177313	SH	DEFINED	01
BOSTON PRIVATE FINANCIAL HOLDI		COM	101119105	86	3226	SH	DEFINED	01 0
BOSTON PRIVATE FINL		COM	101119105	2	90	SH	DEFINED	01 0
BOSTON PROPERTIES IN		COM	101121101	284	7200	SH	DEFINED	01
BOSTON PROPERTIES IN		COM	101121101	7	182	SH	DEFINED	01
BOSTON SCIENTIFIC		COM	101137107	28744	1145661	SH	DEFINED	01
BOSTON SCIENTIFIC		COM	101137107	3496	139320	SH	DEFINED	01 0
BOSTON SCIENTIFIC		COM	101137107	1070	42668	SH	DEFINED	01 0
BOUYGUES		COM	102050994	199	6105	SH	DEFINED	01
BOWATER		COM	102183100	6490	130323	SH	DEFINED	01
BOWATER		COM	102183100	4731	95000	SH	DEFINED	01 0
BOWNE & CO		COM	103043105	1430	101615	SH	DEFINED	01
BOYD GAMING CORP		COM	103304101	2318	154110	SH	DEFINED	01
BOYD GAMING CORP		COM	103304101	238	15800	SH	DEFINED	01 0
BOYDS COLLECTION LTD		COM	103354106	1	158	SH	DEFINED	01
BRADY CL A		COM	104674106	2562	70583	SH	DEFINED	01
BRAMBLES IND LTD	AU;BIL/AU	COM	104900998	109	21546	SH	DEFINED	01
BRAMBLES IND LTD	AU;BIL/AU	COM	104900998	1864	367677	SH	DEFINED	01 0
BRANCOTE HOLDINGS		COM	105210991	2428	1000000	SH	DEFINED	01
BRASCAN CL A		COM	10549P606	7760	355800	SH	DEFINED	01
BRASCAN CL A		COM	10549P606	781	35800	SH	DEFINED	01 0
BRAUN CONSULTING INC		COM	105651103	1	250	SH	DEFINED	01 0
BRIDGESTONE CORP		COM	108050998	118	8705	SH	DEFINED	01
BRIGGS & STRATTON		COM	109043109	5965	129670	SH	DEFINED	01
BRIGGS & STRATTON		COM	109043109	16	350	SH	DEFINED	01 0
BRIGGS & STRATTON		COM	109043109	285	6200	SH	DEFINED	01 0
BRINKER INTL		COM	109641100	45433	1401834	SH	DEFINED	01
BRINKER INTL		COM	109641100	5249	161950	SH	DEFINED	01 0
BRINKER INTL		COM	109641100	1074	33150	SH	DEFINED	01 0
BRINKER INT'L INC		COM	109641100	2352	72585	SH	DEFINED	01 0
BRIO SOFTWARE INC		COM	109704106	0	49	SH	DEFINED	01
BRISTOL MYERS SQUIBB		COM	110122108	393	9700	SH	DEFINED	11 1
BRISTOL-MYERS SQUIBB		COM	110122108	10	250	SH	DEFINED	01
BRISTOL-MYERS SQUIBB		COM	110122108	45380	1120763	SH	DEFINED	01
BRISTOL-MYERS SQUIBB		COM	110122108	21207	523761	SH	DEFINED	01 0
BRISTOL-MYERS SQUIBB		COM	110122108	38976	962594	SH	DEFINED	01 0
BRITESMILE		COM	110415106	741	138000	SH	DEFINED	01
BRITISH AIRWAYS PLC		COM	110419108	4163	1197993	SH	DEFINED	01
BRITISH AIRWAYS PLC		COM	110419108	2159	621360	SH	DEFINED	01 0
BRITISH AIRWAYS PLC		COM	110419108	5687	1636699	SH	DEFINED	01 0
BRITISH AMERICAN TOBACCO		COM	110420999	1207	125600	SH	DEFINED	01
BAE SYSTEMS		COM	110466992	135	28255	SH	DEFINED	01
BRITISH SKY BROADCASTING GROUP		COM	111014999	29134	2459000	SH	DEFINED	01
BRITISH SKY BROADCASTING GROUP		COM	111014999	5514	465417	SH	DEFINED	01 0
BRITISH SKY BROADCASTING GROUP		COM	111014999	24689	2083818	SH	DEFINED	01 0
BROADCOM CL A		COM	111320107	5	150	SH	DEFINED	01
BROADCOM CL A		COM	111320107	70160	1954323	SH	DEFINED	01
BROADCOM CL A		COM	111320107	2774	77266	SH	DEFINED	01 0
BROADCOM CL A		COM	111320107	52931	1474385	SH	DEFINED	01 0
BROADCOM CORP		COM	111320107	501	13980	SH	DEFINED	01 0
BROADVISION INC		COM	111412102	1	563	SH	DEFINED	01
BROADWING		COM	111620100	14	2000	SH	DEFINED	01
BROADWING		COM	111620100	290	41407	SH	DEFINED	01
BROCADE COMMUNICATIO		COM	111621108	16493	610850	SH	DEFINED	01 0
BROCADE COMMUNICATIONS SYSTEMS		COM	111621108	51825	1919430	SH	DEFINED	01

BROCADE COMMUNICATIONS SYSTEMS	COM	111621108	578	21400	SH	DEFINED	01	0
BROCADE COMMUNICATIONS SYSTEMS	COM	111621108	41820	1548900	SH	DEFINED	01	0
BROOKFIELD PROPERTIES CORP	COM	112900105	5639	296800	SH	DEFINED	01	
BROOKFIELD PROPERTIES CORP	COM	112900105	665	35000	SH	DEFINED	01	0
BROOKS AUTOMATION	COM	11434A100	7408	163032	SH	DEFINED	01	
BROOKS AUTOMATION	COM	11434A100	15037	330930	SH	DEFINED	01	0
BROOKS AUTOMATION	COM	11434A100	318	7000	SH	DEFINED	01	0
BROOKS AUTOMATION	COM	11434A100	193	4240	SH	DEFINED	01	0
BROOKTROUT	COM	114580103	235	38133	SH	DEFINED	01	
BROWN & BROWN	COM	115236101	5949	189440	SH	DEFINED	01	
BROWN & BROWN	COM	115236101	364	11600	SH	DEFINED	01	0
BROWN & BROWN INC	COM	115236101	8	240	SH	DEFINED	01	0
BROWN-FORMAN CL B	COM	115637209	122	1683	SH	DEFINED	01	
BROWN-FORMAN CL B	COM	115637209	1260	17313	SH	DEFINED	01	0
BROWN-FORMAN CL B	COM	115637209	45	620	SH	DEFINED	01	0
BROWN (TOM)	COM	115660201	12633	462743	SH	DEFINED	01	
BROWN (TOM)	COM	115660201	756	27700	SH	DEFINED	01	0
BROWN SHOE	COM	115736100	1043	53594	SH	DEFINED	01	
BRUKER DALTONICS INC	COM	116795105	251	26255	SH	DEFINED	01	
BRUKER DALTONICS INC	COM	116795105	2	170	SH	DEFINED	01	0
BRUNSWICK	COM	117043109	4977	182149	SH	DEFINED	01	
BRUNSWICK	COM	117043109	608	22241	SH	DEFINED	01	0
BRUNSWICK	COM	117043109	211	7697	SH	DEFINED	01	0
BRUSH ENGINEERED MATERIALS	COM	117421107	647	50970	SH	DEFINED	01	
BUCA INC	COM	117769109	96	5300	SH	DEFINED	01	
BSQUARE CORP	COM	11776U102	0	100	SH	DEFINED	01	
BUCKEYE PARTNERS LP	COM	118230101	8	204	SH	DEFINED	01	
BUCKEYE TECHNOLOGIES	COM	118255108	1099	106669	SH	DEFINED	01	
BUCKLE	COM	118440106	5177	211300	SH	DEFINED	01	
BUCKLE	COM	118440106	451	18400	SH	DEFINED	01	0
BULGARI SPA	COM	120100XX5	114	13381	SH	DEFINED	01	
BLDG MATERIAL HOLD	COM	120113105	5	340	SH	DEFINED	01	0
BUILDING MATERIALS HOLDING	COM	120113105	1833	127321	SH	DEFINED	01	
BUILDING MATERIALS HOLDING	COM	120113105	131	9100	SH	DEFINED	01	0
BURLINGTON COAT FACTORY WAREHO	COM	121579106	2622	136224	SH	DEFINED	01	
BURLINGTON N SANTA	COM	12189T104	1138	37700	SH	DEFINED	01	0
BURLINGTON NORTHERN SANTA FE	COM	12189T104	118991	3942674	SH	DEFINED	01	
BURLINGTON NORTHERN SANTA FE	COM	12189T104	5887	195067	SH	DEFINED	01	0
BURLINGTON NORTHERN SANTA FE	COM	12189T104	11763	389755	SH	DEFINED	01	0
BURLINGTON RESOURCES	COM	122014103	7751	193350	SH	DEFINED	01	
BURLINGTON RESOURCES	COM	122014103	2201	54912	SH	DEFINED	01	0
BURLINGTON RESOURCES	COM	122014103	8752	218327	SH	DEFINED	01	0
BUSINESS OBJECTS SA-SP ADR	COM	12328X107	179	4076	SH	DEFINED	01	
BUTLER MFG	COM	123655102	518	19303	SH	DEFINED	01	
C&D TECHNOLOGIES	COM	124661109	4476	212914	SH	DEFINED	01	
C&D TECHNOLOGIES	COM	124661109	197	9368	SH	DEFINED	01	0
C&D TECHNOLOGY	COM	124661109	3	160	SH	DEFINED	01	0
CBL & ASSOCIATES	COM	124830100	1346	38087	SH	DEFINED	01	
CBL & ASSOCIATES	COM	124830100	127	3600	SH	DEFINED	01	0
CBRL GROUP	COM	12489V106	2959	103918	SH	DEFINED	01	
CBRL GROUP	COM	12489V106	253	8900	SH	DEFINED	01	0
CBRL GROUP INC	COM	12489V106	14	470	SH	DEFINED	01	0
CGNU	COM	124950999	9204	872246	SH	DEFINED	01	
CGNU	COM	124950999	3456	327571	SH	DEFINED	01	0
CGNU	COM	124950999	12338	1169286	SH	DEFINED	01	0
C-COR.NET	COM	125010108	2453	136313	SH	DEFINED	01	
CDI	COM	125071100	1344	58653	SH	DEFINED	01	
CDW COMPUTER CENTERS	COM	125129106	1229	24413	SH	DEFINED	01	
CEC ENTERTAINMENT	COM	125137109	3962	85749	SH	DEFINED	01	
CIA DE CONCES SOES	COM	125300996	185	27300	SH	DEFINED	01	
CH ENERGY GROUP	COM	12541M102	38	800	SH	DEFINED	01	
CH ENERGY GROUP	COM	12541M102	9502	200262	SH	DEFINED	01	

CH ENERGY GROUP	COM	12541M102	10	210	SH	DEFINED	01 0
C.H. ROBINSON WORLDWIDE	COM	12541W100	8345	248339	SH	DEFINED	01
C.H. ROBINSON WORLDWIDE	COM	12541W100	12109	360400	SH	DEFINED	01 0
CH ROBINSON WORLDWID	COM	12541W100	114	3400	SH	DEFINED	01 0
COMPAGNIE DE SAINT-GOBAIN	COM	125500991	19040	116643	SH	DEFINED	01
COMPAGNIE DE SAINT-GOBAIN	COM	125500991	6221	38117	SH	DEFINED	01 0
COMPAGNIE DE SAINT-GOBAIN	COM	125500991	23672	145026	SH	DEFINED	01 0
CIGNA	COM	125509109	105304	1038608	SH	DEFINED	01
CIGNA	COM	125509109	6029	59459	SH	DEFINED	01 0
CIGNA	COM	125509109	4896	48295	SH	DEFINED	01 0
CIGNA CORP	COM	125509109	1480	14600	SH	DEFINED	01 0
CLECO	COM	12561W105	10127	423741	SH	DEFINED	01
CLECO	COM	12561W105	299	12500	SH	DEFINED	01 0
CMGI INC	COM	125750109	3	1954	SH	DEFINED	01
CMS ENERGY	COM	125896100	355	15700	SH	DEFINED	01
CMS ENERGY	COM	125896100	11388	503262	SH	DEFINED	01
CMS ENERGY	COM	125896100	762	33690	SH	DEFINED	01 0
CMS ENERGY	COM	125896100	1104	48800	SH	DEFINED	01 0
CPI	COM	125902106	401	24392	SH	DEFINED	01
CPI	COM	125902106	2451	149009	SH	DEFINED	01 0
CSK AUTO CORP	COM	125965103	1	102	SH	DEFINED	01
CNA FINANCIAL	COM	126117100	16	552	SH	DEFINED	01
CNA SURETY	COM	12612L108	4691	311700	SH	DEFINED	01
CNA SURETY	COM	12612L108	405	26900	SH	DEFINED	01 0
CNF TRUST I CM CVT SERIES A 5.	PRF	12612V205	24000	500000	SH	DEFINED	01
CNF	COM	12612W104	36	1100	SH	DEFINED	01
CNF	COM	12612W104	62	1883	SH	DEFINED	01
CNOOC	COM	126130996	1767	1421000	SH	DEFINED	01
CNOOC	COM	126130996	56	45000	SH	DEFINED	01 0
CNET NETWORKS INC	COM	12613R104	3	531	SH	DEFINED	01
CSC HOLDINGS INC 11.125 04 0	PRF	126304401	44684	435940	SH	DEFINED	01
CSC HOLDINGS INC 11.125 04 0	PRF	126304401	15845	154586	SH	DEFINED	01 0
CSC HOLDINGS 11.75% 10/01/20	PRF	126304609	28476	275126	SH	DEFINED	01
CSC HOLDINGS 11.75% 10/01/20	PRF	126304609	6967	67314	SH	DEFINED	01 0
CSG SYSTEMS INTL	COM	126349109	399	14022	SH	DEFINED	01
CSX	COM	126408103	2886	75733	SH	DEFINED	01
CSX	COM	126408103	2066	54205	SH	DEFINED	01 0
CSX	COM	126408103	74	1945	SH	DEFINED	01 0
CTC COMMUNICATIONS GROUP	COM	126419100	35	13600	SH	DEFINED	01
CTS	COM	126501105	1442	88689	SH	DEFINED	01
CUNO	COM	126583103	1872	50431	SH	DEFINED	01
CVB FINL CORP	COM	126600105	3	137	SH	DEFINED	01
CVS	COM	126650100	6858	199763	SH	DEFINED	01
CVS	COM	126650100	3400	99026	SH	DEFINED	01 0
CVS	COM	126650100	11108	323554	SH	DEFINED	01 0
CV THERAPEUTICS	COM	126667104	18	500	SH	DEFINED	01
CV THERAPEUTICS	COM	126667104	1208	33375	SH	DEFINED	01
CABLEVISION SYSTEMS-NY GROUP-A	COM	12686C109	102	3000	SH	DEFINED	01
CABLEVISION SYSTEMS-NY GROUP-A	COM	12686C109	9	277	SH	DEFINED	01
CABLEVISION SYSTEMS CORPORATIO	COM	12686C844	222	9000	SH	DEFINED	01
CABLE DESIGN TECHNOLOGIES	COM	126924109	2276	170485	SH	DEFINED	01
CABLE SATIFACTION INTL WT EXP	COM	126934116	0	7085	SH	DEFINED	01
CABLE SATIFACTION INTL WT EXP	COM	126934116	0	2965	SH	DEFINED	01 0
CACHEFLOW INC	COM	126946102	0	159	SH	DEFINED	01
CABOT	COM	127055101	81	2189	SH	DEFINED	01
CABOT OIL & GAS CL A	COM	127097103	3155	127416	SH	DEFINED	01
CABOT MICROELECTRONI	COM	12709P103	115	1700	SH	DEFINED	01 0
CABOT MICROELECTRONICS	COM	12709P103	3	50	SH	DEFINED	01
CABOT MICROELECTRONICS	COM	12709P103	10880	160825	SH	DEFINED	01
CABOT MICROELECTRONICS	COM	12709P103	16879	249500	SH	DEFINED	01 0
CACI INTL CL A	COM	127190304	4990	142136	SH	DEFINED	01
CACI INTL CL A	COM	127190304	98	2800	SH	DEFINED	01 0

CADBURY SCHWEPP	COM	127209104	63	9191	SH	DEFINED	01	
CADENCE DESIGN SYS	COM	127387108	88	3900	SH	DEFINED	01	0
CADENCE DESIGN SYSTEMS	COM	127387108	7186	317810	SH	DEFINED	01	
CADENCE DESIGN SYSTEMS	COM	127387108	9288	410800	SH	DEFINED	01	0
CAL DIVE INTL	COM	127914109	35	1400	SH	DEFINED	01	
CAL DIVE INTL	COM	127914109	4073	163541	SH	DEFINED	01	
CAL DIVE INTL INC	COM	127914109	4	160	SH	DEFINED	01	0
CALDERA INTL INC	COM	12877Q206	0	30	SH	DEFINED	01	
CALICO COMMERCE	COM	129897104	0	100	SH	DEFINED	01	
CALIENT NETWK D PFD	PRF	130500XX4	3972	2076124	SH	DEFINED	01	0
CALIFORNIA PIZZA KITCHEN	COM	13054D109	510	20400	SH	DEFINED	01	
CALIPER TECH CORP	COM	130876105	1	61	SH	DEFINED	01	
CALLAWAY GOLF	COM	131193104	67	3500	SH	DEFINED	01	
CALLAWAY GOLF	COM	131193104	2733	141924	SH	DEFINED	01	
CALLAWAY GOLF	COM	131193104	187	9700	SH	DEFINED	01	0
CALPINE	COM	131347106	10500	826798	SH	DEFINED	01	
CALPINE	COM	131347106	983	77363	SH	DEFINED	01	0
CALPINE	COM	131347106	35	2776	SH	DEFINED	01	0
CAMBREX	COM	132011107	4109	97615	SH	DEFINED	01	
CAMBREX CORP	COM	132011107	4	90	SH	DEFINED	01	0
CAMDEN PROPERTY TRUST	COM	133131102	8	192	SH	DEFINED	01	
CAMPBELL SOUP	COM	134429109	54	2000	SH	DEFINED	01	
CAMPBELL SOUP	COM	134429109	272	10156	SH	DEFINED	01	
CAMPBELL SOUP	COM	134429109	2782	103822	SH	DEFINED	01	0
CAMPBELL SOUP	COM	134429109	100	3725	SH	DEFINED	01	0
CANADIAN NATL RAILWAY	COM	136375102	10014	200438	SH	DEFINED	01	
CANADIAN NATL RAILWAY	COM	136375102	372	7437	SH	DEFINED	01	0
CANADIAN NATL RAILWAY	COM	136377991	384	7700	SH	DEFINED	01	
CANADIAN PACIFIC RAILWAY LTD	COM	13645T100	154	7202	SH	DEFINED	01	
CANADIAN PAC RAILWAY	COM	13645T993	502	23700	SH	DEFINED	01	
CANON	COM	138006408	16131	434515	SH	DEFINED	01	
CANON	COM	138006408	2079	56000	SH	DEFINED	01	0
CANON	COM	138006408	11916	321000	SH	DEFINED	01	0
CANON SALES	COM	138010996	28	4000	SH	DEFINED	01	
CANTEL MEDICAL CORP	COM	138098108	3	110	SH	DEFINED	01	0
CAPITA GROUP PLC	COM	139650998	39	6600	SH	DEFINED	01	
CAP GEMINI SA	COM	140179995	9507	127757	SH	DEFINED	01	
CAP GEMINI SA	COM	140179995	12370	166221	SH	DEFINED	01	0
CAPITAL ONE FINANCIAL	COM	14040H105	9440	147860	SH	DEFINED	01	
CAPITAL ONE FINANCIAL	COM	14040H105	4035	63197	SH	DEFINED	01	0
CAPITAL ONE FINANCIAL	COM	14040H105	339	5304	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	7414	116114	SH	DEFINED	01	
CAPITAL ONE FINL COR	COM	14040H105	153	2400	SH	DEFINED	01	0
Capital One	COM	1404H0105	427	6686	SH	DEFINED	01	
CAPITAL FED FINL	COM	14057C106	7	305	SH	DEFINED	01	
CAPSTONE TURBINE	COM	14067D102	1	413	SH	DEFINED	01	
CAPTARIS	COM	14071N104	337	97401	SH	DEFINED	01	
CARBO CERAMICS	COM	140781105	1876	45812	SH	DEFINED	01	
CARAUSTAR INDS	COM	140909102	894	85558	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	7761	109479	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	519850	7333197	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	21979	310065	SH	DEFINED	01	0
CARDINAL HEALTH	COM	14149Y108	8075	113904	SH	DEFINED	01	0
CARDINAL HEALTH	COM	14149Y108	157766	2225513	SH	DEFINED	01	0
CARDINAL HEALTH INC	COM	14149Y108	78	1100	SH	DEFINED	11	1
CARDIODYNAMICS INTL	COM	141597104	587	138000	SH	DEFINED	01	
CARDIODYNAMICS INTL	COM	141597104	51	12000	SH	DEFINED	01	0
CAREER EDUCATION	COM	141665109	819	20684	SH	DEFINED	01	
CAREER EDUCATIONS	COM	141665109	5	120	SH	DEFINED	01	0
CAREMARK RX	COM	141705103	12535	642798	SH	DEFINED	01	
CAREMARK RX	COM	141705103	19192	984200	SH	DEFINED	01	0
CAREMARK RX INC	COM	141705103	174	8900	SH	DEFINED	01	0

CARDO AB	COM	141955997	291	13900	SH	DEFINED	01
CARLISLE COMPANIES	COM	142339100	48	1107	SH	DEFINED	01
CARNIVAL	COM	143658102	23658	724600	SH	DEFINED	01
CARNIVAL	COM	143658102	5922	181387	SH	DEFINED	01 0
CARNIVAL	COM	143658102	174	5332	SH	DEFINED	01 0
CARNIVAL CORP	COM	143658102	699	21400	SH	DEFINED	01 0
CARPENTER TECHNOLGY	COM	144285103	3	100	SH	DEFINED	01
CARPENTER TECHNOLGY	COM	144285103	774	26793	SH	DEFINED	01
CARRAMERICA REALTY	COM	144418100	4	130	SH	DEFINED	01
CARREKER	COM	144433109	586	67188	SH	DEFINED	01
CARRIER ACCESS CORP	COM	144460102	0	95	SH	DEFINED	01
CASCADE CORP	COM	147195101	9	690	SH	DEFINED	01 0
CASCADE NATURAL GAS	COM	147339105	719	33879	SH	DEFINED	01
CASEY'S GENERAL STORES	COM	147528103	2054	152171	SH	DEFINED	01
CASH AMERICA INTL	COM	14754D100	666	75673	SH	DEFINED	01
CASTLE (AM)	COM	148411101	469	43303	SH	DEFINED	01
CATALINA MARKETING	COM	148867104	28362	777040	SH	DEFINED	01
CATALINA MARKETING	COM	148867104	4582	125550	SH	DEFINED	01 0
CATALINA MARKETING	COM	148867104	722	19792	SH	DEFINED	01 0
CATALINA MKTG	COM	148867104	49782	1363955	SH	DEFINED	01 0
CATAPULT COMMUNICATIONS	COM	149016107	1010	40025	SH	DEFINED	01
CATELLUS DEVELOPMENT	COM	149111106	3998	203268	SH	DEFINED	01
CATELLUS DEVELOPMENT	COM	149111106	393	20000	SH	DEFINED	01 0
CATERPILLAR	COM	149123101	9	150	SH	DEFINED	01
CATERPILLAR	COM	149123101	448157	7883152	SH	DEFINED	01
CATERPILLAR	COM	149123101	7034	123728	SH	DEFINED	01 0
CATERPILLAR	COM	149123101	80333	1413067	SH	DEFINED	01 0
CATERPILLAR INC	COM	149123101	6140	108000	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	21001	369437	SH	DEFINED	01 0
CATHAY BANCORP INC	COM	149150104	1377	19100	SH	DEFINED	01
CATHAY BANCORP INC	COM	149150104	14	190	SH	DEFINED	01 0
CATHAY BANCORP INC	COM	149150104	137	1900	SH	DEFINED	01 0
CATO CL A	COM	149205106	3132	140591	SH	DEFINED	01
CATO CL A	COM	149205106	116	5200	SH	DEFINED	01 0
CEDAR FAIR LP	COM	150185106	5	198	SH	DEFINED	01
CELESTICA INC	COM	150900991	217	6000	SH	DEFINED	01
CELESTICA INC	COM	150900991	1132	31300	SH	DEFINED	01 0
CELL GENESYS	COM	150921104	1504	88732	SH	DEFINED	01
CELL GENESYS	COM	150921104	130	7668	SH	DEFINED	01 0
CELL THERAPEUTICS	COM	150934107	3290	132496	SH	DEFINED	01
CELL THERAPEUTICS	COM	150934107	3	120	SH	DEFINED	01 0
CELL THERAPEUTICS	COM	150934107	142	5700	SH	DEFINED	01 0
CELESTICA	COM	15101Q108	4532	125000	SH	DEFINED	01
CELESTICA	COM	15101Q108	170	4700	SH	DEFINED	01 0
CELGENE CORP	COM	151020104	5	189	SH	DEFINED	01
CELL PATHWAYS INC	COM	15114R101	0	111	SH	DEFINED	01
CENDANT	COM	151313103	129173	6727783	SH	DEFINED	01
CENDANT	COM	151313103	6230	324519	SH	DEFINED	01 0
CENDANT	COM	151313103	27555	1435125	SH	DEFINED	01 0
CENDANT CORP	COM	151313103	51	2650	SH	DEFINED	01 0
CENTENNIAL COMMUNICATIONS CORP	COM	15133V208	2	447	SH	DEFINED	01
CENTERPOINT PROPERTIES	COM	151895109	3523	65187	SH	DEFINED	01
CENTEX	COM	152312104	5	100	SH	DEFINED	01
CENTEX	COM	152312104	1116	21484	SH	DEFINED	01
CENTEX	COM	152312104	806	15519	SH	DEFINED	01 0
CENTEX	COM	152312104	6780	130556	SH	DEFINED	01 0
CENTILLIUM COMM	COM	152319109	570	47049	SH	DEFINED	01
CENTEX CONSTRN PRODS INC	COM	15231R109	2	53	SH	DEFINED	01
CENTRAL ILL LT $100	PRF	153645882	6537	65000	SH	DEFINED	01 0
CENTRAL PARKING	COM	154785109	2524	109780	SH	DEFINED	01
CENTRAL VERMONT PUBLIC SERVICE	COM	155771108	634	35487	SH	DEFINED	01
CENTRICA PLC	COM	155800998	7449	2299362	SH	DEFINED	01

CENTRICA PLC	COM	155800998	5485	1693063	SH	DEFINED	01	0
CENTRICA PLC	COM	155800998	9900	3056161	SH	DEFINED	01	0
CENTURY ALUMINUM	COM	156431108	3249	199944	SH	DEFINED	01	
CENTURY ALUMINUM	COM	156431108	9	560	SH	DEFINED	01	0
CENTURY ALUMINUM	COM	156431108	250	15400	SH	DEFINED	01	0
CENTURY BUSINESS SRV RESTRICTE	COM	156490104	1	188	SH	DEFINED	01	
CENTURY MAINTENANCE PIK SERIES	PRF	156616401	19569	217740	SH	DEFINED	01	
CENTURY MAINTENANCE PIK SERIES	PRF	156616401	6379	70970	SH	DEFINED	01	0
CENTURYTEL	COM	156700106	17	500	SH	DEFINED	01	
CENTURYTEL	COM	156700106	30718	903480	SH	DEFINED	01	
CENTURYTEL	COM	156700106	1216	35764	SH	DEFINED	01	0
CENTURYTEL	COM	156700106	44	1283	SH	DEFINED	01	0
CEPHALON	COM	156708109	14970	237638	SH	DEFINED	01	
CEPHEID	COM	15670R107	1	300	SH	DEFINED	01	0
CERIDIAN	COM	156779100	17310	785046	SH	DEFINED	01	
CERIDIAN	COM	156779100	655	29700	SH	DEFINED	01	0
CERNER	COM	156782104	6841	143380	SH	DEFINED	01	
CERTEGY	COM	156880106	93	2353	SH	DEFINED	01	
CERUS CORPORATION	COM	157085101	5	87	SH	DEFINED	01	
CHAMPION ENTERPRISES	COM	158496109	1185	148155	SH	DEFINED	01	
CHAMPION ENTERPRISES	COM	158496109	5	650	SH	DEFINED	01	0
CHARLES RIV LABORATO	COM	159864107	627	20200	SH	DEFINED	01	0
CHARLES RIV LABORATORIES	COM	159864107	9689	312571	SH	DEFINED	01	
CHARLES RIV LABORATORIES	COM	159864107	9669	311900	SH	DEFINED	01	0
CHARLES TAYLOR CONS	COM	159888999	62	10200	SH	DEFINED	01	
AVASTA E-SERVICES WARRANTS	COM	160000998	0	508113	SH	DEFINED	01	0
AVASTA SERIES B	PRF	160000XX8	1654	1234287	SH	DEFINED	01	
AVASTA SERIES B	PRF	160000XX8	2011	1500694	SH	DEFINED	01	0
CHARTER ONE FINANCIAL	COM	160903100	175	5615	SH	DEFINED	01	
CHARTER ONE FINANCIAL	COM	160903100	1778	56964	SH	DEFINED	01	0
CHARTER ONE FINANCIAL	COM	160903100	64	2044	SH	DEFINED	01	0
CHARLOTTE RUSSE HOLDING	COM	161048103	944	36400	SH	DEFINED	01	
CHARMING SHOPPES	COM	161133103	427	53900	SH	DEFINED	01	
CHARMING SHOPPES	COM	161133103	22372	2824790	SH	DEFINED	01	
CHARMING SHOPPES	COM	161133103	2131	269085	SH	DEFINED	01	0
CHARTER COMMUNICATIONS INC	COM	16117M107	101	8947	SH	DEFINED	01	
CHATEAU COMMUNITIES	COM	161726104	2	79	SH	DEFINED	01	
CHECKFREE	COM	162813109	45	2955	SH	DEFINED	01	
CHECKPOINT SYSTEMS	COM	162825103	2841	178135	SH	DEFINED	01	
CHECKPOINT SYSTEMS	COM	162825103	148	9300	SH	DEFINED	01	0
CHEESECAKE FACTORY	COM	163072101	147938	4009091	SH	DEFINED	01	0
CHEESECAKE FACTORY (THE)	COM	163072101	55976	1516966	SH	DEFINED	01	
CHEESECAKE FACTORY (THE)	COM	163072101	8953	242637	SH	DEFINED	01	0
CHEESECAKE FACTORY (THE)	COM	163072101	1267	34348	SH	DEFINED	01	0
CHELSEA PROPERTY GROUP	COM	163421100	4	68	SH	DEFINED	01	
CHEMED	COM	163596109	22	600	SH	DEFINED	01	
CHEMED	COM	163596109	1127	30175	SH	DEFINED	01	
CHEMFIRST	COM	16361A106	1150	43009	SH	DEFINED	01	
CHEMICAL FINANCIAL C	COM	163731102	2	69	SH	DEFINED	01	
CHESAPEAKE	COM	165159104	1264	46562	SH	DEFINED	01	
CHESAPEAKE ENERGY	COM	165167107	3663	473247	SH	DEFINED	01	
CHESAPEAKE ENERGY	COM	165167107	14	1930	SH	DEFINED	01	0
CHESAPEAKE ENERGY	COM	165167107	250	32300	SH	DEFINED	01	0
CARDINALTEXECO CORPORATION	COM	166764100	1823	20200	SH	DEFINED	11	1
CHEVRONTEXACO	COM	166764100	32	350	SH	DEFINED	01	
CHEVRONTEXACO	COM	166764100	723682	8016852	SH	DEFINED	01	
CHEVRONTEXACO	COM	166764100	29088	322233	SH	DEFINED	01	0
CHEVRONTEXACO	COM	166764100	199945	2214962	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	4546	50358	SH	DEFINED	01	
CHEVRONTEXACO CORP	COM	166764100	28765	318663	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	13974	154800	SH	DEFINED	11	1
CHICOS	COM	168615102	17930	532040	SH	DEFINED	01	0

CHICO'S FAS	COM	168615102	17472	518421	SH	DEFINED	01	
CHICO'S FAS	COM	168615102	372	11050	SH	DEFINED	01	0
CHICO'S FAS	COM	168615102	17883	530675	SH	DEFINED	01	0
CHILDREN'S PLACE RETAIL STORES	COM	168905107	3	76	SH	DEFINED	01	
CLP HOLDINGS	COM	169400108	320	78000	SH	DEFINED	01	
CHINA MOBILE	COM	169425105	5299	1715000	SH	DEFINED	01	
CHINA MOBILE	COM	169425105	168	54500	SH	DEFINED	01	0
CHINA UNICOM LTD	COM	169595998	1871	1920000	SH	DEFINED	01	
CHINA UNICOM LTD	COM	169595998	60	62000	SH	DEFINED	01	0
CHOICE HOTELS INTL	COM	169905106	6	241	SH	DEFINED	01	
CHIRON	COM	170040109	542	11802	SH	DEFINED	01	
CHIRON	COM	170040109	2204	48031	SH	DEFINED	01	0
CHIRON	COM	170040109	79	1723	SH	DEFINED	01	0
CHITTENDEN	COM	170228100	2874	98610	SH	DEFINED	01	
CHOICEPOINT	COM	170388102	92	1600	SH	DEFINED	01	
CHOICEPOINT	COM	170388102	124	2168	SH	DEFINED	01	
CHOICE ONE COMMUNICATIONS	COM	17038P104	35	21612	SH	DEFINED	01	
CHORDIANT SOFTWARE	COM	170404107	727	100000	SH	DEFINED	01	
CHRISTOPHER & BANKS	COM	171046105	2502	76165	SH	DEFINED	01	
CHUBB	COM	171232101	30907	422815	SH	DEFINED	01	
CHUBB	COM	171232101	4263	58317	SH	DEFINED	01	0
CHUBB	COM	171232101	837	11447	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	702	9600	SH	DEFINED	01	0
CHURCH & DWIGHT	COM	171340102	29	1000	SH	DEFINED	01	
CHURCH & DWIGHT	COM	171340102	44	1487	SH	DEFINED	01	
CIBER	COM	17163B102	2834	309762	SH	DEFINED	01	
CIBER	COM	17163B102	83	9100	SH	DEFINED	01	0
CIBER INC	COM	17163B102	8	1010	SH	DEFINED	01	0
COMPAGNIE FINANCIERE RICHEMONT	COM	171666993	371	16100	SH	DEFINED	01	
CIENA	COM	171779101	166	18513	SH	DEFINED	01	
CIENA	COM	171779101	750	83310	SH	DEFINED	01	0
CIENA	COM	171779101	27	2989	SH	DEFINED	01	0
CIMA LABS	COM	171796105	83	3100	SH	DEFINED	01	
CIMA LABS	COM	171796105	2611	97981	SH	DEFINED	01	
CIMA LABS	COM	171796105	224	8400	SH	DEFINED	01	0
CINCINNATI FINANCIAL	COM	172062101	176	4035	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	1787	40929	SH	DEFINED	01	0
CINCINNATI FINANCIAL	COM	172062101	64	1469	SH	DEFINED	01	0
CINERGY	COM	172474108	50195	1404068	SH	DEFINED	01	
CINERGY	COM	172474108	1506	42136	SH	DEFINED	01	0
CINERGY	COM	172474108	54	1512	SH	DEFINED	01	0
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	29	4800	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	190	10560	SH	DEFINED	01	0
CIRCUIT CITY STORES-CIRCUIT CI	COM	172737108	5897	326917	SH	DEFINED	01	
CIRCUIT CITY STORES-CIRCUIT CI	COM	172737108	1304	72297	SH	DEFINED	01	0
CIRCUIT CITY STORES-CIRCUIT CI	COM	172737108	169	9397	SH	DEFINED	01	0
CIRCUIT CITY STORES - CARMAX G	COM	172737306	905	35000	SH	DEFINED	01	
CIRCOR INTERNATIONAL	COM	17273K109	1	50	SH	DEFINED	01	
CIRRUS LOGIC	COM	172755100	1840	97429	SH	DEFINED	01	
CIRRUS LOGIC	COM	172755100	3	140	SH	DEFINED	01	0
CIRRUS LOGIC	COM	172755100	109	5800	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	14340	847002	SH	DEFINED	01	
CISCO SYSTEMS	COM	17275R102	374743	22134789	SH	DEFINED	01	
CISCO SYSTEMS	COM	17275R102	43761	2584857	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	34626	2045297	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	82852	4893858	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	2239	132265	SH	DEFINED	11	1
CISCO SYSTEMS	COM	17275R102	14889	879404	SH	DEFINED	11	1
CIPLA LIMITED	COM	172800997	2367	113442	SH	DEFINED	01	
CIPLA LIMITED	COM	172800997	75	3608	SH	DEFINED	01	0
CINTAS	COM	172908105	46354	929702	SH	DEFINED	01	
CINTAS	COM	172908105	7704	154529	SH	DEFINED	01	0

CINTAS	COM	172908105	3215	64485	SH	DEFINED	01	0
CINTAS CORP	COM	172908105	2486	49850	SH	DEFINED	01	0
CITIGROUP	COM	172967101	32	650	SH	DEFINED	01	
CITIGROUP	COM	172967101	1276282	25773057	SH	DEFINED	01	
CITIGROUP	COM	172967101	71186	1437495	SH	DEFINED	01	0
CITIGROUP	COM	172967101	378092	7635129	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	23277	470051	SH	DEFINED	01	
CITIGROUP INC	COM	172967101	94027	1898739	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	4293	86698	SH	DEFINED	11	1
CITIGROUP INC	COM	172967101	29384	593369	SH	DEFINED	11	1
CITIZENS BKG CORP MI	COM	174420109	5	147	SH	DEFINED	01	
CITIZENS BKG CORP MI	COM	174420109	13	400	SH	DEFINED	01	0
CITIZENS COMMUNICATIONS	COM	17453B101	805	74930	SH	DEFINED	01	
CITIZENS COMMUNICATIONS	COM	17453B101	763	70984	SH	DEFINED	01	0
CITIZENS COMMUNICATIONS	COM	17453B101	27	2546	SH	DEFINED	01	0
CITRIX	COM	177376100	19793	1145530	SH	DEFINED	01	0
CITRIX SYSTEMS	COM	177376100	11450	662486	SH	DEFINED	01	
CITRIX SYSTEMS	COM	177376100	1145	66279	SH	DEFINED	01	0
CITRIX SYSTEMS	COM	177376100	10808	625506	SH	DEFINED	01	0
CITY NATL	COM	178566105	1241	23566	SH	DEFINED	01	
CLARIANT AG	COM	179490990	134	5876	SH	DEFINED	01	
CLAIRE'S STORES	COM	179584107	336	17280	SH	DEFINED	01	
CLAIRE'S STORES	COM	179584107	25	1300	SH	DEFINED	01	0
CLARCOR	COM	179895107	80	2500	SH	DEFINED	01	
CLARCOR	COM	179895107	4404	137624	SH	DEFINED	01	
CLARCOR	COM	179895107	189	5900	SH	DEFINED	01	0
CLARCOR INC	COM	179895107	10	340	SH	DEFINED	01	0
CLARENT CORP	COM	180461105	0	194	SH	DEFINED	01	
CLARK/BARDES INC	COM	180668105	2033	70600	SH	DEFINED	01	
CLARK/BARDES INC	COM	180668105	52	1800	SH	DEFINED	01	0
CLARUS CORP DEL	COM	182707109	0	37	SH	DEFINED	01	
CLAYTON HOMES	COM	184190106	80	4821	SH	DEFINED	01	
CLEAR CHANNEL COMMUN	COM	184502102	2844	55313	SH	DEFINED	01	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	38024	739608	SH	DEFINED	01	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	8259	160645	SH	DEFINED	01	0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	22846	444374	SH	DEFINED	01	0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	206	4000	SH	DEFINED	11	1
CLEVELAND-CLIFFS	COM	185896107	685	31161	SH	DEFINED	01	
CLICK COMMERCE ING	COM	18681D109	0	130	SH	DEFINED	01	
CLICK2LEARN INC	COM	18681S106	1122	227600	SH	DEFINED	01	
CLOROX	COM	189054109	14698	336889	SH	DEFINED	01	
CLOROX	COM	189054109	3573	81902	SH	DEFINED	01	0
CLOROX	COM	189054109	476	10917	SH	DEFINED	01	0
COACH	COM	189754104	2182	43041	SH	DEFINED	01	
COACHMEN INDS	COM	189873102	796	48831	SH	DEFINED	01	
COCA-COLA BOTTLING	COM	191098102	1318	26886	SH	DEFINED	01	
COCA-COLA	COM	191216100	29	550	SH	DEFINED	01	
COCA-COLA	COM	191216100	123102	2355575	SH	DEFINED	01	
COCA-COLA	COM	191216100	11786	225590	SH	DEFINED	01	0
COCA-COLA	COM	191216100	34821	666300	SH	DEFINED	01	0
COCA-COLA	COM	191216100	104095	1991844	SH	DEFINED	01	0
COCA-COLA ENTERPRISES	COM	191219104	5234	278729	SH	DEFINED	01	
COCA-COLA ENTERPRISES	COM	191219104	2501	133194	SH	DEFINED	01	0
COCA-COLA ENTERPRISES	COM	191219104	224	11944	SH	DEFINED	01	0
COFACE	COM	192300994	150	3000	SH	DEFINED	01	
COGENT COMMUNICATIONS GROUP	COM	19239V104	0	4	SH	DEFINED	01	
COGNEX	COM	192422103	4372	150448	SH	DEFINED	01	
COGNEX	COM	192422103	38	1300	SH	DEFINED	01	0
COGNIZANT TECH SOLUT	COM	192446102	3	60	SH	DEFINED	01	0
COGNIZANT TECHNOLOGY SOLUTIONS	COM	192446102	2320	55100	SH	DEFINED	01	
COGNIZANT TECHNOLOGY SOLUTIONS	COM	192446102	194	4600	SH	DEFINED	01	0
COHERENT	COM	192479103	6578	194040	SH	DEFINED	01	

COHERENT	COM	192479103	488	14400	SH	DEFINED 01	0
COHU	COM	192576106	2150	75491	SH	DEFINED 01	
COINSTAR	COM	19259P300	2978	88400	SH	DEFINED 01	
COLE KENNETH PRODTN	COM	193294105	2	84	SH	DEFINED 01	
COLES MYER	COM	193870995	138	30200	SH	DEFINED 01	
COLGATE-PALMOLIVE	COM	194162103	6858	120000	SH	DEFINED 01	
COLGATE-PALMOLIVE	COM	194162103	25349	443538	SH	DEFINED 01	
COLGATE-PALMOLIVE	COM	194162103	170	2953	SH	DEFINED 01	0
COLGATE-PALMOLIVE	COM	194162103	8493	148608	SH	DEFINED 01	0
COLGATE-PALMOLIVE	COM	194162103	7596	132917	SH	DEFINED 01	0
COLLINS AIKMAN	COM	194830105	5	715	SH	DEFINED 01	
COLONIAL BANCGROUP	COM	195493309	66	4401	SH	DEFINED 01	
COLONIAL BANCGROUP	COM	195493309	14	960	SH	DEFINED 01	0
COLONIAL PROPERTIES TRUST	COM	195872106	2207	64065	SH	DEFINED 01	
COLUMBIA SPORTSWEAR	COM	198516106	4	113	SH	DEFINED 01	
COMCAST CL A	COM	200300200	36367	1143577	SH	DEFINED 01	
COMCAST CL A	COM	200300200	8254	259552	SH	DEFINED 01	0
COMCAST CL A	COM	200300200	1494	46993	SH	DEFINED 01	0
COMCAST CORP CLA SPL	COM	200300200	92	2900	SH	DEFINED 01	0
COMDISCO INC	COM	200336105	0	743	SH	DEFINED 01	
COMERICA	COM	200340107	31561	504419	SH	DEFINED 01	
COMERICA	COM	200340107	2823	45123	SH	DEFINED 01	0
COMERICA	COM	200340107	137	2187	SH	DEFINED 01	0
COMERICA INC	COM	200340107	289	4612	SH	DEFINED 01	0
COMMERCE BANCORP	COM	200519106	1099	24456	SH	DEFINED 01	
COMMERCE BANCSHARES	COM	200525103	5	106	SH	DEFINED 01	
COMMERCE GROUP	COM	200641108	1554	40162	SH	DEFINED 01	
COMMERCE GROUP	COM	200641108	159	4100	SH	DEFINED 01	0
COMMERCE ONE INC	COM	200693109	2	1387	SH	DEFINED 01	
COMMERCIAL FED CORP	COM	201647104	10	370	SH	DEFINED 01	0
COMMERCIAL FEDERAL	COM	201647104	5102	189656	SH	DEFINED 01	
COMMERCIAL FEDERAL	COM	201647104	118	4400	SH	DEFINED 01	0
COMMERCIAL METALS	COM	201723103	2240	53338	SH	DEFINED 01	
COMMONWLTH BK AUST AU;CBA	COM	202779989	210	12264	SH	DEFINED 01	
COMMONWEALTH INDS	COM	203004106	374	50502	SH	DEFINED 01	
COMMONWEALTH TELEPHONE ENTERPR	COM	203349105	2220	58031	SH	DEFINED 01	
COMMONWEALTH TELEPHONE ENTERPR	COM	203349105	176	4600	SH	DEFINED 01	0
COMMSCOPE	COM	203372107	33	1884	SH	DEFINED 01	
COMM&PWR IND PIK PFD 14.00%	PRF	20338C609	0	1	SH	DEFINED 01	
COMM&PWR IND PIK PFD 14.00%	PRF	20338C609	0	0	SH	DEFINED 01	0
COMMUNITY HEALTH SYS	COM	203668108	44441	2010000	SH	DEFINED 01	0
COMMUNITY HEALTH SYSTEMS	COM	203668108	27	1200	SH	DEFINED 01	
COMMUNITY HEALTH SYSTEMS	COM	203668108	7695	348025	SH	DEFINED 01	
COMMUNITY HEALTH SYSTEMS	COM	203668108	1004	45400	SH	DEFINED 01	0
COMMUNITY HEALTH SYSTEMS	COM	203668108	8296	375200	SH	DEFINED 01	0
COMMUNITY FIRST BANKSHARES	COM	203902101	3198	123685	SH	DEFINED 01	
ALCATEL	COM	204363105	281	19700	SH	DEFINED 01	
COMPAL ELECTRONICS INC - 144A	COM	20440Y309	138	20750	SH	DEFINED 01	0
CVRD	COM	204412209	1065	38900	SH	DEFINED 01	
CVRD	COM	204412209	33	1200	SH	DEFINED 01	0
COMPANHIA DE BEBIDAS DAS AMERI	COM	20441W203	1888	96772	SH	DEFINED 01	
COMPANHIA DE BEBIDAS DAS AMERI	COM	20441W203	60	3096	SH	DEFINED 01	0
COMPANIA DE MINAS BUENAVENTURA	COM	204448104	4469	165437	SH	DEFINED 01	
COMPANIA DE MINAS BUENAVENTURA	COM	204448104	77	2854	SH	DEFINED 01	0
COMPAQ COMPUTER	COM	204493100	9	850	SH	DEFINED 01	
COMPAQ COMPUTER	COM	204493100	47123	4509471	SH	DEFINED 01	
COMPAQ COMPUTER	COM	204493100	4934	472216	SH	DEFINED 01	0
COMPAQ COMPUTER	COM	204493100	36201	3464195	SH	DEFINED 01	0
COMPAQ COMPUTER CORP	COM	204493100	2017	193000	SH	DEFINED 01	
COMPAQ COMPUTER CORP	COM	204493100	122	11700	SH	DEFINED 01	0
COMPASS BANCSHARES	COM	20449H109	1370	44363	SH	DEFINED 01	
COMPASS GROUP PLC	COM	204501993	8775	1311057	SH	DEFINED 01	

COMPASS GROUP PLC	COM	204501993	4690	700861	SH	DEFINED	01	0
COMPASS GROUP PLC	COM	204501993	11592	1732038	SH	DEFINED	01	0
COMPUCREDIT CORP	COM	20478N100	1	107	SH	DEFINED	01	
COMPUTER ASSOC	COM	204912109	390	17800	SH	DEFINED	01	0
COMPUTER ASSOCIATES INTL	COM	204912109	9	400	SH	DEFINED	01	
COMPUTER ASSOCIATES INTL	COM	204912109	69308	3166174	SH	DEFINED	01	
COMPUTER ASSOCIATES INTL	COM	204912109	4671	213437	SH	DEFINED	01	0
COMPUTER ASSOCIATES INTL	COM	204912109	36280	1657351	SH	DEFINED	01	0
COMPUTER NETWORK TEC	COM	204925101	11	800	SH	DEFINED	01	
COMPUTER NETWORK TEC	COM	204925101	1851	140000	SH	DEFINED	01	
COMPUTER NETWORK TEC	COM	204925101	4	280	SH	DEFINED	01	0
COMPUTER NETWORK TEC	COM	204925101	172	13000	SH	DEFINED	01	0
COMPUTER SCIENCES	COM	205363104	11769	231900	SH	DEFINED	01	
COMPUTER SCIENCES	COM	205363104	29233	576044	SH	DEFINED	01	
COMPUTER SCIENCES	COM	205363104	347	6830	SH	DEFINED	01	0
COMPUTER SCIENCES	COM	205363104	2726	53710	SH	DEFINED	01	0
COMPUTER SCIENCES	COM	205363104	6866	135291	SH	DEFINED	01	0
COMPUTER TASK GROUP	COM	205477102	370	64041	SH	DEFINED	01	
COMPUTERSHARE LTD	COM	205560998	78	59600	SH	DEFINED	01	
COMPUWARE	COM	205638109	30495	2362089	SH	DEFINED	01	
COMPUWARE	COM	205638109	1679	130023	SH	DEFINED	01	0
COMPUWARE	COM	205638109	26871	2081395	SH	DEFINED	01	0
COMVERSE TECH INC	COM	205862402	108	8570	SH	DEFINED	01	0
COMVERSE TECHNOLOGY	COM	205862402	6522	514721	SH	DEFINED	01	
COMVERSE TECHNOLOGY	COM	205862402	598	47202	SH	DEFINED	01	0
COMVERSE TECHNOLOGY	COM	205862402	3114	245793	SH	DEFINED	01	0
CONAGRA FOODS	COM	205887102	261	10750	SH	DEFINED	01	
CONAGRA FOODS	COM	205887102	62905	2593996	SH	DEFINED	01	
CONAGRA FOODS	COM	205887102	4395	181222	SH	DEFINED	01	0
CONAGRA FOODS	COM	205887102	2981	122948	SH	DEFINED	01	0
CONAGRA FOODS INC	COM	205887102	5401	222703	SH	DEFINED	01	
CONAGRA FOODS INC	COM	205887102	703	29000	SH	DEFINED	01	0
COM21 INC	COM	205937105	0	67	SH	DEFINED	01	
CONCEPTUS	COM	206016107	593	27500	SH	DEFINED	01	
CONCORD CAMERA	COM	206156101	886	98300	SH	DEFINED	01	
CONCORD CAMERA	COM	206156101	43	4800	SH	DEFINED	01	0
CONCORD COMMUNICATIONS	COM	206186108	1087	51380	SH	DEFINED	01	
CONCORD EFS	COM	206197105	88096	2649525	SH	DEFINED	01	
CONCORD EFS	COM	206197105	4282	128781	SH	DEFINED	01	0
CONCORD EFS	COM	206197105	28430	855021	SH	DEFINED	01	0
CONCORD EFS INC.	COM	206197105	219	6600	SH	DEFINED	01	0
Concur Technologies Inc	COM	206708901	2880	870161	SH	DEFINED	01	
CONCURRENT COMPT NEW	COM	206710204	3	330	SH	DEFINED	01	0
CONCURRENT COMPUTER	COM	206710204	2080	250347	SH	DEFINED	01	
CONCURRENT COMPUTER	COM	206710204	145	17500	SH	DEFINED	01	0
CONDUCTUS	COM	206784100	523	237800	SH	DEFINED	01	
CONECTIV	COM	206829103	50	2000	SH	DEFINED	01	
CONECTIV	COM	206829103	80	3221	SH	DEFINED	01	
CONEXANT SYSTEMS	COM	207142100	166	13788	SH	DEFINED	01	
CONEXANT SYSTEMS	COM	207142100	781	64794	SH	DEFINED	01	0
CONEXANT SYSTEMS	COM	207142100	28	2324	SH	DEFINED	01	0
CONMED	COM	207410101	1937	77488	SH	DEFINED	01	
CONMED CORP	COM	207410101	12	490	SH	DEFINED	01	0
CONNETICS CORP	COM	208192104	679	70000	SH	DEFINED	01	
CONOCO	COM	208251504	146	5000	SH	DEFINED	01	
CONOCO	COM	208251504	213309	7310083	SH	DEFINED	01	
CONOCO	COM	208251504	8267	283310	SH	DEFINED	01	0
CONOCO	COM	208251504	51320	1758750	SH	DEFINED	01	0
CONOCO INC	COM	208251504	25438	871760	SH	DEFINED	01	0
CONSECO	COM	208464107	35	9645	SH	DEFINED	01	
CONSECO	COM	208464107	316	87360	SH	DEFINED	01	0
CONSECO	COM	208464107	11	3134	SH	DEFINED	01	0

CONSOL ENERGY INC	COM	20854P109	6	247	SH	DEFINED	01
CON EDISON $100 SR J	PRF	209111863	2561	25000	SH	DEFINED	01
CON EDISON $100 SR J	PRF	209111863	15366	150000	SH	DEFINED	01 0
CONSOLIDATED EDISON	COM	209115104	6981	166585	SH	DEFINED	01
CONSOLIDATED EDISON	COM	209115104	2472	58979	SH	DEFINED	01 0
CONSOLIDATED EDISON	COM	209115104	165	3930	SH	DEFINED	01 0
CONSOLIDATED GRAPHICS	COM	209341106	2297	115418	SH	DEFINED	01
CONSOLIDATED GRAPHICS	COM	209341106	155	7814	SH	DEFINED	01 0
CONSOLIDTED GRAPHICS	COM	209341106	11	530	SH	DEFINED	01 0
CONSORCIO ARA	COM	210305991	123	60500	SH	DEFINED	01
CONSTELLATION BRANDS	COM	21036P108	15008	273074	SH	DEFINED	01
CONSTELLATION BRANDS	COM	21036P108	123	2230	SH	DEFINED	01 0
CONSTELLATION ENERGY GROUP	COM	210371100	24806	804089	SH	DEFINED	01
CONSTELLATION ENERGY GROUP	COM	210371100	1280	41493	SH	DEFINED	01 0
CONSTELLATION ENERGY GROUP	COM	210371100	46	1488	SH	DEFINED	01 0
CONTIFINANCIAL	COM	21075M107	565	7419470	SH	DEFINED	01 0
CONTINENTAL AIRLINES CL B	COM	210795308	484	17113	SH	DEFINED	01
CONVERIUM HOLDINGS	COM	212200992	6092	119139	SH	DEFINED	01
CONVERIUM HOLDINGS	COM	212200992	8838	172830	SH	DEFINED	01 0
CONVERGYS	COM	212485106	16310	551575	SH	DEFINED	01
CONVERGYS	COM	212485106	1289	43598	SH	DEFINED	01 0
CONVERGYS	COM	212485106	20875	705964	SH	DEFINED	01 0
CONVERGYS CORP	COM	212485106	13723	464090	SH	DEFINED	01 0
COOPER CAMERON	COM	216640102	5	100	SH	DEFINED	01
COOPER CAMERON	COM	216640102	765	14973	SH	DEFINED	01
COOPER CAMERON	COM	216640102	8433	165000	SH	DEFINED	01 0
COOPER COMPANIES	COM	216648402	5601	118167	SH	DEFINED	01
COOPER COMPANIES	COM	216648402	220	4643	SH	DEFINED	01 0
COOPER COS INC	COM	216648402	4	80	SH	DEFINED	01 0
COOPER INDS	COM	216669101	42	1000	SH	DEFINED	01
COOPER INDS	COM	216669101	97	2312	SH	DEFINED	01
COOPER INDS	COM	216669101	995	23708	SH	DEFINED	01 0
COOPER INDS	COM	216669101	36	851	SH	DEFINED	01 0
COOPER TIRE & RUBBER	COM	216831107	38	1775	SH	DEFINED	01
COOPER TIRE & RUBBER	COM	216831107	398	18398	SH	DEFINED	01 0
COOPER TIRE & RUBBER	COM	216831107	14	659	SH	DEFINED	01 0
COORS (ADOLPH) CL B	COM	217016104	14264	211414	SH	DEFINED	01
COORS (ADOLPH) CL B	COM	217016104	618	9157	SH	DEFINED	01 0
COORS (ADOLPH) CL B	COM	217016104	537	7955	SH	DEFINED	01 0
COORSTEK	COM	217020106	1878	48887	SH	DEFINED	01
COORSTEK	COM	217020106	211	5493	SH	DEFINED	01 0
COORSTEK INC	COM	217020106	4	105	SH	DEFINED	01 0
COPART	COM	217204106	7632	425399	SH	DEFINED	01
COPART	COM	217204106	24186	1348288	SH	DEFINED	01 0
COPART	COM	217204106	1148	64000	SH	DEFINED	01 0
COPART	COM	217204106	268	14934	SH	DEFINED	01 0
COPPER MOUNTAIN	COM	217510106	0	72	SH	DEFINED	01
CORINTHIAN COLLEGES	COM	218868107	8625	170623	SH	DEFINED	01
CORINTHIAN COLLEGES	COM	218868107	5	95	SH	DEFINED	01 0
CORINTHIAN COLLEGES	COM	218868107	313	6200	SH	DEFINED	01 0
CORIXA CORP	COM	21887F100	0	78	SH	DEFINED	01
CORN PRODUCTS INTL	COM	219023108	32	1000	SH	DEFINED	01
CORN PRODUCTS INTL	COM	219023108	4304	133662	SH	DEFINED	01
CORNELL COMPANIES	COM	219141108	2319	214700	SH	DEFINED	01
CORNELL COMPANIES	COM	219141108	180	16700	SH	DEFINED	01 0
CORNING	COM	219350105	1800	236307	SH	DEFINED	01
CORNING	COM	219350105	1964	257745	SH	DEFINED	01 0
CORNING	COM	219350105	2161	283592	SH	DEFINED	01 0
CORNING INC	COM	219350105	1486	195000	SH	DEFINED	01
CORNING INC	COM	219350105	12509	1641562	SH	DEFINED	01 0
CORP EXECUTIVE BOARD	COM	21988R102	306	8140	SH	DEFINED	01 0
CORPORATE EXECUTIVE BOARD	COM	21988R102	11513	306909	SH	DEFINED	01

CORPORATE EXECUTIVE BOARD	COM	21988R102	9242	246400	SH	DEFINED 01	0
CORRECTIONS CORP OF AMERICA SE	PRF	22025Y308	0	6	SH	DEFINED 01	
CORRECTIONS CORP OF AMERICA	COM	22025Y407	0	33	SH	DEFINED 01	
CORTEFIEL SA	COM	220500995	43	7300	SH	DEFINED 01	
CORUS BANKSARES INC	COM	220873103	4	74	SH	DEFINED 01	
CORUS ENTERTAINMENT INC	COM	220880991	461	20000	SH	DEFINED 01	
CORUS GROUP PLC	COM	220999999	4047	3304017	SH	DEFINED 01	0
CORVIS CORP	COM	221009103	17	13700	SH	DEFINED 01	
CORVIS CORP	COM	221009103	2	1323	SH	DEFINED 01	
COSINE COMM INC	COM	221222102	0	298	SH	DEFINED 01	
COST PLUS	COM	221485105	2409	88041	SH	DEFINED 01	
COSTCO WHOLESALE	COM	22160K105	289230	7263447	SH	DEFINED 01	
COSTCO WHOLESALE	COM	22160K105	4565	114641	SH	DEFINED 01	0
COSTCO WHOLESALE	COM	22160K105	62013	1557314	SH	DEFINED 01	0
COSTCO WHOLESALE COR	COM	22160K105	274	6869	SH	DEFINED 01	0
COSTAR GROUP INC	COM	22160N109	32	1400	SH	DEFINED 01	
COUNTRYWIDE CREDIT INDS	COM	222372104	7124	159194	SH	DEFINED 01	
COUNTRYWIDE CREDIT INDS	COM	222372104	1835	41000	SH	DEFINED 01	0
COUNTRYWIDE CREDIT INDS	COM	222372104	220	4916	SH	DEFINED 01	0
COUSINS PROPERTIES I	COM	222795106	8	317	SH	DEFINED 01	
COVAD COMMUNICATIONS GROUP	COM	222814204	1	226	SH	DEFINED 01	
COVANCE	COM	222816100	55	2700	SH	DEFINED 01	
COVANCE	COM	222816100	8763	432129	SH	DEFINED 01	
COVANCE	COM	222816100	14056	693100	SH	DEFINED 01	0
COVANCE INC	COM	222816100	319	15700	SH	DEFINED 01	0
COVANTA ENERGY	COM	22281N103	0	213	SH	DEFINED 01	
COVANSYS CORPORATION	COM	22281W103	1	139	SH	DEFINED 01	
COVENTRY HEALTH CARE	COM	222862104	15117	581403	SH	DEFINED 01	
COVENTRY HEALTH CARE	COM	222862104	18	680	SH	DEFINED 01	0
COVENTRY HEALTH CARE	COM	222862104	377	14500	SH	DEFINED 01	0
COVIA TECHNOLOGIES SERIES E	COM	222900XY3	0	1390043	SH	DEFINED 01	
COVIA TECHNOLOGIES SERIES E	COM	222900XY3	0	2367878	SH	DEFINED 01	0
COX COMMUNICATIONS CL A	COM	224044107	56	1491	SH	DEFINED 01	
COX COMMUNICATIONS	CONV PRF	224044305	2035	40340	SH	DEFINED 01	
COX COMMUNICATIONS CM CV 7.00%	PRF	224044305	17658	350000	SH	DEFINED 01	
COX RADIO CL A	COM	224051102	11497	404837	SH	DEFINED 01	
COX RADIO CL A	COM	224051102	369	13000	SH	DEFINED 01	0
CRANE	COM	224399105	591	21600	SH	DEFINED 01	
CRANE	COM	224399105	16310	596596	SH	DEFINED 01	
CRANE	COM	224399105	414	15129	SH	DEFINED 01	0
CRANE	COM	224399105	1564	57200	SH	DEFINED 01	0
CRAWFORD & CO	COM	224633107	2	167	SH	DEFINED 01	
CREDENCE SYSTEMS	COM	225302108	31	1400	SH	DEFINED 01	
CREDENCE SYSTEMS	COM	225302108	7739	352460	SH	DEFINED 01	
CREDENCE SYSTEMS	COM	225302108	845	38500	SH	DEFINED 01	0
CREDIT SUISSE GROUP	COM	225400993	297	7848	SH	DEFINED 01	
CREDIT LYONNAIS	COM	225444991	69	1809	SH	DEFINED 01	
CREE	COM	225447101	320	23439	SH	DEFINED 01	
CRESCENT	COM	225756105	499	25700	SH	DEFINED 01	0
CRESCENT REAL ESTATE EQUITIES	COM	225756105	656	33800	SH	DEFINED 01	
CRESCENT REAL ESTATE EQUITIES	COM	225756105	49280	2540186	SH	DEFINED 01	
CRESCENT REAL ESTATE EQUITIES	COM	225756105	780	40200	SH	DEFINED 01	0
CRESCENT REAL ESTATE EQUITIES	COM	225756105	3077	158617	SH	DEFINED 01	0
CRESTLINE CAP CORP	COM	226153104	2018	60000	SH	DEFINED 01	
CRESTLINE CAP CORP	COM	226153104	11	320	SH	DEFINED 01	0
CRESTLINE CAP CORP	COM	226153104	205	6100	SH	DEFINED 01	0
CRH PLC	COM	226530996	97	5496	SH	DEFINED 01	
CROMPTON	COM	227116100	50	3972	SH	DEFINED 01	
CROSS (AT) CL A	COM	227478104	355	51520	SH	DEFINED 01	
CROSS COUNTRY	COM	22748P105	594	22000	SH	DEFINED 01	
CROSS MEDIA MKTG	COM	22754R201	0	16	SH	DEFINED 01	
CROSSROADS SYSTEMS	COM	22765D100	0	132	SH	DEFINED 01	

CROWN CASTLE INTL	COM	228227104	3	461	SH	DEFINED 01	
CROWN CORK & SEAL	COM	228255105	14	1600	SH	DEFINED 01	
CROWN CORK & SEAL	COM	228255105	1873	209190	SH	DEFINED 01	
CROWN CORK & SEAL	COM	228255105	11	1260	SH	DEFINED 01	0
CROWN CORK & SEAL	COM	228255105	178	19900	SH	DEFINED 01	0
CROWN MEDIA HOLDINGS CL A	COM	228411104	1570	126600	SH	DEFINED 01	
CRYOLIFE	COM	228903100	1758	84106	SH	DEFINED 01	
COMP SIDERURGICA NACIONAL ORD	COM	229540992	58	3228000	SH	DEFINED 01	0
CSR	COM	229555990	626	178000	SH	DEFINED 01	
CUBIST PHARMACEUTICA	COM	229678107	1	60	SH	DEFINED 01	0
CUBIST PHARMACEUTICALS	COM	229678107	448	24270	SH	DEFINED 01	
CUBIST PHARMACEUTICALS	COM	229678107	30	1600	SH	DEFINED 01	0
CULLEN/FROST BANKERS	COM	229899109	36	1000	SH	DEFINED 01	
CULLEN/FROST BANKERS	COM	229899109	6171	172048	SH	DEFINED 01	
CUMMINS	COM	231021106	48	1018	SH	DEFINED 01	
CUMMINS	COM	231021106	494	10470	SH	DEFINED 01	0
CUMMINS	COM	231021106	18	375	SH	DEFINED 01	0
CUMULUS MEDIA	COM	231082108	1	68	SH	DEFINED 01	
CURATIVE HEALTH SERVICES	COM	231264102	296	27751	SH	DEFINED 01	
CURAGEN CORP	COM	23126R101	3	216	SH	DEFINED 01	
CURTISS-WRIGHT	COM	231561101	4023	60505	SH	DEFINED 01	
CURTISS-WRIGHT	COM	231561101	180	2700	SH	DEFINED 01	0
CUTTER & BUCK INC	COM	232217109	1565	214400	SH	DEFINED 01	
CUTTER & BUCK INC	COM	232217109	113	15500	SH	DEFINED 01	0
CYBEAR GROUP	COM	23243C201	0	3	SH	DEFINED 01	
CYBERCARE INC	COM	23243T105	0	133	SH	DEFINED 01	
CYBEROPTICS CORP	COM	232517102	1738	134000	SH	DEFINED 01	
CYBEROPTICS CORP	COM	232517102	106	8200	SH	DEFINED 01	0
CYBER SOURCE COPR	COM	23251J106	0	38	SH	DEFINED 01	
CYGNUS	COM	232560102	447	114221	SH	DEFINED 01	
CYMER	COM	232572107	5049	101686	SH	DEFINED 01	
CYMER INC	COM	232572107	3	60	SH	DEFINED 01	0
CYPRESS SEMICONDUCTOR	COM	232806109	14691	638731	SH	DEFINED 01	
CYPRESS SEMICONDUCTOR	COM	232806109	524	22800	SH	DEFINED 01	0
CYSIVE INC	COM	23281T108	0	76	SH	DEFINED 01	
CYTEC INDS	COM	232820100	46	1500	SH	DEFINED 01	
CYTEC INDS	COM	232820100	950	31184	SH	DEFINED 01	
CYTOGEN CORP	COM	232824102	1	242	SH	DEFINED 01	
D & K HEALTHCARE RESOURCES	COM	232861104	858	14300	SH	DEFINED 01	
DNB HOLDING ASA	COM	232919993	1620	307100	SH	DEFINED 01	
CYTYC	COM	232946103	8819	327626	SH	DEFINED 01	
CYTYC	COM	232946103	9040	335800	SH	DEFINED 01	0
CYTYC CORP	COM	232946103	129	4800	SH	DEFINED 01	0
DDI	COM	233162106	36	4200	SH	DEFINED 01	
DDI	COM	233162106	605	70924	SH	DEFINED 01	
DMC STRATEX NETWORKS	COM	23322L106	1376	252953	SH	DEFINED 01	
DMI Furniture Inc	COM	233230101	3	1758	SH	DEFINED 01	
DPL	COM	233293109	109	4281	SH	DEFINED 01	
DQE	COM	23329J104	46	2164	SH	DEFINED 01	
DRS TECHNOLOGIES	COM	23330X100	3621	87280	SH	DEFINED 01	
HORTON (DR)	COM	23331A109	577	15309	SH	DEFINED 01	
DST SYSTEMS	COM	233326107	31682	636203	SH	DEFINED 01	
DST SYSTEMS	COM	233326107	102150	2051176	SH	DEFINED 01	0
DST SYSTEMS	COM	233326107	4282	85970	SH	DEFINED 01	0
DST SYSTEMS	COM	233326107	8870	178113	SH	DEFINED 01	0
DSP GROUP	COM	23332B106	23	1100	SH	DEFINED 01	
DSP GROUP	COM	23332B106	19	946	SH	DEFINED 01	
DSP GROUP	COM	23332B106	4	190	SH	DEFINED 01	0
DTE ENERGY	COM	233331107	70603	1551724	SH	DEFINED 01	
DTE ENERGY	COM	233331107	2072	45525	SH	DEFINED 01	0
DTE ENERGY	COM	233331107	140	3079	SH	DEFINED 01	0
D/S 1912 CL B	COM	233334994	111	15	SH	DEFINED 01	

GROUP DANONE	COM	233640994	213	1805	SH	DEFINED	01	
DAIICHI PHARM	COM	233816990	1046	56000	SH	DEFINED	01	
DAIMLERCHRYSLER	COM	233833995	8560	188512	SH	DEFINED	01	
DAIMLERCHRYSLER	COM	233833995	11607	255616	SH	DEFINED	01	0
DAISEKI CO LTD	COM	234025997	266	18000	SH	DEFINED	01	
DAISYTEK INTRNATIONA	COM	234053106	1336	84000	SH	DEFINED	01	
DAISYTEK INTRNATIONA	COM	234053106	3	210	SH	DEFINED	01	0
DAISYTEK INTRNATIONA	COM	234053106	110	6900	SH	DEFINED	01	0
DAITO TRUST CONSTR	COM	234055994	213	13000	SH	DEFINED	01	
DAIWA HOUSE INDS	COM	234062107	1415	226000	SH	DEFINED	01	
DAIWA SECURITIES GROUP	COM	234064103	65	11000	SH	DEFINED	01	
DANA	COM	235811106	480	22350	SH	DEFINED	01	
DANA	COM	235811106	79	3706	SH	DEFINED	01	
DANA	COM	235811106	808	37657	SH	DEFINED	01	0
DANA	COM	235811106	29	1350	SH	DEFINED	01	0
DANAHER	COM	235851102	11	150	SH	DEFINED	01	
DANAHER	COM	235851102	32178	453086	SH	DEFINED	01	
DANAHER	COM	235851102	6472	91141	SH	DEFINED	01	0
DANAHER	COM	235851102	25678	361558	SH	DEFINED	01	0
DANAHER CORP	COM	235851102	20311	286033	SH	DEFINED	01	0
DARDEN RESTAURANTS	COM	237194105	2939	72413	SH	DEFINED	01	
DARDEN RESTAURANTS	COM	237194105	1205	29675	SH	DEFINED	01	0
DARDEN RESTAURANTS	COM	237194105	43	1064	SH	DEFINED	01	0
DATASCOPE	COM	238113104	1332	45383	SH	DEFINED	01	
DAVITA	COM	23918K108	1327	52459	SH	DEFINED	01	
DAVOX	COM	239208101	303	37836	SH	DEFINED	01	
DBS GROUP HOLDINGS	COM	240100990	3147	392000	SH	DEFINED	01	
DEAN FOODS	COM	242370104	7048	93069	SH	DEFINED	01	
DEAN FOODS	COM	242370104	340	4498	SH	DEFINED	01	0
DEAN FOODS COMPANY	COM	242370104	16	205	SH	DEFINED	01	0
DEB SHOPS	COM	242728103	1449	54057	SH	DEFINED	01	
DEB SHOPS	COM	242728103	12	440	SH	DEFINED	01	0
DEB SHOPS	COM	242728103	157	5843	SH	DEFINED	01	0
DEERE & CO	COM	244199105	344	7550	SH	DEFINED	01	
DEERE & CO	COM	244199105	5497	120693	SH	DEFINED	01	
DEERE & CO	COM	244199105	2744	60233	SH	DEFINED	01	0
DEERE & CO	COM	244199105	98	2161	SH	DEFINED	01	0
DEL MONTE FOODS CO	COM	24522P103	1	139	SH	DEFINED	01	
DEL MONTE FOODS CO	COM	24522P103	9	970	SH	DEFINED	01	0
DELANO TECH CORP	COM	245701107	140	250000	SH	DEFINED	01	
DELIAS CL A	COM	24688Q101	2452	385000	SH	DEFINED	01	
DELIAS CL A	COM	24688Q101	53	8400	SH	DEFINED	01	0
DELL COMPUTER	COM	247025109	20	750	SH	DEFINED	01	
DELL COMPUTER	COM	247025109	267144	10231465	SH	DEFINED	01	
DELL COMPUTER	COM	247025109	19176	734435	SH	DEFINED	01	0
DELL COMPUTER	COM	247025109	68149	2610106	SH	DEFINED	01	0
DELL COMPUTER CORP	COM	247025109	3698	141620	SH	DEFINED	01	
DELL COMPUTER CORP	COM	247025109	28775	1102025	SH	DEFINED	01	0
DELL COMPUTERS	COM	247025109	2838	108678	SH	DEFINED	11	1
DELL COMPUTERS	COM	247025109	19636	752048	SH	DEFINED	11	1
DELPHI CORPORATION	COM	247126105	660	41300	SH	DEFINED	01	
DELPHI CORPORATION	COM	247126105	1294	80949	SH	DEFINED	01	
DELPHI CORPORATION	COM	247126105	2270	141980	SH	DEFINED	01	0
DELPHI CORPORATION	COM	247126105	81	5094	SH	DEFINED	01	0
DELPHI FINANCIAL GROUP CL A	COM	247131105	2456	62619	SH	DEFINED	01	
DELTA & PINE LAND	COM	247357106	2240	118088	SH	DEFINED	01	
DELTA AIR LINES	COM	247361108	100	3074	SH	DEFINED	01	
DELTA AIR LINES	COM	247361108	1022	31239	SH	DEFINED	01	0
DELTA AIR LINES	COM	247361108	37	1120	SH	DEFINED	01	0
DELTIC TIMBER	COM	247850100	1104	36481	SH	DEFINED	01	
DELUXE	COM	248019101	1233	26665	SH	DEFINED	01	
DELUXE	COM	248019101	778	16821	SH	DEFINED	01	0

DELUXE	COM	248019101	28	603	SH	DEFINED 01	0
DANSKE BANK	COM	248205999	322	20659	SH	DEFINED 01	
DENDRITE	COM	248239105	796	74455	SH	DEFINED 01	0
DENDRITE INTL	COM	248239105	15208	1421337	SH	DEFINED 01	
DENDRITE INTL	COM	248239105	1891	176750	SH	DEFINED 01	0
DENDRITE INTL	COM	248239105	354	33105	SH	DEFINED 01	0
DENISON INTL ADR	COM	248335101	2718	139400	SH	DEFINED 01	
DENISON INTL ADR	COM	248335101	246	12600	SH	DEFINED 01	0
DENTSPLY INTL	COM	249030107	100	2697	SH	DEFINED 01	
DENTSU (4324)	COM	249040999	1030	187	SH	DEFINED 01	
DENTSU (4324)	COM	249040999	556	101	SH	DEFINED 01	0
DENTSU (4324)	COM	249040999	1640	298	SH	DEFINED 01	0
DEPT 56	COM	249509100	554	39570	SH	DEFINED 01	
DEPFA DEUTSCHE PFANDBRIEFBANK	COM	249525999	227	3150	SH	DEFINED 01	
DEUTSCHE BANK	COM	251525101	12175	190397	SH	DEFINED 01	
DEUTSCHE BANK	COM	251525101	5643	88248	SH	DEFINED 01	0
DEUTSCHE BANK	COM	251525101	16306	254988	SH	DEFINED 01	0
DEUTSCHE BOERSE AG	COM	251549994	267	6500	SH	DEFINED 01	
DEUTSCHE TELEKOM	COM	251550992	10459	693000	SH	DEFINED 01	
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	1484	70676	SH	DEFINED 01	
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	158	7500	SH	DEFINED 01	0
DEVON ENERGY	COM	25179M103	7635	158170	SH	DEFINED 01	
DEVON ENERGY	COM	25179M103	43268	896400	SH	DEFINED 01	0
DEVON ENERGY	COM	25179M103	3023	62624	SH	DEFINED 01	0
DEVON ENERGY	COM	25179M103	150	3113	SH	DEFINED 01	0
DEVRY	COM	251893103	21163	702390	SH	DEFINED 01	
DEVRY	COM	251893103	4188	139000	SH	DEFINED 01	0
DEVRY	COM	251893103	537	17807	SH	DEFINED 01	0
DEVRY INC.	COM	251893103	68877	2285976	SH	DEFINED 01	0
DIA DEXUS CV SERIES C	COM	252425996	6167	795698	SH	DEFINED 01	
DIA DEXUS CV SERIES C	COM	252425996	12333	1591398	SH	DEFINED 01	0
DIAGEO PLC NEW ORDS	COM	25243A994	691	52892	SH	DEFINED 01	
DIAGEO ADR	COM	25243Q205	52	1000	SH	DEFINED 01	
DIAGEO ADR	COM	25243Q205	6317	120400	SH	DEFINED 01	
DIAGNOSTIC PRODUCTS	COM	252450101	40256	931861	SH	DEFINED 01	
DIAGNOSTIC PRODUCTS	COM	252450101	18598	430546	SH	DEFINED 01	0
DIAGNOSTIC PRODUCTS	COM	252450101	4353	100750	SH	DEFINED 01	0
DIAGNOSTIC PRODUCTS	COM	252450101	1113	25774	SH	DEFINED 01	0
DIAL	COM	25247D101	36	2000	SH	DEFINED 01	
DIAL	COM	25247D101	2115	117384	SH	DEFINED 01	
DIAMOND OFFSHORE DRI	COM	25271C102	9	293	SH	DEFINED 01	
DIAMONDS TRUST SERIE	COM	252787106	60	577	SH	DEFINED 01	0
DIAMONDCLUSTER INTERNATIONAL I	COM	25278P106	2120	164063	SH	DEFINED 01	
DIAMONDCLUSTER INTERNATIONAL I	COM	25278P106	94	7300	SH	DEFINED 01	0
DIAMONDCLUSTER INTL	COM	25278P106	2	140	SH	DEFINED 01	0
DIANON SYSTEMS	COM	252826102	1038	16000	SH	DEFINED 01	
DIEBOLD	COM	253651103	293	7200	SH	DEFINED 01	
DIEBOLD	COM	253651103	29679	728492	SH	DEFINED 01	
DIEBOLD	COM	253651103	2756	67645	SH	DEFINED 01	0
DIGEX	COM	253756100	0	39	SH	DEFINED 01	
DIGI INTL	COM	253798102	365	66940	SH	DEFINED 01	
DIGITAL LIGHTWAVE	COM	253855100	0	80	SH	DEFINED 01	
DIGITAL INSIGHT	COM	25385P106	2	72	SH	DEFINED 01	
DIGITAL RIVER	COM	25388B104	1259	85088	SH	DEFINED 01	
DIGITAL RIVER	COM	25388B104	2	110	SH	DEFINED 01	0
DIGITAL RIVER	COM	25388B104	86	5800	SH	DEFINED 01	0
DIGITAS INC	COM	25388K104	1	110	SH	DEFINED 01	
DIGITAL THINK	COM	25388M100	0	70	SH	DEFINED 01	
DIME COMMUNITY	COM	253922108	14	440	SH	DEFINED 01	0
DIME COMMUNITY BANCSHARES	COM	253922108	4328	140511	SH	DEFINED 01	
DIME COMMUNITY BANCSHARES	COM	253922108	258	8389	SH	DEFINED 01	0
DILLARD'S CL A	COM	254067101	1176	49302	SH	DEFINED 01	

DILLARD'S CL A	COM	254067101	506	21222	SH	DEFINED	01 0
DILLARD'S CL A	COM	254067101	18	761	SH	DEFINED	01 0
DIMON	COM	254394109	945	136955	SH	DEFINED	01
DIONEX	COM	254546104	1600	65764	SH	DEFINED	01
DISNEY (WALT)	COM	254687106	173	7500	SH	DEFINED	01
DISNEY (WALT)	COM	254687106	39394	1706948	SH	DEFINED	01
DISNEY (WALT)	COM	254687106	12382	536485	SH	DEFINED	01 0
DISNEY (WALT)	COM	254687106	24837	1076144	SH	DEFINED	01 0
DISNEY WALT CO	COM	254687106	4552	197230	SH	DEFINED	01
DISNEY WALT CO	COM	254687106	104	4500	SH	DEFINED	01 0
DIRECT FOCUS	COM	254931108	2781	73076	SH	DEFINED	01
DIRECT FOCUS	COM	254931108	160	4200	SH	DEFINED	01 0
DIRECT FOCUS INC	COM	254931108	5	127	SH	DEFINED	01 0
DITECH COMMU CORP	COM	25500M103	1	157	SH	DEFINED	01
DIVERSA CORP	COM	255064107	851	67012	SH	DEFINED	01
DIVERSA CORP	COM	255064107	2	120	SH	DEFINED	01 0
DIVERSA CORP	COM	255064107	77	6100	SH	DEFINED	01 0
DIVINE INC-A	COM	255402109	0	321	SH	DEFINED	01
DIXONS GROUP PL	COM	255555997	333	89304	SH	DEFINED	01
THEROX SERIES H	PRF	256000XY1	3257	814130	SH	DEFINED	01
THEROX SERIES H	PRF	256000XY1	5439	1359783	SH	DEFINED	01 0
DOBSON COMMUNICATIONS CL A	COM	256069105	1	311	SH	DEFINED	01
DOBSON COMM PIK PFD 13.00%	PRF	256072505	10976	12726	SH	DEFINED	01
DOBSON COMM PIK PFD 13.00%	PRF	256072505	2224	2579	SH	DEFINED	01 0
DOCENT	COM	25608L106	75	42100	SH	DEFINED	01
DOCUMENTUM INC	COM	256159104	1199	47134	SH	DEFINED	01
DOCUMENTUM INC	COM	256159104	3	100	SH	DEFINED	01 0
DOCUMENTUM INC	COM	256159104	79	3100	SH	DEFINED	01 0
DOLE FOOD	COM	256605106	5182	167172	SH	DEFINED	01
DOLE FOOD	COM	256605106	195	6300	SH	DEFINED	01 0
DOLLAR GENERAL	COM	256669102	132	8135	SH	DEFINED	01
DOLLAR GENERAL	COM	256669102	1372	84282	SH	DEFINED	01 0
DOLLAR GENERAL	COM	256669102	49	3024	SH	DEFINED	01 0
DOLLAR THRIFY AUTOMOTIVE GROUP	COM	256743105	890	42100	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	8215	250406	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	125	3800	SH	DEFINED	01 0
DOLLAR TREE STORES	COM	256747106	8327	253800	SH	DEFINED	01 0
DOMINION RES INC VA	COM	25746U109	6388	98035	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	16495	253142	SH	DEFINED	01 0
DOMINION RESOURCES	COM	25746U109	29	450	SH	DEFINED	01
DOMINION RESOURCES	COM	25746U109	472399	7249835	SH	DEFINED	01
DOMINION RESOURCES	COM	25746U109	4768	73160	SH	DEFINED	01 0
DOMINION RESOURCES	COM	25746U109	126935	1948059	SH	DEFINED	01 0
DOMINION RESOURCES CV 9.50%	PRF	25746U208	33295	542000	SH	DEFINED	01
DOMTAR INC	COM	257561993	76	7000	SH	DEFINED	01
DONALDSON	COM	257651109	588	14603	SH	DEFINED	01
DONALDSON CO	COM	257651109	5	125	SH	DEFINED	01 0
DONNELLEY (RR) & SONS	COM	257867101	653	21000	SH	DEFINED	01
DONNELLEY (RR) & SONS	COM	257867101	30323	975025	SH	DEFINED	01
DONNELLEY (RR) & SONS	COM	257867101	1574	50613	SH	DEFINED	01 0
DONNELLEY (RR) & SONS	COM	257867101	1490	47906	SH	DEFINED	01 0
DONNELLEY (RR)&SONS	COM	257867101	448	14400	SH	DEFINED	01 0
DORAL FINANCIAL	COM	25811P100	2022	59554	SH	DEFINED	01
DORAL FINANCIAL	COM	25811P100	2	60	SH	DEFINED	01 0
DORAL FINANCIAL	COM	25811P100	6599	194400	SH	DEFINED	01 0
DOUBLECLICK INC	COM	258609304	8	708	SH	DEFINED	01
DOVER	COM	260003108	295	7200	SH	DEFINED	01
DOVER	COM	260003108	19096	465755	SH	DEFINED	01
DOVER	COM	260003108	2106	51368	SH	DEFINED	01 0
DOVER	COM	260003108	1599	38990	SH	DEFINED	01 0
DOVER DOWNS ENTERTAI	COM	260086103	49	3000	SH	DEFINED	01
DOVER DOWNS ENTERTAI	COM	260086103	2	139	SH	DEFINED	01

DOW CHEMICAL	COM	260543103	2584	78980	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	115148	3519197	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	11379	347840	SH	DEFINED	01 0
DOW CHEMICAL	COM	260543103	8964	273945	SH	DEFINED	01 0
DOW CHEMICAL	COM	260543103	42997	1314122	SH	DEFINED	01 0
DOW JONES	COM	260561105	121	2079	SH	DEFINED	01
DOW JONES	COM	260561105	1245	21380	SH	DEFINED	01 0
DOW JONES	COM	260561105	45	767	SH	DEFINED	01 0
DOWNEY FINANCIAL	COM	261018105	5844	128164	SH	DEFINED	01
DOWNEY FINANCIAL	COM	261018105	105	2300	SH	DEFINED	01 0
DRESS BARN	COM	261570105	1661	56094	SH	DEFINED	01
THE DRESS BARN	COM	261570105	12	420	SH	DEFINED	01 0
DREXLER TECH CORP	COM	261876106	3	120	SH	DEFINED	01 0
DREYER'S GRAND ICE CREAM	COM	261878102	50	1213	SH	DEFINED	01
DRIL-QUIP	COM	262037104	2215	86322	SH	DEFINED	01
DRIL-QUIP	COM	262037104	31	1200	SH	DEFINED	01 0
DRUG STORE.COM	COM	262241102	0	66	SH	DEFINED	01
DSL.NET INC	COM	262506108	0	274	SH	DEFINED	01
DSM	COM	262510993	1390	33900	SH	DEFINED	01
DU PONT(EI) DE NEMOURS	COM	263534109	12	250	SH	DEFINED	01
DU PONT(EI) DE NEMOURS	COM	263534109	26667	565572	SH	DEFINED	01
DU PONT(EI) DE NEMOURS	COM	263534109	12721	269780	SH	DEFINED	01 0
DU PONT(EI) DE NEMOURS	COM	263534109	44238	938222	SH	DEFINED	01 0
E I DUPONT	COM	263534109	315	6680	SH	DEFINED	01 0
DUANE READE	COM	263578106	3100	91247	SH	DEFINED	01
DUANE READE	COM	263578106	2	60	SH	DEFINED	01 0
DUANE READE	COM	263578106	165	4853	SH	DEFINED	01 0
DUCOMMUN	COM	264147109	886	45000	SH	DEFINED	01
DUCOMMUN	COM	264147109	3	170	SH	DEFINED	01 0
DUCOMMUN	COM	264147109	89	4500	SH	DEFINED	01 0
DUKE ENERGY	COM	264399106	8	200	SH	DEFINED	01
DUKE ENERGY	COM	264399106	160224	4238736	SH	DEFINED	01
DUKE ENERGY	COM	264399106	9289	245731	SH	DEFINED	01 0
DUKE ENERGY	COM	264399106	38993	1031562	SH	DEFINED	01 0
DUKE ENERGY CORP	COM	264399106	2629	69541	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	753	19920	SH	DEFINED	01 0
DUKE ENERGY CV 8.25%	PRF	264399585	87720	3411900	SH	DEFINED	01
DUKE ENERGY CV 8.25%	PRF	264399585	10497	408300	SH	DEFINED	01 0
DUKE ENERGY CVT PFD	CONV PRF	264399585	49	1900	SH	DEFINED	01 0
DUKE REALTY CORP	COM	264411505	8	303	SH	DEFINED	01
DUN & BRADSTREET	COM	26483E100	380	9500	SH	DEFINED	01
DUN & BRADSTREET	COM	26483E100	12265	306549	SH	DEFINED	01
DUN & BRADSTREET	COM	26483E100	382	9539	SH	DEFINED	01 0
DURA AUTOMOTIVE SYST	COM	265903104	7	400	SH	DEFINED	01 0
DURA AUTOMOTIVE SYSTEMS CL A	COM	265903104	1678	87554	SH	DEFINED	01
DURA AUTOMOTIVE SYSTEMS CL A	COM	265903104	164	8546	SH	DEFINED	01 0
DUPONT PHOTOMASKS	COM	26613X101	2857	54940	SH	DEFINED	01
DYCOM INDS	COM	267475101	142	9507	SH	DEFINED	01
DYNEGY CL A	COM	26816Q101	84435	2911562	SH	DEFINED	01
DYNEGY CL A	COM	26816Q101	3438	118562	SH	DEFINED	01 0
DYNEGY CL A	COM	26816Q101	179	6189	SH	DEFINED	01 0
DYNEGY INC	COM	26816Q101	3314	114268	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	15328	528500	SH	DEFINED	01 0
CBEYOND COMMUNICATIO	PRF	268470986	1887	545002	SH	DEFINED	01 0
CBEYOND COMMUNICATIONS - FORMA	PRF	268470994	3113	899041	SH	DEFINED	01 0
EGL	COM	268484102	43	2700	SH	DEFINED	01
EGL	COM	268484102	770	48626	SH	DEFINED	01
EGL	COM	268484102	62	3900	SH	DEFINED	01 0
E-LOAN	COM	26861P107	0	102	SH	DEFINED	01
EMC	COM	268648102	17253	1447417	SH	DEFINED	01
EMC	COM	268648102	7744	649642	SH	DEFINED	01 0
EMC	COM	268648102	524	43947	SH	DEFINED	01 0

EMC CORPORATION	COM	268648102	667	56000	SH	DEFINED	01
EMC CORPORATION	COM	268648102	16065	1347954	SH	DEFINED	01 0
EMC CORPORATION	COM	268648102	279	23400	SH	DEFINED	11 1
AMERICAN INTERNATIONAL GROUP	COM	26874107	2811	38961	SH	DEFINED	11 1
AMERICAN INTL GROUP	COM	26874107	21127	292857	SH	DEFINED	11 1
ENSCO INTL	COM	26874Q100	15208	504596	SH	DEFINED	01
ENSCO INTL	COM	26874Q100	2822	93600	SH	DEFINED	01 0
ENSCO INTL	COM	26874Q100	384	12745	SH	DEFINED	01 0
ENSCO INTL INC	COM	26874Q100	36640	1215673	SH	DEFINED	01 0
ENI	COM	26874R991	23668	1614929	SH	DEFINED	01
ENI	COM	26874R991	9618	656245	SH	DEFINED	01 0
ENI	COM	26874R991	27735	1892417	SH	DEFINED	01 0
EOG RESOURCES	COM	26875P101	2569	63323	SH	DEFINED	01
EOG RESOURCES	COM	26875P101	1187	29274	SH	DEFINED	01 0
EOG RESOURCES	COM	26875P101	43	1050	SH	DEFINED	01 0
E.ON ADR	COM	268780103	22725	450000	SH	DEFINED	01
E.ON	COM	268780996	7976	157372	SH	DEFINED	01
E.ON	COM	268780996	10174	200735	SH	DEFINED	01 0
E.PIPHANY INC	COM	26881V100	3	462	SH	DEFINED	01
ESS TECHNOLOGY	COM	269151106	6200	298963	SH	DEFINED	01
ESS TECHNOLOGY	COM	269151106	9	390	SH	DEFINED	01 0
ESS TECHNOLOGY	COM	269151106	164	7900	SH	DEFINED	01 0
E*TRADE GROUP	COM	269246104	5107	542150	SH	DEFINED	01
E*TRADE GROUP	COM	269246104	414	43900	SH	DEFINED	01 0
EARTHLINK	COM	270321102	14358	1414559	SH	DEFINED	01
EARTHLINK	COM	270321102	523	51500	SH	DEFINED	01 0
EAST WEST BANCORP	COM	27579R104	4112	140368	SH	DEFINED	01
EAST WEST BANCORP	COM	27579R104	3	105	SH	DEFINED	01 0
EAST WEST BANCORP	COM	27579R104	170	5800	SH	DEFINED	01 0
EASTMAN CHEMICAL	COM	277432100	675	13850	SH	DEFINED	01
EASTMAN CHEMICAL	COM	277432100	5323	109103	SH	DEFINED	01
EASTMAN CHEMICAL	COM	277432100	1046	21431	SH	DEFINED	01 0
EASTMAN CHEMICAL	COM	277432100	5352	109701	SH	DEFINED	01 0
EASTMAN CHEMICAL CO	COM	277432100	7304	149649	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	634	20350	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	56640	1817094	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	524	16800	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	3120	100090	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	3124	100207	SH	DEFINED	01 0
EATON	COM	278058102	385	4750	SH	DEFINED	01
EATON	COM	278058102	25243	311706	SH	DEFINED	01
EATON	COM	278058102	1422	17566	SH	DEFINED	01 0
EATON	COM	278058102	2161	26693	SH	DEFINED	01 0
EATON VANCE	COM	278265103	93	2338	SH	DEFINED	01
EATON VANCE	COM	278265103	33303	833650	SH	DEFINED	01 0
EATON VANCE	COM	278265103	711	17800	SH	DEFINED	01 0
EBAY	COM	278642103	117277	2070584	SH	DEFINED	01
EBAY	COM	278642103	1099	19400	SH	DEFINED	01 0
EBAY	COM	278642103	20583	363400	SH	DEFINED	01 0
EBAY INC	COM	278642103	54514	962482	SH	DEFINED	01 0
ECHELON CORPORATION	COM	27874N105	1	53	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	20312	717205	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	4503	159000	SH	DEFINED	01 0
ECLIPSYS CORP	COM	278856109	34	2100	SH	DEFINED	01
ECLIPSYS CORP	COM	278856109	2	132	SH	DEFINED	01
ECOLAB	COM	278865100	6737	147338	SH	DEFINED	01
ECOLAB	COM	278865100	1481	32389	SH	DEFINED	01 0
ECOLAB	COM	278865100	53	1162	SH	DEFINED	01 0
EDEN BIOSCIENCE CORP	COM	279445100	0	155	SH	DEFINED	01
EDISON INTL	COM	281020107	10183	607977	SH	DEFINED	01
EDISON INTL	COM	281020107	1383	82573	SH	DEFINED	01 0
EDISON INTL	COM	281020107	50	2962	SH	DEFINED	01 0

EDISON SCHOOLS INC	COM	281033100	47	3400	SH	DEFINED	01
EDISON SCHOOLS INC	COM	281033100	2	176	SH	DEFINED	01
EDO CORP	COM	281347104	1626	60215	SH	DEFINED	01
EDUCATION MANAGEMENT	COM	28139T101	687	16284	SH	DEFINED	01
EDWARDS (JD) & CO	COM	281667105	11216	621739	SH	DEFINED	01
EDWARDS (JD) & CO	COM	281667105	9579	531000	SH	DEFINED	01 0
J D EDWARDS & CO	COM	281667105	139	7700	SH	DEFINED	01 0
EDWARDS (AG)	COM	281760108	118	2689	SH	DEFINED	01
EDWARDS LIFESCIENCES	COM	28176E108	117	4184	SH	DEFINED	01
EDWARDS LIFESCIENCES	COM	28176E108	5	180	SH	DEFINED	01 0
EFUNDS	COM	28224R101	2286	142471	SH	DEFINED	01
EGAIN COMMUN CORP	COM	28225C103	0	92	SH	DEFINED	01
ABBOT LABORATORIES	COM	2824100	21555	409800	SH	DEFINED	11 1
ABBOTT LABORATORIES	COM	2824100	2488	47300	SH	DEFINED	11 1
ABBOTT LABORATORIES	COM	2824100	63	1200	SH	DEFINED	11 1
EL PASO	COM	28336L109	86777	1970849	SH	DEFINED	01
EL PASO	COM	28336L109	6614	150214	SH	DEFINED	01 0
EL PASO	COM	28336L109	1593	36181	SH	DEFINED	01 0
EL PASO CORPORATION	COM	28336L109	4549	103315	SH	DEFINED	01
EL PASO CORPORATION	COM	28336L109	557	12650	SH	DEFINED	01 0
EL PASO ELECTRIC	COM	283677854	5297	338495	SH	DEFINED	01
EL PASO ELECTRIC	COM	283677854	11	700	SH	DEFINED	01 0
EL PASO ELECTRIC	COM	283677854	244	15604	SH	DEFINED	01 0
ELANTEC SEMICONDUCTO	COM	284155108	4	85	SH	DEFINED	01 0
ELANTEC SEMICONDUCTOR	COM	284155108	6239	145865	SH	DEFINED	01
ELANTEC SEMICONDUCTOR	COM	284155108	205	4797	SH	DEFINED	01 0
ELCOR	COM	284443108	1321	59492	SH	DEFINED	01
ELECTRO SCIENTIFIC	COM	285229100	3	95	SH	DEFINED	01 0
ELECTRO SCIENTIFIC INDS	COM	285229100	8647	235917	SH	DEFINED	01
ELECTRO SCIENTIFIC INDS	COM	285229100	294	8034	SH	DEFINED	01 0
ELECTROCOMPONENTS	COM	285299996	326	48000	SH	DEFINED	01
ELECTROGLAS	COM	285324109	4698	277984	SH	DEFINED	01
ELECTROGLAS	COM	285324109	331	19600	SH	DEFINED	01 0
ELECTROLUX CL B	COM	285378998	1429	80414	SH	DEFINED	01
ELECTRONIC ARTS	COM	285512109	36534	600899	SH	DEFINED	01
ELECTRONIC ARTS	COM	285512109	50239	826300	SH	DEFINED	01 0
ELECTRONIC ARTS INC	COM	285512109	510	8400	SH	DEFINED	01 0
ELECTRONIC DATA SYSTEMS	COM	285661104	21495	370676	SH	DEFINED	01
ELECTRONIC DATA SYSTEMS	COM	285661104	8092	139542	SH	DEFINED	01 0
ELECTRONIC DATA SYSTEMS	COM	285661104	4122	71072	SH	DEFINED	01 0
ELECTRONIC DATA SYSTEMS CV 7.6	PRF	285661203	25275	500000	SH	DEFINED	01
EDP-ELECTICDADE DE PORTUGAL	COM	285670998	38	18300	SH	DEFINED	01
ELECTRONICS FOR IMAGING	COM	286082102	1836	100324	SH	DEFINED	01
ELECTRONICS FOR IMAGING	COM	286082102	126	6900	SH	DEFINED	01 0
ELOYALTY CORPORATION	COM	290151307	0	12	SH	DEFINED	01
EMCORE	COM	290846104	2	224	SH	DEFINED	01
EMCOR GROUP	COM	29084Q100	5559	95850	SH	DEFINED	01
EMCOR GROUP	COM	29084Q100	205	3534	SH	DEFINED	01 0
EMCOR GROUP INC	COM	29084Q100	11	180	SH	DEFINED	01 0
EMERSON ELECTRIC	COM	291011104	27575	480494	SH	DEFINED	01
EMERSON ELECTRIC	COM	291011104	6118	106602	SH	DEFINED	01 0
EMERSON ELECTRIC	COM	291011104	6846	119276	SH	DEFINED	01 0
EMISPHERE	COM	291345106	493	29000	SH	DEFINED	01
EMISPHERE	COM	291345106	46	2700	SH	DEFINED	01 0
EMMIS COMMUNICATIONS	COM	291525103	17	650	SH	DEFINED	01 0
EMMIS COMMUNICATIONS CL A	COM	291525103	4977	186141	SH	DEFINED	01
EMMIS COMMUNICATIONS CL A	COM	291525103	348	13000	SH	DEFINED	01 0
EMPIRE DISTRICT ELECTRIC	COM	291641108	13154	614965	SH	DEFINED	01 0
EMPRESA NACIONAL DE ELECTRICID	COM	29244T101	2560	272378	SH	DEFINED	01
EMPRESA NACIONAL DE ELECTRICID	COM	29244T101	83	8825	SH	DEFINED	01 0
EMULEX	COM	292475209	24640	748264	SH	DEFINED	01
EMULEX	COM	292475209	267	8100	SH	DEFINED	01 0

EMULEX	COM	292475209	204	6200	SH	DEFINED	01 0
EMULEX	COM	292475209	29996	910900	SH	DEFINED	01 0
ENCOMPASS SVS CORP	COM	29255U104	5	3091	SH	DEFINED	01 0
ENCORE WIRE	COM	292562105	1313	79303	SH	DEFINED	01
ENCORE WIRE	COM	292562105	124	7497	SH	DEFINED	01 0
ENCORE WIRE CORP	COM	292562105	10	630	SH	DEFINED	01 0
ENDESA ORD	COM	292580990	9917	666742	SH	DEFINED	01
ENDESA ORD	COM	292580990	13479	906227	SH	DEFINED	01 0
ENDO PHARMACEUTICAL	COM	29264F205	525	51989	SH	DEFINED	01
ENDOCARE	COM	29264P104	1557	79000	SH	DEFINED	01
ENERGEN	COM	29265N108	5814	219776	SH	DEFINED	01
ENERGEN	COM	29265N108	243	9186	SH	DEFINED	01 0
ENERGY EAST	COM	29266M109	333	15300	SH	DEFINED	01
ENERGY EAST	COM	29266M109	85	3904	SH	DEFINED	01
ENERGIZER HOLDINGS	COM	29266R108	24	1000	SH	DEFINED	01
ENERGIZER HOLDINGS	COM	29266R108	2980	125452	SH	DEFINED	01
ENERGIZER HOLDINGS	COM	29266R108	390	16400	SH	DEFINED	01 0
ENESERVE CORP	COM	292799996	328	9000	SH	DEFINED	01
ENGAGE INC	COM	292827102	0	641	SH	DEFINED	01
ENGELHARD	COM	292845104	876	28220	SH	DEFINED	01
ENGELHARD	COM	292845104	1021	32897	SH	DEFINED	01 0
ENGELHARD	COM	292845104	37	1180	SH	DEFINED	01 0
ENGINEERED SUPPORT	COM	292866100	14	300	SH	DEFINED	01 0
ENGINEERED SUPPORT SYSTEMS	COM	292866100	2263	48924	SH	DEFINED	01
ENGINEERED SUPPORT SYSTEMS	COM	292866100	235	5076	SH	DEFINED	01 0
ENDOCARDIAL SOLUTIONS	COM	292962107	122	15000	SH	DEFINED	01
ENESCO GROUP	COM	292973104	291	42182	SH	DEFINED	01
ENRON CORP	COM	293561106	60	306600	SH	DEFINED	01
ENTEGRIS	COM	29362U104	8908	551577	SH	DEFINED	01
ENTEGRIS	COM	29362U104	776	48023	SH	DEFINED	01 0
ENTEGRIS INC	COM	29362U104	13	825	SH	DEFINED	01 0
ENTERASYS NETWORKS	COM	293637104	35	8300	SH	DEFINED	01
ENTERASYS NETWORKS	COM	293637104	29	6732	SH	DEFINED	01
ENTERCOM COMMUNICATIONS CL A	COM	293639100	5441	99165	SH	DEFINED	01
ENTERCOM COMMUNICATIONS CL A	COM	293639100	177	3233	SH	DEFINED	01 0
ENTERGY	COM	29364G103	70133	1615604	SH	DEFINED	01
ENTERGY	COM	29364G103	2670	61511	SH	DEFINED	01 0
ENTERGY	COM	29364G103	178	4110	SH	DEFINED	01 0
ENTERPRISE PRODS PAR	COM	293792107	8	167	SH	DEFINED	01
ENTRAVISION COMMUNICATIONS CL	COM	29382R107	774	52300	SH	DEFINED	01
ENTRADA NETWORKS INC	COM	29382Y102	0	8	SH	DEFINED	01
ENTRUST INC	COM	293848107	560	110169	SH	DEFINED	01
ENZON	COM	293904108	2357	53220	SH	DEFINED	01
ENZON INC	COM	293904108	372	8400	SH	DEFINED	01 0
ENZO BIOCHEM	COM	294100102	1770	87350	SH	DEFINED	01
Epimmune Inc	COM	29425Y101	53	0	SH	DEFINED	01
EPLUS INC	COM	294268107	8	870	SH	DEFINED	01 0
ECM FUND / CORP LPI 11.918 UN	COM	294300XX1	1768	2054913	SH	DEFINED	01
EPRESENCE	COM	294348107	300	70850	SH	DEFINED	01
EQUIFAX	COM	294429105	107	3562	SH	DEFINED	01
EQUIFAX	COM	294429105	1098	36721	SH	DEFINED	01 0
EQUIFAX	COM	294429105	39	1317	SH	DEFINED	01 0
EQUINIX RESTRICTED	COM	29444U551	145	133312	SH	DEFINED	01
EQUINIX RESTRICTED	COM	29444U551	257	235941	SH	DEFINED	01 0
EQUINIX RESTRICTED	COM	29444U999	162	133949	SH	DEFINED	01
EQUINIX RESTRICTED	COM	29444U999	201	166401	SH	DEFINED	01 0
EQUITABLE RESOURCES	COM	294549100	1023	29391	SH	DEFINED	01
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	4	150	SH	DEFINED	01
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	15509	517152	SH	DEFINED	01
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	3392	113088	SH	DEFINED	01 0
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	25098	836868	SH	DEFINED	01 0
EQUITY RESIDENTIAL	COM	29476L107	376	13100	SH	DEFINED	01 0

EQUITY RESIDENTIAL PROPERTIES	COM	29476L107	375	13050	SH	DEFINED 01	
EQUITY RESIDENTIAL PROPERTIES	COM	29476L107	36684	1276429	SH	DEFINED 01	
EQUITY RESIDENTIAL PROPERTIES	COM	29476L107	2705	94118	SH	DEFINED 01	0
EQUITY RESIDENTIAL PROPERTIES	COM	29476L107	2080	72375	SH	DEFINED 01	0
ERICSSON LM ADR CL B	COM	294821400	109	26036	SH	DEFINED 01	
ERIE INDTY CO	COM	29530P102	7	161	SH	DEFINED 01	
ERSTE BANK DER OESTERRICHISCHE	COM	295599997	53	850	SH	DEFINED 01	
ESCO TECHNOLOGIES	COM	296315104	8	197	SH	DEFINED 01	
ESCO TECHNOLOGIES	COM	296315104	9	240	SH	DEFINED 01	0
ESPERION THERAPEUTICS	COM	29664R106	426	70000	SH	DEFINED 01	
ESSILOR INTERNATIONAL	COM	296700990	229	6400	SH	DEFINED 01	
ESSEX PROPERTY TRUST	COM	297178105	1892	36261	SH	DEFINED 01	
ESSEX PROPERTY TRUST	COM	297178105	183	3500	SH	DEFINED 01	0
ESTERLINE TECHNOLOGIES	COM	297425100	3235	158565	SH	DEFINED 01	
ESTERLINE TECHNOLOGIES	COM	297425100	216	10600	SH	DEFINED 01	0
ETHAN ALLEN	COM	297602104	685	18000	SH	DEFINED 01	
ETHAN ALLEN INTERIORS	COM	297602104	7258	190697	SH	DEFINED 01	
ETHAN ALLEN INTERIORS	COM	297602104	84	2200	SH	DEFINED 01	0
EURONEXT	COM	298699992	158	8400	SH	DEFINED 01	
EUROMONEY INSTITUTIONAL INVEST	COM	298730995	42	8700	SH	DEFINED 01	
EURONET WORLDWIDE INC	COM	298736109	1023	60200	SH	DEFINED 01	
EVERGREEN RESOURCES	COM	299900308	2490	59712	SH	DEFINED 01	
EVOICE SERIES D CV	PRF	300200XX5	1842	4022475	SH	DEFINED 01	
EVOICE SERIES D CV	PRF	300200XX5	2243	4896540	SH	DEFINED 01	0
EXAR	COM	300645108	5392	262515	SH	DEFINED 01	
EXAR	COM	300645108	148	7200	SH	DEFINED 01	0
EXAR CORP	COM	300645108	3	170	SH	DEFINED 01	0
EXCHANGE APPLICATION	COM	300867306	0	3	SH	DEFINED 01	
EXEL PLC	COM	301600995	235	18997	SH	DEFINED 01	
EXELON	COM	30161N101	112857	2130590	SH	DEFINED 01	
EXELON	COM	30161N101	5871	110825	SH	DEFINED 01	0
EXELON	COM	30161N101	3850	72660	SH	DEFINED 01	0
EXELON CORP	COM	30161N101	757	14300	SH	DEFINED 01	0
EXELIXIS INC	COM	30161Q104	2	126	SH	DEFINED 01	
EXELIXIS INC	COM	30161Q104	3	200	SH	DEFINED 01	0
EXTENDED SYSTEMS INC	COM	301973103	0	34	SH	DEFINED 01	
EXIDE CORP 144A	CONV BND	302051AF4	246	16500000	PRN	DEFINED 01	0
EXODUS COMMUNICATIONS INC	COM	302088109	0	1207	SH	DEFINED 01	
EXPEDIA INC CL A	COM	302125109	9	135	SH	DEFINED 01	
EXPEDIA INC WTS EXP 02/04/2009	COM	302125125	1	25	SH	DEFINED 01	
EXPEDITORS INTL OF WASHINGTON	COM	302130109	108	1779	SH	DEFINED 01	
EXPRO INTERNATIONAL	COM	302155999	59	8500	SH	DEFINED 01	
EXPRESS SCRIPTS CL A	COM	302182100	34104	592202	SH	DEFINED 01	
EXPRESS SCRIPTS CL A	COM	302182100	4472	77650	SH	DEFINED 01	0
EXPRESS SCRIPTS CL A	COM	302182100	4877	84689	SH	DEFINED 01	0
EXPRESS SCRIPTS INC	COM	302182100	35635	618774	SH	DEFINED 01	0
UTD BUSINESS	COM	3022421	4	462	SH	DEFINED 01	1
EXTENDED STAY AMERICA	COM	30224P101	57	3241	SH	DEFINED 01	
EXTREME NETWORKS	COM	30226D106	1235	118724	SH	DEFINED 01	
EXTREME NETWORKS	COM	30226D106	71	6800	SH	DEFINED 01	0
EXULT	COM	302284104	4	410	SH	DEFINED 01	
EXXON	COM	30231G102	66	1500	SH	DEFINED 11	1
EXXON CORP	COM	30231G102	2503	57100	SH	DEFINED 11	1
EXXON CORP	COM	30231g102	16129	368000	SH	DEFINED 11	1
EXXON MOBIL	COM	30231G102	94	2150	SH	DEFINED 01	
EXXON MOBIL	COM	30231G102	772060	17614884	SH	DEFINED 01	
EXXON MOBIL	COM	30231G102	82127	1873760	SH	DEFINED 01	0
EXXON MOBIL	COM	30231G102	226423	5165939	SH	DEFINED 01	0
EXXON MOBIL CORP	COM	30231G102	8874	202475	SH	DEFINED 01	
EXXON MOBIL CORP	COM	30231G102	4735	108014	SH	DEFINED 01	0
FBR ASSET INVESTMENT	COM	30241E303	1806	66400	SH	DEFINED 01	
FBR ASSET INVESTMENT	COM	30241E303	174	6400	SH	DEFINED 01	0

FEI	COM	30241L109	45	1265	SH	DEFINED	01
FMC	COM	302491303	45	1069	SH	DEFINED	01
FMC TECHNOLOGIES	COM	30249U101	650	32603	SH	DEFINED	01
FNB	COM	302520101	9	312	SH	DEFINED	01
FPL GROUP	COM	302571104	38985	654666	SH	DEFINED	01
FPL GROUP	COM	302571104	2910	48860	SH	DEFINED	01 0
FPL GROUP	COM	302571104	208	3499	SH	DEFINED	01 0
FPL GROUP PFD CVT	PRF	302571203	16830	300000	SH	DEFINED	01
FTI CONSULTING INC	COM	302941109	3795	122500	SH	DEFINED	01
FTI CONSULTING INC	COM	302941109	5	150	SH	DEFINED	01 0
FTI CONSULTING INC	COM	302941109	331	10700	SH	DEFINED	01 0
FACTORY 2-U STORES	COM	303072102	508	39350	SH	DEFINED	01
FACTSET RESEARCH	COM	303075105	4	95	SH	DEFINED	01 0
FACTSET RESEARCH SYSTEMS	COM	303075105	5220	129379	SH	DEFINED	01
FACTSET RESEARCH SYSTEMS	COM	303075105	105	2600	SH	DEFINED	01 0
FAIR ISAAC & CO INC	COM	303250104	1902	30012	SH	DEFINED	01 0
FAIR, ISAAC & CO	COM	303250104	42538	671051	SH	DEFINED	01
FAIR, ISAAC & CO	COM	303250104	4152	65500	SH	DEFINED	01 0
FAIR, ISAAC & CO	COM	303250104	971	15318	SH	DEFINED	01 0
UNIQ PLC	COM	3032925	1	263	SH	DEFINED	01 1
WHITBREAD PLC	COM	3034545	4	416	SH	DEFINED	01 1
FAIRCHILD SEMICONDUC	COM	303726103	149	5200	SH	DEFINED	01 0
FAIRCHILD SEMICONDUCTOR INTL C	COM	303726103	6	200	SH	DEFINED	01
FAIRCHILD SEMICONDUCTOR INTL C	COM	303726103	22562	788900	SH	DEFINED	01
FAIRCHILD SEMICONDUCTOR INTL C	COM	303726103	30501	1066500	SH	DEFINED	01 0
FAIRMONT HOTELS & RESORTS INC	COM	305204109	77	2722	SH	DEFINED	01
HBOS PLC	COM	3058750	108	9998	SH	DEFINED	01 1
BRAMBLES INDUSTRIES	COM	3061673	9	1877	SH	DEFINED	01 1
GKN	COM	3064650	8	1674	SH	DEFINED	01 1
FAMILY DLR STORES	COM	307000109	19839	592070	SH	DEFINED	01 0
FAMILY DOLLAR STORES	COM	307000109	27848	831045	SH	DEFINED	01
FAMILY DOLLAR STORES	COM	307000109	1464	43696	SH	DEFINED	01 0
FAMILY DOLLAR STORES	COM	307000109	37986	1133567	SH	DEFINED	01 0
BANK OF IRELAND	COM	3070732	12	1146	SH	DEFINED	01 1
FANUC LTD	COM	307295998	170	3093	SH	DEFINED	01
KINGFISHER	COM	3073850	20	3592	SH	DEFINED	01 1
BT GROUP PLC	COM	3091357	95	23929	SH	DEFINED	01 1
CANARY WHARF	COM	3101609	10	1609	SH	DEFINED	01 1
RYANAIR HLDG	COM	3111761	6	1548	SH	DEFINED	01 1
AMGEN	COM	31162100	2250	37700	SH	DEFINED	11 1
AMGEN	COM	31162100	13571	227400	SH	DEFINED	11 1
FASTENAL	COM	311900104	46418	616283	SH	DEFINED	01
FASTENAL	COM	311900104	6428	85350	SH	DEFINED	01 0
FASTENAL	COM	311900104	4166	55309	SH	DEFINED	01 0
FASTENAL CO	COM	311900104	44720	593736	SH	DEFINED	01 0
NATIONAL GRI	COM	3122387	32	4884	SH	DEFINED	01 1
THUS PLC	COM	3125944	1	2675	SH	DEFINED	01 1
MARKS & SPEN PLC	COM	3127489	34	6227	SH	DEFINED	01 1
MARKS & SPENCER REDEEMABLE	COM	3127490	8	7693	SH	DEFINED	01 1
IMPERIAL CHEM NEW	COM	3131327	5	1095	SH	DEFINED	01 1
FEDDERS	COM	313135105	298	99355	SH	DEFINED	01
FEDERAL AG MORTGAGE	COM	313148306	4	100	SH	DEFINED	01 0
FEDERAL AGRICULTURAL MTGE CL C	COM	313148306	2658	59736	SH	DEFINED	01
FEDERAL AGRICULTURAL MTGE CL C	COM	313148306	265	5964	SH	DEFINED	01 0
FREDDIE MAC	COM	313400301	3330	52542	SH	DEFINED	01
FREDDIE MAC	COM	313400301	74458	1174967	SH	DEFINED	01
FREDDIE MAC	COM	313400301	105	1660	SH	DEFINED	01 0
FREDDIE MAC	COM	313400301	12703	200453	SH	DEFINED	01 0
FREDDIE MAC	COM	313400301	75540	1192043	SH	DEFINED	01 0
FEDERAL MOGUL	COM	313549107	0	230	SH	DEFINED	01
FANNIE MAE	COM	313586109	24	300	SH	DEFINED	01
FANNIE MAE	COM	313586109	390992	4894720	SH	DEFINED	01

FANNIE MAE	COM	313586109	22714	284356	SH	DEFINED 01	0
FANNIE MAE	COM	313586109	126028	1577708	SH	DEFINED 01	0
FEDERAL NATL MTGE	COM	313586109	8028	100503	SH	DEFINED 01	
FEDERAL NATL MTGE	COM	313586109	24395	305271	SH	DEFINED 01	0
FEDERAL SIGNAL	COM	313855108	36	1539	SH	DEFINED 01	
FEDERATED DEPT STORES	COM	31410H101	388	9500	SH	DEFINED 01	
FEDERATED DEPT STORES	COM	31410H101	32833	803728	SH	DEFINED 01	
FEDERATED DEPT STORES	COM	31410H101	2429	59466	SH	DEFINED 01	0
FEDERATED DEPT STORES	COM	31410H101	5478	134087	SH	DEFINED 01	0
FEDERATED DPT STORES	COM	31410H101	286	7000	SH	DEFINED 01	0
FEDERATED INVESTORS CL B	COM	314211103	5	150	SH	DEFINED 01	
FEDERATED INVESTORS CL B	COM	314211103	4122	127402	SH	DEFINED 01	
FEDERATED INVESTORS CL B	COM	314211103	7440	230000	SH	DEFINED 01	0
FEDEX	COM	31428X106	14305	246219	SH	DEFINED 01	
FEDEX	COM	31428X106	5456	93905	SH	DEFINED 01	0
FEDEX	COM	31428X106	565	9713	SH	DEFINED 01	0
FELCOR LODGING TRUST	COM	31430F101	6	266	SH	DEFINED 01	
FERRO	COM	315405100	29	1000	SH	DEFINED 01	
FERRO	COM	315405100	2068	71832	SH	DEFINED 01	
FERRO	COM	315405100	209	7260	SH	DEFINED 01	0
FERRO CORP	COM	315405100	12	400	SH	DEFINED 01	0
F5 NETWORKS	COM	315616102	2	88	SH	DEFINED 01	
FIBROGEN CV SERIES E	PRF	316000XX1	5000	1113586	SH	DEFINED 01	
FIBROGEN CV SERIES E	PRF	316000XX1	10000	2227171	SH	DEFINED 01	0
FIDELITY NATL FINANCIAL	COM	316326107	1363	51687	SH	DEFINED 01	
FIFTH THIRD BANCORP	COM	316773100	18512	274331	SH	DEFINED 01	
FIFTH THIRD BANCORP	COM	316773100	10518	155866	SH	DEFINED 01	0
FIFTH THIRD BANCORP	COM	316773100	7990	118402	SH	DEFINED 01	0
FILENET	COM	316869106	1849	108181	SH	DEFINED 01	
FINANCIAL FEDERAL	COM	317492106	2791	85039	SH	DEFINED 01	
FINANCIAL FEDERAL	COM	317492106	7	190	SH	DEFINED 01	0
FINANCIAL FEDERAL	COM	317492106	102	3100	SH	DEFINED 01	0
FININFO	COM	317869998	187	7000	SH	DEFINED 01	
FINISAR	COM	31787A101	17954	2331872	SH	DEFINED 01	
FINISAR	COM	31787A101	1635	212300	SH	DEFINED 01	0
FINISAR	COM	31787A101	7884	1023922	SH	DEFINED 01	0
FINISAR CORP	COM	31787A101	12255	1591400	SH	DEFINED 01	0
FINOVA GROUP INC.	COM	317928109	0	293	SH	DEFINED 01	
FIREPOND INC	COM	318224102	0	53	SH	DEFINED 01	
FIRST AMERICAN	COM	318522307	7457	350445	SH	DEFINED 01	
FIRST AMERICAN	COM	318522307	545	25600	SH	DEFINED 01	0
FIRST AMERICAN CORP	COM	318522307	13	605	SH	DEFINED 01	0
FIRST BANCORP	COM	318672102	4145	143420	SH	DEFINED 01	
FIRST BANCORP	COM	318672102	179	6210	SH	DEFINED 01	0
FIRST BANCORP/PR	COM	318672102	10	350	SH	DEFINED 01	0
FIRST CHOICE HOLIDAYS PLC	COM	319459996	67	35300	SH	DEFINED 01	
FIRST CITIZENS BANK	COM	31946M103	10	93	SH	DEFINED 01	
FIRST COMWLTH FINL P	COM	319829107	2	146	SH	DEFINED 01	
FIRST DATA	COM	319963104	38816	444897	SH	DEFINED 01	
FIRST DATA	COM	319963104	10164	116487	SH	DEFINED 01	0
FIRST DATA	COM	319963104	1261	14441	SH	DEFINED 01	0
FIRST FINL BANCORP	COM	320209109	7	470	SH	DEFINED 01	
FIRST HORIZON PHARMA	COM	32051K106	2	100	SH	DEFINED 01	0
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	2567	114800	SH	DEFINED 01	
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	144	6450	SH	DEFINED 01	0
FIRST INDUSTRIAL REL	COM	32054K103	9	277	SH	DEFINED 01	
FIRST MIDWEST BANC	COM	320867104	16	575	SH	DEFINED 01	0
FIRST MIDWEST BANCORP	COM	320867104	7082	243896	SH	DEFINED 01	
FIRST MIDWEST BANCORP	COM	320867104	238	8211	SH	DEFINED 01	0
FIRST HEALTH GROUP	COM	320960107	35926	1488839	SH	DEFINED 01	
FIRST HEALTH GROUP	COM	320960107	56044	2322574	SH	DEFINED 01	0
FIRST HEALTH GROUP	COM	320960107	2906	120400	SH	DEFINED 01	0

FIRST HEALTH GROUP	COM	320960107	15700	650656	SH	DEFINED 01	0
FIRST QUANTUM MINERALS	COM	335934998	802	400000	SH	DEFINED 01	
FIRST REPUBLIC BANK	COM	336158100	1186	41777	SH	DEFINED 01	
FIRST TECHNOLOGY PLC	COM	336297999	124	18500	SH	DEFINED 01	
FIRST SOURCE	COM	336901103	521	22001	SH	DEFINED 01	
FIRST SOURCE	COM	336901103	47	1974	SH	DEFINED 01	0
FIRST TN NAT'L CORP	COM	337162101	152	4329	SH	DEFINED 01	
MORLEY II STABLE	COM	337199996	8128	336384	SH	DEFINED 01	0
FIRST VIRGINIA BANKS	COM	337477103	1153	21503	SH	DEFINED 01	
FISERV	COM	337738108	166390	3617944	SH	DEFINED 01	
FISERV	COM	337738108	11141	242247	SH	DEFINED 01	0
FISERV	COM	337738108	56661	1232046	SH	DEFINED 01	0
FISERV INC	COM	337738108	1242	27000	SH	DEFINED 01	
FISERV INC	COM	337738108	4195	91221	SH	DEFINED 01	0
FIRSTFED FINANCIAL	COM	337907109	3454	132101	SH	DEFINED 01	
FIRSTFED FINANCIAL	COM	337907109	200	7643	SH	DEFINED 01	0
FIRSTFED FINL CORP	COM	337907109	9	370	SH	DEFINED 01	0
FIRSTMERIT	COM	337915102	84	2916	SH	DEFINED 01	
FLAGSTAR BANCORP	COM	337930101	2106	90450	SH	DEFINED 01	
FLAGSTAR BANCORP	COM	337930101	200	8600	SH	DEFINED 01	0
FLAGSTAR BANCORP INC	COM	337930101	9	370	SH	DEFINED 01	0
FIRSTENERGY	COM	337932107	55671	1609889	SH	DEFINED 01	
FIRSTENERGY	COM	337932107	2864	82810	SH	DEFINED 01	0
FIRSTENERGY	COM	337932107	12653	365906	SH	DEFINED 01	0
FISHER SCIENTIFIC IN	COM	338032204	118	4200	SH	DEFINED 01	
FISHER SCIENTIFIC IN	COM	338032204	8	290	SH	DEFINED 01	
FISHER SCIENTIFIC IN	COM	338032204	2	70	SH	DEFINED 01	0
FISKARS CORP	COM	338060999	54	6800	SH	DEFINED 01	
FIVE STAR QUALITY CARE	COM	33832D106	0	9	SH	DEFINED 01	
FLEETBOSTON FINANCIAL	COM	339030108	7	200	SH	DEFINED 01	
FLEETBOSTON FINANCIAL	COM	339030108	60782	1736627	SH	DEFINED 01	
FLEETBOSTON FINANCIAL	COM	339030108	10758	307401	SH	DEFINED 01	0
FLEETBOSTON FINANCIAL	COM	339030108	40818	1166215	SH	DEFINED 01	0
FLEETBOSTON FINL CO	COM	339030108	37482	1070637	SH	DEFINED 01	0
FLEETWOOD ENTERPRISES	COM	339099103	3698	342402	SH	DEFINED 01	
FLEETWOOD ENTERPRISES	COM	339099103	4320	400000	SH	DEFINED 01	0
FLEMING COMPANIES	COM	339130106	34	1500	SH	DEFINED 01	
FLEMING COMPANIES	COM	339130106	3053	136315	SH	DEFINED 01	
FL EAST COAST RY CO	COM	340632108	4	155	SH	DEFINED 01	
FLORIDA ROCK INDS	COM	341140101	5230	131270	SH	DEFINED 01	
FLORIDA ROCK INDS	COM	341140101	131	3300	SH	DEFINED 01	0
FLUOR	COM	343412102	16397	401984	SH	DEFINED 01	
FLUOR	COM	343412102	828	20309	SH	DEFINED 01	0
FLUOR	COM	343412102	1583	38815	SH	DEFINED 01	0
FLOW INTL	COM	343468104	458	46786	SH	DEFINED 01	
FLOWERS FOODS INC	COM	343498101	51	2000	SH	DEFINED 01	
FLOWERS FOODS INC	COM	343498101	3	115	SH	DEFINED 01	
FLOWSERVE	COM	34354P105	115	3600	SH	DEFINED 01	
FLOWSERVE	COM	34354P105	49	1541	SH	DEFINED 01	
FLUGHAFEN WIEN AG	COM	343599999	225	7200	SH	DEFINED 01	
FOAMEX	COM	344123104	14	1400	SH	DEFINED 01	0
FOCAL COM	COM	344155205	0	3	SH	DEFINED 01	
FOMENTO ECONOMICO MEXICANO ADR	COM	344419106	128	2717	SH	DEFINED 01	
FOOT LOCKER INC	COM	344849104	45	2800	SH	DEFINED 01	
FOOT LOCKER INC	COM	344849104	684	42267	SH	DEFINED 01	
FOOTSTAR	COM	344912100	1868	61282	SH	DEFINED 01	
FORD MOTOR	COM	345370860	8	500	SH	DEFINED 01	
FORD MOTOR	COM	345370860	4948	300091	SH	DEFINED 01	
FORD MOTOR	COM	345370860	7567	458891	SH	DEFINED 01	0
FORD MOTOR	COM	345370860	7363	446467	SH	DEFINED 01	0
FORD MOTOR CO	COM	345370860	28	1711	SH	DEFINED 01	0
FORD	PRF	345395206	11248	200000	SH	DEFINED 01	0

FOREST CITY ENTERPRISES CL A	COM	345550107	2984	78533	SH	DEFINED	01
FOREST CITY ENTERPRISES CL A	COM	345550107	380	10000	SH	DEFINED	01 0
FOREST LABORATORIES	COM	345838106	12	150	SH	DEFINED	01
FOREST LABORATORIES	COM	345838106	119564	1463446	SH	DEFINED	01
FOREST LABORATORIES	COM	345838106	3699	45274	SH	DEFINED	01 0
FOREST LABORATORIES	COM	345838106	51719	633025	SH	DEFINED	01 0
FOREST LABS	COM	345838106	1634	20000	SH	DEFINED	01
FOREST LABS	COM	345838106	16405	200800	SH	DEFINED	01 0
FOREST OIL	COM	346091705	50	1680	SH	DEFINED	01
FORRESTER RESEARCH INC	COM	346563109	42	2200	SH	DEFINED	01
GRANADA PLC	COM	348900994	2143	1098120	SH	DEFINED	01
GRANADA PLC	COM	348900994	263	134840	SH	DEFINED	01 0
FORTUM OYJ	COM	349581991	638	120000	SH	DEFINED	01
FORTUNE BRANDS	COM	349631101	25	500	SH	DEFINED	01
FORTUNE BRANDS	COM	349631101	181	3664	SH	DEFINED	01
FORTUNE BRANDS	COM	349631101	1859	37651	SH	DEFINED	01 0
FORTUNE BRANDS	COM	349631101	67	1351	SH	DEFINED	01 0
FORWARD AIR	COM	349853101	4913	155229	SH	DEFINED	01
FORWARD AIR	COM	349853101	158	5000	SH	DEFINED	01 0
FORWARD AIR CORP	COM	349853101	3	110	SH	DEFINED	01 0
FOSSIL	COM	349882100	2463	92633	SH	DEFINED	01
FOUNDRY NETWORKS	COM	35063R100	702	97600	SH	DEFINED	01
4 KIDS ENTERTAINMENT	COM	350865101	2040	102381	SH	DEFINED	01
4 KIDS ENTERTAINMENT	COM	350865101	122	6100	SH	DEFINED	01 0
4KIDS ENTERTAINMENT	COM	350865101	3	130	SH	DEFINED	01 0
FOUR SEASONS	COM	351009998	1656	31267	SH	DEFINED	01 0
FOX ENTERTAINMENT GR	COM	35138T107	95	4000	SH	DEFINED	01
FOX ENTERTAINMENT GR	COM	35138T107	17	731	SH	DEFINED	01
FRANCE TELECOM	COM	352190995	6354	207411	SH	DEFINED	01
FRANCE TELECOM	COM	352190995	8845	288665	SH	DEFINED	01 0
FRANKLIN COVEY	COM	353469109	156	61002	SH	DEFINED	01
FRANKLIN RESOURCES	COM	354613101	273	6518	SH	DEFINED	01
FRANKLIN RESOURCES	COM	354613101	2777	66241	SH	DEFINED	01 0
FRANKLIN RESOURCES	COM	354613101	100	2377	SH	DEFINED	01 0
FREDS INC	COM	356108100	4240	117790	SH	DEFINED	01
FREDS INC	COM	356108100	5	140	SH	DEFINED	01 0
FREDS INC	COM	356108100	6921	192250	SH	DEFINED	01 0
FREEMARKETS INC	COM	356602102	4	182	SH	DEFINED	01
FREEPORT-MCMORAN COPPER & GOLD	COM	35671D857	6	350	SH	DEFINED	01
FREEPORT-MCMORAN COPPER & GOLD	COM	35671D857	1386	78616	SH	DEFINED	01
FREEPORT-MCMORAN COPPER & GOLD	COM	35671D857	643	36489	SH	DEFINED	01 0
FREEPORT-MCMORAN COPPER & GOLD	COM	35671D857	8921	506309	SH	DEFINED	01 0
FREMONT GENERAL	COM	357288109	1324	217030	SH	DEFINED	01
FRESENIUS AG PFD	PRF	358029999	205	2700	SH	DEFINED	01
FRONTIER AIRLINES	COM	359065109	1964	107163	SH	DEFINED	01
FRONTIER FINL CORP W	COM	35907K105	2	85	SH	DEFINED	01
FRONTLINE CAPITAL GROUP	COM	35921N101	0	103	SH	DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	364	23118	SH	DEFINED	01
FUGRO NV	COM	359539996	309	5490	SH	DEFINED	01
FUJI HEAVY INDS	COM	359555992	1040	213000	SH	DEFINED	01
FUJI SEAL INC	COM	359575990	155	5000	SH	DEFINED	01
FUJI PHOTO FILM ORD JP;4901/Y	COM	359586104	3681	117000	SH	DEFINED	01
FUJI PHOTO FILM ORD JP;4901/Y	COM	359586104	1825	58000	SH	DEFINED	01 0
FUJI PHOTO FILM ORD JP;4901/Y	COM	359586104	6953	221000	SH	DEFINED	01 0
FUJITSU LTD	COM	359591997	720	94000	SH	DEFINED	01
FULLER (HB)	COM	359694106	1976	65970	SH	DEFINED	01
FULLER (HB)	COM	359694106	204	6800	SH	DEFINED	01 0
FULLER H B COMPANY	COM	359694106	13	440	SH	DEFINED	01 0
FULTON FINL CORP	COM	360271100	7	265	SH	DEFINED	01
FURNITURE BRAND INTL	COM	360921100	14	370	SH	DEFINED	01 0
FURNITURE BRANDS INTL	COM	360921100	33	900	SH	DEFINED	01
FURNITURE BRANDS INTL	COM	360921100	69	1912	SH	DEFINED	01

G&K SERVICES CL A	COM	361268105	2851	76510	SH	DEFINED	01	
GATX	COM	361448103	64	2000	SH	DEFINED	01	
GATX	COM	361448103	53	1670	SH	DEFINED	01	
GBC BANCORP	COM	361475106	1184	35408	SH	DEFINED	01	
GFK AG	COM	361670995	273	13300	SH	DEFINED	01	
GABRIEL RES PVT 144A	COM	361970957	509	215000	SH	DEFINED	01	
GKN PLC	COM	362001992	235	47852	SH	DEFINED	01	
GABLE RESIDENTIAL TRUST	COM	362418105	1922	61883	SH	DEFINED	01	
GABLE RESIDENTIAL TRUST	COM	362418105	202	6500	SH	DEFINED	01	0
GADZOOX NETWORK	COM	362555104	0	138	SH	DEFINED	01	
GALLAGHER (ARTHUR J)	COM	363576109	1300	39657	SH	DEFINED	01	
GALYAN'S TRADING	COM	36458R101	5852	382500	SH	DEFINED	01	
GALYAN'S TRADING	COM	36458R101	513	33500	SH	DEFINED	01	0
GAMESTOP CORP	COM	36466R101	8145	403200	SH	DEFINED	01	
GAMESTOP CORP	COM	36466R101	113	5600	SH	DEFINED	01	0
GAMESTOP CORP	COM	36466R101	11968	592500	SH	DEFINED	01	0
GAMESTOP CORP	COM	36466R101	1424	70500	SH	DEFINED	11	1
GAMESTOP CORP	COM	36466R101	51	2500	SH	DEFINED	11	1
GANNETT	COM	364730101	240521	3160581	SH	DEFINED	01	
GANNETT	COM	364730101	7345	96508	SH	DEFINED	01	0
GANNETT	COM	364730101	30745	404034	SH	DEFINED	01	0
GANNETT CO INC	COM	364730101	15704	206355	SH	DEFINED	01	0
GAP	COM	364760108	5532	367829	SH	DEFINED	01	
GAP	COM	364760108	3296	219168	SH	DEFINED	01	0
GAP	COM	364760108	5382	357864	SH	DEFINED	01	0
GAP INC. THE	COM	364760108	17	1150	SH	DEFINED	01	0
GARDNER DENVER	COM	365558105	2927	119480	SH	DEFINED	01	
GARDNER DENVER	COM	365558105	195	7940	SH	DEFINED	01	0
GARDNER DENVER INC	COM	365558105	9	380	SH	DEFINED	01	0
GART SPORTS	COM	366630101	2115	70040	SH	DEFINED	01	
GART SPORTS	COM	366630101	207	6860	SH	DEFINED	01	0
GART SPORTS COMPANY	COM	366630101	11	370	SH	DEFINED	01	0
GARTNER GROUP CL B	COM	366651206	41	3164	SH	DEFINED	01	
GATEWAY	COM	367626108	51	7969	SH	DEFINED	01	
GATEWAY	COM	367626108	519	82100	SH	DEFINED	01	0
GATEWAY	COM	367626108	19	2945	SH	DEFINED	01	0
GAYLORD ENTERTAINMEN	COM	367905106	40	1500	SH	DEFINED	01	
GAYLORD ENTERTAINMEN	COM	367905106	4	149	SH	DEFINED	01	
OAO GAZPROM ADR	COM	368287207	96	6764	SH	DEFINED	01	
GEBERIT AG	COM	368394995	168	650	SH	DEFINED	01	
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	8026	542615	SH	DEFINED	01	
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	299	20200	SH	DEFINED	01	0
GENCORP	COM	368682100	31	2000	SH	DEFINED	01	
GENCORP	COM	368682100	2861	181993	SH	DEFINED	01	
GENE LOGIC INC	COM	368689105	1499	77068	SH	DEFINED	01	
GENE LOGIC INC	COM	368689105	3	140	SH	DEFINED	01	0
GENE LOGIC INC	COM	368689105	117	6000	SH	DEFINED	01	0
GENENTECH	COM	368710406	18	350	SH	DEFINED	01	
GENENTECH	COM	368710406	140387	2782724	SH	DEFINED	01	
GENENTECH	COM	368710406	59014	1169759	SH	DEFINED	01	0
GENENTECH INC	COM	368710406	100	1982	SH	DEFINED	01	0
GENERAL COMMUNICATION CL A	COM	369385109	2504	287822	SH	DEFINED	01	
GENERAL COMMUNICATION CL A	COM	369385109	95	10870	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	9	100	SH	DEFINED	01	
GENERAL DYNAMICS	COM	369550108	3760	40024	SH	DEFINED	01	
GENERAL DYNAMICS	COM	369550108	4804	51133	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	21311	226835	SH	DEFINED	01	0
GENERAL ELECTRIC	COM	369604103	26234	700477	SH	DEFINED	01	
GENERAL ELECTRIC	COM	369604103	1111997	29692829	SH	DEFINED	01	
GENERAL ELECTRIC	COM	369604103	148647	3969176	SH	DEFINED	01	0
GENERAL ELECTRIC	COM	369604103	102679	2741758	SH	DEFINED	01	0
GENERAL ELECTRIC	COM	369604103	309656	8268511	SH	DEFINED	01	0

GENERAL ELECTRIC	COM	369604103	4244	113333	SH	DEFINED	11	1
GENERAL ELECTRIC COMPANY	COM	369604103	30379	811210	SH	DEFINED	11	1
GENERAL GROWTH	COM	370021107	5	105	SH	DEFINED	01	
GENERAL MILLS	COM	370334104	6769	138560	SH	DEFINED	01	
GENERAL MILLS	COM	370334104	152707	3126064	SH	DEFINED	01	
GENERAL MILLS	COM	370334104	19153	392058	SH	DEFINED	01	0
GENERAL MILLS	COM	370334104	4522	92573	SH	DEFINED	01	0
GENERAL MILLS	COM	370334104	79524	1627913	SH	DEFINED	01	0
GENERAL MOTORS	COM	370442105	60	1000	SH	DEFINED	01	
GENERAL MOTORS	COM	370442105	89217	1475878	SH	DEFINED	01	
GENERAL MOTORS	COM	370442105	991	16400	SH	DEFINED	01	0
GENERAL MOTORS	COM	370442105	10318	170690	SH	DEFINED	01	0
GENERAL MOTORS	COM	370442105	12408	205277	SH	DEFINED	01	0
GENERAL MOTORS	PRF	370442733	23709	867500	SH	DEFINED	01	
GENERAL MOTORS	PRF	370442733	3621	132500	SH	DEFINED	01	0
GENERAL MOTORS CL H	COM	370442832	1956	118908	SH	DEFINED	01	
GENESCO	COM	371532102	1844	66893	SH	DEFINED	01	
GENESEE & WYOMING	COM	371559105	1875	79200	SH	DEFINED	01	
GENESEE & WYOMING	COM	371559105	9	345	SH	DEFINED	01	0
GENESEE & WYOMING	COM	371559105	185	7800	SH	DEFINED	01	0
GENESIS HEALTH VENTU	COM	37183F107	8	432	SH	DEFINED	01	
GENESIS MICROCHIP	COM	37184C103	543	20900	SH	DEFINED	01	
GENTEX	COM	371901109	76	2577	SH	DEFINED	01	
GENTEX	COM	371901109	1019	34400	SH	DEFINED	01	0
GENTEX CORP	COM	371901109	46552	1571100	SH	DEFINED	01	0
GENLYTE GROUP INC	COM	372302109	19	500	SH	DEFINED	01	
GENLYTE GROUP INC	COM	372302109	7	180	SH	DEFINED	01	0
GENTA INC	COM	37245M207	6	385	SH	DEFINED	01	
GENTA INC	COM	37245M207	2	130	SH	DEFINED	01	0
GENUINE PARTS	COM	372460105	5794	157562	SH	DEFINED	01	
GENUINE PARTS	COM	372460105	3841	104481	SH	DEFINED	01	
GENUINE PARTS	COM	372460105	1620	44058	SH	DEFINED	01	0
GENUINE PARTS	COM	372460105	58	1580	SH	DEFINED	01	0
GENUS	COM	372461103	212	50000	SH	DEFINED	01	
GENTIVA HEALTH SERVICES	COM	37247A102	1	48	SH	DEFINED	01	
GENZYME CORP	COM	372917104	197	4500	SH	DEFINED	01	0
GENZYME-GENERAL DIVISION	COM	372917104	16607	380308	SH	DEFINED	01	
GENZYME-GENERAL DIVISION	COM	372917104	2348	53768	SH	DEFINED	01	0
GENZYME-GENERAL DIVISION	COM	372917104	21255	486730	SH	DEFINED	01	0
GEORGIA GULF	COM	373200203	4849	180607	SH	DEFINED	01	
GEORGIA GULF	COM	373200203	126	4703	SH	DEFINED	01	0
GEORGIA GULF CORP	COM	373200203	4	150	SH	DEFINED	01	0
GEORGIA-PACIFIC	COM	373298108	17866	596540	SH	DEFINED	01	
GEORGIA-PACIFIC	COM	373298108	3095	103334	SH	DEFINED	01	0
GEORGIA-PACIFIC	COM	373298108	581	19389	SH	DEFINED	01	0
GERBER SCIENTIFIC	COM	373730100	498	67710	SH	DEFINED	01	
GETTY IMAGES INC	COM	374276103	10	330	SH	DEFINED	01	
GILBRALTER STEEL	COM	37476F103	1850	85000	SH	DEFINED	01	
GILBRALTER STEEL	COM	37476F103	159	7300	SH	DEFINED	01	0
GILEAD SCIENCES	COM	375558103	40939	1137500	SH	DEFINED	01	
GILEAD SCIENCES	COM	375558103	38900	1080820	SH	DEFINED	01	0
GILEAD SCIENCES	COM	375558103	770	21400	SH	DEFINED	01	0
GILEAD SCIENCES	COM	375558103	24268	674298	SH	DEFINED	01	0
GILLETTE	COM	375766102	10	300	SH	DEFINED	01	
GILLETTE	COM	375766102	193516	5689977	SH	DEFINED	01	
GILLETTE	COM	375766102	9592	282028	SH	DEFINED	01	0
GILLETTE	COM	375766102	61816	1817621	SH	DEFINED	01	0
GILLETTE CO	COM	375766102	25401	746804	SH	DEFINED	01	0
GJENSIDIGE NOR SPAREBANK	COM	376499992	27	800	SH	DEFINED	01	
GLADSTONE CAP CORP	COM	376535100	7	390	SH	DEFINED	01	0
GLADSTONE CAPITAL	COM	376535100	1314	73800	SH	DEFINED	01	
GLADSTONE CAPITAL	COM	376535100	146	8200	SH	DEFINED	01	0

GIVAUDAN AG	COM	376543997	716	2230	SH	DEFINED 01	
GLAMIS GOLD LTD	COM	376775102	588	110000	SH	DEFINED 01	
GLATFELTER	COM	377316104	33	1843	SH	DEFINED 01	
GLAXOSMITHKLINE PLC-ADR	COM	37733W105	13865	295000	SH	DEFINED 01	
GLAXOSMITHKLINE PLC-ADR	COM	37733W105	531	11300	SH	DEFINED 01	0
GLAXOSMITHKLINE	COM	377555990	46697	1982667	SH	DEFINED 01	
GLAXOSMITHKLINE	COM	377555990	7218	306441	SH	DEFINED 01	0
GLAXOSMITHKLINE	COM	377555990	28403	1205904	SH	DEFINED 01	0
GLENAYRE TECHNOLOGIE	COM	377899109	0	212	SH	DEFINED 01	
GLENBOROUGH REALTY T	COM	37803P105	3	139	SH	DEFINED 01	
GLOBAL BIO-CHEM TECH	COM	379305998	126	360000	SH	DEFINED 01	
GLOBAL INDUSTRIES	COM	379336100	12	1300	SH	DEFINED 01	
GLOBAL INDUSTRIES	COM	379336100	257	27543	SH	DEFINED 01	
GLOBAL IMAGING SYS	COM	37934A100	780	42400	SH	DEFINED 01	
GLOBAL SPORT INC	COM	37937A107	6	350	SH	DEFINED 01	
GLOBAL PAYMENTS	COM	37940X102	6615	180450	SH	DEFINED 01	
GLOBAL PAYMENTS	COM	37940X102	176	4800	SH	DEFINED 01	0
GLOBAL PAYMENTS INC	COM	37940X102	4	120	SH	DEFINED 01	0
GLOBIX CORP	COM	37957F101	0	104	SH	DEFINED 01	
GLOBESPAN VIRATA INC	COM	37957V106	104	7000	SH	DEFINED 01	
GLOBESPAN VIRATA INC	COM	37957V106	3124	209429	SH	DEFINED 01	
GOLD BANC CORP	COM	379907108	10	1140	SH	DEFINED 01	0
GOAMERICA INC	COM	38020R106	1	371	SH	DEFINED 01	
GOLDCREST CO LTD	COM	380455998	123	3500	SH	DEFINED 01	
GOLD FIELDS	COM	380570994	6815	652000	SH	DEFINED 01	
GOLD FIELDS	COM	380570994	105	10000	SH	DEFINED 01	0
GOLDFIELDS ADR	COM	38059T106	2457	235800	SH	DEFINED 01	
GOLDFIELDS ADR	COM	38059T106	183	17600	SH	DEFINED 01	0
GOLDCORP	COM	380956995	2609	150000	SH	DEFINED 01	
GOLDEN STATE BANCORP	COM	381197102	9211	310238	SH	DEFINED 01	
GOLDEN STATE BANCORP	COM	381197102	621	20900	SH	DEFINED 01	0
GOLDEN STATE BANCORP	COM	381197102	238	8000	SH	DEFINED 01	0
GOLDEN STAR RESOURCES LTD	COM	38119T104	432	250000	SH	DEFINED 01	
GOLDEN WEST FINANCIAL	COM	381317106	17185	270617	SH	DEFINED 01	
GOLDEN WEST FINANCIAL	COM	381317106	3311	52139	SH	DEFINED 01	0
GOLDEN WEST FINANCIAL	COM	381317106	389	6133	SH	DEFINED 01	0
GOLDMAN SACHS GROUP	COM	38141G104	13130	145484	SH	DEFINED 01	
GOLDMAN SACHS GROUP	COM	38141G104	498	5520	SH	DEFINED 01	0
GOODRICH	COM	382388106	698	22050	SH	DEFINED 01	
GOODRICH	COM	382388106	27041	854647	SH	DEFINED 01	
GOODRICH	COM	382388106	815	25768	SH	DEFINED 01	0
GOODRICH	COM	382388106	2306	72889	SH	DEFINED 01	0
GOODRICH CORPORATION	COM	382388106	4746	150000	SH	DEFINED 01	
GOODYEAR TIRE & RUBBER	COM	382550101	102	4010	SH	DEFINED 01	
GOODYEAR TIRE & RUBBER	COM	382550101	1057	41335	SH	DEFINED 01	0
GOODYEAR TIRE & RUBBER	COM	382550101	38	1483	SH	DEFINED 01	0
GOODY'S FAMILY CLOTHING	COM	382588101	782	99566	SH	DEFINED 01	
GORP.COM(SER B PREF).	PRF	382900XX1	151	97087	SH	DEFINED 01	
GORP.COM(SER B PREF).	PRF	382900XX1	1363	873786	SH	DEFINED 01	0
W R GRACE	COM	38388F108	0	124	SH	DEFINED 01	
GRACO	COM	384109104	5085	124475	SH	DEFINED 01	
GAMESA ORDS	COM	38414M911	136	8000	SH	DEFINED 01	
GRAINGER (WW)	COM	384802104	8452	150313	SH	DEFINED 01	
GRAINGER (WW)	COM	384802104	1894	33697	SH	DEFINED 01	0
GRAINGER (WW)	COM	384802104	267	4750	SH	DEFINED 01	0
Granite Broadcasting Corp	COM	387241102	18	8566	SH	DEFINED 01	
GRANITE CONSTRUCTION	COM	387328107	52	2100	SH	DEFINED 01	
GRANITE CONSTRUCTION	COM	387328107	42	1718	SH	DEFINED 01	
GRANT PRIDECO	COM	38821G101	8800	643277	SH	DEFINED 01	
GRANT PRIDECO	COM	38821G101	14510	1060700	SH	DEFINED 01	0
GRANT PRIDECO INC	COM	38821G101	3091	225948	SH	DEFINED 01	
GRANT PRIDECO INC	COM	38821G101	89	6500	SH	DEFINED 01	0

GREAT AMERICAN FINANCIAL RESOU	COM	389915109	7	410	SH	DEFINED	01
GREAT ATLANTIC & PACIFIC TEA	COM	390064103	3289	117956	SH	DEFINED	01
GREAT LAKES CHEMICAL	COM	390568103	40	1405	SH	DEFINED	01
GREAT LAKES CHEMICAL	COM	390568103	358	12722	SH	DEFINED	01 0
GREAT LAKES CHEMICAL	COM	390568103	13	456	SH	DEFINED	01 0
GUS PLC	COM	391091998	248	24909	SH	DEFINED	01
GREAT PLAINS ENERGY	COM	391164100	56	2257	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	4018	117767	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	5	150	SH	DEFINED	01 0
GREATER BAY BANCORP	COM	391648102	7500	219800	SH	DEFINED	01 0
GREEN MOUNTAIN COFFEE	COM	393122106	1200	57800	SH	DEFINED	01
GREEN MOUNTAIN COFFEE	COM	393122106	100	4800	SH	DEFINED	01 0
GREEN MOUNTAIN INC	COM	393122106	2	100	SH	DEFINED	01 0
GREEN MOUNTAIN POWER	COM	393154109	318	17434	SH	DEFINED	01
GREENPOINT FINANCIAL	COM	395384100	11482	262746	SH	DEFINED	01
GREENPOINT FINANCIAL	COM	395384100	865	19800	SH	DEFINED	01 0
GREENPOINT FINANCIAL	COM	395384100	332	7600	SH	DEFINED	01 0
GREIF BROS CORP	COM	397624107	14	400	SH	DEFINED	01
GREIF BROS CORP	COM	397624107	5	144	SH	DEFINED	01
GREY ADVERTISING INC	COM	39787M108	3	5	SH	DEFINED	01
GREY WOLF	COM	397888108	49	12300	SH	DEFINED	01
GREY WOLF	COM	397888108	2420	610901	SH	DEFINED	01
GREY WOLF	COM	397888108	258	65200	SH	DEFINED	01 0
GREY WOLF INC	COM	397888108	3	800	SH	DEFINED	01 0
GRIFFON	COM	398433102	3367	201013	SH	DEFINED	01
GRIFFON	COM	398433102	162	9700	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	11	676	SH	DEFINED	01 0
GROUP 1 AUTOMOTIVE	COM	398905109	5810	148794	SH	DEFINED	01
GROUP 1 AUTOMOTIVE	COM	398905109	219	5600	SH	DEFINED	01 0
GROUP ONE AUTOMOTIVE	COM	398905109	6	160	SH	DEFINED	01 0
GROUP 4 FALCK A/S	COM	399011998	95	791	SH	DEFINED	01
BOUYGUES	COM	4002121	23	692	SH	DEFINED	01 1
GRUPO DRAGADOS	COM	400380994	1336	104500	SH	DEFINED	01
GRUPO FERROVIAL	COM	400400990	115	5153	SH	DEFINED	01
GRUPO FINANCIERO BBVA BANCOMER	COM	400401550	16178	14765839	SH	DEFINED	01
GRUPO FINANCIERO BBVA BANCOMER	COM	400401550	228	207687	SH	DEFINED	01 0
GRUPO MODELO - C ... MX;GMOD.	COM	400488987	5197	2034178	SH	DEFINED	01
GRUPO MODELO - C ... MX;GMOD.	COM	400488987	169	66199	SH	DEFINED	01 0
GRUPO TELEVISA ADR	COM	40049J206	53	1100	SH	DEFINED	01
GRUPO TELEVISA ADR	COM	40049J206	61905	1276138	SH	DEFINED	01
GRUPO TELEVISA ADR	COM	40049J206	11356	234088	SH	DEFINED	01 0
G-TELEVISA	COM	40049J206	53	1100	SH	DEFINED	01 0
UMICORE	COM	4005001	2	58	SH	DEFINED	01 1
GTECH HOLDINGS	COM	400518106	3804	78012	SH	DEFINED	01
GTECH HOLDINGS	COM	400518106	239	4900	SH	DEFINED	01 0
GRUPO AEROPORTUARIO S-ADR	COM	40051E202	104	6900	SH	DEFINED	01
GUANGDONG ALLIANCE	COM	400651998	1	52309	SH	DEFINED	01
AIR LIQUIDE(	COM	4011406	36	243	SH	DEFINED	01 1
EADS	COM	4012250	6	447	SH	DEFINED	01 1
GUCCI GROUP	COM	401566104	93	1000	SH	DEFINED	01
GUCCI GROUP	COM	401566104	42	454	SH	DEFINED	01
ALLEANZA ASSICURAZ	COM	4015970	10	1000	SH	DEFINED	01 1
GUESS INC	COM	401617105	1	174	SH	DEFINED	01
GUIDANT	COM	401698105	19660	453848	SH	DEFINED	01
GUIDANT	COM	401698105	3345	77217	SH	DEFINED	01 0
GUIDANT	COM	401698105	32189	743071	SH	DEFINED	01 0
GUIDANT CORP	COM	401698105	13047	301190	SH	DEFINED	01 0
ALLIED IRISH	COM	4020684	33	2712	SH	DEFINED	01 1
ADIDAS-SALOM	COM	4031976	7	100	SH	DEFINED	01 1
GYMBOREE	COM	403777105	3629	246003	SH	DEFINED	01
GYMBOREE	COM	403777105	3	200	SH	DEFINED	01 0
GYMBOREE	COM	403777105	195	13200	SH	DEFINED	01 0

HCA	COM	404119109	390040	8848467	SH	DEFINED 01	
HCA	COM	404119109	6423	145710	SH	DEFINED 01	0
HCA	COM	404119109	83043	1883925	SH	DEFINED 01	0
HCA INC	COM	404119109	19046	432121	SH	DEFINED 01	0
HCC INSURANCE	COM	404132102	40449	1447150	SH	DEFINED 01	0
HCC INSURANCE HOLDINGS	COM	404132102	5178	185251	SH	DEFINED 01	
HCC INSURANCE HOLDINGS	COM	404132102	741	26500	SH	DEFINED 01	0
HDFC BANK ADR	COM	40415F101	2384	155300	SH	DEFINED 01	
HDFC BANK ADR	COM	40415F101	75	4900	SH	DEFINED 01	0
HEI	COM	404160103	683	112000	SH	DEFINED 01	
HBOS	COM	404200990	7145	661563	SH	DEFINED 01	
HBOS	COM	404200990	10314	954842	SH	DEFINED 01	0
HK PROPERTY	COM	404207995	1	52309	SH	DEFINED 01	
HNC SOFTWARE	COM	40425P107	3949	235049	SH	DEFINED 01	
HNC SOFTWARE	COM	40425P107	2	140	SH	DEFINED 01	0
HNC SOFTWARE	COM	40425P107	151	9000	SH	DEFINED 01	0
HPL TECHNOLOGIES INC	COM	40426C105	3	170	SH	DEFINED 01	0
HRPT PROPERTIES TR	COM	40426W101	8	923	SH	DEFINED 01	
HSBC HOLDINGS	COM	404400996	31972	2765051	SH	DEFINED 01	
HSBC HOLDINGS	COM	404400996	7563	654087	SH	DEFINED 01	0
HSBC HOLDINGS	COM	404400996	9561	826883	SH	DEFINED 01	0
HAEMONETICS	COM	405024100	102	3200	SH	DEFINED 01	
HAEMONETICS	COM	405024100	2582	81360	SH	DEFINED 01	
ATLAS COPCO	COM	4050971	7	300	SH	DEFINED 01	1
ATLAS COPCO	COM	4050982	2	100	SH	DEFINED 01	1
HAGEMEYER	COM	405111998	511	23050	SH	DEFINED 01	
HAGGAR	COM	405173105	240	19506	SH	DEFINED 01	
HAIN CELESTIAL GROUP	COM	405217100	49	2200	SH	DEFINED 01	
HAIN CELESTIAL GROUP	COM	405217100	2313	103962	SH	DEFINED 01	
ASSIC GENERALI	COM	4056719	87	3530	SH	DEFINED 01	1
L'OREAL	COM	4057808	104	1405	SH	DEFINED 01	1
BCO ESPIR SA	COM	4058061	5	489	SH	DEFINED 01	1
HALL, KINION & ASSOCIATES	COM	406069104	329	39684	SH	DEFINED 01	
LVMH MOET	COM	4061412	52	1018	SH	DEFINED 01	1
HALLA CLIMATE CONTRO	COM	406150995	318	7000	SH	DEFINED 01	
HALLIBURTON	COM	406216101	180	10548	SH	DEFINED 01	
HALLIBURTON	COM	406216101	1857	108799	SH	DEFINED 01	0
HALLIBURTON	COM	406216101	67	3904	SH	DEFINED 01	0
AUTOPISTAS C	COM	4065663	6	686	SH	DEFINED 01	1
BCA POP DI M	COM	4072168	3	680	SH	DEFINED 01	1
SAGEM(APPLIC GEN)	COM	4074432	5	84	SH	DEFINED 01	1
INTESABCI S.P.A.	COM	4076836	43	14463	SH	DEFINED 01	1
INTESABCI SPA	COM	4076847	4	2000	SH	DEFINED 01	1
MONDADORI	COM	4084895	4	500	SH	DEFINED 01	1
HANCOCK FABRICS	COM	409900107	3036	168228	SH	DEFINED 01	
HANCOCK FABRICS	COM	409900107	162	9000	SH	DEFINED 01	0
BERGESEN DY ASA CL A	COM	4100898	3	135	SH	DEFINED 01	1
HANCOCK HLDG CO	COM	410120109	3	51	SH	DEFINED 01	
HANCOCK JOHN FINL SV	COM	41014S106	16238	425210	SH	DEFINED 01	0
JOHN HANCOCK FINANCIAL SERVICE	COM	41014S106	6	150	SH	DEFINED 01	
JOHN HANCOCK FINANCIAL SERVICE	COM	41014S106	5034	131838	SH	DEFINED 01	
JOHN HANCOCK FINANCIAL SERVICE	COM	41014S106	2890	75680	SH	DEFINED 01	0
JOHN HANCOCK FINANCIAL SERVICE	COM	41014S106	7551	197716	SH	DEFINED 01	0
HANDLEMAN	COM	410252100	1122	109305	SH	DEFINED 01	
HANDLEMAN	COM	410252100	85	8237	SH	DEFINED 01	0
HANDSPRING INC	COM	410293104	615	132162	SH	DEFINED 01	
ELEC DE PORT	COM	4103596	18	8755	SH	DEFINED 01	1
HANG LUNG PROPERTIES LTD	COM	410435994	65	69000	SH	DEFINED 01	
HANNOVER RUECKVERSICHERUNGS	COM	410755995	401	5500	SH	DEFINED 01	
HANOVER COMPRESSOR	COM	410768105	40	2247	SH	DEFINED 01	
HANOVER COMPRESS CVT	CONV BND	410768AC9	2434	3000000	PRN	DEFINED 01	0
HANOVER DIRECT INC	COM	410783104	0	889	SH	DEFINED 01	

HANSON ADR	COM	411352404	64428	1680000	SH	DEFINED	01
HANSON ADR	COM	411352404	1430	37300	SH	DEFINED	01 0
HANSON ADR	COM	411352404	3161	82441	SH	DEFINED	01 0
HANSON PLC ADR	COM	411352404	924	24100	SH	DEFINED	01 0
BWT	COM	4119054	1	30	SH	DEFINED	01 1
BANK OF PIRAEUS	COM	4122676	3	520	SH	DEFINED	01 1
HARLAND (JOHN H)	COM	412693103	5326	183210	SH	DEFINED	01
HARLAND (JOHN H)	COM	412693103	174	6000	SH	DEFINED	01 0
HARLAND JOHN H	COM	412693103	12	420	SH	DEFINED	01 0
HARLEY DAVIDSON	COM	412822108	772	14000	SH	DEFINED	01
HARLEY-DAVIDSON	COM	412822108	13073	237139	SH	DEFINED	01
HARLEY-DAVIDSON	COM	412822108	4654	84408	SH	DEFINED	01 0
HARLEY-DAVIDSON	COM	412822108	12441	225653	SH	DEFINED	01 0
HARMAN INTERNATIONAL	COM	413086109	16	330	SH	DEFINED	01 0
HARMAN INTL INDS	COM	413086109	44	900	SH	DEFINED	01
HARMAN INTL INDS	COM	413086109	9245	187350	SH	DEFINED	01
HARMAN INTL INDS	COM	413086109	244	4938	SH	DEFINED	01 0
HARMONY GOLD MINING	COM	413138991	3083	275000	SH	DEFINED	01
HARMONIC	COM	413160102	2103	181233	SH	DEFINED	01
HARMONY GOLD MINING WTS EXP 06	COM	413216110	252	33000	SH	DEFINED	01
HARRAH'S ENTERTAINMENT	COM	413619107	28437	642494	SH	DEFINED	01
HARRAH'S ENTERTAINMENT	COM	413619107	1259	28441	SH	DEFINED	01 0
HARRAH'S ENTERTAINMENT	COM	413619107	1058	23902	SH	DEFINED	01 0
HARRIS	COM	413875105	80	2231	SH	DEFINED	01
ELSEVIER NV	COM	4148810	25	1847	SH	DEFINED	01 1
DANISCO A/S	COM	4155586	3	100	SH	DEFINED	01 1
HARSCO	COM	415864107	58	1470	SH	DEFINED	01
HARSCO CORP	COM	415864107	17	445	SH	DEFINED	01 0
HARTE-HANKS	COM	416196103	75	2351	SH	DEFINED	01
THALES (EX THOMPSON CSF)	COM	4162791	14	400	SH	DEFINED	01 1
CAP GEMINI	COM	4163437	22	298	SH	DEFINED	01 1
HARTFORD FINANCIAL SERVICES GR	COM	416515104	18864	276915	SH	DEFINED	01
HARTFORD FINANCIAL SERVICES GR	COM	416515104	4232	62126	SH	DEFINED	01 0
HARTFORD FINANCIAL SERVICES GR	COM	416515104	9724	142757	SH	DEFINED	01 0
HARTFORD FINL SVCS	COM	416515104	341	5010	SH	DEFINED	01 0
HARVARD BIOSCIENCE	COM	416906105	2	200	SH	DEFINED	01 0
HARVARD BIOSCIENCE, INC.	COM	416906105	1327	151000	SH	DEFINED	01
HARVARD BIOSCIENCE, INC.	COM	416906105	143	16300	SH	DEFINED	01 0
CARLSBERG	COM	4169208	4	100	SH	DEFINED	01 1
CARLSBERG	COM	4169219	4	100	SH	DEFINED	01 1
CIMPOR CIMEN	COM	4175896	7	392	SH	DEFINED	01 1
CASINO GUICH	COM	4178419	14	195	SH	DEFINED	01 1
HASBRO	COM	418056107	337	21300	SH	DEFINED	01
HASBRO	COM	418056107	66	4169	SH	DEFINED	01
HASBRO	COM	418056107	693	43785	SH	DEFINED	01 0
HASBRO	COM	418056107	25	1570	SH	DEFINED	01 0
CRH	COM	4182249	24	1367	SH	DEFINED	01 1
DCC PLC	COM	4189477	2	189	SH	DEFINED	01 1
HAVAS ADVERTISING	COM	419313101	226	25088	SH	DEFINED	01
HAVERTY FURNITURE	COM	419596101	1	78	SH	DEFINED	01
HAWAIIAN ELEC IND	COM	419870100	20	460	SH	DEFINED	01 0
HAWAIIAN ELECTRIC INDS	COM	419870100	2122	48209	SH	DEFINED	01
HAWAIIAN ELECTRIC INDS	COM	419870100	211	4800	SH	DEFINED	01 0
HAYS PLC	COM	420400996	3382	1315711	SH	DEFINED	01 0
CLUB MEDITER	COM	4204370	2	40	SH	DEFINED	01 1
HAWTHORNE FINANCIAL	COM	420542102	9	290	SH	DEFINED	01 0
HAYES LEMMERZ INTERNATIONAL IN	COM	420781106	0	86	SH	DEFINED	01
COMMERCIAL BANK OF GREECE	COM	4212823	7	300	SH	DEFINED	01 1
HEALTH CARE PROP INV	COM	421915109	6	153	SH	DEFINED	01
HEALTHSOUTH	COM	421924101	1874	130623	SH	DEFINED	01
HEALTHSOUTH	COM	421924101	1427	99409	SH	DEFINED	01 0
HEALTHSOUTH	COM	421924101	51	3567	SH	DEFINED	01 0

HEALTH MANAGEMENT ASSOCIATES C	COM	421933102	41584	2005971	SH	DEFINED	01	
HEALTH MANAGEMENT ASSOCIATES C	COM	421933102	6506	313857	SH	DEFINED	01	0
HEALTH MANAGEMENT ASSOCIATES C	COM	421933102	1102	53148	SH	DEFINED	01	0
HEALTH MGMT ASSOC	COM	421933102	2254	108730	SH	DEFINED	01	0
HEALTHCARE RLTY TR	COM	421946104	1315	43338	SH	DEFINED	01	
HEALTHCARE RLTY TR	COM	421946104	121	4000	SH	DEFINED	01	0
HEADWATERS	COM	42210P102	1858	121426	SH	DEFINED	01	
HEADWATERS	COM	42210P102	191	12474	SH	DEFINED	01	0
HEADWATERS INC	COM	42210P102	4	260	SH	DEFINED	01	0
HEALTH CARE REIT INC	COM	42217K106	3	103	SH	DEFINED	01	
HEALTH NET	COM	42222G108	118	4316	SH	DEFINED	01	
HEARST-ARGYLE TELEVI	COM	422317107	6	253	SH	DEFINED	01	
HEARTLAND EXPRESS	COM	422347104	6566	328894	SH	DEFINED	01	
HEARTLAND EXPRESS	COM	422347104	1996	100013	SH	DEFINED	01	0
HEARTLAND EXPRESS IN	COM	422347104	9	416	SH	DEFINED	01	0
HEIDRICK & STRUGGLES INTL	COM	422819102	1959	94181	SH	DEFINED	01	
HEIDELBERGER ZEMENT	COM	422820100	190	4100	SH	DEFINED	01	
HEINEKEN NV	COM	423011998	272	6685	SH	DEFINED	01	
HERO HONDA MOTORS	COM	423055995	2400	350780	SH	DEFINED	01	
HERO HONDA MOTORS	COM	423055995	78	11350	SH	DEFINED	01	0
HEINZ (HJ)	COM	423074103	153	3700	SH	DEFINED	01	
HEINZ (HJ)	COM	423074103	13588	327431	SH	DEFINED	01	
HEINZ (HJ)	COM	423074103	3887	93659	SH	DEFINED	01	0
HEINZ (HJ)	COM	423074103	13637	328594	SH	DEFINED	01	0
HEINZ H.J.	COM	423074103	3598	86720	SH	DEFINED	01	0
UNICREDITO	COM	4232445	53	12250	SH	DEFINED	01	1
HELIX TECHNOLOGY	COM	423319102	3856	152299	SH	DEFINED	01	
HELIX TECHNOLOGY	COM	423319102	4	140	SH	DEFINED	01	0
HELIX TECHNOLOGY	COM	423319102	102	4034	SH	DEFINED	01	0
HELMERICH & PAYNE	COM	423452101	657	16400	SH	DEFINED	01	
HELMERICH & PAYNE	COM	423452101	1964	48979	SH	DEFINED	01	
HELMERICH & PAYNE	COM	423452101	164	4100	SH	DEFINED	01	0
ALPHA BANK	COM	4235864	10	620	SH	DEFINED	01	1
D'IETEREN TR	COM	4247494	2	13	SH	DEFINED	01	1
D S 1912 DK1000	COM	4248754	22	3	SH	DEFINED	01	1
D/S SVENBORG	COM	4253048	19	2	SH	DEFINED	01	1
DELHAIZE-LE	COM	4262118	12	250	SH	DEFINED	01	1
HENRY (JACK) & ASSOC	COM	426281101	339	15300	SH	DEFINED	01	0
HENRY (JACK) & ASSOCIATES	COM	426281101	365	16451	SH	DEFINED	01	
HENRY (JACK) & ASSOCIATES	COM	426281101	4436	200000	SH	DEFINED	01	0
DNB HOLDING ASA	COM	4263304	16	3100	SH	DEFINED	01	1
HERCULES	COM	427056106	200	15000	SH	DEFINED	01	
HERCULES	COM	427056106	41	3114	SH	DEFINED	01	
HERCULES	COM	427056106	366	27499	SH	DEFINED	01	0
HERCULES	COM	427056106	13	986	SH	DEFINED	01	0
HERLEY INDUST INC	COM	427398102	1600	80000	SH	DEFINED	01	
HERLEY INDUST INC	COM	427398102	9	480	SH	DEFINED	01	0
HERLEY INDUST INC	COM	427398102	118	5900	SH	DEFINED	01	0
HERSHEY FOODS	COM	427866108	1609	23477	SH	DEFINED	01	
HERSHEY FOODS	COM	427866108	2356	34376	SH	DEFINED	01	0
HERSHEY FOODS	COM	427866108	85	1233	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	1184	66000	SH	DEFINED	01	
HEWLETT PACKARD	COM	428236103	14219	792600	SH	DEFINED	01	0
HEWLETT-PACKARD	COM	428236103	9	500	SH	DEFINED	01	
HEWLETT-PACKARD	COM	428236103	83259	4640937	SH	DEFINED	01	
HEWLETT-PACKARD	COM	428236103	10365	577770	SH	DEFINED	01	0
HEWLETT-PACKARD	COM	428236103	25317	1411204	SH	DEFINED	01	0
HIBERNIA CL A	COM	428656102	973	50953	SH	DEFINED	01	
HICKORY TECHNOLOGY C	COM	429060106	2	100	SH	DEFINED	01	0
ELECTRABEL	COM	4294791	36	174	SH	DEFINED	01	1
HIGH SPEED ACCESS	COM	42979U102	0	86	SH	DEFINED	01	
ELAN CORP PLC	COM	4305507	14	1030	SH	DEFINED	01	1

ELKEM ASA	COM	4310385	3	135	SH	DEFINED	01	1
HIGHWOOD PROPERTY	COM	431284108	11	374	SH	DEFINED	01	
HILB, ROGAL & HAMILTON	COM	431294107	2712	86900	SH	DEFINED	01	
HILLENBRAND INDS	COM	431573104	4139	67159	SH	DEFINED	01	
HILLENBRAND INDS	COM	431573104	129	2100	SH	DEFINED	01	0
BAYER	COM	4325419	40	1100	SH	DEFINED	01	1
HILTON GROUP PLC	COM	432835999	204	57443	SH	DEFINED	01	
HILTON HOTELS	COM	432848109	6494	454153	SH	DEFINED	01	
HILTON HOTELS	COM	432848109	97	6800	SH	DEFINED	01	0
HILTON HOTELS	COM	432848109	1338	93591	SH	DEFINED	01	0
HILTON HOTELS	COM	432848109	10469	732158	SH	DEFINED	01	0
HINDUSTAN LEVER	COM	433099991	3066	663702	SH	DEFINED	01	
HINDUSTAN LEVER	COM	433099991	97	21049	SH	DEFINED	01	0
HITE BREWERY (00140)	COM	433567997	3693	60120	SH	DEFINED	01	
HITE BREWERY (00140)	COM	433567997	117	1910	SH	DEFINED	01	0
HIT ENTERTAINMENT PLC	COM	433571999	238	47000	SH	DEFINED	01	
HITACHI	COM	433578101	14604	1997490	SH	DEFINED	01	
HITACHI	COM	433578101	3631	496600	SH	DEFINED	01	0
HITACHI	COM	433578101	13482	1844000	SH	DEFINED	01	0
HISPANIC BROADCASTING	COM	43357B104	4920	168947	SH	DEFINED	01	
HISPANIC BROADCASTING	COM	43357B104	183	6300	SH	DEFINED	01	0
HITACHI MAXELL	COM	433599990	13	1000	SH	DEFINED	01	
HK EXCHANGES & CLEAR (0388)	COM	434150991	155	100000	SH	DEFINED	01	
GEORG FISCHE	COM	4341783	2	10	SH	DEFINED	01	1
ROCHE HOLDS GENUSSCHEINE	COM	434510996	14050	180735	SH	DEFINED	01	
ROCHE HOLDS GENUSSCHEINE	COM	434510996	19163	246488	SH	DEFINED	01	0
HOKUTO CORPORATION	COM	434900999	131	5280	SH	DEFINED	01	
HOLLINGER INTL INC	COM	435569108	8	585	SH	DEFINED	01	
SYNGENTA AG	COM	4356646	21	347	SH	DEFINED	01	1
HOLLY CORP	COM	435758305	1150	62000	SH	DEFINED	01	
HOLLY CORP	COM	435758305	2	90	SH	DEFINED	01	0
HOLLY CORP	COM	435758305	109	5900	SH	DEFINED	01	0
FLUGHAFFEN WIEN AG	COM	4359690	1	27	SH	DEFINED	01	1
HOLLYWOOD ENTERTAINM	COM	436141105	12	700	SH	DEFINED	01	0
HOLLYWOOD ENTERTAINMENT	COM	436141105	559	33250	SH	DEFINED	01	
HOLMES PLACE	COM	436269997	225	110000	SH	DEFINED	01	
HOLMEN CL B	COM	436435994	212	8800	SH	DEFINED	01	
HOLOGIC	COM	436440101	898	58141	SH	DEFINED	01	
HOME DEPOT	COM	437076102	24	500	SH	DEFINED	01	
HOME DEPOT	COM	437076102	397233	8171843	SH	DEFINED	01	
HOME DEPOT	COM	437076102	31561	649273	SH	DEFINED	01	0
HOME DEPOT	COM	437076102	109456	2251710	SH	DEFINED	01	0
HOME DEPOT	COM	437076102	9814	201900	SH	DEFINED	11	1
HOME DEPOT	COM	437076102	1439	29600	SH	DEFINED	12	1
HOME DEPOT INC	COM	437076102	23163	476493	SH	DEFINED	01	
HOME DEPOT INC	COM	437076102	82604	1699296	SH	DEFINED	01	0
ZELTIA SA	COM	4370839	5	483	SH	DEFINED	01	1
HOME PROPERTIES	COM	437306103	3	73	SH	DEFINED	01	
HOMESTORE.COM	COM	437852106	3	1054	SH	DEFINED	01	
PUBLICIS GROUPE SA	COM	4380429	11	321	SH	DEFINED	01	1
HON HAI PRECISION GDR 144A	COM	438090102	124	13308	SH	DEFINED	01	0
HON INDS	COM	438092108	63	2228	SH	DEFINED	01	
HONDA MOTOR	COM	438120990	12333	293457	SH	DEFINED	01	
HONDA MOTOR	COM	438120990	16374	389600	SH	DEFINED	01	0
HONEYWELL INTL	COM	438516106	57	1500	SH	DEFINED	01	
HONEYWELL INTL	COM	438516106	85794	2241784	SH	DEFINED	01	
HONEYWELL INTL	COM	438516106	9573	250167	SH	DEFINED	01	0
HONEYWELL INTL	COM	438516106	19216	502107	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	731	19100	SH	DEFINED	01	0
HON HAI PRECISION INDS	COM	438800997	3277	703656	SH	DEFINED	01	
HOOPER HOLMES	COM	439104100	60	5700	SH	DEFINED	01	
HOOPER HOLMES	COM	439104100	2081	198380	SH	DEFINED	01	

HORACE MANN EDUCATORS	COM	440327104	37	1670	SH	DEFINED	01
HORIZON OFFSHORE INC	COM	44043J105	3	220	SH	DEFINED	01 0
HORIZON PCS INC WTS EXP 10/01/	COM	44043U118	799	26625	SH	DEFINED	01
HORIZON PCS INC WTS EXP 10/01/	COM	44043U118	160	5325	SH	DEFINED	01 0
HORMEL FOODS	COM	440452100	131	4771	SH	DEFINED	01
HOSPITALITY PROPERTIES TRUST	COM	44106M102	75	2209	SH	DEFINED	01
HOST MARRIOTT	COM	44107P104	47	3900	SH	DEFINED	01
HOST MARRIOTT	COM	44107P104	7	612	SH	DEFINED	01
HOT TOPIC	COM	441339108	3434	164314	SH	DEFINED	01
HOUSEHOLD INTL	COM	441815107	32315	568917	SH	DEFINED	01
HOUSEHOLD INTL	COM	441815107	131	2300	SH	DEFINED	01 0
HOUSEHOLD INTL	COM	441815107	7974	140388	SH	DEFINED	01 0
HOUSEHOLD INTL	COM	441815107	6734	118562	SH	DEFINED	01 0
COCA-COLA HELLENIC BOT.	COM	4420723	6	420	SH	DEFINED	01 1
HOUSTON EXPLOR	COM	442120101	3	98	SH	DEFINED	01
IBERDROLA SA	COM	4424640	35	2660	SH	DEFINED	01 1
INSTUMENTAR	COM	4434166	5	200	SH	DEFINED	01 1
HUBBELL CL B	COM	443510201	68	2076	SH	DEFINED	01
HUDSON CITY BANCORP	COM	443683107	8	243	SH	DEFINED	01
IHC CALAND N	COM	4441155	3	65	SH	DEFINED	01 1
HUDSON UNITED BANCORP	COM	444165104	4520	142072	SH	DEFINED	01
HUFFY	COM	444356109	217	31874	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	2820	72372	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	17	440	SH	DEFINED	01 0
HUGO BOSS PFD	PRF	444600993	208	9100	SH	DEFINED	01
HUMANA	COM	444859102	384	28400	SH	DEFINED	01
HUMANA	COM	444859102	17849	1319195	SH	DEFINED	01
HUMANA	COM	444859102	579	42759	SH	DEFINED	01 0
HUMANA	COM	444859102	699	51633	SH	DEFINED	01 0
HUMAN GENOME SCIENCES	COM	444903108	80	3672	SH	DEFINED	01
IRISH LIFE &	COM	4455253	9	684	SH	DEFINED	01 1
HUNT (JB) TRANSPORT SERVICES	COM	445658107	2454	86294	SH	DEFINED	01
HUNT (JB) TRANSPORT SERVICES	COM	445658107	165	5800	SH	DEFINED	01 0
J.B. HUNT TRANSPORT	COM	445658107	12	400	SH	DEFINED	01 0
HUNTER DOUGLAS NV	COM	445666993	186	6300	SH	DEFINED	01
SNIA ORDS	COM	4457594	2	1300	SH	DEFINED	01 1
IMETAL	COM	4457765	4	34	SH	DEFINED	01 1
HUNTINGTON BANCSHARES	COM	446150104	122	6204	SH	DEFINED	01
HUNTINGTON BANCSHARES	COM	446150104	1254	63654	SH	DEFINED	01 0
HUNTINGTON BANCSHARES	COM	446150104	45	2284	SH	DEFINED	01 0
JERONIMO MAR	COM	4477235	2	200	SH	DEFINED	01 1
HUTCHINSON TECHNOLOGY	COM	448407106	2324	107717	SH	DEFINED	01
HUTTIG BUILDING PRODUCTS INC	COM	448451104	0	23	SH	DEFINED	01
ICN PHARMACEUTICALS	COM	448924100	88	2765	SH	DEFINED	01
ICN PHARMACEUTICALS	COM	448924100	194	6100	SH	DEFINED	01 0
IDT CORP	COM	448947101	2	88	SH	DEFINED	01
KESKO OYJ	COM	4490005	2	200	SH	DEFINED	01 1
HYPERION SOLUTIONS	COM	44914M104	30	1100	SH	DEFINED	01
HYPERION SOLUTIONS	COM	44914M104	3992	147823	SH	DEFINED	01
HYPERION SOLUTIONS	COM	44914M104	11	420	SH	DEFINED	01 0
HYPERION SOLUTIONS	COM	44914M104	124	4600	SH	DEFINED	01 0
HYSEQ INC	COM	449163302	0	38	SH	DEFINED	01
HYUNDAI MOTOR C	COM	449181999	4115	133194	SH	DEFINED	01
HYUNDAI MOTOR C	COM	449181999	128	4131	SH	DEFINED	01 0
ICOS	COM	449295104	5	100	SH	DEFINED	01
ICOS	COM	449295104	17601	382699	SH	DEFINED	01
ICOS	COM	449295104	29582	643200	SH	DEFINED	01 0
ICOS CORP	COM	449295104	221	4800	SH	DEFINED	01 0
IDEC PHARM	COM	449370105	103567	1610702	SH	DEFINED	01 0
IDEC PHARMACEUTICALS	COM	449370105	6	100	SH	DEFINED	01
IDEC PHARMACEUTICALS	COM	449370105	108329	1684746	SH	DEFINED	01
IDEC PHARMACEUTICALS	COM	449370105	6102	94900	SH	DEFINED	01 0

IDEC PHARMACEUTICALS	COM	449370105	56471	878250	SH	DEFINED	01	0
IDX SYSTEMS	COM	449491109	2	120	SH	DEFINED	01	
IGEN INC	COM	449536101	3	77	SH	DEFINED	01	
IHOP	COM	449623107	2140	63495	SH	DEFINED	01	
IMC GLOBAL	COM	449669100	112	7600	SH	DEFINED	01	
IMC GLOBAL	COM	449669100	59	3978	SH	DEFINED	01	
IMCO RECYCLING	COM	449681105	403	45262	SH	DEFINED	01	
IMCO RECYCLING INC	COM	449681105	7	800	SH	DEFINED	01	0
I-MANY	COM	44973Q103	848	171000	SH	DEFINED	01	
I-MAY INC	COM	44973Q103	1	270	SH	DEFINED	01	0
KBC	COM	4497749	21	648	SH	DEFINED	01	1
INT MEDIA GROUP INC	COM	44979N104	0	79	SH	DEFINED	01	
IPCS INC WTS EXP 06/15/2010	COM	44980Y115	148	14810	SH	DEFINED	01	
IPCS INC WTS EXP 06/15/2010	COM	44980Y115	32	3155	SH	DEFINED	01	0
IMS HEALTH	COM	449934108	162	7240	SH	DEFINED	01	
IMS HEALTH	COM	449934108	1681	74896	SH	DEFINED	01	0
IMS HEALTH	COM	449934108	60	2687	SH	DEFINED	01	0
IMS HEALTH INC	COM	449934108	225	10000	SH	DEFINED	01	
KVAERNER ASA CL A	COM	4502029	1	673	SH	DEFINED	01	1
LAFARGE	COM	4502706	33	368	SH	DEFINED	01	1
ITC DELTACOM INC	COM	45031T104	0	296	SH	DEFINED	01	
STARWOOD FINANCIAL INC	COM	45031U101	5	185	SH	DEFINED	01	
ITC GDR	COM	45031U994	2282	159809	SH	DEFINED	01	
ITC GDR	COM	45031U994	74	5211	SH	DEFINED	01	0
ITT EDUCATIONAL SERVICES	COM	45068B109	5405	120111	SH	DEFINED	01	
ITT EDUCATIONAL SERVICES	COM	45068B109	220	4900	SH	DEFINED	01	0
ITT EDUCATIONAL SVCS	COM	45068B109	5	120	SH	DEFINED	01	0
ITXC CORP	COM	45069F109	527	87100	SH	DEFINED	01	
ITXC CORP	COM	45069F109	49	8100	SH	DEFINED	01	0
IXIA	COM	45071R109	2	195	SH	DEFINED	01	
IBASIS INC	COM	450732102	0	68	SH	DEFINED	01	
IBERDROLA	COM	450740105	1265	96900	SH	DEFINED	01	
ITT INDS	COM	450911102	894	14183	SH	DEFINED	01	
ITT INDS	COM	450911102	1412	22394	SH	DEFINED	01	0
ITT INDS	COM	450911102	51	803	SH	DEFINED	01	0
IAM GOLD	COM	450913108	1442	400000	SH	DEFINED	01	
ICON	COM	45103T107	714	21000	SH	DEFINED	01	
IDACORP	COM	451107106	1551	38307	SH	DEFINED	01	
IDEX	COM	45167R104	4893	132239	SH	DEFINED	01	
IDEXX LABORATORIES	COM	45168D104	2771	103214	SH	DEFINED	01	
IDEXX LABS INC	COM	45168D104	483	18000	SH	DEFINED	01	
IGATE CORPORATION	COM	45169U105	1	162	SH	DEFINED	01	
IKON OFFICE SOLUTION	COM	451713101	18	1510	SH	DEFINED	01	0
IKON OFFICE SOLUTIONS	COM	451713101	5516	470579	SH	DEFINED	01	
IKON OFFICE SOLUTIONS	COM	451713101	369	31500	SH	DEFINED	01	0
ILEX ONCOLOGY	COM	451923106	1435	83100	SH	DEFINED	01	
ILEX ONCOLOGY	COM	451923106	90	5200	SH	DEFINED	01	0
ILEX ONCOLOGY INC	COM	451923106	2	130	SH	DEFINED	01	0
KERRY GROUP	COM	4519579	5	406	SH	DEFINED	01	1
ILLINOIS TOOL WORKERS	COM	452308109	17306	239200	SH	DEFINED	11	1
ILLINOIS TOOL WORKS	COM	452308109	9743	134679	SH	DEFINED	01	
ILLINOIS TOOL WORKS	COM	452308109	296657	4100300	SH	DEFINED	01	
ILLINOIS TOOL WORKS	COM	452308109	20975	289966	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	7120	98406	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	54998	760183	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	2301	31800	SH	DEFINED	11	1
ILLUMINA INC	COM	452327109	1	128	SH	DEFINED	01	
IMATION	COM	45245A107	40	1499	SH	DEFINED	01	
IMCLONE SYSTEMS	COM	45245W109	54	2193	SH	DEFINED	01	
IMANAGE	COM	45245Y105	1388	207800	SH	DEFINED	01	
IMAGISTICS INTL	COM	45247T104	954	59957	SH	DEFINED	01	
WARTSILA OY	COM	4525189	2	100	SH	DEFINED	01	1

IMMERSION CORP	COM	452521107	0	85	SH	DEFINED	01	
IMMUNEX	COM	452528102	51161	1690698	SH	DEFINED	01	
IMMUNEX	COM	452528102	7844	259210	SH	DEFINED	01	0
IMMUNEX	COM	452528102	1662	54923	SH	DEFINED	01	0
IMMUNEX CORP	COM	452528102	1593	52688	SH	DEFINED	01	0
IMMUNOGEN INC	COM	45253H101	2	200	SH	DEFINED	01	0
IMPALA PLATINUM HOLDINGS LTD	COM	452554991	4881	91998	SH	DEFINED	01	
IMPALA PLATINUM HOLDINGS LTD	COM	452554991	75	1412	SH	DEFINED	01	0
IMPATH	COM	45255G101	3937	95933	SH	DEFINED	01	
IMPAX LABORATORIES INC	COM	45256B101	432	62300	SH	DEFINED	01	
IMPERIAL CHEMICL IND GB;ICI	COM	452704992	136	27834	SH	DEFINED	01	
IMMUNOMEDICS INC	COM	452907108	10	523	SH	DEFINED	01	
INAMED	COM	453235103	2029	61657	SH	DEFINED	01	
INCO	COM	453258402	80	4078	SH	DEFINED	01	
INCO	COM	453258402	904	46183	SH	DEFINED	01	0
INCO	COM	453258402	32	1657	SH	DEFINED	01	0
SYNTHES-STRA	COM	4532673	5	7	SH	DEFINED	01	1
INCYTE GENOMICS	COM	45337C102	32	2700	SH	DEFINED	01	
INCYTE GENOMICS	COM	45337C102	29	2450	SH	DEFINED	01	
INCYTE GENOMICS INC	COM	45337C102	2	150	SH	DEFINED	01	0
INDEPENDENCE COMM BK	COM	453414104	16	580	SH	DEFINED	01	0
INDEPENDENCE COMMUNITY BANK	COM	453414104	2055	73044	SH	DEFINED	01	
INDEPENDENCE COMMUNITY BANK	COM	453414104	205	7300	SH	DEFINED	01	0
INDEPENDENT BANK CO	COM	453836108	2188	84550	SH	DEFINED	01	
INDEPENDENT BANK CO	COM	453836108	14	540	SH	DEFINED	01	0
INDEPENDENT BANK CO	COM	453836108	208	8050	SH	DEFINED	01	0
INDEPENDENT BANK	COM	453838104	1710	59463	SH	DEFINED	01	
INDEPENDENT BANK	COM	453838104	181	6282	SH	DEFINED	01	0
INDEPENDENT BK CO MI	COM	453838104	12	418	SH	DEFINED	01	0
INDEPENDENT NEWS	COM	453900995	288	150000	SH	DEFINED	01	
LAGARDERE SC	COM	4547213	15	313	SH	DEFINED	01	1
INDITEX SA	COM	455366997	3595	191220	SH	DEFINED	01	0
MAYR-MELWKOF KARTON	COM	4563640	1	21	SH	DEFINED	01	1
SMEDVIG ASA-A SHARES	COM	4564665	2	270	SH	DEFINED	01	1
INDUSTRIE NATUZZI ADR	COM	456478106	1764	119600	SH	DEFINED	01	
INDUSTRIE NATUZZI ADR	COM	456478106	137	9300	SH	DEFINED	01	0
INDYMAC BANCORP	COM	456607100	51	2060	SH	DEFINED	01	
INET TECH	COM	45662V105	2	169	SH	DEFINED	01	
INFOCUS	COM	45665B106	28	1495	SH	DEFINED	01	
INFORMATICA CORP	COM	45666Q102	2	218	SH	DEFINED	01	
INFONET SERVICES	COM	45666T106	2	722	SH	DEFINED	01	
INFORMATION HOLDINGS	COM	456727106	1922	66745	SH	DEFINED	01	
INFORTE CORP	COM	45677R107	530	45000	SH	DEFINED	01	
INFORTE CORP	COM	45677R107	2	130	SH	DEFINED	01	0
INFORTE CORP	COM	45677R107	48	4100	SH	DEFINED	01	0
INFOSPACE INC	COM	45678T102	3	2164	SH	DEFINED	01	
INFORMATION RESOURCE	COM	456905108	2	210	SH	DEFINED	01	0
INFORMATION RESOURCES	COM	456905108	1975	214929	SH	DEFINED	01	
INFORMATION RESOURCES	COM	456905108	123	13400	SH	DEFINED	01	0
INGRAM MICRO	COM	457153104	28	1700	SH	DEFINED	01	
INGRAM MICRO	COM	457153104	4	266	SH	DEFINED	01	
INHALE THERAPEUTIC	COM	457191104	5	459	SH	DEFINED	01	
INKTOMI CORP	COM	457277101	2	538	SH	DEFINED	01	
MEDIOBANCA S	COM	4574813	18	1750	SH	DEFINED	01	1
INPUT/OUTPUT	COM	457652105	1457	157471	SH	DEFINED	01	
INSIGHT ENTERPRISES	COM	45765U103	4259	188102	SH	DEFINED	01	
INSITUFORM TECHNOLOGIES CL A	COM	457667103	2056	81354	SH	DEFINED	01	
INSMED	COM	457669208	280	100000	SH	DEFINED	01	
INSIGHT COMMUNICATIONS	COM	45768V108	86	4100	SH	DEFINED	01	
INSIGHT COMMUNICATIONS	COM	45768V108	1891	90254	SH	DEFINED	01	
INSIGHT COMMUNICATIONS	COM	45768V108	140	6700	SH	DEFINED	01	0
INRANGE TECHNOLOGIES	COM	45769V206	1	130	SH	DEFINED	01	0

INRANGE TECHNOLOGIES CL B	COM	45769V206	923	114270	SH	DEFINED	01	
INRANGE TECHNOLOGIES CL B	COM	45769V206	49	6030	SH	DEFINED	01	0
INSURANCE AUTO AUCTIONS	COM	457875102	623	37232	SH	DEFINED	01	
PROSIEBEN SAT.1 -- (DEM)	COM	4579131	3	357	SH	DEFINED	01	1
INTEGRA LIFESCIENCES	COM	457985208	4	140	SH	DEFINED	01	0
INTEGRA LIFESCIENCES HOLDINGS	COM	457985208	2429	86366	SH	DEFINED	01	
INTEGRA LIFESCIENCES HOLDINGS	COM	457985208	133	4734	SH	DEFINED	01	0
INSUR SERV OFFICE IN	COM	45806@109	282	11767	SH	DEFINED	01	
INSWEB CORPORATION	COM	45809K202	0	17	SH	DEFINED	01	
INTEGRATED DEV TECH	COM	458118106	322	9700	SH	DEFINED	01	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	910	27365	SH	DEFINED	01	
INTEGRATED ELECTRICA	COM	45811E103	5	1120	SH	DEFINED	01	0
INTEGRATED ELECTRICAL SERVICES	COM	45811E103	690	138041	SH	DEFINED	01	
INTEGRATED ELECTRICAL SERVICES	COM	45811E103	63	12600	SH	DEFINED	01	0
INTEGRATED CIRCUIT SYSTEMS	COM	45811K208	3191	156436	SH	DEFINED	01	
INTEGRATED CIRCUIT SYSTEMS	COM	45811K208	4749	232800	SH	DEFINED	01	0
INTERGRATED CIRCUT	COM	45811K208	3	130	SH	DEFINED	01	0
INTEL	COM	458140100	17648	580368	SH	DEFINED	01	
INTEL	COM	458140100	776574	25536829	SH	DEFINED	01	
INTEL	COM	458140100	68165	2241260	SH	DEFINED	01	0
INTEL	COM	458140100	56031	1842489	SH	DEFINED	01	0
INTEL	COM	458140100	125025	4111334	SH	DEFINED	01	0
INTEL CORP	COM	458140100	2326	76500	SH	DEFINED	11	1
INTEL CORP	COM	458140100	14506	459000	SH	DEFINED	11	1
INTEGRA BANK CORPORATION	COM	45814P105	2	78	SH	DEFINED	01	
VALORA HOLDI	COM	4581619	2	10	SH	DEFINED	01	1
INTERBREW 144A	COM	458300993	121	4353	SH	DEFINED	01	
INTER-TEL	COM	458372109	3783	204862	SH	DEFINED	01	
INTER-TEL	COM	458372109	12	660	SH	DEFINED	01	0
INTER-TEL	COM	458372109	175	9500	SH	DEFINED	01	0
INTERACTIVE DATA	COM	45840J107	8	435	SH	DEFINED	01	
INTERFACE	COM	458665106	990	155930	SH	DEFINED	01	
INTERDIGITAL COMM CO	COM	45866A105	2	228	SH	DEFINED	01	
INTERGRAPH	COM	458683109	634	36000	SH	DEFINED	01	
INTERLAND INC	COM	458727104	1	505	SH	DEFINED	01	
INTERNET SOFTWARE	COM	458742103	0	133	SH	DEFINED	01	
INTERMAGNETICS GENER	COM	458771102	3	112	SH	DEFINED	01	0
INTERMAGNETICS GENERAL	COM	458771102	3245	119066	SH	DEFINED	01	
INTERMAGNETICS GENERAL	COM	458771102	189	6941	SH	DEFINED	01	0
INTERMEDIA COMMUNICATIONS PIK	PRF	458801404	66553	81660	SH	DEFINED	01	
INTERMEDIA COMMUNICATIONS PIK	PRF	458801404	18204	22335	SH	DEFINED	01	0
INTERMET	COM	45881K104	549	78183	SH	DEFINED	01	
MICHELIN(CGD	COM	4588364	11	300	SH	DEFINED	01	1
INTERMUNE INC	COM	45884X103	2021	67233	SH	DEFINED	01	
INTERMUNE INC	COM	45884X103	3	90	SH	DEFINED	01	0
INTERMUNE INC	COM	45884X103	93	3100	SH	DEFINED	01	0
INTERNAP NETWORKS	COM	45885A102	0	639	SH	DEFINED	01	
DANSKE BANK	COM	4588825	31	1960	SH	DEFINED	01	1
International Alum Corp	COM	458884103	0	1	SH	DEFINED	01	
INTERNATIONAL BNCSHR	COM	459044103	9	210	SH	DEFINED	01	
IBM	COM	459200101	2278	21900	SH	DEFINED	11	1
IBM	COM	459200101	15288	147000	SH	DEFINED	11	1
INTL BUSINESS MACH	COM	459200101	8112	78000	SH	DEFINED	01	
INTL BUSINESS MACH	COM	459200101	82654	794720	SH	DEFINED	01	0
INTL BUSINESS MACHINES	COM	459200101	16	150	SH	DEFINED	01	
INTL BUSINESS MACHINES	COM	459200101	859262	8262136	SH	DEFINED	01	
INTL BUSINESS MACHINES	COM	459200101	50449	485078	SH	DEFINED	01	0
INTL BUSINESS MACHINES	COM	459200101	188492	1812427	SH	DEFINED	01	0
IMTECH NV	COM	459370995	360	17950	SH	DEFINED	01	
INTL FLAVORS/FRAGRANCES	COM	459506101	80	2287	SH	DEFINED	01	
INTL FLAVORS/FRAGRANCES	COM	459506101	840	24031	SH	DEFINED	01	0
INTL FLAVORS/FRAGRANCES	COM	459506101	30	862	SH	DEFINED	01	0

DOUGLAS HLDG	COM	4596680	3	110	SH	DEFINED	01	1
CONTINENTAL	COM	4598589	4	300	SH	DEFINED	01	1
INTL GAME TECHNOLOGY	COM	459902102	96297	1545211	SH	DEFINED	01	
INTL GAME TECHNOLOGY	COM	459902102	62	1000	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	COM	459902102	2498	40083	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	COM	459902102	12461	199942	SH	DEFINED	01	0
INTL MULTIFOODS	COM	460043102	1381	58113	SH	DEFINED	01	
ING GROEP	COM	460122997	14534	533950	SH	DEFINED	01	
ING GROEP	COM	460122997	5495	201874	SH	DEFINED	01	0
INTERNATIONAL PAPER	COM	460146103	6845	159145	SH	DEFINED	01	
INTERNATIONAL PAPER	COM	460146103	45532	1058734	SH	DEFINED	01	0
INTL PAPER	COM	460146103	9	200	SH	DEFINED	01	
INTL PAPER	COM	460146103	234696	5456776	SH	DEFINED	01	
INTL PAPER	COM	460146103	7837	182182	SH	DEFINED	01	0
INTL PAPER	COM	460146103	33992	790312	SH	DEFINED	01	0
INTL PURSUIT CVT PFD	PRF	460200XX1	950	5000	SH	DEFINED	01	
INTL RECTIFIER	COM	460254105	97	2133	SH	DEFINED	01	
INTL SPEEDWAY CL A	COM	460335201	82	1778	SH	DEFINED	01	
INTL SPECIALTY PRODS	COM	460337108	2	224	SH	DEFINED	01	
INTERNEURON PHARMACE	COM	460573108	1174	134100	SH	DEFINED	01	
INTERNEURON PHARMACE	COM	460573108	2	200	SH	DEFINED	01	0
INTERNEURON PHARMACE	COM	460573108	69	7900	SH	DEFINED	01	0
INTERNET CAPITAL GP	COM	46059C106	0	46	SH	DEFINED	01	
iPIX	COM	46059S200	124	44426	SH	DEFINED	01	
INTERNET SECURITY SYSTEMS	COM	46060X107	434	19020	SH	DEFINED	01	
INTERPUBLIC GROUP	COM	460690100	69	2000	SH	DEFINED	01	0
INTERPUBLIC GROUP OF COMPANIES	COM	460690100	18130	528875	SH	DEFINED	01	
INTERPUBLIC GROUP OF COMPANIES	COM	460690100	3280	95689	SH	DEFINED	01	0
INTERPUBLIC GROUP OF COMPANIES	COM	460690100	12949	377734	SH	DEFINED	01	0
INTERSIL	COM	46069S109	9447	333230	SH	DEFINED	01	
INTERSIL	COM	46069S109	4743	167300	SH	DEFINED	01	0
INTERSTATE BAKERIES	COM	46072H108	44	1823	SH	DEFINED	01	
INTRAWEST	COM	460915200	40	2200	SH	DEFINED	01	
INTRAWEST	COM	460915200	112	6200	SH	DEFINED	01	
INTERTAN INC	COM	461120107	5893	519200	SH	DEFINED	01	
INTERTAN INC	COM	461120107	497	43800	SH	DEFINED	01	0
INTERTRUST TECH	COM	46113Q109	0	360	SH	DEFINED	01	
INTERVOICE-BRITE	COM	461142101	753	117635	SH	DEFINED	01	
INTERWOVEN	COM	46114T102	523	104665	SH	DEFINED	01	
INTRADO INC	COM	46117A100	911	41800	SH	DEFINED	01	
INTRAWARE INC	COM	46118M103	0	67	SH	DEFINED	01	
INTRAWEST CORP	COM	461190993	103	5800	SH	DEFINED	01	
INTUIT	COM	461202103	40406	1053366	SH	DEFINED	01	
INTUIT	COM	461202103	89257	2326674	SH	DEFINED	01	0
INTUIT	COM	461202103	5808	151357	SH	DEFINED	01	0
INTUIT	COM	461202103	34758	906110	SH	DEFINED	01	0
INVACARE	COM	461203101	3550	94419	SH	DEFINED	01	
UNAXIS HOLDING	COM	4612757	4	32	SH	DEFINED	01	1
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	84	1600	SH	DEFINED	01	
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	814	15435	SH	DEFINED	01	
INVESTORS GROUP INC	COM	46152H994	230	13100	SH	DEFINED	01	
DEUTSCHE POST AG	COM	4617859	8	506	SH	DEFINED	01	1
INVITROGEN	COM	46185R100	16472	479958	SH	DEFINED	01	
INVITROGEN	COM	46185R100	2317	67500	SH	DEFINED	01	0
INVITROGEN	COM	46185R100	8929	260166	SH	DEFINED	01	0
INVITROGEN CORP	COM	46185R100	41933	1221774	SH	DEFINED	01	0
INVESTORS FINANCIAL SERVICES	COM	461915100	21292	279977	SH	DEFINED	01	
INVESTORS FINANCIAL SERVICES	COM	461915100	3081	40500	SH	DEFINED	01	0
INVESTORS FINANCIAL SERVICES	COM	461915100	484	6367	SH	DEFINED	01	0
INVESTORS FINL SERV	COM	461915100	35686	469230	SH	DEFINED	01	0
IOMEGA CORP	COM	462030305	2	203	SH	DEFINED	01	
IONA TECHNOLOGIES ADR	COM	46206P109	1634	96500	SH	DEFINED	01	

IONICS	COM	462218108	1720	53644	SH	DEFINED	01
NATL BANK OF GREECE	COM	4625959	16	820	SH	DEFINED	01 1
IRISH LIFE & PERMANENT PLC	COM	462600990	95	7500	SH	DEFINED	01
IRISH LIFE & PERMANENT	COM	462603994	492	39000	SH	DEFINED	01
IRON MOUNTAIN	COM	462846106	11	337	SH	DEFINED	01
IRON MOUNTAIN INC	COM	462846106	523	16500	SH	DEFINED	01
TELEKOM AUSTRIA AG	COM	4635088	3	366	SH	DEFINED	01 1
IRWIN FINANCIAL	COM	464119106	1508	80609	SH	DEFINED	01
IRWIN FINANCIAL	COM	464119106	116	6194	SH	DEFINED	01 0
IRWIN FINANCIAL CORP	COM	464119106	7	340	SH	DEFINED	01 0
ISHARES MSCI AUSTRAL	COM	464286103	5	460	SH	DEFINED	01 0
ISHARES MSCI CANADA	COM	464286509	3	231	SH	DEFINED	01 0
ISHARES MSCI SINGAPO	COM	464286673	2	302	SH	DEFINED	01 0
ISHARES MSCI JAPAN I	COM	464286848	14	1713	SH	DEFINED	01 0
ISHARES MSCI HONG KG	COM	464286871	3	307	SH	DEFINED	01 0
MSCI EAFE I-SHARES	COM	464287465	20839	173660	SH	DEFINED	01
GS SEMICON INDEX FD	COM	464287523	3	39	SH	DEFINED	01 0
ISHARES TRUST DJ US	COM	464287580	11	173	SH	DEFINED	01 0
ISHARES TRUST-S&P400	COM	464287606	21	179	SH	DEFINED	01 0
ISHARES RUSSELL 2000	COM	464287655	4618	46000	SH	DEFINED	01
ISHARES S&P SMALLCAP 600	COM	464287804	4670	38000	SH	DEFINED	01
ISHARES TRUST-S&P	COM	464287861	74	1253	SH	DEFINED	01 0
ISIS PHAMACEUTICALS	COM	464330109	1689	105066	SH	DEFINED	01
ISIS PHAMACEUTICALS	COM	464330109	3	180	SH	DEFINED	01 0
ISIS PHAMACEUTICALS	COM	464330109	116	7200	SH	DEFINED	01 0
NORSK HYDRO	COM	4645805	37	757	SH	DEFINED	01 1
OMV AG	COM	4651459	6	60	SH	DEFINED	01 1
ITRON	COM	465741106	4248	142815	SH	DEFINED	01
ITRON	COM	465741106	223	7500	SH	DEFINED	01 0
ITRON INC	COM	465741106	4	140	SH	DEFINED	01 0
I2 TECHNOLOGIES	COM	465754109	67	13185	SH	DEFINED	01
IVAX	COM	465823102	1685	105000	SH	DEFINED	01
IVAX	COM	465823102	702	43711	SH	DEFINED	01
NOVOZYMES	COM	4658535	3	175	SH	DEFINED	01 1
IVEX PACKAGING	COM	465855104	2124	92650	SH	DEFINED	01
IVEX PACKAGING	COM	465855104	205	8950	SH	DEFINED	01 0
IVEX PACKAGING CORP	COM	465855104	10	460	SH	DEFINED	01 0
JAAKKO POYRY GROUP	COM	465910990	38	2500	SH	DEFINED	01
JDN REALTY	COM	465917102	12781	1000106	SH	DEFINED	01
JDN REALTY	COM	465917102	1217	95272	SH	DEFINED	01 0
IXYS CORP	COM	46600W106	544	46600	SH	DEFINED	01
IXYS CORP	COM	46600W106	2	170	SH	DEFINED	01 0
J & J SNACK FOODS	COM	466032109	994	26601	SH	DEFINED	01
JDS UNIPHASE	COM	46612J101	424	71954	SH	DEFINED	01
JDS UNIPHASE	COM	46612J101	2026	343960	SH	DEFINED	01 0
JDS UNIPHASE	COM	46612J101	73	12342	SH	DEFINED	01 0
JDS UNIPHASE CORP	COM	46612J101	283	48000	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	12	2175	SH	DEFINED	01 0
JDA SOFTWARE GROUP I	COM	46612K108	2486	78000	SH	DEFINED	01
JDA SOFTWARE GROUP I	COM	46612K108	12	370	SH	DEFINED	01 0
JDA SOFTWARE GROUP I	COM	46612K108	137	4300	SH	DEFINED	01 0
OEST	COM	4661607	9	110	SH	DEFINED	01 1
J. JILL GROUP	COM	466189107	1750	61500	SH	DEFINED	01
JLG INDS	COM	466210101	1916	129456	SH	DEFINED	01
JNI CORP	COM	46622G105	948	133168	SH	DEFINED	01
JNI CORP	COM	46622G105	1	180	SH	DEFINED	01 0
JNI CORP	COM	46622G105	66	9300	SH	DEFINED	01 0
J P MORGAN CHASE	COM	46625H100	1296	36330	SH	DEFINED	01 0
J.P. MORGAN CHASE	COM	46625H100	16	450	SH	DEFINED	01
J.P. MORGAN CHASE	COM	46625H100	65064	1825091	SH	DEFINED	01
J.P. MORGAN CHASE	COM	46625H100	19243	539775	SH	DEFINED	01 0
J.P. MORGAN CHASE	COM	46625H100	45486	1275906	SH	DEFINED	01 0

JABIL CIRCUIT	COM	466313103	7644	324825	SH	DEFINED 01	
JABIL CIRCUIT	COM	466313103	1175	49954	SH	DEFINED 01	0
JABIL CIRCUIT	COM	466313103	221	9392	SH	DEFINED 01	0
JABIL CIRCUT	COM	466313103	612	26000	SH	DEFINED 01	
JACK IN THE BOX	COM	466367109	3590	121069	SH	DEFINED 01	
OUTOKUMPU OY	COM	4665148	6	500	SH	DEFINED 01	1
PERNOD-RICAR	COM	4682329	10	125	SH	DEFINED 01	1
PIRELLI SPA	COM	4689900	8	5000	SH	DEFINED 01	1
ASCOM HOLDIN	COM	4697378	1	56	SH	DEFINED 01	1
JACOBS ENGINEERING GROUP	COM	469814107	72	1007	SH	DEFINED 01	
INDEPENDENT	COM	4699103	2	1216	SH	DEFINED 01	1
JAKKS PACIFIC	COM	47012E106	3716	163301	SH	DEFINED 01	
JAKKS PACIFIC	COM	47012E106	174	7660	SH	DEFINED 01	0
JAKKS PACIFIC INC	COM	47012E106	9	420	SH	DEFINED 01	0
NEW BARCO	COM	4704096	1	28	SH	DEFINED 01	1
JARDINE LLOYD THOMPSON	COM	471110999	154	18000	SH	DEFINED 01	
RENAULT	COM	4712798	8	166	SH	DEFINED 01	1
KUOMI REISEN NAMEN B	COM	4714750	5	16	SH	DEFINED 01	1
RAS	COM	4718246	24	1800	SH	DEFINED 01	1
JCG HOLDINGS LTD	COM	472168996	93	154000	SH	DEFINED 01	
JEFFERIES GROUP	COM	472319102	6676	138489	SH	DEFINED 01	
JEFFERIES GROUP	COM	472319102	275	5700	SH	DEFINED 01	0
JEFFERIES GROUP -NEW	COM	472319102	12	260	SH	DEFINED 01	0
RAUTARUUKKI OYJ	COM	4727662	2	500	SH	DEFINED 01	1
TOMRA SYSTEM	COM	4730875	4	400	SH	DEFINED 01	1
TELENOR AS	COM	4732495	5	1186	SH	DEFINED 01	1
AVENTIS	COM	4736817	149	2153	SH	DEFINED 01	1
RINASCENTE(L	COM	4740034	4	1000	SH	DEFINED 01	1
MERCK KGAA	COM	4741844	12	400	SH	DEFINED 01	1
JEFFERSON-PILOT	COM	475070108	346	6900	SH	DEFINED 01	
JEFFERSON-PILOT	COM	475070108	53520	1068692	SH	DEFINED 01	
JEFFERSON-PILOT	COM	475070108	1909	38119	SH	DEFINED 01	0
JEFFERSON-PILOT	COM	475070108	2319	46289	SH	DEFINED 01	0
INTERBREW +	COM	4755317	11	397	SH	DEFINED 01	1
JENOPTIK AG	COM	476199997	283	16200	SH	DEFINED 01	
SKF AB	COM	4767066	2	100	SH	DEFINED 01	1
SKF AB	COM	4767099	2	100	SH	DEFINED 01	1
CIE DE ST-GO	COM	4768371	40	242	SH	DEFINED 01	1
RWE AG	COM	4768962	53	1401	SH	DEFINED 01	1
RWE AG	COM	4769147	6	200	SH	DEFINED 01	1
JIANGSU EXP CO LTD H	COM	477311997	91	380000	SH	DEFINED 01	
JO-ANN STORES CL A	COM	47758P109	922	57131	SH	DEFINED 01	
JOHN NUVEEN	COM	478035108	7	121	SH	DEFINED 01	
JOHNSON & JOHNSON	COM	478160104	10992	169246	SH	DEFINED 01	
JOHNSON & JOHNSON	COM	478160104	737195	11350198	SH	DEFINED 01	
JOHNSON & JOHNSON	COM	478160104	74730	1150584	SH	DEFINED 01	0
JOHNSON & JOHNSON	COM	478160104	54669	841717	SH	DEFINED 01	0
JOHNSON & JOHNSON	COM	478160104	208436	3209151	SH	DEFINED 01	0
JOHNSON CONTROLS	COM	478366107	11532	130586	SH	DEFINED 01	
JOHNSON CONTROLS	COM	478366107	2757	31220	SH	DEFINED 01	0
JOHNSON CONTROLS	COM	478366107	379	4297	SH	DEFINED 01	0
SCHIBSTED AS	COM	4790534	2	200	SH	DEFINED 01	1
JONES APPAREL GROUP	COM	480074103	1051	30069	SH	DEFINED 01	
JONES APPAREL GROUP	COM	480074103	1111	31784	SH	DEFINED 01	0
JONES APPAREL GROUP	COM	480074103	40	1140	SH	DEFINED 01	0
JONES LANG LASALLE	COM	48020Q107	1764	79646	SH	DEFINED 01	
JONES LANG LASALLE	COM	48020Q107	155	7000	SH	DEFINED 01	0
JOURNAL REGISTER	COM	481138105	3543	167147	SH	DEFINED 01	
JOURNAL REGISTER	COM	481138105	229	10800	SH	DEFINED 01	0
JOURNAL REGISTER CO	COM	481138105	14	650	SH	DEFINED 01	0
SIRTI SPA	COM	4811899	1	500	SH	DEFINED 01	1
SKAND ENSKIL	COM	4813345	17	1720	SH	DEFINED 01	1

JULIUS BAER HOLDING LTD	COM	481600997	482	1503	SH	DEFINED	01
SMURFIT(JEFF	COM	4816151	6	2555	SH	DEFINED	01 1
VINCI	COM	4818083	16	254	SH	DEFINED	01 1
SGL CARBON AG	COM	4818351	2	100	SH	DEFINED	01 1
JUNIPER NETWORKS	COM	48203R104	80	6373	SH	DEFINED	01
JUPITER MEDIA METRIX INC	COM	48206U104	0	40	SH	DEFINED	01
SOLVAY SA	COM	4821100	13	200	SH	DEFINED	01 1
SGS SOCIETE GENERALE	COM	4824778	3	10	SH	DEFINED	01 1
KLA-TENCOR	COM	482480100	79656	1197847	SH	DEFINED	01
KLA-TENCOR	COM	482480100	4051	60909	SH	DEFINED	01 0
KLA-TENCOR	COM	482480100	9527	143266	SH	DEFINED	01 0
KLA-TENCOR CORP	COM	482480100	186	2800	SH	DEFINED	01 0
K-MART CORPORATION	COM	482584109	2	1060	SH	DEFINED	01
KPMG CONSULTING INC	COM	48265R109	7	335	SH	DEFINED	01
K-SWISS CL A	COM	482686102	1191	28366	SH	DEFINED	01
K2	COM	482732104	359	55044	SH	DEFINED	01
KADANT INC	COM	48282T104	0	25	SH	DEFINED	01
KABA HOLDING AG-REG B	COM	482999992	206	910	SH	DEFINED	01
KAISER ALUMINUM CORP	COM	483007100	0	286	SH	DEFINED	01
SCHNEIDER	COM	4834108	24	468	SH	DEFINED	01 1
VIVENDI	COM	4834777	110	2820	SH	DEFINED	01 1
KAMAN CL A	COM	483548103	1163	68614	SH	DEFINED	01
KANA SOFTWARE INC	COM	483600300	1	60	SH	DEFINED	01
KANGWON LAND INC	COM	484287990	132	862	SH	DEFINED	01
SCHERING AG	COM	4845757	35	600	SH	DEFINED	01 1
SAP AG	COM	4846288	126	835	SH	DEFINED	01 1
SSAB(SVENSKT	COM	4847195	2	200	SH	DEFINED	01 1
KANSAS CITY SOUTHERN INDS	COM	485170302	2891	181392	SH	DEFINED	01
STOREBRAND A	COM	4852832	3	600	SH	DEFINED	01 1
SULZER AG	COM	4854719	2	10	SH	DEFINED	01 1
KAO	COM	485570998	3709	199000	SH	DEFINED	01
KAO	COM	485570998	1827	98000	SH	DEFINED	01 0
KAO	COM	485570998	6970	374000	SH	DEFINED	01 0
KARSTADT	COM	485700991	70	2166	SH	DEFINED	01
KAWASUMI LABS INC	COM	486524994	223	24000	SH	DEFINED	01
SVENSKA CELL	COM	4865379	16	500	SH	DEFINED	01 1
KAYDON	COM	486587108	28	1034	SH	DEFINED	01
KCI KONECRANES INTERNATIONAL	COM	486663990	206	6650	SH	DEFINED	01
KEANE	COM	486665102	48	2846	SH	DEFINED	01
KB HOME	COM	48666K109	61	1403	SH	DEFINED	01
KB HOME	COM	48666K109	14	320	SH	DEFINED	01 0
KB HOME	COM	48666K109	554	12755	SH	DEFINED	01 0
KB HOME	COM	48666K109	20	457	SH	DEFINED	01 0
TECHNIP	COM	4874160	5	34	SH	DEFINED	01 1
KEITHLEY INSTRUMENTS	COM	487584104	1061	48275	SH	DEFINED	01
T.I.M.SPA	COM	4876746	97	20000	SH	DEFINED	01 1
KELLOGG	COM	487836108	34	1000	SH	DEFINED	01
KELLOGG	COM	487836108	35085	1045139	SH	DEFINED	01
KELLOGG	COM	487836108	3683	109699	SH	DEFINED	01 0
KELLOGG	COM	487836108	1610	47973	SH	DEFINED	01 0
KELLOGG CO.	COM	487836108	151	4500	SH	DEFINED	01 0
KELLWOOD	COM	488044108	25258	1039885	SH	DEFINED	01
KELLWOOD	COM	488044108	2246	92461	SH	DEFINED	01 0
KELLY SERVICES CL A	COM	488152208	41	1458	SH	DEFINED	01
KEMET	COM	488360108	8597	443817	SH	DEFINED	01
KEMET	COM	488360108	887	45800	SH	DEFINED	01 0
ITALGAS(SOC	COM	4884073	10	1000	SH	DEFINED	01 1
KENNAMETAL	COM	489170100	2879	71221	SH	DEFINED	01
KENNAMETAL	COM	489170100	4852	120000	SH	DEFINED	01 0
KENSEY NASH CORP	COM	490057106	23	1400	SH	DEFINED	01
TRELLEBORG SER B	COM	4902384	2	200	SH	DEFINED	01 1
TOTAL FINA ELF SA	COM	4905413	298	1931	SH	DEFINED	01 1

UNION FENOSA	COM	4913223	12	717	SH	DEFINED	01	1
KEPPEL CORP ORD	COM	492051990	2466	1109000	SH	DEFINED	01	
KEPPEL CORP ORD	COM	492051990	73	33000	SH	DEFINED	01	0
VA TECHNOLOG	COM	4921635	1	35	SH	DEFINED	01	1
KERR MCGEE	COM	492386107	115	1830	SH	DEFINED	01	0
KERR-MCGEE	COM	492386107	324	5150	SH	DEFINED	01	
KERR-MCGEE	COM	492386107	71742	1141467	SH	DEFINED	01	
KERR-MCGEE	COM	492386107	1759	27998	SH	DEFINED	01	0
KERR-MCGEE	COM	492386107	54593	868644	SH	DEFINED	01	0
KERRY GROUP PLC CL A	COM	492400999	386	29000	SH	DEFINED	01	
KEY ENERGY SERVICES	COM	492914106	2954	275646	SH	DEFINED	01	
KEY ENERGY SERVICES	COM	492914106	2	200	SH	DEFINED	01	0
KEY ENERGY SERVICES	COM	492914106	235	21940	SH	DEFINED	01	0
KEY PRODUCTION	COM	493138101	3510	185192	SH	DEFINED	01	
KEY PRODUCTION	COM	493138101	208	11000	SH	DEFINED	01	0
KEY PRODUCTION CO	COM	493138101	7	400	SH	DEFINED	01	0
KEYCORP	COM	493267108	286	10750	SH	DEFINED	01	
KEYCORP	COM	493267108	281	10523	SH	DEFINED	01	
KEYCORP	COM	493267108	2860	107321	SH	DEFINED	01	0
KEYCORP	COM	493267108	103	3851	SH	DEFINED	01	0
KEY3MEDIA GROUP	COM	49326R104	3	581	SH	DEFINED	01	
KEYNOTE SYSTEMS INC	COM	493308100	1	55	SH	DEFINED	01	
KEYSPAN	COM	49337W100	52718	1448706	SH	DEFINED	01	
KEYSPAN	COM	49337W100	1417	38939	SH	DEFINED	01	0
KEYSPAN	COM	49337W100	97	2664	SH	DEFINED	01	0
VALEO	COM	4937579	8	180	SH	DEFINED	01	1
VOLVO(AB)	COM	4937728	6	300	SH	DEFINED	01	1
VOLVO(AB)	COM	4937739	14	700	SH	DEFINED	01	1
WATERFORD WEDGEWOOD	COM	4942636	1	1594	SH	DEFINED	01	1
KIMBALL INTL INC	COM	494274103	2	125	SH	DEFINED	01	
KILROY REALTY	COM	49427F108	2379	84315	SH	DEFINED	01	
E.ON AG	COM	4942904	97	1900	SH	DEFINED	01	1
KIMBERLY CLARK	COM	494368103	5689	88000	SH	DEFINED	01	
KIMBERLY CLARK	COM	494368103	160	2485	SH	DEFINED	01	0
KIMBERLY-CLARK	COM	494368103	21032	325320	SH	DEFINED	01	
KIMBERLY-CLARK	COM	494368103	9418	145676	SH	DEFINED	01	0
KIMBERLY-CLARK	COM	494368103	16135	249576	SH	DEFINED	01	0
PECHINEY	COM	4943792	9	177	SH	DEFINED	01	1
KIMCO REALTY CORP	COM	49446R109	7	228	SH	DEFINED	01	
KINDER MORGAN	COM	49455P101	24849	513088	SH	DEFINED	01	
KINDER MORGAN	COM	49455P101	1633	33727	SH	DEFINED	01	0
KINDER MORGAN	COM	49455P101	823	16998	SH	DEFINED	01	0
KINDRED HEALTHCARE	COM	494580103	36	900	SH	DEFINED	01	
KINDRED HEALTHCARE	COM	494580103	5	124	SH	DEFINED	01	
KINGFISHER ORD	COM	495286999	185	33588	SH	DEFINED	01	
KING PHARMACEUTICAL	COM	495582108	81	2300	SH	DEFINED	01	0
KING PHARMACEUTICALS	COM	495582108	29480	842085	SH	DEFINED	01	
KING PHARMACEUTICALS	COM	495582108	2835	80989	SH	DEFINED	01	0
KING PHARMACEUTICALS	COM	495582108	9318	266184	SH	DEFINED	01	0
KINGSGATE CONSOLIDATED	COM	496500992	1057	1100000	SH	DEFINED	01	
KINROSS GOLD	COM	496902107	2163	1700000	SH	DEFINED	01	
VNU-VER NED UITGEV	COM	4970950	10	315	SH	DEFINED	01	1
KIRBY	COM	497266106	4040	135101	SH	DEFINED	01	
KIRBY	COM	497266106	194	6500	SH	DEFINED	01	0
KIRBY CORP	COM	497266106	12	430	SH	DEFINED	01	0
KNIGHT-RIDDER	COM	499040103	103	1500	SH	DEFINED	01	
KNIGHT-RIDDER	COM	499040103	21778	317059	SH	DEFINED	01	
KNIGHT-RIDDER	COM	499040103	1464	21317	SH	DEFINED	01	0
KNIGHT-RIDDER	COM	499040103	2614	38056	SH	DEFINED	01	0
KNIGHT TRADING GROUP INC	COM	499063105	4	551	SH	DEFINED	01	
KNOWLEDGE MECHANICS	COM	49925M993	19	1175160	SH	DEFINED	01	
KNOWLEDGE MECHANICS	COM	49925M993	23	1436310	SH	DEFINED	01	0

KOBENHAVNS LUFTHAVNE	COM	500000997	107	1500	SH	DEFINED	01
KOC HOLDINGS AS	COM	500055991	135	5492000	SH	DEFINED	01 0
KOGER EQUITY	COM	500228101	225	12631	SH	DEFINED	01
KOHL'S	COM	500255104	14924	209756	SH	DEFINED	01
KOHL'S	COM	500255104	6039	84880	SH	DEFINED	01 0
KOHL'S	COM	500255104	24671	346746	SH	DEFINED	01 0
KOHLS CORP	COM	500255104	443	6206	SH	DEFINED	01 0
KONINKLIJKE KPN NA	COM	500468996	7567	1477637	SH	DEFINED	01
KONINKLIJKE KPN NA	COM	500468996	2686	524365	SH	DEFINED	01 0
KONINKLIJKE KPN NA	COM	500468996	9992	1951106	SH	DEFINED	01 0
PHILIPS ELECTRON NYS	COM	500472303	16191	535774	SH	DEFINED	01
PHILIPS ELECTRON NYS	COM	500472303	598	19800	SH	DEFINED	01 0
KONAMI CORP	COM	500485990	223	10000	SH	DEFINED	01
KOOKMIN BANK NEW	COM	500497995	9682	231503	SH	DEFINED	01
KOOKMIN BANK NEW	COM	500497995	306	7316	SH	DEFINED	01 0
KOPIN	COM	500600101	1833	201208	SH	DEFINED	01
KOREA ELEC POWER	COM	500610993	90	4611	SH	DEFINED	01
KOREA TELECOM ADR	COM	50063P103	3477	145000	SH	DEFINED	01
KOREA TELECOM ADR	COM	50063P103	5875	245000	SH	DEFINED	01 0
KORN/FERRY INTL	COM	500643200	13	1296	SH	DEFINED	01
KOSAN BIOSCIENCED INC	COM	50064W107	5	703	SH	DEFINED	01
KRAFT FOODS CL A	COM	50075N104	54857	1419329	SH	DEFINED	01
KRAFT FOODS CL A	COM	50075N104	12170	314866	SH	DEFINED	01 0
KRISPY KREME DONUTS	COM	501014104	237	5800	SH	DEFINED	01 0
KRISPY KREME DOUGHNUTS	COM	501014104	6	150	SH	DEFINED	01
KRISPY KREME DOUGHNUTS	COM	501014104	15571	381174	SH	DEFINED	01
KRISPY KREME DOUGHNUTS	COM	501014104	30638	750000	SH	DEFINED	01 0
KROGER	COM	501044101	46902	2116473	SH	DEFINED	01
KROGER	COM	501044101	6737	303977	SH	DEFINED	01 0
KROGER	COM	501044101	7665	345934	SH	DEFINED	01 0
KROGER CO.	COM	501044101	355	16000	SH	DEFINED	01
KROGER CO.	COM	501044101	49864	2250058	SH	DEFINED	01 0
KROLL	COM	501049100	1150	69076	SH	DEFINED	01
KRONOS	COM	501052104	6147	130824	SH	DEFINED	01
KRONOS	COM	501052104	188	4000	SH	DEFINED	01 0
KRONOS INC	COM	501052104	4	80	SH	DEFINED	01 0
KULICKE & SOFFA INDS	COM	501242101	3141	150937	SH	DEFINED	01
KULICKE &SOFFA IND	COM	501242101	14	670	SH	DEFINED	01 0
KUONI REISEN AG REG SHARES	COM	501255996	295	890	SH	DEFINED	01
KYOCERA CORPORATION	COM	501556104	63	916	SH	DEFINED	01
KYUSHU ELECTRIC POWER	COM	501588990	817	58000	SH	DEFINED	01
KYUSHU ELECTRIC POWER	COM	501588990	1669	118400	SH	DEFINED	01 0
LI & FUNG LTD-NEW	COM	501918999	342	214000	SH	DEFINED	01
LTV CORP NEW	COM	501921100	0	471	SH	DEFINED	01
LNR PPTY CORP	COM	501940100	3858	110008	SH	DEFINED	01
LSI LOGIC	COM	502161102	15156	891548	SH	DEFINED	01
LSI LOGIC	COM	502161102	2297	135162	SH	DEFINED	01 0
LSI LOGIC	COM	502161102	517	30386	SH	DEFINED	01 0
LTX	COM	502392103	13705	504069	SH	DEFINED	01
LTX	COM	502392103	16996	625100	SH	DEFINED	01 0
LTX CORP	COM	502392103	160	5900	SH	DEFINED	01 0
L-3 COMMUNICATIONS	COM	502424104	1456	13000	SH	DEFINED	01
L-3 COMMUNICATIONS HOLDINGS	COM	502424104	3475	31033	SH	DEFINED	01
L-3 COMMUNICATIONS HOLDINGS	COM	502424104	246	2200	SH	DEFINED	01 0
L-3 COMMUNICATIONS HOLDINGS	COM	502424104	90	800	SH	DEFINED	01 0
METRO AG	COM	5041413	24	700	SH	DEFINED	01 1
LA QUINTA CORP	COM	50419U202	8	1159	SH	DEFINED	01
SWEDISH MATC	COM	5048566	5	743	SH	DEFINED	01 1
UPM-KYMMENE	COM	5051252	27	800	SH	DEFINED	01 1
OTE (HELLENIC TLCM)	COM	5051605	17	1140	SH	DEFINED	01 1
LA-Z-BOY	COM	505336107	5133	186990	SH	DEFINED	01
LABOR READY	COM	505401208	1603	205505	SH	DEFINED	01

LABOR READY	COM	505401208	89	11400	SH	DEFINED	01	0
LABOR READY INC	COM	505401208	1	150	SH	DEFINED	01	0
LAB CORP OF AMERICA	COM	50540R409	230	2400	SH	DEFINED	01	0
LABORATORY CORP AMERICA HOLDGI	COM	50540R409	10	100	SH	DEFINED	01	
LABORATORY CORP AMERICA HOLDGI	COM	50540R409	77220	805560	SH	DEFINED	01	
LABORATORY CORP AMERICA HOLDGI	COM	50540R409	53358	556632	SH	DEFINED	01	0
LABRANCHE	COM	505447102	65	2083	SH	DEFINED	01	
LACLEDE GROUP	COM	505597104	1349	57915	SH	DEFINED	01	
LAFARGE	COM	505861989	7840	87681	SH	DEFINED	01	
LAFARGE	COM	505861989	3900	43611	SH	DEFINED	01	0
LAFARGE	COM	505861989	10663	119245	SH	DEFINED	01	0
LAFARGE NORTH AMERICA INC	COM	505862102	15792	365198	SH	DEFINED	01	
LAFARGE NORTH AMERICA INC	COM	505862102	602	13930	SH	DEFINED	01	0
PUBLIGROUPE AG	COM	5064744	1	6	SH	DEFINED	01	1
TELE2 AB	COM	5065060	11	350	SH	DEFINED	01	1
BAYER AG	COM	5069211	75	2200	SH	DEFINED	01	1
STORA ENSO	COM	5072673	12	925	SH	DEFINED	01	1
MEDIASET	COM	5077946	26	3000	SH	DEFINED	01	1
BASF AG	COM	5086577	69	1700	SH	DEFINED	01	1
GEHE AG	COM	5105182	8	200	SH	DEFINED	01	1
BEIERSDORF A	COM	5107401	24	200	SH	DEFINED	01	1
HEIDELBERGER	COM	5120679	5	100	SH	DEFINED	01	1
LAM RESEARCH	COM	512807108	40969	1397282	SH	DEFINED	01	
LAM RESEARCH	COM	512807108	31848	1086200	SH	DEFINED	01	0
LAM RESEARCH CORP	COM	512807108	235	8000	SH	DEFINED	01	0
LAMAR ADVERTISING	COM	512815101	1105	27186	SH	DEFINED	01	
FRESENIUS ME	COM	5129074	11	179	SH	DEFINED	01	1
LANCASTER COLONY	COM	513847103	56	1518	SH	DEFINED	01	
ALITALIA LINEE	COM	5140343	3	4000	SH	DEFINED	01	1
LANCE	COM	514606102	1274	89093	SH	DEFINED	01	
LANDAMERICA FINANCIAL GROUP	COM	514936103	1974	57000	SH	DEFINED	01	
LANDS' END	COM	515086106	50	1096	SH	DEFINED	01	
LANDRY'S RESTAURANTS	COM	51508L103	3598	156684	SH	DEFINED	01	
LANDRY'S RESTAURANTS	COM	51508L103	11	480	SH	DEFINED	01	0
LANDRY'S RESTAURANTS	COM	51508L103	217	9450	SH	DEFINED	01	0
LANDSTAR SYSTEM	COM	515098101	4963	53478	SH	DEFINED	01	
LANDSTAR SYSTEM	COM	515098101	185	1991	SH	DEFINED	01	0
LANDSTAR SYSTEM INC	COM	515098101	4	40	SH	DEFINED	01	0
LANTE CORP	COM	516540101	0	84	SH	DEFINED	01	
LANTRONIX	COM	516548104	550	212200	SH	DEFINED	01	
FRANCE TELEC	COM	5176177	59	1918	SH	DEFINED	01	1
LATITUDE COMMUNICATIONS	COM	518292107	184	80069	SH	DEFINED	01	
LATTICE GROUP	COM	518411996	163	65700	SH	DEFINED	01	
LATTICE SEMICONDUCTR	COM	518415104	70	3986	SH	DEFINED	01	
ESTE LAUDER	COM	518439104	9	271	SH	DEFINED	01	
CIAB SPECIALTY	COM	5196744	7	98	SH	DEFINED	01	1
ROYAL DUTCH	COM	5202704	364	6654	SH	DEFINED	01	1
VEDIOR	COM	5205361	3	233	SH	DEFINED	01	1
LAWSON PRODUCTS	COM	520776105	852	29571	SH	DEFINED	01	
LAWSON SOFTWARE	COM	520780107	2637	219700	SH	DEFINED	01	
LAWSON SOFTWARE	COM	520780107	4745	395450	SH	DEFINED	01	0
HAGEMEYER	COM	5209073	5	248	SH	DEFINED	01	1
LEAP WIRELESS INTL	COM	521863100	8	1000	SH	DEFINED	01	
LEAP WIRELESS INTL	COM	521863100	2281	270945	SH	DEFINED	01	
LEAP WIRELESS INTL	COM	521863100	176	20861	SH	DEFINED	01	0
LEAP WIRELESS INTL I	COM	521863100	3	340	SH	DEFINED	01	0
LEAR	COM	521865105	1768	37152	SH	DEFINED	01	
LEAR	COM	521865105	64	1350	SH	DEFINED	01	0
LEARNING TREE INTL	COM	522015106	1243	51366	SH	DEFINED	01	
LEARNING TREE INTL	COM	522015106	102	4234	SH	DEFINED	01	0
GROUP 4 FALCK A/S	COM	5223459	6	53	SH	DEFINED	01	1
SAMPO-LEONIA PLC	COM	5226038	9	1000	SH	DEFINED	01	1

ALLIANZ AG	COM	5231485	154	645	SH	DEFINED	01	1
UPONOR OYJ	COM	5232671	2	100	SH	DEFINED	01	1
LEE ENTERPRISES	COM	523768109	62	1663	SH	DEFINED	01	
LEE ENTERPRISES INC	COM	523768109	3	90	SH	DEFINED	01	0
LEGATO	COM	524651106	198	22000	SH	DEFINED	01	
LEGATO	COM	524651106	1	160	SH	DEFINED	01	0
LEGATO SYSTEMS	COM	524651106	8374	929252	SH	DEFINED	01	
LEGATO SYSTEMS	COM	524651106	346	38400	SH	DEFINED	01	0
LEGGETT & PLATT	COM	524660107	6940	279847	SH	DEFINED	01	
LEGGETT & PLATT	COM	524660107	1235	49801	SH	DEFINED	01	0
LEGGETT & PLATT	COM	524660107	3819	153986	SH	DEFINED	01	0
LEGG MASON	COM	524901105	31969	602283	SH	DEFINED	01	
LEGG MASON	COM	524901105	7024	132332	SH	DEFINED	01	0
LEGG MASON	COM	524901105	813	15308	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	151661	2857214	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS	COM	524908100	2398	37100	SH	DEFINED	01	0
LEHMAN BROTHERS HOLDINGS	COM	524908100	168354	2604502	SH	DEFINED	01	
LEHMAN BROTHERS HOLDINGS	COM	524908100	7957	123099	SH	DEFINED	01	0
LEHMAN BROTHERS HOLDINGS	COM	524908100	15240	235754	SH	DEFINED	01	0
ABN-AMRO HLD	COM	5250769	84	4422	SH	DEFINED	01	1
AHOLD (KON)	COM	5252602	65	2475	SH	DEFINED	01	1
SAPA AB	COM	5255850	1	100	SH	DEFINED	01	1
AUTOGRILL SP	COM	5256206	11	1000	SH	DEFINED	01	1
BULGARI SPA	COM	5256477	9	1000	SH	DEFINED	01	1
LENNAR	COM	526057104	2463	46685	SH	DEFINED	01	
LENNOX INTL	COM	526107107	2296	173672	SH	DEFINED	01	
LENNOX INTL	COM	526107107	10	790	SH	DEFINED	01	0
FLS INDUSTRI	COM	5263574	1	100	SH	DEFINED	01	1
SULZER MEDICA	COM	5268319	2	20	SH	DEFINED	01	1
ENDESA SA	COM	5271782	46	3103	SH	DEFINED	01	1
LEUCADIA NATL	COM	527288104	3899	109067	SH	DEFINED	01	
LEUCADIA NATL	COM	527288104	497	13900	SH	DEFINED	01	0
LEVEL 3 COMM	COM	52729N100	10	2875	SH	DEFINED	01	
ALTANA AG	COM	5273131	5	100	SH	DEFINED	01	1
DEUTSCHE	COM	5287488	17	1100	SH	DEFINED	01	1
LEXAR MEDIA INC	COM	52886P104	1	467	SH	DEFINED	01	
LEXICON GENETICS	COM	528872104	1614	170813	SH	DEFINED	01	
LEXICON GENETICS	COM	528872104	114	12100	SH	DEFINED	01	0
AUSTRIAN AIRLINES	COM	5288726	1	65	SH	DEFINED	01	1
MUNCHENER	COM	5294121	93	374	SH	DEFINED	01	1
TELECOM ITAL	COM	5297313	11	2000	SH	DEFINED	01	1
TELECOM ITAL	COM	5297506	91	11000	SH	DEFINED	01	1
LEXMARK INTL CL A	COM	529771107	22913	400747	SH	DEFINED	01	
LEXMARK INTL CL A	COM	529771107	1883	32936	SH	DEFINED	01	0
LEXMARK INTL CL A	COM	529771107	701	12248	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	1144	20000	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	2667	46650	SH	DEFINED	01	0
LG ELECTRONICS	COM	529833998	296	8724	SH	DEFINED	01	
BIC	COM	5298781	4	120	SH	DEFINED	01	1
LIBBEY	COM	529898108	1812	47038	SH	DEFINED	01	
LIBERATE TECH	COM	530129105	3	560	SH	DEFINED	01	
AUTOMATIC DATA PROCESSING	COM	53015103	268	4600	SH	DEFINED	11	1
LIBERTY CORP S C	COM	530370105	40	1000	SH	DEFINED	01	
LIBERTY CORP S C	COM	530370105	8	189	SH	DEFINED	01	
LIBERTY TX EXMPT INS	COM	530544402	29	3477	SH	DEFINED	01	0
LIBERTY MEDIA	COM	530718105	6305	498817	SH	DEFINED	01	
LIBERTY MEDIA	COM	530718105	63	5000	SH	DEFINED	01	0
LIBERTY MEDIA CL A	COM	530718105	132	10500	SH	DEFINED	01	
LIBERTY MEDIA CL A	COM	530718105	22623	1789795	SH	DEFINED	01	
LIBERTY MEDIA CL A	COM	530718105	22532	1782554	SH	DEFINED	01	0
LIBERTY PROPERTY TRU	COM	531172104	4	130	SH	DEFINED	01	
LIFEPOINT HOSP INC	COM	53219L109	48221	1304710	SH	DEFINED	01	0

LIFEPOINT HOSPITALS	COM	53219L109	52	1400	SH	DEFINED	01	
LIFEPOINT HOSPITALS	COM	53219L109	15131	409404	SH	DEFINED	01	
LIFEPOINT HOSPITALS	COM	53219L109	1031	27900	SH	DEFINED	01	0
LIFEPOINT HOSPITALS	COM	53219L109	12469	337350	SH	DEFINED	01	0
LIGHTBRIDGE INC	COM	532226107	3773	324400	SH	DEFINED	01	
LIGHTBRIDGE INC	COM	532226107	330	28400	SH	DEFINED	01	0
LIHIR GOLD	COM	532300993	1068	1300000	SH	DEFINED	01	
LIHIR GOLD	COM	532300993	855	1040740	SH	DEFINED	01	0
ELI LILLY	COM	532457108	206	2710	SH	DEFINED	01	0
LILLY (ELI)	COM	532457108	46150	605637	SH	DEFINED	01	
LILLY (ELI)	COM	532457108	23815	312529	SH	DEFINED	01	0
LILLY (ELI)	COM	532457108	5379	70590	SH	DEFINED	01	0
LIMITED	COM	532716107	20682	1155420	SH	DEFINED	01	
LIMITED	COM	532716107	2341	130762	SH	DEFINED	01	0
LIMITED	COM	532716107	5654	315892	SH	DEFINED	01	0
THE LIMITED INC	COM	532716107	703	39270	SH	DEFINED	01	
LINCARE HOLDINGS	COM	532791100	26467	975923	SH	DEFINED	01	
LINCARE HOLDINGS	COM	532791100	4217	155500	SH	DEFINED	01	0
LINCARE HOLDINGS	COM	532791100	621	22896	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	51355	1893630	SH	DEFINED	01	0
MODERN TIMES	COM	5328127	4	159	SH	DEFINED	01	1
DASSAULT SYS	COM	5330047	13	258	SH	DEFINED	01	1
ACS ACTIVIDA	COM	5333381	4	129	SH	DEFINED	01	1
LINCOLN ELECTRIC HOLDINGS	COM	533900106	5303	185597	SH	DEFINED	01	
LINCOLN ELECTRIC HOLDINGS	COM	533900106	409	14300	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	875	17240	SH	DEFINED	01	0
LINCOLN NATL	COM	534187109	302	5950	SH	DEFINED	01	
LINCOLN NATL	COM	534187109	84963	1674807	SH	DEFINED	01	
LINCOLN NATL	COM	534187109	3495	68905	SH	DEFINED	01	0
LINCOLN NATL	COM	534187109	2374	46802	SH	DEFINED	01	0
LINDE AG	COM	535055990	64	1301	SH	DEFINED	01	
LINDSAY MFG	COM	535555106	1868	76731	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	855	19330	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	3556	80426	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	128	2886	SH	DEFINED	01	0
LINENS 'N THINGS	COM	535679104	67	2200	SH	DEFINED	01	
LINENS 'N THINGS	COM	535679104	4486	146930	SH	DEFINED	01	
LION BIOSCIENCE ORD	COM	536100993	58	5800	SH	DEFINED	01	
LIQUID AUDIO	COM	53631T102	0	62	SH	DEFINED	01	
NORDEA	COM	5380031	41	7199	SH	DEFINED	01	1
LIZ CLAIBORNE	COM	539320101	305	10750	SH	DEFINED	01	
LIZ CLAIBORNE	COM	539320101	3759	132544	SH	DEFINED	01	
LIZ CLAIBORNE	COM	539320101	756	26664	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	6266	220956	SH	DEFINED	01	0
LLOYDS TSB GROUP ADR	COM	539439109	2473	59600	SH	DEFINED	01	
LLOYDS TSB GROUP	COM	539500991	15783	1537396	SH	DEFINED	01	
LLOYDS TSB GROUP	COM	539500991	4727	460390	SH	DEFINED	01	0
LLOYDS TSB GROUP	COM	539500991	11467	1116910	SH	DEFINED	01	0
LOCAL FINANCIAL	COM	539553107	2031	129050	SH	DEFINED	01	
LOCAL FINANCIAL	COM	539553107	194	12350	SH	DEFINED	01	0
LOCAL FINANCIAL CORP	COM	539553107	9	580	SH	DEFINED	01	0
LOCKHEED MARTIN	COM	539830109	29	500	SH	DEFINED	01	
LOCKHEED MARTIN	COM	539830109	132027	2292928	SH	DEFINED	01	
LOCKHEED MARTIN	COM	539830109	8030	139468	SH	DEFINED	01	0
LOCKHEED MARTIN	COM	539830109	29372	510110	SH	DEFINED	01	0
LODGENET ENT	COM	540211109	63	3700	SH	DEFINED	01	
NUTRICIA	COM	5402601	6	217	SH	DEFINED	01	1
LOEWS	COM	540424108	107018	1826863	SH	DEFINED	01	
LOEWS	COM	540424108	5699	97285	SH	DEFINED	01	0
LOEWS	COM	540424108	4406	75215	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	1488	25400	SH	DEFINED	01	0
LOGITECH INTERNATIONAL	COM	541410999	86	1819	SH	DEFINED	01	

LONE STAR STEAKHOUSE & SALOON	COM	542307103	1542	73825	SH	DEFINED	01
LONE STAR TECHNOLOG	COM	542312103	3	145	SH	DEFINED	01 0
LONE STAR TECHNOLOGIES	COM	542312103	2812	123284	SH	DEFINED	01
LONE STAR TECHNOLOGIES	COM	542312103	103	4534	SH	DEFINED	01 0
LONGS DRUG STORES	COM	543162101	43	1522	SH	DEFINED	01
LONGVIEW FIBRE	COM	543213102	18	1693	SH	DEFINED	01
LONMIN	COM	543399992	1423	84000	SH	DEFINED	01
LOOKSMART LTD	COM	543442107	1	427	SH	DEFINED	01
KAMPS AG	COM	5437078	2	200	SH	DEFINED	01 1
OM AB	COM	5437744	2	200	SH	DEFINED	01 1
METROVACESA	COM	5442685	2	128	SH	DEFINED	01 1
TELEPIZZA	COM	5443365	1	505	SH	DEFINED	01 1
ALTADIS SA	COM	5444012	16	864	SH	DEFINED	01 1
OCE NV	COM	5446751	2	197	SH	DEFINED	01 1
OYJ HARWALL	COM	5446944	4	150	SH	DEFINED	01 1
GAMBRO AB	COM	5450031	3	500	SH	DEFINED	01 1
GAMBRO AB	COM	5450053	1	200	SH	DEFINED	01 1
LOUDEYE TECHNOLOGIES	COM	545754103	0	80	SH	DEFINED	01
AKZO NOBEL N	COM	5458314	40	863	SH	DEFINED	01 1
ORKLA ASA	COM	5459715	15	835	SH	DEFINED	01 1
SKANDIA INSU	COM	5461572	15	3000	SH	DEFINED	01 1
LOUISIANA PAC.	COM	546347105	14	1320	SH	DEFINED	01 0
LOUISIANA-PACIFIC	COM	546347105	3263	303871	SH	DEFINED	01
LOUISIANA-PACIFIC	COM	546347105	284	26476	SH	DEFINED	01 0
LOUISIANA-PACIFIC	COM	546347105	286	26630	SH	DEFINED	01 0
LOUISVILLE G&E PFD	PRF	546676800	1197	12000	SH	DEFINED	01 0
ELECTROLUX A	COM	5466782	14	800	SH	DEFINED	01 1
EBRO PULEVA SA	COM	5468324	1	51	SH	DEFINED	01 1
PETROLEUM GE	COM	5469372	1	200	SH	DEFINED	01 1
TIETOENATOR	COM	5479702	5	200	SH	DEFINED	01 1
TPG NV	COM	5481558	24	1147	SH	DEFINED	01 1
LOWES COMPANIES	COM	548661107	4282	98420	SH	DEFINED	01 0
LOWE'S COMPANIES	COM	548661107	15	350	SH	DEFINED	01
LOWE'S COMPANIES	COM	548661107	22311	513015	SH	DEFINED	01
LOWE'S COMPANIES	COM	548661107	9659	222113	SH	DEFINED	01 0
LOWE'S COMPANIES	COM	548661107	26831	616941	SH	DEFINED	01 0
LUBRIZOL	COM	549271104	62	1767	SH	DEFINED	01
LUBY'S CAFETERIAS	COM	549282101	468	68803	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	94	19800	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	10984	2322309	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	218	46100	SH	DEFINED	01 0
LUCENT TECHNOLOGIES	COM	549463107	4437	938036	SH	DEFINED	01 0
LUCENT TECHNOLOGIES	COM	549463107	3860	816126	SH	DEFINED	01 0
LUCENT CVT PFD CVT	PRF	549463305	183	200	SH	DEFINED	01
VOLKSWAGEN A	COM	5497102	47	900	SH	DEFINED	01 1
VOLKSWAGEN A	COM	5497168	7	200	SH	DEFINED	01 1
ACERINOX SA	COM	5500118	5	138	SH	DEFINED	01 1
BCO BILBAO ARGENTARIA	COM	5501906	117	9860	SH	DEFINED	01 1
VALLEHERMOSO	COM	5504789	2	304	SH	DEFINED	01 1
PIN-PRINTEMP	COM	5505072	35	299	SH	DEFINED	01 1
LYDALL	COM	550819106	693	48841	SH	DEFINED	01
BUHRMANN NV	COM	5516751	3	232	SH	DEFINED	01 1
WILLIAM LYON HOMES	COM	552074106	886	47000	SH	DEFINED	01
WILLIAM LYON HOMES	COM	552074106	5	260	SH	DEFINED	01 0
WILLIAM LYON HOMES	COM	552074106	89	4700	SH	DEFINED	01 0
LYONDELL CHEMICAL	COM	552078107	795	47828	SH	DEFINED	01
M-CELL LTD	COM	552600991	1730	1478300	SH	DEFINED	01
M-CELL LTD	COM	552600991	50	42600	SH	DEFINED	01 0
M&T BANK	COM	55261F104	1382	17198	SH	DEFINED	01
MAF BANCORP	COM	55261R108	3555	100876	SH	DEFINED	01
MAF BANCORP	COM	55261R108	132	3743	SH	DEFINED	01 0
MBIA	COM	55262C100	22045	403095	SH	DEFINED	01

MBIA	COM	55262C100	2883	52719	SH	DEFINED	01	0
MBIA	COM	55262C100	734	13415	SH	DEFINED	01	0
MBNA	COM	55262L100	4573	118566	SH	DEFINED	01	
MBNA	COM	55262L100	322078	8350497	SH	DEFINED	01	
MBNA	COM	55262L100	517	13406	SH	DEFINED	01	0
MBNA	COM	55262L100	9293	240942	SH	DEFINED	01	0
MBNA	COM	55262L100	65756	1704846	SH	DEFINED	01	0
M.D.C. HOLDINGS	COM	552676108	6064	140382	SH	DEFINED	01	
M.D.C. HOLDINGS	COM	552676108	161	3730	SH	DEFINED	01	0
MDC HOLDINGS INC	COM	552676108	12	268	SH	DEFINED	01	0
MDU RESOURCES GROUP	COM	552690109	31973	1031385	SH	DEFINED	01	
MCSI INC	COM	55270M108	524	44000	SH	DEFINED	01	
MCSI INC	COM	55270M108	5	400	SH	DEFINED	01	0
MCSI INC	COM	55270M108	48	4000	SH	DEFINED	01	0
MEMC ELECTRONIC MAT	COM	552715104	1	164	SH	DEFINED	01	
MGIC INVESTMENT	COM	552848103	183	2674	SH	DEFINED	01	
MGIC INVESTMENT	COM	552848103	1858	27157	SH	DEFINED	01	0
MGIC INVESTMENT	COM	552848103	67	975	SH	DEFINED	01	0
BANC NAZIO	COM	5528604	6	2672	SH	DEFINED	01	1
MGI PHARMA	COM	552880106	1016	73816	SH	DEFINED	01	
DAIMLERCHRYS	COM	5529027	132	2900	SH	DEFINED	01	1
MGM MIRAGE	COM	552953101	3677	101490	SH	DEFINED	01	
MGM MIRAGE	COM	552953101	3804	105000	SH	DEFINED	01	0
M/I SCHOTTENSTEIN HM	COM	55305B101	9	165	SH	DEFINED	01	0
MKS INSTRUMENT INC	COM	55306N104	12	345	SH	DEFINED	01	
MM02 PLC	COM	553095993	11	11100	SH	DEFINED	01	
SWISSCOM AG	COM	5533976	45	150	SH	DEFINED	01	1
MPS GROUP	COM	553409103	3440	393171	SH	DEFINED	01	
MPS GROUP	COM	553409103	247	28200	SH	DEFINED	01	0
MRV COMMUNICATIONS	COM	553477100	1	424	SH	DEFINED	01	
MRO SOFTWARE	COM	55347W105	1363	109538	SH	DEFINED	01	
MRO SOFTWARE	COM	55347W105	48	3850	SH	DEFINED	01	0
MRO SOFTWARE INC	COM	55347W105	5	470	SH	DEFINED	01	0
MSC.SOFTWARE CORP	COM	553531104	6	270	SH	DEFINED	01	0
MTI TECHOLOGY CORP	COM	553903105	0	136	SH	DEFINED	01	
DROTT AB-B SHS	COM	5541087	3	300	SH	DEFINED	01	1
MACDERMID	COM	554273102	2134	98542	SH	DEFINED	01	
MACERICH CO	COM	554382101	3	99	SH	DEFINED	01	
MACK-CALI REALTY	COM	554489104	8	223	SH	DEFINED	01	
SECURITAS	COM	5554041	20	1000	SH	DEFINED	01	1
AUTOSTRADE SPA	COM	5554654	26	3448	SH	DEFINED	01	1
SAN PAOLO-IM	COM	5556575	40	3400	SH	DEFINED	01	1
SONERA OYJ	COM	5556586	9	1900	SH	DEFINED	01	1
MACROVISION	COM	555904101	52	1940	SH	DEFINED	01	
MACRO MEDIA	COM	556100105	35	1700	SH	DEFINED	01	
MACRO MEDIA	COM	556100105	44	2154	SH	DEFINED	01	
KON VENDEX KBB	COM	5562389	3	231	SH	DEFINED	01	1
STEVEN MADDEN LTD	COM	556269108	3071	175500	SH	DEFINED	01	
STEVEN MADDEN LTD	COM	556269108	270	15400	SH	DEFINED	01	0
MAN AG ORD N	COM	5563520	5	200	SH	DEFINED	01	1
MAN AG NON V	COM	5563531	2	100	SH	DEFINED	01	1
MAGELLAN HEALTH SERVICES	COM	559079108	1141	200130	SH	DEFINED	01	
MAGELLAN HEALTH SERVICES	COM	559079108	104	18270	SH	DEFINED	01	0
MAGELLAN HEALTH SVS	COM	559079108	2	320	SH	DEFINED	01	0
MAGNA ENTERTAINMENT	COM	559211107	8	1000	SH	DEFINED	01	
MAGNA ENTERTAINMENT	COM	559211107	354	43700	SH	DEFINED	01	
MAGNA INTERNATIONAL	COM	559222997	1113	15200	SH	DEFINED	01	
MAGNETEK	COM	559424106	12	1000	SH	DEFINED	01	
MAGNETEK	COM	559424106	806	68881	SH	DEFINED	01	
UCB	COM	5596991	18	466	SH	DEFINED	01	1
MAIL WELL INC	COM	560321200	1	153	SH	DEFINED	01	
WCM	COM	5604816	5	533	SH	DEFINED	01	1

MALAYAN BANKING BHD	COM	560801995	4041	1687600	SH	DEFINED	01
MALAYAN BANKING BHD	COM	560801995	125	52400	SH	DEFINED	01 0
MAN AG	COM	561500992	152	6030	SH	DEFINED	01
MANAGEMENT NETWORK	COM	561693102	511	93000	SH	DEFINED	01
MANAGEMENT NETWORK	COM	561693102	1	250	SH	DEFINED	01 0
MANAGEMENT NETWORK	COM	561693102	46	8300	SH	DEFINED	01 0
MANDALAY RESORT GROUP	COM	562567107	81	2648	SH	DEFINED	01
MANDALAY RESORT GRP	COM	562567107	829	27000	SH	DEFINED	01
MANHATTAN ASS	COM	562750109	4	105	SH	DEFINED	01 0
MANHATTAN ASSOCIATES	COM	562750109	7096	186246	SH	DEFINED	01
MANHATTAN ASSOCIATES	COM	562750109	223	5850	SH	DEFINED	01 0
MANITOWOC	COM	563571108	5854	148182	SH	DEFINED	01
MANITOWOC	COM	563571108	275	6968	SH	DEFINED	01 0
MANITOWOC CO.	COM	563571108	15	390	SH	DEFINED	01 0
THYSSENKRUPP AG	COM	5636927	24	1500	SH	DEFINED	01 1
MANOR CARE	COM	564055101	33	1400	SH	DEFINED	01
MANOR CARE	COM	564055101	59	2539	SH	DEFINED	01
MANOR CARE	COM	564055101	604	25944	SH	DEFINED	01 0
MANOR CARE	COM	564055101	22	930	SH	DEFINED	01 0
UNILEVER NV	COM	5640898	100	1750	SH	DEFINED	01 1
NAVISION	COM	5641125	3	100	SH	DEFINED	01 1
CARREFOUR	COM	5641567	79	1675	SH	DEFINED	01 1
MANPOWER	COM	56418H100	5542	142544	SH	DEFINED	01
MANPOWER	COM	56418H100	7387	190000	SH	DEFINED	01 0
MANUF HOME	COM	564682102	3	88	SH	DEFINED	01
MANULIFE FINANCIAL CORP	COM	564765998	164	6000	SH	DEFINED	01
MANUGISTICS GROUP	COM	565011103	45543	2120219	SH	DEFINED	01
MANUGISTICS GROUP	COM	565011103	2943	137000	SH	DEFINED	01 0
MANUGISTICS GROUP	COM	565011103	18889	879365	SH	DEFINED	01 0
MANUGISTICS GROUP IN	COM	565011103	1589	73950	SH	DEFINED	01 0
GAS NATURAL	COM	5650422	18	1054	SH	DEFINED	01 1
MAP INFO	COM	565105103	459	45876	SH	DEFINED	01
EFG EUROBANK	COM	5654316	7	600	SH	DEFINED	01 1
MARATHON OIL	COM	565849106	46088	1600287	SH	DEFINED	01
MARATHON OIL	COM	565849106	2465	85613	SH	DEFINED	01 0
MARATHON OIL	COM	565849106	4021	139605	SH	DEFINED	01 0
MARCUS	COM	566330106	1446	89717	SH	DEFINED	01
PREUSSAG AG	COM	5666292	15	500	SH	DEFINED	01 1
REPSOL SA (R	COM	5669354	45	3602	SH	DEFINED	01 1
WOLTERS KLUW	COM	5671519	18	865	SH	DEFINED	01 1
SANOFI-SYNTH	COM	5671735	98	1521	SH	DEFINED	01 1
MARIMBA	COM	56781Q109	0	65	SH	DEFINED	01
CHARLES VOEGELE HOLDING AG	COM	5682577	1	21	SH	DEFINED	01 1
GRUPO DRAGAD	COM	5687000	5	405	SH	DEFINED	01 1
HENNES & MAU	COM	5687431	39	1925	SH	DEFINED	01 1
AGFA GEVAERT	COM	5689051	5	325	SH	DEFINED	01 1
ASSA ABLOY	COM	5698789	11	800	SH	DEFINED	01 1
TDC A/S	COM	5698790	16	500	SH	DEFINED	01 1
WIENERBERGER AG	COM	5699373	3	162	SH	DEFINED	01 1
SVENSKA	COM	5703661	27	1900	SH	DEFINED	01 1
SVENSKA HANDELSBANKEN-B SHS	COM	5703672	1	100	SH	DEFINED	01 1
MARKEL	COM	570535104	228	1120	SH	DEFINED	01
BCO SANT CEN	COM	5705946	112	13324	SH	DEFINED	01 1
MARKETWATCH.COM INC	COM	570619106	0	40	SH	DEFINED	01
MARKETSOFT CV	PRF	570620XX7	4510	924180	SH	DEFINED	01
MARKETSOFT CV	PRF	570620XX7	5490	1125000	SH	DEFINED	01 0
MARKS & SPENCER GROUP PLC	COM	570697508	17374	3167079	SH	DEFINED	01
MARKS & SPENCER GROUP PLC	COM	570697508	22917	4177438	SH	DEFINED	01 0
MARKS & SPENCER GROUP PLC REDE	COM	570697557	3730	3823786	SH	DEFINED	01
MARKS & SPENCER GROUP PLC REDE	COM	570697557	5034	5160365	SH	DEFINED	01 0
METSO OYJ	COM	5713422	4	300	SH	DEFINED	01 1
MARS SERIES G	PRF	571650993	2380	2380000	SH	DEFINED	01

MARS SERIES G		PRF	571650993	4760	4760000	SH	DEFINED	01 0
MARS INC. CVT PFD	CVT PFD	PRF	571650XX3	3000	2702703	SH	DEFINED	01 0
MARS CV SERIES D		PRF	571650XY1	2143	2142857	SH	DEFINED	01
MARS CV SERIES D		PRF	571650XY1	2619	2619048	SH	DEFINED	01 0
MARSH & MCLENNAN		COM	571748102	39	350	SH	DEFINED	01
MARSH & MCLENNAN		COM	571748102	394844	3502251	SH	DEFINED	01
MARSH & MCLENNAN		COM	571748102	8173	72491	SH	DEFINED	01 0
MARSH & MCLENNAN		COM	571748102	132537	1175598	SH	DEFINED	01 0
MARSH MCLENNAN CO		COM	571748102	29078	257925	SH	DEFINED	01 0
MARSHALL & ILSLEY		COM	571834100	163	2621	SH	DEFINED	01
MARSHALL & ILSLEY		COM	571834100	1688	27125	SH	DEFINED	01 0
MARSHALL & ILSLEY		COM	571834100	61	973	SH	DEFINED	01 0
MARRIOTT INTL CL A		COM	571903202	231034	5139789	SH	DEFINED	01
MARRIOTT INTL CL A		COM	571903202	221	4909	SH	DEFINED	01 0
MARRIOTT INTL CL A		COM	571903202	2745	61076	SH	DEFINED	01 0
MARRIOTT INTL CL A		COM	571903202	59104	1314891	SH	DEFINED	01 0
MLP AG		COM	5720273	6	84	SH	DEFINED	01 1
BPI SGPS		COM	5721759	3	1462	SH	DEFINED	01 1
HUGO BOSS VZ		COM	5726709	3	149	SH	DEFINED	01 1
SIEMENS AG		COM	5727973	186	2800	SH	DEFINED	01 1
MARTEK BIOSCIENCES		COM	572901106	1259	40000	SH	DEFINED	01
AGUAS DE		COM	5729065	4	328	SH	DEFINED	01 1
TELEFONICA S		COM	5732524	157	13968	SH	DEFINED	01 1
QIAGEN NV		COM	5732825	5	307	SH	DEFINED	01 1
MARTIN MARIETTA MATE		COM	573284106	422	10000	SH	DEFINED	01
MARTIN MARIETTA MATE		COM	573284106	1281	30332	SH	DEFINED	01 0
MARTIN MARIETTA MATERIALS		COM	573284106	39452	934467	SH	DEFINED	01
MARTIN MARIETTA MATERIALS		COM	573284106	2664	63100	SH	DEFINED	01 0
MARTIN MARIETTA MATERIALS		COM	573284106	43186	1022886	SH	DEFINED	01 0
BUDERUS ORD		COM	5733486	2	100	SH	DEFINED	01 1
MARUICHI STEEL TUBE LTD		COM	573820990	206	20000	SH	DEFINED	01
SOL MELIA SA		COM	5738298	3	404	SH	DEFINED	01 1
LINDE AG		COM	5740817	15	300	SH	DEFINED	01 1
MASCO		COM	574599106	12412	452182	SH	DEFINED	01
MASCO		COM	574599106	3193	116305	SH	DEFINED	01 0
MASCO		COM	574599106	12056	439173	SH	DEFINED	01 0
FIAT SPA		COM	5748521	14	1000	SH	DEFINED	01 1
FIAT SPA-PRIV		COM	5748554	2	210	SH	DEFINED	01 1
DEUTSCHE BAN		COM	5750355	113	1750	SH	DEFINED	01 1
DYCKERHOFF A		COM	5761573	2	128	SH	DEFINED	01 1
MASSEY ENERGY		COM	576206106	3883	229796	SH	DEFINED	01
MASTEC INC.	MTZ	COM	576323109	2	277	SH	DEFINED	01
MATERIAL SCIENCES		COM	576674105	472	45147	SH	DEFINED	01
MATRIA HEALTHCARE IN		COM	576817209	34	1400	SH	DEFINED	01
MATRIXONE		COM	57685P304	536	60116	SH	DEFINED	01
MATSUSHITA ELECTRIC INDUSTRIAL		COM	576879100	195	16000	SH	DEFINED	01
MATTEL		COM	577081102	4	200	SH	DEFINED	01
MATTEL		COM	577081102	102574	4921947	SH	DEFINED	01
MATTEL		COM	577081102	2279	109376	SH	DEFINED	01 0
MATTEL		COM	577081102	17958	861675	SH	DEFINED	01 0
MATTEL INC.		COM	577081102	2719	130543	SH	DEFINED	01 0
MAXTOR CORP		COM	577729205	85	12300	SH	DEFINED	01
MAXTOR CORP		COM	577729205	541	77860	SH	DEFINED	01
MAXIM INTEGRATED		COM	57772K101	154082	2765805	SH	DEFINED	01 0
MAXIM INTEGRATED PRODUCTS		COM	57772K101	393721	7067314	SH	DEFINED	01
MAXIM INTEGRATED PRODUCTS		COM	57772K101	14410	258654	SH	DEFINED	01 0
MAXIM INTEGRATED PRODUCTS		COM	57772K101	106231	1906870	SH	DEFINED	01 0
MAXIM PHARMACEUTICAL		COM	57772M107	1	134	SH	DEFINED	01
MAXWELL SHOE CL A		COM	577766108	4886	305400	SH	DEFINED	01
MAXWELL SHOE CL A		COM	577766108	517	32300	SH	DEFINED	01 0
MAXWELL SHOE INC - A		COM	577766108	14	880	SH	DEFINED	01 0
MAXYGEN		COM	577776107	1	69	SH	DEFINED	01

MAY DEPT STORES	COM	577778103	348	10000	SH	DEFINED	01
MAY DEPT STORES	COM	577778103	13322	382278	SH	DEFINED	01
MAY DEPT STORES	COM	577778103	383	11000	SH	DEFINED	01 0
MAY DEPT STORES	COM	577778103	3186	91432	SH	DEFINED	01 0
MAY DEPT STORES	COM	577778103	93	2664	SH	DEFINED	01 0
MAVERICK TUBE CORP	COM	577914104	976	59800	SH	DEFINED	01
MAXIMUS	COM	577933104	2189	71238	SH	DEFINED	01
MAYTAG	COM	578592107	16123	364353	SH	DEFINED	01
MAYTAG	COM	578592107	1547	34957	SH	DEFINED	01 0
MAYTAG	COM	578592107	12240	276598	SH	DEFINED	01 0
EPCOS AG	COM	5785993	7	142	SH	DEFINED	01 1
KLM	COM	5786491	2	131	SH	DEFINED	01 1
KARSTADT AG	COM	5786565	10	300	SH	DEFINED	01 1
FOM CONST Y	COM	5787115	7	283	SH	DEFINED	01 1
MCAFEE.COM CORP	COM	579062100	576	35000	SH	DEFINED	01
KONE CORP	COM	5792528	4	40	SH	DEFINED	01 1
LONZA GROUP AG	COM	5794223	13	20	SH	DEFINED	01 1
MCCLATCHY CO HOLDING	COM	579489105	1434	24152	SH	DEFINED	01
TOP DANMARK AS	COM	5797147	2	100	SH	DEFINED	01 1
MCCORMICK	COM	579780206	122	2383	SH	DEFINED	01
MCDATA CL B	COM	580031102	9332	771183	SH	DEFINED	01
MCDATA CL B	COM	580031102	1071	88500	SH	DEFINED	01 0
MCDATA CL B	COM	580031102	242	19951	SH	DEFINED	01 0
MCDATA CORP - CL B	COM	580031102	469	38789	SH	DEFINED	01 0
MCDATA CL A	COM	580031201	613	51659	SH	DEFINED	01
MCDATA CORPORATION-A	COM	580031201	25	2061	SH	DEFINED	01
MCDERMOTT INTL	COM	580037109	832	53500	SH	DEFINED	01
MCDERMOTT INTL	COM	580037109	38905	2501927	SH	DEFINED	01
MCDERMOTT INTL	COM	580037109	243	15635	SH	DEFINED	01 0
MCDERMOTT INTL	COM	580037109	3713	238761	SH	DEFINED	01 0
MCDONALDS	COM	580135101	83	3000	SH	DEFINED	01 0
MCDONALD'S	COM	580135101	21945	790807	SH	DEFINED	01
MCDONALD'S	COM	580135101	9628	346955	SH	DEFINED	01 0
MCDONALD'S	COM	580135101	17615	634789	SH	DEFINED	01 0
BRISA(AUTO-E	COM	5803925	8	1750	SH	DEFINED	01 1
COLRUYT SA	COM	5806225	4	93	SH	DEFINED	01 1
MCGRAW-HILL COMPANIES	COM	580645109	102	1500	SH	DEFINED	01
MCGRAW-HILL COMPANIES	COM	580645109	97768	1432492	SH	DEFINED	01
MCGRAW-HILL COMPANIES	COM	580645109	3346	49019	SH	DEFINED	01 0
MCGRAW-HILL COMPANIES	COM	580645109	8067	118190	SH	DEFINED	01 0
MCGRAW-HILL COS INC	COM	580645109	116	1700	SH	DEFINED	01 0
MCK COMMUNICATIONS	COM	581243102	0	4	SH	DEFINED	01
BCO COM PORT	COM	5812493	20	5594	SH	DEFINED	01 1
TERRA NETWORKS	COM	5813720	5	575	SH	DEFINED	01 1
MCKESSON CORP	COM	58155Q103	27649	738811	SH	DEFINED	01 0
MCKESSON HBOC	COM	58155Q103	34	900	SH	DEFINED	01
MCKESSON HBOC	COM	58155Q103	4840	129308	SH	DEFINED	01
MCKESSON HBOC	COM	58155Q103	2877	76845	SH	DEFINED	01 0
MCKESSON HBOC	COM	58155Q103	59425	1587614	SH	DEFINED	01 0
PORTUGAL TELECOM SGPS SA	COM	5817186	22	2994	SH	DEFINED	01 1
MCLEOD	COM	582266102	0	2746	SH	DEFINED	01
BEKAERT SA	COM	5827431	2	51	SH	DEFINED	01 1
MEADE INSTRUMENTS	COM	583062104	181	50541	SH	DEFINED	01
MEADWESTVACO	COM	583334107	164	4954	SH	DEFINED	01
MEADWESTVACO	COM	583334107	1669	50338	SH	DEFINED	01 0
MEADWESTVACO	COM	583334107	60	1806	SH	DEFINED	01 0
GRUPPO ED	COM	5836200	3	833	SH	DEFINED	01 1
MEDAREX	COM	583916101	205	12718	SH	DEFINED	01
MED-DESIGN	COM	583926100	253	18000	SH	DEFINED	01
MEDCATH CORP	COM	58404W109	803	46000	SH	DEFINED	01
MEDCATH CORP	COM	58404W109	1	70	SH	DEFINED	01 0
MEDCATH CORP	COM	58404W109	75	4300	SH	DEFINED	01 0

DEUTSCHE TEL	COM	5842359	115	7637	SH	DEFINED	01	1
SEAT-PAGINE SPA	COM	5843642	7	8793	SH	DEFINED	01	1
MEDIA GENERAL CL A	COM	584404107	190	3000	SH	DEFINED	01	
MEDIA GENERAL CL A	COM	584404107	57	911	SH	DEFINED	01	
MEDIACOM COMM CORP	COM	58446K105	78	5600	SH	DEFINED	01	
MEDIACOM COMM CORP	COM	58446K105	5	324	SH	DEFINED	01	
MEDIASET SPA	COM	584475990	289	33684	SH	DEFINED	01	
MEDICALOGIC/MEDSCAPE INC	COM	584642102	0	126	SH	DEFINED	01	
MEDICIS PHARMACEUTICAL CL A	COM	584690309	6326	113984	SH	DEFINED	01	
MEDIMMUNE	COM	584699102	105641	2685977	SH	DEFINED	01	
MEDIMMUNE	COM	584699102	6085	154723	SH	DEFINED	01	0
MEDIMMUNE	COM	584699102	42101	1070471	SH	DEFINED	01	0
MEDIMMUNE INC	COM	584699102	116376	2958981	SH	DEFINED	01	0
MEDQUIST INC	COM	584949101	6	216	SH	DEFINED	01	
MEDTRONIC	COM	585055106	9416	208276	SH	DEFINED	01	
MEDTRONIC	COM	585055106	420789	9307398	SH	DEFINED	01	
MEDTRONIC	COM	585055106	28070	620921	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	14800	327377	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	101597	2247218	SH	DEFINED	01	0
MEDTRONIC INC	COM	585055106	1881	41600	SH	DEFINED	11	1
MEDTRONIC INC	COM	585055106	17975	397600	SH	DEFINED	11	1
MEDICAL INSTRUMENTS	COM	58505Y103	469	36200	SH	DEFINED	01	
ACCOR	COM	5852842	24	586	SH	DEFINED	01	1
MELLON FINANCIAL	COM	58551A108	14038	363770	SH	DEFINED	01	
MELLON FINANCIAL	COM	58551A108	4575	118564	SH	DEFINED	01	0
MELLON FINANCIAL	COM	58551A108	14635	379254	SH	DEFINED	01	0
MEMBERWORKS	COM	586002107	3200	169068	SH	DEFINED	01	
MEN'S WEARHOUSE	COM	587118100	3042	130263	SH	DEFINED	01	
MENTOR	COM	587188103	6020	166859	SH	DEFINED	01	
MENTOR	COM	587188103	307	8500	SH	DEFINED	01	0
MENTOR CORP MN	COM	587188103	6	180	SH	DEFINED	01	0
MENTOR GRAPHICS	COM	587200106	48	2282	SH	DEFINED	01	
MERCANTILE BANKSHARES	COM	587405101	101	2334	SH	DEFINED	01	
MERCATOR SOFTWARE INC	COM	587587106	0	74	SH	DEFINED	01	
INFINEON TECH	COM	5889505	12	520	SH	DEFINED	01	1
MERCK	COM	589331107	478	8300	SH	DEFINED	01	0
MERCK & CO	COM	589331107	113109	1964379	SH	DEFINED	01	
MERCK & CO	COM	589331107	36131	627483	SH	DEFINED	01	0
MERCK & CO	COM	589331107	16358	284085	SH	DEFINED	01	0
MERCK KGAA	COM	589359991	346	11400	SH	DEFINED	01	
MERCURY COMP SYS INC	COM	589378108	3	95	SH	DEFINED	01	0
MERCURY COMPUTER SYSTEMS	COM	589378108	3671	114869	SH	DEFINED	01	
MERCURY COMPUTER SYSTEMS	COM	589378108	86	2700	SH	DEFINED	01	0
MERCURY GENERAL CORP	COM	589400100	6	129	SH	DEFINED	01	
MERCURY INTERACTIVE	COM	589405109	1506	40000	SH	DEFINED	01	
MERCURY INTERACTIVE	COM	589405109	14058	373386	SH	DEFINED	01	
MERCURY INTERACTIVE	COM	589405109	7914	210200	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	956	25370	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	21691	576152	SH	DEFINED	01	0
MEREDITH	COM	589433101	53	1255	SH	DEFINED	01	
MEREDITH	COM	589433101	532	12508	SH	DEFINED	01	0
MEREDITH	COM	589433101	19	448	SH	DEFINED	01	0
MERISTAR HOSPITALITY	COM	58984Y103	6	309	SH	DEFINED	01	
MERIDIAN GOLD	COM	589975101	7	480	SH	DEFINED	01	
MERIX	COM	590049102	1778	95140	SH	DEFINED	01	
MERIX	COM	590049102	145	7760	SH	DEFINED	01	0
MERIX CORP	COM	590049102	2	130	SH	DEFINED	01	0
MERRILL LYNCH	COM	590188108	8	150	SH	DEFINED	01	
MERRILL LYNCH	COM	590188108	43340	782580	SH	DEFINED	01	
MERRILL LYNCH	COM	590188108	12411	224102	SH	DEFINED	01	0
MERRILL LYNCH	COM	590188108	48358	873191	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	166	3000	SH	DEFINED	01	0

NOKIA (AB) O	COM	5902941	301	14228	SH	DEFINED	01 1
MESA AIR GROUP	COM	590479101	1137	101518	SH	DEFINED	01
METASOLV INC	COM	59139P104	905	120069	SH	DEFINED	01
METASOLV INC	COM	59139P104	1	170	SH	DEFINED	01 0
METASOLV INC	COM	59139P104	67	8900	SH	DEFINED	01 0
METHODE ELECTRONICS CL A	COM	591520200	1373	110305	SH	DEFINED	01
METLIFE	COM	59156R108	25565	811579	SH	DEFINED	01
METLIFE	COM	59156R108	6736	213858	SH	DEFINED	01 0
METLIFE	COM	59156R108	16323	518191	SH	DEFINED	01 0
METLIFE CAPITAL 8.00% CM PRF	COM	59156R207	29355	300000	SH	DEFINED	01
METRICOM INC	COM	591596101	0	70	SH	DEFINED	01
METRIS COMPANIES	COM	591598107	1757	87850	SH	DEFINED	01
METRIS COMPANIES	COM	591598107	88	4400	SH	DEFINED	01 0
METRO GOLDWYN MAYER	COM	591610100	108	6500	SH	DEFINED	01
METRO GOLDWYN MAYER	COM	591610100	8	493	SH	DEFINED	01
METRO ONE TELECOMMUNICATIONS	COM	59163F105	1894	74706	SH	DEFINED	01
METROMEDIA FIBER NET	COM	591689104	0	1037	SH	DEFINED	01
METROMEDIA FIBER NET	COM	591689104	6	57420	SH	DEFINED	01 0
METTLER-TOLEDO INTL	COM	592688105	647	14300	SH	DEFINED	01
AEGON NV	COM	5927375	88	3603	SH	DEFINED	01 1
MICHAELS STORES	COM	594087108	11213	296635	SH	DEFINED	01
MICHAELS STORES	COM	594087108	238	6300	SH	DEFINED	01 0
MICHAELS STORES INC	COM	594087108	10	275	SH	DEFINED	01 0
MICHELIN B	COM	594100992	127	3336	SH	DEFINED	01
MICREL	COM	594793101	22001	872352	SH	DEFINED	01
MICREL	COM	594793101	720	28582	SH	DEFINED	01 0
MICREL	COM	594793101	1211	48000	SH	DEFINED	01 0
MICREL	COM	594793101	14157	561315	SH	DEFINED	01 0
MICROS SYSTEMS	COM	594901100	1369	53798	SH	DEFINED	01
MICROSOFT	COM	594918104	24917	413158	SH	DEFINED	01
MICROSOFT	COM	594918104	1199374	19886828	SH	DEFINED	01
MICROSOFT	COM	594918104	139618	2314878	SH	DEFINED	01 0
MICROSOFT	COM	594918104	89895	1490536	SH	DEFINED	01 0
MICROSOFT	COM	594918104	369749	6130815	SH	DEFINED	01 0
MICROSOFT CORPORATION	COM	594918104	4193	69526	SH	DEFINED	11 1
MICROSOFT CORPORATION	COM	594918104	21480	356146	SH	DEFINED	11 1
ASML HOLDINGS NV	COM	5949368	33	1326	SH	DEFINED	01 1
MICRO STRATEGY	COM	594972101	0	52	SH	DEFINED	01
MICRO-CHIP	COM	595017104	66341	1585932	SH	DEFINED	01 0
MICROCHIP TECHNOLOGY	COM	595017104	64800	1549145	SH	DEFINED	01
MICROCHIP TECHNOLOGY	COM	595017104	5897	140975	SH	DEFINED	01 0
MICROCHIP TECHNOLOGY	COM	595017104	42964	1027108	SH	DEFINED	01 0
MICROMUSE	COM	595094103	13	1500	SH	DEFINED	01
MICROMUSE	COM	595094103	354	40501	SH	DEFINED	01
MICRON TECHNOLOGIES	COM	595112103	211	6400	SH	DEFINED	11 1
MICRON TECHNOLOGY	COM	595112103	3	100	SH	DEFINED	01
MICRON TECHNOLOGY	COM	595112103	30244	919244	SH	DEFINED	01
MICRON TECHNOLOGY	COM	595112103	41781	1269905	SH	DEFINED	01 0
MICRON TECHNOLOGY	COM	595112103	5795	176157	SH	DEFINED	01 0
MICRON TECHNOLOGY	COM	595112103	6658	202358	SH	DEFINED	01 0
MICROSEMI	COM	595137100	3052	187033	SH	DEFINED	01
MICROSEMI	COM	595137100	46	2826	SH	DEFINED	01 0
MICROSEMI CORP	COM	595137100	2	130	SH	DEFINED	01 0
MICROTUNE	COM	59514P109	5254	365601	SH	DEFINED	01
MICROTUNE	COM	59514P109	110	7670	SH	DEFINED	01 0
MICROTUNE INC	COM	59514P109	2	170	SH	DEFINED	01 0
MID-AMERICA APT	COM	59522J103	2	87	SH	DEFINED	01
MID ATLANTIC MEDICAL	COM	59523C107	4	140	SH	DEFINED	01 0
MID ATLANTIC MEDICAL SERVICES	COM	59523C107	31	1100	SH	DEFINED	01
MID ATLANTIC MEDICAL SERVICES	COM	59523C107	8375	293848	SH	DEFINED	01
MID ATLANTIC MEDICAL SERVICES	COM	59523C107	225	7900	SH	DEFINED	01 0
NORDEA AB	COM	5952496	8	1501	SH	DEFINED	01 1

ISS INTERNAT	COM	5952816	5	100	SH	DEFINED	01	1
TISCALI SPA -- (EUR)	COM	5953529	2	204	SH	DEFINED	01	1
KON KPN NV	COM	5956078	24	4763	SH	DEFINED	01	1
MIDAMERICAN ENERGY	PRF	595620204	2411	23345	SH	DEFINED	01	
MIDAMERICAN ENERGY	PRF	595620204	5050	48891	SH	DEFINED	01	0
MIDAS INC	COM	595626102	652	45731	SH	DEFINED	01	
S&P MID-CAP 400 DEPOSITARY REC	COM	595635103	593	5994	SH	DEFINED	01	
ERICSSON(LM)	COM	5959378	99	23500	SH	DEFINED	01	1
WILLIAM DEMANT	COM	5961544	5	200	SH	DEFINED	01	1
STM MICROELECTRONICS	COM	5962332	66	1968	SH	DEFINED	01	1
SANDVIK AB	COM	5963108	14	600	SH	DEFINED	01	1
VESTAS WIND	COM	5964651	9	270	SH	DEFINED	01	1
SOC GENERALE	COM	5966516	67	1066	SH	DEFINED	01	1
MIDDLESEX WATER CO	COM	596680108	84	3600	SH	DEFINED	01	
WM-DATA AB	COM	5970465	3	1000	SH	DEFINED	01	1
GETRONICS NV	COM	5971424	3	808	SH	DEFINED	01	1
SONAE SGPS S	COM	5973992	5	5779	SH	DEFINED	01	1
MIDLAND CO.	COM	597486109	10	230	SH	DEFINED	01	0
ALCATEL "A" SHARES	COM	5975006	49	3408	SH	DEFINED	01	1
BANCA POPOLARE-CARIRE SPA	COM	5975062	8	5099	SH	DEFINED	01	1
ITALCEMENT SPA	COM	5975932	5	520	SH	DEFINED	01	1
TELIA AB	COM	5978384	16	4400	SH	DEFINED	01	1
MIDWEST EXPRESS	COM	597911106	776	42429	SH	DEFINED	01	
GIVAUDAN	COM	5980613	7	22	SH	DEFINED	01	1
SERONO	COM	5981070	9	10	SH	DEFINED	01	1
MIDWAY GAMES	COM	598148104	1893	140600	SH	DEFINED	01	
DANONE	COM	5981810	46	393	SH	DEFINED	01	1
ZURICH FINANCIAL SERVICES GRP	COM	5983816	56	243	SH	DEFINED	01	1
KON PHILIPS ELECTRONICS NV	COM	5986622	123	4028	SH	DEFINED	01	1
MILACRON INC	COM	598709103	3761	257800	SH	DEFINED	01	
MILACRON INC	COM	598709103	3720	255000	SH	DEFINED	01	0
TF1-TV	COM	5997118	5	176	SH	DEFINED	01	1
MILLENIUM PHARMACEUTICALS	COM	599902103	1033	46333	SH	DEFINED	01	
MILLENIUM CHEM INC	COM	599903101	3	208	SH	DEFINED	01	
ASM PACIFIC TECHNOLOGY	COM	6002453	2	1000	SH	DEFINED	01	1
MILLER (MILLER)	COM	600544100	3628	152562	SH	DEFINED	01	
MILLER (MILLER)	COM	600544100	5945	250000	SH	DEFINED	01	0
MILLIPORE	COM	601073109	5996	135541	SH	DEFINED	01	
MILLIPORE	COM	601073109	535	12103	SH	DEFINED	01	0
MILLIPORE	COM	601073109	19	434	SH	DEFINED	01	0
MILLIPORE CORP	COM	601073109	2510	56760	SH	DEFINED	01	0
AJINOMOTO CO	COM	6010906	18	2000	SH	DEFINED	01	1
MILLS	COM	601148109	2	74	SH	DEFINED	01	
ALPS ELECTRIC	COM	6021500	12	1000	SH	DEFINED	01	1
AMADA CO	COM	6022105	5	1000	SH	DEFINED	01	1
MINEFINDERS RESTRICTED SPECIAL	COM	602500993	249	125000	SH	DEFINED	01	
MINERALS TECHNOLOGIE	COM	603158106	14	270	SH	DEFINED	01	0
MINERALS TECHNOLOGIES	COM	603158106	37	700	SH	DEFINED	01	
MINERALS TECHNOLOGIES	COM	603158106	42	794	SH	DEFINED	01	
FUJI TELEVISION NETWORK, INC.	COM	6036582	5	1	SH	DEFINED	01	1
MINNESOTA MINING & MFG	COM	604059105	17	150	SH	DEFINED	01	
MINNESOTA MINING & MFG	COM	604059105	563161	4896645	SH	DEFINED	01	
MINNESOTA MINING & MFG	COM	604059105	12430	108075	SH	DEFINED	01	0
MINNESOTA MINING & MFG	COM	604059105	140257	1219524	SH	DEFINED	01	0
MN MINING & MFG CO	COM	604059105	63985	556329	SH	DEFINED	01	0
SINGAPORE TE	COM	6043214	9	7000	SH	DEFINED	01	1
MIPS TECH INC	COM	604567107	20	2700	SH	DEFINED	01	
MIPS TECH INC	COM	604567107	406	55173	SH	DEFINED	01	
MIPS TECHNOLOGIES CL B	COM	604567206	8	1245	SH	DEFINED	01	
AOYAMA TRADI	COM	6045878	2	200	SH	DEFINED	01	1
MIRANT	COM	604675108	29	2000	SH	DEFINED	01	
MIRANT	COM	604675108	2086	144357	SH	DEFINED	01	

MIRANT	COM	604675108	1468	101561	SH	DEFINED	01	0
MIRANT	COM	604675108	53	3644	SH	DEFINED	01	0
ACOM CO	COM	6049784	24	400	SH	DEFINED	01	1
BANK OF AMERICA CORP	COM	60505104	3394	49900	SH	DEFINED	11	1
BANK OF AMERICA CORP	COM	60505104	27528	404700	SH	DEFINED	11	1
MISSISSIPPI CHEMICAL GRO	COM	605288208	221	80185	SH	DEFINED	01	
WESTFIELD HOLDINGS	COM	6054142	5	557	SH	DEFINED	01	1
ASAHI BREWER	COM	6054409	8	1000	SH	DEFINED	01	1
ASAHI KASEI CO	COM	6054603	13	4000	SH	DEFINED	01	1
ASAHI GLASS	COM	6055208	19	3000	SH	DEFINED	01	1
ASATSU DK	COM	6056052	2	100	SH	DEFINED	01	1
ASHIKAGA BAN	COM	6056977	1	1000	SH	DEFINED	01	1
MISSISSIPPI VALLEY B	COM	605720101	3	70	SH	DEFINED	01	0
MISSISSIPPI VALLEY BANCSHARES	COM	605720101	1016	25274	SH	DEFINED	01	
MISSISSIPPI VALLEY BANCSHARES	COM	605720101	94	2326	SH	DEFINED	01	0
AUST GAS LIG	COM	6064969	4	763	SH	DEFINED	01	1
ANZ BANK	COM	6065586	18	1851	SH	DEFINED	01	1
AMCOR LIMITE	COM	6066608	6	1428	SH	DEFINED	01	1
MITSUBISHI	COM	606755999	13010	1726000	SH	DEFINED	01	
MITSUBISHI	COM	606755999	4410	585000	SH	DEFINED	01	0
MITSUBISHI	COM	606755999	7236	960000	SH	DEFINED	01	0
MITSUBISHI ELECTRIC	COM	606777993	746	162000	SH	DEFINED	01	
MITSUBISHI HEAVY IND LTD	COM	606793107	246	75000	SH	DEFINED	01	
MITSUI CHEMICALS	COM	606822997	460	105000	SH	DEFINED	01	
MITSUI O.S.K. LINES	COM	606829992	772	347000	SH	DEFINED	01	
MITSUI FUDOSAN	COM	606839991	3372	422000	SH	DEFINED	01	
MITSUI FUDOSAN	COM	606839991	2661	333000	SH	DEFINED	01	0
MITSUI FUDOSAN	COM	606839991	6193	775000	SH	DEFINED	01	0
AUTOBACS SEV	COM	6068422	2	100	SH	DEFINED	01	1
MOBILE MINI INC.	COM	60740F105	1391	43232	SH	DEFINED	01	
BK OF EAST A	COM	6075648	6	3200	SH	DEFINED	01	1
FUKUOKA BANK	COM	6075693	7	2000	SH	DEFINED	01	1
WESTPAC BKG	COM	6076146	36	4378	SH	DEFINED	01	1
MODINE MFG	COM	607828100	81	3000	SH	DEFINED	01	
MODINE MFG	COM	607828100	2276	84332	SH	DEFINED	01	
MODINE MFG	COM	607828100	181	6717	SH	DEFINED	01	0
MODINE MFG CO	COM	607828100	12	470	SH	DEFINED	01	0
MOHAWK INDS	COM	608190104	3	50	SH	DEFINED	01	
MOHAWK INDS	COM	608190104	24699	411049	SH	DEFINED	01	
MOHAWK INDS	COM	608190104	727	12100	SH	DEFINED	01	0
MOHAWK INDS	COM	608190104	6823	113559	SH	DEFINED	01	0
MOL MAGYAR GDR	COM	608464202	2374	132989	SH	DEFINED	01	
MOL MAGYAR GDR	COM	608464202	85	4756	SH	DEFINED	01	0
MOLECULAR DEVICES	COM	60851C107	2	114	SH	DEFINED	01	
MOLEX	COM	608554101	256	7386	SH	DEFINED	01	
MOLEX	COM	608554101	1707	49228	SH	DEFINED	01	0
MOLEX	COM	608554101	61	1767	SH	DEFINED	01	0
TELSTRA CORP	COM	6087289	37	12807	SH	DEFINED	01	1
MONACO COACH	COM	60886R103	2131	87714	SH	DEFINED	01	
CLP HOLDINGS	COM	6097017	27	6600	SH	DEFINED	01	1
MONOLITHIC SYS TECH	COM	609842109	4	309	SH	DEFINED	01	
BERGESEN D Y ASA-B SHARES	COM	6100906	1	35	SH	DEFINED	01	1
AMP LIMITED	COM	6115715	28	2794	SH	DEFINED	01	1
MONSANTO CO NEW	COM	61166W101	7922	250788	SH	DEFINED	01	
MONSANTO CO NEW	COM	61166W101	303	9600	SH	DEFINED	01	0
BRAMBLES IND	COM	6120009	10	1994	SH	DEFINED	01	1
BENESSE CORP	COM	6121927	7	300	SH	DEFINED	01	1
COCA-COLA AM	COM	6123451	7	2273	SH	DEFINED	01	1
AUCKLAND INTL AIRPORT CO	COM	6123707	1	691	SH	DEFINED	01	1
NTT DATA COM	COM	6125639	9	2	SH	DEFINED	01	1
MONTEREY PASTA CO	COM	612570101	3	300	SH	DEFINED	01	0
SEMBCORP	COM	6128713	4	4000	SH	DEFINED	01	1

NIT DOCOMO	COM	6129277	16	6	SH	DEFINED	01	1
BRIDGESTONE	COM	6132101	27	2000	SH	DEFINED	01	1
SINGAPORE PR	COM	6133966	13	1000	SH	DEFINED	01	1
BHP BILLITON LTD	COM	6144690	57	9319	SH	DEFINED	01	1
MONTPELIER RE HLDS	COM	614500999	15000	150000	SH	DEFINED	01	0
CONTACT ENER	COM	6152529	2	1411	SH	DEFINED	01	1
MONY GROUP	COM	615337102	5575	138259	SH	DEFINED	01	
MONY GROUP	COM	615337102	452	11200	SH	DEFINED	01	0
MOODY'S	COM	615369105	2719	66147	SH	DEFINED	01	
MOODY'S	COM	615369105	1625	39541	SH	DEFINED	01	0
MOODY'S	COM	615369105	58	1418	SH	DEFINED	01	0
MOOG CL A	COM	615394202	1590	49686	SH	DEFINED	01	
MOOG CL A	COM	615394202	167	5214	SH	DEFINED	01	0
MOOG INC CL A	COM	615394202	10	310	SH	DEFINED	01	0
MOORE CORP LTD	COM	615785995	263	20200	SH	DEFINED	01	
MIRVAC GROUP	COM	6161978	2	1067	SH	DEFINED	01	1
PACIFIC CENTURY CYBERWORKS	COM	6164007	9	34355	SH	DEFINED	01	1
CANON INC	COM	6172323	111	3000	SH	DEFINED	01	1
MORGAN ST DEAN WITTE	COM	617446448	14704	256568	SH	DEFINED	01	
MORGAN ST DEAN WITTE	COM	617446448	1918	33456	SH	DEFINED	01	0
MORGAN STANLEY DAN WITTER	COM	617446448	12408	216500	SH	DEFINED	11	1
MORGAN STANLEY DEAN WITTER	COM	617446448	1685	29400	SH	DEFINED	11	1
MORGAN STANLEY DEAN WITTER	COM	617446448	40	700	SH	DEFINED	11	1
MORGAN STANLEY, DEAN WITTER &	COM	617446448	9	150	SH	DEFINED	01	
MORGAN STANLEY, DEAN WITTER &	COM	617446448	689921	12038366	SH	DEFINED	01	
MORGAN STANLEY, DEAN WITTER &	COM	617446448	19685	343469	SH	DEFINED	01	0
MORGAN STANLEY, DEAN WITTER &	COM	617446448	148521	2591534	SH	DEFINED	01	0
DBS GROUP HL	COM	6175203	32	4000	SH	DEFINED	01	1
CARTER HOLT	COM	6178406	3	4053	SH	DEFINED	01	1
CASIO COMPUT	COM	6178967	5	1000	SH	DEFINED	01	1
CATHAY PACIF	COM	6179755	12	8000	SH	DEFINED	01	1
COMPUTERSHARE LTD	COM	6180412	1	997	SH	DEFINED	01	1
CHARTERED SEMICONDUCTOR	COM	6180917	8	3000	SH	DEFINED	01	1
CENTRAL JAPA	COM	6183552	29	5	SH	DEFINED	01	1
CSL	COM	6185495	6	281	SH	DEFINED	01	1
CHEUNG	COM	6190273	18	2000	SH	DEFINED	01	1
PYRAMID RUSSELL 2000	COM	619464XX3	94357	168721	SH	DEFINED	01	0
PYRAMID FIXED INCOME	COM	619465XX0	28109	106267	SH	DEFINED	01	0
PYRAMID EAFE INDEX	COM	619466XX8	1397	11493	SH	DEFINED	01	0
CHUBU	COM	6195609	13	800	SH	DEFINED	01	1
CHUGAI PHARM	COM	6196408	11	1000	SH	DEFINED	01	1
CITIZEN WATC	COM	6197304	6	1000	SH	DEFINED	01	1
CITY DEVELOP	COM	6197928	7	2000	SH	DEFINED	01	1
MOTIENT	COM	619908106	0	170	SH	DEFINED	01	
MOTOROLA	COM	620076109	2856	201100	SH	DEFINED	01	
MOTOROLA	COM	620076109	100321	7064905	SH	DEFINED	01	
MOTOROLA	COM	620076109	93	6550	SH	DEFINED	01	0
MOTOROLA	COM	620076109	8009	564020	SH	DEFINED	01	0
MOTOROLA	COM	620076109	40918	2881547	SH	DEFINED	01	0
TRANSURBAN GROUP	COM	6200882	2	955	SH	DEFINED	01	1
COLES MYER	COM	6209908	12	2656	SH	DEFINED	01	1
ORIGIN ENERGY	COM	6214861	2	1202	SH	DEFINED	01	1
CMNWLTH BK OF AUST	COM	6215035	54	3144	SH	DEFINED	01	1
CSK CORP	COM	6215552	5	200	SH	DEFINED	01	1
BORAL LIMITE	COM	6218670	3	1202	SH	DEFINED	01	1
RIO TINTO LI	COM	6220103	12	617	SH	DEFINED	01	1
PAPERLINX LTD	COM	6222206	1	453	SH	DEFINED	01	1
COMFORT GROUP	COM	6223629	1	1500	SH	DEFINED	01	1
COSMO OIL	COM	6226338	2	1000	SH	DEFINED	01	1
CSR LIMITED	COM	6238645	8	2208	SH	DEFINED	01	1
CYCLE & CARR	COM	6242260	2	1006	SH	DEFINED	01	1
MOVIE GALLERY	COM	624581104	1691	98500	SH	DEFINED	01	

MOVIE GALLERY	COM	624581104	182	10600	SH	DEFINED	01 0
MPOWER HOLDING	COM	62473L101	0	100	SH	DEFINED	01
MUELLER INDS	COM	624756102	3597	102792	SH	DEFINED	01
DAIEI INC	COM	6249982	1	2000	SH	DEFINED	01 1
DAIICHI PHAR	COM	6250218	19	1000	SH	DEFINED	01 1
DAITO TRUST	COM	6250508	5	300	SH	DEFINED	01 1
DAICEL CHEM	COM	6250542	3	1000	SH	DEFINED	01 1
DAIKIN INDUS	COM	6250724	18	1000	SH	DEFINED	01 1
DAIMARU INC	COM	6250768	4	1000	SH	DEFINED	01 1
DAINIPPON	COM	6250821	4	2000	SH	DEFINED	01 1
DAI NIPPON	COM	6250906	22	2000	SH	DEFINED	01 1
DAIWA HOUSE	COM	6251363	13	2000	SH	DEFINED	01 1
DAIWA SECS G	COM	6251448	24	4000	SH	DEFINED	01 1
ARISTOCRAT LEISURE LTD AUD	COM	6253983	3	785	SH	DEFINED	01 1
MULTIMEDIA GAMES INC	COM	625453105	2	50	SH	DEFINED	01 0
MUENCHENER RUECKVERSICHERUNGS-	COM	625820998	15634	62879	SH	DEFINED	01
MUENCHENER RUECKVERSICHERUNGS-	COM	625820998	9138	36753	SH	DEFINED	01 0
MURPHY OIL	COM	626717102	144149	1501554	SH	DEFINED	01
MURPHY OIL	COM	626717102	2801	29172	SH	DEFINED	01 0
MURPHY OIL	COM	626717102	6230	64900	SH	DEFINED	01 0
MURPHY OIL	COM	626717102	18683	194623	SH	DEFINED	01 0
JOHNSON ELECTRIC HOLDINGS ORD	COM	6281939	14	10000	SH	DEFINED	01 1
GIORDANO HOLDINGS LD	COM	6282040	2	4000	SH	DEFINED	01 1
MYERS IND INC	COM	628464109	1061	73156	SH	DEFINED	01
MYKROLIS	COM	62852P103	863	56449	SH	DEFINED	01
MYKROLIS CORP.	COM	62852P103	586	38413	SH	DEFINED	01 0
MYLAN LABORATORIES	COM	628530107	9684	328702	SH	DEFINED	01
MYLAN LABORATORIES	COM	628530107	731	24800	SH	DEFINED	01 0
MYLAN LABORATORIES	COM	628530107	280	9500	SH	DEFINED	01 0
MYRIAD GENETICS	COM	62855J104	1484	44278	SH	DEFINED	01
LI & FUNG	COM	6286257	13	8000	SH	DEFINED	01 1
MIZUHO HOLDINGS, INC.	COM	6286280	50	21	SH	DEFINED	01 1
PACIFIC DUNL	COM	6286611	1	1971	SH	DEFINED	01 1
NBTY	COM	628782104	5787	339158	SH	DEFINED	01
NBTY	COM	628782104	179	10500	SH	DEFINED	01 0
NBTY INC	COM	628782104	15	890	SH	DEFINED	01 0
NCI BUILDING SYSTEMS	COM	628852105	1282	57000	SH	DEFINED	01
NCI BUILDING SYSTEMS	COM	628852105	119	5300	SH	DEFINED	01 0
NCO GROUP	COM	628858102	24	865	SH	DEFINED	01
NCO GROUP	COM	628858102	3	110	SH	DEFINED	01 0
NCR	COM	62886E108	7356	164395	SH	DEFINED	01
NCR	COM	62886E108	1101	24611	SH	DEFINED	01 0
NCR	COM	62886E108	226	5042	SH	DEFINED	01 0
NL INDUSTRIES INC	COM	629156407	3	200	SH	DEFINED	01
NMS COMM CORP	COM	629248105	341	80088	SH	DEFINED	01
NPS PHARMACEUTICALS	COM	62936P103	2323	71214	SH	DEFINED	01
NPS PHARMACEUTICALS	COM	62936P103	3	100	SH	DEFINED	01 0
NPS PHARMACEUTICALS	COM	62936P103	131	4000	SH	DEFINED	01 0
ONESTEEL LTD.	COM	6293729	1	909	SH	DEFINED	01 1
NRG ENERGY	COM	629377102	2	176	SH	DEFINED	01
NRG ENERGY CV 6.50%	PRF	629377201	6486	486200	SH	DEFINED	01
NRJ GROUP	COM	629379991	200	9200	SH	DEFINED	01
NTL INCORPORATED	COM	629407107	0	570	SH	DEFINED	01
NTL INC PIK PFD 13.00% 02/15	PRF	629407503	712	35588	SH	DEFINED	01
NTL INC PIK PFD 13.00% 02/15	PRF	629407503	106	5296	SH	DEFINED	01 0
NTT DOCOMO W/I (BONUS SHARES)	COM	629425885	13316	4916	SH	DEFINED	01
NTT DOCOMO W/I (BONUS SHARES)	COM	629425885	2914	1076	SH	DEFINED	01 0
NTT DOCOMO W/I (BONUS SHARES)	COM	629425885	14009	5172	SH	DEFINED	01 0
NTT DOCOMO	COM	629425992	3339	1229	SH	DEFINED	01
NTT DOCOMO	COM	629425992	731	269	SH	DEFINED	01 0
NTT DOCOMO	COM	629425992	3512	1293	SH	DEFINED	01 0
NUI CORP	COM	629431107	1186	47651	SH	DEFINED	01

NVR	COM	62944T105	11278	35749	SH	DEFINED	01
NVR	COM	62944T105	278	880	SH	DEFINED	01 0
NVR INC	COM	62944T105	4	14	SH	DEFINED	01 0
NYMAGIC	COM	629484106	161	8500	SH	DEFINED	01
NABI BIOPHARMACEUTIC	COM	629519109	1	190	SH	DEFINED	01 0
NABI BIOPHARMACEUTICALS	COM	629519109	930	151000	SH	DEFINED	01
NABI BIOPHARMACEUTICALS	COM	629519109	63	10200	SH	DEFINED	01 0
NABORS INDS	COM	629568106	4171	98726	SH	DEFINED	01
NABORS INDS	COM	629568106	1547	36607	SH	DEFINED	01 0
NABORS INDS	COM	629568106	54	1281	SH	DEFINED	01 0
NABORS INDUSTRIES IN	COM	629568106	8305	196510	SH	DEFINED	01 0
NACCO IND CL A	COM	629579103	2	31	SH	DEFINED	01
NSM STEEL WARRANTS 144A 2/01/	COM	629844119	0	10129482	SH	DEFINED	01
NSM STEEL WARRANTS 144A 2/01/	COM	629844119	0	4115102	SH	DEFINED	01 0
EAST JAPAN	COM	6298542	46	11	SH	DEFINED	01 1
NANOGEN INC	COM	630075109	0	75	SH	DEFINED	01
EBARA CORP	COM	6302700	6	1000	SH	DEFINED	01 1
EISAI CO	COM	6307200	25	1000	SH	DEFINED	01 1
CAPITALAND	COM	6309303	6	6000	SH	DEFINED	01 1
DENKI KAGAKU	COM	6309820	3	1000	SH	DEFINED	01 1
NASDAQ-100 INDEX TRACKING	COM	631100104	305025	8451805	SH	DEFINED	01
NASDAQ-100 INDEX TRACKING	COM	631100104	485	13450	SH	DEFINED	01 0
NASDAQ-100 INDEX TRACKING	COM	631100104	52711	1460525	SH	DEFINED	01 0
NASDAQ-100 SHARES	COM	631100104	283	7853	SH	DEFINED	01 0
NASDAQ STOCK MARKET	COM	631103108	3	300	SH	DEFINED	01
NASDAQ STOCK MARKET	COM	631103108	3	300	SH	DEFINED	01 0
NASH FINCH	COM	631158102	2764	101440	SH	DEFINED	01
NASH FINCH	COM	631158102	183	6700	SH	DEFINED	01 0
NASH FINCH CO	COM	631158102	11	390	SH	DEFINED	01 0
ESPRIT HOLDINGS LIMITED	COM	6321642	5	3040	SH	DEFINED	01 1
NATL AUSTRALIA BANK	COM	632993994	1145	62800	SH	DEFINED	01
NATL AUSTRALIA BANK	COM	632996997	9178	503254	SH	DEFINED	01
NATL AUSTRALIA BANK	COM	632996997	16827	922713	SH	DEFINED	01 0
NIPPON UNIPAC HOLDING	COM	6334781	15	3	SH	DEFINED	01 1
MITSUBISHI TOKYO FINANCIAL GRO	COM	6335171	86	14	SH	DEFINED	01 1
UFJ HOLDINGS INC	COM	6335223	7	3	SH	DEFINED	01 1
GOODMAN FIEL	COM	6336549	2	2866	SH	DEFINED	01 1
FOSTERS GROUP LTD	COM	6349268	10	3933	SH	DEFINED	01 1
FRASER & NEA	COM	6350602	4	1000	SH	DEFINED	01 1
NATL CITY	COM	635405103	696	22620	SH	DEFINED	01
NATL CITY	COM	635405103	4735	153918	SH	DEFINED	01 0
NATL CITY	COM	635405103	170	5523	SH	DEFINED	01 0
NATL COMMERCE FINANCIAL	COM	63545P104	193	6960	SH	DEFINED	01
FUJI PHOTO F	COM	6356525	31	1000	SH	DEFINED	01 1
FUJI MACHINE	COM	6356592	2	100	SH	DEFINED	01 1
FUJIKURA	COM	6356707	4	1000	SH	DEFINED	01 1
FANUC	COM	6356934	27	500	SH	DEFINED	01 1
FUJITSU	COM	6356945	38	5000	SH	DEFINED	01 1
FUJI SOFT AB	COM	6357001	3	100	SH	DEFINED	01 1
FURUKAWA ELE	COM	6357562	10	2000	SH	DEFINED	01 1
GANDEL RETAIL TRUST	COM	6361370	2	2559	SH	DEFINED	01 1
NATL FUEL GAS	COM	636180101	68	2774	SH	DEFINED	01
NATL GRID GROUP PLC	COM	636251993	7306	1107492	SH	DEFINED	01
NATL GRID GROUP PLC	COM	636251993	9748	1477604	SH	DEFINED	01 0
NATL INFO CONSORT	COM	636491102	1	153	SH	DEFINED	01
NATL INSTRUMENT	COM	636518102	73	1748	SH	DEFINED	01
GEN PROPERTY	COM	6365866	5	3449	SH	DEFINED	01 1
NATL-OILWELL	COM	637071101	1540	60804	SH	DEFINED	01
NATL PENN BANCSHARE	COM	637138108	2	86	SH	DEFINED	01
NATL PRESTO IND	COM	637215104	603	20979	SH	DEFINED	01
NATIONAL PROCESSING	COM	637229105	7	262	SH	DEFINED	01
NATL SEMICONDUCTOR	COM	637640103	318	9450	SH	DEFINED	01

NATL SEMICONDUCTOR	COM	637640103	1664	49377	SH	DEFINED	01	
NATL SEMICONDUCTOR	COM	637640103	1517	45021	SH	DEFINED	01	0
NATL SEMICONDUCTOR	COM	637640103	2412	71615	SH	DEFINED	01	0
NATIONAL SERVICE INDUSTRIES IN	COM	637657206	0	16	SH	DEFINED	01	
NATIONAL VISION INC	COM	63845P101	234	292419	SH	DEFINED	01	0
NATIONWIDE FINL	COM	638612101	2247	52503	SH	DEFINED	01	
NATIONWIDE HEALTH	COM	638620104	2	120	SH	DEFINED	01	
NAVIGATORS GROUP	COM	638904102	312	12300	SH	DEFINED	01	
NATURES SUNSHINE PRO	COM	639027101	560	49931	SH	DEFINED	01	
NAUTICA ENTERPRISES	COM	639089101	8026	529415	SH	DEFINED	01	
NAUTICA ENTERPRISES	COM	639089101	9	630	SH	DEFINED	01	0
NAUTICA ENTERPRISES	COM	639089101	550	36300	SH	DEFINED	01	0
NAVISTAR INTL	COM	63934E108	22	500	SH	DEFINED	01	
NAVISTAR INTL	COM	63934E108	13382	302069	SH	DEFINED	01	
NAVISTAR INTL	COM	63934E108	673	15191	SH	DEFINED	01	0
NAVISTAR INTL	COM	63934E108	5271	118994	SH	DEFINED	01	0
NAVISITE INC	COM	63935M109	0	279	SH	DEFINED	01	
NAVIGANT CONSULTING	COM	63935N107	123	19000	SH	DEFINED	01	
NAVIGANT CONSULTING	COM	63935N107	0	66	SH	DEFINED	01	
NDCHEALTH	COM	639480102	3820	104986	SH	DEFINED	01	
GUNMA BANK	COM	6398088	4	1000	SH	DEFINED	01	1
GUNZE	COM	6398709	3	1000	SH	DEFINED	01	1
NEIMAN-MARCUS GROUP CL A	COM	640204202	138	4000	SH	DEFINED	01	
NEIMAN-MARCUS GROUP CL A	COM	640204202	57	1676	SH	DEFINED	01	
NELSON (THOMAS) INC	COM	640376109	536	44082	SH	DEFINED	01	
NEOFORMA INC	COM	640475505	0	10	SH	DEFINED	01	
NEOPOST SA	COM	640479994	238	7000	SH	DEFINED	01	
NEON COMMUNICATIONS INC	COM	640506101	0	61	SH	DEFINED	01	
HANG SENG BA	COM	6408374	44	3900	SH	DEFINED	01	1
HANKYU DEPT STORES	COM	6408705	6	1000	SH	DEFINED	01	1
NEUBERGER BERMAN GENESIS TRUST	COM	640917100	146	4668	SH	DEFINED	01	0
NEUBERGER BERMAN PARTNERS TRUS	COM	640917407	910	55307	SH	DEFINED	01	0
NEOPHARM INC	COM	640919106	1074	50000	SH	DEFINED	01	
NET.B@NK INC	COM	640933107	272	16094	SH	DEFINED	01	
NETWORK ASSOCIATES	COM	640938106	34202	1413248	SH	DEFINED	01	
NETWORK ASSOCIATES	COM	640938106	523	21600	SH	DEFINED	01	0
NETWORK ASSOCIATES	COM	640938106	1142	47200	SH	DEFINED	01	0
NESTLE	COM	641069992	36813	165539	SH	DEFINED	01	
NESTLE	COM	641069992	8182	36796	SH	DEFINED	01	0
NESTLE	COM	641069992	19801	89039	SH	DEFINED	01	0
NET 2 PHONE	COM	64108N106	0	37	SH	DEFINED	01	
Netcentives	COM	64108P101	0	83334	SH	DEFINED	01	
NETEGRITY	COM	64110P107	5131	346951	SH	DEFINED	01	
NETEGRITY	COM	64110P107	142	9614	SH	DEFINED	01	0
NETEGRITY INC	COM	64110P107	2	160	SH	DEFINED	01	0
NESTOR HEALTHCARE GROUP	COM	641111992	310	40000	SH	DEFINED	01	
NETOPIA INC	COM	64114K104	0	48	SH	DEFINED	01	
NETRO CORP	COM	64114R109	0	102	SH	DEFINED	01	
NET IQ	COM	64115P102	509	23321	SH	DEFINED	01	
NETSCOUT SYS INC	COM	64115T104	803	112088	SH	DEFINED	01	
NETSCOUT SYS INC	COM	64115T104	2	340	SH	DEFINED	01	0
NETSCOUT SYS INC	COM	64115T104	70	9800	SH	DEFINED	01	0
NETRATINGS INC	COM	64116M108	2	157	SH	DEFINED	01	
NETWORK EQUIP TECH	COM	641208103	349	67857	SH	DEFINED	01	
NETWORK APPLIANCE	COM	64120L104	25386	1245596	SH	DEFINED	01	
NETWORK APPLIANCE	COM	64120L104	330	16200	SH	DEFINED	01	0
NETWORK APPLIANCE	COM	64120L104	1724	84611	SH	DEFINED	01	0
NETWORK APPLIANCE	COM	64120L104	35207	1727536	SH	DEFINED	01	0
NETWORK ACCESS SOLUT	COM	64120S109	0	154	SH	DEFINED	01	
NETWORK PLUS	COM	64122D506	0	167	SH	DEFINED	01	
NEUBERGER BERMAN	COM	641234109	838	17880	SH	DEFINED	01	
NEURO CRINE	COM	64125C109	4	100	SH	DEFINED	01	0

NEUROCRINE BIOSCIENCES	COM	64125C109	2629	64778	SH	DEFINED	01
NEUROCRINE BIOSCIENCES	COM	64125C109	138	3400	SH	DEFINED	01 0
JAMES HARDIE	COM	6412977	3	868	SH	DEFINED	01 1
Netcentives	COM	641993944	0	733137	SH	DEFINED	01
HENDERSON LAND	COM	6420538	17	4000	SH	DEFINED	01 1
DAIWA BANK	COM	6421553	8	12000	SH	DEFINED	01 1
HIROSE ELECT	COM	6428725	7	100	SH	DEFINED	01 1
HITACHI	COM	6429104	66	9000	SH	DEFINED	01 1
HITACHI ZOSEN CORP	COM	6429308	1	2000	SH	DEFINED	01 1
MITSUI TRUST HOLDINGS	COM	6431897	5	2900	SH	DEFINED	01 1
HOKURIKU BAN	COM	6433161	3	2000	SH	DEFINED	01 1
HONDA MOTOR	COM	6435145	97	2300	SH	DEFINED	01 1
HONG KONG ELECTRIC	COM	6435327	8	2000	SH	DEFINED	01 1
WHARF (HOLDI	COM	6435576	14	6000	SH	DEFINED	01 1
HONGKONG&CHI	COM	6436557	20	14410	SH	DEFINED	01 1
NEW ENGLAND BUS SERV	COM	643872104	1008	39282	SH	DEFINED	01
HOTEL PROPERTIES	COM	6440183	1	1000	SH	DEFINED	01 1
HOYA CORP.	COM	6441506	21	300	SH	DEFINED	01 1
NEW FOCUS	COM	644383101	2	561	SH	DEFINED	01
HUTCHISON WH	COM	6448068	87	9900	SH	DEFINED	01 1
HYSAN DEVELO	COM	6449629	2	2029	SH	DEFINED	01 1
ORICA LIMITE	COM	6458001	2	577	SH	DEFINED	01 1
NEW JERSEY RESOURCES	COM	646025106	26420	873697	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	17	560	SH	DEFINED	01 0
NEW JERSEY RESOURCES	COM	646025106	119	3939	SH	DEFINED	01 0
ISETAN	COM	6466844	10	1000	SH	DEFINED	01 1
ISHIHARA SANGYO Y50	COM	6466866	2	1000	SH	DEFINED	01 1
ISHIKAWAJIMA	COM	6466985	6	3000	SH	DEFINED	01 1
ITOCHU CORP	COM	6467803	14	4000	SH	DEFINED	01 1
ITO-YOKADO C	COM	6467944	40	1000	SH	DEFINED	01 1
NIPPON SHOKUBAI	COM	6470588	4	1000	SH	DEFINED	01 1
JAPAN AIR LI	COM	6471871	11	4000	SH	DEFINED	01 1
JGC CORP	COM	6473468	8	1000	SH	DEFINED	01 1
JAPAN TOBACCO	COM	6474535	24	4	SH	DEFINED	01 1
JOYO BANK	COM	6479767	5	2000	SH	DEFINED	01 1
AEON CO. LTD	COM	6480048	20	1000	SH	DEFINED	01 1
NEW PLAN EXCEL REALTY TRUST	COM	648053106	72	3555	SH	DEFINED	01
KAJIMA CORP	COM	6481320	5	2000	SH	DEFINED	01 1
KAMIGUMI CO	COM	6482668	4	1000	SH	DEFINED	01 1
KANEBO	COM	6483241	2	1000	SH	DEFINED	01 1
KANEKA CORP	COM	6483360	6	1000	SH	DEFINED	01 1
KANSAI ELEC	COM	6483489	38	2700	SH	DEFINED	01 1
KAO CORP	COM	6483809	37	2000	SH	DEFINED	01 1
KATOKICHI CO	COM	6484244	2	100	SH	DEFINED	01 1
KAWASAKI HEA	COM	6484620	3	3000	SH	DEFINED	01 1
KAWASAKI STE	COM	6484664	7	7000	SH	DEFINED	01 1
KAWASAKI KIS	COM	6484686	1	1000	SH	DEFINED	01 1
KEIHIN ELEC	COM	6487306	4	1000	SH	DEFINED	01 1
KEIO ELECTRIC	COM	6487362	4	1000	SH	DEFINED	01 1
KEPPEL CORP	COM	6490263	4	2000	SH	DEFINED	01 1
KIKKOMAN SHOYU	COM	6490809	5	1000	SH	DEFINED	01 1
NEW WORLD RESTAURANT GROUP	COM	649271103	55	130000	SH	DEFINED	01
KINDEN	COM	6492924	4	1000	SH	DEFINED	01 1
KINKI NIPPON	COM	6492968	13	4120	SH	DEFINED	01 1
KIRIN BREWER	COM	6493745	20	3000	SH	DEFINED	01 1
NEW YORK COM BANCORP	COM	649445103	3	120	SH	DEFINED	01 0
NEW YORK COMMUNITY BANCORP	COM	649445103	1592	57592	SH	DEFINED	01
NEW YORK COMMUNITY BANCORP	COM	649445103	155	5600	SH	DEFINED	01 0
KOMATSU	COM	6496584	7	2000	SH	DEFINED	01 1
KONAMI CORP.	COM	6496681	7	300	SH	DEFINED	01 1
KONICA	COM	6496700	6	1000	SH	DEFINED	01 1
KOYO SEIKO CO	COM	6497082	5	1000	SH	DEFINED	01 1

KUBOTA CORP	COM	6497509	12	4000	SH	DEFINED	01	1
KURARAY CO	COM	6497662	6	1000	SH	DEFINED	01	1
KYOCERA CORP.	COM	6499260	35	500	SH	DEFINED	01	1
KYOWA HAKKO	COM	6499550	5	1000	SH	DEFINED	01	1
KYUSHU	COM	6499806	7	500	SH	DEFINED	01	1
NEW YORK TIMES CL A	COM	650111107	10	200	SH	DEFINED	01	
NEW YORK TIMES CL A	COM	650111107	179	3727	SH	DEFINED	01	
NEW YORK TIMES CL A	COM	650111107	1829	38210	SH	DEFINED	01	0
NEW YORK TIMES CL A	COM	650111107	66	1371	SH	DEFINED	01	0
TELECOM CORP OF NEW ZEALAND	COM	650200991	620	289311	SH	DEFINED	01	
NEWCREST MINING	COM	650902992	672	200000	SH	DEFINED	01	
NEWCREST MINING	COM	650902992	1905	566767	SH	DEFINED	01	0
NEWMONT MINING	COM	6509772	4	1448	SH	DEFINED	01	1
LEIGHTON HOL	COM	6511227	3	558	SH	DEFINED	01	1
LEND LEASE C	COM	6512004	7	1072	SH	DEFINED	01	1
NEWELL RUBBERMAID	COM	651229106	31044	971357	SH	DEFINED	01	
NEWELL RUBBERMAID	COM	651229106	3121	97644	SH	DEFINED	01	0
NEWELL RUBBERMAID	COM	651229106	1018	31827	SH	DEFINED	01	0
NEWFIELD EXPLORATION	COM	651290108	24656	666569	SH	DEFINED	01	
NEWFIELD EXPLORATION	COM	651290108	35048	947484	SH	DEFINED	01	0
NEWFIELD EXPLORATION	COM	651290108	3048	82400	SH	DEFINED	01	0
NEWFIELD EXPLORATION	COM	651290108	471	12739	SH	DEFINED	01	0
NEWHALL LAND & FARMG	COM	651426108	3	85	SH	DEFINED	01	
NEWMONT MINING	COM	651639106	53297	1924771	SH	DEFINED	01	
NEWMONT MINING	COM	651639106	2749	99271	SH	DEFINED	01	0
NEWMONT MINING	COM	651639106	11627	419862	SH	DEFINED	01	0
NEWMONT MINING CORP - CHESS DE	COM	651639999	553	192500	SH	DEFINED	01	
NTT DOCOMO W/I	COM	6516697	65	24	SH	DEFINED	01	1
NEWPARK RESOURCES	COM	651718504	274	35330	SH	DEFINED	01	
NEWPORT	COM	651824104	2430	101678	SH	DEFINED	01	
NEWPORT	COM	651824104	159	6650	SH	DEFINED	01	0
NEWPORT CORP	COM	651824104	3	130	SH	DEFINED	01	0
NEWPOWER HOLDINGS INC	COM	652463100	0	667	SH	DEFINED	01	
NEWS CORPORATION LIMITED - SPO	COM	652487802	48	2000	SH	DEFINED	01	
NEXT	COM	652500992	232	15008	SH	DEFINED	01	
NEXT	COM	652500992	4019	260137	SH	DEFINED	01	0
NEXTCARD	COM	65332K107	0	222	SH	DEFINED	01	
NEXTEL COMMUNICATIONS CL A	COM	65332V103	22	4000	SH	DEFINED	01	
NEXTEL COMMUNICATIONS CL A	COM	65332V103	249	46236	SH	DEFINED	01	
NEXTEL COMMUNICATIONS CL A	COM	65332V103	1088	202293	SH	DEFINED	01	0
NEXTEL COMMUNICATIONS CL A	COM	65332V103	39	7259	SH	DEFINED	01	0
NEXTEL PIK PFD SER-D 13.000	PRF	65332V400	12456	30381	SH	DEFINED	01	
NEXTEL PIK PFD SER-D 13.000	PRF	65332V400	1758	4287	SH	DEFINED	01	0
NEXTEL PIK PFD SERIES E 11.12	PRF	65332V707	4908	14024	SH	DEFINED	01	
NEXTEL PIK PFD SERIES E 11.12	PRF	65332V707	680	1944	SH	DEFINED	01	0
NEXTEL COM CVT	CONV BND	65332VAY9	6000	12000000	PRN	DEFINED	01	0
NEXTEL PARTNERS INC	COM	65333F107	31	5100	SH	DEFINED	01	
NEXTEL PARTNERS INC	COM	65333F107	306	50870	SH	DEFINED	01	
NEXPRISE INC	COM	65333Q103	0	54	SH	DEFINED	01	
NET LEVEL COMM	COM	65333U104	0	121	SH	DEFINED	01	
NH HOTELES S.A.	COM	653400994	252	22000	SH	DEFINED	01	
NICHICON	COM	654078997	17	1300	SH	DEFINED	01	
NICOR	COM	654086107	11443	251212	SH	DEFINED	01	
NICOR	COM	654086107	511	11224	SH	DEFINED	01	0
NICOR	COM	654086107	18	402	SH	DEFINED	01	0
NIKE CL B	COM	654106103	28402	473288	SH	DEFINED	01	
NIKE CL B	COM	654106103	4075	67913	SH	DEFINED	01	0
NIKE CL B	COM	654106103	1096	18267	SH	DEFINED	01	0
99 CENTS ONLY STORE	COM	65440K106	53971	1407720	SH	DEFINED	01	0
99 CENTS ONLY STORES	COM	65440K106	28823	751788	SH	DEFINED	01	
99 CENTS ONLY STORES	COM	65440K106	4708	122800	SH	DEFINED	01	0
99 CENTS ONLY STORES	COM	65440K106	731	19065	SH	DEFINED	01	0

NINTENDO	COM	654450998	6855	46586	SH	DEFINED	01
NINTENDO	COM	654450998	1692	11500	SH	DEFINED	01 0
NINTENDO	COM	654450998	11947	81200	SH	DEFINED	01 0
NIPPON MEAT PACKERS INC	COM	654460997	1499	154000	SH	DEFINED	01
NIPPON STEEL	COM	654619956	91	63293	SH	DEFINED	01
NIPPON TELEGRAPH & TELEPHONE	COM	654620962	707	184	SH	DEFINED	01
NIPPON TELEGRAPH & TELEPHONE	COM	654620962	2708	705	SH	DEFINED	01 0
NISOURCE	COM	65473P105	317	13800	SH	DEFINED	01
NISOURCE	COM	65473P105	117	5089	SH	DEFINED	01
NISOURCE	COM	65473P105	1207	52593	SH	DEFINED	01 0
NISOURCE	COM	65473P105	43	1886	SH	DEFINED	01 0
NISOURCE INC SAILS	COM	65473P600	0	128	SH	DEFINED	01
NISSAN MOTOR	COM	654744994	4491	621337	SH	DEFINED	01
NISSAN MOTOR	COM	654744994	2147	297000	SH	DEFINED	01 0
NISSAN MOTOR	COM	654744994	8117	1123000	SH	DEFINED	01 0
NISSIN HEALTHCARE	COM	654885995	282	12000	SH	DEFINED	01
NOBLE AFFILIATES	COM	654894104	743	19009	SH	DEFINED	01
NOKIA ADR A	COM	654902204	16096	776089	SH	DEFINED	01
NOKIA ADR A	COM	654902204	39502	1904607	SH	DEFINED	01 0
NOKIA ADR CL A	COM	654902204	117250	5653326	SH	DEFINED	01
NOKIA ADR CL A	COM	654902204	350	16850	SH	DEFINED	01 0
NOKIA ADR CL A	COM	654902204	30437	1467529	SH	DEFINED	01 0
MIM HOLDINGS	COM	6550167	3	3659	SH	DEFINED	01 1
NOBLE DRILLING	COM	655042109	2015	48702	SH	DEFINED	01
NOBLE DRILLING	COM	655042109	1426	34430	SH	DEFINED	01 0
NOBLE DRILLING	COM	655042109	50	1201	SH	DEFINED	01 0
NOBLE DRILLING CORP	COM	655042109	8263	199710	SH	DEFINED	01 0
NOMURA HOLDINGS	COM	655361103	15824	1220000	SH	DEFINED	01
NOMURA HOLDINGS	COM	655361103	4942	381000	SH	DEFINED	01 0
NOMURA HOLDINGS	COM	655361103	13567	1046000	SH	DEFINED	01 0
NORDEA	COM	655499994	872	152968	SH	DEFINED	01
NORDSON	COM	655663102	243	8046	SH	DEFINED	01
NORDSTROM	COM	655664100	82	3353	SH	DEFINED	01
NORDSTROM	COM	655664100	834	34051	SH	DEFINED	01 0
NORDSTROM	COM	655664100	30	1222	SH	DEFINED	01 0
NORFOLK SOUTHERN	COM	655844108	342	14300	SH	DEFINED	01
NORFOLK SOUTHERN	COM	655844108	59362	2479622	SH	DEFINED	01
NORFOLK SOUTHERN	COM	655844108	2345	97956	SH	DEFINED	01 0
NORFOLK SOUTHERN	COM	655844108	9128	381315	SH	DEFINED	01 0
NORFOLK SOUTHERN CO	COM	655844108	47	1959	SH	DEFINED	01 0
NORSK HYDRO	COM	656531993	19	400	SH	DEFINED	01
NORSKE SKOGSINDUSTRIER	COM	656533999	11	600	SH	DEFINED	01
NORTEK INC	COM	656559101	36	1000	SH	DEFINED	01
NORTEK INC	COM	656559101	9	230	SH	DEFINED	01 0
NORTEL NETWORKS	COM	656568102	6782	1510522	SH	DEFINED	01
NORTEL NETWORKS	COM	656568102	4032	897998	SH	DEFINED	01 0
NORTEL NETWORKS	COM	656568102	131	29141	SH	DEFINED	01 0
NORTEL NETWORKS CORP	COM	656568102	14149	3150612	SH	DEFINED	01 0
NORTEL NETWORKS	COM	656568995	722	164400	SH	DEFINED	01
MARUBENI COR	COM	6569464	2	3000	SH	DEFINED	01 1
MARUI CO	COM	6569527	12	1000	SH	DEFINED	01 1
MATSUSHITA COMM	COM	6572666	3	100	SH	DEFINED	01 1
MATSUSHITA E	COM	6572707	73	6000	SH	DEFINED	01 1
MATSUSHITA	COM	6572729	8	1000	SH	DEFINED	01 1
MAYNE GROUP	COM	6574606	4	1528	SH	DEFINED	01 1
MEIJI DAIRIES CORP	COM	6576088	3	1000	SH	DEFINED	01 1
MEIJI SEIKA	COM	6576185	4	1000	SH	DEFINED	01 1
MEITEC	COM	6576356	3	100	SH	DEFINED	01 1
SUNCORP-METW	COM	6585084	6	955	SH	DEFINED	01 1
NOKIA	COM	659002FR5	43137	2040685	SH	DEFINED	01
NOKIA	COM	659002FR5	5897	279000	SH	DEFINED	01 0
NOKIA	COM	659002FR5	44359	2098518	SH	DEFINED	01 0

CREDIT SAISO	COM	6591809	8	400	SH	DEFINED 01	1
NORTH FORK BANCORPORATION	COM	659424105	1657	46587	SH	DEFINED 01	
MITSUBISHI E	COM	6596729	21	3000	SH	DEFINED 01	1
MITSUBISHI C	COM	6596785	30	4000	SH	DEFINED 01	1
MITSUBISHI G	COM	6596923	2	1000	SH	DEFINED 01	1
MITSUBISHI C	COM	6597001	11	5000	SH	DEFINED 01	1
MITSUBISHI E	COM	6597045	28	6000	SH	DEFINED 01	1
MITSUBISHI H	COM	6597067	29	9000	SH	DEFINED 01	1
MITSUBISHI	COM	6597089	5	3000	SH	DEFINED 01	1
MITSUBISHI PAPER MILL	COM	6597142	2	1000	SH	DEFINED 01	1
MITSUBISHI R	COM	6597164	5	2000	SH	DEFINED 01	1
MITSUI & CO	COM	6597302	24	4000	SH	DEFINED 01	1
MITSUI MININ	COM	6597346	3	1000	SH	DEFINED 01	1
MITSUI ENG & SHIP	COM	6597380	2	2000	SH	DEFINED 01	1
MITSUKOSHI	COM	6597487	3	1000	SH	DEFINED 01	1
MITSUI FUDOS	COM	6597603	16	2000	SH	DEFINED 01	1
MURATA MFG C	COM	6610403	45	700	SH	DEFINED 01	1
NGK INSULATO	COM	6619507	7	1000	SH	DEFINED 01	1
NGK SPARK PL	COM	6619604	8	1000	SH	DEFINED 01	1
NEWS CORPORA	COM	6620758	34	5726	SH	DEFINED 01	1
NAMCO	COM	6620941	2	100	SH	DEFINED 01	1
NATL AUSTRAL	COM	6624608	71	3870	SH	DEFINED 01	1
NEPTUNE ORIE	COM	6628859	2	3000	SH	DEFINED 01	1
NEW WORLD DE	COM	6633767	4	5000	SH	DEFINED 01	1
NINTENDO CO	COM	6639550	59	400	SH	DEFINED 01	1
NIKKO SECURITIES	COM	6640284	9	2000	SH	DEFINED 01	1
DENSO CORP	COM	6640381	38	2500	SH	DEFINED 01	1
NEC CORP	COM	6640400	42	5000	SH	DEFINED 01	1
NIDEC CORPOR	COM	6640682	13	200	SH	DEFINED 01	1
NIPPON MEAT	COM	6640767	10	1000	SH	DEFINED 01	1
NICHIREI COR	COM	6640864	3	1000	SH	DEFINED 01	1
NIPPON SUISA	COM	6640927	1	1000	SH	DEFINED 01	1
NISSHIN SEIFUN GROUP INC	COM	6640961	6	1000	SH	DEFINED 01	1
NISHIMATSU	COM	6640983	3	1000	SH	DEFINED 01	1
JAPAN ENERGY	COM	6641209	3	2000	SH	DEFINED 01	1
NIPPON TELEGRAPH & TELEPHONE	COM	6641373	88	23	SH	DEFINED 01	1
NIPPON MITSU	COM	6641403	19	4000	SH	DEFINED 01	1
NIPPON SHEET	COM	6641447	4	1000	SH	DEFINED 01	1
NSK	COM	6641544	4	1000	SH	DEFINED 01	1
NISSIN FOOD	COM	6641760	5	300	SH	DEFINED 01	1
NITTO DENKO CORP	COM	6641801	12	400	SH	DEFINED 01	1
NIPPON EXPRE	COM	6642127	12	3000	SH	DEFINED 01	1
NIKON CORP	COM	6642321	11	1000	SH	DEFINED 01	1
YAMAHA	COM	6642387	7	1000	SH	DEFINED 01	1
MINEBEA CO	COM	6642406	6	1000	SH	DEFINED 01	1
NIPPON STEEL	COM	6642569	24	17000	SH	DEFINED 01	1
NISSAN MOTOR	COM	6642860	65	9000	SH	DEFINED 01	1
NISSHINBO IN	COM	6642923	4	1000	SH	DEFINED 01	1
NOMURA HOLDINGS	COM	6643108	65	5000	SH	DEFINED 01	1
NIPPON YUSEN	COM	6643960	10	3000	SH	DEFINED 01	1
NORTHEAST UTILITIES	COM	664397106	20	1000	SH	DEFINED 01	
NORTHEAST UTILITIES	COM	664397106	5096	256473	SH	DEFINED 01	
NORTHEAST UTILITIES	COM	664397106	8409	423200	SH	DEFINED 01	0
ORIENTAL LAN	COM	6648891	19	300	SH	DEFINED 01	1
NTN CORP	COM	6651189	2	1000	SH	DEFINED 01	1
OBAYASHI COR	COM	6656407	6	2000	SH	DEFINED 01	1
OJI PAPER CO	COM	6657701	14	3000	SH	DEFINED 01	1
OKUMURA CORP	COM	6657808	3	1000	SH	DEFINED 01	1
NORTHERN TRUST	COM	665859104	334	5549	SH	DEFINED 01	
NORTHERN TRUST	COM	665859104	3383	56284	SH	DEFINED 01	0
NORTHERN TRUST	COM	665859104	121	2020	SH	DEFINED 01	0
OLYMPUS OPTI	COM	6658801	12	1000	SH	DEFINED 01	1

OMRON CORP	COM	6659428	14	1000	SH	DEFINED 01	1
TAIHEIYO CEM	COM	6660204	3	2000	SH	DEFINED 01	1
ORIX CORP	COM	6661144	16	220	SH	DEFINED 01	1
OSAKA GAS CO	COM	6661768	13	6000	SH	DEFINED 01	1
O/SEAS CHINE	COM	6663689	30	4000	SH	DEFINED 01	1
NORTHROP GRUMMAN	COM	666807102	57	500	SH	DEFINED 01	
NORTHROP GRUMMAN	COM	666807102	71804	635159	SH	DEFINED 01	
NORTHROP GRUMMAN	COM	666807102	4425	39144	SH	DEFINED 01	0
NORTHROP GRUMMAN	COM	666807102	928	8209	SH	DEFINED 01	0
NORTHROP GRUMMAN COR	COM	666807102	42	365	SH	DEFINED 01	0
NWA	COM	667280101	10746	563490	SH	DEFINED 01	
NWA	COM	667280101	143	7500	SH	DEFINED 01	0
NWA	COM	667280101	17325	908500	SH	DEFINED 01	0
NORTHWEST NATURAL GAS COMPANY	COM	667655104	2165	77301	SH	DEFINED 01	
NW NATURAL GAS CO	COM	667655104	12	420	SH	DEFINED 01	0
NORTHWEST NAT GA 100	PRF	667655708	17255	170000	SH	DEFINED 01	0
NORTHWESTERN CORP	COM	668074107	1849	84049	SH	DEFINED 01	
NORTHWESTERN CORP	COM	668074107	10	440	SH	DEFINED 01	0
PIONEER CORP	COM	6688745	10	500	SH	DEFINED 01	1
NU HORIZONS ELEC COR	COM	669908105	3185	323300	SH	DEFINED 01	
NU HORIZONS ELEC COR	COM	669908105	262	26600	SH	DEFINED 01	0
NUANCE COMMUNICATION	COM	669967101	1	82	SH	DEFINED 01	
NOVAVAX	COM	670002104	808	70600	SH	DEFINED 01	
NOVELL	COM	670006105	2008	516081	SH	DEFINED 01	
NOVELL	COM	670006105	358	91904	SH	DEFINED 01	0
NOVELL	COM	670006105	174	44597	SH	DEFINED 01	0
NOVELL INC	COM	670006105	10	2670	SH	DEFINED 01	0
NOVELLUS SYSTEMS	COM	670008101	58007	1071607	SH	DEFINED 01	
NOVELLUS SYSTEMS	COM	670008101	6786	125377	SH	DEFINED 01	0
NOVELLUS SYSTEMS	COM	670008101	43690	807121	SH	DEFINED 01	0
NOVELLUS SYSTEMS INC	COM	670008101	64876	1198497	SH	DEFINED 01	0
NOVEN PHARMACEUTICAL	COM	670009109	4	210	SH	DEFINED 01	0
NOVEN PHARMACEUTICALS	COM	670009109	3852	185696	SH	DEFINED 01	
NOVEN PHARMACEUTICALS	COM	670009109	207	10000	SH	DEFINED 01	0
NOVO NORDISK CL B	COM	670100999	213	5334	SH	DEFINED 01	
NU SKIN ENTERPRISES	COM	67018T105	7	660	SH	DEFINED 01	
NUCENTRIX BROADBAND	COM	670198100	1	119	SH	DEFINED 01	
NSTAR	COM	67019E107	81	1789	SH	DEFINED 01	
PROMISE CO	COM	6703295	13	300	SH	DEFINED 01	1
NUCOR	COM	670346105	38805	604061	SH	DEFINED 01	
NUCOR	COM	670346105	2276	35418	SH	DEFINED 01	0
NUCOR	COM	670346105	2017	31407	SH	DEFINED 01	0
NUCOR CORP	COM	670346105	659	10250	SH	DEFINED 01	0
NUEVO ENERGY CO	COM	670509108	777	52151	SH	DEFINED 01	
NUMERICAL TECHNOLOG	COM	67053T101	8513	630159	SH	DEFINED 01	
NUMERICAL TECHNOLOG	COM	67053T101	324	24000	SH	DEFINED 01	0
NUTRECO HOLDING N.V.	COM	670610997	155	4750	SH	DEFINED 01	
NVIDIA	COM	67066G104	34344	774192	SH	DEFINED 01	
NVIDIA	COM	67066G104	2234	50346	SH	DEFINED 01	0
NVIDIA	COM	67066G104	12464	280964	SH	DEFINED 01	0
NVIDIA CORP	COM	67066G104	2326	52450	SH	DEFINED 01	0
NYFIX INC	COM	670712108	1261	84314	SH	DEFINED 01	
SUEZ SA	COM	670800994	410	14491	SH	DEFINED 01	
O`CHARLEY`S	COM	670823103	1231	57115	SH	DEFINED 01	
OKLAHOMA GAS & ELEC	COM	670837103	65	2708	SH	DEFINED 01	
OM GROUP	COM	670872100	11586	160258	SH	DEFINED 01	
OM GROUP	COM	670872100	260	3600	SH	DEFINED 01	0
NOVARTIS	COM	670889997	43116	1096198	SH	DEFINED 01	
NOVARTIS	COM	670889997	5215	132602	SH	DEFINED 01	0
NOVARTIS	COM	670889997	25108	638339	SH	DEFINED 01	0
OMV	COM	671039998	81	850	SH	DEFINED 01	
OSI PHARMACEUTICALS	COM	671040103	7779	198694	SH	DEFINED 01	

OSI PHARMACEUTICALS	COM	671040103	106	2700	SH	DEFINED 01	0
OSI PHARMACEUTICALS	COM	671040103	11271	287900	SH	DEFINED 01	0
OSI SYSTEMS INC	COM	671044105	517	20500	SH	DEFINED 01	
OTG SOFTWARE INC	COM	671059103	1	70	SH	DEFINED 01	
QBE INS GROU	COM	6715740	4	1062	SH	DEFINED 01	1
OAK TECHNOLOGY	COM	671802106	30	2000	SH	DEFINED 01	
OAK TECHNOLOGY	COM	671802106	3638	244516	SH	DEFINED 01	
OAK TECHNOLOGY	COM	671802106	4	250	SH	DEFINED 01	0
OAK TECHNOLOGY	COM	671802106	170	11400	SH	DEFINED 01	0
OAKLEY	COM	673662102	2586	144417	SH	DEFINED 01	
OAKLEY	COM	673662102	115	6400	SH	DEFINED 01	0
RICOH	COM	6738220	19	1000	SH	DEFINED 01	1
OCCIDENTAL PETROLEUM	COM	674599105	8435	289356	SH	DEFINED 01	
OCCIDENTAL PETROLEUM	COM	674599105	3007	103165	SH	DEFINED 01	0
OCCIDENTAL PETROLEUM	COM	674599105	396	13597	SH	DEFINED 01	0
OCE NV	COM	674625991	236	19950	SH	DEFINED 01	
ROHM CO	COM	6747204	45	300	SH	DEFINED 01	1
OCEAN ENERGY	COM	67481E106	330	16700	SH	DEFINED 01	
OCEAN ENERGY	COM	67481E106	21084	1065433	SH	DEFINED 01	
OCEAN ENERGY	COM	67481E106	17959	907484	SH	DEFINED 01	0
OCEAN ENERGY INC TEX	COM	67481E106	83	4200	SH	DEFINED 01	0
OCEANEERING INT L	COM	675232102	2286	78804	SH	DEFINED 01	
OCULAR SCIENCES	COM	675744106	2562	91500	SH	DEFINED 01	
OCULAR SCIENCES	COM	675744106	257	9200	SH	DEFINED 01	0
OCWEN FINANCIAL CORP	COM	675746101	65	9800	SH	DEFINED 01	
ODYSSEY RE HOLDINGS	COM	67612W108	6	395	SH	DEFINED 01	
OFFICE DEPOT	COM	676220106	7541	379927	SH	DEFINED 01	
OFFICE DEPOT	COM	676220106	2108	106200	SH	DEFINED 01	0
OFFICE DEPOT	COM	676220106	464	23391	SH	DEFINED 01	0
OFFICE MAX	COM	67622M108	2	432	SH	DEFINED 01	
OFFSHORE LOGISTICS	COM	676255102	2292	106359	SH	DEFINED 01	
SMC CORP	COM	6763965	24	200	SH	DEFINED 01	1
SOUTHCORP LT	COM	6764689	5	1317	SH	DEFINED 01	1
SOFTBANK COR	COM	6770620	17	900	SH	DEFINED 01	1
SHANGRI-LA A	COM	6771032	3	4000	SH	DEFINED 01	1
OHIO CASUALTY	COM	677240103	2592	136842	SH	DEFINED 01	
OHIO CASUALTY	COM	677240103	83	4400	SH	DEFINED 01	0
OHIO CASUALTY CORP	COM	677240103	11	560	SH	DEFINED 01	0
OHIO POWER CO $100	PRF	677415796	3518	36000	SH	DEFINED 01	0
OHI PWR CO $100	PRF	677415812	984	10000	SH	DEFINED 01	0
OHIO PWR CO $100	PRF	677415820	513	5000	SH	DEFINED 01	0
SANKYO CO	COM	6775283	15	1000	SH	DEFINED 01	1
SANRIO	COM	6776349	2	200	SH	DEFINED 01	1
SANTOS LIMIT	COM	6776703	4	1191	SH	DEFINED 01	1
SANYO ELECTR	COM	6776769	23	5000	SH	DEFINED 01	1
SAPPORO BREW	COM	6776907	3	1000	SH	DEFINED 01	1
LUKOIL HOLDING ADR	COM	677862104	96	1689	SH	DEFINED 01	
OJI PAPER	COM	678118993	834	176000	SH	DEFINED 01	
FIRST CAPITAL	COM	6786735	1	1000	SH	DEFINED 01	1
SECOM CO	COM	6791591	22	500	SH	DEFINED 01	1
SEGA CORPORATION	COM	6791955	5	300	SH	DEFINED 01	1
SEIYU	COM	6793780	4	1000	SH	DEFINED 01	1
SEKISUI CHEM	COM	6793821	3	1000	SH	DEFINED 01	1
SEKISUI HOUS	COM	6793906	14	2000	SH	DEFINED 01	1
SEVEN ELEVEN	COM	6797179	31	1000	SH	DEFINED 01	1
OLD NATL BANCORP	COM	680033107	6	260	SH	DEFINED 01	
SHARP CORP	COM	6800602	40	3000	SH	DEFINED 01	1
OLD REPUBLIC INTL	COM	680223104	1513	47346	SH	DEFINED 01	
SHIMAMURA CO	COM	6804035	7	100	SH	DEFINED 01	1
77TH BANK	COM	6804165	4	1000	SH	DEFINED 01	1
SHIMIZU CORP	COM	6804400	7	2000	SH	DEFINED 01	1
SHIMACHU	COM	6804455	1	100	SH	DEFINED 01	1

SHIN-ETSU	COM	6804585	51	1200	SH	DEFINED	01	1
SHIONOGI & C	COM	6804682	16	1000	SH	DEFINED	01	1
SHIMANO INC	COM	6804820	4	300	SH	DEFINED	01	1
SHISEIDO CO	COM	6805265	10	1000	SH	DEFINED	01	1
SHIZUOKA BAN	COM	6805328	13	2000	SH	DEFINED	01	1
SHOWA DENKO	COM	6805469	3	2000	SH	DEFINED	01	1
SHOWA SHELL	COM	6805544	6	1000	SH	DEFINED	01	1
OLIN	COM	680665205	29	1542	SH	DEFINED	01	
SINO LAND CO	COM	6810429	3	8099	SH	DEFINED	01	1
SINGAPORE	COM	6810753	13	15000	SH	DEFINED	01	1
PARKWAY HOLDINGS	COM	6811143	1	2000	SH	DEFINED	01	1
SINGAPORE AIRLINES	COM	6811734	23	3000	SH	DEFINED	01	1
SNOW BRAND M	COM	6818401	1	1000	SH	DEFINED	01	1
OMNICARE	COM	681904108	52	2000	SH	DEFINED	01	
OMNICARE	COM	681904108	84	3257	SH	DEFINED	01	
OMNICOM GROUP	COM	681919106	63213	669628	SH	DEFINED	01	
OMNICOM GROUP	COM	681919106	250	2650	SH	DEFINED	01	0
OMNICOM GROUP	COM	681919106	4445	47091	SH	DEFINED	01	0
OMNICOM GROUP	COM	681919106	1156	12243	SH	DEFINED	01	0
OMNOVA SOLUTIONS W/I	COM	682129101	1215	146384	SH	DEFINED	01	
SONY CORP	COM	6821506	135	2600	SH	DEFINED	01	1
ON ASSIGNMENT INC	COM	682159108	1229	68686	SH	DEFINED	01	
ON COMMAND CORP	COM	682160106	1	113	SH	DEFINED	01	
ON SEMICONDUCTOR CORP	COM	682189105	1	233	SH	DEFINED	01	
SCMP GROUP LTD	COM	6824657	2	4000	SH	DEFINED	01	1
ONEOK	COM	682680103	21	1000	SH	DEFINED	01	
ONEOK	COM	682680103	2970	142428	SH	DEFINED	01	
ONEOK	COM	682680103	315	15100	SH	DEFINED	01	0
ONI SYSTEMS CORP	COM	68273F103	7	1071	SH	DEFINED	01	
ONYX SOFTWARE CP	COM	683402101	0	56	SH	DEFINED	01	
VIMPEL COMMUNICATIONS ADR	COM	68370R109	2902	90184	SH	DEFINED	01	
VIMPEL COMMUNICATIONS ADR	COM	68370R109	84	2610	SH	DEFINED	01	0
OPENWAVE SYSTEMS	COM	683718100	26	4100	SH	DEFINED	01	
OPENWAVE SYSTEMS	COM	683718100	8	1285	SH	DEFINED	01	
OPG GROEP	COM	683735997	454	11580	SH	DEFINED	01	
OPNET TECHNOLOGIES	COM	683757108	648	68000	SH	DEFINED	01	
OPLINK COMM INC	COM	68375Q106	1	362	SH	DEFINED	01	
OPTICAL CABLE CORP	COM	683827109	0	138	SH	DEFINED	01	
OPTICAL COMM PROD	COM	68382T101	98	35000	SH	DEFINED	01	
ORACLE	COM	68389X105	39884	3115996	SH	DEFINED	01	
ORACLE	COM	68389X105	18775	1466787	SH	DEFINED	01	0
ORACLE	COM	68389X105	2258	176387	SH	DEFINED	01	0
ORACLE	COM	68389X105	2295	179300	SH	DEFINED	11	1
ORACLE	COM	68389X105	14815	1157400	SH	DEFINED	11	1
ORACLE CORP COM	COM	68389X105	10288	803788	SH	DEFINED	01	
ORACLE CORP COM	COM	68389X105	31093	2429106	SH	DEFINED	01	0
ORACLE INC.	COM	68389X105	46	3600	SH	DEFINED	11	1
OPTION CARE INC	COM	683948103	3	210	SH	DEFINED	01	0
STOCKLAND TRUST	COM	6850856	2	832	SH	DEFINED	01	1
ORANGE	COM	685444994	19	2800	SH	DEFINED	01	
ORANGE	COM	685444994	2421	355315	SH	DEFINED	01	0
ORBITAL SCIENCES COR	COM	685564106	6	1150	SH	DEFINED	01	0
ORBITAL SCIENCES COR ORB	COM	685564106	1802	344000	SH	DEFINED	01	
ORBITAL SCIENCES COR ORB	COM	685564106	149	28400	SH	DEFINED	01	0
ORBITAL SCIENCES WTS	COM	685564130	13	5220	SH	DEFINED	01	
ORCHID BIOSCIENCE	COM	68571P100	0	133	SH	DEFINED	01	
SUMITOMO MITSUI BANK CORP	COM	6858526	54	13000	SH	DEFINED	01	1
SUMITOMO OSAKA CEMENT	COM	6858548	1	1000	SH	DEFINED	01	1
SUMITOMO CHE	COM	6858560	15	4000	SH	DEFINED	01	1
SUMITOMO ELE	COM	6858708	14	2000	SH	DEFINED	01	1
SUMITOMO HEA	COM	6858731	1	1000	SH	DEFINED	01	1
SUMITOMO MET	COM	6858827	3	8000	SH	DEFINED	01	1

SUMITOMO MET	COM	6858849	8	2000	SH	DEFINED	01	1
SUMITOMO RLTY+DEV	COM	6858902	5	1000	SH	DEFINED	01	1
SUMITOMO COR	COM	6858946	17	3000	SH	DEFINED	01	1
SUMITOMO	COM	6859002	4	1000	SH	DEFINED	01	1
ORGANOGENISIS	COM	685906109	33	23600	SH	DEFINED	01	
SUN HUNG KAI	COM	6859927	46	6000	SH	DEFINED	01	1
OREGON STEEL MILLS	COM	686079104	874	115000	SH	DEFINED	01	
O REILLY AUTOMOTIVE	COM	686091109	5981	189468	SH	DEFINED	01	
ORIENTAL LAND CO LTD	COM	686223991	1336	21400	SH	DEFINED	01	0
ORIX	COM	686475997	12434	165800	SH	DEFINED	01	
ORIX	COM	686475997	3405	45400	SH	DEFINED	01	0
ORIX	COM	686475997	13027	173700	SH	DEFINED	01	0
ORKLA ASA	COM	686480997	270	14950	SH	DEFINED	01	
SWIRE PACIFI	COM	6867748	22	4000	SH	DEFINED	01	1
TDK CORP	COM	6869302	11	200	SH	DEFINED	01	1
TAISEI CORP	COM	6870100	4	2000	SH	DEFINED	01	1
MITSUI	COM	6870122	20	4180	SH	DEFINED	01	1
TAISHO PHARM	COM	6870144	15	1000	SH	DEFINED	01	1
TAKARA SMUZO	COM	6870382	8	1000	SH	DEFINED	01	1
TAKASHIMAYA	COM	6870401	5	1000	SH	DEFINED	01	1
TAKEDA CHEM	COM	6870445	81	2000	SH	DEFINED	01	1
ADVANTEST	COM	6870490	23	300	SH	DEFINED	01	1
TABCORP HLDG	COM	6873262	4	649	SH	DEFINED	01	1
ORTHODONTIC CENTERS OF AMERICA	COM	68750P103	5205	188544	SH	DEFINED	01	
TAKEFUJI COR	COM	6876067	25	400	SH	DEFINED	01	1
TEIJIN	COM	6880507	7	2000	SH	DEFINED	01	1
TEIKOKU OIL	COM	6880905	4	1000	SH	DEFINED	01	1
TELECOM CORP	COM	6881436	6	2984	SH	DEFINED	01	1
TELEVISION	COM	6881674	5	1000	SH	DEFINED	01	1
OSHKOSH B-GOSH CLA	COM	688222207	1574	36721	SH	DEFINED	01	
OSHKOSH TRUCK CORP	COM	688239201	2920	51310	SH	DEFINED	01	
TERUMO CORP	COM	6885074	7	500	SH	DEFINED	01	1
OSTEOTECH INC	COM	688582105	289	43190	SH	DEFINED	01	
NEWS CORPORA	COM	6886925	37	5292	SH	DEFINED	01	1
TODA CORP	COM	6893884	2	1000	SH	DEFINED	01	1
TOKIO MARINE	COM	6894768	28	4000	SH	DEFINED	01	1
TOBU RAILWAY	COM	6895169	5	2000	SH	DEFINED	01	1
TOHOKU ELEC	COM	6895266	16	1300	SH	DEFINED	01	1
TOKYO ELEC P	COM	6895404	72	3800	SH	DEFINED	01	1
TOKYO GAS CO	COM	6895448	17	7000	SH	DEFINED	01	1
TOKYO ELECTRON LTD	COM	6895675	35	500	SH	DEFINED	01	1
TOKYU CORP	COM	6896548	9	3000	SH	DEFINED	01	1
TOPPAN PRINT	COM	6897024	19	2000	SH	DEFINED	01	1
TORAY INDS I	COM	6897143	11	4000	SH	DEFINED	01	1
TOSHIBA CORP	COM	6897217	34	8000	SH	DEFINED	01	1
TOTO	COM	6897466	4	1000	SH	DEFINED	01	1
OUTBACK STEAKHOUSE	COM	689899102	94	2629	SH	DEFINED	01	
OUTBACK STEAKHOUSE	COM	689899102	147	4100	SH	DEFINED	01	0
OUTBACK STEAKHOUSE	COM	689899102	182	5100	SH	DEFINED	01	0
TOSTEM CORP.	COM	6900212	13	1000	SH	DEFINED	01	1
TOYO SEIKAN KAISHA	COM	6900267	12	1000	SH	DEFINED	01	1
TOSOH CORP	COM	6900289	3	1000	SH	DEFINED	01	1
TOYOBO CO	COM	6900502	3	2000	SH	DEFINED	01	1
TOYOTA MOTOR	COM	6900643	245	8500	SH	DEFINED	01	1
TRANS COSMOS	COM	6900955	3	100	SH	DEFINED	01	1
OVERSEAS SHIPBUILDING GROUP	COM	690368105	31	1272	SH	DEFINED	01	
OVERTURE SERVICES INC	COM	69039R100	430	15376	SH	DEFINED	01	
OWENS & MINOR	COM	690732102	2041	103913	SH	DEFINED	01	
OWENS & MINOR INC	COM	690732102	4	180	SH	DEFINED	01	0
OWENS-CORNING	COM	69073F103	0	102	SH	DEFINED	01	
OWENS ILLINOIS INC	COM	690768403	7913	465499	SH	DEFINED	01	
OWENS ILLINOIS INC	COM	690768403	20	1160	SH	DEFINED	01	0

OWENS ILLINOIS INC	COM	690768403	475	27900	SH	DEFINED	01	0
UBE INDUSTRI	COM	6910705	2	2000	SH	DEFINED	01	1
UNI-CHARM CORP.	COM	6911485	5	200	SH	DEFINED	01	1
OXFORD HEALTH PLANS	COM	691471106	4	100	SH	DEFINED	01	
OXFORD HEALTH PLANS	COM	691471106	9068	216979	SH	DEFINED	01	
OXFORD HEALTH PLANS	COM	691471106	12856	307644	SH	DEFINED	01	0
OXFORD INDUSTRIES	COM	691497309	609	23054	SH	DEFINED	01	
UNITED O/SEAS BK (LOCAL SHR'S)	COM	6916781	26	3112	SH	DEFINED	01	1
UNITED OVERSEAS LAND	COM	6916844	1	1000	SH	DEFINED	01	1
UNY CO., LTD.	COM	6918624	9	1000	SH	DEFINED	01	1
VENTURE MFG	COM	6927374	10	1000	SH	DEFINED	01	1
P.A.M. TRANSPORT SVC	COM	693149106	506	20000	SH	DEFINED	01	
P.A.M. TRANSPORT SVC	COM	693149106	48	1900	SH	DEFINED	01	0
PC-TEL	COM	69325Q105	3897	450555	SH	DEFINED	01	
PC-TEL	COM	69325Q105	242	28000	SH	DEFINED	01	0
P-COM INC	COM	693262107	0	209	SH	DEFINED	01	
PDF SOLUTIONS INC	COM	693282105	2	100	SH	DEFINED	01	0
PDI INC	COM	69329V100	1	39	SH	DEFINED	01	
PG&E	COM	69331C108	2949	125158	SH	DEFINED	01	
PG&E	COM	69331C108	2549	108211	SH	DEFINED	01	0
PG&E	COM	69331C108	173	7327	SH	DEFINED	01	0
PFF BANCORP INC	COM	69331W104	7	210	SH	DEFINED	01	0
PT GUDANG GARAM TBK	COM	693333999	2541	2290000	SH	DEFINED	01	
PT GUDANG GARAM TBK	COM	693333999	80	72000	SH	DEFINED	01	0
P.F. CHANGS CHINA B	COM	69333Y108	61580	924210	SH	DEFINED	01	0
P.F. CHANG'S CHINA BISTRO	COM	69333Y108	5317	79800	SH	DEFINED	01	
P.F. CHANG'S CHINA BISTRO	COM	69333Y108	1319	19800	SH	DEFINED	01	0
P.F. CHANG'S CHINA BISTRO	COM	69333Y108	3651	54800	SH	DEFINED	01	0
PIMCO TOTAL RETURN FUND	COM	693390726	5731	550550	SH	DEFINED	01	0
PMA CAPITAL CORP A	COM	693419202	4684	204200	SH	DEFINED	01	
PMA CAPITAL CORP A	COM	693419202	367	16000	SH	DEFINED	01	0
PMC-SIERRA	COM	69344F106	316	19404	SH	DEFINED	01	
PMC-SIERRA	COM	69344F106	739	45391	SH	DEFINED	01	0
PMC-SIERRA	COM	69344F106	24	1501	SH	DEFINED	01	0
PMC-SIERRA INC	COM	69344F106	7393	454173	SH	DEFINED	01	0
PMI GROUP	COM	69344M101	10146	133908	SH	DEFINED	01	
PMI GROUP	COM	69344M101	606	8000	SH	DEFINED	01	0
PMI GROUP	COM	69344M101	227	3000	SH	DEFINED	01	0
PNC FINANCIAL SERVICES GROUP	COM	693475105	20117	327161	SH	DEFINED	01	
PNC FINANCIAL SERVICES GROUP	COM	693475105	4488	72984	SH	DEFINED	01	0
PNC FINANCIAL SERVICES GROUP	COM	693475105	32443	527619	SH	DEFINED	01	0
PNM RESOURCES	COM	69349H107	5429	177088	SH	DEFINED	01	
PNM RESOURCES	COM	69349H107	248	8100	SH	DEFINED	01	0
PNM RESOURCES INC	COM	69349H107	18	575	SH	DEFINED	01	0
PPG INDS	COM	693506107	327	5950	SH	DEFINED	01	
PPG INDS	COM	693506107	1494	27210	SH	DEFINED	01	
PPG INDS	COM	693506107	2349	42779	SH	DEFINED	01	0
PPG INDS	COM	693506107	84	1535	SH	DEFINED	01	0
PPG INDUSTRIES INC	COM	693506107	2448	44601	SH	DEFINED	01	0
PPL	COM	69351T106	24305	613597	SH	DEFINED	01	
PPL	COM	69351T106	1471	37147	SH	DEFINED	01	0
PPL	COM	69351T106	53	1333	SH	DEFINED	01	0
PRG-SCHULTZ INTERNATIONAL INC	COM	69357C107	2743	195217	SH	DEFINED	01	
PRI AUTOMATION INC	COM	69357H106	1	56	SH	DEFINED	01	
PS BUSINESS PARKS	COM	69360J107	3	88	SH	DEFINED	01	
PSS WORLD MEDICAL	COM	69366A100	3	296	SH	DEFINED	01	
PSS WORLD MEDICAL	COM	69366A100	14	1360	SH	DEFINED	01	0
PACCAR	COM	693718108	308	4207	SH	DEFINED	01	
PACCAR	COM	693718108	1424	19453	SH	DEFINED	01	0
PACCAR	COM	693718108	51	697	SH	DEFINED	01	0
PAC-WEST TELECOMM	COM	69371Y101	0	132	SH	DEFINED	01	
THE WAREHOUSE GROUP LIMITED	COM	6939625	2	474	SH	DEFINED	01	1

PACIFIC CAP BANCORP	COM	69404P101	2	60	SH	DEFINED	01
PACIFIC CENTURY FINANCIAL	COM	694058108	69	2650	SH	DEFINED	01
PACIFIC SUNWEAR	COM	694873100	66	2700	SH	DEFINED	01
PACIFIC SUNWEAR	COM	694873100	5134	208694	SH	DEFINED	01
PACIFIC SUNWEAR	COM	694873100	3	140	SH	DEFINED	01 0
PACIFIC SUNWEAR	COM	694873100	155	6300	SH	DEFINED	01 0
WESFARMERS	COM	6948836	13	752	SH	DEFINED	01 1
PACIFICARE HEALTH SYSTEMS	COM	695112102	473	27100	SH	DEFINED	01
PACIFICARE HEALTH SYSTEMS	COM	695112102	23319	1336317	SH	DEFINED	01
PACIFICARE HEALTH SYSTEMS	COM	695112102	2220	127225	SH	DEFINED	01 0
PACKAGING CORP OF AMERICA	COM	695156109	632	31904	SH	DEFINED	01
PACKETER	COM	695210104	0	63	SH	DEFINED	01
PACTIV	COM	695257105	5884	293921	SH	DEFINED	01
PACTIV	COM	695257105	808	40373	SH	DEFINED	01 0
PACTIV	COM	695257105	213	10648	SH	DEFINED	01 0
WMC	COM	6954985	13	2441	SH	DEFINED	01 1
WESTFIELD TR	COM	6956312	6	3643	SH	DEFINED	01 1
WEST JAPAN RAILWAY	COM	6957995	4	1	SH	DEFINED	01 1
PALL	COM	696429307	60	2926	SH	DEFINED	01
PALL	COM	696429307	634	30959	SH	DEFINED	01 0
PALL	COM	696429307	23	1110	SH	DEFINED	01 0
PALM	COM	696642107	44	11000	SH	DEFINED	01
PALM	COM	696642107	59	14612	SH	DEFINED	01
PALM	COM	696642107	584	146348	SH	DEFINED	01 0
PALM	COM	696642107	21	5251	SH	DEFINED	01 0
WING TAI HLDGS	COM	6972385	1	2000	SH	DEFINED	01 1
WORLD CO	COM	6977971	4	150	SH	DEFINED	01 1
PANAMSAT CORP	COM	697933109	1815	79448	SH	DEFINED	01
PAN PACIFIC RETAIL PROPERTIES	COM	69806L104	1691	55300	SH	DEFINED	01
PAN PACIFIC RETAIL PROPERTIES	COM	69806L104	159	5200	SH	DEFINED	01 0
WOOLWORTHS L	COM	6981239	17	2579	SH	DEFINED	01 1
PANERA BREAD CL A	COM	69840W108	4605	72279	SH	DEFINED	01
PANERA BREAD CL A	COM	69840W108	331	5200	SH	DEFINED	01 0
PANERA BREAD CL A	COM	69840W108	147	2300	SH	DEFINED	01 0
PANERA BREAD CO	COM	69840W108	16604	260652	SH	DEFINED	01 0
YAMANOUCHI P	COM	6985383	25	1000	SH	DEFINED	01 1
YAMAZAKI BAKING	COM	6985509	5	1000	SH	DEFINED	01 1
YAMATO TRANS	COM	6985565	15	1000	SH	DEFINED	01 1
YASUDA	COM	6986063	5	1000	SH	DEFINED	01 1
YOKOGAWA ELE	COM	6986427	8	1000	SH	DEFINED	01 1
BK OF YOKOHA	COM	6986449	10	3000	SH	DEFINED	01 1
PAPA JOHN'S INTL	COM	698813102	997	35770	SH	DEFINED	01
PARADYNE NETWORKS	COM	69911G107	0	69	SH	DEFINED	01
PARAMETRIC TECHNOLOGY	COM	699173100	43	7084	SH	DEFINED	01
PARAMETRIC TECHNOLOGY	COM	699173100	398	65880	SH	DEFINED	01 0
PARAMETRIC TECHNOLOGY	COM	699173100	14	2364	SH	DEFINED	01 0
PAREXEL	COM	699462107	1229	76642	SH	DEFINED	01
PARGESA HOLDING AG	COM	699470993	325	149	SH	DEFINED	01
PARK ELECTROCHEMICAL	COM	700416209	7478	257849	SH	DEFINED	01
PARK ELECTROCHEMICAL	COM	700416209	10	330	SH	DEFINED	01 0
PARK ELECTROCHEMICAL	COM	700416209	529	18251	SH	DEFINED	01 0
PARK NATIONAL CORP	COM	700658107	6	57	SH	DEFINED	01
PARK PLACE ENT COR	COM	700690100	4217	399770	SH	DEFINED	01
PARK PLACE ENT COR	COM	700690100	63	6000	SH	DEFINED	01 0
PARK PLACE ENT COR	COM	700690100	6685	633600	SH	DEFINED	01 0
PARKER DRILLING	COM	701081101	7	1470	SH	DEFINED	01 0
PARKER-HANNIFIN	COM	701094104	65941	1321475	SH	DEFINED	01
PARKER-HANNIFIN	COM	701094104	752	15070	SH	DEFINED	01 0
PARKER-HANNIFIN	COM	701094104	2434	48784	SH	DEFINED	01 0
PARKER-HANNIFIN	COM	701094104	6725	134781	SH	DEFINED	01 0
PARMALAT FINANZIARIA	COM	701799991	1479	460800	SH	DEFINED	01
PORTUCEL EMPRESA PRODUCTORA	COM	7018556	1	965	SH	DEFINED	01 1

BAYERISCHE HYPO VEREINSBANK	COM	7023011	15	410	SH	DEFINED	01	1
PATINA OIL AND GAS	COM	703224105	2095	66461	SH	DEFINED	01	
PATINA OIL AND GAS	COM	703224105	3	90	SH	DEFINED	01	0
PATHMARK STORES	COM	70322A101	1197	49948	SH	DEFINED	01	
PATHMARK STORES	COM	70322A101	108	4526	SH	DEFINED	01	0
PATTERSON DENTAL	COM	703412106	101	2325	SH	DEFINED	01	
PATTERSON-UTI ENERGY	COM	703481101	5081	170866	SH	DEFINED	01	
PATTERSON-UTI ENERGY	COM	703481101	192	6450	SH	DEFINED	01	0
PAXONET COMMUNICATIONS	PRF	704200XX7	1364	967447	SH	DEFINED	01	
PAXONET COMMUNICATIONS	PRF	704200XX7	1300	921985	SH	DEFINED	01	0
PAXAR CORPORATION	COM	704227107	2165	128472	SH	DEFINED	01	
PAXAR CORPORATION	COM	704227107	10	580	SH	DEFINED	01	0
PAXSON COMMUNICATION	COM	704231109	88	8000	SH	DEFINED	01	
PAXSON COMMUNICATION	COM	704231109	2	168	SH	DEFINED	01	
PAXSON COMMUNICATION	PRF	704231505	7	8	SH	DEFINED	01	0
PAYCHEX	COM	704326107	58188	1465702	SH	DEFINED	01	
PAYCHEX	COM	704326107	11807	297406	SH	DEFINED	01	0
PAYCHEX	COM	704326107	21188	533715	SH	DEFINED	01	0
PAYCHEX INC	COM	704326107	136624	3441179	SH	DEFINED	01	0
PAYLESS SHOESOURCE	COM	704379106	48	786	SH	DEFINED	01	
PEABODY ENERGY CORP	COM	704549104	7	247	SH	DEFINED	01	
PEARSON PLC	COM	705010999	627	48798	SH	DEFINED	01	
PEC SOLUTIONS	COM	705107100	413	16800	SH	DEFINED	01	
PECO II	COM	705221109	2298	461400	SH	DEFINED	01	
PECO II	COM	705221109	202	40500	SH	DEFINED	01	0
PEDIATRIX	COM	705324101	13	320	SH	DEFINED	01	0
PEDIATRIX MEDICAL GROUP	COM	705324101	6196	152031	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP	COM	705324101	208	5100	SH	DEFINED	01	0
PEGASUS SATELLITE SERIES B PIK	PRF	70558A502	10262	18616	SH	DEFINED	01	
PEGASUS SATELLITE SERIES B PIK	PRF	70558A502	3113	5646	SH	DEFINED	01	0
PEGASUS COMM CORP	COM	705904100	19	6400	SH	DEFINED	01	
PEGASUS COMM CORP	COM	705904100	1	337	SH	DEFINED	01	
PEGASUS SOLUTIONS	COM	705906105	3	180	SH	DEFINED	01	0
PEGASUS SOLUTIONS INC	COM	705906105	3950	213527	SH	DEFINED	01	
PEGASUS SOLUTIONS INC	COM	705906105	279	15100	SH	DEFINED	01	0
SODEXHO ALLI	COM	7062713	14	340	SH	DEFINED	01	1
PEMSTAR	COM	706552106	398	41500	SH	DEFINED	01	
PENAUILLE POLYSERVICES	COM	706589991	133	4000	SH	DEFINED	01	
NORSKE	COM	7070396	5	250	SH	DEFINED	01	1
PENFORD CORP	COM	707051108	372	23128	SH	DEFINED	01	
PENN NATIONAL GAMING	COM	707569109	3	80	SH	DEFINED	01	0
PENN NATL GAMING	COM	707569109	911	26000	SH	DEFINED	01	
PENN NATL GAMING	COM	707569109	84	2400	SH	DEFINED	01	0
UNIBAIL SA	COM	7076242	5	102	SH	DEFINED	01	1
NOVO-NORDISK	COM	7077524	40	1000	SH	DEFINED	01	1
PENNEY (JC)	COM	708160106	8637	417088	SH	DEFINED	01	
PENNEY (JC)	COM	708160106	2000	96562	SH	DEFINED	01	0
PENNEY (JC)	COM	708160106	284	13699	SH	DEFINED	01	0
PENNFED FINL SVCS	COM	708167101	10	370	SH	DEFINED	01	0
AXA	COM	7088429	97	4280	SH	DEFINED	01	1
PENNZOIL-QUAKER STATE	COM	709323109	107	5000	SH	DEFINED	01	
PENNZOIL-QUAKER STATE	COM	709323109	7474	348130	SH	DEFINED	01	
PENNZOIL-QUAKER STATE	COM	709323109	281	13100	SH	DEFINED	01	0
PENTAIR	COM	709631105	6554	145761	SH	DEFINED	01	
PENTAIR	COM	709631105	215	4782	SH	DEFINED	01	0
PENTON MEDIA INC	COM	709668107	740	97971	SH	DEFINED	01	
GPE BRUXELLE	COM	7097328	18	330	SH	DEFINED	01	1
PORSCHE AG-PFD	COM	7101069	5	12	SH	DEFINED	01	1
PEOPLES BANK	COM	710198102	10	393	SH	DEFINED	01	
NOVARTIS AG	COM	7103065	349	8883	SH	DEFINED	01	1
PEUGEOT SA	COM	7103526	30	617	SH	DEFINED	01	1
NKT HOLDING A/S	COM	7106354	1	100	SH	DEFINED	01	1

HEINEKEN NV	COM	7108048	35	865	SH	DEFINED	01	1
ABB LTD	COM	7108899	29	3640	SH	DEFINED	01	1
ROCHE HOLDING AG-BEARER	COM	7108918	34	357	SH	DEFINED	01	1
PEOPLES ENERGY	COM	711030106	39	995	SH	DEFINED	01	
PEOPLES ENERGY	COM	711030106	354	8991	SH	DEFINED	01	0
PEOPLES ENERGY	COM	711030106	13	322	SH	DEFINED	01	0
ROCHE HLDGS	COM	7110388	161	2073	SH	DEFINED	01	1
ADECCO SA	COM	7110720	32	500	SH	DEFINED	01	1
HOLCIM LTD	COM	7110764	23	100	SH	DEFINED	01	1
INDITEX +	COM	7111314	12	632	SH	DEFINED	01	1
CLARIANT AG	COM	7113990	5	211	SH	DEFINED	01	1
SUEZ	COM	7118047	48	1682	SH	DEFINED	01	1
KUDELSKI SA	COM	7121250	6	116	SH	DEFINED	01	1
SUEZ LYINNAISE DES EAUX	COM	7121391	28	1000	SH	DEFINED	01	1
NESTLE SA	COM	7123870	269	1209	SH	DEFINED	01	1
UBS AG	COM	7126114	198	4016	SH	DEFINED	01	1
PEOPLE SOFT	COM	712713106	39567	1083158	SH	DEFINED	01	
PEOPLE SOFT	COM	712713106	347	9500	SH	DEFINED	01	0
PEOPLE SOFT	COM	712713106	3561	97494	SH	DEFINED	01	0
PEOPLE SOFT	COM	712713106	37409	1024054	SH	DEFINED	01	0
PARMALAT FIN	COM	7128369	4	1300	SH	DEFINED	01	1
BENETTON GRO	COM	7128563	5	400	SH	DEFINED	01	1
SAS NORGE ASA CL A	COM	7130728	1	135	SH	DEFINED	01	1
PEP BOYS	COM	713278109	2624	157699	SH	DEFINED	01	
STATOIL ASA	COM	7133608	13	1702	SH	DEFINED	01	1
PEPSI BOTTLING GROUP	COM	713409100	24606	951127	SH	DEFINED	01	
PEPSI BOTTLING GROUP	COM	713409100	2530	97799	SH	DEFINED	01	0
PEPSI BOTTLING GROUP	COM	713409100	898	34694	SH	DEFINED	01	0
PEPSIAMERICAS	COM	71343P200	22	1500	SH	DEFINED	01	
PEPSIAMERICAS	COM	71343P200	77	5302	SH	DEFINED	01	
PEPSICO	COM	713448108	73	1400	SH	DEFINED	01	
PEPSICO	COM	713448108	155395	3017410	SH	DEFINED	01	
PEPSICO	COM	713448108	217	4200	SH	DEFINED	01	0
PEPSICO	COM	713448108	24790	481366	SH	DEFINED	01	0
PEPSICO	COM	713448108	65644	1274645	SH	DEFINED	01	0
PEREGRINE SYSTEMS	COM	71366Q101	123	12900	SH	DEFINED	01	
PEREGRINE SYSTEMS	COM	71366Q101	4	422	SH	DEFINED	01	
PERFORMANCE FOOD	COM	713755106	271	8264	SH	DEFINED	01	0
PERFORMANCE FOOD GROUP	COM	713755106	13098	401047	SH	DEFINED	01	
PERFORMANCE FOOD GROUP	COM	713755106	637	19500	SH	DEFINED	01	0
PERFORMANCE FOOD GROUP	COM	713755106	391	11970	SH	DEFINED	01	0
PERICOM SEMICONDUCTOR	COM	713831105	1098	77679	SH	DEFINED	01	
PERKINELMER	COM	714046109	57	3047	SH	DEFINED	01	
PERKINELMER	COM	714046109	575	31106	SH	DEFINED	01	0
PERKINELMER	COM	714046109	21	1116	SH	DEFINED	01	0
SKANSKA AB	COM	7142091	9	1200	SH	DEFINED	01	1
PERNOD-RICARD	COM	714255999	96	1201	SH	DEFINED	01	
PEROT SYSTEMS CL A	COM	714265105	608	30513	SH	DEFINED	01	
PEROT SYSTEMS CL A	COM	714265105	52	2600	SH	DEFINED	01	0
PERPETUAL TRUSTEES AUSTRALIA	COM	714279999	183	7100	SH	DEFINED	01	
PERRIGO	COM	714290103	2959	247599	SH	DEFINED	01	
PERRIGO	COM	714290103	4900	410000	SH	DEFINED	01	0
PERRIGO COMPANY	COM	714290103	4	340	SH	DEFINED	01	0
ENEL SPA	COM	7144569	52	9251	SH	DEFINED	01	1
ENI	COM	7145056	152	10350	SH	DEFINED	01	1
CEREOL	COM	7147319	2	59	SH	DEFINED	01	1
DEXIA	COM	7147610	17	1152	SH	DEFINED	01	1
RICHEMONT	COM	7151116	14	615	SH	DEFINED	01	1
LOGITECH INTL. +	COM	7151149	6	127	SH	DEFINED	01	1
ING GROEP NV	COM	7154182	161	5928	SH	DEFINED	01	1
BANCO DI ROMA	COM	7154609	7	3000	SH	DEFINED	01	1
CASTORAMA DUBOIS	COM	7155613	6	109	SH	DEFINED	01	1

PERUSAHAAN OTOMOBIL NASIONAL	COM	715655999	1870	646000	SH	DEFINED	01	
PERUSAHAAN OTOMOBIL NASIONAL	COM	715655999	61	21000	SH	DEFINED	01	0
PERVASIVE SOFTWARE	COM	715710109	0	55	SH	DEFINED	01	
PETCO ANIMAL SUP INC	COM	716016209	32	1369	SH	DEFINED	01	0
CORP MAPFRE	COM	7160628	3	426	SH	DEFINED	01	1
PETROLEO BRASILEIRO	COM	716530555	9585	363379	SH	DEFINED	01	
PETROLEO BRASILEIRO	COM	716530555	238	9018	SH	DEFINED	01	0
PETROLEO BRASILEIRO ADR	COM	71654V408	54946	2075800	SH	DEFINED	01	
PETROLEO BRASILEIRO ADR	COM	71654V408	858	32400	SH	DEFINED	01	0
PETROLEO BRASILEIRO ADR	COM	71654V408	2599	98162	SH	DEFINED	01	0
PETSMART	COM	716768106	7842	578295	SH	DEFINED	01	
PETSMART	COM	716768106	12	910	SH	DEFINED	01	0
PETSMART	COM	716768106	430	31700	SH	DEFINED	01	0
PSA PEUGEOT CITROEN	COM	716825997	8220	166481	SH	DEFINED	01	
PSA PEUGEOT CITROEN	COM	716825997	11121	225222	SH	DEFINED	01	0
PSA PEUGEOT CITROEN	COM	716826995	2864	58000	SH	DEFINED	01	
PHARMACYCLICS	COM	716933106	0	57	SH	DEFINED	01	
PFEIFFER VACUM TECHNOLOGY AG	COM	717070999	36	1027	SH	DEFINED	01	
PFIZER	COM	717081103	22634	569550	SH	DEFINED	01	
PFIZER	COM	717081103	976824	24580400	SH	DEFINED	01	
PFIZER	COM	717081103	111870	2815044	SH	DEFINED	01	0
PFIZER	COM	717081103	68685	1728373	SH	DEFINED	01	0
PFIZER	COM	717081103	278474	7007401	SH	DEFINED	01	0
PFIZER INC	COM	717081103	3990	100400	SH	DEFINED	11	1
PFIZER INC	COM	717081103	36042	906960	SH	DEFINED	11	1
PHARMACEUTICAL PRODUCT DEVELOP	COM	717124101	7562	217005	SH	DEFINED	01	
PHARMACEUTICAL PRODUCT DEVELOP	COM	717124101	6444	184900	SH	DEFINED	01	0
PHARMACEUTICAL RESOURCES	COM	717125108	3	158	SH	DEFINED	01	
PHARMACOPEIA	COM	71713B104	1	63	SH	DEFINED	01	
PHARMACOPEIA	COM	71713B104	1	100	SH	DEFINED	01	0
PHARMACIA	COM	71713U102	11	250	SH	DEFINED	01	
PHARMACIA	COM	71713U102	110953	2461239	SH	DEFINED	01	
PHARMACIA	COM	71713U102	15744	349240	SH	DEFINED	01	0
PHARMACIA	COM	71713U102	26324	583905	SH	DEFINED	01	0
PHARMACIA CORP	COM	71713U102	3832	85002	SH	DEFINED	01	
PHARMACIA CORP	COM	71713U102	6671	147995	SH	DEFINED	01	0
PHARMACIA CORPORATION	COM	71713U102	2908	64500	SH	DEFINED	11	1
PHARMACIA CORPORATION	COM	71713U102	27503	610100	SH	DEFINED	11	1
CREDIT SUISS	COM	7171589	131	3450	SH	DEFINED	01	1
PHELPS DODGE	COM	717265102	358	8500	SH	DEFINED	01	
PHELPS DODGE	COM	717265102	7024	166831	SH	DEFINED	01	
PHELPS DODGE	COM	717265102	26339	625703	SH	DEFINED	01	0
PHELPS DODGE	COM	717265102	1009	23952	SH	DEFINED	01	0
PHELPS DODGE	COM	717265102	10134	240715	SH	DEFINED	01	0
PHILADELPHIA CONS HD	COM	717528103	4224	106128	SH	DEFINED	01	
PHILADELPHIA CONS HD	COM	717528103	11	280	SH	DEFINED	01	0
PHILADELPHIA CONS HD	COM	717528103	179	4500	SH	DEFINED	01	0
PHILADELPHIA SUBN	COM	718009608	4923	209493	SH	DEFINED	01	
PHILADELPHIA SUBN	COM	718009608	9	370	SH	DEFINED	01	0
KONINKLIJKE (ROYAL) PHILIPS EL	COM	718040991	20636	676418	SH	DEFINED	01	
KONINKLIJKE (ROYAL) PHILIPS EL	COM	718040991	8228	269715	SH	DEFINED	01	0
KONINKLIJKE (ROYAL) PHILIPS EL	COM	718040991	27762	909997	SH	DEFINED	01	0
PHILIP MORRIS	COM	718154107	29	550	SH	DEFINED	01	
PHILIP MORRIS	COM	718154107	712347	13524730	SH	DEFINED	01	
PHILIP MORRIS	COM	718154107	47701	905632	SH	DEFINED	01	0
PHILIP MORRIS	COM	718154107	32837	623463	SH	DEFINED	01	0
PHILIP MORRIS	COM	718154107	197055	3741331	SH	DEFINED	01	0
SWATCH GROUP	COM	7184725	10	100	SH	DEFINED	01	1
SWATCH GROUP	COM	7184736	9	400	SH	DEFINED	01	1
PHILLIPS PETROLEUM	COM	718507106	7677	122254	SH	DEFINED	01	
PHILLIPS PETROLEUM	COM	718507106	96825	1541794	SH	DEFINED	01	
PHILLIPS PETROLEUM	COM	718507106	563	8970	SH	DEFINED	01	0

PHILLIPS PETROLEUM	COM	718507106	7216	114913	SH	DEFINED	01	0
PHILLIPS PETROLEUM	COM	718507106	78016	1242276	SH	DEFINED	01	0
PHILLIPS-VAN HEUSEN	COM	718592108	3135	222168	SH	DEFINED	01	
PHILLIPS-VAN HEUSEN	COM	718592108	9	600	SH	DEFINED	01	0
PHILLIPS-VAN HEUSEN	COM	718592108	156	11044	SH	DEFINED	01	0
SWISS REINSURANCE CO. REGD	COM	7189816	81	885	SH	DEFINED	01	1
PHOENIX COMPANIES	COM	71902E109	6454	336145	SH	DEFINED	01	
PHOENIX COMPANIES	COM	71902E109	480	25000	SH	DEFINED	01	0
PHOENIX TECHNOLOGY	COM	719153108	1057	77425	SH	DEFINED	01	
PHONETEL TECHNOLOGIES INC	COM	71921H505	122	2034800	SH	DEFINED	01	
PHONETEL TECHNOLOGIES INC	COM	71921H505	63	1035580	SH	DEFINED	01	0
PHOTON DYNAMICS	COM	719364101	3276	64379	SH	DEFINED	01	
PHOTRONICS	COM	719405102	6179	183193	SH	DEFINED	01	
PHOTRONICS	COM	719405102	154	4568	SH	DEFINED	01	0
PHOTRONICS CORP	COM	719405102	4	120	SH	DEFINED	01	0
PIEDMONT NATURAL GAS	COM	720186105	3563	100089	SH	DEFINED	01	
PIER 1 IMPORTS	COM	720279108	62	3000	SH	DEFINED	01	
PIER 1 IMPORTS	COM	720279108	9706	471397	SH	DEFINED	01	
PIER 1 IMPORTS	COM	720279108	348	16900	SH	DEFINED	01	0
PIER ONE IMPORTS INC	COM	720279108	23	1080	SH	DEFINED	01	0
ESSILOR INTL	COM	7212477	8	230	SH	DEFINED	01	1
PILGRIMS PRIDE	COM	721467108	7	560	SH	DEFINED	01	0
PINKROCCADE NV	COM	723435996	166	8900	SH	DEFINED	01	
PINNACLE ENTERTAINMENT INC	COM	723456109	630	78186	SH	DEFINED	01	
PINNACLE HLDGS INC	COM	72346N101	0	105	SH	DEFINED	01	
PINNACLE SYSTEMS	COM	723481107	1398	175332	SH	DEFINED	01	
PINNACLE WEST CAPITAL	COM	723484101	17327	382095	SH	DEFINED	01	
PINNACLE WEST CAPITAL	COM	723484101	972	21441	SH	DEFINED	01	0
PINNACLE WEST CAPITAL	COM	723484101	35	769	SH	DEFINED	01	0
PIONEER NATURAL RES	COM	723787107	791	35500	SH	DEFINED	01	0
PIONEER NATURAL RESOURCES	COM	723787107	51693	2319148	SH	DEFINED	01	
PIONEER NATURAL RESOURCES	COM	723787107	827	37100	SH	DEFINED	01	0
PIONEER NATURAL RESOURCES	COM	723787107	3198	143463	SH	DEFINED	01	0
PIONEER STANDARD	COM	723877106	2666	188412	SH	DEFINED	01	
PIONEER STANDARD	COM	723877106	105	7400	SH	DEFINED	01	0
PIONEER STANDARD ELE	COM	723877106	1	70	SH	DEFINED	01	0
BILLERUD AB	COM	7240371	1	92	SH	DEFINED	01	1
PITNEY BOWES	COM	724479100	306	7150	SH	DEFINED	01	
PITNEY BOWES	COM	724479100	28402	663583	SH	DEFINED	01	
PITNEY BOWES	COM	724479100	3403	79490	SH	DEFINED	01	0
PITNEY BOWES	COM	724479100	2120	49522	SH	DEFINED	01	0
PITTSTON BRINK'S GROUP	COM	725701106	52	2099	SH	DEFINED	01	
PITTSTON BRINKS GRP	COM	725701106	9	350	SH	DEFINED	01	0
PIXAR	COM	725811103	74	2000	SH	DEFINED	01	
PIXAR	COM	725811103	8	223	SH	DEFINED	01	
PIXELWORKS	COM	72581M107	1	79	SH	DEFINED	01	
PLACER DOME	COM	725906101	12646	1032349	SH	DEFINED	01	
PLACER DOME	COM	725906101	1020	83227	SH	DEFINED	01	0
PLACER DOME	COM	725906101	692	56486	SH	DEFINED	01	0
PLAINS ALL AMERN PIP	COM	726503105	6	251	SH	DEFINED	01	
PLAINS RESOURCES INC	COM	726540503	1779	71520	SH	DEFINED	01	
FORTIS GROUP	COM	7266139	46	2082	SH	DEFINED	01	1
PLANAR SYSTEMS	COM	726900103	3317	126350	SH	DEFINED	01	
PLANAR SYSTEMS	COM	726900103	193	7360	SH	DEFINED	01	0
PLANAR SYSTEMS INC	COM	726900103	3	120	SH	DEFINED	01	0
PLANTRONICS	COM	727493108	2471	118094	SH	DEFINED	01	
PLANTRONICS	COM	727493108	3	150	SH	DEFINED	01	0
PLANTRONICS	COM	727493108	163	7790	SH	DEFINED	01	0
PLATO LEARNING	COM	72764Y100	2289	129400	SH	DEFINED	01	
PLAYBOY ENTERPRISES	COM	728117300	1	86	SH	DEFINED	01	
PLAYTEX PRODUCTS	COM	72813P100	61	5600	SH	DEFINED	01	
PLAYTEX PRODUCTS	COM	72813P100	60	5523	SH	DEFINED	01	

ARCELOR	COM	7281875	7	528	SH	DEFINED	01	1
PLEXUS	COM	729132100	2990	126691	SH	DEFINED	01	
PLEXUS	COM	729132100	73	3080	SH	DEFINED	01	0
PLEXUS CORP	COM	729132100	5	210	SH	DEFINED	01	0
PLUG PWR INC	COM	72919P103	3	325	SH	DEFINED	01	
PLUM CREEK TIMBER	COM	729251108	1634	55005	SH	DEFINED	01	
PLUM CREEK TIMBER	COM	729251108	1375	46270	SH	DEFINED	01	0
PLUM CREEK TIMBER	COM	729251108	49	1660	SH	DEFINED	01	0
ZODIAC	COM	7294334	2	110	SH	DEFINED	01	1
POGO PRODUCING	COM	730448107	32687	1031151	SH	DEFINED	01	
POGO PRODUCING	COM	730448107	4280	135000	SH	DEFINED	01	0
POGO PRODUCING	COM	730448107	676	21306	SH	DEFINED	01	0
POGO PRODUCING CO	COM	730448107	50446	1591357	SH	DEFINED	01	0
POHANG IRON & STEEL	COM	730455995	2370	22790	SH	DEFINED	01	
POHANG IRON & STEEL	COM	730455995	78	750	SH	DEFINED	01	0
BNP PARIBAS S.A.	COM	7309681	122	2410	SH	DEFINED	01	1
POLARIS INDS INC	COM	731068102	6334	99424	SH	DEFINED	01	
POLARIS INDS INC	COM	731068102	3	50	SH	DEFINED	01	0
POLAROID CORP	COM	731095105	0	96	SH	DEFINED	01	
BANCO ESPIRITO NEW	COM	7315451	3	244	SH	DEFINED	01	1
POLO RALPH LAUREN	COM	731572103	11	384	SH	DEFINED	01	
POLYCOM	COM	73172K104	30	1200	SH	DEFINED	01	
POLYCOM	COM	73172K104	470	19096	SH	DEFINED	01	
POLYMEDICA	COM	731738100	944	37096	SH	DEFINED	01	
POLYMER	COM	731745105	0	116	SH	DEFINED	01	
POLYONE CORP	COM	73179P106	4136	339069	SH	DEFINED	01	
POLYONE CORP	COM	73179P106	11	860	SH	DEFINED	01	0
POLYONE CORP	COM	73179P106	62	5100	SH	DEFINED	01	0
POMEROY COMPUTER RES	COM	731822102	729	48000	SH	DEFINED	01	
POMEROY COMPUTER RES	COM	731822102	7	470	SH	DEFINED	01	0
POMEROY COMPUTER RES	COM	731822102	67	4400	SH	DEFINED	01	0
TELEFONICA SA RTS.	COM	7325234	3	13968	SH	DEFINED	01	1
POPE & TALBOT	COM	732827100	703	47923	SH	DEFINED	01	
POPULAR INC	COM	733174106	9	312	SH	DEFINED	01	
PORTAL SOFTWARE	COM	736126103	443	231713	SH	DEFINED	01	
PORTAL SOFTWARE	COM	736126103	11967	6264510	SH	DEFINED	01	0
PORTAL SOFTWARE	COM	736126103	125	65950	SH	DEFINED	01	0
PORTERA SERIES G	PRF	736400XX5	973	1871644	SH	DEFINED	01	
PORTERA SERIES G	PRF	736400XX5	1239	2382091	SH	DEFINED	01	0
PORTUGAL TELECOM SGPS	COM	737260992	16081	2160969	SH	DEFINED	01	
PORTUGAL TELECOM SGPS	COM	737260992	2388	321013	SH	DEFINED	01	0
PORTUGAL TELECOM SGPS	COM	737260992	9748	1310013	SH	DEFINED	01	0
POST PROPERTIES	COM	737464107	10	285	SH	DEFINED	01	
POTLATCH	COM	737628107	38	1148	SH	DEFINED	01	
POTOMAC ELECTRIC POWER	COM	737679100	84	3610	SH	DEFINED	01	
POWELL IND INC	COM	739128106	911	41000	SH	DEFINED	01	
POWELL IND INC	COM	739128106	3	120	SH	DEFINED	01	0
POWELL IND INC	COM	739128106	82	3700	SH	DEFINED	01	0
POWER INTEGRATIONS	COM	739276103	2396	125763	SH	DEFINED	01	
POWER-ONE	COM	739308104	1438	175888	SH	DEFINED	01	
POWER-ONE	COM	739308104	164	19989	SH	DEFINED	01	0
POWER-ONE	COM	739308104	5214	637416	SH	DEFINED	01	0
POWER-ONE INC	COM	739308104	103	12540	SH	DEFINED	01	0
POWERWAVE	COM	739363109	3	210	SH	DEFINED	01	0
POWERWAVE TECHNOLOGIES	COM	739363109	4417	343121	SH	DEFINED	01	
POWERWAVE TECHNOLOGIES	COM	739363109	1393	108200	SH	DEFINED	01	0
PRACTICWORKS INC	COM	739419109	0	25	SH	DEFINED	01	
PRAECIS PHARMACEUTIC	COM	739421105	1	135	SH	DEFINED	01	
PRAXAIR	COM	74005P104	6	100	SH	DEFINED	01	
PRAXAIR	COM	74005P104	40544	677993	SH	DEFINED	01	
PRAXAIR	COM	74005P104	9715	162450	SH	DEFINED	01	0
PRAXAIR	COM	74005P104	3232	54052	SH	DEFINED	01	0

PRAXAIR	COM	74005P104	20409	341295	SH	DEFINED	01	0
PRE PAID LEGAL SVCS	COM	740065107	1873	65566	SH	DEFINED	01	
PRECISION CASTPARTS	COM	740189105	64	1786	SH	DEFINED	01	
PRECISION DRILLING	COM	74022D100	5817	182000	SH	DEFINED	01	
PRECISION DRILLING	COM	74022D100	569	17800	SH	DEFINED	01	0
PREDICTIVE SYSTEMS	COM	74036W102	0	76	SH	DEFINED	01	
PRENTISS	COM	740706106	10	323	SH	DEFINED	01	
PRESIDENTIAL LIFE CO	COM	740884101	2046	89947	SH	DEFINED	01	
PRICE COMMUNICATIONS	COM	741437305	1902	107866	SH	DEFINED	01	
PRICE COMMUNICATIONS	COM	741437305	3	150	SH	DEFINED	01	0
PRICE COMMUNICATIONS	COM	741437305	129	7300	SH	DEFINED	01	0
T ROWE PRICE	COM	74144T108	118	3034	SH	DEFINED	01	
T ROWE PRICE	COM	74144T108	1217	31262	SH	DEFINED	01	0
T ROWE PRICE	COM	74144T108	44	1121	SH	DEFINED	01	0
PRICELINE.COM	COM	741503106	1051	201014	SH	DEFINED	01	
PRIDE INTL	COM	74153Q102	2474	155613	SH	DEFINED	01	
PRIME SUCCESSION	COM	741572101	2205	1574744	SH	DEFINED	01	
PRIME SUCCESSION	COM	741572101	62	44447	SH	DEFINED	01	0
PRIME SUCCESSION	COM	741572101	591	422687	SH	DEFINED	01	0
PRIMEDIA INC	COM	74157K101	32	10000	SH	DEFINED	01	
PRIMEDIA INC	COM	74157K101	2	764	SH	DEFINED	01	
PRIMUS KNOWLEDGE	COM	74163Q100	0	44	SH	DEFINED	01	
PRIMA ENERGY	COM	741901201	972	39022	SH	DEFINED	01	
PRIME HOSPITALITY CO	COM	741917108	1806	137352	SH	DEFINED	01	
PRIMUS TELECOMMUNICATIONS GROU	COM	741929103	49	95299	SH	DEFINED	01	
PRINCETON REVIEW INC	COM	742352107	708	81400	SH	DEFINED	01	
PRINCIPAL FINANCIAL GROUP	COM	74251V102	361	14271	SH	DEFINED	01	
PRIORITY HEALTHCARE CL B	COM	74264T102	5663	217743	SH	DEFINED	01	
PRIORITY HEALTHCARE CL B	COM	74264T102	83	3200	SH	DEFINED	01	0
PROASSURANCE	COM	74267C106	1702	94284	SH	DEFINED	01	
PROASSURANCE	COM	74267C106	152	8400	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	8379	93000	SH	DEFINED	01	
PROCTER & GAMBLE	COM	742718109	393981	4373182	SH	DEFINED	01	
PROCTER & GAMBLE	COM	742718109	41976	465957	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	32222	357656	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	73215	812695	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	2649	29400	SH	DEFINED	11	1
PROCTER & GAMBLE	COM	742718109	21212	235900	SH	DEFINED	11	1
PROGRESS ENERGY	COM	743263105	48444	968102	SH	DEFINED	01	
PROGRESS ENERGY	COM	743263105	3038	60725	SH	DEFINED	01	0
PROGRESS ENERGY	COM	743263105	200	3989	SH	DEFINED	01	0
PROGRESS ENERGY INC-CVO	COM	743263AA3	0	153	SH	DEFINED	01	
PROGRESS SOFTWARE CO	COM	743312100	1992	109842	SH	DEFINED	01	
PROGRESSIVE CORP	COM	743315103	5201	31216	SH	DEFINED	01	
PROGRESSIVE CORP	COM	743315103	8575	51462	SH	DEFINED	01	0
PROGRESSIVE CORP	COM	743315103	111	667	SH	DEFINED	01	0
PROMISE	COM	743400996	1455	33900	SH	DEFINED	01	
PROLOGIS TRUST	COM	743410102	9	399	SH	DEFINED	01	
PROQUEST CO	COM	74346P102	1170	27216	SH	DEFINED	01	
PROQUEST CO	COM	74346P102	107	2500	SH	DEFINED	01	0
PROSEGUR DE SEGURIDAD	COM	743555997	159	12000	SH	DEFINED	01	
PROTECTIVE LIFE	COM	743674103	3460	110978	SH	DEFINED	01	
PROTECTIVE LIFE	COM	743674103	33382	1070623	SH	DEFINED	01	0
PROTECTIVE LIFE	COM	743674103	228	7300	SH	DEFINED	01	0
NOBEX SERIES E 2.50%	PRF	743690XX2	5000	2000000	SH	DEFINED	01	
NOBEX SERIES E 2.50%	PRF	743690XX2	10000	4000000	SH	DEFINED	01	0
PROTEIN DESIGN LABS	COM	74369L103	816	47666	SH	DEFINED	01	
PROTON ENERGY SYSTEM	COM	74371K101	2	270	SH	DEFINED	01	0
PROVIDENT BANKSHARES	COM	743859100	1885	78507	SH	DEFINED	01	
PROVIDENT FINANCIAL GROUP	COM	743866105	50	1735	SH	DEFINED	01	
PROVINCE HEALTHCARE	COM	743977100	3	100	SH	DEFINED	01	
PROVINCE HEALTHCARE	COM	743977100	5070	159606	SH	DEFINED	01	

PROVINCE HEALTHCARE	COM	743977100	3	90	SH	DEFINED	01	0
PROVIDIAN FIN	COM	74406A102	1148	152000	SH	DEFINED	01	
PROVIDIAN FINANCIAL	COM	74406A102	42	5600	SH	DEFINED	01	
PROVIDIAN FINANCIAL	COM	74406A102	270	35797	SH	DEFINED	01	
PROVIDIAN FINANCIAL	COM	74406A102	544	72031	SH	DEFINED	01	0
PROVIDIAN FINANCIAL	COM	74406A102	20	2584	SH	DEFINED	01	0
PROXIM CORP - CL A	COM	744283102	740	308639	SH	DEFINED	01	
PROXIM CORP - CL A	COM	744283102	2	730	SH	DEFINED	01	0
PROXIM CORP - CL A	COM	744283102	48	20132	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	43	1397	SH	DEFINED	01	
PRUDENTIAL FINANCIAL	PRF	744320201	4760	86200	SH	DEFINED	01	
PRUDENTIAL FINANCIAL	PRF	744320201	2352	42600	SH	DEFINED	01	0
PTT EXPLORATION	COM	744445990	2728	973300	SH	DEFINED	01	
PTT EXPLORATION	COM	744445990	88	31400	SH	DEFINED	01	0
PUBLIC SERVICE ENTERPRISE GROU	COM	744573106	65046	1420239	SH	DEFINED	01	
PUBLIC SERVICE ENTERPRISE GROU	COM	744573106	2627	57358	SH	DEFINED	01	0
PUBLIC SERVICE ENTERPRISE GROU	COM	744573106	178	3872	SH	DEFINED	01	0
PUBLIC STORAGE	COM	74460D109	11	287	SH	DEFINED	01	
PUBLICIS GROUPE	COM	744630997	172	5067	SH	DEFINED	01	
PUGET ENERGY	COM	745310102	65	3160	SH	DEFINED	01	
PULITZER INC	COM	745769109	64	1200	SH	DEFINED	01	
PULTE HOMES	COM	745867101	70	1449	SH	DEFINED	01	
PULTE HOMES	COM	745867101	732	15297	SH	DEFINED	01	0
PULTE HOMES	COM	745867101	26	548	SH	DEFINED	01	0
PUMATECH INC	COM	745887109	0	92	SH	DEFINED	01	
PURCHASEPRO.COM INC	COM	746144104	0	348	SH	DEFINED	01	
PURE RES INC	COM	74622E102	6	281	SH	DEFINED	01	
QANTAS AIRLINES LTD AU;QAN	COM	747269991	2159	901000	SH	DEFINED	01	0
QRS CORP	COM	74726X105	565	47906	SH	DEFINED	01	
QLOGIC	COM	747277101	6477	130814	SH	DEFINED	01	
QLOGIC	COM	747277101	1524	30759	SH	DEFINED	01	0
QLOGIC	COM	747277101	2157	43545	SH	DEFINED	01	0
QUAKER CHEMICAL CORP	COM	747316107	654	28013	SH	DEFINED	01	
QUAKER CITY BANCORP	COM	74731K106	665	21000	SH	DEFINED	01	
QUAKER CITY BANCORP	COM	74731K106	9	300	SH	DEFINED	01	0
QUAKER CITY BANCORP	COM	74731K106	60	1900	SH	DEFINED	01	0
QUALCOMM	COM	747525103	5896	156667	SH	DEFINED	01	
QUALCOMM	COM	747525103	7318	194412	SH	DEFINED	01	0
QUALCOMM	COM	747525103	263	6976	SH	DEFINED	01	0
QUALCOMM	COM	747525103	203	5400	SH	DEFINED	11	1
QUANTA COMPUTER	COM	747610996	4138	1065000	SH	DEFINED	01	
QUANEX CORP	COM	747620102	1472	41454	SH	DEFINED	01	
QUANEX CORP	COM	747620102	9	250	SH	DEFINED	01	0
QUANTA SERVICES	COM	74762E102	40	2333	SH	DEFINED	01	
QUANTUM-DLT & STORAGE SYSTEMS	COM	747906204	42	5378	SH	DEFINED	01	
QUEBECOR WORLD	COM	748203999	25	950	SH	DEFINED	01	
QUEST DIAGNOSTICS	COM	74834L100	4	50	SH	DEFINED	01	
QUEST DIAGNOSTICS	COM	74834L100	65890	795284	SH	DEFINED	01	
QUEST DIAGNOSTICS	COM	74834L100	23077	278683	SH	DEFINED	01	0
QUEST DIAGNOSTICS	COM	74834L100	1127	13600	SH	DEFINED	01	0
QUEST DIAGNOSTICS	COM	74834L100	50708	612045	SH	DEFINED	01	0
QUEST SOFTWARE	COM	74834T103	347	22966	SH	DEFINED	01	
QUESTAR	COM	748356102	26706	1038731	SH	DEFINED	01	
QUICKLOGIC CORP	COM	74837P108	311	63000	SH	DEFINED	01	
QUICKLOGIC CORP	COM	74837P108	7	1370	SH	DEFINED	01	0
QUICKLOGIC CORP	COM	74837P108	31	6300	SH	DEFINED	01	0
QUICKSILVER INC	COM	74838C106	2325	106247	SH	DEFINED	01	
QUINTILES TRANSNATIONAL	COM	748767100	52	2943	SH	DEFINED	01	
QUINTILES TRANSNATIONAL	COM	748767100	538	30317	SH	DEFINED	01	0
QUINTILES TRANSNATIONAL	COM	748767100	19	1087	SH	DEFINED	01	0
QUIXOTE CORP	COM	749056107	12	620	SH	DEFINED	01	0
QWEST COMMUNICATIONS INTL	COM	749121109	6897	839177	SH	DEFINED	01	

QWEST COMMUNICATIONS INTL	COM	749121109	3748	456013	SH	DEFINED 01	0
QWEST COMMUNICATIONS INTL	COM	749121109	4507	548340	SH	DEFINED 01	0
R & G FINANCIAL CL B	COM	749136107	1702	85419	SH	DEFINED 01	
R & G FINANCIAL CL B	COM	749136107	144	7231	SH	DEFINED 01	0
R & G FINANCIAL CORP	COM	749136107	7	340	SH	DEFINED 01	0
QUOVADX INC	COM	74913K106	4	458	SH	DEFINED 01	
RCN CORP	COM	749361101	1	357	SH	DEFINED 01	
DONNELLEY (RH)	COM	74955W307	3920	128809	SH	DEFINED 01	
DONNELLEY (RH)	COM	74955W307	307	10100	SH	DEFINED 01	0
RH DONNELLEY CORP	COM	74955W307	5	180	SH	DEFINED 01	0
RGS ENERGY GROUP INC	COM	74956K104	78	2000	SH	DEFINED 01	
RGS ENERGY GROUP INC	COM	74956K104	4183	106577	SH	DEFINED 01	
RLI CORP	COM	749607107	1557	30121	SH	DEFINED 01	
RLI CORP	COM	749607107	10	190	SH	DEFINED 01	0
RPM INC OHIO	COM	749685103	19	1210	SH	DEFINED 01	0
RPM/OHIO	COM	749685103	2445	157212	SH	DEFINED 01	
RPM/OHIO	COM	749685103	230	14800	SH	DEFINED 01	0
RSA SECURITY	COM	749719100	1274	141507	SH	DEFINED 01	
RTL GROUP	COM	749735999	146	3750	SH	DEFINED 01	
RTI INTL METALS	COM	74973W107	2112	182842	SH	DEFINED 01	
RTI INTL METALS	COM	74973W107	5	490	SH	DEFINED 01	0
RTI INTL METALS	COM	74973W107	161	13911	SH	DEFINED 01	0
RWE	COM	749750998	5872	156531	SH	DEFINED 01	
RWE	COM	749750998	8038	214282	SH	DEFINED 01	0
RMH TELESERVICES	COM	749938106	2049	103500	SH	DEFINED 01	
RF MICRO DEVICES	COM	749941100	14819	827914	SH	DEFINED 01	
RF MICRO DEVICES	COM	749941100	648	36200	SH	DEFINED 01	0
RF MICRO DEVICES	COM	749941100	20515	1146100	SH	DEFINED 01	0
RF MICRO DEVICES INC	COM	749941100	31477	1758550	SH	DEFINED 01	0
RADIAN GROUP	COM	750236101	8913	181625	SH	DEFINED 01	
RADIAN GROUP	COM	750236101	456	9300	SH	DEFINED 01	0
RADIAN GROUP	COM	750236101	172	3500	SH	DEFINED 01	0
RADIANT SYSTEMS	COM	75025N102	761	84055	SH	DEFINED 01	
RADIANT SYSTEMS	COM	75025N102	2	230	SH	DEFINED 01	0
RADIO ONE CL A	COM	75040P108	1	44	SH	DEFINED 01	
RADIO ONE CL A	COM	75040P108	4352	200000	SH	DEFINED 01	0
RADIO ONE CL D	COM	75040P405	33	1600	SH	DEFINED 01	
RADIO ONE CL D	COM	75040P405	700	34000	SH	DEFINED 01	
RADIOSHACK	COM	750438103	2607	86802	SH	DEFINED 01	
RADIOSHACK	COM	750438103	1365	45427	SH	DEFINED 01	0
RADIOSHACK	COM	750438103	49	1629	SH	DEFINED 01	0
RADISYS	COM	750459109	959	53271	SH	DEFINED 01	
RAILAMERICA	COM	750753105	433	41200	SH	DEFINED 01	
RAINBOW TECHNOLOGIES	COM	750862104	3350	333002	SH	DEFINED 01	
RAINBOW TECHNOLOGIES	COM	750862104	12	1120	SH	DEFINED 01	0
RAINBOW TECHNOLOGIES	COM	750862104	219	21800	SH	DEFINED 01	0
RAINDANCE COMMUNICATIONS	COM	75086X106	693	198600	SH	DEFINED 01	
RAMBUS INC	COM	750917106	4	504	SH	DEFINED 01	
RALCORP HOLDINGS INC	COM	751028101	2501	91956	SH	DEFINED 01	
RALCORP HOLDINGS INC	COM	751028101	14	530	SH	DEFINED 01	0
RANGE RESOURCES	COM	75281A109	1375	265000	SH	DEFINED 01	
RANGE RESOURCES	COM	75281A109	11	2020	SH	DEFINED 01	0
RANGE RESOURCES	COM	75281A109	129	24900	SH	DEFINED 01	0
LONGHORN STEAK	COM	753820109	3	135	SH	DEFINED 01	0
RARE HOSPITALITY INTL	COM	753820109	5804	228301	SH	DEFINED 01	
RARE HOSPITALITY INTL	COM	753820109	309	12134	SH	DEFINED 01	0
RARE MEDIUM GROUP IN	COM	75382N109	0	77	SH	DEFINED 01	
RIUNIONE ADRIATICA DI SICURTA	COM	754050995	1112	85000	SH	DEFINED 01	
RATIONAL SOFTWARE	COM	75409P202	9760	616619	SH	DEFINED 01	
RATIONAL SOFTWARE	COM	75409P202	136	8600	SH	DEFINED 01	0
RATIONAL SOFTWARE	COM	75409P202	780	49265	SH	DEFINED 01	0
RATIONAL SOFTWARE	COM	75409P202	14285	902367	SH	DEFINED 01	0

RAYMOND JAMES FIN	COM	754730109	11	320	SH	DEFINED 01	0
RAYMOND JAMES FINANCIAL	COM	754730109	9979	291495	SH	DEFINED 01	
RAYMOND JAMES FINANCIAL	COM	754730109	281	8200	SH	DEFINED 01	0
RAYONIER	COM	754907103	1969	36959	SH	DEFINED 01	
RAYONIER	COM	754907103	17	330	SH	DEFINED 01	0
RAYONIER	COM	754907103	186	3500	SH	DEFINED 01	0
RAYOVAC CORP	COM	755081106	31	2000	SH	DEFINED 01	
RAYOVAC CORP	COM	755081106	1	90	SH	DEFINED 01	
RAYTECH CORP-DEL	COM	755103108	9	2000	SH	DEFINED 01	
RAYTHEON	COM	755111507	38442	936466	SH	DEFINED 01	
RAYTHEON	COM	755111507	4066	99061	SH	DEFINED 01	0
RAYTHEON	COM	755111507	579	14114	SH	DEFINED 01	0
RAZORFISH INC	COM	755236106	0	421	SH	DEFINED 01	
READ RITE	COM	755246105	104	34000	SH	DEFINED 01	
READ RITE	COM	755246105	1837	598445	SH	DEFINED 01	
READ RITE	COM	755246105	1	350	SH	DEFINED 01	0
READ RITE	COM	755246105	47	15400	SH	DEFINED 01	0
READER'S DIGEST ASSN CL A	COM	755267101	83	3701	SH	DEFINED 01	
READERS DIGEST CL-B	COM	755267200	36	1500	SH	DEFINED 01	
REALNETWORKS INC	COM	75605L104	5	702	SH	DEFINED 01	
REALTEK SEMI144A GDR	COM	756063103	6168	306100	SH	DEFINED 01	
REALTEK SEMI144A GDR	COM	756063103	183	9100	SH	DEFINED 01	0
REALITY INCOME CORP	COM	756109104	10	293	SH	DEFINED 01	
RECKSON ASSOCIATES REALTY	COM	75621K106	5	212	SH	DEFINED 01	
RECKITT BENCKIS	COM	756220992	277	16877	SH	DEFINED 01	
RED ELECTRICA DE ESPANA	COM	756499992	289	29400	SH	DEFINED 01	
RED HAT	COM	756577102	5	958	SH	DEFINED 01	
REALTEK SEMI	COM	756600995	4897	947000	SH	DEFINED 01	
REDBACK NETWORKS	COM	757209101	1	308	SH	DEFINED 01	
REEBOK INTL	COM	758110100	27	1000	SH	DEFINED 01	
REEBOK INTL	COM	758110100	42	1542	SH	DEFINED 01	
REEBOK INTL	COM	758110100	404	14932	SH	DEFINED 01	0
REEBOK INTL	COM	758110100	14	535	SH	DEFINED 01	0
REED INTERNATIO	COM	758212708	947	97651	SH	DEFINED 01	
REGAL BELOIT	COM	758750103	1918	75093	SH	DEFINED 01	
REGAL BELOIT	COM	758750103	11	430	SH	DEFINED 01	0
REGENCY CENTERS CORP	COM	758849103	11	373	SH	DEFINED 01	
REGENERON PHARMACEUT	COM	75886F107	2	100	SH	DEFINED 01	0
REGENERON PHARMACEUTICALS	COM	75886F107	5188	207584	SH	DEFINED 01	
REGENERON PHARMACEUTICALS	COM	75886F107	142	5700	SH	DEFINED 01	0
REGENERATION TECHNOLOGIES	COM	75886N100	781	107700	SH	DEFINED 01	
REGIS CORP MINN	COM	758932107	3651	130021	SH	DEFINED 01	
REGIS CORP MINN	COM	758932107	9	330	SH	DEFINED 01	0
REGIONS FINANCIAL	COM	758940100	195	5685	SH	DEFINED 01	
REGIONS FINANCIAL	COM	758940100	1980	57628	SH	DEFINED 01	0
REGIONS FINANCIAL	COM	758940100	71	2068	SH	DEFINED 01	0
REHABCARE GROUP INC	COM	759148109	1515	53151	SH	DEFINED 01	
REGISTER.COM	COM	75914G101	1086	121000	SH	DEFINED 01	
REGISTER.COM	COM	75914G101	2	250	SH	DEFINED 01	0
REGISTER.COM	COM	75914G101	77	8600	SH	DEFINED 01	0
REINSURANCE GROUP OF AMERICA	COM	759351109	34	1100	SH	DEFINED 01	
REINSURANCE GROUP OF AMERICA	COM	759351109	5314	169742	SH	DEFINED 01	
REINSURANCE GROUP OF AMERICA	COM	759351109	460	14700	SH	DEFINED 01	0
RELIANCE STEEL & ALU	COM	759509102	11	400	SH	DEFINED 01	0
RELIANCE STEEL & ALUMINUM	COM	759509102	5430	196810	SH	DEFINED 01	
RELIANCE STEEL & ALUMINUM	COM	759509102	276	9990	SH	DEFINED 01	0
RELIANT RESOURCES	COM	75952B105	4	251	SH	DEFINED 01	
RELIANT ENERGY	COM	75952J108	3443	133524	SH	DEFINED 01	
RELIANT ENERGY	COM	75952J108	2186	84763	SH	DEFINED 01	0
RELIANT ENERGY	COM	75952J108	160	6211	SH	DEFINED 01	0
REMEC	COM	759543101	16	1700	SH	DEFINED 01	
REMEC	COM	759543101	3091	334112	SH	DEFINED 01	

REMEC	COM	759543101	209	22583	SH	DEFINED 01	0
REMEC INC	COM	759543101	1	140	SH	DEFINED 01	0
REMINGTON OIL & GAS	COM	759594302	4114	204045	SH	DEFINED 01	
REMINGTON OIL & GAS	COM	759594302	3	170	SH	DEFINED 01	0
REMINGTON OIL & GAS	COM	759594302	252	12493	SH	DEFINED 01	0
RENAISSANCE LEARNING	COM	75968L105	364	11121	SH	DEFINED 01	
SAMSUNG E MECHANICS	COM	759800998	4093	70540	SH	DEFINED 01	
SAMSUNG E MECHANICS	COM	759800998	124	2140	SH	DEFINED 01	0
RENAL CARE GROUP	COM	759930100	5317	162088	SH	DEFINED 01	
RENAL CARE GROUP	COM	759930100	5	160	SH	DEFINED 01	0
RENT-A-CENTER	COM	76009N100	926	18112	SH	DEFINED 01	
RENT-A-CENTER INC	COM	76009N100	3	60	SH	DEFINED 01	0
RENT WAY INC	COM	76009U104	11	1380	SH	DEFINED 01	0
RENAULT SA	COM	760100990	334	6953	SH	DEFINED 01	
RENTOKIL INITIAL	COM	760101998	12458	3091229	SH	DEFINED 01	
RENTOKIL INITIAL	COM	760101998	3433	852031	SH	DEFINED 01	0
RENTOKIL INITIAL	COM	760101998	16569	4111293	SH	DEFINED 01	0
REPSOL-YPF	COM	760260992	701	55600	SH	DEFINED 01	
REPUBLIC BANCORP	COM	760282103	476	34015	SH	DEFINED 01	
REPUBLIC BANCORP	COM	760282103	41	2940	SH	DEFINED 01	0
REPUBLIC SERVICES	COM	760759100	28	1500	SH	DEFINED 01	
REPUBLIC SERVICES	COM	760759100	8122	434761	SH	DEFINED 01	
REPUBLIC SERVICES	COM	760759100	572	30600	SH	DEFINED 01	0
REPUBLIC SERVICES	COM	760759100	220	11800	SH	DEFINED 01	0
MAJESCOR RESOURCE	COM	760960997	162	200000	SH	DEFINED 01	
RANBAXY LABORATORIES	COM	760990994	2884	160167	SH	DEFINED 01	
RANBAXY LABORATORIES	COM	760990994	87	4815	SH	DEFINED 01	0
RESMED INC	COM	761152107	3966	98833	SH	DEFINED 01	
RESPIRONICS	COM	761230101	6665	205687	SH	DEFINED 01	
RESPIRONICS	COM	761230101	225	6950	SH	DEFINED 01	0
RESPIRONICS INC	COM	761230101	6	170	SH	DEFINED 01	0
RETAIL EXCHANGE.COM	PRF	761270XX0	0	1257143	SH	DEFINED 01	0
RETEK	COM	76128Q109	987	37586	SH	DEFINED 01	
REX STORES	COM	761624105	11	580	SH	DEFINED 01	0
REYNOLDS & REYNOLDS	COM	761695105	824	27449	SH	DEFINED 01	
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	385	5950	SH	DEFINED 01	
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	2797	43195	SH	DEFINED 01	
RHOEN-KLINIKUM AG VORZUG	COM	762420990	1000	20000	SH	DEFINED 01	
RHOEN-KLINIKUM AG	COM	762421998	107	2000	SH	DEFINED 01	
RIGGS NATL CORP WASH	COM	766570105	1344	87546	SH	DEFINED 01	
RIGHT MANAGEMENT CON	COM	766573109	253	10000	SH	DEFINED 01	
RIO TINTO	COM	767208994	12102	612312	SH	DEFINED 01	
RIO TINTO	COM	767208994	17948	908092	SH	DEFINED 01	0
RITE AID	COM	767754104	83	24000	SH	DEFINED 01	
RITE AID	COM	767754104	4	1124	SH	DEFINED 01	
RIVERSTONE NETWORKS	COM	769320102	821	136953	SH	DEFINED 01	
ROADWAY CORPORATION	COM	769742107	2849	76989	SH	DEFINED 01	
ROBBINS & MYERS INC RBN	COM	770196103	993	36294	SH	DEFINED 01	
ROBERT HALF INTL	COM	770323103	123079	4169321	SH	DEFINED 01	
ROBERT HALF INTL	COM	770323103	5032	170450	SH	DEFINED 01	0
ROBERT HALF INTL	COM	770323103	35604	1206094	SH	DEFINED 01	0
ROBERT HALF INTL INC	COM	770323103	4691	158919	SH	DEFINED 01	0
ROCK TENN CO	COM	772739207	1266	59000	SH	DEFINED 01	
ROCK TENN CO	COM	772739207	10	460	SH	DEFINED 01	0
ROCK TENN CO	COM	772739207	120	5600	SH	DEFINED 01	0
ROCKWELL INTLORP	COM	773903109	91	4517	SH	DEFINED 01	
ROCKWELL INTLORP	COM	773903109	938	46736	SH	DEFINED 01	0
ROCKWELL INTLORP	COM	773903109	34	1676	SH	DEFINED 01	0
ROCKWELL COLLINS	COM	774341101	114	4497	SH	DEFINED 01	
ROCKWELL COLLINS	COM	774341101	1173	46497	SH	DEFINED 01	0
ROCKWELL COLLINS	COM	774341101	42	1668	SH	DEFINED 01	0
ROGERS CORP	COM	775133101	1599	48152	SH	DEFINED 01	

ROHM & HAAS	COM	775371107	34047	805487	SH	DEFINED	01	
ROHM & HAAS	COM	775371107	2360	55840	SH	DEFINED	01	0
ROHM & HAAS	COM	775371107	123	2904	SH	DEFINED	01	0
ROLLINS	COM	775711104	21	1000	SH	DEFINED	01	
ROLLINS	COM	775711104	20	958	SH	DEFINED	01	
ROPER INC NEW	COM	776696106	5	100	SH	DEFINED	01	0
ROPER INDS	COM	776696106	6991	140546	SH	DEFINED	01	
ROPER INDS	COM	776696106	219	4400	SH	DEFINED	01	0
ROSLYN BANCORP	COM	778162107	311	15062	SH	DEFINED	01	
ROSS STORES	COM	778296103	569	15038	SH	DEFINED	01	
ROUSE CO	COM	779273101	53	1700	SH	DEFINED	01	
ROUSE CO	COM	779273101	7	221	SH	DEFINED	01	
ROWAN COMPANIES	COM	779382100	53	2303	SH	DEFINED	01	
ROWAN COMPANIES	COM	779382100	548	23764	SH	DEFINED	01	0
ROWAN COMPANIES	COM	779382100	20	852	SH	DEFINED	01	0
ROXIO INC	COM	780008108	1338	58971	SH	DEFINED	01	
ROYAL APPLIANCE	COM	780076105	226	42294	SH	DEFINED	01	
ROYAL BANK OF CANADA	COM	780087995	2382	71430	SH	DEFINED	01	0
ROYAL DUTCH PETROLEUM ADR	COM	780257804	33582	618237	SH	DEFINED	01	
ROYAL DUTCH PETROLEUM ADR	COM	780257804	31605	581838	SH	DEFINED	01	0
ROYAL DUTCH PETROLEUM ADR	COM	780257804	1956	36014	SH	DEFINED	01	0
ROYAL DUTCH PETROLEUM	COM	780257994	9529	174071	SH	DEFINED	01	
ROYAL DUTCH PETROLEUM	COM	780257994	11784	215262	SH	DEFINED	01	0
ROYAL BANK OF SCOTLAND GROUP	COM	780261996	23106	897461	SH	DEFINED	01	
ROYAL BANK OF SCOTLAND GROUP	COM	780261996	8430	327410	SH	DEFINED	01	0
ROYAL BANK OF SCOTLAND GROUP	COM	780261996	30516	1185245	SH	DEFINED	01	0
ROYAL & SUN ALLIANCE INSURANCE	COM	780490991	1832	436100	SH	DEFINED	01	
RUBY TUESDAY INC COM	COM	781182100	4605	198071	SH	DEFINED	01	
RUBY TUESDAY INC COM	COM	781182100	3	135	SH	DEFINED	01	0
RUDDICK	COM	781258108	25	1476	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	4214	97635	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	10	235	SH	DEFINED	01	0
RUDOLPH TECHNOLOGIES	COM	781270103	144	3326	SH	DEFINED	01	0
RURAL CELLULAR PIK 12.25%	PRF	781904404	10185	25462	SH	DEFINED	01	
RURAL CELLULAR PIK 12.25%	PRF	781904404	2253	5633	SH	DEFINED	01	0
RUSS BERRIE & CO	COM	782233100	1991	61847	SH	DEFINED	01	
RUSSELL CORP	COM	782352108	1465	98304	SH	DEFINED	01	
RYANAIR HOLDINGS ADR	COM	783513104	8088	269500	SH	DEFINED	01	0
RYANS FAMILY STEAK	COM	783519101	4070	169578	SH	DEFINED	01	
RYANS FAMILY STEAK	COM	783519101	16	680	SH	DEFINED	01	0
RYANS FAMILY STEAK	COM	783519101	178	7400	SH	DEFINED	01	0
RYDER SYSTEM	COM	783549108	787	26663	SH	DEFINED	01	
RYDER SYSTEM	COM	783549108	454	15375	SH	DEFINED	01	0
RYDER SYSTEM	COM	783549108	16	551	SH	DEFINED	01	0
RYERSON TULL INC	COM	78375P107	834	76132	SH	DEFINED	01	
RYLAND GROUP	COM	783764103	6193	68654	SH	DEFINED	01	
RYLAND GROUP	COM	783764103	144	1600	SH	DEFINED	01	0
RYLAND GROUP INC	COM	783764103	12	140	SH	DEFINED	01	0
S&T BANCORP INC	COM	783859101	2	87	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	5225	139551	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	167065	4462187	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	611	16303	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	34855	930967	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	34974	934144	SH	DEFINED	01	0
SBS TECH INC	COM	78387P103	1	90	SH	DEFINED	01	0
SBS TECHNOLOGIES	COM	78387P103	1903	148843	SH	DEFINED	01	
SBS TECHNOLOGIES	COM	78387P103	105	8200	SH	DEFINED	01	0
SBA COMMUNICATIONS	COM	78388J106	0	73	SH	DEFINED	01	
SWISSCOM AG	COM	783901994	216	715	SH	DEFINED	01	
SCM MICROSYSTEMS INC	COM	784018103	550	47052	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	2405	76584	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	5	150	SH	DEFINED	01	0

SCPIE HOLDINGS INC	COM	78402P104	485	28580	SH	DEFINED	01
SEI INVESTMENTS	COM	784117103	3826	89390	SH	DEFINED	01
SEI INVESTMENTS	COM	784117103	428	10000	SH	DEFINED	01 0
SEI INVESTMENTS CO	COM	784117103	18974	443250	SH	DEFINED	01 0
STMICROELECTRONICS	COM	784214991	9665	288882	SH	DEFINED	01
STMICROELECTRONICS	COM	784214991	3765	112520	SH	DEFINED	01 0
STMICROELECTRONICS	COM	784214991	13828	413333	SH	DEFINED	01 0
SGW HOLDINGS WARRANT 2/1/07	COM	78422P118	0	2750	SH	DEFINED	01
SGW HOLDINGS WARRANT 2/1/07	COM	78422P118	0	250	SH	DEFINED	01 0
SGW HOLDINGS PFD PIK SERIES B	PRF	78422P209	954	190701	SH	DEFINED	01
SGW HOLDINGS PFD PIK SERIES B	PRF	78422P209	87	17327	SH	DEFINED	01 0
SGW HOLDINGS 0.00% PFDCVT SE	PRF	78422P993	174	87091	SH	DEFINED	01
SGW HOLDINGS 0.00% PFDCVT SE	PRF	78422P993	19	9677	SH	DEFINED	01 0
SJW CORP	COM	784305104	41	500	SH	DEFINED	01
SK TELECOM ADR	COM	78440P108	152	6178	SH	DEFINED	01
SL GREEN REALTY	COM	78440X101	2059	61304	SH	DEFINED	01
SL GREEN REALTY	COM	78440X101	208	6200	SH	DEFINED	01 0
SLI INC	COM	78442T108	261	102497	SH	DEFINED	01
SMC CORP	COM	784619991	4425	37470	SH	DEFINED	01
SMC CORP	COM	784619991	1429	12100	SH	DEFINED	01 0
SPS TECHNOLOGIES	COM	784626103	85	2000	SH	DEFINED	01
SPS TECHNOLOGIES	COM	784626103	1704	40218	SH	DEFINED	01
S&P 500 DEP RECPT	COM	78462F103	32025	279400	SH	DEFINED	01
S&P 500 DEP RECPT	COM	78462F103	2387	20820	SH	DEFINED	01 0
S&P 500 DEP RECPT	COM	78462F103	1342	11709	SH	DEFINED	01 0
STANDARD & POORS 500 INDEX	COM	78462F103	2516	21950	SH	DEFINED	11 1
STANDARD & POORS 500 INDEX	COM	78462F103	31538	275150	SH	DEFINED	11 1
SPSS	COM	78462K102	1946	110968	SH	DEFINED	01
SPSS	COM	78462K102	132	7500	SH	DEFINED	01 0
SPX	COM	784635104	7261	51282	SH	DEFINED	01
SPX	COM	784635104	460	3250	SH	DEFINED	01 0
SPX	COM	784635104	177	1250	SH	DEFINED	01 0
S1 CORPORATION	COM	78463B101	1	76	SH	DEFINED	01
S1 CORPORATION	COM	78463B101	3	180	SH	DEFINED	01 0
SRI/SURGICAL EXPRESS	COM	78464W104	690	45240	SH	DEFINED	01
SRI/SURGICAL EXPRESS	COM	78464W104	70	4610	SH	DEFINED	01 0
SWS GROUP INC	COM	78503N107	4474	220956	SH	DEFINED	01
SWS GROUP INC	COM	78503N107	490	24200	SH	DEFINED	01 0
SABRE HOLDINGS CL A	COM	785905100	10830	231852	SH	DEFINED	01
SABRE HOLDINGS CL A	COM	785905100	1594	34123	SH	DEFINED	01 0
SABRE HOLDINGS CL A	COM	785905100	5028	107653	SH	DEFINED	01 0
SAFECO	COM	786429100	30540	953162	SH	DEFINED	01
SAFECO	COM	786429100	1037	32370	SH	DEFINED	01 0
SAFECO	COM	786429100	2939	91733	SH	DEFINED	01 0
SAFEGUARD SCIENTIFIC	COM	786449108	2	555	SH	DEFINED	01
SAFENET INC	COM	78645R107	7	470	SH	DEFINED	01 0
SAFEWAY	COM	786500991	1235	295300	SH	DEFINED	01
SAFEWAY	COM	786514208	11	250	SH	DEFINED	01
SAFEWAY	COM	786514208	115902	2574447	SH	DEFINED	01
SAFEWAY	COM	786514208	6615	146928	SH	DEFINED	01 0
SAFEWAY	COM	786514208	45054	1000764	SH	DEFINED	01 0
SAFEWAY INC.	COM	786514208	15981	354960	SH	DEFINED	01
SAFEWAY INC.	COM	786514208	37929	842397	SH	DEFINED	01 0
SAGA COMMUNICATIONS	COM	786598102	5	190	SH	DEFINED	01 0
SAGE PLC	COM	786639997	1951	606197	SH	DEFINED	01
SAIPEM	COM	786801993	454	73872	SH	DEFINED	01
SANKYO JP;4501	COM	786900993	703	46000	SH	DEFINED	01
ST FRANCIS CAP CORP	COM	789374105	11	460	SH	DEFINED	01 0
ST. JAME'S PLACE CAPITAL	COM	790105993	64	15800	SH	DEFINED	01
ST JOE PAPER CORP	COM	790148100	2823	94111	SH	DEFINED	01
ST JUDE MEDICAL	COM	790849103	324	4200	SH	DEFINED	01 0
ST. JUDE MEDICAL	COM	790849103	8	100	SH	DEFINED	01

ST. JUDE MEDICAL	COM	790849103	45359	587934	SH	DEFINED	01
ST. JUDE MEDICAL	COM	790849103	2241	29054	SH	DEFINED	01 0
ST. JUDE MEDICAL	COM	790849103	43794	567660	SH	DEFINED	01 0
ST. MARY LAND & EXPLORATION	COM	792228108	6866	316285	SH	DEFINED	01
ST. MARY LAND & EXPLORATION	COM	792228108	421	19400	SH	DEFINED	01 0
ST PAUL COMPANIES	COM	792860108	15029	327810	SH	DEFINED	01 0
ST. PAUL COMPANIES	COM	792860108	316	6900	SH	DEFINED	01
ST. PAUL COMPANIES	COM	792860108	35981	784762	SH	DEFINED	01
ST. PAUL COMPANIES	COM	792860108	2642	57613	SH	DEFINED	01 0
ST. PAUL COMPANIES	COM	792860108	2465	53792	SH	DEFINED	01 0
SAKS	COM	79377W108	68	5202	SH	DEFINED	01
SALIX PHARMACEUTICALS LTD	COM	795435106	726	41400	SH	DEFINED	01
SALTON INC	COM	795757103	2138	107712	SH	DEFINED	01
SALTON INC	COM	795757103	9	460	SH	DEFINED	01 0
SALTON INC	COM	795757103	139	7000	SH	DEFINED	01 0
SAMSUNG ELECTRONICS	COM	796611994	18338	68063	SH	DEFINED	01
SAMSUNG ELECTRONICS	COM	796611994	288	1070	SH	DEFINED	01 0
SAMSUNG ELECTRONICS	COM	796700995	5842	43070	SH	DEFINED	01
SAMSUNG ELECTRONICS	COM	796700995	184	1360	SH	DEFINED	01 0
SAMSUNG FIRE & MARIN	COM	796722999	99	1830	SH	DEFINED	01
SAN DIEGO G&E $25	PRF	797440831	1448	59500	SH	DEFINED	01 0
SAN PAOLO-IMI	COM	798200994	439	37300	SH	DEFINED	01
SANCHEZ COMP ASS INC	COM	799702105	17	2500	SH	DEFINED	01
SANCHEZ COMP ASS INC	COM	799702105	0	70	SH	DEFINED	01
SANDERSON FARMS INC	COM	800013104	9	350	SH	DEFINED	01 0
SANDISK	COM	80004C101	55	2540	SH	DEFINED	01
SANDVIK AB-A SHS	COM	800200990	93	3917	SH	DEFINED	01
SANDY SPRINGS & SVNG	COM	800363103	14	430	SH	DEFINED	01 0
SANDY SPRINGS BANCORP	COM	800363103	2159	66535	SH	DEFINED	01
SANDY SPRINGS BANCORP	COM	800363103	237	7315	SH	DEFINED	01 0
SANMINA-SCI	COM	800907107	1318	112290	SH	DEFINED	01
SANMINA-SCI	COM	800907107	1662	141454	SH	DEFINED	01 0
SANMINA-SCI	COM	800907107	56	4754	SH	DEFINED	01 0
SANMINA-SCI CORP	COM	800907107	17104	1456110	SH	DEFINED	01 0
SANOF SYNTHELABO	COM	800955999	35910	559271	SH	DEFINED	01
SANOF SYNTHELABO	COM	800955999	1329	20700	SH	DEFINED	01 0
SANGSTAT MEDICAL CP	COM	801003104	2526	94083	SH	DEFINED	01
SANGSTAT MEDICAL CP	COM	801003104	3	110	SH	DEFINED	01 0
SANGSTAT MEDICAL CP	COM	801003104	183	6800	SH	DEFINED	01 0
SANTANDER BANCO	COM	802809103	3	129	SH	DEFINED	01
SAP	COM	803053990	580	3819	SH	DEFINED	01
SAP	COM	803053990	4576	30142	SH	DEFINED	01 0
SAP ADR	COM	803054204	93275	2507400	SH	DEFINED	01
SAP ADR	COM	803054204	11309	303989	SH	DEFINED	01 0
SAP AG ADR	COM	803054204	200	5374	SH	DEFINED	01 0
SAPIENT	COM	803062108	16	3415	SH	DEFINED	01
SAPIENT	COM	803062108	152	32020	SH	DEFINED	01 0
SAPIENT	COM	803062108	5	1148	SH	DEFINED	01 0
SANYO ELECTRIC CO LTD	COM	803071992	160	35259	SH	DEFINED	01
SARA LEE	COM	803111103	27498	1324586	SH	DEFINED	01
SARA LEE	COM	803111103	4132	199033	SH	DEFINED	01 0
SARA LEE	COM	803111103	5949	286542	SH	DEFINED	01 0
SAVVIS COMM CORP	COM	805423100	0	229	SH	DEFINED	01
SCANA	COM	80589M102	109	3577	SH	DEFINED	01
SCHEIN (HENRY)	COM	806407102	69	1565	SH	DEFINED	01
SCHERING	COM	806584991	12310	210607	SH	DEFINED	01
SCHERING	COM	806584991	3262	55816	SH	DEFINED	01 0
SCHERING	COM	806584991	16551	283159	SH	DEFINED	01 0
SCHERING PLOUGH	COM	806605101	7508	239883	SH	DEFINED	01
SCHERING PLOUGH	COM	806605101	329	10500	SH	DEFINED	01 0
SCHERING-PLOUGH	COM	806605101	68246	2180378	SH	DEFINED	01
SCHERING-PLOUGH	COM	806605101	12680	405107	SH	DEFINED	01 0

SCHERING-PLOUGH	COM	806605101	7848	250714	SH	DEFINED	01	0
SCHLUMBERGER	COM	806857108	294379	5004747	SH	DEFINED	01	
SCHLUMBERGER	COM	806857108	9661	164233	SH	DEFINED	01	0
SCHLUMBERGER	COM	806857108	60620	1030614	SH	DEFINED	01	0
SCHLUMBERGER	COM	806857108	1047	17800	SH	DEFINED	11	1
SCHLUMBERGER	COM	806857108	8005	136100	SH	DEFINED	11	1
SCHLUMBERGER LTD	COM	806857108	42876	728916	SH	DEFINED	01	0
SCHNEIDER ELECTRIC	COM	806878997	147	2915	SH	DEFINED	01	
SCHOLASTIC	COM	807066105	11745	216731	SH	DEFINED	01	
SCHOLASTIC	COM	807066105	15840	292304	SH	DEFINED	01	0
SCHOOL SPECIALTY INC	COM	807863105	1477	55284	SH	DEFINED	01	
SCHRODERS PLC	COM	808177992	50	3898	SH	DEFINED	01	
SCHULMAN (A)	COM	808194104	1389	75931	SH	DEFINED	01	
SCHULMAN (A)	COM	808194104	130	7100	SH	DEFINED	01	0
SCHULMAN (A.) INC	COM	808194104	11	610	SH	DEFINED	01	0
UBS	COM	808411995	35795	727071	SH	DEFINED	01	
UBS	COM	808411995	7496	152254	SH	DEFINED	01	0
UBS	COM	808411995	27555	559681	SH	DEFINED	01	0
SCHWAB (CHARLES)	COM	808513105	11879	907436	SH	DEFINED	01	
SCHWAB (CHARLES)	COM	808513105	4795	366335	SH	DEFINED	01	0
SCHWAB (CHARLES)	COM	808513105	12602	962727	SH	DEFINED	01	0
SCHWAB CHARLES CORP	COM	808513105	196	15000	SH	DEFINED	01	
SCHWAB CHARLES CORP	COM	808513105	44592	3406444	SH	DEFINED	01	0
SCHWEITZER MAUDUIT	COM	808541106	1131	45506	SH	DEFINED	01	
SCIENT INC	COM	808649107	0	440	SH	DEFINED	01	
SCIENTIFIC-ATLANTA	COM	808655104	44	1900	SH	DEFINED	01	
SCIENTIFIC-ATLANTA	COM	808655104	18606	805436	SH	DEFINED	01	
SCIENTIFIC-ATLANTA	COM	808655104	1323	57248	SH	DEFINED	01	0
SCIENTIFIC-ATLANTA	COM	808655104	692	29922	SH	DEFINED	01	0
SCIENTIFIC GAMES	COM	80874P109	1283	153300	SH	DEFINED	01	
SCIOS	COM	808905103	3616	125009	SH	DEFINED	01	
SCIOS	COM	808905103	184	6350	SH	DEFINED	01	0
SCIOS INC	COM	808905103	5	170	SH	DEFINED	01	0
SCIQUEST INC	COM	80908Q107	0	82	SH	DEFINED	01	
SCOTTS CO CLA	COM	810186106	4801	104874	SH	DEFINED	01	
SCRIPPS CO (E.W) CLA	COM	811054204	49	600	SH	DEFINED	01	
SCRIPPS CO (E.W) CLA	COM	811054204	14	172	SH	DEFINED	01	
SEACHANGE INTL	COM	811699107	1118	73627	SH	DEFINED	01	
SEACHANGE INTL	COM	811699107	87	5751	SH	DEFINED	01	0
SEACHANGE INTL INC	COM	811699107	2	140	SH	DEFINED	01	0
SEACOAST BANK COR FL	COM	811707108	7	165	SH	DEFINED	01	0
SEACOAST BANKING OF FLORIDA	COM	811707108	987	20859	SH	DEFINED	01	
SEACOAST BANKING OF FLORIDA	COM	811707108	97	2041	SH	DEFINED	01	0
SEACOAST FINL SERV	COM	81170Q106	11	540	SH	DEFINED	01	0
SEACOR SMIT INC	COM	811904101	4744	96804	SH	DEFINED	01	
SEACOR SMIT INC	COM	811904101	14	280	SH	DEFINED	01	0
SEACOR SMIT INC	COM	811904101	181	3700	SH	DEFINED	01	0
SEALED AIR	COM	81211K100	5479	116375	SH	DEFINED	01	
SEALED AIR	COM	81211K100	999	21226	SH	DEFINED	01	0
SEALED AIR	COM	81211K100	36	761	SH	DEFINED	01	0
SEARS, ROEBUCK	COM	812387108	31425	612923	SH	DEFINED	01	
SEARS, ROEBUCK	COM	812387108	5488	107044	SH	DEFINED	01	0
SEARS, ROEBUCK	COM	812387108	11599	226234	SH	DEFINED	01	0
SECOM	COM	813113990	4731	107000	SH	DEFINED	01	
SECOM	COM	813113990	1636	37000	SH	DEFINED	01	0
AMEX CONSUMER STAPLE	COM	81369Y308	25	957	SH	DEFINED	01	0
AMEX ENERGY SELECT S	COM	81369Y506	11	370	SH	DEFINED	01	0
AMEX FINANCIAL SELEC	COM	81369Y605	15	546	SH	DEFINED	01	0
AMEX TECH SEL SPDR	COM	81369Y803	14	660	SH	DEFINED	01	0
SECURITAS	COM	813701992	448	22602	SH	DEFINED	01	
SECURE CO	COM	813705100	4	180	SH	DEFINED	01	0

SECURE COMPUTING	COM	813705100	3855	196600	SH	DEFINED	01
SECURE COMPUTING	COM	813705100	155	7900	SH	DEFINED	01 0
SECURITY CAPITAL GROUP-B	COM	81413P204	11	437	SH	DEFINED	01
SEEBEYOND TECHNOLOGY	COM	815704101	2	250	SH	DEFINED	01 0
SEEBEYOND TECHNOLOGY CORP	COM	815704101	452	59172	SH	DEFINED	01
SEITEL INC	COM	816074306	703	76869	SH	DEFINED	01
SELECT MEDICAL	COM	816196109	951	59400	SH	DEFINED	01
SELECTIVE INSURANCE GROUP	COM	816300107	2145	80337	SH	DEFINED	01
SEMBCORP INDUSTRIES	COM	816624993	1738	1942000	SH	DEFINED	01 0
SEMBCORP LOGISTICS LIMITED	COM	816625990	126	105000	SH	DEFINED	01
SEMTECH	COM	816850101	4	100	SH	DEFINED	01
SEMTECH	COM	816850101	13915	381227	SH	DEFINED	01
SEMTECH	COM	816850101	6201	169900	SH	DEFINED	01 0
SEMPRA ENERGY	COM	816851109	64757	2574825	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	1457	57912	SH	DEFINED	01 0
SEMPRA ENERGY	COM	816851109	100	3984	SH	DEFINED	01 0
SENSIENT TECHNOLOGIES	COM	81725T100	23	1000	SH	DEFINED	01
SENSIENT TECHNOLOGIES	COM	81725T100	44	1893	SH	DEFINED	01
SERCO GROUP	COM	817314990	87	20000	SH	DEFINED	01
SEPRACOR	COM	817315104	93	4786	SH	DEFINED	01
SEQUA CL A	COM	817320104	17	331	SH	DEFINED	01
SEQUA CORP -CL B	COM	817320203	24	400	SH	DEFINED	01
SEQUENOM INC	COM	817337108	0	61	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	1634	83828	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	3	130	SH	DEFINED	01 0
SERENA SOFTWARE INC	COM	817492101	103	5300	SH	DEFINED	01 0
SEROLOGICALS	COM	817523103	17	1100	SH	DEFINED	01
SEROLOGICALS	COM	817523103	1827	116640	SH	DEFINED	01
SEROLOGICALS	COM	817523103	140	8960	SH	DEFINED	01 0
SEROLOGICALS CORP	COM	817523103	3	220	SH	DEFINED	01 0
SERVICE CORP INTL	COM	817565104	8	1466	SH	DEFINED	01
SERVICEMASTER CO	COM	81760N109	10	741	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	17	1500	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	9	812	SH	DEFINED	01
SHARP	COM	819882101	991	75088	SH	DEFINED	01
SHAW GROUP	COM	820280105	16474	599049	SH	DEFINED	01
SHAW GROUP	COM	820280105	1001	36400	SH	DEFINED	01 0
SHAW GROUP	COM	820280105	382	13900	SH	DEFINED	01 0
SHELL TRANSPORT & TRADING	COM	822703997	6190	831145	SH	DEFINED	01
SHELL TRANSPORT & TRADING	COM	822703997	8000	1074215	SH	DEFINED	01 0
SHERWIN-WILLIAMS	COM	824348106	109	3839	SH	DEFINED	01
SHERWIN-WILLIAMS	COM	824348106	1114	39129	SH	DEFINED	01 0
SHERWIN-WILLIAMS	COM	824348106	40	1404	SH	DEFINED	01 0
SHINSEGAE CO LTD	COM	824555999	3081	19560	SH	DEFINED	01
SHINSEGAE CO LTD	COM	824555999	96	610	SH	DEFINED	01 0
SHINHAN FINANCIAL GROUP	COM	824777999	5390	409900	SH	DEFINED	01
SHINHAN FINANCIAL GROUP	COM	824777999	176	13350	SH	DEFINED	01 0
SHOPKO STORES	COM	824911101	2921	161392	SH	DEFINED	01
SHOPKO STORES	COM	824911101	65	3611	SH	DEFINED	01 0
SHIN-ETSU CHEMICAL	COM	824925994	7319	172900	SH	DEFINED	01
SHIN-ETSU CHEMICAL	COM	824925994	3729	88100	SH	DEFINED	01 0
SHIN-ETSU CHEMICAL	COM	824925994	13866	327600	SH	DEFINED	01 0
SHIONOGI	COM	824930994	105	6692	SH	DEFINED	01
SHUFFLE MASTER	COM	825549108	547	26500	SH	DEFINED	01
SHUFFLE MASTER INC	COM	825549108	1	25	SH	DEFINED	01 0
SHURGARD STORAGE CTR	COM	82567D104	3384	99816	SH	DEFINED	01
GENSIA PHARMACEUTICS INC	COM	825846108	38	2200	SH	DEFINED	01
GENSIA PHARMACEUTICS INC	COM	825846108	8	444	SH	DEFINED	01
SIDERCA S.A.I.C	COM	825863103	56	3000	SH	DEFINED	01
INVENSYS PLC	COM	825995996	6836	3871784	SH	DEFINED	01
INVENSYS PLC	COM	825995996	9306	5269743	SH	DEFINED	01 0
SIEBEL SYSTEMS	COM	826170102	3361	103071	SH	DEFINED	01

SIEBEL SYSTEMS	COM	826170102	12205	374283	SH	DEFINED	01	0	
SIEBEL SYSTEMS	COM	826170102	3948	121061	SH	DEFINED	01	0	
SIEBEL SYSTEMS	COM	826170102	2094	64205	SH	DEFINED	01	0	
SIEBEL SYSTEMS INC	COM	826170102	395	12100	SH	DEFINED	11	1	
SIEMENS	COM	826197105	2895	44258	SH	DEFINED	01		
SIERRA HEALTH SERVIC	COM	826322109	1119	85545	SH	DEFINED	01		
SIERRA PACIFIC RESOURCES	COM	826428104	55	3645	SH	DEFINED	01		
SIGMA-ALDRICH	COM	826552101	54088	1151798	SH	DEFINED	01		
SIGMA-ALDRICH	COM	826552101	3037	64652	SH	DEFINED	01	0	
SIGMA-ALDRICH	COM	826552101	7701	163981	SH	DEFINED	01	0	
SIGMA-ALDRICH	COM	826552101	1406	29953	SH	DEFINED	01	0	
SIGNET	COM	826680993	8822	5162893	SH	DEFINED	01		
SIGNET	COM	826680993	11556	6762792	SH	DEFINED	01	0	
SIGNALSOFT RESTRICTED	COM	82668M979	1185	760624	SH	DEFINED	01		
SIGNALSOFT RESTRICTED	COM	82668M979	2370	1521249	SH	DEFINED	01	0	
SIGNALSOFT RESTRICTED	COM	82668M987	0	10	SH	DEFINED	01	0	
SILICON LABORATORIES	COM	826919102	2040	57746	SH	DEFINED	01		
SILGAN HOLDINGS	COM	827048109	2975	89000	SH	DEFINED	01		
SILGAN HOLDINGS	COM	827048109	14	420	SH	DEFINED	01	0	
SILGAN HOLDINGS	COM	827048109	324	9700	SH	DEFINED	01	0	
SILICON GRAPHICS INC	COM	827056102	4	1043	SH	DEFINED	01		
SILICON GRAPHICS INC	COM	827056102	11	2635	SH	DEFINED	01	0	
SILICON STORAGE TECH	COM	827057100	131	12400	SH	DEFINED	01		
SILICON STORAGE TECH	COM	827057100	3	303	SH	DEFINED	01		
SILICON IMAGE	COM	82705T102	1	122	SH	DEFINED	01		
SILICON VALLEY BANCSHARES	COM	827064106	763	25204	SH	DEFINED	01		
SILICONIX INC	COM	827079203	5	173	SH	DEFINED	01		
SILVERSTREAM SOFTWA	COM	827907106	0	62	SH	DEFINED	01		
SIME DARBY	COM	828620997	3083	2320000	SH	DEFINED	01		
SIME DARBY	COM	828620997	100	75000	SH	DEFINED	01	0	
SIMON PROPERTY GROUP	COM	828806109	12	377	SH	DEFINED	01		
SIMPSON MFG	COM	829073105	4898	80102	SH	DEFINED	01		
SIMPSON MFG	COM	829073105	196	3200	SH	DEFINED	01	0	
SINCLAIR BROADCASTIN	COM	829226109	72	5300	SH	DEFINED	01		
SINCLAIR BROADCASTIN	COM	829226109	3	190	SH	DEFINED	01		
SINGAPORE AIRLINES	COM	829295997	196	25083	SH	DEFINED	01		
SINGAPORE TECH ENGINEERING LTD	COM	829298991	119	95000	SH	DEFINED	01		
SIRENZA MICRODEVICES	COM	82966T106	1	101	SH	DEFINED	01		
SIRIUS SATELLITE RADIO INC	COM	82966U103	1	274	SH	DEFINED	01		
SIX CONTINENTS	COM	829900992	396	37200	SH	DEFINED	01		
SIX FLAGS	COM	83001P109	54	3000	SH	DEFINED	01		
SIX FLAGS	COM	83001P109	58	3198	SH	DEFINED	01		
SK TELECOM	COM	830530994	6910	31400	SH	DEFINED	01		
SK TELECOM	COM	830530994	224	1020	SH	DEFINED	01	0	
SKILLSOFT	COM	83066P101	281	12200	SH	DEFINED	01		
SKY FINL GROUP INC	COM	83080P103	9	394	SH	DEFINED	01		
SKYLINE	COM	830830105	799	25738	SH	DEFINED	01		
SKYWEST	COM	830879102	20650	828304	SH	DEFINED	01		
SKYWEST	COM	830879102	3390	136000	SH	DEFINED	01	0	
SKYWEST	COM	830879102	382	15316	SH	DEFINED	01	0	
SKYWEST INC	COM	830879102	58289	2338027	SH	DEFINED	01	0	
SMARTFORCE ADR	COM	83170A206	120	11400	SH	DEFINED	01		
SMITH (A O) CORP	COM	831865209	3299	129629	SH	DEFINED	01		
SMITH (A O) CORP	COM	831865209	9	345	SH	DEFINED	01	0	
SMITH (A O) CORP	COM	831865209	162	6360	SH	DEFINED	01	0	
SMITH & NEPHEW	COM	831911995	377	64495	SH	DEFINED	01		
SMITH INTL	COM	832110100	895	13202	SH	DEFINED	01		
SMITHFIELD FOODS	COM	832248108	8445	323548	SH	DEFINED	01		
SMITHFIELD FOODS	COM	832248108	501	19200	SH	DEFINED	01	0	
SMITHFIELD FOODS	COM	832248108	193	7400	SH	DEFINED	01	0	
SMITHS GROUP PLC	COM	832389993	1052	91100	SH	DEFINED	01		
SMUCKER (JM)	COM	832696306	29	879	SH	DEFINED	01		

SMURFIT-STONE CONTAINER	COM	832727101	873	50979	SH	DEFINED	01
SNAM RETE GAS 144	COM	833029556	3299	1231693	SH	DEFINED	01 0
SNAP-ON	COM	833034101	51	1491	SH	DEFINED	01
SNAP-ON	COM	833034101	500	14676	SH	DEFINED	01 0
SNAP-ON	COM	833034101	18	526	SH	DEFINED	01 0
SOC GEN DE AGUSA DE BARCELONA	COM	833637994	0	34	SH	DEFINED	01
SOCIETE GENERALE CL A	COM	833639990	11172	176654	SH	DEFINED	01
SOCIETE GENERALE CL A	COM	833639990	13133	207642	SH	DEFINED	01 0
SOFTWARE AG	COM	834024994	97	5500	SH	DEFINED	01
SOLA INTL	COM	834092108	15	1000	SH	DEFINED	01
SOLA INTL	COM	834092108	1103	74907	SH	DEFINED	01
SOLECTRON	COM	834182107	19017	2437939	SH	DEFINED	01
SOLECTRON	COM	834182107	2348	300908	SH	DEFINED	01 0
SOLECTRON	COM	834182107	584	74977	SH	DEFINED	01 0
SOLECTRON CORP	COM	834182107	1092	140000	SH	DEFINED	01
SOLECTRON CORP	COM	834182107	25202	3230713	SH	DEFINED	01 0
SOLUTIA	COM	834376105	2513	288777	SH	DEFINED	01
SOLUTIA	COM	834376105	4176	480000	SH	DEFINED	01 0
SOLUTIA INC	COM	834376105	54	6200	SH	DEFINED	01 0
SOMERA COMMUNICATION	COM	834458101	4	500	SH	DEFINED	01 0
SOMERA COMMUNICATIONS	COM	834458101	5808	793400	SH	DEFINED	01
SOMERA COMMUNICATIONS	COM	834458101	503	68700	SH	DEFINED	01 0
SONIC CORP	COM	835451105	3152	122582	SH	DEFINED	01
SONIC CORP	COM	835451105	13747	534700	SH	DEFINED	01 0
SONIC CORP	COM	835451105	154	6000	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC	COM	83545G102	2248	75000	SH	DEFINED	01
SONIC AUTOMOTIVE INC	COM	83545G102	14	490	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC	COM	83545G102	222	7400	SH	DEFINED	01 0
S3 INCORPORATED	COM	83546Q109	0	185	SH	DEFINED	01
SONICWALL	COM	835470105	448	34373	SH	DEFINED	01
SONICWALL INC	COM	835470105	1	110	SH	DEFINED	01 0
SONOCO PRODUCTS	COM	835495102	94	3308	SH	DEFINED	01
SONS OF GWALIA ORD AU;SGW/A$ R	COM	835688102	355	100000	SH	DEFINED	01
SONY	COM	835699109	15962	307045	SH	DEFINED	01
SONY	COM	835699109	2714	52200	SH	DEFINED	01 0
SONY	COM	835699109	15175	291900	SH	DEFINED	01 0
SORRENTO NETWORKS CORPORATION	COM	83586Q100	0	32	SH	DEFINED	01
SOTHEBY'S HOLDINGS CL A	COM	835898107	38	2418	SH	DEFINED	01
SONUS NETWORKS	COM	835916107	116	44219	SH	DEFINED	01
SOURCECORP	COM	836167106	1574	53370	SH	DEFINED	01
SCMP GROUP LTD	COM	837400993	89	158000	SH	DEFINED	01
SOUTH FINANCIAL GROUP	COM	837841105	4189	205851	SH	DEFINED	01
SOUTH FINANCIAL GROUP	COM	837841105	163	8000	SH	DEFINED	01 0
SOUTH FINANCIAL GRP	COM	837841105	12	560	SH	DEFINED	01 0
SOUTH JERSEY IND INC	COM	838518108	10	330	SH	DEFINED	01 0
SOUTHERN CO	COM	842587107	17587	663940	SH	DEFINED	01
SOUTHERN CO	COM	842587107	5119	193251	SH	DEFINED	01 0
SOUTHERN CO	COM	842587107	342	12921	SH	DEFINED	01 0
SOUTHERN UNION CO	COM	844030106	2940	160488	SH	DEFINED	01
SOUTHTRUST	COM	844730101	7434	281600	SH	DEFINED	01
SOUTHTRUST	COM	844730101	2318	87807	SH	DEFINED	01 0
SOUTHTRUST	COM	844730101	10115	383151	SH	DEFINED	01 0
SOUTHWEST AIRLINES	COM	844741108	10	500	SH	DEFINED	01
SOUTHWEST AIRLINES	COM	844741108	395681	20448623	SH	DEFINED	01
SOUTHWEST AIRLINES	COM	844741108	452	23411	SH	DEFINED	01 0
SOUTHWEST AIRLINES	COM	844741108	3760	194310	SH	DEFINED	01 0
SOUTHWEST AIRLINES	COM	844741108	90533	4678671	SH	DEFINED	01 0
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	3371	101112	SH	DEFINED	01
SOUTHWEST GAS CORP	COM	844895102	25	1000	SH	DEFINED	01
SOUTHWEST GAS CORP	COM	844895102	2485	99418	SH	DEFINED	01
SOUTHWESTERN ENERGY	COM	845467109	972	77301	SH	DEFINED	01
SOVEREIGN BANCORP	COM	845905108	127	9001	SH	DEFINED	01

SPACELABS	COM	846247104	420	29876	SH	DEFINED	01
SPANISH BRDCAST CL A	COM	846425882	5	390	SH	DEFINED	01 0
SPARTECH CORP	COM	847220209	2	71	SH	DEFINED	01
SPECIALTY LAB	COM	84749R100	280	11700	SH	DEFINED	01
SPECIALTY LAB	COM	84749R100	15794	661100	SH	DEFINED	01 0
SPECIALTY LAB	COM	84749R100	323	13500	SH	DEFINED	01 0
SPECTRASITE HOLDINGS	COM	84760T100	1	646	SH	DEFINED	01
SPECTRIS PLC	COM	847610995	400	53500	SH	DEFINED	01
SPEECHWORKS INTL INC	COM	84764M101	2	311	SH	DEFINED	01
SPEEDWAY MOTOR SPORT	COM	847788106	9	318	SH	DEFINED	01
SPHERION	COM	848420105	5308	480380	SH	DEFINED	01
SPHERION	COM	848420105	313	28300	SH	DEFINED	01 0
SPIEGEL INC -CL A	COM	848457107	1	833	SH	DEFINED	01
SPINNAKER EXPLORATION	COM	84855W109	21	500	SH	DEFINED	01
SPINNAKER EXPLORATION	COM	84855W109	5	130	SH	DEFINED	01
SPORTSLINE.COM INC	COM	848934105	0	77	SH	DEFINED	01
SPRINT (FON GROUP)	COM	852061100	46	3000	SH	DEFINED	01
SPRINT (FON GROUP)	COM	852061100	47529	3108551	SH	DEFINED	01
SPRINT (FON GROUP)	COM	852061100	4340	283794	SH	DEFINED	01 0
SPRINT (FON GROUP)	COM	852061100	2322	151907	SH	DEFINED	01 0
SPRINT CORP FON GRP	COM	852061100	32278	2110935	SH	DEFINED	01 0
SPRINT (PCS GROUP)	COM	852061506	10	1000	SH	DEFINED	01
SPRINT (PCS GROUP)	COM	852061506	30931	3005960	SH	DEFINED	01
SPRINT (PCS GROUP)	COM	852061506	2808	272961	SH	DEFINED	01 0
SPRINT (PCS GROUP)	COM	852061506	1229	119391	SH	DEFINED	01 0
STAGE STORES INC.	COM	85254C305	717	26949	SH	DEFINED	01
STAMPS.COM	COM	852857101	1	196	SH	DEFINED	01
STANCORP FINANCIAL GROUP	COM	852891100	4985	90647	SH	DEFINED	01
STANCORP FINANCIAL GROUP	COM	852891100	368	6700	SH	DEFINED	01 0
STANCORP FINL GROUP	COM	852891100	19	350	SH	DEFINED	01 0
STANDARD COMMERCIAL	COM	853258101	2014	104800	SH	DEFINED	01
STANDARD COMMERCIAL	COM	853258101	11	580	SH	DEFINED	01 0
STANDARD COMMERCIAL	COM	853258101	195	10150	SH	DEFINED	01 0
STANDARD MICROSYSTEM	COM	853626109	1134	49312	SH	DEFINED	01
STANDARD MOTOR PRO	COM	853666105	559	38265	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	2531	90082	SH	DEFINED	01
STANDARD REGISTER	COM	853887107	2383	84759	SH	DEFINED	01
STANDEX INTL	COM	854231107	909	37205	SH	DEFINED	01
STANDEX INTL	COM	854231107	27417	1122718	SH	DEFINED	01 0
STANLEY WORKS	COM	854616109	98	2115	SH	DEFINED	01
STANLEY WORKS	COM	854616109	997	21556	SH	DEFINED	01 0
STANLEY WORKS	COM	854616109	36	773	SH	DEFINED	01 0
STAPLES	COM	855030102	8848	443072	SH	DEFINED	01
STAPLES	COM	855030102	2336	116987	SH	DEFINED	01 0
STAPLES	COM	855030102	272	13598	SH	DEFINED	01 0
STARBUCKS	COM	855244109	48826	2110906	SH	DEFINED	01
STARBUCKS	COM	855244109	1614	69760	SH	DEFINED	01 0
STARBUCKS	COM	855244109	4954	214193	SH	DEFINED	01 0
STARBUCKS	COM	855244109	44102	1906729	SH	DEFINED	01 0
STARMEDIA NETWORK IN	COM	855546107	0	150	SH	DEFINED	01
STARTEK INC	COM	85569C107	1000	43218	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	115	3050	SH	DEFINED	01 0
STARWOOD HOTELS & RESORTS WORL	COM	85590A203	21	550	SH	DEFINED	01
STARWOOD HOTELS & RESORTS WORL	COM	85590A203	28640	761533	SH	DEFINED	01
STARWOOD HOTELS & RESORTS WORL	COM	85590A203	1885	50121	SH	DEFINED	01 0
STARWOOD HOTELS & RESORTS WORL	COM	85590A203	41295	1097977	SH	DEFINED	01 0
STATE STREET	COM	857477103	19	350	SH	DEFINED	01
STATE STREET	COM	857477103	395401	7139787	SH	DEFINED	01
STATE STREET	COM	857477103	4556	82275	SH	DEFINED	01 0
STATE STREET	COM	857477103	104450	1886053	SH	DEFINED	01 0
STATE STREET CORP	COM	857477103	22717	410198	SH	DEFINED	01 0
STATEN BANCORP IN	COM	857550107	14	750	SH	DEFINED	01 0

STATEN ISLAND BANCORP	COM	857550107	6236	316867	SH	DEFINED 01	
STATEN ISLAND BANCORP	COM	857550107	240	12200	SH	DEFINED 01	0
STATION CASINO	COM	857689103	113	6800	SH	DEFINED 01	
STATION CASINO	COM	857689103	674	40508	SH	DEFINED 01	
THE STEAK N SHAKE COMPANY	COM	857873103	1203	85588	SH	DEFINED 01	
STEEL DYNAMICS	COM	858119100	2305	140472	SH	DEFINED 01	
STEEL TECHNOLOGIES	COM	858147101	250	29323	SH	DEFINED 01	
STEIN MART	COM	858375108	5964	595820	SH	DEFINED 01	
STEIN MART	COM	858375108	419	41900	SH	DEFINED 01	0
STEINWAY MUSICAL INS	COM	858495104	12	630	SH	DEFINED 01	0
STELLENT	COM	85856W105	1344	139546	SH	DEFINED 01	
STELLENT	COM	85856W105	55	5704	SH	DEFINED 01	0
STERLING BANCSHARES	COM	858907108	1733	129845	SH	DEFINED 01	
STERICYCLE	COM	858912108	2815	44998	SH	DEFINED 01	
STERICYCLE	COM	858912108	175	2800	SH	DEFINED 01	0
STERICYCLE INC	COM	858912108	2	30	SH	DEFINED 01	0
STERIS	COM	859152100	2888	138444	SH	DEFINED 01	
STERIS	COM	859152100	119	5700	SH	DEFINED 01	0
STERIS CORP	COM	859152100	5	220	SH	DEFINED 01	0
STERLING BANCORP	COM	859158107	1841	57700	SH	DEFINED 01	
STERLING BANCORP	COM	859158107	9	300	SH	DEFINED 01	0
STERLING BANCORP	COM	859158107	179	5600	SH	DEFINED 01	0
STERLING FINL CORP	COM	859319105	1060	47000	SH	DEFINED 01	
STERLING FINL CORP	COM	859319105	9	390	SH	DEFINED 01	0
STERLING FINL CORP	COM	859319105	106	4700	SH	DEFINED 01	0
STEWART & STEVENSON SERVICES	COM	860342104	753	38906	SH	DEFINED 01	
STEWART ENTERPRISES CL A	COM	860370105	929	155698	SH	DEFINED 01	
STEWART ENTERPRISES CL A	COM	860370105	59	9800	SH	DEFINED 01	0
STEWART INFORMATION SERVICES	COM	860372101	2269	113442	SH	DEFINED 01	
STEWART INFORMATION SERVICES	COM	860372101	100	5000	SH	DEFINED 01	0
STILLWATER MIN REST	COM	860490994	1018	60000	SH	DEFINED 01	
STILLWATER MINING	COM	86074Q102	92	4900	SH	DEFINED 01	
STILLWATER MINING	COM	86074Q102	4695	249086	SH	DEFINED 01	
STILWELL FINANCIAL	COM	860831106	20638	842726	SH	DEFINED 01	
STILWELL FINANCIAL	COM	860831106	527	21500	SH	DEFINED 01	0
STILWELL FINANCIAL	COM	860831106	2247	91783	SH	DEFINED 01	0
STILWELL FINANCIAL	COM	860831106	49	2012	SH	DEFINED 01	0
STINNES ORD	COM	861100998	438	18600	SH	DEFINED 01	
STONE ENERGY	COM	861642106	7556	195001	SH	DEFINED 01	
STONE ENERGY	COM	861642106	8351	215500	SH	DEFINED 01	0
STORAGE USA	COM	861907103	9	216	SH	DEFINED 01	
STORAGE TECHNOLOGY	COM	862111200	7586	353808	SH	DEFINED 01	
STORAGE TECHNOLOGY	COM	862111200	416	19400	SH	DEFINED 01	0
STORAGE TECHNOLOGY	COM	862111200	163	7600	SH	DEFINED 01	0
STORAGENETWORKS INC	COM	86211E103	0	55	SH	DEFINED 01	
STRATOS LIGHTWAVE IN	COM	863100103	913	206466	SH	DEFINED 01	
STRATTEC SECURITY	COM	863111100	625	13400	SH	DEFINED 01	
STRATTEC SECURITY	COM	863111100	56	1200	SH	DEFINED 01	0
STRIDE RITE CORP	COM	863314100	1061	128655	SH	DEFINED 01	
STRYKER	COM	863667101	61650	1021874	SH	DEFINED 01	
STRYKER	COM	863667101	3543	58733	SH	DEFINED 01	0
STRYKER	COM	863667101	40128	665138	SH	DEFINED 01	0
STRYKER CORP	COM	863667101	368	6100	SH	DEFINED 01	0
STUDENT ADVANTAGE IN	COM	86386Q105	0	158	SH	DEFINED 01	
STORA ENSO	COM	863901997	12417	981613	SH	DEFINED 01	
STORA ENSO	COM	863901997	14841	1173268	SH	DEFINED 01	0
STUDENT LOAN CORP	COM	863902102	5	50	SH	DEFINED 01	
STURM RUGER & CO INC	COM	864159108	1065	82574	SH	DEFINED 01	
SUEZ SA	COM	864700992	4576	161815	SH	DEFINED 01	0
SUMITOMO CHEMICAL	COM	865601504	14615	3874000	SH	DEFINED 01	
SUMITOMO CHEMICAL	COM	865601504	2237	593000	SH	DEFINED 01	0
SUMITOMO CHEMICAL	COM	865601504	13728	3639000	SH	DEFINED 01	0

SUMITOMO CORP	COM	865601991	799	144000	SH	DEFINED	01
SUMITOMO TRUST & BANKING	COM	865603997	176	42000	SH	DEFINED	01
SUMITOMO TRUST & BANKING	COM	865603997	2207	526000	SH	DEFINED	01 0
SUMMIT PROPERTIES	COM	866239106	3	108	SH	DEFINED	01
SUN COMMUNITIES INC	COM	866674104	2	63	SH	DEFINED	01
SUN HUNG KAI PRP ORD	COM	86676H104	76	9990	SH	DEFINED	01
SUN LIFE FINANCIAL SERVICES OF	COM	866796105	394	18200	SH	DEFINED	01
SUN LIFE FINANCIAL SERVICES OF	COM	866796998	6368	294914	SH	DEFINED	01
SUN LIFE FINANCIAL SERVICES OF	COM	866796998	2027	93885	SH	DEFINED	01 0
SUN MICROSYSTEMS	COM	866810104	24401	2766551	SH	DEFINED	01
SUN MICROSYSTEMS	COM	866810104	7489	849036	SH	DEFINED	01 0
SUN MICROSYSTEMS	COM	866810104	3808	431739	SH	DEFINED	01 0
SUN MICROSYSTEMS	COM	866810104	912	103455	SH	DEFINED	11 1
SUN MICROSYSTEMS	COM	866810104	36	4002	SH	DEFINED	11 1
SUN MICROSYSTEMS INC	COM	866810104	47075	5336740	SH	DEFINED	01 0
TEXAS INSTRUMENTS INC	COM	866810104	3158	95400	SH	DEFINED	11 1
SUNCOR ENERGY INC	COM	867229999	189	5251	SH	DEFINED	01
SUNGARD DATA	COM	867363103	3566	108125	SH	DEFINED	01 0
SUNGARD DATA SYSTEMS	COM	867363103	8	250	SH	DEFINED	01
SUNGARD DATA SYSTEMS	COM	867363103	158010	4792493	SH	DEFINED	01
SUNGARD DATA SYSTEMS	COM	867363103	7036	213400	SH	DEFINED	01 0
SUNGARD DATA SYSTEMS	COM	867363103	67279	2040600	SH	DEFINED	01 0
SUNOCO	COM	86764P109	380	9500	SH	DEFINED	01
SUNOCO	COM	86764P109	9676	241834	SH	DEFINED	01
SUNOCO	COM	86764P109	767	19167	SH	DEFINED	01 0
SUNOCO	COM	86764P109	393	9832	SH	DEFINED	01 0
SUNRISE ASSISTED	COM	86768K106	1846	67703	SH	DEFINED	01
SUNRISE TELECOM INC	COM	86769Y105	0	137	SH	DEFINED	01
SUNTRUST BANKS	COM	867914103	3156	47299	SH	DEFINED	01
SUNTRUST BANKS	COM	867914103	4880	73130	SH	DEFINED	01 0
SUNTRUST BANKS	COM	867914103	175	2625	SH	DEFINED	01 0
SUPERGEN INC	COM	868059106	0	82	SH	DEFINED	01
SUPERIOR ENERGY SERVICES	COM	868157108	621	61700	SH	DEFINED	01
SUPERIOR IND INTL	COM	868168105	8094	165950	SH	DEFINED	01 0
SUPERIOR INDS INTL	COM	868168105	48	988	SH	DEFINED	01
SUPERIOR INDS INTL	COM	868168105	176	3600	SH	DEFINED	01 0
SUPERTEX INC	COM	868532102	813	38245	SH	DEFINED	01
SUPERVALU	COM	868536103	270	10450	SH	DEFINED	01
SUPERVALU	COM	868536103	47814	1853270	SH	DEFINED	01
SUPERVALU	COM	868536103	866	33549	SH	DEFINED	01 0
SUPERVALU	COM	868536103	4990	193389	SH	DEFINED	01 0
SUPERVALU INC	COM	868536103	4670	181000	SH	DEFINED	01
SUPPORT.COM	COM	868587106	1058	350176	SH	DEFINED	01
SURGUTNEFTEGAZ ADR	COM	868861204	142	7775	SH	DEFINED	01
SURMODICS INC	COM	868873100	2917	66901	SH	DEFINED	01
SURMODICS INC	COM	868873100	3	60	SH	DEFINED	01 0
SURMODICS INC	COM	868873100	65	1500	SH	DEFINED	01 0
SUSQUEHANNA BANC	COM	869099101	2963	121047	SH	DEFINED	01
SVENSKA CELLULOSA B	COM	869587998	864	27800	SH	DEFINED	01
SWATCH GROUP AG	COM	869999557	114	5281	SH	DEFINED	01
SWIFT ENERGY	COM	870738101	2405	122085	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	4	190	SH	DEFINED	01 0
SWIFT TRANSPORTATION	COM	870756103	408	18600	SH	DEFINED	01
SWIFT TRANSPORTATION	COM	870756103	70	3190	SH	DEFINED	01
SWIFT TRANSPORTATION	COM	870756103	31814	1451399	SH	DEFINED	01 0
SWIFT TRANSPORTATION	COM	870756103	680	31000	SH	DEFINED	01 0
SWISS REINSURANCE	COM	870855996	15759	171277	SH	DEFINED	01
SWISS REINSURANCE	COM	870855996	5095	55375	SH	DEFINED	01 0
SWISS REINSURANCE	COM	870855996	20188	219398	SH	DEFINED	01 0
SWITCHBOARD INC	COM	871045100	0	90	SH	DEFINED	01
SYBASE	COM	871130100	11177	639772	SH	DEFINED	01
SYBASE	COM	871130100	386	22100	SH	DEFINED	01 0

SYBRON DENTAL	COM	871142105	2346	116685	SH	DEFINED 01	
SYCAMORE NETWORKS	COM	871206108	33	8300	SH	DEFINED 01	
SYCAMORE NETWORKS	COM	871206108	7	1881	SH	DEFINED 01	
SYKES ENTERPRISES	COM	871237103	14	1528	SH	DEFINED 01	
SYLVAN LEARNING SYSTEMS	COM	871399101	46	1607	SH	DEFINED 01	
TAIWAN SEMICONDUCTOR MFG	COM	871456992	38713	14263357	SH	DEFINED 01	
TAIWAN SEMICONDUCTOR MFG	COM	871456992	5689	2096000	SH	DEFINED 01	0
SYMANTEC	COM	871503108	19091	463259	SH	DEFINED 01	
SYMANTEC	COM	871503108	552	13400	SH	DEFINED 01	0
SYMANTEC	COM	871503108	15466	375300	SH	DEFINED 01	0
SYMANTEC CORP	COM	871503108	140	3400	SH	DEFINED 01	0
SYMBOL TECHNOLOGIES	COM	871508107	467	41573	SH	DEFINED 01	
SYMBOL TECHNOLOGIES	COM	871508107	651	57884	SH	DEFINED 01	0
SYMBOL TECHNOLOGIES	COM	871508107	23	2076	SH	DEFINED 01	0
SYMMETRICOM INC	COM	871543104	423	68414	SH	DEFINED 01	
SYMYX TECHNOLOGIES	COM	87155S108	2686	130088	SH	DEFINED 01	
SYNCOR INTL CORP	COM	87157J106	19	700	SH	DEFINED 01	
SYNCOR INTL CORP	COM	87157J106	2070	75962	SH	DEFINED 01	
SYNGENTA AG	COM	871600995	11562	189247	SH	DEFINED 01	
SYNGENTA AG	COM	871600995	15778	258252	SH	DEFINED 01	0
SYNOPSYS	COM	871607107	40655	737040	SH	DEFINED 01	
SYNOPSYS	COM	871607107	12898	233834	SH	DEFINED 01	0
SYNOPSYS INC	COM	871607107	61	1100	SH	DEFINED 01	0
SYNOVUS	COM	87161C105	302	9880	SH	DEFINED 01	0
SYNOVUS FINANCIAL	COM	87161C105	1181	38753	SH	DEFINED 01	
SYNOVUS FINANCIAL	COM	87161C105	2250	73810	SH	DEFINED 01	0
SYNOVUS FINANCIAL	COM	87161C105	81	2649	SH	DEFINED 01	0
SYNTE	COM	87162H103	1132	80500	SH	DEFINED 01	
SYNTE	COM	87162H103	101	7200	SH	DEFINED 01	0
SYNTHES-STRATEC INC	COM	871655999	112	170	SH	DEFINED 01	
SYSCO	COM	871829107	494	16566	SH	DEFINED 01	
SYSCO	COM	871829107	5026	168546	SH	DEFINED 01	0
SYSCO	COM	871829107	180	6049	SH	DEFINED 01	0
SYSCO CORPORATION	COM	871829107	137	4600	SH	DEFINED 01	0
SYSTEMS &COMP TECH	COM	871873105	2223	168593	SH	DEFINED 01	
SYSTEMS &COMP TECH	COM	871873105	2	160	SH	DEFINED 01	0
SYSTEMS &COMP TECH	COM	871873105	66	5000	SH	DEFINED 01	0
TBC CORP	COM	872180104	933	64353	SH	DEFINED 01	
TCF FINANCIAL	COM	872275102	21673	411982	SH	DEFINED 01	
TCF FINANCIAL	COM	872275102	30482	579400	SH	DEFINED 01	0
TCF FINL CORP MPLS	COM	872275102	1105	21000	SH	DEFINED 01	
TCF FINL CORP MPLS	COM	872275102	310	5900	SH	DEFINED 01	0
TDK CORP ORD	COM	872351994	65	1204	SH	DEFINED 01	
TECO ENERGY	COM	872375100	20139	703436	SH	DEFINED 01	
TECO ENERGY	COM	872375100	1014	35403	SH	DEFINED 01	0
TECO ENERGY	COM	872375100	36	1270	SH	DEFINED 01	0
TEPPCO PARTNERS LP	COM	872384102	9	280	SH	DEFINED 01	
THQ	COM	872443403	6758	137653	SH	DEFINED 01	
THQ	COM	872443403	366	7450	SH	DEFINED 01	0
THQ	COM	872443403	231	4700	SH	DEFINED 01	0
THQ INC	COM	872443403	17865	363850	SH	DEFINED 01	0
TJX COMPANIES	COM	872540109	4	100	SH	DEFINED 01	
TJX COMPANIES	COM	872540109	4992	124814	SH	DEFINED 01	
TJX COMPANIES	COM	872540109	2765	69113	SH	DEFINED 01	0
TJX COMPANIES	COM	872540109	6501	162480	SH	DEFINED 01	0
TJX COS	COM	872540109	600	15000	SH	DEFINED 01	
TPG NV	COM	872600994	3933	189189	SH	DEFINED 01	0
TRW	COM	872649108	3062	59500	SH	DEFINED 01	
TRW	COM	872649108	5919	115000	SH	DEFINED 01	
TRW	COM	872649108	2088	40576	SH	DEFINED 01	0
TRW	COM	872649108	226	4399	SH	DEFINED 01	0
TMP WORLDWIDE	COM	872941109	203	5899	SH	DEFINED 01	

TMP WORLDWIDE	COM	872941109	966	28024	SH	DEFINED	01	0
TMP WORLDWIDE	COM	872941109	35	1005	SH	DEFINED	01	0
TTM TECHNOLOGIES	COM	87305R109	6265	632300	SH	DEFINED	01	
TTM TECHNOLOGIES	COM	87305R109	7	620	SH	DEFINED	01	0
TTM TECHNOLOGIES	COM	87305R109	507	51100	SH	DEFINED	01	0
TXU	COM	873168108	85626	1570823	SH	DEFINED	01	
TXU	COM	873168108	4033	73989	SH	DEFINED	01	0
TXU	COM	873168108	16899	310011	SH	DEFINED	01	0
TEXAS UTILITIES	CONV PRF	873168504	97	1700	SH	DEFINED	01	0
TXU CV 8.75%	PRF	873168504	108602	1912000	SH	DEFINED	01	
TXU CV 8.75%	PRF	873168504	17449	307200	SH	DEFINED	01	0
TXU ELECTRIC CO	PRF	87316T607	5449	54000	SH	DEFINED	01	0
TXU ELECTRIC CO	PRF	87316T805	5109	50000	SH	DEFINED	01	0
TAIWAN SEMI ADR	COM	874039100	208	10045	SH	DEFINED	01	0
TAIWAN SEMICONDUCTOR MFG ADR	COM	874039100	18	850	SH	DEFINED	01	
TAIWAN SEMICONDUCTOR MFG ADR	COM	874039100	101436	4888500	SH	DEFINED	01	
TAIWAN SEMICONDUCTOR MFG ADR	COM	874039100	61234	2951075	SH	DEFINED	01	0
TAKE-TWO INTERACTIVE SOFTWRE	COM	874054109	2270	112929	SH	DEFINED	01	
TAKEDA CHEMICAL INDS	COM	874058100	6767	167000	SH	DEFINED	01	
TAKEDA CHEMICAL INDS	COM	874058100	3363	83000	SH	DEFINED	01	0
TAKEDA CHEMICAL INDS	COM	874058100	12844	317000	SH	DEFINED	01	0
TAKEFUJI	COM	874110992	1575	25700	SH	DEFINED	01	
TAKKT AG	COM	874113996	128	22300	SH	DEFINED	01	
TALBOTS	COM	874161102	393	11116	SH	DEFINED	01	
TALISMAN ENERGY	COM	87425E996	1225	29412	SH	DEFINED	01	
TALK AMERICA HOLDINGS INC	COM	87426R103	0	150	SH	DEFINED	01	
TALX	COM	874918105	564	35240	SH	DEFINED	01	
TANABE SEIYAKU ORD	COM	875333999	586	63000	SH	DEFINED	01	
TANDBERG ASA	COM	875350993	62	4914	SH	DEFINED	01	
TANNING TECHNOLOGY	COM	87588P101	0	63	SH	DEFINED	01	
TANOX INC	COM	87588Q109	2	122	SH	DEFINED	01	
TARGET	COM	87612E106	32	750	SH	DEFINED	01	
TARGET	COM	87612E106	520087	12061379	SH	DEFINED	01	
TARGET	COM	87612E106	10460	242576	SH	DEFINED	01	0
TARGET	COM	87612E106	166047	3850810	SH	DEFINED	01	0
TARGET CORP	COM	87612e106	3117	72300	SH	DEFINED	11	1
TARGET CORP	COM	87612e106	27769	644000	SH	DEFINED	11	1
TARGET CORPORATION	COM	87612E106	9659	224000	SH	DEFINED	01	
TARGET CORPORATION	COM	87612E106	26510	614668	SH	DEFINED	01	0
TAUBMAN CENTERS INC	COM	876664103	3	182	SH	DEFINED	01	
TAYLOR NELSON SOFRES	COM	877300996	63	18600	SH	DEFINED	01	
TECH DATA	COM	878237106	10644	231940	SH	DEFINED	01	
TECH DATA	COM	878237106	670	14600	SH	DEFINED	01	0
TECH DATA	COM	878237106	257	5600	SH	DEFINED	01	0
TECHNE	COM	878377100	25068	909283	SH	DEFINED	01	
TECHNE	COM	878377100	2150	78000	SH	DEFINED	01	0
TECHNE	COM	878377100	492	17828	SH	DEFINED	01	0
TECHNE CORP	COM	878377100	940	34123	SH	DEFINED	01	0
TECHNIP	COM	878554997	378	2749	SH	DEFINED	01	
TECHNITROL	COM	878555101	5114	214513	SH	DEFINED	01	
TECHNITROL	COM	878555101	177	7441	SH	DEFINED	01	0
TECHNITROL INC	COM	878555101	3	125	SH	DEFINED	01	0
TECH SOLUTIONS	COM	87872T108	0	121	SH	DEFINED	01	
TECUMSEH PRODUCTS CL A	COM	878895200	1813	34034	SH	DEFINED	01	
TECUMSEH PRODUCTS CL A	COM	878895200	160	3000	SH	DEFINED	01	0
TELEFONICA	COM	878950997	32604	2908395	SH	DEFINED	01	
TELEFONICA	COM	878950997	4763	424947	SH	DEFINED	01	0
TELEFONICA	COM	878950997	13856	1236013	SH	DEFINED	01	0
TELECOM ITALIA	COM	878960996	103	18730	SH	DEFINED	01	
TELECOM ITALIA	COM	878985993	386	46900	SH	DEFINED	01	
TEKELEC	COM	879101103	1260	109942	SH	DEFINED	01	
TEKTRONIX	COM	879131100	8403	355104	SH	DEFINED	01	

TEKTRONIX	COM	879131100	767	32418	SH	DEFINED	01	0
TEKTRONIX	COM	879131100	346	14636	SH	DEFINED	01	0
TELAXIS COMM CORP	COM	879202109	0	52	SH	DEFINED	01	
TELECOM ITALIA MOBILE	COM	879277994	211	43400	SH	DEFINED	01	
TELEDYNE TECH	COM	879360105	1620	97696	SH	DEFINED	01	
TELEFLEX	COM	879369106	80	1451	SH	DEFINED	01	
TELEFONOS DE MEXICO ADR CL L	COM	879403780	20844	516087	SH	DEFINED	01	
TELEFONOS DE MEXICO ADR CL L	COM	879403780	205	5076	SH	DEFINED	01	0
TELINDUS GROUP NV	COM	879409993	106	17900	SH	DEFINED	01	
TELEMAR NORTE LESTE SA	COM	879426997	63	2873000	SH	DEFINED	01	0
TELEPHONE & DATA SYSTEMS	COM	879433100	88	1000	SH	DEFINED	01	
TELEPHONE & DATA SYSTEMS	COM	879433100	1588	17996	SH	DEFINED	01	
TELEVISION BROADCASTS LTD	COM	879500999	512	110000	SH	DEFINED	01	
TELIK INC	COM	87959M109	1151	94900	SH	DEFINED	01	
TELIK INC	COM	87959M109	2	170	SH	DEFINED	01	0
TELIK INC	COM	87959M109	97	8000	SH	DEFINED	01	0
TELLABS	COM	879664100	1484	141676	SH	DEFINED	01	
TELLABS	COM	879664100	9268	885220	SH	DEFINED	01	
TELLABS	COM	879664100	323	30830	SH	DEFINED	01	0
TELLABS	COM	879664100	1404	134101	SH	DEFINED	01	0
TELLABS	COM	879664100	39	3728	SH	DEFINED	01	0
TELLABS INC	COM	879664100	261	24900	SH	DEFINED	11	2
TELLIUM	COM	87967E107	1	351	SH	DEFINED	01	
TELULAR CORP	COM	87970T208	562	75000	SH	DEFINED	01	
TELULAR CORP	COM	87970T208	2	210	SH	DEFINED	01	0
TELULAR CORP	COM	87970T208	51	6800	SH	DEFINED	01	0
TEMPLE-INLAND	COM	879868107	3755	66191	SH	DEFINED	01	
TEMPLE-INLAND	COM	879868107	710	12516	SH	DEFINED	01	0
TEMPLE-INLAND	COM	879868107	6264	110448	SH	DEFINED	01	0
TELETECH HLDGS INC	COM	879939106	23	1700	SH	DEFINED	01	
TELETECH HLDGS INC	COM	879939106	747	55561	SH	DEFINED	01	
TEMP INST FOREIGN EQUITY	COM	880210505	34695	2319179	SH	DEFINED	01	0
TENFOLD CORPORATION	COM	88033A103	0	82	SH	DEFINED	01	
TENET HEALTHCARE	COM	88033G100	41544	619887	SH	DEFINED	01	
TENET HEALTHCARE	COM	88033G100	7166	106923	SH	DEFINED	01	0
TENET HEALTHCARE	COM	88033G100	6621	98783	SH	DEFINED	01	0
TENNECO AUTOMOTIVE INC	COM	880349105	0	53	SH	DEFINED	01	
TERADYNE	COM	880770102	24360	617826	SH	DEFINED	01	
TERADYNE	COM	880770102	1805	45772	SH	DEFINED	01	0
TERADYNE	COM	880770102	32327	819842	SH	DEFINED	01	0
TERADYNE INC	COM	880770102	1025	26000	SH	DEFINED	01	
TERADYNE INC	COM	880770102	304	7700	SH	DEFINED	01	0
TERAYON COMM. SYSTEM	COM	880775101	1664	196098	SH	DEFINED	01	
TERAYON COMM. SYSTEM	COM	880775101	2	220	SH	DEFINED	01	0
TERAYON COMM. SYSTEM	COM	880775101	81	9600	SH	DEFINED	01	0
TEREX	COM	880779103	612	27067	SH	DEFINED	01	
TESCO	COM	881575104	15704	4576118	SH	DEFINED	01	
TESCO	COM	881575104	5705	1662504	SH	DEFINED	01	0
TESCO	COM	881575104	22848	6657511	SH	DEFINED	01	0
TEVA PHARMACEUTICAL INDS ADR	COM	881624209	14346	262409	SH	DEFINED	01	
TEVA PHARMACEUTICAL INDS ADR	COM	881624209	543	9936	SH	DEFINED	01	0
TETRA TECHNOLOGIES	COM	88162F105	64	2200	SH	DEFINED	01	
TETRA TECHNOLOGIES	COM	88162F105	1255	43215	SH	DEFINED	01	
TETRA TECH	COM	88162G103	2300	160949	SH	DEFINED	01	
TEXAS INDS	COM	882491103	2647	64241	SH	DEFINED	01	
TEXAS INSTRUMENTS	COM	882508104	3485	105289	SH	DEFINED	01	
TEXAS INSTRUMENTS	COM	882508104	547187	16531277	SH	DEFINED	01	
TEXAS INSTRUMENTS	COM	882508104	35963	1086410	SH	DEFINED	01	0
TEXAS INSTRUMENTS	COM	882508104	15615	471744	SH	DEFINED	01	0
TEXAS INSTRUMENTS	COM	882508104	105038	3173343	SH	DEFINED	01	0
TEXAS INSTRUMENTS INC	COM	882508104	23213	701300	SH	DEFINED	11	1
TEXTRON	COM	883203101	497	9725	SH	DEFINED	01	

TEXTRON	COM	883203101	55994	1095763	SH	DEFINED	01
TEXTRON	COM	883203101	2289	44791	SH	DEFINED	01 0
TEXTRON	COM	883203101	16516	323205	SH	DEFINED	01 0
THERAGENICS	COM	883375107	7828	790592	SH	DEFINED	01
THERAGENICS	COM	883375107	565	57100	SH	DEFINED	01 0
THERAGENICS CORP	COM	883375107	2	220	SH	DEFINED	01 0
THERASENSE	COM	883381105	5	275	SH	DEFINED	01
THERMA-WAVE	COM	88343A108	3429	237417	SH	DEFINED	01
THERMA-WAVE	COM	88343A108	124	8586	SH	DEFINED	01 0
THERMA-WAVE INC	COM	88343A108	2	120	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	91	4397	SH	DEFINED	01
THERMO-ELECTRON	COM	883556102	934	45061	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	33	1616	SH	DEFINED	01 0
THESTREET.COM INC	COM	88368Q103	0	100	SH	DEFINED	01
THOMAS & BETTS	COM	884315102	233	11000	SH	DEFINED	01
THOMAS & BETTS	COM	884315102	32	1479	SH	DEFINED	01
THOMAS & BETTS	COM	884315102	312	14736	SH	DEFINED	01 0
THOMAS & BETTS	COM	884315102	11	528	SH	DEFINED	01 0
THOMAS INDS INC	COM	884425109	4608	157520	SH	DEFINED	01
THOMAS INDS INC	COM	884425109	11	390	SH	DEFINED	01 0
THOMAS INDS INC	COM	884425109	272	9300	SH	DEFINED	01 0
THOR INDS	COM	885160101	2932	61982	SH	DEFINED	01
THOR INDS	COM	885160101	14	300	SH	DEFINED	01 0
THORATEC	COM	885175307	849	77599	SH	DEFINED	01
THORNBURG MORTGAGE	COM	885218107	1703	85000	SH	DEFINED	01
THORNBURG MORTGAGE	COM	885218107	7	350	SH	DEFINED	01 0
THORNBURG MORTGAGE	COM	885218107	168	8400	SH	DEFINED	01 0
3 COM CORP	COM	885535104	116	19000	SH	DEFINED	01
3 COM CORP	COM	885535104	23765	3889631	SH	DEFINED	01 0
3COM	COM	885535104	42	6900	SH	DEFINED	01
3COM	COM	885535104	655	107097	SH	DEFINED	01
3COM	COM	885535104	164	26900	SH	DEFINED	01 0
THREE-FIVE SYS IN	COM	88554L108	1	70	SH	DEFINED	01 0
THREE-FIVE SYSTEMS	COM	88554L108	2453	165578	SH	DEFINED	01
THREE-FIVE SYSTEMS	COM	88554L108	109	7386	SH	DEFINED	01 0
TIBCO SOFTWARE INC	COM	88632Q103	5	410	SH	DEFINED	01
TICKETMASTER CL B	COM	88633P203	17518	592254	SH	DEFINED	01
TICKETMASTER CL B	COM	88633P203	503	17000	SH	DEFINED	01 0
TICKETMASTER CL B	COM	88633P203	609	20600	SH	DEFINED	01 0
TIDEWATER	COM	886423102	360	8500	SH	DEFINED	01
TIDEWATER	COM	886423102	55354	1307081	SH	DEFINED	01
TIDEWATER	COM	886423102	2231	52700	SH	DEFINED	01 0
TIDEWATER	COM	886423102	4452	105111	SH	DEFINED	01 0
TIDEWATER INC	COM	886423102	31789	750681	SH	DEFINED	01 0
TIER TECHNOLOGIES	COM	88650Q100	581	32900	SH	DEFINED	01
TIETOENATOR OYJ	COM	886539998	375	14803	SH	DEFINED	01
TIFFANY	COM	886547108	126	3559	SH	DEFINED	01
TIFFANY	COM	886547108	1305	36714	SH	DEFINED	01 0
TIFFANY	COM	886547108	47	1317	SH	DEFINED	01 0
TIFFANY & CO-NEW	COM	886547108	1564	44000	SH	DEFINED	01
TIMBERLAND CL A	COM	887100105	56	1342	SH	DEFINED	01
TIMBERWEST FOREST	COM	887147205	1390	165000	SH	DEFINED	01
TIMBERWEST FOREST	COM	887147205	232	27500	SH	DEFINED	01 0
TIME WARNER TELECOM CL A	COM	887319101	214	35087	SH	DEFINED	01
TIMKEN CO	COM	887389104	4248	184004	SH	DEFINED	01
TINGYI HOLDINGS CO	COM	887400992	117	640000	SH	DEFINED	01
TIPPINGPOINT TECHNOLOGIES INC	COM	888011103	0	14	SH	DEFINED	01
TITAN	COM	888266103	2392	115843	SH	DEFINED	01
TITAN	COM	888266103	76	3700	SH	DEFINED	01 0
TITAN CORPORATION	COM	888266103	3	150	SH	DEFINED	01 0
TITAN INTL INC	COM	88830M102	324	63488	SH	DEFINED	01
TITAN PHARMACEUTICAL	COM	888314101	1150	164123	SH	DEFINED	01

TITAN PHARMACEUTICAL	COM	888314101	2	240	SH	DEFINED 01	0
TITAN PHARMACEUTICAL	COM	888314101	86	12200	SH	DEFINED 01	0
TITANIUM METAL	COM	888339108	373	69000	SH	DEFINED 01	
TOKYO ELECTRON LTD	COM	888696994	199	2864	SH	DEFINED 01	
TIVO INC	COM	888706108	425	80268	SH	DEFINED 01	
TOHOKU ELECTRIC POWER	COM	889070991	838	66100	SH	DEFINED 01	
TOKYO STYLE	COM	889125993	201	24000	SH	DEFINED 01	
TOLL BROTHERS TOLL BROT	COM	889478103	5373	107768	SH	DEFINED 01	
TOLLGRADE COMMUNICAT	COM	889542106	2018	82323	SH	DEFINED 01	
TOLLGRADE COMMUNICAT	COM	889542106	1	50	SH	DEFINED 01	0
TOLLGRADE COMMUNICAT	COM	889542106	64	2600	SH	DEFINED 01	0
TOMKINS ADR	COM	890030208	20580	1400000	SH	DEFINED 01	
TOMKINS ADR	COM	890030208	1962	133458	SH	DEFINED 01	0
TOO	COM	890333107	6095	206679	SH	DEFINED 01	
TOO	COM	890333107	215	7300	SH	DEFINED 01	0
TOO INC	COM	890333107	4	130	SH	DEFINED 01	0
TANJONG	COM	890400997	3758	1428000	SH	DEFINED 01	
TANJONG	COM	890400997	124	47000	SH	DEFINED 01	0
TOOTSIE ROLL INDS	COM	890516107	87	1898	SH	DEFINED 01	
TOPPAN PRINTING	COM	890746993	461	49000	SH	DEFINED 01	
TOPPAN FORMS CO LTD	COM	890780992	280	18000	SH	DEFINED 01	
TOPPS	COM	890786106	4727	492419	SH	DEFINED 01	
TOPPS	COM	890786106	402	41881	SH	DEFINED 01	0
TORCHMARK	COM	891027104	635	15750	SH	DEFINED 01	
TORCHMARK	COM	891027104	26151	649066	SH	DEFINED 01	
TORCHMARK	COM	891027104	1267	31458	SH	DEFINED 01	0
TORCHMARK	COM	891027104	2408	59781	SH	DEFINED 01	0
TOREX PLC	COM	891030991	334	31000	SH	DEFINED 01	
TORO CO	COM	891092108	2255	37830	SH	DEFINED 01	
TOTAL FINA ELF	COM	891508996	46479	301003	SH	DEFINED 01	
TOTAL FINA ELF	COM	891508996	7875	50998	SH	DEFINED 01	0
TOTAL FINA ELF	COM	891508996	43558	282083	SH	DEFINED 01	0
TOTALFINAELF ADR	COM	89151E109	11490	150000	SH	DEFINED 01	
TOTALFINAELF ADR	COM	89151E109	381	4972	SH	DEFINED 01	0
TOUCH AMERICA HOLDINGS INC	COM	891539108	2	654	SH	DEFINED 01	
TOWER AUTO	COM	891707101	6577	470147	SH	DEFINED 01	
TOWER AUTOMOTIVE	COM	891707101	6052	432612	SH	DEFINED 01	
TOWER AUTOMOTIVE	COM	891707101	6645	475000	SH	DEFINED 01	0
TOWER AUTOMOTIVE CVT	CONV BND	891707AE1	918	1000000	PRN	DEFINED 01	0
TOTAL SYS SVCS INC	COM	891906109	3	100	SH	DEFINED 01	
TOTAL SYS SVCS INC	COM	891906109	11	427	SH	DEFINED 01	
TOTAL SYS SVCS INC	COM	891906109	548	21800	SH	DEFINED 01	0
TOTAL SYS SVCS INC	COM	891906109	4653	185000	SH	DEFINED 01	0
TOYOTA MOTOR	COM	892331992	18446	639965	SH	DEFINED 01	
TOYOTA MOTOR	COM	892331992	5563	193000	SH	DEFINED 01	0
TOYOTA MOTOR	COM	892331992	14901	517000	SH	DEFINED 01	0
TOYS "R" US	COM	892335100	300	16700	SH	DEFINED 01	
TOYS "R" US	COM	892335100	3409	189787	SH	DEFINED 01	
TOYS "R" US	COM	892335100	895	49843	SH	DEFINED 01	0
TOYS "R" US	COM	892335100	5600	311788	SH	DEFINED 01	0
TRAMMELL CROW	COM	89288R106	3128	215700	SH	DEFINED 01	
TRAMMELL CROW	COM	89288R106	355	24500	SH	DEFINED 01	0
TRANS WORLD ENTMT CP	COM	89336Q100	1	170	SH	DEFINED 01	
TRANSACTION SYSTEMS ARCHITECTS	COM	893416107	14	1202	SH	DEFINED 01	
TRANSATLANTIC HLDS	COM	893521104	4231	51520	SH	DEFINED 01	
TRANSGENOMIC INC	COM	89365K206	972	107450	SH	DEFINED 01	
TRANSGENOMIC INC	COM	89365K206	1	130	SH	DEFINED 01	0
TRANSGENOMIC INC	COM	89365K206	85	9450	SH	DEFINED 01	0
TRANSKARYOTIC THERAPIES	COM	893735100	395	9189	SH	DEFINED 01	
TRANSMETA CORP	COM	89376R109	3	726	SH	DEFINED 01	
TRANSPORTES AZKAR S.A.	COM	893871996	102	20000	SH	DEFINED 01	
TRANSWITCH	COM	894065101	1585	486025	SH	DEFINED 01	

TRANSWITCH	COM	894065101	93	28400	SH	DEFINED	01	0
TRANSWITCH CORP	COM	894065101	2	520	SH	DEFINED	01	0
TRAVELERS PROPERTY C	COM	89420G109	7047	352330	SH	DEFINED	01	0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	146100	7305000	SH	DEFINED	01	
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	3260	163000	SH	DEFINED	01	0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	12280	614000	SH	DEFINED	01	0
TRAVELERS PROPERTY CASUALTY	COM	89420G109	1856	92800	SH	DEFINED	11	1
TRAVELERS PROPERTY CASUALTY	COM	89420G109	11462	573100	SH	DEFINED	11	1
TRAVELSKY TECH H(0696)	COM	894255991	114	150000	SH	DEFINED	01	
TREDEGAR	COM	894650100	2191	117136	SH	DEFINED	01	
TRIAD HOSPITALS	COM	89579K109	86	2500	SH	DEFINED	01	
TRIAD HOSPITALS	COM	89579K109	1546	44966	SH	DEFINED	01	
TRIANGLE PHARMACEUTI	COM	89589H104	1	121	SH	DEFINED	01	
TRIAD GUARANTY	COM	895925105	1777	40883	SH	DEFINED	01	
TRIAD GUARANTY	COM	895925105	188	4317	SH	DEFINED	01	0
TRIAD GUARANTY INC	COM	895925105	9	230	SH	DEFINED	01	0
TRIARC COS INC CL A	COM	895927101	1741	62617	SH	DEFINED	01	
TRICON GLOBAL REST	COM	895953107	141	2400	SH	DEFINED	01	0
TRICON GLOBAL RESTAURANTS	COM	895953107	15191	258438	SH	DEFINED	01	
TRICON GLOBAL RESTAURANTS	COM	895953107	2896	49270	SH	DEFINED	01	0
TRICON GLOBAL RESTAURANTS	COM	895953107	545	9276	SH	DEFINED	01	0
TRIBUNE	COM	896047107	136	3000	SH	DEFINED	01	
TRIBUNE	COM	896047107	8816	193931	SH	DEFINED	01	
TRIBUNE	COM	896047107	3432	75499	SH	DEFINED	01	0
TRIBUNE	COM	896047107	7624	167709	SH	DEFINED	01	0
TRIGON HEALTHCARE	COM	89618L100	5850	79244	SH	DEFINED	01	
TRIGON HEALTHCARE	COM	89618L100	181	2450	SH	DEFINED	01	0
TRIMBLE NAVIGATION L	COM	896239100	1279	76908	SH	DEFINED	01	
TRIMERIS	COM	896263100	1579	36577	SH	DEFINED	01	
TRIMERIS	COM	896263100	91	2100	SH	DEFINED	01	0
TRIMERIS INC	COM	896263100	2	40	SH	DEFINED	01	0
TRINITY INDS	COM	896522109	2078	85498	SH	DEFINED	01	
TRINITY INDS	COM	896522109	486	20000	SH	DEFINED	01	0
TRI QUINT	COM	89674K103	3	250	SH	DEFINED	01	0
TRIQUINT SEMICONDUCTOR	COM	89674K103	5306	441850	SH	DEFINED	01	
TRIQUINT SEMICONDUCTOR	COM	89674K103	514	42800	SH	DEFINED	01	0
TRITON PCS HOLDINGS CL A	COM	89677M106	6	570	SH	DEFINED	01	
TRIUMPH GROUP INC	COM	896818101	1901	48491	SH	DEFINED	01	
TRIPOS INC	COM	896928108	1309	50000	SH	DEFINED	01	
TRUST CO NJ JERSEY C	COM	898304100	2	90	SH	DEFINED	01	
TRUSTCO BANK CORP	COM	898349105	2829	219152	SH	DEFINED	01	
TRUSTMARK CORP	COM	898402102	9	368	SH	DEFINED	01	
TRUSTMARK CORP	COM	898402102	7	260	SH	DEFINED	01	0
TUESDAY MORNING	COM	899035505	443	21688	SH	DEFINED	01	
TUESDAY MORNING CORP	COM	899035505	4	190	SH	DEFINED	01	0
TULARIK INC	COM	899165104	0	14	SH	DEFINED	01	
TULLOW OIL PLC	COM	899255996	278	188000	SH	DEFINED	01	
TUMBLEWEED COMMUNICA	COM	899690101	0	63	SH	DEFINED	01	
TUPPERWARE	COM	899896104	39	1687	SH	DEFINED	01	
TUPPERWARE	COM	899896104	335	14730	SH	DEFINED	01	0
TUPPERWARE	COM	899896104	12	528	SH	DEFINED	01	0
TURNSTONE SYSTEMS	COM	900423104	0	10	SH	DEFINED	01	
TUT SYSTEMS INC	COM	901103101	0	65	SH	DEFINED	01	
TWEETER HOME ENTERTA	COM	901167106	2	90	SH	DEFINED	01	0
TWEETER HOME ENTERTAINMENT GRO	COM	901167106	1156	59161	SH	DEFINED	01	
TWEETER HOME ENTERTAINMENT GRO	COM	901167106	104	5339	SH	DEFINED	01	0
21ST CENTURY INSURANCE GROUP	COM	90130N103	7	386	SH	DEFINED	01	
24-7 REAL MEDIA INC	COM	901314104	0	49	SH	DEFINED	01	
TYCO INTERNATIONAL	COM	902124106	583	18030	SH	DEFINED	01	
TYCO INTERNATIONAL	COM	902124106	31968	989131	SH	DEFINED	01	0
TYCO INTL	COM	902124106	27	850	SH	DEFINED	01	
TYCO INTL	COM	902124106	48448	1499024	SH	DEFINED	01	

TYCO INTL	COM	902124106	18214	563545	SH	DEFINED	01 0
TYCO INTL	COM	902124106	60360	1867574	SH	DEFINED	01 0
TYSON FOODS CL A	COM	902494103	41418	3318726	SH	DEFINED	01
TYSON FOODS CL A	COM	902494103	769	61600	SH	DEFINED	01 0
TYSON FOODS CL A	COM	902494103	330	26368	SH	DEFINED	01 0
UAL CORP	COM	902549500	4	250	SH	DEFINED	01
UCAR INTL	COM	90262K109	26	1871	SH	DEFINED	01
UCBH HOLDINGS	COM	90262T308	2650	73637	SH	DEFINED	01
UGI	COM	902681105	5824	185829	SH	DEFINED	01
UGI	COM	902681105	339	10826	SH	DEFINED	01 0
UGI CORP	COM	902681105	14	420	SH	DEFINED	01 0
UICI	COM	902737105	2771	146221	SH	DEFINED	01
UIL HOLDINGS	COM	902748102	4492	77322	SH	DEFINED	01
UIL HOLDINGS	COM	902748102	187	3217	SH	DEFINED	01 0
UIL HOLDINGS CORP	COM	902748102	14	235	SH	DEFINED	01 0
UMB FINL CORP	COM	902788108	8	192	SH	DEFINED	01
UST	COM	902911106	19838	509546	SH	DEFINED	01
UST	COM	902911106	1661	42664	SH	DEFINED	01 0
UST	COM	902911106	706	18124	SH	DEFINED	01 0
UST INC	COM	902911106	24540	630355	SH	DEFINED	01 0
U.S. BANCORP	COM	902973304	8	350	SH	DEFINED	01
U.S. BANCORP	COM	902973304	92666	4105764	SH	DEFINED	01
U.S. BANCORP	COM	902973304	12111	536628	SH	DEFINED	01 0
U.S. BANCORP	COM	902973304	53703	2379398	SH	DEFINED	01 0
US BANCORP	COM	902973304	4414	195553	SH	DEFINED	01
US BANCORP	COM	902973304	355	15690	SH	DEFINED	01 0
US BANCORP	COM	902973304	2325	103000	SH	DEFINED	11 1
US BANCORP	COM	902973304	17878	792100	SH	DEFINED	11 1
US BANK CORP	COM	902973304	54	2400	SH	DEFINED	11 1
USA NETWORKS	COM	902984103	6	200	SH	DEFINED	01
USA NETWORKS	COM	902984103	298988	9410987	SH	DEFINED	01
USA NETWORKS	COM	902984103	78594	2473850	SH	DEFINED	01 0
USA NETWORKS INC	COM	902984103	4145	130474	SH	DEFINED	01
USA NETWORKS INC	COM	902984103	404	12708	SH	DEFINED	01 0
UFJ HOLDINGS	COM	903000990	137	57	SH	DEFINED	01
URS CORP	COM	903236107	1776	56018	SH	DEFINED	01
USG CORP	COM	903293405	1	104	SH	DEFINED	01
USEC INC	COM	90333E108	1	212	SH	DEFINED	01
USEC INC	COM	90333E108	5	910	SH	DEFINED	01 0
U.S. PHYSICAL THERAPY	COM	90337L108	2296	127200	SH	DEFINED	01
U.S. PHYSICAL THERAPY	COM	90337L108	202	11200	SH	DEFINED	01 0
US PHYSICAL THERAPY	COM	90337L108	5	255	SH	DEFINED	01 0
US UNWIRED CL A	COM	90338R104	1116	202280	SH	DEFINED	01
US UNWIRED CL A	COM	90338R104	69	12520	SH	DEFINED	01 0
US UNWIRED INC	COM	90338R104	2	310	SH	DEFINED	01 0
US ONCOLOGY INC	COM	90338W103	2568	291448	SH	DEFINED	01
UBIQUITEL OPERATING CO WTS EXP	COM	903474112	779	21940	SH	DEFINED	01
UBIQUITEL OPERATING CO WTS EXP	COM	903474112	174	4900	SH	DEFINED	01 0
UBIQUITEL	COM	903474302	731	298337	SH	DEFINED	01
UBIQUITEL	COM	903474302	41	16563	SH	DEFINED	01 0
UBIQUITEL INC	COM	903474302	1	370	SH	DEFINED	01 0
ULTICOM INC	COM	903844108	1	135	SH	DEFINED	01
ULTIMATE ELECTRONICS	COM	903849107	956	34093	SH	DEFINED	01
USA EDUCATION	COM	90390U102	378673	3871917	SH	DEFINED	01
USA EDUCATION	COM	90390U102	3885	39720	SH	DEFINED	01 0
USA EDUCATION	COM	90390U102	89381	913926	SH	DEFINED	01 0
USA EDUCATION INC	COM	90390U102	1070	10933	SH	DEFINED	01 0
ULTRATECH STEPPER	COM	904034105	1432	68838	SH	DEFINED	01
UNICREDITO ITALIANO	COM	904660990	1633	375705	SH	DEFINED	01
UNIFI	COM	904677101	18	1891	SH	DEFINED	01
UNIFIED ENERGY ADR	COM	904688108	4060	247720	SH	DEFINED	01
UNIFIED ENERGY ADR	COM	904688108	134	8200	SH	DEFINED	01 0

UNILEVER	COM	904700994	540	67500	SH	DEFINED	01
UNIFIRST CORP	COM	904708104	1635	65000	SH	DEFINED	01
UNIFIRST CORP	COM	904708104	11	440	SH	DEFINED	01 0
UNIFIRST CORP	COM	904708104	189	7500	SH	DEFINED	01 0
UNILEVER NV - CVA - IN EURO	COM	904760998	9215	160540	SH	DEFINED	01
UNILEVER NV - CVA - IN EURO	COM	904760998	11910	207470	SH	DEFINED	01 0
UNILEVER	COM	904784709	727	12793	SH	DEFINED	01
UNILEVER	COM	904784709	8227	144835	SH	DEFINED	01 0
UNILEVER	COM	904784709	295	5198	SH	DEFINED	01 0
UNION PACIFIC	COM	907818108	142257	2289306	SH	DEFINED	01
UNION PACIFIC	COM	907818108	4209	67740	SH	DEFINED	01 0
UNION PACIFIC	COM	907818108	12714	204594	SH	DEFINED	01 0
UNION PACIFIC CORP	COM	907818108	62	1000	SH	DEFINED	01 0
UNION PACIFIC CAPITAL CM CV 6.	PRF	907824205	27050	541000	SH	DEFINED	01
UNION PACIFIC CAPITAL CM CV 6.	PRF	907824403	13525	270500	SH	DEFINED	01
UNION PLANTERS	COM	908068109	160	3379	SH	DEFINED	01
UNION PLANTERS	COM	908068109	1650	34809	SH	DEFINED	01 0
UNION PLANTERS	COM	908068109	59	1249	SH	DEFINED	01 0
UNI-CHARM CORPORATION	COM	908500994	110	4000	SH	DEFINED	01
UNIONBANCAL CORP	COM	908906100	704	16000	SH	DEFINED	01
UNIONBANCAL CORP	COM	908906100	16	354	SH	DEFINED	01
UNISOURCE ENERGY	COM	909205106	4430	216497	SH	DEFINED	01
UNISOURCE ENERGY	COM	909205106	235	11468	SH	DEFINED	01 0
UNISOURCE ENERGY CRP	COM	909205106	12	600	SH	DEFINED	01 0
UNISYS	COM	909214108	5089	402896	SH	DEFINED	01
UNISYS	COM	909214108	1032	81728	SH	DEFINED	01 0
UNISYS	COM	909214108	226	17932	SH	DEFINED	01 0
UNISYS CORP	COM	909214108	316	25000	SH	DEFINED	01
UNIT CORP	COM	909218109	2019	110401	SH	DEFINED	01
UNITED CMNTY FINL CO	COM	909839102	1	134	SH	DEFINED	01
UNITED BANCSHARES	COM	909907107	3914	132524	SH	DEFINED	01
UNITED BANCSHARES	COM	909907107	11	390	SH	DEFINED	01 0
UNITED DOMINION REALTY TRUST	COM	910197102	2699	170403	SH	DEFINED	01
UNITED DOMINION REALTY TRUST	COM	910197102	290	18300	SH	DEFINED	01 0
UNITED MICROELECTRONICS ADR	COM	910873207	2833	266000	SH	DEFINED	01
UNITED MICROELECTRONICS ADR	COM	910873207	144	13500	SH	DEFINED	01 0
UNITED MICROELECTRONICS TW230	COM	910875996	981	648000	SH	DEFINED	01
UNITED NATURAL FOODS	COM	911163103	1426	57266	SH	DEFINED	01
UNITED ONLINE INC	COM	911268100	1	78	SH	DEFINED	01
UNITED OVERSEAS BANK	COM	911271104	14402	1747000	SH	DEFINED	01
UNITED OVERSEAS BANK	COM	911271104	3915	475000	SH	DEFINED	01 0
UNITED OVERSEAS BANK	COM	911271104	7181	871000	SH	DEFINED	01 0
UNITED PARCEL SERVICE CL B	COM	911312106	11225	184628	SH	DEFINED	01
UNITED RENTALS	COM	911363109	70	2562	SH	DEFINED	01
US CELLULAR CORP	COM	911684108	8	187	SH	DEFINED	01
UNY	COM	911689990	458	51000	SH	DEFINED	01
US AIRWAYS GROUP	COM	911905107	12	1910	SH	DEFINED	01
US AIRWAYS GROUP	COM	911905107	111	17266	SH	DEFINED	01 0
US AIRWAYS GROUP	COM	911905107	4	619	SH	DEFINED	01 0
US INDUSTRIES INC	COM	912080108	1	140	SH	DEFINED	01
UNITED STATES STEEL CORP	COM	912909108	195	10750	SH	DEFINED	01
UNITED STATES STEEL CORP	COM	912909108	38	2133	SH	DEFINED	01
UNITED STATES STEEL CORP	COM	912909108	410	22610	SH	DEFINED	01 0
UNITED STATES STEEL CORP	COM	912909108	15	811	SH	DEFINED	01 0
UNITED SERVICES GROUP NV	COM	913000998	403	20300	SH	DEFINED	01
UNITED STATIONERS	COM	913004107	3969	104186	SH	DEFINED	01
UNITED SURGICAL PARTNERS INTL	COM	913016309	257	11043	SH	DEFINED	01
UNITED TECHNOLOGIES	COM	913017109	6821	91931	SH	DEFINED	01
UNITED TECHNOLOGIES	COM	913017109	98847	1332183	SH	DEFINED	01
UNITED TECHNOLOGIES	COM	913017109	11504	155032	SH	DEFINED	01 0
UNITED TECHNOLOGIES	COM	913017109	10129	136516	SH	DEFINED	01 0
UNITED TECHNOLOGIES	COM	913017109	26779	360900	SH	DEFINED	01 0

UNITED THERAPEUTICS	COM	91307C102	0	36	SH	DEFINED 01	
UNITEDGLOBALCOM INC.	COM	913247508	3	489	SH	DEFINED 01	
UNITEDHEALTH GROUP	COM	91324P102	6145	80400	SH	DEFINED 01	
UNITEDHEALTH GROUP	COM	91324P102	407917	5337853	SH	DEFINED 01	
UNITEDHEALTH GROUP	COM	91324P102	322	4214	SH	DEFINED 01	0
UNITEDHEALTH GROUP	COM	91324P102	7344	96099	SH	DEFINED 01	0
UNITEDHEALTH GROUP	COM	91324P102	125488	1642079	SH	DEFINED 01	0
UNITEDNETWORKS LIMITED	COM	913257994	96	26800	SH	DEFINED 01	
UNITRIN	COM	913275103	92	2266	SH	DEFINED 01	
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	579	84200	SH	DEFINED 01	
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	56	8200	SH	DEFINED 01	0
UNIVERSAL COMPRESSION	COM	913431102	95	3600	SH	DEFINED 01	
UNIVERSAL	COM	913456109	39	982	SH	DEFINED 01	
UNIVERSAL CORP	COM	913456109	13	330	SH	DEFINED 01	0
UNIVERSAL FST PRO	COM	913543104	1451	60719	SH	DEFINED 01	
UNIVERSAL HEALTH SERVICES CL B	COM	913903100	581	14072	SH	DEFINED 01	
UNIVISION	COM	914906102	80471	1915970	SH	DEFINED 01	0
UNIVISION COMMUNICATIONS CL A	COM	914906102	10	250	SH	DEFINED 01	
UNIVISION COMMUNICATIONS CL A	COM	914906102	43563	1037220	SH	DEFINED 01	
UNIVISION COMMUNICATIONS CL A	COM	914906102	8072	192182	SH	DEFINED 01	0
UNIVISION COMMUNICATIONS CL A	COM	914906102	38648	920176	SH	DEFINED 01	0
UNOCAL	COM	915289102	331	8500	SH	DEFINED 01	
UNOCAL	COM	915289102	28646	735463	SH	DEFINED 01	
UNOCAL	COM	915289102	2638	67726	SH	DEFINED 01	0
UNOCAL	COM	915289102	2607	66946	SH	DEFINED 01	0
UNOVA INC	COM	91529B106	1054	132457	SH	DEFINED 01	
UNOVA INC	COM	91529B106	7	790	SH	DEFINED 01	0
UNOVA INC	COM	91529B106	96	12000	SH	DEFINED 01	0
UNUMPROVIDENT	COM	91529Y106	17096	612137	SH	DEFINED 01	
UNUMPROVIDENT	COM	91529Y106	2886	103330	SH	DEFINED 01	0
UNUMPROVIDENT	COM	91529Y106	509	18251	SH	DEFINED 01	0
UPM KYMMENE	COM	915435994	94	2754	SH	DEFINED 01	
UPM KYMMENE	COM	915435994	4084	119436	SH	DEFINED 01	0
USFREIGHTWAYS	COM	916906100	2872	81031	SH	DEFINED 01	
US INTERNETWORKING	COM	917311805	0	420	SH	DEFINED 01	
UTSTARCOM INC	COM	918076100	1	30	SH	DEFINED 01	
VCA ANTECH INC	COM	918194101	5400	400000	SH	DEFINED 01	0
VA SOFTWARE CORP	COM	91819B105	0	179	SH	DEFINED 01	
VF	COM	918204108	368	8500	SH	DEFINED 01	
VF	COM	918204108	10032	231957	SH	DEFINED 01	
VF	COM	918204108	1947	45015	SH	DEFINED 01	0
VF	COM	918204108	325	7509	SH	DEFINED 01	0
VOEST-ALPINE	COM	918445990	23	800	SH	DEFINED 01	
VAIL RESORTS INC	COM	91879Q109	2	98	SH	DEFINED 01	
VALASSIS COMMUNICATIONS	COM	918866104	76	1969	SH	DEFINED 01	
VALHI INC NEW	COM	918905100	3	311	SH	DEFINED 01	
VALENCE TECHNOLOGY	COM	918914102	427	139929	SH	DEFINED 01	
VALEO	COM	919134999	209	4711	SH	DEFINED 01	
VALERO ENERGY	COM	91913Y100	6173	124657	SH	DEFINED 01	
VALERO ENERGY	COM	91913Y100	188	3800	SH	DEFINED 01	0
VALLEY NATL BANCORP	COM	919794107	11	322	SH	DEFINED 01	
VALMONT INDUSTRIES	COM	920253101	1344	75091	SH	DEFINED 01	
VALSPAR	COM	920355104	81	1719	SH	DEFINED 01	
VALUE CITY DEPT STOR	COM	920387107	1	129	SH	DEFINED 01	
VALUECLICK INC	COM	92046N102	0	43	SH	DEFINED 01	
VALUEVISION INTL INC	COM	92047K107	75	3600	SH	DEFINED 01	
VALUEVISION INTL INC	COM	92047K107	1	71	SH	DEFINED 01	
VAN DER MOOLEN HOLDING-ADR	COM	921020103	24	800	SH	DEFINED 01	
VCOMMERCE CV SERIES C	PRF	922100XX5	1010	834335	SH	DEFINED 01	
VCOMMERCE CV SERIES C	PRF	922100XX5	1587	1311588	SH	DEFINED 01	0
VARCO INTL	COM	922122106	5758	286464	SH	DEFINED 01	
VARCO INTL	COM	922122106	9332	464300	SH	DEFINED 01	0

VARCO INTL INC		COM	922122106	86	4300	SH	DEFINED	01 0
VARDE FUND V LP	0.00 04/2	PRF	922150XX0	28842	25000000	SH	DEFINED	01
VARDE FUND V LP	0.00 04/2	PRF	922150XX0	5768	5000000	SH	DEFINED	01 0
VARIAN		COM	922206107	42	1100	SH	DEFINED	01
VARIAN		COM	922206107	6704	176715	SH	DEFINED	01
VARIAN		COM	922206107	190	5000	SH	DEFINED	01 0
VARIAN SEMICONDUCTOR		COM	922207105	4	90	SH	DEFINED	01 0
VARIAN SEMICONDUCTOR EQUIPMENT		COM	922207105	4963	110284	SH	DEFINED	01
VARIAN MEDICAL SYSTEMS		COM	92220P105	30673	749946	SH	DEFINED	01
VARIAN MEDICAL SYSTEMS		COM	92220P105	810	19808	SH	DEFINED	01 0
VECTREN		COM	92240G101	6482	252360	SH	DEFINED	01
VECTOR GROUP LTD		COM	92240M108	1239	43321	SH	DEFINED	01
VEECO		COM	922417100	4	120	SH	DEFINED	01 0
VEECO INSTRUMENTS		COM	922417100	5762	164633	SH	DEFINED	01
VEECO INSTRUMENTS		COM	922417100	158	4500	SH	DEFINED	01 0
VENTAS INC		COM	92276F100	7	518	SH	DEFINED	01
VENTIV HEALTH INC		COM	922793104	12	6000	SH	DEFINED	01
VENTURE MFG(SINGAPORE) LTD		COM	923269997	197	20000	SH	DEFINED	01
VERITAS		COM	923436109	368	8400	SH	DEFINED	11 1
VERITAS SOFTWARE		COM	923436109	81204	1852696	SH	DEFINED	01
VERITAS SOFTWARE		COM	923436109	219	5000	SH	DEFINED	01 0
VERITAS SOFTWARE		COM	923436109	4452	101585	SH	DEFINED	01 0
VERITAS SOFTWARE		COM	923436109	39532	901933	SH	DEFINED	01 0
VERITY		COM	92343C106	25	1400	SH	DEFINED	01
VERITY		COM	92343C106	2475	140002	SH	DEFINED	01
VERISIGN		COM	92343E102	179	6615	SH	DEFINED	01
VERITAS DGC		COM	92343P107	1606	94978	SH	DEFINED	01
VERITAS DGC		COM	92343P107	2	130	SH	DEFINED	01 0
VERIZON COMM		COM	92343V104	8001	175278	SH	DEFINED	01
VERIZON COMM		COM	92343V104	42533	931865	SH	DEFINED	01 0
VERIZON COMMUNICATIONS		COM	92343V104	580077	12707068	SH	DEFINED	01
VERIZON COMMUNICATIONS		COM	92343V104	35002	766771	SH	DEFINED	01 0
VERIZON COMMUNICATIONS		COM	92343V104	119541	2618636	SH	DEFINED	01 0
VERIZON COMMUNICATIONS		COM	92343V104	2031	44500	SH	DEFINED	11 1
VERIZON COMMUNICATIONS		COM	92343V104	10541	230900	SH	DEFINED	11 1
VERSICOR INC		COM	925314106	795	44000	SH	DEFINED	01
VERSICOR INC		COM	925314106	2	110	SH	DEFINED	01 0
VERSICOR INC		COM	925314106	49	2700	SH	DEFINED	01 0
VERTEX PHARMACEUTICALS		COM	92532F100	768	27567	SH	DEFINED	01
VERTICALNET INC		COM	92532L107	0	106	SH	DEFINED	01
VIACOM INTL		COM	925524100	49	1000	SH	DEFINED	01
VIACOM CL B		COM	925524308	29	600	SH	DEFINED	01
VIACOM CL B		COM	925524308	671735	13887440	SH	DEFINED	01
VIACOM CL B		COM	925524308	24203	500375	SH	DEFINED	01 0
VIACOM CL B		COM	925524308	189043	3908255	SH	DEFINED	01 0
VIACOM INC CL B		COM	925524308	7731	159838	SH	DEFINED	01
VIACOM INC CL B		COM	925524308	1279	26428	SH	DEFINED	01 0
VIATEL INC		COM	925529208	0	208	SH	DEFINED	01
VIAD		COM	92552R109	83	2985	SH	DEFINED	01
VIASAT		COM	92552V100	1114	79442	SH	DEFINED	01
VIASYSTEMS GRP INC		COM	92553H100	0	377	SH	DEFINED	01
VIANT CORP		COM	92553N107	0	217	SH	DEFINED	01
VIASYS HEALTHCARE INC		COM	92553Q209	1795	79829	SH	DEFINED	01
VICINITY CORP		COM	925653107	0	103	SH	DEFINED	01
VICOR CORP		COM	925815102	2201	130266	SH	DEFINED	01
VIA NET.WORKS INC		COM	925912107	0	119	SH	DEFINED	01
VIEWPOINT		COM	92672P108	1386	229400	SH	DEFINED	01
VIGNETTE CORP		COM	926734104	18	5100	SH	DEFINED	01
VIGNETTE CORP		COM	926734104	4	1142	SH	DEFINED	01
VINCI		COM	927299990	181	2791	SH	DEFINED	01
VINTAGE PETROLEUM		COM	927460105	5181	352457	SH	DEFINED	01
VINTAGE PETROLEUM		COM	927460105	137	9286	SH	DEFINED	01 0

VIROPHARMA INC	COM	928241108	0	41	SH	DEFINED 01	
VISHAY INTERTECHNOLOGY	COM	928298108	1547	76063	SH	DEFINED 01	
VISTEON	COM	92839U107	35	2100	SH	DEFINED 01	
VISTEON	COM	92839U107	1626	98274	SH	DEFINED 01	
VISTEON	COM	92839U107	547	33038	SH	DEFINED 01	0
VISTEON	COM	92839U107	2585	156185	SH	DEFINED 01	0
VISTEON CORP	COM	92839U107	2	128	SH	DEFINED 01	0
VISUAL NETWORKS INC	COM	928444108	287	97858	SH	DEFINED 01	
VISX	COM	92844S105	2181	123499	SH	DEFINED 01	
VISX	COM	92844S105	189	10700	SH	DEFINED 01	0
VITAL SIGNS INC	COM	928469105	1465	39727	SH	DEFINED 01	
VITALWORKS INC	COM	928483106	1	101	SH	DEFINED 01	
VITESSE SEMICONDUCTOR	COM	928497106	14	1400	SH	DEFINED 01	
VITESSE SEMICONDUCTOR	COM	928497106	417	42541	SH	DEFINED 01	
VITESSE SEMICONDUCTOR	COM	928497106	497	50743	SH	DEFINED 01	0
VITESSE SEMICONDUCTOR	COM	928497106	18	1820	SH	DEFINED 01	0
VITRIA TECHNOLOGY	COM	92849Q104	319	80701	SH	DEFINED 01	
VIVENDI UNIVERSAL SA	COM	928516996	21581	554923	SH	DEFINED 01	
VIVENDI UNIVERSAL SA	COM	928516996	2559	65807	SH	DEFINED 01	0
VIVENDI UNIVERSAL SA	COM	928516996	17866	459379	SH	DEFINED 01	0
VNU NV	COM	928563998	3757	118292	SH	DEFINED 01	0
VODAFONE GROUP	COM	92857TXX0	30431	16470860	SH	DEFINED 01	
VODAFONE GROUP	COM	92857TXX0	8044	4353488	SH	DEFINED 01	0
VODAFONE GROUP	COM	92857TXX0	28011	15160791	SH	DEFINED 01	0
VODAFONE AIRTOUCH ADR	COM	92857W100	2027	110000	SH	DEFINED 01	
VODAFONE AIRTOUCH ADR	COM	92857W100	3410	185000	SH	DEFINED 01	0
VODAFONE GROUP PLC	COM	92857W100	2069	112250	SH	DEFINED 01	
VOLKSWAGEN	COM	928600998	1703	32545	SH	DEFINED 01	
VOLKSWAGEN	COM	928663988	363	10500	SH	DEFINED 01	
VOLT INFO SCIENCES	COM	928703107	871	46694	SH	DEFINED 01	
VOPAK	COM	928875996	284	15900	SH	DEFINED 01	
VORNADO REALTY TRUST	COM	929042109	9	210	SH	DEFINED 01	
VULCAN MATERIALS	COM	929160109	2549	53600	SH	DEFINED 01	
VULCAN MATERIALS	COM	929160109	2168	45588	SH	DEFINED 01	
VULCAN MATERIALS	COM	929160109	12948	272375	SH	DEFINED 01	0
VULCAN MATERIALS	COM	929160109	1220	25661	SH	DEFINED 01	0
VULCAN MATERIALS	COM	929160109	14306	300921	SH	DEFINED 01	0
WD-40 CO	COM	929236107	1454	48283	SH	DEFINED 01	
WFS FINANCIAL INC	COM	92923B106	2	98	SH	DEFINED 01	
WCI COMMUNITIES	COM	92923C104	24	968	SH	DEFINED 01	0
WGL HOLDINGS	COM	92924F106	50	1846	SH	DEFINED 01	
W HOLDING COMPANY INC	COM	929251106	893	50592	SH	DEFINED 01	
W HOLDING COMPANY INC	COM	929251106	80	4550	SH	DEFINED 01	0
WJ COMMUNICATIONS	COM	929284107	1	202	SH	DEFINED 01	
WMS INDS	COM	929297109	19	1000	SH	DEFINED 01	
WMS INDS	COM	929297109	1874	98630	SH	DEFINED 01	
WPP GROUP PLC ADR	COM	929309300	988	17500	SH	DEFINED 01	
W.P. CAREY & CO LLC	COM	92930Y107	3	118	SH	DEFINED 01	
WPP GROUP	COM	929310993	369	32352	SH	DEFINED 01	
WPP GROUP	COM	929310993	3898	341290	SH	DEFINED 01	0
WPS RESOURES CORP	COM	92931B106	49	1224	SH	DEFINED 01	
WABASH NATL	COM	929566107	699	70603	SH	DEFINED 01	
WESTINGHOUSE AIR BRA	COM	929740108	2	121	SH	DEFINED 01	
WACKENHUT CORP	COM	929794105	12	350	SH	DEFINED 01	0
WACHOVIA	COM	929903102	9	250	SH	DEFINED 01	
WACHOVIA	COM	929903102	80278	2164999	SH	DEFINED 01	
WACHOVIA	COM	929903102	15156	408756	SH	DEFINED 01	0
WACHOVIA	COM	929903102	50266	1355624	SH	DEFINED 01	0
WACHOVIA CORPORATION	COM	929903102	4678	126165	SH	DEFINED 01	
WACHOVIA CORPORATION	COM	929903102	514	13860	SH	DEFINED 01	0
WADDELL & REED FINANCIAL CL A	COM	930059100	587	19237	SH	DEFINED 01	
WAL MART STORES	COM	931142103	32264	526399	SH	DEFINED 01	

WAL MART STORES		COM	931142103	107146	1748182	SH	DEFINED	01	0
WAL-MART STORES		COM	931142103	40	650	SH	DEFINED	01	
WAL-MART STORES		COM	931142103	1063575	17353151	SH	DEFINED	01	
WAL-MART STORES		COM	931142103	75302	1228616	SH	DEFINED	01	0
WAL-MART STORES		COM	931142103	244134	3983271	SH	DEFINED	01	0
WAL-MART STORES INC		COM	931142103	17321	282600	SH	DEFINED	11	1
WAL-MART STORES INC.		COM	931142103	2225	36300	SH	DEFINED	11	1
WALGREEN		COM	931422109	127233	3246585	SH	DEFINED	01	
WALGREEN		COM	931422109	10148	258953	SH	DEFINED	01	0
WALGREEN		COM	931422109	19454	496384	SH	DEFINED	01	0
WALGREEN CO.		COM	931422109	14220	362841	SH	DEFINED	01	0
WALLACE COMPUTER SERVICES		COM	932270101	26	1306	SH	DEFINED	01	
WALTER INDS		COM	93317Q105	2	153	SH	DEFINED	01	
WANT-WANT HOLDINGS IN USD		COM	933697997	111	45000	SH	DEFINED	01	
WASHINGTON FED INC		COM	938824109	4669	195018	SH	DEFINED	01	
WASHINGTON MUT INC		COM	939322103	4828	145739	SH	DEFINED	01	
Washington Mut Inc		COM	939322103	4105	123910	SH	DEFINED	01	
WASHINGTON MUT INC		COM	939322103	832	25100	SH	DEFINED	01	0
WASHINGTON MUTUAL		COM	939322103	82687	2495861	SH	DEFINED	01	
WASHINGTON MUTUAL		COM	939322103	10909	329261	SH	DEFINED	01	0
WASHINGTON MUTUAL		COM	939322103	3176	95854	SH	DEFINED	01	0
WASHINGTON POST CI B		COM	939640108	197	324	SH	DEFINED	01	
WASH POST REGISTERED W/SALE		COM	939640XX1	7284	12000	SH	DEFINED	01	0
WASH REAL ESTATE INC		COM	939653101	4	130	SH	DEFINED	01	
WASTE CONNECTION		COM	941053100	5	140	SH	DEFINED	01	0
WASTE CONNECTIONS		COM	941053100	3538	105598	SH	DEFINED	01	
WASTE RECYCLING GROUP		COM	941069999	124	20000	SH	DEFINED	01	
WASTE MANAGEMENT		COM	94106L109	111608	4095700	SH	DEFINED	01	
WASTE MANAGEMENT		COM	94106L109	5564	204190	SH	DEFINED	01	0
WASTE MANAGEMENT		COM	94106L109	15029	551509	SH	DEFINED	01	0
WASTE MANAGEMENT INC		COM	94106L109	925	33942	SH	DEFINED	01	0
WATCHGUARD TECHNOLOGIES		COM	941105108	156	25053	SH	DEFINED	01	
WATER PIK TECH		COM	94113U100	0	14	SH	DEFINED	01	
WATERFORD WEDGWOOD		COM	941513996	252	370000	SH	DEFINED	01	
WATERS		COM	941848103	29515	1055196	SH	DEFINED	01	
WATERS		COM	941848103	1277	45655	SH	DEFINED	01	0
WATERS		COM	941848103	16415	586889	SH	DEFINED	01	0
WATERS CORPORATION		COM	941848103	16004	572230	SH	DEFINED	01	0
WATSCO		COM	942622200	1460	81784	SH	DEFINED	01	
WATSON PHARMACEUTICALS		COM	942683103	71	2605	SH	DEFINED	01	
WATSON PHARMACEUTICALS		COM	942683103	731	26990	SH	DEFINED	01	0
WATSON PHARMACEUTICALS		COM	942683103	26	968	SH	DEFINED	01	0
WATTS INDUSTRIES INC		COM	942749102	50	3000	SH	DEFINED	01	
WATTS INDUSTRIES INC		COM	942749102	3195	190163	SH	DEFINED	01	
WATTS INDUSTRIES INC		COM	942749102	11	645	SH	DEFINED	01	0
WATTS INDUSTRIES INC		COM	942749102	175	10400	SH	DEFINED	01	0
WAUSAU-MOSINEE PAPER		COM	943315101	26	2062	SH	DEFINED	01	
WAVE SYS CORP		COM	943526103	0	127	SH	DEFINED	01	
WAYLAND INVESTMENT	0.00 03/3	PRF	944209XX8	22678	32000000	SH	DEFINED	01	
WAYLAND INVESTMENT	0.00 03/3	PRF	944209XX8	4252	6000000	SH	DEFINED	01	0
WEATHERFORD INTL		COM	947074100	35183	738699	SH	DEFINED	01	
WEATHERFORD INTL		COM	947074100	81	1700	SH	DEFINED	01	0
WEATHERFORD INTL		COM	947074100	13848	290749	SH	DEFINED	01	0
WEBEX COMMUNICATIONS		COM	94767L109	5	283	SH	DEFINED	01	
WEBSENSE		COM	947684106	181	7200	SH	DEFINED	01	
WEBMETHODS INC		COM	94768C108	5	311	SH	DEFINED	01	
WEBMETHODS INC		COM	94768C108	2	120	SH	DEFINED	01	0
WEBMD CORPORATION		COM	94769M105	7	899	SH	DEFINED	01	
WEBSTER FINANCIAL		COM	947890109	927	24758	SH	DEFINED	01	
WEIDER NUTRITION INT		COM	948603105	10	5000	SH	DEFINED	01	
WEIGHT WATCHERS INTL		COM	948626106	10	258	SH	DEFINED	01	
WEINGARTEN REALTY IN		COM	948741103	11	209	SH	DEFINED	01	

WEIS MARKETS INC	COM	948849104	7	239	SH	DEFINED 01	
WELLMAN	COM	949702104	35	2100	SH	DEFINED 01	
WELLMAN	COM	949702104	2393	145463	SH	DEFINED 01	
WELLPOINT HEALTH NETWORKS	COM	94973H108	34500	541862	SH	DEFINED 01	
WELLPOINT HEALTH NETWORKS	COM	94973H108	3526	55384	SH	DEFINED 01	0
WELLPOINT HEALTH NETWORKS	COM	94973H108	1113	17471	SH	DEFINED 01	0
WELLS FARGO	COM	949746101	15	300	SH	DEFINED 01	
WELLS FARGO	COM	949746101	406349	8225685	SH	DEFINED 01	
WELLS FARGO	COM	949746101	23143	468482	SH	DEFINED 01	0
WELLS FARGO	COM	949746101	111105	2249083	SH	DEFINED 01	0
WELLS FARGO CO (NEW)	COM	949746101	4113	83261	SH	DEFINED 01	
WELLS FARGO CO (NEW)	COM	949746101	36570	740361	SH	DEFINED 01	0
WELLSFORD REAL PROP	COM	950240200	991	49300	SH	DEFINED 01	
WELLSFORD REAL PROP	COM	950240200	201	10000	SH	DEFINED 01	0
WENDY'S INTL	COM	950590109	5	150	SH	DEFINED 01	
WENDY'S INTL	COM	950590109	27635	790029	SH	DEFINED 01	
WENDY'S INTL	COM	950590109	927	26504	SH	DEFINED 01	0
WENDY'S INTL	COM	950590109	52493	1500650	SH	DEFINED 01	0
WENDYS INTL INC	COM	950590109	672	19250	SH	DEFINED 01	0
WERNER ENTERPRISES	COM	950755108	4784	228368	SH	DEFINED 01	
WESCAST INDS CL A	COM	950813105	4478	135400	SH	DEFINED 01	
WESCAST INDS CL A	COM	950813105	390	11800	SH	DEFINED 01	0
WESCO FINANCIAL CORP	COM	950817106	1219	3898	SH	DEFINED 01	
WESCO FINANCIAL CORP	COM	950817106	128	410	SH	DEFINED 01	0
WESCO INTERNATIONAL	COM	95082P105	1	146	SH	DEFINED 01	
WEST CORP	COM	952355105	7	218	SH	DEFINED 01	
WEST PHARMACEUTICAL	COM	955306105	2	54	SH	DEFINED 01	
WESTAMERICA BANCORPORATION	COM	957090103	57	1336	SH	DEFINED 01	
WESTCORP	COM	957907108	3	128	SH	DEFINED 01	
WESTERN DIGITAL	COM	958102105	239	38300	SH	DEFINED 01	
WESTERN DIGITAL	COM	958102105	1906	306012	SH	DEFINED 01	
WESTERN DIGITAL	COM	958102105	16	2550	SH	DEFINED 01	0
WESTERN DIGITAL	COM	958102105	179	28800	SH	DEFINED 01	0
WESTERN GAS RESOURCE	COM	958259103	13	350	SH	DEFINED 01	0
WESTERN GAS RESOURCES	COM	958259103	3512	94355	SH	DEFINED 01	
WESTERN GAS RESOURCES	COM	958259103	249	6700	SH	DEFINED 01	0
WESTERN RESOURCES	COM	959425109	44	2605	SH	DEFINED 01	
WESTERN WIRELESS CL A	COM	95988E204	17	2000	SH	DEFINED 01	
WESTERN WIRELESS CL A	COM	95988E204	1	149	SH	DEFINED 01	
WESTPAC BANKING ORD	COM	961214103	2174	261000	SH	DEFINED 01	0
WESTPOINT STEVENS IN	COM	961238102	0	100	SH	DEFINED 01	
WESTWOOD ONE	COM	961815107	6	150	SH	DEFINED 01	
WESTWOOD ONE	COM	961815107	45291	1180996	SH	DEFINED 01	
WESTWOOD ONE	COM	961815107	5411	141100	SH	DEFINED 01	0
WESTWOOD ONE	COM	961815107	25352	661070	SH	DEFINED 01	0
WESTWOOD ONE CORP	COM	961815107	83131	2167669	SH	DEFINED 01	0
WET SEAL CL A	COM	961840105	6049	173379	SH	DEFINED 01	
WET SEAL CL A	COM	961840105	260	7458	SH	DEFINED 01	0
WET SEAL INC	COM	961840105	5	155	SH	DEFINED 01	0
WEYERHAEUSER	COM	962166104	53548	851848	SH	DEFINED 01	
WEYERHAEUSER	COM	962166104	3508	55806	SH	DEFINED 01	0
WEYERHAEUSER	COM	962166104	182	2888	SH	DEFINED 01	0
WHARF HOLDINGS	COM	962257101	982	413000	SH	DEFINED 01	
WHIRLPOOL	COM	963320106	646	8550	SH	DEFINED 01	
WHIRLPOOL	COM	963320106	95922	1269661	SH	DEFINED 01	
WHIRLPOOL	COM	963320106	3673	48631	SH	DEFINED 01	0
WHIRLPOOL	COM	963320106	21477	284263	SH	DEFINED 01	0
WHIRLPOOL CORP	COM	963320106	884	11700	SH	DEFINED 01	0
WHITBREAD PLC	COM	963367990	1373	148300	SH	DEFINED 01	
WHITEHALL JEWELLERS	COM	965063100	3	160	SH	DEFINED 01	0
WHITNEY HOLDING CORP	COM	966612103	4050	81236	SH	DEFINED 01	
WHOLE FOODS MARKET	COM	966837106	5	100	SH	DEFINED 01	

WHOLE FOODS MARKET	COM	966837106	97309	2129784	SH	DEFINED	01
WHOLE FOODS MARKET	COM	966837106	177400	3882695	SH	DEFINED	01 0
WHOLE FOODS MARKET	COM	966837106	14499	317350	SH	DEFINED	01 0
WHOLE FOODS MARKET	COM	966837106	8382	183450	SH	DEFINED	01 0
WILD OATS MARKETS	COM	96808B107	28	3300	SH	DEFINED	01
WILD OATS MARKETS	COM	96808B107	1	75	SH	DEFINED	01
WILEY JOHN &SONS INC	COM	968223206	7	262	SH	DEFINED	01
WILLIAMS COMMUNICATIONS	COM	969455104	0	2599	SH	DEFINED	01
WILLIAM COMPANIES	COM	969457100	690	29300	SH	DEFINED	01 0
WILLIAMS COMPANIES	COM	969457100	104911	4452935	SH	DEFINED	01
WILLIAMS COMPANIES	COM	969457100	4349	184564	SH	DEFINED	01 0
WILLIAMS COMPANIES	COM	969457100	12478	529633	SH	DEFINED	01 0
WILLIAMS SONOMA	COM	969904101	690	15000	SH	DEFINED	01
WILLIAMS SONOMA	COM	969904101	111896	2433055	SH	DEFINED	01 0
WILLIAMS-SONOMA	COM	969904101	62752	1364477	SH	DEFINED	01
WILLIAMS-SONOMA	COM	969904101	9927	215850	SH	DEFINED	01 0
WILLIAMS-SONOMA	COM	969904101	1580	34361	SH	DEFINED	01 0
WILMINGTON TRUST	COM	971807102	77	1149	SH	DEFINED	01
WILSHIRE WI ADVISOR	WT	97187@117	49	12	SH	DEFINED	01 0
WILSHIRE LA ADVISERS	WT	97188#AA4	47	12	SH	DEFINED	01 0
WILSHIRE NY ADVIS WT	WT	971880117	148	20	SH	DEFINED	01
WILSHIRE PARTNER LLC	WT	97189#113	4	3	SH	DEFINED	01
WILSHIRE PARTNER LLC	WT	97189#113	4	3	SH	DEFINED	01 0
WILSHIRE NY ADVISOR	WT	971993118	68	60	SH	DEFINED	01
WILSON GREATBATCH	COM	972232102	951	37000	SH	DEFINED	01
WILSON GREATBATCH	COM	972232102	7	260	SH	DEFINED	01 0
WILSON GREATBATCH	COM	972232102	87	3400	SH	DEFINED	01 0
WILSONS THE LEATHER EXPERTS	COM	972463103	4529	378700	SH	DEFINED	01
WILSONS THE LEATHER EXPERTS	COM	972463103	367	30700	SH	DEFINED	01 0
WIND RIVER SYSTEMS	COM	973149107	27	2000	SH	DEFINED	01
WIND RIVER SYSTEMS	COM	973149107	39	2831	SH	DEFINED	01
WING HANG BANK LTD	COM	973855992	112	31000	SH	DEFINED	01
WING LUNG BANK	COM	974000994	88	19900	SH	DEFINED	01
WINK COMMUNICATIONS	COM	974168106	0	90	SH	DEFINED	01
WINN-DIXIE STORES	COM	974280109	45	2800	SH	DEFINED	01
WINN-DIXIE STORES	COM	974280109	62	3888	SH	DEFINED	01
WINN-DIXIE STORES	COM	974280109	571	35620	SH	DEFINED	01 0
WINN-DIXIE STORES	COM	974280109	20	1278	SH	DEFINED	01 0
WINNEBAGO IND INC	COM	974637100	2669	63568	SH	DEFINED	01
WINTRUST FINANCIAL	COM	97650W108	2458	107000	SH	DEFINED	01
WINTRUST FINANCIAL	COM	97650W108	13	555	SH	DEFINED	01 0
WINTRUST FINANCIAL	COM	97650W108	227	9900	SH	DEFINED	01 0
WIRELESS FACILITIES	COM	97653A103	1	89	SH	DEFINED	01
WISCONSIN ENERGY	COM	976657106	97	3897	SH	DEFINED	01
WITNESS SYSTEMS INC	COM	977424100	2474	175800	SH	DEFINED	01
WITNESS SYSTEMS INC	COM	977424100	2	170	SH	DEFINED	01 0
WITNESS SYSTEMS INC	COM	977424100	131	9300	SH	DEFINED	01 0
WOLTERS KLUWER	COM	977874999	366	17500	SH	DEFINED	01
WOLSELEY	COM	977989995	854	84100	SH	DEFINED	01
WOLVERINE TUBE INC	COM	978093102	323	37121	SH	DEFINED	01
WOLVERINE	COM	978097103	2922	162827	SH	DEFINED	01
WOLVERINE	COM	978097103	90	5000	SH	DEFINED	01 0
WOODWARD GOVERNOR CO	COM	980745103	7946	115491	SH	DEFINED	01
WOODWARD GOVERNOR CO	COM	980745103	3	50	SH	DEFINED	01 0
WOODWARD GOVERNOR CO	COM	980745103	526	7650	SH	DEFINED	01 0
WORLDGATE COMM	COM	98156L307	0	87	SH	DEFINED	01
WORLD WRESTLING FED	COM	98156Q108	32	2200	SH	DEFINED	01
WORLDCOM INC/GROUP	COM	98157D106	1355	201000	SH	DEFINED	01
WORLDCOM INC/GROUP	COM	98157D106	208	30800	SH	DEFINED	01 0
WORLDCOM-WORLDCOM GROUP	COM	98157D106	10549	1565201	SH	DEFINED	01
WORLDCOM-WORLDCOM GROUP	COM	98157D106	5328	790406	SH	DEFINED	01 0
WORLDCOM-WORLDCOM GROUP	COM	98157D106	181	26820	SH	DEFINED	01 0

WORLDCOM INC (MCI)	COM	98157D304	1420	240267	SH	DEFINED	01
WORLDCOM INC (MCI)	COM	98157D304	2364	400000	SH	DEFINED	01 0
WORLDCOM INC-MCI GRP	COM	98157D304	47	8040	SH	DEFINED	01
WORTHINGTON IND	COM	981811102	12	790	SH	DEFINED	01 0
WORTHINGTON INDS	COM	981811102	1753	114172	SH	DEFINED	01
WORTHINGTON INDS	COM	981811102	332	21645	SH	DEFINED	01 0
WORTHINGTON INDS	COM	981811102	192	12470	SH	DEFINED	01 0
WRIGHT MEDICAL GROUP	COM	98235T107	1109	55200	SH	DEFINED	01
WRIGLEY (WM) JR	COM	982526105	298	5576	SH	DEFINED	01
WRIGLEY (WM) JR	COM	982526105	3043	57085	SH	DEFINED	01 0
WRIGLEY (WM) JR	COM	982526105	109	2048	SH	DEFINED	01 0
WRIGLEY WM JR CO	COM	982526105	293	5500	SH	DEFINED	01 0
WYETH	COM	983024100	22721	346098	SH	DEFINED	01
WYETH	COM	983024100	270457	4119673	SH	DEFINED	01
WYETH	COM	983024100	8920	135860	SH	DEFINED	01 0
WYETH	COM	983024100	23083	351603	SH	DEFINED	01 0
WYETH	COM	983024100	94084	1433105	SH	DEFINED	01 0
WYETH	COM	983024100	3112	47400	SH	DEFINED	11 1
WYETH	COM	983024100	26734	407214	SH	DEFINED	11 1
WYNDHAM	COM	983101106	1	727	SH	DEFINED	01
XM SATELLITE RADIO - WTS EXP	COM	98375Y114	269	10750	SH	DEFINED	01
XM SATELLITE RADIO - WTS EXP	COM	98375Y114	48	1900	SH	DEFINED	01 0
XO COMMUNICATIONS	COM	983764101	0	561	SH	DEFINED	01
XO COMM PIK PFD 14%	PRF	983764408	0	879	SH	DEFINED	01 0
X-RITE INC	COM	983857103	523	65357	SH	DEFINED	01
XTO ENERGY	COM	98385X106	10899	543600	SH	DEFINED	01
XTO ENERGY	COM	98385X106	172	8600	SH	DEFINED	01 0
XTO ENERGY INC	COM	98385X106	247	12300	SH	DEFINED	01 0
XCEL ENERGY	COM	98389B100	91734	3618707	SH	DEFINED	01
XCEL ENERGY	COM	98389B100	2619	103296	SH	DEFINED	01 0
XCEL ENERGY	COM	98389B100	9747	384505	SH	DEFINED	01 0
XCEL ENERGY INC	COM	98389B100	5648	222800	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	13813	544850	SH	DEFINED	01 0
XILINX	COM	983919101	1713	42984	SH	DEFINED	01
XILINX	COM	983919101	29853	748946	SH	DEFINED	01
XILINX	COM	983919101	69427	1741678	SH	DEFINED	01 0
XILINX	COM	983919101	4203	105432	SH	DEFINED	01 0
XILINX	COM	983919101	41604	1043751	SH	DEFINED	01 0
XEROX CVT PFD 144A	PRF	98411F202	16788	240700	SH	DEFINED	01
XEROX CVT PFD 144A	PRF	98411F202	649	9300	SH	DEFINED	01 0
XEROX	COM	984121103	75387	7012790	SH	DEFINED	01
XEROX	COM	984121103	3167	294644	SH	DEFINED	01 0
XEROX	COM	984121103	11271	1048532	SH	DEFINED	01 0
XSTRATA PLC	COM	984220996	357	25100	SH	DEFINED	01
YAHOO INC	COM	984332106	15964	864310	SH	DEFINED	01 0
YAHOO!	COM	984332106	3431	185800	SH	DEFINED	01
YAHOO!	COM	984332106	2722	147384	SH	DEFINED	01 0
YAHOO!	COM	984332106	98	5289	SH	DEFINED	01 0
YAMAHA	COM	984599993	291	40000	SH	DEFINED	01
YANKEE CANDLE	COM	984757104	10	437	SH	DEFINED	01
YANZHOU COAL MINING	COM	984846998	2433	6172000	SH	DEFINED	01
YANZHOU COAL MINING	COM	984846998	78	198000	SH	DEFINED	01 0
XICOR	COM	984903104	457	43000	SH	DEFINED	01
YAKULT HONSHA ORD	COM	984950998	107	11000	SH	DEFINED	01
YAPI KREDIT FINANCE	COM	984960997	140	47540269	SH	DEFINED	01 0
YELLOW CORP	COM	985509108	2010	76166	SH	DEFINED	01
YORK INTL	COM	986670107	28674	798705	SH	DEFINED	01
YORK INTL	COM	986670107	2633	73337	SH	DEFINED	01 0
YOUNG BROADCASTING	COM	987434107	75	3000	SH	DEFINED	01
YOUNG BROADCASTING	COM	987434107	1	42	SH	DEFINED	01
YUKOS ADR	COM	98849W108	6640	52700	SH	DEFINED	01
YUKOS ADR	COM	98849W108	214	1700	SH	DEFINED	01 0

ZALE	COM	988858106	6403	157695	SH	DEFINED	01
ZALE	COM	988858106	110	2704	SH	DEFINED	01 0
ZALE CORP	COM	988858106	7	190	SH	DEFINED	01 0
ZARDDOYA OTIS SA	COM	989099999	130	12000	SH	DEFINED	01
ZEBRA TECH	COM	989207105	5242	96919	SH	DEFINED	01
ZENITH NATIONAL	COM	989390109	1571	53787	SH	DEFINED	01
ZHEJIANG EXP CO H	COM	989486998	91	352000	SH	DEFINED	01
ZIMMER HOLDINGS	COM	98956P102	3057	89787	SH	DEFINED	01
ZIMMER HOLDINGS	COM	98956P102	1672	49105	SH	DEFINED	01 0
ZIMMER HOLDINGS	COM	98956P102	4997	146762	SH	DEFINED	01 0
ZIONS BANCORP	COM	989701107	1052	17736	SH	DEFINED	01
ZIONS BANCORP	COM	989701107	1378	23255	SH	DEFINED	01 0
ZIONS BANCORP	COM	989701107	49	834	SH	DEFINED	01 0
ZIONS BANCORPORATION	COM	989701107	5871	99049	SH	DEFINED	01
ZIONS BANCORPORATION	COM	989701107	14750	248865	SH	DEFINED	01 0
ZIXIT CORPORATION	COM	98974P100	351	53933	SH	DEFINED	01
ZORAN	COM	98975F101	2271	52000	SH	DEFINED	01
ZORAN	COM	98975F101	153	3500	SH	DEFINED	01 0
ZORAN CORP	COM	98975F101	7	160	SH	DEFINED	01 0
ZOLL MEDICAL	COM	989922109	1076	28000	SH	DEFINED	01
ZOLL MEDICAL	COM	989922109	84	2200	SH	DEFINED	01 0
ZOMAX	COM	989929104	1	114	SH	DEFINED	01
AET INCOME III (HV)	COM	990007213	149424	9063690	SH	DEFINED	01 0
AET STABLE CAPITAL II (HV)	COM	990007940	70184	4375852	SH	DEFINED	01 0
AET BLUE CHIP ADVANTAGE II (HV	COM	990008393	190434	4848157	SH	DEFINED	01 0
AET INCOME II (HV)	COM	990008419	23058	1041132	SH	DEFINED	01 0
AET FEDERAL INCOME (HV)	COM	990008443	52331	2696567	SH	DEFINED	01 0
AET EQUITY INDEX BASE (HV)	COM	990008450	2496873	71871107	SH	DEFINED	01 0
AET STABLE CAPITAL I (HV)	COM	990008492	1287815	74361065	SH	DEFINED	01 0
L15 STABLE (HV)	COM	9900084E1	397546	37212297	SH	DEFINED	01 0
AET COMMON STOCK (HV)	COM	990009078	1849	9490	SH	DEFINED	01 0
AET BOND (HV)	COM	990009086	112302	1671037	SH	DEFINED	01 0
AET INCOME I (HV)	COM	990009102	2760471	47025076	SH	DEFINED	01 0
AET INTERNATIONAL (HV)	COM	990009136	11654	115059	SH	DEFINED	01 0
AET EMERGING GROWTH (HV)	COM	990009300	46392	323857	SH	DEFINED	01 0
AET MIDCAP GROWTH (HV)	COM	990009318	231061	1092336	SH	DEFINED	01 0
AET EQUITY INDEX III (HV)	COM	990018509	44887	1510679	SH	DEFINED	01 0
CHICAGO TRUST STATED VALUE	COM	990020992	7724	3622822	SH	DEFINED	01 0
WAHOO FUND LP	COM	9999Z4438	62	169	SH	DEFINED	01 0
AUSTRALIAN DOLLAR	COM	AUD000001	114	213442	SH	DEFINED	01 1
AUD@GOLDMAN (FUT)	COM	AUDF00002	54	100892	SH	DEFINED	01 1
SWISS FRANCS	COM	CHF000001	22	37330	SH	DEFINED	01 1
"Federated Department Stores	Inc."	COM	0	2	75	SH	DEFI
DAIMLERCHRYSLER AG	COM	D1668R123	23	500	SH	DEFINED	01
DANISH KRONE	COM	DKK000001	13	109311	SH	DEFINED	01 1
EURO CURRENCY	COM	EUR000001	94	107980	SH	DEFINED	01 1
EURO@GOLDMAN (FUT)	COM	EURF00002	125	143756	SH	DEFINED	01 1
ACE	COM	G0070K103	300	7200	SH	DEFINED	01
ACE	COM	G0070K103	54353	1303408	SH	DEFINED	01
ACE	COM	G0070K103	3217	77160	SH	DEFINED	01 0
ACE	COM	G0070K103	34134	818573	SH	DEFINED	01 0
ACE LIMITED	COM	G0070K103	2977	71388	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	20396	489079	SH	DEFINED	01 0
AMDOCS	COM	G02602103	312	11700	SH	DEFINED	01
APW LIMITED	COM	G04397108	0	173	SH	DEFINED	01
ARCH CAPITAL GROUP	COM	G0450A105	454	17600	SH	DEFINED	01
ACCENTURE LTD	COM	G1150G111	240	9000	SH	DEFINED	11 1
BUNGE LIMITED	COM	G16962105	6	297	SH	DEFINED	01
EVEREST RE GROUP	COM	G3223R108	208	3000	SH	DEFINED	01
EVEREST RE GROUP	COM	G3223R108	19244	277535	SH	DEFINED	01
EVEREST RE GROUP	COM	G3223R108	37901	546600	SH	DEFINED	01 0
EVEREST RE GROUP LTD	COM	G3223R108	263	3800	SH	DEFINED	01 0

FOSTER WHEELER LTD	COM	G36535105	1	172	SH	DEFINED	01
FRESH DEL MONTE PROD	COM	G36738105	9	510	SH	DEFINED	01 0
FRESH DEL MONTE PRODUCE	COM	G36738105	2791	148439	SH	DEFINED	01
FRESH DEL MONTE PRODUCE	COM	G36738105	300	15970	SH	DEFINED	01 0
GLOBALSANTAFE CORP	COM	G3930E101	20	604	SH	DEFINED	01
INGERSOLL-RAND	COM	G4776G101	345	6900	SH	DEFINED	01
INGERSOLL-RAND	COM	G4776G101	123764	2474308	SH	DEFINED	01
INGERSOLL-RAND	COM	G4776G101	4875	97465	SH	DEFINED	01 0
INGERSOLL-RAND	COM	G4776G101	14142	282727	SH	DEFINED	01 0
INGERSOLL-RAND CO	COM	G4776G101	15664	312646	SH	DEFINED	01 0
IPC HOLDINGS LTD	COM	G4933P101	9	260	SH	DEFINED	01 0
LORAL SPACE & COMMUNICATIONS	COM	G56462107	3	1217	SH	DEFINED	01
MARVELL TECHNOLOGY GROUP	COM	G5876H105	29127	665000	SH	DEFINED	01
MARVELL TECHNOLOGY GROUP	COM	G5876H105	1110	25344	SH	DEFINED	01 0
MIH LTD	COM	G6116R101	134	46850	SH	DEFINED	01
RENAISSANCE RE HOLDINGS	COM	G7496G103	824	8000	SH	DEFINED	01
SCOTTISH ANN & LIFE	COM	G7885T104	7	400	SH	DEFINED	01 0
SCOTTISH ANNUITY & LIFE HOLDI	COM	G7885T104	2488	130923	SH	DEFINED	01
SCOTTISH ANNUITY & LIFE HOLDI	COM	G7885T104	218	11477	SH	DEFINED	01 0
W.P. STEWART	COM	G84922106	1347	45366	SH	DEFINED	01
W.P. STEWART	COM	G84922106	126	4234	SH	DEFINED	01 0
TOMMY HILFIGER	COM	G8915Z102	7749	540000	SH	DEFINED	01
TOMMY HILFIGER	COM	G8915Z102	296	20600	SH	DEFINED	01 0
TRANSOCEAN SEDCO FOR	COM	G90078109	8003	240846	SH	DEFINED	01
TRANSOCEAN SEDCO FOR	COM	G90078109	59741	1797814	SH	DEFINED	01 0
TRANSOCEAN SEDCO FOREX	COM	G90078109	28	850	SH	DEFINED	01
TRANSOCEAN SEDCO FOREX	COM	G90078109	81268	2445607	SH	DEFINED	01
TRANSOCEAN SEDCO FOREX	COM	G90078109	4199	126377	SH	DEFINED	01 0
TRANSOCEAN SEDCO FOREX	COM	G90078109	73787	2220487	SH	DEFINED	01 0
TRENWICK GROUP	COM	G9032C109	1314	146599	SH	DEFINED	01
WHITE MOUNTAINS INSURANCE GROU	COM	G9618E107	6	16	SH	DEFINED	01
XL CAPITAL CL A	COM	G98255105	9	100	SH	DEFINED	01
XL CAPITAL CL A	COM	G98255105	105044	1125269	SH	DEFINED	01
XL CAPITAL CL A	COM	G98255105	5136	55012	SH	DEFINED	01 0
XL CAPITAL CL A	COM	G98255105	35364	378831	SH	DEFINED	01 0
XL CAPITAL LTD CL A	COM	G98255105	2273	24350	SH	DEFINED	01 0
XOMA	COM	G9825R107	1927	224364	SH	DEFINED	01
XOMA	COM	G9825R107	8859	1031300	SH	DEFINED	01 0
XOMA LTD	COM	G9825R107	2	250	SH	DEFINED	01 0
UK POUND STERLING	COM	GBP000001	132	93002	SH	DEFINED	01 1
GBP@GOLDMAN (FUT)	COM	GBPF00002	86	60487	SH	DEFINED	01 1
ALCON	COM	H01301102	75315	2225000	SH	DEFINED	01
ALCON	COM	H01301102	446	13150	SH	DEFINED	01 0
ALCON	COM	H01301102	655	19350	SH	DEFINED	01 0
ALCON	COM	H01301102	34258	1012039	SH	DEFINED	01 0
ALCON (SWISS STOCK)	COM	H01301102	1185	35000	SH	DEFINED	11 1
HONG KONG DOLLAR	COM	HKD000001	32	251242	SH	DEFINED	01 1
JAPANESE YEN	COM	JPY000001	39	5190348	SH	DEFINED	01 1
CHECK POINT SOFTWARE TECHNOLOG	COM	M22465104	29195	960371	SH	DEFINED	01
CHECK POINT SOFTWARE TECHNOLOG	COM	M22465104	24785	815290	SH	DEFINED	01 0
CHECKPOINT SOFTWARE	COM	M22465104	231	7600	SH	DEFINED	01 0
PRECISE SOFTWARE SOLUTIONS	COM	M41450103	1658	71200	SH	DEFINED	01
LUMENIS	COM	M6778Q105	775	69760	SH	DEFINED	01
LUMENIS	COM	M6778Q105	49	4440	SH	DEFINED	01 0
M-SYSTEMS FLASH DISK PIONEERS	COM	M7061C100	555	59500	SH	DEFINED	01
ASML HOLDING NV-NY REG SHS	COM	N07059111	273	10752	SH	DEFINED	01
ERG **	COM	NA	2037	14841655	SH	DEFINED	01
NORWEGIAN KRONER	COM	NOK000001	15	129043	SH	DEFINED	01 1
NEW ZEALAND DOLLAR	COM	NZD000001	5	12294	SH	DEFINED	01 1
SUN INTL	COM	P8797T133	4	130	SH	DEFINED	01 0
SWEDISH KRONA	COM	SEK000001	48	501548	SH	DEFINED	01 1
SEK@GOLDMAN (FUT)	COM	SEKF00002	9	90677	SH	DEFINED	01 1

SINGAPORE DOLLAR	COM	SGD000001	26	48625	SH	DEFINED 01	1
ROYAL CARIBBEAN	COM	V7780T103	377	16700	SH	DEFINED 01	
ROYAL CARIBBEAN	COM	V7780T103	29888	1325392	SH	DEFINED 01	
ROYAL CARIBBEAN	COM	V7780T103	2849	126364	SH	DEFINED 01	0
ASE TEST LTD	COM	Y02516105	289	18500	SH	DEFINED 01	
FLEXTRONICS INTL	COM	Y2573F102	11374	623220	SH	DEFINED 01	
FLEXTRONICS INTL	COM	Y2573F102	9351	512400	SH	DEFINED 01	0
FLEXTRONICS INTL LTD	COM	Y2573F102	86	4700	SH	DEFINED 01	0