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AMERICAN EXPRESS FINANCIAL CORP
Form 13F-HR
February 09, 2004

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2003

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey Fox Minneapolis, MN January 07, 2004

[Signature] [City, State] [Date]

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 12
Form 13F Information Table Entry Total: 5170
Form 13F Information Table Value Total: \$67317851 (thousands)

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List of Other Included Managers:

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE						
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ CALL	INVSTMT DSCRETN	O MA	
AAR CORP	COM	000361105	1340	89615	SH		DEFINED	01	
ABC BANCORP	COM	000400101	75	4719	SH		DEFINED	01	
ADC TELECOM	COM	000886101	1033	347962	SH		DEFINED	01	
ADC TELECOM	COM	000886101	544	183258	SH		DEFINED	01	
ADC TELECOM	COM	000886101	72	25800	SH		DEFINED	01	
ROYAL CARIBBEAN COM USD0.01	COM	000886286	4108	118100	SH		DEFINED	01	
ABM INDUSTRIES INC	COM	000957100	2420	138984	SH		DEFINED	01	
AFC ENTERPRISES	COM	00104Q107	93	4784	SH		DEFINED	01	
AFLAC INC	COM	001055102	1196	33065	SH		DEFINED	01	
AFLAC INC	COM	001055102	1343	37115	SH		DEFINED	01	
AFLAC INC	COM	001055102	4225	116775	SH		DEFINED	01	
CHECK POINT SFTWRE ORD ILS1	COM	001082411	127	7554	SH		DEFINED	01	
AGCO CORP	COM	001084102	2064	102461	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	26822	921725	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	123	4276	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	86	2961	SH		DEFINED	01	
AES CORP	COM	00130H105	1356	143586	SH		DEFINED	01	
AES CORP	COM	00130H105	1342	142211	SH		DEFINED	01	
ALCON INC	COM	001382649	10887	179840	SH		DEFINED	01	
AMB PROPERTY CORP.	COM	00163T109	130	3968	SH		DEFINED	01	
AMC ENTERTAINMENT IN	COM	001669100	1788	117600	SH		DEFINED	01	
AMN HEALTHCARE SERV.	COM	001744101	5921	345091	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	55707	4301722	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	447	34560	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	1641	126700	SH		DEFINED	01	
AMR CORP RESTRICTED	COM	001765999	21	2350	SH		DEFINED	01	
AMR CORP RESTRICTED	COM	001765999	82	9089	SH		DEFINED	01	
APAC CUSTOMER SVCS	COM	00185E106	12	4885	SH		DEFINED	01	
ATI TECHNOLOGIES.	COM	001941103	21	1403	SH		DEFINED	01	
AT&T CORP	COM	001957505	70547	3475119	SH		DEFINED	01	
AT&T CORP	COM	001957505	441	21700	SH		DEFINED	01	
AT&T CORP	COM	001957505	5354	263716	SH		DEFINED	01	
AT&T CORP	COM	001957505	1622	80000	SH		DEFINED	01	
AT&T CORP	COM	001957505	713	35119	SH		DEFINED	01	
A.S.V. INC	COM	001963107	1868	50000	SH		DEFINED	01	
A S A LIMITED	COM	002050102	3371	74100	SH		DEFINED	01	
ATMI INC	COM	00207R101	7794	336817	SH		DEFINED	01	

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ATMI INC	COM	00207R101	2592	112005	SH	DEFINED	01	0
AT&T WIRELESS SVCS	COM	00209A106	8908	1114901	SH	DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	4953	619888	SH	DEFINED	01	0
AU OPTRONICS CO-ADR	COM	002255107	28	2390	SH	DEFINED	01	
AVX	COM	002444107	7129	428900	SH	DEFINED	01	
AAIPHARMA INC	COM	00252W104	3048	121343	SH	DEFINED	01	
AAIPHARMA INC	COM	00252W104	4	160	SH	DEFINED	01	0
AARON RENTS INC	COM	002535201	4648	230842	SH	DEFINED	01	
AARON RENTS INC-CL A	COM	002535300	55	3000	SH	DEFINED	01	
ABAXIS	COM	002567105	1360	75063	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	48709	1045231	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	7552	162033	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	16627	356804	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	22955	492400	SH	DEFINED	01	1
ABERCROMBIE & FITCH	COM	002896207	2061	83394	SH	DEFINED	01	
ABERCROMBIE & FITCH	COM	002896207	58	2352	SH	DEFINED	01	0
ABERCROMBIE & FITCH	COM	002896207	7	303	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	2439	195700	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	21821	2690548	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	95	11700	SH	DEFINED	01	0
ABITIBI-CONSOLIDATED	COM	003924107	342	42200	SH	DEFINED	01	0
ACCESS PHARMACEUTICALS INC	COM	00431M209	270	51600	SH	DEFINED	01	
ACCREDITED HOME LENDERS	COM	00437P107	2209	72170	SH	DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	5270	166715	SH	DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	3	100	SH	DEFINED	01	0
ACETO CORP	COM	004446100	6	230	SH	DEFINED	01	0
ACTIVISION INC	COM	004930202	1132	62205	SH	DEFINED	01	
ACTION PERFORMANCE	COM	004933107	2877	146809	SH	DEFINED	01	
ACTEL CORP	COM	004934105	13284	551235	SH	DEFINED	01	
ACTEL CORP	COM	004934105	244	10110	SH	DEFINED	01	0
ACTUANT CORPORATION.	COM	00508X203	2035	56215	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	7747	300276	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	192	7464	SH	DEFINED	01	0
ACUITY BRANDS INC	COM	00508Y102	136	5270	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	26870	1446915	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	1550	83383	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	1734	93400	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	2703	306162	SH	DEFINED	01	
ADMINISTAFF INC	COM	007094105	4036	232273	SH	DEFINED	01	
ADMINISTAFF INC	COM	007094105	3	200	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	21487	546742	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	1055	26825	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	3397	86419	SH	DEFINED	01	0
ADOLOR	COM	00724X102	2272	113500	SH	DEFINED	01	
ADOLOR	COM	00724X102	5	230	SH	DEFINED	01	0
ADTRAN	COM	00738A106	304	9816	SH	DEFINED	01	
ADVANCE AUTO PARTS.	COM	00751Y106	5214	64050	SH	DEFINED	01	
ADVANCE AUTO PARTS.	COM	00751Y106	99	1218	SH	DEFINED	01	0
ADV DIGITAL INFORMAT.	COM	007525108	4206	300364	SH	DEFINED	01	
ADV DIGITAL INFORMAT.	COM	007525108	7	490	SH	DEFINED	01	0
ADVANCED MKTG SERV	COM	00753T105	611	53616	SH	DEFINED	01	
ADVANCED FIBRE COMM	COM	00754A105	4855	240970	SH	DEFINED	01	
ADVANCED FIBRE COMM	COM	00754A105	20	997	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	2790	60688	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	24461	531975	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	816	17750	SH	DEFINED	01	0
ADVO INC	COM	007585102	9149	288039	SH	DEFINED	01	
ADVO INC	COM	007585102	3	90	SH	DEFINED	01	0
ADVANCED POWER TECH	COM	00761E108	2400	277800	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1896	96483	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	5631	481624	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	157	13552	SH	DEFINED	01	0

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AEROFLEX INC	COM	007768104	106	9048	SH	DEFINED	01	0
AEROPOSTALE INC.	COM	007865108	123	4500	SH	DEFINED	01	0
ADVANCED MICRO DEV	COM	007903107	366	24517	SH	DEFINED	01	
ADVANCED MICRO DEV	COM	007903107	1183	79375	SH	DEFINED	01	0
ADVANCED MICRO DEVIC CVT	CONV BND	007903AF4	884	400000	PRN	DEFINED	01	
ADVANCED MICRO DEVIC CVT	CONV BND	007903AF4	1105	500000	PRN	DEFINED	01	0
ADVANCEPCS	COM	00790K109	237	4509	SH	DEFINED	01	
ADVANCEPCS	COM	00790K109	26	500	SH	DEFINED	01	0
ADVANCEPCS	COM	00790K109	80	1500	SH	DEFINED	01	1
ADVANCED ENERGY IND	COM	007973100	2370	90988	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	12593	722506	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	753	43078	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	903	51800	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	13303	196833	SH	DEFINED	01	
AETNA INC NEW	COM	00817Y108	1956	28950	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	3183	47099	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	71	1050	SH	DEFINED	01	1
AFFILIATED COMPUTER	COM	008190100	73801	1355122	SH	DEFINED	01	
AFFILIATED COMPUTER	COM	008190100	2008	36860	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	4528	83000	SH	DEFINED	01	1
AFFILIATED MANAGERS	COM	008252108	7456	107153	SH	DEFINED	01	
AFFILIATED MANAGERS	COM	008252108	195	2800	SH	DEFINED	01	0
AFFYMETRIX.	COM	00826T108	387	15730	SH	DEFINED	01	
AFFYMETRIX.	COM	00826T108	224	9129	SH	DEFINED	01	1
AFTERMARKET TECH.	COM	008318107	98	7173	SH	DEFINED	01	
AGERE SYSTEMS INC-CL A	COM	00845V100	3720	1219430	SH	DEFINED	01	
AGERE SYSTEMS INC-CL A	COM	00845V100	0	4	SH	DEFINED	01	0
AGERE SYSTEMS INC-CL A	COM	00845V100	49997	16446800	SH	DEFINED	01	1
AGERE SYSTEMS INC-CL B	COM	00845V209	0	105	SH	DEFINED	01	0
AGERE SYSTEMS CVT	CONV BND	00845VAA8	822	600000	PRN	DEFINED	01	
AGILENT TECHNOLOGIES	COM	00846U101	11543	394764	SH	DEFINED	01	
AGILENT TECHNOLOGIES	COM	00846U101	216	7400	SH	DEFINED	01	0
AGILENT TECHNOLOGIES	COM	00846U101	3981	136158	SH	DEFINED	01	0
AGILENT TECH CVT	CONV BND	00846UAB7	1639	1500000	PRN	DEFINED	01	
AGILE SOFTWARE CORP	COM	00846X105	4239	428170	SH	DEFINED	01	
AGILE SOFTWARE CORP	COM	00846X105	72	7250	SH	DEFINED	01	0
AGNICO EAGLE MINES	COM	008474108	8803	729300	SH	DEFINED	01	
AGNICO EAGLE MINES	COM	008474108	3113	257890	SH	DEFINED	01	0
AGILYSYS INC	COM	00847J105	2733	245072	SH	DEFINED	01	
AGREE REALTY CORP	COM	008492100	508	17962	SH	DEFINED	01	
AGRIUM	COM	008916108	10384	630815	SH	DEFINED	01	
AIR PROD & CHEM	COM	009158106	148268	2806504	SH	DEFINED	01	
AIR PROD & CHEM	COM	009158106	6170	116795	SH	DEFINED	01	0
AIR PROD & CHEM	COM	009158106	5878	111253	SH	DEFINED	01	0
AIRGAS INC	COM	009363102	598	27837	SH	DEFINED	01	
AIRGAS INC	COM	009363102	249	11600	SH	DEFINED	01	0
AIRGAS INC	COM	009363102	3110	145000	SH	DEFINED	01	1
AIRTRAN HOLDINGS INC	COM	00949P108	5166	434040	SH	DEFINED	01	
AIRTRAN HOLDINGS INC	COM	00949P108	107	8926	SH	DEFINED	01	0
AIRTRAN HOLDINGS INC	COM	00949P108	70	5864	SH	DEFINED	01	0
AKAMAI TECHNOLOGIES.	COM	00971T101	512	47606	SH	DEFINED	01	
AKSYS LTD.	COM	010196103	46	5171	SH	DEFINED	01	
ALABAMA NATL BANC..	COM	010317105	555	10555	SH	DEFINED	01	
ALAMO GROUP INC.	COM	011311107	5770	378100	SH	DEFINED	01	
ALARIS MEDICAL SYSTEMS INC	COM	011637105	3491	229528	SH	DEFINED	01	
ALARIS MEDICAL SYSTEMS INC	COM	011637105	16551	1088240	SH	DEFINED	01	0
ALARIS MEDICAL SYSTEMS INC	COM	011637105	601	39500	SH	DEFINED	01	0
ALASKA AIRGROUP	COM	011659109	35	1297	SH	DEFINED	01	
ALBANY INTL CORP NEW	COM	012348108	7311	215700	SH	DEFINED	01	
ALBANY INTL CORP NEW	COM	012348108	160	4687	SH	DEFINED	01	0
ALBANY INTL CORP NEW	COM	012348108	105	3087	SH	DEFINED	01	0
ALBEMARLE CORP	COM	012653101	2959	98763	SH	DEFINED	01	

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ALBERTO CULVER	COM	013068101	239	3789	SH	DEFINED	01
ALBERTO CULVER	COM	013068101	844	13386	SH	DEFINED	01 0
ALBERTO CULVER	COM	013068101	126	2000	SH	DEFINED	01 1
ALBERTSONS INC	COM	013104104	1290	56988	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	1892	83551	SH	DEFINED	01 0
ALCAN INC.	COM	013716105	7971	169775	SH	DEFINED	01
ALCAN INC.	COM	013716105	7040	150000	SH	DEFINED	01 1
ALCOA INC	COM	013817101	351733	9256130	SH	DEFINED	01
ALCOA INC	COM	013817101	12168	320125	SH	DEFINED	01 0
ALCOA INC	COM	013817101	12166	320159	SH	DEFINED	01 0
ALCOA INC	COM	013817101	26896	708000	SH	DEFINED	01 1
ALEXANDER & BALDWIN	COM	014482103	7597	225500	SH	DEFINED	01
ALEXION PHARMACEUTIC	COM	015351109	638	37500	SH	DEFINED	01
ALEXION PHARMACEUTIC	COM	015351109	2328	136760	SH	DEFINED	01 0
ALIGN TECHNOLOGY INC.	COM	016255101	221	13365	SH	DEFINED	01
ALKERMES INC	COM	01642T108	624	46245	SH	DEFINED	01
ALLEGHANY CORP	COM	017175100	3986	17910	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	2656	208187	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	369	28913	SH	DEFINED	01 0
ALLEGHENY TECHNOLOGY	COM	01741R102	68	5195	SH	DEFINED	01
ALLEGHENY TECHNOLOGY	COM	01741R102	243	18365	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	656	8548	SH	DEFINED	01
ALLERGAN INC	COM	018490102	145	1896	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	2282	29707	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	378	4950	SH	DEFINED	01 1
ALLERGAN INC CVT	CONV BND	018490AE2	762	800000	PRN	DEFINED	01
ALLETE	COM	018522102	11145	364220	SH	DEFINED	01
ALLIANCE DATA SYSTEM	COM	018581108	17432	629780	SH	DEFINED	01
ALLIANCE DATA SYSTEM	COM	018581108	7191	259900	SH	DEFINED	01 1
ALLIANCE GAMING CORP	COM	01859P609	4376	177490	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	4	170	SH	DEFINED	01 0
ALLIANCE SEMI CONDOC	COM	01877H100	703	98894	SH	DEFINED	01
ALLIANCE RESOURCE PARTNERS	COM	01877R108	186	5415	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	134	5375	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	110	4400	SH	DEFINED	01 1
ALLIANT TECHSYSTEMS	COM	018804104	6398	110768	SH	DEFINED	01
ALLIED DOMECQ SPS-ADR	COM	019121201	2685	85000	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	10316	743187	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	359	25835	SH	DEFINED	01 0
ALLIED WASTE IND	COM	019589308	1012	72910	SH	DEFINED	01 0
ALLIED WASTE IND	COM	019589308	92	6600	SH	DEFINED	01 1
ALLMERICA FINANCIAL	COM	019754100	4255	138314	SH	DEFINED	01
ALLMERICA FINANCIAL	COM	019754100	183	5948	SH	DEFINED	01 0
ALLMERICA FINANCIAL	COM	019754100	119	3883	SH	DEFINED	01 0
ALLSCRIPTS HLTHCARE	COM	01988P108	1413	265500	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	124266	2888601	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	14688	341427	SH	DEFINED	01 0
ALLSTATE CORP	COM	020002101	6944	161405	SH	DEFINED	01 0
ALLSTATE CORP	COM	020002101	262	6100	SH	DEFINED	01 1
ALLTEL CORP	COM	020039103	3360	72127	SH	DEFINED	01
ALLTEL CORP	COM	020039103	3320	71276	SH	DEFINED	01 0
ALLTEL CVT PFD	CONV PRF	020039822	8698	175000	SH	DEFINED	01
ALPHARMA INC CL A	COM	020813101	2936	146092	SH	DEFINED	01
ALTERA CORP	COM	021441100	20737	913522	SH	DEFINED	01
ALTERA CORP	COM	021441100	3561	156996	SH	DEFINED	01 0
ALTERA CORP	COM	021441100	3277	144342	SH	DEFINED	01 0
ALTERA CORP	COM	021441100	1435	63178	SH	DEFINED	01 1
ALTIRIS INC	COM	02148M100	2043	56010	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	791632	14546767	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	26815	492722	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	27735	509646	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	26817	493925	SH	DEFINED	01 1

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ALTRIA GROUP INC	COM	02209S103	3852	70773	SH	DEFINED	01	1
AMAZON COM INC	COM	023135106	281297	5343800	SH	DEFINED	01	
AMAZON COM INC	COM	023135106	7316	138963	SH	DEFINED	01	0
AMAZON COM INC	COM	023135106	1366	25957	SH	DEFINED	01	0
AMAZON COM INC	COM	023135106	2632	50000	SH	DEFINED	01	1
AMBAC FINANCIAL GRP	COM	023139108	528	7613	SH	DEFINED	01	
AMBAC FINANCIAL GRP	COM	023139108	1688	24320	SH	DEFINED	01	0
AMCOL INTL CORP.	COM	02341W103	2618	129582	SH	DEFINED	01	
AMCOL INTL CORP.	COM	02341W103	77	3815	SH	DEFINED	01	0
AMCOL INTL CORP.	COM	02341W103	57	2820	SH	DEFINED	01	0
AMERADA HESS	COM	023551104	5025	94505	SH	DEFINED	01	
AMERADA HESS	COM	023551104	1088	20455	SH	DEFINED	01	0
AMERADA HESS	COM	023551104	24	450	SH	DEFINED	01	1
AMERADA HESS CVT PFD	CONV PRF	023551401	4114	75000	SH	DEFINED	01	
AMERADA HESS CVT PFD	CONV PRF	023551401	1432	26115	SH	DEFINED	01	0
AMEREN CORP	COM	023608102	2036	44282	SH	DEFINED	01	
AMEREN CORP	COM	023608102	1708	37123	SH	DEFINED	01	0
AMERICA SERVICE GROUP INC	COM	02364L109	130	4199	SH	DEFINED	01	
AMERICA MOVIL SA CV.	COM	02364W105	6624	242257	SH	DEFINED	01	
AMERICA MOVIL SA CV.	COM	02364W105	88326	3233394	SH	DEFINED	01	1
AMERICA MOVIL SA CV.	COM	02364W105	2273	83122	SH	DEFINED	01	1
AMERICA WEST HLDG CP	COM	023657208	407	32851	SH	DEFINED	01	
AMER AXLE & MFG HDGS	COM	024061103	8094	200282	SH	DEFINED	01	
AMER AXLE & MFG HDGS	COM	024061103	262	6500	SH	DEFINED	01	0
AMER AXLE & MFG HDGS	COM	024061103	106	2621	SH	DEFINED	01	0
AMER AXLE & MFG HDGS	COM	024061103	93	2300	SH	DEFINED	01	1
AMER CAP STRATEGIES.	COM	024937104	133	4487	SH	DEFINED	01	
AMER CAP STRATEGIES.	COM	024937104	12928	435000	SH	DEFINED	01	1
AMERICAN ELEC PWR	COM	025537101	12278	402408	SH	DEFINED	01	
AMERICAN ELEC PWR	COM	025537101	2754	90267	SH	DEFINED	01	0
AMERICAN ELEC PWR	COM	025537101	194	6350	SH	DEFINED	01	1
AMERICAN EAGLE OUTFI	COM	02553E106	2857	174155	SH	DEFINED	01	
AMERICAN EAGLE OUTFI	COM	02553E106	1740	106176	SH	DEFINED	01	0
AMERICAN EAGLE OUTFI	COM	02553E106	63	3859	SH	DEFINED	01	0
AEMG - SMALL CAP GROWTH FUND	COM	025810987	14473	1000000	SH	DEFINED	01	0
AMERICAN EXPRESS	COM	025816109	4001	82941	SH	DEFINED	01	
AMERICAN EXPRESS	COM	025816109	14125	292862	SH	DEFINED	01	0
AMERICAN EXPRESS	COM	025816109	5955	123700	SH	DEFINED	01	1
AMERICAN FINICIAL GRP	COM	025932104	94	3544	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR	COM	02607P305	1350	79200	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR	COM	02607P305	510	30000	SH	DEFINED	01	1
AM GREETINGS CL A	COM	026375105	94	4287	SH	DEFINED	01	
AM GREETINGS CL A	COM	026375105	331	15141	SH	DEFINED	01	0
AMERICAN HEALTHWAYS.	COM	02649V104	5256	220240	SH	DEFINED	01	
AMERICAN HOME MORTGAGE INVES	COM	02660R107	111	4922	SH	DEFINED	01	
AMERICAN INTL GROUP	COM	026874107	716510	10810349	SH	DEFINED	01	
AMERICAN INTL GROUP	COM	026874107	22750	343207	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	41681	628846	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	99411	1503739	SH	DEFINED	01	1
AMER ITALIAN PASTA	COM	027070101	3009	71826	SH	DEFINED	01	
AMER ITALIAN PASTA	COM	027070101	84	2000	SH	DEFINED	01	0
AMERICAN MANAGEMENT	COM	027352103	4477	297071	SH	DEFINED	01	
AMERICAN MEDICAL SYS..	COM	02744M108	2028	93040	SH	DEFINED	01	
AMERICAN MEDICAL SEC	COM	02744P101	437	19500	SH	DEFINED	01	
AMERICAN PHARM PART.	COM	02886P109	26514	789100	SH	DEFINED	01	
AMERICAN PHARM PART.	COM	02886P109	1501	44698	SH	DEFINED	01	0
AMERICAN PHARM PART.	COM	02886P109	1725	51350	SH	DEFINED	01	0
AMERICAN PHYSICIANS CAP INC	COM	028884104	616	33500	SH	DEFINED	01	0
AMER PWR CONVERSION	COM	029066107	41562	1699836	SH	DEFINED	01	
AMER PWR CONVERSION	COM	029066107	2379	97263	SH	DEFINED	01	0
AMER PWR CONVERSION	COM	029066107	3905	159669	SH	DEFINED	01	0
AMERICAN STD CO	COM	029712106	30825	306106	SH	DEFINED	01	

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AMERICAN STD CO	COM	029712106	8199	81412	SH	DEFINED	01	0
AMERICAN STD CO	COM	029712106	1670	16580	SH	DEFINED	01	0
AMERICAN STS WATER	COM	029899101	1070	42780	SH	DEFINED	01	
AMERICAN TOWER CORP	COM	029912201	56	5217	SH	DEFINED	01	
AMERICAN WOODMARK CORP.	COM	030506109	3093	56194	SH	DEFINED	01	
AMERICREDIT CORP	COM	03060R101	3670	230398	SH	DEFINED	01	
AMERICREDIT CORP	COM	03060R101	128	7994	SH	DEFINED	01	0
AMERICREDIT CORP	COM	03060R101	83	5236	SH	DEFINED	01	0
AMERICA'S CAR-MART INC	COM	03062T105	326	12100	SH	DEFINED	01	
AMERISTAR CASINOS IN	COM	03070Q101	75	3061	SH	DEFINED	01	
AMERON INTL CORP.	COM	030710107	84	2428	SH	DEFINED	01	
AMERSHAM.	COM	030719108	4	60	SH	DEFINED	01	0
AMERUS GROUP CO	COM	03072M108	4096	117168	SH	DEFINED	01	
AMERISOURCEBERGEN	COM	03073E105	106149	1890480	SH	DEFINED	01	
AMERISOURCEBERGEN	COM	03073E105	16423	292491	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	1430	25470	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	333	5600	SH	DEFINED	01	1
AMERIGROUP CORP	COM	03073T102	6859	160800	SH	DEFINED	01	
AMERIGROUP CORP	COM	03073T102	3	60	SH	DEFINED	01	0
AMERITRADE HLDGS.	COM	03074K100	86	6080	SH	DEFINED	01	
AMERITRADE HLDGS.	COM	03074K100	52	3700	SH	DEFINED	01	1
AMETEK INC (NEW)	COM	031100100	995	20621	SH	DEFINED	01	
AMGEN INC.	COM	031162100	931889	15079117	SH	DEFINED	01	
AMGEN INC.	COM	031162100	36970	598242	SH	DEFINED	01	0
AMGEN INC.	COM	031162100	21997	355944	SH	DEFINED	01	0
AMGEN INC.	COM	031162100	66267	1073134	SH	DEFINED	01	1
AMGEN INC.	COM	031162100	3010	48706	SH	DEFINED	01	1
AMGEN CVT	CONV BND	031162AE0	3166	4200000	PRN	DEFINED	01	
AMGEN CVT	CONV BND	031162AE0	754	1000000	PRN	DEFINED	01	0
AMKOR TECHNOLOGY	COM	031652100	1139	62499	SH	DEFINED	01	
AMKOR TECHNOLOGY	COM	031652100	233	12861	SH	DEFINED	01	0
AMPHENOL CORP	COM	032095101	157	2448	SH	DEFINED	01	
AMPHENOL CORP	COM	032095101	201	3138	SH	DEFINED	01	0
AMPHENOL CORP	COM	032095101	32710	512397	SH	DEFINED	01	1
AMSOUTH BANCORPORATI	COM	032165102	3951	161292	SH	DEFINED	01	
AMSOUTH BANCORPORATI	COM	032165102	1973	80515	SH	DEFINED	01	0
AMSOUTH BANCORPORATI	COM	032165102	59	2400	SH	DEFINED	01	1
AMSURG CORP.	COM	03232P405	2138	56430	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	25180	1133200	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	1840	82780	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	67	3040	SH	DEFINED	01	1
ANADARKO PETRO CORP	COM	032511107	53302	1044939	SH	DEFINED	01	
ANADARKO PETRO CORP	COM	032511107	2940	57618	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	540	10600	SH	DEFINED	01	1
ANALOG DEVICES	COM	032654105	182468	3997049	SH	DEFINED	01	
ANALOG DEVICES	COM	032654105	5781	126688	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	4794	105023	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	36911	811223	SH	DEFINED	01	1
ANALOGIC	COM	032657207	1963	47879	SH	DEFINED	01	
ANAREN INC	COM	032744104	346	24500	SH	DEFINED	01	
ANCHOR BANCORP	COM	032839102	4163	167204	SH	DEFINED	01	
ANDREW CORP	COM	034425108	3546	308078	SH	DEFINED	01	
ANDREW CORP	COM	034425108	1158	100600	SH	DEFINED	01	0
ANDREW CORP	COM	034425108	402	34964	SH	DEFINED	01	0
ANDRX CORP-ANDRX GRP	COM	034553107	10	400	SH	DEFINED	01	0
ANGELICA CORP	COM	034663104	548	24899	SH	DEFINED	01	
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	465	10139	SH	DEFINED	01	1
ANGLOGOLD LTD	COM	035128206	11605	248500	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	35788	679378	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	1563	29680	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	9792	185864	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	225	4300	SH	DEFINED	01	1

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ANIXTER INTL INC	COM	035290105	3591	138756	SH	DEFINED	01
ANIXTER INTL INC	COM	035290105	107	4114	SH	DEFINED	01 0
ANIXTER INTL INC	COM	035290105	59	2286	SH	DEFINED	01 0
ANNALY MORT MGMT.	COM	035710409	91	4939	SH	DEFINED	01
ANNTAYLOR STORES COR	COM	036115103	10562	270872	SH	DEFINED	01
ANNTAYLOR STORES COR	COM	036115103	127	3251	SH	DEFINED	01 0
ANNTAYLOR STORES COR	COM	036115103	71	1826	SH	DEFINED	01 0
ANSYS	COM	03662Q105	4880	122930	SH	DEFINED	01
ANSYS	COM	03662Q105	4	100	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	11071	147608	SH	DEFINED	01
ANTHEM INC	COM	03674B104	1464	19500	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	2361	31480	SH	DEFINED	01 0
ANTHRACITE CAPITAL..	COM	037023108	543	49026	SH	DEFINED	01
ANTIGENICS INC/DEL	COM	037032109	3395	299900	SH	DEFINED	01
ANWORTH MORTGAGE ASSET CORP.	COM	037347101	282	20220	SH	DEFINED	01
AON CORP	COM	037389103	8557	357488	SH	DEFINED	01
AON CORP	COM	037389103	1709	71395	SH	DEFINED	01 0
AON CORP	COM	037389103	84	3500	SH	DEFINED	01 1
APACHE CORP	COM	037411105	146687	1808712	SH	DEFINED	01
APACHE CORP	COM	037411105	4962	61171	SH	DEFINED	01 0
APACHE CORP	COM	037411105	5775	71196	SH	DEFINED	01 0
APACHE CORP	COM	037411105	28084	346500	SH	DEFINED	01 1
APARTMENT INVT & MGMT CO	COM	03748R101	5521	160038	SH	DEFINED	01
APARTMENT INVT & MGMT CO	COM	03748R101	740	21455	SH	DEFINED	01 0
APOGEE ENTERPRISES	COM	037598109	879	77424	SH	DEFINED	01
APHTON CORPORATION	COM	03759P101	111	18550	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	33708	495695	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	72617	1067919	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	5503	80932	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	102	1500	SH	DEFINED	01 1
APOLLO GROUP INC -C	COM	037604105	471	6932	SH	DEFINED	01 1
UNIVERSITY OF PHOENIX ONLINE	COM	037604204	77	1121	SH	DEFINED	01
APOGENT TECHNOLOGIES	COM	03760A101	101	4391	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.9%	PRF	037735842	454	4692	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.920	PRF	037735859	562	5634	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	15898	743922	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	1828	85533	SH	DEFINED	01 0
APPLE COMPUTER	COM	037833100	10118	473460	SH	DEFINED	01 1
APPLEBEES INTL INC	COM	037899101	105	2668	SH	DEFINED	01
APRIA HEALTHCARE GRO	COM	037933108	946	33209	SH	DEFINED	01
APRIA HEALTHCARE GRO	COM	037933108	169	5928	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	27324	1319366	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	1389	67054	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	2841	137174	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	180	8687	SH	DEFINED	01 1
CELERA GENOMICS GRP-APPLER	COM	038020202	3904	280600	SH	DEFINED	01
APPLICA INC	COM	03815A106	506	66564	SH	DEFINED	01
APPLIED FILMS CORP..	COM	038197109	2648	80212	SH	DEFINED	01
APPLIED FILMS CORP..	COM	038197109	121	3631	SH	DEFINED	01 0
APPLIED FILMS CORP..	COM	038197109	79	2397	SH	DEFINED	01 0
APPLIED IND TECHNOLO	COM	03820C105	1293	54206	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	333670	14862812	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	12930	576059	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	9866	439444	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	4122	184000	SH	DEFINED	01 1
APPLIED MATERIALS	COM	038222105	624	27802	SH	DEFINED	01 1
APPLIED MICRO CIRCUIT	COM	03822W109	119	19796	SH	DEFINED	01
APPLIED MICRO CIRCUIT	COM	03822W109	418	69907	SH	DEFINED	01 0
APPLIED SIGNAL.	COM	038237103	1044	45361	SH	DEFINED	01
APPLIED SIGNAL.	COM	038237103	2	100	SH	DEFINED	01 0
APTARGROUP INC	COM	038336103	3982	102109	SH	DEFINED	01
APTARGROUP INC	COM	038336103	29	744	SH	DEFINED	01 0

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AQUANTIVE INC..	COM	03839G105	595	58025	SH	DEFINED	01
AQUILA INC	COM	03840P102	981	289475	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	89	2550	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	48900	1395824	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	1130	32236	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	3787	90768	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	117	2800	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	4155	99500	SH	DEFINED	01
ARCH CHEMICALS INC	COM	03937R102	1623	63257	SH	DEFINED	01
ARCH COAL	COM	039380100	1171	37555	SH	DEFINED	01
ARCH COAL	COM	039380100	243	7800	SH	DEFINED	01
ARCH WIRELESS INC	COM	039392709	5957	300889	SH	DEFINED	01
ARCHER DANIELS MDLND	COM	039483102	51099	3357223	SH	DEFINED	01
ARCHER DANIELS MDLND	COM	039483102	70	4594	SH	DEFINED	01
ARCHER DANIELS MDLND	COM	039483102	2241	147245	SH	DEFINED	01
ARCHER DANIELS MDLND	COM	039483102	3040	200000	SH	DEFINED	01
ARCTIC CAT INC	COM	039670104	5581	225945	SH	DEFINED	01
ARGONAUT GROUP INC	COM	040157109	2005	129000	SH	DEFINED	01
ARGOSY GAMING	COM	040228108	4771	183587	SH	DEFINED	01
ARGOSY GAMING	COM	040228108	2	90	SH	DEFINED	01
ARKANSAS BEST CORP	COM	040790107	2306	73467	SH	DEFINED	01
ARMOR HOLDINGS INC	COM	042260109	2086	79280	SH	DEFINED	01
ARRHYTHMIA RESEARCH TECH	COM	042698308	877	27900	SH	DEFINED	01
ARQUE INC	COM	04269E107	386	79014	SH	DEFINED	01
ARRIS GROUP INC	COM	04269Q100	2315	319750	SH	DEFINED	01
ARRIS GROUP INC	COM	04269Q100	1359	187700	SH	DEFINED	01
ARROW ELECTRONICS	COM	042735100	728	31457	SH	DEFINED	01
ARROW ELECTRONICS	COM	042735100	32	1400	SH	DEFINED	01
ARROW INTERNATIONAL	COM	042764100	1412	56500	SH	DEFINED	01
ART TECH GROUP	COM	04289L107	2538	1659000	SH	DEFINED	01
ART TECH GROUP	COM	04289L107	1942	1269270	SH	DEFINED	01
ARTISAN COMPONENTS.	COM	042923102	3328	162344	SH	DEFINED	01
ARTISAN COMPONENTS.	COM	042923102	78	3800	SH	DEFINED	01
ARTESYN TECHNOLOGIES	COM	043127109	4579	537295	SH	DEFINED	01
ARTESYN TECHNOLOGIES	COM	043127109	108	12688	SH	DEFINED	01
ARTESYN TECHNOLOGIES	COM	043127109	70	8194	SH	DEFINED	01
ARTHROCARE CORP	COM	043136100	1428	58281	SH	DEFINED	01
ARVINMERITOR INC	COM	043353101	1464	60715	SH	DEFINED	01
ASBURY AUTOMOTIVE GROUP	COM	043436104	3556	198598	SH	DEFINED	01
ASCENTIAL SOFTWARE	COM	04362P207	4019	155014	SH	DEFINED	01
ASCENTIAL SOFTWARE	COM	04362P207	99	3807	SH	DEFINED	01
ASCENTIAL SOFTWARE	COM	04362P207	68	2611	SH	DEFINED	01
ASHANTI GOLDFLDS-GDR.	COM	043743202	1304	100000	SH	DEFINED	01
ASHLAND INC	COM	044204105	1405	31887	SH	DEFINED	01
ASHLAND INC	COM	044204105	689	15630	SH	DEFINED	01
ASHLAND INC	COM	044204105	119	2700	SH	DEFINED	01
ASHWORTH INC	COM	04516H101	308	38118	SH	DEFINED	01
APP CHINA GRP WTS 3/15/10 UNIT	WT	04516V118	0	6400	SH	DEFINED	01
ASK JEEVES INC.	COM	045174109	1332	73521	SH	DEFINED	01
ASPECT COMMUNICATION	COM	04523Q102	668	42427	SH	DEFINED	01
ASPECT COMMUNICATION	COM	04523Q102	149	9531	SH	DEFINED	01
ASPECT COMMUNICATION	COM	04523Q102	103	6534	SH	DEFINED	01
ASPEN TECH.	COM	045327103	5205	507350	SH	DEFINED	01
ASPEN TECH.	COM	045327103	1063	103525	SH	DEFINED	01
ASSO BANCORP	COM	045487105	152	3559	SH	DEFINED	01
ASTEC INDS INC	COM	046224101	681	55523	SH	DEFINED	01
ASTORIA FINL CORP.	COM	046265104	366	9854	SH	DEFINED	01
ASTRAZENECA PLC-ADR	COM	046353108	34	700	SH	DEFINED	01
AT ROAD INC	COM	04648K105	95	7178	SH	DEFINED	01
AT ROAD INC	COM	04648K105	583	43800	SH	DEFINED	01
ASYST	COM	04648X107	549	31675	SH	DEFINED	01
ATHEROGENICS INC	COM	047439104	2501	167322	SH	DEFINED	01

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ATHEROGENICS INC	COM	047439104	3	210	SH	DEFINED	01	0
ATLANTIC COAST AIRLI	COM	048396105	1455	146939	SH	DEFINED	01	
ATMEL CORP	COM	049513104	138	22887	SH	DEFINED	01	
ATMEL CORP	COM	049513104	753	125208	SH	DEFINED	01	0
ATMOS ENERGY CORP	COM	049560105	4191	172463	SH	DEFINED	01	
ATRIX LAB INC	COM	04962L101	56	2333	SH	DEFINED	01	
ATWOOD OCEANICS	COM	050095108	1244	38952	SH	DEFINED	01	
AUDIOVOX CORP	COM	050757103	831	64707	SH	DEFINED	01	
AUGUST TECH CORP	COM	05106U105	458	24700	SH	DEFINED	01	
AURIGIN SYSTEMS PFD	PRF	051400XX2	0	6097561	SH	DEFINED	01	
AUTOBYTEL INC	COM	05275N106	436	48049	SH	DEFINED	01	
AUTOBYTEL INC	COM	05275N106	4	420	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	2142	87118	SH	DEFINED	01	
AUTODESK INC	COM	052769106	1277	51965	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	625	25412	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	33886	1384200	SH	DEFINED	01	1
AUTOLIV INC.	COM	052800109	2905	77178	SH	DEFINED	01	
AUTOLIV INC.	COM	052800109	11	286	SH	DEFINED	01	0
AUTOLIV INC.	COM	052800109	136	3600	SH	DEFINED	01	1
AUTOMATIC DATA PROC.	COM	053015103	1518	38328	SH	DEFINED	01	
AUTOMATIC DATA PROC.	COM	053015103	5361	135339	SH	DEFINED	01	0
AUTOMATIC DATA PROC.	COM	053015103	22184	560200	SH	DEFINED	01	1
AUTONATION INC	COM	05329W102	4276	232735	SH	DEFINED	01	
AUTONATION INC	COM	05329W102	1151	62635	SH	DEFINED	01	0
AUTOZONE	COM	053332102	14965	175625	SH	DEFINED	01	
AUTOZONE	COM	053332102	100	1176	SH	DEFINED	01	0
AUTOZONE	COM	053332102	1738	20399	SH	DEFINED	01	0
AVATAR HOLDINGS INC..	COM	053494100	3587	97075	SH	DEFINED	01	
AVAYA INC	COM	053499109	3224	249128	SH	DEFINED	01	
AVAYA INC	COM	053499109	70	5391	SH	DEFINED	01	0
AVAYA INC	COM	053499109	1238	95625	SH	DEFINED	01	0
AVAYA INC	COM	053499109	18239	1412731	SH	DEFINED	01	1
AVENTIS	COM	053561106	20	300	SH	DEFINED	01	0
AVERY DENNISON CORP	COM	053611109	35983	642323	SH	DEFINED	01	
AVERY DENNISON CORP	COM	053611109	6103	108955	SH	DEFINED	01	0
AVERY DENNISON CORP	COM	053611109	1409	25160	SH	DEFINED	01	0
AVID TECH	COM	05367P100	6289	131020	SH	DEFINED	01	
AVID TECH	COM	05367P100	4	90	SH	DEFINED	01	0
AVISTA CORP	COM	05379B107	3521	194312	SH	DEFINED	01	
AVNET INC	COM	053807103	7536	347889	SH	DEFINED	01	
AVNET INC	COM	053807103	99	4583	SH	DEFINED	01	0
AVNET INC	COM	053807103	28	1300	SH	DEFINED	01	0
AVNET INC	COM	053807103	35	1600	SH	DEFINED	01	1
AVOCENT CORPORATION	COM	053893103	2413	66088	SH	DEFINED	01	
AVON PRODUCTS	COM	054303102	1059	15690	SH	DEFINED	01	
AVON PRODUCTS	COM	054303102	3635	53860	SH	DEFINED	01	0
AVON PRODUCTS	COM	054303102	25044	371349	SH	DEFINED	01	1
AXA	COM	054536107	1	24	SH	DEFINED	01	0
AXCELIS TECH INC	COM	054540109	2845	278398	SH	DEFINED	01	
AZTAR CORP	COM	054802103	7687	341583	SH	DEFINED	01	
BB&T CORP	COM	054937107	2044	52892	SH	DEFINED	01	
BB&T CORP	COM	054937107	4809	124456	SH	DEFINED	01	0
BCE INC	COM	05534B109	29403	1315000	SH	DEFINED	01	
BEI TECHNOLOGIES INC	COM	05538P104	830	41502	SH	DEFINED	01	
BHP OPERATIONS 144A	PRF	055453740	5419	50000	SH	DEFINED	01	
BISYS GROUP	COM	055472104	85	5737	SH	DEFINED	01	
BJ SERVICES CO	COM	055482103	20023	557707	SH	DEFINED	01	
BJ SERVICES CO	COM	055482103	294	8186	SH	DEFINED	01	0
BJ SERVICES CO	COM	055482103	1293	36030	SH	DEFINED	01	0
BJ SERVICES CO	COM	055482103	21231	592050	SH	DEFINED	01	1
BJ SERVICES CVT	CONV BND	055482AF0	1556	1900000	PRN	DEFINED	01	
BKF CAPITAL GROUP.	COM	05548G102	123	5000	SH	DEFINED	01	

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BJ`S WHOLESALE CLUB	COM	05548J106	8312	362019	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	180	7789	SH	DEFINED	01 0
BJ`S WHOLESALE CLUB	COM	05548J106	121	5266	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	196087	3973415	SH	DEFINED	01
BP PLC ADR	COM	055622104	1718	34800	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	5226	105900	SH	DEFINED	01 0
BT GROUP PLC SPN ADR	COM	05577E101	856	25000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	59932	3213493	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	3246	174010	SH	DEFINED	01 0
BMC SOFTWARE INC	COM	055921100	4808	257797	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	62061	1929753	SH	DEFINED	01
BAKER HUGHES	COM	057224107	412	12800	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	3497	108735	SH	DEFINED	01 0
BALDOR ELECTRIC	COM	057741100	2603	113908	SH	DEFINED	01
BALL CORP	COM	058498106	217	3641	SH	DEFINED	01
BALL CORP	COM	058498106	167	2803	SH	DEFINED	01 0
BALL CORP	COM	058498106	765	12834	SH	DEFINED	01 0
BALLY TOTAL FITNESS	COM	05873K108	973	138961	SH	DEFINED	01
BANCFIRST CORP.	COM	05945F103	41	701	SH	DEFINED	01
BANCO ITAU HLD FIN SA - ADR	COM	059602201	24	500	SH	DEFINED	01
BANCO SANTANDER CHILE ADR	COM	05965X109	269	11267	SH	DEFINED	01 1
BANCO SANTANDER CHILE ADR	COM	05965X109	48	2033	SH	DEFINED	01 1
BANCORPSOUTH INC	COM	059692103	171	7206	SH	DEFINED	01
BANDAG INC.	COM	059815100	38	934	SH	DEFINED	01
BANDWIDTH9 SER F PFD 0% CVT	CONV PRF	0600001A4	0	1413043	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	628912	7819367	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	25422	316049	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	30976	385129	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	33761	420520	SH	DEFINED	01 1
BANK OF AMERICA CORP	COM	060505104	1718	21353	SH	DEFINED	01 1
BANK OF HAWAII	COM	062540109	1727	40898	SH	DEFINED	01
BANK MUTUAL CORP	COM	063750103	74	6509	SH	DEFINED	01
BANK OF THE OZARKS INC	COM	063904106	3335	148200	SH	DEFINED	01
BANK OF THE OZARKS INC	COM	063904106	5	240	SH	DEFINED	01 0
BANK OF NEW YORK	COM	064057102	49334	1489526	SH	DEFINED	01
BANK OF NEW YORK	COM	064057102	3392	102390	SH	DEFINED	01 0
BANK OF NEW YORK	COM	064057102	5834	176144	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	72593	1592312	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	2879	63152	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	11604	254531	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	335	7350	SH	DEFINED	01 1
BANK UNITED CORP RTS	WT	065416117	0	60	SH	DEFINED	01
BANKATLANTIC CL A	COM	065908501	464	24385	SH	DEFINED	01
BANKNORTH GROUP INC	COM	06646R107	255	7848	SH	DEFINED	01
BANKUNITED FINANCIAL	COM	06652B103	6514	252622	SH	DEFINED	01
BANKUNITED FINANCIAL	COM	06652B103	120	4642	SH	DEFINED	01 0
BANKUNITED FINANCIAL	COM	06652B103	76	2965	SH	DEFINED	01 0
BANTA CORP	COM	066821109	1958	48341	SH	DEFINED	01
BANTA CORP	COM	066821109	145	3573	SH	DEFINED	01 0
BANTA CORP	COM	066821109	90	2216	SH	DEFINED	01 0
C R BARD INC	COM	067383109	271	3343	SH	DEFINED	01
C R BARD INC	COM	067383109	16	200	SH	DEFINED	01 0
C R BARD INC	COM	067383109	959	11808	SH	DEFINED	01 0
BARNES & NOBLE	COM	067774109	732	22270	SH	DEFINED	01
BARNES GROUP	COM	067806109	2069	64037	SH	DEFINED	01
BARRICK GOLD INC	COM	067901108	52506	2312000	SH	DEFINED	01
BARRICK GOLD INC	COM	067901108	39743	1750000	SH	DEFINED	01 1
BARR LABORATORIES	COM	068306109	32570	423263	SH	DEFINED	01
BARR LABORATORIES	COM	068306109	31	400	SH	DEFINED	01 0
BARR LABORATORIES	COM	068306109	293	3800	SH	DEFINED	01 1
BARRA INC	COM	068313105	1941	54698	SH	DEFINED	01
BASSETT FURN IND.	COM	070203104	538	32619	SH	DEFINED	01

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BAUSCH & LOMB	COM	071707103	3538	68173	SH	DEFINED	01
BAUSCH & LOMB	COM	071707103	633	12194	SH	DEFINED	01 0
BAXTER INTL INC	COM	071813109	197092	6457849	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	12756	417918	SH	DEFINED	01 0
BAXTER INTL INC	COM	071813109	7114	233084	SH	DEFINED	01 0
BAXTER INTL INC	COM	071813109	1541	50500	SH	DEFINED	01 1
BAXTER INTL CVT PFD	CONV PRF	071813406	16575	300000	SH	DEFINED	01
BAXTER INTL CVT PFD	CONV PRF	071813406	1083	19600	SH	DEFINED	01 0
BAYCORP HOLDINGS LTD	COM	072728108	0	28	SH	DEFINED	01
BAYER AG-SPONSORED ADR	COM	072730302	6	200	SH	DEFINED	01 0
BEA SYSTEMS INC	COM	073325102	19360	1574000	SH	DEFINED	01
BEA SYSTEMS INC	COM	073325102	205	16630	SH	DEFINED	01 0
BEA SYSTEMS INC	COM	073325102	27	2185	SH	DEFINED	01 0
BEA SYSTEMS INC	COM	073325102	30859	2508767	SH	DEFINED	01 1
BEAR STEARNS	COM	073902108	12182	152364	SH	DEFINED	01
BEAR STEARNS	COM	073902108	99	1241	SH	DEFINED	01 0
BEAR STEARNS	COM	073902108	1814	22686	SH	DEFINED	01 0
BEAR STEARNS	COM	073902108	67282	842049	SH	DEFINED	01 1
BEASLEY BRD GRP A.	COM	074014101	1314	80000	SH	DEFINED	01
BEAZER HOMES USA INC.	COM	07556Q105	3879	39716	SH	DEFINED	01
BEAZER HOMES USA INC.	COM	07556Q105	146	1495	SH	DEFINED	01 0
BEAZER HOMES USA INC.	COM	07556Q105	102	1049	SH	DEFINED	01 0
BECKMAN COULTER INC	COM	075811109	5967	117404	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	78	1544	SH	DEFINED	01 0
BECKMAN COULTER INC	COM	075811109	23	445	SH	DEFINED	01 0
BECTON DICKINSON	COM	075887109	4169	101320	SH	DEFINED	01
BECTON DICKINSON	COM	075887109	6	150	SH	DEFINED	01 0
BECTON DICKINSON	COM	075887109	2394	58186	SH	DEFINED	01 0
BED BATH & BEYOND IN	COM	075896100	33039	762144	SH	DEFINED	01
BED BATH & BEYOND IN	COM	075896100	3046	70275	SH	DEFINED	01 0
BED BATH & BEYOND IN	COM	075896100	311	7200	SH	DEFINED	01 1
BEL FUSE INC	COM	077347300	9037	276950	SH	DEFINED	01
BELDEN INC	COM	077459105	1610	76319	SH	DEFINED	01
BELL MICRPROD INC	COM	078137106	1432	158039	SH	DEFINED	01
BELL SOUTH	COM	079860102	155440	5492568	SH	DEFINED	01
BELL SOUTH	COM	079860102	3406	120362	SH	DEFINED	01 0
BELL SOUTH	COM	079860102	13749	485836	SH	DEFINED	01 0
BELL SOUTH	COM	079860102	183	6500	SH	DEFINED	01 1
BELO CORP	COM	080555105	554	19555	SH	DEFINED	01
BEMIS CO.	COM	081437105	172	3425	SH	DEFINED	01
BEMIS CO.	COM	081437105	605	12102	SH	DEFINED	01 0
BENCHMARK ELECTRONIC	COM	08160H101	8520	244728	SH	DEFINED	01
BENCHMARK ELECTRONIC	COM	08160H101	109	3157	SH	DEFINED	01 0
BENCHMARK ELECTRONIC	COM	08160H101	77	2220	SH	DEFINED	01 0
BENTLEY PHARMACEUTICALS INC.	COM	082657107	1622	122000	SH	DEFINED	01
BENTLEY PHARMACEUTICALS INC.	COM	082657107	148	11168	SH	DEFINED	01 0
BENTLEY PHARMACEUTICALS INC.	COM	082657107	102	7688	SH	DEFINED	01 0
WR BERKLEY	COM	084423102	141	4047	SH	DEFINED	01
BERKSHIRE HATHAWAY B	COM	084670207	22917	8141	SH	DEFINED	01
BERKSHIRE HATHAWAY B	COM	084670207	57718	20524	SH	DEFINED	01 1
BERKSHIRE HILLS.	COM	084680107	827	22868	SH	DEFINED	01
BEST BUY CO	COM	086516101	195315	3738835	SH	DEFINED	01
BEST BUY CO	COM	086516101	10531	201697	SH	DEFINED	01 0
BEST BUY CO	COM	086516101	4583	87740	SH	DEFINED	01 0
BEST BUY CO	COM	086516101	163	3100	SH	DEFINED	01 1
BEST BUY CO	COM	086516101	2019	38636	SH	DEFINED	01 1
BEVERLY ENTERPRISES.	COM	087851309	4577	532892	SH	DEFINED	01
BIG 5 SPORTING GOODS CORP	COM	08915P101	117	5602	SH	DEFINED	01
BIG LOTS INC	COM	089302103	4094	288136	SH	DEFINED	01
BIG LOTS INC	COM	089302103	378	26619	SH	DEFINED	01 0
BIO-RAD LABS CL A.	COM	090572207	2814	48800	SH	DEFINED	01
BIO-RAD LABS CL A.	COM	090572207	2	40	SH	DEFINED	01 0

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BIOMET	COM	090613100	85406	2345702	SH	DEFINED	01
BIOMET	COM	090613100	3551	97546	SH	DEFINED	01 0
BIOMET	COM	090613100	6322	173645	SH	DEFINED	01 0
BIOGEN IDEC INC	COM	09062X103	73579	2000522	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	54498	1481722	SH	DEFINED	01 0
BIOGEN IDEC INC	COM	09062X103	8641	234923	SH	DEFINED	01 0
BIOGEN IDEC INC	COM	09062X103	195	5300	SH	DEFINED	01 1
BIOSITE INC	COM	090945106	2602	89885	SH	DEFINED	01
BLACK & DECKER	COM	091797100	1810	36716	SH	DEFINED	01
BLACK & DECKER	COM	091797100	873	17700	SH	DEFINED	01 0
BLACK BOX CORP	COM	091826107	6490	140875	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	8488	284544	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	156	5244	SH	DEFINED	01 0
BLACK HILLS CORP	COM	092113109	111	3708	SH	DEFINED	01 0
BLOCK H&R INC	COM	093671105	6550	118285	SH	DEFINED	01
BLOCK H&R INC	COM	093671105	2247	40586	SH	DEFINED	01 0
BLOCKBUSTER INC - CL A	COM	093679108	1032	57500	SH	DEFINED	01 0
BLUE COAT SYSTEMS INC	COM	09534T508	2566	115000	SH	DEFINED	01
BLUE COAT SYSTEMS INC	COM	09534T508	1740	77975	SH	DEFINED	01 0
BLYTH INC	COM	09643P108	3753	116509	SH	DEFINED	01
BOB EVANS FARMS	COM	096761101	2065	63598	SH	DEFINED	01
BOCA RESORTS INC	COM	09688T106	658	44000	SH	DEFINED	01
BOEING	COM	097023105	60398	1433243	SH	DEFINED	01
BOEING	COM	097023105	3656	86770	SH	DEFINED	01 0
BOEING	COM	097023105	10262	243531	SH	DEFINED	01 0
BOEING	COM	097023105	33876	805247	SH	DEFINED	01 1
BOEING	COM	097023105	41	982	SH	DEFINED	01 1
BOISE CASCADE	COM	097383103	183	5572	SH	DEFINED	01
BOISE CASCADE	COM	097383103	647	19693	SH	DEFINED	01 0
BOISE CASCADE	COM	097383103	39	1200	SH	DEFINED	01 1
BON-TON STORES INC/THE	COM	09776J101	666	60000	SH	DEFINED	01
BOMBAY CO INC	COM	097924104	78	9568	SH	DEFINED	01
BOOKHAM TECH ADR W/I	COM	09856Q108	501	200350	SH	DEFINED	01
BORDERS GROUP INC.	COM	099709107	1714	78177	SH	DEFINED	01
BORDERS GROUP INC.	COM	099709107	91	4144	SH	DEFINED	01 0
BORG WARNER INC	COM	099724106	1985	23332	SH	DEFINED	01
BORG WARNER INC	COM	099724106	2764	32500	SH	DEFINED	01 0
BORG WARNER INC	COM	099724106	102	1200	SH	DEFINED	01 1
BORLAND SOFTWARE	COM	099849101	439	45100	SH	DEFINED	01
BOSTON COMMUNICATION	COM	100582105	1953	210213	SH	DEFINED	01
BOSTON COMMUNICATION	COM	100582105	4	400	SH	DEFINED	01 0
BOSTON PRIVATE FINL	COM	101119105	2174	87514	SH	DEFINED	01
BOSTON PROPERTIES IN	COM	101121101	969	20100	SH	DEFINED	01
BOSTON PROPERTIES IN	COM	101121101	1156	24000	SH	DEFINED	01 1
BOSTON SCIENTIFIC	COM	101137107	227025	6175783	SH	DEFINED	01
BOSTON SCIENTIFIC	COM	101137107	14094	383544	SH	DEFINED	01 0
BOSTON SCIENTIFIC	COM	101137107	7327	199310	SH	DEFINED	01 0
BOSTON SCIENTIFIC	COM	101137107	1627	44350	SH	DEFINED	01 1
BOSTON SCIENTIFIC	COM	101137107	1805	49105	SH	DEFINED	01 1
BOWATER INC	COM	102183100	12535	270682	SH	DEFINED	01
BOWNE & CO	COM	103043105	1329	97976	SH	DEFINED	01
BOYD GAMING CORP	COM	103304101	51	3131	SH	DEFINED	01
BOYDS COLLECTION LTD.	COM	103354106	90	21125	SH	DEFINED	01
BRADLEY PHARMACEUTIC	COM	104576103	951	37368	SH	DEFINED	01
BRADLEY PHARMACEUTIC	COM	104576103	6	220	SH	DEFINED	01 0
BRADY CORP	COM	104674106	2683	65847	SH	DEFINED	01
BRANDYWINE RLTY TR.	COM	105368203	990	37002	SH	DEFINED	01
BRASCAN CORPORATION	COM	10549P606	8371	274100	SH	DEFINED	01
BRASIL TELECOM ADR	COM	105530109	34927	929239	SH	DEFINED	01 1
BRASIL TELECOM ADR	COM	105530109	1668	44134	SH	DEFINED	01 1
BRIGGS & STRATTON	COM	109043109	9519	141239	SH	DEFINED	01
BRIGGS & STRATTON	COM	109043109	199	2948	SH	DEFINED	01 0

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BRIGGS & STRATTON	COM	109043109	121	1799	SH	DEFINED	01	0
BRIGHT POINT	COM	109473405	208	12052	SH	DEFINED	01	
BRINKER INT`L INC	COM	109641100	40424	1219043	SH	DEFINED	01	
BRINKER INT`L INC	COM	109641100	4763	143637	SH	DEFINED	01	0
BRINKER INT`L INC	COM	109641100	844	25450	SH	DEFINED	01	0
BRINKER INTL CVT	CONV BND	109641AC4	1617	2400000	PRN	DEFINED	01	0
BRINK'S CO, THE	COM	109696104	164	7225	SH	DEFINED	01	
BRISTOL MYERS SQUIBB	COM	110122108	66583	2328088	SH	DEFINED	01	
BRISTOL MYERS SQUIBB	COM	110122108	3300	115379	SH	DEFINED	01	0
BRISTOL MYERS SQUIBB	COM	110122108	12654	442457	SH	DEFINED	01	0
BRISTOL MYERS SQUIBB	COM	110122108	2349	82277	SH	DEFINED	01	1
BROADCOM CORP	COM	111320107	17391	510125	SH	DEFINED	01	
BROADCOM CORP	COM	111320107	1000	29339	SH	DEFINED	01	0
BROADCOM CORP	COM	111320107	3556	104315	SH	DEFINED	01	0
BROCADE COMMUNICATIO	COM	111621108	525	90800	SH	DEFINED	01	
BROOKFIELD HOMES INC	COM	112723101	531	20620	SH	DEFINED	01	
BROOKLINE BANCORP INC	COM	11373M107	12251	798671	SH	DEFINED	01	
BROOKS AUTOMATION INC	COM	114340102	2945	121848	SH	DEFINED	01	
BROOKS AUTOMATION INC	COM	114340102	161	6773	SH	DEFINED	01	0
BROOKSTONE INC	COM	114537103	1472	69127	SH	DEFINED	01	
BROOKTROUT INC	COM	114580103	3219	255833	SH	DEFINED	01	
BROWN & BROWN INC..	COM	115236101	109	3333	SH	DEFINED	01	
BROWN-FORMAN CORP	COM	115637100	2084	21500	SH	DEFINED	01	
BROWN FORMAN CL B	COM	115637209	366	3917	SH	DEFINED	01	
BROWN FORMAN CL B	COM	115637209	1292	13823	SH	DEFINED	01	0
BROWN (TOM) INC	COM	115660201	15185	470852	SH	DEFINED	01	0
BROWN SHOE CO INC	COM	115736100	6070	160058	SH	DEFINED	01	
BROWN SHOE CO INC	COM	115736100	1511	39802	SH	DEFINED	01	0
BROWN SHOE CO INC	COM	115736100	121	3191	SH	DEFINED	01	0
TOM BROWN UNIT	PRF	115758AA2	9384	8875	SH	DEFINED	01	
TOM BROWN UNIT	PRF	115758AA2	793	750	SH	DEFINED	01	0
TOM BROWN UNIT	PRF	115758AA2	14807	14000	SH	DEFINED	01	0
BRUNSWICK CORP	COM	117043109	833	26206	SH	DEFINED	01	
BRUNSWICK CORP	COM	117043109	52	1628	SH	DEFINED	01	0
BRUNSWICK CORP	COM	117043109	663	20841	SH	DEFINED	01	0
BRUSH ENGINEERED MAT	COM	117421107	714	46610	SH	DEFINED	01	0
BUCA INC	COM	117769109	1075	157870	SH	DEFINED	01	
BUCKEYE TECHNOLOGIES	COM	118255108	3592	357404	SH	DEFINED	01	
BUCKEYE TECHNOLOGIES	COM	118255108	130	13036	SH	DEFINED	01	0
BUCKEYE TECHNOLOGIES	COM	118255108	87	8623	SH	DEFINED	01	0
BUCKLE INC.	COM	118440106	3889	175600	SH	DEFINED	01	
BLDG MATERIAL HOLD	COM	120113105	2359	151945	SH	DEFINED	01	
BLDG MATERIAL HOLD	COM	120113105	5	320	SH	DEFINED	01	0
BURLINGTON COAT FACT	COM	121579106	2652	125330	SH	DEFINED	01	
BURLINGTON N SANTA	COM	12189T104	99204	3066563	SH	DEFINED	01	
BURLINGTON N SANTA	COM	12189T104	938	29000	SH	DEFINED	01	0
BURLINGTON N SANTA	COM	12189T104	6315	195211	SH	DEFINED	01	0
BURLINGTON N SANTA	COM	12189T104	6122	189650	SH	DEFINED	01	1
BURLINGTON RESOURCES	COM	122014103	12415	224195	SH	DEFINED	01	
BURLINGTON RESOURCES	COM	122014103	2504	45222	SH	DEFINED	01	0
BUTLER MFG CO DEL	COM	123655102	392	17813	SH	DEFINED	01	
C&D TECHNOLOGY	COM	124661109	2994	156158	SH	DEFINED	01	
C&F FINANCIAL CORP	COM	12466Q104	139	3477	SH	DEFINED	01	0
C&F FINANCIAL CORP	COM	12466Q104	84	2127	SH	DEFINED	01	0
CB BANCSHARES INC/HAWAII	COM	124785106	54	864	SH	DEFINED	01	
CBL & ASSOCIATES	COM	124830100	2604	46077	SH	DEFINED	01	
CCC INFORMATION.	COM	12487Q109	83	4910	SH	DEFINED	01	
CBRL GROUP INC	COM	12489V106	24918	651247	SH	DEFINED	01	
CBRL GROUP INC	COM	12489V106	1388	36254	SH	DEFINED	01	0
CBRL GROUP INC	COM	12489V106	1511	39486	SH	DEFINED	01	0
C-COR.NET CORP	COM	125010108	1167	104793	SH	DEFINED	01	
CDI CORP	COM	125071100	1802	55032	SH	DEFINED	01	

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CDW CORP	COM	12512N105	329	5701	SH	DEFINED	01
CDW CORP	COM	12512N105	164	2836	SH	DEFINED	01 0
CDW CORP	COM	12512N105	29	505	SH	DEFINED	01 0
CEC ENTERTAINMENT	COM	125137109	5756	121489	SH	DEFINED	01
CH ENERGY GROUP	COM	12541M102	3616	77088	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	13044	344099	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	18	487	SH	DEFINED	01 0
CIGNA CORP	COM	125509109	14780	257044	SH	DEFINED	01
CIGNA CORP	COM	125509109	1839	31979	SH	DEFINED	01 0
CIGNA CORP	COM	125509109	699	12164	SH	DEFINED	01 1
CIT GROUP INC	COM	125581108	54879	1531600	SH	DEFINED	01 1
CLECO CORP	COM	12561W105	2606	144902	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	1367	160390	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	776	91107	SH	DEFINED	01 0
CMS ENERGY CORP	COM	125896100	313	36695	SH	DEFINED	01 0
CPI CORP	COM	125902106	549	27117	SH	DEFINED	01
CNA SURETY CORP.	COM	12612L108	3101	326124	SH	DEFINED	01
CNF TRANS SER A CVT	CONV PRF	12612V205	25563	500000	SH	DEFINED	01
CNF INC	COM	12612W104	1879	55413	SH	DEFINED	01
CNS INC	COM	126136100	200	14650	SH	DEFINED	01
CNET NETWORKS INC.	COM	12613R104	805	118164	SH	DEFINED	01
CNET NETWORKS INC.	COM	12613R104	2	330	SH	DEFINED	01 0
CSC HOLDINGS INC PFD 11.125 PI	PRF	126304401	8175	77857	SH	DEFINED	01
CSC HOLDINGS INC PFD PIK 11.75	PRF	126304609	19446	186981	SH	DEFINED	01
CSC HOLDINGS INC PFD PIK 11.75	PRF	126304609	416	4000	SH	DEFINED	01 0
CSG SYSTEMS	COM	126349109	535	42785	SH	DEFINED	01
CSX CORP	COM	126408103	3042	84649	SH	DEFINED	01
CSX CORP	COM	126408103	1752	48735	SH	DEFINED	01 0
CSX CORP	COM	126408103	167	4650	SH	DEFINED	01 1
CSX CORP CVT	CONV BND	126408GA5	1617	1900000	PRN	DEFINED	01
CTS CORP	COM	126501105	2920	253836	SH	DEFINED	01
CUNO INC	COM	126583103	2464	54711	SH	DEFINED	01
CVB FINL CORP.	COM	126600105	68	3508	SH	DEFINED	01
CVS CORP	COM	126650100	934	25861	SH	DEFINED	01
CVS CORP	COM	126650100	3248	89916	SH	DEFINED	01 0
CVS CORP	COM	126650100	7034	195000	SH	DEFINED	01 1
CV THERAPEUTICS INC	COM	126667104	177	12100	SH	DEFINED	01
CABLEVISION NY GROUP	COM	12686C109	60133	2570900	SH	DEFINED	01
CABLEVISION NY GROUP	COM	12686C109	2412	103125	SH	DEFINED	01 0
CABLE DESIGN TECH	COM	126924109	1055	117390	SH	DEFINED	01
CABOT CORPORATION	COM	127055101	95	2995	SH	DEFINED	01
CABOT CORPORATION	COM	127055101	69	2174	SH	DEFINED	01 0
CABOT CORPORATION	COM	127055101	80	2500	SH	DEFINED	01 1
CABOT OIL & GAS CORP	COM	127097103	3546	120817	SH	DEFINED	01
CABOT OIL & GAS CORP	COM	127097103	4	150	SH	DEFINED	01 0
CABOT MICROELECTRONI	COM	12709P103	265	5402	SH	DEFINED	01
CACI INTERNATIONAL	COM	127190304	5391	110886	SH	DEFINED	01
CACI INTERNATIONAL	COM	127190304	6	130	SH	DEFINED	01 0
CADBURY SCHWEPPE ADR	COM	127209302	1345	45000	SH	DEFINED	01
CADENCE DESIGN SYS	COM	127387108	10521	585101	SH	DEFINED	01
CAL DIVE INTL INC	COM	127914109	4785	198461	SH	DEFINED	01
CALIF PIZZA KITCHEN	COM	13054D109	531	26378	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	8879	526864	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	166	9858	SH	DEFINED	01 0
CALLAWAY GOLF CO	COM	131193104	114	6780	SH	DEFINED	01 0
CALLIDUS SOFTWARE INC	COM	13123E500	25	1400	SH	DEFINED	01
CALPINE CORP	COM	131347106	427	88631	SH	DEFINED	01
CALPINE CORP	COM	131347106	453	94336	SH	DEFINED	01 0
CAMBREX CORP	COM	132011107	1833	72565	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	3389	126470	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	2504	93422	SH	DEFINED	01 0
CANADIAN NATL RAILWA	COM	136375102	1195	18890	SH	DEFINED	01

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CANDELA CORP.	COM	136907102	1164	64000	SH	DEFINED	01
CANTEL MEDICAL CORP	COM	138098108	1820	112450	SH	DEFINED	01
CANTEL MEDICAL CORP	COM	138098108	3	175	SH	DEFINED	01 0
CANTERBURY PARK HLDG	COM	13811E101	845	50000	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	COM	139733109	3655	114204	SH	DEFINED	01
CAPITAL CORP OF THE WEST	COM	140065103	230	5814	SH	DEFINED	01
CAPITAL ONE FINL COR	COM	14040H105	101828	1661404	SH	DEFINED	01
CAPITAL ONE FINL COR	COM	14040H105	8315	135676	SH	DEFINED	01 0
CAPITAL ONE FINL COR	COM	14040H105	6269	102287	SH	DEFINED	01 0
CAPITAL ONE FINL COR	COM	14040H105	312	5100	SH	DEFINED	01 1
CAPITALSOURCE INC.	COM	14055X102	22166	1022400	SH	DEFINED	01
CAPITALSOURCE INC.	COM	14055X102	21302	982491	SH	DEFINED	01 0
CAPITALSOURCE INC.	COM	14055X102	1130	52100	SH	DEFINED	01 0
CAPSTEAD MORTGAGE CORP	COM	14067E506	351	20892	SH	DEFINED	01
CAPTARIS INC	COM	14071N104	509	90481	SH	DEFINED	01
CARBO CERAMICS	COM	140781105	5559	108462	SH	DEFINED	01
CARBO CERAMICS	COM	140781105	4	70	SH	DEFINED	01 0
CARAUSTAR	COM	140909102	5465	395976	SH	DEFINED	01
CARDIAC SCIENCE INC	COM	141410209	1198	300000	SH	DEFINED	01
CARDIAC SCIENCE INC	COM	141410209	101	25195	SH	DEFINED	01 0
CARDIAC SCIENCE INC	COM	141410209	68	16990	SH	DEFINED	01 0
CARDINAL FINANCIAL CORP	COM	14149F109	500	60415	SH	DEFINED	01
CARDINAL HEALTH	COM	14149Y108	139651	2283391	SH	DEFINED	01
CARDINAL HEALTH	COM	14149Y108	18730	306220	SH	DEFINED	01 0
CARDINAL HEALTH	COM	14149Y108	6029	98574	SH	DEFINED	01 0
CARDINAL HEALTH	COM	14149Y108	75	1200	SH	DEFINED	01 1
CAREER EDUCATIONS	COM	141665109	240	5977	SH	DEFINED	01
CAREER EDUCATIONS	COM	141665109	29	719	SH	DEFINED	01 0
CAREER EDUCATIONS	COM	141665109	24	596	SH	DEFINED	01 0
CAREER EDUCATIONS	COM	141665109	164	4100	SH	DEFINED	01 1
CAREMARK RX INC	COM	141705103	51017	2014100	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	235	9317	SH	DEFINED	01 0
CAREMARK RX INC	COM	141705103	304	12000	SH	DEFINED	01 1
CARLISLE COS INC.	COM	142339100	3539	58127	SH	DEFINED	01
CARLISLE COS INC.	COM	142339100	11	179	SH	DEFINED	01 0
CARMAX INC	COM	143130102	156	5030	SH	DEFINED	01
CARNIVAL CORP	COM	143658300	20402	513517	SH	DEFINED	01
CARNIVAL CORP	COM	143658300	1121	28197	SH	DEFINED	01 0
CARNIVAL CORP	COM	143658300	7295	183617	SH	DEFINED	01 0
CARNIVAL CORP	COM	143658300	71346	1798604	SH	DEFINED	01 1
CARNIVAL CORP CVT	CONV BND	143658AN2	1647	1400000	PRN	DEFINED	01
CARPENTER TECHNOLOGY	COM	144285103	2701	91368	SH	DEFINED	01
CARPENTER TECHNOLOGY	COM	144285103	138	4680	SH	DEFINED	01 0
CARPENTER TECHNOLOGY	COM	144285103	92	3100	SH	DEFINED	01 0
CARREKER CORPORATION	COM	144433109	902	64348	SH	DEFINED	01
CARTERS INC	COM	146229109	351	13800	SH	DEFINED	01
CASCADE NATURAL GAS	COM	147339105	744	35255	SH	DEFINED	01
CASEYS GENERAL STOR	COM	147528103	2478	140293	SH	DEFINED	01
CASH AMERICA INTL INC	COM	14754D100	1724	81413	SH	DEFINED	01
CASTLE A M CO PV10	COM	148411101	325	44453	SH	DEFINED	01
CASUAL MALE RETAIL	COM	148711104	484	69800	SH	DEFINED	01
CATALINA MKTG	COM	148867104	24523	1216373	SH	DEFINED	01
CATALINA MKTG	COM	148867104	1357	67290	SH	DEFINED	01 0
CATALINA MKTG	COM	148867104	1590	78850	SH	DEFINED	01 0
CATAPULT COMM. CORP	COM	149016107	4056	279735	SH	DEFINED	01
CATELLUS DEVELOPMENT	COM	149113102	8578	355635	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	883620	10643449	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	34780	418966	SH	DEFINED	01 0
CATERPILLAR INC	COM	149123101	16430	197901	SH	DEFINED	01 0
CATERPILLAR INC	COM	149123101	5215	62800	SH	DEFINED	01 1
CATHAY BANCORP INC	COM	149150104	624	11200	SH	DEFINED	01
CATO CORP -CL A	COM	149205106	4012	195726	SH	DEFINED	01

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CAVCO INDUSTRIES INC	COM	149568107	10	434	SH	DEFINED	01
CELL GENESYS INC.	COM	150921104	1502	116100	SH	DEFINED	01
CELL THERAPEUTICS INC	COM	150934107	61	7000	SH	DEFINED	01
CELGENE CORP.	COM	151020104	67	1480	SH	DEFINED	01
CELGENE CORP.	COM	151020104	14191	315200	SH	DEFINED	01
CELGENE CORP.	COM	151020104	531	11800	SH	DEFINED	01
CELGENE CORP.	COM	151020104	135	3000	SH	DEFINED	01
CEMEX ADW 04	WT	151290863	75	28168	SH	DEFINED	01
CEMEX	COM	151290889	41211	1572949	SH	DEFINED	01
CEMEX	COM	151290889	2381	90869	SH	DEFINED	01
CEMEX	COM	151290889	34257	1310000	SH	DEFINED	01
CENDANT CORP	COM	151313103	472688	21225313	SH	DEFINED	01
CENDANT CORP	COM	151313103	30801	1383257	SH	DEFINED	01
CENDANT CORP	COM	151313103	7456	334859	SH	DEFINED	01
CENDANT CORP	COM	151313103	38212	1719687	SH	DEFINED	01
CENDANT CORP	COM	151313103	1439	64603	SH	DEFINED	01
CENTENE CORP.	COM	15135B101	5311	189605	SH	DEFINED	01
CENTENE CORP.	COM	15135B101	5	180	SH	DEFINED	01
CENTER POINT	COM	151895109	9819	131100	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	3574	368768	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	677	69907	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	2192	226164	SH	DEFINED	01
CENTEX CORPORATION	COM	152312104	6464	60038	SH	DEFINED	01
CENTEX CORPORATION	COM	152312104	1524	14159	SH	DEFINED	01
CENTILLIUM COMM	COM	152319109	1812	321900	SH	DEFINED	01
CENTILLIUM COMM	COM	152319109	5	840	SH	DEFINED	01
CENTEX.	COM	15231R109	104	1720	SH	DEFINED	01
CENTRAL EURO DISTRIBUTION CORP	COM	153435102	1058	33494	SH	DEFINED	01
CENTRAL GARDEN & PET.	COM	153527106	4474	159618	SH	DEFINED	01
CENTRAL GARDEN & PET.	COM	153527106	180	6426	SH	DEFINED	01
CENTRAL GARDEN & PET.	COM	153527106	114	4081	SH	DEFINED	01
CENTRAL ILL LT PFD \$100 5.850	PRF	153645882	3514	35000	SH	DEFINED	01
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	62	2066	SH	DEFINED	01
CENTRAL PARKING	COM	154785109	1516	101567	SH	DEFINED	01
CENTRAL VT PUB SRV	COM	155771108	1028	43727	SH	DEFINED	01
CENTURY ALUMINUM	COM	156431108	1211	63694	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	6598	202246	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	1074	32914	SH	DEFINED	01
CEPHALON INC	COM	156708109	7625	157505	SH	DEFINED	01
CEPHALON INC	COM	156708109	14	298	SH	DEFINED	01
CEPHALON CVT	CONV BND	156708AE9	763	800000	PRN	DEFINED	01
CERADYNE INC.	COM	156710105	1493	43839	SH	DEFINED	01
CERES GROUP INC.	COM	156772105	144	24663	SH	DEFINED	01
CERES GROUP INC.	COM	156772105	98	16860	SH	DEFINED	01
CERIDIAN CORP - NEW	COM	156779100	152	7253	SH	DEFINED	01
CERIDIAN CORP - NEW	COM	156779100	807	38500	SH	DEFINED	01
CERNER CORP	COM	156782104	3773	99671	SH	DEFINED	01
CERTEGY INC	COM	156880106	103	3148	SH	DEFINED	01
CEVA INC	COM	157210105	1130	108700	SH	DEFINED	01
CHAMPION ENTERPRISES	COM	158496109	2067	295209	SH	DEFINED	01
CHARLES RIVER ASSO	COM	159852102	3058	95600	SH	DEFINED	01
CHARLES RIVER ASSO	COM	159852102	4	110	SH	DEFINED	01
CHARLES RIV LABORATO	COM	159864107	76	2222	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	2302	66643	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	1751	50685	SH	DEFINED	01
CHARTERMAC	COM	160908109	88	4150	SH	DEFINED	01
CHARLOTTE RUSSE HLDS..	COM	161048103	1718	124008	SH	DEFINED	01
CHARMING SHOPPES.	COM	161133103	105	19349	SH	DEFINED	01
CHARTER COMMUNICATIO	COM	16117M107	89	22075	SH	DEFINED	01
CHARTER COMMUNICATIO	COM	16117M107	60	15025	SH	DEFINED	01
CHARTER COMMUNICATIO	COM	16117M107	500	125000	SH	DEFINED	01
CHECKFREE CORP	COM	162813109	2725	98576	SH	DEFINED	01

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CHECKFREE CORP	COM	162813109	3589	129700	SH	DEFINED	01	1
CHECKPOINT SYSTEMS I	COM	162825103	2081	110058	SH	DEFINED	01	
CHECKPOINT SYSTEMS I	COM	162825103	113	5939	SH	DEFINED	01	0
CHECKPOINT SYSTEMS I	COM	162825103	73	3864	SH	DEFINED	01	0
CHEESECAKE FACTORY	COM	163072101	25508	579308	SH	DEFINED	01	
CHEESECAKE FACTORY	COM	163072101	65590	1489647	SH	DEFINED	01	0
CHEESECAKE FACTORY	COM	163072101	4184	95037	SH	DEFINED	01	0
CHELSEA PROP GRP.	COM	163421100	220	4008	SH	DEFINED	01	
CHEMICAL FINANCIAL C	COM	163731102	132	3630	SH	DEFINED	01	0
CHEMICAL FINANCIAL C	COM	163731102	87	2400	SH	DEFINED	01	0
CHESAPEAKE CORP	COM	165159104	1142	43120	SH	DEFINED	01	
CHESAPEAKE ENERGY	COM	165167107	1733	127670	SH	DEFINED	01	
CHESAPEAKE ENERGY	COM	165167107	3	230	SH	DEFINED	01	0
CHESAPEAKE ENERG 5.00 PFD	PRF	165167800	1109	10000	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	367561	4254664	SH	DEFINED	01	
CHEVRONTEXACO CORP	COM	166764100	21771	251972	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	25353	293475	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	21298	246635	SH	DEFINED	01	1
CHICAGO MERCANTILE EXCH HLDS	COM	167760107	4559	63000	SH	DEFINED	01	
CHICO'S FAS INC	COM	168615102	36453	986550	SH	DEFINED	01	
CHICO'S FAS INC	COM	168615102	43176	1168500	SH	DEFINED	01	0
CHICO'S FAS INC	COM	168615102	1615	43700	SH	DEFINED	01	0
CHICO'S FAS INC	COM	168615102	90	2400	SH	DEFINED	01	1
CHILDRENS PLACE	COM	168905107	2190	81936	SH	DEFINED	01	
CHINA LIFE INSURANCE - ADR	COM	16939P106	2443	74100	SH	DEFINED	01	
CHINA LIFE INSURANCE - ADR	COM	16939P106	2285	69300	SH	DEFINED	01	0
CHINA STEEL CORP - SPONS GDR	COM	169418993	228	13714	SH	DEFINED	01	
CHIPPAC INC.	COM	169657103	548	72224	SH	DEFINED	01	
CHIPPAC INC.	COM	169657103	257	33900	SH	DEFINED	01	0
CHOICE HOTELS INTL.	COM	169905106	168	4749	SH	DEFINED	01	0
CHOICE HOTELS INTL.	COM	169905106	98	2789	SH	DEFINED	01	0
CHIQUITA BRANDS INTL.	COM	170032809	693	30753	SH	DEFINED	01	
CHIRON	COM	170040109	3761	65998	SH	DEFINED	01	
CHIRON	COM	170040109	35	613	SH	DEFINED	01	0
CHIRON	COM	170040109	2529	44391	SH	DEFINED	01	0
CHIRON	COM	170040109	114	2000	SH	DEFINED	01	1
CHITTENDEN CORP	COM	170228100	3459	102819	SH	DEFINED	01	
CHOICEPOINT INC	COM	170388102	162	4244	SH	DEFINED	01	
CHOICEPOINT INC	COM	170388102	1855	48700	SH	DEFINED	01	0
CHRISTOPHER & BANKS	COM	171046105	2170	111092	SH	DEFINED	01	
CHRONIMED.	COM	171164106	53	6222	SH	DEFINED	01	
CHUBB CORP	COM	171232101	150215	2205805	SH	DEFINED	01	
CHUBB CORP	COM	171232101	16392	240700	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	4459	65485	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	190	2800	SH	DEFINED	01	1
CHURCH & DWIGHT	COM	171340102	22056	556964	SH	DEFINED	01	
CHURCHILL DOWNS INC	COM	171484108	865	23900	SH	DEFINED	01	
CIBER INC	COM	17163B102	3275	378144	SH	DEFINED	01	
CIBER INC	COM	17163B102	131	15229	SH	DEFINED	01	0
CIBER INC	COM	17163B102	91	10560	SH	DEFINED	01	0
CIENA CORPORATION	COM	171779101	237	35829	SH	DEFINED	01	
CIENA CORPORATION	COM	171779101	716	107880	SH	DEFINED	01	0
CIMA LABS INC	COM	171796105	1333	40870	SH	DEFINED	01	
CIMAREX ENERGY CO	COM	171798101	12936	484685	SH	DEFINED	01	
CIMAREX ENERGY CO	COM	171798101	230	8568	SH	DEFINED	01	0
CIMAREX ENERGY CO	COM	171798101	133	4975	SH	DEFINED	01	0
CINCINNATI BELL INC	COM	171871106	3241	641628	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	433	10333	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	1529	36519	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	28777	741490	SH	DEFINED	01	
CINERGY CORP	COM	172474108	1573	40536	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	50391	1300095	SH	DEFINED	01	1

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CIPHERGEN BIOSYSTEMS INC.	COM	17252Y104	1422	126540	SH	DEFINED	01
CIRCUIT CITY	COM	172737108	3387	334392	SH	DEFINED	01
CIRCUIT CITY	COM	172737108	483	47697	SH	DEFINED	01 0
CIRCO INTERNATIONAL	COM	17273K109	3516	145890	SH	DEFINED	01
CIRCO INTERNATIONAL	COM	17273K109	129	5370	SH	DEFINED	01 0
CIRCO INTERNATIONAL	COM	17273K109	92	3810	SH	DEFINED	01 0
CIRRUS LOGIC	COM	172755100	152	19766	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	525808	21647077	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	26537	1093245	SH	DEFINED	01 0
CISCO SYSTEMS	COM	17275R102	40448	1665221	SH	DEFINED	01 0
CISCO SYSTEMS	COM	17275R102	85177	3524217	SH	DEFINED	01 1
CITADEL BROADCASTING CORP	COM	17285T106	28989	1295900	SH	DEFINED	01
CITADEL BROADCASTING CORP	COM	17285T106	23397	1045886	SH	DEFINED	01 0
CITADEL BROADCASTING CORP	COM	17285T106	1834	82000	SH	DEFINED	01 0
CINTAS CORP	COM	172908105	44634	890347	SH	DEFINED	01
CINTAS CORP	COM	172908105	1729	34498	SH	DEFINED	01 0
CINTAS CORP	COM	172908105	4020	80186	SH	DEFINED	01 0
CITIGROUP INC	COM	172967101	1316070	27113076	SH	DEFINED	01
CITIGROUP INC	COM	172967101	62209	1281601	SH	DEFINED	01 0
CITIGROUP INC	COM	172967101	66603	1372132	SH	DEFINED	01 0
CITIGROUP INC	COM	172967101	179977	3717105	SH	DEFINED	01 1
CITIGROUP INC LITIGATION WTS U WT		172967127	136	129290	SH	DEFINED	01 1
PFD SER 23 \$50 PAR	PRF	172967648	7952	149515	SH	DEFINED	01
CITIBANK NA PFD 5.84 SERIES A	PRF	17305A202	10100	100000	SH	DEFINED	01
CITIZENS BKG CORP MI	COM	174420109	2892	88406	SH	DEFINED	01
CITIZENS COMMUNICATI	COM	17453B101	4573	368189	SH	DEFINED	01
CITIZENS COMMUNICATI	COM	17453B101	806	64961	SH	DEFINED	01 0
CITRIX	COM	177376100	16190	763334	SH	DEFINED	01
CITRIX	COM	177376100	770	36319	SH	DEFINED	01 0
CITRIX	COM	177376100	1466	69120	SH	DEFINED	01 0
CITY HLDG CO.	COM	177835105	2655	75866	SH	DEFINED	01
CITY HLDG CO.	COM	177835105	101	2883	SH	DEFINED	01 0
CITY HLDG CO.	COM	177835105	60	1724	SH	DEFINED	01 0
CITY NATIONAL CORP	COM	178566105	1068	17186	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	5832	309638	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	220	11679	SH	DEFINED	01 0
CLAIRES STORES INC	COM	179584107	12	642	SH	DEFINED	01 0
CLARCOR INC	COM	179895107	5374	121858	SH	DEFINED	01
CLARENT HOSPITAL	COM	180463101	33	17494	SH	DEFINED	01 0
CLARK INC	COM	181457102	2553	132700	SH	DEFINED	01
CLARK INC	COM	181457102	1656	86051	SH	DEFINED	01 0
CLARK INC	COM	181457102	56	2929	SH	DEFINED	01 0
CLEAN HARBORS INC.	COM	184496107	128	14300	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	30405	649247	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	6563	140155	SH	DEFINED	01 0
CLEAR CHANNEL COMMUN	COM	184502102	33851	723807	SH	DEFINED	01 1
CLEVELAND-CLIFFS IRN	COM	185896107	1479	29023	SH	DEFINED	01
CLOROX CO.	COM	189054109	12003	247155	SH	DEFINED	01
CLOROX CO.	COM	189054109	27	553	SH	DEFINED	01 0
CLOROX CO.	COM	189054109	2354	48469	SH	DEFINED	01 0
COACH INC	COM	189754104	4753	125909	SH	DEFINED	01
COACH INC	COM	189754104	338	8951	SH	DEFINED	01 0
COACH INC	COM	189754104	18	482	SH	DEFINED	01 0
COACHMEN INDUSTRIES	COM	189873102	792	43711	SH	DEFINED	01
COASTAL BANCORP.	COM	19041P105	146	3563	SH	DEFINED	01
COCA-COLA	COM	191216100	136127	2682282	SH	DEFINED	01
COCA-COLA	COM	191216100	6496	127998	SH	DEFINED	01 0
COCA-COLA	COM	191216100	28424	560078	SH	DEFINED	01 0
COCA-COLA	COM	191216100	35280	697390	SH	DEFINED	01 1
COCA COLA ENTERPRISE	COM	191219104	1059	48424	SH	DEFINED	01
COCA COLA ENTERPRISE	COM	191219104	2265	103584	SH	DEFINED	01 0
COCA-COLA FEMSA ADR	COM	191241108	246	11600	SH	DEFINED	01

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COCA-COLA FEMSA ADR	COM	191241108	30959	1459252	SH	DEFINED	01	1
COCA-COLA FEMSA ADR	COM	191241108	655	30840	SH	DEFINED	01	1
COEUR`ARLENE MINES	COM	192108108	2312	400000	SH	DEFINED	01	
COEUR`ARLENE MINES	COM	192108108	875	151395	SH	DEFINED	01	0
COEUR`ARLENE MINES	COM	192108108	10185	1765000	SH	DEFINED	01	1
COGNEX CORP	COM	192422103	7936	281017	SH	DEFINED	01	0
COGNEX CORP	COM	192422103	6	200	SH	DEFINED	01	0
COGNIZANT TECH SOLUT	COM	192446102	1675	36700	SH	DEFINED	01	
COGNIZANT TECH SOLUT	COM	192446102	2931	64210	SH	DEFINED	01	0
COGNIZANT TECH SOLUT	COM	192446102	160	3500	SH	DEFINED	01	1
COHERENT INC	COM	192479103	5765	242227	SH	DEFINED	01	
COHU INC	COM	192576106	1147	59891	SH	DEFINED	01	
COINSTAR INC	COM	19259P300	1079	59760	SH	DEFINED	01	
COLGATE-PALMOLIVE	COM	194162103	84556	1689398	SH	DEFINED	01	
COLGATE-PALMOLIVE	COM	194162103	9120	182233	SH	DEFINED	01	0
COLGATE-PALMOLIVE	COM	194162103	6122	122318	SH	DEFINED	01	0
COLGATE-PALMOLIVE	COM	194162103	14271	285411	SH	DEFINED	01	1
COLLAGENEX PHARMACEUTICALS	COM	19419B100	226	20200	SH	DEFINED	01	
COLONIAL BANCGROUP	COM	195493309	105	6041	SH	DEFINED	01	
COLONIAL PPTYS TR	COM	195872106	2918	73695	SH	DEFINED	01	
COLUMBIA BANKING SYSTEM INC	COM	197236102	95	4348	SH	DEFINED	01	
COMFORT SYSTEMS USA.	COM	199908104	83	15230	SH	DEFINED	01	0
COMFORT SYSTEMS USA.	COM	199908104	58	10600	SH	DEFINED	01	0
COMCAST CORP PFD CVT	CONV PRF	200300606	4485	115000	SH	DEFINED	01	0
COMCAST CORPORATION CL A	COM	20030N101	84596	2573662	SH	DEFINED	01	
COMCAST CORPORATION CL A	COM	20030N101	664	20192	SH	DEFINED	01	0
COMCAST CORPORATION CL A	COM	20030N101	19599	596299	SH	DEFINED	01	0
COMCAST CORPORATION CL A	COM	20030N101	78717	2400049	SH	DEFINED	01	1
COMCAST CORPORATION CL A	COM	20030N101	1551	47186	SH	DEFINED	01	1
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	62734	2005581	SH	DEFINED	01	
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	1688	53966	SH	DEFINED	01	0
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	5406	172901	SH	DEFINED	01	1
COMERICA INC	COM	200340107	634	11312	SH	DEFINED	01	
COMERICA INC	COM	200340107	2239	39933	SH	DEFINED	01	0
COMMERCE BANCORP	COM	200519106	9666	183492	SH	DEFINED	01	
COMMERCE BANCORP	COM	200519106	1531	29061	SH	DEFINED	01	0
COMMERCE GROUP INC.	COM	200641108	133	3369	SH	DEFINED	01	
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	4116	192250	SH	DEFINED	01	
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	128	5976	SH	DEFINED	01	0
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	82	3836	SH	DEFINED	01	0
COMMERCIAL FED CORP	COM	201647104	3422	128091	SH	DEFINED	01	
COMMERCIAL METALS	COM	201723103	6555	215621	SH	DEFINED	01	
COMML NET LEASE RLTY.	COM	202218103	1687	94781	SH	DEFINED	01	
COMMONWEALTH IND	COM	203004106	452	45052	SH	DEFINED	01	
COMMONWEALTH TEL ENT	COM	203349105	8302	219925	SH	DEFINED	01	
COMMONWEALTH TEL ENT	COM	203349105	3	80	SH	DEFINED	01	0
COMMSCOPE	COM	203372107	12258	750578	SH	DEFINED	01	
COMMSCOPE	COM	203372107	131	8083	SH	DEFINED	01	0
COMMSCOPE	COM	203372107	91	5550	SH	DEFINED	01	0
COMMUNITY BANK SYSTEMS INC	COM	203607106	2827	57700	SH	DEFINED	01	
COMMUNITY BANK SYSTEMS INC	COM	203607106	139	2824	SH	DEFINED	01	0
COMMUNITY BANK SYSTEMS INC	COM	203607106	97	1970	SH	DEFINED	01	0
COMMUNITY HEALTH SYS	COM	203668108	26921	1012831	SH	DEFINED	01	
COMMUNITY HEALTH SYS	COM	203668108	40	1495	SH	DEFINED	01	0
COMMUNITY FIRST BANK	COM	203902101	5029	173766	SH	DEFINED	01	
COMMUNITY TRUST BANCORP INC.	COM	204149108	69	2286	SH	DEFINED	01	
CEMIG ADR.	COM	204409601	3822	207694	SH	DEFINED	01	1
CEMIG ADR.	COM	204409601	749	40700	SH	DEFINED	01	1
CSN CIA SIDERURGICA NACL - SP	COM	20440W105	14983	280000	SH	DEFINED	01	1
CIA VALE DO RIO DOCE	COM	204412100	83	1616	SH	DEFINED	01	
CIA VALE DO RIO DOCE	COM	204412100	76986	1494595	SH	DEFINED	01	1
CVRD	COM	204412209	276	4719	SH	DEFINED	01	

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COMPANHIA DE BEBIDAS	COM	20441W203	155	6078	SH	DEFINED	01
COMPANHIA DE BEBIDAS	COM	20441W203	34680	1360000	SH	DEFINED	01 1
BUENAVENTURA ADR	COM	204448104	5656	200000	SH	DEFINED	01
BUENAVENTURA ADR	COM	204448104	16012	567200	SH	DEFINED	01 1
TELECOM DE CHILE SPON ADR REP	COM	204449300	1874	125000	SH	DEFINED	01 1
COMPASS BANCSHARES	COM	20449H109	704	17909	SH	DEFINED	01
COMPASS MINERALS INTERNATIONAL	COM	20451N101	11420	799650	SH	DEFINED	01
COMPUCOM SYSTEMS INC	COM	204780100	1398	266800	SH	DEFINED	01
COMPUCOM SYSTEMS INC	COM	204780100	85	16217	SH	DEFINED	01 0
COMPUCOM SYSTEMS INC	COM	204780100	55	10447	SH	DEFINED	01 0
COMPUCREDIT CORP.	COM	20478N100	368	17314	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	33363	1220307	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	508	18565	SH	DEFINED	01 0
COMPUTER ASSOC	COM	204912109	5240	191643	SH	DEFINED	01 0
COMPUTER ASSOC	COM	204912109	1194	43665	SH	DEFINED	01 1
COMPUTER ASSOCIATES CVT	CONV BND	204912AR0	903	700000	PRN	DEFINED	01
COMPUTER NETWORK TEC.	COM	204925101	99	10245	SH	DEFINED	01 0
COMPUTER NETWORK TEC.	COM	204925101	67	7040	SH	DEFINED	01 0
COMPUTER SCIENCES	COM	205363104	5710	129084	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	4931	111466	SH	DEFINED	01 0
COMPUTER SCIENCES	COM	205363104	1900	42941	SH	DEFINED	01 0
COMPUWARE	COM	205638109	150	24769	SH	DEFINED	01
COMPUWARE	COM	205638109	536	88838	SH	DEFINED	01 0
COMSTOCK RESOURCES INC	COM	205768203	367	19051	SH	DEFINED	01
COMTECH TELECOMMUNICATIONS	COM	205826209	1399	48498	SH	DEFINED	01
COMVERSE TECH INC	COM	205862402	11028	626873	SH	DEFINED	01
COMVERSE TECH INC	COM	205862402	805	45740	SH	DEFINED	01 0
CONAGRA FOODS INC	COM	205887102	30072	1139527	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	70	2662	SH	DEFINED	01 0
CONAGRA FOODS INC	COM	205887102	3270	123918	SH	DEFINED	01 0
CONCERTO SOFTWARE	COM	20602T106	377	31456	SH	DEFINED	01
CONCORD CAMERA CORP	COM	206156101	1750	189234	SH	DEFINED	01
CONCORD COMMUNICATIO	COM	206186108	7828	391980	SH	DEFINED	01
CONCORD COMMUNICATIO	COM	206186108	283	14140	SH	DEFINED	01 0
CONCORD COMMUNICATIO	COM	206186108	328	16400	SH	DEFINED	01 0
CONCORD EFS INC.	COM	206197105	446	29998	SH	DEFINED	01
CONCORD EFS INC.	COM	206197105	1572	105901	SH	DEFINED	01 0
CONCORD EFS INC.	COM	206197105	1274	86174	SH	DEFINED	01 1
CONCUR TECH INC	COM	206708109	42	4291	SH	DEFINED	01
CONCURRENT COMPT NEW.	COM	206710204	94	21586	SH	DEFINED	01 0
CONCURRENT COMPT NEW.	COM	206710204	63	14416	SH	DEFINED	01 0
CONEXANT SYSTEMS INC.	COM	207142100	311	62514	SH	DEFINED	01
CONEXANT SYSTEMS INC.	COM	207142100	3	600	SH	DEFINED	01 0
CONMED CORP	COM	207410101	4673	196328	SH	DEFINED	01
CONMED CORP	COM	207410101	4	160	SH	DEFINED	01 0
CONNETICS CORP.	COM	208192104	2381	131095	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	116	6370	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	361949	5520052	SH	DEFINED	01
CONOCO PHILLIPS	COM	20825C104	18994	289639	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	12722	194035	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	39697	605895	SH	DEFINED	01 1
CONSECO INC CNO 10.5 PFD	PRF	208464875	2637	101010	SH	DEFINED	01 0
CONSECO INC	COM	208464883	1388	63665	SH	DEFINED	01 0
CONSOL ENERGY INC	COM	20854P109	1090	42100	SH	DEFINED	01
CONSOLIDATED EDISON	COM	209115104	2549	59274	SH	DEFINED	01
CONSOLIDATED EDISON	COM	209115104	2216	51526	SH	DEFINED	01 0
CONSOLIDATED GRAPHICS	COM	209341106	2735	86625	SH	DEFINED	01
CONSOLIDATED GRAPHICS	COM	209341106	153	4838	SH	DEFINED	01 0
CONSOLIDATED GRAPHICS	COM	209341106	104	3279	SH	DEFINED	01 0
CONSTELLATION BRANDS	COM	21036P108	863	26205	SH	DEFINED	01
CONSTELLATION ENERGY	COM	210371100	42368	1081953	SH	DEFINED	01
CONSTELLATION ENERGY	COM	210371100	1492	38093	SH	DEFINED	01 0

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CONSTELLATION ENERGY	COM	210371100	63	1600	SH	DEFINED	01	1
CONTIFINANCIAL	COM	21075M107	0	7809971	SH	DEFINED	01	0
CONTL AIRLINES CL B	COM	210795308	6489	398833	SH	DEFINED	01	
CONTL AIRLINES CL B	COM	210795308	3252	200000	SH	DEFINED	01	1
CONVERGYS CORP	COM	212485106	4377	250685	SH	DEFINED	01	
CONVERGYS CORP	COM	212485106	71	4048	SH	DEFINED	01	0
CONVERGYS CORP	COM	212485106	584	33434	SH	DEFINED	01	0
CONVERGYS CORP	COM	212485106	29	1700	SH	DEFINED	01	1
COOPER CAMERON	COM	216640102	122	2621	SH	DEFINED	01	
COOPER CAMERON	COM	216640102	94	2020	SH	DEFINED	01	0
COOPER COS INC	COM	216648402	7612	161493	SH	DEFINED	01	
COOPER COS INC	COM	216648402	5	110	SH	DEFINED	01	0
COOPER TIRE & RUBBER	COM	216831107	183	8549	SH	DEFINED	01	
COOPER TIRE & RUBBER	COM	216831107	360	16818	SH	DEFINED	01	0
COOPER TIRE & RUBBER	COM	216831107	20685	967411	SH	DEFINED	01	1
COORS ADOLPH	COM	217016104	1395	24842	SH	DEFINED	01	
COORS ADOLPH	COM	217016104	465	8297	SH	DEFINED	01	0
COPART	COM	217204106	71	4316	SH	DEFINED	01	
ASPEN INSURANCE HOLDINGS LTD	COM	2172372	645	25995	SH	DEFINED	01	0
CORINTHIAN COLLEGES	COM	218868107	205	3688	SH	DEFINED	01	
CORN PRODUCTS INTL	COM	219023108	9735	282568	SH	DEFINED	01	
CORN PRODUCTS INTL	COM	219023108	196	5663	SH	DEFINED	01	0
CORN PRODUCTS INTL	COM	219023108	125	3637	SH	DEFINED	01	0
CORNELL COMPANIES	COM	219141108	41	3008	SH	DEFINED	01	
CORNING INC	COM	219350105	18949	1816894	SH	DEFINED	01	
CORNING INC	COM	219350105	2165	207470	SH	DEFINED	01	0
CORNING INC	COM	219350105	4196	402260	SH	DEFINED	01	0
CORNING INC	COM	219350105	181	17500	SH	DEFINED	01	1
CORNING INC CVT	CONV BND	219350AK1	1610	1300000	PRN	DEFINED	01	
CORPBANCA SA ADR 144A	COM	21987A100	303	11600	SH	DEFINED	01	
CORP EXECUTIVE BOARD	COM	21988R102	24549	526000	SH	DEFINED	01	
CORP EXECUTIVE BOARD	COM	21988R102	285	6100	SH	DEFINED	01	0
CORP EXECUTIVE BOARD	COM	21988R102	2797	60000	SH	DEFINED	01	1
CORRECTIONAL PROPERT.	COM	22025E104	2268	78750	SH	DEFINED	01	
CORRECTIONS CORP	COM	22025Y407	83	2878	SH	DEFINED	01	
CORRECTIONS CORP	COM	22025Y407	131	4538	SH	DEFINED	01	1
CORUS BANKSARES INC	COM	220873103	1350	42793	SH	DEFINED	01	
COST PLUS	COM	221485105	2988	72871	SH	DEFINED	01	
COST PLUS	COM	221485105	4	90	SH	DEFINED	01	0
COSTCO WHOLESALE COR	COM	22160K105	86652	2330573	SH	DEFINED	01	
COSTCO WHOLESALE COR	COM	22160K105	1499	40390	SH	DEFINED	01	0
COSTCO WHOLESALE COR	COM	22160K105	4258	114527	SH	DEFINED	01	0
COSTAR GROUP INC.	COM	22160N109	1530	36700	SH	DEFINED	01	
COSTCO COMPANIES INC 144A LIQU	CONV BND	22160QAA0	17771	21000000	PRN	DEFINED	01	
COSTCO COMPANIES CVT.	CONV BND	22160QAC6	846	1000000	PRN	DEFINED	01	
COSTCO COMPANIES CVT.	CONV BND	22160QAC6	846	1000000	PRN	DEFINED	01	0
COTT CORP	COM	22163N106	756	27000	SH	DEFINED	01	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	39607	522159	SH	DEFINED	01	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2563	33789	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3221	42458	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	12526	165390	SH	DEFINED	01	1
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1136	14976	SH	DEFINED	01	1
COURIER CORP	COM	222660102	2948	76650	SH	DEFINED	01	
COURIER CORP	COM	222660102	5	120	SH	DEFINED	01	0
COVAD COMM GROUP	COM	222814204	70	19493	SH	DEFINED	01	
COVAD COMM GROUP	COM	222814204	1400	388785	SH	DEFINED	01	0
COVANCE INC	COM	222816100	5926	221133	SH	DEFINED	01	
COVANCE INC	COM	222816100	22	820	SH	DEFINED	01	0
COVENANT TRANSPORT.	COM	22284P105	38	2016	SH	DEFINED	01	
COVENTRY HEALTH CARE	COM	222862104	2354	36505	SH	DEFINED	01	
COVENTRY HEALTH CARE	COM	222862104	78	1212	SH	DEFINED	01	0
COVENTRY HEALTH CARE	COM	222862104	191	2900	SH	DEFINED	01	1

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COX COMMUNICATIONS	COM	224044107	1943	56400	SH	DEFINED	01
COX COMMUNICATIONS	COM	224044107	131	3800	SH	DEFINED	01
COX RADIO INC	COM	224051102	10918	432750	SH	DEFINED	01
COX RADIO INC	COM	224051102	58	2300	SH	DEFINED	01
CRANE CO.	COM	224399105	34712	1129238	SH	DEFINED	01
CRANE CO.	COM	224399105	416	13539	SH	DEFINED	01
CRANE CO.	COM	224399105	34	1100	SH	DEFINED	01
CRAY INC.	COM	225223106	636	64088	SH	DEFINED	01
CREDENCE SYSTEMS COR	COM	225302108	3851	292581	SH	DEFINED	01
CREE INC	COM	225447101	503	28439	SH	DEFINED	01
CREE INC	COM	225447101	70	3940	SH	DEFINED	01
CRESCENT	COM	225756105	75588	4412558	SH	DEFINED	01
CRESCENT	COM	225756105	444	25900	SH	DEFINED	01
CRESCENT	COM	225756105	1636	95500	SH	DEFINED	01
CROMPTON CORP	COM	227116100	170	23721	SH	DEFINED	01
CROSS A T CO CL A	COM	227478104	282	42260	SH	DEFINED	01
CROSS COUNTRY HEALTHCARE	COM	227483104	11615	778505	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	2282	206859	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	1	130	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	108	11883	SH	DEFINED	01
CRYOLIFE	COM	228903100	365	63100	SH	DEFINED	01
CRYSTALLEX INTL CORP	COM	22942F101	1380	500000	SH	DEFINED	01
CTI MOLECULAR IMAGING INC.	COM	22943D105	1723	101900	SH	DEFINED	01
CUBIC CORP	COM	229669106	1729	75190	SH	DEFINED	01
CULLEN FROST BANKERS	COM	229899109	102	2518	SH	DEFINED	01
CULP INC	COM	230215105	83	7603	SH	DEFINED	01
CUMMINS INC	COM	231021106	602	12298	SH	DEFINED	01
CUMMINS INC	COM	231021106	70	1425	SH	DEFINED	01
CUMMINS INC	COM	231021106	472	9640	SH	DEFINED	01
CUMULUS MEDIA	COM	231082108	871	39600	SH	DEFINED	01
CURATIVE HEALTH SERV	COM	23126W100	3070	222521	SH	DEFINED	01
CURTISS-WRIGHT CORP	COM	231561101	7880	175070	SH	DEFINED	01
CURTISS-WRIGHT CL B	COM	231561408	4221	94000	SH	DEFINED	01
CUTTER & BUCK INC	COM	232217109	2923	311600	SH	DEFINED	01
CYBEROPTICS CORP	COM	232517102	2866	265400	SH	DEFINED	01
CYBERONICS	COM	23251P102	705	22020	SH	DEFINED	01
CYBERONICS	COM	23251P102	14	430	SH	DEFINED	01
CYBERONICS	COM	23251P102	171	5340	SH	DEFINED	01
CYMER INC	COM	232572107	5211	112798	SH	DEFINED	01
CYMER INC	COM	232572107	185	4000	SH	DEFINED	01
CYPRESS SEMICONDCTR	COM	232806109	911	42612	SH	DEFINED	01
CYPRESS SEMICONDCTR	COM	232806109	79	3719	SH	DEFINED	01
CYTEC INDUSTRIES	COM	232820100	2374	61826	SH	DEFINED	01
CYTEC INDUSTRIES	COM	232820100	99	2570	SH	DEFINED	01
D & K HEALTHCARE RES	COM	232861104	128	9367	SH	DEFINED	01
CYTYC CORP	COM	232946103	34833	2531475	SH	DEFINED	01
CYTYC CORP	COM	232946103	4742	344625	SH	DEFINED	01
DHB INDUSTRIES INC	COM	23321E103	363	51800	SH	DEFINED	01
DJ ORTHOPEDICS INC	COM	23325G104	153	5727	SH	DEFINED	01
DPL INC	COM	233293109	608	29140	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	2348	84515	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	67	2400	SH	DEFINED	01
D R HORTON INC	COM	23331A109	1386	32031	SH	DEFINED	01
D R HORTON INC	COM	23331A109	99	2299	SH	DEFINED	01
D R HORTON INC	COM	23331A109	20431	472700	SH	DEFINED	01
DST SYSTEMS	COM	233326107	40550	971012	SH	DEFINED	01
DST SYSTEMS	COM	233326107	55936	1339478	SH	DEFINED	01
DST SYSTEMS	COM	233326107	3569	85470	SH	DEFINED	01
DSP GROUP	COM	23332B106	4515	181265	SH	DEFINED	01
DSP GROUP	COM	23332B106	7	270	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	12181	309164	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	1510	38325	SH	DEFINED	01

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DTE ENERGY CVT PFD	CONV PRF	233331206	5636	220000	SH	DEFINED	01
DADE BEHRING HOLDINGS INC	COM	23342J206	1458	40812	SH	DEFINED	01
DAKTRONICS	COM	234264109	3221	128000	SH	DEFINED	01
DAKTRONICS	COM	234264109	4	140	SH	DEFINED	01
DANA CORP	COM	235811106	10640	579882	SH	DEFINED	01
DANA CORP	COM	235811106	621	33847	SH	DEFINED	01
DANAHER CORP	COM	235851102	129043	1406443	SH	DEFINED	01
DANAHER CORP	COM	235851102	3423	37308	SH	DEFINED	01
DANAHER CORP	COM	235851102	6549	71371	SH	DEFINED	01
DANAHER CORP	COM	235851102	2893	31594	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	224	10627	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	790	37537	SH	DEFINED	01
DATASCOPE	COM	238113104	1490	41551	SH	DEFINED	01
DAVE AND BUSTERS.	COM	23833N104	218	17181	SH	DEFINED	01
DAVEL COMMUNICATIONS.	COM	238341101	112	5603423	SH	DEFINED	01
DAVITA INC	COM	23918K108	245	6300	SH	DEFINED	01
DEAN FOODS COMPANY	COM	242370104	293	8905	SH	DEFINED	01
DEB SHOPS.	COM	242728103	1698	79000	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	2721	332200	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	110	13500	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	73	8900	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	474586	7295700	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	15324	235545	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	5555	85403	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	75543	1162614	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	3669	352765	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	3	250	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	11678	1124991	SH	DEFINED	01
DELL INC	COM	24702R101	575621	16949971	SH	DEFINED	01
DELL INC	COM	24702R101	26047	766905	SH	DEFINED	01
DELL INC	COM	24702R101	22245	655033	SH	DEFINED	01
DELL INC	COM	24702R101	68676	2021508	SH	DEFINED	01
DELL INC	COM	24702R101	154	4526	SH	DEFINED	01
DELPHI CORPORATION	COM	247126105	9949	974501	SH	DEFINED	01
DELPHI CORPORATION	COM	247126105	1328	130003	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	8054	223705	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	185	5127	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	126	3511	SH	DEFINED	01
DELTA & PINE LAND CO	COM	247357106	2722	107153	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	5948	503543	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	41	3500	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	458	38769	SH	DEFINED	01
DELTIC TIMBER CORP	COM	247850100	1024	33681	SH	DEFINED	01
DENBURY RESOURCES INC	COM	247916208	70	5000	SH	DEFINED	01
DELUXE CORPORATION	COM	248019101	135	3256	SH	DEFINED	01
DELUXE CORPORATION	COM	248019101	475	11501	SH	DEFINED	01
DENDRITE	COM	248239105	48384	3087762	SH	DEFINED	01
DENDRITE	COM	248239105	2848	181785	SH	DEFINED	01
DENDRITE	COM	248239105	3085	196850	SH	DEFINED	01
DENISON INTL PLC	COM	248335101	4761	199200	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	880	19453	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	160	3531	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	20	443	SH	DEFINED	01
DEPARTMENT 56	COM	249509100	2700	206083	SH	DEFINED	01
DEPARTMENT 56	COM	249509100	153	11698	SH	DEFINED	01
DEPARTMENT 56	COM	249509100	103	7837	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	95781	1672742	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	36309	634113	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	4197	73309	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	448	7826	SH	DEFINED	01
DEVON ENERGY CVT	CONV BND	25179MAA1	15319	15000000	PRN	DEFINED	01
DEVRY INC.	COM	251893103	28700	1142076	SH	DEFINED	01

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DEVRY INC.	COM	251893103	1691	67254	SH	DEFINED	01	0
DEVRY INC.	COM	251893103	1980	78800	SH	DEFINED	01	0
DIAGEO PLC-SPON ADR	COM	25243Q205	13791	260900	SH	DEFINED	01	
DIAGNOSTIC PRODUCTS	COM	252450101	61585	1341434	SH	DEFINED	01	
DIAGNOSTIC PRODUCTS	COM	252450101	37617	819405	SH	DEFINED	01	0
DIAGNOSTIC PRODUCTS	COM	252450101	5169	112600	SH	DEFINED	01	0
DIAL CORP	COM	25247D101	2869	100779	SH	DEFINED	01	
DIAL CORP	COM	25247D101	12	409	SH	DEFINED	01	0
DIAMONDCLUSTER INTL	COM	25278P106	587	57500	SH	DEFINED	01	
DICK'S SPORTING GOODS INC	COM	253393102	1328	27300	SH	DEFINED	01	
DIEBOLD INC.	COM	253651103	25614	475460	SH	DEFINED	01	
DIGENE CORP	COM	253752109	152	3799	SH	DEFINED	01	
DIGENE CORP	COM	253752109	3868	96470	SH	DEFINED	01	0
DIGI INTL INC COM	COM	253798102	3123	325340	SH	DEFINED	01	
DIGI INTL INC COM	COM	253798102	83	8728	SH	DEFINED	01	0
DIGI INTL INC COM	COM	253798102	59	6098	SH	DEFINED	01	0
DIGIMARC CORP	COM	253807101	55	4130	SH	DEFINED	01	
DIGITAL RIVER.	COM	25388B104	8129	367865	SH	DEFINED	01	
DIGITAL RIVER.	COM	25388B104	13938	630685	SH	DEFINED	01	0
DIGITAL RIVER.	COM	25388B104	984	44500	SH	DEFINED	01	0
DIGITAS INC	COM	25388K104	2036	218410	SH	DEFINED	01	
DIGITALNET HOLDINGS INC	COM	25389B103	1566	80300	SH	DEFINED	01	
DIGITALNET HOLDINGS INC	COM	25389B103	753	38650	SH	DEFINED	01	0
DIME COMMUNITY	COM	253922108	2216	72035	SH	DEFINED	01	
DILLARDS INC-CL A	COM	254067101	1059	64273	SH	DEFINED	01	
DILLARDS INC-CL A	COM	254067101	312	18972	SH	DEFINED	01	0
DIME BANCORP INC LITIGATION TR	WT	25429Q110	41	242190	SH	DEFINED	01	1
DIMON INC	COM	254394109	977	144667	SH	DEFINED	01	
DIODES INC	COM	254543101	7	336	SH	DEFINED	01	
DIONEX	COM	254546104	2835	61590	SH	DEFINED	01	
DIRECT GENERAL CORP	COM	25456W204	281	8480	SH	DEFINED	01	
DISCOVERY LABORATORIES INC	COM	254668106	577	55000	SH	DEFINED	01	
DISCOVERY PARTN INTL	COM	254675101	1666	270912	SH	DEFINED	01	
DISCOVERY PARTN INTL	COM	254675101	2	350	SH	DEFINED	01	0
DISNEY WALT CO	COM	254687106	241844	10366227	SH	DEFINED	01	
DISNEY WALT CO	COM	254687106	13936	597391	SH	DEFINED	01	0
DISNEY WALT CO	COM	254687106	10865	465715	SH	DEFINED	01	0
DISNEY WALT CO	COM	254687106	2493	106850	SH	DEFINED	01	1
DISNEY CVT	CONV BND	254687AU0	2435	2300000	PRN	DEFINED	01	
DISNEY CVT	CONV BND	254687AU0	1059	1000000	PRN	DEFINED	01	0
DITECH COMMU CORP.	COM	25500M103	4245	222229	SH	DEFINED	01	
DITECH COMMU CORP.	COM	25500M103	4	220	SH	DEFINED	01	0
THEROX INC	CONV PRF	256000XY1	8696	2173913	SH	DEFINED	01	
DOBSON COMM CORP A	COM	256069105	423	64364	SH	DEFINED	01	0
DOBSON CVT PFD	CONV PRF	256069709	173	1000	SH	DEFINED	01	0
DOBSON COMM PIK PFD 13% 05-01-	PRF	256072505	9975	9279	SH	DEFINED	01	
DOCTOR REDDY'S LAB	COM	256135203	13	400	SH	DEFINED	01	0
DOCTOR REDDY'S LAB	COM	256135203	768	24280	SH	DEFINED	01	1
DOLLAR GENERAL	COM	256669102	6592	314062	SH	DEFINED	01	
DOLLAR GENERAL	COM	256669102	70	3349	SH	DEFINED	01	0
DOLLAR GENERAL	COM	256669102	1633	77775	SH	DEFINED	01	0
DOLLAR GENERAL	COM	256669102	147	7000	SH	DEFINED	01	1
DOLLAR TREE STORES	COM	256747106	12756	424338	SH	DEFINED	01	
DOLLAR TREE STORES	COM	256747106	3081	102473	SH	DEFINED	01	0
DOLLAR TREE STORES	COM	256747106	19	646	SH	DEFINED	01	0
DOMINION HOMES INC.	COM	257386102	98	3218	SH	DEFINED	01	
DOMINION RES INC VA	COM	25746U109	572580	8970408	SH	DEFINED	01	
DOMINION RES INC VA	COM	25746U109	15471	242390	SH	DEFINED	01	0
DOMINION RES INC VA	COM	25746U109	6900	108100	SH	DEFINED	01	0
DOMINION RES CVT PFD	CONV PRF	25746U208	31030	542000	SH	DEFINED	01	
DONALDSON CO	COM	257651109	865	14605	SH	DEFINED	01	
DONALDSON CO	COM	257651109	2662	45000	SH	DEFINED	01	1

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DONEGAL GROUP INC-CL A	COM	257701201	489	22212	SH	DEFINED	01
DONNELLEY (RR) & SONS	COM	257867101	37703	1250531	SH	DEFINED	01
DONNELLEY (RR) & SONS	COM	257867101	780	25873	SH	DEFINED	01 0
DONNELLEY (RR) & SONS	COM	257867101	146	4900	SH	DEFINED	01 1
DORAL FINANCIAL	COM	25811P100	339	10512	SH	DEFINED	01
DORAL FINANCIAL	COM	25811P100	99	3072	SH	DEFINED	01 0
DOT HILL SYSTEMS	COM	25848T109	807	53270	SH	DEFINED	01
DOUBLECLICK INC	COM	258609304	95	9270	SH	DEFINED	01
DOUBLECLICK INC	COM	258609304	82	8000	SH	DEFINED	01 0
DOVER CORP	COM	260003108	42038	1057556	SH	DEFINED	01
DOVER CORP	COM	260003108	1833	46118	SH	DEFINED	01 0
DOVER DOWNS GAMING & ENTERTAIN	COM	260095104	3974	420100	SH	DEFINED	01
DOVER MOTORSPORTS.	COM	260174107	175	50000	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	211285	5082684	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	9445	227228	SH	DEFINED	01 0
DOW CHEMICAL	COM	260543103	10202	245430	SH	DEFINED	01 0
DOW CHEMICAL	COM	260543103	11539	277950	SH	DEFINED	01 1
DOW JONES & CO	COM	260561105	263	5260	SH	DEFINED	01
DOW JONES & CO	COM	260561105	926	18580	SH	DEFINED	01 0
DOW JONES & CO	COM	260561105	37137	745400	SH	DEFINED	01 1
DOWNEY FINL CORP	COM	261018105	4277	86773	SH	DEFINED	01
THE DRESS BARN	COM	261570105	8524	568708	SH	DEFINED	01
DREW INDUSTRIES INC	COM	26168L205	1229	44232	SH	DEFINED	01
DRIL QUIP INC	COM	262037104	793	48657	SH	DEFINED	01
DRIL QUIP INC	COM	262037104	318	19500	SH	DEFINED	01 0
DRUG STORE.COM.	COM	262241102	48	8760	SH	DEFINED	01
E I DUPONT	COM	263534109	174356	3799420	SH	DEFINED	01
E I DUPONT	COM	263534109	7311	159335	SH	DEFINED	01 0
E I DUPONT	COM	263534109	13150	286550	SH	DEFINED	01 0
E I DUPONT	COM	263534109	55	1200	SH	DEFINED	01 1
DUANE READE	COM	263578106	1208	71403	SH	DEFINED	01
DUANE READE	COM	263578106	355	21000	SH	DEFINED	01 0
DUCOMMUN.	COM	264147109	1850	82776	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	22950	1122275	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	4240	207325	SH	DEFINED	01 0
DUKE ENERGY CORP	COM	264399106	6546	320900	SH	DEFINED	01 1
DUKE ENERGY CVT PFD.	CONV PRF	264399585	5536	400000	SH	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	1652	1600000	PRN	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	1033	1000000	PRN	DEFINED	01 0
DUN & BRADSTREET	COM	26483E100	6761	133329	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	3643	285288	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	148	11570	SH	DEFINED	01 0
DURA AUTOMOTIVE SYST	COM	265903104	107	8407	SH	DEFINED	01 0
DUPONT PHOTO	COM	26613X101	1232	51018	SH	DEFINED	01
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	3351	182726	SH	DEFINED	01
DURATEK INC	COM	26658Q102	20	1544	SH	DEFINED	01
DURECT CORPORATION	COM	266605104	743	287950	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	8978	334744	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	104	3871	SH	DEFINED	01 0
DYCOM INDUSTRIES	COM	267475101	69	2570	SH	DEFINED	01 0
DYNACQ HEALTHCARE INC	COM	26779V105	29	3743	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	365	85163	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	368	86092	SH	DEFINED	01 0
CBEYOND COMMUNICATIO	PRF	268470986	472	136251	SH	DEFINED	01
CBEYOND COMM LLC	PRF	268470994	0	8990	SH	DEFINED	01
EGL INC	COM	268484102	1388	79099	SH	DEFINED	01
E-L FINANCIAL CORP LTD	COM	268575107	6133	26200	SH	DEFINED	01
EMC CORPORATION	COM	268648102	111736	8648270	SH	DEFINED	01
EMC CORPORATION	COM	268648102	3849	297831	SH	DEFINED	01 0
EMC CORPORATION	COM	268648102	7428	574859	SH	DEFINED	01 0
EMC CORPORATION	COM	268648102	42600	3302167	SH	DEFINED	01 1
EMC INS GROUP INC	COM	268664109	56	2644	SH	DEFINED	01

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ENSCO INTL INC	COM	26874Q100	53520	1969827	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	16007	589138	SH	DEFINED	01 0
ENSCO INTL INC	COM	26874Q100	2331	85800	SH	DEFINED	01 0
ENSCO INTL INC	COM	26874Q100	12525	461000	SH	DEFINED	01 1
EOG RESOURCES INC	COM	26875P101	5749	124507	SH	DEFINED	01
EOG RESOURCES INC	COM	26875P101	1209	26194	SH	DEFINED	01 0
EOG RESOURCES INC	COM	26875P101	85322	1847991	SH	DEFINED	01 1
EPIX MEDICAL INC	COM	26881Q101	1800	110545	SH	DEFINED	01
EPIX MEDICAL INC	COM	26881Q101	3	160	SH	DEFINED	01 0
EPIQ SYSTEMS INC.	COM	26882D109	857	50025	SH	DEFINED	01
ESS TECHNOLOGY	COM	269151106	3205	188385	SH	DEFINED	01
E*TRADE FINANCIAL CORPORATION	COM	269246104	6264	495170	SH	DEFINED	01
E*TRADE FINANCIAL CORPORATION	COM	269246104	2399	189585	SH	DEFINED	01 0
E*TRADE FINANCIAL CORPORATION	COM	269246104	8	642	SH	DEFINED	01 0
EARTHLINK INK	COM	270321102	53	5282	SH	DEFINED	01
EAST WEST BANCORP	COM	27579R104	4275	79643	SH	DEFINED	01
EAST WEST BANCORP	COM	27579R104	20571	383200	SH	DEFINED	01 0
EAST WEST BANCORP	COM	27579R104	762	14200	SH	DEFINED	01 0
EASTMAN CHEMICAL CO	COM	277432100	16717	422884	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	703	17758	SH	DEFINED	01 0
EASTMAN CHEMICAL CO	COM	277432100	697	17621	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	2935	114331	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	1675	65240	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	45	1761	SH	DEFINED	01 1
EATON CORP	COM	278058102	41082	380464	SH	DEFINED	01
EATON CORP	COM	278058102	1943	17990	SH	DEFINED	01 0
EATON CORP	COM	278058102	1888	17485	SH	DEFINED	01 0
EATON CORP	COM	278058102	1781	16500	SH	DEFINED	01 1
EATON VANCE	COM	278265103	123	3349	SH	DEFINED	01
EATON VANCE	COM	278265103	27232	743190	SH	DEFINED	01 0
EATON VANCE	COM	278265103	1004	27400	SH	DEFINED	01 0
EBAY INC	COM	278642103	302688	4686272	SH	DEFINED	01
EBAY INC	COM	278642103	82518	1277527	SH	DEFINED	01 0
EBAY INC	COM	278642103	13812	213835	SH	DEFINED	01 0
EBAY INC	COM	278642103	1235	19200	SH	DEFINED	01 1
EBAY INC	COM	278642103	1938	29996	SH	DEFINED	01 1
ECHOSTAR COMMUN CORP	COM	278762109	43091	1267450	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	1802	53000	SH	DEFINED	01 0
ECHOSTAR COMMUN CORP	COM	278762109	50	1484	SH	DEFINED	01 0
ECHOSTAR COMMUN CORP	COM	278762109	34506	1015800	SH	DEFINED	01 1
ECLIPSYS CORP.	COM	278856109	138	11848	SH	DEFINED	01
ECLIPSYS CORP.	COM	278856109	4070	349620	SH	DEFINED	01 0
ECOLAB INC.	COM	278865100	29266	1069249	SH	DEFINED	01
ECOLAB INC.	COM	278865100	3189	116529	SH	DEFINED	01 0
ECOLAB INC.	COM	278865100	1605	58658	SH	DEFINED	01 0
ECOLAB INC.	COM	278865100	35944	1315631	SH	DEFINED	01 1
ECOLLEGE.COM.	COM	27887E100	63	3430	SH	DEFINED	01
EDISON INTL	COM	281020107	11468	522879	SH	DEFINED	01
EDISON INTL	COM	281020107	1627	74193	SH	DEFINED	01 0
EDISON INTL	COM	281020107	160	7300	SH	DEFINED	01 1
EDISON INTL	COM	281020107	1274	58079	SH	DEFINED	01 1
EDO CORP	COM	281347104	2479	100579	SH	DEFINED	01
EDO CORP	COM	281347104	184	7462	SH	DEFINED	01 0
EDUCATION MGMT CORP	COM	28139T101	881	28394	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	23317	751200	SH	DEFINED	01 0
EDUCATION MGMT CORP	COM	28139T101	751	24200	SH	DEFINED	01 0
EDUCATION MGMT CORP	COM	28139T101	112	3600	SH	DEFINED	01 1
A.G. EDWARDS INC.	COM	281760108	138	3819	SH	DEFINED	01
EDWARDS LIFESCIENCES	COM	28176E108	87	2876	SH	DEFINED	01
EFUNDS CORP	COM	28224R101	10988	633300	SH	DEFINED	01
EL PASO CORPORATION	COM	28336L109	18348	2240368	SH	DEFINED	01
EL PASO CORPORATION	COM	28336L109	1137	138894	SH	DEFINED	01 0

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EL PASO CORPORATION	COM	28336L109	10910	1332004	SH	DEFINED	01	1
EL PASO ELECTRIC	COM	283677854	6377	477649	SH	DEFINED	01	
ELECTRO SCIENTIFIC	COM	285229100	6733	282879	SH	DEFINED	01	
ELECTRONIC ARTS INC	COM	285512109	184680	3865210	SH	DEFINED	01	
ELECTRONIC ARTS INC	COM	285512109	5788	121110	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	5282	110549	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	2018	42242	SH	DEFINED	01	1
ELECTRONIC DATA SYST	COM	285661104	46682	1902293	SH	DEFINED	01	
ELECTRONIC DATA SYST	COM	285661104	2684	109382	SH	DEFINED	01	0
ELECTRONIC DATA SYST	COM	285661104	812	33209	SH	DEFINED	01	1
ELECTRONIC DATA SYST	COM	285661104	763	31080	SH	DEFINED	01	1
ELECTRONICS BOUTIQUE	COM	286045109	4277	186860	SH	DEFINED	01	
ELECTRONICS FOR IMAGING INC	COM	286082102	1915	73600	SH	DEFINED	01	
ELECTRONICS FOR IMAGING INC	COM	286082102	114	4399	SH	DEFINED	01	0
ELECTRONICS FOR IMAGING INC	COM	286082102	77	2959	SH	DEFINED	01	0
ELIZABETH ARDEN INC.	COM	28660G106	2851	143133	SH	DEFINED	01	
ELKCORP	COM	287456107	2407	90147	SH	DEFINED	01	
EMBRAER AIRCRAFT COR	COM	29081M102	76873	2194535	SH	DEFINED	01	
EMBRAER AIRCRAFT COR	COM	29081M102	7234	206520	SH	DEFINED	01	0
EMBRAER AIRCRAFT COR	COM	29081M102	26345	752718	SH	DEFINED	01	1
EMCOR GROUP INC	COM	29084Q100	2447	55734	SH	DEFINED	01	
EMERSON ELECTRIC	COM	291011104	8409	129875	SH	DEFINED	01	
EMERSON ELECTRIC	COM	291011104	6222	96088	SH	DEFINED	01	0
EMERSON RADIO CORP	COM	291087203	1532	407310	SH	DEFINED	01	
EMMIS COMMUNICATIONS	COM	291525103	3799	140457	SH	DEFINED	01	
EMMIS COMMUNICATIONS	COM	291525103	285	10537	SH	DEFINED	01	0
EMPIRE DISTRICT ELEC.	COM	291641108	387	17654	SH	DEFINED	01	
EMULEX.	COM	292475209	27219	1020200	SH	DEFINED	01	0
EMULEX.	COM	292475209	960	36000	SH	DEFINED	01	0
ENCANA CORP	COM	292505104	54047	1370340	SH	DEFINED	01	
ENCANA CORP	COM	292505104	1025	25995	SH	DEFINED	01	0
ENCANA CORP	COM	292505104	2504	63500	SH	DEFINED	01	0
ENBRIDGE INC	COM	29250N105	15521	375000	SH	DEFINED	01	
ENBRIDGE ENERGY MGMT L	COM	29250X103	0	1	SH	DEFINED	01	
ENDO PHARMACEUTICAL	COM	29264F205	8332	432599	SH	DEFINED	01	
ENDO PHARMACEUTICAL	COM	29264F205	101	5262	SH	DEFINED	01	0
ENERGEN	COM	29265N108	15718	383102	SH	DEFINED	01	
ENERGEN	COM	29265N108	230	5619	SH	DEFINED	01	0
ENERGEN	COM	29265N108	145	3537	SH	DEFINED	01	0
ENERGY EAST CORP	COM	29266M109	5051	225489	SH	DEFINED	01	
ENERGIZER HLDGS INC	COM	29266R108	6252	166473	SH	DEFINED	01	
ENERGIZER HLDGS INC	COM	29266R108	99	2629	SH	DEFINED	01	0
ENERGIZER HLDGS INC	COM	29266R108	13	339	SH	DEFINED	01	0
ENERGIZER HLDGS INC	COM	29266R108	91	2400	SH	DEFINED	01	1
ENERGY PARTNERS LTD.	COM	29270U105	85	6090	SH	DEFINED	01	
ENGELHARD CORP	COM	292845104	4221	140947	SH	DEFINED	01	
ENGELHARD CORP	COM	292845104	70	2334	SH	DEFINED	01	0
ENGELHARD CORP	COM	292845104	873	29120	SH	DEFINED	01	0
ENGINEERED SUPPORT	COM	292866100	4974	90352	SH	DEFINED	01	
ENESCO GROUP INC	COM	292973104	409	39602	SH	DEFINED	01	
ENTEGRIS INC	COM	29362U104	4491	349500	SH	DEFINED	01	
ENTEGRIS INC	COM	29362U104	2	170	SH	DEFINED	01	0
ENTERASYS NETWORKS.	COM	293637104	684	182708	SH	DEFINED	01	
ENTERCOM COMMUNICATI	COM	293639100	191	3597	SH	DEFINED	01	
ENTERCOM COMMUNICATI	COM	293639100	29749	561700	SH	DEFINED	01	0
ENTERCOM COMMUNICATI	COM	293639100	1117	21100	SH	DEFINED	01	0
ENERGY CORP	COM	29364G103	49016	857966	SH	DEFINED	01	
ENERGY CORP	COM	29364G103	2986	52270	SH	DEFINED	01	0
ENERGY CORP	COM	29364G103	176	3075	SH	DEFINED	01	1
ENTERTAINMENT PROPERTIES TR	COM	29380T105	1644	47369	SH	DEFINED	01	
ENTRAVISION COMM	COM	29382R107	930	83800	SH	DEFINED	01	
ENZO BIOCHEM	COM	294100102	1512	84438	SH	DEFINED	01	

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EON LABS.	COM	29412E100	26896	527900	SH	DEFINED	01	0
EON LABS.	COM	29412E100	1001	19650	SH	DEFINED	01	0
Epimmune Inc	COM	29425y101	37	20310	SH	DEFINED	01	
EPICOR SOFTWARE.	COM	29426L108	4011	314354	SH	DEFINED	01	
EPICOR SOFTWARE.	COM	29426L108	7	540	SH	DEFINED	01	0
EQUIFAX INC	COM	294429105	220	8967	SH	DEFINED	01	0
EQUIFAX INC	COM	294429105	776	31671	SH	DEFINED	01	0
EQUINIX INC	COM	29444U502	774	27450	SH	DEFINED	01	
EQUITABLE RESOURCES	COM	294549100	41333	963023	SH	DEFINED	01	
EQUITABLE RESOURCES	COM	294549100	14	317	SH	DEFINED	01	0
EQUITY OFFICE	COM	294741103	16543	577439	SH	DEFINED	01	
EQUITY OFFICE	COM	294741103	2616	91296	SH	DEFINED	01	0
EQUITY OFFICE	COM	294741103	1176	41000	SH	DEFINED	01	1
EQUITY ONE INC	COM	294752100	183	10812	SH	DEFINED	01	
EQUITY RESIDENTIAL	COM	29476L107	1832	62099	SH	DEFINED	01	
EQUITY RESIDENTIAL	COM	29476L107	1856	62907	SH	DEFINED	01	0
EQUITY RESIDENTIAL	COM	29476L107	1062	36000	SH	DEFINED	01	1
ERESEARCH TECHNOLOGY.	COM	29481V108	1727	67939	SH	DEFINED	01	
ERIE INDY CO.	COM	29530P102	2704	63800	SH	DEFINED	01	
ESCO TECHNOLOGIES.	COM	296315104	3938	90225	SH	DEFINED	01	
ESCO TECHNOLOGIES.	COM	296315104	4	100	SH	DEFINED	01	0
ESPEED INC.	COM	296643109	4600	196495	SH	DEFINED	01	
ESPEED INC.	COM	296643109	6	270	SH	DEFINED	01	0
ESPERION THERAPEUTIC	COM	29664R106	307	8873	SH	DEFINED	01	
ESSEX PROP TRUST	COM	297178105	4117	64110	SH	DEFINED	01	
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1578	59175	SH	DEFINED	01	
ESTERLINE TECHNOLOGIES CORP	COM	297425100	82	3070	SH	DEFINED	01	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	56	2100	SH	DEFINED	01	0
ETHAN ALLEN	COM	297602104	4389	104807	SH	DEFINED	01	
ETHYL CORP	COM	297659609	382	17434	SH	DEFINED	01	
EVERGREEN RESOURCE	COM	299900308	7579	233122	SH	DEFINED	01	
EVERGREEN RESOURCE	COM	299900308	156	4800	SH	DEFINED	01	0
EXACT SCIENCES CORP..	COM	30063P105	2045	202100	SH	DEFINED	01	
EXACT SCIENCES CORP..	COM	30063P105	2	220	SH	DEFINED	01	0
EXAR CORP	COM	300645108	4492	262947	SH	DEFINED	01	
EXAR CORP	COM	300645108	3	190	SH	DEFINED	01	0
EXELON CORP	COM	30161N101	92111	1388023	SH	DEFINED	01	
EXELON CORP	COM	30161N101	5990	90260	SH	DEFINED	01	0
EXELON CORP	COM	30161N101	4958	74705	SH	DEFINED	01	0
EXELON CORP	COM	30161N101	35970	542300	SH	DEFINED	01	1
EXELON CORP	COM	30161N101	49	732	SH	DEFINED	01	1
EXELIXIS INC	COM	30161Q104	1097	154938	SH	DEFINED	01	
EXIDE CORP 144A	CONV BND	302051AF4	22	16500000	PRN	DEFINED	01	0
EXPEDITORS INTL WASH	COM	302130109	1268	33657	SH	DEFINED	01	
EXPEDITORS INTL WASH	COM	302130109	274	7281	SH	DEFINED	01	0
EXPEDITORS INTL WASH	COM	302130109	23	603	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	COM	302182100	12348	185874	SH	DEFINED	01	
EXPRESS SCRIPTS INC	COM	302182100	732	10996	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	COM	302182100	2052	30899	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	COM	302182100	141	2100	SH	DEFINED	01	1
EXTENDED STAY AMERIC	COM	30224P101	68	4714	SH	DEFINED	01	
EXTREME NETWORKS INC	COM	30226D106	928	128695	SH	DEFINED	01	
EXULT INC DEL.	COM	302284104	38	5272	SH	DEFINED	01	
EXXON MOBIL CORP	COM	30231G102	707528	17256750	SH	DEFINED	01	
EXXON MOBIL CORP	COM	30231G102	25918	632070	SH	DEFINED	01	0
EXXON MOBIL CORP	COM	30231G102	66909	1631909	SH	DEFINED	01	0
EXXON MOBIL CORP	COM	30231G102	141673	3466094	SH	DEFINED	01	1
FBL FINL GROUP INC.	COM	30239F106	4861	188400	SH	DEFINED	01	
FEI COMPANY	COM	30241L109	2098	93230	SH	DEFINED	01	
FLIR SYSTEMS INC	COM	302445101	4251	116446	SH	DEFINED	01	
FLIR SYSTEMS INC	COM	302445101	6894	188850	SH	DEFINED	01	0
FLIR SYSTEMS INC	COM	302445101	259	7100	SH	DEFINED	01	0

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FMC CORP	COM	302491303	5087	149057	SH	DEFINED	01
FMC CORP	COM	302491303	278	8121	SH	DEFINED	01 0
FMC CORP	COM	302491303	163	4767	SH	DEFINED	01 0
FMC CORP	COM	302491303	1332	39000	SH	DEFINED	01 1
FMC TECHNOLOGIES INC	COM	30249U101	111	4783	SH	DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	1539	66209	SH	DEFINED	01 1
FPL GROUP INC.	COM	302571104	80035	1223367	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	4955	75737	SH	DEFINED	01 0
FPL GROUP INC.	COM	302571104	2749	42033	SH	DEFINED	01 0
FPL GROUP PFD CVT	CONV PRF	302571203	28865	500000	SH	DEFINED	01
FTI CONSULTING INC.	COM	302941109	1551	66333	SH	DEFINED	01
FACTSET RESEARCH	COM	303075105	4094	107142	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	49751	1012044	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	42928	873259	SH	DEFINED	01 0
FAIR ISAAC INC	COM	303250104	4461	90752	SH	DEFINED	01 0
FAIR ISAAC INC	COM	303250104	60	1200	SH	DEFINED	01 1
FAIRCHILD CO.	COM	303698104	252	50000	SH	DEFINED	01
FAIRCHILD SEMICONDUCTOR	COM	303726103	1766	70726	SH	DEFINED	01
FAIRMONT HOTELS & RESORTS	COM	305204109	12782	471500	SH	DEFINED	01 1
FAMILY DLR STORES	COM	307000109	20692	576708	SH	DEFINED	01
FAMILY DLR STORES	COM	307000109	1415	39445	SH	DEFINED	01 0
FAMILY DLR STORES	COM	307000109	82	2300	SH	DEFINED	01 1
FARGO ELECTRONICS	COM	30744P102	1358	106772	SH	DEFINED	01
FARO TECHNOLOGIES	COM	311642102	834	33400	SH	DEFINED	01
FASTENAL CO	COM	311900104	91331	1828795	SH	DEFINED	01
FASTENAL CO	COM	311900104	84593	1693890	SH	DEFINED	01 0
FASTENAL CO	COM	311900104	7546	151123	SH	DEFINED	01 0
FEDDERS CORP RIGHTS	WT	313135121	6	107555	SH	DEFINED	01
FEDDERS CORPORATION	COM	313135501	774	107555	SH	DEFINED	01
FREDDIE MAC	COM	313400301	121113	2076705	SH	DEFINED	01
FREDDIE MAC	COM	313400301	2530	43393	SH	DEFINED	01 0
FREDDIE MAC	COM	313400301	9284	159188	SH	DEFINED	01 0
FREDDIE MAC	COM	313400301	6119	105000	SH	DEFINED	01 1
FANNIE MAE	COM	313586109	209378	2789484	SH	DEFINED	01
FANNIE MAE	COM	313586109	16880	224891	SH	DEFINED	01 0
FANNIE MAE	COM	313586109	18652	248491	SH	DEFINED	01 0
FANNIE MAE	COM	313586109	470	6275	SH	DEFINED	01 1
FANNIE MAE	COM	313586109	3400	45299	SH	DEFINED	01 1
FEDERAL REALTY INVS.	COM	313747206	151	3944	SH	DEFINED	01
FEDERAL SIGNAL CORP	COM	313855108	41	2330	SH	DEFINED	01
FEDERATED DPT STORES	COM	31410H101	5877	124702	SH	DEFINED	01
FEDERATED DPT STORES	COM	31410H101	1940	41156	SH	DEFINED	01 0
FEDERATED DPT STORES	COM	31410H101	2902	61600	SH	DEFINED	01 1
FEDERATED INVESTORS.	COM	314211103	206	7010	SH	DEFINED	01
FEDERATED INVESTORS.	COM	314211103	727	24750	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	1298	19228	SH	DEFINED	01
FEDEX CORPORATION	COM	31428X106	4584	67915	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	6744	100000	SH	DEFINED	01 1
FEDEX CORPORATION	COM	31428X106	357	5285	SH	DEFINED	01 1
FERRO CORP	COM	315405100	3182	116904	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	7860	313169	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	706	28140	SH	DEFINED	01 0
FIBROGEN INC CVT PFD	CONV PRF	316000XX1	9000	3340757	SH	DEFINED	01
FIDELITY BANKSHARES INC	COM	31604Q107	1322	42118	SH	DEFINED	01
FIDELITY BANKSHARES INC	COM	31604Q107	524	16600	SH	DEFINED	01 1
FIDELITY NAT FINL	COM	316326107	6353	163820	SH	DEFINED	01
FIDELITY NAT FINL	COM	316326107	832	21441	SH	DEFINED	01 0
FIDELITY NAT FINL	COM	316326107	21	552	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	113696	1923791	SH	DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	5809	98160	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	8153	137956	SH	DEFINED	01 0
FILENET CORP	COM	316869106	6143	226854	SH	DEFINED	01

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FILENET CORP	COM	316869106	6	210	SH	DEFINED	01	0
FINANCIAL FEDERAL	COM	317492106	3439	112567	SH	DEFINED	01	
FINDWHAT.COM	COM	317794105	2203	117500	SH	DEFINED	01	
FINDWHAT.COM	COM	317794105	3	180	SH	DEFINED	01	0
FINISAR CORP	COM	31787A101	1494	477200	SH	DEFINED	01	0
FINLAY ENTERPRISES INC.	COM	317884203	31	2187	SH	DEFINED	01	0
FINISH LINE INC	COM	317923100	5721	190899	SH	DEFINED	01	
FINISH LINE INC	COM	317923100	117	3934	SH	DEFINED	01	0
FINISH LINE INC	COM	317923100	84	2804	SH	DEFINED	01	0
FIRST AMERICAN CORP	COM	318522307	6795	228265	SH	DEFINED	01	
FIRST AMERICAN CORP	COM	318522307	820	27574	SH	DEFINED	01	0
FIRST BANCORP/PR	COM	318672102	6655	168257	SH	DEFINED	01	
FIRST BANCORP/PR	COM	318672102	79	1998	SH	DEFINED	01	0
FIRST BANCORP/PR	COM	318672102	45	1131	SH	DEFINED	01	0
FIRST CHARTER CORP	COM	319439105	128	6558	SH	DEFINED	01	
FIRST CITIZENS BANK.	COM	31946M103	75	617	SH	DEFINED	01	
FIRST COMMUNITY BANCORP	COM	31983B101	1392	38497	SH	DEFINED	01	
FIRST COMMUNITY BANCORP	COM	31983B101	137	3800	SH	DEFINED	01	0
FIRST CONSULTING GP	COM	31986R103	1361	241500	SH	DEFINED	01	
FIRST FEDERAL CAPITAL CORP.	COM	319960100	3718	165029	SH	DEFINED	01	
FIRST FEDERAL CAPITAL CORP.	COM	319960100	169	7530	SH	DEFINED	01	0
FIRST FEDERAL CAPITAL CORP.	COM	319960100	119	5306	SH	DEFINED	01	0
FIRST DATA CORP	COM	319963104	36123	879139	SH	DEFINED	01	
FIRST DATA CORP	COM	319963104	6838	166432	SH	DEFINED	01	0
FIRST DATA CORP	COM	319963104	31711	772824	SH	DEFINED	01	1
FIRST DATA CVT	CONV BND	319963AD6	866	800000	PRN	DEFINED	01	
FIRST FINANCIAL CORP/INDIANA	COM	320218100	58	1936	SH	DEFINED	01	
FIRST HORIZON PHARMA.	COM	32051K106	98	8778	SH	DEFINED	01	
FIRST INDIANA CORP	COM	32054R108	83	4427	SH	DEFINED	01	
FIRST MIDWEST BANC	COM	320867104	4247	131042	SH	DEFINED	01	
FIRST HEALTH GROUP	COM	320960107	89	4580	SH	DEFINED	01	
FIRST HEALTH GROUP	COM	320960107	11	572	SH	DEFINED	01	0
FIRST NIAGARA FINANCIAL.	COM	33582V108	2419	162259	SH	DEFINED	01	
FIRST OAK BROOK BANCSHARES	COM	335847208	564	18804	SH	DEFINED	01	
FIRST REPUBLIC BANK	COM	336158100	5187	144907	SH	DEFINED	01	
FIRST REPUBLIC BANK	COM	336158100	113	3168	SH	DEFINED	01	0
FIRST REPUBLIC BANK	COM	336158100	80	2221	SH	DEFINED	01	0
FIRST TN NAT`L CORP	COM	337162101	1723	39050	SH	DEFINED	01	
FIRST TN NAT`L CORP	COM	337162101	1261	28585	SH	DEFINED	01	0
FISERV INC	COM	337738108	79776	2019111	SH	DEFINED	01	
FISERV INC	COM	337738108	3635	91989	SH	DEFINED	01	0
FISERV INC	COM	337738108	6029	152593	SH	DEFINED	01	0
FISHER COMMUNICATIONS	COM	337756209	1530	30000	SH	DEFINED	01	
FIRSTFED FINL CORP	COM	337907109	6060	139316	SH	DEFINED	01	
FIRSTFED FINL CORP	COM	337907109	151	3471	SH	DEFINED	01	0
FIRSTFED FINL CORP	COM	337907109	103	2361	SH	DEFINED	01	0
FIRSTMERIT CORP	COM	337915102	111	4105	SH	DEFINED	01	
FLAGSTAR BANCORP INC	COM	337930101	4928	230057	SH	DEFINED	01	
FIRSTENERGY CORP	COM	337932107	24622	699483	SH	DEFINED	01	
FIRSTENERGY CORP	COM	337932107	2784	79105	SH	DEFINED	01	0
FIRSTENERGY CORP	COM	337932107	2653	75368	SH	DEFINED	01	0
FIRSTENERGY CORP	COM	337932107	158	4500	SH	DEFINED	01	1
FISHER SCIENTIFIC IN	COM	338032204	608	14700	SH	DEFINED	01	
FIVE STAR QUALITY CR	COM	33832D106	0	0	SH	DEFINED	01	
FLAMEL TECHNOLOGIES	COM	338488109	820	30600	SH	DEFINED	01	
FLAMEL TECHNOLOGIES	COM	338488109	74	2767	SH	DEFINED	01	1
FLEETBOSTON FINL CO	COM	339030108	75529	1730347	SH	DEFINED	01	
FLEETBOSTON FINL CO	COM	339030108	10953	250917	SH	DEFINED	01	0
FLEETBOSTON FINL CO	COM	339030108	5238	120150	SH	DEFINED	01	1
FLEETWOOD ENTERPRISE	COM	339099103	1117	108875	SH	DEFINED	01	
FL EAST COAST RY CO	COM	340632108	2052	62000	SH	DEFINED	01	
FL EAST COAST RY CO	COM	340632108	89	2658	SH	DEFINED	01	0

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FL EAST COAST RY CO	COM	340632108	82	2477	SH	DEFINED	01	0
FLORIDA ROCK	COM	341140101	10194	185850	SH	DEFINED	01	
FLUOR CORP (NEW)	COM	343412102	28919	729545	SH	DEFINED	01	
FLUOR CORP (NEW)	COM	343412102	741	18689	SH	DEFINED	01	0
FLUOR CORP (NEW)	COM	343412102	34813	880000	SH	DEFINED	01	1
FLOWERS FOODS INC	COM	343498101	5568	215824	SH	DEFINED	01	0
FLOWERS FOODS INC	COM	343498101	147	5698	SH	DEFINED	01	0
FLOWERS FOODS INC	COM	343498101	110	4256	SH	DEFINED	01	0
FLOWSERVE CORP	COM	34354P105	1372	65682	SH	DEFINED	01	
FOMENTO ECONOMICO MX	COM	344419106	1844	50000	SH	DEFINED	01	
FOMENTO ECONOMICO MX	COM	344419106	30376	825000	SH	DEFINED	01	1
FOOT LOCKER INC	COM	344849104	2992	127600	SH	DEFINED	01	
FOOT LOCKER INC	COM	344849104	237	10109	SH	DEFINED	01	0
FOOTSTAR INC	COM	344912100	329	85336	SH	DEFINED	01	
FORD MOTOR CO	COM	345370860	6762	422614	SH	DEFINED	01	
FORD MOTOR CO	COM	345370860	27	1711	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	6689	418094	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	1759	110000	SH	DEFINED	01	1
FORD CAP TRUST II 6.5% 01/15/	PRF	345395206	1790	32000	SH	DEFINED	01	0
FORDING CANADIAN	COM	345425102	7018	197600	SH	DEFINED	01	
FOREST CITY ENTERPRI	COM	345550107	11083	233263	SH	DEFINED	01	
FOREST LABS	COM	345838106	67357	1089884	SH	DEFINED	01	
FOREST LABS	COM	345838106	8227	133110	SH	DEFINED	01	0
FOREST LABS	COM	345838106	5145	83258	SH	DEFINED	01	0
FOREST LABS	COM	345838106	204	3300	SH	DEFINED	01	1
FOREST LABS	COM	345838106	20	321	SH	DEFINED	01	1
FOREST OIL CORP	COM	346091705	74	2592	SH	DEFINED	01	
FORMFACTOR INC	COM	346375108	304	15400	SH	DEFINED	01	
FORTUNE BRANDS	COM	349631101	3074	42996	SH	DEFINED	01	
FORTUNE BRANDS	COM	349631101	2383	33328	SH	DEFINED	01	0
FORWARD AIR CORP	COM	349853101	1747	63504	SH	DEFINED	01	
FOSSIL INC	COM	349882100	7083	252850	SH	DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	3521	128685	SH	DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	3	110	SH	DEFINED	01	0
4KIDS ENTERTAINMENT	COM	350865101	982	37757	SH	DEFINED	01	
FOX ENTERTAINMENT GR	COM	35138T107	6722	230600	SH	DEFINED	01	
FOX ENTERTAINMENT GR	COM	35138T107	53961	1851726	SH	DEFINED	01	1
FRANKLIN BANK CORP/HOUSTON	COM	352451108	46	2400	SH	DEFINED	01	
FRANKLIN BANK CORP/HOUSTON	COM	352451108	601	40000	SH	DEFINED	01	1
FRANKLIN ELECTRIC.	COM	353514102	1073	17732	SH	DEFINED	01	
FRANKLIN RESOURCES	COM	354613101	843	16190	SH	DEFINED	01	
FRANKLIN RESOURCES	COM	354613101	2975	57141	SH	DEFINED	01	0
FREDS INC	COM	356108100	3531	113965	SH	DEFINED	01	
FREDS INC	COM	356108100	97	3120	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	27733	658260	SH	DEFINED	01	
FREEPORT MCMORAN COP.	COM	35671D857	3825	90782	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	2238	53124	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	62188	1476410	SH	DEFINED	01	1
FREEPORT MCMORAN CVT	CONV BND	35671DAF2	594	200000	PRN	DEFINED	01	
FREEPORT MCMORAN CVT	CONV BND	35671DAF2	565	190000	PRN	DEFINED	01	0
FREMONT GENERAL CORP	COM	357288109	4300	254305	SH	DEFINED	01	
FRIEDMAN BILLINGS.	COM	358434108	1593	69000	SH	DEFINED	01	
FRIEDMAN BILLINGS.	COM	358434108	3690	159900	SH	DEFINED	01	0
FRIEDMAN BILLINGS.	COM	358434108	2316	100000	SH	DEFINED	01	1
FRIEDMANS INC -CL A..	COM	358438109	99	14718	SH	DEFINED	01	
FRONTIER AIRLINES	COM	359065109	1623	113888	SH	DEFINED	01	
FRONTIER OIL CORP	COM	35914P105	2268	131756	SH	DEFINED	01	
FUELCELL ENERGY INC	COM	35952H106	153	11759	SH	DEFINED	01	1
FULLER H B COMPANY	COM	359694106	2824	94970	SH	DEFINED	01	
FULLER H B COMPANY	COM	359694106	163	5493	SH	DEFINED	01	0
FURNITURE BRAND INTL	COM	360921100	1736	59208	SH	DEFINED	01	
G&K SERVICES CL A	COM	361268105	2146	58401	SH	DEFINED	01	

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GATX CORP	COM	361448103	5212	186226	SH	DEFINED	01
GATX CORP	COM	361448103	560	20024	SH	DEFINED	01 0
GTSI CORP	COM	36238K103	128	9275	SH	DEFINED	01
GABLE RESIDENTIAL	COM	362418105	5656	162811	SH	DEFINED	01
GALLAGHER ARTHUR J	COM	363576109	142	4372	SH	DEFINED	01
GAMESTOP CORP	COM	36466R101	670	43500	SH	DEFINED	01
GANNETT CO INC	COM	364730101	177070	1985970	SH	DEFINED	01
GANNETT CO INC	COM	364730101	9263	103906	SH	DEFINED	01 0
GANNETT CO INC	COM	364730101	6251	70108	SH	DEFINED	01 0
GANNETT CO INC	COM	364730101	5344	60000	SH	DEFINED	01 1
GAP INC. THE	COM	364760108	20335	876111	SH	DEFINED	01
GAP INC. THE	COM	364760108	99	4278	SH	DEFINED	01 0
GAP INC. THE	COM	364760108	5353	230617	SH	DEFINED	01 0
GAP INC. THE	COM	364760108	13914	600000	SH	DEFINED	01 1
GARDEN FRESH RESTAURANT CORP	COM	365235100	38	2382	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	4282	179353	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	112	4660	SH	DEFINED	01 0
GARDNER DENVER INC	COM	365558105	79	3307	SH	DEFINED	01 0
GARTNER INC.	COM	366651107	108	9582	SH	DEFINED	01
GATEWAY INC	COM	367626108	1313	285550	SH	DEFINED	01
GATEWAY INC	COM	367626108	340	73860	SH	DEFINED	01 0
GAYLORD ENTERTAINMEN	COM	367905106	2478	83000	SH	DEFINED	01
OAO GAZPROM ADR	COM	368287207	3763	145276	SH	DEFINED	01 1
OAO GAZPROM ADR	COM	368287207	861	33245	SH	DEFINED	01 1
GEN-PROBE INC.	COM	36866T103	23387	641250	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	15897	435838	SH	DEFINED	01 0
GEN-PROBE INC.	COM	36866T103	567	15550	SH	DEFINED	01 0
GEMSTAR-TV GUIDE	COM	36866W106	2020	400000	SH	DEFINED	01
GEMSTAR-TV GUIDE	COM	36866W106	4402	870000	SH	DEFINED	01 1
GENCORP INC	COM	368682100	3677	341408	SH	DEFINED	01
GENENCOR INTL INC	COM	368709101	3	190	SH	DEFINED	01 0
GENENTECH INC	COM	368710406	37	400	SH	DEFINED	01
GENENTECH INC	COM	368710406	5309	56797	SH	DEFINED	01 1
GENERAL CABLE CORP.	COM	369300108	779	95547	SH	DEFINED	01
GENRL COMMUNICATION	COM	369385109	3584	412012	SH	DEFINED	01
GENRL COMMUNICATION	COM	369385109	130	14925	SH	DEFINED	01 0
GENRL COMMUNICATION	COM	369385109	81	9253	SH	DEFINED	01 0
GENERAL DYNAMICS	COM	369550108	14429	159639	SH	DEFINED	01
GENERAL DYNAMICS	COM	369550108	4080	45137	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	928745	29978839	SH	DEFINED	01
GENERAL ELECTRIC	COM	369604103	51497	1662285	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	73872	2384490	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	127933	4149725	SH	DEFINED	01 1
GENERAL ELECTRIC	COM	369604103	461	14877	SH	DEFINED	01 1
GENERAL MILLS	COM	370334104	8937	197272	SH	DEFINED	01
GENERAL MILLS	COM	370334104	1455	32112	SH	DEFINED	01 0
GENERAL MILLS	COM	370334104	3851	85003	SH	DEFINED	01 0
GENERAL MILLS	COM	370334104	4075	90000	SH	DEFINED	01 1
GENERAL MILLS CVT	CONV BND	370334AU8	1610	2300000	PRN	DEFINED	01
GENERAL MOTORS.	COM	370442105	78077	1462114	SH	DEFINED	01
GENERAL MOTORS.	COM	370442105	1677	31406	SH	DEFINED	01 0
GENERAL MOTORS.	COM	370442105	6818	127670	SH	DEFINED	01 0
GENERAL MOTORS.	COM	370442105	278	5200	SH	DEFINED	01 1
GENERAL MOTORS.	COM	370442105	4968	93037	SH	DEFINED	01 1
GENERAL MOTORS PFD CVT	CONV PRF	370442717	32300	1000000	SH	DEFINED	01
GENERAL MOTORS PFD CVT	CONV PRF	370442717	1424	44135	SH	DEFINED	01 0
GENESCO INC.	COM	371532102	1018	67235	SH	DEFINED	01
GENESEE & WYOMING.	COM	371559105	323	10260	SH	DEFINED	01
GENESIS MICROCHIP	COM	37184C103	63	3511	SH	DEFINED	01
GENESIS HEALTHCARE CORP	COM	37184D101	1818	79830	SH	DEFINED	01
GENTEX CORP	COM	371901109	36154	818725	SH	DEFINED	01
GENTEX CORP	COM	371901109	90568	2050931	SH	DEFINED	01 0

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GENTEX CORP	COM	371901109	3276	74167	SH	DEFINED	01	0
GENLYTE GROUP INC.	COM	372302109	295	5047	SH	DEFINED	01	
GENTA INC	COM	37245M207	1301	125000	SH	DEFINED	01	
GENTA INC	COM	37245M207	3	290	SH	DEFINED	01	0
GENUINE PARTS	COM	372460105	5021	151220	SH	DEFINED	01	
GENUINE PARTS	COM	372460105	2118	63782	SH	DEFINED	01	0
GENUINE PARTS	COM	372460105	1315	39618	SH	DEFINED	01	0
GENUINE PARTS	COM	372460105	30	900	SH	DEFINED	01	1
GENUS INC	COM	372461103	449	74870	SH	DEFINED	01	
GENZYME CORP	COM	372917104	21869	443240	SH	DEFINED	01	
GENZYME CORP	COM	372917104	214	4334	SH	DEFINED	01	0
GENZYME CORP	COM	372917104	2606	52824	SH	DEFINED	01	0
GENZYME CORP	COM	372917104	9999	203100	SH	DEFINED	01	1
GENZYME CORP	COM	372917104	408	8254	SH	DEFINED	01	1
GENZYME CORP CVT	CONV BND	372917AK0	810	800000	PRN	DEFINED	01	
GEORGIA GULF CORP	COM	373200203	6150	212958	SH	DEFINED	01	
GEORGIA GULF CORP	COM	373200203	124	4299	SH	DEFINED	01	0
GEORGIA GULF CORP	COM	373200203	83	2873	SH	DEFINED	01	0
GEORGIA-PACIFIC GP	COM	373298108	2752	89696	SH	DEFINED	01	
GEORGIA-PACIFIC GP	COM	373298108	1774	57854	SH	DEFINED	01	0
GEORGIA-PACIFIC GP	COM	373298108	167	5400	SH	DEFINED	01	1
GERBER SCIENTIFIC	COM	373730100	731	91850	SH	DEFINED	01	
GEVITY HR INC	COM	374393106	4836	217497	SH	DEFINED	01	
GEVITY HR INC	COM	374393106	111	5017	SH	DEFINED	01	0
GEVITY HR INC	COM	374393106	76	3425	SH	DEFINED	01	0
GIBRALTAR STEEL..	COM	37476F103	4079	162218	SH	DEFINED	01	
GILEAD SCIENCES	COM	375558103	17877	307481	SH	DEFINED	01	
GILEAD SCIENCES	COM	375558103	34866	599701	SH	DEFINED	01	0
GILEAD SCIENCES	COM	375558103	1184	20365	SH	DEFINED	01	0
GILEAD SCIENCES	COM	375558103	27284	469228	SH	DEFINED	01	1
GILEAD SCIENCES CVT	CONV BND	375558AD5	819	600000	PRN	DEFINED	01	
GILLETTE CO	COM	375766102	70812	1927929	SH	DEFINED	01	
GILLETTE CO	COM	375766102	70	1911	SH	DEFINED	01	0
GILLETTE CO	COM	375766102	8519	231933	SH	DEFINED	01	0
GLACIER BANCORP INC.	COM	37637Q105	839	25896	SH	DEFINED	01	
GLAMIS GOLD LTD.	COM	376775102	10648	622000	SH	DEFINED	01	
GLAMIS GOLD LTD.	COM	376775102	773	45180	SH	DEFINED	01	0
GLATFELTER	COM	377316104	26	2124	SH	DEFINED	01	
GLAXOSMITHKLINE PLC	COM	37733W105	37	785	SH	DEFINED	01	0
GLENBOROUGH REALTY T	COM	37803P105	1559	78150	SH	DEFINED	01	
GLIMCHER REALTY.	COM	379302102	50	2228	SH	DEFINED	01	
GLOBAL IMAGING SYS.	COM	37934A100	5023	158190	SH	DEFINED	01	
GLOBAL IMAGING SYS.	COM	37934A100	4	130	SH	DEFINED	01	0
GLOBAL PAYMENTS INC	COM	37940X102	5568	118172	SH	DEFINED	01	
GLOBAL POWER EQUIP	COM	37941P108	2106	315121	SH	DEFINED	01	
GLOBAL POWER EQUIP	COM	37941P108	2	330	SH	DEFINED	01	0
GLOBIX CORP	COM	37957F101	0	104	SH	DEFINED	01	
GLOBESPANVIRATA INC	COM	37957V106	1291	219700	SH	DEFINED	01	
GLOBESPANVIRATA INC	COM	37957V106	2	400	SH	DEFINED	01	0
GOLD BANC CORP.	COM	379907108	1561	110995	SH	DEFINED	01	
GOLDFIELDS LTD ADR..	COM	38059T106	4855	348200	SH	DEFINED	01	
GOLDCORP INC	COM	380956409	5440	341100	SH	DEFINED	01	
GOLDEN STAR RESOURCE	COM	38119T104	7294	1046600	SH	DEFINED	01	
GOLDEN TELECOM INC	COM	38122G107	58	2097	SH	DEFINED	01	
GOLDEN WEST FIN	COM	381317106	17522	169803	SH	DEFINED	01	
GOLDEN WEST FIN	COM	381317106	3569	34589	SH	DEFINED	01	0
GOLDEN WEST FIN	COM	381317106	176	1700	SH	DEFINED	01	1
GOLDMAN SACHS GP INC	COM	38141G104	26763	271072	SH	DEFINED	01	
GOLDMAN SACHS GP INC	COM	38141G104	351	3563	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	10643	107800	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	8927	90471	SH	DEFINED	01	1
GOODRICH CORPORATION	COM	382388106	56688	1909298	SH	DEFINED	01	

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GOODRICH CORPORATION	COM	382388106	70	2347	SH	DEFINED	01	0
GOODRICH CORPORATION	COM	382388106	805	27099	SH	DEFINED	01	0
GOODRICH CORPORATION	COM	382388106	141	4700	SH	DEFINED	01	1
GOODYEAR TIRE & RUBBER CO	COM	382550101	89	11307	SH	DEFINED	01	
GOODYEAR TIRE & RUBBER CO	COM	382550101	314	39920	SH	DEFINED	01	0
GOODYS FAMILY CLTHNG	COM	382588101	1071	114385	SH	DEFINED	01	0
W R GRACE.	COM	38388F108	55	21526	SH	DEFINED	01	
GRACO INC.	COM	384109104	1722	42933	SH	DEFINED	01	
GRAFTECH INTL LTD.	COM	384313102	8229	609634	SH	DEFINED	01	
GRAFTECH INTL LTD.	COM	384313102	337	24875	SH	DEFINED	01	0
GRAFTECH INTL LTD.	COM	384313102	86	6370	SH	DEFINED	01	0
GRAINGER (W.W.)	COM	384802104	279	5883	SH	DEFINED	01	
GRAINGER (W.W.)	COM	384802104	985	20787	SH	DEFINED	01	0
GRAINGER (W.W.)	COM	384802104	27897	589800	SH	DEFINED	01	1
GRANITE BROADCASTING CORP	COM	387241102	133	80566	SH	DEFINED	01	
GRANITE CONSTRUCTION	COM	387328107	47	2017	SH	DEFINED	01	
GRANT PRIDECO INC	COM	38821G101	77	5894	SH	DEFINED	01	
GRANT PRIDECO INC	COM	38821G101	42	3240	SH	DEFINED	01	0
GRAY TELEVISION CL B	COM	389375106	4966	328450	SH	DEFINED	01	
GRAY TELEVISION CL B	COM	389375106	149	9856	SH	DEFINED	01	0
GRAY TELEVISION CL B	COM	389375106	103	6789	SH	DEFINED	01	0
GREAT AMERICAN FINL.	COM	389915109	79	4885	SH	DEFINED	01	
GREAT A. & P. TEA	COM	390064103	910	108373	SH	DEFINED	01	
GREAT LAKES CHEM CO	COM	390568103	3436	126345	SH	DEFINED	01	
GREAT LAKES CHEM CO	COM	390568103	5	200	SH	DEFINED	01	0
GREAT LAKES CHEM CO	COM	390568103	313	11522	SH	DEFINED	01	0
GREAT LAKES CHEM CO	COM	390568103	9530	350500	SH	DEFINED	01	1
GREAT PLAINS ENERGY	COM	391164100	1170	36753	SH	DEFINED	01	
GREATER BAY BANCORP	COM	391648102	8094	284204	SH	DEFINED	01	
GREATER BAY BANCORP	COM	391648102	199	7019	SH	DEFINED	01	0
GREATER BAY BANCORP	COM	391648102	136	4762	SH	DEFINED	01	0
GREEN MOUNTAIN POWER	COM	393154109	332	14069	SH	DEFINED	01	
GREENPOINT FINL CORP	COM	395384100	229	6473	SH	DEFINED	01	
GREIF INC.	COM	397624107	1897	53397	SH	DEFINED	01	
GREY WOLF INC	COM	397888108	5019	1342000	SH	DEFINED	01	
GREY WOLF INC	COM	397888108	94	25476	SH	DEFINED	01	0
GREY WOLF INC	COM	397888108	59	15665	SH	DEFINED	01	0
GRIC COMMUNICATIONS	COM	398081109	959	177600	SH	DEFINED	01	
GRIFFON CORP	COM	398433102	5135	253426	SH	DEFINED	01	
GRIFFON CORP	COM	398433102	141	7023	SH	DEFINED	01	0
GRIFFON CORP	COM	398433102	97	4772	SH	DEFINED	01	0
GROUP ONE AUTOMOTIVE	COM	398905109	2533	69990	SH	DEFINED	01	
GROUP ONE AUTOMOTIVE	COM	398905109	151	4194	SH	DEFINED	01	0
GROUP ONE AUTOMOTIVE	COM	398905109	101	2804	SH	DEFINED	01	0
GROUP 1 SOFTWARE INC	COM	39943Y103	1382	78400	SH	DEFINED	01	
G-TELEVISA	COM	40049J206	2551	64000	SH	DEFINED	01	
G-TELEVISA	COM	40049J206	31214	783114	SH	DEFINED	01	1
G-TELEVISA	COM	40049J206	695	17443	SH	DEFINED	01	1
G-TECH HOLDINGS CORP	COM	400518106	7458	150686	SH	DEFINED	01	
G-TECH HOLDINGS CORP	COM	400518106	70	1418	SH	DEFINED	01	0
G-TECH HOLDINGS CORP	COM	400518106	22	445	SH	DEFINED	01	0
G-TECH HOLDINGS CORP	COM	400518106	20642	418004	SH	DEFINED	01	1
GRUPO AEROPORTUARIO	COM	40051E202	700	39780	SH	DEFINED	01	
GRUPO AEROPORTUARIO	COM	40051E202	11072	640000	SH	DEFINED	01	1
GUCCI	COM	401566104	2994	35000	SH	DEFINED	01	
GUESS INC.	COM	401617105	985	81600	SH	DEFINED	01	
GUIDANT CORP	COM	401698105	25744	427660	SH	DEFINED	01	
GUIDANT CORP	COM	401698105	1664	27629	SH	DEFINED	01	0
GUIDANT CORP	COM	401698105	4303	71476	SH	DEFINED	01	0
GUIDANT CORP	COM	401698105	663	11000	SH	DEFINED	01	1
GUJARAT AMBUJA GDR	COM	401841994	139	21060	SH	DEFINED	01	
GUITAR CENTER INC	COM	402040109	2183	67005	SH	DEFINED	01	

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GUNDLE/SLT ENVIRONMENTAL INC	COM	402809107	98	4736	SH	DEFINED	01
GYMBOREE	COM	403777105	2996	173875	SH	DEFINED	01
HCA INC	COM	404119109	42146	981049	SH	DEFINED	01
HCA INC	COM	404119109	5303	123445	SH	DEFINED	01
HCA INC	COM	404119109	5337	124230	SH	DEFINED	01
HCA INC	COM	404119109	6303	147000	SH	DEFINED	01
HCC INSURANCE	COM	404132102	1150	36157	SH	DEFINED	01
HCC INSURANCE	COM	404132102	42758	1344600	SH	DEFINED	01
HCC INSURANCE	COM	404132102	1584	49800	SH	DEFINED	01
HDFC BANK ADR	COM	40415F101	1374	45000	SH	DEFINED	01
HEI INC	COM	404160103	415	127750	SH	DEFINED	01
HMP EQUITY HOLD 0% 05-15-2008	PRF	40425KAA6	4575	7500	SH	DEFINED	01
HRPT PROPERTIES TR.	COM	40426W101	110	10907	SH	DEFINED	01
HSBC HOLDINGS ADR	COM	404280406	21567	273622	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	1628	68132	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	106	4447	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	68	2839	SH	DEFINED	01
HAGGAR	COM	405173105	409	21010	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	3331	143519	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	157	6719	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	99	4258	SH	DEFINED	01
HALLIBURTON	COM	406216101	43315	1665983	SH	DEFINED	01
HALLIBURTON	COM	406216101	179	6870	SH	DEFINED	01
HALLIBURTON	COM	406216101	3139	120749	SH	DEFINED	01
HANCOCK FABRICS	COM	409900107	766	52878	SH	DEFINED	01
HANCOCK FABRICS	COM	409900107	126	8692	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	2583	68878	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	2471	65880	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	180	4800	SH	DEFINED	01
HANDLEMAN COMPANY	COM	410252100	729	35488	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	2671	171575	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	148	9492	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	97	6262	SH	DEFINED	01
HANMI FINANCIAL CORP	COM	410495105	465	23500	SH	DEFINED	01
HANOVER COMPRESSOR	COM	410768105	1044	93573	SH	DEFINED	01
HANOVER COMPRESS CVT	CONV BND	410768AC9	2776	3000000	PRN	DEFINED	01
HANSEN NATURAL CORP	COM	411310105	316	37500	SH	DEFINED	01
HANSON PLC ADR	COM	411349103	57263	1568860	SH	DEFINED	01
HANSON PLC ADR	COM	411349103	323	8850	SH	DEFINED	01
HANSON PLC ADR	COM	411349103	1493	40900	SH	DEFINED	01
HARBOR FLORIDA BANCSHARES	COM	411901101	398	13400	SH	DEFINED	01
HARLAND JOHN H	COM	412693103	2691	98573	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	928	19529	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	1616	34005	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	3279	68978	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	62	1300	SH	DEFINED	01
HARLEYSVILLE NATIONAL CORP	COM	412850109	39	1308	SH	DEFINED	01
HARMAN INTERNATIONAL	COM	413086109	35661	482048	SH	DEFINED	01
HARMAN INTERNATIONAL	COM	413086109	858	11589	SH	DEFINED	01
HARMONIC INC	COM	413160102	1424	196481	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	501	10062	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	70	1404	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	1252	25161	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	1869	37600	SH	DEFINED	01
HARRIS CORP	COM	413875105	298	7847	SH	DEFINED	01
HARRIS CORP	COM	413875105	98	2590	SH	DEFINED	01
HARSCO CORP	COM	415864107	2153	49126	SH	DEFINED	01
HARSCO CORP	COM	415864107	70	1597	SH	DEFINED	01
HARTE-HANKS INC	COM	416196103	92	4242	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	53365	904058	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	2527	42800	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	4811	81511	SH	DEFINED	01

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HARTFORD FINL SVCS	COM	416515104	194	3300	SH	DEFINED	01	1
HARTFORD FINL SV 6 11/16/06	PRF	416515203	1182	20000	SH	DEFINED	01	0
HASBRO INC	COM	418056107	6126	287913	SH	DEFINED	01	
HASBRO INC	COM	418056107	856	40217	SH	DEFINED	01	0
HAVERTY FURNITURE	COM	419596101	1321	66517	SH	DEFINED	01	
HAWAIIAN ELEC IND	COM	419870100	87	1833	SH	DEFINED	01	
HAWTHORNE FINANCIAL.	COM	420542102	2828	101073	SH	DEFINED	01	
HAWTHORNE FINANCIAL.	COM	420542102	135	4807	SH	DEFINED	01	0
HAWTHORNE FINANCIAL.	COM	420542102	109	3880	SH	DEFINED	01	0
HAYES LEMMERZ WTS	WT	420781130	2	1119	SH	DEFINED	01	0
HEALTHCARE SVC GROUP	COM	421906108	2973	154100	SH	DEFINED	01	
HEALTH CARE PPTYS INVEST INC	COM	421915109	1608	31600	SH	DEFINED	01	1
HEALTHSOUTH CORP	COM	421924101	41314	9000900	SH	DEFINED	01	
HEALTHSOUTH CORP	COM	421924101	3733	813280	SH	DEFINED	01	0
HEALTH MGMT ASSOC	COM	421933102	51663	2152619	SH	DEFINED	01	
HEALTH MGMT ASSOC	COM	421933102	3138	130719	SH	DEFINED	01	0
HEALTH MGMT ASSOC	COM	421933102	4964	206807	SH	DEFINED	01	0
HEALTH MGMT ASSOC	COM	421933102	144	6000	SH	DEFINED	01	1
HEALTHCARE RLTY TR	COM	421946104	1087	30420	SH	DEFINED	01	
HEADWATERS INC.	COM	42210P102	4	190	SH	DEFINED	01	0
HEALTH NET INC	COM	42222G108	180	5517	SH	DEFINED	01	
HEALTH NET INC	COM	42222G108	7	200	SH	DEFINED	01	0
HEALTH NET INC	COM	42222G108	13770	421127	SH	DEFINED	01	1
HEARTLAND EXPRESS IN	COM	422347104	8015	331299	SH	DEFINED	01	
HEARTLAND EXPRESS IN	COM	422347104	103	4290	SH	DEFINED	01	0
HEARTLAND EXPRESS IN	COM	422347104	64	2648	SH	DEFINED	01	0
HECLA MINING CO	COM	422704106	9321	1124300	SH	DEFINED	01	
HECLA MINING CO	COM	422704106	110	13338	SH	DEFINED	01	0
HECLA MINING CO	COM	422704106	74	8932	SH	DEFINED	01	0
HEIDRICK & STRUGGLES	COM	422819102	2159	99021	SH	DEFINED	01	
HEINZ H.J.	COM	423074103	12560	344779	SH	DEFINED	01	
HEINZ H.J.	COM	423074103	70	1925	SH	DEFINED	01	0
HEINZ H.J.	COM	423074103	2952	81034	SH	DEFINED	01	0
HELIX TECHNOLOGY	COM	423319102	4184	203338	SH	DEFINED	01	
HELIX TECHNOLOGY	COM	423319102	2	120	SH	DEFINED	01	0
HELMERICH & PAYNE	COM	423452101	68	2431	SH	DEFINED	01	
HENRY (JACK) & ASSOC	COM	426281101	89	4330	SH	DEFINED	01	
HENRY (JACK) & ASSOC	COM	426281101	45	2174	SH	DEFINED	01	0
HERCULES INC	COM	427056106	8955	734139	SH	DEFINED	01	
HERCULES INC	COM	427056106	1438	117817	SH	DEFINED	01	0
HERCULES INC	COM	427056106	386	31635	SH	DEFINED	01	0
HERSHEY FOODS	COM	427866108	7698	99981	SH	DEFINED	01	
HERSHEY FOODS	COM	427866108	1054	13687	SH	DEFINED	01	0
HERSHEY FOODS	COM	427866108	2282	29636	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	208380	9071823	SH	DEFINED	01	
HEWLETT PACKARD	COM	428236103	10774	469060	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	18168	790904	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	676	29500	SH	DEFINED	01	1
HEWLETT PACKARD	COM	428236103	24	1043	SH	DEFINED	01	1
HEXCEL CORP.	COM	428291108	3	420	SH	DEFINED	01	0
HIBERNIA CORP	COM	428656102	3241	137834	SH	DEFINED	01	
HIGHLAND HOSPITALITY CORP	COM	430141101	303	27800	SH	DEFINED	01	
HIGHLAND HOSPITALITY CORP	COM	430141101	1838	168600	SH	DEFINED	01	0
HIGHLAND HOSPITALITY CORP	COM	430141101	325	30000	SH	DEFINED	01	1
HIGHWOOD PROPERTY	COM	431284108	66	2580	SH	DEFINED	01	
HILB ROGAL & HAMILTO	COM	431294107	4209	131265	SH	DEFINED	01	
HILLENBRAND IND	COM	431573104	186	2999	SH	DEFINED	01	
HILTON HOTELS	COM	432848109	2683	156643	SH	DEFINED	01	
HILTON HOTELS	COM	432848109	1480	86391	SH	DEFINED	01	0
HILTON HOTELS	COM	432848109	11964	700000	SH	DEFINED	01	1
HOLLY CORP	COM	435758305	125	4534	SH	DEFINED	01	
HOLLYWOOD ENTERTAINM	COM	436141105	1866	135700	SH	DEFINED	01	

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HOLLYWOOD ENTERTAINM	COM	436141105	1388	100940	SH	DEFINED	01	0
HOLOGIC	COM	436440101	965	55671	SH	DEFINED	01	
HOME DEPOT INC	COM	437076102	314244	8854446	SH	DEFINED	01	
HOME DEPOT INC	COM	437076102	18572	523274	SH	DEFINED	01	0
HOME DEPOT INC	COM	437076102	19219	541538	SH	DEFINED	01	0
HOME DEPOT INC	COM	437076102	22612	638100	SH	DEFINED	01	1
HOME DEPOT INC	COM	437076102	426	12022	SH	DEFINED	01	1
HOMESTORE INC	COM	437852106	691	146100	SH	DEFINED	01	
HON INDUSTRIES	COM	438092108	122	2827	SH	DEFINED	01	
HON INDUSTRIES	COM	438092108	29	676	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	82654	2472418	SH	DEFINED	01	
HONEYWELL INTL INC	COM	438516106	722	21600	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	9153	273779	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	5707	171000	SH	DEFINED	01	1
HOOKER FURNITURE CORP	COM	439038100	61	1500	SH	DEFINED	01	
HOOPER HOLMES	COM	439104100	2711	438606	SH	DEFINED	01	
HORACE MANN EDUCATOR	COM	440327104	763	54616	SH	DEFINED	01	
HORIZON HEALTH CORP	COM	44041Y104	4618	213300	SH	DEFINED	01	
HORIZON OFFSHORE INC	COM	44043J105	176	40000	SH	DEFINED	01	0
HORMEL FOODS CORP	COM	440452100	202	7821	SH	DEFINED	01	
HOSPITALITY PROP	COM	44106M102	125	3038	SH	DEFINED	01	
HOST MARRIOTT	COM	44107P104	1429	116000	SH	DEFINED	01	
HOT TOPIC	COM	441339108	6890	233887	SH	DEFINED	01	
HOT TOPIC	COM	441339108	14565	494450	SH	DEFINED	01	0
HOT TOPIC	COM	441339108	542	18400	SH	DEFINED	01	0
HOUSTON EXPLOR	COM	442120101	5160	141300	SH	DEFINED	01	
HOVNANIAN ENTERPRISE.	COM	442487203	1058	12154	SH	DEFINED	01	
HUB INTL LIMITED	COM	44332P101	1134	67639	SH	DEFINED	01	
HUBBELL INC C/B	COM	443510201	128	2900	SH	DEFINED	01	
HUBBELL INC C/B	COM	443510201	278	6305	SH	DEFINED	01	0
HUBBELL INC C/B	COM	443510201	84	1900	SH	DEFINED	01	1
HUDSON UNITED BANC	COM	444165104	4658	126063	SH	DEFINED	01	
HUFFY CORP	COM	444356109	239	45494	SH	DEFINED	01	
HUGHES ELECTRONICS CORP	COM	444418107	613	37045	SH	DEFINED	01	
HUGHES SUPPLY	COM	444482103	9540	192249	SH	DEFINED	01	
HUGHES SUPPLY	COM	444482103	135	2714	SH	DEFINED	01	0
HUGHES SUPPLY	COM	444482103	89	1791	SH	DEFINED	01	0
HUMANA	COM	444859102	11377	497954	SH	DEFINED	01	
HUMANA	COM	444859102	99	4313	SH	DEFINED	01	0
HUMANA	COM	444859102	865	37857	SH	DEFINED	01	0
HUMANA	COM	444859102	81	3500	SH	DEFINED	01	1
HUMAN GENOME SCIENCE	COM	444903108	1288	97200	SH	DEFINED	01	
HUMBOLDT BANCORP	COM	445069107	147	8344	SH	DEFINED	01	0
HUMBOLDT BANCORP	COM	445069107	100	5680	SH	DEFINED	01	0
J.B. HUNT TRANSPORT	COM	445658107	31275	1157880	SH	DEFINED	01	
J.B. HUNT TRANSPORT	COM	445658107	162	6000	SH	DEFINED	01	0
HUNTINGTON BANCSHARE	COM	446150104	333	14769	SH	DEFINED	01	
HUNTINGTON BANCSHARE	COM	446150104	1173	52124	SH	DEFINED	01	0
HUNTINGTON BANCSHARE	COM	446150104	139	6200	SH	DEFINED	01	1
HUTCHINSON TECH	COM	448407106	6709	218268	SH	DEFINED	01	
HUTCHINSON TECH	COM	448407106	132	4300	SH	DEFINED	01	0
HYDRIL COMPANY	COM	448774109	2128	88928	SH	DEFINED	01	
HYDRIL COMPANY	COM	448774109	912	38000	SH	DEFINED	01	1
HYPERCOM CORP	COM	44913M105	1072	225200	SH	DEFINED	01	
HYPERION SOLUTIONS	COM	44914M104	5774	191531	SH	DEFINED	01	
HYPERION SOLUTIONS	COM	44914M104	2	70	SH	DEFINED	01	0
ICOS CORP	COM	449295104	8256	200000	SH	DEFINED	01	
ICU MEDICAL INC	COM	44930G107	3083	89915	SH	DEFINED	01	
IDX SYSTEMS	COM	449491109	1660	61900	SH	DEFINED	01	
IHOP CORP NEW	COM	449623107	2308	59975	SH	DEFINED	01	
IMC GLOBAL INC	COM	449669100	2340	235687	SH	DEFINED	01	
IMCO RECYCLING INC	COM	449681105	429	43332	SH	DEFINED	01	

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IMS HEALTH INC	COM	449934108	384	15446	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	1356	54531	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	2863	57150	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	146	2878	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	94	1885	SH	DEFINED	01
ITT EDUCATIONAL SVCS	COM	45068B109	6234	132727	SH	DEFINED	01
ITT EDUCATIONAL SVCS	COM	45068B109	99	2103	SH	DEFINED	01
IXIA.	COM	45071R109	1859	158800	SH	DEFINED	01
IXIA.	COM	45071R109	3	270	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	4816	81628	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	119	2010	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	79	1341	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	11420	153881	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	1160	15630	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	1559	21014	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	70472	951889	SH	DEFINED	01
ICON.	COM	45103T107	196	4500	SH	DEFINED	01
IDACORP INC	COM	451107106	4881	163154	SH	DEFINED	01
IDACORP INC	COM	451107106	262	8760	SH	DEFINED	01
IDACORP INC	COM	451107106	177	5900	SH	DEFINED	01
IDEX CORP	COM	45167R104	4300	103394	SH	DEFINED	01
IDEXX LABS INC	COM	45168D104	4827	104312	SH	DEFINED	01
ILEX ONCOLOGY INC.	COM	451923106	64	3010	SH	DEFINED	01
ILEX ONCOLOGY INC.	COM	451923106	1929	90778	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	359771	4287583	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	13521	161132	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	11923	142096	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	31440	375000	SH	DEFINED	01
ILOG SA - SPONS ADR	COM	452360100	590	48000	SH	DEFINED	01
IMATION CORP	COM	45245A107	835	23719	SH	DEFINED	01
IMCLONE SYSTEMS	COM	45245W109	68	1705	SH	DEFINED	01
IMAGISTICS INTL INC	COM	45247T104	2551	68038	SH	DEFINED	01
IMAGISTICS INTL INC	COM	45247T104	116	3100	SH	DEFINED	01
IMAGISTICS INTL INC	COM	45247T104	79	2100	SH	DEFINED	01
IMMUCOR INC.	COM	452526106	2500	122564	SH	DEFINED	01
IMMUCOR INC.	COM	452526106	2	105	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	3205	176010	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	117	6477	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	74	4074	SH	DEFINED	01
IMPAX LABORATORIES	COM	45256B101	66	4596	SH	DEFINED	01
IMPERIAL CHEM IN ADR.	COM	452704505	7064	493326	SH	DEFINED	01
INAMED CORP	COM	453235103	8458	175988	SH	DEFINED	01
INAMED CORP	COM	453235103	4	75	SH	DEFINED	01
INCO LIMITED.	COM	453258402	3380	84875	SH	DEFINED	01
INCYTE CORP	COM	45337C102	1381	201901	SH	DEFINED	01
INDEPENDENCE COMM BK	COM	453414104	95	2641	SH	DEFINED	01
INDEPENDENCE COMM BK	COM	453414104	70	1945	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	3660	129039	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	138	4891	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	89	3131	SH	DEFINED	01
INDEVUS PHARM	COM	454072109	51	8606	SH	DEFINED	01
INDIANA MICH POWER 6.3 PFD 7/	PRF	454889833	5421	52250	SH	DEFINED	01
IND MICH POWER PFD \$100 6.250	PRF	454889841	2065	20000	SH	DEFINED	01
INDIANA MICHIGAN PFD PWR 5.900	PRF	454889858	3302	32500	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	2359	79211	SH	DEFINED	01
INET TECH	COM	45662V105	37	3056	SH	DEFINED	01
INFINITY PROPERTY & CASUALTY	COM	45665Q103	716	21650	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	3304	320800	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	4	420	SH	DEFINED	01
INFORMATION HLDS INC	COM	456727106	1298	58725	SH	DEFINED	01
INFORTE CORP	COM	45677R107	779	94000	SH	DEFINED	01
INFOSYS TECHNOLOGI SPNR ADR RE	COM	456788108	8003	83886	SH	DEFINED	01

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INFOUSA INC	COM	456818301	242	32623	SH	DEFINED	01
INGRAM MICRO	COM	457153104	2159	135800	SH	DEFINED	01
INGRAM MICRO	COM	457153104	38	2400	SH	DEFINED	01
INPUT/OUTPUT INC	COM	457652105	650	144191	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	2592	137893	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	134	7134	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	85	4536	SH	DEFINED	01
INSITUFORM TECH INC	COM	457667103	1331	80678	SH	DEFINED	01
INSTINET GRP INC	COM	457750107	6981	1355600	SH	DEFINED	01
INSURANCE AUTO AUCTS	COM	457875102	423	32412	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	2247	78478	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	182	6350	SH	DEFINED	01
INSUR SERV OFFICE IN	COM	45806@109	839	11767	SH	DEFINED	01
INTEGRATED DEV TECH	COM	458118106	2322	135269	SH	DEFINED	01
INTEGRATED DEV TECH	COM	458118106	70	4099	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	3298	356491	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	132	14314	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	83	9003	SH	DEFINED	01
INTEGRATED CIRCUIT	COM	45811K208	29560	1037503	SH	DEFINED	01
INTEGRATED CIRCUIT	COM	45811K208	21311	748020	SH	DEFINED	01
INTEGRATED CIRCUIT	COM	45811K208	766	26900	SH	DEFINED	01
INTEGRATED SILICON SOLUTION	COM	45812P107	561	35820	SH	DEFINED	01
INTEL	COM	458140100	821919	25525377	SH	DEFINED	01
INTEL	COM	458140100	33156	1031160	SH	DEFINED	01
INTEL	COM	458140100	51686	1605184	SH	DEFINED	01
INTEL	COM	458140100	86147	2687307	SH	DEFINED	01
INTEL	COM	458140100	4118	127892	SH	DEFINED	01
INTER-TEL	COM	458372109	3207	128382	SH	DEFINED	01
INTER-TEL	COM	458372109	2	80	SH	DEFINED	01
INTERACTIVE DATA CORP	COM	45840J107	1659	100000	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	521699	15375735	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	24816	731471	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	1517	44725	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	34774	1024855	SH	DEFINED	01
INTERACTIVE WTS	WT	45840Q127	2	50	SH	DEFINED	01
INTERCHANGE FINL SVCS CP/NJ	COM	458447109	238	9384	SH	DEFINED	01
INTERFACE FLRNG SYS	COM	458665106	856	154825	SH	DEFINED	01
INTERDIGITAL COMM CO	COM	45866A105	1808	87600	SH	DEFINED	01
INTERDIGITAL COMM CO	COM	45866A105	3	140	SH	DEFINED	01
INTERGRAPH CORP.	COM	458683109	1358	56800	SH	DEFINED	01
INTERGRAPH CORP.	COM	458683109	4	170	SH	DEFINED	01
INTERLAND INC	COM	458727203	145	22300	SH	DEFINED	01
INTERMAGNETICS GENER	COM	458771102	1042	47030	SH	DEFINED	01
INTERMEDIA PIK PFD B 13.5% 3/0	PRF	458801404	0	3	SH	DEFINED	01
INTERMET CORP	COM	45881K104	402	74074	SH	DEFINED	01
INTERMUNE INC	COM	45884X103	93	4000	SH	DEFINED	01
International Aluminum Corp	COM	458884103	0	1	SH	DEFINED	01
INTEGRATED ALARM SERVICES GROU	COM	45890M109	1658	195000	SH	DEFINED	01
INTEGRATED ALARM SERVICES GROU	COM	45890M109	1729	203350	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	497400	5366858	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	16273	175624	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	39519	426404	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	59399	642636	SH	DEFINED	01
INTL FLAVORS & FRAG	COM	459506101	211	6039	SH	DEFINED	01
INTL FLAVORS & FRAG	COM	459506101	745	21331	SH	DEFINED	01
INTL GAME TECHNOLOGY	COM	459902102	300350	8413142	SH	DEFINED	01
INTL GAME TECHNOLOGY	COM	459902102	12035	337103	SH	DEFINED	01
INTL GAME TECHNOLOGY	COM	459902102	4204	117748	SH	DEFINED	01
INTL GAME TECH CVT	CONV BND	459902AL6	1672	2100000	PRN	DEFINED	01
INTL MULTIFOODS	COM	460043102	2276	126459	SH	DEFINED	01
INTERNATIONAL PAPER	COM	460146103	343398	7965641	SH	DEFINED	01
INTERNATIONAL PAPER	COM	460146103	10122	234909	SH	DEFINED	01

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INTERNATIONAL PAPER	COM	460146103	9648	223792	SH	DEFINED	01	0
INTERNATIONAL PAPER	COM	460146103	20179	468200	SH	DEFINED	01	1
INTERNATIONAL PAPER CVT	CONV BND	460146BM4	1591	2900000	PRN	DEFINED	01	
INTL RECTIFIER CORP	COM	460254105	1224	24770	SH	DEFINED	01	
INTL RECTIFIER CORP	COM	460254105	13660	276480	SH	DEFINED	01	0
INTL RECTIFIER CORP	COM	460254105	504	10200	SH	DEFINED	01	0
INTL SPEEDWAY	COM	460335201	115	2583	SH	DEFINED	01	
INTERNATIONAL STEEL GROUP	COM	460377104	2532	65000	SH	DEFINED	01	
INTERNATIONAL STEEL GROUP	COM	460377104	2723	70000	SH	DEFINED	01	1
INTERNET SECURITY SYS	COM	46060X107	3613	191956	SH	DEFINED	01	
INTERNET SECURITY SYS	COM	46060X107	4	190	SH	DEFINED	01	0
INTERPOOL INC	COM	46062R108	139	9616	SH	DEFINED	01	
INTERPORE INTER	COM	46062W107	464	35695	SH	DEFINED	01	
INTERPUBLIC GROUP	COM	460690100	8034	515096	SH	DEFINED	01	
INTERPUBLIC GROUP	COM	460690100	1494	95735	SH	DEFINED	01	0
INTERSIL CORPORATION	COM	46069S109	1162	46745	SH	DEFINED	01	
INTERSIL CORPORATION	COM	46069S109	51157	2058670	SH	DEFINED	01	0
INTERSIL CORPORATION	COM	46069S109	1909	76820	SH	DEFINED	01	0
INTERSTATE BAKERIES	COM	46072H108	1200	84341	SH	DEFINED	01	
INTERVOICE INC	COM	461142101	391	32940	SH	DEFINED	01	
INTERWOVEN INC	COM	46114T508	2687	212615	SH	DEFINED	01	
INTERWOVEN INC	COM	46114T508	64	5031	SH	DEFINED	01	0
INTERVIDEO INC	COM	46114Y101	1157	98500	SH	DEFINED	01	
INTRADO INC	COM	46117A100	993	45250	SH	DEFINED	01	
INTRADO INC	COM	46117A100	6	290	SH	DEFINED	01	0
INTUIT	COM	461202103	43327	818891	SH	DEFINED	01	
INTUIT	COM	461202103	33639	635798	SH	DEFINED	01	0
INTUIT	COM	461202103	4880	92248	SH	DEFINED	01	0
INVACARE CORP	COM	461203101	3525	87310	SH	DEFINED	01	
INTUITIVE SURGICAL INC	COM	46120E602	653	38228	SH	DEFINED	01	1
INVERESK RESEARCH GROUP	COM	461238107	791	32000	SH	DEFINED	01	
INVESTMENT TECH GRP	COM	46145F105	2248	139148	SH	DEFINED	01	
INVISION TECH INC..	COM	461851107	4922	146600	SH	DEFINED	01	
INVISION TECH INC..	COM	461851107	4	130	SH	DEFINED	01	0
INVITROGEN CORP	COM	46185R100	67676	966806	SH	DEFINED	01	
INVITROGEN CORP	COM	46185R100	3087	44083	SH	DEFINED	01	0
INVITROGEN CORP	COM	46185R100	3639	51981	SH	DEFINED	01	0
INVESTORS FINL SERV	COM	461915100	31289	814624	SH	DEFINED	01	
INVESTORS FINL SERV	COM	461915100	1928	50204	SH	DEFINED	01	0
INVESTORS FINL SERV	COM	461915100	1974	51400	SH	DEFINED	01	0
INVESTORS FINL SERV	COM	461915100	1938	50600	SH	DEFINED	01	1
INVESTORS ECON SYSTS	COM	461990103	0	2305	SH	DEFINED	01	0
IONICS	COM	462218108	1592	49991	SH	DEFINED	01	
IPASS INC	COM	46261V108	56	3500	SH	DEFINED	01	0
IRWIN FINANCIAL CORP	COM	464119106	8370	266596	SH	DEFINED	01	
IRWIN FINANCIAL CORP	COM	464119106	135	4310	SH	DEFINED	01	0
IRWIN FINANCIAL CORP	COM	464119106	94	2997	SH	DEFINED	01	0
ISHARES MSCI JAPAN I	COM	464286848	47074	4883200	SH	DEFINED	01	
MSCI EAFE I-SHARES	COM	464287465	24446	179076	SH	DEFINED	01	
ISHARES RUSS 2000 VL	COM	464287630	4985	31000	SH	DEFINED	01	
ISHARES RUSSELL 2000	COM	464287655	2437	22000	SH	DEFINED	01	
ISIS PHAMACEUTICALS	COM	464330109	242	37300	SH	DEFINED	01	
ISLE OF CAPRIS CASIN	COM	464592104	462	21502	SH	DEFINED	01	
ITRON INC	COM	465741106	1062	57835	SH	DEFINED	01	
IVAX	COM	465823102	1284	53766	SH	DEFINED	01	
IVILLAGE INC	COM	46588H105	1486	415000	SH	DEFINED	01	
IVILLAGE INC	COM	46588H105	79	22100	SH	DEFINED	01	0
IXYS CORPORATION	COM	46600W106	0	49	SH	DEFINED	01	1
J & J SNACK FOODS CO	COM	466032109	2068	54761	SH	DEFINED	01	
J & J SNACK FOODS CO	COM	466032109	3	80	SH	DEFINED	01	0
JDS UNIPHASE CORP	COM	46612J101	12801	3506654	SH	DEFINED	01	
JDS UNIPHASE CORP	COM	46612J101	795	218156	SH	DEFINED	01	0

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JDS UNIPHASE CORP	COM	46612J101	1926	527294	SH	DEFINED	01	0
JDA SOFTWARE GROUP I	COM	46612K108	1347	81580	SH	DEFINED	01	
J. JILL GROUP INC	COM	466189107	700	55095	SH	DEFINED	01	
JLG INDUSTRIES	COM	466210101	3746	245955	SH	DEFINED	01	
J P MORGAN CHASE	COM	46625H100	116677	3176609	SH	DEFINED	01	
J P MORGAN CHASE	COM	46625H100	349	9509	SH	DEFINED	01	0
J P MORGAN CHASE	COM	46625H100	18099	492764	SH	DEFINED	01	0
J P MORGAN CHASE	COM	46625H100	7641	208100	SH	DEFINED	01	1
J P MORGAN CHASE	COM	46625H100	1907	51921	SH	DEFINED	01	1
NORILSK NICKEL	COM	46626D108	4190	63000	SH	DEFINED	01	1
NORILSK NICKEL	COM	46626D108	811	12200	SH	DEFINED	01	1
J2 GLOBAL COMM INC.	COM	46626E205	3481	140505	SH	DEFINED	01	
J2 GLOBAL COMM INC.	COM	46626E205	58	2350	SH	DEFINED	01	0
JABIL CIRCUIT	COM	466313103	9001	318081	SH	DEFINED	01	
JABIL CIRCUIT	COM	466313103	2416	85400	SH	DEFINED	01	0
JABIL CIRCUIT	COM	466313103	1287	45484	SH	DEFINED	01	0
JABIL CIRCUIT	COM	466313103	71	2500	SH	DEFINED	01	1
JACK IN THE BOX INC	COM	466367109	7013	328324	SH	DEFINED	01	
JACOBS ENGR GROUP	COM	469814107	129	2691	SH	DEFINED	01	
JACUZZI BRANDS INC	COM	469865109	2738	386171	SH	DEFINED	01	
JACUZZI BRANDS INC	COM	469865109	152	21397	SH	DEFINED	01	0
JACUZZI BRANDS INC	COM	469865109	96	13589	SH	DEFINED	01	0
JAKKS PACIFIC INC	COM	47012E106	12328	936797	SH	DEFINED	01	
JANUS CAPITAL GROUP	COM	47102X105	3355	204485	SH	DEFINED	01	
JANUS CAPITAL GROUP	COM	47102X105	899	54798	SH	DEFINED	01	0
JARDEN CORP.	COM	471109108	2676	97864	SH	DEFINED	01	
JEFFERIES GROUP -NEW	COM	472319102	7641	231376	SH	DEFINED	01	
JEFFERIES GROUP -NEW	COM	472319102	227	6873	SH	DEFINED	01	0
JEFFERIES GROUP -NEW	COM	472319102	46	1386	SH	DEFINED	01	0
JEFFERSON BANCSHARES INC	COM	472375104	439	31900	SH	DEFINED	01	
JEFFERSON PILOT	COM	475070108	30239	597013	SH	DEFINED	01	
JEFFERSON PILOT	COM	475070108	1626	32109	SH	DEFINED	01	0
JEFFERSON PILOT	COM	475070108	168	3325	SH	DEFINED	01	1
JETBLUE AIRWAYS CORP	COM	477143101	131	4924	SH	DEFINED	01	
JETBLUE AIRWAYS CORP	COM	477143101	8	295	SH	DEFINED	01	0
JETBLUE AIRWAYS CORP	COM	477143101	4722	178447	SH	DEFINED	01	1
JO-ANN STORES INC	COM	47758P307	4004	196282	SH	DEFINED	01	
JOHNSON & JOHNSON	COM	478160104	287326	5561844	SH	DEFINED	01	
JOHNSON & JOHNSON	COM	478160104	14377	278279	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	35588	688878	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	106776	2070234	SH	DEFINED	01	1
JOHNSON CONTROLS	COM	478366107	3093	26634	SH	DEFINED	01	
JOHNSON CONTROLS	COM	478366107	1642	14135	SH	DEFINED	01	0
JOHNSON CONTROLS	COM	478366107	2389	20570	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	4275	121332	SH	DEFINED	01	
JONES APPAREL GROUP	COM	480074103	1037	29440	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	1031	29256	SH	DEFINED	01	0
JONES APPAREL CVT.	CONV BND	480081AD0	630	1140000	PRN	DEFINED	01	
JONES LANG LASALLE INC	COM	48020Q107	3959	191000	SH	DEFINED	01	
JOS A BANK CLOTHIERS INC	COM	480838101	319	9210	SH	DEFINED	01	
JOURNAL COMM INC - A	COM	481130102	2387	128800	SH	DEFINED	01	
JOURNAL REGISTER CO	COM	481138105	6812	329034	SH	DEFINED	01	
JOURNAL REGISTER CO	COM	481138105	147	7066	SH	DEFINED	01	0
JOURNAL REGISTER CO	COM	481138105	94	4565	SH	DEFINED	01	0
JOY GLOBAL INC	COM	481165108	5201	198900	SH	DEFINED	01	
JOY GLOBAL INC	COM	481165108	187	7162	SH	DEFINED	01	0
JOY GLOBAL INC	COM	481165108	126	4801	SH	DEFINED	01	0
JUNIPER	COM	48203R104	14289	764900	SH	DEFINED	01	
JUNIPER	COM	48203R104	978	52351	SH	DEFINED	01	0
JUNIPER	COM	48203R104	981	52495	SH	DEFINED	01	0
JUNIPER NETWORKS INC	CONV BND	48203RAA2	264	259000	PRN	DEFINED	01	0
KCS GROUP	COM	482434206	250	23650	SH	DEFINED	01	

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KLA-TENCOR CORP	COM	482480100	112580	1918896	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	3185	54283	SH	DEFINED	01 0
KLA-TENCOR CORP	COM	482480100	4290	73118	SH	DEFINED	01 0
KLA-TENCOR CORP	COM	482480100	70	1200	SH	DEFINED	01 1
KLA-TENCOR CORP	COM	482480100	487	8300	SH	DEFINED	01 1
K-SWISS	COM	482686102	6178	256824	SH	DEFINED	01
K-SWISS	COM	482686102	7	280	SH	DEFINED	01 0
KT CORP - SPON ADR	COM	48268K101	11984	628403	SH	DEFINED	01
K2 INC	COM	482732104	5870	385919	SH	DEFINED	01
K2 INC	COM	482732104	192	12620	SH	DEFINED	01 0
K2 INC	COM	482732104	123	8100	SH	DEFINED	01 0
KVH INDUSTRIES INC	COM	482738101	677	24640	SH	DEFINED	01
KV PHARMACEUTICAL CO - CL A	COM	482740206	655	25685	SH	DEFINED	01
KAMAN CORP	COM	483548103	884	69455	SH	DEFINED	01
KANSAS CITY SO	COM	485170302	2697	188348	SH	DEFINED	01
KAYDON CORP	COM	486587108	2047	79235	SH	DEFINED	01
KEANE INC	COM	486665102	115	7854	SH	DEFINED	01
KB HOME	COM	48666K109	4640	63972	SH	DEFINED	01
KB HOME	COM	48666K109	765	10545	SH	DEFINED	01 0
KB HOME	COM	48666K109	55	750	SH	DEFINED	01 1
KEITH COMPANIES INC	COM	487539108	2833	208000	SH	DEFINED	01
KEITHLEY INSTRUMENTS	COM	487584104	798	43625	SH	DEFINED	01
KELLOGG CO.	COM	487836108	18523	486422	SH	DEFINED	01
KELLOGG CO.	COM	487836108	2210	58037	SH	DEFINED	01 0
KELLOGG CO.	COM	487836108	3538	92919	SH	DEFINED	01 0
KELLWOOD	COM	488044108	9030	220248	SH	DEFINED	01
KELLWOOD	COM	488044108	198	4801	SH	DEFINED	01 0
KELLWOOD	COM	488044108	124	3029	SH	DEFINED	01 0
KELLY SERVICES	COM	488152208	48	1682	SH	DEFINED	01
KEMET CORP	COM	488360108	4509	329395	SH	DEFINED	01
KEMET CORP	COM	488360108	308	22484	SH	DEFINED	01 0
KEMET CORP	COM	488360108	89	6465	SH	DEFINED	01 0
KENNAMETAL INC	COM	489170100	1966	49451	SH	DEFINED	01
KENSEY NASH CORP	COM	490057106	956	41100	SH	DEFINED	01
KERR MCGEE	COM	492386107	42225	908226	SH	DEFINED	01
KERR MCGEE	COM	492386107	1068	22968	SH	DEFINED	01 0
KEY ENERGY SERVICES	COM	492914106	1001	97100	SH	DEFINED	01
KEYCORP NEW	COM	493267108	6027	205571	SH	DEFINED	01
KEYCORP NEW	COM	493267108	2820	96179	SH	DEFINED	01 0
KEYCORP NEW	COM	493267108	177	6050	SH	DEFINED	01 1
KEYNOTE SYSTEMS INC	COM	493308100	104	8700	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	17513	475906	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	1337	36331	SH	DEFINED	01 0
KILROY REALTY	COM	49427F108	3363	102672	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	58444	989050	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	2581	43670	SH	DEFINED	01 0
KIMBERLY CLARK	COM	494368103	6819	115390	SH	DEFINED	01 0
KIMBERLY CLARK	COM	494368103	3660	62000	SH	DEFINED	01 1
KINDER MORGAN INC	COM	49455P101	43820	741442	SH	DEFINED	01
KINDER MORGAN INC	COM	49455P101	4347	73545	SH	DEFINED	01 0
KINDER MORGAN INC	COM	49455P101	1664	28157	SH	DEFINED	01 0
KINDER MORGAN INC	COM	49455P101	33710	571599	SH	DEFINED	01 1
KINDER MORGAN MGMT.	COM	49455U100	0	1	SH	DEFINED	01
KINDRED HEALTHCARE	COM	494580103	1649	31710	SH	DEFINED	01
KING PHARMACEUTICAL	COM	495582108	238	15554	SH	DEFINED	01
KING PHARMACEUTICAL	COM	495582108	99	6494	SH	DEFINED	01 0
KING PHARMACEUTICAL	COM	495582108	838	54909	SH	DEFINED	01 0
KINROSS GOLD CORP	COM	496902206	1768	221310	SH	DEFINED	01
KINTERA INC	COM	49720P506	763	61550	SH	DEFINED	01
KIRBY CORP	COM	497266106	3067	87932	SH	DEFINED	01
KNIGHT RIDDER	COM	499040103	5583	72150	SH	DEFINED	01
KNIGHT RIDDER	COM	499040103	1192	15400	SH	DEFINED	01 0

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KNIGHT RIDDER	COM	499040103	1407	18187	SH	DEFINED	01	0
KNIGHT RIDDER	COM	499040103	10593	137000	SH	DEFINED	01	1
KNIGHT TRADING GRP.	COM	499063105	583	39817	SH	DEFINED	01	
KNIGHT TRANSPORTATION	COM	499064103	2843	110849	SH	DEFINED	01	
KNOWLEDGE MECHANICS	COM	49925M993	0	2611470	SH	DEFINED	01	
KOGER EQUITY PFD 8.5	PRF	500228309	1661	61500	SH	DEFINED	01	
KOHL'S CORP	COM	500255104	47124	1048621	SH	DEFINED	01	
KOHL'S CORP	COM	500255104	638	14205	SH	DEFINED	01	0
KOHL'S CORP	COM	500255104	3479	77410	SH	DEFINED	01	0
KOMAG INC	COM	500453204	865	59120	SH	DEFINED	01	
PHILIPS ELECTRON NYS	COM	500472303	976	33558	SH	DEFINED	01	
KOPIN	COM	500600101	2763	411730	SH	DEFINED	01	
KOPIN	COM	500600101	1183	176230	SH	DEFINED	01	0
KEPCO ADR (KEP US\$)	COM	500631106	376	36221	SH	DEFINED	01	
KORN FERRY INTL	COM	500643200	24	1825	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	4462	103647	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	4	90	SH	DEFINED	01	0
KRAFT FOODS INC - A	COM	50075N104	16452	510586	SH	DEFINED	01	
KRAFT FOODS INC - A	COM	50075N104	40	1230	SH	DEFINED	01	0
KRAFT FOODS INC - A	COM	50075N104	2645	82079	SH	DEFINED	01	1
KRISPY KREME DONUTS	COM	501014104	107	2927	SH	DEFINED	01	
KROGER CO.	COM	501044101	46664	2521017	SH	DEFINED	01	
KROGER CO.	COM	501044101	817	44090	SH	DEFINED	01	0
KROGER CO.	COM	501044101	3173	171446	SH	DEFINED	01	0
KROGER CO.	COM	501044101	188	10200	SH	DEFINED	01	1
KROLL INC	COM	501049100	3600	138481	SH	DEFINED	01	
KRONOS INC	COM	501052104	11625	293456	SH	DEFINED	01	
KRONOS INC	COM	501052104	408	10257	SH	DEFINED	01	0
KRONOS INC	COM	501052104	463	11700	SH	DEFINED	01	0
KRONOS WORLDWIDE INC	COM	50105F105	36	1619	SH	DEFINED	01	
KULICKE & SOFFA IND	COM	501242101	2024	140729	SH	DEFINED	01	
KULICKE & SOFFA IND	COM	501242101	1584	110200	SH	DEFINED	01	0
KULICKE & SOFFA CVT.	CONV BND	501242AE1	4080	4000000	PRN	DEFINED	01	0
KYPHON INC	COM	501577100	257	10338	SH	DEFINED	01	1
LKQ CORP	COM	501889208	628	35000	SH	DEFINED	01	
LNR PPTY CORP	COM	501940100	12514	252763	SH	DEFINED	01	
LSI LOGIC	COM	502161102	2840	320265	SH	DEFINED	01	
LSI LOGIC	COM	502161102	79	8950	SH	DEFINED	01	0
LSI LOGIC	COM	502161102	773	87079	SH	DEFINED	01	0
LTX CORP	COM	502392103	38	2545	SH	DEFINED	01	
L-3 COMMUNICATIONS	COM	502424104	6138	119499	SH	DEFINED	01	
L-3 COMMUNICATIONS	COM	502424104	25	482	SH	DEFINED	01	0
LA QUINTA CORP	COM	50419U202	330	51500	SH	DEFINED	01	
LA-Z-BOY INC	COM	505336107	3153	150265	SH	DEFINED	01	
LABOR READY INC	COM	505401208	6561	500834	SH	DEFINED	01	
LABOR READY INC	COM	505401208	5	380	SH	DEFINED	01	0
LAB CORP CVT	CONV BND	50540RAC6	782	1100000	PRN	DEFINED	01	
LABRANCHE & CO	COM	505447102	1440	123402	SH	DEFINED	01	
LACLEDE GROUP INC	COM	505597104	1536	53785	SH	DEFINED	01	
LAIDLAW INTERNATIONAL	COM	50730R102	722	52220	SH	DEFINED	01	
LAM RESEARCH CORP	COM	512807108	422	13045	SH	DEFINED	01	
LAM RESEARCH CORP	COM	512807108	425	13163	SH	DEFINED	01	0
LAM RESEARCH CORP	COM	512807108	25	788	SH	DEFINED	01	0
LAM RESEARCH CORP	COM	512807108	5899	182566	SH	DEFINED	01	1
LAMAR ADVERTISING.	COM	512815101	107	2860	SH	DEFINED	01	
LAMAR ADVERTISING.	COM	512815101	18	486	SH	DEFINED	01	0
LAMAR ADVERTISING.	COM	512815101	23118	619800	SH	DEFINED	01	1
LANCASTER COLONY COR	COM	513847103	1952	43235	SH	DEFINED	01	
LANCE INC	COM	514606102	1232	81983	SH	DEFINED	01	
LANDAMERICA FINL	COM	514936103	3552	67962	SH	DEFINED	01	
LANDRY'S RESTAURANTS	COM	51508L103	2082	80944	SH	DEFINED	01	
LANDSTAR SYSTEM INC	COM	515098101	6780	178243	SH	DEFINED	01	

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LANDSTAR SYSTEM INC	COM	515098101	145	3800	SH	DEFINED	01	0
LASALLE HOTEL PROPERTIES	COM	517942108	512	27605	SH	DEFINED	01	
LATTICE SEMICONDUCTR	COM	518415104	53	5475	SH	DEFINED	01	
ESTEE LAUDER	COM	518439104	71	1809	SH	DEFINED	01	
ESTEE LAUDER	COM	518439104	3935	100400	SH	DEFINED	01	1
LAWSON PRODUCTS	COM	520776105	887	26721	SH	DEFINED	01	
LAWSON SOFTWARE	COM	520780107	2037	247500	SH	DEFINED	01	
LAWSON SOFTWARE	COM	520780107	134	16311	SH	DEFINED	01	0
LAWSON SOFTWARE	COM	520780107	83	10028	SH	DEFINED	01	0
LEAR CORP	COM	521865105	1758	28656	SH	DEFINED	01	
LEAR CORP	COM	521865105	3278	53450	SH	DEFINED	01	0
LEAR CORP	COM	521865105	62	1000	SH	DEFINED	01	1
LEAR CORP CVT	CONV BND	521865AG0	1616	3100000	PRN	DEFINED	01	
LEAPFROG ENTERPRISES.	COM	52186N106	473	17840	SH	DEFINED	01	
LECG CORP	COM	523234102	1739	75950	SH	DEFINED	01	
LECG CORP	COM	523234102	2	100	SH	DEFINED	01	0
LEE ENTERPRISES INC	COM	523768109	1491	34164	SH	DEFINED	01	
LEE ENTERPRISES INC	COM	523768109	3056	70000	SH	DEFINED	01	1
LEGGETT & PLATT	COM	524660107	5379	248664	SH	DEFINED	01	
LEGGETT & PLATT	COM	524660107	945	43711	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	60377	782289	SH	DEFINED	01	
LEGG MASON INC	COM	524901105	123369	1598471	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	8523	110432	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	46	600	SH	DEFINED	01	1
LEHMAN BROS HOLDINGS	COM	524908100	30407	393758	SH	DEFINED	01	
LEHMAN BROS HOLDINGS	COM	524908100	515	6660	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS	COM	524908100	6426	83214	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS	COM	524908100	224	2900	SH	DEFINED	01	1
LENNAR CORP	COM	526057104	1202	12526	SH	DEFINED	01	
LENNAR CORP	COM	526057104	70	731	SH	DEFINED	01	0
LENNAR CORP	COM	526057104	253	2600	SH	DEFINED	01	1
LENNAR CORP CL B	COM	526057302	84	920	SH	DEFINED	01	
LENNOX INTL	COM	526107107	3667	219514	SH	DEFINED	01	
LEUCADIA NATL CORP	COM	527288104	5785	125480	SH	DEFINED	01	
LEUCADIA NATL CORP	COM	527288104	12	251	SH	DEFINED	01	0
LEVEL 3 COMM	COM	52729N100	22	3908	SH	DEFINED	01	0
LEXAR MEDIA INC.	COM	52886P104	5212	299025	SH	DEFINED	01	
LEXAR MEDIA INC.	COM	52886P104	251	14380	SH	DEFINED	01	0
LEXICON GENETICS INC.	COM	528872104	1656	281200	SH	DEFINED	01	
LEXINGTON CORP PPTYS TR	COM	529043101	3832	189830	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	18175	231124	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	2339	29744	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	27398	349200	SH	DEFINED	01	1
LIBBEY	COM	529898108	1200	42165	SH	DEFINED	01	
LIBERTY CORP S C.	COM	530370105	462	10213	SH	DEFINED	01	
LIBERTY CORP S C.	COM	530370105	109	2426	SH	DEFINED	01	0
LIBERTY CORP S C.	COM	530370105	77	1696	SH	DEFINED	01	0
LIBERTY MEDIA / MOTO	CONV BND	530715AN1	1675	2000000	PRN	DEFINED	01	
LIBERTY MEDIA (VIA.B CVT	CONV BND	530715AR2	1664	1600000	PRN	DEFINED	01	
LIBERTY MEDIA	COM	530718105	63779	5363978	SH	DEFINED	01	
LIBERTY MEDIA	COM	530718105	3742	314750	SH	DEFINED	01	0
LIBERTY MEDIA	COM	530718105	5999	506700	SH	DEFINED	01	1
LIBERTY MEDIA/TWX CVT	CONV BND	530718AF2	1652	1400000	PRN	DEFINED	01	
LIBERTY PROPERTY TRU.	COM	531172104	151	3890	SH	DEFINED	01	
LIFECCELL CORP	COM	531927101	2	370	SH	DEFINED	01	0
LIFELINE SYSTEMS INC	COM	532192101	237	12459	SH	DEFINED	01	
LIFEPOINT HOSP INC	COM	53219L109	1000	33929	SH	DEFINED	01	
LIGAND PHARM.	COM	53220K207	1478	100579	SH	DEFINED	01	
LIGAND PHARM.	COM	53220K207	73	5000	SH	DEFINED	01	1
LIGHTBRIDGE INC	COM	532226107	3109	341700	SH	DEFINED	01	
ELI LILLY	COM	532457108	56475	802980	SH	DEFINED	01	
ELI LILLY	COM	532457108	3031	43090	SH	DEFINED	01	0

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ELI LILLY	COM	532457108	18007	256044	SH	DEFINED	01	0
ELI LILLY	COM	532457108	24294	345528	SH	DEFINED	01	1
LIMITED BRANDS INC	COM	532716107	42861	2377144	SH	DEFINED	01	
LIMITED BRANDS INC	COM	532716107	2138	118578	SH	DEFINED	01	0
LIN TV CORP	COM	532774106	23684	917600	SH	DEFINED	01	
LIN TV CORP	COM	532774106	106	4100	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	80746	2688819	SH	DEFINED	01	
LINCARE HOLDINGS INC	COM	532791100	47887	1594686	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	3638	121155	SH	DEFINED	01	0
LINCOLN ELECTRIC HLD	COM	533900106	4198	169663	SH	DEFINED	01	
LINCOLN NAT	COM	534187109	52505	1300629	SH	DEFINED	01	
LINCOLN NAT	COM	534187109	2275	56368	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	3502	86743	SH	DEFINED	01	0
LINDSAY MANUFACTURIN	COM	535555106	3473	137561	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	1447	34387	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	939	22324	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	3095	73567	SH	DEFINED	01	0
LINEN & THINGS	COM	535679104	8176	271808	SH	DEFINED	01	
LINK ENERGY LLC	COM	535763106	13496	1999454	SH	DEFINED	01	
LINK ENERGY LLC	COM	535763106	2647	392040	SH	DEFINED	01	0
LIONBRIDGE TECHNOLOGIES INC.	COM	536252109	4002	416437	SH	DEFINED	01	
LIZ CLAIBORNE	COM	539320101	1968	55490	SH	DEFINED	01	
LIZ CLAIBORNE	COM	539320101	881	24854	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	226	6400	SH	DEFINED	01	1
LLOYDS TSB GROUP ADR	COM	539439109	4616	141800	SH	DEFINED	01	
LOJACK CORPORATION	COM	539451104	109	13472	SH	DEFINED	01	
LOCAL FINANCIAL CORP	COM	539553107	366	17537	SH	DEFINED	01	
LOCKHEED MARTIN CORP	COM	539830109	146429	2848801	SH	DEFINED	01	
LOCKHEED MARTIN CORP	COM	539830109	7717	150120	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	5277	102668	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	1932	37600	SH	DEFINED	01	1
LOEWS CORP	COM	540424108	97306	1967756	SH	DEFINED	01	
LOEWS CORP	COM	540424108	1068	21600	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	6039	122115	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	824	16646	SH	DEFINED	01	1
LOEWS CORP - CAROLINA GROUP	COM	540424207	941	37283	SH	DEFINED	01	0
LONE STAR STEAK HS	COM	542307103	3452	148946	SH	DEFINED	01	
LONE STAR STEAK HS	COM	542307103	102	4440	SH	DEFINED	01	0
LONE STAR STEAK HS	COM	542307103	65	2789	SH	DEFINED	01	0
LONE STAR TECHNOLOG	COM	542312103	1287	80569	SH	DEFINED	01	
LONGS DRUG STORES	COM	543162101	45	1819	SH	DEFINED	01	
LONGVIEW FIBRE WASH	COM	543213102	31	2479	SH	DEFINED	01	
LOUISIANA PAC.	COM	546347105	1199	67102	SH	DEFINED	01	
LOUISIANA PAC.	COM	546347105	99	5560	SH	DEFINED	01	0
LOUISIANA PAC.	COM	546347105	431	24116	SH	DEFINED	01	0
LOUISVILLE G&E PFD \$5.875 7-15	PRF	546676800	1154	11400	SH	DEFINED	01	
LOWES COMPANIES	COM	548661107	8375	151208	SH	DEFINED	01	
LOWES COMPANIES	COM	548661107	2094	37805	SH	DEFINED	01	0
LOWES COMPANIES	COM	548661107	9940	179455	SH	DEFINED	01	0
LOWES COMPANIES	COM	548661107	769	14000	SH	DEFINED	01	1
LOWES CORP CVT	CONV BND	548661CF2	824	900000	PRN	DEFINED	01	
LOWES CORP CVT	CONV BND	548661CF2	915	1000000	PRN	DEFINED	01	0
LUBRIZOL CORP	COM	549271104	81	2502	SH	DEFINED	01	
LUBRIZOL CORP	COM	549271104	69	2100	SH	DEFINED	01	1
LUCENT TECHNOLOGIES	COM	549463107	6883	2424096	SH	DEFINED	01	
LUCENT TECHNOLOGIES	COM	549463107	60	21000	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	COM	549463107	2942	1035660	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	COM	549463107	52	18100	SH	DEFINED	01	1
LUCENT CVT	CONV BND	549463AH0	827	700000	PRN	DEFINED	01	
LYDALL INC	COM	550819106	2194	215301	SH	DEFINED	01	
WILLIAM LYON HOMES	COM	552074106	265	4224	SH	DEFINED	01	
LYONDELL CHEMICAL CO	COM	552078107	50222	2963029	SH	DEFINED	01	

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LYONDELL CHEMICAL CO	COM	552078107	6611	390060	SH	DEFINED	01	0
M&F WORLDWIDE CORP	COM	552541104	288	21511	SH	DEFINED	01	
M&T BK CORP	COM	55261F104	1949	19827	SH	DEFINED	01	
MAF BANCORP	COM	55261R108	7080	168966	SH	DEFINED	01	
MAF BANCORP	COM	55261R108	137	3262	SH	DEFINED	01	0
MAF BANCORP	COM	55261R108	87	2067	SH	DEFINED	01	0
MBIA INC	COM	55262C100	15088	254698	SH	DEFINED	01	
MBIA INC	COM	55262C100	1487	25100	SH	DEFINED	01	0
MBIA INC	COM	55262C100	1962	33129	SH	DEFINED	01	0
MBIA INC	COM	55262C100	159	2700	SH	DEFINED	01	1
MBNA	COM	55262L100	215721	8680870	SH	DEFINED	01	
MBNA	COM	55262L100	11689	470419	SH	DEFINED	01	0
MBNA	COM	55262L100	7847	315757	SH	DEFINED	01	0
MBNA	COM	55262L100	1856	75100	SH	DEFINED	01	1
MB FINANCIAL INC	COM	55264U108	206	5646	SH	DEFINED	01	
MDC HOLDINGS INC	COM	552676108	5681	88073	SH	DEFINED	01	
MDU RESOURCES GROUP	COM	552690109	29179	1225496	SH	DEFINED	01	
MEMC ELECTRONIC MAT.	COM	552715104	9770	1015585	SH	DEFINED	01	
MEMC ELECTRONIC MAT.	COM	552715104	1194	124095	SH	DEFINED	01	0
MFA MORTGAGE INVESTMENTS INC.	COM	55272X102	1224	125482	SH	DEFINED	01	
MGE ENERGY INC.	COM	55277P104	732	23222	SH	DEFINED	01	
MGIC INVESTMENT CORP	COM	552848103	26937	473074	SH	DEFINED	01	
MGIC INVESTMENT CORP	COM	552848103	1276	22407	SH	DEFINED	01	0
MGIC INVESTMENT CORP	COM	552848103	154	2700	SH	DEFINED	01	1
MGIC INVESTMENT CORP	COM	552848103	396	6947	SH	DEFINED	01	1
MGI PHARM	COM	552880106	5257	127758	SH	DEFINED	01	
MGI PHARM	COM	552880106	3	80	SH	DEFINED	01	0
MGI PHARM	COM	552880106	1675	40735	SH	DEFINED	01	1
MGM MIRAGE	COM	552953101	23106	614364	SH	DEFINED	01	
MGM MIRAGE	COM	552953101	2051	54557	SH	DEFINED	01	0
MIM CORP	COM	553044108	75	10626	SH	DEFINED	01	
M/I SCHOTTENSTEIN HM	COM	55305B101	2614	66932	SH	DEFINED	01	
M/I SCHOTTENSTEIN HM	COM	55305B101	104	2681	SH	DEFINED	01	0
M/I SCHOTTENSTEIN HM	COM	55305B101	68	1754	SH	DEFINED	01	0
MKS INSTRUMENT INC	COM	55306N104	2248	77500	SH	DEFINED	01	
MMO2 PLC ADR	COM	55309W101	1018	74500	SH	DEFINED	01	
MPS GROUP INC	COM	553409103	2877	307740	SH	DEFINED	01	
MPS GROUP INC	COM	553409103	124	13137	SH	DEFINED	01	0
MPS GROUP INC	COM	553409103	83	8875	SH	DEFINED	01	0
MRV COMMUNICATIONS	COM	553477100	303	80510	SH	DEFINED	01	
MRO SOFTWARE INC	COM	55347W105	3083	229050	SH	DEFINED	01	
MRO SOFTWARE INC	COM	55347W105	1175	87285	SH	DEFINED	01	0
MSC.SOFTWARE CORP	COM	553531104	441	46620	SH	DEFINED	01	
MTS SYSTEMS CORP..	COM	553777103	331	17206	SH	DEFINED	01	
MTC TECHNOLOGIES INC	COM	55377A106	6017	186736	SH	DEFINED	01	
MTC TECHNOLOGIES INC	COM	55377A106	2	70	SH	DEFINED	01	0
MACDERMID INC	COM	554273102	8468	247295	SH	DEFINED	01	
MACDERMID INC	COM	554273102	162	4739	SH	DEFINED	01	0
MACDERMID INC	COM	554273102	110	3208	SH	DEFINED	01	0
MACERICH CO.	COM	554382101	129	2908	SH	DEFINED	01	
MACK-CALI REALTY.	COM	554489104	118	2830	SH	DEFINED	01	
MACROVISION CORP	COM	555904101	4029	178351	SH	DEFINED	01	
MACROVISION CORP	COM	555904101	4	190	SH	DEFINED	01	0
MACROVISION CORP	COM	555904101	6251	275000	SH	DEFINED	01	1
MACRO MEDIA	COM	556100105	1238	69408	SH	DEFINED	01	
MACRO MEDIA	COM	556100105	1349	75600	SH	DEFINED	01	0
STEVEN MADDEN LTD.	COM	556269108	3715	182100	SH	DEFINED	01	
MAGMA DESIGN AUTOMAT	COM	559181102	10453	447850	SH	DEFINED	01	
MAGMA DESIGN AUTOMAT	COM	559181102	380	16240	SH	DEFINED	01	0
MAGMA DESIGN AUTOMAT	COM	559181102	439	18800	SH	DEFINED	01	0
MAGNA ENTERTAINMENT	COM	559211107	254	50000	SH	DEFINED	01	
MAGNETEK INC	COM	559424106	594	90046	SH	DEFINED	01	

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MAIN STREET BANKS INC	COM	56034R102	1187	44791	SH	DEFINED	01
MANDALAY RESORT GRP	COM	562567107	193	4315	SH	DEFINED	01
MANHATTAN ASS	COM	562750109	10715	387662	SH	DEFINED	01
MANHATTAN ASS	COM	562750109	161	5802	SH	DEFINED	01
MANHATTAN ASS	COM	562750109	5007	181208	SH	DEFINED	01
MANITOWOC CO.	COM	563571108	2444	78331	SH	DEFINED	01
MANOR CARE INC	COM	564055101	2456	71052	SH	DEFINED	01
MANOR CARE INC	COM	564055101	100	2885	SH	DEFINED	01
MANOR CARE INC	COM	564055101	702	20304	SH	DEFINED	01
MANPOWER INC-WIS	COM	56418H100	37602	798702	SH	DEFINED	01
MANPOWER INC-WIS	COM	56418H100	299	6350	SH	DEFINED	01
MANTECH INTL CORP-A.	COM	564563104	3275	131295	SH	DEFINED	01
MAPICS INC.	COM	564910107	1780	136000	SH	DEFINED	01
MANUGISTICS GROUP IN	COM	565011103	16132	2581165	SH	DEFINED	01
MANUGISTICS GROUP IN	COM	565011103	4237	677380	SH	DEFINED	01
MANUGISTICS GROUP IN	COM	565011103	1121	179300	SH	DEFINED	01
MAP INFO	COM	565105103	436	43286	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	54324	1641652	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	78	2368	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	2355	71167	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	190	5700	SH	DEFINED	01
MARCUS CORP	COM	566330106	1518	92551	SH	DEFINED	01
MARINEMAX INC.	COM	567908108	471	24250	SH	DEFINED	01
MARKEL CORP	COM	570535104	507	2000	SH	DEFINED	01
MARKETSOFT CVT PFD	CONV PRF	570620XX7	1024	2049180	SH	DEFINED	01
MARLIN BUSINESS SERVICES INC	COM	571157106	1747	100400	SH	DEFINED	01
MARS INC PFD SER G.	PRF	571650993	0	7140000	SH	DEFINED	01
MARS INC. C CVT PFD	CONV PRF	571650XX3	0	2702703	SH	DEFINED	01
MARS INC D CVT PFD	CONV PRF	571650XY1	0	4761905	SH	DEFINED	01
MARS INC, FLORIDA	CONV BND	571650XZ8	0	2000000	PRN	DEFINED	01
MARSH MCLENNAN CO	COM	571748102	233767	4881354	SH	DEFINED	01
MARSH MCLENNAN CO	COM	571748102	9100	190069	SH	DEFINED	01
MARSH MCLENNAN CO	COM	571748102	6902	144129	SH	DEFINED	01
MARSH MCLENNAN CO	COM	571748102	2982	62400	SH	DEFINED	01
MARSHALL & ILSLEY	COM	571834100	559	14611	SH	DEFINED	01
MARSHALL & ILSLEY	COM	571834100	1972	51550	SH	DEFINED	01
MARRIOTT INTL CL A	COM	571903202	225008	4870268	SH	DEFINED	01
MARRIOTT INTL CL A	COM	571903202	5394	116815	SH	DEFINED	01
MARRIOTT INTL CL A	COM	571903202	3513	76046	SH	DEFINED	01
MARTEK BIOSCIENCES.	COM	572901106	5114	78698	SH	DEFINED	01
MARTEK BIOSCIENCES.	COM	572901106	843	12970	SH	DEFINED	01
MARTEK BIOSCIENCES.	COM	572901106	14798	227662	SH	DEFINED	01
MARTHA STEWART LIVING CL A	COM	573083102	2419	245527	SH	DEFINED	01
MARTIN MARIETTA MATE	COM	573284106	45454	967733	SH	DEFINED	01
MARTIN MARIETTA MATE	COM	573284106	1654	35197	SH	DEFINED	01
MARTIN MARIETTA MATE	COM	573284106	1827	38900	SH	DEFINED	01
MARTIN MARIETTA MATE	COM	573284106	100	2100	SH	DEFINED	01
MARVEL ENTERPRISES INC.	COM	57383M108	203	6962	SH	DEFINED	01
MARVEL ENTERPRISES INC.	COM	57383M108	71	2450	SH	DEFINED	01
MASCO CORP	COM	574599106	17720	646468	SH	DEFINED	01
MASCO CORP	COM	574599106	80	2931	SH	DEFINED	01
MASCO CORP	COM	574599106	2923	106638	SH	DEFINED	01
MASCO CORP	COM	574599106	5159	188400	SH	DEFINED	01
MASCO CVT	CONV BND	574599AW6	1540	3500000	PRN	DEFINED	01
MASCO CVT	CONV BND	574599AW6	660	1500000	PRN	DEFINED	01
MASSEY ENERGY CO	COM	576206106	6729	323529	SH	DEFINED	01
MASTEC INC..	COM	576323109	782	52744	SH	DEFINED	01
MATERIAL SCIENCES	COM	576674105	405	40017	SH	DEFINED	01
MATRIX SERVICES CO.	COM	576853105	1318	72600	SH	DEFINED	01
MATTEL INC.	COM	577081102	62400	3238269	SH	DEFINED	01
MATTEL INC.	COM	577081102	9220	478453	SH	DEFINED	01
MATTEL INC.	COM	577081102	1921	99675	SH	DEFINED	01

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MATTEL INC.	COM	577081102	31063	1611975	SH	DEFINED	01	1
MATTHEWS INTL CORP.	COM	577128101	681	23000	SH	DEFINED	01	
MAXTOR CORP	COM	577729205	2058	185390	SH	DEFINED	01	
MAXIM INTEGRATED	COM	57772K101	254916	5118806	SH	DEFINED	01	
MAXIM INTEGRATED	COM	57772K101	84759	1702182	SH	DEFINED	01	0
MAXIM INTEGRATED	COM	57772K101	11529	231494	SH	DEFINED	01	0
MAXIM INTEGRATED	COM	57772K101	2281	46000	SH	DEFINED	01	1
MAXWELL SHOE INC - A	COM	577766108	16614	979025	SH	DEFINED	01	
MAXWELL SHOE INC - A	COM	577766108	84	4929	SH	DEFINED	01	0
MAXWELL SHOE INC - A	COM	577766108	51	2987	SH	DEFINED	01	0
MAY DEPT STORES	COM	577778103	16111	554217	SH	DEFINED	01	
MAY DEPT STORES	COM	577778103	297	10200	SH	DEFINED	01	0
MAY DEPT STORES	COM	577778103	3042	104672	SH	DEFINED	01	0
MAY DEPT STORES	COM	577778103	178	6200	SH	DEFINED	01	1
MAVERICK TUBE CORP	COM	577914104	4972	258302	SH	DEFINED	01	
MAXIMUS INC	COM	577933104	14590	372882	SH	DEFINED	01	
MAXIMUS INC	COM	577933104	945	24150	SH	DEFINED	01	0
MAYTAG CO	COM	578592107	763	27415	SH	DEFINED	01	
MAYTAG CO	COM	578592107	498	17887	SH	DEFINED	01	0
MCCLATCHY CO HOLDING	COM	579489105	1789	26000	SH	DEFINED	01	
MCCORMICK & CO	COM	579780206	270	8950	SH	DEFINED	01	
MCCORMICK & CO	COM	579780206	951	31600	SH	DEFINED	01	0
MCCORMICK & CO	COM	579780206	6295	209350	SH	DEFINED	01	1
MCDATA CORP - CL B	COM	580031102	14382	1509134	SH	DEFINED	01	
MCDATA CORP - CL B	COM	580031102	928	97312	SH	DEFINED	01	0
MCDATA CORP - CL B	COM	580031102	1003	105200	SH	DEFINED	01	0
MCDATA CORPORATION-A	COM	580031201	1553	163047	SH	DEFINED	01	
MCDATA CORPORATION-A	COM	580031201	113	11850	SH	DEFINED	01	0
MCDERMOTT INTL	COM	580037109	36865	3084901	SH	DEFINED	01	
MCDERMOTT INTL	COM	580037109	239	20000	SH	DEFINED	01	0
MCDONALDS	COM	580135101	221088	8904039	SH	DEFINED	01	
MCDONALDS	COM	580135101	4570	184133	SH	DEFINED	01	0
MCDONALDS	COM	580135101	8047	324066	SH	DEFINED	01	0
MCDONALDS	COM	580135101	282	11400	SH	DEFINED	01	1
MCDONALDS	COM	580135101	2193	88285	SH	DEFINED	01	1
MCGRAW-HILL COS INC	COM	580645109	17919	256285	SH	DEFINED	01	
MCGRAW-HILL COS INC	COM	580645109	70	1002	SH	DEFINED	01	0
MCGRAW-HILL COS INC	COM	580645109	3090	44189	SH	DEFINED	01	0
MCGRAW-HILL COS INC	COM	580645109	4331	62000	SH	DEFINED	01	1
MCKESSON CORP	COM	58155Q103	77545	2411201	SH	DEFINED	01	
MCKESSON CORP	COM	58155Q103	11414	354905	SH	DEFINED	01	0
MCKESSON CORP	COM	58155Q103	2134	66345	SH	DEFINED	01	0
MCLEODUSA INC ESCROW	COM	582266995	0	2746	SH	DEFINED	01	
MEADE INSTRUMENTS	COM	583062104	193	55981	SH	DEFINED	01	
MEADWESTVACO CORP	COM	583334107	385	12936	SH	DEFINED	01	
MEADWESTVACO CORP	COM	583334107	1358	45658	SH	DEFINED	01	0
MEADWESTVACO CORP	COM	583334107	166	5600	SH	DEFINED	01	1
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	28209	829932	SH	DEFINED	01	
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	104	3079	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	2092	61553	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	562	16515	SH	DEFINED	01	1
MEDIA GENERAL	COM	584404107	5477	84143	SH	DEFINED	01	
MEDICAL STAFFING NTWK HOLD	COM	58463F104	3268	298415	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	1800	61109	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	200	6800	SH	DEFINED	01	0
MEDICINES COMPANY	COM	584688105	408	13824	SH	DEFINED	01	1
MEDICIS PHARMACEUTIC	COM	584690309	6604	92627	SH	DEFINED	01	
MEDICIS PHARMACEUTIC	COM	584690309	6973	97800	SH	DEFINED	01	0
MEDICIS PHARMACEUTIC	COM	584690309	250	3500	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	36796	1448658	SH	DEFINED	01	
MEDIMMUNE INC \	COM	584699102	15017	591316	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	3268	128679	SH	DEFINED	01	0

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MEDIMMUNE INC \	COM	584699102	49648	1955400	SH	DEFINED	01	1
MEDTRONIC	COM	585055106	446532	9186022	SH	DEFINED	01	
MEDTRONIC	COM	585055106	18571	382049	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	15153	311726	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	13289	273640	SH	DEFINED	01	1
MEDTRONIC CVT	CONV BND	585055AB2	2355	2300000	PRN	DEFINED	01	
MEDTRONIC CVT	CONV BND	585055AB2	1024	1000000	PRN	DEFINED	01	0
MELLON FINANCIAL COR	COM	58551A108	18360	571775	SH	DEFINED	01	
MELLON FINANCIAL COR	COM	58551A108	14	430	SH	DEFINED	01	0
MELLON FINANCIAL COR	COM	58551A108	3145	97949	SH	DEFINED	01	0
MEMBER WORKS	COM	586002107	1128	41543	SH	DEFINED	01	
MENS WEARHOUSE INC	COM	587118100	4323	172782	SH	DEFINED	01	
MENTOR CORP MN	COM	587188103	3126	129920	SH	DEFINED	01	
MENTOR GRAPHIC	COM	587200106	1080	74311	SH	DEFINED	01	
MENTOR GRAPHIC	COM	587200106	2	140	SH	DEFINED	01	0
MERCANTILE BANKSHARE	COM	587405101	176	3864	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	135562	2934253	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	52	1115	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	23486	508367	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	66355	1436686	SH	DEFINED	01	1
MERCK & CO. INC.	COM	589331107	5339	115576	SH	DEFINED	01	1
MERCURY COMP SYS INC	COM	589378108	1474	59189	SH	DEFINED	01	
MERCURY COMP SYS INC	COM	589378108	2	65	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	44850	922087	SH	DEFINED	01	
MERCURY INTERACTIVE	COM	589405109	43688	898205	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	3140	64561	SH	DEFINED	01	0
MEREDITH CORP	COM	589433101	158	3236	SH	DEFINED	01	
MEREDITH CORP	COM	589433101	558	11428	SH	DEFINED	01	0
MERIDIAN BIOSCIENCE INC	COM	589584101	74	7178	SH	DEFINED	01	
MERISTAR HOSPITALITY	COM	58984Y103	1599	245600	SH	DEFINED	01	
MERISTAR HOSPITALITY	COM	58984Y103	2816	432630	SH	DEFINED	01	0
MERIT MEDICAL SYSTEMS INC.	COM	589889104	1953	87734	SH	DEFINED	01	
MERIDIAN GOLD.	COM	589975101	4372	299200	SH	DEFINED	01	
MERITAGE CORP.	COM	59001A102	254	3829	SH	DEFINED	01	
MERIX CORP	COM	590049102	550	22420	SH	DEFINED	01	
MERRILL LYNCH & CO	COM	590188108	142235	2425116	SH	DEFINED	01	
MERRILL LYNCH & CO	COM	590188108	10184	173622	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	14908	254190	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	14725	251194	SH	DEFINED	01	1
MERRILL LYNCH CVT.	CONV BND	590188A73	2372	2300000	PRN	DEFINED	01	
MESA AIR	COM	590479101	2426	193821	SH	DEFINED	01	
MET-PRO CORP	COM	590876306	592	36666	SH	DEFINED	01	
METAL MANAGEMENT INC	COM	591097209	69	1870	SH	DEFINED	01	0
METAL MANAGEMENT INC	COM	591097209	44	1200	SH	DEFINED	01	0
METHANEX CORP	COM	59151K108	255	22729	SH	DEFINED	01	
METHODE ELEC	COM	591520200	1229	100461	SH	DEFINED	01	
METLIFE INC	COM	59156R108	14273	423914	SH	DEFINED	01	
METLIFE INC	COM	59156R108	5854	173863	SH	DEFINED	01	0
METLIFE INC	COM	59156R108	7596	225650	SH	DEFINED	01	1
METLIFE INC	COM	59156R108	42	1262	SH	DEFINED	01	1
METRIS COMPANIES INC	COM	591598107	1908	429800	SH	DEFINED	01	
METRIS COMPANIES INC	COM	591598107	815	183600	SH	DEFINED	01	0
METRO GOLDWYN MAYER	COM	591610100	2900	169682	SH	DEFINED	01	
METRO ONE TELECO INC	COM	59163F105	231	89134	SH	DEFINED	01	
METROCALL HOLDINGS INC	COM	59164X105	10755	147330	SH	DEFINED	01	0
METROCALL HOLDING PFD 15% 12/3	PRF	59164X204	42	3665	SH	DEFINED	01	0
METROLOGIC.	COM	591676101	1571	58200	SH	DEFINED	01	
METROLOGIC.	COM	591676101	4	160	SH	DEFINED	01	0
MICHAELS STORES INC	COM	594087108	144	3253	SH	DEFINED	01	
MICHAELS STORES INC	COM	594087108	67	1506	SH	DEFINED	01	0
MICREL	COM	594793101	2256	144733	SH	DEFINED	01	
MICREL	COM	594793101	3	210	SH	DEFINED	01	0

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MICROS SYSTEMS	COM	594901100	2214	51061	SH	DEFINED	01
MICROSOFT	COM	594918104	1381899	50177844	SH	DEFINED	01
MICROSOFT	COM	594918104	61587	2238714	SH	DEFINED	01 0
MICROSOFT	COM	594918104	74163	2692900	SH	DEFINED	01 0
MICROSOFT	COM	594918104	181918	6646758	SH	DEFINED	01 1
MICRO STRATEGY	COM	594972408	2109	40180	SH	DEFINED	01
MICRO STRATEGY	COM	594972408	5	90	SH	DEFINED	01 0
MICRO-CHIP	COM	595017104	74033	2219207	SH	DEFINED	01
MICRO-CHIP	COM	595017104	97412	2920028	SH	DEFINED	01 0
MICRO-CHIP	COM	595017104	6990	209520	SH	DEFINED	01 0
MICRO MUSE	COM	595094103	71	10300	SH	DEFINED	01 0
MICRON TECHNOLOGY	COM	595112103	2106	156268	SH	DEFINED	01
MICRON TECHNOLOGY	COM	595112103	1223	90747	SH	DEFINED	01 0
MICRON TECHNOLOGY	COM	595112103	1873	139037	SH	DEFINED	01 0
MICRON CVT	CONV BND	595112AG8	926	700000	PRN	DEFINED	01
MICROSEMI CORP	COM	595137100	3929	159836	SH	DEFINED	01
MICROSEMI CORP	COM	595137100	136	5498	SH	DEFINED	01 0
MICROSEMI CORP	COM	595137100	87	3526	SH	DEFINED	01 0
MID-AMERICA APT..	COM	59522J103	1126	33528	SH	DEFINED	01
MID ATLANTIC MEDICAL	COM	59523C107	21208	327278	SH	DEFINED	01
MID ATLANTIC MEDICAL	COM	59523C107	13	200	SH	DEFINED	01 0
MIDAS INC	COM	595626102	1078	75376	SH	DEFINED	01
S&P 400 MID CAP DEP	COM	595635103	1960	18560	SH	DEFINED	01
MIDDLEBY CORP	COM	596278101	304	7509	SH	DEFINED	01
MIDDLESEX WATER CO.	COM	596680108	577	28400	SH	DEFINED	01
MIDWAY GAMES INC	COM	598148104	610	157325	SH	DEFINED	01
MILACRON INC	COM	598709103	409	97977	SH	DEFINED	01
MILLENIUUM PHARM	COM	599902103	273	14626	SH	DEFINED	01
MILLENIUUM PHARM	COM	599902103	2672	143156	SH	DEFINED	01 0
MILLENIUUM PHARM	COM	599902103	36	1931	SH	DEFINED	01 0
HERMAN MILLER	COM	600544100	86	3539	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	136	3156	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	478	11113	SH	DEFINED	01 0
MILLS.	COM	601148109	836	19002	SH	DEFINED	01
MINDSPEED TECH INC	COM	602682106	551	80470	SH	DEFINED	01
MINEFINDERS CORP	COM	602900102	2063	250100	SH	DEFINED	01
MINERALS TECHNOLOGIE	COM	603158106	3574	60316	SH	DEFINED	01
MOBILE TELESYSTM ADR	COM	607409109	389	4693	SH	DEFINED	01
MOBILE TELESYSTM ADR	COM	607409109	3569	43100	SH	DEFINED	01 1
MOBILE TELESYSTM ADR	COM	607409109	696	8400	SH	DEFINED	01 1
MOBILE MINI INC.	COM	60740F105	796	40372	SH	DEFINED	01
MOBILITY ELE INC	COM	60741U101	754	84320	SH	DEFINED	01
MODINE MFG CO	COM	607828100	3830	141961	SH	DEFINED	01
MODTECH HOLDINGS INC	COM	60783C100	2533	301278	SH	DEFINED	01
MOHAWK INDUSTRIES	COM	608190104	228	3227	SH	DEFINED	01
MOLECULAR DEVICES	COM	60851C107	158	8300	SH	DEFINED	01
MOLEX INC	COM	608554101	489	14023	SH	DEFINED	01
MOLEX INC	COM	608554101	1532	43925	SH	DEFINED	01 0
MOLINA HEALTHCARE INC	COM	60855R100	4140	164100	SH	DEFINED	01
MOLINA HEALTHCARE INC	COM	60855R100	42	1700	SH	DEFINED	01 1
MONACO COACH CORP	COM	60886R103	2696	113269	SH	DEFINED	01
MONDAVI ROBERT CORP.	COM	609200100	431	11106	SH	DEFINED	01
MONRO MUFFLER BRAKE INC.	COM	610236101	65	3250	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	37378	1298723	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	1717	59659	SH	DEFINED	01 0
MONSANTO CO NEW	COM	61166W101	34	1200	SH	DEFINED	01 1
MONSTER WORLDWIDE INC	COM	611742107	746	33958	SH	DEFINED	01
MONSTER WORLDWIDE INC	COM	611742107	564	25684	SH	DEFINED	01 0
MONY GROUP INC	COM	615337102	3605	115191	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	9076	149907	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	2051	33871	SH	DEFINED	01 0
MOOG INC CL A	COM	615394202	8732	176766	SH	DEFINED	01

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MOOG INC CL A	COM	615394202	157	3179	SH	DEFINED	01	0
MOOG INC CL A	COM	615394202	108	2195	SH	DEFINED	01	0
MOORE WALLACE INC	COM	615857109	1053	56200	SH	DEFINED	01	
MORGAN STANLEY	COM	617446448	386486	6678517	SH	DEFINED	01	
MORGAN STANLEY	COM	617446448	13738	237414	SH	DEFINED	01	0
MORGAN STANLEY	COM	617446448	17049	294603	SH	DEFINED	01	0
MORGAN STANLEY	COM	617446448	54165	936719	SH	DEFINED	01	1
MOTIENT CORP-WT04	WT	619908148	0	4	SH	DEFINED	01	
MOTOROLA	COM	620076109	54886	3901068	SH	DEFINED	01	
MOTOROLA	COM	620076109	4220	301434	SH	DEFINED	01	0
MOTOROLA	COM	620076109	7492	532512	SH	DEFINED	01	0
MOTOROLA	COM	620076109	4561	325800	SH	DEFINED	01	1
MOTOROLA	COM	620076109	443	31468	SH	DEFINED	01	1
MOVADO GROUP INC.	COM	624580106	125	4453	SH	DEFINED	01	
MOVIE GALLERY.	COM	624581104	1717	91910	SH	DEFINED	01	
MUELLER INDS	COM	624756102	5342	155462	SH	DEFINED	01	
MULTIMEDIA GAMES INC	COM	625453105	5387	131070	SH	DEFINED	01	
MULTIMEDIA GAMES INC	COM	625453105	771	18750	SH	DEFINED	01	0
MURPHY OIL	COM	626717102	49116	752047	SH	DEFINED	01	
MURPHY OIL	COM	626717102	2932	44914	SH	DEFINED	01	0
MURPHY OIL	COM	626717102	3441	52690	SH	DEFINED	01	0
MURRIN MURRIN	COM	62719N9E3	0	7095108	SH	DEFINED	01	0
MYERS IND INC	COM	628464109	1028	84835	SH	DEFINED	01	
MYKROLIS CORP.	COM	62852P103	161	10000	SH	DEFINED	01	
MYLAN LABS	COM	628530107	330	13051	SH	DEFINED	01	
MYLAN LABS	COM	628530107	8	300	SH	DEFINED	01	0
MYOGEN INC	COM	62856E104	5389	376887	SH	DEFINED	01	1
N B T BANCORP.	COM	628778102	48	2230	SH	DEFINED	01	
NBTY INC	COM	628782104	10023	373167	SH	DEFINED	01	
NBTY INC	COM	628782104	1191	44335	SH	DEFINED	01	0
NCI BUILDING SYSTEMS	COM	628852105	2607	109076	SH	DEFINED	01	
NCO GROUP	COM	628858102	1742	76519	SH	DEFINED	01	
NCR CORPORATION	COM	62886E108	6010	154901	SH	DEFINED	01	
NCR CORPORATION	COM	62886E108	98	2515	SH	DEFINED	01	0
NCR CORPORATION	COM	62886E108	860	22164	SH	DEFINED	01	0
NDS GROUP PLC - SPONS ADR	COM	628891103	170	7657	SH	DEFINED	01	1
NII HOLDINGS INC	COM	62913F201	10299	138006	SH	DEFINED	01	
NII HOLDINGS INC	COM	62913F201	180	2401	SH	DEFINED	01	0
NII HOLDINGS INC	COM	62913F201	125	1678	SH	DEFINED	01	0
NIC INC	COM	62914B100	854	106300	SH	DEFINED	01	
NL INDUSTRIES INC	COM	629156407	38	3238	SH	DEFINED	01	
NPS PHARMACEUTICALS.	COM	62936P103	1214	39500	SH	DEFINED	01	
NTL INC	COM	62940M104	323077	4631934	SH	DEFINED	01	
NTL INC	COM	62940M104	26394	378426	SH	DEFINED	01	0
NTL INC SERIES A WTS	WT	62940M138	0	1	SH	DEFINED	01	
NTL EUROPE PFD 10% 1/10/23	PRF	62940R202	0	125	SH	DEFINED	01	0
NUI CORP	COM	629431107	1127	69917	SH	DEFINED	01	
NUI CORP	COM	629431107	131	8109	SH	DEFINED	01	0
NVE CORP	COM	629445206	1796	35000	SH	DEFINED	01	
NVR INC	COM	62944T105	17964	38549	SH	DEFINED	01	
NVR INC	COM	62944T105	33	71	SH	DEFINED	01	0
NVR INC	COM	62944T105	3362	7200	SH	DEFINED	01	1
NYMAGIC INC.	COM	629484106	749	27300	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	COM	629519109	834	65650	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	COM	629519109	118	9290	SH	DEFINED	01	0
NABI BIOPHARMACEUTICALS	COM	629519109	80	6300	SH	DEFINED	01	0
NACCO IND CL A.	COM	629579103	667	7450	SH	DEFINED	01	
NAM TAI ELECTRONICS INC	COM	629865205	927	33000	SH	DEFINED	01	
NARA BANCORP INC	COM	63080P105	94	3460	SH	DEFINED	01	
NARA BANCORP INC	COM	63080P105	84	3066	SH	DEFINED	01	0
NARA BANCORP INC	COM	63080P105	49	1813	SH	DEFINED	01	0
NASDAQ-100 SHARES	COM	631100104	347323	9536600	SH	DEFINED	01	

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NASDAQ-100 SHARES	COM	631100104	8279	227345	SH	DEFINED	01	0
NASDAQ-100 SHARES	COM	631100104	1670	45850	SH	DEFINED	01	0
NASDAQ STOCK MARKET	COM	631103108	6	600	SH	DEFINED	01	0
NASH FINCH CO	COM	631158102	1137	50898	SH	DEFINED	01	
NATIONAL CITY CORP	COM	635405103	11330	333805	SH	DEFINED	01	
NATIONAL CITY CORP	COM	635405103	4731	139389	SH	DEFINED	01	0
NATIONAL CITY CORP	COM	635405103	211	6225	SH	DEFINED	01	1
NATL COMMERCE FINL	COM	63545P104	271	9951	SH	DEFINED	01	
NATIONAL FUEL GAS CO	COM	636180101	96	3948	SH	DEFINED	01	
NATL HEALTH INV INC	COM	63633D104	144	5792	SH	DEFINED	01	
NATIONAL INSTRUMENT	COM	636518102	115	2525	SH	DEFINED	01	
NATIONAL INSTRUMENT	COM	636518102	136	3000	SH	DEFINED	01	0
NATIONAL INSTRUMENT	COM	636518102	301	6650	SH	DEFINED	01	1
NATL MEDICAL HEALTH CARD SYSTE	COM	636918302	244	13800	SH	DEFINED	01	
NATIONAL OILWELL INC	COM	637071101	92	4130	SH	DEFINED	01	
NATL PRESTO IND	COM	637215104	694	19189	SH	DEFINED	01	
NATIONAL PROCESSING	COM	637229105	4021	170800	SH	DEFINED	01	
NATL SEMICONDUCTOR	COM	637640103	16351	414829	SH	DEFINED	01	
NATL SEMICONDUCTOR	COM	637640103	1664	42211	SH	DEFINED	01	0
NATIONAL VISION INC	COM	63845P101	757	292419	SH	DEFINED	01	0
NATL WESTERN LIFE INS-CL A	COM	638522102	96	618	SH	DEFINED	01	
NAVIGATORS GROUP INC	COM	638904102	3327	107764	SH	DEFINED	01	
NAVIGATORS GROUP INC	COM	638904102	152	4929	SH	DEFINED	01	0
NAVIGATORS GROUP INC	COM	638904102	100	3236	SH	DEFINED	01	0
NATURES SUNSHINE PRO	COM	639027101	331	39226	SH	DEFINED	01	
NATUS MEDICAL INC COM USD0.001	COM	639050103	911	220500	SH	DEFINED	01	1
NATUZZI SPA-SP ADR	COM	63905A101	4106	407300	SH	DEFINED	01	
NAUTILUS GROUP INC	COM	63910B102	1392	99088	SH	DEFINED	01	
NAVISTAR INTL CORP	COM	63934E108	3292	68743	SH	DEFINED	01	
NAVISTAR INTL CORP	COM	63934E108	750	15651	SH	DEFINED	01	0
NAVISTAR INTL CORP	COM	63934E108	4737	99050	SH	DEFINED	01	1
NAVIGANT CONSULTING	COM	63935N107	751	39829	SH	DEFINED	01	
NDCHEALTH CORP	COM	639480102	6553	255783	SH	DEFINED	01	
NDCHEALTH CORP	COM	639480102	5	180	SH	DEFINED	01	0
NEIGHBORCARE INC	COM	64015Y104	353	17860	SH	DEFINED	01	
NEIMAN-MARCUS GROUP	COM	640204202	3150	58710	SH	DEFINED	01	
NEIMAN-MARCUS GROUP	COM	640204202	70	1312	SH	DEFINED	01	0
NEKTAR THERAPEUTICS	COM	640268108	1100	80850	SH	DEFINED	01	
NELSON (THOMAS) INC	COM	640376109	1637	84681	SH	DEFINED	01	
NET.B@NK INC	COM	640933107	3869	289816	SH	DEFINED	01	
NET.B@NK INC	COM	640933107	129	9753	SH	DEFINED	01	0
NET.B@NK INC	COM	640933107	80	5966	SH	DEFINED	01	0
NETWORK ASSOCIATES	COM	640938106	149	9870	SH	DEFINED	01	
NETFLIX INC	COM	64110L106	177	3236	SH	DEFINED	01	1
NETEGRITY INC	COM	64110P107	1008	97726	SH	DEFINED	01	
NETGEAR INC	COM	64111Q104	238	14898	SH	DEFINED	01	0
NETOPIA INC	COM	64114K104	35	2412	SH	DEFINED	01	
NET IQ	COM	64115P102	4091	308661	SH	DEFINED	01	
NETSCREEN TECH INC	COM	64117V107	42265	1707690	SH	DEFINED	01	
NETSCREEN TECH INC	COM	64117V107	39203	1583871	SH	DEFINED	01	0
NETSCREEN TECH INC	COM	64117V107	2708	109400	SH	DEFINED	01	0
NETWORK EQUIP TECH	COM	641208103	723	65717	SH	DEFINED	01	
NETWORK APPLIANCE	COM	64120L104	61282	2985044	SH	DEFINED	01	
NETWORK APPLIANCE	COM	64120L104	1914	93209	SH	DEFINED	01	0
NETWORK APPLIANCE	COM	64120L104	3799	185070	SH	DEFINED	01	0
NEURO CRINE	COM	64125C109	2190	40160	SH	DEFINED	01	
NEURO CRINE	COM	64125C109	18815	344980	SH	DEFINED	01	0
NEURO CRINE	COM	64125C109	704	12900	SH	DEFINED	01	0
NEW CENTURY FINL.	COM	64352D101	9566	241151	SH	DEFINED	01	
NEW CENTURY FINL.	COM	64352D101	126	3155	SH	DEFINED	01	0
NEW CENTURY FINL.	COM	64352D101	80	2016	SH	DEFINED	01	0
NEW ENGLAND BUS SERV	COM	643872104	1097	37202	SH	DEFINED	01	

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NEW JERSEY RESOURCES	COM	646025106	25619	665265	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	156	4045	SH	DEFINED	01 0
NEW JERSEY RESOURCES	COM	646025106	105	2718	SH	DEFINED	01 0
NEW PLAN EXCEL REALT	COM	648053106	117	4744	SH	DEFINED	01
NEW YORK COM BANCORP	COM	649445103	16147	424345	SH	DEFINED	01
NEW YORK COM BANCORP	COM	649445103	81	2116	SH	DEFINED	01 0
NEW YORK TIMES CLA	COM	650111107	6671	139594	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	1621	33920	SH	DEFINED	01 0
NEWELL RUBBERMAID	COM	651229106	2309	101400	SH	DEFINED	01
NEWELL RUBBERMAID	COM	651229106	1423	62484	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	47026	1055843	SH	DEFINED	01
NEWFIELD EXPLORATION	COM	651290108	61858	1388793	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	3938	88400	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	2003	45000	SH	DEFINED	01 1
NEWMONT MINING	COM	651639106	59518	1224404	SH	DEFINED	01
NEWMONT MINING	COM	651639106	4796	98657	SH	DEFINED	01 0
NEWMONT MINING	COM	651639106	23936	492525	SH	DEFINED	01 1
NEWPORT CORP	COM	651824104	1595	96494	SH	DEFINED	01
NEWS CORP LTD ADR JH	COM	652487703	245	6774	SH	DEFINED	01
NEWS CORP LTD ADR JH	COM	652487703	2876	79665	SH	DEFINED	01 1
NEWS CORP ADR PFD	COM	652487802	5813	192143	SH	DEFINED	01
NEWTEK BUS SERV -RESTRICTED	COM	652526997	35	5000	SH	DEFINED	01 0
NEXTEL COMMUNICATION	COM	65332V103	165008	5880608	SH	DEFINED	01
NEXTEL COMMUNICATION	COM	65332V103	11708	417221	SH	DEFINED	01 0
NEXTEL COMMUNICATION	COM	65332V103	7269	259058	SH	DEFINED	01 0
NEXTEL COMMUNICATION	COM	65332V103	7879	282500	SH	DEFINED	01 1
NEXTEL COMMUNICATION	COM	65332V103	1061	37800	SH	DEFINED	01 1
NEXTEL COMMUNICATION CONVERTIB	CONV BND	65332VAY9	3045	3000000	PRN	DEFINED	01 0
NEXTEL PARTNERS INC	COM	65333F107	3892	289329	SH	DEFINED	01
NEXEN INC. (USD)	COM	65334H102	2357	65300	SH	DEFINED	01 0
NICOR	COM	654086107	508	14939	SH	DEFINED	01
NICOR	COM	654086107	343	10070	SH	DEFINED	01 0
NIKE INC CL B	COM	654106103	6188	90387	SH	DEFINED	01
NIKE INC CL B	COM	654106103	4090	59743	SH	DEFINED	01 0
NIKE INC CL B	COM	654106103	21683	316839	SH	DEFINED	01 1
99 CENTS ONLY STORE	COM	65440K106	24937	915820	SH	DEFINED	01
99 CENTS ONLY STORE	COM	65440K106	15459	567696	SH	DEFINED	01 0
99 CENTS ONLY STORE	COM	65440K106	2241	82299	SH	DEFINED	01 0
NISOURCE INC	COM	65473P105	24745	1127874	SH	DEFINED	01
NISOURCE INC	COM	65473P105	1315	59947	SH	DEFINED	01 0
NOKIA ADR A	COM	654902204	142474	8380810	SH	DEFINED	01
NOKIA ADR A	COM	654902204	4843	284946	SH	DEFINED	01 0
NOKIA ADR A	COM	654902204	1626	95600	SH	DEFINED	01 0
NOBLE ENERGY INC	COM	655044105	255	5755	SH	DEFINED	01
NORDSON CORP	COM	655663102	354	10236	SH	DEFINED	01
NORDSTROM INC	COM	655664100	335	9779	SH	DEFINED	01
NORDSTROM INC	COM	655664100	1074	31301	SH	DEFINED	01 0
NORFOLK SOUTHERN CO	COM	655844108	2936	124164	SH	DEFINED	01
NORFOLK SOUTHERN CO	COM	655844108	2102	88886	SH	DEFINED	01 0
NORFOLK SOUTHERN CO	COM	655844108	40944	1729050	SH	DEFINED	01 1
NORTEL NETWORKS CP COM NPV	COM	656568102	31654	7501000	SH	DEFINED	01 1
NORTH FOLK BANCORP	COM	659424105	639	15772	SH	DEFINED	01
NORTH FOLK BANCORP	COM	659424105	1397	34525	SH	DEFINED	01 0
NORTH FOLK BANCORP	COM	659424105	91507	2267483	SH	DEFINED	01 1
NORTHEAST UTILITIES	COM	664397106	3984	197498	SH	DEFINED	01
NORTHEAST UTILITIES	COM	664397106	109	5400	SH	DEFINED	01 1
NORTHERN TRUST CORP	COM	665859104	1216	26197	SH	DEFINED	01
NORTHERN TRUST CORP	COM	665859104	2329	50164	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	COM	666807102	126156	1319637	SH	DEFINED	01
NORTHROP GRUMMAN COR.	COM	666807102	7165	74993	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	COM	666807102	4232	44267	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	COM	666807102	1993	20900	SH	DEFINED	01 1

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NORTHROP GRUMMAN CVT	CONV PRF	666807409	2740	26425	SH	DEFINED	01	0
NWA	COM	667280101	21899	1735271	SH	DEFINED	01	
NWA	COM	667280101	153	12114	SH	DEFINED	01	0
NWA	COM	667280101	338	26757	SH	DEFINED	01	0
NWA	COM	667280101	345	27400	SH	DEFINED	01	1
NW NATURAL GAS CO	COM	667655104	4499	146309	SH	DEFINED	01	
NOVARTIS AG-ADR	COM	66987V109	65572	1428900	SH	DEFINED	01	
NOVARTIS AG-ADR	COM	66987V109	6885	150050	SH	DEFINED	01	0
NU HORIZONS ELEC COR	COM	669908105	3213	327900	SH	DEFINED	01	
NOVASTAR FINANCIAL INC.	COM	669947400	316	7360	SH	DEFINED	01	
NOVELL INC	COM	670006105	284	27019	SH	DEFINED	01	
NOVELL INC	COM	670006105	895	85034	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	COM	670008101	69138	1644161	SH	DEFINED	01	
NOVELLUS SYSTEMS INC	COM	670008101	73927	1758085	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	COM	670008101	6986	166145	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	COM	670008101	55	1300	SH	DEFINED	01	1
NOVEN PHARMACEUTICAL	COM	670009109	964	63376	SH	DEFINED	01	
NU SKIN ENTERPRISES.	COM	67018T105	6676	390640	SH	DEFINED	01	
NSTAR	COM	67019E107	3617	74574	SH	DEFINED	01	
NUCOR CORP	COM	670346105	6442	115045	SH	DEFINED	01	
NUCOR CORP	COM	670346105	163	2910	SH	DEFINED	01	0
NUCOR CORP	COM	670346105	1586	28328	SH	DEFINED	01	0
NUEVO ENERGY CO	COM	670509108	2087	86360	SH	DEFINED	01	
NUEVO ENERGY CO	COM	670509108	167	6890	SH	DEFINED	01	0
NUEVO ENERGY CO	COM	670509108	114	4700	SH	DEFINED	01	0
NUTRACEUTICAL INTL	COM	67060Y101	2142	194364	SH	DEFINED	01	
NVIDIA CORP	COM	67066G104	21185	911120	SH	DEFINED	01	
NVIDIA CORP	COM	67066G104	3063	131725	SH	DEFINED	01	0
NVIDIA CORP	COM	67066G104	910	39128	SH	DEFINED	01	0
NYFIX INC	COM	670712108	711	89434	SH	DEFINED	01	
O`CHARLEY`S	COM	670823103	1052	58585	SH	DEFINED	01	
OGE ENERGY CORP	COM	670837103	102	4220	SH	DEFINED	01	
OM GROUP INC	COM	670872100	6213	237195	SH	DEFINED	01	
OM GROUP INC	COM	670872100	109	4168	SH	DEFINED	01	0
OM GROUP INC	COM	670872100	74	2834	SH	DEFINED	01	0
OSI PHARMACEUTICALS	COM	671040103	2326	72233	SH	DEFINED	01	
OSI PHARMACEUTICALS	COM	671040103	1239	38450	SH	DEFINED	01	0
OAK HILL FINANCIAL INC	COM	671337103	1357	44050	SH	DEFINED	01	
OAK HILL FINANCIAL INC	COM	671337103	41	1330	SH	DEFINED	01	0
OAK HILL FINANCIAL INC	COM	671337103	40	1307	SH	DEFINED	01	0
OAKLEY INC	COM	673662102	3179	229700	SH	DEFINED	01	
OCCIDENTAL PETROLEUM	COM	674599105	21015	497507	SH	DEFINED	01	
OCCIDENTAL PETROLEUM	COM	674599105	3727	88229	SH	DEFINED	01	0
OCCIDENTAL PETROLEUM	COM	674599105	17920	424000	SH	DEFINED	01	1
OCCIDENTAL PETROLEUM	COM	674599105	772	18284	SH	DEFINED	01	1
OCEANEERING INT`L	COM	675232102	2299	82118	SH	DEFINED	01	
OCTEL CORP.	COM	675727101	278	14135	SH	DEFINED	01	
OCULAR SCIENCES	COM	675744106	4224	147118	SH	DEFINED	01	
OCULAR SCIENCES	COM	675744106	145	5031	SH	DEFINED	01	0
OCULAR SCIENCES	COM	675744106	94	3289	SH	DEFINED	01	0
ODYSSEY HEALTHCARE	COM	67611V101	4751	162372	SH	DEFINED	01	
ODYSSEY HEALTHCARE	COM	67611V101	197	6750	SH	DEFINED	01	0
ODYSSEY RE HOLDING.	COM	67612W108	4132	183200	SH	DEFINED	01	
ODYSSEY RE HOLDING.	COM	67612W108	107	4743	SH	DEFINED	01	0
ODYSSEY RE HOLDING.	COM	67612W108	67	2981	SH	DEFINED	01	0
OFFICE DEPOT INC	COM	676220106	337	20194	SH	DEFINED	01	
OFFICE DEPOT INC	COM	676220106	1191	71300	SH	DEFINED	01	0
OFFICE DEPOT INC	COM	676220106	135	8100	SH	DEFINED	01	1
OFFSHORE LOGISTICS	COM	676255102	3547	144667	SH	DEFINED	01	
OHIO CASUALTY CORP	COM	677240103	2148	123757	SH	DEFINED	01	
OHIO POWER CO PFD 5.90 1/1/09	PRF	677415796	3632	36000	SH	DEFINED	01	
LUKOIL ADR	COM	677862104	5117	54968	SH	DEFINED	01	1

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LUKOIL ADR	COM	677862104	1008	10827	SH	DEFINED	01	1
OIL STATES INTL INC	COM	678026105	5417	388600	SH	DEFINED	01	
OIL STATES INTL INC	COM	678026105	85	6166	SH	DEFINED	01	0
OIL STATES INTL INC	COM	678026105	58	4172	SH	DEFINED	01	0
OLD DOMINION FREIGHT LINE	COM	679580100	1022	30000	SH	DEFINED	01	
OLD REPUBLIC INTER	COM	680223104	223	8800	SH	DEFINED	01	
OLIN	COM	680665205	2583	128747	SH	DEFINED	01	
ARCADIA FINANCIAL	COM	681593125	0	2500	SH	DEFINED	01	0
OMNICARE INC.	COM	681904108	6205	153623	SH	DEFINED	01	
OMNICARE INC.	COM	681904108	360	8950	SH	DEFINED	01	0
OMNICARE INC.	COM	681904108	412	10200	SH	DEFINED	01	0
OMNICOM GROUP	COM	681919106	7123	81573	SH	DEFINED	01	
OMNICOM GROUP	COM	681919106	1083	12405	SH	DEFINED	01	0
OMNICOM GROUP	COM	681919106	3799	43500	SH	DEFINED	01	0
OMNICOM GROUP	COM	681919106	131	1500	SH	DEFINED	01	1
OMNICOM CVT.	CONV BND	681919AK2	1618	1600000	PRN	DEFINED	01	
OMNIVISION TECHNOLOG.	COM	682128103	1700	30750	SH	DEFINED	01	
OMNIVISION TECHNOLOG.	COM	682128103	166	3000	SH	DEFINED	01	0
OMNOVA SOLUTIONS INC	COM	682129101	924	192484	SH	DEFINED	01	
OMNICELL INC	COM	68213N109	1497	92400	SH	DEFINED	01	
ON ASSIGNMENT INC	COM	682159108	3188	611986	SH	DEFINED	01	
ON SEMICONDUCTOR CO.	COM	682189105	4916	762200	SH	DEFINED	01	
ON SEMICONDUCTOR CO.	COM	682189105	49	7610	SH	DEFINED	01	0
1800-FLOWERS.COM	COM	68243Q106	481	43530	SH	DEFINED	01	
ONEIDA LTD	COM	682505102	548	92953	SH	DEFINED	01	
ONEOK INC	COM	682680103	6935	314095	SH	DEFINED	01	
ONEOK INC	COM	682680103	1534	69496	SH	DEFINED	01	0
ONEOK INC	COM	682680103	120	5414	SH	DEFINED	01	0
ONYX PHARMACEUTICALS INC	COM	683399109	419	14850	SH	DEFINED	01	
VIMPELCOM-SP ADR	COM	68370R109	36	490	SH	DEFINED	01	
OPENWAVE SYSTEMS INC	COM	683718308	308	27960	SH	DEFINED	01	
OPEN SOLUTIONS INC.	COM	68371P102	3709	211100	SH	DEFINED	01	
OPEN SOLUTIONS INC.	COM	68371P102	74	4200	SH	DEFINED	01	0
OPNET TECHNOLOGIES	COM	683757108	5094	309529	SH	DEFINED	01	
OPNET TECHNOLOGIES	COM	683757108	4	240	SH	DEFINED	01	0
OPSWARE INC	COM	68383A101	66	8885	SH	DEFINED	01	
OPSWARE INC	COM	68383A101	152	20513	SH	DEFINED	01	1
ORACLE CORP COM	COM	68389X105	288355	21845043	SH	DEFINED	01	
ORACLE CORP COM	COM	68389X105	11819	895151	SH	DEFINED	01	0
ORACLE CORP COM	COM	68389X105	16624	1259452	SH	DEFINED	01	0
ORACLE CORP COM	COM	68389X105	64497	4889830	SH	DEFINED	01	1
OPTION CARE INC	COM	683948103	1793	167900	SH	DEFINED	01	
OPTION CARE INC	COM	683948103	2	202	SH	DEFINED	01	0
ORBITAL SCIENCES COR	COM	685564106	3434	285635	SH	DEFINED	01	
ORBITAL SCIENCES COR	COM	685564106	76	6280	SH	DEFINED	01	0
ORBITAL SCIENCES COR	COM	685564106	49	4100	SH	DEFINED	01	0
EXP 08/31/04	WT	685564130	39	5220	SH	DEFINED	01	
ORBITZ INC-CLASS A	COM	68556Y100	2187	94300	SH	DEFINED	01	0
OREGON STEEL MLS INC.	COM	686079104	523	90100	SH	DEFINED	01	
O REILLY AUTOMOTIVE	COM	686091109	101	2635	SH	DEFINED	01	
O REILLY AUTOMOTIVE	COM	686091109	100	2603	SH	DEFINED	01	0
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	264	10283	SH	DEFINED	01	
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	80	3082	SH	DEFINED	01	0
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	56	2179	SH	DEFINED	01	0
ORTHOLOGIC CORP	COM	68750J107	167	27300	SH	DEFINED	01	
ORTHODONTIC CENTER	COM	68750P103	1321	164068	SH	DEFINED	01	
OSHKOSH B-GOSH CLA	COM	688222207	1123	52352	SH	DEFINED	01	
OSHKOSH TRUCK CORP	COM	688239201	6963	136460	SH	DEFINED	01	
OSHKOSH TRUCK CORP	COM	688239201	4	70	SH	DEFINED	01	0
OSTEOTECH INC	COM	688582105	423	48120	SH	DEFINED	01	
OUTBACK STEAKHOUSE	COM	689899102	1487	33631	SH	DEFINED	01	
OUTBACK STEAKHOUSE	COM	689899102	347	7840	SH	DEFINED	01	0

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OVERLAND STORAGE INC.	COM	690310107	91	4864	SH	DEFINED	01	0
OVERLAND STORAGE INC.	COM	690310107	63	3332	SH	DEFINED	01	0
OVERNITE CORP.	COM	690322102	184	8100	SH	DEFINED	01	
OVERSEAS SHIPHOLD GR	COM	690368105	3791	111331	SH	DEFINED	01	
OVERSEAS SHIPHOLD GR	COM	690368105	150	4442	SH	DEFINED	01	0
OVERSEAS SHIPHOLD GR	COM	690368105	105	3090	SH	DEFINED	01	0
OVERSTOCK.COM INC	COM	690370101	721	36300	SH	DEFINED	01	
OWENS & MINOR INC	COM	690732102	5270	240493	SH	DEFINED	01	
OWENS & MINOR INC	COM	690732102	4	170	SH	DEFINED	01	0
OWENS-ILLINOIS INC.	COM	690768403	13	1100	SH	DEFINED	01	1
OXFORD HEALTH	COM	691471106	171	3931	SH	DEFINED	01	
OXFORD HEALTH	COM	691471106	9	200	SH	DEFINED	01	0
OXFORD HEALTH	COM	691471106	72	1650	SH	DEFINED	01	1
OXFORD INDUSTRIES	COM	691497309	1678	49544	SH	DEFINED	01	
PC MALL INC	COM	69323K100	2412	149360	SH	DEFINED	01	
PC-TEL INC	COM	69325Q105	1177	110895	SH	DEFINED	01	
PDI INC	COM	69329V100	114	4278	SH	DEFINED	01	
P G & E CORP	COM	69331C108	29867	1075526	SH	DEFINED	01	
P G & E CORP	COM	69331C108	2632	94780	SH	DEFINED	01	0
P G & E CORP	COM	69331C108	39	1400	SH	DEFINED	01	1
P G & E CORP	COM	69331C108	2377	85618	SH	DEFINED	01	1
PFF BANCORP INC	COM	69331W104	2574	70952	SH	DEFINED	01	
P.F. CHANGS CHINA B	COM	69333Y108	3645	71640	SH	DEFINED	01	
P.F. CHANGS CHINA B	COM	69333Y108	40713	800200	SH	DEFINED	01	0
P.F. CHANGS CHINA B	COM	69333Y108	1516	29800	SH	DEFINED	01	0
PMC-SIERRA INC	COM	69344F106	8990	446204	SH	DEFINED	01	0
PMC-SIERRA INC	COM	69344F106	34989	1736440	SH	DEFINED	01	0
PMC-SIERRA INC	COM	69344F106	2514	124741	SH	DEFINED	01	0
PMI GROUP INC.	COM	69344M101	172	4610	SH	DEFINED	01	
PMI GROUP INC.	COM	69344M101	5144	138200	SH	DEFINED	01	1
PMI GROUP INC 5.875 11/15/06	PRF	69344M200	1030	40000	SH	DEFINED	01	0
PMI GROUP CVT	CONV BND	69344MAE1	1528	1400000	PRN	DEFINED	01	
PMI GROUP CVT	CONV BND	69344MAE1	1091	1000000	PRN	DEFINED	01	0
PNC FINCL SERV GROUP	COM	693475105	23813	435117	SH	DEFINED	01	
PNC FINCL SERV GROUP	COM	693475105	3455	63124	SH	DEFINED	01	0
PNC FINCL SERV GROUP	COM	693475105	5648	103400	SH	DEFINED	01	1
POSCO.	COM	693483109	355	10445	SH	DEFINED	01	
POSCO.	COM	693483109	1102	32524	SH	DEFINED	01	1
PNM RESOURCES INC	COM	69349H107	1819	64743	SH	DEFINED	01	
PPG INDUSTRIES INC	COM	693506107	7451	116412	SH	DEFINED	01	
PPG INDUSTRIES INC	COM	693506107	51	809	SH	DEFINED	01	0
PPG INDUSTRIES INC	COM	693506107	2497	39001	SH	DEFINED	01	0
PPL CORPORATION	COM	69351T106	52640	1203187	SH	DEFINED	01	
PPL CORPORATION	COM	69351T106	1774	40543	SH	DEFINED	01	0
PPL CORPORATION	COM	69351T106	53	1200	SH	DEFINED	01	1
PRG-SCHULTZ INTL INC	COM	69357C107	2063	421099	SH	DEFINED	01	
PSS WORLD MEDICAL	COM	69366A100	2746	227500	SH	DEFINED	01	
PSS WORLD MEDICAL	COM	69366A100	119	9956	SH	DEFINED	01	0
PSS WORLD MEDICAL	COM	69366A100	75	6212	SH	DEFINED	01	0
PTEK HOLDINGS INC.	COM	69366M104	2798	317626	SH	DEFINED	01	
PACCAR INC	COM	693718108	11173	131278	SH	DEFINED	01	
PACCAR INC	COM	693718108	2347	27572	SH	DEFINED	01	0
PACCAR INC	COM	693718108	51	600	SH	DEFINED	01	1
PACCAR INC	COM	693718108	664	7805	SH	DEFINED	01	1
PACER INTERNATIONAL INC.	COM	69373H106	10494	518990	SH	DEFINED	01	
PACER INTERNATIONAL INC.	COM	69373H106	101	4946	SH	DEFINED	01	0
PACER INTERNATIONAL INC.	COM	69373H106	66	3275	SH	DEFINED	01	0
PACIFIC SUNWEAR	COM	694873100	7177	339859	SH	DEFINED	01	
PACIFIC SUNWEAR	COM	694873100	178	8455	SH	DEFINED	01	0
PACIFIC SUNWEAR	COM	694873100	1855	87500	SH	DEFINED	01	1
PACIFICARE HLTH SYS	COM	695112102	127955	1892844	SH	DEFINED	01	
PACIFICARE HLTH SYS	COM	695112102	227	3350	SH	DEFINED	01	0

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PACIFICARE HLTH SYS	COM	695112102	595	8800	SH	DEFINED	01	0
PACKAGING CP OF AMER	COM	695156109	112	5119	SH	DEFINED	01	
PACKAGING CP OF AMER	COM	695156109	2933	134200	SH	DEFINED	01	0
PACKETEER	COM	695210104	82	4815	SH	DEFINED	01	
PACTIV CORPORATION	COM	695257105	242	10145	SH	DEFINED	01	
PACTIV CORPORATION	COM	695257105	208	8713	SH	DEFINED	01	0
PACTIV CORPORATION	COM	695257105	856	35803	SH	DEFINED	01	0
PALL CORP	COM	696429307	216	8058	SH	DEFINED	01	
PALL CORP	COM	696429307	764	28459	SH	DEFINED	01	0
PANAMSAT CORP	COM	697933109	914	42367	SH	DEFINED	01	
PANAMSAT CORP	COM	697933109	26	1183	SH	DEFINED	01	0
PAN PACIFIC RETAIL	COM	69806L104	2711	56891	SH	DEFINED	01	
PANERA BREAD CO	COM	69840W108	5982	151348	SH	DEFINED	01	
PANERA BREAD CO	COM	69840W108	26974	682400	SH	DEFINED	01	0
PANERA BREAD CO	COM	69840W108	953	24100	SH	DEFINED	01	0
PANTRY INC	COM	698657103	129	5662	SH	DEFINED	01	
PAPA JOHN	COM	698813102	1791	53636	SH	DEFINED	01	
PARAMETRIC TECH CORP	COM	699173100	1701	431512	SH	DEFINED	01	
PARAMETRIC TECH CORP	COM	699173100	239	60630	SH	DEFINED	01	0
PAREXEL	COM	699462107	4015	246897	SH	DEFINED	01	
PARK ELECTROCHEMICAL	COM	700416209	8616	325210	SH	DEFINED	01	
PARK-OHIO HOLDINGS CORP.	COM	700666100	185	25000	SH	DEFINED	01	
PARK PLACE ENT COR	COM	700690100	159	14713	SH	DEFINED	01	
PARK PLACE ENT COR	COM	700690100	21585	1991370	SH	DEFINED	01	1
PARKER-HANNIFIN	COM	701094104	62292	1046924	SH	DEFINED	01	
PARKER-HANNIFIN	COM	701094104	565	9500	SH	DEFINED	01	0
PARKER-HANNIFIN	COM	701094104	3499	58804	SH	DEFINED	01	0
PARKER-HANNIFIN	COM	701094104	113	1900	SH	DEFINED	01	1
PARKWAY PROPERTIES INC	COM	70159Q104	1931	46410	SH	DEFINED	01	
PATINA OIL AND GAS	COM	703224105	13011	265584	SH	DEFINED	01	
PATINA OIL AND GAS	COM	703224105	21170	432158	SH	DEFINED	01	0
PATINA OIL AND GAS	COM	703224105	769	15700	SH	DEFINED	01	0
PATTERSON DENTAL	COM	703412106	2883	44932	SH	DEFINED	01	
PATTERSON DENTAL	COM	703412106	25	383	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	3600	109328	SH	DEFINED	01	
PATTERSON-UTI ENERGY	COM	703481101	13212	401350	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	510	15489	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	20556	625000	SH	DEFINED	01	1
PAXONET PFD 0% SERIES C	PRF	704200XX7	0	1889432	SH	DEFINED	01	
PAXAR CORPORATION	COM	704227107	1475	110077	SH	DEFINED	01	
PAXSON COMMUNICATION	COM	704231109	482	125000	SH	DEFINED	01	
PAXSON COMMUNICATION	COM	704231109	511	134600	SH	DEFINED	01	1
PFD 13.25 11/15/06	PRF	704231505	1	0	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	175171	4708911	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	87006	2338860	SH	DEFINED	01	0
PAYCHEX INC	COM	704326107	10950	294366	SH	DEFINED	01	0
PAYLESS SHOESOURCE	COM	704379106	234	17504	SH	DEFINED	01	
PEABODY ENERGY CORP	COM	704549104	2813	67434	SH	DEFINED	01	
PEC SOLUTIONS INC..	COM	705107100	551	32500	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	6470	117429	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	3	50	SH	DEFINED	01	0
PEGASYSTEMS INC	COM	705573103	41	4744	SH	DEFINED	01	
PEGASUS SATE PIK PFD 12.75% ST	PRF	70558A502	3	3	SH	DEFINED	01	
PEGASUS SOLUTIONS	COM	705906105	737	70392	SH	DEFINED	01	
PENFORD CORP	COM	707051108	729	53103	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	3026	228000	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	153	11491	SH	DEFINED	01	0
PENN AMERICA GROUP INC	COM	707247102	100	7552	SH	DEFINED	01	0
PENN NATIONAL GAMING..	COM	707569109	198	8594	SH	DEFINED	01	
PENN NATIONAL GAMING..	COM	707569109	3	130	SH	DEFINED	01	0
PENNEY J C	COM	708160106	34201	1301405	SH	DEFINED	01	
PENNEY J C	COM	708160106	229	8700	SH	DEFINED	01	0

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PENNEY J C	COM	708160106	2514	95672	SH	DEFINED	01	0
PENTAIR INC	COM	709631105	22241	486696	SH	DEFINED	01	
PENWEST PHARM	COM	709754105	510	29490	SH	DEFINED	01	
PEOPLES ENERGY CORP	COM	711030106	350	8322	SH	DEFINED	01	
PEOPLES ENERGY CORP	COM	711030106	353	8399	SH	DEFINED	01	0
PEOPLE SOFT	COM	712713106	25175	1104169	SH	DEFINED	01	0
PEOPLE SOFT	COM	712713106	1838	80600	SH	DEFINED	01	0
PEOPLE SOFT	COM	712713106	2018	88474	SH	DEFINED	01	0
PEOPLE SOFT	COM	712713106	28897	1273600	SH	DEFINED	01	1
PEP BOYS-MANNY MOE & JACK	COM	713278109	3955	172944	SH	DEFINED	01	
PEPCO HOLDINGS INC	COM	713291102	15514	793919	SH	DEFINED	01	
PEPCO HOLDINGS INC	COM	713291102	1233	63080	SH	DEFINED	01	0
PEPSI BOTTLING GROUP INC	COM	713409100	6389	264198	SH	DEFINED	01	
PEPSI BOTTLING GROUP INC	COM	713409100	556	23000	SH	DEFINED	01	0
PEPSI BOTTLING GROUP INC	COM	713409100	1447	59839	SH	DEFINED	01	0
PEPSIAMERICAS INC	COM	71343P200	2719	158806	SH	DEFINED	01	0
PEPSIAMERICAS INC	COM	71343P200	2602	151980	SH	DEFINED	01	0
PEPSICO	COM	713448108	478025	10253688	SH	DEFINED	01	
PEPSICO	COM	713448108	28427	609735	SH	DEFINED	01	0
PEPSICO	COM	713448108	19576	419898	SH	DEFINED	01	0
PEPSICO	COM	713448108	68072	1460706	SH	DEFINED	01	1
PER-SE TECH INC	COM	713569309	96	6273	SH	DEFINED	01	
PERFORMANCE FOOD	COM	713755106	13259	366587	SH	DEFINED	01	
PERFORMANCE FOOD	COM	713755106	505	13978	SH	DEFINED	01	0
PERFORMANCE FOOD	COM	713755106	611	16900	SH	DEFINED	01	0
PERICOM SEMICOND	COM	713831105	1023	95999	SH	DEFINED	01	0
PERINI CORP	COM	713839108	88	9642	SH	DEFINED	01	
PERKINELMER INC	COM	714046109	1473	86297	SH	DEFINED	01	
PERKINELMER INC	COM	714046109	493	28886	SH	DEFINED	01	0
PEROT SYSTEMS CP CLA	COM	714265105	6244	463200	SH	DEFINED	01	
PERRIGO COMPANY	COM	714290103	6394	406691	SH	DEFINED	01	
PERRIGO COMPANY	COM	714290103	2	130	SH	DEFINED	01	0
P T TELEKOMUNIKASI I	COM	715684106	3255	198193	SH	DEFINED	01	1
PERVASIVE SOFTWARE	COM	715710109	2021	278800	SH	DEFINED	01	
PETCO ANIMAL SUP INC	COM	716016209	4442	145870	SH	DEFINED	01	
PETCO ANIMAL SUP INC	COM	716016209	302	9900	SH	DEFINED	01	0
PETROCHINA CO LTD-ADR	COM	71646E100	100333	1758705	SH	DEFINED	01	
PETROCHINA CO LTD-ADR	COM	71646E100	2749	48150	SH	DEFINED	01	0
PETROCHINA CO LTD-ADR	COM	71646E100	499	8750	SH	DEFINED	01	0
PETROBRAS ADR	COM	71654V101	45072	1691012	SH	DEFINED	01	1
PETROLEO BRASILEIRO	COM	71654V408	68949	2358066	SH	DEFINED	01	
PETROLEO BRASILEIRO	COM	71654V408	45	1555	SH	DEFINED	01	0
PETROLEO BRASILEIRO	COM	71654V408	2564	87700	SH	DEFINED	01	0
PETROLEO BRASILEIRO	COM	71654V408	35595	1218496	SH	DEFINED	01	1
PETROLEO BRASILEIRO	COM	71654V408	824	28174	SH	DEFINED	01	1
PETROLEUM DEVELOPMENT CORP	COM	716578109	864	36492	SH	DEFINED	01	
PETROLEUM HELICOPTERS - VTG	COM	716604103	38	1531	SH	DEFINED	01	
PETSMART	COM	716768106	165	6944	SH	DEFINED	01	
PETSMART	COM	716768106	20	827	SH	DEFINED	01	0
PFIZER	COM	717081103	1147325	32474552	SH	DEFINED	01	
PFIZER	COM	717081103	76252	2158210	SH	DEFINED	01	0
PFIZER	COM	717081103	63949	1810045	SH	DEFINED	01	0
PFIZER	COM	717081103	137422	3898548	SH	DEFINED	01	1
PFIZER	COM	717081103	1480	41900	SH	DEFINED	01	1
PHARMACEUTICAL PROD	COM	717124101	5176	191891	SH	DEFINED	01	
PHARMACEUTICAL PROD	COM	717124101	155	5750	SH	DEFINED	01	1
PHARMACEUTICAL RES.	COM	717125108	2689	41266	SH	DEFINED	01	
PHARMACEUTICAL RES.	COM	717125108	5	70	SH	DEFINED	01	0
PHARMACOPEIA.	COM	71713B104	1141	80300	SH	DEFINED	01	
PHARMACOPEIA.	COM	71713B104	1	80	SH	DEFINED	01	0
PHARMION CORP	COM	71715B409	38	2500	SH	DEFINED	01	0
PHELPS DODGE	COM	717265102	7356	96668	SH	DEFINED	01	

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PHELPS DODGE	COM	717265102	1548	20347	SH	DEFINED	01	0
PHELPS DODGE	COM	717265102	35449	466119	SH	DEFINED	01	1
PHILADELPHIA CONS HD	COM	717528103	3020	61848	SH	DEFINED	01	
PHILADELPHIA SUBN	COM	718009608	12893	583362	SH	DEFINED	01	
PHILLIPS-VAN HEUSEN	COM	718592108	3218	181415	SH	DEFINED	01	
PHOENIX COMPANIES	COM	71902E109	7688	638558	SH	DEFINED	01	
PHOENIX TECHNOLOGY	COM	719153108	552	68315	SH	DEFINED	01	
PHOTON DYNAMICS	COM	719364101	4883	121342	SH	DEFINED	01	
PHOTON DYNAMICS	COM	719364101	1915	47575	SH	DEFINED	01	0
PHOTRONICS CORP	COM	719405102	4404	221006	SH	DEFINED	01	
PHOTRONICS CORP	COM	719405102	130	6499	SH	DEFINED	01	0
PHOTRONICS CORP	COM	719405102	85	4266	SH	DEFINED	01	0
PIEDMONT NATURAL GAS	COM	720186105	4711	108406	SH	DEFINED	01	
PIER ONE IMPORTS INC	COM	720279108	94	4317	SH	DEFINED	01	
PILGRIMS PRIDE	COM	721467108	348	21313	SH	DEFINED	01	
PINNACLE AIRLINES CORP	COM	723443107	1335	96100	SH	DEFINED	01	
PINNACLE ENTERTAIN	COM	723456109	680	72978	SH	DEFINED	01	
PINNACLE SYSTEMS INC	COM	723481107	1593	186720	SH	DEFINED	01	
PINNACLE WEST CAPITA	COM	723484101	236	5886	SH	DEFINED	01	
PINNACLE WEST CAPITA	COM	723484101	832	20791	SH	DEFINED	01	0
PIONEER NATURAL RES	COM	723787107	18323	573829	SH	DEFINED	01	
PIONEER NATURAL RES	COM	723787107	1200	37567	SH	DEFINED	01	0
PITNEY BOWES	COM	724479100	25195	620237	SH	DEFINED	01	
PITNEY BOWES	COM	724479100	2160	53180	SH	DEFINED	01	0
PIXAR	COM	725811103	42	610	SH	DEFINED	01	
PIXAR	COM	725811103	23	325	SH	DEFINED	01	0
PIXELWORKS INC	COM	72581M107	1052	95300	SH	DEFINED	01	
PIXELWORKS INC	COM	72581M107	1	120	SH	DEFINED	01	0
PLACER DOME INC	COM	725906101	2687	150000	SH	DEFINED	01	
PLAINS EXPLOR & PROD.	COM	726505100	216	14041	SH	DEFINED	01	
PLAINS EXPLOR & PROD.	COM	726505100	177	11520	SH	DEFINED	01	0
PLAINS EXPLOR & PROD.	COM	726505100	116	7540	SH	DEFINED	01	0
PLAINS RESOURCES INC	COM	726540503	1066	66410	SH	DEFINED	01	
PLANAR SYSTEMS INC	COM	726900103	1017	41810	SH	DEFINED	01	
PLANTRONICS	COM	727493108	1397	42806	SH	DEFINED	01	
PLANTRONICS	COM	727493108	5	150	SH	DEFINED	01	0
PLATO LEARNING INC	COM	72764Y100	2476	234750	SH	DEFINED	01	
PLEXUS CORP	COM	729132100	1630	95004	SH	DEFINED	01	
PLEXUS CORP	COM	729132100	7	410	SH	DEFINED	01	0
PLUM CREEK TIMBER CO	COM	729251108	360	11805	SH	DEFINED	01	
PLUM CREEK TIMBER CO	COM	729251108	1269	41670	SH	DEFINED	01	0
PLUMTREE SOFTWARE INC	COM	72940Q104	669	142400	SH	DEFINED	01	
POGO PRODUCING CO	COM	730448107	35611	737276	SH	DEFINED	01	
POGO PRODUCING CO	COM	730448107	47641	986321	SH	DEFINED	01	0
POGO PRODUCING CO	COM	730448107	3971	82213	SH	DEFINED	01	0
POLARIS INDS INC	COM	731068102	5429	61288	SH	DEFINED	01	
POLO RALPH LAUREN	COM	731572103	23800	826400	SH	DEFINED	01	
POLO RALPH LAUREN	COM	731572103	964	33488	SH	DEFINED	01	0
POLY COM	COM	73172K104	139	7125	SH	DEFINED	01	
POLY COM	COM	73172K104	35	1796	SH	DEFINED	01	0
POLY COM	COM	73172K104	6710	348200	SH	DEFINED	01	1
POLYMEDICA CORP	COM	731738100	2052	77996	SH	DEFINED	01	
POLYONE CORP	COM	73179P106	2183	341542	SH	DEFINED	01	
POPE & TALBOT	COM	732827100	775	44013	SH	DEFINED	01	
PORTERA SER G PFD	CONV PRF	736400XX5	0	4253735	SH	DEFINED	01	
PORTFOLIO RECOVERY ASSOCIATE	COM	73640Q105	307	11560	SH	DEFINED	01	
POSSIS MEDICAL INC.	COM	737407106	1031	52223	SH	DEFINED	01	
POST PROPERTIES	COM	737464107	559	20023	SH	DEFINED	01	
POTASH CORP SASK INC..	COM	73755L107	1980	22900	SH	DEFINED	01	
POTASH CORP SASK INC..	COM	73755L107	35475	410267	SH	DEFINED	01	1
POTLATCH CORP	COM	737628107	5166	148571	SH	DEFINED	01	
POTLATCH CORP	COM	737628107	215	6188	SH	DEFINED	01	0

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POTLATCH CORP	COM	737628107	137	3943	SH	DEFINED	01	0
POTOMAC ELEC PWR PFD \$50 6.8 9	PRF	737679811	7351	146199	SH	DEFINED	01	
POWELL IND INC	COM	739128106	42	2218	SH	DEFINED	01	
POWER INTEGRATIONS	COM	739276103	8404	251118	SH	DEFINED	01	
POWER INTEGRATIONS	COM	739276103	208	6230	SH	DEFINED	01	0
POWER-ONE INC	COM	739308104	680	62763	SH	DEFINED	01	0
POWER-ONE INC	COM	739308104	205	18969	SH	DEFINED	01	0
POWERWAVE	COM	739363109	2056	268865	SH	DEFINED	01	
POWERWAVE	COM	739363109	99	12940	SH	DEFINED	01	0
POWERWAVE	COM	739363109	68	8940	SH	DEFINED	01	0
POZEN	COM	73941U102	181	17739	SH	DEFINED	01	
PRAECIS PHARMACEUTIC.	COM	739421105	509	79000	SH	DEFINED	01	
PRAXAIR	COM	74005P104	35791	936936	SH	DEFINED	01	
PRAXAIR	COM	74005P104	2828	74034	SH	DEFINED	01	0
PRAXAIR	COM	74005P104	42274	1107800	SH	DEFINED	01	1
PRE PAID LEGAL SVCS	COM	740065107	2860	109478	SH	DEFINED	01	
PRECISION CASTPARTS	COM	740189105	2824	62193	SH	DEFINED	01	
PRECISION DRILLING	COM	74022D100	7902	180900	SH	DEFINED	01	
PREMCOR INC	COM	74045Q104	1760	67700	SH	DEFINED	01	
PRENTISS PROPERTIES TRUST	COM	740706106	2111	63992	SH	DEFINED	01	
PRESIDENTIAL LIFE CO	COM	740884101	1212	92134	SH	DEFINED	01	
PRICE COMMUNICATIONS	COM	741437305	374	27271	SH	DEFINED	01	
T ROWE PRICE GROUP	COM	74144T108	3046	64257	SH	DEFINED	01	
T ROWE PRICE GROUP	COM	74144T108	1344	28352	SH	DEFINED	01	0
T ROWE PRICE GROUP	COM	74144T108	52	1100	SH	DEFINED	01	1
PRICELINE.COM	COM	741503403	57	3201	SH	DEFINED	01	
PRIDE INTERNATIONAL	COM	74153Q102	1716	92085	SH	DEFINED	01	
PRIDE INTERNATIONAL	COM	74153Q102	20	1068	SH	DEFINED	01	0
PRIMEDIA INC	COM	74157K101	661	233600	SH	DEFINED	01	
PRIMA ENERGY	COM	741901201	1277	36332	SH	DEFINED	01	
PRIME HOSPITALITY CO	COM	741917108	1284	125852	SH	DEFINED	01	
PRIMUS TELE GROUP	COM	741929103	561	55131	SH	DEFINED	01	
PRINCIPAL FINANCIAL	COM	74251V102	12710	384371	SH	DEFINED	01	
PRINCIPAL FINANCIAL	COM	74251V102	70	2123	SH	DEFINED	01	0
PRINCIPAL FINANCIAL	COM	74251V102	2471	74723	SH	DEFINED	01	0
PRIORITY HEALTHCARE	COM	74264T102	3923	162701	SH	DEFINED	01	
PRIORITY HEALTHCARE	COM	74264T102	1075	44710	SH	DEFINED	01	0
PROASSURANCE CORP.	COM	74267C106	10267	319349	SH	DEFINED	01	
PROASSURANCE CORP.	COM	74267C106	314	9762	SH	DEFINED	01	0
PROASSURANCE CORP.	COM	74267C106	53	1652	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	352377	3528011	SH	DEFINED	01	
PROCTER & GAMBLE	COM	742718109	26204	262461	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	30141	301777	SH	DEFINED	01	0
PROCTER & GAMBLE	COM	742718109	103938	1042122	SH	DEFINED	01	1
PROGRESS ENERGY INC	COM	743263105	46085	1018257	SH	DEFINED	01	
PROGRESS ENERGY INC	COM	743263105	346	7653	SH	DEFINED	01	0
PROGRESS ENERGY INC	COM	743263105	2535	56002	SH	DEFINED	01	0
PROGRESS SOFTWARE CO	COM	743312100	2225	108726	SH	DEFINED	01	
PROGRESSIVE CORP OH	COM	743315103	21005	251281	SH	DEFINED	01	
PROGRESSIVE CORP OH	COM	743315103	859	10276	SH	DEFINED	01	0
PROGRESSIVE CORP OH	COM	743315103	4110	49174	SH	DEFINED	01	0
PROLOGIS	COM	743410102	372	11590	SH	DEFINED	01	
PROLOGIS	COM	743410102	1315	40970	SH	DEFINED	01	0
PROQUEST CO	COM	74346P102	144	4869	SH	DEFINED	01	
PROTECTIVE LIFE CORP	COM	743674103	113	3345	SH	DEFINED	01	
PREV PROTEIN DELIVER	PRF	743690XX2	180	6000000	SH	DEFINED	01	
PROTEIN DESIGN	COM	74369L103	81	4549	SH	DEFINED	01	
PROTEIN DESIGN	COM	74369L103	5	300	SH	DEFINED	01	0
PROVIDE COMMERCE INC	COM	74373W103	812	53550	SH	DEFINED	01	
PROVIDE COMMERCE INC	COM	74373W103	1687	111200	SH	DEFINED	01	0
PROVIDENT BANK	COM	743859100	6354	215810	SH	DEFINED	01	
PROVIDENT BANK	COM	743859100	202	6894	SH	DEFINED	01	0

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PROVIDENT BANK	COM	743859100	138	4694	SH	DEFINED	01	0
PROVIDENT FINL	COM	743866105	76	2373	SH	DEFINED	01	
PROVIDENT FINANCIAL SVCS	COM	74386T105	900	47600	SH	DEFINED	01	
PROVINCE HEALTHCARE	COM	743977100	2261	141276	SH	DEFINED	01	
PROVIDIAN FIN	COM	74406A102	4507	387065	SH	DEFINED	01	
PROVIDIAN FIN	COM	74406A102	46	3966	SH	DEFINED	01	0
PROVIDIAN FIN	COM	74406A102	769	66091	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	25251	604492	SH	DEFINED	01	
PRUDENTIAL FINANCIAL	COM	744320102	57	1362	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	5190	124252	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	82214	1968736	SH	DEFINED	01	1
PSI TECHNOLOGIES HLDGS	COM	74438Q109	344	176100	SH	DEFINED	01	0
PUB SERV ENTERPRISE	COM	744573106	63885	1458571	SH	DEFINED	01	
PUB SERV ENTERPRISE	COM	744573106	2354	53745	SH	DEFINED	01	0
PUB SERV ENTERPRISE	COM	744573106	5171	118200	SH	DEFINED	01	1
PUB SERV ENER CVT PFD 10.25 11	CONV PRF	744573304	35041	565000	SH	DEFINED	01	
PUGET ENERGY INC	COM	745310102	109	4573	SH	DEFINED	01	
PUGET ENERGY INC	COM	745310102	38	1600	SH	DEFINED	01	1
PULITZER INC	COM	745769109	6177	114400	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	6902	73726	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	1324	14137	SH	DEFINED	01	0
PULTE HOMES INC	COM	745867101	169	1800	SH	DEFINED	01	1
QLT INC	COM	746927102	152	8068	SH	DEFINED	01	
QLT INC	COM	746927102	8	400	SH	DEFINED	01	0
QRS CORP	COM	74726X105	364	44775	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	14502	281036	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	18351	355693	SH	DEFINED	01	0
QLOGIC CORP	COM	747277101	2736	53021	SH	DEFINED	01	0
QLOGIC CORP	COM	747277101	22729	440500	SH	DEFINED	01	1
QUAKER CHEMICAL CORP	COM	747316107	829	26953	SH	DEFINED	01	
QUAKER CITY BANCORP	COM	74731K106	2368	50875	SH	DEFINED	01	
QUALCOMM	COM	747525103	11196	207606	SH	DEFINED	01	
QUALCOMM	COM	747525103	10128	187800	SH	DEFINED	01	0
QUALCOMM	COM	747525103	2725	50600	SH	DEFINED	01	1
QUALCOMM	COM	747525103	964	17860	SH	DEFINED	01	1
QUANEX CORP	COM	747620102	2976	64551	SH	DEFINED	01	
QUANEX CORP	COM	747620102	195	4237	SH	DEFINED	01	0
QUANTA SERVICES INC	COM	74762E102	3832	524974	SH	DEFINED	01	
QUANTUM FUEL SYSTEMS TECHNOL	COM	74765E109	573	71250	SH	DEFINED	01	
QUANTUM CORP	COM	747906204	27	8641	SH	DEFINED	01	
QUANTUM CORP	COM	747906204	9	2900	SH	DEFINED	01	1
QUEST DIAGNOSTICS	COM	74834L100	489	6690	SH	DEFINED	01	
QUEST DIAGNOSTICS	COM	74834L100	10	140	SH	DEFINED	01	0
QUEST DIAGNOSTICS	COM	74834L100	1730	23660	SH	DEFINED	01	0
QUEST SOFTWARE INC	COM	74834T103	3110	219000	SH	DEFINED	01	
QUEST SOFTWARE INC	COM	74834T103	185	13020	SH	DEFINED	01	0
QUESTAR	COM	748356102	35819	1019031	SH	DEFINED	01	
QUICKSILVER RESOURCES INC	COM	74837R104	775	24000	SH	DEFINED	01	
QUIKSILVER INC	COM	74838C106	6494	366274	SH	DEFINED	01	
QUIKSILVER INC	COM	74838C106	6	330	SH	DEFINED	01	0
QWEST COMM INTL INC	COM	749121109	7459	1726777	SH	DEFINED	01	
QWEST COMM INTL INC	COM	749121109	2959	685200	SH	DEFINED	01	0
QWEST COMM INTL INC	COM	749121109	1744	403782	SH	DEFINED	01	0
QWEST COMM INTL INC	COM	749121109	99	23700	SH	DEFINED	01	1
R & G FINANCIAL CORP	COM	749136107	5086	127776	SH	DEFINED	01	
R & G FINANCIAL CORP	COM	749136107	108	2716	SH	DEFINED	01	0
R & G FINANCIAL CORP	COM	749136107	68	1709	SH	DEFINED	01	0
RAIT INVESTMENT TRUST	COM	749227104	1803	70432	SH	DEFINED	01	
RC2 CORP	COM	749388104	5894	284050	SH	DEFINED	01	
RH DONNELLEY CORP	COM	74955W307	3245	81439	SH	DEFINED	01	
RH DONNELLEY CORP	COM	74955W307	97	2418	SH	DEFINED	01	0
RH DONNELLEY CORP	COM	74955W307	65	1620	SH	DEFINED	01	0

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RLI CORP	COM	749607107	9794	261468	SH	DEFINED	01
RLI CORP	COM	749607107	132	3556	SH	DEFINED	01 0
RLI CORP	COM	749607107	89	2368	SH	DEFINED	01 0
RPC INC	COM	749660106	1159	105500	SH	DEFINED	01
RPM INC OHIO	COM	749685103	6885	418315	SH	DEFINED	01
RPM INC OHIO	COM	749685103	1745	106056	SH	DEFINED	01 0
RSA SECURITY INC	COM	749719100	3114	219359	SH	DEFINED	01
RSA SECURITY INC	COM	749719100	7	490	SH	DEFINED	01 0
RTI INTL METALS	COM	74973W107	5222	309543	SH	DEFINED	01
RMH TELESERVICES	COM	749938106	116	22466	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	2749	273550	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	5	500	SH	DEFINED	01 0
RADIAN GROUP INC	COM	750236101	262	5389	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	3226	66164	SH	DEFINED	01 0
RADIANT SYSTEMS	COM	75025N102	656	78055	SH	DEFINED	01
RADIOLOGIX INC	COM	75040K109	830	244828	SH	DEFINED	01
RADIO ONE INC	COM	75040P108	1484	75900	SH	DEFINED	01
RADIO ONE INC -CL D	COM	75040P405	693	35900	SH	DEFINED	01
RADIO ONE INC -CL D	COM	75040P405	193	10000	SH	DEFINED	01 0
RADIOSHACK CORP	COM	750438103	1266	41278	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	1146	37357	SH	DEFINED	01 0
RADISYS	COM	750459109	3654	216696	SH	DEFINED	01
RADISYS	COM	750459109	4	230	SH	DEFINED	01 0
RAINBOW TECHNOLOGIES	COM	750862104	2483	220444	SH	DEFINED	01
RAINDANCE COMMUN INC	COM	75086X106	1213	441000	SH	DEFINED	01
RALCORP HOLDINGS INC	COM	751028101	5452	173866	SH	DEFINED	01
RALCORP HOLDINGS INC	COM	751028101	168	5377	SH	DEFINED	01 0
RALCORP HOLDINGS INC	COM	751028101	116	3693	SH	DEFINED	01 0
RANGE RESOURCES	COM	75281A109	1316	139187	SH	DEFINED	01
RANDGOLD & EXPLORATION-ADR	COM	753009307	3280	200000	SH	DEFINED	01
RARE HOSPITALITY INT	COM	753820109	4097	167632	SH	DEFINED	01
RAVEN INDUSTRIES INC	COM	754212108	885	30000	SH	DEFINED	01
RAYMOND JAMES FIN	COM	754730109	89	2360	SH	DEFINED	01
RAYONIER	COM	754907103	98	2364	SH	DEFINED	01
RAYOVAC CORP	COM	755081106	660	31520	SH	DEFINED	01
RAYOVAC CORP	COM	755081106	3023	144269	SH	DEFINED	01 0
RAYTECH CORP-DEL.	COM	755103108	10	3100	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	6472	215450	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	68	2265	SH	DEFINED	01 0
RAYTHEON CO.	COM	755111507	2870	95528	SH	DEFINED	01 0
RAYTHEON CO.	COM	755111507	2583	86000	SH	DEFINED	01 1
RAYTHEON CO RTN 8.25 05/15/200	PRF	755111606	999	18400	SH	DEFINED	01 0
READERS DIGEST ASSN	COM	755267101	6699	456998	SH	DEFINED	01
RED HAT	COM	756577102	3773	201030	SH	DEFINED	01
RED HAT	COM	756577102	5625	300000	SH	DEFINED	01 1
REDWOOD TRUST INC.	COM	758075402	4514	88780	SH	DEFINED	01
REDWOOD TRUST INC.	COM	758075402	145	2843	SH	DEFINED	01 0
REDWOOD TRUST INC.	COM	758075402	92	1814	SH	DEFINED	01 0
REEBOK INTERNATIONAL	COM	758110100	149	3791	SH	DEFINED	01
REEBOK INTERNATIONAL	COM	758110100	527	13412	SH	DEFINED	01 0
REEBOK INTERNATIONAL	COM	758110100	18111	461200	SH	DEFINED	01 1
REGAL BELOIT	COM	758750103	1606	72970	SH	DEFINED	01
REGENT COMMUNICATION.	COM	758865109	2532	398791	SH	DEFINED	01
REGENERON PHARMACEUT	COM	75886F107	2289	155604	SH	DEFINED	01
REGENERON PHARMACEUT	COM	75886F107	3	200	SH	DEFINED	01 0
REGENERATION TECHNOLOGIES	COM	75886N100	674	61505	SH	DEFINED	01 0
REGIS CORP MINN	COM	758932107	5149	130271	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	3	80	SH	DEFINED	01 0
REGIONS FINL CORP	COM	758940100	3552	95482	SH	DEFINED	01
REGIONS FINL CORP	COM	758940100	1894	50898	SH	DEFINED	01 0
REGIONS FINL CORP	COM	758940100	134	3600	SH	DEFINED	01 1
REHABCARE GROUP INC	COM	759148109	964	45361	SH	DEFINED	01

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REGISTER.COM	COM	75914G101	7	1391	SH	DEFINED	01
REINSURANCE GP OF AM	COM	759351109	3961	102500	SH	DEFINED	01
REINSURANCE GP OF AM	COM	759351109	83	2141	SH	DEFINED	01
RELIANCE STEEL & ALU	COM	759509102	7539	227002	SH	DEFINED	01
RELIANCE STEEL & ALU	COM	759509102	199	5994	SH	DEFINED	01
RELIANCE STEEL & ALU	COM	759509102	132	3964	SH	DEFINED	01
REMEC INC	COM	759543101	3617	430150	SH	DEFINED	01
REMEC INC	COM	759543101	116	13780	SH	DEFINED	01
REMEC INC	COM	759543101	77	9185	SH	DEFINED	01
REMINGTON OIL & GAS	COM	759594302	5176	262848	SH	DEFINED	01
REPUBLIC BANCSHARES INC	COM	759929102	129	4088	SH	DEFINED	01
RENAL CARE GROUP.	COM	759930100	5649	137110	SH	DEFINED	01
RENT-A-CENTER INC	COM	76009N100	760	25436	SH	DEFINED	01
REPSOL YPF SA.	COM	76026T205	16685	853450	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	COM	760281204	95	4839	SH	DEFINED	01
REPUBLIC BANCORP.	COM	760282103	4115	305038	SH	DEFINED	01
REPUBLIC SRVS CL-A	COM	760759100	4042	157690	SH	DEFINED	01
RES-CARE INC	COM	760943100	2095	258600	SH	DEFINED	01
RESEARC IN MOTION	COM	760975102	853	12775	SH	DEFINED	01
RESEARC IN MOTION	COM	760975102	8300	124200	SH	DEFINED	01
RESEARC IN MOTION	COM	760975102	392	5862	SH	DEFINED	01
RESTORATION HARDWARE.	COM	760981100	188	39600	SH	DEFINED	01
RESMED INC	COM	761152107	4239	102047	SH	DEFINED	01
RESMED INC	COM	761152107	12	300	SH	DEFINED	01
RESMED INC	COM	761152107	4564	109795	SH	DEFINED	01
RESOURCE BANKSHARES CORP/VA.	COM	76121R104	106	3354	SH	DEFINED	01
RESOURCES CONNECTION.	COM	76122Q105	145	5300	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	4517	100175	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	78	1728	SH	DEFINED	01
RETEK INC	COM	76128Q109	72	7671	SH	DEFINED	01
REWARDS NETWORK INC	COM	761557107	1010	94770	SH	DEFINED	01
REX STORES.	COM	761624105	88	6200	SH	DEFINED	01
REYNOLDS & REYNOLDS	COM	761695105	94	3253	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	24060	413737	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	623	10711	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	1121	19270	SH	DEFINED	01
RIGGS NATL CORP WASH	COM	766570105	1499	90689	SH	DEFINED	01
RIGHT MANAGEMENT CON	COM	766573109	83	4435	SH	DEFINED	01
RIMAGE CORP	COM	766721104	2031	128300	SH	DEFINED	01
RITE AID	COM	767754104	56	9113	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	772	40644	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	24082	1031816	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	1424	61053	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	2555	109490	SH	DEFINED	01
ROCHE HOLDINGS ADR	COM	771195104	46	460	SH	DEFINED	01
ROCHESTER G&E 6.60 PFD 3/1/09	PRF	771367828	10172	100000	SH	DEFINED	01
ROCK TENN CO	COM	772739207	1743	100989	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	73063	2052347	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	9580	269095	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	1511	42456	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	3275	92100	SH	DEFINED	01
ROCKWELL COLLINS	COM	774341101	4013	133587	SH	DEFINED	01
ROCKWELL COLLINS	COM	774341101	1221	40654	SH	DEFINED	01
ROFIN SINAR TECH INC.	COM	775043102	4136	119688	SH	DEFINED	01
ROFIN SINAR TECH INC.	COM	775043102	74	2137	SH	DEFINED	01
ROFIN SINAR TECH INC.	COM	775043102	56	1633	SH	DEFINED	01
ROGERS COMMUNICATION	COM	775109200	495	30000	SH	DEFINED	01
ROGERS CORP	COM	775133101	2008	45522	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	30640	717393	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	44	1028	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	2165	50690	SH	DEFINED	01
ROLLINS	COM	775711104	1340	59456	SH	DEFINED	01

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ROPER INC NEW	COM	776696106	5452	110682	SH	DEFINED	01
ROSS STORES	COM	778296103	196	7418	SH	DEFINED	01
ROSS STORES	COM	778296103	23	881	SH	DEFINED	01 0
ROSS STORES	COM	778296103	170	6400	SH	DEFINED	01 1
ROTO - ROOTER INC	COM	778787101	3642	78995	SH	DEFINED	01
ROTO - ROOTER INC	COM	778787101	2098	45500	SH	DEFINED	01 0
ROWAN COMPANIES INC.	COM	779382100	141	6069	SH	DEFINED	01
ROWAN COMPANIES INC.	COM	779382100	496	21424	SH	DEFINED	01 0
ROWAN COMPANIES INC.	COM	779382100	34237	1478932	SH	DEFINED	01 1
ROXIO INC	COM	780008108	1005	209818	SH	DEFINED	01
ROYAL DUTCH PETRO	COM	780257804	3405	65000	SH	DEFINED	01
ROYAL DUTCH PETRO	COM	780257804	169	3225	SH	DEFINED	01 0
RUBY TUESDAY INC COM	COM	781182100	1101	38668	SH	DEFINED	01
RUBY TUESDAY INC COM	COM	781182100	259	9107	SH	DEFINED	01 0
RUDDICK CORP	COM	781258108	40	2247	SH	DEFINED	01
RUDOLPH TECHNOLOGIES	COM	781270103	2885	117578	SH	DEFINED	01
RUDOLPH TECHNOLOGIES	COM	781270103	2	80	SH	DEFINED	01 0
RUSS BERRIE & CO	COM	782233100	1969	58096	SH	DEFINED	01
RUSSELL CORP	COM	782352108	1605	91389	SH	DEFINED	01
RYANAIR HOLDINGS ADR.	COM	783513104	19544	385944	SH	DEFINED	01
RYANAIR HOLDINGS ADR.	COM	783513104	18	354	SH	DEFINED	01 0
RYANS FAMILY STEAK	COM	783519101	6779	447753	SH	DEFINED	01
RYDER SYSTEM	COM	783549108	203	5945	SH	DEFINED	01
RYDER SYSTEM	COM	783549108	499	14605	SH	DEFINED	01 0
RYERSON TULL INC	COM	78375P107	800	69863	SH	DEFINED	01
RYLAND GROUP INC	COM	783764103	7131	80445	SH	DEFINED	01
RYLAND GROUP INC	COM	783764103	99	1116	SH	DEFINED	01 0
SBC COMMUNICATIONS	COM	78387G103	192358	7378429	SH	DEFINED	01
SBC COMMUNICATIONS	COM	78387G103	5697	218549	SH	DEFINED	01 0
SBC COMMUNICATIONS	COM	78387G103	23658	907463	SH	DEFINED	01 0
SBC COMMUNICATIONS	COM	78387G103	51993	1998821	SH	DEFINED	01 1
SBC COMMUNICATIONS	COM	78387G103	1129	43293	SH	DEFINED	01 1
SBS TECH INC	COM	78387P103	624	42393	SH	DEFINED	01
SCM MICROSYSTEMS INC	COM	784018103	332	42985	SH	DEFINED	01
SCP POOL CORP	COM	784028102	6171	188861	SH	DEFINED	01
SCP POOL CORP	COM	784028102	4	135	SH	DEFINED	01 0
SCPIE HOLDINGS INC	COM	78402P104	245	27760	SH	DEFINED	01
SEI INVESTMENTS CO	COM	784117103	218	7148	SH	DEFINED	01
SEMCO ENERGY INC	COM	78412D109	105	21477	SH	DEFINED	01
EXP 2/1/07	WT	78422P118	0	3000	SH	DEFINED	01
SAGA GAME WORKS PFD 12.5% 8-1-	PRF	78422P209	0	247951	SH	DEFINED	01
SAGA GAME WORKS INC	CONV PRF	78422P993	0	96768	SH	DEFINED	01
SJW CORP.	COM	784305104	1071	12000	SH	DEFINED	01
SK TELECOM LTD -ADR	COM	78440P108	319	17087	SH	DEFINED	01
SL GREEN REALTY	COM	78440X101	2463	60000	SH	DEFINED	01
SL INDS INC.	COM	784413106	64	8000	SH	DEFINED	01
SLM CORP	COM	78442P106	205529	5454578	SH	DEFINED	01
SLM CORP	COM	78442P106	4549	120635	SH	DEFINED	01 0
SLM CORP	COM	78442P106	4856	128890	SH	DEFINED	01 0
SLM CORP	COM	78442P106	30138	799833	SH	DEFINED	01 1
S&P 500 DEP RECPT.	COM	78462F103	2037	18300	SH	DEFINED	01
S&P 500 DEP RECPT.	COM	78462F103	32336	290552	SH	DEFINED	01 0
S&P 500 DEP RECPT.	COM	78462F103	71386	642070	SH	DEFINED	01 1
SPSS INC	COM	78462K102	1893	105828	SH	DEFINED	01
SPX CORP	COM	784635104	33379	567581	SH	DEFINED	01
SPX CORP	COM	784635104	6316	107384	SH	DEFINED	01 0
SPX CORP CVT	CONV BND	784635AD6	1564	2300000	PRN	DEFINED	01
SRA INTERNATIONAL INC..	COM	78464R105	18102	420000	SH	DEFINED	01
SRA INTERNATIONAL INC..	COM	78464R105	159	3700	SH	DEFINED	01 0
SM&A	COM	78465D105	3674	314000	SH	DEFINED	01
SM&A	COM	78465D105	98	8330	SH	DEFINED	01 0
SM&A	COM	78465D105	64	5500	SH	DEFINED	01 0

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SWS GROUP INC	COM	78503N107	1119	62856	SH	DEFINED	01
SABRE HOLDINGS CORP	COM	785905100	246	11419	SH	DEFINED	01
SABRE HOLDINGS CORP	COM	785905100	705	32673	SH	DEFINED	01 0
SABRE HOLDINGS CORP	COM	785905100	2588	120000	SH	DEFINED	01 1
SAFECO CORP	COM	786429100	40855	1049443	SH	DEFINED	01
SAFECO CORP	COM	786429100	1228	31540	SH	DEFINED	01 0
SAFENET INC	COM	78645R107	2834	92100	SH	DEFINED	01
SAFENET INC	COM	78645R107	3	110	SH	DEFINED	01 0
SAFEWAY INC.	COM	786514208	20135	919027	SH	DEFINED	01
SAFEWAY INC.	COM	786514208	41	1875	SH	DEFINED	01 0
SAFEWAY INC.	COM	786514208	2239	102156	SH	DEFINED	01 0
SAFEWAY INC.	COM	786514208	4218	192950	SH	DEFINED	01 1
SAFEWAY INC.	COM	786514208	1003	45776	SH	DEFINED	01 1
SAGA COMMUNICATIONS	COM	786598102	465	25072	SH	DEFINED	01
ST JOE PAPER CORP	COM	790148100	4500	120700	SH	DEFINED	01
ST JUDE MEDICAL	COM	790849103	34331	559609	SH	DEFINED	01
ST JUDE MEDICAL	COM	790849103	1779	29007	SH	DEFINED	01 0
ST JUDE MEDICAL	COM	790849103	3096	50467	SH	DEFINED	01 0
ST JUDE MEDICAL	COM	790849103	57969	944870	SH	DEFINED	01 1
ST MARY LD & EXPL	COM	792228108	8927	313205	SH	DEFINED	01
ST MARY LD & EXPL	COM	792228108	125	4400	SH	DEFINED	01 0
ST PAUL COMPANIES	COM	792860108	59580	1502652	SH	DEFINED	01
ST PAUL COMPANIES	COM	792860108	2093	52795	SH	DEFINED	01 0
ST PAUL COMPANIES	COM	792860108	146	3675	SH	DEFINED	01 1
ST PAUL COMPANIES PFD CVT	CONV PRF	792860306	36324	491200	SH	DEFINED	01
SAKS INC	COM	79377W108	162	10735	SH	DEFINED	01
SALEM COMM..	COM	794093104	794	29300	SH	DEFINED	01
SALIX PHARMACEUTICAL	COM	795435106	393	17350	SH	DEFINED	01
SALTON INC	COM	795757103	411	31482	SH	DEFINED	01
SAMSUNG ELECTR GDR	COM	796050888	1226	6520	SH	DEFINED	01
SAN DIEGO G&E \$25 1.7625 PFD 0	PRF	797440831	1509	56525	SH	DEFINED	01
SAN JUAN BASIN RTY.	COM	798241105	20	900	SH	DEFINED	01
SANCHEZ COMP ASS INC	COM	799702105	807	194332	SH	DEFINED	01
SANDERSON FARMS INC	COM	800013104	496	12316	SH	DEFINED	01
SANDERSON FARMS INC	COM	800013104	140	3470	SH	DEFINED	01 0
SANDERSON FARMS INC	COM	800013104	94	2325	SH	DEFINED	01 0
SAN-DISK	COM	80004C101	20237	330992	SH	DEFINED	01
SAN-DISK	COM	80004C101	28874	472277	SH	DEFINED	01 0
SAN-DISK	COM	80004C101	1106	18088	SH	DEFINED	01 0
SAN-DISK	COM	80004C101	153	2500	SH	DEFINED	01 1
SANMINA-SCI CORP.	COM	800907107	2305	182717	SH	DEFINED	01
SANMINA-SCI CORP.	COM	800907107	70	5517	SH	DEFINED	01 0
SANMINA-SCI CORP.	COM	800907107	1526	121021	SH	DEFINED	01 0
SANMINA-SCI CORP.	COM	800907107	108	8500	SH	DEFINED	01 1
SAPIENT	COM	803062108	94	16776	SH	DEFINED	01
SARA LEE CORP	COM	803111103	18743	863340	SH	DEFINED	01
SARA LEE CORP	COM	803111103	70	3224	SH	DEFINED	01 0
SARA LEE CORP	COM	803111103	4423	203718	SH	DEFINED	01 0
SARA LEE CORP	COM	803111103	37	1692	SH	DEFINED	01 1
SATYAM COMPUTER SVCS ADR	COM	804098101	272	9280	SH	DEFINED	01
SAUER-DANFOSS INC	COM	804137107	84	5260	SH	DEFINED	01 0
SAUER-DANFOSS INC	COM	804137107	57	3500	SH	DEFINED	01 0
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	859	186502	SH	DEFINED	01
SAXON CAPITAL INC	COM	80556P302	3938	187950	SH	DEFINED	01
SAXON CAPITAL INC	COM	80556P302	93	4417	SH	DEFINED	01 0
SAXON CAPITAL INC	COM	80556P302	62	2966	SH	DEFINED	01 0
SCANA CORP	COM	80589M102	27927	815376	SH	DEFINED	01
SCANSOURCE INC	COM	806037107	1691	37070	SH	DEFINED	01
HENRY SCHEIN INC	COM	806407102	2785	41219	SH	DEFINED	01
HENRY SCHEIN INC	COM	806407102	20	300	SH	DEFINED	01 0
HENRY SCHEIN INC	COM	806407102	16	238	SH	DEFINED	01 0
HENRY SCHEIN INC	COM	806407102	209	3100	SH	DEFINED	01 1

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SCHERING PLOUGH	COM	806605101	52908	3042458	SH	DEFINED	01
SCHERING PLOUGH	COM	806605101	2362	135800	SH	DEFINED	01
SCHERING PLOUGH	COM	806605101	5818	334567	SH	DEFINED	01
SCHERING PLOUGH	COM	806605101	2699	155300	SH	DEFINED	01
SCHLUMBERGER LTD	COM	806857108	393954	7199449	SH	DEFINED	01
SCHLUMBERGER LTD	COM	806857108	9532	174166	SH	DEFINED	01
SCHLUMBERGER LTD	COM	806857108	9579	175053	SH	DEFINED	01
SCHLUMBERGER CVT	CONV BND	806857AC2	1612	1600000	PRN	DEFINED	01
SCHNITZER STEEL	COM	806882106	3039	50223	SH	DEFINED	01
SCHOLASTIC CORP	COM	807066105	999	29370	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	6280	184658	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	141	4098	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	85	2500	SH	DEFINED	01
SCHULMAN (A.) INC	COM	808194104	1800	84445	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	14425	1218376	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	75	6287	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	3657	308875	SH	DEFINED	01
SCHWARZ PHARMA AG - ADR.	COM	808533103	5	200	SH	DEFINED	01
SCHWEITZER MAUDUIT	COM	808541106	1322	44402	SH	DEFINED	01
SCICLONE PHARMA.	COM	80862K104	1328	195900	SH	DEFINED	01
SCICLONE PHARMA.	COM	80862K104	3	400	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	11301	413954	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	98	3608	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	974	35682	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	47	1700	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	94	3449	SH	DEFINED	01
SCIENTIFIC GAMES..	COM	80874P109	6737	396072	SH	DEFINED	01
SCIENTIFIC GAMES..	COM	80874P109	5	320	SH	DEFINED	01
SCOTTS CO CLA	COM	810186106	109	1839	SH	DEFINED	01
SCOTTS CO CLA	COM	810186106	4733	80000	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	25885	274950	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	314	3331	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	12709	135000	SH	DEFINED	01
SCS TRANSPORTATION	COM	81111T102	3342	190115	SH	DEFINED	01
SCS TRANSPORTATION	COM	81111T102	111	6333	SH	DEFINED	01
SCS TRANSPORTATION	COM	81111T102	76	4311	SH	DEFINED	01
SEACHANGE INTL INC.	COM	811699107	3205	208130	SH	DEFINED	01
SEACOAST FINL SERV	COM	81170Q106	2026	73918	SH	DEFINED	01
SEACOR SMIT INC	COM	811904101	2256	53680	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	19902	367609	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	1048	19356	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	13189	289909	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	2629	57789	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	149	3275	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	5136	112904	SH	DEFINED	01
SECURE COMPUTING CORP	COM	813705100	2742	153120	SH	DEFINED	01
SEEBEYOND TECHNOLOGY	COM	815704101	736	171570	SH	DEFINED	01
SEEBEYOND TECHNOLOGY	COM	815704101	1898	442415	SH	DEFINED	01
SELECT COMFORT CORP.	COM	81616X103	1995	80572	SH	DEFINED	01
SELECT COMFORT CORP.	COM	81616X103	118	4743	SH	DEFINED	01
SELECT COMFORT CORP.	COM	81616X103	73	2929	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	36228	2225328	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	5068	311315	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	1451	89000	SH	DEFINED	01
SELECTIVE INS GROUP.	COM	816300107	2520	77869	SH	DEFINED	01
SEMTECH CORP	COM	816850101	3472	152784	SH	DEFINED	01
SEMTECH CORP	COM	816850101	3	110	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	15318	509588	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	2382	79257	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	1553	51673	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	138	4600	SH	DEFINED	01
SEMPRA ENERGY CVT PFD	CONV PRF	816851208	15653	550000	SH	DEFINED	01

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SEMI TOOL	COM	816909105	5944	554400	SH	DEFINED	01
SENSIENT TECH	COM	81725T100	5062	256026	SH	DEFINED	01
SEPRACOR INC	COM	817315104	311	12964	SH	DEFINED	01
SEPRACOR INC	COM	817315104	2	80	SH	DEFINED	01
SEQUA CORP -CL A	COM	817320104	554	11306	SH	DEFINED	01
SEQUA CORP -CL B	COM	817320203	1122	22500	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	2027	110450	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	62	3400	SH	DEFINED	01
SEROLOGICALS CORP	COM	817523103	4126	221800	SH	DEFINED	01
SEROLOGICALS CORP	COM	817523103	1	70	SH	DEFINED	01
SERVICE CORP INTL	COM	817565104	255	47321	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	4180	260521	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	110	6885	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	73	4542	SH	DEFINED	01
SHARPER IMAGE,THE	COM	820013100	3869	118500	SH	DEFINED	01
SHARPER IMAGE,THE	COM	820013100	5	160	SH	DEFINED	01
SHAW GROUP INC	COM	820280105	2468	181165	SH	DEFINED	01
SHERWIN WILLIAMS	COM	824348106	4213	121252	SH	DEFINED	01
SHERWIN WILLIAMS	COM	824348106	71	2034	SH	DEFINED	01
SHERWIN WILLIAMS	COM	824348106	1168	33645	SH	DEFINED	01
SHERWIN WILLIAMS	COM	824348106	75	2200	SH	DEFINED	01
SHIRE PHARMACEU	COM	82481R106	944	32500	SH	DEFINED	01
SHIRE PHARMACEU	COM	82481R106	9	300	SH	DEFINED	01
SHOPKO STORES	COM	824911101	1771	116182	SH	DEFINED	01
SHUFFLE MASTER INC	COM	825549108	1615	46635	SH	DEFINED	01
SHURGARD STORAGE CTR	COM	82567D104	4834	128402	SH	DEFINED	01
SICOR INC	COM	825846108	180	6611	SH	DEFINED	01
SIEBEL SYSTEMS	COM	826170102	2948	212589	SH	DEFINED	01
SIEBEL SYSTEMS	COM	826170102	2352	169597	SH	DEFINED	01
SIEBEL SYSTEMS	COM	826170102	1613	116306	SH	DEFINED	01
SIEBEL SYSTEMS	COM	826170102	19470	1401810	SH	DEFINED	01
SIERRA HEALTH SERVIC	COM	826322109	5425	197665	SH	DEFINED	01
SIERRA HEALTH SERVIC	COM	826322109	214	7800	SH	DEFINED	01
SIERRA HEALTH SERVIC	COM	826322109	660	24000	SH	DEFINED	01
SIERRA PACIFIC RES	COM	826428104	179	24293	SH	DEFINED	01
SIGMA-ALDRICH	COM	826552101	46725	817159	SH	DEFINED	01
SIGMA-ALDRICH	COM	826552101	2523	44142	SH	DEFINED	01
SIGMA-ALDRICH	COM	826552101	3908	68368	SH	DEFINED	01
SIGMA DESIGNS INC	COM	826565103	130	17300	SH	DEFINED	01
SIGMATRON INTERNATIONAL INC	COM	82661L101	496	19000	SH	DEFINED	01
SIGMATEL INC	COM	82661W107	158	6406	SH	DEFINED	01
SIGMATEL INC	COM	82661W107	2233	90273	SH	DEFINED	01
SILICON LABORATORIES	COM	826919102	142	3296	SH	DEFINED	01
SILICON LABORATORIES	COM	826919102	242	5600	SH	DEFINED	01
SILGAN HOLDINGS..	COM	827048109	4112	96542	SH	DEFINED	01
SILGAN HOLDINGS..	COM	827048109	178	4178	SH	DEFINED	01
SILGAN HOLDINGS..	COM	827048109	118	2765	SH	DEFINED	01
SILICON STORAGE TECH.	COM	827057100	802	72926	SH	DEFINED	01
SILICON VALLEY BKSHR	COM	827064106	84	2336	SH	DEFINED	01
SILICONIX INC	COM	827079203	38	832	SH	DEFINED	01
SIMON PROPERTY GROUP	COM	828806109	4411	95176	SH	DEFINED	01
SIMON PROPERTY GROUP	COM	828806109	2024	43675	SH	DEFINED	01
SIMPLETECH INC.	COM	828823104	607	101070	SH	DEFINED	01
SIMPLETECH INC.	COM	828823104	3	430	SH	DEFINED	01
SIMPSON MANUFAC	COM	829073105	11346	223078	SH	DEFINED	01
SINCLAIR BROADCASTIN	COM	829226109	5124	343400	SH	DEFINED	01
SIRIUS SATELLITE.	COM	82966U103	1185	374900	SH	DEFINED	01
SIX FLAGS INC	COM	83001P109	1162	154497	SH	DEFINED	01
SKETCHERS USA.	COM	830566105	54	6581	SH	DEFINED	01
SKY FINL GROUP INC	COM	83080P103	1212	46731	SH	DEFINED	01
SKYLINE	COM	830830105	5494	157518	SH	DEFINED	01
SKYWEST INC	COM	830879102	3104	171339	SH	DEFINED	01

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SKYWORKS SOLUTIONS	COM	83088M102	6609	759628	SH	DEFINED	01
SKYWORKS SOLUTIONS	COM	83088M102	463	53374	SH	DEFINED	01 0
SKYWORKS SOLUTIONS	COM	83088M102	71	8206	SH	DEFINED	01 0
SKILLSOFT PLC	COM	830928107	375	43360	SH	DEFINED	01
SMART & FINAL INC	COM	831683107	7	645	SH	DEFINED	01
SMITH & NEPHEW PLC- ADR	COM	83175M205	17	400	SH	DEFINED	01 0
SMITH (A O) CORP	COM	831865209	4843	138159	SH	DEFINED	01
SMITH INTL	COM	832110100	56864	1369540	SH	DEFINED	01
SMITH INTL	COM	832110100	4703	113298	SH	DEFINED	01 0
SMITH INTL	COM	832110100	257	6200	SH	DEFINED	01 0
SMITH INTL	COM	832110100	4150	100000	SH	DEFINED	01 1
SMITHFIELD FOODS INC	COM	832248108	847	40904	SH	DEFINED	01
JM SMUCKER CO WI	COM	832696405	110	2429	SH	DEFINED	01
JM SMUCKER CO WI	COM	832696405	1	12	SH	DEFINED	01 0
SMURFIT STONE CONTAINER	COM	832727101	28847	1553397	SH	DEFINED	01
SMURFIT STONE CONTAINER	COM	832727101	14	766	SH	DEFINED	01 0
SMURFIT STONE CONTAINER	COM	832727101	26	1418	SH	DEFINED	01 0
SMURFIT STONE CONTAINER	COM	832727101	44	2400	SH	DEFINED	01 1
SNAP ON INC	COM	833034101	3926	121752	SH	DEFINED	01
SNAP ON INC	COM	833034101	1413	43836	SH	DEFINED	01 0
SNAP ON INC	COM	833034101	443	13740	SH	DEFINED	01 0
QUIMICA Y MINERA ADR(REPR 10 S	COM	833635105	1455	35000	SH	DEFINED	01 1
SOHU.COM INC.	COM	83408W103	171	5706	SH	DEFINED	01
SOLA INTL	COM	834092108	1789	95142	SH	DEFINED	01
SOLECTRON CORP	COM	834182107	3256	550968	SH	DEFINED	01
SOLECTRON CORP	COM	834182107	21	3500	SH	DEFINED	01 0
SOLECTRON CORP	COM	834182107	1125	190348	SH	DEFINED	01 0
SOLECTRON CORP	COM	834182107	122	20900	SH	DEFINED	01 1
SOLUTIA INC	COM	834376105	8	21511	SH	DEFINED	01
SOLUTIA INC	COM	834376105	76	219250	SH	DEFINED	01 0
SOMERA COMMUNICATION	COM	834458101	1150	718700	SH	DEFINED	01
SONIC CORP	COM	835451105	3385	110538	SH	DEFINED	01
SONIC CORP	COM	835451105	38491	1257100	SH	DEFINED	01 0
SONIC CORP	COM	835451105	1433	46800	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC	COM	83545G102	7985	348356	SH	DEFINED	01
SONIC INNOVATIONS INC	COM	83545M109	658	101950	SH	DEFINED	01 0
SONIC SOLUTIONS.	COM	835460106	2	150	SH	DEFINED	01 0
SONICWALL INC	COM	835470105	1443	185100	SH	DEFINED	01
SONOCO PRODUCTS	COM	835495102	116	4710	SH	DEFINED	01
SONOSITE INC	COM	83568G104	4	200	SH	DEFINED	01 0
SONY CORP ADRS	COM	835699307	4854	140000	SH	DEFINED	01
SOTHEBYS HLD CL-A	COM	835898107	41	2995	SH	DEFINED	01
SONUS NETWORKS INC	COM	835916107	3716	491426	SH	DEFINED	01
SONUS NETWORKS INC	COM	835916107	5	630	SH	DEFINED	01 0
SONUS NETWORKS INC	COM	835916107	6198	816565	SH	DEFINED	01 1
SOURCECORP	COM	836167106	2454	95737	SH	DEFINED	01
SOUTH FINANCIAL GRP	COM	837841105	4625	166009	SH	DEFINED	01
SOUTH JERSEY IND INC	COM	838518108	574	14175	SH	DEFINED	01
SOUTH JERSEY IND INC	COM	838518108	212	5207	SH	DEFINED	01 0
SOUTH JERSEY IND INC	COM	838518108	140	3462	SH	DEFINED	01 0
SOUTHCOAST FINANCIAL CO	COM	84129R100	327	15576	SH	DEFINED	01
SOUTHERN CO.	COM	842587107	9730	321705	SH	DEFINED	01
SOUTHERN CO.	COM	842587107	5059	167255	SH	DEFINED	01 0
SOUTHERN CO.	COM	842587107	4227	140000	SH	DEFINED	01 1
SOUTHERN PERU COPPER CORP	COM	843611104	483	10231	SH	DEFINED	01
SOUTHERN UNION CO	COM	844030106	3922	213175	SH	DEFINED	01
SOUTHERN UNION CO	COM	844030106	26	1438	SH	DEFINED	01 0
SOUTHERN UNION 5.75 8/16/06 PF	PRF	844030304	1123	19000	SH	DEFINED	01 0
SOUTHTRUST CORP	COM	844730101	700	21381	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	2473	75547	SH	DEFINED	01 0
SOUTHWEST AIRLINES	COM	844741108	236747	14668285	SH	DEFINED	01
SOUTHWEST AIRLINES	COM	844741108	5574	345347	SH	DEFINED	01 0

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SOUTHWEST AIRLINES	COM	844741108	3923	243025	SH	DEFINED	01	0
SW BANCORP OF TX	COM	84476R109	4457	114720	SH	DEFINED	01	
SOUTHWEST GAS CORP	COM	844895102	3586	159723	SH	DEFINED	01	
SOUTHWESTERN ENERGY	COM	845467109	2860	119681	SH	DEFINED	01	
SOVEREIGN BANCORP IN	COM	845905108	371	15640	SH	DEFINED	01	
SOVEREIGN BANCORP IN	COM	845905108	29836	1262105	SH	DEFINED	01	1
SPANISH BRDCAST CL A	COM	846425882	4476	426322	SH	DEFINED	01	
SPANISH BRDCAST CL A	COM	846425882	4	370	SH	DEFINED	01	0
SPARTAN MOTORS INC.	COM	846819100	775	76700	SH	DEFINED	01	
SPARTECH CORP	COM	847220209	2134	86600	SH	DEFINED	01	
SPARTECH CORP	COM	847220209	99	4020	SH	DEFINED	01	0
SPARTECH CORP	COM	847220209	65	2650	SH	DEFINED	01	0
SPATIALIGHT INC	COM	847248101	1547	288000	SH	DEFINED	01	
SPATIALIGHT INC	COM	847248101	1137	211700	SH	DEFINED	01	0
SPECIALTY LAB	COM	84749R100	48	2876	SH	DEFINED	01	
SPECTRASITE WTS 2-10	WT	84761M112	0	5	SH	DEFINED	01	
SPEEDWAY MOTOR SPORT	COM	847788106	868	30030	SH	DEFINED	01	
SPHERION CORPORATION	COM	848420105	1699	173559	SH	DEFINED	01	
SPINNAKER EXPLORAT	COM	84855W109	3021	93615	SH	DEFINED	01	
THE SPORTS AUTHORITY INC	COM	84917U109	3675	95673	SH	DEFINED	01	
THE SPORTS AUTHORITY INC	COM	84917U109	4	98	SH	DEFINED	01	0
SPRINT CORP FON GRP	COM	852061100	46670	2842307	SH	DEFINED	01	
SPRINT CORP FON GRP	COM	852061100	159	9670	SH	DEFINED	01	0
SPRINT CORP FON GRP	COM	852061100	3805	231759	SH	DEFINED	01	0
SPRINT CORP FON GRP	COM	852061100	187	11500	SH	DEFINED	01	1
SPRINT CORP PCS GRP	COM	852061506	21679	3857317	SH	DEFINED	01	
SPRINT CORP PCS GRP	COM	852061506	3844	683870	SH	DEFINED	01	0
SPRINT CORP PCS GRP	COM	852061506	1329	236376	SH	DEFINED	01	0
SPRINT CORP PCS GRP	COM	852061506	94	17000	SH	DEFINED	01	1
SS & C TECH.	COM	85227Q100	1011	36155	SH	DEFINED	01	
SS & C TECH.	COM	85227Q100	5	170	SH	DEFINED	01	0
STAGE STORES INC.	COM	85254C305	3416	122433	SH	DEFINED	01	
STAGE STORES INC.	COM	85254C305	191	6831	SH	DEFINED	01	0
STAGE STORES INC.	COM	85254C305	127	4551	SH	DEFINED	01	0
STANCORP FINL GROUP	COM	852891100	4790	76191	SH	DEFINED	01	
STANCORP FINL GROUP	COM	852891100	165	2628	SH	DEFINED	01	0
STANCORP FINL GROUP	COM	852891100	73	1159	SH	DEFINED	01	0
STANDARD COMMERCIAL	COM	853258101	3363	167548	SH	DEFINED	01	
STANDARD COMMERCIAL	COM	853258101	98	4846	SH	DEFINED	01	0
STANDARD COMMERCIAL	COM	853258101	59	2942	SH	DEFINED	01	0
STANDARD MICROSYSTEM	COM	853626109	1730	68351	SH	DEFINED	01	
STANDARD MICROSYSTEM	COM	853626109	121	4750	SH	DEFINED	01	0
STANDARD MICROSYSTEM	COM	853626109	83	3300	SH	DEFINED	01	0
STANDARD MOTOR PRO	COM	853666105	674	55505	SH	DEFINED	01	
STANDARD PAC CORP	COM	85375C101	6774	139535	SH	DEFINED	01	
STANDARD REGISTER	COM	853887107	1348	80079	SH	DEFINED	01	
STANDEX INTERNATIONAL	COM	854231107	962	34345	SH	DEFINED	01	
STANLEY FURNITURE CO	COM	854305208	1131	35886	SH	DEFINED	01	
STANLEY WORKS THE	COM	854616109	19169	506183	SH	DEFINED	01	
STANLEY WORKS THE	COM	854616109	1258	33203	SH	DEFINED	01	0
STANLEY WORKS THE	COM	854616109	699	18446	SH	DEFINED	01	0
STAPLES INC	COM	855030102	80865	2962032	SH	DEFINED	01	
STAPLES INC	COM	855030102	2419	88699	SH	DEFINED	01	0
STAPLES INC	COM	855030102	4411	161534	SH	DEFINED	01	0
STAPLES INC	COM	855030102	15930	585589	SH	DEFINED	01	1
STARBUCKS	COM	855244109	66223	2003056	SH	DEFINED	01	
STARBUCKS	COM	855244109	2611	78953	SH	DEFINED	01	0
STARBUCKS	COM	855244109	5459	165129	SH	DEFINED	01	0
STARBUCKS	COM	855244109	131	4000	SH	DEFINED	01	1
STARCRAFT CORP	COM	855269106	325	10000	SH	DEFINED	01	
STARTEK INC	COM	85569C107	1640	40218	SH	DEFINED	01	
STARWOOD HOTELS & RE	COM	85590A203	19855	551978	SH	DEFINED	01	

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STARWOOD HOTELS & RE	COM	85590A203	1656	46051	SH	DEFINED	01	0
STARWOOD HOTELS & RE	COM	85590A203	7042	195980	SH	DEFINED	01	1
STATE STREET CORP	COM	857477103	11717	224995	SH	DEFINED	01	
STATE STREET CORP	COM	857477103	26	495	SH	DEFINED	01	0
STATE STREET CORP	COM	857477103	3964	76105	SH	DEFINED	01	0
STATE STREET CORP	COM	857477103	1536	29500	SH	DEFINED	01	1
STATEN ISLAND BANCORP INC	COM	857550107	3720	165337	SH	DEFINED	01	
STATION CASINO	COM	857689103	1802	58841	SH	DEFINED	01	
THE STEAK N SHAKE CO	COM	857873103	1494	83718	SH	DEFINED	01	
STEEL DYNAMICS	COM	858119100	4665	198598	SH	DEFINED	01	
STEEL TECHNOLOGIES	COM	858147101	486	27483	SH	DEFINED	01	
STEIN MART INC	COM	858375108	968	117420	SH	DEFINED	01	
STEINWAY MUSICAL INSTRUMENTS I	COM	858495104	100	4033	SH	DEFINED	01	
STELLEX AEROSTRUCTURE	COM	85856V206	0	4383	SH	DEFINED	01	
STELLEX AEROSTRUCTURE	COM	85856V206	0	644	SH	DEFINED	01	0
STERLING BANCSHARES	COM	858907108	1665	124925	SH	DEFINED	01	
STERICYCLE INC	COM	858912108	1576	33743	SH	DEFINED	01	
STERICYCLE INC	COM	858912108	147	3150	SH	DEFINED	01	0
STERICYCLE INC	COM	858912108	1832	39300	SH	DEFINED	01	1
STERIS CORP	COM	859152100	76	3371	SH	DEFINED	01	
STERLING BANCORP	COM	859158107	533	18719	SH	DEFINED	01	
STERLING FINL CORP	COM	859319105	5600	163588	SH	DEFINED	01	
STERLING FINL CORP	COM	859319105	159	4647	SH	DEFINED	01	0
STERLING FINL CORP	COM	859319105	105	3073	SH	DEFINED	01	0
STET HELLAS TELECOMM	COM	859823106	149	11500	SH	DEFINED	01	
STEWART & STEVENSON	COM	860342104	1131	80510	SH	DEFINED	01	
STEWART ENTERPRISES	COM	860370105	1840	324114	SH	DEFINED	01	
STEWART ENTERPRISES	COM	860370105	125	21781	SH	DEFINED	01	0
STEWART ENTERPRISES	COM	860370105	79	13916	SH	DEFINED	01	0
STEWART INFO SVCS	COM	860372101	2279	56201	SH	DEFINED	01	
STILLWATER MINING CO	COM	86074Q102	1096	114505	SH	DEFINED	01	
STILLWATER MINING CO	COM	86074Q102	1490	155700	SH	DEFINED	01	0
STMICROELECTRONICS	COM	861012102	36630	1356200	SH	DEFINED	01	
STMICROELECTRONICS	COM	861012102	2998	111000	SH	DEFINED	01	0
STONE ENERGY CORP	COM	861642106	4599	108348	SH	DEFINED	01	
STONERIDGE.	COM	86183P102	128	8478	SH	DEFINED	01	
STORAGE TECHNOLOGY	COM	862111200	6628	257421	SH	DEFINED	01	
STORAGE TECHNOLOGY	COM	862111200	99	3838	SH	DEFINED	01	0
STORAGE TECHNOLOGY	COM	862111200	27	1033	SH	DEFINED	01	0
STRATASYS INC	COM	862685104	1104	40500	SH	DEFINED	01	
STRATEX NETWORKS INC.	COM	86279T109	953	224100	SH	DEFINED	01	
STRATEX NETWORKS INC.	COM	86279T109	2	480	SH	DEFINED	01	0
STRATTEC SECURITY	COM	863111100	3874	63600	SH	DEFINED	01	
STRAYER EDUCATION	COM	863236105	22153	203547	SH	DEFINED	01	
STRAYER EDUCATION	COM	863236105	27759	255045	SH	DEFINED	01	0
STRAYER EDUCATION	COM	863236105	2509	23050	SH	DEFINED	01	0
STRIDE RITE CORP	COM	863314100	1258	110505	SH	DEFINED	01	
STRYKER CORP	COM	863667101	74037	870933	SH	DEFINED	01	
STRYKER CORP	COM	863667101	1844	21703	SH	DEFINED	01	0
STRYKER CORP	COM	863667101	4200	49401	SH	DEFINED	01	0
STURM RUGER & CO INC	COM	864159108	861	75724	SH	DEFINED	01	
SUMMIT PROPERTIES	COM	866239106	2400	99916	SH	DEFINED	01	
SUN BANCORP INC	COM	86663B102	415	15710	SH	DEFINED	01	
SUN LIFE FINL SVCS.	COM	866796105	873	34900	SH	DEFINED	01	
SUN MICROSYSTEMS INC.	COM	866810104	3304	735835	SH	DEFINED	01	
SUN MICROSYSTEMS INC.	COM	866810104	2	430	SH	DEFINED	01	0
SUN MICROSYSTEMS INC.	COM	866810104	3387	754303	SH	DEFINED	01	0
SUN HILL SOFTWARE RESTRICED	COM	866990328	0	858369	SH	DEFINED	01	
SUNCOR ENERGY INC.	COM	867229106	6250	249400	SH	DEFINED	01	
SUNCOR ENERGY INC.	COM	867229106	71	2815	SH	DEFINED	01	0
SUNGARD DATA	COM	867363103	85927	3100943	SH	DEFINED	01	
SUNGARD DATA	COM	867363103	3710	133805	SH	DEFINED	01	0

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SUNGARD DATA	COM	867363103	5173	186673	SH	DEFINED	01	0
SUNOCO INC	COM	86764P109	3042	59467	SH	DEFINED	01	
SUNOCO INC	COM	86764P109	900	17597	SH	DEFINED	01	0
SUNRISE SENIOR LIVING INC	COM	86768K106	3279	84633	SH	DEFINED	01	
SUNRISE SENIOR LIVING INC	COM	86768K106	285	7338	SH	DEFINED	01	0
SUNRISE SENIOR LIVING INC	COM	86768K106	119	3075	SH	DEFINED	01	0
SUNOPTA INC	COM	8676EP108	1221	132240	SH	DEFINED	01	
SUNTRUST BANKS INC	COM	867914103	1299	18169	SH	DEFINED	01	
SUNTRUST BANKS INC	COM	867914103	4584	64110	SH	DEFINED	01	0
SUNTRUST BANKS INC	COM	867914103	177	2475	SH	DEFINED	01	1
SUPERCONDUCTOR TECH.	COM	867931107	336	60130	SH	DEFINED	01	
SUPERIOR ENERGY SERV	COM	868157108	764	81240	SH	DEFINED	01	
SUPERIOR IND INTL	COM	868168105	642	14762	SH	DEFINED	01	
SUPERTEX INC	COM	868532102	687	35975	SH	DEFINED	01	
SUPERVALU INC	COM	868536103	42693	1493267	SH	DEFINED	01	
SUPERVALU INC	COM	868536103	1887	66009	SH	DEFINED	01	0
SUPERVALU INC	COM	868536103	873	30539	SH	DEFINED	01	0
SUPERVALU INC	COM	868536103	20	700	SH	DEFINED	01	1
SUPPORTSOFT INC.	COM	868587106	4788	364115	SH	DEFINED	01	
SUPPORTSOFT INC.	COM	868587106	5	360	SH	DEFINED	01	0
SURMODICS INC	COM	868873100	1225	51217	SH	DEFINED	01	
SUSQUEHANNA BANC	COM	869099101	2802	112055	SH	DEFINED	01	
SWIFT ENERGY CO	COM	870738101	6128	363724	SH	DEFINED	01	
SWIFT ENERGY CO	COM	870738101	204	12093	SH	DEFINED	01	0
SWIFT ENERGY CO	COM	870738101	132	7812	SH	DEFINED	01	0
SWIFT TRANSPORTATION	COM	870756103	959	45658	SH	DEFINED	01	
SWIFT TRANSPORTATION	COM	870756103	38870	1849187	SH	DEFINED	01	0
SWIFT TRANSPORTATION	COM	870756103	1455	69200	SH	DEFINED	01	0
SYBASE INC	COM	871130100	5057	245747	SH	DEFINED	01	
SYBASE INC	COM	871130100	3	150	SH	DEFINED	01	0
SYBRON DENTAL SPEC	COM	871142105	7122	253422	SH	DEFINED	01	
SYCAMORE NETWORKS.	COM	871206108	5046	963000	SH	DEFINED	01	
SYCAMORE NETWORKS.	COM	871206108	98	18501	SH	DEFINED	01	0
SYCAMORE NETWORKS.	COM	871206108	64	12230	SH	DEFINED	01	0
SYKES ENTERPRISES.	COM	871237103	71	8294	SH	DEFINED	01	
SYLVAN LEARNING SYS	COM	871399101	248	8626	SH	DEFINED	01	
SYMANTEC CORP	COM	871503108	231284	6674870	SH	DEFINED	01	
SYMANTEC CORP	COM	871503108	6649	192011	SH	DEFINED	01	0
SYMANTEC CORP	COM	871503108	4529	130723	SH	DEFINED	01	0
SYMANTEC CORP	COM	871503108	2647	76600	SH	DEFINED	01	1
SYMANTEC CVT.	CONV BND	871503AB4	1292	630000	PRN	DEFINED	01	
SYMBOL TECHNOLOGIES	COM	871508107	8582	508066	SH	DEFINED	01	
SYMBOL TECHNOLOGIES	COM	871508107	399	23635	SH	DEFINED	01	0
SYMBOL TECHNOLOGIES	COM	871508107	1350	79904	SH	DEFINED	01	0
SYMMETRICOM INC	COM	871543104	942	129387	SH	DEFINED	01	
SYMYX TECHNOLOGIES..	COM	87155S108	49	2365	SH	DEFINED	01	
SYMYX TECHNOLOGIES..	COM	87155S108	231	11230	SH	DEFINED	01	0
SYNAPTICS INC.	COM	87157D109	1919	128100	SH	DEFINED	01	
SYNAPTICS INC.	COM	87157D109	297	19827	SH	DEFINED	01	0
SYNOPSIS INC	COM	871607107	26974	798939	SH	DEFINED	01	
SYNOPSIS INC	COM	871607107	1709	50475	SH	DEFINED	01	0
SYNOPSIS INC	COM	871607107	882	26140	SH	DEFINED	01	0
SYNOVUS	COM	87161C105	563	19461	SH	DEFINED	01	
SYNOVUS	COM	87161C105	1987	68700	SH	DEFINED	01	0
SYNOVUS	COM	87161C105	745	25800	SH	DEFINED	01	1
SYNOVIS LIFE TECH	COM	87162G105	545	26774	SH	DEFINED	01	
SYNTEL INC	COM	87162H103	2580	104400	SH	DEFINED	01	
SYSCO CORPORATION	COM	871829107	1553	41736	SH	DEFINED	01	
SYSCO CORPORATION	COM	871829107	5486	147346	SH	DEFINED	01	0
SYSCO CORPORATION	COM	871829107	6212	167000	SH	DEFINED	01	1
SYSTEMS &COMP TECH	COM	871873105	1679	102644	SH	DEFINED	01	
TBC CORP	COM	872180104	1703	65973	SH	DEFINED	01	

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TCF FINL CORP MPLS	COM	872275102	11217	218443	SH	DEFINED	01
TCF FINL CORP MPLS	COM	872275102	4761	92715	SH	DEFINED	01 0
TECO ENERGY	COM	872375100	2651	183996	SH	DEFINED	01
TECO ENERGY	COM	872375100	616	42773	SH	DEFINED	01 0
THQ INC	COM	872443403	2205	130389	SH	DEFINED	01
TJX COS	COM	872540109	715	32438	SH	DEFINED	01
TJX COS	COM	872540109	2527	114586	SH	DEFINED	01 0
TJX COS	COM	872540109	165	7500	SH	DEFINED	01 1
TJX COS INC CVT	CONV BND	872540AL3	1591	1900000	PRN	DEFINED	01
TJX COS INC CVT	CONV BND	872540AL3	1089	1300000	PRN	DEFINED	01 0
TRC COMPANIES INC	COM	872625108	639	30317	SH	DEFINED	01
TTM TECHNOLOGIES	COM	87305R109	4323	256070	SH	DEFINED	01
TXU CORPORATION	COM	873168108	19570	825122	SH	DEFINED	01
TXU CORPORATION	COM	873168108	816	34400	SH	DEFINED	01 0
TXU CORPORATION	COM	873168108	1756	74035	SH	DEFINED	01 0
TXU CORPORATION	COM	873168108	165	7000	SH	DEFINED	01 1
TEXAS UTILITIES	CONV PRF	873168504	22555	650000	SH	DEFINED	01
TAIWAN SEMI ADR	COM	874039100	304	29658	SH	DEFINED	01
TAIWAN SEMI ADR	COM	874039100	452	44280	SH	DEFINED	01 1
TAKE-TWO INTERACTIVE	COM	874054109	9476	328903	SH	DEFINED	01
TAKE-TWO INTERACTIVE	COM	874054109	7	250	SH	DEFINED	01 0
TALISMAN ENERGY INC	COM	87425E103	67	1185	SH	DEFINED	01 0
TALK AMERICA HLDGS	COM	87426R202	541	46972	SH	DEFINED	01
TALX CORP.	COM	874918105	879	38170	SH	DEFINED	01
TANOX INC	COM	87588Q109	1951	131400	SH	DEFINED	01
TANOX INC	COM	87588Q109	1945	131072	SH	DEFINED	01 0
TANOX INC	COM	87588Q109	72	4844	SH	DEFINED	01 0
TARGET CORPORATION	COM	87612E106	454312	11831034	SH	DEFINED	01
TARGET CORPORATION	COM	87612E106	14714	383159	SH	DEFINED	01 0
TARGET CORPORATION	COM	87612E106	11366	295976	SH	DEFINED	01 0
TECH DATA CORP	COM	878237106	109	2757	SH	DEFINED	01
TECH DATA CORP	COM	878237106	4	100	SH	DEFINED	01 1
TECHNE CORP	COM	878377100	41085	1087504	SH	DEFINED	01
TECHNE CORP	COM	878377100	2012	53249	SH	DEFINED	01 0
TECHNE CORP	COM	878377100	2357	62400	SH	DEFINED	01 0
TECHNICAL OLYMPIC US.	COM	878483106	119	4329	SH	DEFINED	01
TECHNICAL OLYMPIC US.	COM	878483106	1233	45000	SH	DEFINED	01 1
TECHNITROL INC	COM	878555101	2514	121226	SH	DEFINED	01
TECHNOLOGY INVSTMT CAP CORP	COM	878717305	1235	79400	SH	DEFINED	01 0
TECHNOLOGY RESEARCH CORP	COM	878727304	1434	80000	SH	DEFINED	01
TECUMSEH PRODUCT CLA	COM	878895200	200	4144	SH	DEFINED	01
TEKELEC	COM	879101103	2577	165690	SH	DEFINED	01
TEKELEC	COM	879101103	4	240	SH	DEFINED	01 0
TEKTRONIX	COM	879131100	4056	128351	SH	DEFINED	01
TEKTRONIX	COM	879131100	609	19258	SH	DEFINED	01 0
TELE NORTE LESTE	COM	879246106	83	5366	SH	DEFINED	01
TELE NORTE LESTE	COM	879246106	32088	2085000	SH	DEFINED	01 1
TELEBRAS NEW	COM	879287308	112	3300	SH	DEFINED	01
TELEDYNE TECH	COM	879360105	7531	399584	SH	DEFINED	01
TELEDYNE TECH	COM	879360105	6	320	SH	DEFINED	01 0
TELEFLEX INC	COM	879369106	93	1927	SH	DEFINED	01
TELEFONOS DE MEXICO	COM	879403780	42475	1285933	SH	DEFINED	01
TELEFONOS DE MEXICO	COM	879403780	66286	2007404	SH	DEFINED	01 1
TELEFONOS DE MEXICO	COM	879403780	947	28664	SH	DEFINED	01 1
TELEPHONE & DATA	COM	879433100	5741	91788	SH	DEFINED	01
TELEMIG CELULAR PA ADR EACH RE	COM	87944E105	2829	89000	SH	DEFINED	01 1
TELIK INC	COM	87959M109	3952	171800	SH	DEFINED	01
TELIK INC	COM	87959M109	87	3790	SH	DEFINED	01 0
TELLABS	COM	879664100	3965	470364	SH	DEFINED	01
TELLABS	COM	879664100	1299	154438	SH	DEFINED	01 0
TELLABS	COM	879664100	813	96391	SH	DEFINED	01 0
TELLABS	COM	879664100	28	3300	SH	DEFINED	01 1

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TELUS CORP - NON VOTE	COM	87971M202	5490	295000	SH	DEFINED	01
TEMPLE INLAND	COM	879868107	13179	210271	SH	DEFINED	01
TEMPLE INLAND	COM	879868107	99	1581	SH	DEFINED	01 0
TEMPLE INLAND	COM	879868107	775	12361	SH	DEFINED	01 0
TELETECH HLDGS INC	COM	879939106	236	20855	SH	DEFINED	01
TEMPUR-PEDIC INTERNATIONAL	COM	88023U101	56	3600	SH	DEFINED	01
TEMPUR-PEDIC INTERNATIONAL	COM	88023U101	1144	75000	SH	DEFINED	01 1
TENARIS SA ADR	COM	88031M109	785	23561	SH	DEFINED	01
TENARIS SA ADR	COM	88031M109	1318	40000	SH	DEFINED	01 1
TENET HEALTHCARE COR	COM	88033G100	56284	3506890	SH	DEFINED	01
TENET HEALTHCARE COR	COM	88033G100	4467	278365	SH	DEFINED	01 0
TENET HEALTHCARE COR	COM	88033G100	1699	105834	SH	DEFINED	01 0
TENET HEALTHCARE COR	COM	88033G100	770	47966	SH	DEFINED	01 1
TENNECO AUTOMOTIVE	COM	880349105	244	36384	SH	DEFINED	01
TERADYNE INC	COM	880770102	22918	900482	SH	DEFINED	01
TERADYNE INC	COM	880770102	1109	43572	SH	DEFINED	01 0
TERADYNE CVT	CONV BND	880770AD4	1610	1400000	PRN	DEFINED	01
TERAYON COMM. SYSTEM	COM	880775101	1193	265000	SH	DEFINED	01
TERAYON COMM. SYSTEM	COM	880775101	67	15085	SH	DEFINED	01 0
TERAYON COMM. SYSTEM	COM	880775101	48	10600	SH	DEFINED	01 0
TEREX CORP NEW..	COM	880779103	6083	213589	SH	DEFINED	01
TEREX CORP NEW..	COM	880779103	161	5629	SH	DEFINED	01 0
TEREX CORP NEW..	COM	880779103	107	3762	SH	DEFINED	01 0
TESORO PETROLEUM.	COM	881609101	4289	294375	SH	DEFINED	01
TESORO PETROLEUM.	COM	881609101	138	9472	SH	DEFINED	01 0
TESORO PETROLEUM.	COM	881609101	88	6037	SH	DEFINED	01 0
TEVA PHARM INDS AD	COM	881624209	99557	1755549	SH	DEFINED	01
TEVA PHARM INDS AD	COM	881624209	5138	90575	SH	DEFINED	01 0
TEVA PHARM INDS AD	COM	881624209	506	8924	SH	DEFINED	01 0
TEVA PHARM INDS AD	COM	881624209	6640	117087	SH	DEFINED	01 1
TEVA PHARM INDS AD	COM	881624209	1275	22476	SH	DEFINED	01 1
TETRA TECHNOLOGIES	COM	88162F105	12214	503832	SH	DEFINED	01
TETRA TECHNOLOGIES	COM	88162F105	5	200	SH	DEFINED	01 0
TETRA TECH INC	COM	88162G103	5219	209947	SH	DEFINED	01
TETRA TECH INC	COM	88162G103	7	290	SH	DEFINED	01 0
TESSERA TECHNOLOGIES INC	COM	88164L100	436	23146	SH	DEFINED	01
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	173	11914	SH	DEFINED	01 0
TEXAS INDUSTRIES	COM	882491103	3006	81265	SH	DEFINED	01
TEXAS INSTRUMENTS	COM	882508104	422141	14368334	SH	DEFINED	01
TEXAS INSTRUMENTS	COM	882508104	9563	325422	SH	DEFINED	01 0
TEXAS INSTRUMENTS	COM	882508104	13616	463447	SH	DEFINED	01 0
TEXAS INSTRUMENTS	COM	882508104	253	8600	SH	DEFINED	01 1
TEXAS REGIONAL BANCSHARES INC.	COM	882673106	81	2194	SH	DEFINED	01
TEXTRON INC	COM	883203101	64483	1130090	SH	DEFINED	01
TEXTRON INC	COM	883203101	1767	30961	SH	DEFINED	01 0
TEXTRON INC	COM	883203101	172	3000	SH	DEFINED	01 1
THERAGENICS CORP	COM	883375107	4303	786632	SH	DEFINED	01
THERASENSE INC.	COM	883381105	1751	86272	SH	DEFINED	01
THERASENSE INC.	COM	883381105	2	100	SH	DEFINED	01 0
THERASENSE INC.	COM	883381105	188	9281	SH	DEFINED	01 1
THERMA-WAVE INC	COM	88343A108	1387	235000	SH	DEFINED	01
THERMA-WAVE INC	COM	88343A108	1476	250150	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	1410	55990	SH	DEFINED	01
THERMO-ELECTRON	COM	883556102	841	33369	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	934	37081	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	126	5000	SH	DEFINED	01 1
THOMAS & BETTS	COM	884315102	2443	106765	SH	DEFINED	01
THOMAS & BETTS	COM	884315102	305	13316	SH	DEFINED	01 0
THOMAS & BETTS	COM	884315102	10	450	SH	DEFINED	01 1
THOMAS INDS INC	COM	884425109	7908	228160	SH	DEFINED	01
THOR INDS INC	COM	885160101	8140	144800	SH	DEFINED	01
THORATEC CORPORATION	COM	885175307	1627	125056	SH	DEFINED	01

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THORATEC CORPORATION	COM	885175307	3	240	SH	DEFINED	01	0
THORNBURG MORTGAGE	COM	885218107	186	6853	SH	DEFINED	01	
3 COM CORP	COM	885535104	1872	229160	SH	DEFINED	01	
THREE-FIVE SYS IN	COM	88554L108	314	59991	SH	DEFINED	01	
3M COMPANY	COM	88579Y101	477221	5612376	SH	DEFINED	01	
3M COMPANY	COM	88579Y101	18825	221348	SH	DEFINED	01	0
3M COMPANY	COM	88579Y101	17157	201779	SH	DEFINED	01	0
3M COMPANY	COM	88579Y101	80980	952446	SH	DEFINED	01	1
3M COCVT	CONV BND	88579YAB7	824	900000	PRN	DEFINED	01	
TIBCO SOFTWARE INC	COM	88632Q103	3	430	SH	DEFINED	01	0
TIDEWATER INC	COM	886423102	37183	1244400	SH	DEFINED	01	
TIFFANY & CO-NEW	COM	886547108	3456	76431	SH	DEFINED	01	
TIFFANY & CO-NEW	COM	886547108	359	7935	SH	DEFINED	01	0
TIFFANY & CO-NEW	COM	886547108	1509	33394	SH	DEFINED	01	0
TIMBERLAND CO -CL A	COM	887100105	1129	21699	SH	DEFINED	01	
TIMBERWEST FOREST	COM	887147205	6333	651300	SH	DEFINED	01	
TIMCO AVIATION WTS	WT	887151116	0	10187	SH	DEFINED	01	
TIMCO AVIATION SVCS IN JR SB P	CONV BND	887151AB4	1	10215	PRN	DEFINED	01	
TIME WARNER INC	COM	887317105	71388	3968269	SH	DEFINED	01	
TIME WARNER INC	COM	887317105	571	31745	SH	DEFINED	01	0
TIME WARNER INC	COM	887317105	20406	1134328	SH	DEFINED	01	0
TIME WARNER INC	COM	887317105	41781	2332835	SH	DEFINED	01	1
TIME WARNER TELECOM	COM	887319101	91	9021	SH	DEFINED	01	
TIMKEN CO.	COM	887389104	5027	250591	SH	DEFINED	01	
TITAN CORPORATION	COM	888266103	1613	73955	SH	DEFINED	01	
TOLL BROTHERS	COM	889478103	141	3546	SH	DEFINED	01	
TOLLGRADE COMMUNICAT	COM	889542106	1092	62298	SH	DEFINED	01	
TOLLGRADE COMMUNICAT	COM	889542106	2	140	SH	DEFINED	01	0
TOMKINS PLC ADR	COM	890030208	31681	1654312	SH	DEFINED	01	
TOO INC	COM	890333107	4972	294552	SH	DEFINED	01	
TOOTSIE ROLL INDS	COM	890516107	608	16903	SH	DEFINED	01	
TOPPS INC	COM	890786106	1668	162600	SH	DEFINED	01	
TORCHMARK CORP	COM	891027104	26806	588586	SH	DEFINED	01	
TORCHMARK CORP	COM	891027104	1174	25778	SH	DEFINED	01	0
TORCHMARK CORP	COM	891027104	45	1000	SH	DEFINED	01	1
TORO CO	COM	891092108	6629	142861	SH	DEFINED	01	
TORO CO	COM	891092108	89	1905	SH	DEFINED	01	0
TORO CO	COM	891092108	68	1457	SH	DEFINED	01	0
TOTAL ENTERTNT REST.	COM	89150E100	800	66225	SH	DEFINED	01	
TOTAL SA - SPON ADR	COM	89151E109	55548	600450	SH	DEFINED	01	
TOTAL SA - SPON ADR	COM	89151E109	101	1090	SH	DEFINED	01	0
TOTAL SA - SPON ADR	COM	89151E109	398	4300	SH	DEFINED	01	0
TOWER AUTO	COM	891707101	5713	836372	SH	DEFINED	01	
TOWER AUTO	COM	891707101	150	21959	SH	DEFINED	01	0
TOWER AUTO	COM	891707101	96	14053	SH	DEFINED	01	0
TOWER AUTOMOTIVE CVT	CONV BND	891707AE1	1012	1000000	PRN	DEFINED	01	0
TOWN & COUNTRY.	COM	892081100	1764	69600	SH	DEFINED	01	
TOYS R US	COM	892335100	2885	228260	SH	DEFINED	01	
TOYS R US	COM	892335100	614	48613	SH	DEFINED	01	0
TRACTOR SUPPLY COMPANY.	COM	892356106	4472	114971	SH	DEFINED	01	
TRACTOR SUPPLY COMPANY.	COM	892356106	74	1911	SH	DEFINED	01	0
TRACTOR SUPPLY COMPANY.	COM	892356106	54	1394	SH	DEFINED	01	0
TRAMMELL CROW CO	COM	89288R106	10427	786984	SH	DEFINED	01	
TRANSACTION SYSTEM	COM	893416107	5769	254949	SH	DEFINED	01	
TRANSATLANTIC HLDS	COM	893521104	7830	96900	SH	DEFINED	01	
TRANSCANADA CORPORATION	COM	89353D107	13229	615000	SH	DEFINED	01	
TRANSKARYOTIC THERAPIES	COM	893735100	1488	95283	SH	DEFINED	01	0
TRANSMONTAIGNE INC	COM	893934109	98	15119	SH	DEFINED	01	
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	101172	6029302	SH	DEFINED	01	
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	1005	59904	SH	DEFINED	01	0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	3929	234126	SH	DEFINED	01	0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	2064	122456	SH	DEFINED	01	1

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TRAVELERS CVT PFD	CONV PRF	89420G307	1577	65300	SH	DEFINED	01
TRAVELERS PROP CASUALT -B	COM	89420G406	9545	562452	SH	DEFINED	01
TRAVELERS PROP CASUALT -B	COM	89420G406	3	180	SH	DEFINED	01 0
TRAVELERS PROP CASUALT -B	COM	89420G406	3939	232161	SH	DEFINED	01 0
TRAVELERS PROP CASUALT -B	COM	89420G406	397	23566	SH	DEFINED	01 1
TREDEGAR	COM	894650100	1822	117314	SH	DEFINED	01
TREX COMPANY INC.	COM	89531P105	1602	42200	SH	DEFINED	01
TRIAD HOSPITAL INC	COM	89579K109	2408	72356	SH	DEFINED	01
TRIAD GUARANTY INC	COM	895925105	2532	50300	SH	DEFINED	01
TRIAD GUARANTY INC	COM	895925105	105	2066	SH	DEFINED	01 0
TRIAD GUARANTY INC	COM	895925105	62	1238	SH	DEFINED	01 0
TRIARC COS-B W/I	COM	895927309	1797	166705	SH	DEFINED	01
TRIBUNE CO	COM	896047107	53593	1038619	SH	DEFINED	01
TRIBUNE CO	COM	896047107	6216	120461	SH	DEFINED	01 0
TRIBUNE CO	COM	896047107	3668	71089	SH	DEFINED	01 0
TRIMBLE NAVIGATION L	COM	896239100	15036	403761	SH	DEFINED	01 0
TRIMBLE NAVIGATION L	COM	896239100	5735	154000	SH	DEFINED	01 0
TRINITY INDUSTRIES	COM	896522109	9090	294749	SH	DEFINED	01
TRI QUINT	COM	89674K103	3541	500916	SH	DEFINED	01
TRIUMPH GROUP INC	COM	896818101	3402	93486	SH	DEFINED	01
TROPICAL SPORTSWEAR INTL	COM	89708P102	315	144490	SH	DEFINED	01
TRUST CO NJ JERSEY C	COM	898304100	75	1895	SH	DEFINED	01
TRUSTCO BANK CORP	COM	898349105	2755	209482	SH	DEFINED	01
TUESDAY MORNING CORP	COM	899035505	1316	43480	SH	DEFINED	01
TULARIK INC	COM	899165104	13417	830800	SH	DEFINED	01 0
TULARIK INC	COM	899165104	496	30700	SH	DEFINED	01 0
TUPPERWARE CORP	COM	899896104	365	21060	SH	DEFINED	01
TUPPERWARE CORP	COM	899896104	81	4661	SH	DEFINED	01 0
TUPPERWARE CORP	COM	899896104	231	13310	SH	DEFINED	01 0
24-7 REAL MEDIA INC	COM	901314104	873	651310	SH	DEFINED	01
24-7 REAL MEDIA INC	COM	901314104	220	164300	SH	DEFINED	01 0
II VI INC	COM	902104108	1336	51800	SH	DEFINED	01
II VI INC	COM	902104108	3	130	SH	DEFINED	01 0
TYCO INTL CVT	CONV BND	902118BF4	3195	2500000	PRN	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	147827	5578411	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	12285	463561	SH	DEFINED	01 0
TYCO INTERNATIONAL	COM	902124106	15162	572153	SH	DEFINED	01 0
TYCO INTERNATIONAL	COM	902124106	1	30	SH	DEFINED	01 0
TYCO INTERNATIONAL	COM	902124106	32781	1237900	SH	DEFINED	01 1
TYCO INTERNATIONAL	COM	902124106	1196	45152	SH	DEFINED	01 1
TYLER TECHNOLOGIES.	COM	902252105	2358	244884	SH	DEFINED	01
TYLER TECHNOLOGIES.	COM	902252105	3	300	SH	DEFINED	01 0
TYSON FOODS INC -CL	COM	902494103	3498	264211	SH	DEFINED	01
TYSON FOODS INC -CL	COM	902494103	62	4700	SH	DEFINED	01 1
UCBH HOLDINGS INC	COM	90262T308	6744	173047	SH	DEFINED	01
UCBH HOLDINGS INC	COM	90262T308	6528	167500	SH	DEFINED	01 0
UCBH HOLDINGS INC	COM	90262T308	246	6300	SH	DEFINED	01 0
UCBH HOLDINGS INC	COM	90262T308	1100	28300	SH	DEFINED	01 1
UGI CORP	COM	902681105	10115	298335	SH	DEFINED	01
UGI CORP	COM	902681105	128	3772	SH	DEFINED	01 0
UGI CORP	COM	902681105	80	2371	SH	DEFINED	01 0
UICI	COM	902737105	2080	156621	SH	DEFINED	01
UIL HOLDINGS CORP	COM	902748102	2003	44417	SH	DEFINED	01
USB HOLDING CO INC	COM	902910108	154	7972	SH	DEFINED	01 0
USB HOLDING CO INC	COM	902910108	105	5440	SH	DEFINED	01 0
UST INC	COM	902911106	381	10681	SH	DEFINED	01
UST INC	COM	902911106	1347	37754	SH	DEFINED	01 0
UST INC	COM	902911106	149	4200	SH	DEFINED	01 1
US BANCORP	COM	902973304	173061	5811331	SH	DEFINED	01
US BANCORP	COM	902973304	13578	455911	SH	DEFINED	01 0
US BANCORP	COM	902973304	14954	502129	SH	DEFINED	01 0
US BANCORP	COM	902973304	45500	1530517	SH	DEFINED	01 1

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URS CORP	COM	903236107	6318	252651	SH	DEFINED	01
URS CORP	COM	903236107	143	5716	SH	DEFINED	01 0
URS CORP	COM	903236107	106	4230	SH	DEFINED	01 0
USANA HEALTH SCIENCES INC.	COM	90328M107	454	14850	SH	DEFINED	01
USG CORP	COM	903293405	2693	162527	SH	DEFINED	01
USI HOLDINGS CORP	COM	90333H101	1342	102860	SH	DEFINED	01
US PHYSICAL THERAPY	COM	90337L108	2232	141900	SH	DEFINED	01
US ONCOLOGY INC	COM	90338W103	3827	355615	SH	DEFINED	01
US ONCOLOGY INC	COM	90338W103	609	56600	SH	DEFINED	01 0
ULTICOM INC	COM	903844108	2378	246400	SH	DEFINED	01
ULTIMATE ELECTRONICS	COM	903849107	315	41263	SH	DEFINED	01
ULTRALIFE BATTERIES INC	COM	903899102	625	50500	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	4366	177350	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	111	4516	SH	DEFINED	01 0
ULTRA PETROLEUM CORP	COM	903914109	77	3120	SH	DEFINED	01 0
ULTRATECH INC	COM	904034105	3740	127340	SH	DEFINED	01
UMPQUA HOLDINGS CORP	COM	904214103	1699	81706	SH	DEFINED	01
UNIBANCO ADR	COM	90458E107	17	700	SH	DEFINED	01
UNIFI INC.	COM	904677101	16	2530	SH	DEFINED	01
UNILEVER NV NEW	COM	904784709	14745	227200	SH	DEFINED	01
UNILEVER NV NEW	COM	904784709	1696	26139	SH	DEFINED	01 0
UNION PACIFIC CORP	COM	907818108	256645	3693806	SH	DEFINED	01
UNION PACIFIC CORP	COM	907818108	10648	153200	SH	DEFINED	01 0
UNION PACIFIC CORP	COM	907818108	6393	92010	SH	DEFINED	01 0
UNION PLANTERS CORP	COM	908068109	383	12159	SH	DEFINED	01
UNION PLANTERS CORP	COM	908068109	1352	42928	SH	DEFINED	01 0
UNIONBANCAL CORP	COM	908906100	1729	30050	SH	DEFINED	01
UNIONBANCAL CORP	COM	908906100	7	125	SH	DEFINED	01 0
UNISOURCE ENERGY CRP	COM	909205106	5298	214845	SH	DEFINED	01
UNISYS CORP	COM	909214108	16261	1094952	SH	DEFINED	01
UNISYS CORP	COM	909214108	1117	75238	SH	DEFINED	01 0
UNISYS CORP	COM	909214108	25900	1750000	SH	DEFINED	01 1
UNIT CORP	COM	909218109	10709	454796	SH	DEFINED	01
UNIT CORP	COM	909218109	6	240	SH	DEFINED	01 0
UNITED AUTO GROUP	COM	909440109	94	3003	SH	DEFINED	01
UNITED COMMUNITY BANKS/GA	COM	90984P105	918	27926	SH	DEFINED	01
UNITED BANCSHARES	COM	909907107	3860	123732	SH	DEFINED	01
UNITED DEFENSE INDS	COM	91018B104	3724	116818	SH	DEFINED	01
UNITED DEFENSE INDS	COM	91018B104	216	6772	SH	DEFINED	01 0
UNITED DEFENSE INDS	COM	91018B104	89	2795	SH	DEFINED	01 0
UNITED DOMINION REAL.	COM	910197102	118	6163	SH	DEFINED	01
UNITED FIRE & CASUALTY	COM	910331107	299	7400	SH	DEFINED	01
UNITED FIRE AND CA CVT PFD	CONV PRF	910331305	1596	55000	SH	DEFINED	01
UNITED MICROELECTRON	COM	910873207	15882	3208476	SH	DEFINED	01
UNITED MICROELECTRON	COM	910873207	53	10745	SH	DEFINED	01 0
UNITED NATIONAL BANCORP NJ	COM	910909100	65	1808	SH	DEFINED	01
UNITED NATIONAL GROUP LTD-A	COM	91103X102	8826	499450	SH	DEFINED	01
UNITED NATIONAL GROUP LTD-A	COM	91103X102	522	29550	SH	DEFINED	01 0
UNITED NATURAL FOOD	COM	911163103	2046	56975	SH	DEFINED	01
UNITED NATURAL FOOD	COM	911163103	328	9130	SH	DEFINED	01 0
UNITED ONLINE INC	COM	911268100	4245	252809	SH	DEFINED	01
UNITED ONLINE INC	COM	911268100	5	270	SH	DEFINED	01 0
UNITED PARCEL SERVIC	COM	911312106	239842	3217195	SH	DEFINED	01
UNITED PARCEL SERVIC	COM	911312106	7660	102786	SH	DEFINED	01 0
UNITED PARCEL SERVIC	COM	911312106	20189	270803	SH	DEFINED	01 0
UNITED PARCEL SERVIC	COM	911312106	26817	360450	SH	DEFINED	01 1
UNITED RENTALS INC	COM	911363109	4917	255315	SH	DEFINED	01
UNITED RENTALS INC	COM	911363109	147	7659	SH	DEFINED	01 0
UNITED RENTALS INC	COM	911363109	102	5284	SH	DEFINED	01 0
UNITED RENTALS INC	COM	911363109	857	44500	SH	DEFINED	01 1
US CELLULAR CORP	COM	911684108	3586	101000	SH	DEFINED	01
UNITED STATES STEEL	COM	912909108	4435	126664	SH	DEFINED	01

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UNITED STATES STEEL	COM	912909108	28	809	SH	DEFINED	01	0
UNITED STATES STEEL	COM	912909108	839	23979	SH	DEFINED	01	0
UNITED STATIONERS	COM	913004107	4260	104138	SH	DEFINED	01	
UNITED SURGICAL PAR	COM	913016309	5135	153370	SH	DEFINED	01	
UNITED TECHNOLOGIES	COM	913017109	247239	2608807	SH	DEFINED	01	
UNITED TECHNOLOGIES	COM	913017109	9509	100402	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	14375	151695	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	82344	868982	SH	DEFINED	01	1
UNITED TECHNOLOGIES	COM	913017109	1165	12293	SH	DEFINED	01	1
UNITED THERAPEUTICS	COM	91307C102	4523	197096	SH	DEFINED	01	
UNITED THERAPEUTICS	COM	91307C102	110	4783	SH	DEFINED	01	0
UNITED THERAPEUTICS	COM	91307C102	66	2861	SH	DEFINED	01	0
UNITEDGLOBALCOM INC..	COM	913247508	1685	198619	SH	DEFINED	01	
UNITEDHEALTH GROUP	COM	91324P102	538427	9254502	SH	DEFINED	01	
UNITEDHEALTH GROUP	COM	91324P102	14037	241229	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	10249	176158	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	18205	313150	SH	DEFINED	01	1
UNITRIN INC	COM	913275103	2082	50280	SH	DEFINED	01	
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	3502	353400	SH	DEFINED	01	
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	164	16580	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP	COM	913377107	112	11300	SH	DEFINED	01	0
UNIVERSAL COMPRESION	COM	913431102	381	14550	SH	DEFINED	01	
UNIVERSAL COMPRESION	COM	913431102	166	6340	SH	DEFINED	01	0
UNIVERSAL COMPRESION	COM	913431102	107	4100	SH	DEFINED	01	0
UNIVERSAL CORP	COM	913456109	373	8430	SH	DEFINED	01	
UNIVERSAL ELECTRONICS INC	COM	913483103	1430	112239	SH	DEFINED	01	
UNIVERSAL FST PRO	COM	913543104	2981	92633	SH	DEFINED	01	
UNIVERSAL HEALTH REALTY INCOME	COM	91359E105	1304	43300	SH	DEFINED	01	
UNIVERSAL HLTH CR-B.	COM	913903100	179	3344	SH	DEFINED	01	
UNIVERSAL HLTH CR-B.	COM	913903100	3019	56200	SH	DEFINED	01	0
UNIVERSAL TECHNICAL INST	COM	913915104	144	4800	SH	DEFINED	01	
UNIVISION	COM	914906102	102912	2592879	SH	DEFINED	01	
UNIVISION	COM	914906102	87305	2199649	SH	DEFINED	01	0
UNIVISION	COM	914906102	9823	247472	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	34741	943282	SH	DEFINED	01	
UNOCAL CORP	COM	915289102	116	3140	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	2190	59467	SH	DEFINED	01	0
UNOVA INC.	COM	91529B106	4159	181230	SH	DEFINED	01	
UNOVA INC.	COM	91529B106	119	5184	SH	DEFINED	01	0
UNOVA INC.	COM	91529B106	76	3327	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	25091	1591178	SH	DEFINED	01	
UNUMPROVIDENT CORP	COM	91529Y106	2817	178673	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	1986	125915	SH	DEFINED	01	0
UNUMPROVIDENT CVT PFD	CONV PRF	91529Y403	13464	400000	SH	DEFINED	01	
URBAN OUTFITTERS	COM	917047102	8578	231502	SH	DEFINED	01	
URBAN OUTFITTERS	COM	917047102	12800	345440	SH	DEFINED	01	0
URBAN OUTFITTERS	COM	917047102	471	12700	SH	DEFINED	01	0
USF CORP	COM	91729Q101	3979	116401	SH	DEFINED	01	
UTSTARCOM INC.	COM	918076100	190	5130	SH	DEFINED	01	
VCA ANTECH INC	COM	918194101	6471	208869	SH	DEFINED	01	
VCA ANTECH INC	COM	918194101	358	11566	SH	DEFINED	01	0
VCA ANTECH INC	COM	918194101	88	2850	SH	DEFINED	01	0
V. F. CORP	COM	918204108	1984	45870	SH	DEFINED	01	
V. F. CORP	COM	918204108	1064	24605	SH	DEFINED	01	0
V. F. CORP	COM	918204108	120	2800	SH	DEFINED	01	1
VALASSIS COMMUNICATI	COM	918866104	1514	51588	SH	DEFINED	01	
VALEANT PHARMACEUTICALS INTL	COM	91911X104	272	10822	SH	DEFINED	01	
VALEANT PHARMACEUTICALS INTL	COM	91911X104	70	2765	SH	DEFINED	01	0
VALEANT PHARMACEUTICALS INTL	COM	91911X104	8308	329800	SH	DEFINED	01	1
VALERO ENERGY CORP	COM	91913Y100	271	5839	SH	DEFINED	01	
VALERO ENERGY CORP	COM	91913Y100	41	884	SH	DEFINED	01	0
VALERO ENERGY CORP	COM	91913Y100	56	1200	SH	DEFINED	01	1

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VALMONT INDUSTRIES	COM	920253101	1548	66871	SH	DEFINED	01
VALSPAR CORP	COM	920355104	121	2458	SH	DEFINED	01
VALUECLICK INC.	COM	92046N102	3120	343587	SH	DEFINED	01
VALUECLICK INC.	COM	92046N102	117	12960	SH	DEFINED	01 0
VALUECLICK INC.	COM	92046N102	81	8944	SH	DEFINED	01 0
VANS - INC	COM	921930103	44	3888	SH	DEFINED	01
VARCO INTL INC	COM	922122106	98	4737	SH	DEFINED	01
VARCO INTL INC	COM	922122106	42	2060	SH	DEFINED	01 0
VARCO INTL INC	COM	922122106	929	45000	SH	DEFINED	01 1
VARIAN INC	COM	922206107	1775	42543	SH	DEFINED	01
VARIAN INC	COM	922206107	3	80	SH	DEFINED	01 0
VARIAN SEMICONDUCTOR	COM	922207105	6882	157539	SH	DEFINED	01
VARIAN SEMICONDUCTOR	COM	922207105	4	100	SH	DEFINED	01 0
VARIAN MEDICAL SYST.	COM	92220P105	269	3902	SH	DEFINED	01
VARIAN MEDICAL SYST.	COM	92220P105	164	2378	SH	DEFINED	01 0
VASTERA INC.	COM	92239N109	1012	253100	SH	DEFINED	01
VASTERA INC.	COM	92239N109	2	480	SH	DEFINED	01 0
VECTREN CORPORATION	COM	92240G101	3911	158671	SH	DEFINED	01
VEECO	COM	922417100	3665	129942	SH	DEFINED	01
VENTAS INC	COM	92276F100	6882	312794	SH	DEFINED	01
VERITAS SOFTWARE	COM	923436109	243791	6560534	SH	DEFINED	01
VERITAS SOFTWARE	COM	923436109	6277	168898	SH	DEFINED	01 0
VERITAS SOFTWARE	COM	923436109	4781	128651	SH	DEFINED	01 0
VERITAS SOFTWARE	COM	923436109	223	5993	SH	DEFINED	01 1
VERITAS SOFTWARE	COM	923436109	2982	80240	SH	DEFINED	01 1
VERITY SOFTWARE	COM	92343C106	1764	105666	SH	DEFINED	01
VERITY SOFTWARE	COM	92343C106	1628	97570	SH	DEFINED	01 0
VERISIGN INC	COM	92343E102	83	5070	SH	DEFINED	01
VERISIGN INC	COM	92343E102	70	4314	SH	DEFINED	01 0
VERISIGN INC	COM	92343E102	22	1331	SH	DEFINED	01 0
VERISIGN INC	COM	92343E102	2398	147134	SH	DEFINED	01 1
VERITAS DGC	COM	92343P107	992	94688	SH	DEFINED	01
VERIZON COMM	COM	92343V104	184845	5269204	SH	DEFINED	01
VERIZON COMM	COM	92343V104	5596	159541	SH	DEFINED	01 0
VERIZON COMM	COM	92343V104	25347	722543	SH	DEFINED	01 0
VERIZON COMM	COM	92343V104	54560	1555326	SH	DEFINED	01 1
VERINT SYSTEMS INC	COM	92343X100	364	16140	SH	DEFINED	01
VERSO TECHNOLOGIES INC	COM	925317109	71	22141	SH	DEFINED	01
VERTEX PHARM	COM	92532F100	39	3772	SH	DEFINED	01
VIACOM INC.	COM	925524100	7083	160000	SH	DEFINED	01
VIACOM INC CL B	COM	925524308	727718	16397409	SH	DEFINED	01
VIACOM INC CL B	COM	925524308	41877	943546	SH	DEFINED	01 0
VIACOM INC CL B	COM	925524308	21531	485159	SH	DEFINED	01 0
VIACOM INC CL B	COM	925524308	5491	124081	SH	DEFINED	01 1
VIAD CORP	COM	92552R109	757	30292	SH	DEFINED	01
VIASAT INC	COM	92552V100	2135	111552	SH	DEFINED	01
VIASYS HEALTHCARE	COM	92553Q209	3395	164773	SH	DEFINED	01
VICOR CORP	COM	925815102	2015	176598	SH	DEFINED	01
VICURON PHARMACEUTICALS INC	COM	926471103	408	21900	SH	DEFINED	01
VINTAGE PETE INC	COM	927460105	3217	267407	SH	DEFINED	01
VISHAY INTRTECHNOLOG	COM	928298108	6678	291609	SH	DEFINED	01
VISHAY INTRTECHNOLOG	COM	928298108	655	28600	SH	DEFINED	01 0
VISTEON CORP	COM	92839U107	3730	358257	SH	DEFINED	01
VISTEON CORP	COM	92839U107	1	128	SH	DEFINED	01 0
VISTEON CORP	COM	92839U107	310	29768	SH	DEFINED	01 0
VISTACARE INC-CL A.	COM	92839Y109	1832	52130	SH	DEFINED	01
VISTACARE INC-CL A.	COM	92839Y109	11	300	SH	DEFINED	01 0
VISX INC	COM	92844S105	173	7475	SH	DEFINED	01
VITAL SIGNS INC	COM	928469105	2492	76207	SH	DEFINED	01
VITALWORKS INC	COM	928483106	2752	622400	SH	DEFINED	01
VITESSE SEMICONDUCTOR CORP.	COM	928497106	746	127141	SH	DEFINED	01
VITESSE SEMICONDUCTOR CORP.	COM	928497106	2	420	SH	DEFINED	01 0

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VIVENDI UNIVERSAL	COM	92851S204	7406	305000	SH	DEFINED	01
VODAFONE GROUP PLC.	COM	92857W100	452564	18073632	SH	DEFINED	01
VODAFONE GROUP PLC.	COM	92857W100	10653	425462	SH	DEFINED	01 0
VODAFONE GROUP PLC.	COM	92857W100	3499	139700	SH	DEFINED	01 0
VOLT INFO SCIENCES	COM	928703107	968	42814	SH	DEFINED	01
VULCAN MATERIALS	COM	929160109	4237	89065	SH	DEFINED	01
VULCAN MATERIALS	COM	929160109	1102	23161	SH	DEFINED	01 0
VULCAN MATERIALS	COM	929160109	96	2000	SH	DEFINED	01 1
WD-40 CO	COM	929236107	1674	47353	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	4562	107460	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	158	3727	SH	DEFINED	01 0
WFS FINANCIAL INC	COM	92923B106	100	2347	SH	DEFINED	01 0
WCI COMMUNITIES	COM	92923C104	604	29313	SH	DEFINED	01
WGL HOLDINGS INC	COM	92924F106	1019	36654	SH	DEFINED	01
W HOLDING CO INC	COM	92925E106	274	14717	SH	DEFINED	01
W-H ENERGY SERVICES INC	COM	92925E108	1244	76780	SH	DEFINED	01
WMS INDUSTRIES INC	COM	929297109	2167	82710	SH	DEFINED	01
WPP GROUP PLC -ADR	COM	929309300	1941	39500	SH	DEFINED	01
WRC MEDIA INC 144A	COM	92931A108	0	10282	SH	DEFINED	01 0
WPS RESOURES CORP	COM	92931B106	81	1757	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	4068	90699	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	167	3740	SH	DEFINED	01 0
WSFS FINANCIAL CORP	COM	929328102	104	2324	SH	DEFINED	01 0
WABASH NATL	COM	929566107	7982	272448	SH	DEFINED	01
WABASH NATL	COM	929566107	2	70	SH	DEFINED	01 0
WABTEC	COM	929740108	323	18900	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	54392	1167437	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	2536	54423	SH	DEFINED	01 0
WACHOVIA CORPORATION	COM	929903102	14114	302946	SH	DEFINED	01 0
WACHOVIA CORPORATION	COM	929903102	74296	1594372	SH	DEFINED	01 1
WACHOVIA CORPORATION	COM	929903102	1472	31598	SH	DEFINED	01 1
WADDELL & REED FIN	COM	930059100	94	3998	SH	DEFINED	01
WAL MART STORES	COM	931142103	704308	13276284	SH	DEFINED	01
WAL MART STORES	COM	931142103	24285	457700	SH	DEFINED	01 0
WAL MART STORES	COM	931142103	55177	1040093	SH	DEFINED	01 0
WAL MART STORES	COM	931142103	94825	1793048	SH	DEFINED	01 1
WALGREEN CO.	COM	931422109	2405	66106	SH	DEFINED	01
WALGREEN CO.	COM	931422109	1087	29882	SH	DEFINED	01 0
WALGREEN CO.	COM	931422109	8492	233423	SH	DEFINED	01 0
WALGREEN CO.	COM	931422109	28730	790595	SH	DEFINED	01 1
WALTER INDUSTRIES	COM	93317Q105	142	10619	SH	DEFINED	01
WANT-WANT HOLDINGS.	COM	933697997	255	268030	SH	DEFINED	01
WARNACO GROUP INC	COM	934390402	139	8732	SH	DEFINED	01 0
WASHINGTON FED INC	COM	938824109	96	3385	SH	DEFINED	01
WASHINGTON GROUP INTL INC	COM	938862208	2378	70000	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	116368	2900486	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	3950	98474	SH	DEFINED	01 0
WASHINGTON MUT INC	COM	939322103	10427	259901	SH	DEFINED	01 0
WASHINGTON MUT INC	COM	939322103	7984	199200	SH	DEFINED	01 1
WASHINGTON MUT INC	COM	939322103	1311	32680	SH	DEFINED	01 1
WASHINGTON POST CI B	COM	939640108	366	462	SH	DEFINED	01
WASTE CONNECTION	COM	941053100	4066	107632	SH	DEFINED	01
WASTE CONNECTION	COM	941053100	151	4000	SH	DEFINED	01 0
WASTE CONNECTIONS CVT	CONV BND	941053AB6	1618	1500000	PRN	DEFINED	01
WASTE MANAGEMENT INC	COM	94106L109	127751	4315912	SH	DEFINED	01
WASTE MANAGEMENT INC	COM	94106L109	4168	140896	SH	DEFINED	01 0
WASTE MANAGEMENT INC	COM	94106L109	5674	191710	SH	DEFINED	01 0
WASTE MANAGEMENT INC	COM	94106L109	33009	1116700	SH	DEFINED	01 1
WATERS CORPORATION	COM	941848103	275	8282	SH	DEFINED	01
WATERS CORPORATION	COM	941848103	150	4515	SH	DEFINED	01 0
WATERS CORPORATION	COM	941848103	917	27655	SH	DEFINED	01 0
WATSCO	COM	942622200	1916	84292	SH	DEFINED	01

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WATSON PHARMACEUTICA	COM	942683103	806	17499	SH	DEFINED	01
WATSON PHARMACEUTICA	COM	942683103	1130	24570	SH	DEFINED	01 0
WATSON PHARM CVT	CONV BND	942683AC7	1580	1200000	PRN	DEFINED	01
WATSON WYATT & CO.	COM	942712100	2259	93560	SH	DEFINED	01
WATTS WATER TECHNOLOGIES	COM	942749102	4859	218888	SH	DEFINED	01
WAUSAU MOSINEE PAPER	COM	943315101	290	21463	SH	DEFINED	01
WAYPOINT FINANCIAL CORP	COM	946756103	2054	94716	SH	DEFINED	01
WEATHERFORD INTL CVT	CONV BND	947074AB6	1547	2500000	PRN	DEFINED	01
WEATHERFORD INTL CVT	CONV BND	947074AB6	619	1000000	PRN	DEFINED	01 0
WEBEX COMMUNICATIONS	COM	94767L109	2417	120245	SH	DEFINED	01
WEBSense INC	COM	947684106	5299	181260	SH	DEFINED	01
WEBSense INC	COM	947684106	5	180	SH	DEFINED	01 0
WEBMETHODS INC..	COM	94768C108	1308	142900	SH	DEFINED	01
WEBSTER FINANCIAL	COM	947890109	102	2214	SH	DEFINED	01
WEIDER NUTRITION INT.	COM	948603105	427	96000	SH	DEFINED	01
WEIGHT WATCHERS INTL	COM	948626106	7	189	SH	DEFINED	01 1
WEIS MARKETS INC	COM	948849104	937	25800	SH	DEFINED	01
WELLCHOICE INC	COM	949475107	14947	433253	SH	DEFINED	01
WELLCHOICE INC	COM	949475107	108	3143	SH	DEFINED	01 0
WELLMAN INC	COM	949702104	916	89733	SH	DEFINED	01
WELLPOINT	COM	94973H108	20480	211142	SH	DEFINED	01
WELLPOINT	COM	94973H108	929	9576	SH	DEFINED	01 0
WELLPOINT	COM	94973H108	3356	34604	SH	DEFINED	01 0
WELLPOINT	COM	94973H108	6238	64540	SH	DEFINED	01 1
WELLS FARGO CO (NEW)	COM	949746101	292269	4962973	SH	DEFINED	01
WELLS FARGO CO (NEW)	COM	949746101	11742	199466	SH	DEFINED	01 0
WELLS FARGO CO (NEW)	COM	949746101	23428	397824	SH	DEFINED	01 0
WELLS FARGO CO (NEW)	COM	949746101	63241	1074737	SH	DEFINED	01 1
WELLS FARGO CVT	CONV BND	949746FA4	3144	3200000	PRN	DEFINED	01
WELLSFORD REAL PROP	COM	950240200	6373	342600	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	324	8261	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	1018	25944	SH	DEFINED	01 0
WENDYS INTL INC	COM	950590109	43637	1113200	SH	DEFINED	01 1
WERNER ENTERPRISES	COM	950755108	75	3871	SH	DEFINED	01
WESCAST INDUSTRIES	COM	950813105	3398	115200	SH	DEFINED	01
WESCO FINANCIAL CORP	COM	950817106	1004	2850	SH	DEFINED	01
WESCO INTERNATIONAL	COM	95082P105	114	12779	SH	DEFINED	01 0
WESCO INTERNATIONAL	COM	95082P105	75	8459	SH	DEFINED	01 0
WEST CORP	COM	952355105	6893	296722	SH	DEFINED	01
WEST CORP	COM	952355105	70	3010	SH	DEFINED	01 0
WEST PHARMACEUTICAL	COM	955306105	80	2361	SH	DEFINED	01
WEST AMERICA BANCORP	COM	957090103	79	1585	SH	DEFINED	01
WESTAR ENERGY INC.	COM	95709T100	2389	118001	SH	DEFINED	01
WESTAR ENERGY INC.	COM	95709T100	133	6590	SH	DEFINED	01 0
WESTAR ENERGY INC.	COM	95709T100	89	4400	SH	DEFINED	01 0
WESTCORP	COM	957907108	1711	46829	SH	DEFINED	01
WESTERN DIGITAL	COM	958102105	2341	198521	SH	DEFINED	01
WESTERN DIGITAL	COM	958102105	103	8665	SH	DEFINED	01 0
WESTERN DIGITAL	COM	958102105	533	45288	SH	DEFINED	01 1
WESTERN GAS RESOURCE	COM	958259103	1814	38392	SH	DEFINED	01
WESTERN GAS RESOURCE	COM	958259103	5	110	SH	DEFINED	01 0
WESTERN SIERRA BANCORP	COM	959522103	62	1317	SH	DEFINED	01
WESTERN WIRELESS	COM	95988E204	3946	214936	SH	DEFINED	01
WESTERN WIRELESS	COM	95988E204	130	7095	SH	DEFINED	01 0
WESTERN WIRELESS	COM	95988E204	85	4630	SH	DEFINED	01 0
WESTPORT RESOURCES CORP	COM	961418100	747	25000	SH	DEFINED	01
WESTWOOD HLDGS GROUP.	COM	961765104	2995	168300	SH	DEFINED	01
WESTWOOD ONE CORP	COM	961815107	49592	1449612	SH	DEFINED	01
WESTWOOD ONE CORP	COM	961815107	16822	491715	SH	DEFINED	01 0
WESTWOOD ONE CORP	COM	961815107	2576	75300	SH	DEFINED	01 0
WET SEAL INC	COM	961840105	836	84510	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	17096	267116	SH	DEFINED	01

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WEYERHAEUSER	COM	962166104	2593	40515	SH	DEFINED	01	0
WEYERHAEUSER	COM	962166104	3214	50217	SH	DEFINED	01	0
WEYERHAEUSER	COM	962166104	4477	70000	SH	DEFINED	01	1
WHIRLPOOL CORP	COM	963320106	66367	913513	SH	DEFINED	01	
WHIRLPOOL CORP	COM	963320106	407	5600	SH	DEFINED	01	0
WHIRLPOOL CORP	COM	963320106	2714	37361	SH	DEFINED	01	0
WHIRLPOOL CORP	COM	963320106	152	2100	SH	DEFINED	01	1
WHIRLPOOL FIN PFD \$100 B 6.55	PRF	963328208	929	9018	SH	DEFINED	01	
WHITNEY HOLDING CORP	COM	966612103	4658	113646	SH	DEFINED	01	
WHOLE FOODS MARKET	COM	966837106	73765	1098847	SH	DEFINED	01	
WHOLE FOODS MARKET	COM	966837106	96975	1444577	SH	DEFINED	01	0
WHOLE FOODS MARKET	COM	966837106	8317	123895	SH	DEFINED	01	0
WILD OATS MARKETS	COM	96808B107	2849	220350	SH	DEFINED	01	
WILLBROS GROUP INC.	COM	969199108	5757	478900	SH	DEFINED	01	
WILLIAM COMPANIES	COM	969457100	1201	122344	SH	DEFINED	01	
WILLIAM COMPANIES	COM	969457100	3155	321300	SH	DEFINED	01	0
WILLIAM COMPANIES	COM	969457100	1163	118351	SH	DEFINED	01	0
WILLIAM COMPANIES	COM	969457100	26	2600	SH	DEFINED	01	1
CLAYTON WILLIAMS ENERGY INC	COM	969490101	104	3564	SH	DEFINED	01	
WILLIAMS SONOMA	COM	969904101	71120	2045431	SH	DEFINED	01	
WILLIAMS SONOMA	COM	969904101	95934	2759070	SH	DEFINED	01	0
WILLIAMS SONOMA	COM	969904101	8369	240700	SH	DEFINED	01	0
WILLIAMS SONOMA	COM	969904101	165	4700	SH	DEFINED	01	1
WILMINGTON TRUST COR	COM	971807102	1807	50203	SH	DEFINED	01	
WARRANTS	WT	97187@117	49	12	SH	DEFINED	01	0
WARRANTS	WT	97188#AA4	47	12	SH	DEFINED	01	0
WILSHIRE NY ADVIS WT	WT	971880117	44	6	SH	DEFINED	01	
WILSHIRE NY ADVIS WT	WT	971880117	104	14	SH	DEFINED	01	0
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01	
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01	0
WILSHIRE NY ADVISOR	WT	971993118	34	30	SH	DEFINED	01	
WILSHIRE NY ADVISOR	WT	971993118	34	30	SH	DEFINED	01	0
WILSON GREATBATCH	COM	972232102	6476	153230	SH	DEFINED	01	
WILSON GREATBATCH	COM	972232102	4	90	SH	DEFINED	01	0
WIND RIVER	COM	973149107	36	4085	SH	DEFINED	01	
WINN-DIXIE	COM	974280109	493	49587	SH	DEFINED	01	
WINN-DIXIE	COM	974280109	71	7097	SH	DEFINED	01	0
WINN-DIXIE	COM	974280109	321	32250	SH	DEFINED	01	0
WINNEBAGO IND INC	COM	974637100	7558	109918	SH	DEFINED	01	
WINTRUST FINANCIAL	COM	97650W108	7133	158166	SH	DEFINED	01	
WINTRUST FINANCIAL	COM	97650W108	66	1465	SH	DEFINED	01	0
WINTRUST FINANCIAL	COM	97650W108	46	1021	SH	DEFINED	01	0
WIPRO ADS REP 1 ORD SHS INR2	COM	97651M109	482	10000	SH	DEFINED	01	1
WIRELESS FACILITIES	COM	97653A103	4275	287690	SH	DEFINED	01	
WIRELESS FACILITIES	COM	97653A103	117	7839	SH	DEFINED	01	0
WIRELESS FACILITIES	COM	97653A103	79	5340	SH	DEFINED	01	0
WISCONSIN ENERGY	COM	976657106	26282	785712	SH	DEFINED	01	
WISCONSIN ENERGY	COM	976657106	1379	41225	SH	DEFINED	01	0
WOLVERINE TUBE INC	COM	978093102	218	34551	SH	DEFINED	01	
WOLVERINE WORLD WIDE	COM	978097103	2301	112907	SH	DEFINED	01	
WOLVERINE WORLD WIDE	COM	978097103	143	6979	SH	DEFINED	01	0
WOLVERINE WORLD WIDE	COM	978097103	98	4798	SH	DEFINED	01	0
WOODWARD GOVERNOR CO	COM	980745103	7695	135413	SH	DEFINED	01	
WORLD ACCEPTANCE CORP	COM	981419104	99	4960	SH	DEFINED	01	
WORTHINGTON IND	COM	981811102	100	5554	SH	DEFINED	01	
WORTHINGTON IND	COM	981811102	353	19605	SH	DEFINED	01	0
WRIGHT MEDICAL GROUP.	COM	98235T107	1314	43140	SH	DEFINED	01	
WRIGHT MEDICAL GROUP.	COM	98235T107	82	2700	SH	DEFINED	01	0
WRIGLEY WM JR CO	COM	982526105	4681	83276	SH	DEFINED	01	
WRIGLEY WM JR CO	COM	982526105	2876	51165	SH	DEFINED	01	0
WRIGLEY WM JR CO	COM	982526105	30478	542381	SH	DEFINED	01	1
WYETH	COM	983024100	76217	1795454	SH	DEFINED	01	

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WYETH	COM	983024100	923	21770	SH	DEFINED	01	0
WYETH	COM	983024100	12918	304319	SH	DEFINED	01	0
WYETH	COM	983024100	5089	120093	SH	DEFINED	01	1
XM SATELLITE RADIO.	COM	983759101	785	29786	SH	DEFINED	01	1
XM SATELLITE RADIO.	COM	983759101	10597	402050	SH	DEFINED	01	0
XM SATELLITE RADIO.	COM	983759101	398	15100	SH	DEFINED	01	0
X-RITE INC	COM	983857103	654	57817	SH	DEFINED	01	1
XTO ENERGY INC	COM	98385X106	10882	384511	SH	DEFINED	01	1
XTO ENERGY INC	COM	98385X106	1883	66666	SH	DEFINED	01	1
XCEL ENERGY INC	COM	98389B100	10580	623017	SH	DEFINED	01	1
XCEL ENERGY INC	COM	98389B100	1548	91158	SH	DEFINED	01	0
XCEL ENERGY INC	COM	98389B100	43	2500	SH	DEFINED	01	1
XETA TECHNOLOGIES INC	COM	983909102	167	27650	SH	DEFINED	01	1
XILINX	COM	983919101	33812	872792	SH	DEFINED	01	1
XILINX	COM	983919101	82143	2120340	SH	DEFINED	01	0
XILINX	COM	983919101	6227	160744	SH	DEFINED	01	0
XEROX CVT PFD 144A	CONV PRF	98411F202	19938	250000	SH	DEFINED	01	1
XEROX	COM	984121103	16931	1226869	SH	DEFINED	01	1
XEROX	COM	984121103	71	5156	SH	DEFINED	01	0
XEROX	COM	984121103	2519	182549	SH	DEFINED	01	0
XEROX	COM	984121103	50881	3697700	SH	DEFINED	01	1
XEROX CORP CVT PFD	CONV PRF	984121509	9997	77050	SH	DEFINED	01	1
XEROX CORP CVT PFD	CONV PRF	984121509	383	2950	SH	DEFINED	01	0
YAHOO INC	COM	984332106	20892	462494	SH	DEFINED	01	1
YAHOO INC	COM	984332106	6844	151517	SH	DEFINED	01	0
YAHOO INC	COM	984332106	10812	240000	SH	DEFINED	01	1
YAHOO INC	COM	984332106	2422	53629	SH	DEFINED	01	1
YAHOO INC CVT	CONV BND	984332AB2	1666	1300000	PRN	DEFINED	01	1
YAHOO INC CVT	CONV BND	984332AB2	641	500000	PRN	DEFINED	01	0
YANKEE CANDLE	COM	984757104	4657	170345	SH	DEFINED	01	1
YANKEE CANDLE	COM	984757104	2	60	SH	DEFINED	01	0
YELLOW ROADWAY CORP.	COM	985577105	7085	195877	SH	DEFINED	01	1
YELLOW ROADWAY CORP.	COM	985577105	2195	60700	SH	DEFINED	01	0
YORK INTL CORP NEW	COM	986670107	54150	1471448	SH	DEFINED	01	1
YOUNG BROADCASTING	COM	987434107	4174	208300	SH	DEFINED	01	1
YOUNG INNOVATIONS	COM	987520103	216	6000	SH	DEFINED	01	1
YUM BRANDS INC	COM	988498101	5684	165274	SH	DEFINED	01	1
YUM BRANDS INC	COM	988498101	2324	67559	SH	DEFINED	01	0
YUKOS ADR	COM	98849W108	126	3008	SH	DEFINED	01	1
ZALE CORP	COM	988858106	7415	139377	SH	DEFINED	01	1
ZEBRA TECH	COM	989207105	19937	300407	SH	DEFINED	01	1
ZEBRA TECH	COM	989207105	27645	416500	SH	DEFINED	01	0
ZEBRA TECH	COM	989207105	1042	15700	SH	DEFINED	01	0
ZENITH NATIONAL	COM	989390109	1723	52947	SH	DEFINED	01	1
ZHONE TECHNOLOGIES INC	COM	98950P108	642	130000	SH	DEFINED	01	1
ZIMMER HOLDINGS INC	COM	98956P102	27950	397012	SH	DEFINED	01	1
ZIMMER HOLDINGS INC	COM	98956P102	21	300	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	COM	98956P102	3877	55070	SH	DEFINED	01	0
ZIMMER HOLDINGS INC	COM	98956P102	54901	779968	SH	DEFINED	01	1
ZIONS BANCORPORATION	COM	989701107	355	5798	SH	DEFINED	01	1
ZIONS BANCORPORATION	COM	989701107	100	1624	SH	DEFINED	01	0
ZIONS BANCORPORATION	COM	989701107	1255	20465	SH	DEFINED	01	0
ZIX CORP	COM	98974P100	683	78627	SH	DEFINED	01	1
ZORAN CORP	COM	98975F101	1774	101993	SH	DEFINED	01	1
ZYMOGENETICS INC	COM	98985T109	1008	65000	SH	DEFINED	01	0
ZOLL MEDICAL	COM	989922109	236	6675	SH	DEFINED	01	0
AVON PRODUCTS JAN 04 65P	OPT	AVP/MM	6	225	SH PUT	DEFINED	01	0
DAIMLERCHRYSLER AG	COM	D1668R123	924	20000	SH	DEFINED	01	1
DEUTSCHE BANK AG	COM	D18190898	3288	40000	SH	DEFINED	01	1
DIAMONDS TRUST JAN 04 22.5P	OPT	DIA/MX	460	7660	SH PUT	DEFINED	01	0
DIAMONDS TRUST MAR 04 98P	OPT	DIA/OT	760	6335	SH PUT	DEFINED	01	0
DIAMOND TRUST JAN 04	OPT	DIAMTCO04	857	38080	SH PUT	DEFINED	01	1

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DIAMONDS TRUST (DIA) JAN04	OPT	DIAMXCO04	1857	30950	SH	PUT	DEFINED	01
NESTLE HOLDING CVT	CONV BND	EC2480951	1609	1400000	PRN		DEFINED	01
MEXICO VRR SERIES B RIGHTS	WT	EC5952972	0	2000000	SH		DEFINED	01
MEXICO VRR SERIES C RIGHTS.	WT	EC5953053	0	2000000	SH		DEFINED	01
MEXICO VRR SERIES D	WT	EC5953210	0	2000000	SH		DEFINED	01
MEXICO VRR SERIES E	WT	EC6127640	0	2000000	SH		DEFINED	01
GLENCORE FINANCE CVT	CONV BND	ED1571824	1624	1400000	PRN		DEFINED	01
ACE LIMITED	COM	G0070K103	119330	2881023	SH		DEFINED	01
ACE LIMITED	COM	G0070K103	4049	97756	SH		DEFINED	01
ACE LIMITED	COM	G0070K103	5243	126605	SH		DEFINED	01
ACE LIMITED	COM	G0070K103	4552	110000	SH		DEFINED	01
AMDOCS	COM	G02602103	130	5805	SH		DEFINED	01
APEX SILVER MINE LTD.	COM	G04074103	2140	102400	SH		DEFINED	01
ARCH CAPITAL GROUP	COM	G0450A105	1021	25600	SH		DEFINED	01
ASPEN INSURANCE HOLDINGS LTD	COM	G05384105	1104	44500	SH		DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	29508	1007810	SH		DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	19272	658156	SH		DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	1409	48150	SH		DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	6820	233306	SH		DEFINED	01
ACCENTURE LTD-CL A	COM	G1150G111	32062	1218200	SH		DEFINED	01
ACCENTURE LTD-CL A	COM	G1150G111	2130	80900	SH		DEFINED	01
ACCENTURE LTD-CL A	COM	G1150G111	55618	2121694	SH		DEFINED	01
BUNGE LIMITED	COM	G16962105	3173	96381	SH		DEFINED	01
COOPER INDUSTRIES	COM	G24182100	30009	518023	SH		DEFINED	01
COOPER INDUSTRIES	COM	G24182100	1231	21258	SH		DEFINED	01
COOPER INDUSTRIES	COM	G24182100	520	9000	SH		DEFINED	01
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	973	29000	SH		DEFINED	01
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	1214	36175	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	13446	158935	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	239	2829	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	36160	427695	SH		DEFINED	01
FLAG TELECOM GROUP LTD	COM	G3529X106	414	4381	SH		DEFINED	01
GARMIN LTD	COM	G37260109	2724	50000	SH		DEFINED	01
GARMIN LTD	COM	G37260109	32	586	SH		DEFINED	01
GLOBAL CROSSING LTD.	COM	G3921A175	124	3661	SH		DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	19540	786928	SH		DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	190	7646	SH		DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	5305	213900	SH		DEFINED	01
HELEN OF TROY CORP L.	COM	G4388N106	2331	100687	SH		DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	78739	1159978	SH		DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	18	270	SH		DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	2682	39505	SH		DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	12465	320100	SH		DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	113	2917	SH		DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	70	1794	SH		DEFINED	01
MARVELL TECH GP LTD	COM	G5876H105	22598	595790	SH		DEFINED	01
MARVELL TECH GP LTD	COM	G5876H105	3083	81290	SH		DEFINED	01
MARVELL TECH GP LTD	COM	G5876H105	27	708	SH		DEFINED	01
MAX RE CAPITAL LTD	COM	G6052F103	4757	211993	SH		DEFINED	01
MONTPELIER RE HLDS LTD	COM	G62185106	5320	144928	SH		DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	47848	1153005	SH		DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	1119	26945	SH		DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	2589	62367	SH		DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	69616	1686980	SH		DEFINED	01
NOBLE CORP	COM	G65422100	380	10616	SH		DEFINED	01
NOBLE CORP	COM	G65422100	1090	30470	SH		DEFINED	01
NOBLE CORP	COM	G65422100	4757	133100	SH		DEFINED	01
02MICRO INTERNATIONAL.	COM	G6797E106	1249	55739	SH		DEFINED	01
02MICRO INTERNATIONAL.	COM	G6797E106	269	12000	SH		DEFINED	01
PARTNERRE	COM	G6852T105	7465	128668	SH		DEFINED	01
PLATINUM UNDERWRITERS HLDGS	COM	G7127P100	407	13560	SH		DEFINED	01
PXRE GROUP LTD	COM	G73018106	1031	43725	SH		DEFINED	01

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RADICA GAMES LTD	COM	G7342H107	1366	184750	SH	DEFINED	01
RENAISSANCE RE HLDGS	COM	G7496G103	43351	884879	SH	DEFINED	01
SCOTTIS RE GROUP LIMITED	COM	G7885T104	4609	221800	SH	DEFINED	01
SEAGATE TECHNOLOGY	COM	G7945J104	1133	60000	SH	DEFINED	01
SINA CORP.	COM	G81477104	47	1400	SH	DEFINED	01
UTI WORLDWIDE INC	COM	G87210103	516	13600	SH	DEFINED	01
TRANSOCEAN INC	COM	G90078109	96867	4034431	SH	DEFINED	01
TRANSOCEAN INC	COM	G90078109	7185	299203	SH	DEFINED	01
TRANSOCEAN INC	COM	G90078109	3343	139227	SH	DEFINED	01
WEATHERFORD INTL	COM	G95089101	24426	678516	SH	DEFINED	01
WEATHERFORD INTL	COM	G95089101	1243	34519	SH	DEFINED	01
WILLIS GRP HLDS LTD	COM	G96655108	26105	766200	SH	DEFINED	01
XL CAPITAL LTD CL A	COM	G98255105	93390	1204256	SH	DEFINED	01
XL CAPITAL LTD CL A	COM	G98255105	3838	49500	SH	DEFINED	01
XL CAPITAL LTD CL A	COM	G98255105	6108	78762	SH	DEFINED	01
XL CAPITAL LTD CL A	COM	G98255105	22556	291047	SH	DEFINED	01
XOMA LTD	COM	G9825R107	155	23500	SH	DEFINED	01
ALCON	COM	H01301102	20281	335000	SH	DEFINED	01
ALCON	COM	H01301102	395	6528	SH	DEFINED	01
ISHARES RUSSELL 2000 JAN 04 10	OPT	IWT/MC	250	2500	SH	PUT	DEFINED
CHECKPOINT SOFTWARE	COM	M22465104	24	1419	SH	DEFINED	01
CHECKPOINT SOFTWARE	COM	M22465104	2137	127107	SH	DEFINED	01
CHECKPOINT SOFTWARE	COM	M22465104	409	24287	SH	DEFINED	01
ECTEL LTD	COM	M29925100	2370	477800	SH	DEFINED	01
MIND CTI LTD	COM	M70240102	642	107000	SH	DEFINED	01
ORBOTECH LTD	COM	M75253100	201	8420	SH	DEFINED	01
TARO PHARMACEUTICAL	COM	M8737E108	899	13930	SH	DEFINED	01
VERISITY LTD.	COM	M97385112	459	36000	SH	DEFINED	01
ASML HLDG NV-NY REG.	COM	N07059111	30514	1521850	SH	DEFINED	01
ASML HLDG NV-NY REG.	COM	N07059111	621	30968	SH	DEFINED	01
ORTHOFIX INTL	COM	N6748L102	1078	22000	SH	DEFINED	01
NASDAQ 100 BELOW 1500 IX (NDXX	OPT	NDT/MR	88	100	SH	PUT	DEFINED
NTL INC MAR 04 70C	OPT	NUD/CN	1995	3325	SH	CALL	DEFINED
OIL SERVICE HOLDRS TRUST JAN 0	OPT	OIH/AJ	960	800	SH	CALL	DEFINED
BCO LATINOAMERICAN CLASS'E'COM	COM	P16994132	17280	900000	SH	DEFINED	01
S&P 500 INDEX JAN 04 1035P	OPT	SPQ/MG	103	500	SH	PUT	DEFINED
S&P 500 INDEX JAN 04 1050P	OPT	SPQ/MJ	996	3906	SH	PUT	DEFINED
S&P 500 INDEX JAN 04 1070P	OPT	SPQ/MN	240	600	SH	PUT	DEFINED
S&P 500 INDEX JAN 04 1075P	OPT	SPQ/MO	215	447	SH	PUT	DEFINED
S&P 500 INDEX FEB 04 1075P	OPT	SPQ/NO	773	560	SH	PUT	DEFINED
S&P 500 INDEX MAR 04 1060P	OPT	SPQ/OL	717	440	SH	PUT	DEFINED
ROYAL CARIBBEAN	COM	V7780T103	55590	1597872	SH	DEFINED	01
PHILA GOLD & SILVER INDEX MAR	OPT	XAV/CA	580	630	SH	CALL	DEFINED
INDUSTRIAL SELECT SECT SPDR JA	OPT	XLI/MZ	86	8600	SH	PUT	DEFINED
ASE TEST LTD	COM	Y02516105	2528	168900	SH	DEFINED	01
FLEXTRONICS INTL LTD	COM	Y2573F102	28400	1913719	SH	DEFINED	01
FLEXTRONICS INTL LTD	COM	Y2573F102	50	3345	SH	DEFINED	01
OMI CORP	COM	Y6476W104	2128	238383	SH	DEFINED	01
TEEKAY SHIPPING CORPORATION	COM	Y8564W103	855	15000	SH	DEFINED	01