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AMERICAN EXPRESS FINANCIAL CORP  
Form 13F-HR  
August 11, 2003

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 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                      July 30, 2003  
-----  
[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: 4538  
Form 13F Information Table Value Total: \$53422395 (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
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						O
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ DSCRETN	INVSTMT	MA	
AAR CORP	COM	000361105	654	92565	SH		DEFINED	01	
ADC TELECOM	COM	000886101	110	47219	SH		DEFINED	01	
ADC TELECOM	COM	000886101	450	193131	SH		DEFINED	01 0	
ABM INDUSTRIES INC	COM	000957100	2203	143024	SH		DEFINED	01	
AFC ENTERPRISES	COM	00104Q107	1340	82540	SH		DEFINED	01	
AFLAC INC	COM	001055102	30183	981547	SH		DEFINED	01	
AFLAC INC	COM	001055102	9041	294020	SH		DEFINED	01 0	
AFLAC INC	COM	001055102	3643	118485	SH		DEFINED	01 0	
AFLAC INC	COM	001055102	583	18976	SH		DEFINED	01 1	
AGCO CORP	COM	001084102	1087	63665	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	24625	967967	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	130	5075	SH		DEFINED	01 0	
AGL RESOURCES INC	COM	001204106	92	3614	SH		DEFINED	01 0	
AES CORP	COM	00130H105	1806	284476	SH		DEFINED	01	
AES CORP	COM	00130H105	901	141928	SH		DEFINED	01 0	
AK STEEL	COM	001547108	17	4637	SH		DEFINED	01	
AMB PROPERTY CORP.	COM	00163T109	97	3460	SH		DEFINED	01	
AMC ENTERTAINMENT IN	COM	001669100	1250	109300	SH		DEFINED	01	
AMN HEALTHCARE SERV.	COM	001744101	2705	213000	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	44019	4001722	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	435	39500	SH		DEFINED	01 0	
AMR CORP DEL	COM	001765106	1605	145900	SH		DEFINED	01 0	
AMR CORP RESTRICTED	COM	001765999	18	2350	SH		DEFINED	01	
AMR CORP RESTRICTED	COM	001765999	70	9089	SH		DEFINED	01 0	
AOL TIME WARNER INC	COM	00184A105	112382	6984533	SH		DEFINED	01	
AOL TIME WARNER INC	COM	00184A105	7833	486845	SH		DEFINED	01 0	
AOL TIME WARNER INC	COM	00184A105	18418	1144730	SH		DEFINED	01 0	
AOL TIME WARNER INC	COM	00184A105	1281	79620	SH		DEFINED	01 1	
APAC CUSTOMER SVCS	COM	00185E106	572	224400	SH		DEFINED	01	
AT&T CORP	COM	001957505	33254	1727405	SH		DEFINED	01	
AT&T CORP	COM	001957505	248	12900	SH		DEFINED	01 0	
AT&T CORP	COM	001957505	4453	231336	SH		DEFINED	01 0	
AT&T CORP	COM	001957505	2176	113010	SH		DEFINED	01 1	
A S A LIMITED	COM	002050102	3031	80300	SH		DEFINED	01	
ATMI INC	COM	00207R101	4161	166647	SH		DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	8070	982805	SH		DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	1961	238900	SH		DEFINED	01 0	
AT&T WIRELESS SVCS	COM	00209A106	5160	628467	SH		DEFINED	01 0	

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AT&T WIRELESS SVCS	COM	00209A106	229	27900	SH	DEFINED	01	1
AVX	COM	002444107	4173	379700	SH	DEFINED	01	
AAIPHARMA INC	COM	00252W104	2602	130900	SH	DEFINED	01	
AAIPHARMA INC	COM	00252W104	4	220	SH	DEFINED	01	0
AARON RENTS INC	COM	002535201	2259	87401	SH	DEFINED	01	
AARON RENTS INC-CL A	COM	002535300	49	2000	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	22056	503999	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	5637	128746	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	15830	361734	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	16	358	SH	DEFINED	01	1
ABERCROMBIE & FITCH	COM	002896207	2355	82880	SH	DEFINED	01	
ABERCROMBIE & FITCH	COM	002896207	76	2682	SH	DEFINED	01	0
ABERCROMBIE & FITCH	COM	002896207	12	425	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	1944	185300	SH	DEFINED	01	
ABGENIX INC	COM	00339B107	1230	117084	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	40	3830	SH	DEFINED	01	0
ABLE LABORATORIES INC	COM	00371N407	447	22600	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	16127	2516148	SH	DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	3026	138815	SH	DEFINED	01	
ACTIVISION INC	COM	004930202	542	41961	SH	DEFINED	01	
ACTION PERFORMANCE	COM	004933107	986	51887	SH	DEFINED	01	
ACTEL CORP	COM	004934105	3566	173927	SH	DEFINED	01	
ACTEL CORP	COM	004934105	235	11480	SH	DEFINED	01	0
ACTEL CORP	COM	004934105	32	1565	SH	DEFINED	01	0
ACTUATE CORPORATION	COM	00508B102	478	171800	SH	DEFINED	01	
ACTUATE CORPORATION	COM	00508B102	1	290	SH	DEFINED	01	0
ACUITY BRANDS INC	COM	00508Y102	5072	279143	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	100	5447	SH	DEFINED	01	0
ACUITY BRANDS INC	COM	00508Y102	74	4089	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	24313	1611262	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	1568	103910	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	1842	122100	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	9551	1227592	SH	DEFINED	01	
ADAPTEC INC	COM	00651F108	42	5426	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	31	4024	SH	DEFINED	01	0
ADMINISTAFF INC	COM	007094105	1825	177210	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	12927	403082	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	4508	140527	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	1774	55339	SH	DEFINED	01	0
ADOLOR	COM	00724X102	1064	86700	SH	DEFINED	01	
ADOLOR	COM	00724X102	3	230	SH	DEFINED	01	0
ADTRAN	COM	00738A106	741	14518	SH	DEFINED	01	
ADTRAN	COM	00738A106	221	4290	SH	DEFINED	01	0
ADVANCED MKTG SERV	COM	00753T105	720	55376	SH	DEFINED	01	
ADVANCED FIBRE COMM	COM	00754A105	1149	70635	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	1915	37000	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	12107	233850	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	383	7400	SH	DEFINED	01	0
ADVO INC	COM	007585102	7783	175286	SH	DEFINED	01	
ADVO INC	COM	007585102	68	1554	SH	DEFINED	01	0
ADVO INC	COM	007585102	46	1028	SH	DEFINED	01	0
ADVANCED POWER TECH	COM	00761E108	2441	315800	SH	DEFINED	01	
ADVISORY BOARD CO	COM	00762W107	644	15900	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1942	113933	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	3337	431088	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	32	4118	SH	DEFINED	01	0
AEROFLEX INC	COM	007768104	21	2679	SH	DEFINED	01	0
AEROPOSTALE INC.	COM	007865108	181	8420	SH	DEFINED	01	0
ADVANCED MICRO DEV	COM	007903107	131	20360	SH	DEFINED	01	
ADVANCED MICRO DEV	COM	007903107	512	79815	SH	DEFINED	01	0
ADVANCED MICRO DEVIC CVT	CONV BND	007903AF4	248	220000	PRN	DEFINED	01	
ADVANCEPCS	COM	00790K109	11355	297021	SH	DEFINED	01	

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ADVANCEPCS	COM	00790K109	19	500	SH	DEFINED	01	0
ADVANCED ENERGY IND	COM	007973100	1333	93518	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	9924	586880	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	647	38331	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	756	44700	SH	DEFINED	01	0
AETHER SYS.	COM	00808V105	662	135200	SH	DEFINED	01	0
AETHER SYS.	COM	00808V105	2	480	SH	DEFINED	01	0
AETHER SYS.	COM	00808V105	27	5420	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	15016	249452	SH	DEFINED	01	
AETNA INC NEW	COM	00817Y108	1937	32190	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	2170	36051	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	49856	1090180	SH	DEFINED	01	
AFFILIATED COMPUTER	COM	008190100	3258	71241	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	18	400	SH	DEFINED	01	0
AFFILIATED MANAGERS	COM	008252108	4309	70712	SH	DEFINED	01	
AFFILIATED MANAGERS	COM	008252108	167	2730	SH	DEFINED	01	0
AFFYMETRIX.	COM	00826T108	55	2800	SH	DEFINED	01	0
AFL/CIO UNITS OF	COM	008270993	541	461	SH	DEFINED	01	0
AGERE SYSTEMS INC-CL A	COM	00845V100	5477	2350400	SH	DEFINED	01	
AGERE SYSTEMS INC-CL A	COM	00845V100	0	4	SH	DEFINED	01	0
AGERE SYSTEMS INC-CL B	COM	00845V209	0	105	SH	DEFINED	01	0
AGILENT TECHNOLOGIES	COM	00846U101	2391	122363	SH	DEFINED	01	
AGILENT TECHNOLOGIES	COM	00846U101	2127	108778	SH	DEFINED	01	0
AGILENT TECH CVT	CONV BND	00846UAB7	301	310000	PRN	DEFINED	01	
AGRIUM	COM	008916108	2893	264000	SH	DEFINED	01	
AIR PROD & CHEM	COM	009158106	119876	2881634	SH	DEFINED	01	
AIR PROD & CHEM	COM	009158106	4976	119560	SH	DEFINED	01	0
AIR PROD & CHEM	COM	009158106	4678	112443	SH	DEFINED	01	0
AIRBORNE INC	COM	009269101	43	2071	SH	DEFINED	01	
AIRGAS INC	COM	009363102	52	3077	SH	DEFINED	01	
AIRGAS INC	COM	009363102	194	11600	SH	DEFINED	01	0
AIRTRAN HOLDINGS INC.	COM	00949P108	2960	282700	SH	DEFINED	01	
AIRTRAN HOLDINGS INC.	COM	00949P108	45	4330	SH	DEFINED	01	0
AIRTRAN HOLDINGS INC.	COM	00949P108	46	4393	SH	DEFINED	01	0
ALAMO GROUP INC	COM	011311107	3903	319400	SH	DEFINED	01	
ALARIS MEDICAL SYSTEMS INC	COM	011637105	2071	159900	SH	DEFINED	01	
ALARIS MEDICAL SYSTEMS INC	COM	011637105	5719	441550	SH	DEFINED	01	0
ALARIS MEDICAL SYSTEMS INC	COM	011637105	186	14400	SH	DEFINED	01	0
ALASKA AIRGROUP	COM	011659109	24	1137	SH	DEFINED	01	
ALBANY INTL CORP NEW	COM	012348108	5099	186090	SH	DEFINED	01	
ALBANY INTL CORP NEW	COM	012348108	108	3977	SH	DEFINED	01	0
ALBANY INTL CORP NEW	COM	012348108	60	2187	SH	DEFINED	01	0
ALBEMARLE CORP	COM	012653101	5855	209346	SH	DEFINED	01	
ALBERTO CULVER	COM	013068101	175	3439	SH	DEFINED	01	
ALBERTO CULVER	COM	013068101	692	13546	SH	DEFINED	01	0
ALBERTSONS INC	COM	013104104	6149	320288	SH	DEFINED	01	
ALBERTSONS INC	COM	013104104	1653	86086	SH	DEFINED	01	0
ALCAN INC	COM	013716105	4616	147552	SH	DEFINED	01	
ALCOA INC	COM	013817101	92660	3633669	SH	DEFINED	01	
ALCOA INC	COM	013817101	5176	203035	SH	DEFINED	01	0
ALCOA INC	COM	013817101	7486	293572	SH	DEFINED	01	0
ALCATEL SA.	COM	013904305	1074	120000	SH	DEFINED	01	
ALEXANDER & BALDWIN	COM	014482103	6398	241169	SH	DEFINED	01	
ALEXANDER & BALDWIN	COM	014482103	72	2705	SH	DEFINED	01	0
ALEXANDER & BALDWIN	COM	014482103	54	2026	SH	DEFINED	01	0
ALEX REAL ESTATE EQU.	COM	015271109	956	21236	SH	DEFINED	01	
ALKERMES INC	COM	01642T108	567	52700	SH	DEFINED	01	
ALLEGHANY CORP	COM	017175100	2313	12110	SH	DEFINED	01	
ALLEGHENY ENERGY	COM	017361106	1415	167397	SH	DEFINED	01	
ALLEGHENY ENERGY	COM	017361106	245	29013	SH	DEFINED	01	0
ALLEGHENY TECHNOLOGY	COM	01741R102	32	4755	SH	DEFINED	01	
ALLEGHENY TECHNOLOGY	COM	01741R102	42	6341	SH	DEFINED	01	0

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ALLEGHENY TECHNOLOGY	COM	01741R102	123	18695	SH	DEFINED	01 0
ALLEN TELECOM INC	COM	018091108	2909	176109	SH	DEFINED	01
ALLEN TELECOM INC	COM	018091108	76	4584	SH	DEFINED	01 0
ALLEN TELECOM INC	COM	018091108	55	3357	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	11625	150775	SH	DEFINED	01
ALLERGAN INC	COM	018490102	983	12755	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	2318	30067	SH	DEFINED	01 0
ALLETE	COM	018522102	8777	330577	SH	DEFINED	01
ALLETE	COM	018522102	1909	71900	SH	DEFINED	01 0
ALLIANCE DATA SYSTEM	COM	018581108	15192	649240	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	4642	245490	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	4	190	SH	DEFINED	01 0
ALLIANCE IMAGING INC	COM	018606202	264	60000	SH	DEFINED	01
ALLIANCE SEMI CONDUCT	COM	01877H100	503	104024	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	75	3966	SH	DEFINED	01
ALLIANT TECHSYSTEMS	COM	018804104	6337	122078	SH	DEFINED	01
ALLIED DOMECQ SPS-ADR	COM	019121201	1906	84000	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	10989	1093307	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	1889	188005	SH	DEFINED	01 0
ALLIED WASTE IND	COM	019589308	485	48240	SH	DEFINED	01 0
ALLMERICA FINANCIAL	COM	019754100	41	2273	SH	DEFINED	01
ALLOS THERAPEUTICS	COM	019777101	376	125000	SH	DEFINED	01
ALLSCRIPTS HLTHCARE	COM	01988P108	884	240900	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	35511	996062	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	2141	60065	SH	DEFINED	01 0
ALLSTATE CORP	COM	020002101	5823	163349	SH	DEFINED	01 0
ALLTEL CORP	COM	020039103	3647	75658	SH	DEFINED	01
ALLTEL CORP	COM	020039103	3478	72132	SH	DEFINED	01 0
ALLTEL CVT PFD	CONV PRF	020039822	8706	175000	SH	DEFINED	01
ALPHARMA INC CL A	COM	020813101	4850	224496	SH	DEFINED	01
ALTERA CORP	COM	021441100	12094	737427	SH	DEFINED	01
ALTERA CORP	COM	021441100	2126	129589	SH	DEFINED	01 0
ALTERA CORP	COM	021441100	1536	93651	SH	DEFINED	01 0
ALTIRIS INC	COM	02148M100	702	35000	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	785290	17281933	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	31009	682477	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	22578	496873	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	3109	68424	SH	DEFINED	01 1
ALZA (JNJ) CVT	CONV BND	02261WAB5	556	780000	PRN	DEFINED	01
AMAZON COM INC	COM	023135106	30830	844900	SH	DEFINED	01
AMAZON COM INC	COM	023135106	92	2512	SH	DEFINED	01 0
AMBAC FINANCIAL GRP	COM	023139108	451	6813	SH	DEFINED	01
AMBAC FINANCIAL GRP	COM	023139108	1625	24530	SH	DEFINED	01 0
AMERADA HESS	COM	023551104	4557	92664	SH	DEFINED	01
AMERADA HESS	COM	023551104	36	734	SH	DEFINED	01 0
AMERADA HESS	COM	023551104	1021	20765	SH	DEFINED	01 0
AMEREN CORP	COM	023608102	4138	93875	SH	DEFINED	01
AMEREN CORP	COM	023608102	1649	37385	SH	DEFINED	01 0
AMERICA MOVIL SA CV.	COM	02364W105	5145	274402	SH	DEFINED	01
AMER AXLE & MFG	COM	024061103	1878	78600	SH	DEFINED	01 0
AMERICAN ELEC PWR	COM	025537101	38835	1301872	SH	DEFINED	01
AMERICAN ELEC PWR	COM	025537101	2732	91591	SH	DEFINED	01 0
AMERICAN EAGLE OUTFI	COM	02553E106	12175	671838	SH	DEFINED	01
AMERICAN EAGLE OUTFI	COM	02553E106	101	5517	SH	DEFINED	01 0
AEMG - SMALL CAP GROWTH FUND	COM	025810987	11721	10000000	SH	DEFINED	01 0
AMERICAN EXPRESS	COM	025816109	3193	76381	SH	DEFINED	01
AMERICAN EXPRESS	COM	025816109	12515	299332	SH	DEFINED	01 0
AMERICAN FINICIAL GRP	COM	025932104	68	2974	SH	DEFINED	01
AMERICAN FINANCIAL REALTY TR	COM	02607P305	4902	328800	SH	DEFINED	01
AMERICAN FINANCIAL REALTY TR	COM	02607P305	260	17443	SH	DEFINED	01 0
AMERICAN FINANCIAL REALTY TR	COM	02607P305	313	21000	SH	DEFINED	01 0
AM GREETINGS CL A	COM	026375105	77	3877	SH	DEFINED	01

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AM GREETINGS CL A	COM	026375105	299	15221	SH	DEFINED	01	0
AMERICAN HEALTHWAYS.	COM	02649V104	4749	131470	SH	DEFINED	01	
AMERICAN INTL GROUP	COM	026874107	294765	5341860	SH	DEFINED	01	
AMERICAN INTL GROUP	COM	026874107	11837	214445	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	34239	620487	SH	DEFINED	01	0
AMERICAN INTL GROUP	COM	026874107	1118	20252	SH	DEFINED	01	1
AMERICAN INTL GROUP	CONV BND	026874AP2	666	1020000	PRN	DEFINED	01	
AMER ITALIAN PASTA	COM	027070101	4221	101336	SH	DEFINED	01	
AMER ITALIAN PASTA	COM	027070101	19230	461750	SH	DEFINED	01	0
AMER ITALIAN PASTA	COM	027070101	616	14800	SH	DEFINED	01	0
AMERICAN MANAGEMENT	COM	027352103	5183	362970	SH	DEFINED	01	
AMERICAN MANAGEMENT	COM	027352103	33	2285	SH	DEFINED	01	0
AMERICAN MEDICAL SYS..	COM	02744M108	5559	329530	SH	DEFINED	01	
AMERICAN MEDICAL SEC	COM	02744P101	1050	55000	SH	DEFINED	01	
AMERICAN PHARM PART.	COM	02886P109	34	974	SH	DEFINED	01	0
AMERICAN PHARM PART.	COM	02886P109	21	629	SH	DEFINED	01	0
AMER PWR CONVERSION	COM	029066107	26613	1706958	SH	DEFINED	01	
AMER PWR CONVERSION	COM	029066107	1621	103930	SH	DEFINED	01	0
AMER PWR CONVERSION	COM	029066107	2546	163347	SH	DEFINED	01	0
AMERICAN STD CO	COM	029712106	29034	392716	SH	DEFINED	01	
AMERICAN STD CO	COM	029712106	4998	67605	SH	DEFINED	01	0
AMERICAN STD CO	COM	029712106	1251	16920	SH	DEFINED	01	0
AMERICAN STS WATER	COM	029899101	1205	44150	SH	DEFINED	01	
AMERICAN TOWER CORP.	COM	029912201	1129	127600	SH	DEFINED	01	
AMERICAN TOWER CORP.	COM	029912201	1	160	SH	DEFINED	01	0
AMERICAN TOWER CORP.	COM	029912201	28	3163	SH	DEFINED	01	0
AMERICAN WOODMARK CORP	COM	030506109	1625	34894	SH	DEFINED	01	
AMERICREDIT CORP	COM	03060R101	2800	327480	SH	DEFINED	01	
AMERICREDIT CORP	COM	03060R101	54	6281	SH	DEFINED	01	0
AMERICREDIT CORP	COM	03060R101	40	4643	SH	DEFINED	01	0
AMERSHAM.	COM	030719108	2	60	SH	DEFINED	01	0
AMERUS GROUP CO	COM	03072M108	3704	131388	SH	DEFINED	01	
AMERISOURCEBERGEN	COM	03073E105	118656	1710946	SH	DEFINED	01	
AMERISOURCEBERGEN	COM	03073E105	25140	362518	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	2634	37980	SH	DEFINED	01	0
AMERIGROUP CORP	COM	03073T102	7657	205855	SH	DEFINED	01	
AMERIGROUP CORP	COM	03073T102	3	80	SH	DEFINED	01	0
AMERITRADE HLDGS.	COM	03074K100	605	81580	SH	DEFINED	01	
AMETEK INC (NEW)	COM	031100100	749	20407	SH	DEFINED	01	
AMGEN INC.	COM	031162100	843600	12594835	SH	DEFINED	01	
AMGEN INC.	COM	031162100	38148	571419	SH	DEFINED	01	0
AMGEN INC.	COM	031162100	23741	354461	SH	DEFINED	01	0
AMGEN INC.	COM	031162100	2697	40270	SH	DEFINED	01	1
AMGEN CVT	CONV BND	031162AE0	1193	1520000	PRN	DEFINED	01	
AMGEN CVT	CONV BND	031162AE0	785	1000000	PRN	DEFINED	01	0
AMKOR TECHNOLOGY	COM	031652100	22	1700	SH	DEFINED	01	
AMPHENOL CORP	COM	032095101	168	3596	SH	DEFINED	01	0
AMSOUTH BANCORPORATI	COM	032165102	3470	158886	SH	DEFINED	01	
AMSOUTH BANCORPORATI	COM	032165102	1784	81684	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	1749	57350	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	24474	1118000	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	12392	566070	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	427	19475	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	56679	1274567	SH	DEFINED	01	
ANADARKO PETRO CORP	COM	032511107	342	7700	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	3548	79786	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	8613	247344	SH	DEFINED	01	
ANALOG DEVICES	COM	032654105	1644	47200	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	2936	84323	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	97	2800	SH	DEFINED	01	1
ANALOGIC	COM	032657207	2259	46329	SH	DEFINED	01	
ANAREN INC	COM	032744104	1193	127300	SH	DEFINED	01	

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ANCHOR BANCORP	COM	032839102	3950	165354	SH	DEFINED	01
ANCHOR BANCORP	COM	032839102	63	2701	SH	DEFINED	01 0
ANCHOR BANCORP	COM	032839102	40	1665	SH	DEFINED	01 0
ANDREW CORP	COM	034425108	208	22620	SH	DEFINED	01
ANDREW CORP	COM	034425108	209	22704	SH	DEFINED	01 0
ANDRX CORP-ANDRX GRP	COM	034553107	4653	233853	SH	DEFINED	01
ANDRX CORP-ANDRX GRP	COM	034553107	923	46400	SH	DEFINED	01 0
ANGELICA CORP	COM	034663104	434	25599	SH	DEFINED	01
ANGIOTECH PHARM IN	COM	034918102	1320	32400	SH	DEFINED	01
ANGLOGOLD LTD	COM	035128206	11873	372200	SH	DEFINED	01
ANHEUSER BUSCH CO	COM	035229103	159692	3128178	SH	DEFINED	01
ANHEUSER BUSCH CO	COM	035229103	5644	110535	SH	DEFINED	01 0
ANHEUSER BUSCH CO	COM	035229103	10085	197557	SH	DEFINED	01 0
ANIXTER INTL INC	COM	035290105	3851	164361	SH	DEFINED	01
ANIXTER INTL INC	COM	035290105	50	2142	SH	DEFINED	01 0
ANIXTER INTL INC	COM	035290105	36	1536	SH	DEFINED	01 0
ANN TAYLOR STORES COR	COM	036115103	5336	184301	SH	DEFINED	01
ANN TAYLOR STORES COR	COM	036115103	65	2208	SH	DEFINED	01 0
ANN TAYLOR STORES COR	COM	036115103	39	1346	SH	DEFINED	01 0
ANSYS	COM	036620105	3784	121650	SH	DEFINED	01
ANSYS	COM	036620105	3	100	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	59008	764844	SH	DEFINED	01
ANTHEM INC	COM	03674B104	3512	45526	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	2522	32685	SH	DEFINED	01 0
ANTEON INTERNATIONAL CORP	COM	03674E108	1396	50000	SH	DEFINED	01
ANTIGENICS INC/DEL	COM	037032109	3685	319900	SH	DEFINED	01
AON CORP	COM	037389103	7197	298889	SH	DEFINED	01
AON CORP	COM	037389103	1735	72055	SH	DEFINED	01 0
APACHE CORP	COM	037411105	130777	2010042	SH	DEFINED	01
APACHE CORP	COM	037411105	5264	80929	SH	DEFINED	01 0
APACHE CORP	COM	037411105	5263	80902	SH	DEFINED	01 0
APARTMENT INVT & MGMT CO	COM	03748R101	5459	157788	SH	DEFINED	01
APARTMENT INVT & MGMT CO	COM	03748R101	750	21665	SH	DEFINED	01 0
APOGEE ENTERPRISES	COM	037598109	713	79034	SH	DEFINED	01
APHTON COPORATION	COM	03759P101	371	45000	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	50183	812541	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	114105	1847583	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	6145	99492	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	493	7980	SH	DEFINED	01 1
UNIVERSITY OF PHOENIX ONLINE	COM	037604204	152	2993	SH	DEFINED	01
APOGENT TECHNOLOGIES	COM	03760A101	85	4243	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.9%	PRF	037735842	933	10000	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.920	PRF	037735859	1091	11000	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	19953	1043592	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	1691	88475	SH	DEFINED	01 0
APPLEBEES INTL INC	COM	037899101	75	2371	SH	DEFINED	01
APRIA HEALTHCARE GRO	COM	037933108	11867	476953	SH	DEFINED	01
APRIA HEALTHCARE GRO	COM	037933108	170	6839	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	21815	1146345	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	1512	79469	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	2562	134624	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	COM	038020202	4092	396400	SH	DEFINED	01
APPLICA INC	COM	03815A106	581	68304	SH	DEFINED	01
APPLIED IND TECHNOLO	COM	03820C105	1163	55096	SH	DEFINED	01
APPLIED IND TECHNOLO	COM	03820C105	99	4675	SH	DEFINED	01 0
APPLIED IND TECHNOLO	COM	03820C105	58	2732	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	140915	8885023	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	5891	371535	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	6480	408555	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	109	6900	SH	DEFINED	01 1
APPLIED MICRO CIRCUIT	COM	03822W109	3394	560846	SH	DEFINED	01
APPLIED MICRO CIRCUIT	COM	03822W109	425	70187	SH	DEFINED	01 0

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APPLIED SIGNAL.	COM	038237103	1471	87200	SH	DEFINED	01
APPLIED SIGNAL.	COM	038237103	2	110	SH	DEFINED	01 0
APPLIED MOLECULAR EV	COM	03823E108	3	650	SH	DEFINED	01 0
APTARGROUP INC	COM	038336103	4798	133259	SH	DEFINED	01
AQUANTIVE INC..	COM	03839G105	2	220	SH	DEFINED	01 0
AQUILA INC	COM	03840P102	576	223309	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	54	2550	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	5626	157591	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	102	2870	SH	DEFINED	01 0
ARCH CHEMICALS INC	COM	03937R102	2793	146257	SH	DEFINED	01
ARCH CHEMICALS INC	COM	03937R102	88	4593	SH	DEFINED	01 0
ARCH CHEMICALS INC	COM	03937R102	66	3463	SH	DEFINED	01 0
ARCH COAL	COM	039380100	63	2764	SH	DEFINED	01
ARCH COAL	COM	039380100	179	7800	SH	DEFINED	01 0
ARCH WIRELESS INC	COM	039392709	22	3239	SH	DEFINED	01 0
ARCHER DANIELS MDLND	COM	039483102	22045	1712978	SH	DEFINED	01
ARCHER DANIELS MDLND	COM	039483102	1914	148725	SH	DEFINED	01 0
ARCTIC CAT INC	COM	039670104	5142	268339	SH	DEFINED	01
ARGONAUT GROUP INC	COM	040157109	1803	146200	SH	DEFINED	01
ARGOSY GAMING	COM	040228108	2703	129264	SH	DEFINED	01
ARGOSY GAMING	COM	040228108	2	90	SH	DEFINED	01 0
ARIBA	COM	04033V104	499	167900	SH	DEFINED	01
ARIBA	COM	04033V104	1	490	SH	DEFINED	01 0
ARKANSAS BEST CORP	COM	040790107	2487	104558	SH	DEFINED	01
ARMOR HOLDINGS INC	COM	042260109	1073	80090	SH	DEFINED	01
ARQULE INC	COM	04269E107	286	68024	SH	DEFINED	01
ARRIS GROUP INC	COM	04269Q100	2288	461093	SH	DEFINED	01
ARRIS GROUP INC	COM	04269Q100	68	13549	SH	DEFINED	01 0
ARRIS GROUP INC	COM	04269Q100	41	8208	SH	DEFINED	01 0
ARROW ELECTRONICS	COM	042735100	66	4310	SH	DEFINED	01
ARROW ELECTRONICS	COM	042735100	51	3353	SH	DEFINED	01 0
ART TECH GROUP	COM	04289L107	1040	650000	SH	DEFINED	01
ARTISAN COMPONENTS.	COM	042923102	3194	141200	SH	DEFINED	01
ARTISAN COMPONENTS.	COM	042923102	722	31930	SH	DEFINED	01 0
ARTESYN TECHNOLOGIES	COM	043127109	2055	366384	SH	DEFINED	01
ARTESYN TECHNOLOGIES	COM	043127109	70	12457	SH	DEFINED	01 0
ARTESYN TECHNOLOGIES	COM	043127109	48	8614	SH	DEFINED	01 0
ARTHROCARE CORP	COM	043136100	1322	78891	SH	DEFINED	01
ARVINMERITOR INC	COM	043353101	554	27482	SH	DEFINED	01
ASBURY AUTOMOTIVE GROUP	COM	043436104	1434	106400	SH	DEFINED	01
ASCENTIAL SOFTWARE	COM	04362P207	736	44729	SH	DEFINED	01
ASCENTIAL SOFTWARE	COM	04362P207	61	3807	SH	DEFINED	01 0
ASCENTIAL SOFTWARE	COM	04362P207	45	2752	SH	DEFINED	01 0
ASHANTI GOLDFLDS-GDR.	COM	043743202	1116	140000	SH	DEFINED	01
ASHANTI GOLDFLDS-GDR.	COM	043743202	1061	133133	SH	DEFINED	01 0
ASHLAND INC	COM	044204105	1305	42542	SH	DEFINED	01
ASHLAND INC	COM	044204105	484	15760	SH	DEFINED	01 0
ASHWORTH INC	COM	04516H101	267	37640	SH	DEFINED	01
APP CHINA GRP WTS 3/15/10 UNIT WT		04516V118	0	6400	SH	DEFINED	01 0
ASK JEEVES INC.	COM	045174109	1167	84900	SH	DEFINED	01
ASK JEEVES INC.	COM	045174109	2	120	SH	DEFINED	01 0
ASPECT COMMUNICATION	COM	04523Q102	55	13897	SH	DEFINED	01 0
ASPECT COMMUNICATION	COM	04523Q102	39	10065	SH	DEFINED	01 0
ASPEN TECH	COM	045327103	296	61564	SH	DEFINED	01
ASSO BANCORP	COM	045487105	117	3162	SH	DEFINED	01
ASSO BANCORP	COM	045487105	78	2128	SH	DEFINED	01 0
ASTEC INDS INC	COM	046224101	499	57193	SH	DEFINED	01
ASTORIA FINL CORP.	COM	046265104	266	9520	SH	DEFINED	01
ASTRAZENECA PLC-ADR	COM	046353108	29	700	SH	DEFINED	01 0
ASTROPOWER INC	COM	04644A101	209	63485	SH	DEFINED	01
ASYST	COM	04648X107	255	38168	SH	DEFINED	01
ATHEROGENICS INC	COM	047439104	1799	120500	SH	DEFINED	01



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ATHEROGENICS INC	COM	047439104	3	210	SH	DEFINED	01	0
ATLANTIC COAST AIRLI	COM	048396105	3929	291248	SH	DEFINED	01	
ATMEL CORP	COM	049513104	51	20038	SH	DEFINED	01	
ATMEL CORP	COM	049513104	127	50143	SH	DEFINED	01	0
ATMOS ENERGY CORP	COM	049560105	3581	144390	SH	DEFINED	01	
ATMOS ENERGY CORP	COM	049560105	134	5391	SH	DEFINED	01	0
ATMOS ENERGY CORP	COM	049560105	93	3746	SH	DEFINED	01	0
ATWOOD OCEANICS	COM	050095108	3147	115932	SH	DEFINED	01	
ATWOOD OCEANICS	COM	050095108	1	50	SH	DEFINED	01	0
AUDIOVOX CORP	COM	050757103	745	66587	SH	DEFINED	01	
AURIGIN SYSTEMS PFD	PRF	051400XX2	0	6097561	SH	DEFINED	01	
AUTODESK INC	COM	052769106	13780	852775	SH	DEFINED	01	
AUTODESK INC	COM	052769106	4478	277030	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	417	25802	SH	DEFINED	01	0
AUTOMATIC DATA PROC.	COM	053015103	1193	35228	SH	DEFINED	01	
AUTOMATIC DATA PROC.	COM	053015103	4673	138019	SH	DEFINED	01	0
AUTONATION INC	COM	05329W102	1203	76555	SH	DEFINED	01	
AUTONATION INC	COM	05329W102	1021	64925	SH	DEFINED	01	0
AUTOZONE	COM	053332102	12784	168265	SH	DEFINED	01	
AUTOZONE	COM	053332102	106	1397	SH	DEFINED	01	0
AUTOZONE	COM	053332102	1596	21002	SH	DEFINED	01	0
AVALONBAY COMM	COM	053484101	264	6200	SH	DEFINED	01	
AVATAR HOLDINGS INC	COM	053494100	1006	33300	SH	DEFINED	01	
AVAYA INC	COM	053499109	145	22449	SH	DEFINED	01	
AVAYA INC	COM	053499109	569	88018	SH	DEFINED	01	0
AVERY DENNISON CORP	COM	053611109	14569	290238	SH	DEFINED	01	0
AVERY DENNISON CORP	COM	053611109	1195	23810	SH	DEFINED	01	0
AVERY DENNISON CORP	COM	053611109	1280	25500	SH	DEFINED	01	0
AVIALL	COM	05366B102	1354	119100	SH	DEFINED	01	
AVIALL	COM	05366B102	70	6180	SH	DEFINED	01	0
AVIALL	COM	05366B102	53	4700	SH	DEFINED	01	0
AVID TECH	COM	05367P100	4061	115755	SH	DEFINED	01	
AVID TECH	COM	05367P100	3	90	SH	DEFINED	01	0
AVISTA CORP	COM	05379B107	1982	140088	SH	DEFINED	01	
AVNET INC	COM	053807103	2481	195638	SH	DEFINED	01	
AVNET INC	COM	053807103	67	5319	SH	DEFINED	01	0
AVNET INC	COM	053807103	10	825	SH	DEFINED	01	0
AVOCENT CORPORATION	COM	053893103	2226	74361	SH	DEFINED	01	
AVOCENT CORPORATION	COM	053893103	3	85	SH	DEFINED	01	0
AVON PRODUCTS	COM	054303102	53483	859858	SH	DEFINED	01	
AVON PRODUCTS	COM	054303102	6582	105820	SH	DEFINED	01	0
AVON PRODUCTS	COM	054303102	3371	54190	SH	DEFINED	01	0
AXA	COM	054536107	0	24	SH	DEFINED	01	0
AXCELIS TECH INC	COM	054540109	3307	540438	SH	DEFINED	01	
AXCELIS TECH INC	COM	054540109	2	400	SH	DEFINED	01	0
AZTAR CORP	COM	054802103	5141	319072	SH	DEFINED	01	0
AZTAR CORP	COM	054802103	117	7318	SH	DEFINED	01	0
AZTAR CORP	COM	054802103	72	4475	SH	DEFINED	01	0
BB&T CORP	COM	054937107	952	27762	SH	DEFINED	01	
BB&T CORP	COM	054937107	3731	108766	SH	DEFINED	01	0
BCE INC	COM	05534B109	39865	1725000	SH	DEFINED	01	
BEI TECHNOLOGIES INC	COM	05538P104	507	42262	SH	DEFINED	01	
BHP OPERATIONS 144A	PRF	055453740	5323	50000	SH	DEFINED	01	
BISYS GROUP	COM	055472104	25216	1372622	SH	DEFINED	01	
BISYS GROUP	COM	055472104	13653	743209	SH	DEFINED	01	0
BISYS GROUP	COM	055472104	428	23300	SH	DEFINED	01	0
BJ SERVICES CO	COM	055482103	21552	576876	SH	DEFINED	01	
BJ SERVICES CO	COM	055482103	242	6486	SH	DEFINED	01	0
BJ SERVICES CO	COM	055482103	1363	36490	SH	DEFINED	01	0
BJ SERVICES CVT	CONV BND	055482AF0	239	290000	PRN	DEFINED	01	
BKF CAPITAL GROUP.	COM	05548G102	2430	111300	SH	DEFINED	01	
BJ`S WHOLESALE CLUB	COM	05548J106	6773	449747	SH	DEFINED	01	

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BP PLC ADR	COM	055622104	105618	2513487	SH	DEFINED	01
BP PLC ADR	COM	055622104	2318	55150	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	2958	70400	SH	DEFINED	01 0
BT GROUP PLC SPN ADR	COM	05577E101	1078	32000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	68107	4170734	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	3180	194696	SH	DEFINED	01 0
BMC SOFTWARE INC	COM	055921100	4424	270953	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	23709	706233	SH	DEFINED	01
BAKER HUGHES	COM	057224107	483	14400	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	3900	116195	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	493	14700	SH	DEFINED	01 1
BALDOR ELECTRIC	COM	057741100	1957	95014	SH	DEFINED	01
BALDOR ELECTRIC	COM	057741100	2	120	SH	DEFINED	01 0
BALL CORP	COM	058498106	1930	42393	SH	DEFINED	01
BALL CORP	COM	058498106	599	13164	SH	DEFINED	01 0
BALLY TOTAL FITNESS	COM	05873K108	847	93760	SH	DEFINED	01
BANCO BRADESCO - ADR	COM	059460204	15	779	SH	DEFINED	01
BANCO ITAU HLD FIN SA - ADR	COM	059602201	31	900	SH	DEFINED	01
BANCO SANTANDER CHILE ADR	COM	05965X109	2153	105471	SH	DEFINED	01
BANCO SANTANDER CHILE ADR	COM	05965X109	339	16600	SH	DEFINED	01 1
BANCO SANTANDER CHILE ADR	COM	05965X109	529	25900	SH	DEFINED	01 1
BANDAG INC.	COM	059815100	31	821	SH	DEFINED	01
BANDWIDTH9 SER F PFD 0% CVT	CONV PRF	0600001A4	0	1413043	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	1038105	13135604	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	30249	382741	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	32374	409645	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	5389	68184	SH	DEFINED	01 1
BANK OF HAWAII	COM	062540109	1110	33480	SH	DEFINED	01
BANK OF THE OZARKS INC	COM	063904106	2713	70000	SH	DEFINED	01
BANK OF THE OZARKS INC	COM	063904106	4	100	SH	DEFINED	01 0
BANK OF NEW YORK	COM	064057102	40124	1395592	SH	DEFINED	01
BANK OF NEW YORK	COM	064057102	357	12420	SH	DEFINED	01 0
BANK OF NEW YORK	COM	064057102	5116	177964	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	36422	979592	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	2955	79468	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	9803	263651	SH	DEFINED	01 0
BANK UNITED CORP RTS	WT	065416117	0	60	SH	DEFINED	01
BANKNORTH GROUP INC	COM	06646R107	177	6951	SH	DEFINED	01
BANKUNITED FINANCIAL	COM	06652B103	4426	219660	SH	DEFINED	01
BANKUNITED FINANCIAL	COM	06652B103	126	6251	SH	DEFINED	01 0
BANKUNITED FINANCIAL	COM	06652B103	94	4682	SH	DEFINED	01 0
BANTA CORP	COM	066821109	1507	46579	SH	DEFINED	01
BANTA CORP	COM	066821109	86	2650	SH	DEFINED	01 0
BANTA CORP	COM	066821109	61	1889	SH	DEFINED	01 0
C R BARD INC	COM	067383109	21997	308463	SH	DEFINED	01
C R BARD INC	COM	067383109	900	12618	SH	DEFINED	01 0
BARNES & NOBLE	COM	067774109	4537	196876	SH	DEFINED	01
BARNES & NOBLE	COM	067774109	71	3065	SH	DEFINED	01 0
BARNES GROUP	COM	067806109	1398	64257	SH	DEFINED	01
BARRICK GOLD INC	COM	067901108	54824	3062800	SH	DEFINED	01
BARR LABORATORIES	COM	068306109	31626	482834	SH	DEFINED	01
BARR LABORATORIES	COM	068306109	10	150	SH	DEFINED	01 0
BARRA INC	COM	068313105	2014	56408	SH	DEFINED	01
BASSETT FURN IND.	COM	070203104	448	33719	SH	DEFINED	01
BAUSCH & LOMB	COM	071707103	3044	81173	SH	DEFINED	01
BAUSCH & LOMB	COM	071707103	24	641	SH	DEFINED	01 0
BAUSCH & LOMB	COM	071707103	476	12699	SH	DEFINED	01 0
BAXTER INTL INC	COM	071813109	56328	2166413	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	6706	257975	SH	DEFINED	01 0
BAXTER INTL INC	COM	071813109	4990	191904	SH	DEFINED	01 0
BAXTER INTL CVT PFD	CONV PRF	071813406	14707	300000	SH	DEFINED	01
BAXTER INTL CVT PFD	CONV PRF	071813406	961	19600	SH	DEFINED	01 0

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BAYCORP HOLDINGS LTD	COM	072728108	0	28	SH	DEFINED	01
BEA SYSTEMS INC	COM	073325102	156	14296	SH	DEFINED	01
BEA SYSTEMS INC	COM	073325102	32	2988	SH	DEFINED	01
BEAR STEARNS	COM	073902108	5061	69888	SH	DEFINED	01
BEAR STEARNS	COM	073902108	76	1052	SH	DEFINED	01
BEAR STEARNS	COM	073902108	1656	22861	SH	DEFINED	01
BEARINGPOINT INC.	COM	074002106	1381	143075	SH	DEFINED	01
BEASLEY BRD GRP A.	COM	074014101	1026	75000	SH	DEFINED	01
BEAZER HOMES USA INC.	COM	07556Q105	1838	22000	SH	DEFINED	01
BEAZER HOMES USA INC.	COM	07556Q105	125	1495	SH	DEFINED	01
BEAZER HOMES USA INC.	COM	07556Q105	93	1109	SH	DEFINED	01
BEBE STORES INC	COM	075571109	995	52000	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	12170	299457	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	53	1294	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	16	400	SH	DEFINED	01
BECTON DICKINSON	COM	075887109	36384	936560	SH	DEFINED	01
BECTON DICKINSON	COM	075887109	6	150	SH	DEFINED	01
BECTON DICKINSON	COM	075887109	2311	59479	SH	DEFINED	01
BED BATH & BEYOND IN	COM	075896100	77092	1986394	SH	DEFINED	01
BED BATH & BEYOND IN	COM	075896100	1334	34350	SH	DEFINED	01
BED BATH & BEYOND IN	COM	075896100	2852	73487	SH	DEFINED	01
BEL FUSE INC	COM	077347300	6491	283440	SH	DEFINED	01
BELDEN INC	COM	077459105	1170	73628	SH	DEFINED	01
BELL MICRPROD INC	COM	078137106	303	71014	SH	DEFINED	01
BELL SOUTH	COM	079860102	188481	7077778	SH	DEFINED	01
BELL SOUTH	COM	079860102	9703	364379	SH	DEFINED	01
BELL SOUTH	COM	079860102	12767	479389	SH	DEFINED	01
BELO CORP	COM	080555105	1496	66888	SH	DEFINED	01
BEMIS CO.	COM	081437105	146	3115	SH	DEFINED	01
BEMIS CO.	COM	081437105	574	12262	SH	DEFINED	01
BENCHMARK ELECTRONIC	COM	08160H101	3422	111293	SH	DEFINED	01
BENCHMARK ELECTRONIC	COM	08160H101	41	1316	SH	DEFINED	01
BENCHMARK ELECTRONIC	COM	08160H101	28	900	SH	DEFINED	01
WR BERKLEY	COM	084423102	1945	36904	SH	DEFINED	01
BERKSHIRE HATHAWAY B	COM	084670207	16597	6830	SH	DEFINED	01
BEST BUY CO	COM	086516101	149631	3406932	SH	DEFINED	01
BEST BUY CO	COM	086516101	10619	241795	SH	DEFINED	01
BEST BUY CO	COM	086516101	3456	78675	SH	DEFINED	01
BIG LOTS INC	COM	089302103	3323	220956	SH	DEFINED	01
BIG LOTS INC	COM	089302103	405	26949	SH	DEFINED	01
BIO-RAD LABS CL A.	COM	090572207	1528	27600	SH	DEFINED	01
BIO-RAD LABS CL A.	COM	090572207	2	40	SH	DEFINED	01
BIOGEN INC	COM	090597105	26147	688081	SH	DEFINED	01
BIOGEN INC	COM	090597105	24033	632519	SH	DEFINED	01
BIOGEN INC	COM	090597105	4117	108327	SH	DEFINED	01
BIOMET	COM	090613100	70516	2460468	SH	DEFINED	01
BIOMET	COM	090613100	3004	104834	SH	DEFINED	01
BIOMET	COM	090613100	5103	178051	SH	DEFINED	01
BIOMARIN PHARMACEUTI.	COM	09061G101	1507	154400	SH	DEFINED	01
BIOMARIN PHARMACEUTI.	COM	09061G101	84	8640	SH	DEFINED	01
BIOVAIL CORP	COM	09067J109	49	1050	SH	DEFINED	01
BIOVAIL CORP	COM	09067J109	9	200	SH	DEFINED	01
BIOVAIL CORP	COM	09067J109	240	5095	SH	DEFINED	01
BIOSITE INC	COM	090945106	6762	140575	SH	DEFINED	01
BIOSITE INC	COM	090945106	5	110	SH	DEFINED	01
BLACK & DECKER	COM	091797100	14116	324859	SH	DEFINED	01
BLACK & DECKER	COM	091797100	778	17900	SH	DEFINED	01
BLACK BOX CORP	COM	091826107	4152	114693	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	10591	344971	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	78	2568	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	58	1903	SH	DEFINED	01
BLOCK H&R INC	COM	093671105	457	10555	SH	DEFINED	01

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BLOCK H&R INC	COM	093671105	76	1765	SH	DEFINED	01	0
BLOCK H&R INC	COM	093671105	1788	41346	SH	DEFINED	01	0
BLOCKBUSTER INC.	COM	093679108	7256	430650	SH	DEFINED	01	
BLOCKBUSTER INC.	COM	093679108	436	25878	SH	DEFINED	01	0
BLYTH INC	COM	09643P108	3642	133870	SH	DEFINED	01	
BLYTH INC	COM	09643P108	41	1492	SH	DEFINED	01	0
BLYTH INC	COM	09643P108	30	1121	SH	DEFINED	01	0
BOB EVANS FARMS	COM	096761101	2146	77698	SH	DEFINED	01	
BOB EVANS FARMS	COM	096761101	59	2173	SH	DEFINED	01	0
BOB EVANS FARMS	COM	096761101	44	1591	SH	DEFINED	01	0
BOEING	COM	097023105	57143	1665021	SH	DEFINED	01	
BOEING	COM	097023105	2817	82100	SH	DEFINED	01	0
BOEING	COM	097023105	8502	247741	SH	DEFINED	01	0
BOEING	COM	097023105	1124	32773	SH	DEFINED	01	1
BOISE CASCADE	COM	097383103	82	3432	SH	DEFINED	01	
BOISE CASCADE	COM	097383103	322	13458	SH	DEFINED	01	0
BORDERS GROUP INC.	COM	099709107	1188	67504	SH	DEFINED	01	
BORG WARNER INC	COM	099724106	2914	45236	SH	DEFINED	01	
BORLAND SOFTWARE	COM	099849101	1193	122200	SH	DEFINED	01	
BORLAND SOFTWARE	COM	099849101	2	230	SH	DEFINED	01	0
BOSTON COMMUNICATION	COM	100582105	2192	127993	SH	DEFINED	01	
BOSTON COMMUNICATION	COM	100582105	51	2971	SH	DEFINED	01	0
BOSTON COMMUNICATION	COM	100582105	37	2169	SH	DEFINED	01	0
BOSTON PRIVATE FINL	COM	101119105	1388	65839	SH	DEFINED	01	
BOSTON PROPERTIES IN	COM	101121101	780	17800	SH	DEFINED	01	
BOSTON SCIENTIFIC	COM	101137107	41340	676618	SH	DEFINED	01	
BOSTON SCIENTIFIC	COM	101137107	4177	68368	SH	DEFINED	01	0
BOSTON SCIENTIFIC	COM	101137107	5834	95495	SH	DEFINED	01	0
BOSTON SCIENTIFIC	COM	101137107	4917	80480	SH	DEFINED	01	1
BOWATER INC	COM	102183100	11234	299960	SH	DEFINED	01	
BOWNE & CO	COM	103043105	1273	97705	SH	DEFINED	01	
BOYD GAMING CORP	COM	103304101	1772	102700	SH	DEFINED	01	
BOYD GAMING CORP	COM	103304101	77	4466	SH	DEFINED	01	0
BOYD GAMING CORP	COM	103304101	50	2868	SH	DEFINED	01	0
BRADY CORP	COM	104674106	2246	67357	SH	DEFINED	01	
BRADY CORP	COM	104674106	3	90	SH	DEFINED	01	0
BRANDYWINE RLTY TR	COM	105368203	1034	42000	SH	DEFINED	01	
BRASCAN CORPORATION	COM	10549P606	6731	274100	SH	DEFINED	01	
BRASIL TELECOM ADR	COM	105530109	3913	104483	SH	DEFINED	01	
BRASIL TELECOM ADR	COM	105530109	4166	111226	SH	DEFINED	01	1
BRASIL TELECOM ADR	COM	105530109	978	26110	SH	DEFINED	01	1
BRIGGS & STRATTON	COM	109043109	5507	109044	SH	DEFINED	01	
BRIGGS & STRATTON	COM	109043109	146	2878	SH	DEFINED	01	0
BRIGGS & STRATTON	COM	109043109	94	1859	SH	DEFINED	01	0
BRINKER INT`L INC	COM	109641100	74169	2059101	SH	DEFINED	01	
BRINKER INT`L INC	COM	109641100	5421	150545	SH	DEFINED	01	0
BRINKER INT`L INC	COM	109641100	3445	95650	SH	DEFINED	01	0
BRINKER INTL CVT	CONV BND	109641AC4	595	840000	PRN	DEFINED	01	
BRINK'S CO, THE	COM	109696104	34	2319	SH	DEFINED	01	
BRISTOL MYERS SQUIBB	COM	110122108	32697	1204280	SH	DEFINED	01	
BRISTOL MYERS SQUIBB	COM	110122108	2259	83202	SH	DEFINED	01	0
BRISTOL MYERS SQUIBB	COM	110122108	12146	447361	SH	DEFINED	01	0
BROADCOM CORP	COM	111320107	430	17275	SH	DEFINED	01	
BROADCOM CORP	COM	111320107	1648	66175	SH	DEFINED	01	0
BROCADE COMMUNICATIO	COM	111621108	1176	199770	SH	DEFINED	01	
BROCADE COMMUNICATIO	COM	111621108	12	2087	SH	DEFINED	01	0
BROOKLINE BANCORP INC	COM	11373M107	4613	329508	SH	DEFINED	01	
BROOKS AUTOMATION INC	COM	114340102	2798	246758	SH	DEFINED	01	
BROOKS AUTOMATION INC	COM	114340102	34	2926	SH	DEFINED	01	0
BROOKS AUTOMATION INC	COM	114340102	25	2175	SH	DEFINED	01	0
BROOKTROUT INC	COM	114580103	3367	433743	SH	DEFINED	01	
BROWN & BROWN INC..	COM	115236101	95	2910	SH	DEFINED	01	

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BROWN-FORMAN CORP	COM	115637100	1731	21500	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	285	3624	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	1093	13903	SH	DEFINED	01
BROWN (TOM) INC	COM	115660201	10256	369042	SH	DEFINED	01
BROWN (TOM) INC	COM	115660201	59	2162	SH	DEFINED	01
BROWN (TOM) INC	COM	115660201	45	1607	SH	DEFINED	01
BROWN SHOE CO INC	COM	115736100	1884	63214	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	1640	65590	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	76	3043	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	521	20841	SH	DEFINED	01
BRUSH ENGINEERED MAT	COM	117421107	402	48140	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	731	107454	SH	DEFINED	01
BUCKLE INC	COM	118440106	3546	184400	SH	DEFINED	01
BLDG MATERIAL HOLD	COM	120113105	2113	142641	SH	DEFINED	01
BLDG MATERIAL HOLD	COM	120113105	72	4816	SH	DEFINED	01
BLDG MATERIAL HOLD	COM	120113105	51	3462	SH	DEFINED	01
BURLINGTON COAT FACT	COM	121579106	2317	129440	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	89320	3140625	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	923	32439	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	5681	199767	SH	DEFINED	01
BURLINGTON RESOURCES	COM	122014103	132196	2444826	SH	DEFINED	01
BURLINGTON RESOURCES	COM	122014103	1235	22790	SH	DEFINED	01
BURLINGTON RESOURCES	COM	122014103	3061	56632	SH	DEFINED	01
BUTLER MFG CO DEL	COM	123655102	304	18393	SH	DEFINED	01
C&D TECHNOLOGY	COM	124661109	3281	228488	SH	DEFINED	01
CBL & ASSOCIATES	COM	124830100	1385	32200	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	21809	561242	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	1470	37858	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	1566	40300	SH	DEFINED	01
C-COR.NET CORP	COM	125010108	518	105811	SH	DEFINED	01
CDI CORP	COM	125071100	2172	83682	SH	DEFINED	01
CDW CORP	COM	12512N105	205	4480	SH	DEFINED	01
CDW CORP	COM	12512N105	149	3245	SH	DEFINED	01
CDW CORP	COM	12512N105	32	699	SH	DEFINED	01
CEC ENTERTAINMENT	COM	125137109	5201	140846	SH	DEFINED	01
CH ENERGY GROUP	COM	12541M102	3083	68510	SH	DEFINED	01
CH ENERGY GROUP	COM	12541M102	79	1728	SH	DEFINED	01
CH ENERGY GROUP	COM	12541M102	52	1150	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	12229	343910	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	24	669	SH	DEFINED	01
CIGNA CORP	COM	125509109	5811	123828	SH	DEFINED	01
CIGNA CORP	COM	125509109	1519	32359	SH	DEFINED	01
CLECO CORP	COM	12561W105	2379	137350	SH	DEFINED	01
CLECO CORP	COM	12561W105	74	4301	SH	DEFINED	01
CLECO CORP	COM	12561W105	49	2836	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	838	103485	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	269	33260	SH	DEFINED	01
CPI CORP	COM	125902106	416	23552	SH	DEFINED	01
CSK AUTO CORP	COM	125965103	1082	74879	SH	DEFINED	01
CNA SURETY CORP	COM	12612L108	3912	397100	SH	DEFINED	01
CNF TRANS SER A CVT	CONV PRF	12612V205	22875	500000	SH	DEFINED	01
CNF INC	COM	12612W104	1125	44320	SH	DEFINED	01
CNET NETWORKS INC	COM	12613R104	779	125000	SH	DEFINED	01
CSC HOLDINGS INC PFD 11.125 PI	PRF	126304401	14746	143858	SH	DEFINED	01
CSC HOLDINGS INC PFD PIK 11.75	PRF	126304609	18544	180481	SH	DEFINED	01
CSC HOLDINGS INC PFD PIK 11.75	PRF	126304609	617	6000	SH	DEFINED	01
CSG SYSTEMS	COM	126349109	32	2234	SH	DEFINED	01
CSX CORP	COM	126408103	3788	125869	SH	DEFINED	01
CSX CORP	COM	126408103	1484	49325	SH	DEFINED	01
CSX CORP CVT	CONV BND	126408GA5	300	360000	PRN	DEFINED	01
CTS CORP	COM	126501105	2192	209746	SH	DEFINED	01
CUNO INC	COM	126583103	1752	48511	SH	DEFINED	01

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CVB FINL CORP.	COM	126600105	2	90	SH	DEFINED	01	0
CVS CORP	COM	126650100	7520	268243	SH	DEFINED	01	
CVS CORP	COM	126650100	1679	59899	SH	DEFINED	01	0
CVS CORP	COM	126650100	2571	91711	SH	DEFINED	01	0
CV THERAPEUTICS INC	COM	126667104	3197	107800	SH	DEFINED	01	
CV THERAPEUTICS INC	COM	126667104	63	2162	SH	DEFINED	01	0
CV THERAPEUTICS INC	COM	126667104	47	1587	SH	DEFINED	01	0
CABLEVISION NY GROUP	COM	12686C109	10850	522610	SH	DEFINED	01	
CABLE DESIGN TECH	COM	126924109	3051	426645	SH	DEFINED	01	
CABOT CORPORATION	COM	127055101	76	2639	SH	DEFINED	01	
CABOT OIL & GAS CORP	COM	127097103	3395	122937	SH	DEFINED	01	
CABOT OIL & GAS CORP	COM	127097103	2	90	SH	DEFINED	01	0
CABOT MICROELECTRONI	COM	12709P103	709	14042	SH	DEFINED	01	
CABOT MICROELECTRONI	COM	12709P103	3	50	SH	DEFINED	01	0
CACHE INC	COM	127150308	67	4300	SH	DEFINED	01	
CACI INTERNATIONAL	COM	127190304	2863	83466	SH	DEFINED	01	
CACI INTERNATIONAL	COM	127190304	3	90	SH	DEFINED	01	0
CADBURY SCHWEPPE ADR	COM	127209302	532	22000	SH	DEFINED	01	
CADENCE DESIGN SYS	COM	127387108	5405	448118	SH	DEFINED	01	
CADENCE DESIGN SYS	COM	127387108	243	20200	SH	DEFINED	01	1
CAL DIVE INTL INC	COM	127914109	4449	204061	SH	DEFINED	01	
CALIENT NETWK 0% PFD SERIES D PRF	COM	130500XX4	1192	2076124	SH	DEFINED	01	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	3436	159830	SH	DEFINED	01	0
CALLAWAY GOLF CO	COM	131193104	6061	458428	SH	DEFINED	01	
CALLAWAY GOLF CO	COM	131193104	80	6074	SH	DEFINED	01	0
CALPINE CORP	COM	131347106	591	89586	SH	DEFINED	01	
CALPINE CORP	COM	131347106	583	88328	SH	DEFINED	01	0
CAMBREX CORP	COM	132011107	1720	74725	SH	DEFINED	01	
CAMPBELL SOUP	COM	134429109	2993	122180	SH	DEFINED	01	
CAMPBELL SOUP	COM	134429109	2321	94742	SH	DEFINED	01	0
CANADIAN NATL RAILWA	COM	136375102	917	19000	SH	DEFINED	01	
CANTEL MEDICAL CORP	COM	138098108	704	52450	SH	DEFINED	01	
CANTEL MEDICAL CORP	COM	138098108	2	175	SH	DEFINED	01	0
CANTERBURY PARK HLDG	COM	13811E101	548	48200	SH	DEFINED	01	
CAPITAL AUTOMOTIVE REIT	COM	139733109	2546	90970	SH	DEFINED	01	
CAPITAL CORP OF THE WEST	COM	140065103	672	26500	SH	DEFINED	01	
CAPITAL CORP OF THE WEST	COM	140065103	63	2526	SH	DEFINED	01	0
CAPITAL CORP OF THE WEST	COM	140065103	47	1851	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	47666	969220	SH	DEFINED	01	
CAPITAL ONE FINL COR	COM	14040H105	3380	68740	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	4955	100767	SH	DEFINED	01	0
CAPTARIS INC	COM	14071N104	301	88031	SH	DEFINED	01	
CARBO CERAMICS	COM	140781105	1677	45012	SH	DEFINED	01	
CARAUSTAR	COM	140909102	650	81116	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	132061	2053818	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	21366	332269	SH	DEFINED	01	0
CARDINAL HEALTH	COM	14149Y108	6680	103884	SH	DEFINED	01	0
CAREER EDUCATIONS	COM	141665109	1320	19307	SH	DEFINED	01	
CAREMARK RX INC	COM	141705103	79408	3092222	SH	DEFINED	01	
CAREMARK RX INC	COM	141705103	984	38328	SH	DEFINED	01	0
CARLISLE COS INC.	COM	142339100	1248	29610	SH	DEFINED	01	
CARLISLE COS INC.	COM	142339100	138	3260	SH	DEFINED	01	0
CARLISLE COS INC.	COM	142339100	47	1113	SH	DEFINED	01	0
CARMAX INC	COM	143130102	133	4414	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	29027	892867	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	546	16800	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	6589	202677	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	599	18400	SH	DEFINED	01	1
CARNIVAL CORP CVT	CONV BND	143658AN2	444	400000	PRN	DEFINED	01	
CARPENTER TECHNOLOGY	COM	144285103	1493	95655	SH	DEFINED	01	
CARPENTER TECHNOLOGY	COM	144285103	90	5812	SH	DEFINED	01	0
CARPENTER TECHNOLOGY	COM	144285103	67	4294	SH	DEFINED	01	0

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CARREKER CORPORATION	COM	144433109	313	68438	SH	DEFINED	01
CASCADE CORP	COM	147195101	1372	78850	SH	DEFINED	01
CASCADE CORP	COM	147195101	57	3254	SH	DEFINED	01 0
CASCADE CORP	COM	147195101	42	2426	SH	DEFINED	01 0
CASCADE NATURAL GAS	COM	147339105	615	32199	SH	DEFINED	01
CASELLA WASTE SYSTEMS INC-A.	COM	147448104	846	93675	SH	DEFINED	01
CASEYS GENERAL STOR	COM	147528103	2040	144283	SH	DEFINED	01
CASH AMERICA INTL INC	COM	14754D100	931	70433	SH	DEFINED	01
CASTLE A M CO PV10	COM	148411101	301	45923	SH	DEFINED	01
CATALINA MKTG	COM	148867104	15203	861363	SH	DEFINED	01
CATALINA MKTG	COM	148867104	919	52017	SH	DEFINED	01 0
CATALINA MKTG	COM	148867104	1026	58150	SH	DEFINED	01 0
CATAPULT COMM. CORP	COM	149016107	3810	358705	SH	DEFINED	01
CATELLUS DEVELOPMENT	COM	149111106	6574	298800	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	484704	8708343	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	24417	438635	SH	DEFINED	01 0
CATERPILLAR INC	COM	149123101	8678	155898	SH	DEFINED	01 0
CATHAY BANCORP INC	COM	149150104	691	15500	SH	DEFINED	01
CATO CORP -CL A	COM	149205106	5350	253821	SH	DEFINED	01
CELL GENESYS INC.	COM	150921104	1372	158800	SH	DEFINED	01
CELL GENESYS INC.	COM	150921104	70	8027	SH	DEFINED	01 0
CELL GENESYS INC.	COM	150921104	49	5678	SH	DEFINED	01 0
CELESTICA INC.	COM	15101Q108	140	8900	SH	DEFINED	01 1
CELGENE CORP	COM	151020104	268	8800	SH	DEFINED	01
CEMEX	COM	151290889	15369	689498	SH	DEFINED	01
CEMEX	COM	151290889	1692	75919	SH	DEFINED	01 0
CENDANT CORP	COM	151313103	345562	18862610	SH	DEFINED	01
CENDANT CORP	COM	151313103	25984	1418239	SH	DEFINED	01 0
CENDANT CORP	COM	151313103	4708	257019	SH	DEFINED	01 0
CENDANT CORP CVT	CONV BND	151313AF0	347	510000	PRN	DEFINED	01
CENTENE CORP.	COM	15135B101	6644	170820	SH	DEFINED	01
CENTER POINT	COM	151895109	7613	124300	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	2886	354195	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	577	70813	SH	DEFINED	01 0
CENTEX CORPORATION	COM	152312104	4057	52158	SH	DEFINED	01
CENTEX CORPORATION	COM	152312104	1118	14369	SH	DEFINED	01 0
CENTILLIUM COMM..	COM	152319109	448	45200	SH	DEFINED	01
CENTRAL GARDEN & PET	COM	153527106	820	34400	SH	DEFINED	01
CENTRAL ILL LT PFD \$100 5.850	PRF	153645882	3525	35000	SH	DEFINED	01
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	1451	52384	SH	DEFINED	01
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	39	1430	SH	DEFINED	01 0
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	27	965	SH	DEFINED	01 0
CENTRAL PARKING	COM	154785109	1297	104917	SH	DEFINED	01
CENTRAL VT PUB SRV	COM	155771108	673	34407	SH	DEFINED	01
CENTURY ALUMINUM	COM	156431108	1371	195134	SH	DEFINED	01
CENTURY ALUMINUM	COM	156431108	54	7453	SH	DEFINED	01 0
CENTURY ALUMINUM	COM	156431108	39	5527	SH	DEFINED	01 0
CENTURYTEL INC	COM	156700106	45628	1309276	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	1155	33159	SH	DEFINED	01 0
CEPHALON INC	COM	156708109	17406	422886	SH	DEFINED	01
CEPHALON INC	COM	156708109	1351	32875	SH	DEFINED	01 0
CEPHALON INC	COM	156708109	17	407	SH	DEFINED	01 0
CEPHALON CVT	CONV BND	156708AE9	240	260000	PRN	DEFINED	01
CEPHEID	COM	15670R107	2	500	SH	DEFINED	01 0
CERIDIAN CORP - NEW	COM	156779100	118	6981	SH	DEFINED	01
CERNER CORP	COM	156782104	12850	559901	SH	DEFINED	01
CERNER CORP	COM	156782104	1600	70152	SH	DEFINED	01 0
CERTEGY INC	COM	156880106	78	2819	SH	DEFINED	01
CHAMPION ENTERPRISES	COM	158496109	855	165009	SH	DEFINED	01
CHARLES RIVER ASSO	COM	159852102	1530	54100	SH	DEFINED	01
CHARLES RIVER ASSO	COM	159852102	74	2636	SH	DEFINED	01 0
CHARLES RIVER ASSO	COM	159852102	47	1680	SH	DEFINED	01 0

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CHARLES RIV LABORATO	COM	159864107	23650	734937	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	10473	335877	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	1658	53175	SH	DEFINED	01
CHARTER MUNICIPAL MG	COM	160908109	1846	97100	SH	DEFINED	01
CHARTER MUNICIPAL MG	COM	160908109	84	4457	SH	DEFINED	01
CHARTER MUNICIPAL MG	COM	160908109	62	3273	SH	DEFINED	01
CHARMING SHOPPES	COM	161133103	776	156300	SH	DEFINED	01
CHARTER COMMUNICATIO.	COM	16117M107	1092	275000	SH	DEFINED	01
CHATTEM INC	COM	162456107	2427	129100	SH	DEFINED	01
CHATTEM INC	COM	162456107	77	4115	SH	DEFINED	01
CHATTEM INC	COM	162456107	53	2825	SH	DEFINED	01
CHECKFREE CORP	COM	162813109	1878	67477	SH	DEFINED	01
CHECKPOINT SYSTEMS I	COM	162825103	1346	95095	SH	DEFINED	01
CHECKPOINT SYSTEMS I	COM	162825103	115	8124	SH	DEFINED	01
CHECKPOINT SYSTEMS I	COM	162825103	86	6104	SH	DEFINED	01
CHEESECAKE FACTORY	COM	163072101	35382	985838	SH	DEFINED	01
CHEESECAKE FACTORY	COM	163072101	78348	2183014	SH	DEFINED	01
CHEESECAKE FACTORY	COM	163072101	5166	143937	SH	DEFINED	01
CHELSEA PROP GRP	COM	163421100	10	258	SH	DEFINED	01
CHESAPEAKE CORP	COM	165159104	972	44490	SH	DEFINED	01
CHESAPEAKE ENERGY	COM	165167107	2723	269670	SH	DEFINED	01
CHESAPEAKE ENERGY	COM	165167107	46	4444	SH	DEFINED	01
CHESAPEAKE ENERGY	COM	165167107	30	2976	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	644176	8922110	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	20111	278540	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	22040	305263	SH	DEFINED	01
CHICAGO BRDG & IRON	COM	167250109	386	17000	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	22518	1069776	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	28138	1336750	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	861	40900	SH	DEFINED	01
CHILDRENS PLACE	COM	168905107	1536	77320	SH	DEFINED	01
CHIPPAC INC.	COM	169657103	5911	770544	SH	DEFINED	01
CHIPPAC INC.	COM	169657103	1236	161190	SH	DEFINED	01
CHOICE HOTELS INTL.	COM	169905106	128	4750	SH	DEFINED	01
CHOICE HOTELS INTL.	COM	169905106	77	2803	SH	DEFINED	01
CHIRON	COM	170040109	10869	248626	SH	DEFINED	01
CHIRON	COM	170040109	11	250	SH	DEFINED	01
CHIRON	COM	170040109	1981	45313	SH	DEFINED	01
CHITTENDEN CORP	COM	170228100	2896	105879	SH	DEFINED	01
CHOICEPOINT INC	COM	170388102	128	3713	SH	DEFINED	01
CHRISTOPHER & BANKS	COM	171046105	2667	72095	SH	DEFINED	01
CHUBB CORP	COM	171232101	39700	661665	SH	DEFINED	01
CHUBB CORP	COM	171232101	5157	85950	SH	DEFINED	01
CHUBB CORP	COM	171232101	3974	66227	SH	DEFINED	01
CHURCH & DWIGHT	COM	171340102	17567	536714	SH	DEFINED	01
CHURCHILL DOWNS INC	COM	171484108	513	13400	SH	DEFINED	01
CIBER INC	COM	17163B102	2653	378024	SH	DEFINED	01
CIBER INC	COM	17163B102	71	10098	SH	DEFINED	01
CIBER INC	COM	17163B102	51	7334	SH	DEFINED	01
CIENA CORPORATION	COM	171779101	4356	839409	SH	DEFINED	01
CIENA CORPORATION	COM	171779101	586	112874	SH	DEFINED	01
CIMA LABS INC	COM	171796105	2708	100710	SH	DEFINED	01
CIMA LABS INC	COM	171796105	5	200	SH	DEFINED	01
CIMAREX ENERGY CO	COM	171798101	8173	344119	SH	DEFINED	01
CIMAREX ENERGY CO	COM	171798101	31	1300	SH	DEFINED	01
CINCINNATI BELL INC	COM	171871106	2801	418059	SH	DEFINED	01
CINCINNATI BELL INC	COM	171871106	90	13482	SH	DEFINED	01
CINCINNATI BELL INC	COM	171871106	75	11221	SH	DEFINED	01
CINCINNATI FINANCIAL	COM	172062101	361	9730	SH	DEFINED	01
CINCINNATI FINANCIAL	COM	172062101	1376	37089	SH	DEFINED	01
CINERGY CORP	COM	172474108	3005	81657	SH	DEFINED	01
CINERGY CORP	COM	172474108	1502	40846	SH	DEFINED	01



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CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	2306	224900	SH	DEFINED	01
CIRCUIT CITY	COM	172737108	91054	10347026	SH	DEFINED	01
CIRCUIT CITY	COM	172737108	5655	642682	SH	DEFINED	01 0
CIRCUIT CITY	COM	172737108	421	47817	SH	DEFINED	01 0
CIRCO INTERNATIONAL	COM	17273K109	83	4710	SH	DEFINED	01 0
CIRCO INTERNATIONAL	COM	17273K109	61	3400	SH	DEFINED	01 0
CIRRUS LOGIC	COM	172755100	370	92100	SH	DEFINED	01
CIRRUS LOGIC	COM	172755100	1	260	SH	DEFINED	01 0
CISCO SYSTEMS	COM	17275R102	308946	18622471	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	16421	983684	SH	DEFINED	01 0
CISCO SYSTEMS	COM	17275R102	27884	1680752	SH	DEFINED	01 0
CISCO SYSTEMS	COM	17275R102	696	41958	SH	DEFINED	01 1
CINTAS CORP	COM	172908105	29096	821027	SH	DEFINED	01
CINTAS CORP	COM	172908105	1761	49711	SH	DEFINED	01 0
CINTAS CORP	COM	172908105	3409	96190	SH	DEFINED	01 0
CITIGROUP INC	COM	172967101	1140958	26657917	SH	DEFINED	01
CITIGROUP INC	COM	172967101	55469	1298785	SH	DEFINED	01 0
CITIGROUP INC	COM	172967101	58645	1370211	SH	DEFINED	01 0
CITIGROUP INC	COM	172967101	1299	30366	SH	DEFINED	01 1
PFD SER 23 \$50 PAR	PRF	172967648	8008	149515	SH	DEFINED	01
CITIBANK NA PFD 5.84 SERIES A	PRF	17305A202	10097	100000	SH	DEFINED	01
CITIZENS COMMUNICATI	COM	17453B101	15038	1166638	SH	DEFINED	01
CITIZENS COMMUNICATI	COM	17453B101	403	31275	SH	DEFINED	01 0
CITIZENS COMMUNICATI	COM	17453B101	847	65699	SH	DEFINED	01 0
CITRIX	COM	177376100	11572	568366	SH	DEFINED	01
CITRIX	COM	177376100	175	8559	SH	DEFINED	01 0
CITRIX	COM	177376100	862	42324	SH	DEFINED	01 0
CITY HLDG CO.	COM	177835105	1519	51900	SH	DEFINED	01
CITY HLDG CO.	COM	177835105	54	1830	SH	DEFINED	01 0
CITY HLDG CO.	COM	177835105	38	1294	SH	DEFINED	01 0
CITY NATIONAL CORP	COM	178566105	803	18022	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	1169	46119	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	129	5054	SH	DEFINED	01 0
CLAIRES STORES INC	COM	179584107	39	1555	SH	DEFINED	01 0
CLARCOR INC	COM	179895107	6026	156334	SH	DEFINED	01
CLARCOR INC	COM	179895107	3	90	SH	DEFINED	01 0
CLAYTON HOMES INC	COM	184190106	73	5822	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	24532	578707	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	231	5444	SH	DEFINED	01 0
CLEAR CHANNEL COMMUN	COM	184502102	6009	141745	SH	DEFINED	01 0
CLEAR CHANNEL COMMUN	COM	184502102	657	15500	SH	DEFINED	01 1
CLEVELAND-CLIFFS IRN	COM	185896107	536	30003	SH	DEFINED	01
CLOROX CO.	COM	189054109	24315	570105	SH	DEFINED	01
CLOROX CO.	COM	189054109	2133	50012	SH	DEFINED	01 0
COACH INC	COM	189754104	658	13223	SH	DEFINED	01
COACH INC	COM	189754104	256	5145	SH	DEFINED	01 0
COACHMEN INDUSTRIES	COM	189873102	538	45031	SH	DEFINED	01
COBALT CORPORATION	COM	19074W100	6	300	SH	DEFINED	01 0
COCA-COLA BOTTLING	COM	191098102	1435	26289	SH	DEFINED	01
COCA-COLA	COM	191216100	128613	2771234	SH	DEFINED	01
COCA-COLA	COM	191216100	4340	93473	SH	DEFINED	01 0
COCA-COLA	COM	191216100	26486	570685	SH	DEFINED	01 0
COCA COLA ENTERPRISE	COM	191219104	3663	201864	SH	DEFINED	01
COCA COLA ENTERPRISE	COM	191219104	1894	104354	SH	DEFINED	01 0
COCA COLA ENTERPRISE	COM	191219104	495	27286	SH	DEFINED	01 1
COGNEX CORP	COM	192422103	3751	167877	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	297	12200	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	163	6700	SH	DEFINED	01 0
COGNOS.	COM	19244C109	306	11330	SH	DEFINED	01
COHERENT INC	COM	192479103	7117	300587	SH	DEFINED	01
COHERENT INC	COM	192479103	42	1781	SH	DEFINED	01 0
COHERENT INC	COM	192479103	32	1370	SH	DEFINED	01 0

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COHU INC	COM	192576106	950	60881	SH	DEFINED	01
COINSTAR INC	COM	19259P300	1189	63040	SH	DEFINED	01
COLE KENNETH PRODTN	COM	193294105	1971	101100	SH	DEFINED	01
COLE KENNETH PRODTN	COM	193294105	2	90	SH	DEFINED	01
COLGATE-PALMOLIVE	COM	194162103	38116	657734	SH	DEFINED	01
COLGATE-PALMOLIVE	COM	194162103	631	10891	SH	DEFINED	01
COLGATE-PALMOLIVE	COM	194162103	7196	124168	SH	DEFINED	01
COLONIAL BANCGRUOP	COM	195493309	73	5295	SH	DEFINED	01
COLONIAL PPTYS TR	COM	195872106	3863	109755	SH	DEFINED	01
COLUMBIA SPORTSWEAR	COM	198516106	11	220	SH	DEFINED	01
COMCAST CORP PFD CVT	CONV PRF	200300606	3997	115000	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	104880	3475105	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	5899	195462	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	18342	607737	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	2497	82738	SH	DEFINED	01
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	37376	1296466	SH	DEFINED	01
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	4533	157220	SH	DEFINED	01
COMERICA INC	COM	200340107	1375	29572	SH	DEFINED	01
COMERICA INC	COM	200340107	1880	40433	SH	DEFINED	01
COMMERCE BANCORP	COM	200519106	125	3355	SH	DEFINED	01
COMMERCIAL BANKSHARES INC	COM	201607108	49	1639	SH	DEFINED	01
COMMERCIAL BANKSHARES INC	COM	201607108	37	1235	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	1739	113300	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	61	3920	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	42	2711	SH	DEFINED	01
COMMERCIAL FED CORP	COM	201647104	4472	210933	SH	DEFINED	01
COMMERCIAL FED CORP	COM	201647104	87	4054	SH	DEFINED	01
COMMERCIAL FED CORP	COM	201647104	64	3022	SH	DEFINED	01
COMMERCIAL METALS	COM	201723103	1454	81724	SH	DEFINED	01
COMMONWEALTH IND	COM	203004106	220	46532	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	2251	51200	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	103	2349	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	70	1584	SH	DEFINED	01
COMMONWEALTH TELE-B	COM	203349204	748	17000	SH	DEFINED	01
COMMSCOPE	COM	203372107	5771	607431	SH	DEFINED	01
COMMSCOPE	COM	203372107	59	6194	SH	DEFINED	01
COMMSCOPE	COM	203372107	42	4460	SH	DEFINED	01
COMMUNITY HEALTH SYS	COM	203668108	19938	1026100	SH	DEFINED	01
COMMUNITY HEALTH SYS	COM	203668108	23853	1227650	SH	DEFINED	01
COMMUNITY HEALTH SYS	COM	203668108	779	40100	SH	DEFINED	01
COMMUNITY FIRST BANK	COM	203902101	3050	111723	SH	DEFINED	01
COMP BRAZIL ADR	COM	20440T201	2149	140100	SH	DEFINED	01
COMP BRAZIL ADR	COM	20440T201	334	21800	SH	DEFINED	01
COMP BRAZIL ADR	COM	20440T201	523	34100	SH	DEFINED	01
CIA SIDERURGICA NAT'L ADR	COM	20440W105	2887	116362	SH	DEFINED	01
CIA SIDERURGICA NAT'L ADR	COM	20440W105	493	19877	SH	DEFINED	01
CIA SIDERURGICA NAT'L ADR	COM	20440W105	769	30996	SH	DEFINED	01
CLA VALE DO RIO DOCE	COM	204412100	50	1800	SH	DEFINED	01
CVRD	COM	204412209	90	3019	SH	DEFINED	01
COPEL ADS	COM	20441B407	1433	477642	SH	DEFINED	01
COPEL ADS	COM	20441B407	227	75649	SH	DEFINED	01
COPEL ADS	COM	20441B407	353	117855	SH	DEFINED	01
COMPANHIA DE BEBIDAS	COM	20441W203	3237	159124	SH	DEFINED	01
COMPANHIA DE BEBIDAS	COM	20441W203	490	24096	SH	DEFINED	01
COMPANHIA DE BEBIDAS	COM	20441W203	765	37594	SH	DEFINED	01
BUENAVENTURA ADR	COM	204448104	2708	90000	SH	DEFINED	01
COMPANIA DE TELECOMM	COM	204449300	2067	175211	SH	DEFINED	01
COMPANIA DE TELECOMM	COM	204449300	327	27749	SH	DEFINED	01
COMPANIA DE TELECOMM	COM	204449300	510	43233	SH	DEFINED	01
COMPASS BANCSHARES	COM	20449H109	678	19425	SH	DEFINED	01
COMPUCOM SYSTEMS INC	COM	204780100	869	192200	SH	DEFINED	01
COMPUCOM SYSTEMS INC	COM	204780100	53	11369	SH	DEFINED	01

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COMPUCOM SYSTEMS INC	COM	204780100	40	8792	SH	DEFINED	01	0
COMPUTER ASSOC	COM	204912109	19373	869562	SH	DEFINED	01	
COMPUTER ASSOC	COM	204912109	515	23094	SH	DEFINED	01	0
COMPUTER ASSOC	COM	204912109	4780	214527	SH	DEFINED	01	0
COMPUTER ASSOCIATES CVT	CONV BND	204912AR0	336	280000	PRN	DEFINED	01	
COMPUTER SCIENCES	COM	205363104	6387	167544	SH	DEFINED	01	
COMPUTER SCIENCES	COM	205363104	1666	43705	SH	DEFINED	01	0
COMPUWARE	COM	205638109	629	109164	SH	DEFINED	01	
COMPUWARE	COM	205638109	515	89135	SH	DEFINED	01	0
COMVERSE TECH INC	COM	205862402	15673	1042783	SH	DEFINED	01	
COMVERSE TECH INC	COM	205862402	176	11692	SH	DEFINED	01	0
COMVERSE TECH INC	COM	205862402	694	46134	SH	DEFINED	01	0
CONAGRA FOODS INC	COM	205887102	35232	1492853	SH	DEFINED	01	
CONAGRA FOODS INC	COM	205887102	76	3228	SH	DEFINED	01	0
CONAGRA FOODS INC	COM	205887102	2982	126367	SH	DEFINED	01	0
CONCEPTUS	COM	206016107	247	17600	SH	DEFINED	01	
CONCERTO SOFTWARE	COM	20602T106	307	33366	SH	DEFINED	01	
CONCORD CAMERA CORP	COM	206156101	576	81200	SH	DEFINED	01	
CONCORD COMMUNICATIO	COM	206186108	1377	100270	SH	DEFINED	01	
CONCORD EFS INC.	COM	206197105	422	28648	SH	DEFINED	01	
CONCORD EFS INC.	COM	206197105	134	9099	SH	DEFINED	01	0
CONCORD EFS INC.	COM	206197105	1653	112301	SH	DEFINED	01	0
CONEXANT SYSTEMS INC.	COM	207142100	718	175000	SH	DEFINED	01	
CONMED CORP	COM	207410101	3521	192816	SH	DEFINED	01	
CONMED CORP	COM	207410101	31	1772	SH	DEFINED	01	0
CONMED CORP	COM	207410101	19	1017	SH	DEFINED	01	0
CONNETICS CORP.	COM	208192104	2684	179300	SH	DEFINED	01	
CONNETICS CORP.	COM	208192104	96	6370	SH	DEFINED	01	0
CONOCO PHILLIPS	COM	20825C104	538401	9824824	SH	DEFINED	01	
CONOCO PHILLIPS	COM	20825C104	32342	590188	SH	DEFINED	01	0
CONOCO PHILLIPS	COM	20825C104	11649	212562	SH	DEFINED	01	0
CONOCO PHILLIPS	COM	20825C104	726	13255	SH	DEFINED	01	1
CONSOL ENERGY INC	COM	20854P109	197	8675	SH	DEFINED	01	
CONSOLIDATED EDISON	COM	209115104	9873	228104	SH	DEFINED	01	
CONSOLIDATED EDISON	COM	209115104	212	4900	SH	DEFINED	01	0
CONSOLIDATED EDISON	COM	209115104	3024	69864	SH	DEFINED	01	0
CONSOLIDATED GRAPHICS	COM	209341106	2718	118842	SH	DEFINED	01	
CONSOLIDATED GRAPHICS	COM	209341106	67	2967	SH	DEFINED	01	0
CONSOLIDATED GRAPHICS	COM	209341106	52	2255	SH	DEFINED	01	0
CONSTELLATION BRANDS	COM	21036P108	3127	99584	SH	DEFINED	01	
CONSTELLATION BRANDS	COM	21036P108	263	8375	SH	DEFINED	01	0
CONSTELLATION BRANDS	COM	21036P108	16	525	SH	DEFINED	01	0
CONSTELLATION ENERGY	COM	210371100	39356	1147403	SH	DEFINED	01	
CONSTELLATION ENERGY	COM	210371100	1309	38163	SH	DEFINED	01	0
CONTIFINANCIAL	COM	21075M107	234	7809971	SH	DEFINED	01	0
CONTL AIRLINES CL B	COM	210795308	33435	2233478	SH	DEFINED	01	
CONTL AIRLINES CL B	COM	210795308	458	30560	SH	DEFINED	01	0
CONTL AIRLINES CL B	COM	210795308	1264	84426	SH	DEFINED	01	0
CONVERGYS CORP	COM	212485106	2116	132304	SH	DEFINED	01	
CONVERGYS CORP	COM	212485106	68	4263	SH	DEFINED	01	0
CONVERGYS CORP	COM	212485106	557	34808	SH	DEFINED	01	0
COOPER CAMERON	COM	216640102	168	3338	SH	DEFINED	01	
COOPER CAMERON	COM	216640102	35	700	SH	DEFINED	01	0
COOPER COS INC	COM	216648402	6127	176216	SH	DEFINED	01	
COOPER COS INC	COM	216648402	4	110	SH	DEFINED	01	0
COOPER TIRE & RUBBER	COM	216831107	76	4321	SH	DEFINED	01	
COOPER TIRE & RUBBER	COM	216831107	298	16968	SH	DEFINED	01	0
COORS ADOLPH	COM	217016104	1206	24632	SH	DEFINED	01	
COORS ADOLPH	COM	217016104	411	8397	SH	DEFINED	01	0
COPART	COM	217204106	37	3909	SH	DEFINED	01	
CORINTHIAN COLLEGES	COM	218868107	3244	66762	SH	DEFINED	01	
CORINTHIAN COLLEGES	COM	218868107	28	577	SH	DEFINED	01	0

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CORN PRODUCTS INTL	COM	219023108	7617	253658	SH	DEFINED	01
CORN PRODUCTS INTL	COM	219023108	85	2839	SH	DEFINED	01 0
CORN PRODUCTS INTL	COM	219023108	65	2167	SH	DEFINED	01 0
CORNELL COMPANIES	COM	219141108	2618	172900	SH	DEFINED	01
CORNELL COMPANIES	COM	219141108	65	4328	SH	DEFINED	01 0
CORNING INC	COM	219350105	28389	3841504	SH	DEFINED	01
CORNING INC	COM	219350105	2167	293310	SH	DEFINED	01 0
CORNING INC CVT	CONV BND	219350AK1	311	290000	PRN	DEFINED	01
CORP EXECUTIVE BOARD	COM	21988R102	20695	506990	SH	DEFINED	01
CORP EXECUTIVE BOARD	COM	21988R102	249	6100	SH	DEFINED	01 0
CORPORATE OFFICE PROPERTIES	COM	22002T108	936	55280	SH	DEFINED	01
CORECTIONS CORP	COM	22025Y407	509	20100	SH	DEFINED	01
COST PLUS	COM	221485105	3401	95381	SH	DEFINED	01
COSTCO WHOLESALE COR	COM	22160K105	145779	3983063	SH	DEFINED	01
COSTCO WHOLESALE COR	COM	22160K105	3208	87670	SH	DEFINED	01 0
COSTCO WHOLESALE COR	COM	22160K105	4158	113599	SH	DEFINED	01 0
COSTAR GROUP INC	COM	22160N109	1532	51300	SH	DEFINED	01
COSTCO COMPANIES INC 144A LIQU	CONV BND	22160QAA0	17509	21000000	PRN	DEFINED	01
COSTCO COMPANIES CVT.	CONV BND	22160QAC6	292	350000	PRN	DEFINED	01
COSTCO COMPANIES CVT.	CONV BND	22160QAC6	834	1000000	PRN	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	23132	332495	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	77	1104	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2155	30975	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	782	11232	SH	DEFINED	01 1
COUNTRYWIDE FIN CVT	CONV BND	222372AE4	404	450000	PRN	DEFINED	01
COURIER CORP	COM	222660102	2586	50200	SH	DEFINED	01
COURIER CORP	COM	222660102	4	70	SH	DEFINED	01 0
COVANCE INC	COM	222816100	3385	186927	SH	DEFINED	01
COVANCE INC	COM	222816100	2	120	SH	DEFINED	01 0
COVENTRY HEALTH CARE	COM	222862104	12679	274674	SH	DEFINED	01
COVENTRY HEALTH CARE	COM	222862104	94	2052	SH	DEFINED	01 0
COVENTRY HEALTH CARE	COM	222862104	53	1150	SH	DEFINED	01 0
COX COMMUNICATIONS	COM	224044107	1647	51640	SH	DEFINED	01
COX RADIO INC	COM	224051102	17448	755000	SH	DEFINED	01
COX RADIO INC	COM	224051102	53	2300	SH	DEFINED	01 0
CRANE CO.	COM	224399105	24910	1100738	SH	DEFINED	01
CRANE CO.	COM	224399105	76	3357	SH	DEFINED	01 0
CRANE CO.	COM	224399105	310	13679	SH	DEFINED	01 0
CREDENCE SYSTEMS COR	COM	225302108	4063	479697	SH	DEFINED	01
CREE INC	COM	225447101	1314	80723	SH	DEFINED	01
CREE INC	COM	225447101	117	7180	SH	DEFINED	01 0
CREE INC	COM	225447101	32	1973	SH	DEFINED	01 0
CRESCENT	COM	225756105	70370	4236558	SH	DEFINED	01
CRESCENT	COM	225756105	493	29700	SH	DEFINED	01 0
CRESCENT	COM	225756105	1825	109900	SH	DEFINED	01 0
CROMPTON CORP	COM	227116100	1884	267388	SH	DEFINED	01
CROMPTON CORP	COM	227116100	84	11967	SH	DEFINED	01 0
CROMPTON CORP	COM	227116100	79	11157	SH	DEFINED	01 0
CROSS A T CO CL A	COM	227478104	262	44150	SH	DEFINED	01
CROSS COUNTRY HEALTHCARE	COM	227483104	2426	183900	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	1391	179010	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	67	8519	SH	DEFINED	01 0
CROWN CASTLE INTL	COM	228227104	49	6320	SH	DEFINED	01 0
CROWN HOLDINGS INC	COM	228368106	2823	395444	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	162	22689	SH	DEFINED	01 0
CROWN HOLDINGS INC	COM	228368106	120	16831	SH	DEFINED	01 0
CRYOLIFE	COM	228903100	591	57146	SH	DEFINED	01
CTI MOLECULAR IMAGING INC.	COM	22943D105	320	16900	SH	DEFINED	01
CUBIC CORP	COM	229669106	1726	77660	SH	DEFINED	01
CULLEN FROST BANKERS	COM	229899109	5216	162478	SH	DEFINED	01
CUMMINS INC	COM	231021106	2353	65528	SH	DEFINED	01
CUMMINS INC	COM	231021106	343	9570	SH	DEFINED	01 0

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CUMULUS MEDIA	COM	231082108	1264	66800	SH	DEFINED	01
CURATIVE HEALTH SERV	COM	231264102	3016	177371	SH	DEFINED	01
CURTISS-WRIGHT CORP	COM	231561101	6005	95025	SH	DEFINED	01
CURTISS-WRIGHT CORP	COM	231561101	3	40	SH	DEFINED	01
CURTISS-WRIGHT CL B	COM	231561408	2243	36000	SH	DEFINED	01
CUTTER & BUCK INC	COM	232217109	1808	355200	SH	DEFINED	01
CYBEROPTICS CORP	COM	232517102	2370	353300	SH	DEFINED	01
CYBERONICS	COM	23251P102	645	30000	SH	DEFINED	01
CYMER INC	COM	232572107	4328	135238	SH	DEFINED	01
CYPRESS SEMICONDUCTR	COM	232806109	1823	151866	SH	DEFINED	01
CYTEC INDUSTRIES	COM	232820100	1506	44545	SH	DEFINED	01
CYTYC CORP	COM	232946103	50	4792	SH	DEFINED	01
DMI Furniture Inc	COM	233230101	4	1758	SH	DEFINED	01
DPL INC	COM	233293109	8423	528407	SH	DEFINED	01
DQE	COM	23329J104	2504	166198	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	7850	281150	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	67	2400	SH	DEFINED	01
D R HORTON INC	COM	23331A109	783	27880	SH	DEFINED	01
DST SYSTEMS	COM	233326107	31409	826538	SH	DEFINED	01
DST SYSTEMS	COM	233326107	53391	1404978	SH	DEFINED	01
DST SYSTEMS	COM	233326107	2560	67370	SH	DEFINED	01
DSP GROUP	COM	23332B106	4727	219545	SH	DEFINED	01
DSP GROUP	COM	23332B106	2	110	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	6732	174236	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	1506	38975	SH	DEFINED	01
DTE ENERGY CVT PFD	CONV PRF	233331206	5784	220000	SH	DEFINED	01
DAKTRONICS	COM	234264109	1973	120700	SH	DEFINED	01
DAKTRONICS	COM	234264109	3	190	SH	DEFINED	01
DANA CORP	COM	235811106	3419	295740	SH	DEFINED	01
DANA CORP	COM	235811106	397	34307	SH	DEFINED	01
DANAHER CORP	COM	235851102	75956	1116165	SH	DEFINED	01
DANAHER CORP	COM	235851102	2557	37565	SH	DEFINED	01
DANAHER CORP	COM	235851102	5001	73481	SH	DEFINED	01
DANAHER CVT	CONV BND	235851AF9	373	560000	PRN	DEFINED	01
DANAHER CVT	CONV BND	235851AF9	999	1500000	PRN	DEFINED	01
DARDEN RESTAURANT	COM	237194105	2029	106897	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	1015	53550	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	738	38857	SH	DEFINED	01
DATASCOPE	COM	238113104	3872	130411	SH	DEFINED	01
DAVEL COMMUNICATIONS.	COM	238341101	45	5603423	SH	DEFINED	01
DAVITA INC	COM	23918K108	307	11460	SH	DEFINED	01
DAVITA INC	COM	23918K108	21	784	SH	DEFINED	01
DEAN FOODS COMPANY	COM	242370104	3824	121369	SH	DEFINED	01
DEAN FOODS COMPANY	COM	242370104	75	2371	SH	DEFINED	01
DEAN FOODS COMPANY	COM	242370104	5	150	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	1005	322200	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	45	14826	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	35	11370	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	14030	307000	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	2089	45712	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	2525	55243	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	2834	320554	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	2	250	SH	DEFINED	01
DELL COMPUTER CORP	COM	247025109	430599	13473000	SH	DEFINED	01
DELL COMPUTER CORP	COM	247025109	22753	712638	SH	DEFINED	01
DELL COMPUTER CORP	COM	247025109	20501	641486	SH	DEFINED	01
DELL COMPUTER CORP	COM	247025109	3582	112074	SH	DEFINED	01
DELPHI CORPORATION	COM	247126105	7987	925623	SH	DEFINED	01
DELPHI CORPORATION	COM	247126105	1143	132470	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	6087	130061	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	114	2453	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	81	1724	SH	DEFINED	01

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DELTA & PINE LAND CO	COM	247357106	2429	110493	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	20685	1409033	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	200	13600	SH	DEFINED	01 0
DELTA AIR LINES	COM	247361108	1123	76479	SH	DEFINED	01 0
DELTIC TIMBER CORP	COM	247850100	984	34591	SH	DEFINED	01
DENBURY RESOURCES INC	COM	247916208	105	7800	SH	DEFINED	01 0
DELUXE CORPORATION	COM	248019101	224	5017	SH	DEFINED	01
DELUXE CORPORATION	COM	248019101	571	12751	SH	DEFINED	01 0
DENDRITE	COM	248239105	42451	3295890	SH	DEFINED	01
DENDRITE	COM	248239105	2488	193125	SH	DEFINED	01 0
DENDRITE	COM	248239105	2605	202250	SH	DEFINED	01 0
DENISON INTL PLC-ADR	COM	248335101	4325	224700	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	730	17822	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	25	605	SH	DEFINED	01 0
DEPARTMENT 56	COM	249509100	3479	226910	SH	DEFINED	01
DEPARTMENT 56	COM	249509100	59	3937	SH	DEFINED	01 0
DEPARTMENT 56	COM	249509100	45	2913	SH	DEFINED	01 0
DEVELOPERS DIV	COM	251591103	710	24956	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	54492	1020417	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	55921	1047213	SH	DEFINED	01 0
DEVON ENERGY	COM	25179M103	4508	84419	SH	DEFINED	01 0
DEVON ENERGY	COM	25179M103	511	9581	SH	DEFINED	01 1
DEVON ENERGY CVT	CONV BND	25179MAA1	15606	15300000	PRN	DEFINED	01
DEVON ENERGY CVT	CONV BND	25179MAD5	271	500000	PRN	DEFINED	01
DEVRY INC.	COM	251893103	28718	1233065	SH	DEFINED	01
DEVRY INC.	COM	251893103	24017	1031262	SH	DEFINED	01 0
DEVRY INC.	COM	251893103	2904	124700	SH	DEFINED	01 0
DIAGEO PLC-SPON ADR	COM	25243Q205	9264	211700	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	COM	252450101	44632	1087284	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	COM	252450101	39199	954906	SH	DEFINED	01 0
DIAGNOSTIC PRODUCTS	COM	252450101	4327	105400	SH	DEFINED	01 0
DIAL CORP	COM	25247D101	79	4080	SH	DEFINED	01
DIAL CORP	COM	25247D101	394	20210	SH	DEFINED	01 0
DICK'S SPORTING GOODS INC	COM	253393102	1350	36800	SH	DEFINED	01
DICK'S SPORTING GOODS INC	COM	253393102	80	2175	SH	DEFINED	01 0
DICK'S SPORTING GOODS INC	COM	253393102	59	1608	SH	DEFINED	01 0
DIEBOLD INC.	COM	253651103	16355	378123	SH	DEFINED	01
DIEBOLD INC.	COM	253651103	25	584	SH	DEFINED	01 0
DIGENE CORP	COM	253752109	953	35000	SH	DEFINED	01
DIGI INTL INC COM	COM	253798102	1347	234420	SH	DEFINED	01
DIGI INTL INC COM	COM	253798102	48	8338	SH	DEFINED	01 0
DIGI INTL INC COM	COM	253798102	34	5999	SH	DEFINED	01 0
DIGIMARC CORP	COM	253807101	721	45900	SH	DEFINED	01
DIME COMMUNITY	COM	253922108	3616	142069	SH	DEFINED	01
DIME COMMUNITY	COM	253922108	70	2750	SH	DEFINED	01 0
DIME COMMUNITY	COM	253922108	44	1738	SH	DEFINED	01 0
DILLARDS INC-CL A	COM	254067101	779	57823	SH	DEFINED	01
DILLARDS INC-CL A	COM	254067101	264	19572	SH	DEFINED	01 0
DIMON INC	COM	254394109	931	130005	SH	DEFINED	01
DIONEX	COM	254546104	2414	60740	SH	DEFINED	01
DISCOVERY PARTN INTL	COM	254675101	1162	261712	SH	DEFINED	01
DISCOVERY PARTN INTL	COM	254675101	57	12462	SH	DEFINED	01 0
DISCOVERY PARTN INTL	COM	254675101	41	9278	SH	DEFINED	01 0
DISNEY WALT CO	COM	254687106	136683	6920587	SH	DEFINED	01
DISNEY WALT CO	COM	254687106	6528	330510	SH	DEFINED	01 0
DISNEY WALT CO	COM	254687106	9313	471565	SH	DEFINED	01 0
DITECH COMMU CORP.	COM	25500M103	634	127200	SH	DEFINED	01
DITECH COMMU CORP.	COM	25500M103	2	320	SH	DEFINED	01 0
THEROX INC	CONV PRF	256000XY1	8696	2173913	SH	DEFINED	01
DOBSON COMM PIK PFD 13% 05-01-	PRF	256072505	8288	8457	SH	DEFINED	01
DOCUMENTUM INC	COM	256159104	2392	121600	SH	DEFINED	01
DOCUMENTUM INC	COM	256159104	3	150	SH	DEFINED	01 0

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DOLLAR GENERAL	COM	256669102	34160	1870784	SH	DEFINED	01
DOLLAR GENERAL	COM	256669102	4764	260882	SH	DEFINED	01
DOLLAR GENERAL	COM	256669102	1406	76982	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	23877	752489	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	1117	35153	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	28	882	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	577735	8989212	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	20130	313272	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	6054	94210	SH	DEFINED	01
DOMINION RES CVT PFD	CONV PRF	25746U208	31956	542000	SH	DEFINED	01
DONALDSON CO	COM	257651109	7928	178358	SH	DEFINED	01
DONNELLEY (RR)&SONS	COM	257867101	30745	1176171	SH	DEFINED	01
DONNELLEY (RR)&SONS	COM	257867101	683	26143	SH	DEFINED	01
DOUBLECLICK INC	COM	258609304	1709	184620	SH	DEFINED	01
DOUBLECLICK INC	COM	258609304	131	14080	SH	DEFINED	01
DOVER CORP	COM	260003108	36152	1206666	SH	DEFINED	01
DOVER CORP	COM	260003108	25	835	SH	DEFINED	01
DOVER CORP	COM	260003108	1401	46748	SH	DEFINED	01
DOVER DOWNS GAMING & ENTERTAIN	COM	260095104	4189	452800	SH	DEFINED	01
DOVER MOTORSPORTS	COM	260174107	205	50000	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	151392	4889907	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	9332	301395	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	7709	249014	SH	DEFINED	01
DOW JONES & CO	COM	260561105	206	4780	SH	DEFINED	01
DOW JONES & CO	COM	260561105	808	18780	SH	DEFINED	01
DOWNEY FINL CORP	COM	261018105	3352	81160	SH	DEFINED	01
THE DRESS BARN	COM	261570105	4896	386398	SH	DEFINED	01
DREYERS GRAND ICE	COM	261877104	118	1500	SH	DEFINED	01
DRIL QUIP INC	COM	262037104	914	50247	SH	DEFINED	01
E I DUPONT	COM	263534109	32893	789899	SH	DEFINED	01
E I DUPONT	COM	263534109	2436	58500	SH	DEFINED	01
E I DUPONT	COM	263534109	10542	253180	SH	DEFINED	01
DUANE READE	COM	263578106	1030	69860	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	8922	447173	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	4167	208916	SH	DEFINED	01
DUKE ENERGY CVT PFD.	CONV PRF	264399585	6344	400000	SH	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	524	500000	PRN	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	1044	1000000	PRN	DEFINED	01
DUN & BRADSTREET	COM	26483E100	5338	129883	SH	DEFINED	01
DUN & BRADSTREET	COM	26483E100	76	1848	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	957	101105	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	61	6456	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	49	5137	SH	DEFINED	01
DUPONT PHOTO	COM	26613X101	988	52488	SH	DEFINED	01
DURHAM L.P.	COM	266844992	3171	3000000	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	892	54746	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	45	2808	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	33	2004	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	370	88033	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	362	86362	SH	DEFINED	01
CBEYOND COMMUNICATIO	PRF	268470986	472	136251	SH	DEFINED	01
CBEYOND COMM LLC	PRF	268470994	0	8990	SH	DEFINED	01
EGL INC	COM	268484102	3182	209315	SH	DEFINED	01
EGL INC	COM	268484102	63	4187	SH	DEFINED	01
EGL INC	COM	268484102	74	4880	SH	DEFINED	01
E-L FINANCIAL CORP LTD	COM	268575107	4792	24900	SH	DEFINED	01
EMC CORPORATION	COM	268648102	36818	3516286	SH	DEFINED	01
EMC CORPORATION	COM	268648102	2420	230988	SH	DEFINED	01
EMC CORPORATION	COM	268648102	5356	511502	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	37327	1387650	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	31407	1167508	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	2798	104000	SH	DEFINED	01

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EOG RESOURCES INC	COM	26875P101	5630	134581	SH	DEFINED	01
EOG RESOURCES INC	COM	26875P101	1106	26444	SH	DEFINED	01
EPIX MEDICAL INC	COM	26881Q101	354	25000	SH	DEFINED	01
ESS TECHNOLOGY	COM	269151106	3944	404486	SH	DEFINED	01
E TRADE	COM	269246104	6610	777592	SH	DEFINED	01
E TRADE	COM	269246104	32	3717	SH	DEFINED	01
EARTHLINK INK	COM	270321102	52	6544	SH	DEFINED	01
EAST WEST BANCORP	COM	27579R104	2519	69708	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	1956	61754	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	0	15	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	566	17861	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	43138	1577179	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	331	12119	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	2968	108520	SH	DEFINED	01
EATON CORP	COM	278058102	26233	333689	SH	DEFINED	01
EATON CORP	COM	278058102	65	824	SH	DEFINED	01
EATON CORP	COM	278058102	1354	17226	SH	DEFINED	01
EATON VANCE	COM	278265103	887	28061	SH	DEFINED	01
EATON VANCE	COM	278265103	23211	734500	SH	DEFINED	01
EATON VANCE	COM	278265103	765	24200	SH	DEFINED	01
EBAY INC	COM	278642103	237978	2284284	SH	DEFINED	01
EBAY INC	COM	278642103	80268	770467	SH	DEFINED	01
EBAY INC	COM	278642103	10814	103800	SH	DEFINED	01
EBAY INC	COM	278642103	2783	26721	SH	DEFINED	01
EBOOKERS PLC	COM	278725106	851	53000	SH	DEFINED	01
ECHO BAY MINES WTS	WT	278751169	214	700000	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	59616	1722038	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	3988	115186	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	70	2017	SH	DEFINED	01
ECHOSTAR COMM CVT.	CONV BND	278762AD1	546	550000	PRN	DEFINED	01
ECOLAB INC.	COM	278865100	27250	1064464	SH	DEFINED	01
ECOLAB INC.	COM	278865100	2286	89312	SH	DEFINED	01
ECOLAB INC.	COM	278865100	1553	60658	SH	DEFINED	01
EDISON INTL	COM	281020107	4747	288941	SH	DEFINED	01
EDISON INTL	COM	281020107	1235	75193	SH	DEFINED	01
EDO CORP	COM	281347104	1014	57295	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	932	17525	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	14952	281150	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	489	9200	SH	DEFINED	01
A.G. EDWARDS INC.	COM	281760108	117	3427	SH	DEFINED	01
EDWARDS LIFESCIENCES	COM	28176E108	769	23905	SH	DEFINED	01
EFUNDS CORP	COM	28224R101	7227	626770	SH	DEFINED	01
EL PASO CORPORATION	COM	28336L109	18354	2271528	SH	DEFINED	01
EL PASO CORPORATION	COM	28336L109	1122	138839	SH	DEFINED	01
EL PASO ELECTRIC	COM	283677854	5264	426963	SH	DEFINED	01
ELAN CORP PLC ADR	COM	284131208	11	2030	SH	DEFINED	01
ELECTRO SCIENTIFIC	COM	285229100	6457	425949	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	55708	752901	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	521	7067	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	2624	35463	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	757	10233	SH	DEFINED	01
ELECTRONIC DATA SYST	COM	285661104	28728	1339287	SH	DEFINED	01
ELECTRONIC DATA SYST	COM	285661104	2368	110412	SH	DEFINED	01
ELECTRONIC DATA SYST	COM	285661104	553	25789	SH	DEFINED	01
ELECTRONICS BOUTIQUE	COM	286045109	726	31400	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	1550	76400	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	88	4329	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	65	3209	SH	DEFINED	01
ELKCORP	COM	287456107	1277	56758	SH	DEFINED	01
EMBRAER AIRCRAFT COR	COM	29081M102	287	15000	SH	DEFINED	01
EMCOR GROUP INC	COM	29084Q100	2149	43544	SH	DEFINED	01
EMERSON ELECTRIC	COM	291011104	7606	148845	SH	DEFINED	01



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EMERSON ELECTRIC	COM	291011104	21	410	SH	DEFINED	01	0
EMERSON ELECTRIC	COM	291011104	4988	97627	SH	DEFINED	01	0
EMERSON RADIO CORP	COM	291087203	1251	181610	SH	DEFINED	01	0
EMERSON RADIO CORP	COM	291087203	62	9159	SH	DEFINED	01	0
EMERSON RADIO CORP	COM	291087203	46	6701	SH	DEFINED	01	0
EMMIS COMMUNICATIONS	COM	291525103	1063	46315	SH	DEFINED	01	0
EMMIS COMMUNICATIONS	COM	291525103	282	12197	SH	DEFINED	01	0
EMPIRE DISTRICT ELEC.	COM	291641108	102	4718	SH	DEFINED	01	0
EMPIRE DISTRICT ELEC.	COM	291641108	77	3520	SH	DEFINED	01	0
ENCANA CORP.	COM	292505104	24414	636290	SH	DEFINED	01	0
ENCANA CORP.	COM	292505104	42	1100	SH	DEFINED	01	0
ENBRIDGE INC	COM	29250N105	7701	216200	SH	DEFINED	01	0
ENBRIDGE ENERGY MGMT L	COM	29250X103	0	1	SH	DEFINED	01	0
ENDO PHARMACEUTICAL	COM	29264F205	2529	149500	SH	DEFINED	01	0
ENDO PHARMACEUTICAL	COM	29264F205	103	6108	SH	DEFINED	01	0
ENDO PHARMACEUTICAL	COM	29264F205	17	979	SH	DEFINED	01	0
ENERGEN	COM	29265N108	12096	363222	SH	DEFINED	01	0
ENERGEN	COM	29265N108	164	4949	SH	DEFINED	01	0
ENERGEN	COM	29265N108	117	3517	SH	DEFINED	01	0
ENERGY EAST CORP	COM	29266M109	2850	137320	SH	DEFINED	01	0
ENERGIZER HLDGS INC	COM	29266R108	15526	494425	SH	DEFINED	01	0
ENERGIZER HLDGS INC	COM	29266R108	76	2430	SH	DEFINED	01	0
ENERGIZER HLDGS INC	COM	29266R108	49	1575	SH	DEFINED	01	0
ENGELHARD CORP	COM	292845104	1596	64407	SH	DEFINED	01	0
ENGELHARD CORP	COM	292845104	720	29057	SH	DEFINED	01	0
ENGINEERED SUPPORT	COM	292866100	1953	46655	SH	DEFINED	01	0
ENESCO GROUP INC	COM	292973104	300	40582	SH	DEFINED	01	0
ENTEGRIS INC	COM	29362U104	8169	607879	SH	DEFINED	01	0
ENTEGRIS INC	COM	29362U104	531	39607	SH	DEFINED	01	0
ENTEGRIS INC	COM	29362U104	36	2666	SH	DEFINED	01	0
ENTERASYS NETWORKS.	COM	293637104	57	18745	SH	DEFINED	01	0
ENTERASYS NETWORKS.	COM	293637104	42	13872	SH	DEFINED	01	0
ENTERCOM COMMUNICATI	COM	293639100	107	2192	SH	DEFINED	01	0
ENTERCOM COMMUNICATI	COM	293639100	41105	838715	SH	DEFINED	01	0
ENTERCOM COMMUNICATI	COM	293639100	1269	25900	SH	DEFINED	01	0
ENTERGY CORP	COM	29364G103	38684	732906	SH	DEFINED	01	0
ENTERGY CORP	COM	29364G103	2763	52346	SH	DEFINED	01	0
ENZON PHARMACEUTICALS INC	COM	293904108	1489	118900	SH	DEFINED	01	0
ENZON PHARMACEUTICALS INC	COM	293904108	2	170	SH	DEFINED	01	0
ENZO BIOCHEM	COM	294100102	1869	86869	SH	DEFINED	01	0
EON LABS.	COM	29412E100	886	25200	SH	DEFINED	01	0
EON LABS.	COM	29412E100	218	6200	SH	DEFINED	01	0
Epimmune Inc	COM	29425y101	29	20310	SH	DEFINED	01	0
EQUIFAX INC	COM	294429105	216	8297	SH	DEFINED	01	0
EQUIFAX INC	COM	294429105	846	32541	SH	DEFINED	01	0
EQUITABLE RESOURCES	COM	294549100	46154	1132885	SH	DEFINED	01	0
EQUITABLE RESOURCES	COM	294549100	730	17930	SH	DEFINED	01	0
EQUITY OFFICE	COM	294741103	30973	1146705	SH	DEFINED	01	0
EQUITY OFFICE	COM	294741103	2521	93338	SH	DEFINED	01	0
EQUITY RESIDENTIAL	COM	29476L107	1669	64309	SH	DEFINED	01	0
EQUITY RESIDENTIAL	COM	29476L107	1638	63158	SH	DEFINED	01	0
ERICSSON LM B ADR	COM	294821608	10	950	SH	DEFINED	01	0
ERIE INDY CO.	COM	29530P102	2962	71800	SH	DEFINED	01	0
ESPEED INC.	COM	296643109	2080	105300	SH	DEFINED	01	0
ESPEED INC.	COM	296643109	4	180	SH	DEFINED	01	0
ESPERION THERAPEUTIC	COM	29664R106	3325	169700	SH	DEFINED	01	0
ESPERION THERAPEUTIC	COM	29664R106	927	47277	SH	DEFINED	01	0
ESPERION THERAPEUTIC	COM	29664R106	37	1891	SH	DEFINED	01	0
ESSEX PROP TRUST	COM	297178105	5889	102870	SH	DEFINED	01	0
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1054	60535	SH	DEFINED	01	0
ETHAN ALLEN	COM	297602104	3792	107847	SH	DEFINED	01	0
EURONET WORLDWIDE	COM	298736109	700	64800	SH	DEFINED	01	0

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EVERGREEN RESOURCE	COM	299900308	6907	127183	SH	DEFINED	01
EVERGREEN RESOURCE	COM	299900308	134	2480	SH	DEFINED	01
EXACT SCIENCES CORP..	COM	30063P105	1045	95400	SH	DEFINED	01
EXACT SCIENCES CORP..	COM	30063P105	2	220	SH	DEFINED	01
EXAR CORP	COM	300645108	3508	221597	SH	DEFINED	01
EXAR CORP	COM	300645108	2	120	SH	DEFINED	01
EXELON CORP	COM	30161N101	82917	1386345	SH	DEFINED	01
EXELON CORP	COM	30161N101	1212	20250	SH	DEFINED	01
EXELON CORP	COM	30161N101	5267	88060	SH	DEFINED	01
EXELON CORP	COM	30161N101	603	10073	SH	DEFINED	01
EXELIXIS INC	COM	30161Q104	1067	153738	SH	DEFINED	01
EXIDE CORP 144A	CONV BND	302051AF4	22	16500000	PRN	DEFINED	01
EXPEDIA INC CL A	COM	302125109	27176	354400	SH	DEFINED	01
EXPEDIA INC WTS	WT	302125125	3	50	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	11893	343366	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	2449	70700	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	29	823	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	62504	916347	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	2920	42834	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	3203	46959	SH	DEFINED	01
EXTENDED STAY AMERIC	COM	30224P101	54	4019	SH	DEFINED	01
EXTREME NETWORKS INC	COM	30226D106	1523	287400	SH	DEFINED	01
EXTREME NETWORKS INC	COM	30226D106	1	160	SH	DEFINED	01
EXULT INC DEL.	COM	302284104	343	40000	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	585473	16303860	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	24529	682940	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	56457	1572186	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	945	26300	SH	DEFINED	01
FBL FINL GROUP INC	COM	30239F106	2773	137600	SH	DEFINED	01
FEI COMPANY	COM	30241L109	2355	125500	SH	DEFINED	01
FLIR SYSTEMS INC	COM	302445101	5599	185733	SH	DEFINED	01
FLIR SYSTEMS INC	COM	302445101	4	120	SH	DEFINED	01
FMC CORP	COM	302491303	34	1504	SH	DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	59	2818	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	92144	1378344	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	6643	99370	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	3229	48310	SH	DEFINED	01
FPL GROUP PFD CVT	CONV PRF	302571203	29815	500000	SH	DEFINED	01
FTI CONSULTING INC	COM	302941109	355	14235	SH	DEFINED	01
FACTSET RESEARCH	COM	303075105	5278	119812	SH	DEFINED	01
FACTSET RESEARCH	COM	303075105	4	95	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	50860	988521	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	15363	298586	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	4512	87700	SH	DEFINED	01
FAIRCHILD CO.	COM	303698104	101	25000	SH	DEFINED	01
FAIRCHILD SEMICONDC	COM	303726103	11415	892469	SH	DEFINED	01
FAMILY DLR STORES	COM	307000109	42388	1111098	SH	DEFINED	01
FAMILY DLR STORES	COM	307000109	1514	39696	SH	DEFINED	01
FARGO ELECTRONICS	COM	30744P102	862	88600	SH	DEFINED	01
FARGO ELECTRONICS	COM	30744P102	1	120	SH	DEFINED	01
FASTENAL CO	COM	311900104	53834	1586156	SH	DEFINED	01
FASTENAL CO	COM	311900104	55539	1636372	SH	DEFINED	01
FASTENAL CO	COM	311900104	4887	143981	SH	DEFINED	01
FEDDERS CORPORATION	COM	313135501	264	86125	SH	DEFINED	01
FREDDIE MAC	COM	313400301	40146	790720	SH	DEFINED	01
FREDDIE MAC	COM	313400301	1223	24100	SH	DEFINED	01
FREDDIE MAC	COM	313400301	8112	159793	SH	DEFINED	01
FANNIE MAE	COM	313586109	272962	4047497	SH	DEFINED	01
FANNIE MAE	COM	313586109	19447	288397	SH	DEFINED	01
FANNIE MAE	COM	313586109	17712	262636	SH	DEFINED	01
FANNIE MAE	COM	313586109	21	315	SH	DEFINED	01
FEDERAL SIGNAL CORP	COM	313855108	36	2051	SH	DEFINED	01

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FEDERATED DPT STORES	COM	31410H101	4450	120750	SH	DEFINED	01
FEDERATED DPT STORES	COM	31410H101	1593	43226	SH	DEFINED	01 0
FEDERATED INVESTORS.	COM	314211103	176	6410	SH	DEFINED	01
FEDERATED INVESTORS.	COM	314211103	690	25160	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	3117	50251	SH	DEFINED	01
FEDEX CORPORATION	COM	31428X106	4271	68855	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	517	8336	SH	DEFINED	01 1
FERRO CORP	COM	315405100	2211	98134	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	932	55300	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	3	150	SH	DEFINED	01 0
FIBROGEN INC CVT PFD	CONV PRF	316000XX1	9000	3340757	SH	DEFINED	01
FIDELITY NAT FINL	COM	316326107	10179	330956	SH	DEFINED	01
FIDELITY NAT FINL	COM	316326107	74	2402	SH	DEFINED	01 0
FIDELITY NAT FINL	COM	316326107	50	1625	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	1940	33831	SH	DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	7600	132546	SH	DEFINED	01 0
FILENET CORP	COM	316869106	5155	285788	SH	DEFINED	01
FILENET CORP	COM	316869106	2	90	SH	DEFINED	01 0
FINANCIAL FEDERAL	COM	317492106	1313	53814	SH	DEFINED	01
FINISH LINE INC	COM	317923100	83	3768	SH	DEFINED	01 0
FIRST AMERICAN CORP	COM	318522307	1997	75759	SH	DEFINED	01
FIRST AMERICAN CORP	COM	318522307	26	994	SH	DEFINED	01 0
FIRST BANCORP/PR	COM	318672102	5410	197068	SH	DEFINED	01
FIRST BANCORP/PR	COM	318672102	3	115	SH	DEFINED	01 0
FIRST COMMUNITY BANCORP	COM	31983B101	119	3800	SH	DEFINED	01 0
FIRST CONSULTING GP	COM	31986R103	1274	272800	SH	DEFINED	01
FIRST FEDERAL CAPITAL CORP.	COM	319960100	2377	119711	SH	DEFINED	01
FIRST FEDERAL CAPITAL CORP.	COM	319960100	75	3764	SH	DEFINED	01 0
FIRST FEDERAL CAPITAL CORP.	COM	319960100	56	2825	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	102694	2478130	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	8205	198000	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	7188	173449	SH	DEFINED	01 0
FIRST MIDWEST BANC	COM	320867104	3901	135412	SH	DEFINED	01
FIRST HEALTH GROUP	COM	320960107	32941	1193541	SH	DEFINED	01
FIRST HEALTH GROUP	COM	320960107	31575	1143965	SH	DEFINED	01 0
FIRST HEALTH GROUP	COM	320960107	2170	78594	SH	DEFINED	01 0
FIRST NIAGARA FINANCIAL..	COM	33582V108	349	25000	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	2846	106987	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	65	2427	SH	DEFINED	01 0
FIRST REPUBLIC BANK	COM	336158100	42	1597	SH	DEFINED	01 0
FIRST TN NAT`L CORP	COM	337162101	1683	38353	SH	DEFINED	01
FIRST TN NAT`L CORP	COM	337162101	1280	29155	SH	DEFINED	01 0
FIRST VIRGINIA BANK	COM	337477103	730	16931	SH	DEFINED	01
FIRSTBANK CORP .	COM	33761G104	668	22000	SH	DEFINED	01
FIRSTBANK CORP .	COM	33761G104	58	1891	SH	DEFINED	01 0
FIRSTBANK CORP .	COM	33761G104	42	1379	SH	DEFINED	01 0
FISERV INC	COM	337738108	101216	2842371	SH	DEFINED	01
FISERV INC	COM	337738108	5922	166272	SH	DEFINED	01 0
FISERV INC	COM	337738108	6033	169412	SH	DEFINED	01 0
FISHER COMMUNICATIONS	COM	337756209	831	17000	SH	DEFINED	01
FIRSTFED FINL CORP	COM	337907109	4677	132524	SH	DEFINED	01
FIRSTFED FINL CORP	COM	337907109	123	3481	SH	DEFINED	01 0
FIRSTFED FINL CORP	COM	337907109	91	2571	SH	DEFINED	01 0
FIRSTMERIT CORP	COM	337915102	83	3611	SH	DEFINED	01
FLAGSTAR BANCORP INC	COM	337930101	5512	225460	SH	DEFINED	01
FLAGSTAR BANCORP INC	COM	337930101	69	2848	SH	DEFINED	01 0
FLAGSTAR BANCORP INC	COM	337930101	44	1804	SH	DEFINED	01 0
FIRSTENERGY CORP	COM	337932107	73321	1906902	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	4736	123210	SH	DEFINED	01 0
FIRSTENERGY CORP	COM	337932107	2653	69015	SH	DEFINED	01 0
FISHER SCIENTIFIC IN	COM	338032204	6615	189558	SH	DEFINED	01
FISHER SCIENTIFIC IN	COM	338032204	25	718	SH	DEFINED	01 0

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FISHER SCIENTIFIC IN	COM	338032204	19	550	SH	DEFINED	01	0
FIVE STAR QUALITY CR	COM	33832D106	0	0	SH	DEFINED	01	
FLEETBOSTON FINL CO	COM	339030108	63748	2145717	SH	DEFINED	01	
FLEETBOSTON FINL CO	COM	339030108	310	10428	SH	DEFINED	01	0
FLEETBOSTON FINL CO	COM	339030108	7950	267611	SH	DEFINED	01	0
FLEETWOOD ENTERPRISE	COM	339099103	773	104435	SH	DEFINED	01	0
FL EAST COAST RY CO..	COM	340632108	224	8800	SH	DEFINED	01	
FL EAST COAST RY CO..	COM	340632108	12	465	SH	DEFINED	01	0
FLORIDA ROCK	COM	341140101	9437	228610	SH	DEFINED	01	
FLUOR CORP (NEW)	COM	343412102	16258	483295	SH	DEFINED	01	
FLUOR CORP (NEW)	COM	343412102	633	18819	SH	DEFINED	01	0
FLOWERS FOODS INC	COM	343498101	4375	221437	SH	DEFINED	01	
FLOWERS FOODS INC	COM	343498101	82	4168	SH	DEFINED	01	0
FLOWERVE CORP	COM	34354P105	1422	72361	SH	DEFINED	01	
FOCAL COMM WTS07	WT	344155114	0	19	SH	DEFINED	01	
FOMENTO ECONOMICO MX	COM	344419106	452	10955	SH	DEFINED	01	
FOOT LOCKER INC	COM	344849104	1684	127100	SH	DEFINED	01	
FOOT LOCKER INC	COM	344849104	84	6324	SH	DEFINED	01	0
FOOTSTAR INC	COM	344912100	762	58592	SH	DEFINED	01	
FOOTSTAR INC	COM	344912100	65	5013	SH	DEFINED	01	0
FOOTSTAR INC	COM	344912100	48	3674	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	1233	112141	SH	DEFINED	01	
FORD MOTOR CO	COM	345370860	19	1711	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	4643	422431	SH	DEFINED	01	0
FORDING CANADIAN COAL TRUST	COM	345425102	2901	160100	SH	DEFINED	01	
FOREST CITY ENTERPRI	COM	345550107	9897	238773	SH	DEFINED	01	
FOREST LABS	COM	345838106	135876	2481745	SH	DEFINED	01	
FOREST LABS	COM	345838106	6039	110366	SH	DEFINED	01	0
FOREST LABS	COM	345838106	4861	88778	SH	DEFINED	01	0
FOREST LABS	COM	345838106	605	11057	SH	DEFINED	01	1
FOREST OIL CORP	COM	346091705	4501	179159	SH	DEFINED	01	
FOREST OIL CORP	COM	346091705	92	3664	SH	DEFINED	01	0
FORMFACTOR INC	COM	346375108	953	53800	SH	DEFINED	01	
FORMFACTOR INC	COM	346375108	336	18995	SH	DEFINED	01	0
FORTUNE BRANDS	COM	349631101	5396	103369	SH	DEFINED	01	
FORTUNE BRANDS	COM	349631101	1758	33681	SH	DEFINED	01	0
FORTUNE BRANDS	COM	349631101	316	6051	SH	DEFINED	01	1
FORWARD AIR CORP	COM	349853101	2652	104539	SH	DEFINED	01	
FORWARD AIR CORP	COM	349853101	2	90	SH	DEFINED	01	0
FOSSIL INC	COM	349882100	4679	198600	SH	DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	5113	355100	SH	DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	3	240	SH	DEFINED	01	0
4KIDS ENTERTAINMENT	COM	350865101	710	38177	SH	DEFINED	01	
FOX ENTERTAINMENT GR	COM	35138T107	2216	77000	SH	DEFINED	01	
FRANKLIN RESOURCES	COM	354613101	583	14920	SH	DEFINED	01	
FRANKLIN RESOURCES	COM	354613101	2285	58491	SH	DEFINED	01	0
FRANKLIN RES CVT	CONV BND	354613AC5	233	390000	PRN	DEFINED	01	
FREDS INC	COM	356108100	5119	137670	SH	DEFINED	01	
FREDS INC	COM	356108100	77	2080	SH	DEFINED	01	0
FREEMARKETS INC	COM	356602102	212	30500	SH	DEFINED	01	
FREEPORT MCMORAN COP.	COM	35671D857	80543	3287478	SH	DEFINED	01	
FREEPORT MCMORAN COP.	COM	35671D857	10970	447745	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	1755	71659	SH	DEFINED	01	0
FREEPORT MCMORAN CVT	CONV BND	35671DAF2	693	390000	PRN	DEFINED	01	
FREMONT GENERAL CORP	COM	357288109	3015	220100	SH	DEFINED	01	
FRIEDMAN BILLINGS.	COM	358434108	817	61000	SH	DEFINED	01	
FRIEDMAN BILLINGS.	COM	358434108	26	1986	SH	DEFINED	01	0
FRIEDMAN BILLINGS.	COM	358434108	18	1338	SH	DEFINED	01	0
FRONTIER AIRLINES	COM	359065109	783	86193	SH	DEFINED	01	
FRONTIER OIL CORP	COM	35914P105	2718	178775	SH	DEFINED	01	
FULLER H B COMPANY	COM	359694106	2102	95490	SH	DEFINED	01	
FULTON FINL CORP	COM	360271100	812	40822	SH	DEFINED	01	

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FURNITURE BRAND INTL	COM	360921100	707	27079	SH	DEFINED	01
G&K SERVICES CL A	COM	361268105	1783	60251	SH	DEFINED	01
GATX CORP	COM	361448103	852	52097	SH	DEFINED	01
GBC BANCORP/CALIFORN	COM	361475106	1290	33598	SH	DEFINED	01
GABLE RESIDENTIAL	COM	362418105	4166	137830	SH	DEFINED	01
GALLAGHER ARTHUR J	COM	363576109	105	3850	SH	DEFINED	01
GALLAGHER ARTHUR J	COM	363576109	1698	62400	SH	DEFINED	01
GALLAHER GROUP ADR	COM	363595109	178	4500	SH	DEFINED	01
GALYANS TRADING CO.	COM	36458R101	1117	77900	SH	DEFINED	01
GAMESTOP CORP	COM	36466R101	1203	93100	SH	DEFINED	01
GANNETT CO INC	COM	364730101	193025	2513040	SH	DEFINED	01
GANNETT CO INC	COM	364730101	7472	97315	SH	DEFINED	01
GANNETT CO INC	COM	364730101	5200	67698	SH	DEFINED	01
GANNETT CO INC	COM	364730101	765	9955	SH	DEFINED	01
GAP INC. THE	COM	364760108	23895	1273761	SH	DEFINED	01
GAP INC. THE	COM	364760108	637	33950	SH	DEFINED	01
GAP INC. THE	COM	364760108	5356	285483	SH	DEFINED	01
GAP STORES CVT	CONV BND	364760AJ7	793	590000	PRN	DEFINED	01
GARDNER DENVER INC	COM	365558105	2865	140040	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	103	5081	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	74	3607	SH	DEFINED	01
GARTNER GRP INC CL B	COM	366651206	26	3409	SH	DEFINED	01
GATEWAY INC	COM	367626108	70	19081	SH	DEFINED	01
GATEWAY INC	COM	367626108	273	74800	SH	DEFINED	01
GAYLORD ENTERTAINMEN	COM	367905106	1820	93000	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	2668	65306	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	207	5070	SH	DEFINED	01
GEMSTAR-TV GUIDE	COM	36866W106	2036	400000	SH	DEFINED	01
GENCORP INC	COM	368682100	2946	331428	SH	DEFINED	01
GENENCOR INTL INC	COM	368709101	3	190	SH	DEFINED	01
GENENTECH INC	COM	368710406	11	150	SH	DEFINED	01
GENRL COMMUNICATION	COM	369385109	2844	328492	SH	DEFINED	01
GENRL COMMUNICATION	COM	369385109	2	260	SH	DEFINED	01
GENERAL DYNAMICS	COM	369550108	16019	220944	SH	DEFINED	01
GENERAL DYNAMICS	COM	369550108	3340	46068	SH	DEFINED	01
GENERAL ELECTRIC	COM	369604103	793608	27671132	SH	DEFINED	01
GENERAL ELECTRIC	COM	369604103	51200	1785298	SH	DEFINED	01
GENERAL ELECTRIC	COM	369604103	67502	2353613	SH	DEFINED	01
GENERAL ELECTRIC	COM	369604103	1884	65674	SH	DEFINED	01
GENERAL MILLS	COM	370334104	34452	726684	SH	DEFINED	01
GENERAL MILLS	COM	370334104	2644	55783	SH	DEFINED	01
GENERAL MILLS	COM	370334104	4044	85303	SH	DEFINED	01
GENERAL MOTORS.	COM	370442105	49501	1375021	SH	DEFINED	01
GENERAL MOTORS.	COM	370442105	897	24945	SH	DEFINED	01
GENERAL MOTORS.	COM	370442105	4658	129390	SH	DEFINED	01
GENERAL MOTORS.	COM	370442105	1096	30443	SH	DEFINED	01
GENERAL MOTORS PFD CVT	CONV PRF	370442717	24900	1000000	SH	DEFINED	01
GENERAL MOTORS PFD CVT	CONV PRF	370442717	1231	49420	SH	DEFINED	01
GENERAL MOTORS CL H	COM	370442832	641	50000	SH	DEFINED	01
GENESCO INC.	COM	371532102	1119	63193	SH	DEFINED	01
GENESEE & WYOMING.	COM	371559105	28	1362	SH	DEFINED	01
GENTEX CORP	COM	371901109	22995	751250	SH	DEFINED	01
GENTEX CORP	COM	371901109	55197	1803136	SH	DEFINED	01
GENTEX CORP	COM	371901109	1742	56934	SH	DEFINED	01
GENTA INC	COM	37245M207	4	290	SH	DEFINED	01
GENUINE PARTS	COM	372460105	4584	143230	SH	DEFINED	01
GENUINE PARTS	COM	372460105	2279	71202	SH	DEFINED	01
GENUINE PARTS	COM	372460105	1284	40118	SH	DEFINED	01
GENZYME CORP	COM	372917104	66851	1599310	SH	DEFINED	01
GENZYME CORP	COM	372917104	1182	28275	SH	DEFINED	01
GENZYME CORP	COM	372917104	2282	54604	SH	DEFINED	01
GENZYME CORP	COM	372917104	1083	25894	SH	DEFINED	01

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GENZYME CORP CVT	CONV BND	372917AK0	389	390000	PRN	DEFINED	01
GEORGIA GULF CORP	COM	373200203	2311	116705	SH	DEFINED	01
GEORGIA-PACIFIC GP	COM	373298108	279	14725	SH	DEFINED	01
GEORGIA-PACIFIC GP	COM	373298108	1095	57774	SH	DEFINED	01
GERBER SCIENTIFIC	COM	373730100	1146	172040	SH	DEFINED	01
GERBER SCIENTIFIC	COM	373730100	46	7111	SH	DEFINED	01
GERBER SCIENTIFIC	COM	373730100	36	5447	SH	DEFINED	01
GETTY IMAGES INC	COM	374276103	1943	47040	SH	DEFINED	01
GEVITY HR INC	COM	374393106	60	5129	SH	DEFINED	01
GIBRALTAR STEEL.	COM	37476F103	397	19400	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	74647	1343051	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	66452	1195606	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	2083	37481	SH	DEFINED	01
GILLETTE CO	COM	375766102	77823	2442708	SH	DEFINED	01
GILLETTE CO	COM	375766102	76	2388	SH	DEFINED	01
GILLETTE CO	COM	375766102	7582	237978	SH	DEFINED	01
GLACIER BANCORP INC	COM	37637Q105	588	23870	SH	DEFINED	01
GLAMIS GOLD LTD..	COM	376775102	4989	434900	SH	DEFINED	01
GLATFELTER	COM	377316104	1079	73168	SH	DEFINED	01
GLAXOSMITHKLINE PLC	COM	37733W105	23748	585795	SH	DEFINED	01
GLAXOSMITHKLINE PLC	COM	37733W105	32	785	SH	DEFINED	01
GLENBOROUGH REALTY T	COM	37803P105	1547	80760	SH	DEFINED	01
GLOBAL INDUSTRIES.	COM	379336100	1103	228800	SH	DEFINED	01
GLOBAL IMAGING SYS.	COM	37934A100	2347	101330	SH	DEFINED	01
GLOBAL IMAGING SYS.	COM	37934A100	3	130	SH	DEFINED	01
GLOBAL PAYMENTS INC	COM	37940X102	3822	107662	SH	DEFINED	01
GLOBAL POWER EQUIP	COM	37941P108	817	175800	SH	DEFINED	01
GLOBAL POWER EQUIP	COM	37941P108	1	260	SH	DEFINED	01
GLOBIX CORP	COM	37957F101	0	104	SH	DEFINED	01
GLOBESPANVIRATA INC	COM	37957V106	1026	124400	SH	DEFINED	01
GOLDFIELDS LTD ADR..	COM	38059T106	12867	1056300	SH	DEFINED	01
GOLDCORP INC	COM	380956409	4144	345400	SH	DEFINED	01
GOLDEN STAR RESOURCE	COM	38119T104	1452	550000	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	27385	342271	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	78	971	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	2858	35719	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	613	7651	SH	DEFINED	01
GOLDMAN SACHS GP INC	COM	38141G104	9547	113966	SH	DEFINED	01
GOLDMAN SACHS GP INC	COM	38141G104	9076	108370	SH	DEFINED	01
GOLDMAN SACHS GP INC	COM	38141G104	511	6100	SH	DEFINED	01
GOODRICH CORPORATION	COM	382388106	41647	1983147	SH	DEFINED	01
GOODRICH CORPORATION	COM	382388106	594	28263	SH	DEFINED	01
GOODYEAR TIRE & RUBBER CO	COM	382550101	54	10317	SH	DEFINED	01
GOODYEAR TIRE & RUBBER CO	COM	382550101	212	40470	SH	DEFINED	01
GOODYS FAMILY CLTHNG	COM	382588101	819	94636	SH	DEFINED	01
GRACO INC.	COM	384109104	5452	170386	SH	DEFINED	01
GRAFTECH INTL LTD.	COM	384313102	2191	402225	SH	DEFINED	01
GRAFTECH INTL LTD.	COM	384313102	1387	254142	SH	DEFINED	01
GRAFTECH INTL LTD.	COM	384313102	41	7600	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	8491	181608	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	1878	40193	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	989	21157	SH	DEFINED	01
GRANITE BROADCASTING CORP	COM	387241102	239	78166	SH	DEFINED	01
GRANITE CONSTRUCTION	COM	387328107	34	1775	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	23191	1973605	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	537	45640	SH	DEFINED	01
GRAY TELEVISION CL B	COM	389375106	1240	100000	SH	DEFINED	01
GREAT A. & P. TEA	COM	390064103	985	111923	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	1488	72956	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	237	11602	SH	DEFINED	01
GREAT PLAINS ENERGY	COM	391164100	807	27958	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	521	25359	SH	DEFINED	01

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GREEN MOUNTAIN POWER	COM	393154109	289	14429	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	9818	192733	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	78	1524	SH	DEFINED	01 0
GREENPOINT FINL CORP	COM	395384100	51	1000	SH	DEFINED	01 0
GREIF INC	COM	397624107	1035	45000	SH	DEFINED	01
GREY WOLF INC	COM	397888108	3612	893800	SH	DEFINED	01
GREY WOLF INC	COM	397888108	103	25476	SH	DEFINED	01 0
GREY WOLF INC	COM	397888108	43	10699	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	3201	200113	SH	DEFINED	01
GRIFFON CORP	COM	398433102	72	4479	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	51	3182	SH	DEFINED	01 0
GROUP ONE AUTOMOTIVE	COM	398905109	2698	83244	SH	DEFINED	01
GROUP 1 SOFTWARE INC	COM	39943Y103	852	46500	SH	DEFINED	01
G-TELEVISA	COM	40049J206	2174	63000	SH	DEFINED	01
G-TECH HOLDINGS CORP	COM	400518106	106	2814	SH	DEFINED	01
G-TECH HOLDINGS CORP	COM	400518106	68	1793	SH	DEFINED	01 0
GRUPO AEROPORTUARIO	COM	40051E202	2194	149960	SH	DEFINED	01
GRUPO AEROPORTUARIO	COM	40051E202	280	19160	SH	DEFINED	01 1
GRUPO AEROPORTUARIO	COM	40051E202	439	30010	SH	DEFINED	01 1
GUCCI	COM	401566104	2450	25000	SH	DEFINED	01
GUIDANT CORP	COM	401698105	45712	1029766	SH	DEFINED	01
GUIDANT CORP	COM	401698105	55	1246	SH	DEFINED	01 0
GUIDANT CORP	COM	401698105	3231	72787	SH	DEFINED	01 0
GUJARAT AMBUJA GDR	COM	401841994	92	21060	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	2271	78300	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	2	60	SH	DEFINED	01 0
GYMBOREE	COM	403777105	3822	227823	SH	DEFINED	01
GYMBOREE	COM	403777105	2	140	SH	DEFINED	01 0
HCA INC	COM	404119109	19776	617232	SH	DEFINED	01
HCA INC	COM	404119109	465	14530	SH	DEFINED	01 0
HCA INC	COM	404119109	4200	131070	SH	DEFINED	01 0
HCA INC	COM	404119109	529	16502	SH	DEFINED	01 1
HCC INSURANCE	COM	404132102	1987	67212	SH	DEFINED	01
HCC INSURANCE	COM	404132102	43389	1467350	SH	DEFINED	01 0
HCC INSURANCE	COM	404132102	1328	44900	SH	DEFINED	01 0
HDFC BANK ADR	COM	40415F101	750	40000	SH	DEFINED	01
HEI INC	COM	404160103	606	201400	SH	DEFINED	01
HMP EQUITY HOLD 0% 05-15-2008	PRF	40425KAA6	3790	7500	SH	DEFINED	01 0
HSBC HOLDINGS ADR	COM	404280406	15039	254430	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	2782	148762	SH	DEFINED	01
HAGGAR	COM	405173105	233	18656	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	1582	98952	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	71	4449	SH	DEFINED	01 0
HAIN CELESTIAL GRP	COM	405217100	53	3288	SH	DEFINED	01 0
HALLIBURTON	COM	406216101	16438	714671	SH	DEFINED	01
HALLIBURTON	COM	406216101	169	7350	SH	DEFINED	01 0
HALLIBURTON	COM	406216101	2928	127299	SH	DEFINED	01 0
HANCOCK FABRICS	COM	409900107	868	53738	SH	DEFINED	01
HANCOCK FABRICS	COM	409900107	162	10000	SH	DEFINED	01 0
HANCOCK JOHN FINL SV	COM	41014S106	5899	191948	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	37	1211	SH	DEFINED	01 0
HANCOCK JOHN FINL SV	COM	41014S106	2070	67360	SH	DEFINED	01 0
HANGER ORTHOPEDIC	COM	41043F208	1071	93575	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	37	3214	SH	DEFINED	01 0
HANGER ORTHOPEDIC	COM	41043F208	22	1922	SH	DEFINED	01 0
HANMI FINANCIAL CORP	COM	410495105	947	54200	SH	DEFINED	01
HANMI FINANCIAL CORP	COM	410495105	43	2481	SH	DEFINED	01 0
HANMI FINANCIAL CORP	COM	410495105	28	1607	SH	DEFINED	01 0
HANOVER COMPRESSOR	COM	410768105	541	47849	SH	DEFINED	01
HANOVER COMPRESS CVT	CONV BND	410768AC9	314	350000	PRN	DEFINED	01
HANOVER COMPRESS CVT	CONV BND	410768AC9	2689	3000000	PRN	DEFINED	01 0
HANSON PLC ADR	COM	411352404	44718	1582360	SH	DEFINED	01

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HANSON PLC ADR	COM	411352404	298	10550	SH	DEFINED	01	0
HANSON PLC ADR	COM	411352404	1351	47800	SH	DEFINED	01	0
HARLAND JOHN H	COM	412693103	2113	80770	SH	DEFINED	01	
HARLEY DAVIDSON	COM	412822108	7834	196509	SH	DEFINED	01	
HARLEY DAVIDSON	COM	412822108	2383	59834	SH	DEFINED	01	0
HARLEY DAVIDSON	COM	412822108	2781	69778	SH	DEFINED	01	0
HARLEYSVILLE GROUP.	COM	412824104	551	23945	SH	DEFINED	01	
HARMAN INTERNATIONAL	COM	413086109	41639	526134	SH	DEFINED	01	
HARMAN INTERNATIONAL	COM	413086109	1115	14100	SH	DEFINED	01	0
HARMONIC INC	COM	413160102	1488	365716	SH	DEFINED	01	
HARMONY GOLD MNG-ADR..	COM	413216300	11684	867400	SH	DEFINED	01	
HARMONY GOLD MNG-ADR..	COM	413216300	655	48587	SH	DEFINED	01	0
HARRAH`S ENT	COM	413619107	316	7862	SH	DEFINED	01	
HARRAH`S ENT	COM	413619107	1019	25311	SH	DEFINED	01	0
HARRIS CORP	COM	413875105	686	22852	SH	DEFINED	01	
HARRIS CORP	COM	413875105	38	1278	SH	DEFINED	01	0
HARSCO CORP	COM	415864107	3289	91234	SH	DEFINED	01	
HARSCO CORP	COM	415864107	39	1069	SH	DEFINED	01	0
HARTE-HANKS INC	COM	416196103	72	3770	SH	DEFINED	01	
HARTFORD FINL SVCS	COM	416515104	38628	767052	SH	DEFINED	01	
HARTFORD FINL SVCS	COM	416515104	242	4800	SH	DEFINED	01	0
HARTFORD FINL SVCS	COM	416515104	4174	82881	SH	DEFINED	01	0
HASBRO INC	COM	418056107	2034	116288	SH	DEFINED	01	
HASBRO INC	COM	418056107	699	39985	SH	DEFINED	01	0
HAVERTY FURNITURE	COM	419596101	1683	96196	SH	DEFINED	01	
HAWAIIAN ELEC IND	COM	419870100	6150	134117	SH	DEFINED	01	
HAWTHORNE FINANCIAL.	COM	420542102	842	24300	SH	DEFINED	01	
HAWTHORNE FINANCIAL.	COM	420542102	79	2255	SH	DEFINED	01	0
HAWTHORNE FINANCIAL.	COM	420542102	65	1885	SH	DEFINED	01	0
HEALTHCARE SVC GROUP	COM	421906108	1425	99200	SH	DEFINED	01	
HEALTH MGMT ASSOC	COM	421933102	40141	2175699	SH	DEFINED	01	
HEALTH MGMT ASSOC	COM	421933102	4528	245590	SH	DEFINED	01	0
HEALTH MGMT ASSOC	COM	421933102	4072	220697	SH	DEFINED	01	0
HEALTHCARE RLTY TR	COM	421946104	1114	38200	SH	DEFINED	01	
HEALTH NET INC	COM	42222G108	762	23142	SH	DEFINED	01	
HEALTH NET INC	COM	42222G108	7	200	SH	DEFINED	01	0
HEARTLAND EXPRESS IN	COM	422347104	3694	166029	SH	DEFINED	01	
HECLA MINING CO	COM	422704106	4956	1171700	SH	DEFINED	01	
HECLA MINING CO	COM	422704106	56	13045	SH	DEFINED	01	0
HECLA MINING CO	COM	422704106	39	9212	SH	DEFINED	01	0
HEIDRICK & STRUGGLES	COM	422819102	1310	103791	SH	DEFINED	01	
HEINZ H.J.	COM	423074103	6343	192299	SH	DEFINED	01	
HEINZ H.J.	COM	423074103	76	2316	SH	DEFINED	01	0
HEINZ H.J.	COM	423074103	2691	81593	SH	DEFINED	01	0
HELIX TECHNOLOGY	COM	423319102	3088	233368	SH	DEFINED	01	
HELIX TECHNOLOGY	COM	423319102	2	120	SH	DEFINED	01	0
HELLENIC TELECOM ADR	COM	423325307	24	4000	SH	DEFINED	01	
HELMERICH & PAYNE	COM	423452101	1321	45239	SH	DEFINED	01	
HENRY (JACK) & ASSOC	COM	426281101	818	45956	SH	DEFINED	01	
HERCULES INC	COM	427056106	2495	251953	SH	DEFINED	01	
HERCULES INC	COM	427056106	251	25369	SH	DEFINED	01	0
HERITAGE PROPERTY INVESTMENT	COM	42725M107	898	33177	SH	DEFINED	01	
HERSHEY FOODS	COM	427866108	12470	179011	SH	DEFINED	01	
HERSHEY FOODS	COM	427866108	1131	16240	SH	DEFINED	01	0
HERSHEY FOODS	COM	427866108	2108	30266	SH	DEFINED	01	0
HEWITT ASSOCIATES INC	COM	42822Q100	7372	313000	SH	DEFINED	01	
HEWLETT PACKARD	COM	428236103	123735	5809068	SH	DEFINED	01	
HEWLETT PACKARD	COM	428236103	2805	131730	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	17809	836101	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	453	21300	SH	DEFINED	01	1
HIBERNIA CORP	COM	428656102	948	52211	SH	DEFINED	01	
HIGHWOOD PROPERTY	COM	431284108	888	39815	SH	DEFINED	01	



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HILB ROGAL & HAMILTO	COM	431294107	7276	213726	SH	DEFINED	01
HILB ROGAL & HAMILTO	COM	431294107	4	130	SH	DEFINED	01
HILLENBRAND IND	COM	431573104	133	2641	SH	DEFINED	01
HILTON HOTELS	COM	432848109	18257	1427393	SH	DEFINED	01
HILTON HOTELS	COM	432848109	1820	142300	SH	DEFINED	01
HILTON HOTELS	COM	432848109	1112	86971	SH	DEFINED	01
HILTON HOTELS	COM	432848109	731	57100	SH	DEFINED	01
HISPANIC BROADCAST	COM	43357B104	118	4654	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	COM	436141105	3597	209135	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	COM	436141105	94	5461	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	COM	436141105	65	3805	SH	DEFINED	01
HOLOGIC	COM	436440101	754	57231	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	342455	10339825	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	20481	618483	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	17926	541233	SH	DEFINED	01
HON INDUSTRIES	COM	438092108	76	2486	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	71184	2651237	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	693	25800	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	7813	291007	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	554	20600	SH	DEFINED	01
HOOPER HOLMES	COM	439104100	3425	531826	SH	DEFINED	01
HORACE MANN EDUCATOR	COM	440327104	29	1825	SH	DEFINED	01
HORIZON HEALTH CORP	COM	44041Y104	3912	241500	SH	DEFINED	01
HORMEL FOODS CORP	COM	440452100	140	5917	SH	DEFINED	01
HOSPITALITY PROP	COM	44106M102	84	2675	SH	DEFINED	01
HOST MARRIOTT	COM	44107P104	1066	116500	SH	DEFINED	01
HOT TOPIC	COM	441339108	3839	142646	SH	DEFINED	01
HOT TOPIC	COM	441339108	118	4400	SH	DEFINED	01
HOUSTON EXPLOR	COM	442120101	4973	143300	SH	DEFINED	01
HUBBELL INC C/B	COM	443510201	84	2535	SH	DEFINED	01
HUDSON UNITED BANC	COM	444165104	4425	129573	SH	DEFINED	01
HUDSON UNITED BANC	COM	444165104	78	2290	SH	DEFINED	01
HUFFY CORP	COM	444356109	299	42764	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	4219	121591	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	117	3368	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	80	2310	SH	DEFINED	01
HUMANA	COM	444859102	9526	630959	SH	DEFINED	01
HUMANA	COM	444859102	580	38379	SH	DEFINED	01
HUMAN GENOME SCIENCE	COM	444903108	1152	90500	SH	DEFINED	01
HUMAN GENOME SCIENCE	COM	444903108	13	1029	SH	DEFINED	01
J.B. HUNT TRANSPORT	COM	445658107	29807	789582	SH	DEFINED	01
J.B. HUNT TRANSPORT	COM	445658107	151	4000	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	269	13756	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	1030	52764	SH	DEFINED	01
HUTCHINSON TECH	COM	448407106	3352	101907	SH	DEFINED	01
HUTCHINSON TECH	COM	448407106	211	6413	SH	DEFINED	01
HUTCHINSON TECH	COM	448407106	48	1447	SH	DEFINED	01
HYDRIL COMPANY	COM	448774109	3526	129395	SH	DEFINED	01
HYDRIL COMPANY	COM	448774109	4	130	SH	DEFINED	01
ICN PHARMACEUT NEW	COM	448924100	60	3586	SH	DEFINED	01
IDT CORP CLASS B SHS	COM	448947309	774	44003	SH	DEFINED	01
HYPERCOM CORP	COM	44913M105	935	225200	SH	DEFINED	01
HYPERION SOLUTIONS	COM	44914M104	6482	191966	SH	DEFINED	01
HYPERION SOLUTIONS	COM	44914M104	4	120	SH	DEFINED	01
ICOS CORP	COM	449295104	18	485	SH	DEFINED	01
ICT GROUP	COM	44929Y101	374	35700	SH	DEFINED	01
ICU MEDICAL INC	COM	44930G107	2912	93485	SH	DEFINED	01
IDEC PHARM	COM	449370105	46366	1363694	SH	DEFINED	01
IDEC PHARM	COM	449370105	36120	1146899	SH	DEFINED	01
IDEC PHARM	COM	449370105	3062	90053	SH	DEFINED	01
IDEC PHARMA CVT	CONV BND	449370AE5	296	510000	PRN	DEFINED	01
IDX SYSTEMS	COM	449491109	1054	67900	SH	DEFINED	01

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IHOP CORP NEW	COM	449623107	1967	62315	SH	DEFINED	01
IMC GLOBAL INC	COM	449669100	1435	213921	SH	DEFINED	01
IMCO RECYCLING INC	COM	449681105	295	44462	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	15103	839506	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	836	46500	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	1009	56091	SH	DEFINED	01
ITC LIMITED GDR	COM	450310990	88	5075	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	1868	46200	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	102	2529	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	77	1912	SH	DEFINED	01
ITT EDUCATIONAL SVCS	COM	45068B109	3901	133352	SH	DEFINED	01
ITT EDUCATIONAL SVCS	COM	45068B109	38	1304	SH	DEFINED	01
IXIA.	COM	45071R109	407	63300	SH	DEFINED	01
IXIA.	COM	45071R109	2	270	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	1635	33500	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	71	1470	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	53	1083	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	13955	213185	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	79	1200	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	1389	21214	SH	DEFINED	01
ICON.	COM	45103T107	127	4000	SH	DEFINED	01
IDACORP INC	COM	451107106	43	1633	SH	DEFINED	01
IDEX CORP	COM	45167R104	3423	94444	SH	DEFINED	01
IDINE REWARDS NETWORKS INC	COM	45168A100	541	39400	SH	DEFINED	01
IDEXX LABS INC	COM	45168D104	3781	112258	SH	DEFINED	01
IKON OFFICE SOLUTION	COM	451713101	1941	218100	SH	DEFINED	01
IKON OFFICE SOLUTION	COM	451713101	101	11375	SH	DEFINED	01
IKON OFFICE SOLUTION	COM	451713101	41	4608	SH	DEFINED	01
IDENTIX INC	COM	451906101	438	69000	SH	DEFINED	01
IDENTIX INC	COM	451906101	3	400	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	303477	4608623	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	13282	201672	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	8470	128626	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	816	12400	SH	DEFINED	01
IMATION CORP	COM	45245A107	62	1624	SH	DEFINED	01
IMAX CORP..	COM	45245E109	4095	455000	SH	DEFINED	01
IMAX CORP..	COM	45245E109	483	53700	SH	DEFINED	01
IMANAGE INC	COM	45245Y105	1593	318600	SH	DEFINED	01
IMAGISTICS INTL INC	COM	45247T104	1738	67354	SH	DEFINED	01
IMMUCOR INC.	COM	452526106	1418	65100	SH	DEFINED	01
IMMUCOR INC.	COM	452526106	3	150	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	2255	135100	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	118	7127	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	81	4852	SH	DEFINED	01
IMPAC MEDICAL SYS	COM	45255A104	313	15000	SH	DEFINED	01
IMPATH	COM	45255G101	676	47803	SH	DEFINED	01
IMPERIAL CHEM IN ADR.	COM	452704505	3952	476176	SH	DEFINED	01
INAMED CORP	COM	453235103	4100	76365	SH	DEFINED	01
INCO LIMITED.	COM	453258402	9978	472055	SH	DEFINED	01
INCO LIMITED.	COM	453258402	3732	176526	SH	DEFINED	01
INCYTE CORP	COM	45337C102	684	147401	SH	DEFINED	01
INCYTE CORP	COM	45337C102	66	13540	SH	DEFINED	01
INDEPENDENCE COMM BK	COM	453414104	816	28949	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	1267	49294	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	44	1734	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	26	1009	SH	DEFINED	01
INDIANA MICH POWER 6.3 PFD 7/	PRF	454889833	5545	52250	SH	DEFINED	01
IND MICH POWER PFD \$100 6.250	PRF	454889841	2113	20000	SH	DEFINED	01
INDIANA MICHIGAN PFD PWR 5.900	PRF	454889858	3344	32500	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	60	2360	SH	DEFINED	01
INFOCUS CORPORATION	COM	45665B106	8	1682	SH	DEFINED	01
INFORMATION HLDS INC	COM	456727106	1138	62375	SH	DEFINED	01

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INFOSYS TECHNOLOGIES..	COM	456788108	75	1400	SH	DEFINED	01	1
INGRAM MICRO	COM	457153104	1223	111200	SH	DEFINED	01	
INPUT/OUTPUT INC	COM	457652105	801	148941	SH	DEFINED	01	
INSIGHT ENTERPRISES	COM	45765U103	1349	134088	SH	DEFINED	01	
INSITUFORM TECH INC	COM	457667103	1360	76905	SH	DEFINED	01	
INSIGHT COMM INC.	COM	45768V108	857	65000	SH	DEFINED	01	
INSTINET GRP INC	COM	457750107	8167	1752500	SH	DEFINED	01	
INSURANCE AUTO AUCTS	COM	457875102	422	33572	SH	DEFINED	01	
INTEGRA LIFESCIENCES	COM	457985208	2388	90530	SH	DEFINED	01	
INTEGRA LIFESCIENCES	COM	457985208	121	4600	SH	DEFINED	01	0
INSUR SERV OFFICE IN	COM	45806@109	383	11767	SH	DEFINED	01	0
INTEGRATED DEV TECH	COM	458118106	1038	93958	SH	DEFINED	01	
INTEGRATED ELECTRICA	COM	45811E103	1429	197200	SH	DEFINED	01	
INTEGRATED ELECTRICA	COM	45811E103	95	13097	SH	DEFINED	01	0
INTEGRATED ELECTRICA	COM	45811E103	70	9634	SH	DEFINED	01	0
INTEGRATED CIRCUIT	COM	45811K208	40451	1287000	SH	DEFINED	01	0
INTEGRATED CIRCUIT	COM	45811K208	12776	406480	SH	DEFINED	01	0
INTEGRATED CIRCUIT	COM	45811K208	412	13100	SH	DEFINED	01	0
INTEL	COM	458140100	362887	17459923	SH	DEFINED	01	
INTEL	COM	458140100	20378	980140	SH	DEFINED	01	0
INTEL	COM	458140100	32428	1560211	SH	DEFINED	01	0
INTEL	COM	458140100	811	39000	SH	DEFINED	01	1
INTER-TEL	COM	458372109	3674	173142	SH	DEFINED	01	
INTER-TEL	COM	458372109	2	80	SH	DEFINED	01	0
INTERACTIVECORP	COM	45840Q101	461788	11670183	SH	DEFINED	01	
INTERACTIVECORP	COM	45840Q101	12543	317513	SH	DEFINED	01	0
INTERACTIVECORP	COM	45840Q101	858	21691	SH	DEFINED	01	0
INTERFACE FLRNG SYS	COM	458665106	693	149460	SH	DEFINED	01	
INTERDIGITAL COMM CO	COM	45866A105	1143	48900	SH	DEFINED	01	
INTERDIGITAL COMM CO	COM	45866A105	3	140	SH	DEFINED	01	0
INTERGRAPH CORP.	COM	458683109	1170	54400	SH	DEFINED	01	
INTERGRAPH CORP.	COM	458683109	3	140	SH	DEFINED	01	0
INTERMAGNETICS GENER	COM	458771102	949	47830	SH	DEFINED	01	
INTERMEDIA PIK PFD B 13.5% 3/0	PRF	458801404	0	3	SH	DEFINED	01	
INTERMET CORP	COM	45881K104	251	74403	SH	DEFINED	01	
International Aluminum Corp	COM	458884103	0	1	SH	DEFINED	01	
INTL BUSINESS MACH	COM	459200101	525511	6369799	SH	DEFINED	01	
INTL BUSINESS MACH	COM	459200101	16014	194107	SH	DEFINED	01	0
INTL BUSINESS MACH	COM	459200101	35818	434153	SH	DEFINED	01	0
INTL BUSINESS MACH	COM	459200101	149	1800	SH	DEFINED	01	1
INTL FLAVORS & FRAG	COM	459506101	7964	249420	SH	DEFINED	01	
INTL FLAVORS & FRAG	COM	459506101	691	21651	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	COM	459902102	209202	2044390	SH	DEFINED	01	
INTL GAME TECHNOLOGY	COM	459902102	8131	79447	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	COM	459902102	2529	24713	SH	DEFINED	01	0
INTL MULTIFOODS	COM	460043102	1507	65773	SH	DEFINED	01	
INTERNATIONAL PAPER	COM	460146103	175881	4922501	SH	DEFINED	01	
INTERNATIONAL PAPER	COM	460146103	9071	253824	SH	DEFINED	01	0
INTERNATIONAL PAPER	COM	460146103	7805	218432	SH	DEFINED	01	0
INTERNATIONAL PAPER CVT	CONV BND	460146BM4	754	1420000	PRN	DEFINED	01	
INTL RECTIFIER CORP	COM	460254105	399	14843	SH	DEFINED	01	
INTL RECTIFIER CVT	CONV BND	460254AE5	321	330000	PRN	DEFINED	01	
INTL SPEEDWAY	COM	460335201	90	2274	SH	DEFINED	01	
INTERNET SECURITY SYS	COM	46060X107	441	30422	SH	DEFINED	01	
INTERNET SECURITY SYS	COM	46060X107	1	70	SH	DEFINED	01	0
INTERPORE INTER	COM	46062W107	280	22000	SH	DEFINED	01	
INTERPUBLIC GROUP	COM	460690100	3523	263326	SH	DEFINED	01	
INTERPUBLIC GROUP	COM	460690100	1219	91114	SH	DEFINED	01	0
INTERSIL CORPORATION	COM	46069S109	1686	63351	SH	DEFINED	01	
INTERSIL CORPORATION	COM	46069S109	37767	1419214	SH	DEFINED	01	0
INTERSIL CORPORATION	COM	46069S109	1227	46100	SH	DEFINED	01	0
INTERSTATE BAKERIES	COM	46072H108	176	13915	SH	DEFINED	01	

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INTERTAN INC	COM	461120107	1773	216200	SH	DEFINED	01
INTUIT	COM	461202103	97358	2186321	SH	DEFINED	01
INTUIT	COM	461202103	46623	1046754	SH	DEFINED	01 0
INTUIT	COM	461202103	5389	121013	SH	DEFINED	01 0
INVACARE CORP	COM	461203101	2956	89590	SH	DEFINED	01
INVERESK RESEARCH GROUP	COM	461238107	1910	105500	SH	DEFINED	01
INVESTMENT TECH GRP	COM	46145F105	1468	78918	SH	DEFINED	01
INVISION TECH INC..	COM	461851107	1251	49880	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	27458	715607	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	1807	47092	SH	DEFINED	01 0
INVITROGEN CORP	COM	46185R100	2055	53576	SH	DEFINED	01 0
INVESTORS FINL SERV	COM	461915100	24593	847755	SH	DEFINED	01
INVESTORS FINL SERV	COM	461915100	17808	613794	SH	DEFINED	01 0
INVESTORS FINL SERV	COM	461915100	2199	75800	SH	DEFINED	01 0
INVESTORS ECON SYSTS	COM	461990103	0	2305	SH	DEFINED	01 0
IOMEGA CORPORATION	COM	462030305	903	85200	SH	DEFINED	01
IONICS	COM	462218108	1141	51021	SH	DEFINED	01
IRWIN FINANCIAL CORP	COM	464119106	4382	169145	SH	DEFINED	01
IRWIN FINANCIAL CORP	COM	464119106	84	3248	SH	DEFINED	01 0
IRWIN FINANCIAL CORP	COM	464119106	57	2210	SH	DEFINED	01 0
MSCI EAFE I-SHARES	COM	464287465	1431	13208	SH	DEFINED	01
ITRON INC	COM	465741106	1276	59195	SH	DEFINED	01
IVAX	COM	465823102	899	50334	SH	DEFINED	01
IVAX	COM	465823102	182	10161	SH	DEFINED	01 0
J & J SNACK FOODS CO	COM	466032109	1754	55481	SH	DEFINED	01
J & J SNACK FOODS CO	COM	466032109	66	2098	SH	DEFINED	01 0
J & J SNACK FOODS CO	COM	466032109	45	1428	SH	DEFINED	01 0
JDS UNIPHASE CORP	COM	46612J101	1224	348589	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	1209	344310	SH	DEFINED	01 0
JDA SOFTWARE GROUP I	COM	46612K108	2758	246440	SH	DEFINED	01
J. JILL GROUP INC	COM	466189107	2545	151095	SH	DEFINED	01
J. JILL GROUP INC	COM	466189107	2	110	SH	DEFINED	01 0
JLG INDUSTRIES	COM	466210101	850	124990	SH	DEFINED	01
JNI CORP.	COM	46622G105	52	10512	SH	DEFINED	01 0
JNI CORP.	COM	46622G105	40	8071	SH	DEFINED	01 0
J P MORGAN CHASE	COM	46625H100	87062	2547199	SH	DEFINED	01
J P MORGAN CHASE	COM	46625H100	277	8100	SH	DEFINED	01 0
J P MORGAN CHASE	COM	46625H100	17056	498990	SH	DEFINED	01 0
J2 GLOBAL COMM INC.	COM	46626E205	2009	43700	SH	DEFINED	01
J2 GLOBAL COMM INC.	COM	46626E205	169	3670	SH	DEFINED	01 0
JABIL CIRCUIT	COM	466313103	1464	66275	SH	DEFINED	01
JABIL CIRCUIT	COM	466313103	1768	79963	SH	DEFINED	01 0
JABIL CIRCUIT	COM	466313103	1013	45844	SH	DEFINED	01 0
JACK IN THE BOX INC	COM	466367109	5380	241246	SH	DEFINED	01
JACOBS ENGR GROUP	COM	469814107	100	2365	SH	DEFINED	01
JACUZZI BRANDS INC	COM	469865109	2081	393300	SH	DEFINED	01
JACUZZI BRANDS INC	COM	469865109	102	19013	SH	DEFINED	01 0
JACUZZI BRANDS INC	COM	469865109	65	12350	SH	DEFINED	01 0
JAKKS PACIFIC INC	COM	47012E106	4821	362756	SH	DEFINED	01
JANUS CAPITAL GROUP	COM	47102X105	12393	755692	SH	DEFINED	01
JANUS CAPITAL GROUP	COM	47102X105	906	55228	SH	DEFINED	01 0
JARDEN CORP.	COM	471109108	1502	54300	SH	DEFINED	01
JARDEN CORP.	COM	471109108	3	120	SH	DEFINED	01 0
JEFFERIES GROUP -NEW	COM	472319102	7532	151278	SH	DEFINED	01
JEFFERIES GROUP -NEW	COM	472319102	280	5633	SH	DEFINED	01 0
JEFFERIES GROUP -NEW	COM	472319102	48	957	SH	DEFINED	01 0
JEFFERSON PILOT	COM	475070108	24576	592784	SH	DEFINED	01
JEFFERSON PILOT	COM	475070108	1359	32789	SH	DEFINED	01 0
JETBLUE AIRWAYS CORP	COM	477143101	12706	300450	SH	DEFINED	01
JETBLUE AIRWAYS CORP	COM	477143101	14317	338540	SH	DEFINED	01 0
JETBLUE AIRWAYS CORP	COM	477143101	455	10750	SH	DEFINED	01 0
JO-ANN STORES INC-CL A	COM	47758P109	3155	124711	SH	DEFINED	01

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JO-ANN STORES INC-CL A	COM	47758P109	77	2998	SH	DEFINED	01	0
JO-ANN STORES INC-CL A	COM	47758P109	51	2024	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	537555	10397579	SH	DEFINED	01	
JOHNSON & JOHNSON	COM	478160104	21951	424606	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	36530	706572	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	786	15200	SH	DEFINED	01	1
JOHNSON CONTROLS	COM	478366107	4069	47554	SH	DEFINED	01	
JOHNSON CONTROLS	COM	478366107	2213	25855	SH	DEFINED	01	0
JOHNSON CONTROLS	COM	478366107	1762	20580	SH	DEFINED	01	0
JOHNSON OUTDOORS INC.	COM	479167108	898	65800	SH	DEFINED	01	
JOHNSON OUTDOORS INC.	COM	479167108	45	3371	SH	DEFINED	01	0
JOHNSON OUTDOORS INC.	COM	479167108	32	2367	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	8444	288572	SH	DEFINED	01	
JONES APPAREL GROUP	COM	480074103	26	881	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	908	31014	SH	DEFINED	01	0
JONES APPAREL CVT.	CONV BND	480081AD0	295	540000	PRN	DEFINED	01	0
JONES LANG LASALLE INC	COM	48020Q107	2914	184400	SH	DEFINED	01	
JOURNAL REGISTER CO	COM	481138105	4143	229000	SH	DEFINED	01	
JOURNAL REGISTER CO	COM	481138105	127	7066	SH	DEFINED	01	0
JOURNAL REGISTER CO	COM	481138105	97	5345	SH	DEFINED	01	0
JOY GLOBAL INC	COM	481165108	2534	171567	SH	DEFINED	01	
JOY GLOBAL INC	COM	481165108	76	5161	SH	DEFINED	01	0
JOY GLOBAL INC	COM	481165108	52	3501	SH	DEFINED	01	0
JUNIPER	COM	48203R104	25	2060	SH	DEFINED	01	
JUNIPER	COM	48203R104	25	1993	SH	DEFINED	01	0
JUNIPER NETWORKS INC	CONV BND	48203RAA2	944	1000000	PRN	DEFINED	01	0
KLA-TENCOR CORP	COM	482480100	56944	1224878	SH	DEFINED	01	
KLA-TENCOR CORP	COM	482480100	328	7030	SH	DEFINED	01	0
KLA-TENCOR CORP	COM	482480100	2128	45770	SH	DEFINED	01	0
K-SWISS	COM	482686102	1765	51122	SH	DEFINED	01	
K-SWISS	COM	482686102	3	100	SH	DEFINED	01	0
KT CORP - SPON ADR	COM	48268K101	14579	739696	SH	DEFINED	01	
KT CORP - SPON ADR	COM	48268K101	355	17999	SH	DEFINED	01	1
KT CORP - SPON ADR	COM	48268K101	536	27213	SH	DEFINED	01	1
K2 INC	COM	482732104	955	77929	SH	DEFINED	01	
KADANT INC.	COM	48282T104	1683	89757	SH	DEFINED	01	
KADANT INC.	COM	48282T104	76	4030	SH	DEFINED	01	0
KADANT INC.	COM	48282T104	23	1200	SH	DEFINED	01	0
KAMAN CORP	COM	483548103	766	65534	SH	DEFINED	01	
KANSAS CITY SO	COM	485170302	3625	301356	SH	DEFINED	01	
KANSAS CITY SO	COM	485170302	58	4840	SH	DEFINED	01	0
KANSAS CITY SO	COM	485170302	63	5263	SH	DEFINED	01	0
KAYDON CORP	COM	486587108	2048	98445	SH	DEFINED	01	
KEANE INC	COM	486665102	1123	82422	SH	DEFINED	01	
KB HOME	COM	48666K109	6548	105634	SH	DEFINED	01	
KB HOME	COM	48666K109	76	1222	SH	DEFINED	01	0
KB HOME	COM	48666K109	697	11250	SH	DEFINED	01	0
KEITH COMPANIES INC	COM	487539108	2285	228700	SH	DEFINED	01	
KEITHLEY INSTRUMENTS	COM	487584104	650	44995	SH	DEFINED	01	
KELLOGG CO.	COM	487836108	29363	854342	SH	DEFINED	01	
KELLOGG CO.	COM	487836108	3799	110510	SH	DEFINED	01	0
KELLOGG CO.	COM	487836108	3225	93819	SH	DEFINED	01	0
KELLWOOD	COM	488044108	4902	154974	SH	DEFINED	01	
KELLWOOD	COM	488044108	151	4801	SH	DEFINED	01	0
KELLWOOD	COM	488044108	103	3259	SH	DEFINED	01	0
KELLY SERVICES	COM	488152208	36	1521	SH	DEFINED	01	0
KEMET CORP	COM	488360108	9745	964891	SH	DEFINED	01	
KEMET CORP	COM	488360108	152	15049	SH	DEFINED	01	0
KENNAMETAL INC	COM	489170100	2525	74613	SH	DEFINED	01	
KENNAMETAL INC	COM	489170100	74	2181	SH	DEFINED	01	0
KENNAMETAL INC	COM	489170100	53	1558	SH	DEFINED	01	0
KENSEY NASH CORP	COM	490057106	1041	39800	SH	DEFINED	01	

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KERR MCGEE	COM	492386107	41941	936187	SH	DEFINED	01
KERR MCGEE	COM	492386107	18	400	SH	DEFINED	01 0
KERR MCGEE	COM	492386107	1061	23678	SH	DEFINED	01 0
KERR MCGEE CORP CVT	CONV BND	492386AP2	428	400000	PRN	DEFINED	01
KEY ENERGY SERVICES	COM	492914106	3037	283300	SH	DEFINED	01
KEY ENERGY SERVICES	COM	492914106	3	250	SH	DEFINED	01 0
KEYCORP NEW	COM	493267108	7304	289055	SH	DEFINED	01
KEYCORP NEW	COM	493267108	2482	98206	SH	DEFINED	01 0
KEYSPAN CORP	COM	49337W100	22586	637106	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	1292	36464	SH	DEFINED	01 0
KEYSTONE AUTO IND	COM	49338N109	864	47300	SH	DEFINED	01
KEYSTONE AUTO IND	COM	49338N109	55	2980	SH	DEFINED	01 0
KEYSTONE AUTO IND	COM	49338N109	40	2213	SH	DEFINED	01 0
KILROY REALTY	COM	49427F108	2196	79867	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	107348	2058868	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	12652	242650	SH	DEFINED	01 0
KIMBERLY CLARK	COM	494368103	6122	117406	SH	DEFINED	01 0
KIMBERLY CLARK	COM	494368103	480	9200	SH	DEFINED	01 1
KINDER MORGAN INC	COM	49455P101	64668	1183309	SH	DEFINED	01
KINDER MORGAN INC	COM	49455P101	620	11341	SH	DEFINED	01 0
KINDER MORGAN INC	COM	49455P101	1547	28302	SH	DEFINED	01 0
KINDER MORGAN MGMT.	COM	49455U100	0	2	SH	DEFINED	01
KING PHARMACEUTICAL	COM	495582108	222	15054	SH	DEFINED	01
KING PHARMACEUTICAL	COM	495582108	820	55559	SH	DEFINED	01 0
KINROSS GOLD CORP	COM	496902206	4009	593868	SH	DEFINED	01
KIRBY CORP	COM	497266106	1975	70021	SH	DEFINED	01
KIRKLAND'S INC	COM	497498105	1175	72800	SH	DEFINED	01
KNIGHT RIDDER	COM	499040103	6397	92810	SH	DEFINED	01
KNIGHT RIDDER	COM	499040103	3320	48140	SH	DEFINED	01 0
KNIGHT RIDDER	COM	499040103	1300	18857	SH	DEFINED	01 0
KNIGHT TRANSPORTATIO..	COM	499064103	2705	108653	SH	DEFINED	01
KNOWLEDGE MECHANICS	COM	49925M993	0	2611470	SH	DEFINED	01
KODIAK CAPITAL L.P.	COM	500059993	2604	3000000	SH	DEFINED	01 0
KOHL'S CORP	COM	500255104	6141	119511	SH	DEFINED	01
KOHL'S CORP	COM	500255104	1236	24075	SH	DEFINED	01 0
KOHL'S CORP	COM	500255104	4018	78210	SH	DEFINED	01 0
PHILIPS ELECTRON NYS	COM	500472303	2104	110109	SH	DEFINED	01
KOOKMIN BANK ADR	COM	50049M109	1252	41389	SH	DEFINED	01 1
KOPIN	COM	500600101	2825	461700	SH	DEFINED	01
KOPIN	COM	500600101	916	149530	SH	DEFINED	01 0
KEPCO ADR (KEP US\$)	COM	500631106	343	38497	SH	DEFINED	01
KORN FERRY INTL	COM	500643200	13	1604	SH	DEFINED	01
KOS PHARMACEUTICALS INC	COM	500648100	922	39300	SH	DEFINED	01
KOS PHARMACEUTICALS INC	COM	500648100	2	70	SH	DEFINED	01 0
KRAFT FOODS INC - A	COM	50075N104	56480	1735186	SH	DEFINED	01
KRAFT FOODS INC - A	COM	50075N104	594	18260	SH	DEFINED	01 0
KRISPY KREME DONUTS	COM	501014104	19868	482481	SH	DEFINED	01
KROGER CO.	COM	501044101	55530	3329202	SH	DEFINED	01
KROGER CO.	COM	501044101	2930	175627	SH	DEFINED	01 0
KROGER CO.	COM	501044101	2958	177337	SH	DEFINED	01 0
KROLL INC	COM	501049100	4383	161981	SH	DEFINED	01
KROLL INC	COM	501049100	4	160	SH	DEFINED	01 0
KRONOS INC	COM	501052104	3857	75924	SH	DEFINED	01
KRONOS INC	COM	501052104	2	35	SH	DEFINED	01 0
KULICKE & SOFFA IND	COM	501242101	924	144539	SH	DEFINED	01
KULICKE & SOFFA CVT.	CONV BND	501242AE1	794	1000000	PRN	DEFINED	01
KULICKE & SOFFA CVT.	CONV BND	501242AE1	3176	4000000	PRN	DEFINED	01 0
LNR PPTY CORP	COM	501940100	8026	214600	SH	DEFINED	01
LSI LOGIC	COM	502161102	156	22087	SH	DEFINED	01
LSI LOGIC	COM	502161102	613	86612	SH	DEFINED	01 0
LTX CORP	COM	502392103	2863	332117	SH	DEFINED	01
L-3 COMMUNICATIONS	COM	502424104	1048	24084	SH	DEFINED	01

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L-3 COMMUNICATIONS	COM	502424104	35	800	SH	DEFINED	01	0
LA-Z-BOY INC	COM	505336107	3640	162665	SH	DEFINED	01	
LABOR READY INC	COM	505401208	3157	440320	SH	DEFINED	01	
LABOR READY INC	COM	505401208	4	500	SH	DEFINED	01	0
LAB CORP CVT	CONV BND	50540RAC6	351	500000	PRN	DEFINED	01	
LABRANCHE & CO	COM	505447102	53	2545	SH	DEFINED	01	
LACLEDE GROUP INC	COM	505597104	1483	55345	SH	DEFINED	01	
LAFARGE NORTH AMER	COM	505862102	510	16505	SH	DEFINED	01	
LAM RESEARCH CORP	COM	512807108	9795	537831	SH	DEFINED	01	
LAM RESEARCH CORP	COM	512807108	277	15220	SH	DEFINED	01	0
LAM RESEARCH CVT	CONV BND	512807AE8	311	320000	PRN	DEFINED	01	
LAMAR ADVERTISING.	COM	512815101	25	720	SH	DEFINED	01	
LAMAR ADVERTISING.	COM	512815101	192	5395	SH	DEFINED	01	0
LAMAR ADVERTISING.	COM	512815101	23	659	SH	DEFINED	01	0
LANCASTER COLONY COR	COM	513847103	1663	43032	SH	DEFINED	01	
LANCE INC	COM	514606102	772	84573	SH	DEFINED	01	
LANDAMERICA FINL	COM	514936103	2559	53880	SH	DEFINED	01	
LANDRY`S RESTAURANTS	COM	51508L103	3452	146249	SH	DEFINED	01	
LANDRY`S RESTAURANTS	COM	51508L103	52	2174	SH	DEFINED	01	0
LANDRY`S RESTAURANTS	COM	51508L103	39	1637	SH	DEFINED	01	0
LANDSTAR SYSTEM INC	COM	515098101	3947	62804	SH	DEFINED	01	
LANDSTAR SYSTEM INC	COM	515098101	119	1900	SH	DEFINED	01	0
LATTICE SEMICONDUCTR	COM	518415104	645	78408	SH	DEFINED	01	
LATTICE SEMICONDUCTR	COM	518415104	2	220	SH	DEFINED	01	0
ESTEE LAUDER	COM	518439104	5898	175900	SH	DEFINED	01	
ESTEE LAUDER	COM	518439104	486	14500	SH	DEFINED	01	1
LAWSON PRODUCTS	COM	520776105	760	27581	SH	DEFINED	01	
LAWSON SOFTWARE	COM	520780107	776	99800	SH	DEFINED	01	
LAWSON SOFTWARE	COM	520780107	93	11950	SH	DEFINED	01	0
LAWSON SOFTWARE	COM	520780107	66	8484	SH	DEFINED	01	0
LEAR CORP	COM	521865105	1604	34834	SH	DEFINED	01	
LEAR CORP	COM	521865105	2025	44000	SH	DEFINED	01	0
LEAR CORP CVT	CONV BND	521865AG0	303	650000	PRN	DEFINED	01	
LEAPFROG ENTERPRISES.	COM	52186N106	1456	45770	SH	DEFINED	01	
LEE ENTERPRISES INC	COM	523768109	1272	33899	SH	DEFINED	01	
LEGATO	COM	524651106	3331	396971	SH	DEFINED	01	
LEGATO	COM	524651106	90	10768	SH	DEFINED	01	0
LEGATO	COM	524651106	58	6937	SH	DEFINED	01	0
LEGGETT & PLATT	COM	524660107	5025	245044	SH	DEFINED	01	
LEGGETT & PLATT	COM	524660107	912	44511	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	46770	720094	SH	DEFINED	01	
LEGG MASON INC	COM	524901105	124083	1910399	SH	DEFINED	01	0
LEGG MASON INC	COM	524901105	7108	109432	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS	COM	524908100	95252	1432769	SH	DEFINED	01	
LEHMAN BROS HOLDINGS	COM	524908100	1034	15551	SH	DEFINED	01	0
LEHMAN BROS HOLDINGS	COM	524908100	5955	89579	SH	DEFINED	01	0
LEHMAN BROS CVT	CONV BND	524908EC0	382	380000	PRN	DEFINED	01	
LENDINGTREE INC	COM	52602Q105	3965	161950	SH	DEFINED	01	0
LENNAR CORP	COM	526057104	767	10717	SH	DEFINED	01	
LENNAR CORP CL B	COM	526057302	53	770	SH	DEFINED	01	
LENNOX INTL	COM	526107107	2177	169182	SH	DEFINED	01	
LUCADIA NATL CORP	COM	527288104	4628	124649	SH	DEFINED	01	
LEXAR MEDIA INC.	COM	52886P104	2104	220500	SH	DEFINED	01	
LEXAR MEDIA INC.	COM	52886P104	61	6382	SH	DEFINED	01	0
LEXAR MEDIA INC.	COM	52886P104	42	4390	SH	DEFINED	01	0
LEXICON GENETICS INC.	COM	528872104	1384	206200	SH	DEFINED	01	
LEXICON GENETICS INC.	COM	528872104	25	3800	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	23331	329683	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	275	3874	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	2098	29651	SH	DEFINED	01	0
LIBBEY	COM	529898108	871	38383	SH	DEFINED	01	
LIBERTY CORP S C.	COM	530370105	383	9000	SH	DEFINED	01	

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LIBERTY CORP S C.	COM	530370105	103	2426	SH	DEFINED	01	0
LIBERTY CORP S C.	COM	530370105	47	1096	SH	DEFINED	01	0
LIBERTY TX EXMPT INS	COM	530544402	33	3681	SH	DEFINED	01	0
LIBERTY MEDIA (VIA.B CVT	CONV BND	530715AR2	447	430000	PRN	DEFINED	01	0
LIBERTY MEDIA	COM	530718105	40004	3460668	SH	DEFINED	01	0
LIBERTY PROPERTY TRU.	COM	531172104	116	3351	SH	DEFINED	01	0
LIFEPOINT HOSP INC	COM	53219L109	1205	57592	SH	DEFINED	01	0
LIFEPOINT HOSP INC	COM	53219L109	158	7464	SH	DEFINED	01	0
LIGAND PHARM.	COM	53220K207	917	67500	SH	DEFINED	01	0
LIGHTBRIDGE INC	COM	532226107	3831	437300	SH	DEFINED	01	0
ELI LILLY	COM	532457108	37032	536920	SH	DEFINED	01	0
ELI LILLY	COM	532457108	17925	259899	SH	DEFINED	01	0
LIMITED BRANDS INC	COM	532716107	37795	2438334	SH	DEFINED	01	0
LIMITED BRANDS INC	COM	532716107	1886	121687	SH	DEFINED	01	0
LIN TV CORP	COM	532774106	21104	896150	SH	DEFINED	01	0
LIN TV CORP	COM	532774106	99	4180	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	66492	2110173	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	52152	1655127	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	3848	122110	SH	DEFINED	01	0
LINCOLN ELECTRIC HLD	COM	533900106	4769	233700	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	43314	1215734	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	2332	65455	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	3329	93450	SH	DEFINED	01	0
LINDSAY MANUFACTURIN	COM	535555106	1814	78101	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	1391	43185	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	94	2900	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	2435	75593	SH	DEFINED	01	0
LINEN & THINGS	COM	535679104	4159	176168	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	13576	385124	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	30	863	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	902	25584	SH	DEFINED	01	0
LLOYDS TSB GROUP ADR	COM	539439109	3853	132800	SH	DEFINED	01	0
LOCAL FINANCIAL CORP	COM	539553107	1378	95400	SH	DEFINED	01	0
LOCAL FINANCIAL CORP	COM	539553107	75	5198	SH	DEFINED	01	0
LOCAL FINANCIAL CORP	COM	539553107	53	3675	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	157494	3310752	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	6396	134383	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	5004	105191	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	623	13100	SH	DEFINED	01	1
LOEWS CORP	COM	540424108	92085	1947244	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	1154	24400	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	6299	133195	SH	DEFINED	01	0
LONE STAR STEAK HS	COM	542307103	2417	111035	SH	DEFINED	01	0
LONE STAR STEAK HS	COM	542307103	102	4714	SH	DEFINED	01	0
LONE STAR STEAK HS	COM	542307103	75	3462	SH	DEFINED	01	0
LONE STAR TECHNOLOG	COM	542312103	2638	124519	SH	DEFINED	01	0
LONGS DRUG STORES	COM	543162101	26	1594	SH	DEFINED	01	0
LONGVIEW FIBRE WASH	COM	543213102	18	2183	SH	DEFINED	01	0
LOUISIANA PAC.	COM	546347105	2522	232593	SH	DEFINED	01	0
LOUISIANA PAC.	COM	546347105	186	17205	SH	DEFINED	01	0
LOUISIANA PAC.	COM	546347105	378	34877	SH	DEFINED	01	0
LOUISVILLE G&E PFD \$5.875 7-15	PRF	546676800	1215	12000	SH	DEFINED	01	0
LOWES COMPANIES	COM	548661107	13978	325445	SH	DEFINED	01	0
LOWES COMPANIES	COM	548661107	2430	56576	SH	DEFINED	01	0
LOWES COMPANIES	COM	548661107	7780	181133	SH	DEFINED	01	0
LOWES CORP CVT	CONV BND	548661CF2	484	650000	PRN	DEFINED	01	0
LOWES CORP CVT	CONV BND	548661CF2	745	1000000	PRN	DEFINED	01	0
LUBRIZOL CORP	COM	549271104	68	2201	SH	DEFINED	01	0
LUBRIZOL CORP	COM	549271104	40	1305	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	COM	549463107	2003	986099	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	COM	549463107	1	400	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	COM	549463107	1946	958741	SH	DEFINED	01	0



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LYDALL INC	COM	550819106	500	46731	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	22944	1695790	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	3013	222700	SH	DEFINED	01
M&T BK CORP	COM	55261F104	1608	19097	SH	DEFINED	01
MAF BANCORP	COM	55261R108	4766	128539	SH	DEFINED	01
MAF BANCORP	COM	55261R108	70	1910	SH	DEFINED	01
MAF BANCORP	COM	55261R108	48	1297	SH	DEFINED	01
MBIA INC	COM	55262C100	1147	23526	SH	DEFINED	01
MBIA INC	COM	55262C100	55	1129	SH	DEFINED	01
MBIA INC	COM	55262C100	1618	33199	SH	DEFINED	01
MBNA	COM	55262L100	182399	8752310	SH	DEFINED	01
MBNA	COM	55262L100	6629	317906	SH	DEFINED	01
MBNA	COM	55262L100	6349	304628	SH	DEFINED	01
MDC HOLDINGS INC	COM	552676108	4005	82948	SH	DEFINED	01
MDU RESOURCES GROUP	COM	552690109	33854	1010874	SH	DEFINED	01
MEMC ELECTRONIC MAT.	COM	552715104	4126	420980	SH	DEFINED	01
MEMC ELECTRONIC MAT.	COM	552715104	2870	292820	SH	DEFINED	01
MFA MORTGAGE INVESTMENTS INC	COM	55272X102	1024	102000	SH	DEFINED	01
MGE ENERGY INC	COM	55277P104	917	29100	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	3221	69064	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	1062	22777	SH	DEFINED	01
MGI PHARM	COM	552880106	3152	122966	SH	DEFINED	01
MGM MIRAGE	COM	552953101	23383	684137	SH	DEFINED	01
MGM MIRAGE	COM	552953101	3108	90925	SH	DEFINED	01
MIM CORP	COM	553044108	561	85900	SH	DEFINED	01
MIM CORP	COM	553044108	1	210	SH	DEFINED	01
M/I SCHOTTENSTEIN HM	COM	55305B101	2526	59200	SH	DEFINED	01
M/I SCHOTTENSTEIN HM	COM	55305B101	103	2392	SH	DEFINED	01
M/I SCHOTTENSTEIN HM	COM	55305B101	71	1658	SH	DEFINED	01
MKS INSTRUMENT INC	COM	55306N104	544	30100	SH	DEFINED	01
MMO2 PLC ADR	COM	55309W101	688	74500	SH	DEFINED	01
MPS GROUP INC	COM	553409103	2708	393583	SH	DEFINED	01
MPS GROUP INC	COM	553409103	108	15779	SH	DEFINED	01
MPS GROUP INC	COM	553409103	78	11405	SH	DEFINED	01
MRO SOFTWARE INC	COM	55347W105	1143	132533	SH	DEFINED	01
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	931	52000	SH	DEFINED	01
MTR GAMING GROUP INC	COM	553769100	309	40058	SH	DEFINED	01
MTC TECHNOLOGIES INC	COM	55377A106	1199	51100	SH	DEFINED	01
MTC TECHNOLOGIES INC	COM	55377A106	2	70	SH	DEFINED	01
MACDERMID INC	COM	554273102	4819	183202	SH	DEFINED	01
MACDERMID INC	COM	554273102	79	2980	SH	DEFINED	01
MACDERMID INC	COM	554273102	81	3072	SH	DEFINED	01
MACK-CALI REALTY.	COM	554489104	654	17965	SH	DEFINED	01
MACROVISION CORP	COM	555904101	2755	138355	SH	DEFINED	01
MACROVISION CORP	COM	555904101	3	150	SH	DEFINED	01
MACRO MEDIA	COM	556100105	4270	202981	SH	DEFINED	01
MACRO MEDIA	COM	556100105	78	3693	SH	DEFINED	01
MACRO MEDIA	COM	556100105	22	1050	SH	DEFINED	01
STEVEN MADDEN LTD	COM	556269108	3696	169200	SH	DEFINED	01
MAGMA DESIGN AUTOMAT	COM	559181102	262	15300	SH	DEFINED	01
MAGNA ENTERTAINMENT.	COM	559211107	225	45000	SH	DEFINED	01
MAGNETEK INC	COM	559424106	199	78401	SH	DEFINED	01
MAKITA CORP-SPONS ADR	COM	560877300	4046	512200	SH	DEFINED	01
MANDALAY RESORT GRP	COM	562567107	400	12537	SH	DEFINED	01
MANHATTAN ASS	COM	562750109	4386	168882	SH	DEFINED	01
MANHATTAN ASS	COM	562750109	2	95	SH	DEFINED	01
MANITOWOC CO.	COM	563571108	1712	76769	SH	DEFINED	01
MANOR CARE INC	COM	564055101	2173	86895	SH	DEFINED	01
MANOR CARE INC	COM	564055101	519	20764	SH	DEFINED	01
MANPOWER INC-WIS	COM	56418H100	29685	800327	SH	DEFINED	01
MANPOWER INC-WIS	COM	56418H100	271	7300	SH	DEFINED	01
MANTECH INTL CORP-A.	COM	564563104	1364	71100	SH	DEFINED	01

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MANTECH INTL CORP-A.	COM	564563104	55	2837	SH	DEFINED	01	0
MANTECH INTL CORP-A.	COM	564563104	39	2056	SH	DEFINED	01	0
MANUGISTICS GROUP IN	COM	565011103	5810	1413665	SH	DEFINED	01	0
MANUGISTICS GROUP IN	COM	565011103	1240	301690	SH	DEFINED	01	0
MANUGISTICS GROUP IN	COM	565011103	363	88400	SH	DEFINED	01	0
MAP INFO	COM	565105103	326	44776	SH	DEFINED	01	0
MARATHON OIL CORP	COM	565849106	38823	1473378	SH	DEFINED	01	0
MARATHON OIL CORP	COM	565849106	38	1433	SH	DEFINED	01	0
MARATHON OIL CORP	COM	565849106	1884	71513	SH	DEFINED	01	0
MARCUS CORP	COM	566330106	1280	85627	SH	DEFINED	01	0
MARKEL CORP	COM	570535104	512	2000	SH	DEFINED	01	0
MARKEL CORP	COM	570535104	77	301	SH	DEFINED	01	0
MARKETSOFT CVT PFD	CONV PRF	570620XX7	1024	2049180	SH	DEFINED	01	0
MARS INC PFD SER G.	PRF	571650993	0	7140000	SH	DEFINED	01	0
MARS INC. C CVT PFD	CONV PRF	571650XX3	0	2702703	SH	DEFINED	01	0
MARS INC D CVT PFD	CONV PRF	571650XY1	0	4761905	SH	DEFINED	01	0
MARS INC, FLORIDA	CONV BND	571650XZ8	0	2000000	PRN	DEFINED	01	0
MARSH MCLENNAN CO	COM	571748102	310369	6077339	SH	DEFINED	01	0
MARSH MCLENNAN CO	COM	571748102	9365	183375	SH	DEFINED	01	0
MARSH MCLENNAN CO	COM	571748102	7067	138372	SH	DEFINED	01	0
MARSHALL & ILSLEY	COM	571834100	408	13351	SH	DEFINED	01	0
MARSHALL & ILSLEY	COM	571834100	1600	52320	SH	DEFINED	01	0
MARRIOTT INTL CL A	COM	571903202	232869	6061148	SH	DEFINED	01	0
MARRIOTT INTL CL A	COM	571903202	5044	131260	SH	DEFINED	01	0
MARRIOTT INTL CL A	COM	571903202	2605	67806	SH	DEFINED	01	0
MARTEK BIOSCIENCES.	COM	572901106	3569	83100	SH	DEFINED	01	0
MARTEK BIOSCIENCES.	COM	572901106	3	80	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	31897	949048	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	1267	37648	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	1344	40000	SH	DEFINED	01	0
MARVEL ENTERPRISES INC	COM	57383M108	976	51080	SH	DEFINED	01	0
MASCO CORP	COM	574599106	8564	359068	SH	DEFINED	01	0
MASCO CORP	COM	574599106	2623	109995	SH	DEFINED	01	0
MASCO CVT	CONV BND	574599AW6	550	1250000	PRN	DEFINED	01	0
MASCO CVT	CONV BND	574599AW6	660	1500000	PRN	DEFINED	01	0
MASSEY ENERGY CO	COM	576206106	2886	219498	SH	DEFINED	01	0
MATERIAL SCIENCES	COM	576674105	399	41107	SH	DEFINED	01	0
MATTEL INC.	COM	577081102	125297	6622480	SH	DEFINED	01	0
MATTEL INC.	COM	577081102	8765	463095	SH	DEFINED	01	0
MATTEL INC.	COM	577081102	2058	108786	SH	DEFINED	01	0
MATTHEWS INTL CORP.	COM	577128101	74	3000	SH	DEFINED	01	0
MAXTOR CORP	COM	577729205	13048	1737200	SH	DEFINED	01	0
MAXTOR CORP	COM	577729205	51	6855	SH	DEFINED	01	0
MAXIM INTEGRATED	COM	57772K101	185592	5428256	SH	DEFINED	01	0
MAXIM INTEGRATED	COM	57772K101	53333	1559951	SH	DEFINED	01	0
MAXIM INTEGRATED	COM	57772K101	7226	211374	SH	DEFINED	01	0
MAXWELL SHOE INC - A	COM	577766108	13861	962525	SH	DEFINED	01	0
MAXWELL SHOE INC - A	COM	577766108	81	5601	SH	DEFINED	01	0
MAXWELL SHOE INC - A	COM	577766108	56	3921	SH	DEFINED	01	0
MAY DEPT STORES	COM	577778103	17253	775087	SH	DEFINED	01	0
MAY DEPT STORES	COM	577778103	481	21600	SH	DEFINED	01	0
MAY DEPT STORES	COM	577778103	3323	149272	SH	DEFINED	01	0
MAVERICK TUBE CORP	COM	577914104	4039	210910	SH	DEFINED	01	0
MAXIMUS INC	COM	577933104	7025	254282	SH	DEFINED	01	0
MAYTAG CO	COM	578592107	119	4851	SH	DEFINED	01	0
MAYTAG CO	COM	578592107	442	18087	SH	DEFINED	01	0
MCCLATCHY CO HOLDING	COM	579489105	1942	33700	SH	DEFINED	01	0
MCCORMICK & CO	COM	579780206	223	8190	SH	DEFINED	01	0
MCCORMICK & CO	COM	579780206	874	32120	SH	DEFINED	01	0
MCDATA CORP - CL B	COM	580031102	29436	2030034	SH	DEFINED	01	0
MCDATA CORP - CL B	COM	580031102	2040	140649	SH	DEFINED	01	0
MCDATA CORP - CL B	COM	580031102	2205	152100	SH	DEFINED	01	0

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MCDATA CORPORATION-A	COM	580031201	1644	111994	SH	DEFINED	01
MCDATA CORPORATION-A	COM	580031201	25173	1715940	SH	DEFINED	01 0
MCDATA CORPORATION-A	COM	580031201	822	56000	SH	DEFINED	01 0
MCDERMOTT INTL	COM	580037109	18940	2992043	SH	DEFINED	01
MCDERMOTT INTL	COM	580037109	96	15105	SH	DEFINED	01 0
MCDONALDS	COM	580135101	301272	13656935	SH	DEFINED	01
MCDONALDS	COM	580135101	13081	592920	SH	DEFINED	01 0
MCDONALDS	COM	580135101	6840	310055	SH	DEFINED	01 0
MCGRAW-HILL COS INC	COM	580645109	18580	299685	SH	DEFINED	01
MCGRAW-HILL COS INC	COM	580645109	77	1237	SH	DEFINED	01 0
MCGRAW-HILL COS INC	COM	580645109	2791	45009	SH	DEFINED	01 0
MCKESSON CORP	COM	58155Q103	98650	2760285	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	6257	175062	SH	DEFINED	01 0
MCKESSON CORP	COM	58155Q103	2388	66815	SH	DEFINED	01 0
MCKESSON CORP	COM	58155Q103	733	20500	SH	DEFINED	01 1
MCLEODUSA INC ESCROW	COM	582266995	0	2746	SH	DEFINED	01
MEADE INSTRUMENTS	COM	583062104	184	57561	SH	DEFINED	01
MEADWESTVACO CORP	COM	583334107	291	11796	SH	DEFINED	01
MEADWESTVACO CORP	COM	583334107	1143	46258	SH	DEFINED	01 0
MEDAREX INC	COM	583916101	39	5933	SH	DEFINED	01 0
MEDAREX INC	COM	583916101	30	4491	SH	DEFINED	01 0
MEDIA GENERAL	COM	584404107	4890	85499	SH	DEFINED	01
MEDIA GENERAL	COM	584404107	77	1339	SH	DEFINED	01 0
MEDIACOM COMM CORP	COM	58446K105	1657	167900	SH	DEFINED	01
MEDICINES COMPANY	COM	584688105	862	43300	SH	DEFINED	01
MEDICINES COMPANY	COM	584688105	135	6800	SH	DEFINED	01 0
MEDICIS PHARMACEUTIC	COM	584690309	6255	110307	SH	DEFINED	01
MEDICIS PHARMACEUTIC	COM	584690309	255	4513	SH	DEFINED	01 0
MEDIMMUNE INC \	COM	584699102	110665	3042776	SH	DEFINED	01
MEDIMMUNE INC \	COM	584699102	57823	1589768	SH	DEFINED	01 0
MEDIMMUNE INC \	COM	584699102	7099	195197	SH	DEFINED	01 0
MEDIMMUNE INC \	COM	584699102	432	11880	SH	DEFINED	01 1
MEDTRONIC	COM	585055106	506946	10567995	SH	DEFINED	01
MEDTRONIC	COM	585055106	23353	486821	SH	DEFINED	01 0
MEDTRONIC	COM	585055106	14420	300607	SH	DEFINED	01 0
MEDTRONIC CVT	CONV BND	585055AB2	1162	1120000	PRN	DEFINED	01
MEDTRONIC CVT	CONV BND	585055AB2	1038	1000000	PRN	DEFINED	01 0
MELLON FINANCIAL COR	COM	58551A108	27255	982155	SH	DEFINED	01
MELLON FINANCIAL COR	COM	58551A108	2764	99589	SH	DEFINED	01 0
MEMBER WORKS	COM	586002107	692	35018	SH	DEFINED	01
MENS WEARHOUSE INC	COM	587118100	2511	114929	SH	DEFINED	01
MENTOR CORP MN	COM	587188103	3223	166330	SH	DEFINED	01
MENTOR CORP MN	COM	587188103	3	150	SH	DEFINED	01 0
MENTOR GRAPHIC	COM	587200106	11328	782281	SH	DEFINED	01
MENTOR GRAPHIC	COM	587200106	1216	83817	SH	DEFINED	01 0
MERCANTILE BANK CORP	COM	587376104	662	23200	SH	DEFINED	01
MERCANTILE BANK CORP	COM	587376104	69	2423	SH	DEFINED	01 0
MERCANTILE BANK CORP	COM	587376104	51	1774	SH	DEFINED	01 0
MERCANTILE BANKSHARE	COM	587405101	116	2946	SH	DEFINED	01
MERCK & CO. INC.	COM	589331107	228648	3776159	SH	DEFINED	01
MERCK & CO. INC.	COM	589331107	8338	137715	SH	DEFINED	01 0
MERCK & CO. INC.	COM	589331107	31489	520048	SH	DEFINED	01 0
MERCK & CO. INC.	COM	589331107	4248	70153	SH	DEFINED	01 1
MERCURY COMP SYS INC	COM	589378108	1390	76529	SH	DEFINED	01
MERCURY COMP SYS INC	COM	589378108	1	65	SH	DEFINED	01 0
MERCURY INTERACTIVE	COM	589405109	25938	671767	SH	DEFINED	01
MERCURY INTERACTIVE	COM	589405109	22343	578700	SH	DEFINED	01 0
MERCURY INTERACTIVE	COM	589405109	1519	39339	SH	DEFINED	01 0
MEREDITH CORP	COM	589433101	128	2926	SH	DEFINED	01
MEREDITH CORP	COM	589433101	505	11488	SH	DEFINED	01 0
MERISTAR HOSPITALITY - MHX	COM	58984Y103	3215	625520	SH	DEFINED	01 0
MERIDIAN GOLD.	COM	589975101	3762	327400	SH	DEFINED	01

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MERITAGE CORP	COM	59001A102	1163	23600	SH	DEFINED	01
MERRILL LYNCH & CO	COM	590188108	94790	2030640	SH	DEFINED	01
MERRILL LYNCH & CO	COM	590188108	4232	90650	SH	DEFINED	01 0
MERRILL LYNCH & CO	COM	590188108	11862	254122	SH	DEFINED	01 0
MERRILL LYNCH CVT.	CONV BND	590188A73	1181	1180000	PRN	DEFINED	01
MESA AIR	COM	590479101	2732	341518	SH	DEFINED	01
MESA AIR	COM	590479101	2	300	SH	DEFINED	01 0
METHODE ELEC	COM	591520200	1130	105161	SH	DEFINED	01
METLIFE INC	COM	59156R108	35328	1247474	SH	DEFINED	01
METLIFE INC	COM	59156R108	4986	176088	SH	DEFINED	01 0
METLIFE INC	COM	59156R108	20	700	SH	DEFINED	01 1
METRIS COMPANIES INC	COM	591598107	619	111500	SH	DEFINED	01
METRO GOLDWYN MAYER	COM	591610100	3339	268810	SH	DEFINED	01
METRO ONE TELECO INC	COM	59163F105	370	71776	SH	DEFINED	01
METROCALL HOLDINGS INC	COM	59164X105	460	4251	SH	DEFINED	01 0
METROCALL HOLDING PFD 15% 12/3	PRF	59164X204	41	3665	SH	DEFINED	01 0
MICHAELS STORES INC	COM	594087108	2045	53724	SH	DEFINED	01
MICREL	COM	594793101	41	3937	SH	DEFINED	01
MICROS SYSTEMS	COM	594901100	1662	50401	SH	DEFINED	01
MICROSOFT	COM	594918104	1144905	44705429	SH	DEFINED	01
MICROSOFT	COM	594918104	60222	2351037	SH	DEFINED	01 0
MICROSOFT	COM	594918104	66079	2580192	SH	DEFINED	01 0
MICROSOFT	COM	594918104	1732	67673	SH	DEFINED	01 1
MICRO STRATEGY	COM	594972408	601	16500	SH	DEFINED	01
MICRO-CHIP	COM	595017104	98532	4021749	SH	DEFINED	01
MICRO-CHIP	COM	595017104	60313	2461160	SH	DEFINED	01 0
MICRO-CHIP	COM	595017104	4904	200171	SH	DEFINED	01 0
MICRO MUSE	COM	595094103	1315	164600	SH	DEFINED	01
MICRO MUSE	COM	595094103	84	10600	SH	DEFINED	01 0
MICRON TECHNOLOGY	COM	595112103	7410	637098	SH	DEFINED	01
MICRON TECHNOLOGY	COM	595112103	2	160	SH	DEFINED	01 0
MICRON TECHNOLOGY	COM	595112103	1634	140477	SH	DEFINED	01 0
MICROSEMI CORP	COM	595137100	3787	236709	SH	DEFINED	01
MID ATLANTIC MEDICAL	COM	59523C107	30553	584176	SH	DEFINED	01
MID ATLANTIC MEDICAL	COM	59523C107	86	1644	SH	DEFINED	01 0
MIDAS INC	COM	595626102	530	43711	SH	DEFINED	01
S&P 400 MID CAP DEP	COM	595635103	1005	11451	SH	DEFINED	01
MIDDLESEX WATER CO.	COM	596680108	525	21300	SH	DEFINED	01
MIDWAY GAMES INC	COM	598148104	490	135050	SH	DEFINED	01
MILACRON INC	COM	598709103	481	98307	SH	DEFINED	01
MILLENIUUM PHARM	COM	599902103	11682	742602	SH	DEFINED	01
MILLENIUUM PHARM	COM	599902103	1527	97099	SH	DEFINED	01 0
MILLENIUUM PHARM	COM	599902103	41	2614	SH	DEFINED	01 0
MILLENNIUM CHEM INC	COM	599903101	2102	221000	SH	DEFINED	01
MILLENNIUM CHEM INC	COM	599903101	74	7773	SH	DEFINED	01 0
MILLENNIUM CHEM INC	COM	599903101	69	7287	SH	DEFINED	01 0
HERMAN MILLER	COM	600544100	63	3110	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	126	2846	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	497	11193	SH	DEFINED	01 0
MINERALS TECHNOLOGIE	COM	603158106	1355	27858	SH	DEFINED	01
MIRANT CORPORATION	COM	604675108	501	172834	SH	DEFINED	01
MIRANT CORPORATION	COM	604675108	271	93636	SH	DEFINED	01 0
MOBILE TELESYSTM ADR	COM	607409109	3356	56866	SH	DEFINED	01
MOBILE TELESYSTM ADR	COM	607409109	431	7300	SH	DEFINED	01 1
MOBILE TELESYSTM ADR	COM	607409109	649	11000	SH	DEFINED	01 1
MOBILE MINI INC.	COM	60740F105	679	41552	SH	DEFINED	01
MODINE MFG CO	COM	607828100	2449	126443	SH	DEFINED	01
MODTECH HOLDINGS INC .	COM	60783C100	2222	241700	SH	DEFINED	01
MOHAWK INDUSTRIES	COM	608190104	157	2820	SH	DEFINED	01
MOHAWK INDUSTRIES	COM	608190104	75	1354	SH	DEFINED	01 0
MOLEX INC	COM	608554101	322	11913	SH	DEFINED	01
MOLEX INC	COM	608554101	1211	44897	SH	DEFINED	01 0

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MONACO COACH CORP	COM	60886R103	1293	84324	SH	DEFINED	01
MONDAVI ROBERT CORP	COM	609200100	253	10000	SH	DEFINED	01
MONOLITHIC SYS TECH	COM	609842109	815	90000	SH	DEFINED	01
MONRO MUFFLER BRAKE INC	COM	610236101	424	15000	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	40035	1850091	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	1306	60329	SH	DEFINED	01
MONSTER WORLDWIDE INC	COM	611742107	150	7583	SH	DEFINED	01
MONSTER WORLDWIDE INC	COM	611742107	528	26776	SH	DEFINED	01
MONTPELIER RE HLDGS	COM	614500981	14220	500000	SH	DEFINED	01
MONY GROUP INC	COM	615337102	4522	167807	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	8290	157281	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	1804	34221	SH	DEFINED	01
MOOG INC CL A	COM	615394202	3249	93500	SH	DEFINED	01
MOOG INC CL A	COM	615394202	92	2640	SH	DEFINED	01
MOOG INC CL A	COM	615394202	69	1995	SH	DEFINED	01
MOORE WALLACE INC	COM	615857109	644	43895	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	212501	4970827	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	5168	120955	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	12324	288274	SH	DEFINED	01
MOSSIMO	COM	619696107	362	87500	SH	DEFINED	01
MOSSIMO	COM	619696107	39	9598	SH	DEFINED	01
MOSSIMO	COM	619696107	18	4407	SH	DEFINED	01
MOTIENT CORP-WT04	WT	619908148	0	4	SH	DEFINED	01
MOTOROLA	COM	620076109	89308	9470511	SH	DEFINED	01
MOTOROLA	COM	620076109	3968	420844	SH	DEFINED	01
MOTOROLA	COM	620076109	5040	534470	SH	DEFINED	01
MOVIE GALLERY.	COM	624581104	1771	95993	SH	DEFINED	01
MUELLER INDS	COM	624756102	2700	99582	SH	DEFINED	01
MULTIMEDIA GAMES INC.	COM	625453105	3302	129500	SH	DEFINED	01
MURPHY OIL	COM	626717102	57055	1084712	SH	DEFINED	01
MURPHY OIL	COM	626717102	3930	74724	SH	DEFINED	01
MURPHY OIL	COM	626717102	4344	82590	SH	DEFINED	01
MYERS IND INC	COM	628464109	831	87505	SH	DEFINED	01
MYKROLIS CORP.	COM	62852P103	1975	194510	SH	DEFINED	01
MYLAN LABS	COM	628530107	273	7857	SH	DEFINED	01
MYLAN LABS	COM	628530107	7	200	SH	DEFINED	01
MYRIAD GENETICS	COM	62855J104	746	54800	SH	DEFINED	01
MYRIAD GENETICS	COM	62855J104	1	60	SH	DEFINED	01
NBTY INC	COM	628782104	6423	304977	SH	DEFINED	01
NBTY INC	COM	628782104	3	160	SH	DEFINED	01
NCI BUILDING SYSTEMS	COM	628852105	1642	98300	SH	DEFINED	01
NCO GROUP	COM	628858102	1511	84340	SH	DEFINED	01
NCR CORPORATION	COM	62886E108	144	5611	SH	DEFINED	01
NCR CORPORATION	COM	62886E108	564	22011	SH	DEFINED	01
NII HOLDINGS INC	COM	62913F201	1680	43900	SH	DEFINED	01
NII HOLDINGS INC	COM	62913F201	71	1850	SH	DEFINED	01
NII HOLDINGS INC	COM	62913F201	51	1326	SH	DEFINED	01
NN INC	COM	629337106	323	25480	SH	DEFINED	01
NPS PHARMACEUTICALS.	COM	62936P103	389	16000	SH	DEFINED	01
NTL INC	COM	62940M104	33066	969100	SH	DEFINED	01
NTL INC	COM	62940M104	4005	117399	SH	DEFINED	01
NTL INC SERIES A WTS	WT	62940M138	0	1	SH	DEFINED	01
NTL EUROPE PFD 10% 1/10/23	PRF	62940R202	0	114	SH	DEFINED	01
NUI CORP	COM	629431107	1033	66561	SH	DEFINED	01
NUI CORP	COM	629431107	145	9316	SH	DEFINED	01
NVR INC	COM	62944T105	8585	20889	SH	DEFINED	01
NABI BIOPHARMACEUTICALS	COM	629519109	1197	174500	SH	DEFINED	01
NABORS INDUSTRIES INC. CVT	CONV BND	629568AD8	367	560000	PRN	DEFINED	01
NASDAQ-100 SHARES	COM	631100104	284222	9512100	SH	DEFINED	01
NASDAQ-100 SHARES	COM	631100104	6345	212395	SH	DEFINED	01
NASDAQ-100 SHARES	COM	631100104	656	21950	SH	DEFINED	01
NASDAQ STOCK MARKET	COM	631103108	4	600	SH	DEFINED	01

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NASH FINCH CO	COM	631158102	578	34740	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	11328	346268	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	4657	142358	SH	DEFINED	01 0
NATL COMMERCE FINL	COM	63545P104	194	8747	SH	DEFINED	01
NATIONAL FUEL GAS CO	COM	636180101	90	3454	SH	DEFINED	01
NATIONAL INSTRUMENT	COM	636518102	83	2201	SH	DEFINED	01
NATIONAL INSTRUMENT	COM	636518102	113	3000	SH	DEFINED	01 0
NATIONAL OILWELL INC	COM	637071101	721	32801	SH	DEFINED	01
NATIONAL OILWELL INC	COM	637071101	106	4800	SH	DEFINED	01 0
NATL PRESTO IND	COM	637215104	626	19809	SH	DEFINED	01
NATIONAL PROCESSING	COM	637229105	3303	205400	SH	DEFINED	01
NATL SEMICONDUCTOR	COM	637640103	21834	1107181	SH	DEFINED	01
NATL SEMICONDUCTOR	COM	637640103	30	1528	SH	DEFINED	01 0
NATL SEMICONDUCTOR	COM	637640103	830	42111	SH	DEFINED	01 0
NATIONAL VISION INC	COM	63845P101	200	292419	SH	DEFINED	01 0
NAVIGATORS GROUP INC	COM	638904102	1232	41300	SH	DEFINED	01
NAVIGATORS GROUP INC	COM	638904102	63	2140	SH	DEFINED	01 0
NAVIGATORS GROUP INC	COM	638904102	44	1463	SH	DEFINED	01 0
NATURES SUNSHINE PRO	COM	639027101	324	40456	SH	DEFINED	01
NATUZZI SPA-SP ADR	COM	63905A101	3540	441400	SH	DEFINED	01
NAUTICA ENTERPRISES	COM	639089101	5195	404926	SH	DEFINED	01
NAUTILUS GROUP INC	COM	63910B102	1553	125215	SH	DEFINED	01
NAUTILUS GROUP INC	COM	63910B102	1	57	SH	DEFINED	01 0
NAVISTAR INTL CORP	COM	63934E108	4387	134409	SH	DEFINED	01
NAVISTAR INTL CORP	COM	63934E108	514	15741	SH	DEFINED	01 0
NDCHEALTH CORP	COM	639480102	2774	151133	SH	DEFINED	01
NDCHEALTH CORP	COM	639480102	1	70	SH	DEFINED	01 0
NEIMAN-MARCUS GROUP	COM	640204202	2669	72931	SH	DEFINED	01
NEKTAR THERAPEUTICS	COM	640268108	397	43000	SH	DEFINED	01
NEKTAR THERAPEUTICS	COM	640268108	24	2572	SH	DEFINED	01 0
NELSON (THOMAS) INC	COM	640376109	935	74762	SH	DEFINED	01
NET.B0NK INC.	COM	640933107	757	57500	SH	DEFINED	01
NETWORK ASSOCIATES	COM	640938106	9802	772987	SH	DEFINED	01
NETWORK ASSOCIATES	COM	640938106	1247	98339	SH	DEFINED	01 0
NETFLIX.COM INC	COM	64110L106	958	37500	SH	DEFINED	01
NETEGRITY INC	COM	64110P107	583	99756	SH	DEFINED	01
NETEASE.COM INC	COM	64110W102	802	22000	SH	DEFINED	01
NET IQ	COM	64115P102	2	110	SH	DEFINED	01 0
NETSCREEN TECH INC	COM	64117V107	39686	1759900	SH	DEFINED	01
NETSCREEN TECH INC	COM	64117V107	25469	1129430	SH	DEFINED	01 0
NETSCREEN TECH INC	COM	64117V107	2236	99200	SH	DEFINED	01 0
NETWORK EQUIP TECH	COM	641208103	554	65777	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	56712	3498637	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	2726	168673	SH	DEFINED	01 0
NETWORK APPLIANCE	COM	64120L104	3053	188358	SH	DEFINED	01 0
NEUBERGER BERMAN	COM	641234109	120	3004	SH	DEFINED	01
NEURO CRINE	COM	64125C109	2615	52350	SH	DEFINED	01
NEURO CRINE	COM	64125C109	12026	240820	SH	DEFINED	01 0
NEURO CRINE	COM	64125C109	390	7800	SH	DEFINED	01 0
NEW CENTURY FINL.	COM	64352D101	5865	134380	SH	DEFINED	01
NEW CENTURY FINL.	COM	64352D101	111	2545	SH	DEFINED	01 0
NEW CENTURY FINL.	COM	64352D101	72	1645	SH	DEFINED	01 0
NEW ENGLAND BUS SERV	COM	643872104	1132	37742	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	23919	673791	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	143	4029	SH	DEFINED	01 0
NEW JERSEY RESOURCES	COM	646025106	102	2872	SH	DEFINED	01 0
NEW PLAN EXCEL REALT	COM	648053106	89	4149	SH	DEFINED	01
NEW YORK COM BANCORP	COM	649445103	17000	584365	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	3198	70281	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	1952	42900	SH	DEFINED	01 0
NEW YORK TIMES CLA	COM	650111107	1583	34790	SH	DEFINED	01 0
NEWELL RUBBERMAID	COM	651229106	22752	812534	SH	DEFINED	01

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NEWELL RUBBERMAID	COM	651229106	1772	63294	SH	DEFINED	01	0
NEWFIELD EXPLORATION	COM	651290108	34998	932029	SH	DEFINED	01	
NEWFIELD EXPLORATION	COM	651290108	65292	1738854	SH	DEFINED	01	0
NEWFIELD EXPLORATION	COM	651290108	3585	95475	SH	DEFINED	01	0
NEWMONT MINING	COM	651639106	67036	2065173	SH	DEFINED	01	
NEWMONT MINING	COM	651639106	3025	93196	SH	DEFINED	01	0
NEWPARK RESOURCES	COM	651718504	738	134600	SH	DEFINED	01	
NEWPARK RESOURCES	COM	651718504	1	170	SH	DEFINED	01	0
NEWPORT CORP	COM	651824104	1606	108552	SH	DEFINED	01	
NEWPORT CORP	COM	651824104	51	3418	SH	DEFINED	01	0
NEWPORT CORP	COM	651824104	36	2399	SH	DEFINED	01	0
NEWS CORP LTD ADR JH	COM	652487703	315	10407	SH	DEFINED	01	
NEWS CORP ADR PFD	COM	652487802	2906	116000	SH	DEFINED	01	
NEWS CORP CVT PFD .75% 3/15/23	CONV PRF	65248V205	295	280	SH	DEFINED	01	
NEWTEK CAPITAL -RESTRICTED	COM	652526997	27	5000	SH	DEFINED	01	0
NEXTEL COMMUNICATION	COM	65332V103	23674	1309315	SH	DEFINED	01	
NEXTEL COMMUNICATION	COM	65332V103	4493	248497	SH	DEFINED	01	0
NEXTEL COMMUNICATION	COM	65332V103	859	47499	SH	DEFINED	01	1
NEXTEL PIK PFD 11.125 2/15/10	PRF	65332V707	6390	6000	SH	DEFINED	01	
NEXTEL COMMUNICATION CONVERTIB	CONV BND	65332VAY9	2820	3000000	PRN	DEFINED	01	0
NEXTEL PARTNERS INC	COM	65333F107	5495	752587	SH	DEFINED	01	
NEXTEL PARTNERS INC	COM	65333F107	1263	172976	SH	DEFINED	01	0
NEXTEL PARTNERS INC	COM	65333F107	52	7065	SH	DEFINED	01	0
NICOR	COM	654086107	571	15379	SH	DEFINED	01	
NICOR	COM	654086107	379	10214	SH	DEFINED	01	0
NIKE INC CL B	COM	654106103	5835	109071	SH	DEFINED	01	
NIKE INC CL B	COM	654106103	3259	60923	SH	DEFINED	01	0
99 CENTS ONLY STORE	COM	65440K106	44570	1298638	SH	DEFINED	01	
99 CENTS ONLY STORE	COM	65440K106	56953	1659484	SH	DEFINED	01	0
99 CENTS ONLY STORE	COM	65440K106	4795	139699	SH	DEFINED	01	0
NISOURCE INC	COM	65473P105	2988	157254	SH	DEFINED	01	
NISOURCE INC	COM	65473P105	1155	60823	SH	DEFINED	01	0
NOKIA ADR A	COM	654902204	93201	5672579	SH	DEFINED	01	
NOKIA ADR A	COM	654902204	2451	149188	SH	DEFINED	01	0
NOKIA ADR A	COM	654902204	1551	94400	SH	DEFINED	01	0
NOBLE ENERGY INC	COM	655044105	433	11453	SH	DEFINED	01	
NORDSON CORP	COM	655663102	34	1441	SH	DEFINED	01	
NORDSTROM INC	COM	655664100	156	7986	SH	DEFINED	01	
NORDSTROM INC	COM	655664100	612	31351	SH	DEFINED	01	0
NORFOLK SOUTHERN CO	COM	655844108	3378	175964	SH	DEFINED	01	
NORFOLK SOUTHERN CO	COM	655844108	1727	89966	SH	DEFINED	01	0
NORTEL NETWORKS CORP	COM	656568102	243	90038	SH	DEFINED	01	
NORTH FOLK BANCORP	COM	659424105	2262	66394	SH	DEFINED	01	
NORTH FOLK BANCORP	COM	659424105	1231	36155	SH	DEFINED	01	0
NORTHEAST UTILITIES	COM	664397106	2791	166689	SH	DEFINED	01	
NORTHERN TRUST CORP	COM	665859104	1043	24977	SH	DEFINED	01	
NORTHERN TRUST CORP	COM	665859104	2126	50863	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	COM	666807102	62698	726602	SH	DEFINED	01	
NORTHROP GRUMMAN COR.	COM	666807102	6155	71332	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	COM	666807102	3658	42398	SH	DEFINED	01	0
NORTHROP GRUMMAN CVT	CONV PRF	666807409	2817	27685	SH	DEFINED	01	0
NWA	COM	667280101	21210	1878743	SH	DEFINED	01	
NWA	COM	667280101	205	18200	SH	DEFINED	01	0
NWA	COM	667280101	734	65000	SH	DEFINED	01	0
NW NATURAL GAS CO	COM	667655104	2032	74574	SH	DEFINED	01	
NORTHWESTERN CORP	COM	668074107	219	109509	SH	DEFINED	01	
NOVARTIS AG-ADR	COM	66987V109	2138	53700	SH	DEFINED	01	
NOVARTIS AG-ADR	COM	66987V109	30	750	SH	DEFINED	01	0
NU HORIZONS ELEC COR	COM	669908105	3887	647800	SH	DEFINED	01	
NOVASTAR FINANCIAL INC.	COM	669947400	1966	32900	SH	DEFINED	01	
NOVASTAR FINANCIAL INC.	COM	669947400	2	40	SH	DEFINED	01	0
NOVAVAX INC..	COM	670002104	651	116900	SH	DEFINED	01	

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NOVELL INC	COM	670006105	1086	352486	SH	DEFINED	01
NOVELL INC	COM	670006105	262	85024	SH	DEFINED	01
NOVELLUS SYSTEMS INC	COM	670008101	52352	1429541	SH	DEFINED	01
NOVELLUS SYSTEMS INC	COM	670008101	47319	1292167	SH	DEFINED	01
NOVELLUS SYSTEMS INC	COM	670008101	5346	145983	SH	DEFINED	01
NOVEN PHARMACEUTICAL	COM	670009109	669	65366	SH	DEFINED	01
NU SKIN ENTERPRISES.	COM	67018T105	3578	342400	SH	DEFINED	01
NSTAR	COM	67019E107	2837	62267	SH	DEFINED	01
NUCOR CORP	COM	670346105	132671	2715895	SH	DEFINED	01
NUCOR CORP	COM	670346105	5305	108605	SH	DEFINED	01
NUCOR CORP	COM	670346105	2898	59338	SH	DEFINED	01
NUEVO ENERGY CO	COM	670509108	976	55938	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	227	9828	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	1528	66400	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	877	38100	SH	DEFINED	01
NYFIX INC	COM	670712108	575	90534	SH	DEFINED	01
O`CHARLEY`S	COM	670823103	1264	58725	SH	DEFINED	01
OGE ENERGY CORP	COM	670837103	72	3386	SH	DEFINED	01
OM GROUP INC	COM	670872100	2306	156510	SH	DEFINED	01
OM GROUP INC	COM	670872100	77	5246	SH	DEFINED	01
OM GROUP INC	COM	670872100	43	2906	SH	DEFINED	01
OSI PHARMACEUTICALS	COM	671040103	1031	32000	SH	DEFINED	01
OSI PHARMACEUTICALS	COM	671040103	2	60	SH	DEFINED	01
OSI PHARMACEUTICALS	COM	671040103	45	1383	SH	DEFINED	01
OAK HILL FINANCIAL INC	COM	671337103	516	20600	SH	DEFINED	01
OAK HILL FINANCIAL INC	COM	671337103	63	2519	SH	DEFINED	01
OAK HILL FINANCIAL INC	COM	671337103	45	1800	SH	DEFINED	01
OAK TECHNOLOGY	COM	671802106	660	106300	SH	DEFINED	01
OAK TECHNOLOGY	COM	671802106	3	520	SH	DEFINED	01
OAKLEY INC	COM	673662102	4248	360900	SH	DEFINED	01
OAKLEY INC	COM	673662102	3	250	SH	DEFINED	01
OCCIDENTAL PETROLEUM	COM	674599105	8409	250640	SH	DEFINED	01
OCCIDENTAL PETROLEUM	COM	674599105	2937	87535	SH	DEFINED	01
OCCIDENTAL PETROLEUM	COM	674599105	613	18284	SH	DEFINED	01
OCEANEERING INT`L	COM	675232102	1780	69684	SH	DEFINED	01
OCEANEERING INT`L	COM	675232102	109	4286	SH	DEFINED	01
OCEANEERING INT`L	COM	675232102	61	2403	SH	DEFINED	01
OCULAR SCIENCES	COM	675744106	3191	160800	SH	DEFINED	01
ODYSSEY HEALTHCARE	COM	67611V101	1678	45350	SH	DEFINED	01
ODYSSEY HEALTHCARE	COM	67611V101	166	4500	SH	DEFINED	01
ODYSSEY RE HOLDING.	COM	67612W108	3367	159505	SH	DEFINED	01
ODYSSEY RE HOLDING.	COM	67612W108	52	2440	SH	DEFINED	01
ODYSSEY RE HOLDING.	COM	67612W108	37	1770	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	6409	441721	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	1034	71260	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	448	30900	SH	DEFINED	01
OFFICE MAX	COM	67622M108	2071	316192	SH	DEFINED	01
OFFICE MAX	COM	67622M108	96	14580	SH	DEFINED	01
OFFICE MAX	COM	67622M108	71	10837	SH	DEFINED	01
OFFSHORE LOGISTICS	COM	676255102	2195	100929	SH	DEFINED	01
OFFSHORE LOGISTICS	COM	676255102	65	2974	SH	DEFINED	01
OFFSHORE LOGISTICS	COM	676255102	47	2178	SH	DEFINED	01
OHIO CASUALTY CORP	COM	677240103	2256	171200	SH	DEFINED	01
OHIO POWER CO PFD 5.90 1/1/09	PRF	677415796	3666	36000	SH	DEFINED	01
OHI PWR CO \$100 6.020 PFD 12/	PRF	677415812	1016	10000	SH	DEFINED	01
LUKOIL ADR	COM	677862104	5368	67853	SH	DEFINED	01
LUKOIL ADR	COM	677862104	792	10009	SH	DEFINED	01
LUKOIL ADR	COM	677862104	1168	14772	SH	DEFINED	01
OIL SERVICE HOLDRS TRUST	COM	678002106	2613	43447	SH	DEFINED	01
OIL STATES INTL INC	COM	678026105	3229	266900	SH	DEFINED	01
OIL STATES INTL INC	COM	678026105	98	8068	SH	DEFINED	01
OIL STATES INTL INC	COM	678026105	72	5916	SH	DEFINED	01



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OLD DOMINION FREIGHT LINE	COM	679580100	1054	48750	SH	DEFINED	01
OLD REPUBLIC INTER	COM	680223104	177	5157	SH	DEFINED	01
OLIN	COM	680665205	2534	148152	SH	DEFINED	01
ARCADIA FINANCIAL	COM	681593125	0	2500	SH	DEFINED	01
OMNICARE INC.	COM	681904108	187	5535	SH	DEFINED	01
OMNICARE INC.	COM	681904108	7	200	SH	DEFINED	01
OMNICOM GROUP	COM	681919106	51711	721190	SH	DEFINED	01
OMNICOM GROUP	COM	681919106	4878	68054	SH	DEFINED	01
OMNICOM GROUP	COM	681919106	3120	43511	SH	DEFINED	01
OMNICOM CVT.	CONV BND	681919AK2	468	470000	PRN	DEFINED	01
OMNIVISION TECHNOLOG.	COM	682128103	249	7986	SH	DEFINED	01
OMNIVISION TECHNOLOG.	COM	682128103	94	3000	SH	DEFINED	01
OMNOVA SOLUTIONS INC	COM	682129101	792	196054	SH	DEFINED	01
ON ASSIGNMENT INC	COM	682159108	2136	533926	SH	DEFINED	01
ON SEMICONDUCTOR CO	COM	682189105	79	29300	SH	DEFINED	01
ONEOK INC	COM	682680103	7152	364334	SH	DEFINED	01
ONEOK INC	COM	682680103	116	5948	SH	DEFINED	01
ONEOK INC	COM	682680103	87	4455	SH	DEFINED	01
VIMPELCOM-SP ADR	COM	68370R109	1255	27020	SH	DEFINED	01
OPNET TECHNOLOGIES	COM	683757108	1219	100000	SH	DEFINED	01
ORACLE CORP COM	COM	68389X105	153714	12788384	SH	DEFINED	01
ORACLE CORP COM	COM	68389X105	2845	236844	SH	DEFINED	01
ORACLE CORP COM	COM	68389X105	15094	1255732	SH	DEFINED	01
OPTION CARE INC	COM	683948103	3065	265900	SH	DEFINED	01
OPTION CARE INC	COM	683948103	2	202	SH	DEFINED	01
ORBITAL SCIENCES COR	COM	685564106	1668	228500	SH	DEFINED	01
ORBITAL SCIENCES COR	COM	685564106	2	310	SH	DEFINED	01
EXP 08/31/04	WT	685564130	18	5220	SH	DEFINED	01
OREGON STEEL MLS INC.	COM	686079104	479	165000	SH	DEFINED	01
O REILLY AUTOMOTIVE	COM	686091109	5204	155838	SH	DEFINED	01
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	69	2665	SH	DEFINED	01
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	51	2004	SH	DEFINED	01
ORTHODONTIC CENTER	COM	68750P103	1353	168998	SH	DEFINED	01
OSHKOSH B-GOSH CLA	COM	688222207	1650	61096	SH	DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	4010	67600	SH	DEFINED	01
OSTEOTECH INC	COM	688582105	673	49540	SH	DEFINED	01
OUTBACK STEAKHOUSE	COM	689899102	637	16329	SH	DEFINED	01
OVERLAND STORAGE INC.	COM	690310107	71	3464	SH	DEFINED	01
OVERLAND STORAGE INC.	COM	690310107	53	2612	SH	DEFINED	01
OVERSEAS SHIPHOLD GR	COM	690368105	32	1474	SH	DEFINED	01
OVERTURE SVCS INC	COM	69039R100	1046	57723	SH	DEFINED	01
OWENS & MINOR INC	COM	690732102	3865	172903	SH	DEFINED	01
OWENS & MINOR INC	COM	690732102	3	130	SH	DEFINED	01
OXFORD HEALTH	COM	691471106	10626	252812	SH	DEFINED	01
OXFORD HEALTH	COM	691471106	84	2009	SH	DEFINED	01
OXFORD HEALTH	COM	691471106	56	1325	SH	DEFINED	01
OXFORD INDUSTRIES	COM	691497309	954	22984	SH	DEFINED	01
P.A.M. TRANSPORT SVC	COM	693149106	922	38100	SH	DEFINED	01
P.A.M. TRANSPORT SVC	COM	693149106	2	100	SH	DEFINED	01
PC-TEL INC	COM	69325Q105	2029	171095	SH	DEFINED	01
PDI INC	COM	69329V100	469	46200	SH	DEFINED	01
P G & E CORP	COM	69331C108	10390	491231	SH	DEFINED	01
P G & E CORP	COM	69331C108	2007	94916	SH	DEFINED	01
P G & E CORP	COM	69331C108	1527	72222	SH	DEFINED	01
PFB TELECOM BV B SHS	COM	69331U9Z3	0	1164433	SH	DEFINED	01
PFB TELECOM BV B SHS	COM	69331U9Z3	0	14903	SH	DEFINED	01
P.F. CHANGS CHINA B	COM	69333Y108	4108	83480	SH	DEFINED	01
P.F. CHANGS CHINA B	COM	69333Y108	60906	1237690	SH	DEFINED	01
P.F. CHANGS CHINA B	COM	69333Y108	2013	40900	SH	DEFINED	01
PMA CAPITAL CORP A	COM	693419202	2064	164200	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	136	11597	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	6	500	SH	DEFINED	01

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PMC-SIERRA INC	COM	69344F106	457	39001	SH	DEFINED	01	0
PMI GROUP INC.	COM	69344M101	102	3801	SH	DEFINED	01	
PMI GROUP CVT	CONV BND	69344MAE1	286	280000	PRN	DEFINED	01	
PMI GROUP CVT	CONV BND	69344MAE1	1020	1000000	PRN	DEFINED	01	0
PNC FINCL SERV GROUP	COM	693475105	23698	485497	SH	DEFINED	01	
PNC FINCL SERV GROUP	COM	693475105	3186	65274	SH	DEFINED	01	0
POSCO.	COM	693483109	213	8145	SH	DEFINED	01	
PNM RESOURCES INC	COM	69349H107	12869	481072	SH	DEFINED	01	
PNM RESOURCES INC	COM	69349H107	123	4598	SH	DEFINED	01	0
PNM RESOURCES INC	COM	69349H107	92	3435	SH	DEFINED	01	0
PPG INDUSTRIES INC	COM	693506107	1915	37742	SH	DEFINED	01	
PPG INDUSTRIES INC	COM	693506107	18	355	SH	DEFINED	01	0
PPG INDUSTRIES INC	COM	693506107	1988	39179	SH	DEFINED	01	0
PPL CORPORATION	COM	69351T106	39971	929547	SH	DEFINED	01	
PPL CORPORATION	COM	69351T106	103	2400	SH	DEFINED	01	0
PPL CORPORATION	COM	69351T106	1682	39112	SH	DEFINED	01	0
PRG-SCHULTZ INTL INC	COM	69357C107	1062	179981	SH	DEFINED	01	
PSS WORLD MEDICAL	COM	69366A100	1259	218900	SH	DEFINED	01	
PTEK HOLDINGS INC.	COM	69366M104	574	118500	SH	DEFINED	01	
PACCAR INC	COM	693718108	8223	121973	SH	DEFINED	01	
PACCAR INC	COM	693718108	25	367	SH	DEFINED	01	0
PACCAR INC	COM	693718108	1920	28485	SH	DEFINED	01	0
PACER INTERNATIONAL INC.	COM	69373H106	2165	114845	SH	DEFINED	01	
PACER INTERNATIONAL INC.	COM	69373H106	73	3854	SH	DEFINED	01	0
PACER INTERNATIONAL INC.	COM	69373H106	52	2742	SH	DEFINED	01	0
PACIFIC CAP BANCORP	COM	69404P101	1584	45200	SH	DEFINED	01	
PACIFIC CAP BANCORP	COM	69404P101	4	100	SH	DEFINED	01	0
PACIFIC SUNWEAR	COM	694873100	5588	231971	SH	DEFINED	01	
PACIFIC SUNWEAR	COM	694873100	1711	71060	SH	DEFINED	01	0
PACIFICARE HLTH SYS	COM	695112102	102034	2068378	SH	DEFINED	01	
PACIFICARE HLTH SYS	COM	695112102	107	2174	SH	DEFINED	01	0
PACIFICARE HLTH SYS	COM	695112102	80	1614	SH	DEFINED	01	0
PACKAGING CP OF AMER	COM	695156109	967	52450	SH	DEFINED	01	
PACTIV CORPORATION	COM	695257105	3408	172928	SH	DEFINED	01	
PACTIV CORPORATION	COM	695257105	199	10088	SH	DEFINED	01	0
PACTIV CORPORATION	COM	695257105	737	37388	SH	DEFINED	01	0
PALL CORP	COM	696429307	188	8350	SH	DEFINED	01	
PALL CORP	COM	696429307	76	3390	SH	DEFINED	01	0
PALL CORP	COM	696429307	639	28399	SH	DEFINED	01	0
PANAMSAT CORP	COM	697933109	276	15000	SH	DEFINED	01	
PANAMSAT CORP	COM	697933109	30	1622	SH	DEFINED	01	0
PAN PACIFIC RETAIL	COM	69806L104	2017	51261	SH	DEFINED	01	
PANERA BREAD CO	COM	69840W108	5822	145528	SH	DEFINED	01	
PANERA BREAD CO	COM	69840W108	27584	689600	SH	DEFINED	01	0
PANERA BREAD CO	COM	69840W108	852	21300	SH	DEFINED	01	0
PAPA JOHN	COM	698813102	1459	52015	SH	DEFINED	01	
PARAMETRIC TECH CORP	COM	699173100	820	269259	SH	DEFINED	01	
PARAMETRIC TECH CORP	COM	699173100	186	61040	SH	DEFINED	01	0
PAREXEL	COM	699462107	3601	258132	SH	DEFINED	01	
PARK ELECTROCHEMICAL	COM	700416209	7561	379020	SH	DEFINED	01	
PARK-OHIO HOLDINGS CORP.	COM	700666100	84	17000	SH	DEFINED	01	
PARK PLACE ENT COR	COM	700690100	117	12873	SH	DEFINED	01	
PARKER DRILLING.	COM	701081101	630	216500	SH	DEFINED	01	
PARKER-HANNIFIN	COM	701094104	45306	1078974	SH	DEFINED	01	
PARKER-HANNIFIN	COM	701094104	449	10700	SH	DEFINED	01	0
PARKER-HANNIFIN	COM	701094104	2664	63454	SH	DEFINED	01	0
PARTHUSCEVA INC	COM	70212E106	958	117500	SH	DEFINED	01	
PATINA OIL AND GAS	COM	703224105	5944	184876	SH	DEFINED	01	
PATINA OIL AND GAS	COM	703224105	5	140	SH	DEFINED	01	0
PATRIOT BANK CORP	COM	70335P103	70	3913	SH	DEFINED	01	0
PATRIOT BANK CORP	COM	70335P103	52	2876	SH	DEFINED	01	0
PATTERSON DENTAL	COM	703412106	2406	53007	SH	DEFINED	01	

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PATTERSON DENTAL	COM	703412106	744	16400	SH	DEFINED	01	0
PATTERSON DENTAL	COM	703412106	24	523	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	2823	87124	SH	DEFINED	01	
PATTERSON-UTI ENERGY	COM	703481101	22	665	SH	DEFINED	01	0
PAXONET PFD 0% SERIES C	PRF	704200XX7	0	1889432	SH	DEFINED	01	
PAXAR CORPORATION	COM	704227107	1245	113207	SH	DEFINED	01	
PAXSON COMMUNICATION	COM	704231109	479	80000	SH	DEFINED	01	
PFD 13.25 11/15/06	PRF	704231505	1	0	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	132219	4511021	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	66580	2271486	SH	DEFINED	01	0
PAYCHEX INC	COM	704326107	8041	274371	SH	DEFINED	01	0
PAYLESS SHOESOURCE	COM	704379106	36	2905	SH	DEFINED	01	
PAYLESS SHOESOURCE	COM	704379106	36	2832	SH	DEFINED	01	0
PAYLESS SHOESOURCE	COM	704379106	25	2012	SH	DEFINED	01	0
PEABODY ENERGY CORP	COM	704549104	1332	39646	SH	DEFINED	01	
PEC SOLUTIONS INC..	COM	705107100	564	35000	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	4100	115011	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	47	1330	SH	DEFINED	01	0
PEDIATRIX MEDICAL GROUP INC	COM	705324101	28	793	SH	DEFINED	01	0
PEGASUS SATE PIK PFD 12.75% ST	PRF	70558A502	3	3	SH	DEFINED	01	
PEGASUS SOLUTIONS	COM	705906105	2278	140152	SH	DEFINED	01	
PENFORD CORP	COM	707051108	276	24743	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	1247	110800	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	65	5817	SH	DEFINED	01	0
PENN AMERICA GROUP INC	COM	707247102	48	4297	SH	DEFINED	01	0
PENN NATIONAL GAMING..	COM	707569109	1130	55000	SH	DEFINED	01	
PENN NATIONAL GAMING..	COM	707569109	3	130	SH	DEFINED	01	0
PENNEY J C	COM	708160106	2869	170228	SH	DEFINED	01	
PENNEY J C	COM	708160106	1060	62922	SH	DEFINED	01	0
PENTAIR INC	COM	709631105	13499	345610	SH	DEFINED	01	
PENTAIR INC	COM	709631105	76	1942	SH	DEFINED	01	0
PENTAIR INC	COM	709631105	24	610	SH	DEFINED	01	0
PEOPLES ENERGY CORP	COM	711030106	9156	213462	SH	DEFINED	01	
PEOPLES ENERGY CORP	COM	711030106	358	8346	SH	DEFINED	01	0
PEOPLE SOFT	COM	712713106	2928	166452	SH	DEFINED	01	
PEOPLE SOFT	COM	712713106	1348	76663	SH	DEFINED	01	0
PEP BOYS-MANNY MOE & JACK	COM	713278109	2114	156488	SH	DEFINED	01	
PEP BOYS-MANNY MOE & JACK	COM	713278109	122	8989	SH	DEFINED	01	0
PEP BOYS-MANNY MOE & JACK	COM	713278109	88	6485	SH	DEFINED	01	0
PEPCO HOLDINGS INC	COM	713291102	140	7286	SH	DEFINED	01	
PEPSI BOTTLING GROUP INC	COM	713409100	26994	1348388	SH	DEFINED	01	
PEPSI BOTTLING GROUP INC	COM	713409100	6601	329746	SH	DEFINED	01	0
PEPSI BOTTLING GROUP INC	COM	713409100	1267	63279	SH	DEFINED	01	0
PEPSIAMERICAS INC	COM	71343P200	2338	186153	SH	DEFINED	01	
PEPSIAMERICAS INC	COM	71343P200	78	6239	SH	DEFINED	01	0
PEPSICO	COM	713448108	390038	8764850	SH	DEFINED	01	
PEPSICO	COM	713448108	22768	511688	SH	DEFINED	01	0
PEPSICO	COM	713448108	18218	409385	SH	DEFINED	01	0
PEPSICO	COM	713448108	516	11600	SH	DEFINED	01	1
PERFORMANCE FOOD	COM	713755106	14123	381727	SH	DEFINED	01	
PERFORMANCE FOOD	COM	713755106	551	14838	SH	DEFINED	01	0
PERFORMANCE FOOD	COM	713755106	640	17300	SH	DEFINED	01	0
PERICOM SEMICOND	COM	713831105	694	74629	SH	DEFINED	01	
PERKINELMER INC	COM	714046109	116	8328	SH	DEFINED	01	
PERKINELMER INC	COM	714046109	402	29116	SH	DEFINED	01	0
PEROT SYSTEMS CP CLA	COM	714265105	5172	455200	SH	DEFINED	01	
PERRIGO COMPANY	COM	714290103	8084	516867	SH	DEFINED	01	
PERRIGO COMPANY	COM	714290103	98	6209	SH	DEFINED	01	0
PERRIGO COMPANY	COM	714290103	67	4292	SH	DEFINED	01	0
PERVASIVE SOFTWARE	COM	715710109	2134	398800	SH	DEFINED	01	
PETCO ANIMAL SUP INC.	COM	716016209	422	19400	SH	DEFINED	01	
PETROBRAS ADR	COM	71654V101	17187	967761	SH	DEFINED	01	

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PETROBRAS ADR	COM	71654V101	3492	196638	SH	DEFINED	01	1
PETROBRAS ADR	COM	71654V101	1174	66058	SH	DEFINED	01	1
PETROLEO BRASILEIRO	COM	71654V408	41485	2099442	SH	DEFINED	01	
PETROLEO BRASILEIRO	COM	71654V408	26	1300	SH	DEFINED	01	0
PETROLEO BRASILEIRO	COM	71654V408	1780	90100	SH	DEFINED	01	0
PETROLEO BRASILEIRO	COM	71654V408	416	21055	SH	DEFINED	01	1
PETROLEO BRASILEIRO	COM	71654V408	614	31065	SH	DEFINED	01	1
PETSMART	COM	716768106	100	6019	SH	DEFINED	01	
PETSMART	COM	716768106	19	1121	SH	DEFINED	01	0
PFIZER	COM	717081103	1083850	31737890	SH	DEFINED	01	
PFIZER	COM	717081103	68713	2012127	SH	DEFINED	01	0
PFIZER	COM	717081103	63599	1862343	SH	DEFINED	01	0
PFIZER	COM	717081103	2595	75982	SH	DEFINED	01	1
PHARMACEUTICAL PROD	COM	717124101	14044	488831	SH	DEFINED	01	
PHARMACEUTICAL RES.	COM	717125108	2842	58403	SH	DEFINED	01	
PHARMACEUTICAL RES.	COM	717125108	2	50	SH	DEFINED	01	0
PHARMACOPEIA.	COM	71713B104	633	76700	SH	DEFINED	01	
PHARMACOPEIA.	COM	71713B104	1	80	SH	DEFINED	01	0
PHELPS DODGE	COM	717265102	16401	427753	SH	DEFINED	01	
PHELPS DODGE	COM	717265102	445	11580	SH	DEFINED	01	0
PHELPS DODGE	COM	717265102	788	20547	SH	DEFINED	01	0
PHELPS DODGE	COM	717265102	814	21245	SH	DEFINED	01	1
PHILADELPHIA CONS HD	COM	717528103	2568	63558	SH	DEFINED	01	
PHILADELPHIA SUBN	COM	718009608	8133	333611	SH	DEFINED	01	
PHILLIPS-VAN HEUSEN	COM	718592108	2664	195537	SH	DEFINED	01	
PHILLIPS-VAN HEUSEN	COM	718592108	102	7556	SH	DEFINED	01	0
PHILLIPS-VAN HEUSEN	COM	718592108	77	5622	SH	DEFINED	01	0
PHOENIX COMPANIES	COM	71902E109	5265	582994	SH	DEFINED	01	
PHOENIX TECHNOLOGY	COM	719153108	398	70405	SH	DEFINED	01	
PHOTON DYNAMICS	COM	719364101	3151	114029	SH	DEFINED	01	
PHOTON DYNAMICS	COM	719364101	2	90	SH	DEFINED	01	0
PHOTRONICS CORP	COM	719405102	2506	143605	SH	DEFINED	01	
PIEDMONT NATURAL GAS	COM	720186105	3757	96799	SH	DEFINED	01	
PIER ONE IMPORTS INC	COM	720279108	4361	213807	SH	DEFINED	01	
PINNACLE ENTERTAIN	COM	723456109	513	75368	SH	DEFINED	01	
PINNACLE SYSTEMS INC	COM	723481107	3396	317490	SH	DEFINED	01	
PINNACLE SYSTEMS INC	COM	723481107	2	180	SH	DEFINED	01	0
PINNACLE WEST CAPITA	COM	723484101	208	5559	SH	DEFINED	01	
PINNACLE WEST CAPITA	COM	723484101	789	21071	SH	DEFINED	01	0
PIONEER NATURAL RES	COM	723787107	483	18529	SH	DEFINED	01	
PIONEER STANDARD ELE	COM	723877106	1903	224517	SH	DEFINED	01	
PIONEER STANDARD ELE	COM	723877106	36	4172	SH	DEFINED	01	0
PIONEER STANDARD ELE	COM	723877106	25	2992	SH	DEFINED	01	0
PITNEY BOWES	COM	724479100	19909	518317	SH	DEFINED	01	
PITNEY BOWES	COM	724479100	1265	32950	SH	DEFINED	01	0
PITNEY BOWES	COM	724479100	2076	54050	SH	DEFINED	01	0
PIXAR	COM	725811103	30	490	SH	DEFINED	01	
PIXAR	COM	725811103	26	432	SH	DEFINED	01	0
PIXELWORKS INC	COM	72581M107	2	340	SH	DEFINED	01	0
PLACER DOME INC	COM	725906101	5522	450000	SH	DEFINED	01	
PLAINS RESOURCES INC	COM	726540503	976	68970	SH	DEFINED	01	
PLANAR SYSTEMS INC	COM	726900103	1449	74115	SH	DEFINED	01	
PLANTRONICS	COM	727493108	923	42624	SH	DEFINED	01	
PLANTRONICS	COM	727493108	3	150	SH	DEFINED	01	0
PLATO LEARNING INC	COM	72764Y100	719	125000	SH	DEFINED	01	
PLEXUS CORP	COM	729132100	1266	109747	SH	DEFINED	01	
PLEXUS CORP	COM	729132100	2	150	SH	DEFINED	01	0
PLUM CREEK TIMBER CO	COM	729251108	279	10765	SH	DEFINED	01	
PLUM CREEK TIMBER CO	COM	729251108	1096	42220	SH	DEFINED	01	0
POGO PRODUCING CO	COM	730448107	43066	1007356	SH	DEFINED	01	
POGO PRODUCING CO	COM	730448107	67231	1572635	SH	DEFINED	01	0
POGO PRODUCING CO	COM	730448107	4918	115050	SH	DEFINED	01	0

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POLARIS INDS INC	COM	731068102	3888	63318	SH	DEFINED	01
POLO RALPH LAUREN	COM	731572103	30697	1190300	SH	DEFINED	01
POLO RALPH LAUREN	COM	731572103	1562	60580	SH	DEFINED	01
POLY COM	COM	73172K104	59	4224	SH	DEFINED	01
POLYMEDICA CORP	COM	731738100	1646	35946	SH	DEFINED	01
POLYONE CORP	COM	73179P106	2041	458622	SH	DEFINED	01
POLYONE CORP	COM	73179P106	56	12777	SH	DEFINED	01
POLYONE CORP	COM	73179P106	48	10700	SH	DEFINED	01
POPE & TALBOT	COM	732827100	851	77053	SH	DEFINED	01
PORTERA SER G PFD	CONV PRF	736400XX5	0	4253735	SH	DEFINED	01
PORTFOLIO RECOVERY ASSOCIATE	COM	73640Q105	381	12200	SH	DEFINED	01
POSSIS MEDICAL INC.	COM	737407106	699	50955	SH	DEFINED	01
POTASH CORP SASK INC..	COM	73755L107	1414	22100	SH	DEFINED	01
POTLATCH CORP	COM	737628107	2090	81124	SH	DEFINED	01
POTLATCH CORP	COM	737628107	118	4579	SH	DEFINED	01
POTLATCH CORP	COM	737628107	87	3379	SH	DEFINED	01
POTOMAC ELEC PWR PFD \$50 6.8 9	PRF	737679811	7942	154308	SH	DEFINED	01
POWER INTEGRATIONS	COM	739276103	3276	134753	SH	DEFINED	01
POWER INTEGRATIONS	COM	739276103	151	6230	SH	DEFINED	01
POWER-ONE INC	COM	739308104	35	4868	SH	DEFINED	01
POWER-ONE INC	COM	739308104	137	19109	SH	DEFINED	01
POWERWAVE	COM	739363109	18	2819	SH	DEFINED	01
PRAECIS PHARMACEUTIC.	COM	739421105	30	6075	SH	DEFINED	01
PRAECIS PHARMACEUTIC.	COM	739421105	22	4400	SH	DEFINED	01
PRAXAIR	COM	74005P104	47847	796102	SH	DEFINED	01
PRAXAIR	COM	74005P104	1498	24928	SH	DEFINED	01
PRAXAIR	COM	74005P104	2277	37877	SH	DEFINED	01
PRE PAID LEGAL SVCS	COM	740065107	1272	51850	SH	DEFINED	01
PRECISION CASTPARTS	COM	740189105	6058	194805	SH	DEFINED	01
PRECISION CASTPARTS	COM	740189105	30	950	SH	DEFINED	01
PRECISION DRILLING	COM	74022D100	7531	199440	SH	DEFINED	01
PREMCO INC	COM	74045Q104	256	11845	SH	DEFINED	01
PRESIDENTIAL LIFE CO	COM	740884101	1203	85257	SH	DEFINED	01
PRICE COMMUNICATIONS	COM	741437305	30	2326	SH	DEFINED	01
T ROWE PRICE GROUP	COM	74144T108	1706	45188	SH	DEFINED	01
T ROWE PRICE GROUP	COM	74144T108	25	665	SH	DEFINED	01
T ROWE PRICE GROUP	COM	74144T108	1063	28172	SH	DEFINED	01
PRICELINE.COM.	COM	741503403	15	676	SH	DEFINED	01
PRICESMART INC	COM	741511109	150	11300	SH	DEFINED	01
PRIDE INTERNATIONAL	COM	74153Q102	5305	281855	SH	DEFINED	01
PRIDE INTERNATIONAL	COM	74153Q102	971	51662	SH	DEFINED	01
PRIMEDIA INC	COM	74157K101	607	199000	SH	DEFINED	01
PRIMA ENERGY	COM	741901201	773	37032	SH	DEFINED	01
PRIME HOSPITALITY CO	COM	741917108	872	129992	SH	DEFINED	01
PRIMUS TELE GROUP	COM	741929103	6	1130	SH	DEFINED	01
PRINCIPAL FINANCIAL	COM	74251V102	6619	205277	SH	DEFINED	01
PRINCIPAL FINANCIAL	COM	74251V102	1729	53600	SH	DEFINED	01
PRINCIPAL FINANCIAL	COM	74251V102	2447	75905	SH	DEFINED	01
PRIORITY HEALTHCARE	COM	74264T102	2349	126631	SH	DEFINED	01
PRIORITY HEALTHCARE	COM	74264T102	2487	134100	SH	DEFINED	01
PROASSURANCE CORP.	COM	74267C106	7417	274800	SH	DEFINED	01
PROASSURANCE CORP.	COM	74267C106	194	7200	SH	DEFINED	01
PROCTER & GAMBLE	COM	742718109	599096	6717860	SH	DEFINED	01
PROCTER & GAMBLE	COM	742718109	34703	389149	SH	DEFINED	01
PROCTER & GAMBLE	COM	742718109	27573	309191	SH	DEFINED	01
PROCTER & GAMBLE	COM	742718109	1504	16870	SH	DEFINED	01
PRIVATEBANCORP INC	COM	742962103	1293	47400	SH	DEFINED	01
PRIVATEBANCORP INC	COM	742962103	2	65	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	39053	889587	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	86	1950	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	2451	55835	SH	DEFINED	01
PROGRESS SOFTWARE CO	COM	743312100	2027	97770	SH	DEFINED	01

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PROGRESSIVE CORP OH	COM	743315103	18289	250181	SH	DEFINED	01
PROGRESSIVE CORP OH	COM	743315103	76	1040	SH	DEFINED	01 0
PROGRESSIVE CORP OH	COM	743315103	3672	50234	SH	DEFINED	01 0
PROSPERITY BANCSHARE.	COM	743606105	1950	101300	SH	DEFINED	01
PROSPERITY BANCSHARE.	COM	743606105	72	3743	SH	DEFINED	01 0
PROSPERITY BANCSHARE.	COM	743606105	49	2567	SH	DEFINED	01 0
PROTECTIVE LIFE CORP	COM	743674103	2021	75545	SH	DEFINED	01
PROTECTIVE LIFE CORP	COM	743674103	70	2635	SH	DEFINED	01 0
PREV PROTEIN DELIVER	PRF	743690XX2	4200	6000000	SH	DEFINED	01
PROTEIN DESIGN	COM	74369L103	1564	111890	SH	DEFINED	01
PROTEIN DESIGN	COM	74369L103	2036	145471	SH	DEFINED	01 0
PROTEIN DESIGN	COM	74369L103	64	4607	SH	DEFINED	01 0
PROVIDENT BANK	COM	743859100	1808	71142	SH	DEFINED	01
PROVIDENT FINL	COM	743866105	674	26322	SH	DEFINED	01
PROVIDENT FINANCIAL SVCS	COM	74386T105	3148	165200	SH	DEFINED	01
PROVIDENT FINANCIAL SVCS	COM	74386T105	68	3518	SH	DEFINED	01 0
PROVIDENT FINANCIAL SVCS	COM	74386T105	50	2637	SH	DEFINED	01 0
PROVINCE HEALTHCARE	COM	743977100	1900	171526	SH	DEFINED	01
PROVIDIAN FIN	COM	74406A102	4447	480161	SH	DEFINED	01
PROVIDIAN FIN	COM	74406A102	27	2968	SH	DEFINED	01 0
PROVIDIAN FIN	COM	74406A102	620	66901	SH	DEFINED	01 0
PRUDENTIAL FINANCIAL	COM	744320102	26477	786842	SH	DEFINED	01
PRUDENTIAL FINANCIAL	COM	744320102	72	2140	SH	DEFINED	01 0
PRUDENTIAL FINANCIAL	COM	744320102	4299	127765	SH	DEFINED	01 0
PSI TECHNOLOGIES HLDGS	COM	74438Q109	576	276600	SH	DEFINED	01 0
PUB SERV ENTERPRISE	COM	744573106	78556	1859332	SH	DEFINED	01
PUB SERV ENTERPRISE	COM	744573106	1315	31150	SH	DEFINED	01 0
PUB SERV ENTERPRISE	COM	744573106	2214	52388	SH	DEFINED	01 0
PUB SERV ENER CVT PFD 10.25 11	CONV PRF	744573304	34183	565000	SH	DEFINED	01
PUGET ENERGY INC	COM	745310102	1069	44796	SH	DEFINED	01
PUGET SOUND P&L \$100 7.75 PFD	PRF	745332817	2582	25069	SH	DEFINED	01
PULITZER INC	COM	745769109	2916	59000	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	4516	73247	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	869	14097	SH	DEFINED	01 0
QLT INC	COM	746927102	44	3437	SH	DEFINED	01
QRS CORP	COM	74726X105	244	46045	SH	DEFINED	01
QLOGIC CORP	COM	747277101	2575	53267	SH	DEFINED	01
QLOGIC CORP	COM	747277101	893	18510	SH	DEFINED	01 0
QLOGIC CORP	COM	747277101	1091	22591	SH	DEFINED	01 0
QUAKER CHEMICAL CORP	COM	747316107	681	27193	SH	DEFINED	01
QUAKER CITY BANCORP	COM	74731K106	1809	44075	SH	DEFINED	01
QUAKER CITY BANCORP	COM	74731K106	45	1069	SH	DEFINED	01 0
QUAKER CITY BANCORP	COM	74731K106	34	818	SH	DEFINED	01 0
QUALCOMM	COM	747525103	17801	497935	SH	DEFINED	01
QUALCOMM	COM	747525103	6786	189831	SH	DEFINED	01 0
QUALCOMM	COM	747525103	2491	69683	SH	DEFINED	01 1
QUALSTAR CORP	COM	74758R109	406	73900	SH	DEFINED	01
QUANEX CORP	COM	747620102	2127	71584	SH	DEFINED	01
QUANTA SERVICES INC	COM	74762E102	3945	555566	SH	DEFINED	01
QUANTUM CORP	COM	747906204	1070	264182	SH	DEFINED	01
QUANTUM CORP	COM	747906204	77	19014	SH	DEFINED	01 0
QUANTUM CORP	COM	747906204	57	14089	SH	DEFINED	01 0
QUEST DIAGNOSTICS	COM	74834L100	10157	159200	SH	DEFINED	01
QUEST DIAGNOSTICS	COM	74834L100	1712	26833	SH	DEFINED	01 0
QUEST DIAGNOSTICS	COM	74834L100	1552	24320	SH	DEFINED	01 0
QUEST SOFTWARE INC	COM	74834T103	4171	350500	SH	DEFINED	01
QUEST SOFTWARE INC	COM	74834T103	73	6150	SH	DEFINED	01 0
QUESTAR	COM	748356102	32651	975533	SH	DEFINED	01
QUIKSILVER INC	COM	74838C106	4904	297384	SH	DEFINED	01
QUIKSILVER INC	COM	74838C106	4	260	SH	DEFINED	01 0
QUINTILES TRANSNATIO	COM	748767100	99	6959	SH	DEFINED	01
QUINTILES TRANSNATIO	COM	748767100	387	27307	SH	DEFINED	01 0

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QWEST COMM INTL INC	COM	749121109	7526	1574382	SH	DEFINED	01
QWEST COMM INTL INC	COM	749121109	1878	392883	SH	DEFINED	01
R & G FINANCIAL CORP	COM	749136107	1875	63150	SH	DEFINED	01
R & G FINANCIAL CORP	COM	749136107	80	2707	SH	DEFINED	01
R & G FINANCIAL CORP	COM	749136107	53	1796	SH	DEFINED	01
RC2 CORP	COM	749388104	4242	249400	SH	DEFINED	01
RH DONNELLEY CORP	COM	74955W307	2746	75300	SH	DEFINED	01
RH DONNELLEY CORP	COM	74955W307	5	130	SH	DEFINED	01
RLI CORP	COM	749607107	6090	185097	SH	DEFINED	01
RLI CORP	COM	749607107	131	3974	SH	DEFINED	01
RLI CORP	COM	749607107	89	2717	SH	DEFINED	01
RPC INC	COM	749660106	869	79000	SH	DEFINED	01
RPM INC OHIO	COM	749685103	7382	536881	SH	DEFINED	01
RPM INC OHIO	COM	749685103	1582	115018	SH	DEFINED	01
RSA SECURITY INC	COM	749719100	664	61681	SH	DEFINED	01
RSA SECURITY INC	COM	749719100	45	4155	SH	DEFINED	01
RSA SECURITY INC	COM	749719100	30	2824	SH	DEFINED	01
RTI INTL METALS	COM	74973W107	3909	360853	SH	DEFINED	01
RTI INTL METALS	COM	74973W107	82	7503	SH	DEFINED	01
RTI INTL METALS	COM	74973W107	59	5405	SH	DEFINED	01
RMH TELESERVICES	COM	749938106	733	169200	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	62	10274	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	1224	203300	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	10	1670	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	5010	136690	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	238	6504	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	26	720	SH	DEFINED	01
RADIANT SYSTEMS	COM	75025N102	541	80195	SH	DEFINED	01
RADIO ONE INC	COM	75040P108	670	37500	SH	DEFINED	01
RADIO ONE INC -CL D	COM	75040P405	2182	122790	SH	DEFINED	01
RADIO ONE INC -CL D	COM	75040P405	1391	78300	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	3845	146108	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	76	2907	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	1023	38877	SH	DEFINED	01
RADISYS	COM	750459109	1997	151341	SH	DEFINED	01
RADISYS	COM	750459109	3	230	SH	DEFINED	01
RAINBOW TECHNOLOGIES	COM	750862104	1465	174222	SH	DEFINED	01
RAINBOW TECHNOLOGIES	COM	750862104	55	6331	SH	DEFINED	01
RAINBOW TECHNOLOGIES	COM	750862104	39	4621	SH	DEFINED	01
RAINDANCE COMMUN INC	COM	75086X106	954	383300	SH	DEFINED	01
RAMBUS INC	COM	750917106	1175	70900	SH	DEFINED	01
RAMBUS INC	COM	750917106	2	140	SH	DEFINED	01
RALCORP HOLDINGS INC	COM	751028101	4363	174766	SH	DEFINED	01
RALCORP HOLDINGS INC	COM	751028101	83	3342	SH	DEFINED	01
RALCORP HOLDINGS INC	COM	751028101	60	2390	SH	DEFINED	01
RAMCO-GERSHENSON PROPERTIES	COM	751452202	605	25975	SH	DEFINED	01
RANGE RESOURCES	COM	75281A109	1105	176200	SH	DEFINED	01
RANGE RESOURCES	COM	75281A109	60	9586	SH	DEFINED	01
RANGE RESOURCES	COM	75281A109	44	7016	SH	DEFINED	01
RANDGOLD & EXPLORATION-ADR	COM	753009307	2950	240000	SH	DEFINED	01
RARE HOSPITALITY INT	COM	753820109	5819	178030	SH	DEFINED	01
RARE HOSPITALITY INT	COM	753820109	4	135	SH	DEFINED	01
RAYMOND JAMES FIN	COM	754730109	6869	207845	SH	DEFINED	01
RAYONIER	COM	754907103	2630	79674	SH	DEFINED	01
RAYONIER	COM	754907103	38	1148	SH	DEFINED	01
RAYONIER	COM	754907103	9	262	SH	DEFINED	01
RAYOVAC CORP	COM	755081106	194	15000	SH	DEFINED	01
RAYTECH CORP-DEL.	COM	755103108	13	3100	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	27577	839779	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	3112	94761	SH	DEFINED	01
READERS DIGEST ASSN	COM	755267101	1814	134489	SH	DEFINED	01
READERS DIGEST ASSN	COM	755267101	62	4596	SH	DEFINED	01

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REALNETWORKS INC	COM	75605L104	475	70000	SH	DEFINED	01
RED HAT	COM	756577102	1928	254700	SH	DEFINED	01
RED HAT	COM	756577102	2	250	SH	DEFINED	01 0
REDWOOD TRUST INC.	COM	758075402	1987	49800	SH	DEFINED	01
REDWOOD TRUST INC.	COM	758075402	98	2439	SH	DEFINED	01 0
REDWOOD TRUST INC.	COM	758075402	72	1816	SH	DEFINED	01 0
REEBOK INTERNATIONAL	COM	758110100	11186	332652	SH	DEFINED	01
REEBOK INTERNATIONAL	COM	758110100	460	13672	SH	DEFINED	01 0
REGAL BELOIT	COM	758750103	3074	160936	SH	DEFINED	01
REGAL BELOIT	COM	758750103	71	3674	SH	DEFINED	01 0
REGAL BELOIT	COM	758750103	53	2798	SH	DEFINED	01 0
REGAL ENTERTAINMENT.	COM	758766109	665	28200	SH	DEFINED	01
REGENT COMMUNICATION.	COM	758865109	1280	216950	SH	DEFINED	01
REGENERON PHARMACEUT	COM	75886F107	2147	136304	SH	DEFINED	01
REGENERON PHARMACEUT	COM	75886F107	3	200	SH	DEFINED	01 0
REGENERATION TECH	COM	75886N100	2165	162900	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	4665	160578	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	2	80	SH	DEFINED	01 0
REGIONS FINL CORP	COM	758940100	5982	177083	SH	DEFINED	01
REGIONS FINL CORP	COM	758940100	71	2116	SH	DEFINED	01 0
REGIONS FINL CORP	COM	758940100	1751	51818	SH	DEFINED	01 0
REHABCARE GROUP INC	COM	759148109	2381	162511	SH	DEFINED	01
REINSURANCE GP OF AM	COM	759351109	4784	149035	SH	DEFINED	01
RELIANCE STEEL & ALU	COM	759509102	2313	111711	SH	DEFINED	01
RELIANCE STEEL & ALU	COM	759509102	19	940	SH	DEFINED	01 0
RELIANT RESOURCES.	COM	75952B105	14	2210	SH	DEFINED	01
REMEC INC	COM	759543101	3166	454950	SH	DEFINED	01
REMEC INC	COM	759543101	1	200	SH	DEFINED	01 0
REMINGTON OIL & GAS	COM	759594302	2845	154798	SH	DEFINED	01
RENAL CARE GROUP.	COM	759930100	5211	147990	SH	DEFINED	01
RENT-A-CENTER INC	COM	76009N100	76	1009	SH	DEFINED	01 0
REPSOL YPF SA	COM	76026T205	141	8700	SH	DEFINED	01
REPUBLIC BANCORP.	COM	760282103	2243	167175	SH	DEFINED	01
REPUBLIC SRVS CL-A	COM	760759100	2309	101853	SH	DEFINED	01
REPUBLIC SRVS CL-A	COM	760759100	77	3379	SH	DEFINED	01 0
RESEARC IN MOTION	COM	760975102	724	33532	SH	DEFINED	01
RANBAXX LABS	COM	760990986	93	4774	SH	DEFINED	01 1
RESMED INC	COM	761152107	4181	106667	SH	DEFINED	01
RESOURCES CONNECTION.	COM	76122Q105	1253	52500	SH	DEFINED	01
RESOURCES CONNECTION.	COM	76122Q105	126	5300	SH	DEFINED	01 0
RESPIRONICS INC	COM	761230101	5369	143106	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	3	70	SH	DEFINED	01 0
RETEK INC	COM	76128Q109	356	55562	SH	DEFINED	01
REYNOLDS & REYNOLDS	COM	761695105	3169	110959	SH	DEFINED	01
REYNOLDS & REYNOLDS	COM	761695105	200	7046	SH	DEFINED	01 0
REYNOLDS & REYNOLDS	COM	761695105	223	7800	SH	DEFINED	01 0
RJ REYNOLDS TOBACCO	COM	76182K105	2857	76743	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	724	19470	SH	DEFINED	01 0
RIGGS NATL CORP WASH	COM	766570105	1262	82930	SH	DEFINED	01
RIGHT MANAGEMENT CON.	COM	766573109	710	56150	SH	DEFINED	01
RIGHT MANAGEMENT CON.	COM	766573109	1	65	SH	DEFINED	01 0
RITE AID	COM	767754104	16	3550	SH	DEFINED	01
ROADWAY CORP	COM	769742107	1645	57669	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	772	41734	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	20662	1090886	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	1451	76520	SH	DEFINED	01 0
ROBERT HALF INTL INC	COM	770323103	2257	119160	SH	DEFINED	01 0
ROCHE HOLDINGS ADR	COM	771195104	36	460	SH	DEFINED	01 0
ROCHESTER G&E 6.60 PFD 3/1/09	PRF	771367828	10303	100000	SH	DEFINED	01
ROCK TENN CO	COM	772739207	1700	100290	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	60344	2531215	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	11058	463818	SH	DEFINED	01 0



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ROCKWELL AUTOMATION INC	COM	773903109	1020	42766	SH	DEFINED	01	0
ROCKWELL COLLINS	COM	774341101	8151	330947	SH	DEFINED	01	
ROCKWELL COLLINS	COM	774341101	1050	42612	SH	DEFINED	01	0
ROFIN SINAR TECH INC.	COM	775043102	831	59100	SH	DEFINED	01	
ROFIN SINAR TECH INC.	COM	775043102	49	3475	SH	DEFINED	01	0
ROFIN SINAR TECH INC.	COM	775043102	37	2600	SH	DEFINED	01	0
ROGERS COMM INC CLB	COM	775109200	482	30000	SH	DEFINED	01	
ROGERS CORP	COM	775133101	1543	46342	SH	DEFINED	01	
ROHM & HAAS CO	COM	775371107	20612	664277	SH	DEFINED	01	
ROHM & HAAS CO	COM	775371107	1590	51250	SH	DEFINED	01	0
ROLLINS	COM	775711104	867	45977	SH	DEFINED	01	
ROPER INC NEW	COM	776696106	3529	94879	SH	DEFINED	01	
ROSLYN BANCORP INC	COM	778162107	71	3295	SH	DEFINED	01	
ROSS STORES	COM	778296103	568	13296	SH	DEFINED	01	
ROSS STORES	COM	778296103	26	609	SH	DEFINED	01	0
ROTO - ROOTER INC	COM	778787101	2809	73545	SH	DEFINED	01	
ROWAN COMPANIES INC.	COM	779382100	5811	259409	SH	DEFINED	01	
ROWAN COMPANIES INC.	COM	779382100	1992	88920	SH	DEFINED	01	0
ROWAN COMPANIES INC.	COM	779382100	484	21614	SH	DEFINED	01	0
ROXIO INC	COM	780008108	1371	204928	SH	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	2098	45000	SH	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	37	800	SH	DEFINED	01	0
RUBY TUESDAY INC COM	COM	781182100	704	28466	SH	DEFINED	01	
RUBY TUESDAY INC COM	COM	781182100	259	10475	SH	DEFINED	01	0
RUDDICK CORP	COM	781258108	31	1981	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	1562	97878	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	1	80	SH	DEFINED	01	0
RUSS BERRIE & CO	COM	782233100	2181	59726	SH	DEFINED	01	
RUSSELL CORP	COM	782352108	1785	93949	SH	DEFINED	01	
RYANAIR HOLDINGS ADR.	COM	783513104	15098	336245	SH	DEFINED	01	
RYANAIR HOLDINGS ADR.	COM	783513104	22	487	SH	DEFINED	01	0
RYANS FAMILY STEAK	COM	783519101	8206	586082	SH	DEFINED	01	
RYANS FAMILY STEAK	COM	783519101	3	180	SH	DEFINED	01	0
RYDER SYSTEM	COM	783549108	684	26690	SH	DEFINED	01	
RYDER SYSTEM	COM	783549108	37	1434	SH	DEFINED	01	0
RYDER SYSTEM	COM	783549108	371	14485	SH	DEFINED	01	0
RYERSON TULL INC	COM	78375P107	633	72123	SH	DEFINED	01	
RYLAND GROUP INC	COM	783764103	5229	75350	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	130340	5101375	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	387	15150	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	20564	804849	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	1060	41502	SH	DEFINED	01	1
SBS TECH INC	COM	78387P103	417	42443	SH	DEFINED	01	
SCM MICROSYSTEMS INC	COM	784018103	246	45035	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	4282	124479	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	3	90	SH	DEFINED	01	0
SCPIE HOLDINGS INC	COM	78402P104	219	28580	SH	DEFINED	01	
SEI INVESTMENTS CO	COM	784117103	16623	519459	SH	DEFINED	01	
SEI INVESTMENTS CO	COM	784117103	1513	47289	SH	DEFINED	01	0
EXP 2/1/07	WT	78422P118	0	3000	SH	DEFINED	01	
SAGA GAME WORKS PFD 12.5% 8-1-	PRF	78422P209	0	247952	SH	DEFINED	01	
SAGA GAME WORKS INC	CONV PRF	78422P993	0	96768	SH	DEFINED	01	
SJW CORP.	COM	784305104	682	8000	SH	DEFINED	01	
SK TELECOM LTD -ADR	COM	78440P108	424	22509	SH	DEFINED	01	
SL GREEN REALTY	COM	78440X101	2048	58700	SH	DEFINED	01	
SL INDS INC.	COM	784413106	53	8000	SH	DEFINED	01	
SLM CORP	COM	78442P106	424930	10848369	SH	DEFINED	01	
SLM CORP	COM	78442P106	9416	240375	SH	DEFINED	01	0
SLM CORP	COM	78442P106	5099	130170	SH	DEFINED	01	0
SLM CORP	COM	78442P106	59	1509	SH	DEFINED	01	1
SPS TECHNOLOGIES	COM	784626103	2920	108018	SH	DEFINED	01	
S&P 500 DEP RECPT	COM	78462F103	439	4500	SH	DEFINED	01	

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S&P 500 DEP RECPT	COM	78462F103	2131	21852	SH	DEFINED	01	0
S&P 500 DEP RECPT	COM	78462F103	1488	15250	SH	DEFINED	01	1
SPSS INC	COM	78462K102	2487	148588	SH	DEFINED	01	
SPX CORP	COM	784635104	171	3886	SH	DEFINED	01	
SPX CORP	COM	784635104	135	3058	SH	DEFINED	01	0
SPX CORP CVT	CONV BND	784635AD6	354	560000	PRN	DEFINED	01	0
S1 CORPORATION	COM	78463B101	759	187800	SH	DEFINED	01	
S1 CORPORATION	COM	78463B101	1	280	SH	DEFINED	01	0
SRA INTERNATIONAL INC..	COM	78464R105	9341	291920	SH	DEFINED	01	
SRA INTERNATIONAL INC..	COM	78464R105	3	80	SH	DEFINED	01	0
SWS GROUP INC	COM	78503N107	5549	275376	SH	DEFINED	01	
SABRE HOLDINGS CORP	COM	785905100	253	10259	SH	DEFINED	01	
SABRE HOLDINGS CORP	COM	785905100	815	33073	SH	DEFINED	01	0
SAFECO CORP	COM	786429100	63984	1813624	SH	DEFINED	01	
SAFECO CORP	COM	786429100	1127	31940	SH	DEFINED	01	0
SAFENET INC	COM	78645R107	1967	70300	SH	DEFINED	01	
SAFENET INC	COM	78645R107	61	2159	SH	DEFINED	01	0
SAFENET INC	COM	78645R107	43	1530	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	40041	1956968	SH	DEFINED	01	
SAFEWAY INC.	COM	786514208	409	20035	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	3139	153383	SH	DEFINED	01	0
ST JOE PAPER CORP	COM	790148100	3860	123700	SH	DEFINED	01	
ST JUDE MEDICAL	COM	790849103	71907	1250563	SH	DEFINED	01	
ST JUDE MEDICAL	COM	790849103	3289	57160	SH	DEFINED	01	0
ST JUDE MEDICAL	COM	790849103	4043	70308	SH	DEFINED	01	0
ST MARY LD & EXPL	COM	792228108	7856	287735	SH	DEFINED	01	
ST MARY LD & EXPL	COM	792228108	236	8665	SH	DEFINED	01	0
ST MARY LD & EXPL	COM	792228108	77	2836	SH	DEFINED	01	0
ST PAUL COMPANIES	COM	792860108	44470	1218032	SH	DEFINED	01	
ST PAUL COMPANIES	COM	792860108	1081	29600	SH	DEFINED	01	0
ST PAUL COMPANIES	COM	792860108	1918	52528	SH	DEFINED	01	0
ST PAUL COMPANIES PFD CVT	CONV PRF	792860306	34433	491200	SH	DEFINED	01	
SAKS INC	COM	79377W108	59	6105	SH	DEFINED	01	
SALEM COMM..	COM	794093104	300	15000	SH	DEFINED	01	
SALTON INC	COM	795757103	293	32512	SH	DEFINED	01	
SAMSUNG ELECTR GDR	COM	796050888	592	3977	SH	DEFINED	01	
SAMSUNG ELECTR GDR	COM	796050888	1339	9000	SH	DEFINED	01	1
SAN DIEGO G&E \$25 1.7625 PFD 0	PRF	797440831	1544	56525	SH	DEFINED	01	
SAN JUAN BASIN RTY.	COM	798241105	16	900	SH	DEFINED	01	
SANCHEZ COMP ASS INC	COM	799702105	864	166200	SH	DEFINED	01	
SANDERSON FARMS INC	COM	800013104	86	3080	SH	DEFINED	01	0
SANDERSON FARMS INC	COM	800013104	62	2195	SH	DEFINED	01	0
SAN-DISK	COM	80004C101	2576	63818	SH	DEFINED	01	
SAN-DISK	COM	80004C101	12960	321172	SH	DEFINED	01	0
SAN-DISK	COM	80004C101	416	10300	SH	DEFINED	01	0
SANMINA-SCI CORP.	COM	800907107	218	34556	SH	DEFINED	01	
SANMINA-SCI CORP.	COM	800907107	65	10296	SH	DEFINED	01	0
SANMINA-SCI CORP.	COM	800907107	771	122092	SH	DEFINED	01	0
SANGSTAT MEDICAL CP	COM	801003104	1182	90300	SH	DEFINED	01	
SANGSTAT MEDICAL CP	COM	801003104	2	170	SH	DEFINED	01	0
SARA LEE CORP	COM	803111103	23479	1248226	SH	DEFINED	01	
SARA LEE CORP	COM	803111103	197	10477	SH	DEFINED	01	0
SARA LEE CORP	COM	803111103	3881	206313	SH	DEFINED	01	0
SATYAM COMPUTER SVCS ADR	COM	804098101	92	9280	SH	DEFINED	01	
SAUCONY INC - CL B	COM	804120202	720	59579	SH	DEFINED	01	0
SAUER-DANFOSS INC.	COM	804137107	59	5504	SH	DEFINED	01	0
SAUER-DANFOSS INC.	COM	804137107	50	4646	SH	DEFINED	01	0
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	797	171777	SH	DEFINED	01	
SAXON CAPITAL INC	COM	80556P302	1930	111100	SH	DEFINED	01	
SAXON CAPITAL INC	COM	80556P302	92	5281	SH	DEFINED	01	0
SAXON CAPITAL INC	COM	80556P302	61	3487	SH	DEFINED	01	0
SBERBANK RF-\$ US	COM	805650991	113	404	SH	DEFINED	01	

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SCANA CORP	COM	80589M102	25872	754738	SH	DEFINED	01
SCANSOURCE INC	COM	806037107	872	32600	SH	DEFINED	01
SCANSOURCE INC	COM	806037107	2	60	SH	DEFINED	01 0
SCANSOFT INC.	COM	80603P107	1720	316600	SH	DEFINED	01
HENRY SCHEIN INC	COM	806407102	2737	52279	SH	DEFINED	01
HENRY SCHEIN INC	COM	806407102	17	329	SH	DEFINED	01 0
SCHERING PLOUGH	COM	806605101	111527	5996062	SH	DEFINED	01
SCHERING PLOUGH	COM	806605101	2081	111933	SH	DEFINED	01 0
SCHERING PLOUGH	COM	806605101	7087	381027	SH	DEFINED	01 0
SCHLUMBERGER LTD	COM	806857108	387742	8150959	SH	DEFINED	01
SCHLUMBERGER LTD	COM	806857108	18128	381203	SH	DEFINED	01 0
SCHLUMBERGER LTD	COM	806857108	7932	166743	SH	DEFINED	01 0
SCHOLASTIC CORP	COM	807066105	1794	60236	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	1524	53554	SH	DEFINED	01
SCHULMAN (A.) INC	COM	808194104	1376	85655	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	985	97578	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	266	26380	SH	DEFINED	01 0
SCHWAB CHARLES CORP	COM	808513105	3145	311675	SH	DEFINED	01 0
SCHWEITZER MAUDUIT	COM	808541106	1038	42986	SH	DEFINED	01
SCICLONE PHARMA.	COM	80862K104	607	70900	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	6348	266253	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	44	1836	SH	DEFINED	01 0
SCIENTIFIC ATLANTA	COM	808655104	820	34378	SH	DEFINED	01 0
SCIENTIFIC GAMES..	COM	80874P109	1175	125000	SH	DEFINED	01
SCIENTIFIC GAMES..	COM	80874P109	4	430	SH	DEFINED	01 0
SCOTTS CO CLA	COM	810186106	4523	91378	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	33568	378350	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	1929	21750	SH	DEFINED	01 0
SCS TRANSPORTATION.	COM	81111T102	1626	128800	SH	DEFINED	01
SCS TRANSPORTATION.	COM	81111T102	89	7025	SH	DEFINED	01 0
SCS TRANSPORTATION.	COM	81111T102	65	5153	SH	DEFINED	01 0
SEACHANGE INTL INC.	COM	811699107	1765	185000	SH	DEFINED	01
SEACOAST BANK COR FL	COM	811707306	1830	107400	SH	DEFINED	01
SEACOAST BANK COR FL	COM	811707306	78	4579	SH	DEFINED	01 0
SEACOAST BANK COR FL	COM	811707306	56	3294	SH	DEFINED	01 0
SEACOAST FINL SERV	COM	81170Q106	1436	72505	SH	DEFINED	01
SEACOR SMIT INC	COM	811904101	2069	56693	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	22817	478732	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	38	805	SH	DEFINED	01 0
SEALED AIR CORP	COM	81211K100	961	20161	SH	DEFINED	01 0
SEARS ROEBUCK & CO	COM	812387108	9724	289060	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	2385	70884	SH	DEFINED	01 0
SEARS ROEBUCK & CO	COM	812387108	752	22374	SH	DEFINED	01 1
AMEX FINANCIAL SELEC	COM	81369Y605	405	16500	SH	DEFINED	01
SECURE COMPUTING CORP	COM	813705100	1588	181900	SH	DEFINED	01
SELECT COMFORT CORP.	COM	81616X103	956	58375	SH	DEFINED	01
SELECT COMFORT CORP.	COM	81616X103	36	2175	SH	DEFINED	01 0
SELECT COMFORT CORP.	COM	81616X103	26	1606	SH	DEFINED	01 0
SELECT MEDICAL CORP	COM	816196109	16282	655700	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	10183	410105	SH	DEFINED	01 0
SELECTIVE INS GROUP.	COM	816300107	1958	78157	SH	DEFINED	01
SEMTECH CORP	COM	816850101	750	52636	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	7536	264169	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	2533	88776	SH	DEFINED	01 0
SEMPRA ENERGY	COM	816851109	1372	48082	SH	DEFINED	01 0
SEMPRA ENERGY CVT PFD	CONV PRF	816851208	15092	550000	SH	DEFINED	01
SEMI TOOL	COM	816909105	3263	661800	SH	DEFINED	01
SENSIENT TECH	COM	81725T100	9895	430414	SH	DEFINED	01
SENSIENT TECH	COM	81725T100	104	4565	SH	DEFINED	01 0
SENSIENT TECH	COM	81725T100	76	3317	SH	DEFINED	01 0
SEPRACOR INC	COM	817315104	188	10406	SH	DEFINED	01
SEPRACOR INC	COM	817315104	1	80	SH	DEFINED	01 0

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SEQUA CORP -CL A	COM	817320104	385	11245	SH	DEFINED	01
SEQUA CORP -CL B	COM	817320203	931	22500	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	2710	129790	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	71	3400	SH	DEFINED	01
SEROLOGICALS CORP	COM	817523103	4164	305500	SH	DEFINED	01
SEROLOGICALS CORP	COM	817523103	2	180	SH	DEFINED	01
SERVICE CORP INTL	COM	817565104	4	1168	SH	DEFINED	01
SERVICE CORP INTL	COM	817565104	68	17281	SH	DEFINED	01
SERVICE CORP INTL	COM	817565104	49	12533	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	1710	162100	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	73	6941	SH	DEFINED	01
7-ELEVEN INC	COM	817826209	52	4882	SH	DEFINED	01
SHARPER IMAGE, THE	COM	820013100	1837	67383	SH	DEFINED	01
SHARPER IMAGE, THE	COM	820013100	4	130	SH	DEFINED	01
SHAW GROUP INC	COM	820280105	1322	109693	SH	DEFINED	01
SHERWIN WILLIAMS	COM	824348106	233	8632	SH	DEFINED	01
SHERWIN WILLIAMS	COM	824348106	73	2702	SH	DEFINED	01
SHERWIN WILLIAMS	COM	824348106	911	33879	SH	DEFINED	01
SHIRE PHARMACEU	COM	82481R106	788	40000	SH	DEFINED	01
SHOPKO STORES	COM	824911101	1099	84545	SH	DEFINED	01
SHUFFLE MASTER INC	COM	825549108	1409	47925	SH	DEFINED	01
SHURGARD STORAGE CTR	COM	82567D104	3462	104652	SH	DEFINED	01
SICOR INC	COM	825846108	2579	126834	SH	DEFINED	01
SIEBEL SYSTEMS	COM	826170102	2771	290532	SH	DEFINED	01
SIEBEL SYSTEMS	COM	826170102	1135	118992	SH	DEFINED	01
SIEBEL SYSTEMS CVT	CONV BND	826170AC6	291	290000	PRN	DEFINED	01
SIERRA HEALTH SERVIC	COM	826322109	4550	227485	SH	DEFINED	01
SIERRA HEALTH SERVIC	COM	826322109	160	7980	SH	DEFINED	01
SIERRA PACIFIC RES	COM	826428104	30	5007	SH	DEFINED	01
SIGMA-ALDRICH	COM	826552101	60131	1109822	SH	DEFINED	01
SIGMA-ALDRICH	COM	826552101	2831	52208	SH	DEFINED	01
SIGMA-ALDRICH	COM	826552101	4066	75047	SH	DEFINED	01
SIGMA DESIGNS INC	COM	826565103	760	70000	SH	DEFINED	01
SILICON LABORATORIES	COM	826919102	397	14895	SH	DEFINED	01
SILICON LABORATORIES	COM	826919102	109	4100	SH	DEFINED	01
SILICON STORAGE TECH	COM	827057100	989	236000	SH	DEFINED	01
SILICON STORAGE TECH	COM	827057100	2	360	SH	DEFINED	01
SILICON IMAGE	COM	82705T102	2052	367600	SH	DEFINED	01
SILICON IMAGE	COM	82705T102	2	270	SH	DEFINED	01
SILICON IMAGE	COM	82705T102	31	5495	SH	DEFINED	01
SILICON VALLEY BKSHR	COM	827064106	513	21588	SH	DEFINED	01
SILICONIX INC.	COM	827079203	903	25000	SH	DEFINED	01
SIMON PROPERTY GROUP	COM	828806109	3749	96044	SH	DEFINED	01
SIMON PROPERTY GROUP	COM	828806109	1710	43805	SH	DEFINED	01
SIMPSON MANUFAC	COM	829073105	9283	253658	SH	DEFINED	01
SINCLAIR BROADCASTIN	COM	829226109	2160	186000	SH	DEFINED	01
SINCLAIR BROADCASTIN	COM	829226109	68	5821	SH	DEFINED	01
SINCLAIR BROADCASTIN	COM	829226109	50	4301	SH	DEFINED	01
SIRIUS SATELLITE.	COM	82966U103	1181	698500	SH	DEFINED	01
SIRIUS SATELLITE.	COM	82966U103	90	53480	SH	DEFINED	01
SIRIUS SATELLITE.	COM	82966U103	65	38622	SH	DEFINED	01
SIX FLAGS INC	COM	83001P109	1586	233959	SH	DEFINED	01
SKY FINL GROUP INC	COM	83080P103	786	36190	SH	DEFINED	01
SKYLINE	COM	830830105	732	24388	SH	DEFINED	01
SKYWEST INC	COM	830879102	4645	243718	SH	DEFINED	01
SKYWEST INC	COM	830879102	96	4996	SH	DEFINED	01
SKYWORKS SOLUTIONS	COM	83088M102	5550	819743	SH	DEFINED	01
SKYWORKS SOLUTIONS	COM	83088M102	337	49811	SH	DEFINED	01
SKYWORKS SOLUTIONS	COM	83088M102	45	6576	SH	DEFINED	01
SKILLSOFT PLC	COM	830928107	429	85000	SH	DEFINED	01
SMITH (A O) CORP	COM	831865209	3609	128209	SH	DEFINED	01
SMITH (A O) CORP	COM	831865209	39	1361	SH	DEFINED	01

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SMITH (A O) CORP	COM	831865209	45	1593	SH	DEFINED	01	0
SMITH INTL	COM	832110100	171	4649	SH	DEFINED	01	
SMITHFIELD FOODS INC	COM	832248108	2367	103258	SH	DEFINED	01	
JM SMUCKER CO WI	COM	832696405	85	2127	SH	DEFINED	01	
JM SMUCKER CO WI	COM	832696405	76	1901	SH	DEFINED	01	0
JM SMUCKER CO WI	COM	832696405	49	1232	SH	DEFINED	01	0
SMURFIT STONE CONTAINER	COM	832727101	10854	833000	SH	DEFINED	01	
SMURFIT STONE CONTAINER	COM	832727101	160	12230	SH	DEFINED	01	0
SMURFIT STONE CONTAINER	COM	832727101	25	1930	SH	DEFINED	01	0
SNAP ON INC	COM	833034101	7820	269362	SH	DEFINED	01	
SNAP ON INC	COM	833034101	1209	41640	SH	DEFINED	01	0
SNAP ON INC	COM	833034101	398	13711	SH	DEFINED	01	0
SOHU.COM INC	COM	83408W103	827	24200	SH	DEFINED	01	
SOLA INTL	COM	834092108	1314	75467	SH	DEFINED	01	
SOLECTRON CORP	COM	834182107	1798	480518	SH	DEFINED	01	
SOLECTRON CORP	COM	834182107	13	3500	SH	DEFINED	01	0
SOLECTRON CORP	COM	834182107	716	191518	SH	DEFINED	01	0
SOLUTIA INC	COM	834376105	2767	1269180	SH	DEFINED	01	
SOMERA COMMUNICATION	COM	834458101	1586	1085900	SH	DEFINED	01	
SONIC CORP	COM	835451105	2860	112448	SH	DEFINED	01	
SONIC CORP	COM	835451105	32739	1287400	SH	DEFINED	01	0
SONIC CORP	COM	835451105	1050	41300	SH	DEFINED	01	0
SONIC AUTOMOTIVE INC	COM	83545G102	8276	377718	SH	DEFINED	01	
SONIC AUTOMOTIVE INC	COM	83545G102	2295	104750	SH	DEFINED	01	0
SONIC SOLUTIONS.	COM	835460106	2	290	SH	DEFINED	01	0
SONICWALL INC	COM	835470105	782	162900	SH	DEFINED	01	
SONOCO PRODUCTS	COM	835495102	99	4133	SH	DEFINED	01	
SONOSITE INC	COM	83568G104	4	200	SH	DEFINED	01	0
SONY CORP ADRS	COM	835699307	2884	103000	SH	DEFINED	01	
SOTHEBYS HLD CL-A	COM	835898107	20	2631	SH	DEFINED	01	
SOURCECORP	COM	836167106	1026	47480	SH	DEFINED	01	
SOUTH FINANCIAL GRP	COM	837841105	3162	135554	SH	DEFINED	01	
SOUTH JERSEY IND INC	COM	838518108	118	3236	SH	DEFINED	01	0
SOUTH JERSEY IND INC	COM	838518108	87	2356	SH	DEFINED	01	0
SOUTHERN CO.	COM	842587107	37261	1195837	SH	DEFINED	01	
SOUTHERN CO.	COM	842587107	1159	37196	SH	DEFINED	01	0
SOUTHERN CO.	COM	842587107	5214	167306	SH	DEFINED	01	0
SOUTHERN CO.	COM	842587107	919	29483	SH	DEFINED	01	1
SOUTHERN UNION CO	COM	844030106	3320	197973	SH	DEFINED	01	
SOUTHSIDE BANCSHARES INC	COM	84470P109	60	3370	SH	DEFINED	01	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	44	2455	SH	DEFINED	01	0
SOUTHTRUST CORP	COM	844730101	2191	80559	SH	DEFINED	01	
SOUTHTRUST CORP	COM	844730101	2136	78517	SH	DEFINED	01	0
SOUTHWEST AIRLINES	COM	844741108	314681	18295408	SH	DEFINED	01	
SOUTHWEST AIRLINES	COM	844741108	6534	379745	SH	DEFINED	01	0
SOUTHWEST AIRLINES	COM	844741108	3774	219445	SH	DEFINED	01	0
SW BANCORP OF TX	COM	84476R109	3674	113000	SH	DEFINED	01	
SOUTHWEST GAS CORP	COM	844895102	3384	159798	SH	DEFINED	01	
SOUTHWESTERN ENERGY	COM	845467109	1550	103261	SH	DEFINED	01	
SOVEREIGN BANCORP IN	COM	845905108	193	12314	SH	DEFINED	01	
SPANISH BRDCAST CL A	COM	846425882	2105	258300	SH	DEFINED	01	
SPANISH BRDCAST CL A	COM	846425882	3	370	SH	DEFINED	01	0
SPARTECH CORP.	COM	847220209	419	19760	SH	DEFINED	01	
SPECTRASITE WTS 2-10	WT	84761M112	0	5	SH	DEFINED	01	
SPHERION CORPORATION	COM	848420105	1198	172311	SH	DEFINED	01	
SPINNAKER EXPLORAT	COM	84855W109	3290	125595	SH	DEFINED	01	
SPORTS AUTHORITY.	COM	849176102	2950	275700	SH	DEFINED	01	
SPORTS AUTHORITY.	COM	849176102	103	9590	SH	DEFINED	01	0
SPORTS AUTHORITY.	COM	849176102	73	6851	SH	DEFINED	01	0
SPRINT CORP FON GRP	COM	852061100	49594	3444073	SH	DEFINED	01	
SPRINT CORP FON GRP	COM	852061100	345	23970	SH	DEFINED	01	0
SPRINT CORP FON GRP	COM	852061100	4138	287394	SH	DEFINED	01	0

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SPRINT CORP PCS GRP	COM	852061506	2968	516029	SH	DEFINED	01
SPRINT CORP PCS GRP	COM	852061506	2271	394800	SH	DEFINED	01 0
SPRINT CORP PCS GRP	COM	852061506	1363	237161	SH	DEFINED	01 0
STANCORP FINL GROUP	COM	852891100	2451	46942	SH	DEFINED	01
STANCORP FINL GROUP	COM	852891100	70	1318	SH	DEFINED	01 0
STANCORP FINL GROUP	COM	852891100	38	730	SH	DEFINED	01 0
STANDARD COMMERCIAL	COM	853258101	2696	158550	SH	DEFINED	01
STANDARD COMMERCIAL	COM	853258101	83	4846	SH	DEFINED	01 0
STANDARD COMMERCIAL	COM	853258101	60	3522	SH	DEFINED	01 0
STANDARD MICROSYSTEM	COM	853626109	1580	104150	SH	DEFINED	01
STANDARD MOTOR PRO	COM	853666105	591	53215	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	3103	93577	SH	DEFINED	01
STANDARD REGISTER	COM	853887107	1353	82109	SH	DEFINED	01
STANDEX INTERNATIONAL	COM	854231107	733	34885	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	13423	486364	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	544	19706	SH	DEFINED	01 0
STAPLES INC	COM	855030102	39049	2127979	SH	DEFINED	01
STAPLES INC	COM	855030102	2875	156671	SH	DEFINED	01 0
STAPLES INC	COM	855030102	2156	117511	SH	DEFINED	01 0
STARBUCKS	COM	855244109	42459	1731682	SH	DEFINED	01
STARBUCKS	COM	855244109	2572	104911	SH	DEFINED	01 0
STARBUCKS	COM	855244109	4154	169420	SH	DEFINED	01 0
STARTEK INC	COM	85569C107	1086	41298	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	26955	942789	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	1324	46311	SH	DEFINED	01 0
STATE BANK OF INDIA.	COM	856552104	1852	90431	SH	DEFINED	01
STATE BANK OF INDIA.	COM	856552104	294	14343	SH	DEFINED	01 1
STATE STREET CORP	COM	857477103	189593	4811995	SH	DEFINED	01
STATE STREET CORP	COM	857477103	4307	109340	SH	DEFINED	01 0
STATE STREET CORP	COM	857477103	3448	87510	SH	DEFINED	01 0
STATEN ISLAND BANCORP INC	COM	857550107	3381	173557	SH	DEFINED	01
STATION CASINO	COM	857689103	2076	82200	SH	DEFINED	01
THE STEAK N SHAKE CO	COM	857873103	1305	85548	SH	DEFINED	01
STEEL DYNAMICS	COM	858119100	1896	138428	SH	DEFINED	01
STEEL TECHNOLOGIES	COM	858147101	287	28383	SH	DEFINED	01
STEIN MART INC	COM	858375108	724	120810	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	1675	128065	SH	DEFINED	01
STERICYCLE INC	COM	858912108	2333	60642	SH	DEFINED	01
STERICYCLE INC	COM	858912108	123	3200	SH	DEFINED	01 0
STERIS CORP	COM	859152100	82	3552	SH	DEFINED	01
STERLING FINL CORP	COM	859319105	3473	142568	SH	DEFINED	01
STERLING FINL CORP	COM	859319105	109	4458	SH	DEFINED	01 0
STERLING FINL CORP	COM	859319105	76	3124	SH	DEFINED	01 0
STET HELLAS TELECOMM	COM	859823106	103	11100	SH	DEFINED	01
STEWART & STEVENSON	COM	860342104	1305	82850	SH	DEFINED	01
STEWART ENTERPRISES	COM	860370105	1042	242300	SH	DEFINED	01
STEWART ENTERPRISES	COM	860370105	105	24599	SH	DEFINED	01 0
STEWART ENTERPRISES	COM	860370105	68	15838	SH	DEFINED	01 0
STEWART INFO SVCS	COM	860372101	3078	110542	SH	DEFINED	01
STG	COM	860611995	1528	1500000	SH	DEFINED	01 0
STILLWATER MINING CO	COM	86074Q102	308	60000	SH	DEFINED	01
STMICROELECTRONICS	COM	861012102	14872	715319	SH	DEFINED	01
STMICROELECTRONICS	COM	861012102	432	20800	SH	DEFINED	01 0
STONE ENERGY CORP	COM	861642106	4999	119272	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	82	1955	SH	DEFINED	01 0
STONE ENERGY CORP	COM	861642106	29	699	SH	DEFINED	01 0
STONERIDGE.	COM	86183P102	686	50268	SH	DEFINED	01
STONERIDGE.	COM	86183P102	57	4167	SH	DEFINED	01 0
STONERIDGE.	COM	86183P102	35	2553	SH	DEFINED	01 0
STORAGE TECHNOLOGY	COM	862111200	9340	362851	SH	DEFINED	01

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STORAGE TECHNOLOGY	COM	862111200	69	2665	SH	DEFINED	01	0
STORAGE TECHNOLOGY	COM	862111200	49	1900	SH	DEFINED	01	0
STORAGE NETWORKS	COM	86211E103	786	565700	SH	DEFINED	01	0
STRATEX NETWORKS INC.	COM	86279T109	717	224100	SH	DEFINED	01	0
STRATEX NETWORKS INC.	COM	86279T109	2	480	SH	DEFINED	01	0
STRATEX NETWORKS INC.	COM	86279T109	24	7619	SH	DEFINED	01	0
STRATTEC SECURITY	COM	863111100	3580	67300	SH	DEFINED	01	0
STRAYER EDUCATION	COM	863236105	5669	71350	SH	DEFINED	01	0
STRAYER EDUCATION	COM	863236105	6967	87678	SH	DEFINED	01	0
STRAYER EDUCATION	COM	863236105	631	7950	SH	DEFINED	01	0
STRIDE RITE CORP	COM	863314100	1128	114395	SH	DEFINED	01	0
STRYKER CORP	COM	863667101	60688	874850	SH	DEFINED	01	0
STRYKER CORP	COM	863667101	3439	49587	SH	DEFINED	01	0
STRYKER CORP	COM	863667101	3265	47061	SH	DEFINED	01	0
STRYKER CORP	COM	863667101	35	510	SH	DEFINED	01	1
STURM RUGER & CO INC	COM	864159108	782	78214	SH	DEFINED	01	0
SUMMIT PROPERTIES	COM	866239106	408	19772	SH	DEFINED	01	0
SUN LIFE FINL SVCS.	COM	866796105	704	33900	SH	DEFINED	01	0
SUN MICROSYSTEMS INC.	COM	866810104	98008	21306298	SH	DEFINED	01	0
SUN MICROSYSTEMS INC.	COM	866810104	10745	2335854	SH	DEFINED	01	0
SUN MICROSYSTEMS INC.	COM	866810104	3495	759703	SH	DEFINED	01	0
EXP 8/24/03 STRK=7.0	WT	867071128	0	83	SH	DEFINED	01	0
SUNCOR ENERGY INC.	COM	867229106	28	1500	SH	DEFINED	01	0
SUNGARD DATA	COM	867363103	79148	3054668	SH	DEFINED	01	0
SUNGARD DATA	COM	867363103	4409	170154	SH	DEFINED	01	0
SUNGARD DATA	COM	867363103	5250	202615	SH	DEFINED	01	0
SUNOCO INC	COM	86764P109	2825	74852	SH	DEFINED	01	0
SUNOCO INC	COM	86764P109	672	17797	SH	DEFINED	01	0
SUNRISE SENIOR LIVING INC	COM	86768K106	1446	64633	SH	DEFINED	01	0
SUNRISE SENIOR LIVING INC	COM	86768K106	84	3737	SH	DEFINED	01	0
SUNRISE SENIOR LIVING INC	COM	86768K106	59	2655	SH	DEFINED	01	0
SUNTRUST BANKS INC	COM	867914103	1157	19499	SH	DEFINED	01	0
SUNTRUST BANKS INC	COM	867914103	3836	64640	SH	DEFINED	01	0
SUPERIOR IND INTL	COM	868168105	48	1140	SH	DEFINED	01	0
SUPERIOR IND INTL	COM	868168105	25210	604550	SH	DEFINED	01	0
SUPERIOR IND INTL	COM	868168105	834	20000	SH	DEFINED	01	0
SUPERTEX INC	COM	868532102	676	36795	SH	DEFINED	01	0
SUPERVALU INC	COM	868536103	34970	1640300	SH	DEFINED	01	0
SUPERVALU INC	COM	868536103	658	30879	SH	DEFINED	01	0
SUPERVALUE INC CVT	CONV BND	868536AP8	297	990000	PRN	DEFINED	01	0
SUPPORTSOFT INC	COM	868587106	2303	354900	SH	DEFINED	01	0
SURMODICS INC	COM	868873100	2273	74491	SH	DEFINED	01	0
SURMODICS INC	COM	868873100	2	50	SH	DEFINED	01	0
SUSQUEHANNA BANC	COM	869099101	2692	115295	SH	DEFINED	01	0
SWIFT ENERGY CO	COM	870738101	872	79295	SH	DEFINED	01	0
SWIFT TRANSPORTATION	COM	870756103	7625	409460	SH	DEFINED	01	0
SWIFT TRANSPORTATION	COM	870756103	21681	1164387	SH	DEFINED	01	0
SWIFT TRANSPORTATION	COM	870756103	698	37500	SH	DEFINED	01	0
SYBASE INC	COM	871130100	3144	226031	SH	DEFINED	01	0
SYBRON DENTAL SPEC	COM	871142105	4151	175875	SH	DEFINED	01	0
SYCAMORE NETWORKS.	COM	871206108	3316	865900	SH	DEFINED	01	0
SYCAMORE NETWORKS.	COM	871206108	72	18799	SH	DEFINED	01	0
SYCAMORE NETWORKS.	COM	871206108	51	13229	SH	DEFINED	01	0
SYLVAN LEARNING SYS	COM	871399101	1806	79051	SH	DEFINED	01	0
SYMANTEC CORP	COM	871503108	99370	2265600	SH	DEFINED	01	0
SYMANTEC CORP	COM	871503108	2606	59376	SH	DEFINED	01	0
SYMANTEC CORP	COM	871503108	1834	41809	SH	DEFINED	01	0
SYMANTEC CVT.	CONV BND	871503AB4	534	380000	PRN	DEFINED	01	0
SYMBOL TECHNOLOGIES	COM	871508107	828	63566	SH	DEFINED	01	0
SYMBOL TECHNOLOGIES	COM	871508107	692	53224	SH	DEFINED	01	0
SYMMETRICOM INC	COM	871543104	539	122534	SH	DEFINED	01	0
SYMYX TECHNOLOGIES..	COM	87155S108	1108	67900	SH	DEFINED	01	0

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SYMYX TECHNOLOGIES..	COM	87155S108	183	11180	SH	DEFINED	01	0
SYNAPTICS INC.	COM	87157D109	1055	78400	SH	DEFINED	01	
SYNAPTICS INC.	COM	87157D109	87	6500	SH	DEFINED	01	0
SYNOPSYS INC	COM	871607107	212	3432	SH	DEFINED	01	
SYNOPSYS INC	COM	871607107	34	548	SH	DEFINED	01	0
SYNOVUS	COM	87161C105	385	17871	SH	DEFINED	01	
SYNOVUS	COM	87161C105	1507	70070	SH	DEFINED	01	0
SYNTEL INC	COM	87162H103	1797	114200	SH	DEFINED	01	
SYSCO CORPORATION	COM	871829107	8000	266288	SH	DEFINED	01	
SYSCO CORPORATION	COM	871829107	4504	149926	SH	DEFINED	01	0
SYSCO CORPORATION	COM	871829107	384	12800	SH	DEFINED	01	1
SYSTEMS &COMP TECH	COM	871873105	1469	163163	SH	DEFINED	01	
SYSTEMS &COMP TECH	COM	871873105	1	150	SH	DEFINED	01	0
TBC CORP	COM	872180104	1188	62353	SH	DEFINED	01	
TCF FINL CORP MPLS	COM	872275102	8689	218099	SH	DEFINED	01	
TCF FINL CORP MPLS	COM	872275102	2522	63300	SH	DEFINED	01	0
TECO ENERGY	COM	872375100	2229	185939	SH	DEFINED	01	
TECO ENERGY	COM	872375100	488	40738	SH	DEFINED	01	0
THQ INC	COM	872443403	2780	154455	SH	DEFINED	01	
THQ INC	COM	872443403	1751	97300	SH	DEFINED	01	0
TJX COS	COM	872540109	10604	562858	SH	DEFINED	01	
TJX COS	COM	872540109	273	14455	SH	DEFINED	01	0
TJX COS	COM	872540109	2240	118891	SH	DEFINED	01	0
TJX COS INC CVT	CONV BND	872540AL3	224	290000	PRN	DEFINED	01	
TJX COS INC CVT	CONV BND	872540AL3	1006	1300000	PRN	DEFINED	01	0
TTM TECHNOLOGIES	COM	87305R109	3760	801800	SH	DEFINED	01	
TXU CORPORATION	COM	873168108	3979	177216	SH	DEFINED	01	
TXU CORPORATION	COM	873168108	1678	74744	SH	DEFINED	01	0
TEXAS UTILITIES	CONV PRF	873168504	21515	650000	SH	DEFINED	01	
TXU ELECTRIC CO 6.375 PFD 10/1	PRF	87317Q776	5429	54000	SH	DEFINED	01	
TAIWAN SEMI ADR	COM	874039100	37185	3688950	SH	DEFINED	01	
TAIWAN SEMI ADR	COM	874039100	3880	385000	SH	DEFINED	01	0
TAIWAN SEMI ADR	COM	874039100	979	97100	SH	DEFINED	01	0
TAKE-TWO INTERACTIVE	COM	874054109	6425	226694	SH	DEFINED	01	
TAKE-TWO INTERACTIVE	COM	874054109	4	150	SH	DEFINED	01	0
TALBOTS	COM	874161102	16489	559900	SH	DEFINED	01	
TALBOTS	COM	874161102	134	4558	SH	DEFINED	01	0
TALISMAN ENERGY INC	COM	87425E103	25	550	SH	DEFINED	01	0
TALX CORP.	COM	874918105	890	39420	SH	DEFINED	01	
TANOX INC	COM	87588Q109	1204	75000	SH	DEFINED	01	
TANOX INC	COM	87588Q109	62	3772	SH	DEFINED	01	0
TANOX INC	COM	87588Q109	38	2350	SH	DEFINED	01	0
TARGET CORPORATION	COM	87612E106	540491	14283600	SH	DEFINED	01	
TARGET CORPORATION	COM	87612E106	18848	498112	SH	DEFINED	01	0
TARGET CORPORATION	COM	87612E106	10720	283306	SH	DEFINED	01	0
TECH DATA CORP	COM	878237106	65	2422	SH	DEFINED	01	
TECHNE CORP	COM	878377100	30866	1017304	SH	DEFINED	01	
TECHNE CORP	COM	878377100	1726	56872	SH	DEFINED	01	0
TECHNE CORP	COM	878377100	1945	64100	SH	DEFINED	01	0
TECHNITROL INC	COM	878555101	1757	116766	SH	DEFINED	01	
TECUMSEH PRODUCT CLA	COM	878895200	487	12720	SH	DEFINED	01	
TEKELEC	COM	879101103	2155	190630	SH	DEFINED	01	
TEKELEC	COM	879101103	3	240	SH	DEFINED	01	0
TEKTRONIX	COM	879131100	4758	220281	SH	DEFINED	01	
TEKTRONIX	COM	879131100	423	19568	SH	DEFINED	01	0
TELEBRAS NEW	COM	879287308	91	3300	SH	DEFINED	01	
TELEDYNE TECH	COM	879360105	1936	147804	SH	DEFINED	01	
TELEFLEX INC	COM	879369106	72	1688	SH	DEFINED	01	
TELEFONOS DE MEXICO	COM	879403780	2545	80994	SH	DEFINED	01	
TELEFONOS DE MEXICO	COM	879403780	341	10861	SH	DEFINED	01	1
TELEFONOS DE MEXICO	COM	879403780	532	16950	SH	DEFINED	01	1
TELEPHONE & DATA	COM	879433100	6284	126458	SH	DEFINED	01	



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TELIK INC	COM	87959M109	3588	223300	SH	DEFINED	01
TELIK INC	COM	87959M109	3	170	SH	DEFINED	01 0
TELLABS	COM	879664100	7716	1174474	SH	DEFINED	01
TELLABS	COM	879664100	141	21500	SH	DEFINED	01 0
TELLABS	COM	879664100	1261	192046	SH	DEFINED	01 0
TELUS CORP - NON VTG SHRS	COM	87971M202	5775	350000	SH	DEFINED	01
TEMPLE INLAND	COM	879868107	8791	204861	SH	DEFINED	01
TEMPLE INLAND	COM	879868107	536	12481	SH	DEFINED	01 0
TENARIS SA ADR	COM	88031M109	384	15061	SH	DEFINED	01
TENET HEALTHCARE COR	COM	88033G100	16715	1434570	SH	DEFINED	01
TENET HEALTHCARE COR	COM	88033G100	1255	107694	SH	DEFINED	01 0
TERADYNE INC	COM	880770102	18462	1066533	SH	DEFINED	01
TERADYNE INC	COM	880770102	137	7936	SH	DEFINED	01 0
TERADYNE INC	COM	880770102	739	42692	SH	DEFINED	01 0
TEREX CORP NEW..	COM	880779103	1896	97100	SH	DEFINED	01
TEREX CORP NEW..	COM	880779103	111	5677	SH	DEFINED	01 0
TEREX CORP NEW..	COM	880779103	81	4142	SH	DEFINED	01 0
TESORO PETROLEUM.	COM	881609101	64	9368	SH	DEFINED	01 0
TESORO PETROLEUM.	COM	881609101	47	6800	SH	DEFINED	01 0
TEVA PHARM INDS AD	COM	881624209	16934	297455	SH	DEFINED	01
TEVA PHARM INDS AD	COM	881624209	11	200	SH	DEFINED	01 0
TEVA PHARM INDS AD	COM	881624209	88	1553	SH	DEFINED	01 0
TEVA PHARM INDS AD	COM	881624209	425	7463	SH	DEFINED	01 1
TEVA PHARM INDS AD	COM	881624209	621	10922	SH	DEFINED	01 1
TETRA TECHNOLOGIES	COM	88162F105	7131	240525	SH	DEFINED	01
TETRA TECH INC	COM	88162G103	4931	287823	SH	DEFINED	01
TETRA TECH INC	COM	88162G103	70	4040	SH	DEFINED	01 0
TETRA TECH INC	COM	88162G103	72	4217	SH	DEFINED	01 0
TEVA PHARM CVT	CONV BND	88163VAB5	430	320000	PRN	DEFINED	01
TEXAS INDUSTRIES	COM	882491103	1456	61197	SH	DEFINED	01
TEXAS INSTRUMENTS	COM	882508104	243310	13824420	SH	DEFINED	01
TEXAS INSTRUMENTS	COM	882508104	8441	479770	SH	DEFINED	01 0
TEXAS INSTRUMENTS	COM	882508104	7509	426664	SH	DEFINED	01 0
TEXAS REGIONAL BANCSHARES INC.	COM	882673106	1561	45000	SH	DEFINED	01
TEXAS REGIONAL BANCSHARES INC.	COM	882673106	91	2624	SH	DEFINED	01 0
TEXAS REGIONAL BANCSHARES INC.	COM	882673106	59	1694	SH	DEFINED	01 0
TEXTRON INC	COM	883203101	42719	1094770	SH	DEFINED	01
TEXTRON INC	COM	883203101	1216	31171	SH	DEFINED	01 0
THERAGENICS CORP	COM	883375107	3639	846162	SH	DEFINED	01
THERMO-ELECTRON	COM	883556102	11910	566577	SH	DEFINED	01
THERMO-ELECTRON	COM	883556102	1799	85592	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	785	37331	SH	DEFINED	01 0
THESTREET.COM INC	COM	88368Q103	235	50000	SH	DEFINED	01
THOMAS & BETTS	COM	884315102	1033	71435	SH	DEFINED	01
THOMAS & BETTS	COM	884315102	195	13496	SH	DEFINED	01 0
THOMAS INDS INC	COM	884425109	6560	242500	SH	DEFINED	01
THOR INDS INC	COM	885160101	5407	132464	SH	DEFINED	01
THORATEC CORPORATION	COM	885175307	601	40300	SH	DEFINED	01
THORATEC CORPORATION	COM	885175307	76	5113	SH	DEFINED	01 0
THORATEC CORPORATION	COM	885175307	49	3293	SH	DEFINED	01 0
3 COM CORP	COM	885535104	3008	642888	SH	DEFINED	01
3 COM CORP	COM	885535104	1773	378900	SH	DEFINED	01 0
THREE-FIVE SYS IN	COM	88554L108	427	61861	SH	DEFINED	01
3M COMPANY	COM	88579Y101	599579	4648626	SH	DEFINED	01
3M COMPANY	COM	88579Y101	23205	179873	SH	DEFINED	01 0
3M COMPANY	COM	88579Y101	13022	100958	SH	DEFINED	01 0
3M COMPANY	COM	88579Y101	529	4100	SH	DEFINED	01 1
TIBCO SOFTWARE INC	COM	88632Q103	77	15104	SH	DEFINED	01 0
TIBCO SOFTWARE INC	COM	88632Q103	55	10710	SH	DEFINED	01 0
TIDEWATER INC	COM	886423102	44333	1509479	SH	DEFINED	01
TIDEWATER INC	COM	886423102	13020	443286	SH	DEFINED	01 0
TIDEWATER INC	COM	886423102	1066	36300	SH	DEFINED	01 0

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TIERONE CORP	COM	88650R108	2470	126900	SH	DEFINED	01
TIERONE CORP	COM	88650R108	65	3357	SH	DEFINED	01 0
TIERONE CORP	COM	88650R108	48	2488	SH	DEFINED	01 0
TIFFANY & CO-NEW	COM	886547108	979	29979	SH	DEFINED	01
TIFFANY & CO-NEW	COM	886547108	1095	33504	SH	DEFINED	01 0
TIMBERLAND CO -CL A	COM	887100105	81	1533	SH	DEFINED	01
TIMBERWEST FOREST	COM	887147205	4947	595400	SH	DEFINED	01
TIMCO AVIATION WTS	WT	887151116	0	10187	SH	DEFINED	01
TIMCO AVIATION SVCS IN JR SB P	CONV BND	887151AB4	0	217757	PRN	DEFINED	01
TIME WARNER TELECOM	COM	887319101	605	95000	SH	DEFINED	01
TIMKEN CO.	COM	887389104	4350	248401	SH	DEFINED	01
TITAN CORPORATION	COM	888266103	35	3394	SH	DEFINED	01
TIVO INC	COM	888706108	2253	182400	SH	DEFINED	01
TIVO INC	COM	888706108	2	170	SH	DEFINED	01 0
TOLL BROTHERS	COM	889478103	85	2986	SH	DEFINED	01
TOLLGRADE COMMUNICAT	COM	889542106	866	46398	SH	DEFINED	01
TOLLGRADE COMMUNICAT	COM	889542106	3	140	SH	DEFINED	01 0
TOMKINS PLC ADR	COM	890030208	24304	1608512	SH	DEFINED	01
TOO INC	COM	890333107	3716	183509	SH	DEFINED	01
TOOTSIE ROLL INDS	COM	890516107	507	16625	SH	DEFINED	01
TOPPS INC	COM	890786106	1856	216100	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	21767	584324	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	69	1851	SH	DEFINED	01 0
TORCHMARK CORP	COM	891027104	998	26788	SH	DEFINED	01 0
TORO CO	COM	891092108	5533	139204	SH	DEFINED	01
TORO CO	COM	891092108	76	1905	SH	DEFINED	01 0
TORO CO	COM	891092108	58	1457	SH	DEFINED	01 0
TOTAL ENTERTNT REST.	COM	89150E100	641	70000	SH	DEFINED	01
TOTAL RENAL CARE CVT	CONV BND	89151AAC1	200	190000	PRN	DEFINED	01
TOTAL SA - SPON ADR	COM	89151E109	49	650	SH	DEFINED	01 0
TOWER AUTO	COM	891707101	598	163378	SH	DEFINED	01
TOWER AUTOMOTIVE CVT	CONV BND	891707AE1	965	1000000	PRN	DEFINED	01 0
TOWN & COUNTRY.	COM	892081100	1568	67400	SH	DEFINED	01
TOYS R US	COM	892335100	1467	121038	SH	DEFINED	01
TOYS R US	COM	892335100	596	49173	SH	DEFINED	01 0
TRACTOR SUPPLY COMPANY.	COM	892356106	3757	78675	SH	DEFINED	01
TRACTOR SUPPLY COMPANY.	COM	892356106	78	1646	SH	DEFINED	01 0
TRACTOR SUPPLY COMPANY.	COM	892356106	55	1160	SH	DEFINED	01 0
TRAMMELL CROW CO	COM	89288R106	7953	749600	SH	DEFINED	01
TRANSACTION SYSTEM	COM	893416107	1494	166618	SH	DEFINED	01
TRANSATLANTIC HLDS	COM	893521104	6631	95900	SH	DEFINED	01
TRANSCANADA CORPORATION	COM	89353D107	10542	600000	SH	DEFINED	01
TRANSKARYOTIC THERAPIES	COM	893735100	404	34980	SH	DEFINED	01 0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	113569	7142724	SH	DEFINED	01
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	3506	220504	SH	DEFINED	01 0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	3950	248426	SH	DEFINED	01 0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	484	30458	SH	DEFINED	01 1
TRAVELERS PROP CASUALT -B	COM	89420G406	8905	564642	SH	DEFINED	01
TRAVELERS PROP CASUALT -B	COM	89420G406	28	1749	SH	DEFINED	01 0
TRAVELERS PROP CASUALT -B	COM	89420G406	3786	240047	SH	DEFINED	01 0
TREDEGAR	COM	894650100	1815	121104	SH	DEFINED	01
TREX COMPANY INC.	COM	89531P105	1590	40500	SH	DEFINED	01
TREX COMPANY INC.	COM	89531P105	3	70	SH	DEFINED	01 0
TRIAD HOSPITAL INC	COM	89579K109	1954	78706	SH	DEFINED	01
TRIAD GUARANTY INC	COM	895925105	2712	71473	SH	DEFINED	01
TRIAD GUARANTY INC	COM	895925105	90	2365	SH	DEFINED	01 0
TRIAD GUARANTY INC	COM	895925105	66	1734	SH	DEFINED	01 0
TRIARC COS INC CL A	COM	895927101	1826	60875	SH	DEFINED	01
TRIBUNE CO	COM	896047107	43186	894096	SH	DEFINED	01
TRIBUNE CO	COM	896047107	2787	57700	SH	DEFINED	01 0
TRIBUNE CO	COM	896047107	3445	71319	SH	DEFINED	01 0
TRIMBLE NAVIGATION L	COM	896239100	2110	92002	SH	DEFINED	01

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TRIMBLE NAVIGATION L	COM	896239100	1	60	SH	DEFINED	01	0
TRIMERIS INC	COM	896263100	1577	34510	SH	DEFINED	01	
TRIMERIS INC	COM	896263100	130	2850	SH	DEFINED	01	0
TRIMERIS INC	COM	896263100	28	620	SH	DEFINED	01	0
TRINITY INDUSTRIES	COM	896522109	6104	329765	SH	DEFINED	01	
TRI QUINT	COM	89674K103	5707	1371893	SH	DEFINED	01	
TRI QUINT	COM	89674K103	1	320	SH	DEFINED	01	0
TRIUMPH GROUP INC	COM	896818101	2256	80081	SH	DEFINED	01	
TRUSTCO BANK CORP	COM	898349105	2398	216452	SH	DEFINED	01	
TRUSTMARK CORP	COM	898402102	699	27456	SH	DEFINED	01	
TUESDAY MORNING CORP	COM	899035505	1113	42300	SH	DEFINED	01	
TUESDAY MORNING CORP	COM	899035505	2	90	SH	DEFINED	01	0
TUPPERWARE CORP	COM	899896104	49	3435	SH	DEFINED	01	
TUPPERWARE CORP	COM	899896104	72	4998	SH	DEFINED	01	0
TUPPERWARE CORP	COM	899896104	194	13480	SH	DEFINED	01	0
II VI INC	COM	902104108	844	36600	SH	DEFINED	01	
II VI INC	COM	902104108	2	80	SH	DEFINED	01	0
TYCO INTERNATIONAL	COM	902124106	214879	11321436	SH	DEFINED	01	
TYCO INTERNATIONAL	COM	902124106	5250	276740	SH	DEFINED	01	0
TYCO INTERNATIONAL	COM	902124106	11596	610974	SH	DEFINED	01	0
TYCO INTERNATIONAL	COM	902124106	1	30	SH	DEFINED	01	0
TYCO INTERNATIONAL	COM	902124106	2008	105804	SH	DEFINED	01	1
TYLER TECHNOLOGIES.	COM	902252105	995	234200	SH	DEFINED	01	
TYLER TECHNOLOGIES.	COM	902252105	69	16101	SH	DEFINED	01	0
TYLER TECHNOLOGIES.	COM	902252105	53	12390	SH	DEFINED	01	0
TYSON FOODS INC -CL	COM	902494103	1672	157494	SH	DEFINED	01	
UCBH HOLDINGS INC	COM	90262T308	3532	123132	SH	DEFINED	01	
UGI CORP	COM	902681105	8610	271615	SH	DEFINED	01	
UGI CORP	COM	902681105	99	3090	SH	DEFINED	01	0
UGI CORP	COM	902681105	71	2245	SH	DEFINED	01	0
UICI	COM	902737105	2949	195685	SH	DEFINED	01	
UIL HOLDINGS CORP	COM	902748102	1704	42019	SH	DEFINED	01	
USB HOLDING CO INC	COM	902910108	74	4184	SH	DEFINED	01	0
USB HOLDING CO INC	COM	902910108	54	3032	SH	DEFINED	01	0
UST INC	COM	902911106	345	9841	SH	DEFINED	01	
UST INC	COM	902911106	1183	33750	SH	DEFINED	01	0
UST INC	COM	902911106	1352	38584	SH	DEFINED	01	0
US BANCORP	COM	902973304	141707	5783898	SH	DEFINED	01	
US BANCORP	COM	902973304	5188	211690	SH	DEFINED	01	0
US BANCORP	COM	902973304	12480	509403	SH	DEFINED	01	0
USA NETWORKS	COM	902984996	101078	2570000	SH	DEFINED	01	
URS CORP	COM	903236107	1844	94783	SH	DEFINED	01	
URS CORP	COM	903236107	79	4076	SH	DEFINED	01	0
URS CORP	COM	903236107	75	3832	SH	DEFINED	01	0
US PHYSICAL THERAPY	COM	90337L108	1239	98700	SH	DEFINED	01	
US ONCOLOGY INC	COM	90338W103	2640	357368	SH	DEFINED	01	
US ONCOLOGY INC	COM	90338W103	33	4467	SH	DEFINED	01	0
US ONCOLOGY INC	COM	90338W103	23	3167	SH	DEFINED	01	0
ULTICOM INC	COM	903844108	3262	343400	SH	DEFINED	01	
ULTIMATE ELECTRONICS	COM	903849107	543	42383	SH	DEFINED	01	
ULTRA PETROLEUM CORP	COM	903914109	4022	311500	SH	DEFINED	01	
ULTRA PETROLEUM CORP	COM	903914109	106	8221	SH	DEFINED	01	0
ULTRA PETROLEUM CORP	COM	903914109	47	3614	SH	DEFINED	01	0
ULTRATECH INC	COM	904034105	3057	165408	SH	DEFINED	01	
UNIBANCO ADR	COM	90458E107	2304	134208	SH	DEFINED	01	
UNIBANCO ADR	COM	90458E107	366	21345	SH	DEFINED	01	1
UNIBANCO ADR	COM	90458E107	574	33438	SH	DEFINED	01	1
UNIFI INC.	COM	904677101	14	2301	SH	DEFINED	01	
UNION PACIFIC CORP	COM	907818108	213770	3684427	SH	DEFINED	01	
UNION PACIFIC CORP	COM	907818108	6315	108802	SH	DEFINED	01	0
UNION PACIFIC CORP	COM	907818108	5003	86230	SH	DEFINED	01	0
UNION PLANTERS CORP	COM	908068109	363	11699	SH	DEFINED	01	

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UNION PLANTERS CORP	COM	908068109	1422	45828	SH	DEFINED	01	0
UNIONBANCAL CORPORATION	COM	908906100	78	1880	SH	DEFINED	01	0
UNISOURCE ENERGY CRP	COM	909205106	4046	215205	SH	DEFINED	01	0
UNISOURCE ENERGY CRP	COM	909205106	93	4896	SH	DEFINED	01	0
UNISOURCE ENERGY CRP	COM	909205106	70	3717	SH	DEFINED	01	0
UNISYS CORP	COM	909214108	1071	87242	SH	DEFINED	01	0
UNISYS CORP	COM	909214108	929	75658	SH	DEFINED	01	0
UNIT CORP	COM	909218109	8039	384466	SH	DEFINED	01	0
UNIT CORP	COM	909218109	4	180	SH	DEFINED	01	0
UNITED AUTO GROUP INC	COM	909440109	2051	94190	SH	DEFINED	01	0
UNITED BANCSHARES	COM	909907107	3467	121027	SH	DEFINED	01	0
UNITED DEFENSE INDS	COM	91018B104	1335	51486	SH	DEFINED	01	0
UNITED DEFENSE INDS	COM	91018B104	40	1548	SH	DEFINED	01	0
UNITED DEFENSE INDS	COM	91018B104	34	1297	SH	DEFINED	01	0
UNITED DOMINION REAL.	COM	910197102	83	4802	SH	DEFINED	01	0
UNITED FIRE & CASUALTY	COM	910331107	1000	30800	SH	DEFINED	01	0
UNITED FIRE & CASUALTY	COM	910331107	47	1435	SH	DEFINED	01	0
UNITED FIRE & CASUALTY	COM	910331107	37	1135	SH	DEFINED	01	0
UNITED FIRE AND CA CVT PFD	CONV PRF	910331305	1551	55000	SH	DEFINED	01	0
UNITED MICROELECTRON	COM	910873207	176	46800	SH	DEFINED	01	0
UNITED NATURAL FOOD	COM	911163103	2286	81246	SH	DEFINED	01	0
UNITED NATURAL FOOD	COM	911163103	253	9000	SH	DEFINED	01	0
UNITED ONLINE INC	COM	911268100	1255	49536	SH	DEFINED	01	0
UNITED ONLINE INC	COM	911268100	82	3262	SH	DEFINED	01	0
UNITED ONLINE INC	COM	911268100	59	2314	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	83986	1318475	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	4025	63097	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	16672	261723	SH	DEFINED	01	0
UNITED RENTALS INC	COM	911363109	46	3298	SH	DEFINED	01	0
US CELLULAR CORP	COM	911684108	687	27000	SH	DEFINED	01	0
UNITED STATES STEEL	COM	912909108	99	6064	SH	DEFINED	01	0
UNITED STATES STEEL	COM	912909108	390	23815	SH	DEFINED	01	0
UNITED STATIONERS	COM	913004107	3460	95656	SH	DEFINED	01	0
UNITED SURGICAL PAR	COM	913016309	621	27500	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	172703	2438288	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	10548	149006	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	9843	138968	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	870	12293	SH	DEFINED	01	1
UNITED THERAPEUTICS	COM	91307C102	1446	66400	SH	DEFINED	01	0
UNITED THERAPEUTICS	COM	91307C102	67	3050	SH	DEFINED	01	0
UNITED THERAPEUTICS	COM	91307C102	47	2148	SH	DEFINED	01	0
UNITEDGLOBALCOM INC..	COM	913247508	718	138800	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	572572	11394444	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	15412	306507	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	8181	162808	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	1471	29285	SH	DEFINED	01	1
UNITRIN INC	COM	913275103	1434	52887	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP.	COM	913377107	4049	635700	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP.	COM	913377107	113	17784	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP.	COM	913377107	83	12977	SH	DEFINED	01	0
UNIVERSAL COMPRESION	COM	913431102	486	23300	SH	DEFINED	01	0
UNIVERSAL CORP	COM	913456109	45	1061	SH	DEFINED	01	0
UNIVERSAL ELECTRONICS INC	COM	913483103	1702	134200	SH	DEFINED	01	0
UNIVERSAL FST PRO	COM	913543104	1077	51414	SH	DEFINED	01	0
UNIVERSAL HEALTH REALTY INCOME	COM	91359E105	1123	41600	SH	DEFINED	01	0
UNIVERSAL HLTH CR-B.	COM	913903100	5652	142650	SH	DEFINED	01	0
UNIVERSAL HLTH CR-B.	COM	913903100	85	2131	SH	DEFINED	01	0
UNIVERSAL HLTH CR-B.	COM	913903100	30	745	SH	DEFINED	01	0
UNIVISION	COM	914906102	81114	2668224	SH	DEFINED	01	0
UNIVISION	COM	914906102	49489	1627995	SH	DEFINED	01	0
UNIVISION	COM	914906102	5638	185462	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	23239	810034	SH	DEFINED	01	0

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UNOCAL CORP	COM	915289102	40	1400	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	1709	59561	SH	DEFINED	01	0
UNOVA INC.	COM	91529B106	753	67850	SH	DEFINED	01	
UNOVA INC.	COM	91529B106	26	2298	SH	DEFINED	01	0
UNOVA INC.	COM	91529B106	28	2500	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	25979	1937232	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	1449	108050	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	1846	137640	SH	DEFINED	01	0
UNUMPROVIDENT CVT PFD	CONV PRF	91529Y403	11896	400000	SH	DEFINED	01	
URBAN OUTFITTERS	COM	917047102	4628	128905	SH	DEFINED	01	
URBAN OUTFITTERS	COM	917047102	89	2490	SH	DEFINED	01	0
USF CORP	COM	91729Q101	2380	88246	SH	DEFINED	01	
UTSTARCOM INC.	COM	918076100	15943	448200	SH	DEFINED	01	
UTSTARCOM INC.	COM	918076100	1289	36240	SH	DEFINED	01	0
VCA ANTECH INC	COM	918194101	3943	201500	SH	DEFINED	01	
VCA ANTECH INC	COM	918194101	270	13719	SH	DEFINED	01	0
VCA ANTECH INC	COM	918194101	91	4643	SH	DEFINED	01	0
V. F. CORP	COM	918204108	1387	40750	SH	DEFINED	01	
V. F. CORP	COM	918204108	849	24925	SH	DEFINED	01	0
VALASSIS COMMUNICATI	COM	918866104	1539	59803	SH	DEFINED	01	
VALASSIS COMMUNICATI	COM	918866104	75	2932	SH	DEFINED	01	0
VALERO ENERGY CORP	COM	91913Y100	177	4884	SH	DEFINED	01	
VALERO ENERGY CORP	COM	91913Y100	424	11671	SH	DEFINED	01	0
VALMONT INDUSTRIES	COM	920253101	3552	181141	SH	DEFINED	01	
VALSPAR CORP	COM	920355104	91	2158	SH	DEFINED	01	
VALUECLICK INC.	COM	92046N102	1553	257500	SH	DEFINED	01	
VALUECLICK INC.	COM	92046N102	67	10963	SH	DEFINED	01	0
VALUECLICK INC.	COM	92046N102	50	8244	SH	DEFINED	01	0
VCOMMERCE CORP PFD	CONV PRF	922100XX5	43	2145923	SH	DEFINED	01	
VARCO INTL INC	COM	922122106	12508	638158	SH	DEFINED	01	
VARIAN INC	COM	922206107	1315	37948	SH	DEFINED	01	
VARIAN INC	COM	922206107	3	80	SH	DEFINED	01	0
VARIAN SEMICONDUCTOR	COM	922207105	4607	154792	SH	DEFINED	01	
VARIAN SEMICONDUCTOR	COM	922207105	3	100	SH	DEFINED	01	0
VARIAN MEDICAL SYST.	COM	92220P105	631	10972	SH	DEFINED	01	
VARIAN MEDICAL SYST.	COM	92220P105	290	5038	SH	DEFINED	01	0
VASTERA INC.	COM	92239N109	615	103100	SH	DEFINED	01	
VASTERA INC.	COM	92239N109	3	480	SH	DEFINED	01	0
VASTERA INC.	COM	92239N109	24	3993	SH	DEFINED	01	0
VECTREN CORPORATION	COM	92240G101	692	27615	SH	DEFINED	01	
VEECO	COM	922417100	2369	139086	SH	DEFINED	01	
VENINFOTEL CVT PIK PVT SR, SEC	CONV BND	922700ZZ5	306	30594716	PRN	DEFINED	01	
VENTAS INC	COM	92276F100	2537	167500	SH	DEFINED	01	
VERIDIAN CORP	COM	92342R203	349	10000	SH	DEFINED	01	
VERITAS SOFTWARE	COM	923436109	116653	4068829	SH	DEFINED	01	
VERITAS SOFTWARE	COM	923436109	2265	79060	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	3107	108371	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	129	4500	SH	DEFINED	01	1
VERITY SOFTWARE	COM	92343C106	2472	195166	SH	DEFINED	01	
VERITY SOFTWARE	COM	92343C106	2	140	SH	DEFINED	01	0
VERISIGN INC	COM	92343E102	8272	598160	SH	DEFINED	01	
VERISIGN INC	COM	92343E102	38	2734	SH	DEFINED	01	0
VERISIGN INC	COM	92343E102	32	2331	SH	DEFINED	01	0
VERITAS DGC	COM	92343P107	1115	96928	SH	DEFINED	01	
VERITAS SOFTWARE CVT	CONV BND	92343RAA1	223	250000	PRN	DEFINED	01	
VERIZON COMM	COM	92343V104	399911	10137151	SH	DEFINED	01	
VERIZON COMM	COM	92343V104	7596	192547	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	28710	727761	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	639	16200	SH	DEFINED	01	1
VERIZON CVT.	CONV BND	92344GAN6	1184	1990000	PRN	DEFINED	01	
VERTEX PHARM	COM	92532F100	48	3279	SH	DEFINED	01	
VERTEX PHARM	COM	92532F100	156	10647	SH	DEFINED	01	0

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VIACOM INC.	COM	925524100	1836	42000	SH	DEFINED	01
VIACOM INC.	COM	925524100	334	7650	SH	DEFINED	01 0
VIACOM INC CL B	COM	925524308	834795	19120308	SH	DEFINED	01
VIACOM INC CL B	COM	925524308	34945	800408	SH	DEFINED	01 0
VIACOM INC CL B	COM	925524308	20457	468540	SH	DEFINED	01 0
VIACOM INC CL B	COM	925524308	752	17200	SH	DEFINED	01 1
VIAD CORP	COM	92552R109	85	3780	SH	DEFINED	01
VIAD CORP	COM	92552R109	76	3396	SH	DEFINED	01 0
VIASAT INC	COM	92552V100	1089	75922	SH	DEFINED	01
VIASYS HEALTHCARE	COM	92553Q209	3208	154973	SH	DEFINED	01
VICOR CORP	COM	925815102	1165	121368	SH	DEFINED	01
VIEWPOINT CORP	COM	92672P108	404	357500	SH	DEFINED	01
VIGNETTE CORP	COM	926734104	2475	1190000	SH	DEFINED	01
VIGNETTE CORP	COM	926734104	2944	1415440	SH	DEFINED	01 0
VINTAGE PETE INC	COM	927460105	2879	255191	SH	DEFINED	01
VISHAY INTRTECHNOLOG	COM	928298108	90	6826	SH	DEFINED	01
VISHAY INTRTECHNOLOG	COM	928298108	21	1588	SH	DEFINED	01 0
VISTEON CORP	COM	92839U107	53	7690	SH	DEFINED	01
VISTEON CORP	COM	92839U107	1	128	SH	DEFINED	01 0
VISTEON CORP	COM	92839U107	207	30168	SH	DEFINED	01 0
VISTACARE INC-CL A.	COM	92839Y109	7	300	SH	DEFINED	01 0
VISX INC	COM	92844S105	3893	224395	SH	DEFINED	01
VITAL SIGNS INC	COM	928469105	2005	77267	SH	DEFINED	01
VITALWORKS INC	COM	928483106	822	208100	SH	DEFINED	01
VITALWORKS INC	COM	928483106	1	250	SH	DEFINED	01 0
VITESSE SEMICONDUCTOR CORP.	COM	928497106	36	7278	SH	DEFINED	01 0
VITESSE SEMICONDUCTOR CORP.	COM	928497106	24	4900	SH	DEFINED	01 0
VITESSE SEMICONDUCTOR CVT	CONV BND	928497AB2	929	1000000	PRN	DEFINED	01 0
VIVENDI UNIVERSAL	COM	92851S204	5163	280000	SH	DEFINED	01
VODAFONE GROUP PLC.	COM	92857W100	182375	9281159	SH	DEFINED	01
VODAFONE GROUP PLC.	COM	92857W100	4218	214733	SH	DEFINED	01 0
VODAFONE GROUP PLC.	COM	92857W100	169	8600	SH	DEFINED	01 0
VOLT INFO SCIENCES	COM	928703107	604	44224	SH	DEFINED	01
VOTORANTIM CELULOSE-ADR	COM	92906P106	2765	143000	SH	DEFINED	01
VOTORANTIM CELULOSE-ADR	COM	92906P106	439	22700	SH	DEFINED	01 1
VOTORANTIM CELULOSE-ADR	COM	92906P106	650	33600	SH	DEFINED	01 1
VULCAN MATERIALS	COM	929160109	3151	84975	SH	DEFINED	01
VULCAN MATERIALS	COM	929160109	869	23431	SH	DEFINED	01 0
WD-40 CO	COM	929236107	1375	48163	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	2135	63700	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	89	2643	SH	DEFINED	01 0
WFS FINANCIAL INC	COM	92923B106	56	1674	SH	DEFINED	01 0
WCI COMMUNITIES	COM	92923C104	271	14100	SH	DEFINED	01
WGL HOLDINGS INC	COM	92924F106	55	2076	SH	DEFINED	01
W HOLDING CO INC	COM	929251106	30	1791	SH	DEFINED	01
W-H ENERGY SERVICES INC	COM	92925E108	1532	78670	SH	DEFINED	01
WMS INDUSTRIES INC	COM	929297109	1355	86910	SH	DEFINED	01
WPP GROUP PLC -ADR	COM	929309300	1422	35500	SH	DEFINED	01
WRC MEDIA INC 144A	COM	92931A108	0	10282	SH	DEFINED	01 0
WPS RESOURES CORP	COM	92931B106	55	1377	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	1962	51100	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	98	2538	SH	DEFINED	01 0
WSFS FINANCIAL CORP	COM	929328102	68	1780	SH	DEFINED	01 0
WABASH NATL	COM	929566107	1742	124183	SH	DEFINED	01
WABASH NATL	COM	929566107	37	2571	SH	DEFINED	01 0
WABASH NATL	COM	929566107	27	1900	SH	DEFINED	01 0
WABTEC.	COM	929740108	1040	74807	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	67071	1678443	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	2873	71891	SH	DEFINED	01 0
WACHOVIA CORPORATION	COM	929903102	13231	331106	SH	DEFINED	01 0
WACHOVIA CORPORATION	COM	929903102	1485	37149	SH	DEFINED	01 1
WADDELL & REED FIN	COM	930059100	90	3513	SH	DEFINED	01

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WAL MART STORES	COM	931142103	961083	17907287	SH	DEFINED	01
WAL MART STORES	COM	931142103	38713	721338	SH	DEFINED	01 0
WAL MART STORES	COM	931142103	56223	1047571	SH	DEFINED	01 0
WAL MART STORES	COM	931142103	945	17600	SH	DEFINED	01 1
WALGREEN CO.	COM	931422109	1835	60956	SH	DEFINED	01
WALGREEN CO.	COM	931422109	281	9335	SH	DEFINED	01 0
WALGREEN CO.	COM	931422109	7120	236543	SH	DEFINED	01 0
WANT-WANT HOLDINGS.	COM	933697997	80	102030	SH	DEFINED	01
WASHINGTON FED INC	COM	938824109	4677	202209	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	129872	3144601	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	1533	37139	SH	DEFINED	01 0
WASHINGTON MUT INC	COM	939322103	13237	320506	SH	DEFINED	01 0
WASHINGTON MUT INC	COM	939322103	1349	32680	SH	DEFINED	01 1
WASHINGTON POST CI B	COM	939640108	299	408	SH	DEFINED	01
WASTE CONNECTION	COM	941053100	3437	98058	SH	DEFINED	01
WASTE CONNECTION	COM	941053100	140	4000	SH	DEFINED	01 0
WASTE CONNECTIONS CVT	CONV BND	941053AB6	263	240000	PRN	DEFINED	01
WASTE MANAGEMENT INC	COM	94106L109	15209	631332	SH	DEFINED	01
WASTE MANAGEMENT INC	COM	94106L109	340	14100	SH	DEFINED	01 0
WASTE MANAGEMENT INC	COM	94106L109	4353	180680	SH	DEFINED	01 0
WATERS CORPORATION	COM	941848103	648	22258	SH	DEFINED	01
WATERS CORPORATION	COM	941848103	152	5209	SH	DEFINED	01 0
WATERS CORPORATION	COM	941848103	835	28675	SH	DEFINED	01 0
WATSCO	COM	942622200	1248	75344	SH	DEFINED	01
WATSON PHARMACEUTICA	COM	942683103	2323	57551	SH	DEFINED	01
WATSON PHARMACEUTICA	COM	942683103	998	24710	SH	DEFINED	01 0
WATSON WYATT & CO.	COM	942712100	2219	95740	SH	DEFINED	01
WATTS INDUSTRIES INC	COM	942749102	2694	150953	SH	DEFINED	01
WAUSAU MOSINEE PAPER	COM	943315101	25	2203	SH	DEFINED	01
WAYLAND INVESTMENT FUND LLC	PRF	944209XX8	13260	38000000	SH	DEFINED	01
WAYPOINT FINANCIAL CORP	COM	946756103	1712	94920	SH	DEFINED	01
WEATHERFORD INTL CVT	CONV BND	947074AB6	387	610000	PRN	DEFINED	01
WEATHERFORD INTL CVT	CONV BND	947074AB6	635	1000000	PRN	DEFINED	01 0
WEBSense INC	COM	947684106	1730	110500	SH	DEFINED	01
WEBSense INC	COM	947684106	2	100	SH	DEFINED	01 0
WEBMETHODS INC..	COM	94768C108	1425	175300	SH	DEFINED	01
WEBMETHODS INC..	COM	94768C108	1	130	SH	DEFINED	01 0
WEBMD CORPORATION.	COM	94769M105	62918	5809500	SH	DEFINED	01
WEBMD CORPORATION.	COM	94769M105	6715	619979	SH	DEFINED	01 0
WEBSTER FINANCIAL	COM	947890109	74	1949	SH	DEFINED	01
WEIDER NUTRITION INT.	COM	948603105	147	65000	SH	DEFINED	01
WELLCHOICE INC	COM	949475107	9077	310000	SH	DEFINED	01
WELLCHOICE INC	COM	949475107	9	300	SH	DEFINED	01 0
WELLMAN INC	COM	949702104	3148	281063	SH	DEFINED	01
WELLMAN INC	COM	949702104	99	8777	SH	DEFINED	01 0
WELLMAN INC	COM	949702104	67	5972	SH	DEFINED	01 0
WELLPOINT	COM	94973H108	13537	160588	SH	DEFINED	01
WELLPOINT	COM	94973H108	564	6674	SH	DEFINED	01 0
WELLPOINT	COM	94973H108	2889	34274	SH	DEFINED	01 0
WELLS FARGO CO (NEW)	COM	949746101	480791	9539517	SH	DEFINED	01
WELLS FARGO CO (NEW)	COM	949746101	17555	348239	SH	DEFINED	01 0
WELLS FARGO CO (NEW)	COM	949746101	20430	405362	SH	DEFINED	01 0
WELLS FARGO CO (NEW)	COM	949746101	2006	39807	SH	DEFINED	01 1
WELLSFORD REAL PROP	COM	950240200	3665	237800	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	197	6767	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	759	26184	SH	DEFINED	01 0
WERNER ENTERPRISES	COM	950755108	1216	57329	SH	DEFINED	01
WESCAST INDUSTRIES	COM	950813105	3775	151700	SH	DEFINED	01
WESCO FINANCIAL CORP	COM	950817106	889	2850	SH	DEFINED	01
WEST CORP	COM	952355105	3769	141400	SH	DEFINED	01
WEST CORP	COM	952355105	76	2835	SH	DEFINED	01 0
WEST AMERICA BANCORP	COM	957090103	61	1411	SH	DEFINED	01

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WESTAR ENERGY INC.	COM	95709T100	1560	96075	SH	DEFINED	01
WESTELL TECHNOLOGIES	COM	957541105	2638	305000	SH	DEFINED	01
WESTELL TECHNOLOGIES	COM	957541105	1449	167535	SH	DEFINED	01
WESTCORP	COM	957907108	1406	50200	SH	DEFINED	01
WESTERN DIGITAL	COM	958102105	4803	466200	SH	DEFINED	01
WESTERN DIGITAL	COM	958102105	36	3362	SH	DEFINED	01
WESTERN DIGITAL	COM	958102105	23	2195	SH	DEFINED	01
WESTERN GAS RESOURCE	COM	958259103	1426	36017	SH	DEFINED	01
WESTERN GAS RESOURCE	COM	958259103	46	1154	SH	DEFINED	01
WESTERN GAS RESOURCE	COM	958259103	35	880	SH	DEFINED	01
WESTERN WIRELESS	COM	95988E204	2569	222800	SH	DEFINED	01
WESTERN WIRELESS	COM	95988E204	3	220	SH	DEFINED	01
WESTWOOD HLDGS GROUP	COM	961765104	5564	292500	SH	DEFINED	01
WESTWOOD ONE CORP	COM	961815107	60599	1785973	SH	DEFINED	01
WESTWOOD ONE CORP	COM	961815107	71848	2117503	SH	DEFINED	01
WESTWOOD ONE CORP	COM	961815107	4743	139800	SH	DEFINED	01
WET SEAL INC	COM	961840105	2561	239750	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	53537	991430	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	2429	44985	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	2729	50546	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	864	16000	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	60841	955126	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	490	7700	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	2888	45341	SH	DEFINED	01
WHIRLPOOL FIN PFD \$100 B 6.55	PRF	963328208	18203	180000	SH	DEFINED	01
WHITNEY HOLDING CORP	COM	966612103	4444	139016	SH	DEFINED	01
WHOLE FOODS MARKET	COM	966837106	57626	1212400	SH	DEFINED	01
WHOLE FOODS MARKET	COM	966837106	75269	1583660	SH	DEFINED	01
WHOLE FOODS MARKET	COM	966837106	6712	141217	SH	DEFINED	01
WILD OATS MARKETS	COM	96808B107	1922	176400	SH	DEFINED	01
WILD OATS MARKETS	COM	96808B107	1	110	SH	DEFINED	01
WILLBROS GROUP INC.	COM	969199108	3112	299500	SH	DEFINED	01
WILLIAM COMPANIES	COM	969457100	2484	314274	SH	DEFINED	01
WILLIAM COMPANIES	COM	969457100	948	119994	SH	DEFINED	01
WILLIAMS SONOMA	COM	969904101	104455	3577243	SH	DEFINED	01
WILLIAMS SONOMA	COM	969904101	94559	3238305	SH	DEFINED	01
WILLIAMS SONOMA	COM	969904101	7980	273250	SH	DEFINED	01
WILLOW GROVE BANCORP INC	COM	97111W101	927	54600	SH	DEFINED	01
WILMINGTON TRUST COR	COM	971807102	82	2809	SH	DEFINED	01
WARRANTS	WT	97187@117	49	12	SH	DEFINED	01
WARRANTS	WT	97188#AA4	47	12	SH	DEFINED	01
WILSHIRE NY ADVIS WT	WT	971880117	44	6	SH	DEFINED	01
WILSHIRE NY ADVIS WT	WT	971880117	104	14	SH	DEFINED	01
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01
WILSHIRE NY ADVISOR	WT	971993118	34	30	SH	DEFINED	01
WILSHIRE NY ADVISOR	WT	971993118	34	30	SH	DEFINED	01
WILSON GREATBATCH	COM	972232102	3161	87600	SH	DEFINED	01
WILSON GREATBATCH	COM	972232102	3	90	SH	DEFINED	01
WIND RIVER	COM	973149107	13	3405	SH	DEFINED	01
WINN-DIXIE	COM	974280109	2000	162484	SH	DEFINED	01
WINN-DIXIE	COM	974280109	63	5124	SH	DEFINED	01
WINN-DIXIE	COM	974280109	409	33280	SH	DEFINED	01
WINNEBAGO IND INC	COM	974637100	4622	121978	SH	DEFINED	01
WINTRUST FINANCIAL	COM	97650W108	3687	124565	SH	DEFINED	01
WINTRUST FINANCIAL	COM	97650W108	97	3271	SH	DEFINED	01
WINTRUST FINANCIAL	COM	97650W108	70	2350	SH	DEFINED	01
WIRELESS FACILITIES	COM	97653A103	2023	170000	SH	DEFINED	01
WIRELESS FACILITIES	COM	97653A103	79	6652	SH	DEFINED	01
WIRELESS FACILITIES	COM	97653A103	59	4937	SH	DEFINED	01
WISCONSIN ENERGY	COM	976657106	20444	704970	SH	DEFINED	01
WOLVERINE TUBE INC	COM	978093102	204	35691	SH	DEFINED	01



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WOLVERINE WORLD WIDE	COM	978097103	2911	151112	SH	DEFINED	01
WOLVERINE WORLD WIDE	COM	978097103	90	4734	SH	DEFINED	01 0
WOLVERINE WORLD WIDE	COM	978097103	69	3573	SH	DEFINED	01 0
WOODWARD GOVERNOR CO	COM	980745103	6370	148151	SH	DEFINED	01
WORLD FUEL SERVICES	COM	981475106	925	37600	SH	DEFINED	01
WORLD FUEL SERVICES	COM	981475106	79	3185	SH	DEFINED	01 0
WORLD FUEL SERVICES	COM	981475106	49	1992	SH	DEFINED	01 0
WORTHINGTON IND	COM	981811102	68	5054	SH	DEFINED	01
WORTHINGTON IND	COM	981811102	266	19835	SH	DEFINED	01 0
WRIGHT MEDICAL GROUP	COM	98235T107	602	31700	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	20495	364476	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	2920	51935	SH	DEFINED	01 0
WYETH	COM	983024100	253768	5571195	SH	DEFINED	01
WYETH	COM	983024100	32088	704468	SH	DEFINED	01 0
WYETH	COM	983024100	13981	306943	SH	DEFINED	01 0
WYETH	COM	983024100	985	21600	SH	DEFINED	01 1
XL CAPITAL CVT	CONV BND	98372PAB4	424	670000	PRN	DEFINED	01
XM SATELLITE RADIO.	COM	983759101	1165	105400	SH	DEFINED	01
XM SATELLITE RADIO.	COM	983759101	59	5399	SH	DEFINED	01 0
XM SATELLITE RADIO.	COM	983759101	46	4172	SH	DEFINED	01 0
XO COMMUNICATIONS 13.5% PIK PF	PRF	983764705	0	1	SH	DEFINED	01
X-RITE INC	COM	983857103	583	58867	SH	DEFINED	01
XTO ENERGY INC	COM	98385X106	7566	376261	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	15350	1020689	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	1384	92031	SH	DEFINED	01 0
XILINX	COM	983919101	23099	912661	SH	DEFINED	01
XILINX	COM	983919101	52299	2066340	SH	DEFINED	01 0
XILINX	COM	983919101	3745	147963	SH	DEFINED	01 0
XEROX CVT PFD 144A	CONV PRF	98411F202	16875	250000	SH	DEFINED	01
XEROX	COM	984121103	8437	796682	SH	DEFINED	01
XEROX	COM	984121103	75	7109	SH	DEFINED	01 0
XEROX	COM	984121103	1813	171164	SH	DEFINED	01 0
XEROX CORP CVT PFD	CONV PRF	984121509	8078	77050	SH	DEFINED	01
XEROX CORP CVT PFD	CONV PRF	984121509	309	2950	SH	DEFINED	01 0
YAHOO INC	COM	984332106	12443	379820	SH	DEFINED	01
YAHOO INC	COM	984332106	4669	142526	SH	DEFINED	01 0
YAHOO INC	COM	984332106	2235	68225	SH	DEFINED	01 1
YANKEE CANDLE	COM	984757104	4068	175200	SH	DEFINED	01
YANKEE CANDLE	COM	984757104	1	60	SH	DEFINED	01 0
YELLOW CORPORATION	COM	985509108	3982	171977	SH	DEFINED	01
YORK INTL CORP NEW	COM	986670107	31536	1347657	SH	DEFINED	01
YOUNG BROADCASTING	COM	987434107	972	46000	SH	DEFINED	01
YOUNG BROADCASTING	COM	987434107	65	3092	SH	DEFINED	01 0
YOUNG BROADCASTING	COM	987434107	47	2230	SH	DEFINED	01 0
YOUNG INNOVATIONS	COM	987520103	14	500	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	523	17699	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	1995	67500	SH	DEFINED	01 0
YUKOS ADR	COM	98849W108	7844	140962	SH	DEFINED	01
YUKOS ADR	COM	98849W108	42	750	SH	DEFINED	01 0
YUKOS ADR	COM	98849W108	5943	106775	SH	DEFINED	01 1
YUKOS ADR	COM	98849W108	2150	38625	SH	DEFINED	01 1
ZALE CORP	COM	988858106	3730	93239	SH	DEFINED	01
ZEBRA TECH	COM	989207105	8432	112142	SH	DEFINED	01
ZENITH NATIONAL	COM	989390109	1555	54567	SH	DEFINED	01
ZIMMER HOLDINGS INC	COM	98956P102	17640	391577	SH	DEFINED	01
ZIMMER HOLDINGS INC	COM	98956P102	1320	29300	SH	DEFINED	01 0
ZIMMER HOLDINGS INC	COM	98956P102	2043	45345	SH	DEFINED	01 0
ZIONS BANCORPORATION	COM	989701107	268	5298	SH	DEFINED	01
ZIONS BANCORPORATION	COM	989701107	1052	20795	SH	DEFINED	01 0
ZIX CORP	COM	98974P100	247	65617	SH	DEFINED	01
ZORAN CORP	COM	98975F101	1343	69900	SH	DEFINED	01
ZORAN CORP	COM	98975F101	1	60	SH	DEFINED	01 0

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ZOLL MEDICAL.	COM	989922109	245	7300	SH	DEFINED	01
STATE STREET BOND MARKET IDX S	COM	994698XX1	78652	5103636	SH	DEFINED	01 0
STATE STREET DAILY EAFE SL SER	COM	994699XX9	2123	218723	SH	DEFINED	01 0
PHIL BANK INDEX JUL 03 850P	OPT	BKZ/SJ	137	100	SH	PUT	DEFINED 01 0
DAIMLERCHRYSLER AG	COM	D1668R123	208	6000	SH	DEFINED	01
DEUTSCHE BANK AG	COM	D18190898	2576	40000	SH	DEFINED	01
SWISS RE REGS CVT	CONV BND	EC4791215	300	320000	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
ACE LIMITED	COM	G0070K103	75229	2193852	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	3808	111069	SH	DEFINED	01 0
ACE LIMITED	COM	G0070K103	3683	107400	SH	DEFINED	01 0
AMDOCS	COM	G02602103	9498	395725	SH	DEFINED	01
AMDOCS	COM	G02602103	1089	45405	SH	DEFINED	01 0
APEX SILVER MINE LTD.	COM	G04074103	2754	186700	SH	DEFINED	01
ARCH CAPITAL GROUP	COM	G0450A105	889	25600	SH	DEFINED	01
ACCENTURE LTD-CL A	COM	G1150G111	5668	313300	SH	DEFINED	01
ACCENTURE LTD-CL A	COM	G1150G111	600	33170	SH	DEFINED	01 0
ACCENTURE LTD-CL A	COM	G1150G111	372	20600	SH	DEFINED	01 1
COOPER INDUSTRIES	COM	G24182100	18163	439733	SH	DEFINED	01
COOPER INDUSTRIES	COM	G24182100	38	919	SH	DEFINED	01 0
COOPER INDUSTRIES	COM	G24182100	922	22318	SH	DEFINED	01 0
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	651	21800	SH	DEFINED	01
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	2104	70470	SH	DEFINED	01 0
EVEREST RE GROUP LTD	COM	G3223R108	16336	213537	SH	DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	250	3262	SH	DEFINED	01 0
FLAG TELECOM GROUP LTD	COM	G3529X106	151	4381	SH	DEFINED	01 0
GARMIN LTD.	COM	G37260109	96	2407	SH	DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	15577	667357	SH	DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	210	8996	SH	DEFINED	01 0
HELEN OF TROY CORP L.	COM	G4388N106	1156	76200	SH	DEFINED	01
HELEN OF TROY CORP L.	COM	G4388N106	81	5362	SH	DEFINED	01 0
HELEN OF TROY CORP L.	COM	G4388N106	44	2898	SH	DEFINED	01 0
INGERSOLL-RAND CO	COM	G4776G101	61906	1308233	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	13	270	SH	DEFINED	01 0
INGERSOLL-RAND CO	COM	G4776G101	1878	39685	SH	DEFINED	01 0
IPC HOLDINGS LTD	COM	G4933P101	9947	296900	SH	DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	68	2019	SH	DEFINED	01 0
IPC HOLDINGS LTD	COM	G4933P101	43	1269	SH	DEFINED	01 0
MARVELL TECH GP LTD	COM	G5876H105	873	25410	SH	DEFINED	01
MONTPELIER RE HLDLS LTD	COM	G62185106	5812	183928	SH	DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	28193	712834	SH	DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	1330	33617	SH	DEFINED	01 0
NOBLE CORP	COM	G65422100	12748	371681	SH	DEFINED	01
NOBLE CORP	COM	G65422100	1057	30830	SH	DEFINED	01 0
02MICRO INTERNATIONAL.	COM	G6797E106	269	16700	SH	DEFINED	01 0
PLATINUM UNDERWRITERS HLDGS	COM	G7127P100	2510	92500	SH	DEFINED	01
RADICA GAMES LTD	COM	G7342H107	194	28100	SH	DEFINED	01
RENAISSANCE RE HLDGS	COM	G7496G103	898	19749	SH	DEFINED	01
SCOTTISH ANN & LIFE	COM	G7885T104	7595	375870	SH	DEFINED	01
SCOTTISH ANN & LIFE	COM	G7885T104	70	3508	SH	DEFINED	01 0
SCOTTISH ANN & LIFE	COM	G7885T104	53	2606	SH	DEFINED	01 0
SEAGATE TECHNOLOGY HLDLS.	COM	G7945J104	9524	539600	SH	DEFINED	01
SINA CORP.	COM	G81477104	2338	115000	SH	DEFINED	01
UTI WORLDWIDE INC	COM	G87210103	1991	63833	SH	DEFINED	01
TOMMY HILFIGER STK	COM	G8915Z102	1311	141957	SH	DEFINED	01 0
TRANSOCEAN INC	COM	G90078109	103350	4704133	SH	DEFINED	01
TRANSOCEAN INC	COM	G90078109	15876	722653	SH	DEFINED	01 0
TRANSOCEAN INC	COM	G90078109	3326	151407	SH	DEFINED	01 0
WEATHERFORD INTL	COM	G95089101	75595	1804168	SH	DEFINED	01

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WEATHERFORD INTL	COM	G95089101	1155	27520	SH		DEFINED	01	0
WEATHERFORD INTL	COM	G95089101	79	1882	SH		DEFINED	01	0
WILLIS GRP HLDS LTD	COM	G96655108	30190	981750	SH		DEFINED	01	
WILLIS GRP HLDS LTD	COM	G96655108	1307	42500	SH		DEFINED	01	0
WILLIS GRP HLDS LTD	COM	G96655108	450	14600	SH		DEFINED	01	1
XL CAPITAL LTD CL A	COM	G98255105	98200	1183146	SH		DEFINED	01	
XL CAPITAL LTD CL A	COM	G98255105	1997	24050	SH		DEFINED	01	0
XL CAPITAL LTD CL A	COM	G98255105	7348	88532	SH		DEFINED	01	0
ALCON	COM	H01301102	15485	338838	SH		DEFINED	01	
CHECKPOINT SOFTWARE	COM	M22465104	2801	143290	SH		DEFINED	01	
CHECKPOINT SOFTWARE	COM	M22465104	38	1949	SH		DEFINED	01	0
CHECKPOINT SOFTWARE	COM	M22465104	409	20941	SH		DEFINED	01	1
CHECKPOINT SOFTWARE	COM	M22465104	788	40305	SH		DEFINED	01	1
ECTEL LTD	COM	M29925100	2744	447000	SH		DEFINED	01	
ORBOTECH LTD	COM	M75253100	104	6280	SH		DEFINED	01	
RADWARE LTD	COM	M81873107	785	45800	SH		DEFINED	01	
TARO PHARMACEUTICAL	COM	M8737E108	1456	26530	SH		DEFINED	01	
VERISITY LTD.	COM	M97385112	597	50000	SH		DEFINED	01	
CNH GLOBAL N.V.	COM	N20935206	443	46419	SH		DEFINED	01	
ORTHOFIX INTL	COM	N6748L102	720	22000	SH		DEFINED	01	
NASDAQ 100 JUL 03 29P	OPT	QAV/SC	101	2700	SH	PUT	DEFINED	01	0
NASDAQ 100 JUL 03 30P	OPT	QAV/SD	255	3400	SH	PUT	DEFINED	01	0
NASDAQ 100 JUL 03 31P	OPT	QAV/SE	475	3450	SH	PUT	DEFINED	01	0
NASDAQ 100 AUG 03 29P	OPT	QAV/TC	351	4250	SH	PUT	DEFINED	01	0
NASDAQ 100 AUG 03	OPT	QAVTBCO03	6300	120000	SH	PUT	DEFINED	01	
NASDAQ 100 SEPT 03	OPT	QAVUBCO03	11068	126500	SH	PUT	DEFINED	01	
BIOPURE CORP JUL 03 7.5C	OPT	QPU/GU	7	975	SH	CALL	DEFINED	01	0
SEMI CONDUCTOR HLD TRUST JUL 0	OPT	SMH/SY	255	4250	SH	PUT	DEFINED	01	0
S&P 500 INDEX JUL 03 875P	OPT	SPX/SO	86	1512	SH	PUT	DEFINED	01	0
S&P 500 INDEX SEP 03 975P	OPT	SXB/UO	488	140	SH	PUT	DEFINED	01	0
ROYAL CARIBBEAN	COM	V7780T103	43526	1879362	SH		DEFINED	01	
ASE TEST LTD	COM	Y02516105	377	68500	SH		DEFINED	01	
CREATIVE TECHNOLOGY	COM	Y1775U107	81	10200	SH		DEFINED	01	
FLEXTRONICS INTL LTD	COM	Y2573F102	38487	3704300	SH		DEFINED	01	
FLEXTRONICS INTL LTD	COM	Y2573F102	2365	227580	SH		DEFINED	01	0
FLEXTRONICS INTL LTD	COM	Y2573F102	258	24834	SH		DEFINED	01	0