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AMERICAN EXPRESS FINANCIAL CORP
Form 13F-HR
May 14, 2003

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 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 May 14, 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: 4454
Form 13F Information Table Value Total: \$47336279 (thousands)

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List of Other Included Managers:

No.	13F File Number	Name
01	28-698	American Express Company
02		American Express Asset Management Group Inc.
03		American Express Trust Company
04		American Express Certificate Company
05		IDS Life Insurance Company
06		IDS Life Insurance Company of New York
07		American Partners Life
08		American Centurion Life of New York
09		American Enterprise Life
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	357	94505	SH		DEFINED	01	
ADC TELECOM	COM	000886101	92	44819	SH		DEFINED	01	
ADC TELECOM	COM	000886101	378	183434	SH		DEFINED	01 0	
ABM INDUSTRIES INC	COM	000957100	1913	145604	SH		DEFINED	01	
AFC ENTERPRISES	COM	00104Q107	1135	84300	SH		DEFINED	01	
AFLAC INC	COM	001055102	33937	1058861	SH		DEFINED	01	
AFLAC INC	COM	001055102	6268	195590	SH		DEFINED	01 0	
AFLAC INC	COM	001055102	3649	113865	SH		DEFINED	01 0	
AFLAC INC	COM	001055102	779	24281	SH		DEFINED	01 1	
AGCO CORP	COM	001084102	750	46631	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	21324	902399	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	127	5394	SH		DEFINED	01 0	
AGL RESOURCES INC	COM	001204106	8	354	SH		DEFINED	01 0	
AES CORP	COM	00130H105	486	134037	SH		DEFINED	01	
AES CORP	COM	00130H105	436	120447	SH		DEFINED	01 0	
AK STEEL	COM	001547108	129	39502	SH		DEFINED	01	
AMB PROPERTY CORP.	COM	00163T109	97	3450	SH		DEFINED	01	
AMC ENTERTAINMENT IN	COM	001669100	880	101500	SH		DEFINED	01	
AMN HEALTHCARE SERV.	COM	001744101	951	86600	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	8722	4153522	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	534	254400	SH		DEFINED	01 0	
AMR CORP DEL	COM	001765106	296	140900	SH		DEFINED	01 0	
ANC RENTAL CORP	COM	001813104	0	91	SH		DEFINED	01	
AOL TIME WARNER INC	COM	00184A105	129608	11934280	SH		DEFINED	01	
AOL TIME WARNER INC	COM	00184A105	3201	294685	SH		DEFINED	01 0	
AOL TIME WARNER INC	COM	00184A105	12027	1107460	SH		DEFINED	01 0	
AOL TIME WARNER INC	COM	00184A105	1501	138248	SH		DEFINED	01 1	
APAC CUSTOMER SVCS	COM	00185E106	495	213400	SH		DEFINED	01	
APAC CUSTOMER SVCS	COM	00185E106	40	17592	SH		DEFINED	01 0	
APAC CUSTOMER SVCS	COM	00185E106	3	1096	SH		DEFINED	01 0	
ATI TECHNOLOGIES.	COM	001941103	514	100000	SH		DEFINED	01	
AT&T CORP	COM	001957505	15043	928589	SH		DEFINED	01	
AT&T CORP	COM	001957505	138	8500	SH		DEFINED	01 0	
AT&T CORP	COM	001957505	3343	206381	SH		DEFINED	01 0	
A S A LIMITED	COM	002050102	2894	83400	SH		DEFINED	01	
ATMI INC	COM	00207R101	3059	158847	SH		DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	15620	2366577	SH		DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	3961	600082	SH		DEFINED	01 0	

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AT&T WIRELESS SVCS	COM	00209A106	184	27900	SH	DEFINED	01	1
AVX	COM	002444107	3417	379700	SH	DEFINED	01	
AARON RENTS INC	COM	002535201	2031	99631	SH	DEFINED	01	
AARON RENTS INC-CL A	COM	002535300	40	2000	SH	DEFINED	01	
ABBOTT LABS	COM	002824100	53840	1431523	SH	DEFINED	01	
ABBOTT LABS	COM	002824100	10806	287365	SH	DEFINED	01	0
ABBOTT LABS	COM	002824100	13009	345869	SH	DEFINED	01	0
ABERCROMBIE & FITCH	COM	002896207	122	4056	SH	DEFINED	01	
ABERCROMBIE & FITCH	COM	002896207	76	2537	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	658	75600	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	17356	2497248	SH	DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	4167	171207	SH	DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	5	200	SH	DEFINED	01	0
ACTIVISION INC	COM	004930202	1846	127760	SH	DEFINED	01	
ACTION PERFORMANCE	COM	004933107	2339	110547	SH	DEFINED	01	
ACTION PERFORMANCE	COM	004933107	2	80	SH	DEFINED	01	0
ACTEL CORP	COM	004934105	2930	171817	SH	DEFINED	01	
ACTEL CORP	COM	004934105	137	7990	SH	DEFINED	01	0
ACTEL CORP	COM	004934105	2	121	SH	DEFINED	01	0
ACTUATE CORPORATION	COM	00508B102	314	226200	SH	DEFINED	01	
ACTUATE CORPORATION	COM	00508B102	1	360	SH	DEFINED	01	0
ACUITY BRANDS INC	COM	00508Y102	3716	276293	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	71	5325	SH	DEFINED	01	0
ACUITY BRANDS INC	COM	00508Y102	5	369	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	28407	1687818	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	1434	85159	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	2260	134300	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	11370	1885362	SH	DEFINED	01	
ADAPTEC INC	COM	00651F108	30	4936	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	2	324	SH	DEFINED	01	0
ADELPHI EUROPE PR LP	COM	006840995	10044	10000000	SH	DEFINED	01	0
ADMINISTAFF INC	COM	007094105	1126	180240	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	18573	602407	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	323	10515	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	1633	52982	SH	DEFINED	01	0
ADTRAN	COM	00738A106	1761	49053	SH	DEFINED	01	
ADTRAN	COM	00738A106	31	854	SH	DEFINED	01	0
ADTRAN	COM	00738A106	2	52	SH	DEFINED	01	0
ADVANCED MKTG SERV	COM	00753T105	633	56546	SH	DEFINED	01	
ADVANCED FIBRE COMM	COM	00754A105	1675	110607	SH	DEFINED	01	
ADVANCED FIBRE COMM	COM	00754A105	84	5563	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	369	8600	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	253	5900	SH	DEFINED	01	0
ADVO INC	COM	007585102	4444	134666	SH	DEFINED	01	
ADVO INC	COM	007585102	2	50	SH	DEFINED	01	0
ADVANCED POWER TECH	COM	00761E108	913	298500	SH	DEFINED	01	
ADVISORY BOARD CO	COM	00762W107	1195	34200	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1147	85245	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	2446	432058	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	31	5364	SH	DEFINED	01	0
AEROFLEX INC	COM	007768104	2	330	SH	DEFINED	01	0
AEROPOSTALE INC.	COM	007865108	100	7500	SH	DEFINED	01	0
ADVANCED MICRO DEV	COM	007903107	4210	681146	SH	DEFINED	01	
ADVANCED MICRO DEV	COM	007903107	468	75765	SH	DEFINED	01	0
ADVANCEPCS	COM	00790K109	7773	274259	SH	DEFINED	01	
ADVANCEPCS	COM	00790K109	9	300	SH	DEFINED	01	0
ADVANCED ENERGY IND	COM	007973100	818	95238	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	10873	893478	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	179	14713	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	280	23000	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	8520	172806	SH	DEFINED	01	
AETNA INC NEW	COM	00817Y108	32	660	SH	DEFINED	01	0

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AETNA INC NEW	COM	00817Y108	1668	33836	SH	DEFINED	01 0
AFFILIATED COMPUTER	COM	008190100	21136	477529	SH	DEFINED	01
AFFILIATED MANAGERS	COM	008252108	3460	83265	SH	DEFINED	01
AFFILIATED MANAGERS	COM	008252108	102	2440	SH	DEFINED	01 0
AFFYMETRIX	COM	00826T108	250	9600	SH	DEFINED	01 0
AFFYMETRIX.	COM	00826T108	10460	402250	SH	DEFINED	01 0
AFL/CIO UNITS OF	COM	008270993	533	461	SH	DEFINED	01 0
AGERE SYSTEMS INC-CL A	COM	00845V100	2228	1392800	SH	DEFINED	01
AGERE SYSTEMS INC-CL A	COM	00845V100	2444	1527504	SH	DEFINED	01 0
AGERE SYSTEMS INC-CL B	COM	00845V209	0	105	SH	DEFINED	01 0
AGILENT TECHNOLOGIES	COM	00846U101	4662	354557	SH	DEFINED	01
AGILENT TECHNOLOGIES	COM	00846U101	1355	103018	SH	DEFINED	01 0
AGILENT TECH CVT	CONV BND	00846UAB7	392	430000	PRN	DEFINED	01
AGILE SOFTWARE CORP.	COM	00846X105	326	50800	SH	DEFINED	01
AGRIUM	COM	008916108	1861	173100	SH	DEFINED	01
AIR PROD & CHEM	COM	009158106	175021	4224502	SH	DEFINED	01
AIR PROD & CHEM	COM	009158106	9959	240405	SH	DEFINED	01 0
AIR PROD & CHEM	COM	009158106	4331	104523	SH	DEFINED	01 0
AIRBORNE INC	COM	009269101	40	2020	SH	DEFINED	01
AIRGAS INC	COM	009363102	2695	145604	SH	DEFINED	01
AIRGAS INC	COM	009363102	248	13387	SH	DEFINED	01 0
AIRGAS INC	COM	009363102	3	167	SH	DEFINED	01 0
ALAMO GROUP INC	COM	011311107	3174	272200	SH	DEFINED	01
ALARIS MEDICAL INC	COM	011637105	1065	103000	SH	DEFINED	01
ALARIS MEDICAL INC	COM	011637105	29	2768	SH	DEFINED	01 0
ALARIS MEDICAL INC	COM	011637105	2	162	SH	DEFINED	01 0
ALASKA AIRGROUP	COM	011659109	17	1107	SH	DEFINED	01
ALBANY INTL CORP NEW	COM	012348108	4280	186790	SH	DEFINED	01
ALBANY INTL CORP NEW	COM	012348108	59	2593	SH	DEFINED	01 0
ALBANY INTL CORP NEW	COM	012348108	3	151	SH	DEFINED	01 0
ALBEMARLE CORP	COM	012653101	4758	195419	SH	DEFINED	01
ALBERTO CULVER	COM	013068101	160	3259	SH	DEFINED	01
ALBERTO CULVER	COM	013068101	635	12886	SH	DEFINED	01 0
ALBERTSONS INC	COM	013104104	5992	317898	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	23	1231	SH	DEFINED	01 0
ALBERTSONS INC	COM	013104104	1602	84941	SH	DEFINED	01 0
ALCAN INC	COM	013716105	4097	146852	SH	DEFINED	01
ALCOA INC	COM	013817101	163552	8439164	SH	DEFINED	01
ALCOA INC	COM	013817101	7227	372670	SH	DEFINED	01 0
ALCOA INC	COM	013817101	5495	283532	SH	DEFINED	01 0
ALEXANDER & BALDWIN	COM	014482103	7500	301620	SH	DEFINED	01
ALEXANDER & BALDWIN	COM	014482103	31	1242	SH	DEFINED	01 0
ALEXANDER & BALDWIN	COM	014482103	2	84	SH	DEFINED	01 0
ALEX REAL ESTATE EQU.	COM	015271109	654	15556	SH	DEFINED	01
ALLEGHANY CORP	COM	017175100	1754	10710	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	943	152017	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	172	27723	SH	DEFINED	01 0
ALLEGHENY TECHNOLOGY	COM	01741R102	13	4505	SH	DEFINED	01
ALLEGHENY TECHNOLOGY	COM	01741R102	52	17785	SH	DEFINED	01 0
ALLEGIANTE BANCORP INC	COM	017476102	656	38800	SH	DEFINED	01
ALLEGIANTE BANCORP INC	COM	017476102	39	2367	SH	DEFINED	01 0
ALLEGIANTE BANCORP INC	COM	017476102	3	160	SH	DEFINED	01 0
ALLEN TELECOM INC	COM	018091108	1404	144039	SH	DEFINED	01
ALLEN TELECOM INC	COM	018091108	28	2939	SH	DEFINED	01 0
ALLEN TELECOM INC	COM	018091108	2	188	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	16963	248685	SH	DEFINED	01
ALLERGAN INC	COM	018490102	1496	21945	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	1947	28547	SH	DEFINED	01 0
ALLETE	COM	018522102	515	24841	SH	DEFINED	01
ALLIANCE DATA SYSTEM	COM	018581108	10676	628000	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	3176	211690	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	3	170	SH	DEFINED	01 0

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ALLIANCE SEMI CONDOC	COM	01877H100	340	106204	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	61	3827	SH	DEFINED	01
ALLIANT TECHSYSTEMS	COM	018804104	6674	123578	SH	DEFINED	01
ALLIED DOMEQ SPS-ADR	COM	019121201	1472	75000	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	1686	211017	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	347	43490	SH	DEFINED	01
ALLMERICA FINANCIAL	COM	019754100	31	2207	SH	DEFINED	01
ALLSCRIPTS HLTHCARE	COM	01988P108	632	229800	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	32831	989748	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	5170	155889	SH	DEFINED	01
ALLTEL CORP	COM	020039103	10230	228547	SH	DEFINED	01
ALLTEL CORP	COM	020039103	3083	68887	SH	DEFINED	01
ALLTEL CVT PFD	CONV PRF	020039822	8227	175000	SH	DEFINED	01
ALPHARMA INC CL A	COM	020813101	3954	220561	SH	DEFINED	01
ALTERA CORP	COM	021441100	4319	318891	SH	DEFINED	01
ALTERA CORP	COM	021441100	6404	472938	SH	DEFINED	01
ALTERA CORP	COM	021441100	1207	89091	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	447992	14953004	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	17210	574443	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	13770	459613	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	1609	53724	SH	DEFINED	01
ALZA (JNJ) CVT	CONV BND	02261WAB5	463	570000	PRN	DEFINED	01
AMAZON COM INC	COM	023135106	19372	744200	SH	DEFINED	01
AMAZON COM INC	COM	023135106	44	1697	SH	DEFINED	01
AMBAC FINANCIAL GRP	COM	023139108	298	5913	SH	DEFINED	01
AMBAC FINANCIAL GRP	COM	023139108	1181	23380	SH	DEFINED	01
AMERADA HESS	COM	023551104	4053	91567	SH	DEFINED	01
AMERADA HESS	COM	023551104	23	517	SH	DEFINED	01
AMERADA HESS	COM	023551104	871	19675	SH	DEFINED	01
AMEREN CORP	COM	023608102	2347	60114	SH	DEFINED	01
AMEREN CORP	COM	023608102	1378	35275	SH	DEFINED	01
AMERICA MOVIL SA CV.	COM	02364W105	268	20055	SH	DEFINED	01
AMER AXLE & MFG HDGS	COM	024061103	762	36200	SH	DEFINED	01
AMERICAN ELEC PWR	COM	025537101	2373	103878	SH	DEFINED	01
AMERICAN ELEC PWR	COM	025537101	1969	86166	SH	DEFINED	01
AMERICAN EAGLE OUTFI	COM	02553E106	7161	493269	SH	DEFINED	01
AMERICAN EAGLE OUTFI	COM	02553E106	148	10170	SH	DEFINED	01
AEMG-SMALL CAP GWTH	COM	025810987	10000	10000000	SH	DEFINED	01
AMERICAN EXPRESS	COM	025816109	2442	73491	SH	DEFINED	01
AMERICAN EXPRESS	COM	025816109	9634	289922	SH	DEFINED	01
AMERICAN FINICIAL GRP	COM	025932104	57	2883	SH	DEFINED	01
AMERICAN FINICIAL GRP	COM	025932104	80	4048	SH	DEFINED	01
AM GREETINGS CL A	COM	026375105	147	11142	SH	DEFINED	01
AM GREETINGS CL A	COM	026375105	190	14521	SH	DEFINED	01
AMERICAN INTL GROUP	COM	026874107	294152	5948497	SH	DEFINED	01
AMERICAN INTL GROUP	COM	026874107	5692	115261	SH	DEFINED	01
AMERICAN INTL GROUP	COM	026874107	28573	577807	SH	DEFINED	01
AMERICAN INTL GROUP	COM	026874107	25	500	SH	DEFINED	01
AMERICAN INTL GROUP	COM	026874107	1179	23852	SH	DEFINED	01
AMERICAN INTL GROUP	CONV BND	026874AP2	810	1260000	PRN	DEFINED	01
AMER ITALIAN PASTA	COM	027070101	5064	117086	SH	DEFINED	01
AMER ITALIAN PASTA	COM	027070101	11224	259500	SH	DEFINED	01
AMER ITALIAN PASTA	COM	027070101	268	6200	SH	DEFINED	01
AMERICAN MANAGEMENT	COM	027352103	3330	275710	SH	DEFINED	01
AMERICAN MANAGEMENT	COM	027352103	35	2840	SH	DEFINED	01
AMERICAN MANAGEMENT	COM	027352103	2	185	SH	DEFINED	01
AMERICAN MEDICAL SYS..	COM	02744M108	3981	275480	SH	DEFINED	01
AMERICAN MEDICAL SEC	COM	02744P101	623	47100	SH	DEFINED	01
AMER PWR CONVERSION	COM	029066107	32841	2306254	SH	DEFINED	01
AMER PWR CONVERSION	COM	029066107	1237	86890	SH	DEFINED	01
AMER PWR CONVERSION	COM	029066107	2521	177063	SH	DEFINED	01
AMERICAN STD CO	COM	029712106	5013	72896	SH	DEFINED	01

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AMERICAN STD CO	COM	029712106	41	598	SH	DEFINED	01	0
AMERICAN STD CO	COM	029712106	1111	16155	SH	DEFINED	01	0
AMERICAN STS WATER	COM	029899101	1076	45000	SH	DEFINED	01	
AMERICAN TOWER CORP UNIT 0% 8/	PRF	03027RAC7	9026	13675	SH	DEFINED	01	
AMERICAN TOWER CORP UNIT 0% 8/	PRF	03027RAC7	3630	5500	SH	DEFINED	01	0
AMERICREDIT CORP	COM	03060R101	21	6454	SH	DEFINED	01	0
AMERSHAM.	COM	030719108	2	60	SH	DEFINED	01	0
AMERUS GROUP CO	COM	03072M108	2622	106827	SH	DEFINED	01	
AMERUS GROUP CO	COM	03072M108	80	3258	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	119192	2270302	SH	DEFINED	01	
AMERISOURCEBERGEN	COM	03073E105	7767	147943	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	2317	44120	SH	DEFINED	01	0
AMERIGROUP CORP	COM	03073T102	7263	248240	SH	DEFINED	01	
AMERIGROUP CORP	COM	03073T102	2	80	SH	DEFINED	01	0
AMERITRADE HLDGS.	COM	03074K100	347	70000	SH	DEFINED	01	
AMETEK INC (NEW)	COM	031100100	705	21378	SH	DEFINED	01	
AMETEK INC (NEW)	COM	031100100	2	60	SH	DEFINED	01	0
AMGEN INC.	COM	031162100	722643	12556772	SH	DEFINED	01	
AMGEN INC.	COM	031162100	32752	569072	SH	DEFINED	01	0
AMGEN INC.	COM	031162100	18722	325322	SH	DEFINED	01	0
AMGEN CVT	CONV BND	031162AE0	853	1120000	PRN	DEFINED	01	
AMGEN CVT	CONV BND	031162AE0	761	1000000	PRN	DEFINED	01	0
AMKOR TECH	CONV BND	031652AH3	760	1100000	PRN	DEFINED	01	
AMSOUTH BANCORPORATI	COM	032165102	3130	157472	SH	DEFINED	01	
AMSOUTH BANCORPORATI	COM	032165102	1571	79004	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	1536	60960	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	8230	508000	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	127	7833	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	2	115	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	66580	1463322	SH	DEFINED	01	
ANADARKO PETRO CORP	COM	032511107	614	13500	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	4450	97796	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	9727	353694	SH	DEFINED	01	
ANALOG DEVICES	COM	032654105	5222	189845	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	2209	80343	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	336	12200	SH	DEFINED	01	1
ANALOGIC	COM	032657207	2140	46949	SH	DEFINED	01	
ANAREN INC	COM	032744104	1101	127300	SH	DEFINED	01	
ANCHOR BANCORP	COM	032839102	3634	165554	SH	DEFINED	01	
ANCHOR BANCORP	COM	032839102	71	3212	SH	DEFINED	01	0
ANCHOR BANCORP	COM	032839102	5	225	SH	DEFINED	01	0
ANDREW CORP	COM	034425108	30	5483	SH	DEFINED	01	
ANDREW CORP	COM	034425108	119	21684	SH	DEFINED	01	0
ANDRX CORP-ANDRX GRP	COM	034553107	2824	239100	SH	DEFINED	01	
ANGELICA CORP	COM	034663104	440	25829	SH	DEFINED	01	
ANGLOGOLD LTD	COM	035128206	3018	100000	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	140054	3004779	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	3026	64900	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	8816	189157	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	391	8384	SH	DEFINED	01	1
ANIXTER INTL INC	COM	035290105	3518	155176	SH	DEFINED	01	
ANIXTER INTL INC	COM	035290105	44	1962	SH	DEFINED	01	0
ANIXTER INTL INC	COM	035290105	3	120	SH	DEFINED	01	0
ANN TAYLOR STORES COR	COM	036115103	3684	179451	SH	DEFINED	01	
ANN TAYLOR STORES COR	COM	036115103	42	2048	SH	DEFINED	01	0
ANN TAYLOR STORES COR	COM	036115103	2	106	SH	DEFINED	01	0
ANSYS	COM	03662Q105	3457	144330	SH	DEFINED	01	
ANSYS	COM	03662Q105	2	100	SH	DEFINED	01	0
ANTHEM INC	COM	03674B104	52413	791097	SH	DEFINED	01	
ANTHEM INC	COM	03674B104	417	6292	SH	DEFINED	01	0
ANTHEM INC	COM	03674B104	2128	32125	SH	DEFINED	01	0
ANTIGENICS INC/DEL	COM	037032109	2932	353700	SH	DEFINED	01	

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AON CORP	COM	037389103	5496	265819	SH	DEFINED	01
AON CORP	COM	037389103	1413	68325	SH	DEFINED	01
APACHE CORP	COM	037411105	155466	2518062	SH	DEFINED	01
APACHE CORP	COM	037411105	11198	181351	SH	DEFINED	01
APACHE CORP	COM	037411105	4948	80135	SH	DEFINED	01
APARTMENT INVT & MGMT CO	COM	03748R101	5720	156798	SH	DEFINED	01
APARTMENT INVT & MGMT CO	COM	03748R101	755	20685	SH	DEFINED	01
APOGEE ENTERPRISES	COM	037598109	1333	162164	SH	DEFINED	01
APOGEE ENTERPRISES	COM	037598109	2	210	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	43137	864478	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	106740	2139097	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	4633	92844	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	398	7980	SH	DEFINED	01
UNIVERSITY OF PHOENIX ONLINE	COM	037604204	345	8093	SH	DEFINED	01
APOGENT TECHNOLOGIES	COM	03760A101	64	4388	SH	DEFINED	01
APPALACHIAN POWER 5.900 PFD	1 PRF	037735842	905	10000	SH	DEFINED	01
APPALACHIAN POWER 5.920 PFD	1 PRF	037735859	1081	11000	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	78239	5533127	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	3278	231850	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	1171	82822	SH	DEFINED	01
APPLEBEES INTL INC	COM	037899101	65	2305	SH	DEFINED	01
APRIA HEALTHCARE GRO	COM	037933108	8819	377590	SH	DEFINED	01
APRIA HEALTHCARE GRO	COM	037933108	4	150	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	21562	1362091	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	908	57369	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	2163	136619	SH	DEFINED	01
APPLERA - CELERA GNM	COM	038020202	3706	430000	SH	DEFINED	01
APPLICA INC	COM	03815A106	341	69734	SH	DEFINED	01
APPLIED FILMS CORP	COM	038197109	727	45000	SH	DEFINED	01
APPLIED IND TECHNOLO	COM	03820C105	942	56346	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	115816	9206373	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	9457	751875	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	4662	370569	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	87	6900	SH	DEFINED	01
APPLIED MICRO CIRCUT	COM	03822W109	56	16976	SH	DEFINED	01
APPLIED MICRO CIRCUT	COM	03822W109	218	66977	SH	DEFINED	01
APPLIED SIGNAL.	COM	038237103	514	36500	SH	DEFINED	01
APPLIED SIGNAL.	COM	038237103	1	60	SH	DEFINED	01
APPLIED MOLECULAR EV	COM	03823E108	2	650	SH	DEFINED	01
APTARGROUP INC	COM	038336103	4074	125919	SH	DEFINED	01
AQUILA INC	COM	03840P102	671	322579	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	1783	89126	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	238	11881	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	382	19079	SH	DEFINED	01
ARADIGM CORP	COM	038505103	120	96300	SH	DEFINED	01
ARAMARK CORP- CL B.	COM	038521100	6643	290100	SH	DEFINED	01
ARAMARK CORP- CL B.	COM	038521100	490	21390	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	4283	135111	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	75	2370	SH	DEFINED	01
ARCH CHEMICALS INC	COM	03937R102	1243	66487	SH	DEFINED	01
ARCH COAL	COM	039380100	1051	55241	SH	DEFINED	01
ARCH COAL	COM	039380100	3362	176900	SH	DEFINED	01
ARCH WIRELESS INC	COM	039392600	6	2314	SH	DEFINED	01
ARCHER DANIELS MDLND	COM	039483102	18017	1668328	SH	DEFINED	01
ARCHER DANIELS MDLND	COM	039483102	1538	142415	SH	DEFINED	01
ARCTIC CAT INC	COM	039670104	4210	269709	SH	DEFINED	01
ARGONAUT GROUP INC	COM	040157109	1249	146200	SH	DEFINED	01
ARGOSY GAMING	COM	040228108	3471	173684	SH	DEFINED	01
ARGOSY GAMING	COM	040228108	2	120	SH	DEFINED	01
ARIBA	COM	04033V104	4300	1524600	SH	DEFINED	01
ARIBA	COM	04033V104	1015	360240	SH	DEFINED	01
ARKANSAS BEST CORP	COM	040790107	4605	181130	SH	DEFINED	01

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ARKANSAS BEST CORP	COM	040790107	72	2839	SH	DEFINED	01	0
ARKANSAS BEST CORP	COM	040790107	5	189	SH	DEFINED	01	0
ARMOR HOLDINGS INC	COM	042260109	874	87415	SH	DEFINED	01	0
ARQULE INC	COM	04269E107	153	63414	SH	DEFINED	01	0
ARRIS GROUP INC	COM	04269Q100	1150	310950	SH	DEFINED	01	0
ARRIS GROUP INC	COM	04269Q100	46	12254	SH	DEFINED	01	0
ARRIS GROUP INC	COM	04269Q100	2	641	SH	DEFINED	01	0
ARRAY BIOPHARMA INC	COM	04269X105	815	191000	SH	DEFINED	01	0
ARRAY BIOPHARMA INC	COM	04269X105	1	160	SH	DEFINED	01	0
ARROW ELECTRONICS	COM	042735100	3334	226819	SH	DEFINED	01	0
ARROW ELECTRONICS	COM	042735100	64	4375	SH	DEFINED	01	0
ARROW ELECTRONICS	COM	042735100	16	1075	SH	DEFINED	01	0
ARROW ELECTRONIC CVT	CONV BND	042735AY6	758	1630000	PRN	DEFINED	01	0
ARTISAN COMPONENTS.	COM	042923102	2176	134700	SH	DEFINED	01	0
ARTISAN COMPONENTS.	COM	042923102	1	80	SH	DEFINED	01	0
ARTESYN TECHNOLOGIES	COM	043127109	353	113904	SH	DEFINED	01	0
ARTHROCARE CORP	COM	043136100	776	62211	SH	DEFINED	01	0
ARVINMERITOR INC	COM	043353101	229	16387	SH	DEFINED	01	0
ASBURY AUTOMOTIVE GROUP	COM	043436104	601	75200	SH	DEFINED	01	0
ASBURY AUTOMOTIVE GROUP	COM	043436104	47	5796	SH	DEFINED	01	0
ASBURY AUTOMOTIVE GROUP	COM	043436104	3	377	SH	DEFINED	01	0
ASCENTIAL SOFTWARE	COM	04362P108	1621	579065	SH	DEFINED	01	0
ASHANTI GOLDFLDS-GDR.	COM	043743202	1420	250000	SH	DEFINED	01	0
ASHANTI GOLDFLDS-GDR.	COM	043743202	245	43100	SH	DEFINED	01	0
ASHLAND INC	COM	044204105	703	23696	SH	DEFINED	01	0
ASHLAND INC	COM	044204105	447	15050	SH	DEFINED	01	0
ASHWORTH INC	COM	04516H101	244	38430	SH	DEFINED	01	0
3/15/10 UNIT 14%	WT	04516V118	0	6400	SH	DEFINED	01	0
ASK JEEVES INC	COM	045174109	177	25000	SH	DEFINED	01	0
ASPECT COMMUNICATION	COM	04523Q102	39	12677	SH	DEFINED	01	0
ASPECT COMMUNICATION	COM	04523Q102	3	835	SH	DEFINED	01	0
ASSO BANCORP	COM	045487105	101	3112	SH	DEFINED	01	0
ASTEC INDS INC	COM	046224101	339	58393	SH	DEFINED	01	0
ASTORIA FINL CORP.	COM	046265104	223	9633	SH	DEFINED	01	0
ASTORIA FINL CORP.	COM	046265104	79	3411	SH	DEFINED	01	0
ASTRAZENECA PLC-ADR	COM	046353108	24	700	SH	DEFINED	01	0
ASTROPOWER INC	COM	04644A101	271	64825	SH	DEFINED	01	0
ASYST.	COM	04648X107	136	25180	SH	DEFINED	01	0
ATHEROGENICS INC	COM	047439104	1127	120500	SH	DEFINED	01	0
ATHEROGENICS INC	COM	047439104	2	210	SH	DEFINED	01	0
ATLANTIC COAST AIRLI	COM	048396105	1820	293018	SH	DEFINED	01	0
ATMEL CORP	COM	049513104	47	29431	SH	DEFINED	01	0
ATMOS ENERGY CORP	COM	049560105	2862	134630	SH	DEFINED	01	0
ATMOS ENERGY CORP	COM	049560105	105	4931	SH	DEFINED	01	0
ATMOS ENERGY CORP	COM	049560105	7	327	SH	DEFINED	01	0
ATWOOD OCEANICS	COM	050095108	2896	114792	SH	DEFINED	01	0
ATWOOD OCEANICS	COM	050095108	1	50	SH	DEFINED	01	0
AUDIOVOX CORP	COM	050757103	503	67907	SH	DEFINED	01	0
AUGUST TECH CORP	COM	05106U105	903	230500	SH	DEFINED	01	0
AUGUST TECH CORP	COM	05106U105	1	210	SH	DEFINED	01	0
AURIGIN SYSTEMS INC AURIGIN SY	PRF	051400XX2	0	6097561	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	2385	156325	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	382	25012	SH	DEFINED	01	0
AUTOMATIC DATA PROC.	COM	053015103	38382	1246588	SH	DEFINED	01	0
AUTOMATIC DATA PROC.	COM	053015103	4073	132269	SH	DEFINED	01	0
AUTONATION INC	COM	05329W102	907	71195	SH	DEFINED	01	0
AUTONATION INC	COM	05329W102	815	63935	SH	DEFINED	01	0
AUTOZONE	COM	053332102	21377	311118	SH	DEFINED	01	0
AUTOZONE	COM	053332102	55	800	SH	DEFINED	01	0
AUTOZONE	COM	053332102	1476	21482	SH	DEFINED	01	0
AVALONBAY COMM	COM	053484101	221	6000	SH	DEFINED	01	0
AVATAR HOLDINGS INC	COM	053494100	850	33300	SH	DEFINED	01	0

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AVAYA INC	COM	053499109	42	20829	SH	DEFINED	01
AVAYA INC	COM	053499109	168	82208	SH	DEFINED	01 0
AVERY DENNISON CORP	COM	053611109	3463	59009	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	1421	24220	SH	DEFINED	01 0
AVID TECH	COM	05367P100	2731	123325	SH	DEFINED	01
AVID TECH	COM	05367P100	2	90	SH	DEFINED	01 0
AVIRON CVT	CONV BND	053762AD2	838	810000	PRN	DEFINED	01
AVISTA CORP	COM	05379B107	1507	142298	SH	DEFINED	01
AVNET INC	COM	053807103	5571	531684	SH	DEFINED	01
AVNET INC	COM	053807103	1819	173600	SH	DEFINED	01 0
AVNET INC	COM	053807103	25	2375	SH	DEFINED	01 0
AVOCENT CORPORATION	COM	053893103	1953	83681	SH	DEFINED	01
AVOCENT CORPORATION	COM	053893103	3	135	SH	DEFINED	01 0
AVON PRODUCTS	COM	054303102	99823	1749747	SH	DEFINED	01
AVON PRODUCTS	COM	054303102	10580	185420	SH	DEFINED	01 0
AVON PRODUCTS	COM	054303102	2961	51910	SH	DEFINED	01 0
AXA	COM	054536107	0	24	SH	DEFINED	01 0
AXCELIS TECH INC	COM	054540109	2583	546108	SH	DEFINED	01
AXCELIS TECH INC	COM	054540109	2	400	SH	DEFINED	01 0
AZTAR CORP	COM	054802103	3898	290232	SH	DEFINED	01
AZTAR CORP	COM	054802103	93	6906	SH	DEFINED	01 0
AZTAR CORP	COM	054802103	5	403	SH	DEFINED	01 0
BB&T CORP	COM	054937107	827	26322	SH	DEFINED	01
BB&T CORP	COM	054937107	3265	103876	SH	DEFINED	01 0
BCE INC	COM	05534B109	32976	1800000	SH	DEFINED	01
BEI TECHNOLOGIES INC	COM	05538P104	420	43292	SH	DEFINED	01
BHP OPERATIONS BHP OPERATIONS	PRF	055453740	5313	50000	SH	DEFINED	01
BISYS GROUP	COM	055472104	16762	1027093	SH	DEFINED	01
BISYS GROUP	COM	055472104	23224	1423050	SH	DEFINED	01 0
BISYS GROUP	COM	055472104	579	35500	SH	DEFINED	01 0
BJ SERVICES CO	COM	055482103	19927	579416	SH	DEFINED	01
BJ SERVICES CO	COM	055482103	709	20600	SH	DEFINED	01 0
BJ SERVICES CO	COM	055482103	1197	34810	SH	DEFINED	01 0
BJ SERVICES CVT	CONV BND	055482AF0	558	670000	PRN	DEFINED	01
BKF CAPITAL GROUP.	COM	05548G102	1735	106800	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	5058	447580	SH	DEFINED	01
BP PLC ADR	COM	055622104	93987	2435539	SH	DEFINED	01
BP PLC ADR	COM	055622104	658	17050	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	2524	65400	SH	DEFINED	01 0
BT GROUP PLC SPN ADR	COM	05577E101	585	23000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	59696	3956001	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	2099	139106	SH	DEFINED	01 0
BMC SOFTWARE INC	COM	055921100	4154	275253	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	23398	781743	SH	DEFINED	01
BAKER HUGHES	COM	057224107	452	15100	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	3628	121215	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	12	400	SH	DEFINED	01 1
BAKER HUGHES	COM	057224107	481	16100	SH	DEFINED	01 1
BALDOR ELECTRIC	COM	057741100	2167	101284	SH	DEFINED	01
BALDOR ELECTRIC	COM	057741100	1	30	SH	DEFINED	01 0
BALL CORP	COM	058498106	5090	91399	SH	DEFINED	01
BALL CORP	COM	058498106	711	12759	SH	DEFINED	01 0
BALLY TOTAL FITNESS	COM	05873K108	499	98420	SH	DEFINED	01
BANCFIRST CORP.	COM	05945F103	851	19300	SH	DEFINED	01
BANCFIRST CORP.	COM	05945F103	81	1839	SH	DEFINED	01 0
BANCFIRST CORP.	COM	05945F103	5	118	SH	DEFINED	01 0
BANCO BRADESCO - ADR	COM	059460204	10	609	SH	DEFINED	01
BANCO ITAU HLD FIN SA - ADR	COM	059602201	19	700	SH	DEFINED	01
BANDAG INC.	COM	059815100	25	799	SH	DEFINED	01
0% CVT PFD SERIES F	CONV PRF	0600001A4	738	1413043	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	813889	12176675	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	27932	417947	SH	DEFINED	01 0

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BANK OF AMERICA CORP	COM	060505104	24322	363880	SH	DEFINED	01	0
BANK OF AMERICA CORP	COM	060505104	20	300	SH	DEFINED	01	1
BANK OF AMERICA CORP	COM	060505104	4390	65673	SH	DEFINED	01	1
NISSWA FUND LP	COM	060723996	2300	2300000	SH	DEFINED	01	0
BANK OF HAWAII	COM	062540109	291	9435	SH	DEFINED	01	
BANK OF THE OZARKS INC	COM	063904106	800	28700	SH	DEFINED	01	
BANK OF THE OZARKS INC	COM	063904106	2	60	SH	DEFINED	01	0
BANK OF NEW YORK	COM	064057102	18503	902574	SH	DEFINED	01	
BANK OF NEW YORK	COM	064057102	240	11700	SH	DEFINED	01	0
BANK OF NEW YORK	COM	064057102	3465	169034	SH	DEFINED	01	0
BANK ONE CORP	COM	06423A103	31902	921502	SH	DEFINED	01	
BANK ONE CORP	COM	06423A103	211	6100	SH	DEFINED	01	0
BANK ONE CORP	COM	06423A103	8889	256771	SH	DEFINED	01	0
BANK UNITED CORP RTS	WT	065416117	0	60	SH	DEFINED	01	
BANKNORTH GROUP INC	COM	06646R107	147	6728	SH	DEFINED	01	
BANKUNITED FINANCIAL	COM	06652B103	2126	120475	SH	DEFINED	01	
BANKUNITED FINANCIAL	COM	06652B103	37	2102	SH	DEFINED	01	0
BANKUNITED FINANCIAL	COM	06652B103	2	137	SH	DEFINED	01	0
BANTA CORP	COM	066821109	1007	34157	SH	DEFINED	01	
BANTA CORP	COM	066821109	49	1652	SH	DEFINED	01	0
BANTA CORP	COM	066821109	3	102	SH	DEFINED	01	0
C R BARD INC	COM	067383109	4208	66733	SH	DEFINED	01	
C R BARD INC	COM	067383109	63	994	SH	DEFINED	01	0
C R BARD INC	COM	067383109	726	11528	SH	DEFINED	01	0
BARNES & NOBLE	COM	067774109	787	41494	SH	DEFINED	01	
BARNES & NOBLE	COM	067774109	63	3325	SH	DEFINED	01	0
BARNES GROUP	COM	067806109	1186	56067	SH	DEFINED	01	
BARRICK GOLD INC	COM	067901108	32092	2062500	SH	DEFINED	01	
BARR LABORATORIES	COM	068306109	157	2752	SH	DEFINED	01	
BARR LABORATORIES	COM	068306109	9	150	SH	DEFINED	01	0
BARRA INC	COM	068313105	1710	57598	SH	DEFINED	01	
BASSETT FURN IND.	COM	070203104	362	34429	SH	DEFINED	01	
BAUSCH & LOMB	COM	071707103	98	2973	SH	DEFINED	01	
BAUSCH & LOMB	COM	071707103	387	11764	SH	DEFINED	01	0
BAXTER INTL INC	COM	071813109	69280	3716676	SH	DEFINED	01	
BAXTER INTL INC	COM	071813109	2411	129300	SH	DEFINED	01	0
BAXTER INTL INC	COM	071813109	3425	183774	SH	DEFINED	01	0
BAXTER INTL CVT PFD	CONV PRF	071813406	11552	300000	SH	DEFINED	01	
BAXTER INTL CVT PFD	CONV PRF	071813406	755	19600	SH	DEFINED	01	0
BAYCORP HOLDINGS LTD	COM	072728108	0	28	SH	DEFINED	01	
BE AEROSPACE	COM	073302101	198	104159	SH	DEFINED	01	
BEA SYSTEMS INC	COM	073325102	4242	416300	SH	DEFINED	01	
BEA SYSTEMS INC	COM	073325102	42	4053	SH	DEFINED	01	0
BEA SYSTEMS CVT	CONV BND	073325AD4	833	900000	PRN	DEFINED	01	
BEAR STEARNS	COM	073902108	6264	95477	SH	DEFINED	01	
BEAR STEARNS	COM	073902108	1436	21891	SH	DEFINED	01	0
BEARINGPOINT INC	COM	074002106	305	48000	SH	DEFINED	01	
BEASLEY BRD GRP A.	COM	074014101	680	70000	SH	DEFINED	01	
BEAZER HOMES USA INC.	COM	07556Q105	66	1119	SH	DEFINED	01	0
BEAZER HOMES USA INC.	COM	07556Q105	4	76	SH	DEFINED	01	0
BEBE STORES INC	COM	075571109	467	39600	SH	DEFINED	01	
BECKMAN COULTER INC	COM	075811109	87	2557	SH	DEFINED	01	
BECTON DICKINSON	COM	075887109	33195	963840	SH	DEFINED	01	
BECTON DICKINSON	COM	075887109	5	150	SH	DEFINED	01	0
BECTON DICKINSON	COM	075887109	1961	56929	SH	DEFINED	01	0
BED BATH & BEYOND IN	COM	075896100	93350	2702644	SH	DEFINED	01	
BED BATH & BEYOND IN	COM	075896100	1165	33740	SH	DEFINED	01	0
BED BATH & BEYOND IN	COM	075896100	2335	67612	SH	DEFINED	01	0
BEL FUSE INC-CL A	COM	077347201	231	13000	SH	DEFINED	01	
BEL FUSE INC	COM	077347300	5669	282040	SH	DEFINED	01	
BELDEN INC	COM	077459105	796	74038	SH	DEFINED	01	
BELL MICRPROD INC	COM	078137106	394	77014	SH	DEFINED	01	

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BELL SOUTH	COM	079860102	99345	4584542	SH	DEFINED	01
BELL SOUTH	COM	079860102	279	12850	SH	DEFINED	01 0
BELL SOUTH	COM	079860102	9262	427434	SH	DEFINED	01 0
BELO CORP	COM	080555105	1114	55010	SH	DEFINED	01
BEMIS CO.	COM	081437105	125	2955	SH	DEFINED	01
BEMIS CO.	COM	081437105	491	11672	SH	DEFINED	01 0
BENCHMARK ELECTRONIC	COM	08160H101	3502	123603	SH	DEFINED	01
BENCHMARK ELECTRONIC	COM	08160H101	49	1720	SH	DEFINED	01 0
BENCHMARK ELECTRONIC	COM	08160H101	3	106	SH	DEFINED	01 0
WR BERKLEY	COM	084423102	1185	27655	SH	DEFINED	01
BERKSHIRE HATHAWAY B	COM	084670207	11285	5281	SH	DEFINED	01
BEST BUY CO	COM	086516101	87867	3257882	SH	DEFINED	01
BEST BUY CO	COM	086516101	7407	274543	SH	DEFINED	01 0
BEST BUY CO	COM	086516101	1922	71265	SH	DEFINED	01 0
BIG LOTS INC	COM	089302103	2835	251946	SH	DEFINED	01
BIG LOTS INC	COM	089302103	288	25619	SH	DEFINED	01 0
BIO-RAD LABS CL A.	COM	090572207	2209	61800	SH	DEFINED	01
BIO-RAD LABS CL A.	COM	090572207	3	80	SH	DEFINED	01 0
BIO TECH GENERAL	COM	090578105	469	174277	SH	DEFINED	01
BIOGEN INC	COM	090597105	21148	705921	SH	DEFINED	01
BIOGEN INC	COM	090597105	19169	639905	SH	DEFINED	01 0
BIOGEN INC	COM	090597105	3129	104489	SH	DEFINED	01 0
BIOMET	COM	090613100	101821	3322012	SH	DEFINED	01
BIOMET	COM	090613100	2618	85384	SH	DEFINED	01 0
BIOMET	COM	090613100	5984	195238	SH	DEFINED	01 0
BIOMARIN PHARMACEUTI.	COM	09061G101	915	80700	SH	DEFINED	01
BIOMARIN PHARMACEUTI.	COM	09061G101	97	8570	SH	DEFINED	01 0
BIOVAIL CORP	COM	09067J109	2903	72800	SH	DEFINED	01 0
BIOVAIL CORP	COM	09067J109	287	7200	SH	DEFINED	01 1
BIOSITE INC	COM	090945106	5142	133885	SH	DEFINED	01
BIOSITE INC	COM	090945106	4	100	SH	DEFINED	01 0
BLACK & DECKER	COM	091797100	13771	395027	SH	DEFINED	01
BLACK & DECKER	COM	091797100	81	2319	SH	DEFINED	01 0
BLACK & DECKER	COM	091797100	604	17330	SH	DEFINED	01 0
BLACK BOX CORP	COM	091826107	3630	122493	SH	DEFINED	01
BLACK DIAMOND ARB LP	COM	092010990	8500	8400000	SH	DEFINED	01 0
BLACK HILLS CORP	COM	092113109	7019	255342	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	71	2583	SH	DEFINED	01 0
BLACK HILLS CORP	COM	092113109	5	180	SH	DEFINED	01 0
BLOCK H&R INC	COM	093671105	426	9985	SH	DEFINED	01
BLOCK H&R INC	COM	093671105	81	1896	SH	DEFINED	01 0
BLOCK H&R INC	COM	093671105	1682	39406	SH	DEFINED	01 0
BLOCKBUSTER INC.	COM	093679108	3531	206500	SH	DEFINED	01
BLOCKBUSTER INC.	COM	093679108	1932	113000	SH	DEFINED	01 0
BLYTH INC	COM	09643P108	3810	149820	SH	DEFINED	01
BLYTH INC	COM	09643P108	72	2833	SH	DEFINED	01 0
BLYTH INC	COM	09643P108	5	181	SH	DEFINED	01 0
BOB EVANS FARMS	COM	096761101	1837	76261	SH	DEFINED	01
BOEING	COM	097023105	26943	1075164	SH	DEFINED	01
BOEING	COM	097023105	492	19650	SH	DEFINED	01 0
BOEING	COM	097023105	6013	239971	SH	DEFINED	01 0
BOEING	COM	097023105	641	25591	SH	DEFINED	01 1
BOISE CASCADE	COM	097383103	159	7252	SH	DEFINED	01
BOISE CASCADE	COM	097383103	281	12858	SH	DEFINED	01 0
BORDERS GROUP INC.	COM	099709107	1460	99302	SH	DEFINED	01
BORG WARNER INC	COM	099724106	2216	46307	SH	DEFINED	01
BORLAND SOFTWARE	COM	099849101	749	81500	SH	DEFINED	01
BORLAND SOFTWARE	COM	099849101	2	230	SH	DEFINED	01 0
BOSTON COMMUNICATION	COM	100582105	2722	173773	SH	DEFINED	01
BOSTON COMMUNICATION	COM	100582105	37	2337	SH	DEFINED	01 0
BOSTON COMMUNICATION	COM	100582105	2	145	SH	DEFINED	01 0
BOSTON PRIVATE FINL	COM	101119105	1706	114029	SH	DEFINED	01

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BOSTON PROPERTIES IN	COM	101121101	675	17800	SH	DEFINED	01
BOSTON SCIENTIFIC	COM	101137107	14796	363026	SH	DEFINED	01
BOSTON SCIENTIFIC	COM	101137107	1832	44934	SH	DEFINED	01 0
BOSTON SCIENTIFIC	COM	101137107	3705	90895	SH	DEFINED	01 0
BOSTON SCIENTIFIC	COM	101137107	2266	55608	SH	DEFINED	01 1
BOWATER INC	COM	102183100	11098	298750	SH	DEFINED	01
BOWNE & CO	COM	103043105	996	99575	SH	DEFINED	01
BOYD GAMING CORP	COM	103304101	1035	81200	SH	DEFINED	01
BOYD GAMING CORP	COM	103304101	50	3864	SH	DEFINED	01 0
BOYD GAMING CORP	COM	103304101	3	248	SH	DEFINED	01 0
BRADY CORP	COM	104674106	1940	68587	SH	DEFINED	01
BRANDYWINE RLTY TR	COM	105368203	891	40500	SH	DEFINED	01
BRASCAN CORP - A	COM	10549P606	5554	279100	SH	DEFINED	01
BRENCOURT ARBITRG LP	COM	107300998	9974	1000000	SH	DEFINED	01 0
BRIGGS & STRATTON	COM	109043109	4290	110444	SH	DEFINED	01
BRIGGS & STRATTON	COM	109043109	94	2399	SH	DEFINED	01 0
BRIGGS & STRATTON	COM	109043109	6	149	SH	DEFINED	01 0
BRINKER INT`L INC	COM	109641100	56153	1841094	SH	DEFINED	01
BRINKER INT`L INC	COM	109641100	1779	58345	SH	DEFINED	01 0
BRINKER INT`L INC	COM	109641100	3015	98850	SH	DEFINED	01 0
BRINKER INTL CVT	CONV BND	109641AC4	509	750000	PRN	DEFINED	01
BRINKER INTL CVT	CONV BND	109641AC4	679	1000000	PRN	DEFINED	01 0
BRISTOL MYERS SQUIBB	COM	110122108	38441	1819299	SH	DEFINED	01
BRISTOL MYERS SQUIBB	COM	110122108	174	8200	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB	COM	110122108	9029	427291	SH	DEFINED	01 0
BROADCOM CORP	COM	111320107	190	15415	SH	DEFINED	01
BROADCOM CORP	COM	111320107	766	62071	SH	DEFINED	01 0
BROADWING INC	COM	111620100	1469	367034	SH	DEFINED	01
BROADWING INC	COM	111620100	49	11929	SH	DEFINED	01 0
BROADWING INC	COM	111620100	3	780	SH	DEFINED	01 0
BROCADE COMMUNICATIO	COM	111621108	8	1716	SH	DEFINED	01 0
BROOKFIELD PROP CORP	COM	112900105	4113	209300	SH	DEFINED	01
BROOKLINE BANCORP INC	COM	11373M107	4001	319508	SH	DEFINED	01
BROOKS AUTOMATION INC	COM	114340102	2053	212288	SH	DEFINED	01
BROOKTROUT INC	COM	114580103	2254	468643	SH	DEFINED	01
BROWN & BROWN INC..	COM	115236101	90	2887	SH	DEFINED	01
BROWN-FORMAN CORP	COM	115637100	1658	21500	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	771	10023	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	1024	13313	SH	DEFINED	01 0
BROWN (TOM) INC	COM	115660201	10339	427242	SH	DEFINED	01
BROWN (TOM) INC	COM	115660201	49	1972	SH	DEFINED	01 0
BROWN (TOM) INC	COM	115660201	3	128	SH	DEFINED	01 0
BROWN SHOE CO INC	COM	115736100	1418	52394	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	1409	74200	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	81	4282	SH	DEFINED	01 0
BRUNSWICK CORP	COM	117043109	378	19881	SH	DEFINED	01 0
BRUSH ENGINEERED MAT	COM	117421107	250	49370	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	521	109724	SH	DEFINED	01
BUCKLE INC	COM	118440106	3600	203400	SH	DEFINED	01
BLDG MATERIAL HOLD	COM	120113105	1904	143031	SH	DEFINED	01
BLDG MATERIAL HOLD	COM	120113105	62	4539	SH	DEFINED	01 0
BLDG MATERIAL HOLD	COM	120113105	5	353	SH	DEFINED	01 0
BURLINGTON COAT FACT	COM	121579106	2152	132020	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	73648	2957693	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	3347	134429	SH	DEFINED	01 0
BURLINGTON N SANTA	COM	12189T104	4810	193172	SH	DEFINED	01 0
BURLINGTON RESOURCES	COM	122014103	65169	1365909	SH	DEFINED	01
BURLINGTON RESOURCES	COM	122014103	211	4400	SH	DEFINED	01 0
BURLINGTON RESOURCES	COM	122014103	2493	52262	SH	DEFINED	01 0
BUSINESS OBJECTS SA	COM	12328X107	450	27500	SH	DEFINED	01
BUTLER MFG CO DEL	COM	123655102	307	18733	SH	DEFINED	01
C&D TECHNOLOGY	COM	124661109	3041	253768	SH	DEFINED	01

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CBL & ASSOCIATES	COM	124830100	1307	32200	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	8874	323277	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	472	17182	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	607	22100	SH	DEFINED	01
CCBT FINANCIAL COMPANIES INC	COM	12500Q102	422	19200	SH	DEFINED	01
CCBT FINANCIAL COMPANIES INC	COM	12500Q102	36	1615	SH	DEFINED	01
CCBT FINANCIAL COMPANIES INC	COM	12500Q102	2	106	SH	DEFINED	01
C-COR.NET CORP	COM	125010108	449	136031	SH	DEFINED	01
CDI CORP	COM	125071100	2047	87852	SH	DEFINED	01
CDW COMPUTER CENTERS	COM	125129106	8715	213600	SH	DEFINED	01
CDW COMPUTER CENTERS	COM	125129106	23	575	SH	DEFINED	01
CEC ENTERTAINMENT	COM	125137109	3916	143886	SH	DEFINED	01
CH ENERGY GROUP	COM	12541M102	2688	64460	SH	DEFINED	01
CH ENERGY GROUP	COM	12541M102	66	1590	SH	DEFINED	01
CH ENERGY GROUP	COM	12541M102	4	99	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	11234	343526	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	29	874	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	18	550	SH	DEFINED	01
CIGNA CORP	COM	125509109	15141	331167	SH	DEFINED	01
CIGNA CORP	COM	125509109	7	150	SH	DEFINED	01
CIGNA CORP	COM	125509109	1408	30789	SH	DEFINED	01
CIT GROUP INC	COM	125581108	202	12000	SH	DEFINED	01
CLECO CORP	COM	12561W105	1751	139560	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	441	100045	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	140	31780	SH	DEFINED	01
CPI CORP	COM	125902106	313	23872	SH	DEFINED	01
CPB INC -.	COM	125903104	2122	83384	SH	DEFINED	01
CPB INC -.	COM	125903104	67	2612	SH	DEFINED	01
CPB INC -.	COM	125903104	4	166	SH	DEFINED	01
CSK AUTO CORP	COM	125965103	389	42744	SH	DEFINED	01
CNA SURETY CORP	COM	12612L108	3401	425100	SH	DEFINED	01
CNF TRANS SER A CVT	CONV PRF	12612V205	24145	500000	SH	DEFINED	01
CNF INC	COM	12612W104	1382	45356	SH	DEFINED	01
CABLEVISION SYSTEMS CORPORATIO	PRF	126304401	14198	138858	SH	DEFINED	01
CABLEVISION SYSTEMS CORPORATIO	PRF	126304609	10221	99481	SH	DEFINED	01
CSG SYSTEMS	COM	126349109	19	2153	SH	DEFINED	01
CSX CORP	COM	126408103	3630	127304	SH	DEFINED	01
CSX CORP	COM	126408103	1351	47355	SH	DEFINED	01
CTS CORP	COM	126501105	1185	194226	SH	DEFINED	01
CUNO INC	COM	126583103	1659	49321	SH	DEFINED	01
CVB FINL CORP.	COM	126600105	2	90	SH	DEFINED	01
CVS CORP	COM	126650100	16034	672253	SH	DEFINED	01
CVS CORP	COM	126650100	1117	46850	SH	DEFINED	01
CVS CORP	COM	126650100	2067	86676	SH	DEFINED	01
CV THERAPEUTICS INC	COM	126667104	1342	74500	SH	DEFINED	01
CV THERAPEUTICS INC	COM	126667104	36	1972	SH	DEFINED	01
CV THERAPEUTICS INC	COM	126667104	2	127	SH	DEFINED	01
CABLEVISION NY GROUP	COM	12686C109	10729	565000	SH	DEFINED	01
CABLE DESIGN TECH	COM	126924109	2939	441895	SH	DEFINED	01
CABOT CORPORATION	COM	127055101	61	2571	SH	DEFINED	01
CABOT OIL & GAS CORP	COM	127097103	2995	124757	SH	DEFINED	01
CABOT OIL & GAS CORP	COM	127097103	2	90	SH	DEFINED	01
CABOT MICROELECTRONI	COM	12709P103	1383	33015	SH	DEFINED	01
CABOT MICROELECTRONI	COM	12709P103	2	50	SH	DEFINED	01
CACI INTERNATIONAL	COM	127190304	2841	85166	SH	DEFINED	01
CACI INTERNATIONAL	COM	127190304	3	90	SH	DEFINED	01
CADBURY SCHWEPPE ADR	COM	127209302	196	9000	SH	DEFINED	01
CADENCE DESIGN SYS	COM	127387108	24255	2425521	SH	DEFINED	01
CADENCE DESIGN SYS	COM	127387108	3466	346550	SH	DEFINED	01
CAL DIVE INTL INC	COM	127914109	3519	195371	SH	DEFINED	01
CALIENT NETWORKS INC 0% PFD SE	PRF	130500XX4	1192	2076124	SH	DEFINED	01
CALIF PIZZA KITCHEN	COM	13054D109	477	20730	SH	DEFINED	01

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CALLAWAY GOLF CO	COM	131193104	4932	415162	SH	DEFINED	01
CALPINE CORP	COM	131347106	306	92826	SH	DEFINED	01
CALPINE CORP	COM	131347106	276	83728	SH	DEFINED	01 0
CAMBREX CORP	COM	132011107	1855	77235	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	19094	909240	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	80	3818	SH	DEFINED	01 0
CAMPBELL SOUP	COM	134429109	1901	90532	SH	DEFINED	01 0
CANADIAN NATL RAILWA	COM	136375102	1044	24400	SH	DEFINED	01
CANTEL MEDICAL CORP	COM	138098108	670	52450	SH	DEFINED	01
CANTEL MEDICAL CORP	COM	138098108	2	175	SH	DEFINED	01 0
CANTERBURY PARK HLDG	COM	13811E101	45	3000	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	COM	139733109	2071	83035	SH	DEFINED	01
CAPITAL ONE FINL COR	COM	14040H105	19331	644142	SH	DEFINED	01
CAPITAL ONE FINL COR	COM	14040H105	3118	103900	SH	DEFINED	01 0
CAPITAL ONE FINL COR	COM	14040H105	2979	99237	SH	DEFINED	01 0
CAPTARIS INC	COM	14071N104	273	94631	SH	DEFINED	01
CARBO CERAMICS	COM	140781105	1500	45652	SH	DEFINED	01
CARAUSTAR	COM	140909102	561	82816	SH	DEFINED	01
CARDINAL HEALTH	COM	14149Y108	244796	4296919	SH	DEFINED	01
CARDINAL HEALTH	COM	14149Y108	5740	100781	SH	DEFINED	01 0
CARDINAL HEALTH	COM	14149Y108	5758	101064	SH	DEFINED	01 0
CAREER EDUCATIONS	COM	141665109	1685	34451	SH	DEFINED	01
CAREER EDUCATIONS	COM	141665109	179	3652	SH	DEFINED	01 0
CAREMARK RX INC	COM	141705103	96874	5337337	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	3796	209150	SH	DEFINED	01 0
CARLISLE COS INC.	COM	142339100	1717	42377	SH	DEFINED	01
CARLISLE COS INC.	COM	142339100	56	1382	SH	DEFINED	01 0
CARLISLE COS INC.	COM	142339100	4	90	SH	DEFINED	01 0
CARMAX INC	COM	143130102	63	4301	SH	DEFINED	01
CARNIVAL CORP	COM	143658102	25037	1038427	SH	DEFINED	01
CARNIVAL CORP	COM	143658102	359	14900	SH	DEFINED	01 0
CARNIVAL CORP	COM	143658102	4573	189677	SH	DEFINED	01 0
CARNIVAL CORP	COM	143658102	17	700	SH	DEFINED	01 1
CARNIVAL CORP	COM	143658102	548	22700	SH	DEFINED	01 1
CARNIVAL CORP CVT	CONV BND	143658AN2	728	700000	PRN	DEFINED	01
CARPENTER TECHNOLOGY	COM	144285103	1058	104232	SH	DEFINED	01
CARPENTER TECHNOLOGY	COM	144285103	57	5677	SH	DEFINED	01 0
CARPENTER TECHNOLOGY	COM	144285103	4	378	SH	DEFINED	01 0
CARREKER CORPORATION	COM	144433109	143	69858	SH	DEFINED	01
CASCADE CORP	COM	147195101	1192	82750	SH	DEFINED	01
CASCADE CORP	COM	147195101	50	3448	SH	DEFINED	01 0
CASCADE CORP	COM	147195101	3	229	SH	DEFINED	01 0
CASCADE NATURAL GAS	COM	147339105	636	32789	SH	DEFINED	01
CASELLA WASTE SYSTEMS INC-A.	COM	147448104	604	73175	SH	DEFINED	01
CASEYS GENERAL STOR	COM	147528103	1753	147343	SH	DEFINED	01
CASH AMERICA INTL INC	COM	14754D100	687	72463	SH	DEFINED	01
CASTLE A M CO PV10	COM	148411101	223	46883	SH	DEFINED	01
CATALINA MKTG	COM	148867104	20733	1078208	SH	DEFINED	01
CATALINA MKTG	COM	148867104	16872	877484	SH	DEFINED	01 0
CATALINA MKTG	COM	148867104	1651	85850	SH	DEFINED	01 0
CATAPULT COMM. CORP	COM	149016107	2862	450095	SH	DEFINED	01
CATAPULT COMM. CORP	COM	149016107	0	70	SH	DEFINED	01 0
CATELLUS DEVELOPMENT	COM	149111106	8375	398800	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	303414	6166953	SH	DEFINED	01
CATERPILLAR INC	COM	149123101	6730	136839	SH	DEFINED	01 0
CATERPILLAR INC	COM	149123101	8981	182528	SH	DEFINED	01 0
CATHAY BANCORP INC	COM	149150104	1581	40500	SH	DEFINED	01
CATHAY BANCORP INC	COM	149150104	3	80	SH	DEFINED	01 0
CATO CORP -CL A	COM	149205106	4867	255661	SH	DEFINED	01
CELL GENESYS INC.	COM	150921104	1144	154800	SH	DEFINED	01
CELL GENESYS INC.	COM	150921104	53	7241	SH	DEFINED	01 0
CELL GENESYS INC.	COM	150921104	4	478	SH	DEFINED	01 0

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CELESTICA INC.	COM	15101Q108	81	7100	SH	DEFINED	01	1
CEMEX	COM	151290889	13831	793133	SH	DEFINED	01	
CEMEX	COM	151290889	1393	79900	SH	DEFINED	01	0
CEMEX	COM	151290889	120	6871	SH	DEFINED	01	1
CEMEX	COM	151290889	189	10858	SH	DEFINED	01	1
CENDANT CORP	COM	151313103	291838	22979370	SH	DEFINED	01	
CENDANT CORP	COM	151313103	20083	1581458	SH	DEFINED	01	0
CENDANT CORP	COM	151313103	2900	228329	SH	DEFINED	01	0
CENTENE CORP	COM	15135B101	5699	195100	SH	DEFINED	01	
CENTER POINT	COM	151895109	6780	117300	SH	DEFINED	01	
CENTERPOINT ENERGY INC	COM	15189T107	2292	325263	SH	DEFINED	01	
CENTERPOINT ENERGY INC	COM	15189T107	475	67398	SH	DEFINED	01	0
CENTERPULSE LTD-SPONS ADR	COM	152005104	241	11300	SH	DEFINED	01	0
CENTEX CORPORATION	COM	152312104	8295	152589	SH	DEFINED	01	
CENTEX CORPORATION	COM	152312104	740	13609	SH	DEFINED	01	0
CENTILLIUM COMM.	COM	152319109	648	160000	SH	DEFINED	01	
CENTRAL GARDEN & PET	COM	153527106	699	32300	SH	DEFINED	01	
CENTRAL ILLINOIS LIGHT COMPANY	PRF	153645882	3518	35000	SH	DEFINED	01	
CENTRAL PARKING	COM	154785109	1068	106827	SH	DEFINED	01	
CENTRAL VT PUB SRV	COM	155771108	598	34787	SH	DEFINED	01	
CENTURY ALUMINUM	COM	156431108	387	60994	SH	DEFINED	01	
CENTURY MAINTENANCE SUPPLY INC	PRF	156616401	22616	266078	SH	DEFINED	01	
CENTURY MAINTENANCE SUPPLY INC	PRF	156616401	641	7547	SH	DEFINED	01	0
CENTURYTEL INC	COM	156700106	33191	1202556	SH	DEFINED	01	
CENTURYTEL INC	COM	156700106	871	31579	SH	DEFINED	01	0
CEPHALON INC	COM	156708109	7850	196546	SH	DEFINED	01	
CEPHALON INC	COM	156708109	13	333	SH	DEFINED	01	0
CEPHEID	COM	15670R107	2	500	SH	DEFINED	01	0
CERIDIAN CORP - NEW	COM	156779100	4910	351194	SH	DEFINED	01	
CERIDIAN CORP - NEW	COM	156779100	73	5218	SH	DEFINED	01	0
CERNER CORP	COM	156782104	3946	121861	SH	DEFINED	01	
CERTEGY INC	COM	156880106	70	2770	SH	DEFINED	01	
CHAMPION ENTERPRISES	COM	158496109	278	151189	SH	DEFINED	01	
CHARLES RIV LABORATO	COM	159864107	18755	734884	SH	DEFINED	01	
CHARTER ONE FINL INC	COM	160903100	12543	453466	SH	DEFINED	01	
CHARTER ONE FINL INC	COM	160903100	80	2890	SH	DEFINED	01	0
CHARTER ONE FINL INC	COM	160903100	1426	51555	SH	DEFINED	01	0
CHARTER MUNICIPAL MG	COM	160908109	1706	97100	SH	DEFINED	01	
CHARTER MUNICIPAL MG	COM	160908109	72	4067	SH	DEFINED	01	0
CHARTER MUNICIPAL MG	COM	160908109	4	256	SH	DEFINED	01	0
CHARLOTTE RUSSE HLDS.	COM	161048103	840	104000	SH	DEFINED	01	
CHATTEM INC	COM	162456107	1115	72400	SH	DEFINED	01	
CHATTEM INC	COM	162456107	30	1954	SH	DEFINED	01	0
CHATTEM INC	COM	162456107	2	126	SH	DEFINED	01	0
CHECKERS DRIVEN REST.	COM	162809305	954	168000	SH	DEFINED	01	
CHECKFREE CORP	COM	162813109	2280	101391	SH	DEFINED	01	
CHECKPOINT SYSTEMS I	COM	162825103	949	96485	SH	DEFINED	01	
CHECKPOINT SYSTEMS I	COM	162825103	73	7404	SH	DEFINED	01	0
CHECKPOINT SYSTEMS I	COM	162825103	5	494	SH	DEFINED	01	0
CHEESECAKE FACTORY	COM	163072101	38066	1179639	SH	DEFINED	01	
CHEESECAKE FACTORY	COM	163072101	98213	3043436	SH	DEFINED	01	0
CHEESECAKE FACTORY	COM	163072101	5607	173737	SH	DEFINED	01	0
CHEMED CORP	COM	163596109	2283	72075	SH	DEFINED	01	
CHEMICAL FINANCIAL C.	COM	163731102	544	20500	SH	DEFINED	01	
CHEMICAL FINANCIAL C.	COM	163731102	91	3444	SH	DEFINED	01	0
CHEMICAL FINANCIAL C.	COM	163731102	6	227	SH	DEFINED	01	0
CHESAPEAKE CORP	COM	165159104	760	44990	SH	DEFINED	01	
CHESAPEAKE ENERGY	COM	165167107	2302	292880	SH	DEFINED	01	
CHESAPEAKE ENERGY	COM	165167107	60	7666	SH	DEFINED	01	0
CHESAPEAKE ENERGY	COM	165167107	4	542	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	533760	8256146	SH	DEFINED	01	
CHEVRONTEXACO CORP	COM	166764100	18277	282766	SH	DEFINED	01	0

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CHEVRONTEXACO CORP	COM	166764100	18040	279048	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	784	12130	SH	DEFINED	01	1
CHICO'S FAS INC	COM	168615102	21011	1050545	SH	DEFINED	01	
CHICO'S FAS INC	COM	168615102	27657	1382852	SH	DEFINED	01	0
CHICO'S FAS INC	COM	168615102	642	32100	SH	DEFINED	01	0
CHILDRENS PLACE	COM	168905107	727	78930	SH	DEFINED	01	0
CHIPPAC INC.	COM	169657103	350	97349	SH	DEFINED	01	
CHIPPAC INC.	COM	169657103	1840	511000	SH	DEFINED	01	0
CHOICE HOTELS INTL.	COM	169905106	44	1788	SH	DEFINED	01	0
CHOICE HOTELS INTL.	COM	169905106	3	110	SH	DEFINED	01	0
CHIRON	COM	170040109	4536	120911	SH	DEFINED	01	
CHIRON	COM	170040109	9	250	SH	DEFINED	01	0
CHIRON	COM	170040109	1619	43136	SH	DEFINED	01	0
CHITTENDEN CORP	COM	170228100	2815	107699	SH	DEFINED	01	
CHOICEPOINT INC	COM	170388102	120	3539	SH	DEFINED	01	
CHRISTOPHER & BANKS	COM	171046105	1354	76515	SH	DEFINED	01	
CHUBB CORP	COM	171232101	16312	368065	SH	DEFINED	01	
CHUBB CORP	COM	171232101	359	8100	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	3229	72837	SH	DEFINED	01	0
CHURCH & DWIGHT	COM	171340102	15383	506664	SH	DEFINED	01	
CHURCHILL DOWNS INC	COM	171484108	275	8100	SH	DEFINED	01	
CIBER INC	COM	17163B102	1824	383364	SH	DEFINED	01	
CIENA CORPORATION	COM	171779101	3442	787829	SH	DEFINED	01	
CIENA CORPORATION	COM	171779101	439	100395	SH	DEFINED	01	0
CIENA CORPORATION CVT	CONV BND	171779AA9	750	1000000	PRN	DEFINED	01	
CIMA LABS INC	COM	171796105	3439	158530	SH	DEFINED	01	
CIMA LABS INC	COM	171796105	4	200	SH	DEFINED	01	0
CIMAREX ENERGY CO	COM	171798101	6470	332714	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	316	9023	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	1249	35619	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	18281	543268	SH	DEFINED	01	
CINERGY CORP	COM	172474108	1249	37126	SH	DEFINED	01	0
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	1917	339900	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	94820	18234696	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	4267	820638	SH	DEFINED	01	0
CIRCUIT CITY	COM	172737108	241	46437	SH	DEFINED	01	0
CIRRUS LOGIC	COM	172755100	185	92100	SH	DEFINED	01	
CIRRUS LOGIC	COM	172755100	1	260	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	277731	21529671	SH	DEFINED	01	
CISCO SYSTEMS	COM	17275R102	18183	1409328	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	20582	1595446	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	17	1320	SH	DEFINED	01	1
CISCO SYSTEMS	COM	17275R102	541	41958	SH	DEFINED	01	1
CINTAS CORP	COM	172908105	27985	850607	SH	DEFINED	01	
CINTAS CORP	COM	172908105	1223	37177	SH	DEFINED	01	0
CINTAS CORP	COM	172908105	3349	101804	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	940177	27291064	SH	DEFINED	01	
CITIGROUP INC	COM	172967101	30956	898673	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	44136	1281161	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	21	616	SH	DEFINED	01	1
CITIGROUP INC	COM	172967101	829	24066	SH	DEFINED	01	1
CITIGROUP INC PFD SER 23 \$50 P	PRF	172967648	7850	149515	SH	DEFINED	01	
CITIBANK-NEW YORK, NY 5.84% PF	PRF	17305A202	10072	100000	SH	DEFINED	01	
CITIZENS COMMUNICATI	COM	17453B101	10266	1028718	SH	DEFINED	01	
CITIZENS COMMUNICATI	COM	17453B101	163	16350	SH	DEFINED	01	0
CITIZENS COMMUNICATI	COM	17453B101	623	62504	SH	DEFINED	01	0
CITRIX	COM	177376100	10088	766588	SH	DEFINED	01	
CITRIX	COM	177376100	79	6040	SH	DEFINED	01	0
CITRIX	COM	177376100	555	42155	SH	DEFINED	01	0
CITY NATIONAL CORP	COM	178566105	793	18033	SH	DEFINED	01	
CLAIRES STORES INC	COM	179584107	1052	44536	SH	DEFINED	01	
CLAIRES STORES INC	COM	179584107	81	3438	SH	DEFINED	01	0

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CLAIRES STORES INC	COM	179584107	5	218	SH	DEFINED	01	0
CLARCOR INC	COM	179895107	14655	404824	SH	DEFINED	01	
CLARCOR INC	COM	179895107	191	5277	SH	DEFINED	01	0
CLARENT CORP	COM	180461105	0	194	SH	DEFINED	01	
CLAYTON HOMES INC	COM	184190106	63	5672	SH	DEFINED	01	
CLEAR CHANNEL COMMUN	COM	184502102	10412	306957	SH	DEFINED	01	
CLEAR CHANNEL COMMUN	COM	184502102	4585	135165	SH	DEFINED	01	0
CLEAR CHANNEL COMMUN	COM	184502102	14	400	SH	DEFINED	01	1
CLEAR CHANNEL COMMUN	COM	184502102	525	15500	SH	DEFINED	01	1
CLEVELAND-CLIFFS IRN	COM	185896107	564	30253	SH	DEFINED	01	
CLOROX CO.	COM	189054109	31825	689305	SH	DEFINED	01	
CLOROX CO.	COM	189054109	79	1714	SH	DEFINED	01	0
CLOROX CO.	COM	189054109	2298	49757	SH	DEFINED	01	0
CLOSURE MEDICAL CORPORATION	COM	189093107	677	52300	SH	DEFINED	01	0
COACH INC	COM	189754104	1817	47419	SH	DEFINED	01	
COACHMEN INDUSTRIES	COM	189873102	517	46981	SH	DEFINED	01	
COAST CONV ARBIT LCC	COM	190295998	2000	2000000	SH	DEFINED	01	0
COBALT CORPORATION	COM	19074W100	1090	75400	SH	DEFINED	01	
COBALT CORPORATION	COM	19074W100	31	2107	SH	DEFINED	01	0
COBALT CORPORATION	COM	19074W100	2	128	SH	DEFINED	01	0
COCA-COLA BOTTLING	COM	191098102	1336	26769	SH	DEFINED	01	
COCA-COLA	COM	191216100	111564	2755999	SH	DEFINED	01	
COCA-COLA	COM	191216100	685	16925	SH	DEFINED	01	0
COCA-COLA	COM	191216100	22214	548760	SH	DEFINED	01	0
COCA COLA ENTERPRISE	COM	191219104	9239	494317	SH	DEFINED	01	
COCA COLA ENTERPRISE	COM	191219104	1865	99774	SH	DEFINED	01	0
COCA COLA ENTERPRISE	COM	191219104	715	38250	SH	DEFINED	01	1
COEUR`ARLENE MINES	COM	192108108	353	250000	SH	DEFINED	01	
COGNEX CORP	COM	192422103	3656	172677	SH	DEFINED	01	
COGNIZANT TECH SOLUT	COM	192446102	2000	29700	SH	DEFINED	01	
COGNIZANT TECH SOLUT	COM	192446102	2169	32220	SH	DEFINED	01	0
COGNOS.	COM	19244C109	718	31600	SH	DEFINED	01	
COHERENT INC	COM	192479103	6902	368087	SH	DEFINED	01	
COHERENT INC	COM	192479103	51	2716	SH	DEFINED	01	0
COHERENT INC	COM	192479103	3	181	SH	DEFINED	01	0
COHU INC	COM	192576106	908	62031	SH	DEFINED	01	
COINSTAR INC	COM	19259P300	1517	90360	SH	DEFINED	01	
COLE KENNETH PRODTN	COM	193294105	2034	92900	SH	DEFINED	01	
COLE KENNETH PRODTN	COM	193294105	2	90	SH	DEFINED	01	0
COLGATE-PALMOLIVE	COM	194162103	35190	646395	SH	DEFINED	01	
COLGATE-PALMOLIVE	COM	194162103	432	7927	SH	DEFINED	01	0
COLGATE-PALMOLIVE	COM	194162103	6464	118738	SH	DEFINED	01	0
COLONIAL BANCGROUP	COM	195493309	58	5162	SH	DEFINED	01	
COLONIAL PPTYS TR	COM	195872106	3374	102025	SH	DEFINED	01	
COMCAST CORPORATION CL A	COM	20030N101	99334	3474360	SH	DEFINED	01	
COMCAST CORPORATION CL A	COM	20030N101	2146	75042	SH	DEFINED	01	0
COMCAST CORPORATION CL A	COM	20030N101	17008	594893	SH	DEFINED	01	0
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	35239	1281866	SH	DEFINED	01	
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	1361	49500	SH	DEFINED	01	0
COMDISCO INC CONT DIST RTS	COM	200334118	0	743	SH	DEFINED	01	
COMERICA INC	COM	200340107	3467	91522	SH	DEFINED	01	
COMERICA INC	COM	200340107	1475	38943	SH	DEFINED	01	0
COMMERCE BANCORP	COM	200519106	449	11287	SH	DEFINED	01	
COMMERCIAL FED CORP	COM	201647104	4680	215483	SH	DEFINED	01	
COMMERCIAL FED CORP	COM	201647104	89	4063	SH	DEFINED	01	0
COMMERCIAL FED CORP	COM	201647104	6	276	SH	DEFINED	01	0
COMMERCIAL METALS	COM	201723103	1173	84054	SH	DEFINED	01	
COMMONWEALTH IND	COM	203004106	235	47482	SH	DEFINED	01	
COMMONWEALTH TEL ENT	COM	203349105	6976	179700	SH	DEFINED	01	
COMMONWEALTH TEL ENT	COM	203349105	63	1651	SH	DEFINED	01	0
COMMONWEALTH TEL ENT	COM	203349105	4	97	SH	DEFINED	01	0
COMMONWEALTH TELE-B	COM	203349204	313	8000	SH	DEFINED	01	

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COMMSCOPE	COM	203372107	4397	586071	SH	DEFINED	01
COMMSCOPE	COM	203372107	42	5654	SH	DEFINED	01 0
COMMSCOPE	COM	203372107	3	360	SH	DEFINED	01 0
COMMUNITY HEALTH SYS	COM	203668108	20717	1011120	SH	DEFINED	01
COMMUNITY HEALTH SYS	COM	203668108	33846	1651850	SH	DEFINED	01 0
COMMUNITY HEALTH SYS	COM	203668108	854	41700	SH	DEFINED	01 0
COMMUNITY FIRST BANK	COM	203902101	2969	116193	SH	DEFINED	01
COMMUNITY TRUST BANCORP INC	COM	204149108	72	2834	SH	DEFINED	01 0
COMMUNITY TRUST BANCORP INC	COM	204149108	5	186	SH	DEFINED	01 0
CLA VALE DO RIO DOCE	COM	204412100	42	1600	SH	DEFINED	01
CVRD	COM	204412209	5778	214438	SH	DEFINED	01
CVRD	COM	204412209	2987	110800	SH	DEFINED	01 1
CVRD	COM	204412209	1310	48600	SH	DEFINED	01 1
COMPANHIA DE BEBIDAS	COM	20441W203	2301	138650	SH	DEFINED	01
COMPANHIA DE BEBIDAS	COM	20441W203	319	19243	SH	DEFINED	01 1
COMPANHIA DE BEBIDAS	COM	20441W203	505	30437	SH	DEFINED	01 1
BUENAVENTURA ADR	COM	204448104	5705	228169	SH	DEFINED	01
BUENAVENTURA ADR	COM	204448104	451	18053	SH	DEFINED	01 1
BUENAVENTURA ADR	COM	204448104	707	28281	SH	DEFINED	01 1
COMPASS BANCSHARES	COM	20449H109	605	19350	SH	DEFINED	01
COMPUCOM SYSTEMS INC	COM	204780100	652	186300	SH	DEFINED	01
COMPUCOM SYSTEMS INC	COM	204780100	36	10309	SH	DEFINED	01 0
COMPUCOM SYSTEMS INC	COM	204780100	3	762	SH	DEFINED	01 0
COMPUTER ASSOC	COM	204912109	10157	743535	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	238	17400	SH	DEFINED	01 0
COMPUTER ASSOC	COM	204912109	2818	206277	SH	DEFINED	01 0
COMPUTER NETWORK TEC.	COM	204925101	241	35000	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	10788	331409	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	7	230	SH	DEFINED	01 0
COMPUTER SCIENCES	COM	205363104	1387	42620	SH	DEFINED	01 0
COMPUTER TASK GROUP	COM	205477102	120	61931	SH	DEFINED	01
COMPUWARE	COM	205638109	5270	1554116	SH	DEFINED	01
COMPUWARE	COM	205638109	306	90350	SH	DEFINED	01 0
COMPUWARE	COM	205638109	288	84928	SH	DEFINED	01 0
COMVERSE TECH INC	COM	205862402	12162	1075336	SH	DEFINED	01
COMVERSE TECH INC	COM	205862402	492	43460	SH	DEFINED	01 0
CONAGRA FOODS INC	COM	205887102	11243	559943	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	81	4028	SH	DEFINED	01 0
CONAGRA FOODS INC	COM	205887102	2425	120752	SH	DEFINED	01 0
CONCERTO SOFTWARE	COM	20602T106	191	34786	SH	DEFINED	01
CONCORD CAMERA CORP	COM	206156101	415	82840	SH	DEFINED	01
CONCORD COMMUNICATIO	COM	206186108	435	50790	SH	DEFINED	01
CONCORD EFS INC.	COM	206197105	267	28438	SH	DEFINED	01
CONCORD EFS INC.	COM	206197105	1055	112221	SH	DEFINED	01 0
CONCURRENT COMPT NEW	COM	206710204	205	93000	SH	DEFINED	01
CONMED CORP	COM	207410101	3024	184256	SH	DEFINED	01
CONMED CORP	COM	207410101	59	3592	SH	DEFINED	01 0
CONMED CORP	COM	207410101	4	219	SH	DEFINED	01 0
CONNETICS CORP.	COM	208192104	2278	136000	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	106	6340	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	503056	9385345	SH	DEFINED	01
CONOCO PHILLIPS	COM	20825C104	18684	348513	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	10066	187787	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	17	322	SH	DEFINED	01 1
CONOCO PHILLIPS	COM	20825C104	965	18005	SH	DEFINED	01 1
CONSOLIDATED EDISON	COM	209115104	2387	62044	SH	DEFINED	01
CONSOLIDATED EDISON	COM	209115104	1823	47369	SH	DEFINED	01 0
CONSOLIDTED GRAPHICS	COM	209341106	1898	112862	SH	DEFINED	01
CONSOLIDTED GRAPHICS	COM	209341106	37	2223	SH	DEFINED	01 0
CONSOLIDTED GRAPHICS	COM	209341106	3	160	SH	DEFINED	01 0
CONSTELLATION BRANDS	COM	21036P108	4859	214025	SH	DEFINED	01
CONSTELLATION BRANDS	COM	21036P108	81	3547	SH	DEFINED	01 0

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CONSTELLATION BRANDS	COM	21036P108	11	475	SH	DEFINED	01	0
CONSTELLATION ENERGY	COM	210371100	41353	1491297	SH	DEFINED	01	
CONSTELLATION ENERGY	COM	210371100	1008	36333	SH	DEFINED	01	0
CONTIFINANCIAL	COM	21075M107	234	7809971	SH	DEFINED	01	0
CONTL AIRLINES CL B	COM	210795308	9699	1894466	SH	DEFINED	01	
CONTL AIRLINES CL B	COM	210795308	1112	217100	SH	DEFINED	01	0
CONTL AIRLINES CL B	COM	210795308	379	74100	SH	DEFINED	01	0
CONVERGYS CORP	COM	212485106	128	9694	SH	DEFINED	01	
CONVERGYS CORP	COM	212485106	74	5612	SH	DEFINED	01	0
CONVERGYS CORP	COM	212485106	505	38278	SH	DEFINED	01	0
COOPER CAMERON	COM	216640102	162	3267	SH	DEFINED	01	
COOPER COS INC	COM	216648402	6414	214485	SH	DEFINED	01	
COOPER COS INC	COM	216648402	4	150	SH	DEFINED	01	0
COOPER TIRE & RUBBER	COM	216831107	50	4101	SH	DEFINED	01	
COOPER TIRE & RUBBER	COM	216831107	51	4158	SH	DEFINED	01	0
COOPER TIRE & RUBBER	COM	216831107	198	16218	SH	DEFINED	01	0
COORS ADOLPH	COM	217016104	801	16522	SH	DEFINED	01	
COORS ADOLPH	COM	217016104	388	7997	SH	DEFINED	01	0
COPART	COM	217204106	30	3850	SH	DEFINED	01	
CORINTHIAN COLLEGES	COM	218868107	2969	75140	SH	DEFINED	01	
CORINTHIAN COLLEGES	COM	218868107	4	110	SH	DEFINED	01	0
CORN PRODUCTS INTL	COM	219023108	7169	245818	SH	DEFINED	01	
CORN PRODUCTS INTL	COM	219023108	76	2595	SH	DEFINED	01	0
CORN PRODUCTS INTL	COM	219023108	5	175	SH	DEFINED	01	0
CORNELL COMPANIES	COM	219141108	1943	231400	SH	DEFINED	01	
CORNING INC	COM	219350105	20751	3553074	SH	DEFINED	01	
CORNING INC	COM	219350105	5886	1007600	SH	DEFINED	01	0
CORNING INC	COM	219350105	1552	265745	SH	DEFINED	01	0
CORP EXECUTIVE BOARD	COM	21988R102	14508	407290	SH	DEFINED	01	
CORP EXECUTIVE BOARD	COM	21988R102	199	5600	SH	DEFINED	01	0
CORPORATE OFFICE PROPERTIES	COM	22002T108	648	43480	SH	DEFINED	01	
CORRECTIONS CORP	CONV PRF	22025Y308	0	6	SH	DEFINED	01	
COST PLUS	COM	221485105	2004	76111	SH	DEFINED	01	
COSTCO WHOLESALE COR	COM	22160K105	119981	3995393	SH	DEFINED	01	
COSTCO WHOLESALE COR	COM	22160K105	2920	97020	SH	DEFINED	01	0
COSTCO WHOLESALE COR	COM	22160K105	3081	102580	SH	DEFINED	01	0
COSTAR GROUP INC	COM	22160N109	1270	56900	SH	DEFINED	01	
COSTCO COMPANIES INC 144A LIQU	CONV BND	22160QAA0	15068	21000000	PRN	DEFINED	01	
COSTCO COMPANIES CVT.	CONV BND	22160QAC6	538	750000	PRN	DEFINED	01	
COSTCO COMPANIES CVT.	CONV BND	22160QAC6	718	1000000	PRN	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	16492	286803	SH	DEFINED	01	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	80	1393	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1633	28405	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	646	11232	SH	DEFINED	01	1
COURIER CORP	COM	222660102	1783	36200	SH	DEFINED	01	
COURIER CORP	COM	222660102	3	70	SH	DEFINED	01	0
COVANCE INC	COM	222816100	6994	302497	SH	DEFINED	01	
COVANCE INC	COM	222816100	3	120	SH	DEFINED	01	0
COVENANT TRANSPORT	COM	22284P105	1031	60684	SH	DEFINED	01	
COVENANT TRANSPORT	COM	22284P105	63	3676	SH	DEFINED	01	0
COVENANT TRANSPORT	COM	22284P105	4	216	SH	DEFINED	01	0
COVENTRY HEALTH CARE	COM	222862104	13300	404280	SH	DEFINED	01	
COVENTRY HEALTH CARE	COM	222862104	81	2448	SH	DEFINED	01	0
COVENTRY HEALTH CARE	COM	222862104	54	1650	SH	DEFINED	01	0
COX COMMUNICATIONS	COM	224044107	3360	108000	SH	DEFINED	01	
COX RADIO INC	COM	224051102	15619	756000	SH	DEFINED	01	
COX RADIO INC	COM	224051102	48	2300	SH	DEFINED	01	0
CRANE CO.	COM	224399105	18907	1085336	SH	DEFINED	01	
CRANE CO.	COM	224399105	84	4845	SH	DEFINED	01	0
CRANE CO.	COM	224399105	229	13129	SH	DEFINED	01	0
CREDENCE SYSTEMS COR	COM	225302108	3256	478840	SH	DEFINED	01	
CREDIT ACCEPTANCE.	COM	225310101	437	89000	SH	DEFINED	01	

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CREDIT ACCEPTANCE.	COM	225310101	1	190	SH	DEFINED	01	0
CREE INC	COM	225447101	3963	213956	SH	DEFINED	01	
CREE INC	COM	225447101	67	3586	SH	DEFINED	01	0
CREE INC	COM	225447101	5	250	SH	DEFINED	01	0
CRESCENT	COM	225756105	60576	4212558	SH	DEFINED	01	
CRESCENT	COM	225756105	375	26100	SH	DEFINED	01	0
CRESCENT	COM	225756105	1549	107700	SH	DEFINED	01	0
CROMPTON CORP	COM	227116100	19	4748	SH	DEFINED	01	
CROSS A T CO CL A	COM	227478104	215	45260	SH	DEFINED	01	
CROSS COUNTRY INC..	COM	22748P105	1686	146600	SH	DEFINED	01	
CROWN AMERICA.	COM	228186102	394	40141	SH	DEFINED	01	
CROWN CASTLE INTL	COM	228227104	1038	188800	SH	DEFINED	01	
CROWN CASTLE INTL	COM	228227104	55	10093	SH	DEFINED	01	0
CROWN CASTLE INTL	COM	228227104	4	664	SH	DEFINED	01	0
CROWN HOLDINGS INC	COM	228368106	2123	377834	SH	DEFINED	01	
CROWN HOLDINGS INC	COM	228368106	91	16225	SH	DEFINED	01	0
CROWN HOLDINGS INC	COM	228368106	6	1042	SH	DEFINED	01	0
CRYOLIFE	COM	228903100	398	58086	SH	DEFINED	01	
CTI MOLECULAR IMAGING INC.	COM	22943D105	376	19200	SH	DEFINED	01	
CTI MOLECULAR IMAGING INC.	COM	22943D105	102	5200	SH	DEFINED	01	1
CUBIC CORP	COM	229669106	1294	79280	SH	DEFINED	01	
CULLEN FROST BANKERS	COM	229899109	6020	198148	SH	DEFINED	01	
CUMMINS INC	COM	231021106	534	21683	SH	DEFINED	01	
CUMMINS INC	COM	231021106	225	9150	SH	DEFINED	01	0
CUMULUS MEDIA	COM	231082108	944	64800	SH	DEFINED	01	
CURATIVE HEALTH SERV	COM	231264102	1355	79281	SH	DEFINED	01	
CURTISS-WRIGHT CORP	COM	231561101	5810	96005	SH	DEFINED	01	
CURTISS-WRIGHT CL B	COM	231561408	1350	23000	SH	DEFINED	01	
CUTTER & BUCK INC	COM	232217109	1172	355200	SH	DEFINED	01	
CYBEROPTICS CORP	COM	232517102	1374	353300	SH	DEFINED	01	
CYBERONICS	COM	23251P102	963	45000	SH	DEFINED	01	
CYMER INC	COM	232572107	3074	129998	SH	DEFINED	01	
CYPRESS SEMICONDCTR	COM	232806109	1365	197666	SH	DEFINED	01	
CYTEC INDUSTRIES	COM	232820100	2337	83920	SH	DEFINED	01	
CYTEC INDUSTRIES	COM	232820100	47	1695	SH	DEFINED	01	0
CYTEC INDUSTRIES	COM	232820100	3	107	SH	DEFINED	01	0
CYTYC CORP	COM	232946103	585	44835	SH	DEFINED	01	
CYTYC CORP	COM	232946103	24	1811	SH	DEFINED	01	0
DMI FURNITURES INC	COM	233230101	3	1758	SH	DEFINED	01	
DPL INC	COM	233293109	340	27279	SH	DEFINED	01	
DQE	COM	23329J104	1989	163101	SH	DEFINED	01	
DRS TECHNOLOGIES INC	COM	23330X100	9658	386140	SH	DEFINED	01	
DRS TECHNOLOGIES INC	COM	23330X100	144	5762	SH	DEFINED	01	0
D R HORTON INC	COM	23331A109	532	27714	SH	DEFINED	01	
DST SYSTEMS	COM	233326107	18812	691652	SH	DEFINED	01	
DST SYSTEMS	COM	233326107	36282	1333864	SH	DEFINED	01	0
DST SYSTEMS	COM	233326107	1498	55070	SH	DEFINED	01	0
DSP GROUP	COM	23332B106	4489	247585	SH	DEFINED	01	
DSP GROUP	COM	23332B106	2	110	SH	DEFINED	01	0
DTE ENERGY COMPANY	COM	233331107	19243	497882	SH	DEFINED	01	
DTE ENERGY COMPANY	COM	233331107	149	3850	SH	DEFINED	01	0
DTE ENERGY COMPANY	COM	233331107	1436	37135	SH	DEFINED	01	0
DTE ENERGY CVT PFD	CONV PRF	233331206	10503	440000	SH	DEFINED	01	
DAISYTEK INTRNATIONA.	COM	234053106	34	17607	SH	DEFINED	01	0
DAISYTEK INTRNATIONA.	COM	234053106	2	1161	SH	DEFINED	01	0
DANA CORP	COM	235811106	1525	215949	SH	DEFINED	01	
DANA CORP	COM	235811106	231	32777	SH	DEFINED	01	0
DANAHER CORP	COM	235851102	60778	924239	SH	DEFINED	01	
DANAHER CORP	COM	235851102	7165	108964	SH	DEFINED	01	0
DANAHER CORP	COM	235851102	4506	68521	SH	DEFINED	01	0
DANAHER CVT	CONV BND	235851AF9	967	1440000	PRN	DEFINED	01	
DANAHER CVT	CONV BND	235851AF9	1007	1500000	PRN	DEFINED	01	0

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DARDEN RESTAURANT	COM	237194105	764	42747	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	3281	183800	SH	DEFINED	01 0
DARDEN RESTAURANT	COM	237194105	673	37697	SH	DEFINED	01 0
DATASCOPE	COM	238113104	4815	177831	SH	DEFINED	01
DAVEL COMMUNICATIONS.	COM	238341101	56	5603423	SH	DEFINED	01
DAVITA INC	COM	23918K108	323	15560	SH	DEFINED	01
DAVITA INC	COM	23918K108	81	3884	SH	DEFINED	01 0
DEAN FOODS COMPANY	COM	242370104	8559	199459	SH	DEFINED	01
DEAN FOODS COMPANY	COM	242370104	81	1888	SH	DEFINED	01 0
DEAN FOODS COMPANY	COM	242370104	41	950	SH	DEFINED	01 0
DEERE & COMPANY	COM	244199105	75769	1929896	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	1482	37696	SH	DEFINED	01 0
DEERE & COMPANY	COM	244199105	2102	53540	SH	DEFINED	01 0
DEL MONTE FOODS CO	COM	24522P103	2361	316554	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	55	7287	SH	DEFINED	01 0
DEL MONTE FOODS CO	COM	24522P103	3	450	SH	DEFINED	01 0
DELL COMPUTER CORP	COM	247025109	340568	12470404	SH	DEFINED	01
DELL COMPUTER CORP	COM	247025109	14604	534888	SH	DEFINED	01 0
DELL COMPUTER CORP	COM	247025109	15821	579312	SH	DEFINED	01 0
DELL COMPUTER CORP	COM	247025109	16	584	SH	DEFINED	01 1
DELL COMPUTER CORP	COM	247025109	3435	125774	SH	DEFINED	01 1
DELPHI CORPORATION	COM	247126105	1017	148779	SH	DEFINED	01
DELPHI CORPORATION	COM	247126105	843	123410	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	COM	247131105	3027	77251	SH	DEFINED	01
DELTA & PINE LAND CO	COM	247357106	2562	113293	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	17991	2021383	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	1342	150700	SH	DEFINED	01 0
DELTA AIR LINES	COM	247361108	592	66509	SH	DEFINED	01 0
DELTIC TIMBER CORP	COM	247850100	845	35351	SH	DEFINED	01
DENBURY RESOURCES INC	COM	247916208	76	7000	SH	DEFINED	01 0
DELUXE CORPORATION	COM	248019101	138	3441	SH	DEFINED	01
DELUXE CORPORATION	COM	248019101	546	13611	SH	DEFINED	01 0
DENDRITE	COM	248239105	25463	2995580	SH	DEFINED	01
DENDRITE	COM	248239105	1125	132155	SH	DEFINED	01 0
DENDRITE	COM	248239105	1663	195650	SH	DEFINED	01 0
DENISON INTL PLC-ADR	COM	248335101	3753	224700	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	114	3270	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	17	494	SH	DEFINED	01 0
DEPARTMENT 56	COM	249509100	1055	107500	SH	DEFINED	01
DEPARTMENT 56	COM	249509100	35	3587	SH	DEFINED	01 0
DEPARTMENT 56	COM	249509100	2	233	SH	DEFINED	01 0
DEUTSCHE TELE ADR	COM	251566105	11	1000	SH	DEFINED	01
DEVELOPERS DIV	COM	251591103	610	25281	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	14879	308572	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	44974	932650	SH	DEFINED	01 0
DEVON ENERGY	COM	25179M103	2653	55014	SH	DEFINED	01 0
DEVON ENERGY	COM	25179M103	437	9062	SH	DEFINED	01 1
DEVON ENERGY CVT	CONV BND	25179MAA1	16075	15760000	PRN	DEFINED	01
DEVRY INC.	COM	251893103	16039	859093	SH	DEFINED	01
DEVRY INC.	COM	251893103	12791	685108	SH	DEFINED	01 0
DEVRY INC.	COM	251893103	1309	70100	SH	DEFINED	01 0
DIAGEO PLC-SPON ADR	COM	25243Q205	8019	195000	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	COM	252450101	37767	1011134	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	COM	252450101	32053	858154	SH	DEFINED	01 0
DIAGNOSTIC PRODUCTS	COM	252450101	3519	94200	SH	DEFINED	01 0
DIAL CORP	COM	25247D101	1293	66618	SH	DEFINED	01
DIAL CORP	COM	25247D101	6	300	SH	DEFINED	01 0
DIEBOLD INC.	COM	253651103	26443	779100	SH	DEFINED	01
DIGI INTL INC COM	COM	253798102	205	63020	SH	DEFINED	01
DIGITAL RIVER	COM	25388B104	1027	75000	SH	DEFINED	01
DIME COMMUNITY	COM	253922108	3791	166079	SH	DEFINED	01
DIME COMMUNITY	COM	253922108	30	1333	SH	DEFINED	01 0

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DIME COMMUNITY	COM	253922108	2	81	SH	DEFINED	01	0
DILLARDS INC-CL A	COM	254067101	744	57573	SH	DEFINED	01	
DILLARDS INC-CL A	COM	254067101	241	18672	SH	DEFINED	01	0
DIMON INC	COM	254394109	761	132745	SH	DEFINED	01	
DIONEX	COM	254546104	2062	62430	SH	DEFINED	01	
DISNEY WALT CO	COM	254687106	38763	2277534	SH	DEFINED	01	
DISNEY WALT CO	COM	254687106	7668	450525	SH	DEFINED	01	0
THEROX INC	CONV PRF	256000XY1	8696	2173913	SH	DEFINED	01	
DOBSON COMMUNICATIONS CP 13% 0	PRF	256072505	5707	7225	SH	DEFINED	01	
DOCUMENTUM INC	COM	256159104	758	57800	SH	DEFINED	01	
DOCUMENTUM INC	COM	256159104	2	150	SH	DEFINED	01	0
DOLE FOOD CO INC	COM	256605106	3183	95000	SH	DEFINED	01	
DOLLAR GENERAL	COM	256669102	44335	3630905	SH	DEFINED	01	
DOLLAR GENERAL	COM	256669102	3401	278552	SH	DEFINED	01	0
DOLLAR GENERAL	COM	256669102	898	73522	SH	DEFINED	01	0
DOLLAR TREE STORES	COM	256747106	10523	528765	SH	DEFINED	01	
DOLLAR TREE STORES	COM	256747106	14	723	SH	DEFINED	01	0
DOMINION RES INC VA	COM	25746U109	564966	10203460	SH	DEFINED	01	
DOMINION RES INC VA	COM	25746U109	21519	388605	SH	DEFINED	01	0
DOMINION RES INC VA	COM	25746U109	3826	69100	SH	DEFINED	01	0
DOMINION RES CVT PFD	CONV PRF	25746U208	29143	542000	SH	DEFINED	01	
DONALDSON CO	COM	257651109	6113	167115	SH	DEFINED	01	
DONNELLEY (RR)&SONS	COM	257867101	21381	1167131	SH	DEFINED	01	
DONNELLEY (RR)&SONS	COM	257867101	458	24993	SH	DEFINED	01	0
DORAL FINANCIAL	COM	25811P100	601	17000	SH	DEFINED	01	
DOUBLECLICK INC	COM	258609304	1095	140900	SH	DEFINED	01	
DOUBLECLICK INC	COM	258609304	99	12750	SH	DEFINED	01	0
DOVER CORP	COM	260003108	29174	1204546	SH	DEFINED	01	
DOVER CORP	COM	260003108	678	28000	SH	DEFINED	01	0
DOVER CORP	COM	260003108	1081	44628	SH	DEFINED	01	0
DOVER DOWNS GAMING & ENTERTAIN	COM	260095104	4458	450800	SH	DEFINED	01	
DOVER MOTORSPORTS	COM	260174107	143	45000	SH	DEFINED	01	
DOW CHEMICAL	COM	260543103	140494	5088485	SH	DEFINED	01	
DOW CHEMICAL	COM	260543103	2238	81050	SH	DEFINED	01	0
DOW CHEMICAL	COM	260543103	7678	278084	SH	DEFINED	01	0
DOW JONES & CO	COM	260561105	161	4570	SH	DEFINED	01	
DOW JONES & CO	COM	260561105	640	18060	SH	DEFINED	01	0
DOWNEY FINL CORP	COM	261018105	3266	82870	SH	DEFINED	01	
THE DRESS BARN	COM	261570105	2337	173748	SH	DEFINED	01	
DREYERS GRAND ICE	COM	261878102	101	1457	SH	DEFINED	01	
DRIL QUIP INC	COM	262037104	702	51317	SH	DEFINED	01	
DRKOOP.COM INC	COM	262098106	0	140	SH	DEFINED	01	
E I DUPONT	COM	263534109	42029	1081519	SH	DEFINED	01	
E I DUPONT	COM	263534109	218	5600	SH	DEFINED	01	0
E I DUPONT	COM	263534109	9440	242920	SH	DEFINED	01	0
DUANE READE	COM	263578106	901	71070	SH	DEFINED	01	
DUKE ENERGY CORP	COM	264399106	15267	1050008	SH	DEFINED	01	
DUKE ENERGY CORP	COM	264399106	2874	197621	SH	DEFINED	01	0
DUN & BRADSTREET	COM	26483E100	3905	102102	SH	DEFINED	01	
DUPONT PHOTO	COM	26613X101	1075	53598	SH	DEFINED	01	
DYCOM INDUSTRIES	COM	267475101	566	54697	SH	DEFINED	01	
DYCOM INDUSTRIES	COM	267475101	27	2568	SH	DEFINED	01	0
DYCOM INDUSTRIES	COM	267475101	2	164	SH	DEFINED	01	0
DYNEGY INC	COM	26816Q101	239	91403	SH	DEFINED	01	
DYNEGY INC	COM	26816Q101	215	82262	SH	DEFINED	01	0
CBEYOND COMMUNICATIONS CBEYOND	PRF	268470986	472	136251	SH	DEFINED	01	
CBEYOND COMMUNICATIONS CBEYOND	PRF	268470994	0	8990	SH	DEFINED	01	
EGL INC	COM	268484102	2578	173462	SH	DEFINED	01	
EGL INC	COM	268484102	65	4419	SH	DEFINED	01	0
EGL INC	COM	268484102	5	329	SH	DEFINED	01	0
E-L FINANCIAL CORP LTD	COM	268575107	3725	24900	SH	DEFINED	01	
EMC CORPORATION	COM	268648102	41300	5712046	SH	DEFINED	01	

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EMC CORPORATION	COM	268648102	4480	619551	SH	DEFINED	01	0
EMC CORPORATION	COM	268648102	4196	580442	SH	DEFINED	01	0
ENSCO INTL INC	COM	26874Q100	33123	1298383	SH	DEFINED	01	0
ENSCO INTL INC	COM	26874Q100	41250	1617028	SH	DEFINED	01	0
ENSCO INTL INC	COM	26874Q100	2775	108800	SH	DEFINED	01	0
EOG RESOURCES INC	COM	26875P101	12818	324027	SH	DEFINED	01	0
EOG RESOURCES INC	COM	26875P101	1008	25484	SH	DEFINED	01	0
E.PIPHANY INC	COM	26881V100	796	200000	SH	DEFINED	01	0
ESS TECHNOLOGY	COM	269151106	2487	417236	SH	DEFINED	01	0
E TRADE	COM	269246104	3920	930984	SH	DEFINED	01	0
E TRADE	COM	269246104	3777	897200	SH	DEFINED	01	0
EAST WEST BANCORP	COM	27579R104	2709	87838	SH	DEFINED	01	0
EASTMAN CHEMICAL CO	COM	277432100	4290	147986	SH	DEFINED	01	0
EASTMAN CHEMICAL CO	COM	277432100	138	4750	SH	DEFINED	01	0
EASTMAN CHEMICAL CO	COM	277432100	501	17301	SH	DEFINED	01	0
EASTMAN KODAK	COM	277461109	70886	2394793	SH	DEFINED	01	0
EASTMAN KODAK	COM	277461109	725	24512	SH	DEFINED	01	0
EASTMAN KODAK	COM	277461109	4545	153560	SH	DEFINED	01	0
EATON CORP	COM	278058102	22309	318929	SH	DEFINED	01	0
EATON CORP	COM	278058102	80	1148	SH	DEFINED	01	0
EATON CORP	COM	278058102	1087	15546	SH	DEFINED	01	0
EATON VANCE	COM	278265103	748	27986	SH	DEFINED	01	0
EATON VANCE	COM	278265103	20380	762400	SH	DEFINED	01	0
EATON VANCE	COM	278265103	505	18900	SH	DEFINED	01	0
EBAY INC	COM	278642103	211438	2479037	SH	DEFINED	01	0
EBAY INC	COM	278642103	88364	1035985	SH	DEFINED	01	0
EBAY INC	COM	278642103	8037	94224	SH	DEFINED	01	0
EBAY INC	COM	278642103	1835	21511	SH	DEFINED	01	1
ECHO BAY MINES WTS	WT	278751169	217	700000	SH	DEFINED	01	0
ECHOSTAR COMMUN CORP	COM	278762109	53161	1840775	SH	DEFINED	01	0
ECHOSTAR COMMUN CORP	COM	278762109	1084	37550	SH	DEFINED	01	0
ECHOSTAR COMMUN CORP	COM	278762109	48	1647	SH	DEFINED	01	0
ECOLAB INC.	COM	278865100	41099	833152	SH	DEFINED	01	0
ECOLAB INC.	COM	278865100	6890	139680	SH	DEFINED	01	0
ECOLAB INC.	COM	278865100	1416	28709	SH	DEFINED	01	0
EDISON INTL	COM	281020107	8376	611843	SH	DEFINED	01	0
EDISON INTL	COM	281020107	984	71863	SH	DEFINED	01	0
EDO CORP	COM	281347104	1057	58415	SH	DEFINED	01	0
EDUCATION MGMT CORP	COM	28139T101	59	1477	SH	DEFINED	01	0
J D EDWARDS & CO	COM	281667105	798	72400	SH	DEFINED	01	0
A.G. EDWARDS INC.	COM	281760108	2676	103332	SH	DEFINED	01	0
EDWARDS LIFESCIENCES	COM	28176E108	69	2506	SH	DEFINED	01	0
EFUNDS CORP	COM	28224R101	4608	670870	SH	DEFINED	01	0
EL PASO CORPORATION	COM	28336L109	16623	2747578	SH	DEFINED	01	0
EL PASO CORPORATION	COM	28336L109	802	132674	SH	DEFINED	01	0
EL PASO ELECTRIC	COM	283677854	4100	379593	SH	DEFINED	01	0
EL PASO ELECTRIC	COM	283677854	49	4456	SH	DEFINED	01	0
EL PASO ELECTRIC	COM	283677854	3	286	SH	DEFINED	01	0
ELECTRO SCIENTIFIC	COM	285229100	5779	460149	SH	DEFINED	01	0
ELECTRO SCIENTIFIC	COM	285229100	1	95	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	30458	519400	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	81	1382	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	1907	32519	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	600	10233	SH	DEFINED	01	1
ELECTRONIC DATA SYST	COM	285661104	32127	1825365	SH	DEFINED	01	0
ELECTRONIC DATA SYST	COM	285661104	364	20750	SH	DEFINED	01	0
ELECTRONIC DATA SYST	COM	285661104	3030	172182	SH	DEFINED	01	0
ELECTRONIC DATA SYST	COM	285661104	453	25789	SH	DEFINED	01	1
ELECTRONICS FOR IMAGING INC	COM	286082102	1278	72300	SH	DEFINED	01	0
ELECTRONICS FOR IMAGING INC	COM	286082102	54	3084	SH	DEFINED	01	0
ELECTRONICS FOR IMAGING INC	COM	286082102	3	197	SH	DEFINED	01	0
ELKCORP	COM	287456107	1099	57858	SH	DEFINED	01	0

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EMBARCADERO TECH	COM	290787100	2086	330000	SH	DEFINED	01
EMCOR GROUP INC	COM	29084Q100	3999	82864	SH	DEFINED	01
EMCOR GROUP INC	COM	29084Q100	89	1839	SH	DEFINED	01 0
EMCOR GROUP INC	COM	29084Q100	6	128	SH	DEFINED	01 0
EMERSON ELECTRIC	COM	291011104	2681	59135	SH	DEFINED	01
EMERSON ELECTRIC	COM	291011104	19	410	SH	DEFINED	01 0
EMERSON ELECTRIC	COM	291011104	4211	92852	SH	DEFINED	01 0
EMMIS COMMUNICATIONS	COM	291525103	1135	67224	SH	DEFINED	01
ENCANA CORP.	COM	292505104	11326	350000	SH	DEFINED	01
ENBRIDGE ENERGY MGMT L	COM	29250X103	0	1	SH	DEFINED	01
ENDO PHARMACEUTICAL	COM	29264F205	1425	105600	SH	DEFINED	01
ENDO PHARMACEUTICAL	COM	29264F205	45	3354	SH	DEFINED	01 0
ENDO PHARMACEUTICAL	COM	29264F205	3	210	SH	DEFINED	01 0
ENERGEN	COM	29265N108	6815	212572	SH	DEFINED	01
ENERGEN	COM	29265N108	146	4536	SH	DEFINED	01 0
ENERGEN	COM	29265N108	10	301	SH	DEFINED	01 0
ENERGY EAST CORP	COM	29266M109	1229	69049	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	12599	494249	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	81	3160	SH	DEFINED	01 0
ENERGIZER HLDGS INC	COM	29266R108	40	1575	SH	DEFINED	01 0
ENGELHARD CORP	COM	292845104	153	7127	SH	DEFINED	01
ENGELHARD CORP	COM	292845104	604	28187	SH	DEFINED	01 0
ENGINEERED SUPPORT	COM	292866100	2354	60105	SH	DEFINED	01
ENGINEERED SUPPORT	COM	292866100	2	50	SH	DEFINED	01 0
ENESCO GROUP INC	COM	292973104	296	41222	SH	DEFINED	01
ENTEGRIS INC	COM	29362U104	6233	625850	SH	DEFINED	01
ENTEGRIS INC	COM	29362U104	36	3507	SH	DEFINED	01 0
ENTEGRIS INC	COM	29362U104	2	216	SH	DEFINED	01 0
ENTERCOM COMMUNICATI	COM	293639100	91	2079	SH	DEFINED	01
ENTERCOM COMMUNICATI	COM	293639100	35083	798965	SH	DEFINED	01 0
ENTERCOM COMMUNICATI	COM	293639100	808	18400	SH	DEFINED	01 0
ENERGY CORP	COM	29364G103	41689	865816	SH	DEFINED	01
ENERGY CORP	COM	29364G103	2370	49221	SH	DEFINED	01 0
ENZON PHARMACEUTICALS INC	COM	293904108	1392	122700	SH	DEFINED	01
ENZON PHARMACEUTICALS INC	COM	293904108	2	140	SH	DEFINED	01 0
ENZON INC CVT	CONV BND	293904AB4	492	630000	PRN	DEFINED	01
ENZO BIOCHEM	COM	294100102	1104	84462	SH	DEFINED	01
EON LABS.	COM	29412E100	617	23100	SH	DEFINED	01
EON LABS.	COM	29412E100	147	5500	SH	DEFINED	01 0
EPIMMUNE INC	COM	294257101	16	20310	SH	DEFINED	01
EQUIFAX INC	COM	294429105	159	7937	SH	DEFINED	01
EQUIFAX INC	COM	294429105	627	31381	SH	DEFINED	01 0
EQUITABLE RESOURCES	COM	294549100	48051	1281024	SH	DEFINED	01
EQUITABLE RESOURCES	COM	294549100	163	4310	SH	DEFINED	01 0
EQUITY OFFICE	COM	294741103	29158	1145717	SH	DEFINED	01
EQUITY OFFICE	COM	294741103	2321	91183	SH	DEFINED	01 0
EQUITY RESIDENTIAL	COM	29476L107	1606	66699	SH	DEFINED	01
EQUITY RESIDENTIAL	COM	29476L107	1444	59998	SH	DEFINED	01 0
ERICSSON LM B ADR	COM	294821608	5	854	SH	DEFINED	01 0
ERIE INDTY CO.	COM	29530P102	2606	71800	SH	DEFINED	01
ESPEED INC.	COM	296643109	1204	103500	SH	DEFINED	01
ESPEED INC.	COM	296643109	2	180	SH	DEFINED	01 0
ESPERION THERAPEUTIC	COM	29664R106	879	88400	SH	DEFINED	01
ESPERION THERAPEUTIC	COM	29664R106	835	83795	SH	DEFINED	01 0
ESPERION THERAPEUTIC	COM	29664R106	2	248	SH	DEFINED	01 0
ESSEX PROP TRUST	COM	297178105	5491	105085	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1044	61735	SH	DEFINED	01
ETHAN ALLEN	COM	297602104	4508	153187	SH	DEFINED	01
ETHYL CORP	COM	297659609	262	26600	SH	DEFINED	01
ETHYL CORP	COM	297659609	484	49110	SH	DEFINED	01 0
ETHYL CORP	COM	297659609	2	158	SH	DEFINED	01 0
EVERGREEN RESOURCE	COM	299900308	5821	128472	SH	DEFINED	01

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EVERGREEN RESOURCE	COM	299900308	104	2280	SH	DEFINED	01	0
EXACT SCIENCES CORP..	COM	30063P105	723	70100	SH	DEFINED	01	
EXACT SCIENCES CORP..	COM	30063P105	5	410	SH	DEFINED	01	0
EXAR CORP	COM	300645108	3142	247167	SH	DEFINED	01	
EXAR CORP	COM	300645108	2	120	SH	DEFINED	01	0
EXELON CORP	COM	30161N101	68946	1367708	SH	DEFINED	01	0
EXELON CORP	COM	30161N101	726	14400	SH	DEFINED	01	0
EXELON CORP	COM	30161N101	3607	71570	SH	DEFINED	01	0
EXELON CORP	COM	30161N101	508	10073	SH	DEFINED	01	1
EXIDE CORP 144A	CONV BND	302051AF4	22	16500000	PRN	DEFINED	01	0
EXPEDIA INC CL A	COM	302125109	18174	351800	SH	DEFINED	01	
EXPEDIA INC WTS	WT	302125125	2	50	SH	DEFINED	01	
EXPEDITORS INTL WASH	COM	302130109	156	4341	SH	DEFINED	01	
EXPEDITORS INTL WASH	COM	302130109	24	674	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	COM	302182100	53913	968258	SH	DEFINED	01	
EXPRESS SCRIPTS INC	COM	302182100	1763	31667	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	COM	302182100	2693	48358	SH	DEFINED	01	0
EXPRESSJET HOLDINGS INC	COM	30218U108	667	81427	SH	DEFINED	01	
EXPRESSJET HOLDINGS INC	COM	30218U108	41	5144	SH	DEFINED	01	0
EXPRESSJET HOLDINGS INC	COM	30218U108	3	314	SH	DEFINED	01	0
EXTENDED STAY AMERIC	COM	30224P101	40	3915	SH	DEFINED	01	
EXTREME NETWORKS INC	COM	30226D106	1401	323700	SH	DEFINED	01	
EXTREME NETWORKS INC	COM	30226D106	1	160	SH	DEFINED	01	0
EXULT INC DEL.	COM	302284104	50	6800	SH	DEFINED	01	0
EXXON MOBIL CORP	COM	30231G102	628875	17993560	SH	DEFINED	01	
EXXON MOBIL CORP	COM	30231G102	15660	448118	SH	DEFINED	01	0
EXXON MOBIL CORP	COM	30231G102	52143	1491931	SH	DEFINED	01	0
EXXON MOBIL CORP	COM	30231G102	21	600	SH	DEFINED	01	1
EXXON MOBIL CORP	COM	30231G102	919	26300	SH	DEFINED	01	1
FBL FINL GROUP INC	COM	30239F106	1469	74400	SH	DEFINED	01	
FBR ASSET INVESTMENT.	COM	30241E303	1334	40400	SH	DEFINED	01	
FEI COMPANY	COM	30241L109	1544	96730	SH	DEFINED	01	
FLIR SYSTEMS INC	COM	302445101	4282	90330	SH	DEFINED	01	
FLIR SYSTEMS INC	COM	302445101	4	80	SH	DEFINED	01	0
FMC CORP	COM	302491303	23	1464	SH	DEFINED	01	
FMC TECHNOLOGIES INC	COM	30249U101	416	21668	SH	DEFINED	01	
FPL GROUP INC.	COM	302571104	76680	1301183	SH	DEFINED	01	
FPL GROUP INC.	COM	302571104	8010	135910	SH	DEFINED	01	0
FPL GROUP INC.	COM	302571104	2385	40460	SH	DEFINED	01	0
FPL GROUP PFD CVT	CONV PRF	302571203	24728	450000	SH	DEFINED	01	
FTI CONSULTING INC	COM	302941109	4192	90690	SH	DEFINED	01	
FTI CONSULTING INC	COM	302941109	4	90	SH	DEFINED	01	0
FACTSET RESEARCH	COM	303075105	3966	122202	SH	DEFINED	01	
FACTSET RESEARCH	COM	303075105	3	95	SH	DEFINED	01	0
FAIR ISAAC INC	COM	303250104	51255	1008575	SH	DEFINED	01	
FAIR ISAAC INC	COM	303250104	2367	46559	SH	DEFINED	01	0
FAIR ISAAC INC	COM	303250104	4208	82800	SH	DEFINED	01	0
FAIRCHILD SEMICONduc	COM	303726103	8741	835664	SH	DEFINED	01	
FAIRMONT HOTELS & RESORTS	COM	305204109	1875	83300	SH	DEFINED	01	0
FAMILY DLR STORES	COM	307000109	31075	1006308	SH	DEFINED	01	
FAMILY DLR STORES	COM	307000109	1171	37936	SH	DEFINED	01	0
FASTENAL CO	COM	311900104	38859	1378479	SH	DEFINED	01	
FASTENAL CO	COM	311900104	45346	1608572	SH	DEFINED	01	0
FASTENAL CO	COM	311900104	3867	137178	SH	DEFINED	01	0
FEDDERS CORPORATION	COM	313135501	289	87955	SH	DEFINED	01	
FREDDIE MAC	COM	313400301	119612	2252549	SH	DEFINED	01	
FREDDIE MAC	COM	313400301	8730	164402	SH	DEFINED	01	0
FREDDIE MAC	COM	313400301	8222	154838	SH	DEFINED	01	0
FANNIE MAE	COM	313586109	282264	4319268	SH	DEFINED	01	
FANNIE MAE	COM	313586109	12520	191612	SH	DEFINED	01	0
FANNIE MAE	COM	313586109	16761	256486	SH	DEFINED	01	0
FEDERAL SIGNAL CORP	COM	313855108	28	1990	SH	DEFINED	01	

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FEDERATED DPT STORES	COM	31410H101	3363	120007	SH	DEFINED	01
FEDERATED DPT STORES	COM	31410H101	1176	41956	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	2718	49361	SH	DEFINED	01
FEDEX CORPORATION	COM	31428X106	3626	65835	SH	DEFINED	01 0
FEDEX CORPORATION	COM	31428X106	459	8336	SH	DEFINED	01 1
FERRO CORP	COM	315405100	2042	95591	SH	DEFINED	01
FERRO CORP	COM	315405100	3	130	SH	DEFINED	01 0
F5 NETWORKS INC	COM	315616102	1433	113400	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	2	150	SH	DEFINED	01 0
FIBROGEN INC CVT PFD	CONV PRF	316000XX1	9000	3340757	SH	DEFINED	01
FIDELITY NAT FINL	COM	316326107	7342	215012	SH	DEFINED	01
FIDELITY NAT FINL	COM	316326107	81	2361	SH	DEFINED	01 0
FIDELITY NAT FINL	COM	316326107	29	850	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	1620	32311	SH	DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	6391	127456	SH	DEFINED	01 0
FILENET CORP	COM	316869106	1636	155939	SH	DEFINED	01
FILENET CORP	COM	316869106	1	90	SH	DEFINED	01 0
FINANCIAL FEDERAL	COM	317492106	2168	113514	SH	DEFINED	01
FINANCIAL FEDERAL	COM	317492106	27	1453	SH	DEFINED	01 0
FINANCIAL FEDERAL	COM	317492106	2	85	SH	DEFINED	01 0
FINANCIAL INSTITUTIONS INC	COM	317585404	519	26200	SH	DEFINED	01
FINANCIAL INSTITUTIONS INC	COM	317585404	2	90	SH	DEFINED	01 0
FIRST AMERICAN CORP	COM	318522307	2465	101015	SH	DEFINED	01
FIRST AMERICAN CORP	COM	318522307	81	3309	SH	DEFINED	01 0
FIRST BANCORP/PR	COM	318672102	4942	183158	SH	DEFINED	01
FIRST BANCORP/PR	COM	318672102	4	155	SH	DEFINED	01 0
FIRST CITIZENS BANK	COM	31946M103	70	748	SH	DEFINED	01 0
FIRST CITIZENS BANK	COM	31946M103	5	52	SH	DEFINED	01 0
FIRST COMMUNITY BANCORP.	COM	31983B101	98	3400	SH	DEFINED	01 0
FIRST CONSULTING GP	COM	31986R103	273	42000	SH	DEFINED	01
FIRST FEDERAL CAPITAL CORP.	COM	319960100	2258	111190	SH	DEFINED	01
FIRST FEDERAL CAPITAL CORP.	COM	319960100	72	3565	SH	DEFINED	01 0
FIRST FEDERAL CAPITAL CORP.	COM	319960100	5	233	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	73140	1976200	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	1458	39400	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	6157	166364	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	629	17010	SH	DEFINED	01 1
FIRST ESSEX BANCORP.	COM	320103104	1402	45200	SH	DEFINED	01
FIRST ESSEX BANCORP.	COM	320103104	49	1582	SH	DEFINED	01 0
FIRST ESSEX BANCORP.	COM	320103104	3	102	SH	DEFINED	01 0
FIRST FINL BANKSHARES INC	COM	32020R109	1335	37600	SH	DEFINED	01
FIRST FINL BANKSHARES INC	COM	32020R109	50	1398	SH	DEFINED	01 0
FIRST FINL BANKSHARES INC	COM	32020R109	3	98	SH	DEFINED	01 0
FIRST MIDWEST BANC	COM	320867104	3591	139132	SH	DEFINED	01
FIRST NATIONAL CORP	COM	320942105	514	20270	SH	DEFINED	01
FIRST NATIONAL CORP	COM	320942105	2	85	SH	DEFINED	01 0
FIRST HEALTH GROUP	COM	320960107	34346	1350059	SH	DEFINED	01
FIRST HEALTH GROUP	COM	320960107	60012	2359019	SH	DEFINED	01 0
FIRST HEALTH GROUP	COM	320960107	2689	105694	SH	DEFINED	01 0
FIRST NIAGARA FINANCIAL..	COM	33582V108	294	25000	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	2560	118517	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	53	2476	SH	DEFINED	01 0
FIRST REPUBLIC BANK	COM	336158100	3	158	SH	DEFINED	01 0
FIRST TN NAT`L CORP	COM	337162101	1482	37331	SH	DEFINED	01
FIRST TN NAT`L CORP	COM	337162101	1100	27695	SH	DEFINED	01 0
FIRST VIRGINIA BANK	COM	337477103	902	22992	SH	DEFINED	01
FIRSTBANK CORP	COM	33761G104	581	20400	SH	DEFINED	01 0
FISERV INC	COM	337738108	148947	4731511	SH	DEFINED	01
FISERV INC	COM	337738108	12066	383181	SH	DEFINED	01 0
FISERV INC	COM	337738108	5351	169947	SH	DEFINED	01 0
FISHER COMMUNICATIONS	COM	337756209	558	12500	SH	DEFINED	01
FIRSTFED FINL CORP	COM	337907109	3715	123044	SH	DEFINED	01

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FIRSTFED FINL CORP	COM	337907109	78	2579	SH	DEFINED	01	0
FIRSTFED FINL CORP	COM	337907109	5	165	SH	DEFINED	01	0
FIRSTMERIT CORP	COM	337915102	65	3526	SH	DEFINED	01	
FLAGSTAR BANCORP INC	COM	337930101	3376	128025	SH	DEFINED	01	
FLAGSTAR BANCORP INC	COM	337930101	42	1594	SH	DEFINED	01	0
FLAGSTAR BANCORP INC	COM	337930101	3	100	SH	DEFINED	01	0
FIRSTENERGY CORP	COM	337932107	59840	1899612	SH	DEFINED	01	
FIRSTENERGY CORP	COM	337932107	5942	188600	SH	DEFINED	01	0
FIRSTENERGY CORP	COM	337932107	2078	65985	SH	DEFINED	01	0
FISHER SCIENTIFIC IN	COM	338032204	5479	195933	SH	DEFINED	01	
FISHER SCIENTIFIC IN	COM	338032204	20	700	SH	DEFINED	01	0
FIVE STAR QUALITY CR	COM	33832D106	0	0	SH	DEFINED	01	
FLEETBOSTON FINL CO	COM	339030108	77257	3235304	SH	DEFINED	01	
FLEETBOSTON FINL CO	COM	339030108	400	16720	SH	DEFINED	01	0
FLEETBOSTON FINL CO	COM	339030108	7002	293226	SH	DEFINED	01	0
FLEETWOOD ENTERPRISE	COM	339099103	433	106635	SH	DEFINED	01	
FL EAST COAST RY CO..	COM	340632108	981	40100	SH	DEFINED	01	
FL EAST COAST RY CO..	COM	340632108	66	2679	SH	DEFINED	01	0
FL EAST COAST RY CO..	COM	340632108	4	172	SH	DEFINED	01	0
FLORIDA ROCK	COM	341140101	7793	230200	SH	DEFINED	01	
FLUOR CORP (NEW)	COM	343412102	31904	947195	SH	DEFINED	01	
FLUOR CORP (NEW)	COM	343412102	154	4568	SH	DEFINED	01	0
FLUOR CORP (NEW)	COM	343412102	644	19119	SH	DEFINED	01	0
FLOW INTL CORP	COM	343468104	91	45586	SH	DEFINED	01	
FLOWERS FOODS INC	COM	343498101	3943	143955	SH	DEFINED	01	
FLOWSERVE CORP	COM	34354P105	843	72303	SH	DEFINED	01	
FLOWSERVE CORP	COM	34354P105	82	7019	SH	DEFINED	01	0
FOCAL COMM WTS07	WT	344155114	0	19	SH	DEFINED	01	
FOMENTO ECONOMICO MX	COM	344419106	188	5655	SH	DEFINED	01	
FOOT LOCKER INC	COM	344849104	1324	123700	SH	DEFINED	01	
FOOTSTAR INC	COM	344912100	503	59832	SH	DEFINED	01	
FOOTSTAR INC	COM	344912100	38	4573	SH	DEFINED	01	0
FOOTSTAR INC	COM	344912100	3	304	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	798	106104	SH	DEFINED	01	
FORD MOTOR CO	COM	345370860	13	1711	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	3044	404801	SH	DEFINED	01	0
FOREST CITY ENTERPRI	COM	345550107	9678	278273	SH	DEFINED	01	
FOREST LABS	COM	345838106	221840	4110419	SH	DEFINED	01	
FOREST LABS	COM	345838106	12922	239383	SH	DEFINED	01	0
FOREST LABS	COM	345838106	4341	80428	SH	DEFINED	01	0
FOREST OIL CORP	COM	346091705	3719	166761	SH	DEFINED	01	
FOREST OIL CORP	COM	346091705	106	4753	SH	DEFINED	01	0
FORTIS GLOBAL CUSTODY MGT&TR S	COM	349558999	1600	1600000	SH	DEFINED	01	0
FORTUNE BRANDS	COM	349631101	6521	152106	SH	DEFINED	01	
FORTUNE BRANDS	COM	349631101	1417	33071	SH	DEFINED	01	0
FORTUNE BRANDS	COM	349631101	373	8715	SH	DEFINED	01	1
FORWARD AIR CORP	COM	349853101	1384	63619	SH	DEFINED	01	
FOSSIL INC	COM	349882100	2815	163430	SH	DEFINED	01	
FOSSIL INC	COM	349882100	1	80	SH	DEFINED	01	0
FOUNDRY NETWORKS INC	COM	35063R100	1423	176900	SH	DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	28	3479	SH	DEFINED	01	0
FOUNDRY NETWORKS INC	COM	35063R100	2	250	SH	DEFINED	01	0
4KIDS ENTERTAINMENT	COM	350865101	442	37437	SH	DEFINED	01	
FOX ENTERTAINMENT GR	COM	35138T107	10820	405700	SH	DEFINED	01	
FRANKLIN ELECTRIC.	COM	353514102	2	50	SH	DEFINED	01	0
FRANKLIN RESOURCES	COM	354613101	473	14380	SH	DEFINED	01	
FRANKLIN RESOURCES	COM	354613101	1869	56781	SH	DEFINED	01	0
FREDS INC	COM	356108100	3789	136060	SH	DEFINED	01	
FREDS INC	COM	356108100	52	1880	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	50765	2977349	SH	DEFINED	01	
FREEPORT MCMORAN COP.	COM	35671D857	2349	137769	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	545	31959	SH	DEFINED	01	0

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FREEMONT MCMORAN CVT	CONV BND	35671DAF2	589	420000	PRN	DEFINED	01
FREEMONT MCMORAN CVT	CONV BND	35671DAF2	1052	750000	PRN	DEFINED	01 0
FREMONT GENERAL CORP	COM	357288109	1552	223280	SH	DEFINED	01
FRIEDMAN BILLINGS.	COM	358434108	1143	126300	SH	DEFINED	01
FRIEDMAN BILLINGS.	COM	358434108	41	4540	SH	DEFINED	01 0
FRIEDMAN BILLINGS.	COM	358434108	3	281	SH	DEFINED	01 0
FRONTIER AIRLINES	COM	359065109	437	88013	SH	DEFINED	01
FRONTIER AIRLINES	COM	359065109	834	167750	SH	DEFINED	01 0
FRONTIER OIL CORP	COM	35914P105	2328	136100	SH	DEFINED	01
FULLER H B COMPANY	COM	359694106	2248	97220	SH	DEFINED	01
FULTON FINL CORP	COM	360271100	601	31961	SH	DEFINED	01
FURNITURE BRAND INTL	COM	360921100	510	26049	SH	DEFINED	01
G&K SERVICES CL A	COM	361268105	1477	61531	SH	DEFINED	01
GATX CORP	COM	361448103	812	56044	SH	DEFINED	01
GBC BANCORP/CALIFORN	COM	361475106	827	34248	SH	DEFINED	01
GABLE RESIDENTIAL	COM	362418105	3679	137510	SH	DEFINED	01
GADZOOX NETWORK	COM	362555104	0	138	SH	DEFINED	01
GALLAGHER ARTHUR J	COM	363576109	90	3671	SH	DEFINED	01
GALLAHER GROUP ADR	COM	363595109	230	6000	SH	DEFINED	01
GALYANS TRADING CO.	COM	36458R101	2939	235300	SH	DEFINED	01
GAMESTOP CORP	COM	36466R101	1080	90000	SH	DEFINED	01
GANNETT CO INC	COM	364730101	179218	2544612	SH	DEFINED	01
GANNETT CO INC	COM	364730101	10912	154875	SH	DEFINED	01 0
GANNETT CO INC	COM	364730101	4173	59258	SH	DEFINED	01 0
GANNETT CO INC	COM	364730101	701	9955	SH	DEFINED	01 1
GAP INC. THE	COM	364760108	25872	1785521	SH	DEFINED	01
GAP INC. THE	COM	364760108	630	43532	SH	DEFINED	01 0
GAP INC. THE	COM	364760108	4739	327078	SH	DEFINED	01 0
GAP STORES CVT	CONV BND	364760AJ7	575	470000	PRN	DEFINED	01
GARDNER DENVER INC	COM	365558105	869	47210	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	61	3323	SH	DEFINED	01 0
GARDNER DENVER INC	COM	365558105	4	229	SH	DEFINED	01 0
GARTNER GRP INC CL B	COM	366651206	26	3417	SH	DEFINED	01
GATEWAY INC	COM	367626108	43	18111	SH	DEFINED	01
GATEWAY INC	COM	367626108	169	71480	SH	DEFINED	01 0
GAYLORD ENTERTAINMEN	COM	367905106	1561	87000	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	358	15800	SH	DEFINED	01
GEN-PROBE INC.	COM	36866T103	102	4500	SH	DEFINED	01 0
GEMSTAR-TV GUIDE	COM	36866W106	1394	380000	SH	DEFINED	01
GENCORP INC	COM	368682100	2054	328468	SH	DEFINED	01
GENENCOR INTL INC	COM	368709101	2	190	SH	DEFINED	01 0
GENRL COMMUNICATION	COM	369385109	1972	331422	SH	DEFINED	01
GENRL COMMUNICATION	COM	369385109	2	260	SH	DEFINED	01 0
GENERAL DYNAMICS	COM	369550108	619	11241	SH	DEFINED	01
GENERAL DYNAMICS	COM	369550108	2441	44323	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	730434	28644404	SH	DEFINED	01
GENERAL ELECTRIC	COM	369604103	28174	1104658	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	56241	2205553	SH	DEFINED	01 0
GENERAL ELECTRIC	COM	369604103	28	1100	SH	DEFINED	01 1
GENERAL ELECTRIC	COM	369604103	1469	57593	SH	DEFINED	01 1
GENERAL MILLS	COM	370334104	39278	862229	SH	DEFINED	01
GENERAL MILLS	COM	370334104	116	2540	SH	DEFINED	01 0
GENERAL MILLS	COM	370334104	3745	82203	SH	DEFINED	01 0
GENERAL MOTORS.	COM	370442105	43625	1297579	SH	DEFINED	01
GENERAL MOTORS.	COM	370442105	3	100	SH	DEFINED	01 0
GENERAL MOTORS.	COM	370442105	4156	123630	SH	DEFINED	01 0
GENERAL MOTORS.	COM	370442105	886	26335	SH	DEFINED	01 1
GENERAL MOTORS CL H	COM	370442832	560	50000	SH	DEFINED	01
GENESCO INC.	COM	371532102	915	64373	SH	DEFINED	01
GENESEE & WYOMING	COM	371559105	495	31950	SH	DEFINED	01
GENESEE & WYOMING	COM	371559105	37	2395	SH	DEFINED	01 0
GENESEE & WYOMING	COM	371559105	3	163	SH	DEFINED	01 0

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GENTEX CORP	COM	371901109	19110	751180	SH	DEFINED	01
GENTEX CORP	COM	371901109	44722	1757950	SH	DEFINED	01 0
GENTEX CORP	COM	371901109	1104	43423	SH	DEFINED	01 0
GENTA INC	COM	37245M207	2	290	SH	DEFINED	01 0
GENUINE PARTS	COM	372460105	4568	149760	SH	DEFINED	01
GENUINE PARTS	COM	372460105	1175	38528	SH	DEFINED	01 0
GENTIVA HEALTH SVCS	COM	37247A102	651	77600	SH	DEFINED	01
GENZYME CORP	COM	372917104	11041	302889	SH	DEFINED	01
GENZYME CORP	COM	372917104	1796	49297	SH	DEFINED	01 0
GEORGIA GULF CORP	COM	373200203	3706	184080	SH	DEFINED	01
GEORGIA GULF CORP	COM	373200203	45	2223	SH	DEFINED	01 0
GEORGIA GULF CORP	COM	373200203	2	122	SH	DEFINED	01 0
GEORGIA-PACIFIC GP	COM	373298108	574	41301	SH	DEFINED	01
GEORGIA-PACIFIC GP	COM	373298108	767	55154	SH	DEFINED	01 0
GERBER SCIENTIFIC	COM	373730100	433	65740	SH	DEFINED	01
GETTY IMAGES INC	COM	374276103	447	16280	SH	DEFINED	01
GIBRALTAR STEEL.	COM	37476F103	237	12694	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	63347	1508604	SH	DEFINED	01
GILEAD SCIENCES	COM	375558103	47707	1136110	SH	DEFINED	01 0
GILEAD SCIENCES	COM	375558103	1082	25774	SH	DEFINED	01 0
GILLETTE CO	COM	375766102	75564	2442268	SH	DEFINED	01
GILLETTE CO	COM	375766102	74	2365	SH	DEFINED	01 0
GILLETTE CO	COM	375766102	7197	232588	SH	DEFINED	01 0
GLAMIS GOLD LTD..	COM	376775102	3702	358000	SH	DEFINED	01
GLATFELTER	COM	377316104	878	82420	SH	DEFINED	01
GLAXOSMITHKLINE PLC	COM	37733W105	19995	568182	SH	DEFINED	01
GLAXOSMITHKLINE PLC	COM	37733W105	953	27085	SH	DEFINED	01 0
GLENBOROUGH REALTY T	COM	37803P105	1271	82240	SH	DEFINED	01
GLOBAL INDUSTRIES.	COM	379336100	1522	326500	SH	DEFINED	01
GLOBAL IMAGING SYS.	COM	37934A100	1880	101650	SH	DEFINED	01
GLOBAL IMAGING SYS.	COM	37934A100	2	130	SH	DEFINED	01 0
GLOBAL PAYMENTS INC	COM	37940X102	3350	109762	SH	DEFINED	01
GLOBAL POWER EQUIP	COM	37941P108	649	127300	SH	DEFINED	01
GLOBAL POWER EQUIP	COM	37941P108	1	240	SH	DEFINED	01 0
GLOBIX CORP	COM	37957F101	0	104	SH	DEFINED	01
GLOBESPANVIRATA INC	COM	37957V106	807	179300	SH	DEFINED	01
GOLD BANC CORP	COM	379907108	1028	128400	SH	DEFINED	01
GOLD BANC CORP	COM	379907108	40	5096	SH	DEFINED	01 0
GOLD BANC CORP	COM	379907108	3	335	SH	DEFINED	01 0
GOLDFIELDS LTD ADR..	COM	38059T106	4734	450900	SH	DEFINED	01
GOLDCORP INC	COM	380956409	3339	314700	SH	DEFINED	01
GOLDEN STAR RESOURCE	COM	38119T104	990	550000	SH	DEFINED	01
GOLDENSTAR WARRANTS	COM	38119T971	22	62500	SH	DEFINED	01
GOLDEN STAR RES LTD	COM	38119T997	225	125000	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	23658	328918	SH	DEFINED	01
GOLDEN WEST FIN	COM	381317106	20	280	SH	DEFINED	01 0
GOLDEN WEST FIN	COM	381317106	2467	34299	SH	DEFINED	01 0
GOLDEN WEST FIN	COM	381317106	550	7651	SH	DEFINED	01 1
GOLDMAN SACHS GP INC	COM	38141G104	11900	174796	SH	DEFINED	01
GOLDMAN SACHS GP INC	COM	38141G104	7087	104100	SH	DEFINED	01 0
GOLDMAN SACHS GP INC	COM	38141G104	20	300	SH	DEFINED	01 1
GOLDMAN SACHS GP INC	COM	38141G104	694	10200	SH	DEFINED	01 1
GOODRICH CORPORATION	COM	382388106	32617	2319787	SH	DEFINED	01
GOODRICH CORPORATION	COM	382388106	402	28643	SH	DEFINED	01 0
GOODYEAR TIRE & RUBBER CO	COM	382550101	50	9787	SH	DEFINED	01
GOODYEAR TIRE & RUBBER CO	COM	382550101	200	38670	SH	DEFINED	01 0
GOODYEAR FAMILY CLTHNG	COM	382588101	389	96616	SH	DEFINED	01
GRACO INC.	COM	384109104	3786	134746	SH	DEFINED	01
GRAFTECH INTL LTD	COM	384313102	487	170725	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	7728	180118	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	644	15000	SH	DEFINED	01 0
GRAINGER (W.W.)	COM	384802104	865	20167	SH	DEFINED	01 0

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GRANITE BROADCASTING CORP	COM	387241102	124	78166	SH	DEFINED	01
GRANITE CONSTRUCTION	COM	387328107	27	1722	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	29395	2437511	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	1533	127100	SH	DEFINED	01
GRAY TELEVISION CL B	COM	389375106	900	100000	SH	DEFINED	01
GREAT A. & P. TEA	COM	390064103	493	114303	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	2993	134796	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	92	4149	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	252	11339	SH	DEFINED	01
GREAT LAKES REIT INC	COM	390752103	329	23225	SH	DEFINED	01
GREAT PLAINS ENERGY	COM	391164100	666	27887	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	362	25289	SH	DEFINED	01
GREEN MOUNTAIN POWER	COM	393154109	295	14609	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	9295	207423	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	80	1791	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	44	975	SH	DEFINED	01
GREIF INC	COM	397624107	621	34500	SH	DEFINED	01
GREY WOLF INC	COM	397888108	3673	932200	SH	DEFINED	01
GREY WOLF INC	COM	397888108	56	14083	SH	DEFINED	01
GREY WOLF INC	COM	397888108	4	919	SH	DEFINED	01
GRIFFON CORP	COM	398433102	3078	238653	SH	DEFINED	01
GRIFFON CORP	COM	398433102	75	5802	SH	DEFINED	01
GRIFFON CORP	COM	398433102	5	363	SH	DEFINED	01
GROUP ONE AUTOMOTIVE	COM	398905109	1428	66744	SH	DEFINED	01
GRT TOPAZ PARTNERS LP SUBSCRIP	COM	400492971	5000	5000000	SH	DEFINED	01
G-TELEVISA	COM	40049J206	1534	61000	SH	DEFINED	01
G-TECH HOLDINGS CORP	COM	400518106	2124	65057	SH	DEFINED	01
G-TECH HOLDINGS CORP	COM	400518106	81	2481	SH	DEFINED	01
GRUPO AEROPORTUARIO	COM	40051E202	344	30860	SH	DEFINED	01
GUCCI	COM	401566104	2929	30731	SH	DEFINED	01
GUIDANT CORP	COM	401698105	32941	909989	SH	DEFINED	01
GUIDANT CORP	COM	401698105	276	7609	SH	DEFINED	01
GUIDANT CORP	COM	401698105	2503	69162	SH	DEFINED	01
GUJARAT AMBUJA GDR	COM	401841994	71	21060	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	835	41000	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	1	60	SH	DEFINED	01
GYMBOREE	COM	403777105	2804	186453	SH	DEFINED	01
GYMBOREE	COM	403777105	2	100	SH	DEFINED	01
HCA INC	COM	404119109	541185	13084777	SH	DEFINED	01
HCA INC	COM	404119109	11601	280500	SH	DEFINED	01
HCA INC	COM	404119109	5630	136110	SH	DEFINED	01
HCA INC	COM	404119109	682	16502	SH	DEFINED	01
HCC INSURANCE	COM	404132102	1592	62300	SH	DEFINED	01
HCC INSURANCE	COM	404132102	34247	1339800	SH	DEFINED	01
HCC INSURANCE	COM	404132102	861	33700	SH	DEFINED	01
HDFC BANK ADR	COM	40415F101	619	40000	SH	DEFINED	01
HEI INC	COM	404160103	416	207800	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	2473	113222	SH	DEFINED	01
HAGGAR	COM	405173105	202	19046	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	1527	101072	SH	DEFINED	01
HALLIBURTON	COM	406216101	14087	679548	SH	DEFINED	01
HALLIBURTON	COM	406216101	84	4050	SH	DEFINED	01
HALLIBURTON	COM	406216101	2352	113419	SH	DEFINED	01
HANCOCK FABRICS	COM	409900107	1496	107598	SH	DEFINED	01
HANCOCK HLDG CO	COM	410120109	74	1730	SH	DEFINED	01
HANCOCK HLDG CO	COM	410120109	5	110	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	5218	187807	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	81	2898	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	1782	64150	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	747	65375	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	41	3599	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	3	230	SH	DEFINED	01

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HANMI FINANCIAL CORP	COM	410495105	922	54200	SH	DEFINED	01
HANMI FINANCIAL CORP	COM	410495105	40	2281	SH	DEFINED	01
HANMI FINANCIAL CORP	COM	410495105	2	127	SH	DEFINED	01
HANOVER COMPRESSOR	COM	410768105	18	2776	SH	DEFINED	01
HANOVER COMPRESSOR	COM	410768105	12	1800	SH	DEFINED	01
HANOVER COMPRESS CVT	CONV BND	410768AC9	2396	3000000	PRN	DEFINED	01
HANSON PLC ADR	COM	411352404	39920	1626060	SH	DEFINED	01
HANSON PLC ADR	COM	411352404	511	20800	SH	DEFINED	01
HANSON PLC ADR	COM	411352404	1282	52200	SH	DEFINED	01
HARBOR FLORIDA BANCSHARES	COM	411901101	537	23000	SH	DEFINED	01
HARLAND JOHN H	COM	412693103	2122	87275	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	3851	96929	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	340	8577	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	2651	66758	SH	DEFINED	01
HARLEYSVILLE GROUP.	COM	412824104	2670	107022	SH	DEFINED	01
HARLEYSVILLE GROUP.	COM	412824104	76	3082	SH	DEFINED	01
HARLEYSVILLE GROUP.	COM	412824104	5	203	SH	DEFINED	01
HARMAN INTERNATIONAL	COM	413086109	11287	192694	SH	DEFINED	01
HARMAN INTERNATIONAL	COM	413086109	100	1700	SH	DEFINED	01
HARMONIC INC	COM	413160102	594	178246	SH	DEFINED	01
EXP 06/29/03	WT	413216110	231	33000	SH	DEFINED	01
HARMONY GOLD MNG-ADR..	COM	413216300	2446	200000	SH	DEFINED	01
HARMONY GOLD MNG-ADR..	COM	413216300	68	5550	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	2727	76379	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	77	2150	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	880	24661	SH	DEFINED	01
HARRIS CORP	COM	413875105	361	12994	SH	DEFINED	01
HARRIS CORP	COM	413875105	84	3016	SH	DEFINED	01
HARSCO CORP	COM	415864107	52	1691	SH	DEFINED	01
HARTE-HANKS INC	COM	416196103	73	3799	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	26310	745530	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	233	6588	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	2631	74536	SH	DEFINED	01
HASBRO INC	COM	418056107	1608	115768	SH	DEFINED	01
HASBRO INC	COM	418056107	531	38195	SH	DEFINED	01
HAVERTY FURNITURE	COM	419596101	966	89926	SH	DEFINED	01
HAWAIIAN ELEC IND	COM	419870100	1322	32438	SH	DEFINED	01
HAWTHORNE FINANCIAL.	COM	420542102	73	2471	SH	DEFINED	01
HAWTHORNE FINANCIAL.	COM	420542102	5	167	SH	DEFINED	01
HAYES LEMMERZ INTL	COM	420781106	0	86	SH	DEFINED	01
HEALTHCARE SVC GROUP	COM	421906108	1022	86200	SH	DEFINED	01
HEALTH MGMT ASSOC	COM	421933102	41544	2186489	SH	DEFINED	01
HEALTH MGMT ASSOC	COM	421933102	2097	110340	SH	DEFINED	01
HEALTH MGMT ASSOC	COM	421933102	4357	229347	SH	DEFINED	01
HEALTHCARE RLTY TR	COM	421946104	933	38200	SH	DEFINED	01
HEADWATERS INC	COM	42210P102	1633	116200	SH	DEFINED	01
HEADWATERS INC	COM	42210P102	3	200	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	738	27553	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	80	2997	SH	DEFINED	01
HEARTLAND EXPRESS IN	COM	422347104	4155	216622	SH	DEFINED	01
HEARTLAND EXPRESS IN	COM	422347104	39	1993	SH	DEFINED	01
HEARTLAND EXPRESS IN	COM	422347104	2	125	SH	DEFINED	01
HECLA MINING CO	COM	422704106	3112	945800	SH	DEFINED	01
HECLA MINING CO	COM	422704106	27	8240	SH	DEFINED	01
HECLA MINING CO	COM	422704106	2	490	SH	DEFINED	01
HEIDRICK & STRUGGLES	COM	422819102	1217	104891	SH	DEFINED	01
HEINZ H.J.	COM	423074103	5585	191249	SH	DEFINED	01
HEINZ H.J.	COM	423074103	80	2735	SH	DEFINED	01
HEINZ H.J.	COM	423074103	2276	77958	SH	DEFINED	01
HELIX CONV OPP FD LP	COM	423315993	2300	2300000	SH	DEFINED	01
HELIX TECHNOLOGY	COM	423319102	2003	232568	SH	DEFINED	01
HELIX TECHNOLOGY	COM	423319102	1	120	SH	DEFINED	01

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HELMERICH & PAYNE	COM	423452101	1083	42316	SH	DEFINED	01
HENRY (JACK) & ASSOC	COM	426281101	535	50458	SH	DEFINED	01
HERCULES INC	COM	427056106	1970	226499	SH	DEFINED	01
HERCULES INC	COM	427056106	209	24079	SH	DEFINED	01
HERITAGE PROPERTY INVESTMENT	COM	42725M107	658	26277	SH	DEFINED	01
HERLEY INDUST INC	COM	427398102	516	30000	SH	DEFINED	01
HERSHEY FOODS	COM	427866108	9193	146711	SH	DEFINED	01
HERSHEY FOODS	COM	427866108	1882	30036	SH	DEFINED	01
HEWITT ASSOCIATES INC	COM	42822Q100	9202	313000	SH	DEFINED	01
HEWLETT PACKARD	COM	428236103	113702	7312007	SH	DEFINED	01
HEWLETT PACKARD	COM	428236103	5964	383600	SH	DEFINED	01
HEWLETT PACKARD	COM	428236103	12528	805671	SH	DEFINED	01
HIBERNIA CORP	COM	428656102	883	52074	SH	DEFINED	01
HIBERNIA CORP	COM	428656102	81	4750	SH	DEFINED	01
HIGH ROCK	COM	430250993	4664	4600000	SH	DEFINED	01
HIGHWOOD PROPERTY	COM	431284108	604	29585	SH	DEFINED	01
HILB ROGAL & HAMILTO	COM	431294107	5236	167610	SH	DEFINED	01
HILB ROGAL & HAMILTO	COM	431294107	4	130	SH	DEFINED	01
HILLENBRAND IND	COM	431573104	131	2575	SH	DEFINED	01
HILTON HOTELS	COM	432848109	11449	986213	SH	DEFINED	01
HILTON HOTELS	COM	432848109	964	83001	SH	DEFINED	01
HISPANIC BROADCAST	COM	43357B104	94	4541	SH	DEFINED	01
HOLLY CORP	COM	435758305	1398	48800	SH	DEFINED	01
HOLLY CORP	COM	435758305	2	60	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	COM	436141105	3304	206000	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	COM	436141105	63	3955	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	COM	436141105	4	250	SH	DEFINED	01
HOLOGIC	COM	436440101	502	58241	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	273330	11220495	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	10662	437803	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	12609	517633	SH	DEFINED	01
HON INDUSTRIES	COM	438092108	70	2459	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	48697	2279877	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	483	22600	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	5977	279837	SH	DEFINED	01
HOOPER HOLMES	COM	439104100	2956	590806	SH	DEFINED	01
HORACE MANN EDUCATOR	COM	440327104	22	1704	SH	DEFINED	01
HORIZON FINANCIAL CORP	COM	44041F105	562	37600	SH	DEFINED	01
HORIZON HEALTH CORP	COM	44041Y104	4108	241500	SH	DEFINED	01
HORMEL FOODS CORP	COM	440452100	122	5775	SH	DEFINED	01
HOSPITALITY PROP	COM	44106M102	80	2610	SH	DEFINED	01
HOST MARRIOTT	COM	44107P104	784	113300	SH	DEFINED	01
HOT TOPIC	COM	441339108	3457	148294	SH	DEFINED	01
HOT TOPIC	COM	441339108	100	4270	SH	DEFINED	01
HOTELS.COM.	COM	44147T108	433	7500	SH	DEFINED	01
HOUSEHOLD INTL	COM	441815107	17167	627677	SH	DEFINED	01
HOUSTON EXPLOR	COM	442120101	3870	143300	SH	DEFINED	01
HUBBELL INC C/B	COM	443510201	77	2468	SH	DEFINED	01
HUDSON UNITED BANC	COM	444165104	4115	133603	SH	DEFINED	01
HUFFY CORP	COM	444356109	214	43544	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	2489	106881	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	72	3085	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	5	220	SH	DEFINED	01
HUMANA	COM	444859102	5865	610966	SH	DEFINED	01
HUMANA	COM	444859102	354	36789	SH	DEFINED	01
HUMAN GENOME SCIENCE	COM	444903108	1041	121700	SH	DEFINED	01
HUMAN GENOME SCIENCE	COM	444903108	7	844	SH	DEFINED	01
J.B. HUNT TRANSPORT	COM	445658107	19836	736838	SH	DEFINED	01
J.B. HUNT TRANSPORT	COM	445658107	3729	138500	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	244	13159	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	966	51954	SH	DEFINED	01
HUTCHINSON TECH	COM	448407106	2376	96117	SH	DEFINED	01

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HUTCHINSON TECH	COM	448407106	135	5475	SH	DEFINED	01	0
HUTCHINSON TECH	COM	448407106	2	93	SH	DEFINED	01	0
HYDRIL COMPANY	COM	448774109	3258	130395	SH	DEFINED	01	0
HYDRIL COMPANY	COM	448774109	3	130	SH	DEFINED	01	0
ICN PHARMACEUT NEW	COM	448924100	31	3495	SH	DEFINED	01	0
HYPERCOM CORP	COM	44913M105	571	152200	SH	DEFINED	01	0
HYPERION SOLUTIONS	COM	44914M104	4427	182533	SH	DEFINED	01	0
HYPERION SOLUTIONS	COM	44914M104	3	120	SH	DEFINED	01	0
ICOS CORP	COM	449295104	7	397	SH	DEFINED	01	0
ICU MEDICAL INC	COM	44930G107	2485	90365	SH	DEFINED	01	0
IDEC PHARM	COM	449370105	39654	1152128	SH	DEFINED	01	0
IDEC PHARM	COM	449370105	36069	1048172	SH	DEFINED	01	0
IDEC PHARM	COM	449370105	2200	63905	SH	DEFINED	01	0
IDX SYSTEMS	COM	449491109	1004	64000	SH	DEFINED	01	0
IHOP CORP NEW	COM	449623107	1405	62325	SH	DEFINED	01	0
IMC GLOBAL INC	COM	449669100	1402	145798	SH	DEFINED	01	0
IMCO RECYCLING INC	COM	449681105	738	116302	SH	DEFINED	01	0
IMCO RECYCLING INC	COM	449681105	22	3408	SH	DEFINED	01	0
IMCO RECYCLING INC	COM	449681105	2	265	SH	DEFINED	01	0
IMS HEALTH INC	COM	449934108	213	13656	SH	DEFINED	01	0
IMS HEALTH INC	COM	449934108	841	53901	SH	DEFINED	01	0
ITC LIMITED GDR	COM	450310990	54	4013	SH	DEFINED	01	1
ITLA CAPITAL CORP	COM	450565106	1299	39300	SH	DEFINED	01	0
ITLA CAPITAL CORP	COM	450565106	92	2748	SH	DEFINED	01	0
ITLA CAPITAL CORP	COM	450565106	6	181	SH	DEFINED	01	0
ITT EDUCATIONAL SVCS	COM	45068B109	4353	155462	SH	DEFINED	01	0
ITT EDUCATIONAL SVCS	COM	45068B109	4	140	SH	DEFINED	01	0
IBEAM BROADCASTING	COM	45073P408	0	31	SH	DEFINED	01	0
IBERIABANK CORP	COM	450828108	1978	48600	SH	DEFINED	01	0
IBERIABANK CORP	COM	450828108	80	1966	SH	DEFINED	01	0
IBERIABANK CORP	COM	450828108	5	124	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	11545	216154	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	64	1200	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	1082	20254	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	30	567	SH	DEFINED	01	1
ICON.	COM	45103T107	90	3800	SH	DEFINED	01	0
IDACORP INC	COM	451107106	36	1580	SH	DEFINED	01	0
IDEX CORP	COM	45167R104	2797	96464	SH	DEFINED	01	0
IDINE REWARDS NETWORKS INC	COM	45168A100	294	39400	SH	DEFINED	01	0
IDEXX LABS INC	COM	45168D104	4548	130048	SH	DEFINED	01	0
IKON OFFICE SOLUTION	COM	451713101	1549	218100	SH	DEFINED	01	0
IKON OFFICE SOLUTION	COM	451713101	70	9908	SH	DEFINED	01	0
IKON OFFICE SOLUTION	COM	451713101	5	665	SH	DEFINED	01	0
IDENTIX INC	COM	451906101	311	69000	SH	DEFINED	01	0
IDENTIX INC	COM	451906101	1	160	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	245938	4229393	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	10705	184096	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	6627	113966	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	23	400	SH	DEFINED	01	1
ILLINOIS TOOL WORKS	COM	452308109	721	12400	SH	DEFINED	01	1
IMATION CORP	COM	45245A107	2346	63042	SH	DEFINED	01	0
IMATION CORP	COM	45245A107	58	1599	SH	DEFINED	01	0
IMATION CORP	COM	45245A107	4	110	SH	DEFINED	01	0
IMANAGE INC	COM	45245Y105	1241	438400	SH	DEFINED	01	0
IMAGISTICS INTL INC	COM	45247T104	1080	58034	SH	DEFINED	01	0
IMMUCOR INC.	COM	452526106	1403	64100	SH	DEFINED	01	0
IMMUCOR INC.	COM	452526106	3	150	SH	DEFINED	01	0
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	1229	94600	SH	DEFINED	01	0
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	71	5533	SH	DEFINED	01	0
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	5	362	SH	DEFINED	01	0
IMPATH	COM	45255G101	654	48463	SH	DEFINED	01	0
IMPERIAL CHEM IN ADR.	COM	452704505	2838	472826	SH	DEFINED	01	0

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INAMED CORP	COM	453235103	2322	64907	SH	DEFINED	01
INCO LIMITED.	COM	453258402	7779	417755	SH	DEFINED	01
INCO LIMITED.	COM	453258402	458	24600	SH	DEFINED	01 0
INCYTE CORP	COM	45337C102	438	146501	SH	DEFINED	01
INCYTE CORP	COM	45337C102	0	150	SH	DEFINED	01 0
INDEPENDENCE COMM BK	COM	453414104	63	2386	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	1407	69994	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	70	3453	SH	DEFINED	01 0
INDEPENDENT BK CO MI	COM	453838104	5	225	SH	DEFINED	01 0
INDIANA MICHIGAN PWR CO 6.300	PRF	454889833	5282	52250	SH	DEFINED	01
INDIANA MICHIGAN PWR CO 6.250	PRF	454889841	2016	20000	SH	DEFINED	01
INDIANA MICHIGAN PWR CO 5.900	PRF	454889858	3208	32500	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	45	2304	SH	DEFINED	01
INFOCUS CORPORATION	COM	45665B106	589	119141	SH	DEFINED	01
INFOCUS CORPORATION	COM	45665B106	34	6773	SH	DEFINED	01 0
INFOCUS CORPORATION	COM	45665B106	2	434	SH	DEFINED	01 0
INFORMATION HLDS INC	COM	456727106	1042	64745	SH	DEFINED	01
INGRAM MICRO	COM	457153104	1621	146900	SH	DEFINED	01
INPUT/OUTPUT INC	COM	457652105	546	151701	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	964	136708	SH	DEFINED	01
INSITUFORM TECH INC	COM	457667103	1058	78685	SH	DEFINED	01
INSPIRE PHARMACEUTIC	COM	457733103	204	13000	SH	DEFINED	01
INSTINET GRP INC	COM	457750107	6793	1935100	SH	DEFINED	01
INSURANCE AUTO AUCTS	COM	457875102	400	36342	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	2369	103010	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	106	4600	SH	DEFINED	01 0
INTEGRATED DEV TECH	COM	458118106	1307	164721	SH	DEFINED	01
INTEGRATED DEV TECH	COM	458118106	660	83150	SH	DEFINED	01 0
INTEGRATED ELECTRICA	COM	45811E103	1000	234200	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	36	8568	SH	DEFINED	01 0
INTEGRATED ELECTRICA	COM	45811E103	3	624	SH	DEFINED	01 0
INTEGRATED CIRCUIT	COM	45811K208	15598	718800	SH	DEFINED	01
INTEGRATED CIRCUIT	COM	45811K208	265	12172	SH	DEFINED	01 0
INTEL	COM	458140100	298664	18345398	SH	DEFINED	01
INTEL	COM	458140100	7589	466196	SH	DEFINED	01 0
INTEL	COM	458140100	24167	1484517	SH	DEFINED	01 0
INTEL	COM	458140100	15	900	SH	DEFINED	01 1
INTEL	COM	458140100	573	35200	SH	DEFINED	01 1
INTER-TEL	COM	458372109	1934	128832	SH	DEFINED	01
INTER-TEL	COM	458372109	1	80	SH	DEFINED	01 0
INTERFACE FLRNG SYS	COM	458665106	501	151930	SH	DEFINED	01
INTERDIGITAL COMM CO	COM	45866A105	1073	47400	SH	DEFINED	01
INTERDIGITAL COMM CO	COM	45866A105	3	140	SH	DEFINED	01 0
INTERGRAPH CORP.	COM	458683109	943	54400	SH	DEFINED	01
INTERGRAPH CORP.	COM	458683109	2	140	SH	DEFINED	01 0
INTERMAGNETICS GENER	COM	458771102	873	48940	SH	DEFINED	01
WORLDCOM INC 13.5% 3/09 1000	PRF	458801404	0	3	SH	DEFINED	01
INTERMET CORP	COM	45881K104	277	75973	SH	DEFINED	01
INTERNATIONAL ALUMINUM CORP	COM	458884103	0	1	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	317268	4045244	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	6211	79188	SH	DEFINED	01 0
INTL BUSINESS MACH	COM	459200101	29408	374968	SH	DEFINED	01 0
INTL BUSINESS MACH	COM	459200101	86	1100	SH	DEFINED	01 1
INTL FLAVORS & FRAG	COM	459506101	8236	264864	SH	DEFINED	01
INTL FLAVORS & FRAG	COM	459506101	647	20801	SH	DEFINED	01 0
INTL GAME TECHNOLOGY	COM	459902102	166893	2037771	SH	DEFINED	01
INTL GAME TECHNOLOGY	COM	459902102	3626	44262	SH	DEFINED	01 0
INTL GAME TECHNOLOGY	COM	459902102	1554	18983	SH	DEFINED	01 0
INTL MULTIFOODS	COM	460043102	1099	56883	SH	DEFINED	01
INTERNATIONAL PAPER	COM	460146103	213676	6321759	SH	DEFINED	01
INTERNATIONAL PAPER	COM	460146103	12009	355321	SH	DEFINED	01 0
INTERNATIONAL PAPER	COM	460146103	7308	216222	SH	DEFINED	01 0

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INTERNATIONAL PAPER CVT	CONV BND	460146BM4	761	1460000	PRN	DEFINED	01
INTL RECTIFIER CORP	COM	460254105	53	2674	SH	DEFINED	01
INTL RECTIFIER CVT	CONV BND	460254AE5	688	780000	PRN	DEFINED	01
INTL SPEEDWAY	COM	460335201	89	2220	SH	DEFINED	01
INTERNET SECURITY SYS	COM	46060X107	302	30366	SH	DEFINED	01
INTERNET SECURITY SYS	COM	46060X107	1	70	SH	DEFINED	01
INTERPORE INTER	COM	46062W107	120	15000	SH	DEFINED	01
INTERPUBLIC GROUP	COM	460690100	2422	260446	SH	DEFINED	01
INTERPUBLIC GROUP	COM	460690100	801	86134	SH	DEFINED	01
INTERSIL CORPORATION	COM	46069S109	3636	233710	SH	DEFINED	01
INTERSIL CORPORATION	COM	46069S109	3643	234100	SH	DEFINED	01
INTERSTATE BAKERIES	COM	46072H108	230	21867	SH	DEFINED	01
INTRAWEST CORP	COM	460915200	404	38730	SH	DEFINED	01
INTERTAN INC	COM	461120107	1748	372000	SH	DEFINED	01
INTUIT	COM	461202103	100257	2695071	SH	DEFINED	01
INTUIT	COM	461202103	43692	1174559	SH	DEFINED	01
INTUIT	COM	461202103	4635	124613	SH	DEFINED	01
INTUIT	COM	461202103	584	15698	SH	DEFINED	01
INVACARE CORP	COM	461203101	2792	88650	SH	DEFINED	01
INVERESK RESEARCH GROUP	COM	461238107	1503	103300	SH	DEFINED	01
INVESTMENT TECH GRP	COM	46145F105	1380	98800	SH	DEFINED	01
STK-FD AXP PRE 1979	COM	461795130	22760	1538889	SH	DEFINED	01
STK-FD AXP CURRENT	COM	461795148	1954	132084	SH	DEFINED	01
INVISION TECH INC..	COM	461851107	1129	50240	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	16832	549507	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	802	26221	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	1366	44609	SH	DEFINED	01
INVESTORS FINL SERV	COM	461915100	24296	997771	SH	DEFINED	01
INVESTORS FINL SERV	COM	461915100	27880	1144957	SH	DEFINED	01
INVESTORS FINL SERV	COM	461915100	2228	91500	SH	DEFINED	01
INVESTORS ECON SYSTS	COM	461990103	0	2305	SH	DEFINED	01
IOMEGA CORPORATION	COM	462030305	920	82900	SH	DEFINED	01
IOMEGA CORPORATION	COM	462030305	57	5170	SH	DEFINED	01
IOMEGA CORPORATION	COM	462030305	4	337	SH	DEFINED	01
IONICS	COM	462218108	862	52091	SH	DEFINED	01
IRWIN FINANCIAL CORP	COM	464119106	3298	169185	SH	DEFINED	01
IRWIN FINANCIAL CORP	COM	464119106	58	2970	SH	DEFINED	01
IRWIN FINANCIAL CORP	COM	464119106	4	197	SH	DEFINED	01
MSCI EAFE I-SHARES	COM	464287465	181	2000	SH	DEFINED	01
ITRON INC	COM	465741106	1000	59855	SH	DEFINED	01
IVAX	COM	465823102	650	53122	SH	DEFINED	01
IVAX	COM	465823102	18	1500	SH	DEFINED	01
J & J SNACK FOODS CO	COM	466032109	1720	56741	SH	DEFINED	01
J & J SNACK FOODS CO	COM	466032109	50	1669	SH	DEFINED	01
J & J SNACK FOODS CO	COM	466032109	3	100	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	1000	351185	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	4	1310	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	922	323378	SH	DEFINED	01
JDA SOFTWARE GROUP I	COM	46612K108	2930	289910	SH	DEFINED	01
J. JILL GROUP INC	COM	466189107	1278	110155	SH	DEFINED	01
J. JILL GROUP INC	COM	466189107	1	110	SH	DEFINED	01
JLG INDUSTRIES	COM	466210101	602	127580	SH	DEFINED	01
J P MORGAN CHASE	COM	46625H100	58656	2473839	SH	DEFINED	01
J P MORGAN CHASE	COM	46625H100	235	9900	SH	DEFINED	01
J P MORGAN CHASE	COM	46625H100	11385	480155	SH	DEFINED	01
J2 GLOBAL COMM INC.	COM	46626E205	749	26300	SH	DEFINED	01
J2 GLOBAL COMM INC.	COM	46626E205	96	3370	SH	DEFINED	01
JABIL CIRCUIT	COM	466313103	3539	202175	SH	DEFINED	01
JABIL CIRCUIT	COM	466313103	6891	393700	SH	DEFINED	01
JABIL CIRCUIT	COM	466313103	777	44414	SH	DEFINED	01
JACK IN THE BOX INC	COM	466367109	2586	142786	SH	DEFINED	01
JACOBS ENGR GROUP	COM	469814107	739	17588	SH	DEFINED	01

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JAKKS PACIFIC INC	COM	47012E106	4395	424236	SH	DEFINED	01
JANA PARTNERS LP	COM	470765991	6246	6000000	SH	DEFINED	01 0
JANUS CAPITAL GROUP	COM	47102X105	3208	281722	SH	DEFINED	01
JANUS CAPITAL GROUP	COM	47102X105	559	49073	SH	DEFINED	01 0
JEFFERIES GROUP -NEW	COM	472319102	5044	140318	SH	DEFINED	01
JEFFERIES GROUP -NEW	COM	472319102	188	5213	SH	DEFINED	01 0
JEFFERIES GROUP -NEW	COM	472319102	3	77	SH	DEFINED	01 0
JEFFERSON PILOT	COM	475070108	44533	1157346	SH	DEFINED	01
JEFFERSON PILOT	COM	475070108	1218	31649	SH	DEFINED	01 0
JETBLUE AIRWAYS CORP	COM	477143101	1340	48350	SH	DEFINED	01
JETBLUE AIRWAYS CORP	COM	477143101	12044	434670	SH	DEFINED	01 0
JETBLUE AIRWAYS CORP	COM	477143101	309	11150	SH	DEFINED	01 0
JO-ANN STORES CL A	COM	47758P109	2268	113401	SH	DEFINED	01
JO-ANN STORES CL A	COM	47758P109	39	1985	SH	DEFINED	01 0
JO-ANN STORES CL A	COM	47758P109	3	129	SH	DEFINED	01 0
JOHNSON & JOHNSON	COM	478160104	699542	12088144	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	37624	650140	SH	DEFINED	01 0
JOHNSON & JOHNSON	COM	478160104	38165	659477	SH	DEFINED	01 0
JOHNSON & JOHNSON	COM	478160104	17	300	SH	DEFINED	01 1
JOHNSON & JOHNSON	COM	478160104	880	15200	SH	DEFINED	01 1
JOHNSON CONTROLS	COM	478366107	2766	38174	SH	DEFINED	01
JOHNSON CONTROLS	COM	478366107	418	5775	SH	DEFINED	01 0
JOHNSON CONTROLS	COM	478366107	1422	19630	SH	DEFINED	01 0
JOHNSON OUTDOORS INC.	COM	479167108	585	65800	SH	DEFINED	01
JOHNSON OUTDOORS INC.	COM	479167108	53	5901	SH	DEFINED	01 0
JOHNSON OUTDOORS INC.	COM	479167108	3	371	SH	DEFINED	01 0
JONES APPAREL GROUP	COM	480074103	10176	370959	SH	DEFINED	01
JONES APPAREL GROUP	COM	480074103	825	30074	SH	DEFINED	01 0
JONES APPAREL CVT.	CONV BND	480081AD0	552	1010000	PRN	DEFINED	01
JONES LANG LASALLE INC	COM	48020Q107	1645	120400	SH	DEFINED	01
JOURNAL REGISTER CO	COM	481138105	3375	221200	SH	DEFINED	01
JOURNAL REGISTER CO	COM	481138105	74	4826	SH	DEFINED	01 0
JOURNAL REGISTER CO	COM	481138105	5	313	SH	DEFINED	01 0
JOY GLOBAL INC	COM	481165108	1208	111602	SH	DEFINED	01
JOY GLOBAL INC	COM	481165108	45	4185	SH	DEFINED	01 0
JOY GLOBAL INC	COM	481165108	3	276	SH	DEFINED	01 0
JUNIPER	COM	48203R104	1072	131200	SH	DEFINED	01 0
JUNIPER	COM	48203R104	13	1628	SH	DEFINED	01 0
JUNIPER NETWORKS INC	CONV BND	48203RAA2	850	1000000	PRN	DEFINED	01 0
K CAPITAL II LP	COM	482233996	5013	5000000	SH	DEFINED	01 0
KLA-TENCOR CORP	COM	482480100	45169	1256765	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	325	9030	SH	DEFINED	01 0
KLA-TENCOR CORP	COM	482480100	1562	43475	SH	DEFINED	01 0
K-SWISS	COM	482686102	1351	52872	SH	DEFINED	01
K-SWISS	COM	482686102	3	100	SH	DEFINED	01 0
KT&G CORP - 144A GDR	COM	48268G100	29	4092	SH	DEFINED	01
KT CORP - SPON ADR	COM	48268K101	13257	772179	SH	DEFINED	01
KT CORP - SPON ADR	COM	48268K101	251	14608	SH	DEFINED	01 1
KT CORP - SPON ADR	COM	48268K101	402	23401	SH	DEFINED	01 1
K2 INC	COM	482732104	611	79109	SH	DEFINED	01
KADANT INC	COM	48282T104	579	35320	SH	DEFINED	01
KAMAN CORP	COM	483548103	632	64594	SH	DEFINED	01
KANSAS CITY SO	COM	485170302	8455	752876	SH	DEFINED	01
KANSAS CITY SO	COM	485170302	16178	1440500	SH	DEFINED	01 0
KANSAS CITY SO	COM	485170302	418	37200	SH	DEFINED	01 0
KAYDON CORP	COM	486587108	1807	96025	SH	DEFINED	01
KEANE INC	COM	486665102	519	63443	SH	DEFINED	01
KB HOME	COM	48666K109	11500	253002	SH	DEFINED	01
KB HOME	COM	48666K109	80	1758	SH	DEFINED	01 0
KB HOME	COM	48666K109	523	11505	SH	DEFINED	01 0
KEITH COMPANIES INC	COM	487539108	2617	278700	SH	DEFINED	01
KEITHLEY INSTRUMENTS	COM	487584104	496	45905	SH	DEFINED	01

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KELLOGG CO.	COM	487836108	32945	1074882	SH	DEFINED	01
KELLOGG CO.	COM	487836108	1125	36700	SH	DEFINED	01 0
KELLOGG CO.	COM	487836108	2794	91159	SH	DEFINED	01 0
KELLWOOD	COM	488044108	15233	526354	SH	DEFINED	01
KELLWOOD	COM	488044108	132	4546	SH	DEFINED	01 0
KELLWOOD	COM	488044108	9	301	SH	DEFINED	01 0
KELLY SERVICES	COM	488152208	32	1482	SH	DEFINED	01
KEMET CORP	COM	488360108	8774	1124896	SH	DEFINED	01
KENNAMETAL INC	COM	489170100	1944	69089	SH	DEFINED	01
KENNAMETAL INC	COM	489170100	41	1482	SH	DEFINED	01 0
KENNAMETAL INC	COM	489170100	3	98	SH	DEFINED	01 0
KENSEY NASH CORP	COM	490057106	1481	72300	SH	DEFINED	01
KERR MCGEE	COM	492386107	36947	909787	SH	DEFINED	01
KERR MCGEE	COM	492386107	32	800	SH	DEFINED	01 0
KERR MCGEE	COM	492386107	899	22138	SH	DEFINED	01 0
KERR MCGEE CORP CVT	CONV BND	492386AP2	456	430000	PRN	DEFINED	01
KEY ENERGY SERVICES	COM	492914106	3008	298500	SH	DEFINED	01
KEY ENERGY SERVICES	COM	492914106	4	440	SH	DEFINED	01 0
KEYCORP NEW	COM	493267108	7435	329567	SH	DEFINED	01
KEYCORP NEW	COM	493267108	2136	94656	SH	DEFINED	01 0
KEYSPAN CORP	COM	49337W100	28004	868350	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	1118	34654	SH	DEFINED	01 0
KEYSTONE AUTO IND	COM	49338N109	899	50700	SH	DEFINED	01
KEYSTONE AUTO IND	COM	49338N109	51	2845	SH	DEFINED	01 0
KEYSTONE AUTO IND	COM	49338N109	3	194	SH	DEFINED	01 0
KILROY REALTY	COM	49427F108	1801	81497	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	91892	2021420	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	1432	31500	SH	DEFINED	01 0
KIMBERLY CLARK	COM	494368103	5198	114341	SH	DEFINED	01 0
KIMBERLY CLARK	COM	494368103	27	600	SH	DEFINED	01 1
KIMBERLY CLARK	COM	494368103	381	8400	SH	DEFINED	01 1
KINDER MORGAN INC	COM	49455P101	65342	1452036	SH	DEFINED	01
KINDER MORGAN INC	COM	49455P101	362	8046	SH	DEFINED	01 0
KINDER MORGAN INC	COM	49455P101	1215	26997	SH	DEFINED	01 0
KINDER MORGAN MGMT.	COM	49455U100	0	2	SH	DEFINED	01
KINDER MORGAN MGMT.	COM	49455U100	2850	88100	SH	DEFINED	01 0
KING PHARMACEUTICAL	COM	495582108	160	13454	SH	DEFINED	01
KING PHARMACEUTICAL	COM	495582108	633	53099	SH	DEFINED	01 0
KINROSS GOLD CORP	COM	496902206	3702	601068	SH	DEFINED	01
KIRBY CORP	COM	497266106	2739	111321	SH	DEFINED	01
KIRBY CORP	COM	497266106	2	90	SH	DEFINED	01 0
KIRKLAND'S INC	COM	497498105	584	46700	SH	DEFINED	01 0
KNIGHT RIDDER	COM	499040103	3310	56560	SH	DEFINED	01
KNIGHT RIDDER	COM	499040103	1053	17997	SH	DEFINED	01 0
KNIGHT TRADING GRP.	COM	499063105	154	39500	SH	DEFINED	01
KNIGHT TRANSPORTATIO..	COM	499064103	2168	110090	SH	DEFINED	01
KNOWLEDGE MECHANICS	COM	49925M993	0	2611470	SH	DEFINED	01
KOHL'S CORP	COM	500255104	42541	751886	SH	DEFINED	01
KOHL'S CORP	COM	500255104	1940	34302	SH	DEFINED	01 0
KOHL'S CORP	COM	500255104	4212	74450	SH	DEFINED	01 0
PHILIPS ELECTRON NYS.	COM	500472303	117	7500	SH	DEFINED	01
KOOKMIN BANK ADR	COM	50049M109	23	1001	SH	DEFINED	01
KOPIN	COM	500600101	2215	439530	SH	DEFINED	01
KOPIN	COM	500600101	1871	371330	SH	DEFINED	01 0
KEPCO ADR (KEP US\$)	COM	500631106	241	30219	SH	DEFINED	01
KORN FERRY INTL	COM	500643200	10	1579	SH	DEFINED	01
KRAFT FOODS INC - A	COM	50075N104	16834	596964	SH	DEFINED	01
KRAFT FOODS INC - A	COM	50075N104	76	2650	SH	DEFINED	01 0
KRISPY KREME DONUTS	COM	501014104	30214	892345	SH	DEFINED	01
KROGER CO.	COM	501044101	9435	717508	SH	DEFINED	01
KROGER CO.	COM	501044101	56	4290	SH	DEFINED	01 0
KROGER CO.	COM	501044101	2245	170687	SH	DEFINED	01 0

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KROLL INC	COM	501049100	2477	115711	SH	DEFINED	01
KROLL INC	COM	501049100	2	100	SH	DEFINED	01 0
KRONOS INC	COM	501052104	2707	77244	SH	DEFINED	01
KRONOS INC	COM	501052104	1	35	SH	DEFINED	01 0
KULICKE & SOFFA IND	COM	501242101	699	147169	SH	DEFINED	01
KULICKE & SOFFA CVT.	CONV BND	501242AE1	659	1000000	PRN	DEFINED	01
LNR PTY CORP	COM	501940100	7505	222700	SH	DEFINED	01
LSI LOGIC	COM	502161102	94	20787	SH	DEFINED	01
LSI LOGIC	COM	502161102	371	82022	SH	DEFINED	01 0
LTX CORP	COM	502392103	1510	302057	SH	DEFINED	01
L-3 COMMUNICATIONS	COM	502424104	158	3940	SH	DEFINED	01
L-3 COMMUNICATIONS	COM	502424104	56	1400	SH	DEFINED	01 0
LA-Z-BOY INC	COM	505336107	2908	168295	SH	DEFINED	01
LABOR READY INC	COM	505401208	2338	410070	SH	DEFINED	01
LABOR READY INC	COM	505401208	58	10207	SH	DEFINED	01 0
LABOR READY INC	COM	505401208	4	618	SH	DEFINED	01 0
LAB CORP OF AMERICA	COM	50540R409	29773	1004154	SH	DEFINED	01
LAB CORP OF AMERICA	COM	50540R409	1423	48000	SH	DEFINED	01 0
LABRANCHE & CO	COM	505447102	199	10838	SH	DEFINED	01
LACLEDE GROUP INC	COM	505597104	1308	56385	SH	DEFINED	01
LAFARGE NORTH AMER	COM	505862102	309	10650	SH	DEFINED	01
LAKELAND FINANCIAL CORP	COM	511656100	40	1595	SH	DEFINED	01 0
LAKELAND FINANCIAL CORP	COM	511656100	3	100	SH	DEFINED	01 0
LAKESIDE BULL & BEAR LP	COM	512090994	2500	2500000	SH	DEFINED	01 0
LAM RESEARCH CORP	COM	512807108	6264	549955	SH	DEFINED	01
LAM RESEARCH CVT	CONV BND	512807AE8	578	640000	PRN	DEFINED	01
LAMAR ADVERTISING.	COM	512815101	16	537	SH	DEFINED	01 0
LANCASTER COLONY COR	COM	513847103	1649	43008	SH	DEFINED	01
LANCASTER COLONY COR	COM	513847103	81	2111	SH	DEFINED	01 0
LANCE INC	COM	514606102	694	86353	SH	DEFINED	01
LANDAMERICA FINL	COM	514936103	2633	66250	SH	DEFINED	01
LANDRY`S RESTAURANTS	COM	51508L103	3138	186759	SH	DEFINED	01
LANDRY`S RESTAURANTS	COM	51508L103	74	4434	SH	DEFINED	01 0
LANDRY`S RESTAURANTS	COM	51508L103	5	310	SH	DEFINED	01 0
LANDSTAR SYSTEM INC	COM	515098101	3562	61934	SH	DEFINED	01
LANDSTAR SYSTEM INC	COM	515098101	98	1700	SH	DEFINED	01 0
LATTICE SEMICONDUCTR	COM	518415104	562	74687	SH	DEFINED	01
LATTICE SEMICONDUCTR	COM	518415104	2	220	SH	DEFINED	01 0
ESTEE LAUDER	COM	518439104	8315	273900	SH	DEFINED	01
ESTEE LAUDER	COM	518439104	82	2705	SH	DEFINED	01 0
ESTEE LAUDER	COM	518439104	24	800	SH	DEFINED	01 1
ESTEE LAUDER	COM	518439104	573	18900	SH	DEFINED	01 1
LAWSON PRODUCTS	COM	520776105	735	28211	SH	DEFINED	01
LAWSON SOFTWARE	COM	520780107	436	94008	SH	DEFINED	01
LAWSON SOFTWARE	COM	520780107	36	7728	SH	DEFINED	01 0
LAWSON SOFTWARE	COM	520780107	2	494	SH	DEFINED	01 0
LEAR CORP	COM	521865105	1091	30879	SH	DEFINED	01
LEAR CORP	COM	521865105	2220	62800	SH	DEFINED	01 0
LEAPFROG ENTERPRISES.	COM	52186N106	596	25000	SH	DEFINED	01
LEE ENTERPRISES INC	COM	523768109	1067	33853	SH	DEFINED	01
LEGATO	COM	524651106	2603	507442	SH	DEFINED	01
LEGATO	COM	524651106	3	520	SH	DEFINED	01 0
LEGGETT & PLATT	COM	524660107	4450	243414	SH	DEFINED	01
LEGGETT & PLATT	COM	524660107	785	42931	SH	DEFINED	01 0
LEGG MASON INC	COM	524901105	36638	751687	SH	DEFINED	01
LEGG MASON INC	COM	524901105	107289	2201236	SH	DEFINED	01 0
LEGG MASON INC	COM	524901105	5090	104432	SH	DEFINED	01 0
LEHMAN BROS HOLDINGS	COM	524908100	130502	2259770	SH	DEFINED	01
LEHMAN BROS HOLDINGS	COM	524908100	7572	131103	SH	DEFINED	01 0
LEHMAN BROS HOLDINGS	COM	524908100	7638	132249	SH	DEFINED	01 0
LEHMAN BROS CVT	CONV BND	524908EC0	771	760000	PRN	DEFINED	01
LENNAR CORP	COM	526057104	557	10409	SH	DEFINED	01

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LENNAR CORP CVT	CONV BND	526057AF1	524	1130000	PRN	DEFINED	01
LENNOX INTL	COM	526107107	2469	171442	SH	DEFINED	01
LUCADIA NATL CORP	COM	527288104	4451	124531	SH	DEFINED	01
LEXAR MEDIA INC.	COM	52886P104	818	249500	SH	DEFINED	01
LEXAR MEDIA INC.	COM	52886P104	1375	419625	SH	DEFINED	01
LEXAR MEDIA INC.	COM	52886P104	2	553	SH	DEFINED	01
LEXICON GENETICS INC	COM	528872104	823	206200	SH	DEFINED	01
LEXMARK INTL INC	COM	529771107	19794	295648	SH	DEFINED	01
LEXMARK INTL INC	COM	529771107	268	3997	SH	DEFINED	01
LEXMARK INTL INC	COM	529771107	1860	27776	SH	DEFINED	01
LIBBEY	COM	529898108	973	39533	SH	DEFINED	01
LIBERTY CORP S C	COM	530370105	393	9000	SH	DEFINED	01
LIBERTY TX EXMPT INS	COM	530544402	32	3635	SH	DEFINED	01
LIBERTY MEDIA (VIA.B CVT	CONV BND	530715AR2	438	470000	PRN	DEFINED	01
LIBERTY MEDIA	COM	530718105	22896	2353048	SH	DEFINED	01
LIBERTY PROPERTY TRU.	COM	531172104	100	3186	SH	DEFINED	01
LIFEPOINT HOSP INC	COM	53219L109	23819	948608	SH	DEFINED	01
LIFEPOINT HOSP INC	COM	53219L109	28401	1131077	SH	DEFINED	01
LIFEPOINT HOSP INC	COM	53219L109	736	29300	SH	DEFINED	01
LIGHTBRIDGE INC	COM	532226107	3912	613200	SH	DEFINED	01
ELI LILLY	COM	532457108	35593	622770	SH	DEFINED	01
ELI LILLY	COM	532457108	1760	30800	SH	DEFINED	01
ELI LILLY	COM	532457108	14186	248234	SH	DEFINED	01
LIMITED BRANDS INC	COM	532716107	29416	2285644	SH	DEFINED	01
LIMITED BRANDS INC	COM	532716107	1499	116492	SH	DEFINED	01
LIN TV CORP	COM	532774106	16779	818050	SH	DEFINED	01
LIN TV CORP	COM	532774106	76	3680	SH	DEFINED	01
LINCARE HOLDINGS INC	COM	532791100	57078	1859808	SH	DEFINED	01
LINCARE HOLDINGS INC	COM	532791100	60757	1979710	SH	DEFINED	01
LINCARE HOLDINGS INC	COM	532791100	3830	124770	SH	DEFINED	01
LINCOLN ELECTRIC HLD	COM	533900106	4221	233700	SH	DEFINED	01
LINCOLN NAT	COM	534187109	31444	1122996	SH	DEFINED	01
LINCOLN NAT	COM	534187109	420	14989	SH	DEFINED	01
LINCOLN NAT	COM	534187109	2525	90155	SH	DEFINED	01
LINDSAY MANUFACTURIN	COM	535555106	1695	78821	SH	DEFINED	01
LINEAR TECHNOLOGY	COM	535678106	9847	318995	SH	DEFINED	01
LINEAR TECHNOLOGY	COM	535678106	281	9100	SH	DEFINED	01
LINEAR TECHNOLOGY	COM	535678106	2216	71767	SH	DEFINED	01
LINEN & THINGS	COM	535679104	3627	178448	SH	DEFINED	01
LIZ CLAIBORNE	COM	539320101	25541	826064	SH	DEFINED	01
LIZ CLAIBORNE	COM	539320101	772	24939	SH	DEFINED	01
LLOYDS TSB GROUP ADR	COM	539439109	2432	116900	SH	DEFINED	01
LOCAL FINANCIAL CORP	COM	539553107	2393	166000	SH	DEFINED	01
LOCAL FINANCIAL CORP	COM	539553107	85	5947	SH	DEFINED	01
LOCAL FINANCIAL CORP	COM	539553107	5	381	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	162260	3412436	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	2739	57520	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	4784	100616	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	24	500	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	375	7900	SH	DEFINED	01
LOEWS CORP	COM	540424108	74334	1865803	SH	DEFINED	01
LOEWS CORP	COM	540424108	861	21600	SH	DEFINED	01
LOEWS CORP	COM	540424108	5160	129505	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	1318	62195	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	78	3686	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	5	243	SH	DEFINED	01
LONE STAR TECHNOLOG	COM	542312103	2994	141759	SH	DEFINED	01
LONGS DRUG STORES	COM	543162101	24	1600	SH	DEFINED	01
LONGVIEW FIBRE WASH	COM	543213102	14	2131	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	1544	194683	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	92	11558	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	190	23899	SH	DEFINED	01

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LOUISVILLE GAS & ELECTRIC CO \$ PRF		546676800	1233	12000	SH	DEFINED	01
LOWES COMPANIES	COM	548661107	10768	263825	SH	DEFINED	01
LOWES COMPANIES	COM	548661107	148	3620	SH	DEFINED	01 0
LOWES COMPANIES	COM	548661107	7075	173323	SH	DEFINED	01 0
LOWES CORP CVT	CONV BND	548661CF2	485	640000	PRN	DEFINED	01
LOWES CORP CVT	CONV BND	548661CF2	758	1000000	PRN	DEFINED	01 0
LUBRIZOL CORP	COM	549271104	64	2147	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	1367	929786	SH	DEFINED	01
LUCENT TECHNOLOGIES	COM	549463107	1	400	SH	DEFINED	01 0
LUCENT TECHNOLOGIES	COM	549463107	1273	866201	SH	DEFINED	01 0
LYDALL INC	COM	550819106	418	47531	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	23444	1680465	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	985	70600	SH	DEFINED	01 0
M&T BK CORP	COM	55261F104	1401	17833	SH	DEFINED	01
MAF BANCORP	COM	55261R108	4881	145070	SH	DEFINED	01
MAF BANCORP	COM	55261R108	90	2656	SH	DEFINED	01 0
MAF BANCORP	COM	55261R108	6	170	SH	DEFINED	01 0
MBIA INC	COM	55262C100	313	8114	SH	DEFINED	01
MBIA INC	COM	55262C100	1237	32009	SH	DEFINED	01 0
MBNA	COM	55262L100	166157	11040417	SH	DEFINED	01
MBNA	COM	55262L100	4047	268926	SH	DEFINED	01 0
MBNA	COM	55262L100	4252	282488	SH	DEFINED	01 0
MDC HOLDINGS INC	COM	552676108	3019	78662	SH	DEFINED	01
MDU RESOURCES GROUP	COM	552690109	14728	527491	SH	DEFINED	01
MFA MORTGAGE INVESTMENTS INC	COM	55272X102	892	103100	SH	DEFINED	01
MGE ENERGY INC	COM	55277P104	585	22100	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	2679	68217	SH	DEFINED	01
MGIC INVESTMENT CORP	COM	552848103	870	22157	SH	DEFINED	01 0
MGI PHARM	COM	552880106	942	74716	SH	DEFINED	01
MGM MIRAGE	COM	552953101	20009	684060	SH	DEFINED	01
MIM CORP	COM	553044108	638	85900	SH	DEFINED	01
MIM CORP	COM	553044108	2	210	SH	DEFINED	01 0
M/I SCHOTTENSTEIN HM	COM	55305B101	1697	59200	SH	DEFINED	01
M/I SCHOTTENSTEIN HM	COM	55305B101	64	2207	SH	DEFINED	01 0
M/I SCHOTTENSTEIN HM	COM	55305B101	5	158	SH	DEFINED	01 0
MKS INSTRUMENT INC	COM	55306N104	513	41000	SH	DEFINED	01
MMO2 PLC ADR	COM	55309W101	524	74500	SH	DEFINED	01
MPS GROUP INC	COM	553409103	2193	420125	SH	DEFINED	01
MPS GROUP INC	COM	553409103	68	12908	SH	DEFINED	01 0
MPS GROUP INC	COM	553409103	4	818	SH	DEFINED	01 0
MRO SOFTWARE INC	COM	55347W105	828	120716	SH	DEFINED	01
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	863	54000	SH	DEFINED	01
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	81	5045	SH	DEFINED	01 0
MTR GAMING GROUP INC	COM	553769100	238	35818	SH	DEFINED	01
MTS SYSTEMS CORP.	COM	553777103	878	81300	SH	DEFINED	01
MTS SYSTEMS CORP.	COM	553777103	44	4101	SH	DEFINED	01 0
MTS SYSTEMS CORP.	COM	553777103	3	262	SH	DEFINED	01 0
MTC TECHNOLOGIES INC	COM	55377A106	987	51100	SH	DEFINED	01
MTC TECHNOLOGIES INC	COM	55377A106	1	70	SH	DEFINED	01 0
MACDERMID INC	COM	554273102	2974	145412	SH	DEFINED	01
MACDERMID INC	COM	554273102	55	2679	SH	DEFINED	01 0
MACDERMID INC	COM	554273102	4	187	SH	DEFINED	01 0
MACK-CALI REALTY.	COM	554489104	529	17096	SH	DEFINED	01
MACROVISION CORP	COM	555904101	2267	189118	SH	DEFINED	01
MACROVISION CORP	COM	555904101	1	70	SH	DEFINED	01 0
MACRO MEDIA	COM	556100105	31	2595	SH	DEFINED	01
MACRO MEDIA	COM	556100105	58	4760	SH	DEFINED	01 0
STEVEN MADDEN LTD	COM	556269108	2652	169200	SH	DEFINED	01
MAGNA ENTERTAINMENT.	COM	559211107	172	40000	SH	DEFINED	01
MAGNETEK INC	COM	559424106	178	73821	SH	DEFINED	01
MAKITA CORP-SPONS ADR	COM	560877300	3534	512200	SH	DEFINED	01
MANDALAY RESORT GRP	COM	562567107	352	12751	SH	DEFINED	01

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MANDALAY RESORT GRP	COM	562567107	2679	97200	SH	DEFINED	01	0
MANHATTAN ASS	COM	562750109	2344	133642	SH	DEFINED	01	
MANHATTAN ASS	COM	562750109	2	95	SH	DEFINED	01	0
MANITOWOC CO.	COM	563571108	1317	78319	SH	DEFINED	01	
MANOR CARE INC	COM	564055101	1630	84785	SH	DEFINED	01	
MANOR CARE INC	COM	564055101	80	4163	SH	DEFINED	01	0
MANOR CARE INC	COM	564055101	409	21244	SH	DEFINED	01	0
MANPOWER INC-WIS	COM	56418H100	23881	799223	SH	DEFINED	01	
MANTECH INTL CORP-A.	COM	564563104	1394	94100	SH	DEFINED	01	
MANTECH INTL CORP-A.	COM	564563104	53	3582	SH	DEFINED	01	0
MANTECH INTL CORP-A.	COM	564563104	3	235	SH	DEFINED	01	0
MANUGISTICS GROUP IN	COM	565011103	2448	1073465	SH	DEFINED	01	
MANUGISTICS GROUP IN	COM	565011103	139	60770	SH	DEFINED	01	0
MANUGISTICS GROUP IN	COM	565011103	208	91300	SH	DEFINED	01	0
MANUGISTICS GP CVT	CONV BND	565011AB9	666	1300000	PRN	DEFINED	01	
MAP INFO	COM	565105103	174	44976	SH	DEFINED	01	
MARATHON OIL CORP	COM	565849106	33165	1383599	SH	DEFINED	01	
MARATHON OIL CORP	COM	565849106	14	600	SH	DEFINED	01	0
MARATHON OIL CORP	COM	565849106	1651	68863	SH	DEFINED	01	0
MARCUS CORP	COM	566330106	1186	87207	SH	DEFINED	01	
MARKEL CORP	COM	570535104	336	1500	SH	DEFINED	01	
MARKETSOFT CVT PFD	CONV PRF	570620XX7	1024	2049180	SH	DEFINED	01	
MARS INC MARS INC PFD SER G.	PRF	571650993	0	7140000	SH	DEFINED	01	
MARS INC. C CVT PFD	CONV PRF	571650XX3	0	2702703	SH	DEFINED	01	
MARS INC D CVT PFD	CONV PRF	571650XY1	0	4761905	SH	DEFINED	01	
MARS INC, FLORIDA	CONV BND	571650XZ8	0	2000000	PRN	DEFINED	01	
MARSH MCLENNAN CO	COM	571748102	258765	6070039	SH	DEFINED	01	
MARSH MCLENNAN CO	COM	571748102	16496	386925	SH	DEFINED	01	0
MARSH MCLENNAN CO	COM	571748102	5101	119672	SH	DEFINED	01	0
MARSHALL & ILSLEY	COM	571834100	312	12201	SH	DEFINED	01	
MARSHALL & ILSLEY	COM	571834100	1231	48160	SH	DEFINED	01	0
MARRIOTT INTL CL A	COM	571903202	192528	6052468	SH	DEFINED	01	
MARRIOTT INTL CL A	COM	571903202	4146	130295	SH	DEFINED	01	0
MARRIOTT INTL CL A	COM	571903202	1664	52316	SH	DEFINED	01	0
MARTEK BIOSCIENCES.	COM	572901106	2410	84500	SH	DEFINED	01	
MARTEK BIOSCIENCES.	COM	572901106	2	80	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	26812	971045	SH	DEFINED	01	
MARTIN MARIETTA MATE	COM	573284106	785	28429	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	1140	41300	SH	DEFINED	01	0
MASCO CORP	COM	574599106	13988	751128	SH	DEFINED	01	
MASCO CORP	COM	574599106	2021	108525	SH	DEFINED	01	0
MASCO CVT	CONV BND	574599AW6	743	1770000	PRN	DEFINED	01	
MASCO CVT	CONV BND	574599AW6	630	1500000	PRN	DEFINED	01	0
MASSEY ENERGY CO	COM	576206106	2101	223510	SH	DEFINED	01	
MATERIAL SCIENCES	COM	576674105	890	88447	SH	DEFINED	01	
MATERIAL SCIENCES	COM	576674105	29	2851	SH	DEFINED	01	0
MATERIAL SCIENCES	COM	576674105	2	190	SH	DEFINED	01	0
MATRIXONE INC	COM	57685P304	541	160000	SH	DEFINED	01	
MATTEL INC.	COM	577081102	146615	6516108	SH	DEFINED	01	
MATTEL INC.	COM	577081102	2109	93745	SH	DEFINED	01	0
MATTEL INC.	COM	577081102	2197	97656	SH	DEFINED	01	0
MATTEL INC.	COM	577081102	18	800	SH	DEFINED	01	1
MATTEL INC.	COM	577081102	644	28600	SH	DEFINED	01	1
MAXTOR CORP	COM	577729205	2945	523100	SH	DEFINED	01	
MAXTOR CORP	COM	577729205	86	15138	SH	DEFINED	01	0
MAXTOR CORP	COM	577729205	5	963	SH	DEFINED	01	0
MAXIM INTEGRATED	COM	57772K101	225102	6232096	SH	DEFINED	01	
MAXIM INTEGRATED	COM	57772K101	94050	2603731	SH	DEFINED	01	0
MAXIM INTEGRATED	COM	57772K101	7600	210392	SH	DEFINED	01	0
MAXWELL SHOE INC - A	COM	577766108	10482	940125	SH	DEFINED	01	
MAXWELL SHOE INC - A	COM	577766108	70	6307	SH	DEFINED	01	0
MAXWELL SHOE INC - A	COM	577766108	4	391	SH	DEFINED	01	0

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MAY DEPT STORES	COM	577778103	9076	456317	SH	DEFINED	01
MAY DEPT STORES	COM	577778103	217	10900	SH	DEFINED	01 0
MAY DEPT STORES	COM	577778103	2198	110482	SH	DEFINED	01 0
MAVERICK TUBE CORP	COM	577914104	3016	162150	SH	DEFINED	01
MAXIMUS INC	COM	577933104	4743	223522	SH	DEFINED	01
MAYTAG CO	COM	578592107	5933	311787	SH	DEFINED	01
MAYTAG CO	COM	578592107	392	20624	SH	DEFINED	01 0
MAYTAG CO	COM	578592107	327	17207	SH	DEFINED	01 0
MCCLATCHY CO HOLDING	COM	579489105	1806	33700	SH	DEFINED	01
MCCORMICK & CO	COM	579780206	188	7820	SH	DEFINED	01
MCCORMICK & CO	COM	579780206	746	30900	SH	DEFINED	01 0
MCDATA CORP - CL B	COM	580031102	15841	1818734	SH	DEFINED	01
MCDATA CORP - CL B	COM	580031102	816	93599	SH	DEFINED	01 0
MCDATA CORP - CL B	COM	580031102	1291	148200	SH	DEFINED	01 0
MCDATA CORPORATION-A	COM	580031201	938	109245	SH	DEFINED	01
MCDATA CORPORATION-A	COM	580031201	2	190	SH	DEFINED	01 0
MCDERMOTT INTL	COM	580037109	8610	2968663	SH	DEFINED	01
MCDERMOTT INTL	COM	580037109	41	14065	SH	DEFINED	01 0
MCDONALDS	COM	580135101	205332	14199989	SH	DEFINED	01
MCDONALDS	COM	580135101	5624	388900	SH	DEFINED	01 0
MCDONALDS	COM	580135101	4049	279995	SH	DEFINED	01 0
MCGRAW-HILL COS INC	COM	580645109	16868	303425	SH	DEFINED	01
MCGRAW-HILL COS INC	COM	580645109	174	3145	SH	DEFINED	01 0
MCGRAW-HILL COS INC	COM	580645109	2429	43699	SH	DEFINED	01 0
MCKESSON CORP	COM	58155Q103	137987	5535005	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	5002	200750	SH	DEFINED	01 0
MCKESSON CORP	COM	58155Q103	1600	64185	SH	DEFINED	01 0
MCKESSON CORP	COM	58155Q103	20	800	SH	DEFINED	01 1
MCKESSON CORP	COM	58155Q103	668	26800	SH	DEFINED	01 1
MCLEODUSA INC ESCROW	COM	582266995	0	2746	SH	DEFINED	01
MEADE INSTRUMENTS	COM	583062104	157	58711	SH	DEFINED	01
MEADWESTVACO CORP	COM	583334107	255	11186	SH	DEFINED	01
MEADWESTVACO CORP	COM	583334107	1006	44148	SH	DEFINED	01 0
MEDIA GENERAL	COM	584404107	3148	63944	SH	DEFINED	01
MEDIACOM COMM CORP	COM	58446K105	1336	151900	SH	DEFINED	01
MEDICINES COMPANY	COM	584688105	1024	54900	SH	DEFINED	01
MEDICINES COMPANY	COM	584688105	121	6500	SH	DEFINED	01 0
MEDICIS PHARMACEUTIC	COM	584690309	5239	94237	SH	DEFINED	01
MEDICIS PHARMACEUTIC	COM	584690309	206	3700	SH	DEFINED	01 0
MEDIMMUNE INC \	COM	584699102	127269	3876665	SH	DEFINED	01
MEDIMMUNE INC \	COM	584699102	39947	1216812	SH	DEFINED	01 0
MEDIMMUNE INC \	COM	584699102	5711	173978	SH	DEFINED	01 0
MEDTRONIC	COM	585055106	447798	9924587	SH	DEFINED	01
MEDTRONIC	COM	585055106	24365	539945	SH	DEFINED	01 0
MEDTRONIC	COM	585055106	12185	270067	SH	DEFINED	01 0
MEDTRONIC CVT	CONV BND	585055AB2	792	760000	PRN	DEFINED	01
MEDTRONIC CVT	CONV BND	585055AB2	1043	1000000	PRN	DEFINED	01 0
MELLON FINANCIAL COR	COM	58551A108	21083	991645	SH	DEFINED	01
MELLON FINANCIAL COR	COM	58551A108	2021	95059	SH	DEFINED	01 0
MEMBER WORKS	COM	586002107	788	37708	SH	DEFINED	01
MENS WEARHOUSE INC	COM	587118100	1763	117839	SH	DEFINED	01
MENTOR CORP MN	COM	587188103	2874	167970	SH	DEFINED	01
MENTOR CORP MN	COM	587188103	3	150	SH	DEFINED	01 0
MENTOR GRAPHIC	COM	587200106	5945	665078	SH	DEFINED	01
MENTOR GRAPHIC	COM	587200106	125	13850	SH	DEFINED	01 0
MERCANTILE BANKSHARE	COM	587405101	98	2873	SH	DEFINED	01
MERCK & CO. INC.	COM	589331107	200369	3657677	SH	DEFINED	01
MERCK & CO. INC.	COM	589331107	12202	222714	SH	DEFINED	01 0
MERCK & CO. INC.	COM	589331107	27272	497843	SH	DEFINED	01 0
MERCK & CO. INC.	COM	589331107	4064	74194	SH	DEFINED	01 1
MERCURY COMP SYS INC	COM	589378108	2122	78059	SH	DEFINED	01
MERCURY COMP SYS INC	COM	589378108	2	65	SH	DEFINED	01 0

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MERCURY INTERACTIVE	COM	589405109	17921	603777	SH	DEFINED	01
MERCURY INTERACTIVE	COM	589405109	580	19512	SH	DEFINED	01 0
MEREDITH CORP	COM	589433101	106	2776	SH	DEFINED	01
MEREDITH CORP	COM	589433101	25	655	SH	DEFINED	01 0
MEREDITH CORP	COM	589433101	419	10978	SH	DEFINED	01 0
MERIDIAN GOLD.	COM	589975101	2272	240400	SH	DEFINED	01
MERIX CORP	COM	590049102	119	29700	SH	DEFINED	01
MERRILL LYNCH & CO	COM	590188108	77136	2178990	SH	DEFINED	01
MERRILL LYNCH & CO	COM	590188108	1296	36600	SH	DEFINED	01 0
MERRILL LYNCH & CO	COM	590188108	8116	229292	SH	DEFINED	01 0
MERRILL LYNCH CVT	CONV BND	590188A73	818	840000	PRN	DEFINED	01
MESA AIR	COM	590479101	466	93738	SH	DEFINED	01
METHODE ELEC	COM	591520200	843	104121	SH	DEFINED	01
METLIFE INC	COM	59156R108	12185	461908	SH	DEFINED	01
METLIFE INC	COM	59156R108	43	1635	SH	DEFINED	01 0
METLIFE INC	COM	59156R108	4129	156528	SH	DEFINED	01 0
MET LIFE	CONV PRF	59156R207	24096	300000	SH	DEFINED	01
METRIS COMPANIES	COM	591598107	1215	517000	SH	DEFINED	01 0
METRO GOLDWYN MAYER	COM	591610100	2678	255000	SH	DEFINED	01
METRO ONE TELECO INC	COM	59163F105	365	73226	SH	DEFINED	01
METROCALL HOLDINGS INC	COM	59164X105	5	4251	SH	DEFINED	01 0
METROCALL INC METROCALL HOLDIN	PRF	59164X204	11	3665	SH	DEFINED	01 0
METROMEDIA FIBER NET	COM	591689104	0	1037	SH	DEFINED	01
METTLER TOLEDO	COM	592688105	1567	52600	SH	DEFINED	01
MICHAELS STORES INC	COM	594087108	1606	64214	SH	DEFINED	01
MICHAELS STORES INC	COM	594087108	2771	110800	SH	DEFINED	01 0
MICREL	COM	594793101	35	3825	SH	DEFINED	01
MICROS SYSTEMS	COM	594901100	1211	51511	SH	DEFINED	01
MICROSOFT	COM	594918104	960685	39681384	SH	DEFINED	01
MICROSOFT	COM	594918104	48246	1992757	SH	DEFINED	01 0
MICROSOFT	COM	594918104	58068	2398489	SH	DEFINED	01 0
MICROSOFT	COM	594918104	29	1212	SH	DEFINED	01 1
MICROSOFT	COM	594918104	1419	58595	SH	DEFINED	01 1
MICRO STRATEGY	COM	594972408	2442	101300	SH	DEFINED	01
MICRO STRATEGY	COM	594972408	1582	65600	SH	DEFINED	01 0
MICRO-CHIP	COM	595017104	64301	3231224	SH	DEFINED	01
MICRO-CHIP	COM	595017104	48057	2414978	SH	DEFINED	01 0
MICRO-CHIP	COM	595017104	3754	188624	SH	DEFINED	01 0
MICRO MUSE	COM	595094103	1117	214900	SH	DEFINED	01
MICRO MUSE	COM	595094103	50	9600	SH	DEFINED	01 0
MICRON TECHNOLOGY	COM	595112103	22687	2786948	SH	DEFINED	01
MICRON TECHNOLOGY	COM	595112103	415	50960	SH	DEFINED	01 0
MICRON TECHNOLOGY	COM	595112103	1091	134027	SH	DEFINED	01 0
MICRON TECHNOLOGY	COM	595112103	60	7400	SH	DEFINED	01 1
MICROSEMI CORP	COM	595137100	3859	352459	SH	DEFINED	01
MID ATLANTIC MEDICAL	COM	59523C107	26707	658626	SH	DEFINED	01
MID ATLANTIC MEDICAL	COM	59523C107	90	2213	SH	DEFINED	01 0
MIDAS INC	COM	595626102	324	44441	SH	DEFINED	01
S&P 400 MID CAP DEP	COM	595635103	596	7971	SH	DEFINED	01
MIDDLESEX WATER CO.	COM	596680108	343	15500	SH	DEFINED	01
MIDWAY GAMES INC	COM	598148104	456	137900	SH	DEFINED	01
MIDWEST BANC HOLDINGS INC	COM	598251106	1	80	SH	DEFINED	01 0
MILACRON INC	COM	598709103	416	100147	SH	DEFINED	01
MILLENIUUM PHARM	COM	599902103	12052	1533470	SH	DEFINED	01
MILLENIUUM PHARM	COM	599902103	747	95032	SH	DEFINED	01 0
MILLENIUUM PHARM	COM	599902103	17	2110	SH	DEFINED	01 0
MILLENIUUM CHEM INC.	COM	599903101	278	23800	SH	DEFINED	01
HERMAN MILLER	COM	600544100	49	3064	SH	DEFINED	01
MILLGATE PARTN II LP	COM	600699995	10000	10000000	SH	DEFINED	01 0
MILLIPORE CORP	COM	601073109	88	2696	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	349	10673	SH	DEFINED	01 0
MINERALS TECHNOLOGIE	COM	603158106	1038	27240	SH	DEFINED	01

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MIRANT CORPORATION	COM	604675108	294	184024	SH	DEFINED	01
MIRANT CORPORATION	COM	604675108	144	89466	SH	DEFINED	01 0
MOBILE TELESYSTM ADR	COM	607409109	1890	45927	SH	DEFINED	01
MOBILE TELESYSTM ADR	COM	607409109	247	6000	SH	DEFINED	01 1
MOBILE TELESYSTM ADR	COM	607409109	395	9600	SH	DEFINED	01 1
MOBILE MINI INC.	COM	60740F105	677	42382	SH	DEFINED	01
MODINE MFG CO	COM	607828100	1933	128903	SH	DEFINED	01
MODTECH HOLDINGS INC .	COM	60783C100	1349	193800	SH	DEFINED	01
MOHAWK INDUSTRIES	COM	608190104	133	2769	SH	DEFINED	01
MOLECULAR DEVICES	COM	60851C107	1	100	SH	DEFINED	01 0
MOLEX INC	COM	608554101	230	10713	SH	DEFINED	01
MOLEX INC	COM	608554101	923	42945	SH	DEFINED	01 0
MONACO COACH CORP	COM	60886R103	888	85674	SH	DEFINED	01
MONDAVI ROBERT CORP	COM	609200100	40	2000	SH	DEFINED	01
MONOLITHIC SYS TECH	COM	609842109	474	67300	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	24377	1486345	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	946	57659	SH	DEFINED	01 0
MONTPELIER RE HLDGS	COM	614500981	16089	633930	SH	DEFINED	01
MONTPELIER RE HLDS	COM	614500999	6003	266070	SH	DEFINED	01
MONY GROUP INC	COM	615337102	3506	167757	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	9087	196582	SH	DEFINED	01
MOODY`S CORPORATION	COM	615369105	1541	33331	SH	DEFINED	01 0
MOOG INC CL A	COM	615394202	2290	74800	SH	DEFINED	01
MOOG INC CL A	COM	615394202	66	2140	SH	DEFINED	01 0
MOOG INC CL A	COM	615394202	5	165	SH	DEFINED	01 0
MOORE CORP.	COM	615785102	388	37070	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	261002	6805857	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	4478	116840	SH	DEFINED	01 0
MORGAN STANLEY	COM	617446448	10313	268934	SH	DEFINED	01 0
PYRAMID RUSSELL 2000	COM	619464XX3	57147	139655	SH	DEFINED	01 0
MOSSIMO	COM	619696107	422	87500	SH	DEFINED	01
MOSSIMO	COM	619696107	44	9068	SH	DEFINED	01 0
MOSSIMO	COM	619696107	2	347	SH	DEFINED	01 0
MOTHERS WORK INC	COM	619903107	350	15800	SH	DEFINED	01
MOTHERS WORK INC	COM	619903107	0	20	SH	DEFINED	01 0
MOTIENT CORP-WT04	WT	619908148	0	4	SH	DEFINED	01
MOTOROLA	COM	620076109	52769	6388291	SH	DEFINED	01
MOTOROLA	COM	620076109	473	57289	SH	DEFINED	01 0
MOTOROLA	COM	620076109	4193	507570	SH	DEFINED	01 0
MUELLER INDS	COM	624756102	2538	101642	SH	DEFINED	01
MULTIMEDIA GAMES INC.	COM	625453105	2490	129500	SH	DEFINED	01
MURPHY OIL	COM	626717102	47452	1074310	SH	DEFINED	01
MURPHY OIL	COM	626717102	2342	53024	SH	DEFINED	01 0
MURPHY OIL	COM	626717102	3767	85290	SH	DEFINED	01 0
MYERS IND INC	COM	628464109	852	89205	SH	DEFINED	01
MYKROLIS CORP.	COM	62852P103	1229	147210	SH	DEFINED	01
MYLAN LABS	COM	628530107	220	7668	SH	DEFINED	01
MYLAN LABS	COM	628530107	6	200	SH	DEFINED	01 0
MYRIAD GENETICS	COM	62855J104	553	54800	SH	DEFINED	01
MYRIAD GENETICS	COM	62855J104	1	60	SH	DEFINED	01 0
NBTY INC	COM	628782104	6765	356787	SH	DEFINED	01
NBTY INC	COM	628782104	67	3551	SH	DEFINED	01 0
NBTY INC	COM	628782104	4	198	SH	DEFINED	01 0
NCI BUILDING SYSTEMS	COM	628852105	1524	98300	SH	DEFINED	01
NCI BUILDING SYSTEMS	COM	628852105	52	3333	SH	DEFINED	01 0
NCI BUILDING SYSTEMS	COM	628852105	3	214	SH	DEFINED	01 0
NCO GROUP	COM	628858102	1115	76890	SH	DEFINED	01
NCR CORPORATION	COM	62886E108	2117	115451	SH	DEFINED	01
NCR CORPORATION	COM	62886E108	395	21511	SH	DEFINED	01 0
NDS GROUP PLC-SPONS	COM	628891103	62	7600	SH	DEFINED	01
NTL INC	COM	62940M104	599	67339	SH	DEFINED	01 0
NTL INC SERIES A WTS	WT	62940M138	0	1	SH	DEFINED	01

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NTL EUROPE INC	COM	62940R103	0	1	SH	DEFINED	01
NTL INC (FORMERLY INTL CABLETA	PRF	62940R202	0	114	SH	DEFINED	01 0
NUI CORP	COM	629431107	988	67691	SH	DEFINED	01
NVR INC	COM	62944T105	6965	21169	SH	DEFINED	01
NABI BIOPHARMACEUTICALS	COM	629519109	634	105700	SH	DEFINED	01
NABI BIOPHARMACEUTICALS	COM	629519109	47	7761	SH	DEFINED	01 0
NABI BIOPHARMACEUTICALS	COM	629519109	3	499	SH	DEFINED	01 0
NABORS INDUSTRIES INC. CVT	CONV BND	629568AD8	739	1120000	PRN	DEFINED	01
NASDAQ-100 SHARES	COM	631100104	241018	9526400	SH	DEFINED	01
NASDAQ-100 SHARES	COM	631100104	4634	183240	SH	DEFINED	01 0
NASDAQ-100 SHARES	COM	631100104	28	1100	SH	DEFINED	01 0
NASDAQ STOCK MARKET	COM	631103108	4	600	SH	DEFINED	01 0
NASH FINCH CO	COM	631158102	298	35390	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	9548	342885	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	3787	135963	SH	DEFINED	01 0
NATL COMMERCE FINL	COM	63545P104	203	8561	SH	DEFINED	01
NATIONAL FUEL GAS CO	COM	636180101	74	3362	SH	DEFINED	01
NATIONAL INSTRUMENT	COM	636518102	851	24132	SH	DEFINED	01
NATIONAL INSTRUMENT	COM	636518102	99	2800	SH	DEFINED	01 0
NATIONAL OILWELL INC	COM	637071101	733	32714	SH	DEFINED	01
NATIONAL OILWELL INC	COM	637071101	1107	49400	SH	DEFINED	01 0
NATL PRESTO IND	COM	637215104	531	20289	SH	DEFINED	01
NATIONAL PROCESSING	COM	637229105	3104	223000	SH	DEFINED	01
NATL SEMICONDUCTOR	COM	637640103	17032	999531	SH	DEFINED	01
NATL SEMICONDUCTOR	COM	637640103	683	40071	SH	DEFINED	01 0
NATIONAL VISION INC	COM	63845P101	111	292419	SH	DEFINED	01 0
NAVIGATORS GROUP INC	COM	638904102	646	25100	SH	DEFINED	01
NAVIGATORS GROUP INC	COM	638904102	35	1357	SH	DEFINED	01 0
NAVIGATORS GROUP INC	COM	638904102	2	82	SH	DEFINED	01 0
NATURES SUNSHINE PRO	COM	639027101	396	45111	SH	DEFINED	01
NATUZZI SPA-SP ADR	COM	63905A101	3562	441400	SH	DEFINED	01
NAUTICA ENTERPRISES	COM	639089101	4310	444426	SH	DEFINED	01
NAUTILUS GROUP INC	COM	63910B102	2405	168695	SH	DEFINED	01
NAUTILUS GROUP INC	COM	63910B102	2	137	SH	DEFINED	01 0
NAVISTAR INTL CORP	COM	63934E108	31187	1267232	SH	DEFINED	01
NAVISTAR INTL CORP	COM	63934E108	1538	62477	SH	DEFINED	01 0
NAVISTAR INTL CORP	COM	63934E108	370	15051	SH	DEFINED	01 0
NDCHEALTH CORP	COM	639480102	2758	164463	SH	DEFINED	01
NDCHEALTH CORP	COM	639480102	2	130	SH	DEFINED	01 0
NEIMAN-MARCUS GROUP	COM	640204202	841	29002	SH	DEFINED	01
NELSON (THOMAS) INC	COM	640376109	551	64742	SH	DEFINED	01
NEON COMMUNICATIONS	COM	640506101	0	61	SH	DEFINED	01
NET.B@NK INC.	COM	640933107	465	50000	SH	DEFINED	01
NETWORK ASSOCIATES	COM	640938106	5138	372029	SH	DEFINED	01
NETCENTIVES INC	COM	64108P101	0	83	SH	DEFINED	01
NETFLIX.COM INC	COM	64110L106	712	35000	SH	DEFINED	01
NETEGRITY INC	COM	64110P107	378	101816	SH	DEFINED	01
NET IQ	COM	64115P102	1	110	SH	DEFINED	01 0
NETSCOUT SYS INC	COM	64115T104	320	114800	SH	DEFINED	01
NETSCREEN TECH INC	COM	64117V107	11085	660600	SH	DEFINED	01
NETSCREEN TECH INC	COM	64117V107	432	25750	SH	DEFINED	01 0
NETSCREEN TECH INC	COM	64117V107	564	33600	SH	DEFINED	01 0
NETWORK EQUIP TECH	COM	641208103	405	67167	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	25918	2316170	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	194	17350	SH	DEFINED	01 0
NETWORK APPLIANCE	COM	64120L104	1187	106085	SH	DEFINED	01 0
NETWORK PLUS	COM	64122D506	0	167	SH	DEFINED	01
NEUBERGER BERMAN	COM	641234109	82	2912	SH	DEFINED	01
NEURO CRINE	COM	64125C109	2226	53270	SH	DEFINED	01
NEURO CRINE	COM	64125C109	103	2470	SH	DEFINED	01 0
NEW CENTURY FINL.	COM	64352D101	2306	73970	SH	DEFINED	01
NEW ENGLAND BUS SERV	COM	643872104	986	38512	SH	DEFINED	01

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NEW JERSEY RESOURCES	COM	646025106	23657	724571	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	120	3703	SH	DEFINED	01 0
NEW JERSEY RESOURCES	COM	646025106	8	252	SH	DEFINED	01 0
NEW PLAN EXCEL REALT	COM	648053106	79	4044	SH	DEFINED	01
NEW YORK COM BANCORP	COM	649445103	17769	596273	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	7662	177549	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	1440	33380	SH	DEFINED	01 0
NEWELL RUBBERMAID	COM	651229106	30611	1079778	SH	DEFINED	01
NEWELL RUBBERMAID	COM	651229106	1701	59999	SH	DEFINED	01 0
NEWELL RUBBERMAID	COM	651229106	328	11568	SH	DEFINED	01 1
NEWFIELD EXPLORATION	COM	651290108	30192	890870	SH	DEFINED	01
NEWFIELD EXPLORATION	COM	651290108	60586	1787686	SH	DEFINED	01 0
NEWFIELD EXPLORATION	COM	651290108	2888	85200	SH	DEFINED	01 0
NEWMONT MINING	COM	651639106	80543	3080060	SH	DEFINED	01
NEWMONT MINING	COM	651639106	955	36525	SH	DEFINED	01 0
NEWMONT MINING	COM	651639106	2331	89136	SH	DEFINED	01 0
NEWPARK RESOURCES	COM	651718504	585	129200	SH	DEFINED	01
NEWPARK RESOURCES	COM	651718504	1	170	SH	DEFINED	01 0
NEWPORT CORP	COM	651824104	671	56805	SH	DEFINED	01
NEWPORT CORP	COM	651824104	2	150	SH	DEFINED	01 0
NEWPOWER HOLDINGS	COM	652463100	0	667	SH	DEFINED	01
NEWS CORP LTD ADR JH	COM	652487703	269	10369	SH	DEFINED	01
NEWS CORP ADR PFD	COM	652487802	1027	48000	SH	DEFINED	01
NEWTEK CAPITAL -RESTRICTED	COM	652526997	19	5000	SH	DEFINED	01 0
NEXTEL COMMUNICATION	COM	65332V103	5628	420334	SH	DEFINED	01
NEXTEL COMMUNICATION	COM	65332V103	2962	221211	SH	DEFINED	01 0
NEXTEL COMMUNICATIONS INC 11.1	PRF	65332V400	19986	18766	SH	DEFINED	01
NEXTEL COMMUNICATIONS INC 11.1	PRF	65332V707	4200	4000	SH	DEFINED	01
NEXTEL COMMUNICATION CONVERTIB	CONV BND	65332VAY9	16801	19565000	PRN	DEFINED	01 0
NEXTEL PARTNERS INC	COM	65333F107	3178	630529	SH	DEFINED	01
NEXTEL PARTNERS INC	COM	65333F107	3168	628626	SH	DEFINED	01 0
NEXTEL PARTNERS INC	COM	65333F107	3	575	SH	DEFINED	01 0
NICOR	COM	654086107	463	16969	SH	DEFINED	01
NICOR	COM	654086107	266	9754	SH	DEFINED	01 0
NIKE INC CL B	COM	654106103	5769	112185	SH	DEFINED	01
NIKE INC CL B	COM	654106103	2999	58333	SH	DEFINED	01 0
99 CENTS ONLY STORE	COM	65440K106	32493	1274245	SH	DEFINED	01
99 CENTS ONLY STORE	COM	65440K106	39062	1531984	SH	DEFINED	01 0
99 CENTS ONLY STORE	COM	65440K106	3037	119099	SH	DEFINED	01 0
NISOURCE INC	COM	65473P105	26034	1430414	SH	DEFINED	01
NISOURCE INC	COM	65473P105	2831	155550	SH	DEFINED	01 0
NISOURCE INC	COM	65473P105	1003	55123	SH	DEFINED	01 0
NISOURCE INC SAILS	COM	65473P600	0	128	SH	DEFINED	01
NOKIA ADR A	COM	654902204	120378	8592209	SH	DEFINED	01
NOKIA ADR A	COM	654902204	1904	135755	SH	DEFINED	01 0
NOKIA ADR A	COM	654902204	1300	92750	SH	DEFINED	01 0
NOBLE ENERGY INC	COM	655044105	425	12391	SH	DEFINED	01
NORDSON CORP	COM	655663102	976	40500	SH	DEFINED	01
NORDSON CORP	COM	655663102	60	2477	SH	DEFINED	01 0
NORDSON CORP	COM	655663102	4	162	SH	DEFINED	01 0
NORDSTROM INC	COM	655664100	495	30566	SH	DEFINED	01
NORDSTROM INC	COM	655664100	484	29871	SH	DEFINED	01 0
NORFOLK SOUTHERN CO	COM	655844108	3262	175754	SH	DEFINED	01
NORFOLK SOUTHERN CO	COM	655844108	1593	85826	SH	DEFINED	01 0
NORTH FOLK BANCORP	COM	659424105	2832	96163	SH	DEFINED	01
NORTH FOLK BANCORP	COM	659424105	1049	35625	SH	DEFINED	01 0
NORTHEAST UTILITIES	COM	664397106	2139	153665	SH	DEFINED	01
NORTHERN TRUST CORP	COM	665859104	711	23357	SH	DEFINED	01
NORTHERN TRUST CORP	COM	665859104	1484	48733	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	COM	666807102	60587	706155	SH	DEFINED	01
NORTHROP GRUMMAN COR.	COM	666807102	5253	61230	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	COM	666807102	3455	40263	SH	DEFINED	01 0

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NORTHROP GRUMMAN CVT	CONV PRF	666807409	754	7600	SH	DEFINED	01	0
NWA	COM	667280101	9920	1437743	SH	DEFINED	01	
NWA	COM	667280101	1056	153100	SH	DEFINED	01	0
NWA	COM	667280101	353	51100	SH	DEFINED	01	0
NW NATURAL GAS CO	COM	667655104	1902	75784	SH	DEFINED	01	
NORTHWESTERN CORP	COM	668074107	233	110979	SH	DEFINED	01	
NOVARTIS AG-ADR	COM	66987V109	28	750	SH	DEFINED	01	0
NU HORIZONS ELEC COR	COM	669908105	3539	720800	SH	DEFINED	01	
NOVAVAX INC..	COM	670002104	838	206800	SH	DEFINED	01	
NOVELL INC	COM	670006105	731	339576	SH	DEFINED	01	
NOVELL INC	COM	670006105	51	23594	SH	DEFINED	01	0
NOVELL INC	COM	670006105	178	82740	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	COM	670008101	51470	1887381	SH	DEFINED	01	
NOVELLUS SYSTEMS INC	COM	670008101	45786	1678916	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	COM	670008101	3858	141451	SH	DEFINED	01	0
NOVEN PHARMACEUTICAL	COM	670009109	945	66936	SH	DEFINED	01	
NOVOZYMES	COM	670110998	140	6050	SH	DEFINED	01	
NU SKIN ENTERPRISES.	COM	67018T105	4306	427600	SH	DEFINED	01	
NU SKIN ENTERPRISES.	COM	67018T105	39	3955	SH	DEFINED	01	0
NU SKIN ENTERPRISES.	COM	67018T105	3	252	SH	DEFINED	01	0
NSTAR	COM	67019E107	89	2213	SH	DEFINED	01	
NUCOR CORP	COM	670346105	104941	2749315	SH	DEFINED	01	
NUCOR CORP	COM	670346105	6930	181477	SH	DEFINED	01	0
NUCOR CORP	COM	670346105	2055	53838	SH	DEFINED	01	0
NUEVO ENERGY CO	COM	670509108	771	56918	SH	DEFINED	01	
NVIDIA CORP	COM	67066G104	397	30921	SH	DEFINED	01	
NVIDIA CORP	COM	67066G104	461	35898	SH	DEFINED	01	0
NYFIX INC	COM	670712108	342	92264	SH	DEFINED	01	
O`CHARLEY`S	COM	670823103	1123	58565	SH	DEFINED	01	
OGE ENERGY CORP	COM	670837103	59	3274	SH	DEFINED	01	
OM GROUP INC	COM	670872100	1483	169540	SH	DEFINED	01	
OM GROUP INC	COM	670872100	43	4978	SH	DEFINED	01	0
OM GROUP INC	COM	670872100	3	325	SH	DEFINED	01	0
OSI SYSTEMS INC..	COM	671044105	633	40040	SH	DEFINED	01	
OAK HILL FINANCIAL INC	COM	671337103	497	20600	SH	DEFINED	01	
OAK HILL FINANCIAL INC	COM	671337103	30	1242	SH	DEFINED	01	0
OAK HILL FINANCIAL INC	COM	671337103	2	85	SH	DEFINED	01	0
OAK HILL CONTING LTD	COM	671390995	5000	5000000	SH	DEFINED	01	0
OAK TECHNOLOGY	COM	671802106	357	101100	SH	DEFINED	01	
OAK TECHNOLOGY	COM	671802106	2	520	SH	DEFINED	01	0
OAKLEY INC	COM	673662102	2275	275700	SH	DEFINED	01	
OCCIDENTAL PETROLEUM	COM	674599105	10116	337640	SH	DEFINED	01	
OCCIDENTAL PETROLEUM	COM	674599105	2510	83765	SH	DEFINED	01	0
OCCIDENTAL PETROLEUM	COM	674599105	548	18284	SH	DEFINED	01	1
OCEAN ENERGY INC TEX	COM	67481E106	41616	2080819	SH	DEFINED	01	
OCEANEERING INT`L	COM	675232102	1605	73464	SH	DEFINED	01	
OCEANEERING INT`L	COM	675232102	70	3203	SH	DEFINED	01	0
OCEANEERING INT`L	COM	675232102	4	203	SH	DEFINED	01	0
OCULAR SCIENCES	COM	675744106	2235	160800	SH	DEFINED	01	
ODYSSEY HEALTHCARE	COM	67611V101	1335	56150	SH	DEFINED	01	
ODYSSEY HEALTHCARE	COM	67611V101	107	4500	SH	DEFINED	01	0
ODYSSEY RE HOLDING	COM	67612W108	2078	115060	SH	DEFINED	01	
OFFICE DEPOT INC	COM	676220106	6199	524017	SH	DEFINED	01	
OFFICE DEPOT INC	COM	676220106	805	68060	SH	DEFINED	01	0
OFFICE DEPOT INC	COM	676220106	14	1200	SH	DEFINED	01	1
OFFICE DEPOT INC	COM	676220106	366	30900	SH	DEFINED	01	1
OFFICE MAX	COM	67622M108	1361	264300	SH	DEFINED	01	
OFFICE MAX	COM	67622M108	69	13300	SH	DEFINED	01	0
OFFICE MAX	COM	67622M108	4	845	SH	DEFINED	01	0
OFFSHORE LOGISTICS	COM	676255102	1846	102279	SH	DEFINED	01	
OFFSHORE LOGISTICS	COM	676255102	64	3565	SH	DEFINED	01	0
OFFSHORE LOGISTICS	COM	676255102	4	233	SH	DEFINED	01	0

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OHIO CASUALTY CORP	COM	677240103	2878	222733	SH	DEFINED	01
OHIO POWER CO 5.900 PFD 01012 PRF	PRF	677415796	3799	36000	SH	DEFINED	01
OHIO POWER CO 6.020 PFD 12012 PRF	PRF	677415812	1061	10000	SH	DEFINED	01
OHIO POWER CO 6.350 PFD 06012 PRF	PRF	677415820	537	5000	SH	DEFINED	01
LUKOIL ADR	COM	677862104	6453	117545	SH	DEFINED	01
LUKOIL ADR	COM	677862104	825	15034	SH	DEFINED	01
LUKOIL ADR	COM	677862104	1332	24268	SH	DEFINED	01
OIL SERVICE HOLDERS TRUST	COM	678002106	1361	24725	SH	DEFINED	01
OIL STATES INTL INC	COM	678026105	3329	277400	SH	DEFINED	01
OIL STATES INTL INC	COM	678026105	74	6150	SH	DEFINED	01
OIL STATES INTL INC	COM	678026105	5	402	SH	DEFINED	01
OLD DOMINION FREIGHT LINE	COM	679580100	1364	43300	SH	DEFINED	01
OLD DOMINION FREIGHT LINE	COM	679580100	23	747	SH	DEFINED	01
OLD DOMINION FREIGHT LINE	COM	679580100	2	52	SH	DEFINED	01
OLD REPUBLIC INTER	COM	680223104	135	5031	SH	DEFINED	01
OLIN	COM	680665205	1920	105661	SH	DEFINED	01
ARCADIA FINANCIAL	COM	681593125	0	2500	SH	DEFINED	01
OMNICARE INC.	COM	681904108	107	3934	SH	DEFINED	01
OMNICOM GROUP	COM	681919106	28975	534900	SH	DEFINED	01
OMNICOM GROUP	COM	681919106	823	15200	SH	DEFINED	01
OMNICOM GROUP	COM	681919106	2248	41491	SH	DEFINED	01
OMNICOM GROUP	COM	681919106	228	4200	SH	DEFINED	01
OMNIVISION TECHNOLOG.	COM	682128103	2118	102200	SH	DEFINED	01
OMNIVISION TECHNOLOG.	COM	682128103	1284	61950	SH	DEFINED	01
OMNOVA SOLUTIONS INC	COM	682129101	1059	359034	SH	DEFINED	01
OMNOVA SOLUTIONS INC	COM	682129101	23	7888	SH	DEFINED	01
OMNOVA SOLUTIONS INC	COM	682129101	1	456	SH	DEFINED	01
ON ASSIGNMENT INC	COM	682159108	1997	472166	SH	DEFINED	01
ONEOK INC	COM	682680103	4048	220777	SH	DEFINED	01
ONEOK INC	COM	682680103	117	6414	SH	DEFINED	01
ONEOK INC	COM	682680103	8	430	SH	DEFINED	01
OPNET TECHNOLOGIES	COM	683757108	547	100000	SH	DEFINED	01
ORACLE CORP COM	COM	68389X105	60174	5546461	SH	DEFINED	01
ORACLE CORP COM	COM	68389X105	2995	276068	SH	DEFINED	01
ORACLE CORP COM	COM	68389X105	12841	1183592	SH	DEFINED	01
OPTION CARE INC	COM	683948103	2305	271800	SH	DEFINED	01
OPTION CARE INC	COM	683948103	2	202	SH	DEFINED	01
ORBITAL SCIENCES COR	COM	685564106	1043	201700	SH	DEFINED	01
ORBITAL SCIENCES COR	COM	685564106	36	6895	SH	DEFINED	01
ORBITAL SCIENCES COR	COM	685564106	2	339	SH	DEFINED	01
EXP 08/31/04	WT	685564130	9	5220	SH	DEFINED	01
OREGON STEEL MLS INC.	COM	686079104	364	155000	SH	DEFINED	01
O REILLY AUTOMOTIVE	COM	686091109	4286	158143	SH	DEFINED	01
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	37	1688	SH	DEFINED	01
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	2	111	SH	DEFINED	01
ORTHODONTIC CENTER	COM	68750P103	2215	425128	SH	DEFINED	01
OSHKOSH B-GOSH CLA	COM	688222207	945	36346	SH	DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	7897	126780	SH	DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	270	4350	SH	DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	5	77	SH	DEFINED	01
OSTEOTECH INC	COM	688582105	314	50420	SH	DEFINED	01
OUTBACK STEAKHOUSE	COM	689899102	112	3163	SH	DEFINED	01
OVERSEAS SHIPHOLD GR	COM	690368105	24	1436	SH	DEFINED	01
OVERTURE SVCS INC	COM	69039R100	892	58773	SH	DEFINED	01
OVERTURE SVCS INC	COM	69039R100	2	150	SH	DEFINED	01
OWENOK ASSOC TECHNOLOGY FUND L	COM	690693999	2500	2500000	SH	DEFINED	01
OWENS & MINOR INC	COM	690732102	2684	152948	SH	DEFINED	01
OWENS & MINOR INC	COM	690732102	2	130	SH	DEFINED	01
OXFORD HEALTH	COM	691471106	8681	285948	SH	DEFINED	01
OXFORD HEALTH	COM	691471106	81	2656	SH	DEFINED	01
OXFORD HEALTH	COM	691471106	41	1350	SH	DEFINED	01
OXFORD INDUSTRIES	COM	691497309	550	22314	SH	DEFINED	01

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PC-TEL INC	COM	69325Q105	3808	422685	SH	DEFINED	01
PDI INC	COM	69329V100	649	87700	SH	DEFINED	01
P G & E CORP	COM	69331C108	5919	440156	SH	DEFINED	01
P G & E CORP	COM	69331C108	1216	90436	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	3223	87100	SH	DEFINED	01
P.F. CHANGS CHINA B	COM	69333Y108	47442	1282240	SH	DEFINED	01
P.F. CHANGS CHINA B	COM	69333Y108	1180	31900	SH	DEFINED	01
PMA CAPITAL CORP A	COM	693419202	1321	195200	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	56	9357	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	6	1040	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	220	36931	SH	DEFINED	01
PMI GROUP INC.	COM	69344M101	96	3768	SH	DEFINED	01
PMI GROUP INC.	COM	69344M101	81	3175	SH	DEFINED	01
PMI GROUP CVT	CONV BND	69344MAE1	521	510000	PRN	DEFINED	01
PMI GROUP CVT	CONV BND	69344MAE1	1021	1000000	PRN	DEFINED	01
PNC FINCL SERV GROUP	COM	693475105	20454	482627	SH	DEFINED	01
PNC FINCL SERV GROUP	COM	693475105	2655	62644	SH	DEFINED	01
POSCO.	COM	693483109	104	5285	SH	DEFINED	01
PNM RESOURCES INC	COM	69349H107	9669	429932	SH	DEFINED	01
PNM RESOURCES INC	COM	69349H107	94	4188	SH	DEFINED	01
PNM RESOURCES INC	COM	69349H107	6	285	SH	DEFINED	01
PPG INDUSTRIES INC	COM	693506107	4998	110882	SH	DEFINED	01
PPG INDUSTRIES INC	COM	693506107	46	1015	SH	DEFINED	01
PPG INDUSTRIES INC	COM	693506107	1701	37739	SH	DEFINED	01
PPL CORPORATION	COM	69351T106	45781	1285595	SH	DEFINED	01
PPL CORPORATION	COM	69351T106	85	2400	SH	DEFINED	01
PPL CORPORATION	COM	69351T106	1299	36472	SH	DEFINED	01
PRG-SCHULTZ INTL INC	COM	69357C107	3139	435451	SH	DEFINED	01
PSS WORLD MEDICAL	COM	69366A100	1427	218900	SH	DEFINED	01
PSS WORLD MEDICAL	COM	69366A100	74	11339	SH	DEFINED	01
PSS WORLD MEDICAL	COM	69366A100	5	777	SH	DEFINED	01
PTEK HOLDINGS INC.	COM	69366M104	442	118500	SH	DEFINED	01
PACCAR INC	COM	693718108	3854	76676	SH	DEFINED	01
PACCAR INC	COM	693718108	1343	26715	SH	DEFINED	01
PACER INTERNATIONAL INC.	COM	69373H106	170	13600	SH	DEFINED	01
PACER INTERNATIONAL INC.	COM	69373H106	516	41200	SH	DEFINED	01
PACIFIC CAP BANCORP	COM	69404P101	1340	45200	SH	DEFINED	01
PACIFIC CAP BANCORP	COM	69404P101	3	100	SH	DEFINED	01
PACIFIC NORTHWEST BANCORP	COM	69466M103	986	35500	SH	DEFINED	01
PACIFIC SUNWEAR	COM	694873100	4762	234051	SH	DEFINED	01
PACIFIC SUNWEAR	COM	694873100	106	5190	SH	DEFINED	01
PACIFICARE HLTH SYS	COM	695112102	49559	2053004	SH	DEFINED	01
PACIFICARE HLTH SYS	COM	695112102	49	1985	SH	DEFINED	01
PACIFICARE HLTH SYS	COM	695112102	3	129	SH	DEFINED	01
PACKAGING CP OF AMER	COM	695156109	896	49693	SH	DEFINED	01
PACTIV CORPORATION	COM	695257105	1673	82465	SH	DEFINED	01
PACTIV CORPORATION	COM	695257105	710	34953	SH	DEFINED	01
PALL CORP	COM	696429307	137	6858	SH	DEFINED	01
PALL CORP	COM	696429307	542	27119	SH	DEFINED	01
PALM INC	COM	696642206	381	38190	SH	DEFINED	01
PANAMSAT CORP	COM	697933109	42	3000	SH	DEFINED	01
PANAMSAT CORP	COM	697933109	19	1331	SH	DEFINED	01
PAN PACIFIC RETAIL	COM	69806L104	1931	51000	SH	DEFINED	01
PANERA BREAD CO	COM	69840W108	5506	180588	SH	DEFINED	01
PANERA BREAD CO	COM	69840W108	21673	710840	SH	DEFINED	01
PANERA BREAD CO	COM	69840W108	518	17000	SH	DEFINED	01
PAPA JOHN	COM	698813102	1388	55435	SH	DEFINED	01
PAPA JOHN	COM	698813102	2	80	SH	DEFINED	01
PARAMETRIC TECH CORP	COM	699173100	334	154569	SH	DEFINED	01
PARAMETRIC TECH CORP	COM	699173100	126	57920	SH	DEFINED	01

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PAREXEL	COM	699462107	2914	212392	SH	DEFINED	01
PARK ELECTROCHEMICAL	COM	700416209	6483	428120	SH	DEFINED	01
PARK-OHIO HOLDINGS CORP.	COM	700666100	35	10000	SH	DEFINED	01
PARK PLACE ENT COR	COM	700690100	89	12543	SH	DEFINED	01
PARKER DRILLING.	COM	701081101	513	216500	SH	DEFINED	01
PARKER DRILLING.	COM	701081101	29	12098	SH	DEFINED	01
PARKER DRILLING.	COM	701081101	2	863	SH	DEFINED	01
PARKER-HANNIFIN	COM	701094104	38283	988174	SH	DEFINED	01
PARKER-HANNIFIN	COM	701094104	271	7000	SH	DEFINED	01
PARKER-HANNIFIN	COM	701094104	1985	51254	SH	DEFINED	01
PARTHUSCEVA INC	COM	70212E106	570	181900	SH	DEFINED	01
PATINA OIL AND GAS	COM	703224105	5065	153961	SH	DEFINED	01
PATINA OIL AND GAS	COM	703224105	4	112	SH	DEFINED	01
PATTERSON DENTAL	COM	703412106	245	5336	SH	DEFINED	01
PATTERSON DENTAL	COM	703412106	20	430	SH	DEFINED	01
PATTERSON-UTI ENERGY	COM	703481101	4603	142241	SH	DEFINED	01
PATTERSON-UTI ENERGY	COM	703481101	18	543	SH	DEFINED	01
PAXONET COMMUNICATIONS INC 0%	PRF	704200XX7	0	1889432	SH	DEFINED	01
PAXAR CORPORATION	COM	704227107	1335	116577	SH	DEFINED	01
PAXSON COMMUNICATION	COM	704231109	175	80000	SH	DEFINED	01
PAXSON COMM CORP PFD 13.25 11/	PRF	704231505	1	0	SH	DEFINED	01
PAYCHEX INC	COM	704326107	124632	4537001	SH	DEFINED	01
PAYCHEX INC	COM	704326107	57654	2098924	SH	DEFINED	01
PAYCHEX INC	COM	704326107	7012	255294	SH	DEFINED	01
PAYLESS SHOESOURCE	COM	704379106	1100	70335	SH	DEFINED	01
PAYLESS SHOESOURCE	COM	704379106	40	2592	SH	DEFINED	01
PAYLESS SHOESOURCE	COM	704379106	3	162	SH	DEFINED	01
PEABODY ENERGY CORP	COM	704549104	362	12968	SH	DEFINED	01
PEDIATRIX MEDICAL GROUP INC	COM	705324101	3030	120501	SH	DEFINED	01
PEDIATRIX MEDICAL GROUP INC	COM	705324101	32	1225	SH	DEFINED	01
PEDIATRIX MEDICAL GROUP INC	COM	705324101	2	79	SH	DEFINED	01
12.75% STRIP 1/1/07	PRF	70558A502	0	3	SH	DEFINED	01
PEGASUS SOLUTIONS	COM	705906105	818	72992	SH	DEFINED	01
PEMSTAR INC.	COM	706552106	548	250000	SH	DEFINED	01
PENFORD CORP	COM	707051108	277	23148	SH	DEFINED	01
PENNEY J C	COM	708160106	3318	168945	SH	DEFINED	01
PENNEY J C	COM	708160106	58	2974	SH	DEFINED	01
PENNEY J C	COM	708160106	1177	59932	SH	DEFINED	01
JC PENNEY CVT	CONV BND	708160BV7	495	490000	PRN	DEFINED	01
PENTAIR INC	COM	709631105	4451	125904	SH	DEFINED	01
PENTAIR INC	COM	709631105	41	1170	SH	DEFINED	01
PENTAIR INC	COM	709631105	19	550	SH	DEFINED	01
PEOPLES ENERGY CORP	COM	711030106	361	10086	SH	DEFINED	01
PEOPLES ENERGY CORP	COM	711030106	283	7896	SH	DEFINED	01
PEOPLE SOFT	COM	712713106	18454	1206092	SH	DEFINED	01
PEOPLE SOFT	COM	712713106	1101	71953	SH	DEFINED	01
PEP BOYS-MANNY MOE & JACK	COM	713278109	1163	152998	SH	DEFINED	01
PEP BOYS-MANNY MOE & JACK	COM	713278109	44	5788	SH	DEFINED	01
PEP BOYS-MANNY MOE & JACK	COM	713278109	3	372	SH	DEFINED	01
PEPCO HOLDINGS INC	COM	713291102	119	6829	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	9613	536128	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	2080	116000	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	1109	61859	SH	DEFINED	01
PEPSIAMERICAS INC	COM	71343P200	2073	176272	SH	DEFINED	01
PEPSICO	COM	713448108	337398	8434928	SH	DEFINED	01
PEPSICO	COM	713448108	8894	222363	SH	DEFINED	01
PEPSICO	COM	713448108	15325	383115	SH	DEFINED	01
PEPSICO	COM	713448108	12	300	SH	DEFINED	01
PEPSICO	COM	713448108	464	11600	SH	DEFINED	01
PERENNIAL IVESTR LP	COM	713663995	4000	4000000	SH	DEFINED	01
PEREGRINE SYSTEMS	COM	71366Q101	0	1314	SH	DEFINED	01
PERFORMANCE FOOD	COM	713755106	11659	380252	SH	DEFINED	01

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PERFORMANCE FOOD	COM	713755106	320	10446	SH	DEFINED	01	0
PERFORMANCE FOOD	COM	713755106	549	17900	SH	DEFINED	01	0
PERICOM SEMICON	COM	713831105	594	76389	SH	DEFINED	01	
PERKINELMER INC	COM	714046109	114	12926	SH	DEFINED	01	
PERKINELMER INC	COM	714046109	248	27866	SH	DEFINED	01	0
PEROT SYSTEMS CP CLA	COM	714265105	4670	455200	SH	DEFINED	01	0
PERRIGO COMPANY	COM	714290103	5651	475694	SH	DEFINED	01	
PERRIGO COMPANY	COM	714290103	54	4514	SH	DEFINED	01	0
PERRIGO COMPANY	COM	714290103	3	261	SH	DEFINED	01	0
PERVASIVE SOFTWARE	COM	715710109	1919	431300	SH	DEFINED	01	
PETCO ANIMAL SUP INC.	COM	716016209	262	13900	SH	DEFINED	01	
PETROLEO BRASILEIRO	COM	71654V408	29647	1956866	SH	DEFINED	01	
PETROLEO BRASILEIRO	COM	71654V408	33	2200	SH	DEFINED	01	0
PETROLEO BRASILEIRO	COM	71654V408	1338	88300	SH	DEFINED	01	0
PETROS FUND LP	COM	716755996	4000	4000000	SH	DEFINED	01	0
PETSMART	COM	716768106	73	5806	SH	DEFINED	01	0
PETSMART	COM	716768106	11	908	SH	DEFINED	01	0
PFIZER	COM	717081103	853238	27382471	SH	DEFINED	01	
PFIZER	COM	717081103	38479	1234895	SH	DEFINED	01	0
PFIZER	COM	717081103	42578	1366393	SH	DEFINED	01	0
PFIZER	COM	717081103	19	600	SH	DEFINED	01	1
PFIZER	COM	717081103	764	24530	SH	DEFINED	01	1
PHARMACEUTICAL PROD	COM	717124101	13553	504731	SH	DEFINED	01	
PHARMACEUTICAL PROD	COM	717124101	947	35300	SH	DEFINED	01	0
PHARMACEUTICAL RES.	COM	717125108	4595	108166	SH	DEFINED	01	
PHARMACEUTICAL RES.	COM	717125108	4	100	SH	DEFINED	01	0
PHARMACOPEIA.	COM	71713B104	673	76700	SH	DEFINED	01	
PHARMACOPEIA.	COM	71713B104	44	5112	SH	DEFINED	01	0
PHARMACOPEIA.	COM	71713B104	3	321	SH	DEFINED	01	0
PHARMACIA CORP	COM	71713U102	93009	2148006	SH	DEFINED	01	
PHARMACIA CORP	COM	71713U102	238	5475	SH	DEFINED	01	0
PHARMACIA CORP	COM	71713U102	12401	286400	SH	DEFINED	01	0
PHARMACIA CORP	COM	71713U102	26	600	SH	DEFINED	01	1
PHARMACIA CORP	COM	71713U102	1477	34100	SH	DEFINED	01	1
PHELPS DODGE	COM	717265102	8728	268696	SH	DEFINED	01	
PHELPS DODGE	COM	717265102	443	13630	SH	DEFINED	01	0
PHELPS DODGE	COM	717265102	637	19607	SH	DEFINED	01	0
PHILADELPHIA CONS HD	COM	717528103	2303	63968	SH	DEFINED	01	
PHILADELPHIA SUBN	COM	718009608	7088	322930	SH	DEFINED	01	
PHILLIPS-VAN HEUSEN	COM	718592108	2439	197447	SH	DEFINED	01	
PHILLIPS-VAN HEUSEN	COM	718592108	59	4806	SH	DEFINED	01	0
PHILLIPS-VAN HEUSEN	COM	718592108	4	310	SH	DEFINED	01	0
PHOENIX COMPANIES	COM	71902E109	4070	562094	SH	DEFINED	01	
PHOENIX TECHNOLOGY	COM	719153108	310	73005	SH	DEFINED	01	
PHOTON DYNAMICS	COM	719364101	1034	63229	SH	DEFINED	01	
PHOTON DYNAMICS	COM	719364101	1	90	SH	DEFINED	01	0
PHOTRONICS CORP	COM	719405102	1601	134744	SH	DEFINED	01	
PIEDMONT NATURAL GAS	COM	720186105	3510	98459	SH	DEFINED	01	
PIER ONE IMPORTS INC	COM	720279108	3152	198753	SH	DEFINED	01	
PINNACLE ENTERTAIN	COM	723456109	376	76958	SH	DEFINED	01	
PINNACLE SYSTEMS INC	COM	723481107	3127	300380	SH	DEFINED	01	
PINNACLE SYSTEMS INC	COM	723481107	2	210	SH	DEFINED	01	0
PINNACLE WEST CAPITA	COM	723484101	1399	42073	SH	DEFINED	01	
PINNACLE WEST CAPITA	COM	723484101	663	19941	SH	DEFINED	01	0
PIONEER NATURAL RES	COM	723787107	812	32323	SH	DEFINED	01	
PIONEER STANDARD ELE	COM	723877106	1850	219243	SH	DEFINED	01	
PIONEER STANDARD ELE	COM	723877106	33	3812	SH	DEFINED	01	0
PIONEER STANDARD ELE	COM	723877106	2	242	SH	DEFINED	01	0
PITNEY BOWES	COM	724479100	20039	627747	SH	DEFINED	01	
PITNEY BOWES	COM	724479100	6795	212850	SH	DEFINED	01	0
PITNEY BOWES	COM	724479100	1684	52730	SH	DEFINED	01	0
PITTSTON BRINKS GRP	COM	725701106	31	2264	SH	DEFINED	01	

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PIXAR	COM	725811103	297	5500	SH	DEFINED	01
PIXAR	COM	725811103	18	341	SH	DEFINED	01 0
PIXELWORKS INC	COM	72581M107	2	340	SH	DEFINED	01 0
PLACER DOME INC	COM	725906101	2989	305000	SH	DEFINED	01
PLAINS RESOURCES INC	COM	726540503	760	71210	SH	DEFINED	01
PLANAR SYSTEMS INC	COM	726900103	987	83895	SH	DEFINED	01
PLANAR SYSTEMS INC	COM	726900103	1	80	SH	DEFINED	01 0
PLANTRONICS	COM	727493108	579	39652	SH	DEFINED	01
PLANTRONICS	COM	727493108	2	150	SH	DEFINED	01 0
PLATO LEARNING INC	COM	72764Y100	448	100000	SH	DEFINED	01
PLEXUS CORP	COM	729132100	760	83104	SH	DEFINED	01
PLEXUS CORP	COM	729132100	1	150	SH	DEFINED	01 0
PLUM CREEK TIMBER CO	COM	729251108	222	10325	SH	DEFINED	01
PLUM CREEK TIMBER CO	COM	729251108	880	40770	SH	DEFINED	01 0
POGO PRODUCING CO	COM	730448107	37998	955396	SH	DEFINED	01
POGO PRODUCING CO	COM	730448107	63912	1606985	SH	DEFINED	01 0
POGO PRODUCING CO	COM	730448107	4217	106050	SH	DEFINED	01 0
POLAR BEAR FUND	COM	731060992	3828	3750000	SH	DEFINED	01 0
POLARIS INDS INC	COM	731068102	3351	67398	SH	DEFINED	01
POLARIS INDS INC	COM	731068102	81	1630	SH	DEFINED	01 0
POLO RALPH LAUREN	COM	731572103	3756	164000	SH	DEFINED	01
POLY COM	COM	73172K104	34	4152	SH	DEFINED	01
POLYMEDICA CORP	COM	731738100	1118	36716	SH	DEFINED	01
POLYONE CORP	COM	73179P106	1061	271932	SH	DEFINED	01
POMEROY COMPUTER RES	COM	731822102	212	30429	SH	DEFINED	01
POPE & TALBOT	COM	732827100	1641	130813	SH	DEFINED	01
POPE & TALBOT	COM	732827100	43	3460	SH	DEFINED	01 0
POPE & TALBOT	COM	732827100	3	233	SH	DEFINED	01 0
PORTERA SER G PFD	CONV PRF	736400XX5	0	4253735	SH	DEFINED	01
POSSIS MEDICAL INC.	COM	737407106	829	51295	SH	DEFINED	01
POTASH CORP SASK INC..	COM	73755L107	3059	49500	SH	DEFINED	01
POTLATCH CORP	COM	737628107	23	1189	SH	DEFINED	01
POTOMAC ELECTRIC 6.800 PFD	09 PRF	737679811	7870	154308	SH	DEFINED	01
POWER INTEGRATIONS	COM	739276103	2901	139943	SH	DEFINED	01
POWER INTEGRATIONS	COM	739276103	98	4730	SH	DEFINED	01 0
POWER-ONE INC	COM	739308104	19	4458	SH	DEFINED	01
POWER-ONE INC	COM	739308104	78	17619	SH	DEFINED	01 0
POWERWAVE	COM	739363109	9	2742	SH	DEFINED	01
PRAXAIR	COM	74005P104	30429	539972	SH	DEFINED	01
PRAXAIR	COM	74005P104	447	7928	SH	DEFINED	01 0
PRAXAIR	COM	74005P104	2010	35672	SH	DEFINED	01 0
PRE PAID LEGAL SVCS	COM	740065107	975	56400	SH	DEFINED	01
PRECISION CASTPARTS	COM	740189105	647	27201	SH	DEFINED	01
PRECISION DRILLING	COM	74022D100	6655	199440	SH	DEFINED	01
PRESIDENTIAL LIFE CO	COM	740884101	548	87057	SH	DEFINED	01
PRICE COMMUNICATIONS	COM	741437305	27	2276	SH	DEFINED	01
T ROWE PRICE GROUP	COM	74144T108	1298	47828	SH	DEFINED	01
T ROWE PRICE GROUP	COM	74144T108	731	26972	SH	DEFINED	01 0
PRICESMART INC	COM	741511109	182	12200	SH	DEFINED	01
PRIDE INTERNATIONAL	COM	74153Q102	890	65911	SH	DEFINED	01
PRIMEDIA INC	COM	74157K101	365	149000	SH	DEFINED	01
PRIMA ENERGY	COM	741901201	710	37872	SH	DEFINED	01
PRIME HOSPITALITY CO	COM	741917108	697	133822	SH	DEFINED	01
PRINCIPAL FINANCIAL	COM	74251V102	4430	163193	SH	DEFINED	01
PRINCIPAL FINANCIAL	COM	74251V102	1926	70965	SH	DEFINED	01 0
PRIORITY HEALTHCARE	COM	74264T102	3713	139331	SH	DEFINED	01
PRIORITY HEALTHCARE	COM	74264T102	168	6300	SH	DEFINED	01 0
PROASSURANCE CORP.	COM	74267C106	5960	253400	SH	DEFINED	01
PROASSURANCE CORP.	COM	74267C106	153	6500	SH	DEFINED	01 0
PROCTER & GAMBLE	COM	742718109	593140	6660733	SH	DEFINED	01
PROCTER & GAMBLE	COM	742718109	26909	302175	SH	DEFINED	01 0
PROCTER & GAMBLE	COM	742718109	25570	287131	SH	DEFINED	01 0

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PROCTER & GAMBLE	COM	742718109	2733	30693	SH	DEFINED	01	1
PRIVATEBANCORP, INC.	COM	742962103	1154	50900	SH	DEFINED	01	
PRIVATEBANCORP, INC.	COM	742962103	2	105	SH	DEFINED	01	0
PROGRESS ENERGY INC	COM	743263105	38758	990015	SH	DEFINED	01	
PROGRESS ENERGY INC	COM	743263105	77	1950	SH	DEFINED	01	0
PROGRESS ENERGY INC	COM	743263105	2060	52600	SH	DEFINED	01	0
PROGRESS ENERGY-CVO	COM	743263AA3	0	153	SH	DEFINED	01	
PROGRESS SOFTWARE CO	COM	743312100	3601	200670	SH	DEFINED	01	
PROGRESSIVE CORP OH	COM	743315103	14779	249178	SH	DEFINED	01	
PROGRESSIVE CORP OH	COM	743315103	2849	48034	SH	DEFINED	01	0
PROSPERITY BANCSHARE.	COM	743606105	1306	78800	SH	DEFINED	01	
PROSPERITY BANCSHARE.	COM	743606105	52	3169	SH	DEFINED	01	0
PROSPERITY BANCSHARE.	COM	743606105	3	185	SH	DEFINED	01	0
PROTECTIVE LIFE CORP	COM	743674103	2326	81466	SH	DEFINED	01	
PROTEIN DELIVERY INC PREV PROT	PRF	743690XX2	4200	6000000	SH	DEFINED	01	
PROTEIN DESIGN	COM	74369L103	1194	161416	SH	DEFINED	01	
PROTEIN DESIGN	COM	74369L103	81	10980	SH	DEFINED	01	0
PROTEIN DESIGN	COM	74369L103	6	781	SH	DEFINED	01	0
PROVIDENT BANK	COM	743859100	1679	72732	SH	DEFINED	01	
PROVIDENT FINL	COM	743866105	325	15300	SH	DEFINED	01	
PROVIDENT FINANCIAL SVCS	COM	74386T105	2029	128400	SH	DEFINED	01	
PROVINCE HEALTHCARE	COM	743977100	1276	144166	SH	DEFINED	01	
PROVIDIAN FIN	COM	74406A102	3331	507760	SH	DEFINED	01	
PROVIDIAN FIN	COM	74406A102	418	63751	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	33048	1129844	SH	DEFINED	01	
PRUDENTIAL FINANCIAL	COM	744320102	784	26800	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	3668	125410	SH	DEFINED	01	0
PSI TECHNOLOGIES HLDGS	COM	74438Q109	343	327000	SH	DEFINED	01	0
PUB SERV ENTERPRISE	COM	744573106	78864	2149473	SH	DEFINED	01	
PUB SERV ENTERPRISE	COM	744573106	4604	125450	SH	DEFINED	01	0
PUB SERV ENTERPRISE	COM	744573106	1809	49318	SH	DEFINED	01	0
10.25 11-16-05 CVT PFD	CONV PRF	744573304	31075	565000	SH	DEFINED	01	
PUGET ENERGY INC	COM	745310102	5031	236078	SH	DEFINED	01	
PUGET ENERGY INC 7.750 PFD 02	PRF	745332817	2595	25069	SH	DEFINED	01	
PULITZER INC	COM	745769109	2265	52000	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	3644	72658	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	677	13497	SH	DEFINED	01	0
QRS CORP	COM	74726X105	230	46895	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	10444	281237	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	381	10215	SH	DEFINED	01	0
QLOGIC CORP	COM	747277101	792	21329	SH	DEFINED	01	0
QUAKER CHEMICAL CORP	COM	747316107	565	27673	SH	DEFINED	01	
QUAKER CITY BANCORP	COM	74731K106	1967	57975	SH	DEFINED	01	
QUAKER CITY BANCORP	COM	74731K106	78	2295	SH	DEFINED	01	0
QUAKER CITY BANCORP	COM	74731K106	6	164	SH	DEFINED	01	0
QUALCOMM	COM	747525103	26303	729415	SH	DEFINED	01	
QUALCOMM	COM	747525103	391	10850	SH	DEFINED	01	0
QUALCOMM	COM	747525103	6501	180282	SH	DEFINED	01	0
QUALCOMM	COM	747525103	2582	71583	SH	DEFINED	01	1
QUALSTAR CORP	COM	74758R109	378	94500	SH	DEFINED	01	
QUANEX CORP	COM	747620102	3111	98144	SH	DEFINED	01	
QUANEX CORP	COM	747620102	58	1848	SH	DEFINED	01	0
QUANEX CORP	COM	747620102	4	119	SH	DEFINED	01	0
QUANTA SERVICES INC	COM	74762E102	335	104657	SH	DEFINED	01	
QUANTUM CORP	COM	747906204	1675	464004	SH	DEFINED	01	
QUANTUM CORP	COM	747906204	63	17354	SH	DEFINED	01	0
QUANTUM CORP	COM	747906204	4	1139	SH	DEFINED	01	0
QUEST DIAGNOSTICS	COM	74834L100	10151	170070	SH	DEFINED	01	
QUEST DIAGNOSTICS	COM	74834L100	201	3385	SH	DEFINED	01	0
QUEST DIAGNOSTICS	COM	74834L100	1385	23200	SH	DEFINED	01	0
QUEST SOFTWARE INC	COM	74834T103	889	98700	SH	DEFINED	01	
QUEST SOFTWARE INC	COM	74834T103	50	5550	SH	DEFINED	01	0

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QUESTAR	COM	748356102	27057	915019	SH	DEFINED	01
QUIKSILVER INC	COM	74838C106	4575	149402	SH	DEFINED	01
QUIKSILVER INC	COM	74838C106	3	100	SH	DEFINED	01 0
QUINTILES TRANSNATIO	COM	748767100	80	6589	SH	DEFINED	01
QUINTILES TRANSNATIO	COM	748767100	4827	396900	SH	DEFINED	01 0
QUINTILES TRANSNATIO	COM	748767100	316	26027	SH	DEFINED	01 0
QUIXOTE CORP.	COM	749056107	1	70	SH	DEFINED	01 0
QWEST COMM INTL INC	COM	749121109	4445	1273437	SH	DEFINED	01
QWEST COMM INTL INC	COM	749121109	1310	375548	SH	DEFINED	01 0
R & G FINANCIAL CORP	COM	749136107	1734	78850	SH	DEFINED	01
R & G FINANCIAL CORP	COM	749136107	37	1701	SH	DEFINED	01 0
R & G FINANCIAL CORP	COM	749136107	2	108	SH	DEFINED	01 0
RAM CAPITAL LLC	COM	749200994	12550	12500000	SH	DEFINED	01 0
RFS HOTEL.	COM	74955J108	970	100000	SH	DEFINED	01
RH DONNELLEY CORP	COM	74955W307	2965	99900	SH	DEFINED	01
RH DONNELLEY CORP	COM	74955W307	4	150	SH	DEFINED	01 0
RLI CORP	COM	749607107	4541	169037	SH	DEFINED	01
RLI CORP	COM	749607107	85	3175	SH	DEFINED	01 0
RLI CORP	COM	749607107	6	207	SH	DEFINED	01 0
RPC INC	COM	749660106	723	79000	SH	DEFINED	01
RPM INC OHIO	COM	749685103	11860	1129422	SH	DEFINED	01
RPM INC OHIO	COM	749685103	1190	113350	SH	DEFINED	01 0
RSA SECURITY INC	COM	749719100	500	70373	SH	DEFINED	01
RTI INTL METALS	COM	74973W107	2557	260953	SH	DEFINED	01
RMH TELESERVICES	COM	749938106	1251	192400	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	46	7615	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	8	1371	SH	DEFINED	01 0
RACING CHAMPION.	COM	750069106	3874	252400	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	4559	136601	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	81	2413	SH	DEFINED	01 0
RADIAN GROUP INC	COM	750236101	22	650	SH	DEFINED	01 0
RADIANT SYSTEMS	COM	75025N102	614	82985	SH	DEFINED	01
RADIO ONE INC -CL D	COM	75040P405	1516	114490	SH	DEFINED	01
RADIO ONE INC -CL D	COM	75040P405	2811	212300	SH	DEFINED	01 0
RADIOSHACK CORP	COM	750438103	4862	218143	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	74	3339	SH	DEFINED	01 0
RADIOSHACK CORP	COM	750438103	828	37147	SH	DEFINED	01 0
RADISYS	COM	750459109	840	126691	SH	DEFINED	01
RADISYS	COM	750459109	2	230	SH	DEFINED	01 0
RAINBOW TECHNOLOGIES	COM	750862104	1642	174002	SH	DEFINED	01
RAINBOW TECHNOLOGIES	COM	750862104	54	5781	SH	DEFINED	01 0
RAINBOW TECHNOLOGIES	COM	750862104	3	364	SH	DEFINED	01 0
RAINDANCE COMMUN INC	COM	75086X106	672	400000	SH	DEFINED	01
RAMBUS INC	COM	750917106	918	69500	SH	DEFINED	01
RAMBUS INC	COM	750917106	2	140	SH	DEFINED	01 0
RALCORP HOLDINGS INC	COM	751028101	4568	175406	SH	DEFINED	01
RALCORP HOLDINGS INC	COM	751028101	80	3079	SH	DEFINED	01 0
RALCORP HOLDINGS INC	COM	751028101	6	220	SH	DEFINED	01 0
RAMCO-GERSHENSON PROPERTIES	COM	751452202	428	19475	SH	DEFINED	01
RANGE RESOURCES	COM	75281A109	1006	176200	SH	DEFINED	01
RANGE RESOURCES	COM	75281A109	51	8746	SH	DEFINED	01 0
RANGE RESOURCES	COM	75281A109	3	546	SH	DEFINED	01 0
RANDGOLD & EXPLORATION-ADR	COM	753009307	2768	250000	SH	DEFINED	01
RARE HOSPITALITY INT	COM	753820109	5361	192550	SH	DEFINED	01
RARE HOSPITALITY INT	COM	753820109	4	135	SH	DEFINED	01 0
RAVEN INDUSTRIES INC	COM	754212108	554	33100	SH	DEFINED	01 0
RAYMOND JAMES FIN	COM	754730109	4575	176870	SH	DEFINED	01
RAYONIER	COM	754907103	875	19844	SH	DEFINED	01
RAYOVAC CORP	COM	755081106	33	3000	SH	DEFINED	01
RAYTECH CORP-DEL.	COM	755103108	18	3100	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	26744	942674	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	2554	90031	SH	DEFINED	01 0

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READERS DIGEST ASSN	COM	755267101	324	31700	SH	DEFINED	01
REALITY INCOME CORP	COM	756109104	1287	36000	SH	DEFINED	01
RED HAT	COM	756577102	1205	221900	SH	DEFINED	01
RED HAT	COM	756577102	1	250	SH	DEFINED	01
REDWOOD TRUST INC.	COM	758075402	60	1844	SH	DEFINED	01
REDWOOD TRUST INC.	COM	758075402	4	117	SH	DEFINED	01
REEBOK INTERNATIONAL	COM	758110100	6812	207357	SH	DEFINED	01
REEBOK INTERNATIONAL	COM	758110100	458	13947	SH	DEFINED	01
REGAL BELOIT	COM	758750103	2463	160836	SH	DEFINED	01
REGAL BELOIT	COM	758750103	58	3836	SH	DEFINED	01
REGAL BELOIT	COM	758750103	4	258	SH	DEFINED	01
REGAL ENTERTAINMENT.	COM	758766109	416	23200	SH	DEFINED	01
REGENT COMMUNICATION.	COM	758865109	894	188150	SH	DEFINED	01
REGENT COMMUNICATION.	COM	758865109	1	150	SH	DEFINED	01
REGENERON PHARMACEUT	COM	75886F107	1395	185584	SH	DEFINED	01
REGENERON PHARMACEUT	COM	75886F107	1	100	SH	DEFINED	01
REGENERATION TECH	COM	75886N100	1911	212300	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	4084	163948	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	24	989	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	2	67	SH	DEFINED	01
REGIONS FINL CORP	COM	758940100	6463	199450	SH	DEFINED	01
REGIONS FINL CORP	COM	758940100	1596	49278	SH	DEFINED	01
REHABCARE GROUP INC	COM	759148109	3761	210701	SH	DEFINED	01
REINSURANCE GP OF AM	COM	759351109	3682	140100	SH	DEFINED	01
RELIANCE STEEL & ALU	COM	759509102	1423	94231	SH	DEFINED	01
REMEC INC	COM	759543101	2095	436450	SH	DEFINED	01
REMEC INC	COM	759543101	1	200	SH	DEFINED	01
REMINGTON OIL & GAS	COM	759594302	2741	160938	SH	DEFINED	01
RENAL CARE GROUP.	COM	759930100	4856	155750	SH	DEFINED	01
RENAL CARE GROUP.	COM	759930100	81	2606	SH	DEFINED	01
REPSOL YPF SA	COM	76026T205	125	8700	SH	DEFINED	01
REPUBLIC SRVS CL-A	COM	760759100	1128	56838	SH	DEFINED	01
REPUBLIC SRVS CL-A	COM	760759100	80	4038	SH	DEFINED	01
RANBAXX LABS	COM	760990986	79	5558	SH	DEFINED	01
RESMED INC	COM	761152107	3137	98097	SH	DEFINED	01
RESOURCES CONNECTION.	COM	76122Q105	102	4800	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	5286	153816	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	2	70	SH	DEFINED	01
RETAILEXCHANGE.COM INC 0% PFD	PRF	761270XX0	0	1571429	SH	DEFINED	01
WRTS - BUY CVT PFD	WT	761270XY8	0	139736	SH	DEFINED	01
RETEK INC	COM	76128Q109	1257	217963	SH	DEFINED	01
RETEK INC	COM	76128Q109	2	260	SH	DEFINED	01
REYNOLDS & REYNOLDS	COM	761695105	71	2813	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	1803	55883	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	604	18710	SH	DEFINED	01
RIGGS NATL CORP WASH	COM	766570105	1214	84580	SH	DEFINED	01
RIGHT MANAGEMENT CON.	COM	766573109	883	67950	SH	DEFINED	01
RIGHT MANAGEMENT CON.	COM	766573109	1	65	SH	DEFINED	01
ROADWAY CORP	COM	769742107	1925	57439	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	1119	83134	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	39	2949	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	3	188	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	14377	1080156	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	730	54820	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	1607	120720	SH	DEFINED	01
ROCHE HOLDINGS ADR	COM	771195104	28	460	SH	DEFINED	01
RGS ENERGY GROUP INC 6.60 PFD	PRF	771367828	10403	100000	SH	DEFINED	01
ROCK TENN CO	COM	772739207	1308	102160	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	45924	2218611	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	2686	129772	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	848	40946	SH	DEFINED	01
ROCKWELL COLLINS	COM	774341101	184	10023	SH	DEFINED	01

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ROCKWELL COLLINS	COM	774341101	727	39587	SH	DEFINED	01	0
ROGERS COMM INC CLB	COM	775109200	320	30000	SH	DEFINED	01	
ROGERS CORP	COM	775133101	1396	46972	SH	DEFINED	01	
ROHM & HAAS CO	COM	775371107	21979	738017	SH	DEFINED	01	
ROHM & HAAS CO	COM	775371107	109	3650	SH	DEFINED	01	0
ROHM & HAAS CO	COM	775371107	1468	49295	SH	DEFINED	01	0
ROLLINS	COM	775711104	965	41917	SH	DEFINED	01	
ROPER INC NEW	COM	776696106	2685	93069	SH	DEFINED	01	
ROSLYN BANCORP INC	COM	778162107	62	3462	SH	DEFINED	01	
ROSLYN BANCORP INC	COM	778162107	34	1897	SH	DEFINED	01	0
ROSS STORES	COM	778296103	479	13234	SH	DEFINED	01	
ROSS STORES	COM	778296103	18	503	SH	DEFINED	01	0
ROWAN COMPANIES INC.	COM	779382100	5901	300159	SH	DEFINED	01	
ROWAN COMPANIES INC.	COM	779382100	1253	63750	SH	DEFINED	01	0
ROWAN COMPANIES INC.	COM	779382100	406	20634	SH	DEFINED	01	0
ROXIO INC	COM	780008108	1265	204043	SH	DEFINED	01	
ROYAL APPLIANCE	COM	780076105	279	38034	SH	DEFINED	01	
ROYAL CARIBBEAN CVT	CONV BND	780153AK8	520	1330000	PRN	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	2649	65000	SH	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	33	800	SH	DEFINED	01	0
RUBY TUESDAY INC COM	COM	781182100	780	38210	SH	DEFINED	01	
RUDDICK CORP	COM	781258108	24	1942	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	1392	96368	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	1	80	SH	DEFINED	01	0
RUSS BERRIE & CO	COM	782233100	1944	60746	SH	DEFINED	01	
RUSSELL CORP	COM	782352108	1672	95529	SH	DEFINED	01	
RYANAIR HOLDINGS ADR.	COM	783513104	17	399	SH	DEFINED	01	0
RYANS FAMILY STEAK	COM	783519101	6462	615342	SH	DEFINED	01	
RYANS FAMILY STEAK	COM	783519101	2	180	SH	DEFINED	01	0
RYDER SYSTEM	COM	783549108	996	48530	SH	DEFINED	01	
RYDER SYSTEM	COM	783549108	81	3939	SH	DEFINED	01	0
RYDER SYSTEM	COM	783549108	283	13785	SH	DEFINED	01	0
RYERSON TULL INC	COM	78375P107	460	73643	SH	DEFINED	01	
RYLAND GROUP INC	COM	783764103	3603	83430	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	46483	2317184	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	117	5850	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	14754	735474	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	2091	104256	SH	DEFINED	01	1
SBS TECH INC	COM	78387P103	315	43333	SH	DEFINED	01	
SCM MICROSYSTEMS INC	COM	784018103	116	46575	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	3691	124219	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	3	90	SH	DEFINED	01	0
SCPIE HOLDINGS INC	COM	78402P104	182	29160	SH	DEFINED	01	
SEI INVESTMENTS CO	COM	784117103	116	4426	SH	DEFINED	01	
EXP 2/1/07	WT	78422P118	0	3000	SH	DEFINED	01	
SEGA GAMEWORKS (SGW) HOLDINGS 1	PRF	78422P209	0	228143	SH	DEFINED	01	
SAGA GAME WORKS INC	CONV PRF	78422P993	0	96768	SH	DEFINED	01	
SJW CORP.	COM	784305104	459	6000	SH	DEFINED	01	
SK TELECOM LTD -ADR	COM	78440P108	106	7771	SH	DEFINED	01	
SK TELECOM LTD -ADR	COM	78440P108	720	52895	SH	DEFINED	01	1
SL GREEN REALTY	COM	78440X101	1766	57800	SH	DEFINED	01	
SL INDS INC.	COM	784413106	42	7200	SH	DEFINED	01	
SLM CORP	COM	78442P106	412019	3714555	SH	DEFINED	01	
SLM CORP	COM	78442P106	8625	77780	SH	DEFINED	01	0
SLM CORP	COM	78442P106	3807	34320	SH	DEFINED	01	0
SLM CORP	COM	78442P106	56	503	SH	DEFINED	01	1
SPS TECHNOLOGIES	COM	784626103	2510	102868	SH	DEFINED	01	
S&P 500 DEP RECPT	COM	78462F103	883	10400	SH	DEFINED	01	
S&P 500 DEP RECPT	COM	78462F103	1711	20155	SH	DEFINED	01	0
S&P 500 DEP RECPT	COM	78462F103	760	8950	SH	DEFINED	01	1
SPSS INC	COM	78462K102	1516	133838	SH	DEFINED	01	
SPX CORP	COM	784635104	115	3361	SH	DEFINED	01	

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S1 CORPORATION	COM	78463B101	1602	312800	SH	DEFINED	01
S1 CORPORATION	COM	78463B101	1	280	SH	DEFINED	01
SRA INTERNATIONAL INC..	COM	78464R105	444	18720	SH	DEFINED	01
SRA INTERNATIONAL INC..	COM	78464R105	31	1274	SH	DEFINED	01
SRA INTERNATIONAL INC..	COM	78464R105	2	79	SH	DEFINED	01
SWS GROUP INC	COM	78503N107	6278	445896	SH	DEFINED	01
SABRE FUND INVEST LP	COM	785900994	4119	4100000	SH	DEFINED	01
SABRE HOLDINGS CORP	COM	785905100	126	7959	SH	DEFINED	01
SABRE HOLDINGS CORP	COM	785905100	501	31463	SH	DEFINED	01
SAFECO CORP	COM	786429100	61086	1746802	SH	DEFINED	01
SAFECO CORP	COM	786429100	1066	30490	SH	DEFINED	01
SAFENET INC	COM	78645R107	1338	65400	SH	DEFINED	01
SAFENET INC	COM	78645R107	68	3340	SH	DEFINED	01
SAFENET INC	COM	78645R107	4	207	SH	DEFINED	01
SAFEWAY INC.	COM	786514208	26151	1381435	SH	DEFINED	01
SAFEWAY INC.	COM	786514208	409	21610	SH	DEFINED	01
SAFEWAY INC.	COM	786514208	2963	156503	SH	DEFINED	01
SAGE CAPITAL	COM	786630996	7589	7500000	SH	DEFINED	01
ST JOE PAPER CORP	COM	790148100	3365	123700	SH	DEFINED	01
ST JUDE MEDICAL	COM	790849103	79223	1625047	SH	DEFINED	01
ST JUDE MEDICAL	COM	790849103	1115	22870	SH	DEFINED	01
ST JUDE MEDICAL	COM	790849103	3326	68243	SH	DEFINED	01
ST MARY LD & EXPL	COM	792228108	7242	289095	SH	DEFINED	01
ST MARY LD & EXPL	COM	792228108	220	8782	SH	DEFINED	01
ST MARY LD & EXPL	COM	792228108	8	316	SH	DEFINED	01
ST PAUL COMPANIES	COM	792860108	37954	1193492	SH	DEFINED	01
ST PAUL COMPANIES	COM	792860108	942	29600	SH	DEFINED	01
ST PAUL COMPANIES	COM	792860108	1589	49958	SH	DEFINED	01
ST PAUL COMPANIES PFD CVT	CONV PRF	792860306	30774	491200	SH	DEFINED	01
SAKS INC	COM	79377W108	46	5942	SH	DEFINED	01
SALEM COMM..	COM	794093104	212	13000	SH	DEFINED	01
SALTON INC	COM	795757103	348	33182	SH	DEFINED	01
SALTON INC	COM	795757103	49	4573	SH	DEFINED	01
SALTON INC	COM	795757103	3	303	SH	DEFINED	01
SAMSUNG ELECTR GDR	COM	796050888	421	3722	SH	DEFINED	01
SAMSUNG ELECTR GDR	COM	796050888	1017	9000	SH	DEFINED	01
SAN DIEGO GAS & ELEC COMPANY 1	PRF	797440831	1434	56525	SH	DEFINED	01
SANCHEZ COMP ASS INC	COM	799702105	666	162000	SH	DEFINED	01
SANDERSON FARMS INC	COM	800013104	54	2820	SH	DEFINED	01
SANDERSON FARMS INC	COM	800013104	3	173	SH	DEFINED	01
SAN-DISK	COM	80004C101	1049	62377	SH	DEFINED	01
SAN-DISK	COM	80004C101	123	7323	SH	DEFINED	01
SAN-DISK	COM	80004C101	2	96	SH	DEFINED	01
SANDY SPRINGS & SVNG	COM	800363103	1098	33650	SH	DEFINED	01
SANDY SPRINGS & SVNG	COM	800363103	16	494	SH	DEFINED	01
SANDY SPRINGS & SVNG	COM	800363103	2	63	SH	DEFINED	01
SANMINA-SCI CORP.	COM	800907107	943	233476	SH	DEFINED	01
SANMINA-SCI CORP.	COM	800907107	5315	1315300	SH	DEFINED	01
SANMINA-SCI CORP.	COM	800907107	468	115932	SH	DEFINED	01
SANGSTAT MEDICAL CP	COM	801003104	859	87600	SH	DEFINED	01
SANGSTAT MEDICAL CP	COM	801003104	2	170	SH	DEFINED	01
SARA LEE CORP	COM	803111103	33941	1815039	SH	DEFINED	01
SARA LEE CORP	COM	803111103	399	21338	SH	DEFINED	01
SARA LEE CORP	COM	803111103	4653	248803	SH	DEFINED	01
SATYAM COMPUTER SVCS ADR	COM	804098101	77	9280	SH	DEFINED	01
SAUCONY INC - CL B	COM	804120202	463	48100	SH	DEFINED	01
SAUER-DANFOSS INC.	COM	804137107	52	6510	SH	DEFINED	01
SAUER-DANFOSS INC.	COM	804137107	3	426	SH	DEFINED	01
SCANA CORP	COM	80589M102	33050	1104622	SH	DEFINED	01
SCANSOURCE INC	COM	806037107	379	20200	SH	DEFINED	01
SCANSOURCE INC	COM	806037107	1	60	SH	DEFINED	01
SCANSOFT INC.	COM	80603P107	1384	307400	SH	DEFINED	01

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HENRY SCHEIN INC	COM	806407102	1382	30636	SH	DEFINED	01
HENRY SCHEIN INC	COM	806407102	12	270	SH	DEFINED	01 0
SCHERING PLOUGH	COM	806605101	112667	6318979	SH	DEFINED	01
SCHERING PLOUGH	COM	806605101	1864	104500	SH	DEFINED	01 0
SCHERING PLOUGH	COM	806605101	6503	364727	SH	DEFINED	01 0
SCHLUMBERGER LTD	COM	806857108	343228	9029908	SH	DEFINED	01 0
SCHLUMBERGER LTD	COM	806857108	15122	397833	SH	DEFINED	01 0
SCHLUMBERGER LTD	COM	806857108	5340	140493	SH	DEFINED	01 0
SCHOLASTIC CORP	COM	807066105	1977	73492	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	972	54684	SH	DEFINED	01
SCHULMAN (A.) INC	COM	808194104	1271	87445	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	629	87128	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	209	28840	SH	DEFINED	01 0
SCHWAB CHARLES CORP	COM	808513105	2140	296395	SH	DEFINED	01 0
SCHWEITZER MAUDUIT	COM	808541106	996	44286	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	5430	395233	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	463	33718	SH	DEFINED	01 0
SCIENTIFIC GAMES..	COM	80874P109	810	150000	SH	DEFINED	01
SCIOS INC	COM	808905103	4969	112800	SH	DEFINED	01
SCIOS INC	COM	808905103	6	140	SH	DEFINED	01 0
SCOTTS CO CLA	COM	810186106	5512	106408	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	3030	40000	SH	DEFINED	01
SCS TRANSPORTATION.	COM	81111T102	797	75400	SH	DEFINED	01
SCS TRANSPORTATION.	COM	81111T102	38	3566	SH	DEFINED	01 0
SCS TRANSPORTATION.	COM	81111T102	2	234	SH	DEFINED	01 0
SEACOAST BANK COR FL	COM	811707306	1856	95700	SH	DEFINED	01
SEACOAST BANK COR FL	COM	811707306	58	3070	SH	DEFINED	01 0
SEACOAST BANK COR FL	COM	811707306	4	189	SH	DEFINED	01 0
SEACOAST FINL SERV	COM	81170Q106	3110	170442	SH	DEFINED	01
SEACOAST FINL SERV	COM	81170Q106	103	5651	SH	DEFINED	01 0
SEACOAST FINL SERV	COM	81170Q106	7	388	SH	DEFINED	01 0
SEACOR SMIT INC	COM	811904101	2071	59163	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	17780	443081	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	764	19031	SH	DEFINED	01 0
SEARS ROEBUCK & CO	COM	812387108	11808	488930	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	1685	69774	SH	DEFINED	01 0
SEARS ROEBUCK & CO	COM	812387108	540	22374	SH	DEFINED	01 1
SECURE COMPUTING CORP	COM	813705100	883	240000	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	1371	96200	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	685	48060	SH	DEFINED	01 0
SELECTIVE INS GROUP.	COM	816300107	1924	78417	SH	DEFINED	01
SEMTECH CORP	COM	816850101	466	30748	SH	DEFINED	01
SEMTECH CORP	COM	816850101	120	7900	SH	DEFINED	01 0
SEMPRA ENERGY	COM	816851109	32198	1290031	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	1139	45652	SH	DEFINED	01 0
SEMPRA ENERGY CVT PFD	CONV PRF	816851208	13679	550000	SH	DEFINED	01 0
SEMI TOOL	COM	816909105	2706	661800	SH	DEFINED	01
SENSIENT TECH	COM	81725T100	7252	362178	SH	DEFINED	01
SENSIENT TECH	COM	81725T100	83	4175	SH	DEFINED	01 0
SENSIENT TECH	COM	81725T100	6	277	SH	DEFINED	01 0
SEPRACOR INC	COM	817315104	48	3512	SH	DEFINED	01
SEQUA CORP -CL A	COM	817320104	15	435	SH	DEFINED	01
SEQUA CORP -CL B	COM	817320203	646	16000	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	1925	120590	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	49	3100	SH	DEFINED	01 0
SEROLOGICALS CORP	COM	817523103	2573	302700	SH	DEFINED	01
SEROLOGICALS CORP	COM	817523103	2	180	SH	DEFINED	01 0
SERONO SA ADR.	COM	81752M101	4	350	SH	DEFINED	01 0
SERVICE CORP INTL	COM	817565104	488	175500	SH	DEFINED	01
SERVICE CORP INTL	COM	817565104	44	15761	SH	DEFINED	01 0
SERVICE CORP INTL	COM	817565104	3	1033	SH	DEFINED	01 0
7-ELEVEN INC	COM	817826209	1128	162100	SH	DEFINED	01

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7-ELEVEN INC	COM	817826209	43	6351	SH	DEFINED	01	0
7-ELEVEN INC	COM	817826209	3	402	SH	DEFINED	01	0
SHARPER IMAGE, THE	COM	820013100	1171	65000	SH	DEFINED	01	0
SHARPER IMAGE, THE	COM	820013100	2	130	SH	DEFINED	01	0
SHAW GROUP INC	COM	820280105	1125	111963	SH	DEFINED	01	0
SHERWIN WILLIAMS	COM	824348106	221	8372	SH	DEFINED	01	0
SHERWIN WILLIAMS	COM	824348106	80	3040	SH	DEFINED	01	0
SHERWIN WILLIAMS	COM	824348106	874	33059	SH	DEFINED	01	0
SHOPKO STORES	COM	824911101	1000	85845	SH	DEFINED	01	0
SHOPKO STORES	COM	824911101	79	6755	SH	DEFINED	01	0
SHOPKO STORES	COM	824911101	5	431	SH	DEFINED	01	0
SHUFFLE MASTER INC	COM	825549108	1008	50025	SH	DEFINED	01	0
SHURGARD STORAGE CTR	COM	82567D104	3291	105992	SH	DEFINED	01	0
SIBNEFT SPON - ADR	COM	825731102	2035	98200	SH	DEFINED	01	0
SIBNEFT SPON - ADR	COM	825731102	278	13400	SH	DEFINED	01	1
SIBNEFT SPON - ADR	COM	825731102	448	21600	SH	DEFINED	01	1
SICOR INC	COM	825846108	2021	120986	SH	DEFINED	01	0
SIEBEL SYSTEMS	COM	826170102	7243	904340	SH	DEFINED	01	0
SIEBEL SYSTEMS	COM	826170102	1581	197274	SH	DEFINED	01	0
SIEBEL SYSTEMS	COM	826170102	913	114054	SH	DEFINED	01	0
SIEBEL SYSTEMS CVT	CONV BND	826170AC6	487	490000	PRN	DEFINED	01	0
SIERRA HEALTH SERVIC	COM	826322109	2655	205785	SH	DEFINED	01	0
SIERRA HEALTH SERVIC	COM	826322109	103	7980	SH	DEFINED	01	0
SIERRA PACIFIC RES	COM	826428104	14	4262	SH	DEFINED	01	0
SIGMA-ALDRICH	COM	826552101	59224	1331163	SH	DEFINED	01	0
SIGMA-ALDRICH	COM	826552101	1813	40750	SH	DEFINED	01	0
SIGMA-ALDRICH	COM	826552101	3793	85262	SH	DEFINED	01	0
SIGNAL TECHNOLOGY CORP	COM	826675100	548	49900	SH	DEFINED	01	0
SIGNAL TECHNOLOGY CORP	COM	826675100	39	3453	SH	DEFINED	01	0
SIGNAL TECHNOLOGY CORP	COM	826675100	2	181	SH	DEFINED	01	0
SILICON LABORATORIES	COM	826919102	1250	47800	SH	DEFINED	01	0
SILICON LABORATORIES	COM	826919102	99	3780	SH	DEFINED	01	0
SILGAN HOLDINGS..	COM	827048109	911	41100	SH	DEFINED	01	0
SILGAN HOLDINGS..	COM	827048109	50	2258	SH	DEFINED	01	0
SILGAN HOLDINGS..	COM	827048109	4	160	SH	DEFINED	01	0
SILICON STORAGE TECH	COM	827057100	527	229100	SH	DEFINED	01	0
SILICON STORAGE TECH	COM	827057100	1	360	SH	DEFINED	01	0
SILICON IMAGE	COM	82705T102	604	151900	SH	DEFINED	01	0
SILICON IMAGE	COM	82705T102	28	7168	SH	DEFINED	01	0
SILICON IMAGE	COM	82705T102	2	455	SH	DEFINED	01	0
SILICON VALLEY BKSHR	COM	827064106	748	41073	SH	DEFINED	01	0
SIMON PROPERTY GROUP	COM	828806109	3568	99548	SH	DEFINED	01	0
SIMON PROPERTY GROUP	COM	828806109	1464	40855	SH	DEFINED	01	0
SIMPSON MANUFAC	COM	829073105	8616	254878	SH	DEFINED	01	0
SINCLAIR BROADCASTIN	COM	829226109	255	32500	SH	DEFINED	01	0
SINCLAIR BROADCASTIN	COM	829226109	54	6914	SH	DEFINED	01	0
SINCLAIR BROADCASTIN	COM	829226109	4	458	SH	DEFINED	01	0
SIX FLAGS INC	COM	83001P109	722	128865	SH	DEFINED	01	0
SKY FINL GROUP INC	COM	83080P103	597	30353	SH	DEFINED	01	0
SKYLINE	COM	830830105	650	24908	SH	DEFINED	01	0
SKYWEST INC	COM	830879102	3332	323068	SH	DEFINED	01	0
SKYWORKS SOLUTIONS	COM	83088M102	6943	1114183	SH	DEFINED	01	0
SKYWORKS SOLUTIONS	COM	83088M102	172	27550	SH	DEFINED	01	0
SKYWORKS SOLUTIONS	COM	83088M102	2	311	SH	DEFINED	01	0
SMITH (A O) CORP	COM	831865209	2312	86279	SH	DEFINED	01	0
SMITH (A O) CORP	COM	831865209	30	1117	SH	DEFINED	01	0
SMITH (A O) CORP	COM	831865209	2	76	SH	DEFINED	01	0
SMITH INTL	COM	832110100	660	18737	SH	DEFINED	01	0
SMITHFIELD FOODS INC	COM	832248108	996	56201	SH	DEFINED	01	0
JM SMUCKER CO WI	COM	832696405	73	2075	SH	DEFINED	01	0
JM SMUCKER CO WI	COM	832696405	1896	54241	SH	DEFINED	01	0
JM SMUCKER CO WI	COM	832696405	4	112	SH	DEFINED	01	0

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SMURFIT STONE CONTAINER	COM	832727101	11128	833000	SH	DEFINED	01
SMURFIT STONE CONTAINER	COM	832727101	221	16530	SH	DEFINED	01 0
SMURFIT STONE CONTAINER	COM	832727101	21	1577	SH	DEFINED	01 0
SNAP ON INC	COM	833034101	80	3242	SH	DEFINED	01
SNAP ON INC	COM	833034101	80	3236	SH	DEFINED	01 0
SNAP ON INC	COM	833034101	317	12816	SH	DEFINED	01 0
SOLA INTL	COM	834092108	951	76987	SH	DEFINED	01
SOLETRON CORP	COM	834182107	1805	597678	SH	DEFINED	01
SOLETRON CORP	COM	834182107	21	7475	SH	DEFINED	01 0
SOLETRON CORP	COM	834182107	550	182248	SH	DEFINED	01 0
SOLUTIA INC	COM	834376105	1966	1267652	SH	DEFINED	01
SOMERA COMMUNICATION	COM	834458101	1010	1085900	SH	DEFINED	01
SONIC CORP	COM	835451105	2936	115308	SH	DEFINED	01
SONIC CORP	COM	835451105	26938	1058100	SH	DEFINED	01 0
SONIC CORP	COM	835451105	670	26300	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC	COM	83545G102	4978	338618	SH	DEFINED	01
SONIC AUTOMOTIVE INC	COM	83545G102	2568	174700	SH	DEFINED	01 0
SONOCO PRODUCTS	COM	835495102	84	4032	SH	DEFINED	01
SONOSITE INC	COM	83568G104	3	200	SH	DEFINED	01 0
SONY CORP ADRS	COM	835699307	3690	105000	SH	DEFINED	01
SOTHEBYS HLD CL-A	COM	835898107	24	2565	SH	DEFINED	01
SOURCECORP	COM	836167106	727	51920	SH	DEFINED	01
SOUTH FINANCIAL GRP	COM	837841105	4848	223914	SH	DEFINED	01
SOUTH FINANCIAL GRP	COM	837841105	83	3869	SH	DEFINED	01 0
SOUTH FINANCIAL GRP	COM	837841105	5	239	SH	DEFINED	01 0
SOUTH JERSEY IND INC	COM	838518108	93	2956	SH	DEFINED	01 0
SOUTH JERSEY IND INC	COM	838518108	6	196	SH	DEFINED	01 0
SOUTHERN CO.	COM	842587107	40502	1424101	SH	DEFINED	01
SOUTHERN CO.	COM	842587107	84	2939	SH	DEFINED	01 0
SOUTHERN CO.	COM	842587107	4497	158116	SH	DEFINED	01 0
SOUTHERN CO.	COM	842587107	838	29483	SH	DEFINED	01 1
SOUTHERN UNION CO	COM	844030106	2004	164923	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	2038	79839	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	1946	76207	SH	DEFINED	01 0
SOUTHWEST AIRLINES	COM	844741108	264825	18441902	SH	DEFINED	01
SOUTHWEST AIRLINES	COM	844741108	5220	363385	SH	DEFINED	01 0
SOUTHWEST AIRLINES	COM	844741108	2494	173705	SH	DEFINED	01 0
SW BANCORP OF TX	COM	84476R109	3016	100440	SH	DEFINED	01
SOUTHWEST GAS CORP	COM	844895102	2962	145538	SH	DEFINED	01
SOUTHWESTERN ENERGY	COM	845467109	1312	100131	SH	DEFINED	01
SOVEREIGN BANCORP IN	COM	845905108	151	10901	SH	DEFINED	01
SPANISH BRDCAST CL A	COM	846425882	1566	255100	SH	DEFINED	01
SPANISH BRDCAST CL A	COM	846425882	2	370	SH	DEFINED	01 0
SPARTAN MOTORS INC.	COM	846819100	981	112000	SH	DEFINED	01
SPARTAN MOTORS INC.	COM	846819100	41	4776	SH	DEFINED	01 0
SPARTAN MOTORS INC.	COM	846819100	3	306	SH	DEFINED	01 0
SPARTECH CORP.	COM	847220209	1550	80080	SH	DEFINED	01
SPARTECH CORP.	COM	847220209	2	100	SH	DEFINED	01 0
SPECTRASITE WTS 2-10	WT	84761M112	0	5	SH	DEFINED	01
SPHERION CORPORATION	COM	848420105	856	215615	SH	DEFINED	01
SPINNAKER EXPLORAT	COM	84855W109	2477	127555	SH	DEFINED	01
SPORTS AUTHORITY.	COM	849176102	1472	211000	SH	DEFINED	01
SPORTS AUTHORITY.	COM	849176102	61	8780	SH	DEFINED	01 0
SPORTS AUTHORITY.	COM	849176102	4	543	SH	DEFINED	01 0
SPRINT CORP FON GRP	COM	852061100	49560	4217878	SH	DEFINED	01
SPRINT CORP FON GRP	COM	852061100	317	26970	SH	DEFINED	01 0
SPRINT CORP FON GRP	COM	852061100	3535	300799	SH	DEFINED	01 0
SPRINT CORP PCS GRP	COM	852061506	1326	304009	SH	DEFINED	01
SPRINT CORP PCS GRP	COM	852061506	965	221306	SH	DEFINED	01 0
STANCORP FINL GROUP	COM	852891100	2862	55526	SH	DEFINED	01
STANCORP FINL GROUP	COM	852891100	30	564	SH	DEFINED	01 0
STANCORP FINL GROUP	COM	852891100	3	60	SH	DEFINED	01 0

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STANDARD COMMERCIAL	COM	853258101	2466	157150	SH	DEFINED	01
STANDARD COMMERCIAL	COM	853258101	70	4436	SH	DEFINED	01 0
STANDARD COMMERCIAL	COM	853258101	4	274	SH	DEFINED	01 0
STANDARD MICROSYSTEM	COM	853626109	1397	91930	SH	DEFINED	01
STANDARD MOTOR PRO	COM	853666105	414	37265	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	2475	97027	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	84	3317	SH	DEFINED	01 0
STANDARD PAC CORP	COM	85375C101	6	223	SH	DEFINED	01 0
STANDARD REGISTER	COM	853887107	1244	83509	SH	DEFINED	01
STANDEX INTERNATIONAL	COM	854231107	678	35615	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	118	4924	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	80	3341	SH	DEFINED	01 0
STANLEY WORKS THE	COM	854616109	467	19466	SH	DEFINED	01 0
STAR CRUISES LTD	COM	854922994	164	800000	SH	DEFINED	01
STAPLES INC	COM	855030102	32573	1776959	SH	DEFINED	01
STAPLES INC	COM	855030102	583	31849	SH	DEFINED	01 0
STAPLES INC	COM	855030102	1986	108383	SH	DEFINED	01 0
STARBUCKS	COM	855244109	75495	2930672	SH	DEFINED	01
STARBUCKS	COM	855244109	1642	63741	SH	DEFINED	01 0
STARBUCKS	COM	855244109	4287	166398	SH	DEFINED	01 0
STARK INVESTMENTS LP	COM	855350997	10000	10000000	SH	DEFINED	01 0
STARMEDIA NETWORK IN	COM	855546107	0	150	SH	DEFINED	01
STARTEK INC	COM	85569C107	962	42098	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	37156	1561778	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	5552	233400	SH	DEFINED	01 0
STARWOOD HOTELS & RE	COM	85590A203	1048	44061	SH	DEFINED	01 0
STATE BANK OF INDIA.	COM	856552104	2045	142251	SH	DEFINED	01
STATE BANK OF INDIA.	COM	856552104	363	25249	SH	DEFINED	01 1
STATE STREET CORP	COM	857477103	191885	6066575	SH	DEFINED	01
STATE STREET CORP	COM	857477103	11337	358330	SH	DEFINED	01 0
STATE STREET CORP	COM	857477103	2342	74020	SH	DEFINED	01 0
STATEN ISLAND BANCORP INC	COM	857550107	2666	178717	SH	DEFINED	01
STATEN ISLAND BANCORP INC	COM	857550107	1	90	SH	DEFINED	01 0
STATION CASINO	COM	857689103	1024	48500	SH	DEFINED	01
THE STEAK N SHAKE CO	COM	857873103	776	84898	SH	DEFINED	01
STEEL DYNAMICS	COM	858119100	1644	141118	SH	DEFINED	01
STEEL TECHNOLOGIES	COM	858147101	260	28963	SH	DEFINED	01
STEIN MART INC	COM	858375108	1796	352390	SH	DEFINED	01
STEINWAY MUSICAL INSTRUMENTS I	COM	858495104	50	3336	SH	DEFINED	01 0
STEINWAY MUSICAL INSTRUMENTS I	COM	858495104	3	228	SH	DEFINED	01 0
STELLEX AEROSTRUCTURE	COM	85856V206	0	4383	SH	DEFINED	01
STELLEX AEROSTRUCTURE	COM	85856V206	0	107	SH	DEFINED	01 0
STERLING BANCSHARES	COM	858907108	2444	205555	SH	DEFINED	01
STERLING BANCSHARES	COM	858907108	46	3834	SH	DEFINED	01 0
STERLING BANCSHARES	COM	858907108	3	231	SH	DEFINED	01 0
STERICYCLE INC	COM	858912108	2834	75400	SH	DEFINED	01
STERICYCLE INC	COM	858912108	102	2700	SH	DEFINED	01 0
STERIS CORP	COM	859152100	5661	216401	SH	DEFINED	01
STERIS CORP	COM	859152100	240	9179	SH	DEFINED	01 0
STERLING FINL CORP	COM	859319105	2968	139880	SH	DEFINED	01
STERLING FINL CORP	COM	859319105	87	4076	SH	DEFINED	01 0
STERLING FINL CORP	COM	859319105	6	282	SH	DEFINED	01 0
STEWART & STEVENSON	COM	860342104	922	84550	SH	DEFINED	01
STEWART ENTERPRISES	COM	860370105	273	101100	SH	DEFINED	01
STEWART ENTERPRISES	COM	860370105	49	17698	SH	DEFINED	01 0
STEWART ENTERPRISES	COM	860370105	3	1167	SH	DEFINED	01 0
STEWART INFO SVCS	COM	860372101	2588	111512	SH	DEFINED	01
STILLWATER MINING CO	COM	86074Q102	323	129108	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	3296	98148	SH	DEFINED	01
STONERIDGE.	COM	86183P102	343	35600	SH	DEFINED	01
STONERIDGE.	COM	86183P102	35	3547	SH	DEFINED	01 0
STONERIDGE.	COM	86183P102	2	211	SH	DEFINED	01 0

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STORAGE TECHNOLOGY	COM	862111200	7585	375089	SH	DEFINED	01
STORAGE TECHNOLOGY	COM	862111200	63	3094	SH	DEFINED	01
STORAGE TECHNOLOGY	COM	862111200	36	1800	SH	DEFINED	01
STORAGE NETWORKS	COM	86211E103	1704	1893100	SH	DEFINED	01
STRATTEC SECURITY	COM	863111100	2961	67300	SH	DEFINED	01
STRAYER EDUCATION	COM	863236105	384	7000	SH	DEFINED	01
STRAYER EDUCATION	COM	863236105	3	50	SH	DEFINED	01
STRIDE RITE CORP	COM	863314100	995	117035	SH	DEFINED	01
STRYKER CORP	COM	863667101	59008	859551	SH	DEFINED	01
STRYKER CORP	COM	863667101	1257	18329	SH	DEFINED	01
STRYKER CORP	COM	863667101	3004	43761	SH	DEFINED	01
STURM RUGER & CO INC	COM	864159108	700	79864	SH	DEFINED	01
SUMMIT PROPERTIES	COM	866239106	249	13487	SH	DEFINED	01
SUN LIFE FINL SVCS.	COM	866796105	586	31200	SH	DEFINED	01
SUN MICROSYSTEMS INC.	COM	866810104	61345	18817678	SH	DEFINED	01
SUN MICROSYSTEMS INC.	COM	866810104	2581	791794	SH	DEFINED	01
SUN MICROSYSTEMS INC.	COM	866810104	3053	936151	SH	DEFINED	01
EXP 8/24/03 STRK=7.0	WT	867071128	0	83	SH	DEFINED	01
SUNGARD DATA	COM	867363103	60314	2831628	SH	DEFINED	01
SUNGARD DATA	COM	867363103	7821	367175	SH	DEFINED	01
SUNGARD DATA	COM	867363103	4327	203160	SH	DEFINED	01
SUNOCO INC	COM	86764P109	3153	86226	SH	DEFINED	01
SUNOCO INC	COM	86764P109	615	16827	SH	DEFINED	01
SUNRISE ASSISTED.	COM	86768K106	1585	66033	SH	DEFINED	01
SUNTRUST BANKS INC	COM	867914103	936	17789	SH	DEFINED	01
SUNTRUST BANKS INC	COM	867914103	3280	62290	SH	DEFINED	01
SUPERIOR IND INTL	COM	868168105	42	1155	SH	DEFINED	01
SUPERIOR IND INTL	COM	868168105	22789	625550	SH	DEFINED	01
SUPERIOR IND INTL	COM	868168105	557	15300	SH	DEFINED	01
SUPERTEX INC	COM	868532102	517	37565	SH	DEFINED	01
SUPERVALU INC	COM	868536103	24223	1562855	SH	DEFINED	01
SUPERVALU INC	COM	868536103	457	29489	SH	DEFINED	01
SUPPORTSOFT INC	COM	868587106	1614	698500	SH	DEFINED	01
SURGUTNEFTEGAZ ADR	COM	868861204	132	9083	SH	DEFINED	01
SURMODICS INC	COM	868873100	2330	75381	SH	DEFINED	01
SURMODICS INC	COM	868873100	2	50	SH	DEFINED	01
SUSQUEHANNA BANC	COM	869099101	2436	117555	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	687	80695	SH	DEFINED	01
SWIFT TRANSPORTATION	COM	870756103	2565	160290	SH	DEFINED	01
SWIFT TRANSPORTATION	COM	870756103	11735	733429	SH	DEFINED	01
SWIFT TRANSPORTATION	COM	870756103	261	16300	SH	DEFINED	01
SYBASE INC	COM	871130100	2271	175348	SH	DEFINED	01
SYBRON DENTAL SPEC	COM	871142105	3058	175225	SH	DEFINED	01
SYCAMORE NETWORKS.	COM	871206108	1244	407800	SH	DEFINED	01
SYCAMORE NETWORKS.	COM	871206108	51	16639	SH	DEFINED	01
SYCAMORE NETWORKS.	COM	871206108	3	1099	SH	DEFINED	01
SYLVAN LEARNING SYS	COM	871399101	27	1683	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	7750	197810	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	145	3714	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	1348	34402	SH	DEFINED	01
SYMBOL TECHNOLOGIES	COM	871508107	780	90586	SH	DEFINED	01
SYMBOL TECHNOLOGIES	COM	871508107	65	7526	SH	DEFINED	01
SYMBOL TECHNOLOGIES	COM	871508107	438	50854	SH	DEFINED	01
SYMMETRICOM INC	COM	871543104	473	124824	SH	DEFINED	01
SYMYX TECHNOLOGIES..	COM	87155S108	569	37900	SH	DEFINED	01
SYMYX TECHNOLOGIES..	COM	87155S108	152	10110	SH	DEFINED	01
SYNAPTICS INC	COM	87157D109	1697	226300	SH	DEFINED	01
SYNOPSYS INC	COM	871607107	132	3094	SH	DEFINED	01
SYNOPSYS INC	COM	871607107	19	452	SH	DEFINED	01
SYNOVUS	COM	87161C105	305	17041	SH	DEFINED	01
SYNOVUS	COM	87161C105	1202	67190	SH	DEFINED	01
SYNTEL INC	COM	87162H103	598	31200	SH	DEFINED	01

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SYSCO CORPORATION	COM	871829107	6707	263631	SH	DEFINED	01
SYSCO CORPORATION	COM	871829107	3668	144196	SH	DEFINED	01 0
SYSCO CORPORATION	COM	871829107	8	300	SH	DEFINED	01 1
SYSCO CORPORATION	COM	871829107	326	12800	SH	DEFINED	01 1
SYSTEMS &COMP TECH	COM	871873105	1240	162063	SH	DEFINED	01
SYSTEMS &COMP TECH	COM	871873105	1	150	SH	DEFINED	01 0
TBC CORP	COM	872180104	1847	131973	SH	DEFINED	01
TBC CORP	COM	872180104	58	4144	SH	DEFINED	01 0
TBC CORP	COM	872180104	4	260	SH	DEFINED	01 0
TCF FINL CORP MPLS	COM	872275102	16988	424268	SH	DEFINED	01
TECO ENERGY	COM	872375100	1232	115997	SH	DEFINED	01
TECO ENERGY	COM	872375100	412	38738	SH	DEFINED	01 0
THQ INC	COM	872443403	1541	117789	SH	DEFINED	01
TJX COS	COM	872540109	19229	1092578	SH	DEFINED	01
TJX COS	COM	872540109	3840	218151	SH	DEFINED	01 0
TJX COS	COM	872540109	2072	117711	SH	DEFINED	01 0
TJX COS INC CVT	CONV BND	872540AL3	522	670000	PRN	DEFINED	01
TJX COS INC CVT	CONV BND	872540AL3	1012	1300000	PRN	DEFINED	01 0
TRC COMPANIES INC	COM	872625108	525	40000	SH	DEFINED	01
TMP WORLDWIDE INC	COM	872941109	66	6203	SH	DEFINED	01
TMP WORLDWIDE INC	COM	872941109	271	25299	SH	DEFINED	01 0
TTM TECHNOLOGIES	COM	87305R109	2987	868400	SH	DEFINED	01
TXU CORPORATION	COM	873168108	1116	62530	SH	DEFINED	01
TXU CORPORATION	COM	873168108	1268	71059	SH	DEFINED	01 0
TEXAS UTILITIES	CONV PRF	873168504	9741	350000	SH	DEFINED	01
TEXAS UTILITIES ELECTRIC COMPA	PRF	87317Q776	5304	54000	SH	DEFINED	01
TAIWAN SEMI ADR	COM	874039100	32272	4718100	SH	DEFINED	01
TAIWAN SEMI ADR	COM	874039100	942	137700	SH	DEFINED	01 0
TAIWAN SEMI ADR	COM	874039100	651	95200	SH	DEFINED	01 0
TAKE-TWO INTERACTIVE	COM	874054109	7307	326879	SH	DEFINED	01
TAKE-TWO INTERACTIVE	COM	874054109	3	150	SH	DEFINED	01 0
TALBOTS	COM	874161102	13987	543400	SH	DEFINED	01
TALISMAN ENERGY INC	COM	87425E103	22	550	SH	DEFINED	01 0
TALX CORP.	COM	874918105	527	40640	SH	DEFINED	01
TANGER FACTORY.	COM	875465106	1448	46900	SH	DEFINED	01
TANOX INC	COM	87588Q109	54	4185	SH	DEFINED	01 0
TANOX INC	COM	87588Q109	3	268	SH	DEFINED	01 0
TARGET CORPORATION	COM	87612E106	411269	14055682	SH	DEFINED	01
TARGET CORPORATION	COM	87612E106	21599	737505	SH	DEFINED	01 0
TARGET CORPORATION	COM	87612E106	5910	201966	SH	DEFINED	01 0
TARGET CORPORATION	COM	87612E106	766	26167	SH	DEFINED	01 1
TECH DATA CORP	COM	878237106	56	2356	SH	DEFINED	01
TECHNE CORP	COM	878377100	18937	916194	SH	DEFINED	01
TECHNE CORP	COM	878377100	817	39492	SH	DEFINED	01 0
TECHNE CORP	COM	878377100	1329	64300	SH	DEFINED	01 0
TECHNITROL INC	COM	878555101	1743	119076	SH	DEFINED	01
TECUMSEH PRODUCT CLA	COM	878895200	373	9082	SH	DEFINED	01
TEKELEC	COM	879101103	1690	194630	SH	DEFINED	01
TEKELEC	COM	879101103	2	240	SH	DEFINED	01 0
TEKTRONIX	COM	879131100	6438	375351	SH	DEFINED	01
TEKTRONIX	COM	879131100	329	19168	SH	DEFINED	01 0
TELEBRAS NEW	COM	879287308	109	5400	SH	DEFINED	01
TELEDYNE TECH	COM	879360105	1209	95484	SH	DEFINED	01
TELEFLEX INC	COM	879369106	59	1643	SH	DEFINED	01
TELEFONOS DE MEXICO	COM	879403780	6149	206894	SH	DEFINED	01
TELEFONOS DE MEXICO	COM	879403780	843	28357	SH	DEFINED	01 1
TELEFONOS DE MEXICO	COM	879403780	1358	45685	SH	DEFINED	01 1
TELEPHONE & DATA	COM	879433100	2064	50449	SH	DEFINED	01
TELEMIG CELULAR PART	COM	87944E105	55	3170	SH	DEFINED	01
TELIK INC	COM	87959M109	1991	148100	SH	DEFINED	01
TELIK INC	COM	87959M109	2	170	SH	DEFINED	01 0
TELLABS	COM	879664100	8728	1507476	SH	DEFINED	01

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TELLABS	COM	879664100	109	18800	SH	DEFINED	01	0
TELLABS	COM	879664100	1075	185627	SH	DEFINED	01	0
TEMPLE INLAND	COM	879868107	7624	203841	SH	DEFINED	01	
TEMPLE INLAND	COM	879868107	443	11841	SH	DEFINED	01	0
TELETECH HLDGS INC	COM	879939106	790	145400	SH	DEFINED	01	
TENARIS SA ADR	COM	88031M109	332	15061	SH	DEFINED	01	
TENET HEALTHCARE COR	COM	88033G100	9635	576970	SH	DEFINED	01	
TENET HEALTHCARE COR	COM	88033G100	81	4830	SH	DEFINED	01	0
TENET HEALTHCARE COR	COM	88033G100	1790	107169	SH	DEFINED	01	0
TERADYNE INC	COM	880770102	11363	976251	SH	DEFINED	01	
TERADYNE INC	COM	880770102	470	40382	SH	DEFINED	01	0
TEREX CORP NEW.	COM	880779103	218	17600	SH	DEFINED	01	
TEVA PHARM INDS AD	COM	881624209	12850	308532	SH	DEFINED	01	
TEVA PHARM INDS AD	COM	881624209	2007	48200	SH	DEFINED	01	0
TEVA PHARM INDS AD	COM	881624209	52	1257	SH	DEFINED	01	0
TEVA PHARM INDS AD	COM	881624209	338	8124	SH	DEFINED	01	1
TEVA PHARM INDS AD	COM	881624209	545	13084	SH	DEFINED	01	1
TETRA TECHNOLOGIES	COM	88162F105	5882	255755	SH	DEFINED	01	
TETRA TECH INC	COM	88162G103	4052	286533	SH	DEFINED	01	
TETRA TECH INC	COM	88162G103	93	6564	SH	DEFINED	01	0
TETRA TECH INC	COM	88162G103	6	422	SH	DEFINED	01	0
TEXAS INDUSTRIES	COM	882491103	1201	62477	SH	DEFINED	01	
TEXAS INSTRUMENTS	COM	882508104	235563	14389990	SH	DEFINED	01	
TEXAS INSTRUMENTS	COM	882508104	4459	272206	SH	DEFINED	01	0
TEXAS INSTRUMENTS	COM	882508104	6274	383244	SH	DEFINED	01	0
TEXAS INSTRUMENTS	COM	882508104	13	800	SH	DEFINED	01	1
TEXAS INSTRUMENTS	COM	882508104	350	21400	SH	DEFINED	01	1
TEXAS REGIONAL BANCSHARES INC	COM	882673106	565	18700	SH	DEFINED	01	
TEXTRON INC	COM	883203101	39603	1442204	SH	DEFINED	01	
TEXTRON INC	COM	883203101	10	362	SH	DEFINED	01	0
TEXTRON INC	COM	883203101	824	29991	SH	DEFINED	01	0
THERAGENICS CORP	COM	883375107	3927	1134912	SH	DEFINED	01	
THERMO-ELECTRON	COM	883556102	980	54137	SH	DEFINED	01	
THERMO-ELECTRON	COM	883556102	653	36061	SH	DEFINED	01	0
3 NOTCH CAPITAL PARTNERS LP	COM	884105990	800	800000	SH	DEFINED	01	0
THOMAS & BETTS	COM	884315102	1010	71245	SH	DEFINED	01	
THOMAS & BETTS	COM	884315102	182	12856	SH	DEFINED	01	0
THOMAS INDS INC	COM	884425109	6034	243340	SH	DEFINED	01	
THOMAS INDS INC	COM	884425109	60	2428	SH	DEFINED	01	0
THOMAS INDS INC	COM	884425109	4	145	SH	DEFINED	01	0
THOR INDS INC	COM	885160101	3360	134214	SH	DEFINED	01	
THORATEC CORPORATION	COM	885175307	189	14900	SH	DEFINED	01	
THORATEC CORPORATION	COM	885175307	42	3333	SH	DEFINED	01	0
THORATEC CORPORATION	COM	885175307	3	211	SH	DEFINED	01	0
THORNBURG MORTGAGE	COM	885218107	2750	133300	SH	DEFINED	01	
THORNBURG MORTGAGE	COM	885218107	84	4060	SH	DEFINED	01	0
THORNBURG MORTGAGE	COM	885218107	6	268	SH	DEFINED	01	0
3 COM CORP	COM	885535104	4200	851967	SH	DEFINED	01	
3 COM CORP	COM	885535104	4705	956100	SH	DEFINED	01	0
THREE-FIVE SYS IN	COM	88554L108	324	63591	SH	DEFINED	01	
3M COMPANY	COM	88579Y101	710877	5467020	SH	DEFINED	01	
3M COMPANY	COM	88579Y101	28571	219710	SH	DEFINED	01	0
3M COMPANY	COM	88579Y101	11278	86733	SH	DEFINED	01	0
TIDEWATER INC	COM	886423102	44497	1549318	SH	DEFINED	01	
TIDEWATER INC	COM	886423102	19631	683493	SH	DEFINED	01	0
TIDEWATER INC	COM	886423102	1149	40000	SH	DEFINED	01	0
TIER TECHNOLOGIES	COM	88650Q100	710	70140	SH	DEFINED	01	
TIERONE CORP	COM	88650R108	875	53200	SH	DEFINED	01	
TIFFANY & CO-NEW	COM	886547108	5220	208775	SH	DEFINED	01	
TIFFANY & CO-NEW	COM	886547108	800	32014	SH	DEFINED	01	0
TIMBERLAND CO -CL A	COM	887100105	2913	69687	SH	DEFINED	01	
TIMBERLAND CO -CL A	COM	887100105	86	2063	SH	DEFINED	01	0

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TIMBERLAND CO -CL A	COM	887100105	14	325	SH	DEFINED	01	0
TIMBERWEST FOREST	COM	887147205	4441	521300	SH	DEFINED	01	
TIMCO AVIATION SVCS	COM	887151108	20	67507	SH	DEFINED	01	
TIMCO AVIATION WTS	WT	887151116	0	225851	SH	DEFINED	01	
TIMCO AVIATION SVCS IN JR SB P	CONV BND	887151AB4	0	217757	PRN	DEFINED	01	
TIMKEN CO.	COM	887389104	4160	266301	SH	DEFINED	01	
TITAN CORPORATION	COM	888266103	24	3256	SH	DEFINED	01	
TIVO INC	COM	888706108	672	131200	SH	DEFINED	01	
TIVO INC	COM	888706108	1	170	SH	DEFINED	01	0
TOLL BROTHERS	COM	889478103	57	2941	SH	DEFINED	01	
TOLLGRADE COMMUNICAT	COM	889542106	577	40218	SH	DEFINED	01	
TOMKINS PLC ADR	COM	890030208	18387	1596112	SH	DEFINED	01	
TOO INC	COM	890333107	3882	233669	SH	DEFINED	01	
TOO INC	COM	890333107	2	130	SH	DEFINED	01	0
TOOTSIE ROLL INDS	COM	890516107	434	15218	SH	DEFINED	01	
TOPPS INC	COM	890786106	2241	264200	SH	DEFINED	01	
TORCHMARK CORP	COM	891027104	20220	564796	SH	DEFINED	01	
TORCHMARK CORP	COM	891027104	81	2259	SH	DEFINED	01	0
TORCHMARK CORP	COM	891027104	935	26118	SH	DEFINED	01	0
TORO CO	COM	891092108	5483	78277	SH	DEFINED	01	
TORO CO	COM	891092108	104	1479	SH	DEFINED	01	0
TORO CO	COM	891092108	7	94	SH	DEFINED	01	0
TOTAL ENTERTNT REST.	COM	89150E100	569	70000	SH	DEFINED	01	
TOTAL FINA ELF	COM	89151E109	32	500	SH	DEFINED	01	0
TOWER AUTO	COM	891707101	400	168593	SH	DEFINED	01	
TOWER AUTOMOTIVE CVT	CONV BND	891707AE1	870	1000000	PRN	DEFINED	01	0
TOWN & COUNTRY.	COM	892081100	1334	66000	SH	DEFINED	01	
TOYS R US	COM	892335100	833	99622	SH	DEFINED	01	
TOYS R US	COM	892335100	392	46853	SH	DEFINED	01	0
TRACTOR SUPPLY COMPANY.	COM	892356106	2915	88305	SH	DEFINED	01	
TRACTOR SUPPLY COMPANY.	COM	892356106	50	1496	SH	DEFINED	01	0
TRACTOR SUPPLY COMPANY.	COM	892356106	4	110	SH	DEFINED	01	0
TRAMMELL CROW CO	COM	89288R106	5768	724600	SH	DEFINED	01	
TRANSACTION SYSTEM	COM	893416107	9	1477	SH	DEFINED	01	
TRANSATLANTIC HLDS	COM	893521104	5893	89900	SH	DEFINED	01	
TRANSCANADA PIPELINES	COM	893526103	4422	300000	SH	DEFINED	01	
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	107126	7603124	SH	DEFINED	01	
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	1805	128106	SH	DEFINED	01	0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	3431	243526	SH	DEFINED	01	0
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	22	1567	SH	DEFINED	01	1
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	777	55158	SH	DEFINED	01	1
TRAVELERS PROP CASUALT -B	COM	89420G406	22583	1600676	SH	DEFINED	01	
TRAVELERS PROP CASUALT -B	COM	89420G406	153	10804	SH	DEFINED	01	0
TRAVELERS PROP CASUALT -B	COM	89420G406	3306	234282	SH	DEFINED	01	0
TREDEGAR	COM	894650100	1359	113744	SH	DEFINED	01	
TREX COMPANY INC.	COM	89531P105	1308	40500	SH	DEFINED	01	
TREX COMPANY INC.	COM	89531P105	2	70	SH	DEFINED	01	0
TRIAD HOSPITAL INC	COM	89579K109	1429	53118	SH	DEFINED	01	
TRIAD HOSPITAL INC	COM	89579K109	1883	70000	SH	DEFINED	01	0
TRIAD GUARANTY INC	COM	895925105	2187	63673	SH	DEFINED	01	
TRIAD GUARANTY INC	COM	895925105	73	2174	SH	DEFINED	01	0
TRIAD GUARANTY INC	COM	895925105	5	143	SH	DEFINED	01	0
TRIARC COS INC CL A	COM	895927101	1681	60375	SH	DEFINED	01	
TRIBUNE CO	COM	896047107	27077	601586	SH	DEFINED	01	
TRIBUNE CO	COM	896047107	3026	67239	SH	DEFINED	01	0
TRIMBLE NAVIGATION L	COM	896239100	2052	108372	SH	DEFINED	01	
TRIMBLE NAVIGATION L	COM	896239100	1	60	SH	DEFINED	01	0
TRIMERIS INC	COM	896263100	1310	31800	SH	DEFINED	01	
TRIMERIS INC	COM	896263100	136	3295	SH	DEFINED	01	0
TRIMERIS INC	COM	896263100	2	50	SH	DEFINED	01	0
TRINITY INDUSTRIES	COM	896522109	3751	217815	SH	DEFINED	01	
TRI QUINT	COM	89674K103	3517	1246729	SH	DEFINED	01	

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TRI QUINT	COM	89674K103	1	320	SH	DEFINED	01	0
TRIUMPH GROUP INC	COM	896818101	1694	75451	SH	DEFINED	01	
TRUSTCO BANK CORP	COM	898349105	2121	220232	SH	DEFINED	01	
TRUSTMARK CORP	COM	898402102	506	21306	SH	DEFINED	01	
TUESDAY MORNING CORP	COM	899035505	978	49720	SH	DEFINED	01	
TUESDAY MORNING CORP	COM	899035505	2	90	SH	DEFINED	01	0
TUPPERWARE CORP	COM	899896104	45	3245	SH	DEFINED	01	
TUPPERWARE CORP	COM	899896104	178	12860	SH	DEFINED	01	0
II VI INC	COM	902104108	585	35200	SH	DEFINED	01	
II VI INC	COM	902104108	1	80	SH	DEFINED	01	0
TYCO INTERNATIONAL	COM	902124106	177108	13771967	SH	DEFINED	01	
TYCO INTERNATIONAL	COM	902124106	3260	253470	SH	DEFINED	01	0
TYCO INTERNATIONAL	COM	902124106	7440	578564	SH	DEFINED	01	0
TYCO INTERNATIONAL	COM	902124106	0	30	SH	DEFINED	01	0
TYCO INTERNATIONAL	COM	902124106	25	1923	SH	DEFINED	01	1
TYCO INTERNATIONAL	COM	902124106	1553	120666	SH	DEFINED	01	1
TYLER TECHNOLOGIES.	COM	902252105	590	167100	SH	DEFINED	01	
TYLER TECHNOLOGIES.	COM	902252105	40	11383	SH	DEFINED	01	0
TYLER TECHNOLOGIES.	COM	902252105	2	695	SH	DEFINED	01	0
TYSON FOODS INC -CL	COM	902494103	1218	157168	SH	DEFINED	01	
UCBH HOLDINGS INC	COM	90262T308	3051	69377	SH	DEFINED	01	
UCBH HOLDINGS INC	COM	90262T308	2	50	SH	DEFINED	01	0
UGI CORP	COM	902681105	9388	205424	SH	DEFINED	01	
UGI CORP	COM	902681105	122	2664	SH	DEFINED	01	0
UGI CORP	COM	902681105	8	182	SH	DEFINED	01	0
UICI	COM	902737105	1919	199675	SH	DEFINED	01	
UIL HOLDINGS CORP	COM	902748102	1489	42919	SH	DEFINED	01	
UST INC	COM	902911106	1863	67485	SH	DEFINED	01	
UST INC	COM	902911106	7225	261750	SH	DEFINED	01	0
UST INC	COM	902911106	1021	37004	SH	DEFINED	01	0
US BANCORP	COM	902973304	82053	4323110	SH	DEFINED	01	
US BANCORP	COM	902973304	377	19877	SH	DEFINED	01	0
US BANCORP	COM	902973304	8089	426173	SH	DEFINED	01	0
USA INTERACTIVE	COM	902984103	352001	13139236	SH	DEFINED	01	
USA INTERACTIVE	COM	902984103	5380	200808	SH	DEFINED	01	0
USA INTERACTIVE	COM	902984103	108	4037	SH	DEFINED	01	0
USA NETWORKS	COM	902984996	68850	2570000	SH	DEFINED	01	
URS CORP	COM	903236107	1103	95653	SH	DEFINED	01	
UT/S&P STARS FD IILP	COM	903389997	2500	2500000	SH	DEFINED	01	0
US ONCOLOGY INC	COM	90338W103	2524	355548	SH	DEFINED	01	
US ONCOLOGY INC	COM	90338W103	30	4147	SH	DEFINED	01	0
US ONCOLOGY INC	COM	90338W103	2	247	SH	DEFINED	01	0
ULTICOM INC	COM	903844108	3382	526700	SH	DEFINED	01	
ULTIMATE ELECTRONICS	COM	903849107	344	43273	SH	DEFINED	01	
ULTRA PETROLEUM CORP	COM	903914109	2478	280600	SH	DEFINED	01	
ULTRA PETROLEUM CORP	COM	903914109	49	5395	SH	DEFINED	01	0
ULTRA PETROLEUM CORP	COM	903914109	4	406	SH	DEFINED	01	0
ULTRATECH STEPPER	COM	904034105	1957	163368	SH	DEFINED	01	
UNIBANCO ADR	COM	90458E107	6	400	SH	DEFINED	01	
UNIFI INC.	COM	904677101	11	2247	SH	DEFINED	01	
UNILEVER NV NEW	COM	904784709	16537	278200	SH	DEFINED	01	
UNION PACIFIC CORP	COM	907818108	205306	3732827	SH	DEFINED	01	
UNION PACIFIC CORP	COM	907818108	10177	184890	SH	DEFINED	01	0
UNION PACIFIC CORP	COM	907818108	4210	76550	SH	DEFINED	01	0
UNION PACIFIC CORP	CONV PRF	907824205	27591	541000	SH	DEFINED	01	
UNION PAC CAP TR PFD	CONV PRF	907824403	13796	270500	SH	DEFINED	01	
UNION PLANTERS CORP	COM	908068109	291	11069	SH	DEFINED	01	
UNION PLANTERS CORP	COM	908068109	78	2976	SH	DEFINED	01	0
UNION PLANTERS CORP	COM	908068109	1149	43698	SH	DEFINED	01	0
UNISOURCE ENERGY CRP	COM	909205106	3733	215725	SH	DEFINED	01	
UNISOURCE ENERGY CRP	COM	909205106	77	4456	SH	DEFINED	01	0
UNISOURCE ENERGY CRP	COM	909205106	6	327	SH	DEFINED	01	0

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UNISYS CORP	COM	909214108	798	86172	SH	DEFINED	01
UNISYS CORP	COM	909214108	666	71958	SH	DEFINED	01
UNIT CORP	COM	909218109	7844	386596	SH	DEFINED	01
UNIT CORP	COM	909218109	4	180	SH	DEFINED	01
UNITED BANCSHARES	COM	909907107	3467	125157	SH	DEFINED	01
UNITED DEFENSE INDS	COM	91018B104	2070	95621	SH	DEFINED	01
UNITED DEFENSE INDS	COM	91018B104	51	2373	SH	DEFINED	01
UNITED DEFENSE INDS	COM	91018B104	4	172	SH	DEFINED	01
UNITED DOMINION REAL.	COM	910197102	71	4470	SH	DEFINED	01
UNITED FIRE & CASUALTY	COM	910331107	712	23900	SH	DEFINED	01
UNITED FIRE & CASUALTY	COM	910331107	61	2062	SH	DEFINED	01
UNITED FIRE & CASUALTY	COM	910331107	4	131	SH	DEFINED	01
UNITED FIRE AND CA CVT PFD	CONV PRF	910331305	1471	55000	SH	DEFINED	01
UNITED MICROELECTRON	COM	910873207	25922	8611550	SH	DEFINED	01
UNITED MICROELECTRON	COM	910873207	1218	404700	SH	DEFINED	01
UNITED NATURAL FOOD	COM	911163103	2300	90216	SH	DEFINED	01
UNITED NATURAL FOOD	COM	911163103	204	8000	SH	DEFINED	01
UNITED ONLINE INC	COM	911268100	3137	182000	SH	DEFINED	01
UNITED ONLINE INC	COM	911268100	52	2982	SH	DEFINED	01
UNITED ONLINE INC	COM	911268100	3	186	SH	DEFINED	01
UNITED PARCEL SERVIC	COM	911312106	60956	1069395	SH	DEFINED	01
UNITED PARCEL SERVIC	COM	911312106	1107	19432	SH	DEFINED	01
UNITED PARCEL SERVIC	COM	911312106	14156	248348	SH	DEFINED	01
UNITED RENTALS INC	COM	911363109	31	3195	SH	DEFINED	01
US CELLULAR CORP	COM	911684108	472	20000	SH	DEFINED	01
US INDUSTRIES INC	COM	912080108	1096	276900	SH	DEFINED	01
US INDUSTRIES INC	COM	912080108	70	17585	SH	DEFINED	01
US INDUSTRIES INC	COM	912080108	4	1130	SH	DEFINED	01
UNITED STATES STEEL	COM	912909108	56	5714	SH	DEFINED	01
UNITED STATES STEEL	COM	912909108	222	22555	SH	DEFINED	01
UNITED STATIONERS	COM	913004107	2057	96366	SH	DEFINED	01
UNITED SURGICAL PAR	COM	913016309	555	30000	SH	DEFINED	01
UNITED TECHNOLOGIES	COM	913017109	146219	2530628	SH	DEFINED	01
UNITED TECHNOLOGIES	COM	913017109	5012	86716	SH	DEFINED	01
UNITED TECHNOLOGIES	COM	913017109	7627	131988	SH	DEFINED	01
UNITED TECHNOLOGIES	COM	913017109	711	12293	SH	DEFINED	01
UNITED THERAPEUTICS	COM	91307C102	1117	64800	SH	DEFINED	01
UNITED THERAPEUTICS	COM	91307C102	48	2790	SH	DEFINED	01
UNITED THERAPEUTICS	COM	91307C102	3	178	SH	DEFINED	01
UNITEDHEALTH GROUP	COM	91324P102	557537	6081985	SH	DEFINED	01
UNITEDHEALTH GROUP	COM	91324P102	19890	216953	SH	DEFINED	01
UNITEDHEALTH GROUP	COM	91324P102	6216	67809	SH	DEFINED	01
UNITEDHEALTH GROUP	COM	91324P102	1384	15093	SH	DEFINED	01
UNITRIN INC	COM	913275103	783	33824	SH	DEFINED	01
UNIVERSAL AMER FINANCIAL CRP.	COM	913377107	3694	647000	SH	DEFINED	01
UNIVERSAL AMER FINANCIAL CRP.	COM	913377107	55	9733	SH	DEFINED	01
UNIVERSAL AMER FINANCIAL CRP.	COM	913377107	4	642	SH	DEFINED	01
UNIVERSAL COMPRESION	COM	913431102	391	22400	SH	DEFINED	01
UNIVERSAL CORP	COM	913456109	40	1051	SH	DEFINED	01
UNIVERSAL ELECTRONICS INC	COM	913483103	1283	133000	SH	DEFINED	01
UNIVERSAL FST PRO	COM	913543104	816	52624	SH	DEFINED	01
UNIVERSAL HEALTH REALTY INCOME	COM	91359E105	1077	41600	SH	DEFINED	01
UNIVERSAL HLTH CR-B.	COM	913903100	5817	142677	SH	DEFINED	01
UNIVERSAL HLTH CR-B.	COM	913903100	8	200	SH	DEFINED	01
UNIVERSAL HLTH CR-B.	COM	913903100	28	675	SH	DEFINED	01
UNIVISION	COM	914906102	58012	2366874	SH	DEFINED	01
UNIVISION	COM	914906102	38700	1578920	SH	DEFINED	01
UNIVISION	COM	914906102	3993	162892	SH	DEFINED	01
UNOCAL CORP	COM	915289102	21350	811438	SH	DEFINED	01
UNOCAL CORP	COM	915289102	24	900	SH	DEFINED	01
UNOCAL CORP	COM	915289102	1497	56891	SH	DEFINED	01
UNOVA INC	COM	91529B106	1048	195000	SH	DEFINED	01

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UNOVA INC	COM	91529B106	52	9686	SH	DEFINED	01	0
UNOVA INC	COM	91529B106	3	610	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	4780	487730	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	41	4229	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	536	54670	SH	DEFINED	01	0
USFREIGHTWAYS	COM	916906100	2024	79956	SH	DEFINED	01	0
URBAN OUTFITTERS	COM	917047102	2416	107400	SH	DEFINED	01	0
URBAN OUTFITTERS	COM	917047102	52	2290	SH	DEFINED	01	0
UTSTARCOM INC.	COM	918076100	11341	567300	SH	DEFINED	01	0
UTSTARCOM INC.	COM	918076100	523	26139	SH	DEFINED	01	0
VCA ANTECH INC	COM	918194101	9565	618300	SH	DEFINED	01	0
VCA ANTECH INC	COM	918194101	171	10995	SH	DEFINED	01	0
VCA ANTECH INC	COM	918194101	4	272	SH	DEFINED	01	0
V. F. CORP	COM	918204108	1522	40460	SH	DEFINED	01	0
V. F. CORP	COM	918204108	902	23965	SH	DEFINED	01	0
VALASSIS COMMUNICATI	COM	918866104	1280	48494	SH	DEFINED	01	0
VALASSIS COMMUNICATI	COM	918866104	81	3075	SH	DEFINED	01	0
VALERO ENERGY CORP	COM	91913Y100	1184	28609	SH	DEFINED	01	0
VALERO ENERGY CORP	COM	91913Y100	207	5010	SH	DEFINED	01	0
VALMONT INDUSTRIES	COM	920253101	3761	174141	SH	DEFINED	01	0
VALSPAR CORP	COM	920355104	86	2102	SH	DEFINED	01	0
VALUECLICK INC.	COM	92046N102	447	147500	SH	DEFINED	01	0
VALUECLICK INC.	COM	92046N102	44	14788	SH	DEFINED	01	0
VALUECLICK INC.	COM	92046N102	3	976	SH	DEFINED	01	0
VAN DER MOOLEN HOLDING-ADR	COM	921020103	6	600	SH	DEFINED	01	0
VAN ELK HARD ASSETS LP	COM	921050993	1700	1700000	SH	DEFINED	01	0
VCOMMERCE CORP PFD	CONV PRF	922100XX5	43	2145923	SH	DEFINED	01	0
VARCO INTL INC	COM	922122106	17745	969143	SH	DEFINED	01	0
VARDE INV PARTNER LP	COM	922155999	3700	3700000	SH	DEFINED	01	0
VARIAN INC	COM	922206107	1034	36110	SH	DEFINED	01	0
VARIAN INC	COM	922206107	2	80	SH	DEFINED	01	0
VARIAN SEMICONDUCTOR	COM	922207105	3236	159122	SH	DEFINED	01	0
VARIAN SEMICONDUCTOR	COM	922207105	2	100	SH	DEFINED	01	0
VARIAN MEDICAL SYST.	COM	92220P105	1636	30343	SH	DEFINED	01	0
VECTREN CORPORATION	COM	92240G101	552	25634	SH	DEFINED	01	0
VEECO	COM	922417100	2414	156366	SH	DEFINED	01	0
VENINFOTEL CVT PIK PVT SR, SEC	CONV BND	922700ZZ5	306	30594716	PRN	DEFINED	01	0
VENTAS INC	COM	92276F100	1010	87100	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	404	23019	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	1645	93563	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	130	7400	SH	DEFINED	01	1
VERITY SOFTWARE	COM	92343C106	2723	196591	SH	DEFINED	01	0
VERITY SOFTWARE	COM	92343C106	1	60	SH	DEFINED	01	0
VERISIGN INC	COM	92343E102	699	80000	SH	DEFINED	01	0
VERISIGN INC	COM	92343E102	13	1474	SH	DEFINED	01	0
VERITAS DGC	COM	92343P107	658	98988	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	354031	10014996	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	7441	210588	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	24271	686606	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	14	400	SH	DEFINED	01	1
VERIZON COMM	COM	92343V104	573	16200	SH	DEFINED	01	1
VERIZON CVT	CONV BND	92344GAN6	539	920000	PRN	DEFINED	01	0
VERTEX PHARM	COM	92532F100	35	3187	SH	DEFINED	01	0
VIACOM INC.	COM	925524100	1095	30000	SH	DEFINED	01	0
VIACOM INC.	COM	925524100	280	7650	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	651334	17834926	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	24547	672098	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	15281	418425	SH	DEFINED	01	0
VIAD CORP	COM	92552R109	79	3676	SH	DEFINED	01	0
VIAD CORP	COM	92552R109	82	3820	SH	DEFINED	01	0
VIASAT INC	COM	92552V100	881	77522	SH	DEFINED	01	0
VIASYS HEALTHCARE	COM	92553Q209	1089	77788	SH	DEFINED	01	0

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VICOR CORP	COM	925815102	716	125588	SH	DEFINED	01
VIEWPOINT CORP	COM	92672P108	207	450000	SH	DEFINED	01
VINTAGE PETE INC	COM	927460105	2390	251491	SH	DEFINED	01
VIRAGE LOGIC CORP	COM	92763R104	469	75000	SH	DEFINED	01
VISHAY INTRTECHNOLOG	COM	928298108	68	6666	SH	DEFINED	01
VISHAY INTRTECHNOLOG	COM	928298108	81	7941	SH	DEFINED	01
VISTEON CORP	COM	92839U107	43	7200	SH	DEFINED	01
VISTEON CORP	COM	92839U107	1	128	SH	DEFINED	01
VISTEON CORP	COM	92839U107	169	28458	SH	DEFINED	01
VISTACARE INC-CL A.	COM	92839Y109	235	13200	SH	DEFINED	01
VISTACARE INC-CL A.	COM	92839Y109	5	300	SH	DEFINED	01
VISX INC	COM	92844S105	9636	908952	SH	DEFINED	01
VITAL SIGNS INC	COM	928469105	1980	74567	SH	DEFINED	01
VITALWORKS INC	COM	928483106	800	208100	SH	DEFINED	01
VITALWORKS INC	COM	928483106	2	430	SH	DEFINED	01
VITESSE SEMICONDUCTOR CVT	CONV BND	928497AB2	874	1000000	PRN	DEFINED	01
VIVENDI UNIVERSAL	COM	92851S204	3752	280000	SH	DEFINED	01
VODAFONE GROUP PLC.	COM	92857W100	46561	2555477	SH	DEFINED	01
VODAFONE GROUP PLC.	COM	92857W100	120	6580	SH	DEFINED	01
VOLT INFO SCIENCES	COM	928703107	463	45164	SH	DEFINED	01
VULCAN MATERIALS	COM	929160109	2354	77865	SH	DEFINED	01
VULCAN MATERIALS	COM	929160109	677	22391	SH	DEFINED	01
WD-40 CO	COM	929236107	1219	49143	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	1009	52200	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	1	70	SH	DEFINED	01
WGL HOLDINGS INC	COM	92924F106	54	2027	SH	DEFINED	01
W HOLDING CO INC	COM	929251106	983	53500	SH	DEFINED	01
W HOLDING CO INC	COM	929251106	54	2965	SH	DEFINED	01
W HOLDING CO INC	COM	929251106	4	198	SH	DEFINED	01
W-H ENERGY SERVICES INC	COM	92925E108	1372	80160	SH	DEFINED	01
WMS INDUSTRIES INC	COM	929297109	1167	91510	SH	DEFINED	01
WPP GROUP PLC -ADR	COM	929309300	936	34000	SH	DEFINED	01
WRC MEDIA INC 144A	COM	92931A108	0	10282	SH	DEFINED	01
WPS RESOURES CORP	COM	92931B106	53	1331	SH	DEFINED	01
WPS RESOURES CORP	COM	92931B106	108	2720	SH	DEFINED	01
WPS RESOURES CORP	COM	92931B106	7	185	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	1141	36100	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	21	668	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	1	45	SH	DEFINED	01
WABASH NATL	COM	929566107	479	76103	SH	DEFINED	01
WABTEC.	COM	929740108	1723	148407	SH	DEFINED	01
WABTEC.	COM	929740108	53	4546	SH	DEFINED	01
WABTEC.	COM	929740108	3	299	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	69639	2043995	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	466	13660	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	12038	353366	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	1627	47758	SH	DEFINED	01
WADDELL & REED FIN	COM	930059100	59	3351	SH	DEFINED	01
WAL MART STORES	COM	931142103	936454	17998331	SH	DEFINED	01
WAL MART STORES	COM	931142103	35468	681659	SH	DEFINED	01
WAL MART STORES	COM	931142103	50979	979791	SH	DEFINED	01
WAL MART STORES	COM	931142103	21	400	SH	DEFINED	01
WAL MART STORES	COM	931142103	832	16000	SH	DEFINED	01
WALGREEN CO.	COM	931422109	1690	57316	SH	DEFINED	01
WALGREEN CO.	COM	931422109	315	10650	SH	DEFINED	01
WALGREEN CO.	COM	931422109	6665	226083	SH	DEFINED	01
WALLACE COMPUTER SVC	COM	932270101	44	1763	SH	DEFINED	01
WANT-WANT HOLDINGS.	COM	933697997	64	102030	SH	DEFINED	01
WASHINGTON FED INC	COM	938824109	4344	206269	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	114850	3256350	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	1237	35050	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	11017	312381	SH	DEFINED	01

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WASHINGTON MUT INC	COM	939322103	1153	32680	SH	DEFINED	01	1
WASHINGTON POST CI B	COM	939640108	270	396	SH	DEFINED	01	
WASTE CONNECTION	COM	941053100	6198	179618	SH	DEFINED	01	
WASTE CONNECTION	COM	941053100	2966	85990	SH	DEFINED	01	0
WASTE MANAGEMENT INC	COM	94106L109	24085	1137152	SH	DEFINED	01	
WASTE MANAGEMENT INC	COM	94106L109	563	26600	SH	DEFINED	01	0
WASTE MANAGEMENT INC	COM	94106L109	4942	233340	SH	DEFINED	01	0
WATERS CORPORATION	COM	941848103	153	7220	SH	DEFINED	01	
WATERS CORPORATION	COM	941848103	603	28485	SH	DEFINED	01	0
WATSCO	COM	942622200	1040	76054	SH	DEFINED	01	
WATSON PHARMACEUTICA	COM	942683103	4365	151724	SH	DEFINED	01	
WATSON PHARMACEUTICA	COM	942683103	691	24030	SH	DEFINED	01	0
WATSON WYATT & CO.	COM	942712100	1966	97800	SH	DEFINED	01	
WATTS INDUSTRIES INC	COM	942749102	2373	152273	SH	DEFINED	01	
WAUSAU MOSINEE PAPER	COM	943315101	1028	100750	SH	DEFINED	01	
WAUSAU MOSINEE PAPER	COM	943315101	67	6547	SH	DEFINED	01	0
WAUSAU MOSINEE PAPER	COM	943315101	4	436	SH	DEFINED	01	0
WAYPOINT FINANCIAL CORP	COM	946756103	1829	105965	SH	DEFINED	01	
WEATHERFORD INTL CVT	CONV BND	947074AB6	507	800000	PRN	DEFINED	01	
WEATHERFORD INTL CVT	CONV BND	947074AB6	634	1000000	PRN	DEFINED	01	0
WEBSense INC	COM	947684106	1951	132960	SH	DEFINED	01	
WEBSense INC	COM	947684106	1	100	SH	DEFINED	01	0
WEBMETHODS INC..	COM	94768C108	1155	126500	SH	DEFINED	01	
WEBMETHODS INC..	COM	94768C108	1	130	SH	DEFINED	01	0
WEBMD CORPORATION.	COM	94769M105	15369	1703800	SH	DEFINED	01	
WEBMD CORPORATION.	COM	94769M105	1135	125800	SH	DEFINED	01	0
WEBSTER FINANCIAL	COM	947890109	102	2918	SH	DEFINED	01	
WEBVAN GROUP INC	COM	94845V103	0	312	SH	DEFINED	01	
WEIDER NUTRITION INT.	COM	948603105	76	51800	SH	DEFINED	01	
WELLCHOICE INC	COM	949475107	6	300	SH	DEFINED	01	0
WELLMAN INC	COM	949702104	2261	242353	SH	DEFINED	01	
WELLPOINT	COM	94973H108	37707	491292	SH	DEFINED	01	
WELLPOINT	COM	94973H108	27	350	SH	DEFINED	01	0
WELLPOINT	COM	94973H108	2554	33289	SH	DEFINED	01	0
WELLS FARGO CO (NEW)	COM	949746101	425656	9461132	SH	DEFINED	01	
WELLS FARGO CO (NEW)	COM	949746101	20185	448737	SH	DEFINED	01	0
WELLS FARGO CO (NEW)	COM	949746101	16907	375812	SH	DEFINED	01	0
WELLS FARGO CO (NEW)	COM	949746101	2128	47311	SH	DEFINED	01	1
WELLSFORD REAL PROP	COM	950240200	3453	237800	SH	DEFINED	01	
WENDYS INTL INC	COM	950590109	18827	684350	SH	DEFINED	01	
WENDYS INTL INC	COM	950590109	72	2600	SH	DEFINED	01	0
WENDYS INTL INC	COM	950590109	700	25454	SH	DEFINED	01	0
WERNER ENTERPRISES	COM	950755108	1076	55860	SH	DEFINED	01	
WESCAST INDUSTRIES	COM	950813105	3587	158700	SH	DEFINED	01	
WESCO FINANCIAL CORP	COM	950817106	849	2850	SH	DEFINED	01	
WEST CORP	COM	952355105	2502	141400	SH	DEFINED	01	
WEST CORP	COM	952355105	41	2337	SH	DEFINED	01	0
WEST AMERICA BANCORP	COM	957090103	55	1399	SH	DEFINED	01	
WESTAR ENERGY INC.	COM	95709T100	1248	102983	SH	DEFINED	01	
WESTCORP	COM	957907108	908	48900	SH	DEFINED	01	
WESTERN DIGITAL	COM	958102105	16807	1855000	SH	DEFINED	01	
WESTERN DIGITAL	COM	958102105	481	53060	SH	DEFINED	01	0
WESTERN GAS RESOURCE	COM	958259103	2082	63978	SH	DEFINED	01	
WESTERN GAS RESOURCE	COM	958259103	74	2261	SH	DEFINED	01	0
WESTERN GAS RESOURCE	COM	958259103	5	145	SH	DEFINED	01	0
WESTERN WIRELESS	COM	95988E204	1019	181200	SH	DEFINED	01	
WESTERN WIRELESS	COM	95988E204	2	280	SH	DEFINED	01	0
WESTWOOD HLDGS GROUP	COM	961765104	3952	292500	SH	DEFINED	01	
WESTWOOD ONE CORP	COM	961815107	65491	2096405	SH	DEFINED	01	
WESTWOOD ONE CORP	COM	961815107	84297	2698339	SH	DEFINED	01	0
WESTWOOD ONE CORP	COM	961815107	4692	150200	SH	DEFINED	01	0
WET SEAL INC	COM	961840105	640	87640	SH	DEFINED	01	

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WEYERHAEUSER	COM	962166104	45487	951032	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	2310	48306	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	14	300	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	325	6800	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	52613	1073106	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	485	9900	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	2791	56941	SH	DEFINED	01
WHIRLPOOL CORP 6.550 PFD 0910	PRF	963328208	18163	180000	SH	DEFINED	01
WHITNEY HOLDING CORP	COM	966612103	4684	137245	SH	DEFINED	01
WHOLE FOODS MARKET	COM	966837106	82508	1482881	SH	DEFINED	01
WHOLE FOODS MARKET	COM	966837106	116590	2095420	SH	DEFINED	01
WHOLE FOODS MARKET	COM	966837106	9678	173926	SH	DEFINED	01
WILD OATS MARKETS	COM	96808B107	2185	235900	SH	DEFINED	01
WILD OATS MARKETS	COM	96808B107	2	220	SH	DEFINED	01
WILLIAM COMPANIES	COM	969457100	884	192934	SH	DEFINED	01
WILLIAM COMPANIES	COM	969457100	524	114439	SH	DEFINED	01
WILLIAMS SONOMA	COM	969904101	79848	3662776	SH	DEFINED	01
WILLIAMS SONOMA	COM	969904101	75214	3450287	SH	DEFINED	01
WILLIAMS SONOMA	COM	969904101	6334	290550	SH	DEFINED	01
WILLOW GROVE BANCORP INC	COM	97111W101	796	53800	SH	DEFINED	01
WILMINGTON TRUST COR	COM	971807102	76	2736	SH	DEFINED	01
WILLIAMSON MCAREE QP INVESTMEN	COM	971840996	2500	2500000	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	2387	85300	SH	DEFINED	01
WILSON GREATBATCH	COM	972232102	3	90	SH	DEFINED	01
WIND RIVER	COM	973149107	10	3302	SH	DEFINED	01
WINN-DIXIE	COM	974280109	2142	162064	SH	DEFINED	01
WINN-DIXIE	COM	974280109	64	4852	SH	DEFINED	01
WINN-DIXIE	COM	974280109	420	31760	SH	DEFINED	01
WINNEBAGO IND INC	COM	974637100	4114	151238	SH	DEFINED	01
WINNEBAGO IND INC	COM	974637100	1	40	SH	DEFINED	01
WINTRUST FINANCIAL	COM	97650W108	1458	50985	SH	DEFINED	01
WIRELESS FACILITIES	COM	97653A103	808	140000	SH	DEFINED	01
WIRELESS FACILITIES	COM	97653A103	41	7259	SH	DEFINED	01
WIRELESS FACILITIES	COM	97653A103	3	457	SH	DEFINED	01
WISCONSIN ENERGY	COM	976657106	10283	404845	SH	DEFINED	01
WOLVERINE TUBE INC	COM	978093102	163	36381	SH	DEFINED	01
WOLVERINE WORLD WIDE	COM	978097103	3365	200937	SH	DEFINED	01
WOLVERINE WORLD WIDE	COM	978097103	73	4314	SH	DEFINED	01
WOLVERINE WORLD WIDE	COM	978097103	5	286	SH	DEFINED	01
WOODWARD GOVERNOR CO	COM	980745103	5335	152481	SH	DEFINED	01
WORLD FUEL SERVICES	COM	981475106	483	23700	SH	DEFINED	01
WORLD FUEL SERVICES	COM	981475106	59	2937	SH	DEFINED	01
WORLD FUEL SERVICES	COM	981475106	4	184	SH	DEFINED	01
WORTHINGTON IND	COM	981811102	3476	291328	SH	DEFINED	01
WORTHINGTON IND	COM	981811102	51	4184	SH	DEFINED	01
WORTHINGTON IND	COM	981811102	241	20193	SH	DEFINED	01
WRIGHT MEDICAL GROUP	COM	98235T107	1428	81500	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	25066	443623	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	183	3232	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	2807	49675	SH	DEFINED	01
WYETH	COM	983024100	242762	6418891	SH	DEFINED	01
WYETH	COM	983024100	13174	348360	SH	DEFINED	01
WYETH	COM	983024100	11059	292423	SH	DEFINED	01
WYETH	COM	983024100	23	600	SH	DEFINED	01

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WYETH	COM	983024100	840	22200	SH	DEFINED	01	1	
WYNN RESORTS LTD	COM	983134107	489	31700	SH	DEFINED	01		
XL CAPITAL CVT	CONV BND	98372PAB4	743	1180000	PRN	DEFINED	01		
XO COMMUNICATIONS 13.5% PIK PF	PRF	983764705	0	1	SH	DEFINED	01		
X-RITE INC	COM	983857103	505	60017	SH	DEFINED	01		
XTO ENERGY INC	COM	98385X106	7050	371012	SH	DEFINED	01		
XCEL ENERGY INC	COM	98389B100	12284	958900	SH	DEFINED	01		
XCEL ENERGY INC	COM	98389B100	1127	87951	SH	DEFINED	01	0	
XILINX	COM	983919101	22585	964768	SH	DEFINED	01	0	
XILINX	COM	983919101	45152	1928661	SH	DEFINED	01	0	
XILINX	COM	983919101	2783	118878	SH	DEFINED	01	0	
XEROX CVT PFD 144A	CONV PRF	98411F202	15312	250000	SH	DEFINED	01		
XEROX	COM	984121103	10964	1260167	SH	DEFINED	01		
XEROX	COM	984121103	71	8106	SH	DEFINED	01	0	
XEROX	COM	984121103	1433	164744	SH	DEFINED	01	0	
YAHOO INC	COM	984332106	793	33042	SH	DEFINED	01	0	
YAHOO INC	COM	984332106	3176	132212	SH	DEFINED	01	0	
YANKEE CANDLE	COM	984757104	712	41800	SH	DEFINED	01		
YANKEE CANDLE	COM	984757104	1	60	SH	DEFINED	01	0	
YARDVILLE NATIONAL BANCORP	COM	985021104	65	3816	SH	DEFINED	01	0	
YARDVILLE NATIONAL BANCORP	COM	985021104	4	241	SH	DEFINED	01	0	
YELLOW CORPORATION	COM	985509108	4638	192217	SH	DEFINED	01		
YORK INTL CORP NEW	COM	986670107	28046	1335557	SH	DEFINED	01		
YOUNG BROADCASTING	COM	987434107	489	40000	SH	DEFINED	01		
YUKOS-\$US	COM	988489993	547	55618	SH	DEFINED	01		
YUM BRANDS INC	COM	988498101	1260	51822	SH	DEFINED	01		
YUM BRANDS INC	COM	988498101	142	5850	SH	DEFINED	01	0	
YUM BRANDS INC	COM	988498101	1586	65190	SH	DEFINED	01	0	
YUKOS ADR	COM	98849W108	7526	51550	SH	DEFINED	01		
YUKOS ADR	COM	98849W108	29	200	SH	DEFINED	01	0	
YUKOS ADR	COM	98849W108	4365	29900	SH	DEFINED	01	1	
YUKOS ADR	COM	98849W108	1927	13200	SH	DEFINED	01	1	
ZALE CORP	COM	988858106	3117	95209	SH	DEFINED	01		
ZEBEDEE EURO LIMITED	COM	989200993	7500	7500000	SH	DEFINED	01	0	
ZEBRA TECH	COM	989207105	8029	124682	SH	DEFINED	01		
ZENITH NATIONAL	COM	989390109	1194	55677	SH	DEFINED	01		
ZIMMER HOLDINGS INC	COM	98956P102	24531	504430	SH	DEFINED	01		
ZIMMER HOLDINGS INC	COM	98956P102	1954	40175	SH	DEFINED	01	0	
ZIMMER HOLDINGS INC	COM	98956P102	2092	43025	SH	DEFINED	01	0	
ZIONS BANCORPORATION	COM	989701107	217	5068	SH	DEFINED	01		
ZIONS BANCORPORATION	COM	989701107	858	20055	SH	DEFINED	01	0	
ZIX CORP	COM	98974P100	237	55182	SH	DEFINED	01		
ZORAN CORP	COM	98975F101	482	37400	SH	DEFINED	01		
ZORAN CORP	COM	98975F101	1	60	SH	DEFINED	01	0	
ZOLL MEDICAL.	COM	989922109	298	7300	SH	DEFINED	01		
BG GROUP PLC JUN 03 260C	OPT	BG260F.L	45	300	SH	CALL	DEFINED	01	0
BED BATH & BEYOND APR 03 35P	OPT	BHQ/PG	209	1325	SH	PUT	DEFINED	01	0
CAP GEMINI SA MAY 03 26P	OPT	CAP26Q3	71	2000	SH	PUT	DEFINED	01	0
CADBURY SCHWEPPE'S PLC APR 03 4	OPT	CBRY420D3	2	200	SH	CALL	DEFINED	01	0
CREDIT SUISSE GROUP 09/21/03	OPT	CSGZN26I3	40	250	SH	CALL	DEFINED	01	0
DAIMLERCHRYSLER AG	COM	D1668R123	176	6000	SH	DEFINED	01		
DEUTSCHE BANK AG	COM	D18190898	1684	40000	SH	DEFINED	01		
DEAN FOODS CO JUN03	OPT	DFRHC003	18	175	SH	PUT	DEFINED	01	
ST MICROELECTRONIC CVT	CONV BND	EC3074613	775	1010000	PRN	DEFINED	01		
SWISS RE REGS CVT	CONV BND	EC4791215	427	490000	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		
FIAT SPA JUN 03 9C	OPT	FIMSPA9F3	0	200	SH	CALL	DEFINED	01	0
FRONTIER AIRLINES INC MAY 03 5	OPT	FUO/EA	45	825	SH	CALL	DEFINED	01	0
ACE LIMITED	COM	G0070K103	64723	2235669	SH	DEFINED	01		

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ACE LIMITED	COM	G0070K103	3026	104502	SH	DEFINED	01	0	
ACE LIMITED	COM	G0070K103	2991	103340	SH	DEFINED	01	0	
ARCH CAPITAL GROUP	COM	G0450A105	870	25600	SH	DEFINED	01		
ACCENTURE LTD-CL A	COM	G1150G111	2609	168300	SH	DEFINED	01		
ACCENTURE LTD-CL A	COM	G1150G111	11	700	SH	DEFINED	01	1	
ACCENTURE LTD-CL A	COM	G1150G111	319	20600	SH	DEFINED	01	1	
COOPER INDUSTRIES	COM	G24182100	4896	137113	SH	DEFINED	01		
COOPER INDUSTRIES	COM	G24182100	84	2346	SH	DEFINED	01	0	
COOPER INDUSTRIES	COM	G24182100	744	20843	SH	DEFINED	01	0	
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	314	13000	SH	DEFINED	01		
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	827	34200	SH	DEFINED	01	0	
EVEREST RE GROUP LTD	COM	G3223R108	2531	44258	SH	DEFINED	01		
FLAG TELECOM GROUP LTD	COM	G3529X106	119	4381	SH	DEFINED	01	0	
GLOBALSANTAFE CORP	COM	G3930E101	24462	1184630	SH	DEFINED	01		
GLOBALSANTAFE CORP	COM	G3930E101	3948	191200	SH	DEFINED	01	0	
INGERSOLL-RAND CO	COM	G4776G101	46911	1215620	SH	DEFINED	01		
INGERSOLL-RAND CO	COM	G4776G101	20	525	SH	DEFINED	01	0	
INGERSOLL-RAND CO	COM	G4776G101	1441	37345	SH	DEFINED	01	0	
IPC HOLDINGS LTD	COM	G4933P101	1848	61400	SH	DEFINED	01		
IPC HOLDINGS LTD	COM	G4933P101	81	2698	SH	DEFINED	01	0	
IPC HOLDINGS LTD	COM	G4933P101	5	169	SH	DEFINED	01	0	
MARVELL TECH GP LTD	COM	G5876H105	530	25000	SH	DEFINED	01		
MONTPELIER RE HLDS LTD	COM	G62185106	4022	142628	SH	DEFINED	01		
NABORS INDUSTRIES IN	COM	G6359F103	42561	1067454	SH	DEFINED	01		
NABORS INDUSTRIES IN	COM	G6359F103	973	24400	SH	DEFINED	01	0	
NABORS INDUSTRIES IN	COM	G6359F103	1273	31927	SH	DEFINED	01	0	
NOBLE CORP	COM	G65422100	11686	371929	SH	DEFINED	01		
NOBLE CORP	COM	G65422100	928	29520	SH	DEFINED	01	0	
02MICRO INTERNATIONA.	COM	G6797E106	151	14000	SH	DEFINED	01	0	
PLATINUM UNDERWRITERS HLDGS	COM	G7127P100	1659	65445	SH	DEFINED	01		
PLATINUM UNDERWRITERS HLDGS	COM	G7127P100	887	35000	SH	DEFINED	01	0	
RENAISSANCE RE HLDGS	COM	G7496G103	998	24927	SH	DEFINED	01		
SCOTTISH ANN & LIFE	COM	G7885T104	6776	389000	SH	DEFINED	01		
SCOTTISH ANN & LIFE	COM	G7885T104	33	1875	SH	DEFINED	01	0	
SCOTTISH ANN & LIFE	COM	G7885T104	2	116	SH	DEFINED	01	0	
SEAGATE TECHNOLOGY HLDS.	COM	G7945J104	20247	1961900	SH	DEFINED	01		
SEAGATE TECHNOLOGY HLDS.	COM	G7945J104	369	35800	SH	DEFINED	01	0	
UTI WORLDWIDE INC	COM	G87210103	1344	48000	SH	DEFINED	01		
TOMMY HILFIGER STK	COM	G8915Z102	1099	151950	SH	DEFINED	01	0	
TRANSOCEAN INC	COM	G90078109	216208	10572451	SH	DEFINED	01		
TRANSOCEAN INC	COM	G90078109	18301	895041	SH	DEFINED	01	0	
TRANSOCEAN INC	COM	G90078109	3713	181592	SH	DEFINED	01	0	
TSAKOS ENERGY NAVIGATION LTD	COM	G9108L108	8	595	SH	DEFINED	01		
WEATHERFORD INTL	COM	G95089101	66620	1763828	SH	DEFINED	01		
WEATHERFORD INTL	COM	G95089101	1040	27535	SH	DEFINED	01	0	
WEATHERFORD INTL	COM	G95089101	5	132	SH	DEFINED	01	0	
WILLIS GRP HLDS LTD	COM	G96655108	11182	403700	SH	DEFINED	01		
XL CAPITAL LTD CL A	COM	G98255105	82963	1172106	SH	DEFINED	01		
XL CAPITAL LTD CL A	COM	G98255105	1157	16350	SH	DEFINED	01	0	
XL CAPITAL LTD CL A	COM	G98255105	6071	85762	SH	DEFINED	01	0	
ALCON	COM	H01301102	15055	367000	SH	DEFINED	01		
ING GROEP N.V. OCT 03 12C	OPT	ING12J3	39	300	SH	CALL	DEFINED	01	0
CHECKPOINT SOFTWARE	COM	M22465104	1839	127068	SH	DEFINED	01		
CHECKPOINT SOFTWARE	COM	M22465104	23	1579	SH	DEFINED	01	0	
CHECKPOINT SOFTWARE	COM	M22465104	246	16995	SH	DEFINED	01	1	
CHECKPOINT SOFTWARE	COM	M22465104	524	36220	SH	DEFINED	01	1	
ECTEL LTD	COM	M29925100	3808	447000	SH	DEFINED	01		
M SYSTEMS FLSH DISK	COM	M7061C100	246	40000	SH	DEFINED	01		
ORBOTECH LTD	COM	M75253100	59	5270	SH	DEFINED	01		
TARO PHARMACEUTICAL	COM	M8737E108	1072	28000	SH	DEFINED	01		
VERISITY LTD.	COM	M97385112	826	89400	SH	DEFINED	01		
ASML HLDG NV-NY REG.	COM	N07059111	657	100000	SH	DEFINED	01		

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CNH GLOBAL N.V.	COM	N20935206	302	193598	SH		DEFINED	01
ORTHOFIX INTL	COM	N6748L102	517	19000	SH		DEFINED	01
PANAMERICAN BEV	COM	P74823108	1409	65000	SH		DEFINED	01
NASDAQ 100 QQQ APR03	OPT	QAVPYCO03	12353	170387	SH	PUT	DEFINED	01
QUINTILES TRANSNATIONAL CORP A	OPT	QRT/PV	121	1860	SH	PUT	DEFINED	01
ADVANCE PCS APR03	OPT	QVDPECO03	15	1000	SH	PUT	DEFINED	01
SEMI CONDUCTOR HLD TRUST APR 0	OPT	SMH/PX	277	3575	SH	PUT	DEFINED	01
STANDARD CHARTERED STK APR 03	OPT	STAN750D3	9	200	SH	CALL	DEFINED	01
ROYAL CARIBBEAN	COM	V7780T103	28026	1864672	SH		DEFINED	01
ASE TEST LTD	COM	Y02516105	263	83500	SH		DEFINED	01
CREATIVE TECHNOLOGY	COM	Y1775U107	62	10200	SH		DEFINED	01
FLEXTRONICS INTL LTD	COM	Y2573F102	11171	1281073	SH		DEFINED	01
FLEXTRONICS INTL LTD	COM	Y2573F102	249	28600	SH		DEFINED	01
FLEXTRONICS INTL LTD	COM	Y2573F102	32	3704	SH		DEFINED	01