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AMERICAN EXPRESS FINANCIAL CORP
Form 13F-HR
May 09, 2005

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, 2005

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	April 06, 2005
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[Signature]	[City, State]	[Date]

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 13
Form 13F Information Table Entry Total: 5889
Form 13F Information Table Value Total: \$60989473 (thousands)

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List of Other Included Managers:

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

			FORM 13F INFORMATION TABLE							
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ CALL	INVSTMT DSCRETN			
AAR CORP S	COM	000361105	1088	80015	SH		DEFINED	01		
LIPMAN ELECTRONIC ENGINEERIG	COM	000428011	2996	104894	SH		DEFINED	01	1	
ADC TELECOM S	COM	000886101	94	47439	SH		DEFINED	01		
ADC TELECOM S	COM	000886101	2102	1056212	SH		DEFINED	01	0	
ADC TELECOM S	COM	000886101	335	168368	SH		DEFINED	01	0	
ADC TELECOM S	COM	000886101	103	48800	SH		DEFINED	01	1	
ROYAL CARIBBEAN COM USD0.01	COM	000886286	12321	276072	SH		DEFINED	01	1	
ADE CORP S	COM	00089C107	3963	178557	SH		DEFINED	01		
ADE CORP S	COM	00089C107	785	35330	SH		DEFINED	01	0	
ADE CORP S	COM	00089C107	133	6000	SH		DEFINED	01	0	
ADE CORP S	COM	00089C107	204	9200	SH		DEFINED	02		
ABM INDUSTRIES INC S	COM	000957100	2116	110034	SH		DEFINED	01		
AFLAC INC S	COM	001055102	1094	29355	SH		DEFINED	01		
AFLAC INC S	COM	001055102	3883	104215	SH		DEFINED	01	0	
CHECK POINT SFTWRE ORD ILS1	COM	001082411	25025	1152197	SH		DEFINED	01	1	
TARO PHARMACEUTICAL INDUS	COM	001082718	2805	88839	SH		DEFINED	01	1	
AGCO CORP S	COM	001084102	8254	452300	SH		DEFINED	01		
SHAMIR OPTICAL INDUSTRY LTD	COM	001092451	825	53362	SH		DEFINED	01	1	
AGL RESOURCES INC S	COM	001204106	2300	65823	SH		DEFINED	01		
AGL RESOURCES INC S	COM	001204106	1640	46996	SH		DEFINED	01	0	
AGL RESOURCES INC S	COM	001204106	191	5461	SH		DEFINED	01	0	
AGL RESOURCES INC S	COM	001204106	399	11410	SH		DEFINED	02		
AES CORP S	COM	00130H105	28	1724	SH		DEFINED	00		
AES CORP S	COM	00130H105	3075	187737	SH		DEFINED	01		
AES CORP S	COM	00130H105	657	40135	SH		DEFINED	01	0	
AES CORP S	COM	00130H105	2207	134733	SH		DEFINED	01	0	
ALCON INC	COM	001382649	17	188	SH		DEFINED	01	1	
AK STEEL S	COM	001547108	16490	1490884	SH		DEFINED	01		
AK STEEL S	COM	001547108	1643	148456	SH		DEFINED	01	0	
AK STEEL S	COM	001547108	191	17300	SH		DEFINED	01	0	
AK STEEL S	COM	001547108	387	35000	SH		DEFINED	02		
AMB PROPERTY CORP. S	COM	00163T109	2465	65200	SH		DEFINED	01		
AMN HEALTHCARE SERV. S	COM	001744101	1003	63090	SH		DEFINED	01		
AMR CORP DEL S	COM	001765106	38919	3637200	SH		DEFINED	01		
AMR CORP DEL S	COM	001765106	138	12900	SH		DEFINED	01	0	
AMR CORP DEL S	COM	001765106	437	40800	SH		DEFINED	01	0	
AMR CORP DEL S	COM	001765106	31807	2975358	SH		DEFINED	01	1	

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ATI TECHNOLOGIES	FSUSD	COM	001941103	18	1022	SH	DEFINED	01	0
AT&T CORP	S	COM	001957505	4	233	SH	DEFINED	00	
AT&T CORP	S	COM	001957505	114686	6116645	SH	DEFINED	01	
AT&T CORP	S	COM	001957505	678	36112	SH	DEFINED	01	0
AT&T CORP	S	COM	001957505	4639	247451	SH	DEFINED	01	0
AT&T CORP	S	COM	001957505	1499	80000	SH	DEFINED	01	1
AT&T CORP	S	COM	001957505	259	13812	SH	DEFINED	01	1
A.S.V. INC	S	COM	001963107	18	440	SH	DEFINED	01	0
APP CHINA GROUP LTD	FSUSD	COM	00202K903	540	10804	SH	DEFINED	01	0
ATMI INC	S	COM	00207R101	1951	77907	SH	DEFINED	01	
ATMI INC	S	COM	00207R101	4	140	SH	DEFINED	01	0
AARON RENTS INC	S	COM	002535201	4972	248610	SH	DEFINED	01	
AARON RENTS INC-CL A	S	COM	002535300	80	4500	SH	DEFINED	01	
AAMES INVESTMENT CORP		COM	00253G108	677	82600	SH	DEFINED	01	
ABAXIS	S	COM	002567105	476	53851	SH	DEFINED	01	
ABBOTT LABS *	S	COM	002824100	206975	4439633	SH	DEFINED	01	
ABBOTT LABS *	S	COM	002824100	139	2966	SH	DEFINED	01	0
ABBOTT LABS *	S	COM	002824100	15093	323739	SH	DEFINED	01	0
ABBOTT LABS *	S	COM	002824100	13810	296429	SH	DEFINED	01	1
ABERCROMBIE & FITCH	S	COM	002896207	40	711	SH	DEFINED	00	
ABERCROMBIE & FITCH	S	COM	002896207	161	2808	SH	DEFINED	01	
ABERCROMBIE & FITCH	S	COM	002896207	862	15056	SH	DEFINED	01	0
ABGENIX INC	S	COM	00339B107	878	125500	SH	DEFINED	01	
ABGENIX INC	S	COM	00339B107	4	500	SH	DEFINED	01	0
ABLE LABORATORIES INC	S	COM	00371N407	742	31630	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	FSUSD	COM	003924107	12277	2651650	SH	DEFINED	01	
ACADIA REALTY TRUST	S	COM	004239109	2224	138352	SH	DEFINED	01	
ACCREDITED HOME LENDERS	S	COM	00437P107	4173	115173	SH	DEFINED	01	
ACCREDO HEALTH INC	S	COM	00437V104	5393	121445	SH	DEFINED	01	
ACE CASH EXPRESS INC	S	COM	004403101	228	10017	SH	DEFINED	01	
ACE CASH EXPRESS INC	S	COM	004403101	6	250	SH	DEFINED	01	0
ACTIVISION INC	S	COM	004930202	1922	129835	SH	DEFINED	01	
ACTIVISION INC	S	COM	004930202	0	0	SH	DEFINED	01	0
ACTION PERFORMANCE	S	COM	004933107	775	58599	SH	DEFINED	01	
ACTEL CORP	S	COM	004934105	960	62437	SH	DEFINED	01	
ACTUANT CORPORATION.	S	COM	00508X203	5667	126151	SH	DEFINED	01	
ACTUANT CORPORATION.	S	COM	00508X203	11175	248756	SH	DEFINED	01	0
ACTUANT CORPORATION.	S	COM	00508X203	683	15204	SH	DEFINED	01	0
ACUITY BRANDS INC	S	COM	00508Y102	3037	112483	SH	DEFINED	01	
ACUITY BRANDS INC	S	COM	00508Y102	11	420	SH	DEFINED	01	0
ACXIOM CORP	S	COM	005125109	37286	1781397	SH	DEFINED	01	
ACXIOM CORP	S	COM	005125109	2369	113196	SH	DEFINED	01	0
ACXIOM CORP	S	COM	005125109	1974	94300	SH	DEFINED	01	0
ACXIOM CORP	S	COM	005125109	15	740	SH	DEFINED	02	
ADAPTEC INC	S	COM	00651F108	1326	276812	SH	DEFINED	01	
ADMINISTAFF INC	S	COM	007094105	849	58150	SH	DEFINED	01	
ADOBE SYSTEMS INC	S	COM	00724F101	42	651	SH	DEFINED	00	
ADOBE SYSTEMS INC	S	COM	00724F101	26413	393236	SH	DEFINED	01	
ADOBE SYSTEMS INC	S	COM	00724F101	2276	33878	SH	DEFINED	01	0
ADOBE SYSTEMS INC	S	COM	00724F101	4596	68417	SH	DEFINED	01	0
ADOBE SYSTEMS INC	S	COM	00724F101	39414	587061	SH	DEFINED	01	1
ADOBE SYSTEMS INC	S	COM	00724F101	212	3156	SH	DEFINED	01	1
ADVANCE AUTO PARTS.	S	COM	00751Y106	58613	1161825	SH	DEFINED	01	
ADVANCE AUTO PARTS.	S	COM	00751Y106	7746	153555	SH	DEFINED	01	0
ADVANCE AUTO PARTS.	S	COM	00751Y106	1880	37268	SH	DEFINED	01	0
ADVANCED MKTG SERV	S	COM	00753T105	255	42546	SH	DEFINED	01	
ADVANCED NEUROMODULA.	S	COM	00757T101	458	17100	SH	DEFINED	01	
ADVANCED NEUROMODULA.	S	COM	00757T101	862	32150	SH	DEFINED	01	0
ADVO INC	S	COM	007585102	6829	182360	SH	DEFINED	01	
ADVISORY BOARD CO	S	COM	00762W107	2840	65000	SH	DEFINED	01	
ADVISORY BOARD CO	S	COM	00762W107	8	190	SH	DEFINED	01	0
ADVANCED MEDICAL OPTICS INC		COM	00763M108	4383	121048	SH	DEFINED	01	

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AEROFLEX INC	S	COM	007768104	4323	463418	SH	DEFINED	01
AEROFLEX INC	S	COM	007768104	6	640	SH	DEFINED	01 0
AEROPOSTALE INC.	S	COM	007865108	5	165	SH	DEFINED	00
AEROPOSTALE INC.	S	COM	007865108	3712	113347	SH	DEFINED	01
AEROPOSTALE INC.	S	COM	007865108	208	6350	SH	DEFINED	01 0
ADVANCED MICRO DEV	S	COM	007903107	372	23050	SH	DEFINED	01
ADVANCED MICRO DEV	S	COM	007903107	1319	81815	SH	DEFINED	01 0
ADVANTA B	S	COM	007942204	3717	161591	SH	DEFINED	01
ADVANCED ENERGY IND		COM	007973100	1025	106018	SH	DEFINED	01
ADVENT SOFTWARE		COM	007974108	16900	929560	SH	DEFINED	01
ADVENT SOFTWARE		COM	007974108	1124	61890	SH	DEFINED	01 0
ADVENT SOFTWARE		COM	007974108	924	50800	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	1	16	SH	DEFINED	00
AETNA INC NEW	S	COM	00817Y108	35777	477344	SH	DEFINED	01
AETNA INC NEW	S	COM	00817Y108	248	3299	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	4582	61132	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	486	6484	SH	DEFINED	01 1
AFFILIATED COMPUTER	S	COM	008190100	58890	1106126	SH	DEFINED	01
AFFILIATED COMPUTER	S	COM	008190100	2276	42762	SH	DEFINED	01 0
AFFILIATED COMPUTER	S	COM	008190100	1400	26305	SH	DEFINED	01 0
AFFILIATED COMPUTER	S	COM	008190100	4256	80000	SH	DEFINED	01 1
AFFILIATED MANAGERS	S	COM	008252108	4855	78264	SH	DEFINED	01
AFFILIATED MANAGERS	S	COM	008252108	267	4300	SH	DEFINED	01 0
AFFYMETRIX.	S	COM	00826T108	566	13196	SH	DEFINED	01
AFFYMETRIX.	S	COM	00826T108	27784	648519	SH	DEFINED	01 0
AFFYMETRIX.	S	COM	00826T108	1725	40276	SH	DEFINED	01 0
AFFYMETRIX.	S	COM	00826T108	2682	62603	SH	DEFINED	01 1
AFFIRMATIVE INSURANCE HOLDIN		COM	008272106	1634	110780	SH	DEFINED	01 0
AFFIRMATIVE INSURANCE HOLDIN		COM	008272106	176	11900	SH	DEFINED	01 0
AFFIRMATIVE INSURANCE HOLDIN		COM	008272106	1427	96700	SH	DEFINED	01 1
AFFIRMATIVE INSURANCE HOLDIN		COM	008272106	392	26600	SH	DEFINED	02
AFFORDABLE RESIDENTIAL COMMU		COM	008273104	553	43684	SH	DEFINED	01
AFTERMARKET TECH.	S	COM	008318107	656	39789	SH	DEFINED	01
AGERE SYSTEMS INC-CL A	S	COM	00845V100	1803	1261000	SH	DEFINED	01
AGERE SYSTEMS INC-CL A	S	COM	00845V100	5011	3528571	SH	DEFINED	01 1
AGILENT TECHNOLOGIES	S	COM	00846U101	5546	249793	SH	DEFINED	01
AGILENT TECHNOLOGIES	S	COM	00846U101	89	4000	SH	DEFINED	01 0
AGILENT TECHNOLOGIES	S	COM	00846U101	2350	105828	SH	DEFINED	01 0
AGILE SOFTWARE CORP	S	COM	00846X105	1388	190600	SH	DEFINED	01
AGNICO EAGLE MINES	FSUSD	COM	008474108	4993	343200	SH	DEFINED	01
AGNICO EAGLE MINES	FSUSD	COM	008474108	2081	143000	SH	DEFINED	01 0
AGILYSYS INC	S	COM	00847J105	7787	396004	SH	DEFINED	01
AGILYSYS INC	S	COM	00847J105	1716	87250	SH	DEFINED	01 0
AGILYSYS INC	S	COM	00847J105	216	11000	SH	DEFINED	01 0
AGILYSYS INC	S	COM	00847J105	409	20800	SH	DEFINED	02
AGREE REALTY CORP	S	COM	008492100	1131	41929	SH	DEFINED	01
AGRIUM	FSUSD	COM	008916108	5843	320196	SH	DEFINED	01
AIR FRANCE-KLM ADR	FSUSD	COM	009119108	6175	343420	SH	DEFINED	01
AIR FRANCE ADR WTS	05/05/2004 WT		009119116	274	312200	SH	DEFINED	01
AIR PROD & CHEM	S	COM	009158106	80	1260	SH	DEFINED	00
AIR PROD & CHEM	S	COM	009158106	56316	889814	SH	DEFINED	01
AIR PROD & CHEM	S	COM	009158106	3142	49646	SH	DEFINED	01 0
AIR PROD & CHEM	S	COM	009158106	5510	87063	SH	DEFINED	01 0
AIR PROD & CHEM	S	COM	009158106	49	780	SH	DEFINED	02
AIRGAS INC	S	COM	009363102	449	18800	SH	DEFINED	01 0
AIRGAS INC	S	COM	009363102	1807	76030	SH	DEFINED	01 1
AIRTRAN HOLDINGS INC	S	COM	00949P108	4283	473254	SH	DEFINED	01
AKAMAI TECHNOLOGIES.	S	COM	00971T101	3410	267900	SH	DEFINED	01
AKAMAI TECHNOLOGIES.	S	COM	00971T101	8926	701150	SH	DEFINED	01 0
ALABAMA NATL BANC..	S	COM	010317105	2197	35509	SH	DEFINED	01
ACE LTD STK		COM	010366437	1030	24958	SH	DEFINED	01 0
ALAMOSA HOLDINGS INC	S	COM	011589108	1522	130494	SH	DEFINED	01

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ALAMOSA HOLDINGS INC	S	COM	011589108	1862	159590	SH	DEFINED	01	0
ALASKA AIRGROUP	S	COM	011659109	7673	260660	SH	DEFINED	01	
ALASKA COMM SYSTEMS	S	COM	01167P101	1407	140051	SH	DEFINED	01	
ALBANY INTL CORP NEW	S	COM	012348108	2744	88840	SH	DEFINED	01	
ALBANY MOLECULAR RES	S	COM	012423109	97	9400	SH	DEFINED	01	
ALBEMARLE CORP	S	COM	012653101	7859	216138	SH	DEFINED	01	
ALBEMARLE CORP	S	COM	012653101	2535	69750	SH	DEFINED	01	0
ALBEMARLE CORP	S	COM	012653101	302	8300	SH	DEFINED	01	0
ALBEMARLE CORP	S	COM	012653101	632	17400	SH	DEFINED	02	
ALBERTO CULVER	S	COM	013068101	237	4958	SH	DEFINED	01	
ALBERTO CULVER	S	COM	013068101	843	17609	SH	DEFINED	01	0
ALBERTSONS INC	S	COM	013104104	2	79	SH	DEFINED	00	
ALBERTSONS INC	S	COM	013104104	8944	433126	SH	DEFINED	01	
ALBERTSONS INC	S	COM	013104104	77	3694	SH	DEFINED	01	0
ALBERTSONS INC	S	COM	013104104	1578	76431	SH	DEFINED	01	0
ALBERTSONS INC	S	COM	013104104	103	5000	SH	DEFINED	01	1
ALCAN INC	FSUSD	COM	013716105	9964	262726	SH	DEFINED	01	
ALCAN INC	FSUSD	COM	013716105	27	719	SH	DEFINED	01	0
ALCOA INC		COM	013817101	89725	2952421	SH	DEFINED	01	
ALCOA INC		COM	013817101	894	29421	SH	DEFINED	01	0
ALCOA INC		COM	013817101	8004	263392	SH	DEFINED	01	0
ALCOA INC		COM	013817101	4868	160500	SH	DEFINED	01	1
ALERIS INTL	S	COM	014477103	1680	67338	SH	DEFINED	01	
ALEXION PHARMACEUTIC	S	COM	015351109	474	21900	SH	DEFINED	01	
ALEXION PHARMACEUTIC	S	COM	015351109	3	130	SH	DEFINED	01	0
ALFA CORP	S	COM	015385107	558	38578	SH	DEFINED	01	
ALKERMES INC	S	COM	01642T108	703	67700	SH	DEFINED	01	
ALLEGHANY CORP	S	COM	017175100	4016	14500	SH	DEFINED	01	
ALLEGHENY ENERGY	S	COM	017361106	4833	233942	SH	DEFINED	01	
ALLEGHENY ENERGY	S	COM	017361106	590	28548	SH	DEFINED	01	0
ALLEGHENY ENERGY	S	COM	017361106	38	1820	SH	DEFINED	02	
ALLEGHENY TECHNOLOGY	S	COM	01741R102	1184	49130	SH	DEFINED	01	
ALLEGHENY TECHNOLOGY	S	COM	01741R102	448	18591	SH	DEFINED	01	0
ALLEGHENY TECHNOLOGY	S	COM	01741R102	4632	192183	SH	DEFINED	01	1
ALLERGAN INC	S	COM	018490102	7021	101072	SH	DEFINED	01	
ALLERGAN INC	S	COM	018490102	42	600	SH	DEFINED	01	0
ALLERGAN INC	S	COM	018490102	1898	27327	SH	DEFINED	01	0
ALLERGAN INC	S	COM	018490102	833	11890	SH	DEFINED	01	1
ALLERGAN INC 00.000% 11/06/202		CONV BND	018490AE2	523	600000	PRN	DEFINED	01	0
ALLETE INC	S	COM	018522300	3081	73625	SH	DEFINED	01	
ALLIANCE BANKSHARES CORP	S	COM	018535104	407	26347	SH	DEFINED	01	
ALLIANCE DATA SYSTEM	S	COM	018581108	21348	528430	SH	DEFINED	01	
ALLIANCE DATA SYSTEM	S	COM	018581108	18	451	SH	DEFINED	01	0
ALLIANCE GAMING CORP	S	COM	01859P609	1257	131100	SH	DEFINED	01	
ALLIANCE IMAGING INC	S	COM	018606202	467	48974	SH	DEFINED	01	
ALLIANCE IMAGING INC	S	COM	018606202	1080	112860	SH	DEFINED	01	0
ALLIANCE IMAGING INC	S	COM	018606202	127	13300	SH	DEFINED	01	0
ALLIANCE IMAGING INC	S	COM	018606202	257	26900	SH	DEFINED	02	
ALLIANCE SEMI CONDUCT	S	COM	01877H100	186	74814	SH	DEFINED	01	
ALLIANT ENERGY CORP	S	COM	018802108	116	4400	SH	DEFINED	01	1
ALLIANT TECHSYSTEMS	S	COM	018804104	8160	114200	SH	DEFINED	01	
ALLIED DOMECQ SPS-ADR	FSUSD	COM	019121201	4595	113000	SH	DEFINED	01	
ALLIED HEALTHCARE INTL INC		COM	01923A109	353	56519	SH	DEFINED	01	1
ALLIED WASTE IND	S	COM	019589308	1870	255877	SH	DEFINED	01	
ALLIED WASTE IND	S	COM	019589308	412	56350	SH	DEFINED	01	0
ALLMERICA FINANCIAL	S	COM	019754100	15	430	SH	DEFINED	02	
ALLSCRIPTS HLTHCARE	S	COM	01988P108	5272	368600	SH	DEFINED	01	
ALLSCRIPTS HLTHCARE	S	COM	01988P108	4	310	SH	DEFINED	01	0
ALLSTATE CORP	S	COM	020002101	85	1596	SH	DEFINED	00	
ALLSTATE CORP	S	COM	020002101	53673	992847	SH	DEFINED	01	
ALLSTATE CORP	S	COM	020002101	2614	48355	SH	DEFINED	01	0
ALLSTATE CORP	S	COM	020002101	7625	141054	SH	DEFINED	01	0

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ALLSTATE CORP	S	COM	020002101	328	6100	SH	DEFINED	01	1
ALLSTATE CORP	S	COM	020002101	124	2297	SH	DEFINED	01	1
ALLTEL CORP	S	COM	020039103	5052	92107	SH	DEFINED	01	
ALLTEL CORP	S	COM	020039103	1454	26500	SH	DEFINED	01	0
ALLTEL CORP	S	COM	020039103	3446	62832	SH	DEFINED	01	0
ALPHA NATURAL RESOURCES INC		COM	02076X102	517	18020	SH	DEFINED	01	0
ALPHA NATURAL RESOURCES INC		COM	02076X102	1915	66816	SH	DEFINED	01	1
ALPHARMA INC CL A	S	COM	020813101	1524	123765	SH	DEFINED	01	
ALTERA CORP		COM	021441100	1183	59801	SH	DEFINED	01	
ALTERA CORP		COM	021441100	1572	79472	SH	DEFINED	01	0
ALTIRIS INC	S	COM	02148M100	3136	131470	SH	DEFINED	01	
ALTIRIS INC	S	COM	02148M100	4	180	SH	DEFINED	01	0
ALTRIA GROUP INC	S	COM	02209S103	96	1473	SH	DEFINED	00	
ALTRIA GROUP INC	S	COM	02209S103	391680	5989922	SH	DEFINED	01	
ALTRIA GROUP INC	S	COM	02209S103	4608	70477	SH	DEFINED	01	0
ALTRIA GROUP INC	S	COM	02209S103	30333	463883	SH	DEFINED	01	0
ALTRIA GROUP INC	S	COM	02209S103	106573	1630284	SH	DEFINED	01	1
ALTRIA GROUP INC	S	COM	02209S103	451	6903	SH	DEFINED	01	1
AMAZON COM INC	S	COM	023135106	39	1124	SH	DEFINED	01	0
AMBAC FINANCIAL GRP	S	COM	023139108	1	14	SH	DEFINED	00	
AMBAC FINANCIAL GRP	S	COM	023139108	2712	36278	SH	DEFINED	01	
AMBAC FINANCIAL GRP	S	COM	023139108	78	1043	SH	DEFINED	01	0
AMBAC FINANCIAL GRP	S	COM	023139108	1687	22570	SH	DEFINED	01	0
AMBAC FINANCIAL GRP	S	COM	023139108	38	510	SH	DEFINED	02	
AMBASSADORS GROUP INC	S	COM	023177108	19	567	SH	DEFINED	01	
AMCOL INTL CORP.	S	COM	02341W103	1203	64100	SH	DEFINED	01	
AMCOL INTL CORP.	S	COM	02341W103	2	130	SH	DEFINED	01	0
AMEDISYS INC	S	COM	023436108	5182	171310	SH	DEFINED	01	
AMEDISYS INC	S	COM	023436108	5	170	SH	DEFINED	01	0
AMEDISYS INC	S	COM	023436108	136	4500	SH	DEFINED	01	1
AMERADA HESS	S	COM	023551104	3	28	SH	DEFINED	00	
AMERADA HESS	S	COM	023551104	20209	210057	SH	DEFINED	01	
AMERADA HESS	S	COM	023551104	412	4284	SH	DEFINED	01	0
AMERADA HESS	S	COM	023551104	1703	17705	SH	DEFINED	01	0
AMERADA HESS	S	COM	023551104	49	510	SH	DEFINED	02	
AMERADA HESS CVT PFD		CONV PRF	023551401	59	705	SH	DEFINED	00	
AMERADA HESS CVT PFD		CONV PRF	023551401	1646	19624	SH	DEFINED	01	0
AMERCO		COM	023586100	361	7788	SH	DEFINED	01	
AMEREN CORP	S	COM	023608102	6010	122632	SH	DEFINED	01	
AMEREN CORP	S	COM	023608102	1988	40555	SH	DEFINED	01	0
AMERICA MOVIL SA	CV.	FSUSD	02364W105	2679	51911	SH	DEFINED	01	
AMERICA MOVIL SA	CV.	FSUSD	02364W105	1837	35600	SH	DEFINED	01	0
AMERICA MOVIL SA	CV.	FSUSD	02364W105	19	370	SH	DEFINED	01	0
AMERICA MOVIL SA	CV.	FSUSD	02364W105	138510	2688684	SH	DEFINED	01	1
AMERICA MOVIL SA	CV.	FSUSD	02364W105	2187	42384	SH	DEFINED	01	1
AMERICA WEST HLDG CP	S	COM	023657208	1680	309400	SH	DEFINED	01	
AMCORE FINL INC	S	COM	023912108	1	28	SH	DEFINED	00	
AMCORE FINL INC	S	COM	023912108	674	23872	SH	DEFINED	01	
AMER AXLE & MFG HDGS	S	COM	024061103	3311	135091	SH	DEFINED	01	
AMER AXLE & MFG HDGS	S	COM	024061103	19	800	SH	DEFINED	01	1
AMERICAN CAMPUS COMMUNITIES		COM	024835100	296	14090	SH	DEFINED	01	
AMER CAP STRATEGIES.	S	COM	024937104	25	797	SH	DEFINED	01	0
AMER CAP STRATEGIES.	S	COM	024937104	1188	37815	SH	DEFINED	01	1
AMERICAN DENTAL PART	S	COM	025353103	333	15000	SH	DEFINED	01	
AMERICAN ELEC PWR	S	COM	025537101	2371	69584	SH	DEFINED	01	
AMERICAN ELEC PWR	S	COM	025537101	2712	79616	SH	DEFINED	01	0
AMERICAN ELEC PWR	S	COM	025537101	334	9950	SH	DEFINED	01	1
AMERICAN EAGLE OUTFI	S	COM	02553E106	512	17319	SH	DEFINED	01	
AMERICAN EAGLE OUTFI	S	COM	02553E106	29	982	SH	DEFINED	01	0
AMERICAN EAGLE OUTFI	S	COM	02553E106	38	1280	SH	DEFINED	02	
AEMG - SMALL CAP GROWTH FUND		COM	025810987	16309	10000000	SH	DEFINED	01	0
AMERICAN EXPRESS	S	COM	025816109	3526	68641	SH	DEFINED	01	

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AMERICAN EXPRESS	S	COM	025816109	12515	243622	SH	DEFINED	01	0
AMERICAN EXPRESS	S	COM	025816109	6353	123700	SH	DEFINED	01	1
AMERICAN FINICIAL GRP	S	COM	025932104	555	18023	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR		COM	02607P305	133	9100	SH	DEFINED	01	
AM GREETINGS CL A		COM	026375105	3118	122348	SH	DEFINED	01	
AMERICAN HEALTHWAYS.	S	COM	02649V104	3360	101750	SH	DEFINED	01	
AMERICAN HOME MORTGAGE INV	S	COM	02660R107	380	13256	SH	DEFINED	01	
AMERICAN INTL GROUP	S	COM	026874107	14	259	SH	DEFINED	00	
AMERICAN INTL GROUP	S	COM	026874107	441595	7969603	SH	DEFINED	01	
AMERICAN INTL GROUP	S	COM	026874107	2874	51880	SH	DEFINED	01	0
AMERICAN INTL GROUP	S	COM	026874107	30445	549445	SH	DEFINED	01	0
AMERICAN INTL GROUP	S	COM	026874107	89152	1609115	SH	DEFINED	01	1
AMER ITALIAN PASTA	S	COM	027070101	9260	337919	SH	DEFINED	01	
AMERICAN MEDICAL SYS..	S	COM	02744M108	2590	150760	SH	DEFINED	01	
AMER MEDICAL ALERT CORP	S	COM	027904101	290	42000	SH	DEFINED	01	
AMERICAN NATL INS CO	S	COM	028591105	4056	38300	SH	DEFINED	01	
AMERICAN PHARM PART.	S	COM	02886P109	649	12550	SH	DEFINED	01	
AMERICAN PHYSICIANS CAP INC		COM	028884104	2365	69000	SH	DEFINED	01	
AMER PWR CONVERSION	S	COM	029066107	43425	1663118	SH	DEFINED	01	
AMER PWR CONVERSION	S	COM	029066107	2788	106808	SH	DEFINED	01	0
AMER PWR CONVERSION	S	COM	029066107	3308	126662	SH	DEFINED	01	0
AMERICAN SCIENCE & ENGINEERI		COM	029429107	389	8698	SH	DEFINED	01	
AMERICAN STD CO	S	COM	029712106	42854	922017	SH	DEFINED	01	
AMERICAN STD CO	S	COM	029712106	4122	88658	SH	DEFINED	01	0
AMERICAN STD CO	S	COM	029712106	2638	56752	SH	DEFINED	01	0
AMERICAN STS WATER	S	COM	029899101	1047	41400	SH	DEFINED	01	
AMERICAN TOWER CORP	S	COM	029912201	28	1558	SH	DEFINED	01	0
AMERICAN TOWER CORP	S	COM	029912201	69211	3800354	SH	DEFINED	01	1
AMERICAN VANGUARD CORP	S	COM	030371108	817	18200	SH	DEFINED	01	
AMERICAN VANGUARD CORP	S	COM	030371108	4	100	SH	DEFINED	01	0
AMERICAN WOODMARK CORP.	S	COM	030506109	2263	62388	SH	DEFINED	01	
AMERICANWEST BANCORPORATION		COM	03058P109	139	7243	SH	DEFINED	01	
AMERICREDIT CORP	S	COM	03060R101	4938	210700	SH	DEFINED	01	
AMERICREDIT CORP	S	COM	03060R101	3264	139293	SH	DEFINED	01	1
AMERISTAR CASINOS IN	S	COM	03070Q101	592	10806	SH	DEFINED	01	
AMERON INTL CORP.	S	COM	030710107	676	18766	SH	DEFINED	01	
AMERON INTL CORP.	S	COM	030710107	4	100	SH	DEFINED	01	0
AMERIVEST PROPERTIES INC	S	COM	03071L101	232	44696	SH	DEFINED	01	
AMERUS GROUP CO	S	COM	03072M108	1	27	SH	DEFINED	00	
AMERUS GROUP CO	S	COM	03072M108	3761	79571	SH	DEFINED	01	
AMERUS GROUP CO	S	COM	03072M108	3120	66040	SH	DEFINED	01	0
AMERUS GROUP CO	S	COM	03072M108	386	8160	SH	DEFINED	01	0
AMERUS GROUP CO	S	COM	03072M108	777	16440	SH	DEFINED	02	
AMERISOURCEBERGEN	S	COM	03073E105	28508	497612	SH	DEFINED	01	
AMERISOURCEBERGEN	S	COM	03073E105	22	380	SH	DEFINED	01	0
AMERISOURCEBERGEN	S	COM	03073E105	1322	23070	SH	DEFINED	01	0
AMERISOURCEBERGEN	S	COM	03073E105	156	2800	SH	DEFINED	01	1
AMERISOURCEBERGEN	S	COM	03073E105	38	670	SH	DEFINED	02	
AMERIGROUP CORP	S	COM	03073T102	1	20	SH	DEFINED	00	
AMERIGROUP CORP	S	COM	03073T102	13995	382817	SH	DEFINED	01	
AMERIGROUP CORP	S	COM	03073T102	13	340	SH	DEFINED	01	0
AMERITRADE HLDGS.	S	COM	03074K100	904	88538	SH	DEFINED	00	
AMERITRADE HLDGS.	S	COM	03074K100	1887	184760	SH	DEFINED	01	0
AMERITRADE HLDGS.	S	COM	03074K100	12910	1264453	SH	DEFINED	01	1
AMETEK INC (NEW)	S	COM	031100100	1719	42693	SH	DEFINED	01	
AMGEN INC	S	COM	031162100	76	1307	SH	DEFINED	00	
AMGEN INC	S	COM	031162100	227982	3916568	SH	DEFINED	01	
AMGEN INC	S	COM	031162100	1668	28666	SH	DEFINED	01	0
AMGEN INC	S	COM	031162100	15285	262571	SH	DEFINED	01	0
AMGEN INC	S	COM	031162100	53804	924692	SH	DEFINED	01	1
AMKOR TECHNOLOGY	S	COM	031652100	985	255210	SH	DEFINED	01	
AMKOR TECHNOLOGY INC. 05.000%		CONV BND	031652AH3	3942	4500000	PRN	DEFINED	01	0

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AMPHENOL CORP	S	COM	032095101	175	4737	SH	DEFINED	01
AMSOUTH BANCORPORATI	S	COM	032165102	19994	770482	SH	DEFINED	01
AMSOUTH BANCORPORATI	S	COM	032165102	1914	73744	SH	DEFINED	01 0
AMSOUTH BANCORPORATI	S	COM	032165102	39	1490	SH	DEFINED	02
AMSURG CORP.	S	COM	03232P405	1836	72580	SH	DEFINED	01
AMYLIN PHARM.	S	COM	032346108	8983	513600	SH	DEFINED	01
AMYLIN PHARM.	S	COM	032346108	6799	388729	SH	DEFINED	01 0
AMYLIN PHARM.	S	COM	032346108	418	23900	SH	DEFINED	01 0
AMYLIN PHARM.	S	COM	032346108	205	11729	SH	DEFINED	01 1
ANADARKO PETRO CORP	S	COM	032511107	1320	17347	SH	DEFINED	00
ANADARKO PETRO CORP	S	COM	032511107	108653	1427758	SH	DEFINED	01
ANADARKO PETRO CORP	S	COM	032511107	3353	44051	SH	DEFINED	01 0
ANADARKO PETRO CORP	S	COM	032511107	4905	64456	SH	DEFINED	01 0
ANADARKO PETRO CORP	S	COM	032511107	7922	104142	SH	DEFINED	01 1
ANADARKO PETRO CORP	S	COM	032511107	190	2494	SH	DEFINED	01 1
ANALOG DEVICES	S	COM	032654105	9711	268694	SH	DEFINED	01
ANALOG DEVICES	S	COM	032654105	21	575	SH	DEFINED	01 0
ANALOG DEVICES	S	COM	032654105	2796	77363	SH	DEFINED	01 0
ANALOG DEVICES	S	COM	032654105	5669	156914	SH	DEFINED	01 1
ANALOGIC	S	COM	032657207	2057	47551	SH	DEFINED	01
ANAREN INC	S	COM	032744104	515	42500	SH	DEFINED	01
ANCHOR BANCORP	S	COM	032839102	3005	106877	SH	DEFINED	01
ANDERSONS INC/THE	S	COM	034164103	639	20600	SH	DEFINED	01
ANDREW CORP	S	COM	034425108	110	9408	SH	DEFINED	01
ANDREW CORP	S	COM	034425108	392	33434	SH	DEFINED	01 0
ANGELICA CORP	S	COM	034663104	627	22389	SH	DEFINED	01
ANGIOTECH PHARM IN	FSUSD	COM	034918102	8	500	SH	DEFINED	01 0
ANGLOGOLD ASHANTI LTD	-ADR	F COM	035128206	4651	135000	SH	DEFINED	01
ANHEUSER BUSCH CO	S	COM	035229103	3102	65468	SH	DEFINED	01
ANHEUSER BUSCH CO	S	COM	035229103	7646	161347	SH	DEFINED	01 0
ANHEUSER BUSCH CO	S	COM	035229103	15185	320623	SH	DEFINED	01 1
ANIKA THERAPEUTICS INC	S	COM	035255108	129	10047	SH	DEFINED	01
ANIXTER INTL INC	S	COM	035290105	8082	223583	SH	DEFINED	01
ANIXTER INTL INC	S	COM	035290105	1682	46540	SH	DEFINED	01 0
ANIXTER INTL INC	S	COM	035290105	196	5430	SH	DEFINED	01 0
ANIXTER INTL INC	S	COM	035290105	412	11400	SH	DEFINED	02
ANNALY MORT MGMT	S	COM	035710409	2	126	SH	DEFINED	00
ANNTAYLOR STORES COR	S	COM	036115103	6226	243300	SH	DEFINED	01
ANSOFT CORP	S	COM	036384105	94	3480	SH	DEFINED	01
ANSYS	S	COM	03662Q105	8048	235257	SH	DEFINED	01
ANSYS	S	COM	03662Q105	14	400	SH	DEFINED	01 0
ANTHRACITE CAPITAL..	S	COM	037023108	1	119	SH	DEFINED	00
ANTHRACITE CAPITAL..	S	COM	037023108	771	69169	SH	DEFINED	01
ANWORTH MORTGAGE ASSET CORP.		COM	037347101	304	31895	SH	DEFINED	01
AON CORP	S	COM	037389103	3	112	SH	DEFINED	00
AON CORP	S	COM	037389103	69580	3046421	SH	DEFINED	01
AON CORP	S	COM	037389103	119	5204	SH	DEFINED	01 0
AON CORP	S	COM	037389103	1501	65715	SH	DEFINED	01 0
AON CORP	S	COM	037389103	81	3500	SH	DEFINED	01 1
APACHE CORP	S	COM	037411105	300671	4910511	SH	DEFINED	01
APACHE CORP	S	COM	037411105	3927	64132	SH	DEFINED	01 0
APACHE CORP	S	COM	037411105	4926	80448	SH	DEFINED	01 0
APACHE CORP	S	COM	037411105	1071	17500	SH	DEFINED	01 1
APARTMENT INVT & MGMT CO	S	COM	03748R101	12402	333418	SH	DEFINED	01
APARTMENT INVT & MGMT CO	S	COM	03748R101	50	1344	SH	DEFINED	01 0
APARTMENT INVT & MGMT CO	S	COM	03748R101	739	19865	SH	DEFINED	01 0
APOGEE ENTERPRISES	S	COM	037598109	969	67874	SH	DEFINED	01
APOLLO GROUP INC	-C S	COM	037604105	7577	102301	SH	DEFINED	01
APOLLO GROUP INC	-C S	COM	037604105	2606	35180	SH	DEFINED	01 0
APOLLO GROUP INC	-C S	COM	037604105	13581	183200	SH	DEFINED	01 1
APOLLO GOLD CORP - RESTR-	144A	COM	03761E987	73	156250	SH	DEFINED	01
APOLLO INVESTMENT CORP	S	COM	03761U106	1318	78565	SH	DEFINED	01

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APPLE COMPUTER	S	COM	037833100	84	2032	SH	DEFINED	00
APPLE COMPUTER	S	COM	037833100	377292	9054262	SH	DEFINED	01
APPLE COMPUTER	S	COM	037833100	1948	46735	SH	DEFINED	01 0
APPLE COMPUTER	S	COM	037833100	7268	174406	SH	DEFINED	01 0
APPLE COMPUTER	S	COM	037833100	308	7392	SH	DEFINED	01 1
APPLE COMPUTER	S	COM	037833100	38	900	SH	DEFINED	02
APPLEBEES INTL INC	S	COM	037899101	13373	485243	SH	DEFINED	01
APPLEBEES INTL INC	S	COM	037899101	50	1825	SH	DEFINED	01 0
APRIA HEALTHCARE GRO	S	COM	037933108	4472	139311	SH	DEFINED	01
APRIA HEALTHCARE GRO	S	COM	037933108	9	300	SH	DEFINED	01 0
APPLERA - APP BIOSYS	S	COM	038020103	227	11496	SH	DEFINED	01
APPLERA - APP BIOSYS	S	COM	038020103	805	40774	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	S	COM	038020202	2152	210000	SH	DEFINED	01
CELERA GENOMICS GRP-APPLER	S	COM	038020202	856	83520	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	S	COM	038020202	98	9600	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	S	COM	038020202	201	19600	SH	DEFINED	02
APPLICA INC	S	COM	03815A106	281	55534	SH	DEFINED	01
APPLIED IND TECHNOLO	S	COM	03820C105	4716	173475	SH	DEFINED	01
APPLIED IND TECHNOLO	S	COM	03820C105	1556	57235	SH	DEFINED	01 0
APPLIED IND TECHNOLO	S	COM	03820C105	188	6900	SH	DEFINED	01 0
APPLIED IND TECHNOLO	S	COM	03820C105	380	13955	SH	DEFINED	02
APPLIED MATERIALS	S	COM	038222105	80202	4935503	SH	DEFINED	01
APPLIED MATERIALS	S	COM	038222105	0	19	SH	DEFINED	01 0
APPLIED MATERIALS	S	COM	038222105	5676	349259	SH	DEFINED	01 0
APPLIED MATERIALS	S	COM	038222105	2990	184000	SH	DEFINED	01 1
APPLIED MICRO CIRCUIT	S	COM	03822W109	60	18026	SH	DEFINED	01
APPLIED MICRO CIRCUIT	S	COM	03822W109	210	63977	SH	DEFINED	01 0
APPLIED SIGNAL.	S	COM	038237103	645	28180	SH	DEFINED	01
APTARGROUP INC	S	COM	038336103	7966	153237	SH	DEFINED	01
AQUA AMERICA INC		COM	03836W103	43	1775	SH	DEFINED	00
AQUA AMERICA INC		COM	03836W103	1194	49033	SH	DEFINED	01 0
AQUANTIVE INC	S	COM	03839G105	558	50390	SH	DEFINED	01
AQUANTIVE INC	S	COM	03839G105	7	700	SH	DEFINED	01 0
AQUILA INC	S	COM	03840P102	2304	601520	SH	DEFINED	01
ARACRUZ CELLULOSE SA	FSUSD	COM	038496204	356	9940	SH	DEFINED	01
ARACRUZ CELLULOSE SA	FSUSD	COM	038496204	34498	964181	SH	DEFINED	01 1
ARAMARK CORPORATION		COM	038521100	68389	2603362	SH	DEFINED	01 1
ARBINET-THEXCHANGE INC	S	COM	03875P100	526	27600	SH	DEFINED	01
ARBINET-THEXCHANGE INC	S	COM	03875P100	2	120	SH	DEFINED	01 0
ARBITRON INC		COM	03875Q108	3323	77451	SH	DEFINED	01
ARBITRON INC		COM	03875Q108	86	2000	SH	DEFINED	01 0
ARBOR REALTY TRUST INC	S	COM	038923108	337	13600	SH	DEFINED	01
ARCH CHEMICALS INC		COM	03937R102	1657	58207	SH	DEFINED	01
ARCH COAL INC	S	COM	039380100	131	3046	SH	DEFINED	00
ARCH COAL INC	S	COM	039380100	3186	74071	SH	DEFINED	01 0
ARCHER DANIELS MDLND	S	COM	039483102	2	51	SH	DEFINED	00
ARCHER DANIELS MDLND	S	COM	039483102	68029	2767654	SH	DEFINED	01
ARCHER DANIELS MDLND	S	COM	039483102	65	2624	SH	DEFINED	01 0
ARCHER DANIELS MDLND	S	COM	039483102	3181	129415	SH	DEFINED	01 0
ARCHER DANIELS MDLND	S	COM	039483102	4908	200000	SH	DEFINED	01 1
ARCHER DANIELS MDLND	S	COM	039483102	51	2080	SH	DEFINED	02
ARCHSTONE-SMITH TRUS	S	COM	039583109	4667	136803	SH	DEFINED	01
ARCHSTONE-SMITH TRUS	S	COM	039583109	62	1819	SH	DEFINED	01 0
ARCHSTONE-SMITH TRUS	S	COM	039583109	1415	41490	SH	DEFINED	01 0
ARCHSTONE-SMITH TRUS	S	COM	039583109	787	23069	SH	DEFINED	01 1
ARCTIC CAT INC	S	COM	039670104	3294	121725	SH	DEFINED	01
ARCTIC CAT INC	S	COM	039670104	1249	46150	SH	DEFINED	01 0
ARCTIC CAT INC	S	COM	039670104	157	5800	SH	DEFINED	01 0
ARCTIC CAT INC	S	COM	039670104	303	11200	SH	DEFINED	02
ARDEN REALTY INC	S	COM	039793104	1913	56500	SH	DEFINED	01
ARENA BRANDS HLD CRP	S	COM	03999M207	1009	111111	SH	DEFINED	01
ARGONAUT GROUP INC	S	COM	040157109	1907	89900	SH	DEFINED	01

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ARGOSY GAMING	S	COM	040228108	7499	163304	SH	DEFINED	01
ARGOSY GAMING	S	COM	040228108	8	160	SH	DEFINED	01 0
ARIBA	S	COM	04033V203	143	18453	SH	DEFINED	01
ARKANSAS BEST CORP	S	COM	040790107	4095	108379	SH	DEFINED	01
ARMOR HOLDINGS INC	S	COM	042260109	3559	95934	SH	DEFINED	01
ARQULE INC	S	COM	04269E107	365	77419	SH	DEFINED	01
ARROW ELECTRONICS	S	COM	042735100	599	23632	SH	DEFINED	01
ARROW INTERNATIONAL	S	COM	042764100	1566	45600	SH	DEFINED	01
ARTESYN TECHNOLOGIES	S	COM	043127109	4034	463224	SH	DEFINED	01
ARTESYN TECHNOLOGIES	S	COM	043127109	983	112760	SH	DEFINED	01 0
ARTESYN TECHNOLOGIES	S	COM	043127109	113	13000	SH	DEFINED	01 0
ARTESYN TECHNOLOGIES	S	COM	043127109	236	27100	SH	DEFINED	02
ARTHROCARE CORP	S	COM	043136100	2335	81916	SH	DEFINED	01
ARVINMERITOR INC	S	COM	043353101	1375	88905	SH	DEFINED	01
ASBURY AUTOMOTIVE GROUP	S	COM	043436104	176	11398	SH	DEFINED	01
ASCENTIAL SOFTWARE	S	COM	04362P207	1252	67554	SH	DEFINED	00
ASHLAND INC	S	COM	044204105	262	3874	SH	DEFINED	01
ASHLAND INC	S	COM	044204105	929	13770	SH	DEFINED	01 0
ASHWORTH INC	S	COM	04516H101	387	34020	SH	DEFINED	01
ASPECT MEDICAL SYSTE	S	COM	045235108	434	20100	SH	DEFINED	01
ASPECT COMMUNICATION	S	COM	04523Q102	182	17460	SH	DEFINED	01
ASPECT COMMUNICATION	S	COM	04523Q102	789	75811	SH	DEFINED	01 0
ASPECT COMMUNICATION	S	COM	04523Q102	93	8934	SH	DEFINED	01 0
ASPECT COMMUNICATION	S	COM	04523Q102	189	18200	SH	DEFINED	02
ASSO BANCORP	S	COM	045487105	37	1190	SH	DEFINED	02
ASSOCIATED ESTATES R	S	COM	045604105	216	21600	SH	DEFINED	01
ASSURANT INC		COM	04621X108	16269	482776	SH	DEFINED	01
ASSURANT INC		COM	04621X108	16	482	SH	DEFINED	01 0
ASTEC INDS INC	S	COM	046224101	1572	71293	SH	DEFINED	01
ASTORIA FINL CORP.	S	COM	046265104	26	1035	SH	DEFINED	02
ASTRAZENECA PLC-ADR	FSUSD	COM	046353108	40	1000	SH	DEFINED	01 0
ATARI INC	S	COM	04651M105	2215	700914	SH	DEFINED	01
ATHEROS COMMUNICATIONS	S	COM	04743P108	3241	315680	SH	DEFINED	01
ATHEROS COMMUNICATIONS	S	COM	04743P108	3	250	SH	DEFINED	01 0
ATLAS AMERICA INC	S	COM	049167109	1401	38740	SH	DEFINED	01 0
ATLAS AMERICA INC	S	COM	049167109	174	4800	SH	DEFINED	01 0
ATLAS AMERICA INC	S	COM	049167109	351	9700	SH	DEFINED	02
ATMOS ENERGY CORP	S	COM	049560105	9629	356616	SH	DEFINED	01
ATWOOD OCEANICS	S	COM	050095108	6421	96497	SH	DEFINED	01
ATWOOD OCEANICS	S	COM	050095108	9	140	SH	DEFINED	01 0
AUDIOVOX CORP		COM	050757103	1965	154237	SH	DEFINED	01
AUGUST TECH CORP	S	COM	05106U105	270	23000	SH	DEFINED	01
AUTO DATA NETWORK INC		COM	05270Q104	1821	1197720	SH	DEFINED	01 0
AUTOBYTEL INC	S	COM	05275N106	1434	284389	SH	DEFINED	01
AUTODESK INC	S	COM	052769106	28	973	SH	DEFINED	00
AUTODESK INC	S	COM	052769106	20656	694126	SH	DEFINED	01
AUTODESK INC	S	COM	052769106	633	21275	SH	DEFINED	01 0
AUTODESK INC	S	COM	052769106	1447	48654	SH	DEFINED	01 0
AUTODESK INC	S	COM	052769106	20196	678241	SH	DEFINED	01 1
AUTOLIV INC	S	COM	052800109	95	2000	SH	DEFINED	01
AUTOLIV INC	S	COM	052800109	275	5800	SH	DEFINED	01 1
AUTOLIV INC	S	COM	052800109	34	710	SH	DEFINED	02
AUTOMATIC DATA PROC.	S	COM	053015103	37	814	SH	DEFINED	00
AUTOMATIC DATA PROC.	S	COM	053015103	7785	173196	SH	DEFINED	01
AUTOMATIC DATA PROC.	S	COM	053015103	815	18112	SH	DEFINED	01 0
AUTOMATIC DATA PROC.	S	COM	053015103	5443	121089	SH	DEFINED	01 0
AUTOMATIC DATA PROC.	S	COM	053015103	53448	1189840	SH	DEFINED	01 1
AUTONATION INC	S	COM	05329W102	5971	315215	SH	DEFINED	01
AUTONATION INC	S	COM	05329W102	888	46895	SH	DEFINED	01 0
AUTOZONE	S	COM	053332102	1009	11773	SH	DEFINED	00
AUTOZONE	S	COM	053332102	11871	138531	SH	DEFINED	01
AUTOZONE	S	COM	053332102	486	5670	SH	DEFINED	01 0

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AUTOZONE	S		COM	053332102	1204	14052	SH	DEFINED	01	0
AVALONBAY	COMM	S	COM	053484101	2716	40600	SH	DEFINED	01	
AVALONBAY	COMM	S	COM	053484101	47	704	SH	DEFINED	01	0
AVALONBAY	COMM	S	COM	053484101	34	510	SH	DEFINED	02	
AVAYA INC	S		COM	053499109	0	2	SH	DEFINED	00	
AVAYA INC	S		COM	053499109	1198	102529	SH	DEFINED	01	
AVAYA INC	S		COM	053499109	1164	99683	SH	DEFINED	01	0
AVAYA INC	S		COM	053499109	387	33200	SH	DEFINED	01	1
AVERY DENNISON	CORP	S	COM	053611109	10902	176033	SH	DEFINED	01	
AVERY DENNISON	CORP	S	COM	053611109	28	457	SH	DEFINED	01	0
AVERY DENNISON	CORP	S	COM	053611109	1307	21100	SH	DEFINED	01	0
AVIALL	S		COM	05366B102	2369	84600	SH	DEFINED	01	
AVIALL	S		COM	05366B102	1613	57580	SH	DEFINED	01	0
AVIALL	S		COM	05366B102	196	7000	SH	DEFINED	01	0
AVIALL	S		COM	05366B102	397	14200	SH	DEFINED	02	
AVID TECH	S		COM	05367P100	7697	142215	SH	DEFINED	01	
AVID TECH	S		COM	05367P100	1071	19770	SH	DEFINED	01	0
AVID TECH	S		COM	05367P100	135	2500	SH	DEFINED	01	0
AVID TECH	S		COM	05367P100	254	4700	SH	DEFINED	02	
AVISTA CORP	S		COM	05379B107	2650	151371	SH	DEFINED	01	
AVNET INC	S		COM	053807103	217	11792	SH	DEFINED	01	
AVNET INC	S		COM	053807103	120	6500	SH	DEFINED	01	1
AVOCENT CORPORATION	S		COM	053893103	254	9900	SH	DEFINED	01	
AVON PRODUCTS	S		COM	054303102	22	522	SH	DEFINED	00	
AVON PRODUCTS	S		COM	054303102	32380	754076	SH	DEFINED	01	
AVON PRODUCTS	S		COM	054303102	2089	48650	SH	DEFINED	01	0
AVON PRODUCTS	S		COM	054303102	4205	97930	SH	DEFINED	01	0
AVON PRODUCTS	S		COM	054303102	1237	28780	SH	DEFINED	01	1
AXA	FSUSD		COM	054536107	1	24	SH	DEFINED	01	0
AXCELIS TECH INC	S		COM	054540109	1810	247988	SH	DEFINED	01	
AZTAR CORP	S		COM	054802103	8090	283189	SH	DEFINED	01	
BB&T CORP	S		COM	054937107	1528	39082	SH	DEFINED	01	
BB&T CORP	S		COM	054937107	4451	113896	SH	DEFINED	01	0
BB&T CORP	S		COM	054937107	161	4100	SH	DEFINED	01	1
BCE INC	FSUSD		COM	05534B109	2499	100000	SH	DEFINED	01	
BEI TECHNOLOGIES INC	S		COM	05538P104	787	32842	SH	DEFINED	01	
BHP OPERATIONS 144A	06.760%	02	PRF	055453740	5138	50000	SH	DEFINED	01	
BISYS GROUP	S		COM	055472104	1996	127292	SH	DEFINED	01	
BJ SERVICES CO	S		COM	055482103	1	21	SH	DEFINED	00	
BJ SERVICES CO	S		COM	055482103	42763	824257	SH	DEFINED	01	
BJ SERVICES CO	S		COM	055482103	1764	34026	SH	DEFINED	01	0
BJ SERVICES CO	S		COM	055482103	3182	61340	SH	DEFINED	01	0
BJ SERVICES CO	S		COM	055482103	1167	22500	SH	DEFINED	01	1
BKF CAPITAL GROUP.	S		COM	05548G102	200	5000	SH	DEFINED	01	
BJ`S WHOLESALE CLUB	S		COM	05548J106	1	27	SH	DEFINED	00	
BJ`S WHOLESALE CLUB	S		COM	05548J106	1103	35515	SH	DEFINED	01	
BOK FINANCIAL CORP	S		COM	05561Q201	48	1162	SH	DEFINED	01	
BP PLC ADR	FSUSD		COM	055622104	90104	1443972	SH	DEFINED	01	
BP PLC ADR	FSUSD		COM	055622104	302	4842	SH	DEFINED	01	0
BP PLC ADR	FSUSD		COM	055622104	233	3740	SH	DEFINED	01	0
BRE PROPERTIES	S		COM	05564E106	1087	30800	SH	DEFINED	01	
BT GROUP PLC SPN ADR	FSUSD		COM	05577E101	974	25000	SH	DEFINED	01	
BMC SOFTWARE INC	S		COM	055921100	32826	2188414	SH	DEFINED	01	
BMC SOFTWARE INC	S		COM	055921100	2043	136152	SH	DEFINED	01	0
BMC SOFTWARE INC	S		COM	055921100	2298	153203	SH	DEFINED	01	0
BMC SOFTWARE INC	S		COM	055921100	22	1480	SH	DEFINED	02	
BAKER (MICHAEL) CORP	S		COM	057149106	175	7939	SH	DEFINED	01	
BAKER HUGHES	S		COM	057224107	1	19	SH	DEFINED	00	
BAKER HUGHES	S		COM	057224107	114722	2578609	SH	DEFINED	01	
BAKER HUGHES	S		COM	057224107	1585	35636	SH	DEFINED	01	0
BAKER HUGHES	S		COM	057224107	5327	119735	SH	DEFINED	01	0
BALDOR ELECTRIC	S		COM	057741100	2680	103858	SH	DEFINED	01	

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BALL CORP	S	COM	058498106	1671	40282	SH	DEFINED	01
BALL CORP	S	COM	058498106	31	740	SH	DEFINED	01 0
BALL CORP	S	COM	058498106	947	22828	SH	DEFINED	01 0
BALL CORP	S	COM	058498106	36	860	SH	DEFINED	02
BALLARD POWER SYSTEMS INC	FS	COM	05858H104	7304	1412900	SH	DEFINED	01
BALLARD POWER SYSTEMS INC	FS	COM	05858H104	155	30000	SH	DEFINED	01 0
BALLY TOTAL FITNESS	S	COM	05873K108	294	84530	SH	DEFINED	01
BANCFIRST CORP.	S	COM	05945F103	202	2934	SH	DEFINED	01
BANCO SANTANDER-CHILE-ADR		COM	05965X109	1167	35388	SH	DEFINED	01 1
BANCORPSOUTH INC	S	COM	059692103	1	33	SH	DEFINED	00
BANCORPSOUTH INC	S	COM	059692103	860	41655	SH	DEFINED	01
BANCORP INC/THE	S	COM	05969A105	1565	111827	SH	DEFINED	01
BANDAG INC.	S	COM	059815100	474	10089	SH	DEFINED	01
BANK OF AMERICA CORP	S	COM	060505104	199	4532	SH	DEFINED	00
BANK OF AMERICA CORP	S	COM	060505104	639504	14501226	SH	DEFINED	01
BANK OF AMERICA CORP	S	COM	060505104	6260	141970	SH	DEFINED	01 0
BANK OF AMERICA CORP	S	COM	060505104	39792	902314	SH	DEFINED	01 0
BANK OF AMERICA CORP	S	COM	060505104	128136	2909520	SH	DEFINED	01 1
BANK OF AMERICA CORP	S	COM	060505104	339	7684	SH	DEFINED	01 1
BANK OF HAWAII	S	COM	062540109	8305	183501	SH	DEFINED	01
BANK OF HAWAII	S	COM	062540109	32	700	SH	DEFINED	02
BANK MUTUAL CORP	S	COM	063750103	2378	201200	SH	DEFINED	01
BANK OF NEW YORK	S	COM	064057102	33965	1169224	SH	DEFINED	01
BANK OF NEW YORK	S	COM	064057102	71	2431	SH	DEFINED	01 0
BANK OF NEW YORK	S	COM	064057102	4696	161654	SH	DEFINED	01 0
BANKATLANTIC CL A	S	COM	065908501	5621	323055	SH	DEFINED	01
BANKATLANTIC CL A	S	COM	065908501	1397	80300	SH	DEFINED	01 0
BANKUNITED FINANCIAL	S	COM	06652B103	10535	392188	SH	DEFINED	01
BANKUNITED FINANCIAL	S	COM	06652B103	2287	85167	SH	DEFINED	01 0
BANKUNITED FINANCIAL	S	COM	06652B103	292	10865	SH	DEFINED	01 0
BANKUNITED FINANCIAL	S	COM	06652B103	1341	49911	SH	DEFINED	01 1
BANKUNITED FINANCIAL	S	COM	06652B103	548	20400	SH	DEFINED	02
BANNER CORPORATION	S	COM	06652V109	1291	47830	SH	DEFINED	01 0
BANNER CORPORATION	S	COM	06652V109	194	7200	SH	DEFINED	01 0
BANNER CORPORATION	S	COM	06652V109	305	11300	SH	DEFINED	02
BANTA CORP	S	COM	066821109	1	30	SH	DEFINED	00
BANTA CORP	S	COM	066821109	855	19967	SH	DEFINED	01
BARD (C.R.) INC	S	COM	067383109	40585	596123	SH	DEFINED	01
BARD (C.R.) INC	S	COM	067383109	1602	23525	SH	DEFINED	01 0
BARD (C.R.) INC	S	COM	067383109	1480	21746	SH	DEFINED	01 0
BARNES & NOBLE	S	COM	067774109	723	20963	SH	DEFINED	01
BARNES GROUP	S	COM	067806109	1430	52647	SH	DEFINED	01
BARRICK GOLD INC	FSUSD	COM	067901108	26816	1119159	SH	DEFINED	01
BARR PHARMACEUTICALS INC	S	COM	068306109	7422	152000	SH	DEFINED	01
BARR PHARMACEUTICALS INC	S	COM	068306109	21	424	SH	DEFINED	01 0
BARR PHARMACEUTICALS INC	S	COM	068306109	2078	42638	SH	DEFINED	01 1
BARRIER THERAPEUTICS INC	S	COM	06850R108	234	15100	SH	DEFINED	01
BARRIER THERAPEUTICS INC	S	COM	06850R108	93	6000	SH	DEFINED	01 0
BARRIER THERAPEUTICS INC	S	COM	06850R108	147	9500	SH	DEFINED	01 1
BASSETT FURN IND.	S	COM	070203104	540	27399	SH	DEFINED	01
BAUSCH & LOMB	S	COM	071707103	1075	14665	SH	DEFINED	01
BAUSCH & LOMB	S	COM	071707103	59	800	SH	DEFINED	01 0
BAUSCH & LOMB	S	COM	071707103	817	11144	SH	DEFINED	01 0
BAUSCH & LOMB	S	COM	071707103	32	430	SH	DEFINED	02
BAXTER INTL INC	S	COM	071813109	62051	1826151	SH	DEFINED	01
BAXTER INTL INC	S	COM	071813109	35	1028	SH	DEFINED	01 0
BAXTER INTL INC	S	COM	071813109	4373	128694	SH	DEFINED	01 0
BAXTER INTL INC	S	COM	071813109	1715	50500	SH	DEFINED	01 1
BEA SYSTEMS INC	S	COM	073325102	18	2200	SH	DEFINED	01
BEA SYSTEMS INC	S	COM	073325102	12	1536	SH	DEFINED	01 0
BEACON ROOFING SUPPLY INC	S	COM	073685109	1176	53700	SH	DEFINED	01
BEAR STEARNS		COM	073902108	2	23	SH	DEFINED	00

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BEAR STEARNS		COM	073902108	14352	143678	SH	DEFINED	01
BEAR STEARNS		COM	073902108	84	846	SH	DEFINED	01
BEAR STEARNS		COM	073902108	2351	23531	SH	DEFINED	01
BEAR STEARNS		COM	073902108	73548	736686	SH	DEFINED	01
BEAR STEARNS		COM	073902108	50	500	SH	DEFINED	02
BEASLEY BRD GRP A	S	COM	074014101	1422	80000	SH	DEFINED	01
BEAZER HOMES USA INC.	S	COM	07556Q105	2	36	SH	DEFINED	00
BEAZER HOMES USA INC.	S	COM	07556Q105	4075	81723	SH	DEFINED	01
BEBE STORES INC	S	COM	075571109	650	19161	SH	DEFINED	01
BECKMAN COULTER INC	S	COM	075811109	19022	286250	SH	DEFINED	01
BECKMAN COULTER INC	S	COM	075811109	2686	40433	SH	DEFINED	01
BECKMAN COULTER INC	S	COM	075811109	306	4600	SH	DEFINED	01
BECKMAN COULTER INC	S	COM	075811109	1516	22811	SH	DEFINED	01
BECTON DICKINSON	S	COM	075887109	32	542	SH	DEFINED	00
BECTON DICKINSON	S	COM	075887109	7059	120821	SH	DEFINED	01
BECTON DICKINSON	S	COM	075887109	657	11253	SH	DEFINED	01
BECTON DICKINSON	S	COM	075887109	3068	52519	SH	DEFINED	01
BECTON DICKINSON	S	COM	075887109	182	3108	SH	DEFINED	01
BED BATH & BEYOND IN		COM	075896100	2611	71448	SH	DEFINED	01
BED BATH & BEYOND IN		COM	075896100	2357	64521	SH	DEFINED	01
BED BATH & BEYOND IN		COM	075896100	1632	44700	SH	DEFINED	01
BEDFORD PPTY INVS IN	S	COM	076446301	348	15982	SH	DEFINED	01
BEL FUSE INC	S	COM	077347300	1401	46233	SH	DEFINED	01
BELDEN CDT INC	S	COM	077454106	2680	120623	SH	DEFINED	01
BELDEN CDT INC	S	COM	077454106	1556	70090	SH	DEFINED	01
BELDEN CDT INC	S	COM	077454106	184	8300	SH	DEFINED	01
BELDEN CDT INC	S	COM	077454106	369	16600	SH	DEFINED	02
BELL MICRPROD INC	S	COM	078137106	527	70389	SH	DEFINED	01
BELL SOUTH	S	COM	079860102	57	2112	SH	DEFINED	00
BELL SOUTH	S	COM	079860102	172385	6557068	SH	DEFINED	01
BELL SOUTH	S	COM	079860102	2668	101432	SH	DEFINED	01
BELL SOUTH	S	COM	079860102	11919	453359	SH	DEFINED	01
BELL SOUTH	S	COM	079860102	121	4700	SH	DEFINED	01
BELL SOUTH	S	COM	079860102	252	9591	SH	DEFINED	01
BELO CORP	S	COM	080555105	724	30000	SH	DEFINED	01
BEMIS CO.	S	COM	081437105	195	6260	SH	DEFINED	01
BEMIS CO.	S	COM	081437105	692	22234	SH	DEFINED	01
BENCHMARK ELECTRONIC	S	COM	08160H101	9528	299345	SH	DEFINED	01
BENCHMARK ELECTRONIC	S	COM	08160H101	1422	44687	SH	DEFINED	01
BENCHMARK ELECTRONIC	S	COM	08160H101	162	5100	SH	DEFINED	01
BENCHMARK ELECTRONIC	S	COM	08160H101	334	10500	SH	DEFINED	02
WR BERKLEY		COM	084423102	30	610	SH	DEFINED	02
BERKSHIRE HATHAWAY B	S	COM	084670207	39179	13718	SH	DEFINED	01
BERKSHIRE HATHAWAY B	S	COM	084670207	75110	26318	SH	DEFINED	01
BERKSHIRE HILLS.	S	COM	084680107	938	27790	SH	DEFINED	01
BERRY PETROLEUM CO-CL A	S	COM	085789105	619	12037	SH	DEFINED	01
BERRY PETROLEUM CO-CL A	S	COM	085789105	4	80	SH	DEFINED	01
BEST BUY CO INC	S	COM	086516101	16494	305383	SH	DEFINED	01
BEST BUY CO INC	S	COM	086516101	42	775	SH	DEFINED	01
BEST BUY CO INC	S	COM	086516101	3348	61996	SH	DEFINED	01
BEST BUY CO INC	S	COM	086516101	48610	900184	SH	DEFINED	01
BIG LOTS INC	S	COM	089302103	2811	233924	SH	DEFINED	01
BIG LOTS INC	S	COM	089302103	282	23439	SH	DEFINED	01
BIO-RAD LABS CL A.	S	COM	090572207	1247	25600	SH	DEFINED	01
BIOANALYTICAL SYSTEMS INC	S	COM	09058M103	316	31400	SH	DEFINED	01
BIOENVISION INC		COM	09059N100	101	17542	SH	DEFINED	01
BIOMET INC	S	COM	090613100	46611	1284028	SH	DEFINED	01
BIOMET INC	S	COM	090613100	2220	61151	SH	DEFINED	01
BIOMET INC	S	COM	090613100	3859	106294	SH	DEFINED	01
BIOGEN IDEC INC	S	COM	09062X103	17	489	SH	DEFINED	00
BIOGEN IDEC INC	S	COM	09062X103	124785	3615932	SH	DEFINED	01
BIOGEN IDEC INC	S	COM	09062X103	3791	109837	SH	DEFINED	01

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BIOGEN IDEC INC	S	COM	09062X103	4032	116813	SH	DEFINED	01	0
BIOMED REALTY TRUST INC		COM	09063H107	1385	67202	SH	DEFINED	01	
BIOLASE TECHNOLOGY INC	S	COM	090911108	863	101500	SH	DEFINED	01	
BIOSITE INC	S	COM	090945106	5266	101203	SH	DEFINED	01	
BIOSITE INC	S	COM	090945106	8916	171381	SH	DEFINED	01	0
BIOSITE INC	S	COM	090945106	477	9163	SH	DEFINED	01	0
BLACK & DECKER	S	COM	091797100	32	395	SH	DEFINED	00	
BLACK & DECKER	S	COM	091797100	3703	46892	SH	DEFINED	01	
BLACK & DECKER	S	COM	091797100	681	8626	SH	DEFINED	01	0
BLACK & DECKER	S	COM	091797100	1316	16660	SH	DEFINED	01	0
BJ'S RESTAURANTS INC	S	COM	09180C106	366	18850	SH	DEFINED	01	0
BLACK BOX CORP	S	COM	091826107	2554	68245	SH	DEFINED	01	
BLACK HILLS CORP	S	COM	092113109	234	7066	SH	DEFINED	01	
BLACKROCK INC		COM	09247X101	1498	20055	SH	DEFINED	01	1
BLAIR CORP	S	COM	092828102	69	2081	SH	DEFINED	01	
BLOCK H&R INC	S	COM	093671105	19119	377975	SH	DEFINED	01	
BLOCK H&R INC	S	COM	093671105	38	743	SH	DEFINED	01	0
BLOCK H&R INC	S	COM	093671105	1736	34316	SH	DEFINED	01	0
BLOCKBUSTER INC - CL A	S	COM	093679108	0	2	SH	DEFINED	01	
BLOCKBUSTER INC - CL A	S	COM	093679108	108	12180	SH	DEFINED	01	0
BLOCKBUSTER INC-CL B		COM	093679207	0	2	SH	DEFINED	01	
BLOUNT INTERNATIONAL INC	00.00	COM	095180105	137	8064	SH	DEFINED	01	
BLUE COAT SYSTEMS INC	S	COM	09534T508	3530	150200	SH	DEFINED	01	
BLUE COAT SYSTEMS INC	S	COM	09534T508	615	26150	SH	DEFINED	01	0
BLUE NILE INC		COM	09578R103	1318	47700	SH	DEFINED	01	0
BLUEGREEN CORP	S	COM	096231105	3150	245153	SH	DEFINED	01	0
BLUEGREEN CORP	S	COM	096231105	963	75020	SH	DEFINED	01	0
BLUEGREEN CORP	S	COM	096231105	120	9300	SH	DEFINED	01	0
BLUEGREEN CORP	S	COM	096231105	230	17900	SH	DEFINED	02	
BLUELINK HOLDINGS INC		COM	09624H109	1538	113800	SH	DEFINED	01	0
BLYTH INC		COM	09643P108	1662	52187	SH	DEFINED	01	
BOB EVANS FARMS	S	COM	096761101	1	55	SH	DEFINED	00	
BOB EVANS FARMS	S	COM	096761101	660	28167	SH	DEFINED	01	
BOEING	S	COM	097023105	94	1609	SH	DEFINED	00	
BOEING	S	COM	097023105	123206	2107539	SH	DEFINED	01	
BOEING	S	COM	097023105	8689	148618	SH	DEFINED	01	0
BOEING	S	COM	097023105	11424	195411	SH	DEFINED	01	0
BOEING	S	COM	097023105	306	5200	SH	DEFINED	01	1
BOEING	S	COM	097023105	210	3585	SH	DEFINED	01	1
BON-TON STORES INC/THE	S	COM	09776J101	101	5608	SH	DEFINED	01	
BONE CARE INTERNATIONAL INC		COM	098072101	4973	191700	SH	DEFINED	01	
BONE CARE INTERNATIONAL INC		COM	098072101	10	370	SH	DEFINED	01	0
BORDERS GROUP INC.		COM	099709107	1890	71000	SH	DEFINED	01	
BORG WARNER INC	S	COM	099724106	1947	40000	SH	DEFINED	01	
BORG WARNER INC	S	COM	099724106	117	2400	SH	DEFINED	01	1
BORG WARNER INC	S	COM	099724106	33	670	SH	DEFINED	02	
BOSTON BEER	S	COM	100557107	1476	67400	SH	DEFINED	01	
BOSTON COMMUNICATION	S	COM	100582105	310	43563	SH	DEFINED	01	
BOSTON PRIVATE FINL	S	COM	101119105	2033	85574	SH	DEFINED	01	
BOSTON PROPERTIES IN	S	COM	101121101	4849	80500	SH	DEFINED	01	
BOSTON PROPERTIES IN	S	COM	101121101	1162	19333	SH	DEFINED	01	1
BOSTON SCIENTIFIC	S	COM	101137107	7748	264544	SH	DEFINED	01	
BOSTON SCIENTIFIC	S	COM	101137107	112	3800	SH	DEFINED	01	0
BOSTON SCIENTIFIC	S	COM	101137107	4936	168510	SH	DEFINED	01	0
BOSTON SCIENTIFIC	S	COM	101137107	799	27307	SH	DEFINED	01	1
BOWATER INC	S	COM	102183100	39015	1035693	SH	DEFINED	01	
BOWATER INC	S	COM	102183100	208	5516	SH	DEFINED	01	0
BOWATER INC	S	COM	102183100	523	13880	SH	DEFINED	01	0
BOWNE & CO	S	COM	103043105	1337	88895	SH	DEFINED	01	
BOYD GAMING CORP	S	COM	103304101	2	35	SH	DEFINED	00	
BOYD GAMING CORP	S	COM	103304101	4913	94217	SH	DEFINED	01	
BOYD GAMING CORP	S	COM	103304101	6	100	SH	DEFINED	01	0

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BRADLEY PHARMACEUTIC	S	COM	104576103	353	36935	SH	DEFINED	01
BRADY CORP	S	COM	104674106	16209	501007	SH	DEFINED	01
BRANDYWINE RLTY TR.	S	COM	105368203	1677	59045	SH	DEFINED	01
BRASIL TELECOM PAR SPON ADR RE	COM	COM	105530109	31383	966824	SH	DEFINED	01
BRASKEM SA-SPON ADR	COM	COM	105532105	27893	688735	SH	DEFINED	01
BRIGGS & STRATTON	S	COM	109043109	4655	127848	SH	DEFINED	01
BRIGGS & STRATTON	S	COM	109043109	13726	376952	SH	DEFINED	01
BRIGHT HORIZONS FAMILY SOLUT	COM	COM	109195107	2119	63000	SH	DEFINED	01
BRIGHT POINT	S	COM	109473405	1085	57900	SH	DEFINED	01
BRINKER INT`L INC	S	COM	109641100	22224	613600	SH	DEFINED	01
BRINKER INT`L INC	S	COM	109641100	1558	43043	SH	DEFINED	01
BRINKER INT`L INC	S	COM	109641100	1284	35450	SH	DEFINED	01
BRINK'S CO, THE	S	COM	109696104	12	358	SH	DEFINED	01
BRISTOL MYERS SQUIBB	S	COM	110122108	120	4716	SH	DEFINED	00
BRISTOL MYERS SQUIBB	S	COM	110122108	100595	3951064	SH	DEFINED	01
BRISTOL MYERS SQUIBB	S	COM	110122108	2524	99074	SH	DEFINED	01
BRISTOL MYERS SQUIBB	S	COM	110122108	10332	405801	SH	DEFINED	01
BRISTOL MYERS SQUIBB	S	COM	110122108	21427	841916	SH	DEFINED	01
BRISTOL WEST HOLDINGS INC	S	COM	11037M105	3297	212700	SH	DEFINED	01
BROADCOM CORP	S	COM	111320107	42990	1436831	SH	DEFINED	01
BROADCOM CORP	S	COM	111320107	2046	68379	SH	DEFINED	01
BROADCOM CORP	S	COM	111320107	2790	93244	SH	DEFINED	01
BROCADE COMMUNICATIO	S	COM	111621108	1258	212400	SH	DEFINED	01
BROOKFIELD HOMES INC.	S	COM	112723101	4177	98955	SH	DEFINED	01
BROOKFIELD HOMES INC.	S	COM	112723101	1061	25110	SH	DEFINED	01
BROOKFIELD HOMES INC.	S	COM	112723101	117	2770	SH	DEFINED	01
BROOKFIELD HOMES INC.	S	COM	112723101	249	5900	SH	DEFINED	02
BROOKFIELD PROP CORP	FSUSD	COM	112900105	2360	61300	SH	DEFINED	01
BROOKLINE BANCORP INC	S	COM	11373M107	5255	352636	SH	DEFINED	01
BROOKLINE BANCORP INC	S	COM	11373M107	1409	94500	SH	DEFINED	01
BROOKS AUTOMATION INC	S	COM	114340102	1695	111638	SH	DEFINED	01
BROOKSTONE INC	S	COM	114537103	5397	332770	SH	DEFINED	01
BROOKTROUT INC	S	COM	114580103	1411	125483	SH	DEFINED	01
BROWN & BROWN INC..	S	COM	115236101	13	279	SH	DEFINED	01
BROWN-FORMAN CORP	S	COM	115637100	2752	50000	SH	DEFINED	01
BROWN FORMAN CL B	S	COM	115637209	289	5274	SH	DEFINED	01
BROWN FORMAN CL B	S	COM	115637209	1025	18716	SH	DEFINED	01
BROWN SHOE CO INC	S	COM	115736100	2063	60179	SH	DEFINED	01
BRUKER BIOSCIENCES CORP	S	COM	116794108	210	59700	SH	DEFINED	01
BRUNSWICK CORP	S	COM	117043109	11135	237652	SH	DEFINED	01
BRUNSWICK CORP	S	COM	117043109	943	20121	SH	DEFINED	01
BRUSH ENGINEERED MAT	S	COM	117421107	906	47625	SH	DEFINED	01
BUCA INC	S	COM	117769109	982	156429	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	S	COM	118255108	893	82714	SH	DEFINED	01
BUCKLE INC.	S	COM	118440106	3463	99200	SH	DEFINED	01
BUCYRUS INTL INC-A	S	COM	118759109	258	6610	SH	DEFINED	01
BUCYRUS INTL INC-A	S	COM	118759109	186	4750	SH	DEFINED	01
BUCYRUS INTL INC-A	S	COM	118759109	1765	45222	SH	DEFINED	01
BUFFALO WILD WINGS INC	S	COM	119848109	253	6700	SH	DEFINED	01
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	24299	792787	SH	DEFINED	01
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	13054	425910	SH	DEFINED	01
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	1734	56588	SH	DEFINED	01
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	1015	33116	SH	DEFINED	01
BUILD-A-BEAR WORKSHOP INC	S	COM	120076104	309	10100	SH	DEFINED	02
BLDG MATERIAL HOLD	S	COM	120113105	2708	60856	SH	DEFINED	01
BUNGE LIMITED FINANCE CORPORAT	CONV BND	COM	120568AE0	504	300000	PRN	DEFINED	01
BURLINGTON COAT FACT	S	COM	121579106	2834	98734	SH	DEFINED	01
BURLINGTON N SANTA	S	COM	12189T104	8	146	SH	DEFINED	00
BURLINGTON N SANTA	S	COM	12189T104	87845	1628868	SH	DEFINED	01
BURLINGTON N SANTA	S	COM	12189T104	1078	19988	SH	DEFINED	01
BURLINGTON N SANTA	S	COM	12189T104	4658	86367	SH	DEFINED	01
BURLINGTON N SANTA	S	COM	12189T104	10225	189650	SH	DEFINED	01

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BURLINGTON N SANTA	S	COM	12189T104	173	3216	SH	DEFINED	01	1
BURLINGTON N SANTA	S	COM	12189T104	36	660	SH	DEFINED	02	
BURLINGTON RESOURCES	S	COM	122014103	2	34	SH	DEFINED	00	
BURLINGTON RESOURCES	S	COM	122014103	34923	697483	SH	DEFINED	01	
BURLINGTON RESOURCES	S	COM	122014103	675	13491	SH	DEFINED	01	0
BURLINGTON RESOURCES	S	COM	122014103	4687	93604	SH	DEFINED	01	0
BURLINGTON RESOURCES	S	COM	122014103	2469	49305	SH	DEFINED	01	1
BUSINESS OBJECTS SA	FSUSD	COM	12328X107	619	23028	SH	DEFINED	01	
BUSINESS OBJECTS SA	FSUSD	COM	12328X107	166	6183	SH	DEFINED	01	0
C&D TECHNOLOGY	S	COM	124661109	632	62888	SH	DEFINED	01	
CBA CAPITAL TRUST I	05.805% P	PRF	124789AA6	30031	30000000	SH	DEFINED	01	0
CBL & ASSOCIATES	S	COM	124830100	4418	61771	SH	DEFINED	01	
CBL & ASSOCIATES	S	COM	124830100	21	300	SH	DEFINED	02	
CCC INFORMATION.	S	COM	12487Q109	22	947	SH	DEFINED	01	
CBRL GROUP INC	S	COM	12489V106	28767	696554	SH	DEFINED	01	
CBRL GROUP INC	S	COM	12489V106	2727	65996	SH	DEFINED	01	0
CBRL GROUP INC	S	COM	12489V106	1480	35850	SH	DEFINED	01	0
CBRL GROUP INC	S	COM	12489V106	239	5800	SH	DEFINED	02	
CB RICHARD ELLIS - A	S	COM	12497T101	475	13570	SH	DEFINED	01	
CB RICHARD ELLIS - A	S	COM	12497T101	2661	76249	SH	DEFINED	01	1
C-COR INC	S	COM	125010108	850	139931	SH	DEFINED	01	
C-COR INC	S	COM	125010108	855	140250	SH	DEFINED	01	0
C-COR INC	S	COM	125010108	98	16100	SH	DEFINED	01	0
C-COR INC	S	COM	125010108	201	33000	SH	DEFINED	02	
CDI CORP	S	COM	125071100	854	38612	SH	DEFINED	01	
CDW CORP	S	COM	12512N105	321	5660	SH	DEFINED	01	
CDW CORP	S	COM	12512N105	20	355	SH	DEFINED	01	0
CEC ENTERTAINMENT	S	COM	125137109	5623	153660	SH	DEFINED	01	
CH ENERGY GROUP	S	COM	12541M102	6210	135869	SH	DEFINED	01	
CH ROBINSON WORLDWID	S	COM	12541W100	12351	239700	SH	DEFINED	01	
CH ROBINSON WORLDWID	S	COM	12541W100	18	351	SH	DEFINED	01	0
CIGNA CORP	S	COM	125509109	12	133	SH	DEFINED	00	
CIGNA CORP	S	COM	125509109	53795	602398	SH	DEFINED	01	
CIGNA CORP	S	COM	125509109	385	4302	SH	DEFINED	01	0
CIGNA CORP	S	COM	125509109	2440	27319	SH	DEFINED	01	0
CIGNA CORP	S	COM	125509109	23042	258063	SH	DEFINED	01	1
CIGNA CORP	S	COM	125509109	239	2678	SH	DEFINED	01	1
CIGNA CORP	S	COM	125509109	54	610	SH	DEFINED	02	
CIT GROUP INC	S	COM	125581108	469	12335	SH	DEFINED	01	
CIT GROUP INC	S	COM	125581108	1664	43790	SH	DEFINED	01	0
CIT GROUP INC	S	COM	125581108	2846	75000	SH	DEFINED	01	1
CIT GROUP INC	S	COM	125581108	41	1090	SH	DEFINED	02	
CKE RESTAURANTS INC..	S	COM	12561E105	4834	305054	SH	DEFINED	01	
CKE RESTAURANTS INC..	S	COM	12561E105	3	210	SH	DEFINED	01	0
CLECO CORP	S	COM	12561W105	1	38	SH	DEFINED	00	
CLECO CORP	S	COM	12561W105	5975	280534	SH	DEFINED	01	
CMGI INC	S	COM	125750109	4	2140	SH	DEFINED	01	0
CMS ENERGY CORP	S	COM	125896100	7398	567272	SH	DEFINED	01	
CMS ENERGY CORP	S	COM	125896100	529	40590	SH	DEFINED	01	0
CPI CORP	S	COM	125902106	291	19242	SH	DEFINED	01	
CSS INDUSTRIES INC	S	COM	125906107	60	1638	SH	DEFINED	01	
CSK AUTO CORP.	S	COM	125965103	3515	199130	SH	DEFINED	01	
CNA SURETY CORP.	S	COM	12612L108	1809	133000	SH	DEFINED	01	
CNF INC	S	COM	12612W104	1451	31000	SH	DEFINED	01	
CNF INC	S	COM	12612W104	31	660	SH	DEFINED	02	
CNOOC LTD	FSUSD	COM	126132109	917	16770	SH	DEFINED	01	
CNS INC	S	COM	126136100	2400	134827	SH	DEFINED	01	
CNET NETWORKS INC.	S	COM	12613R104	2	241	SH	DEFINED	00	
CNET NETWORKS INC.	S	COM	12613R104	1003	106308	SH	DEFINED	01	
CNET NETWORKS INC.	S	COM	12613R104	4268	452105	SH	DEFINED	01	0
CNET NETWORKS INC.	S	COM	12613R104	265	28093	SH	DEFINED	01	0
CSG SYSTEMS	S	COM	126349109	1054	64714	SH	DEFINED	01	

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CSX CORP	S	COM	126408103	33789	811257	SH	DEFINED	01
CSX CORP	S	COM	126408103	475	11400	SH	DEFINED	01 0
CSX CORP	S	COM	126408103	3331	79975	SH	DEFINED	01 0
CSX CORP	S	COM	126408103	331	7950	SH	DEFINED	01 1
CT COMMUNICATION INC	S	COM	126426402	407	38700	SH	DEFINED	01
CTS CORP	S	COM	126501105	5203	400136	SH	DEFINED	01
CUNO INC	S	COM	126583103	2239	43565	SH	DEFINED	01
CVS CORP	S	COM	126650100	58631	1114209	SH	DEFINED	01
CVS CORP	S	COM	126650100	213	4035	SH	DEFINED	01 0
CVS CORP	S	COM	126650100	4372	83086	SH	DEFINED	01 0
CVS CORP	S	COM	126650100	61053	1161897	SH	DEFINED	01 1
CV THERAPEUTICS INC	S	COM	126667104	2496	122620	SH	DEFINED	01
CV THERAPEUTICS INC	S	COM	126667104	7	340	SH	DEFINED	01 0
CABELAS INC		COM	126804301	36	1753	SH	DEFINED	01 1
CABLEVISION SYS NY GRP	S	COM	12686C109	19187	684000	SH	DEFINED	01
CABLEVISION SYS NY GRP	S	COM	12686C109	281	10000	SH	DEFINED	01 0
CABLEVISION SYS NY GRP	S	COM	12686C109	280	10000	SH	DEFINED	01 1
CABOT CORPORATION	S	COM	127055101	10109	302400	SH	DEFINED	01
CABOT CORPORATION	S	COM	127055101	153	4590	SH	DEFINED	01 0
CABOT OIL & GAS CORP	S	COM	127097103	6068	110034	SH	DEFINED	01
CABOT OIL & GAS CORP	S	COM	127097103	1595	28910	SH	DEFINED	01 0
CABOT OIL & GAS CORP	S	COM	127097103	210	3800	SH	DEFINED	01 0
CABOT OIL & GAS CORP	S	COM	127097103	358	6500	SH	DEFINED	02
CACI INTERNATIONAL	S	COM	127190304	10280	186146	SH	DEFINED	01
CACI INTERNATIONAL	S	COM	127190304	4	70	SH	DEFINED	01 0
CADBURY SCHWEPPE ADR	FSUSD	COM	127209302	4192	103000	SH	DEFINED	01
CADENCE DESIGN SYS	S	COM	127387108	14751	986705	SH	DEFINED	01
CADENCE DESIGN SYS	S	COM	127387108	40	2696	SH	DEFINED	01 0
CADENCE DESIGN SYS	S	COM	127387108	22	1440	SH	DEFINED	02
CAESARS ENT INC	S	COM	127687101	2	101	SH	DEFINED	00
CAESARS ENT INC	S	COM	127687101	72	3655	SH	DEFINED	01 0
CAL DIVE INTL INC	S	COM	127914109	12780	282118	SH	DEFINED	01
CAL DIVE INTL INC	S	COM	127914109	11	250	SH	DEFINED	01 0
CALIF PIZZA KITCHEN	S	COM	13054D109	1142	48706	SH	DEFINED	01
CALIF PIZZA KITCHEN	S	COM	13054D109	3	140	SH	DEFINED	01 0
CALIPER LIFE SCIENCES INC	S	COM	130872104	3	400	SH	DEFINED	01 0
CALLAWAY GOLF CO	S	COM	131193104	1	105	SH	DEFINED	00
CALLAWAY GOLF CO	S	COM	131193104	2354	183897	SH	DEFINED	01
CALPINE CORP	S	COM	131347106	881	314661	SH	DEFINED	01
CALPINE CORP	S	COM	131347106	955	341480	SH	DEFINED	01 0
CALPINE CORP	S	COM	131347106	423	150928	SH	DEFINED	01 0
CALPINE CORP	S	COM	131347106	227	81100	SH	DEFINED	02
COM COMMERCE SOLUTIONS INC	S	COM	131916108	381	24200	SH	DEFINED	01
CAMBREX CORP	S	COM	132011107	1854	87025	SH	DEFINED	01
CAMDEN NATIONAL CORP	S	COM	133034108	147	4165	SH	DEFINED	01
CAMDEN PROP TRUST	S	COM	133131102	1750	37200	SH	DEFINED	01
CAMPBELL SOUP	S	COM	134429109	6420	221209	SH	DEFINED	01
CAMPBELL SOUP	S	COM	134429109	1962	67622	SH	DEFINED	01 0
CANADIAN NATL RAILWA	FSUSD	COM	136375102	7495	118383	SH	DEFINED	01
CANTEL MEDICAL CORP	S	COM	138098108	1413	48800	SH	DEFINED	01
CANTERBURY PARK HLDG	S	COM	13811E101	956	55000	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	S	COM	139733109	8750	264202	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	S	COM	139733109	4	120	SH	DEFINED	01 0
CAPITAL CORP OF THE WEST		COM	140065103	504	10852	SH	DEFINED	01 0
CAPITAL CROSSING BANK	S	COM	140071101	317	9645	SH	DEFINED	01
CAPITAL CROSSING BANK	S	COM	140071101	1191	36220	SH	DEFINED	01 0
CAPITAL CROSSING BANK	S	COM	140071101	148	4500	SH	DEFINED	01 0
CAPITAL CROSSING BANK	S	COM	140071101	283	8600	SH	DEFINED	02
CAPITAL LEASE FUNDING INC		COM	140288101	534	48350	SH	DEFINED	01 0
CAPITAL ONE FINL COR	S	COM	14040H105	40	540	SH	DEFINED	00
CAPITAL ONE FINL COR	S	COM	14040H105	128117	1713494	SH	DEFINED	01
CAPITAL ONE FINL COR	S	COM	14040H105	3456	46230	SH	DEFINED	01 0

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CAPITAL ONE FINL COR	S	COM	14040H105	5969	79837	SH	DEFINED	01	0	
CAPITAL TRUST CL A	S	COM	14052H506	465	14000	SH	DEFINED	01		
CAPITALSOURCE INC.	S	COM	14055X102	36064	1568002	SH	DEFINED	01		
CAPITALSOURCE INC.	S	COM	14055X102	32134	1397161	SH	DEFINED	01	0	
CAPITALSOURCE INC.	S	COM	14055X102	2760	120028	SH	DEFINED	01	0	
CAPITOL BANCORP LTD	S	COM	14056D105	511	16900	SH	DEFINED	01	0	
CAPITOL BANCORP LTD	S	COM	14056D105	1460	48320	SH	DEFINED	01	0	
CAPITOL BANCORP LTD	S	COM	14056D105	182	6000	SH	DEFINED	01	0	
CAPITOL BANCORP LTD	S	COM	14056D105	351	11600	SH	DEFINED	02		
CAPITOL FEDERAL FINANCIAL	S	COM	14057C106	3211	92700	SH	DEFINED	01		
CAPSTEAD MORTGAGE CORP	S	COM	14067E506	2	178	SH	DEFINED	00		
CAPSTEAD MORTGAGE CORP	S	COM	14067E506	231	27053	SH	DEFINED	01		
CAPTARIS INC	S	COM	14071N104	305	75341	SH	DEFINED	01		
CARACO PHARM LABS INC	S	COM	14075T107	4	430	SH	DEFINED	01	0	
CARBO CERAMICS	S	COM	140781105	2595	36994	SH	DEFINED	01		
CARAUSTAR	S	COM	140909102	5146	398859	SH	DEFINED	01		
CARDINAL FINANCIAL CORP	S	COM	14149F109	517	56231	SH	DEFINED	01		
CARDINAL HEALTH	S	COM	14149Y108	47	849	SH	DEFINED	00		
CARDINAL HEALTH	S	COM	14149Y108	84870	1520943	SH	DEFINED	01		
CARDINAL HEALTH	S	COM	14149Y108	2747	49243	SH	DEFINED	01	0	
CARDINAL HEALTH	S	COM	14149Y108	5781	103614	SH	DEFINED	01	0	
CAREER EDUCATIONS	S	COM	141665109	15	429	SH	DEFINED	01	0	
CAREMARK RX INC	S	COM	141705103	45800	1151343	SH	DEFINED	01		
CAREMARK RX INC	S	COM	141705103	2769	69600	SH	DEFINED	01	0	
CAREMARK RX INC	S	COM	141705103	3775	94905	SH	DEFINED	01	0	
CAREMARK RX INC	S	COM	141705103	789	19715	SH	DEFINED	01	1	
CARMAX INC	S	COM	143130102	138	4366	SH	DEFINED	01		
CARNIVAL CORP	FSUSD	COM	143658300	246316	4754239	SH	DEFINED	01		
CARNIVAL CORP	FSUSD	COM	143658300	7186	138707	SH	DEFINED	01	0	
CARNIVAL CORP	FSUSD	COM	143658300	35714	689334	SH	DEFINED	01	1	
CARPENTER TECHNOLOGY	S	COM	144285103	1	11	SH	DEFINED	00		
CARPENTER TECHNOLOGY	S	COM	144285103	9878	166298	SH	DEFINED	01		
CARPENTER TECHNOLOGY	S	COM	144285103	1915	32260	SH	DEFINED	01	0	
CARPENTER TECHNOLOGY	S	COM	144285103	238	4000	SH	DEFINED	01	0	
CARPENTER TECHNOLOGY	S	COM	144285103	487	8200	SH	DEFINED	02		
CARRAMERICA REALTY	S	COM	144418100	2111	66900	SH	DEFINED	01		
CARREKER CORPORATION	S	COM	144433109	322	57358	SH	DEFINED	01		
CARRIZO OIL AND GAS	S	COM	144577103	340	20000	SH	DEFINED	01		
CASCADE CORP	S	COM	147195101	310	8851	SH	DEFINED	01		
CASCADE MICROTECH INC	S	S	COM	147322101	41	4250	SH	DEFINED	01	
CASCADE NATURAL GAS	S	COM	147339105	559	28019	SH	DEFINED	01		
CASEYS GENERAL STOR	S	COM	147528103	2235	124373	SH	DEFINED	01		
CASH AMERICA INTL INC	S	COM	14754D100	1594	72683	SH	DEFINED	01		
CASTLE A M CO PV10	S	COM	148411101	594	47133	SH	DEFINED	01		
CATALINA MKTG	S	COM	148867104	52190	2015058	SH	DEFINED	01		
CATALINA MKTG	S	COM	148867104	4312	166511	SH	DEFINED	01	0	
CATALINA MKTG	S	COM	148867104	2474	95550	SH	DEFINED	01	0	
CATALINA MKTG	S	COM	148867104	321	12400	SH	DEFINED	02		
CATALYST SEMICONDUCTOR INC	S	COM	148881105	178	41800	SH	DEFINED	01		
CATAPULT COMM. CORP	S	COM	149016107	1779	83295	SH	DEFINED	01		
CATELLUS DEVELOPMENT	S	COM	149113102	1176	44134	SH	DEFINED	01		
CATELLUS DEVELOPMENT	S	COM	149113102	18	690	SH	DEFINED	02		
CATERPILLAR INC	S	COM	149123101	203	2212	SH	DEFINED	00		
CATERPILLAR INC	S	COM	149123101	279892	3060949	SH	DEFINED	01		
CATERPILLAR INC	S	COM	149123101	6592	72084	SH	DEFINED	01	0	
CATERPILLAR INC	S	COM	149123101	12372	135308	SH	DEFINED	01	0	
CATERPILLAR INC	S	COM	149123101	5601	61300	SH	DEFINED	01	1	
CATHAY GENERAL BANCORP	S	COM	149150104	3340	106052	SH	DEFINED	01		
CATHAY GENERAL BANCORP	S	COM	149150104	918	29110	SH	DEFINED	01	0	
CATHAY GENERAL BANCORP	S	COM	149150104	95	3000	SH	DEFINED	01	0	
CATHAY GENERAL BANCORP	S	COM	149150104	205	6500	SH	DEFINED	02		
CATO CORP -CL A	S	COM	149205106	1	18	SH	DEFINED	00		

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CATO CORP -CL A S	COM	149205106	5711	177089	SH	DEFINED	01
CATO CORP -CL A S	COM	149205106	1120	34710	SH	DEFINED	01 0
CATO CORP -CL A S	COM	149205106	142	4400	SH	DEFINED	01 0
CATO CORP -CL A S	COM	149205106	271	8400	SH	DEFINED	02
CAVALIER HOMES INC S	COM	149507105	349	65000	SH	DEFINED	01
CAVCO INDUSTRIES INC S	COM	149568107	822	34000	SH	DEFINED	01
CEDAR FAIR LP S	COM	150185106	7411	235500	SH	DEFINED	01
CELANESE CORP-SERIES A	COM	150870103	3299	183506	SH	DEFINED	01 1
CELL THERAPEUTICS. S	COM	150934107	533	148402	SH	DEFINED	01
CELGENE CORP. S	COM	151020104	14	400	SH	DEFINED	01 0
CEMEX FSUSD	COM	151290889	4	115	SH	DEFINED	00
CEMEX FSUSD	COM	151290889	65837	1816199	SH	DEFINED	01
CEMEX FSUSD	COM	151290889	1670	46069	SH	DEFINED	01 0
CEMEX FSUSD	COM	151290889	46101	1272789	SH	DEFINED	01 1
CENDANT CORP S	COM	151313103	110527	5381069	SH	DEFINED	01
CENDANT CORP S	COM	151313103	1165	56687	SH	DEFINED	01 0
CENDANT CORP S	COM	151313103	5245	255329	SH	DEFINED	01 0
CENDANT CORP S	COM	151313103	14161	690129	SH	DEFINED	01 1
CENTENNIAL COMM CORP S	COM	15133V208	136	12500	SH	DEFINED	01
CENTENE CORP. S	COM	15135B101	9531	317834	SH	DEFINED	01
CENTENE CORP. S	COM	15135B101	13	420	SH	DEFINED	01 0
CENTENE CORP. S	COM	15135B101	177	5890	SH	DEFINED	01 1
CENTER FINANCIAL CORP S	COM	15146E102	32	1815	SH	DEFINED	01
CENTER POINT S	COM	151895109	14887	363100	SH	DEFINED	01
CENTERPOINT ENERGY INC S	COM	15189T107	4	329	SH	DEFINED	00
CENTERPOINT ENERGY INC S	COM	15189T107	2495	207399	SH	DEFINED	01
CENTERPOINT ENERGY INC S	COM	15189T107	56	4693	SH	DEFINED	01 0
CENTERPOINT ENERGY INC S	COM	15189T107	723	60093	SH	DEFINED	01 0
CENTEX CORPORATION S	COM	152312104	3	40	SH	DEFINED	00
CENTEX CORPORATION S	COM	152312104	11401	199066	SH	DEFINED	01
CENTEX CORPORATION S	COM	152312104	143	2500	SH	DEFINED	01 0
CENTEX CORPORATION S	COM	152312104	1505	26278	SH	DEFINED	01 0
CENTRAL EURO DISTRIBUTION CORP	COM	153435102	300	9000	SH	DEFINED	01
CENTRAL GARDEN & PET. S	COM	153527106	4825	110000	SH	DEFINED	01
CENTRAL GARDEN & PET. S	COM	153527106	1330	30316	SH	DEFINED	01 0
CENTRAL GARDEN & PET. S	COM	153527106	148	3371	SH	DEFINED	01 0
CENTRAL GARDEN & PET. S	COM	153527106	307	7000	SH	DEFINED	02
CENT IL LT CO 05.850% 07/01/20	PRF	153645882	3278	33158	SH	DEFINED	01
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	2724	80968	SH	DEFINED	01
CENTRAL PARKING S	COM	154785109	1342	78097	SH	DEFINED	01
CENTRAL VT PUB SRV S	COM	155771108	957	42607	SH	DEFINED	01
CENTURY ALUMINUM S	COM	156431108	12115	400292	SH	DEFINED	01
CENTURYTEL INC S	COM	156700106	11307	344328	SH	DEFINED	01
CENTURYTEL INC S	COM	156700106	40	1211	SH	DEFINED	01 0
CENTURYTEL INC S	COM	156700106	918	27944	SH	DEFINED	01 0
CENTURYTEL INC S	COM	156700106	24	740	SH	DEFINED	02
CENTURYTEL INC	CONV BND	156700AH9	1169	1100000	PRN	DEFINED	01 0
CEPHALON INC S	COM	156708109	969	20697	SH	DEFINED	01
CEPHEID INC S	COM	15670R107	1616	167100	SH	DEFINED	01
CEPHEID INC S	COM	15670R107	6	650	SH	DEFINED	01 0
CERADYNE INC. S	COM	156710105	1684	75308	SH	DEFINED	01
CERES GROUP INC. S	COM	156772105	951	175053	SH	DEFINED	01 0
CERES GROUP INC. S	COM	156772105	102	18770	SH	DEFINED	01 0
CERES GROUP INC. S	COM	156772105	224	41200	SH	DEFINED	02
CERNER CORP S	COM	156782104	7972	151821	SH	DEFINED	01
CERNER CORP S	COM	156782104	10	190	SH	DEFINED	01 0
CESKY TELECOM AS FSUSD	COM	15713M107	828	44026	SH	DEFINED	01
CHAMPION ENTERPRISES S	COM	158496109	3967	421964	SH	DEFINED	01
CHARLES RIVER ASSO S	COM	159852102	3697	74900	SH	DEFINED	01
CHARLES RIVER ASSO S	COM	159852102	177	3600	SH	DEFINED	01 0
CHARLES RIV LABORATO S	COM	159864107	944	20085	SH	DEFINED	01
CHARLES RIV LABORATO S	COM	159864107	19	400	SH	DEFINED	01 0

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CHARLES RIV LABORATO	S	COM	159864107	152	3232	SH	DEFINED	01	1
CHARTERMAC	S	COM	160908109	247	11500	SH	DEFINED	01	
CHARMING SHOPPES	S	COM	161133103	528	64978	SH	DEFINED	01	
CHARTER COMMUNICATIO	S	COM	16117M107	916	572100	SH	DEFINED	01	
CHARTER COMMUNICATIO	S	COM	16117M107	199	125000	SH	DEFINED	01	1
CHATTEM INC	S	COM	162456107	4472	100534	SH	DEFINED	01	
CHATTEM INC	S	COM	162456107	309	6950	SH	DEFINED	01	0
CHECKFREE CORP	S	COM	162813109	2209	54190	SH	DEFINED	01	
CHECKPOINT SYSTEMS I	S	COM	162825103	4595	272240	SH	DEFINED	01	
CHEESECAKE FACTORY	S	COM	163072101	49502	1396400	SH	DEFINED	01	
CHEESECAKE FACTORY	S	COM	163072101	50718	1430693	SH	DEFINED	01	0
CHEESECAKE FACTORY	S	COM	163072101	5971	168421	SH	DEFINED	01	0
CHEMED CORP	S	COM	16359R103	7322	95735	SH	DEFINED	01	
CHEMICAL FINANCIAL C	S	COM	163731102	1	26	SH	DEFINED	00	
CHEMICAL FINANCIAL C	S	COM	163731102	773	23778	SH	DEFINED	01	
CHENIERE ENERGY INC	S	COM	16411R208	637	9878	SH	DEFINED	01	
CHEROKEE INC	S	COM	16444H102	793	23700	SH	DEFINED	01	
CHESAPEAKE CORP	S	COM	165159104	7688	365748	SH	DEFINED	01	
CHESAPEAKE ENERGY	S	COM	165167107	45782	2086627	SH	DEFINED	01	
CHESAPEAKE ENERGY	S	COM	165167107	4765	217125	SH	DEFINED	01	0
CHESAPEAKE ENERGY	S	COM	165167107	1108	50514	SH	DEFINED	01	0
CHEVRONTEXACO CORP	S	COM	166764100	252	4317	SH	DEFINED	00	
CHEVRONTEXACO CORP	S	COM	166764100	524862	9001257	SH	DEFINED	01	
CHEVRONTEXACO CORP	S	COM	166764100	8054	138126	SH	DEFINED	01	0
CHEVRONTEXACO CORP	S	COM	166764100	29489	505726	SH	DEFINED	01	0
CHEVRONTEXACO CORP	S	COM	166764100	26592	456093	SH	DEFINED	01	1
CHEVRONTEXACO CORP	S	COM	166764100	288	4936	SH	DEFINED	01	1
CHICAGO MERCANTILE EXCH HLDS		COM	167760107	22	112	SH	DEFINED	01	0
CHICO'S FAS INC	S	COM	168615102	30182	1067999	SH	DEFINED	01	
CHICO'S FAS INC	S	COM	168615102	24754	875968	SH	DEFINED	01	0
CHICO'S FAS INC	S	COM	168615102	2454	86839	SH	DEFINED	01	0
CHILDRENS PLACE	S	COM	168905107	3016	63180	SH	DEFINED	01	
CHILDRENS PLACE	S	COM	168905107	621	13000	SH	DEFINED	01	0
CHINA UNICOM ADS.	FSUSD	COM	16945R104	10	1270	SH	DEFINED	01	
CHOICE HOTELS INTL.	S	COM	169905106	1385	22359	SH	DEFINED	01	0
CHOICE HOTELS INTL.	S	COM	169905106	179	2889	SH	DEFINED	01	0
CHOICE HOTELS INTL.	S	COM	169905106	347	5600	SH	DEFINED	02	
CHIQUITA BRANDS INTL.	S	COM	170032809	3299	123200	SH	DEFINED	01	
CHIRON	S	COM	170040109	303	8638	SH	DEFINED	01	
CHIRON	S	COM	170040109	1113	31728	SH	DEFINED	01	0
CHIRON		CONV BND	170040AH2	1439	1500000	PRN	DEFINED	01	0
CHIRON CORPORATION 02.750% 06/		CONV BND	170040AJ8	669	700000	PRN	DEFINED	01	0
CHITTENDEN CORP	S	COM	170228100	3832	147010	SH	DEFINED	01	
CHOICEPOINT INC	S	COM	170388102	6578	164000	SH	DEFINED	01	
CHRISTOPHER & BANKS	S	COM	171046105	1559	88593	SH	DEFINED	01	
CHUBB CORP	S	COM	171232101	1	12	SH	DEFINED	00	
CHUBB CORP	S	COM	171232101	56088	707553	SH	DEFINED	01	
CHUBB CORP	S	COM	171232101	2968	37440	SH	DEFINED	01	0
CHUBB CORP	S	COM	171232101	4293	54157	SH	DEFINED	01	0
CHUBB CORP	S	COM	171232101	224	2800	SH	DEFINED	01	1
CHURCH & DWIGHT	S	COM	171340102	25268	712350	SH	DEFINED	01	
CHURCHILL DOWNS INC	S	COM	171484108	2269	57300	SH	DEFINED	01	
CIBER INC	S	COM	17163B102	4866	669389	SH	DEFINED	01	
CIENA CORPORATION	S	COM	171779101	12807	7445441	SH	DEFINED	01	
CIENA CORPORATION	S	COM	171779101	2475	1438800	SH	DEFINED	01	0
CIENA CORPORATION	S	COM	171779101	204	118840	SH	DEFINED	01	0
CIMAREX ENERGY CO	S	COM	171798101	1	18	SH	DEFINED	00	
CIMAREX ENERGY CO	S	COM	171798101	15931	408533	SH	DEFINED	01	
CIMAREX ENERGY CO	S	COM	171798101	3021	77448	SH	DEFINED	01	0
CIMAREX ENERGY CO	S	COM	171798101	323	8275	SH	DEFINED	01	0
CIMAREX ENERGY CO	S	COM	171798101	1746	44800	SH	DEFINED	01	1
CIMAREX ENERGY CO	S	COM	171798101	652	16700	SH	DEFINED	02	

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CINCINNATI BELL INC	S	COM	171871106	3226	758718	SH	DEFINED	01
CINCINNATI BELL INC	S	COM	171871106	1012	237760	SH	DEFINED	01 0
CINCINNATI BELL INC	S	COM	171871106	127	29800	SH	DEFINED	01 0
CINCINNATI BELL INC	S	COM	171871106	247	58100	SH	DEFINED	02
CINCINNATI FINANCIAL	S	COM	172062101	406	9300	SH	DEFINED	01
CINCINNATI FINANCIAL	S	COM	172062101	1439	32996	SH	DEFINED	01 0
CINERGY CORP	S	COM	172474108	8906	219800	SH	DEFINED	01
CINERGY CORP	S	COM	172474108	1611	39746	SH	DEFINED	01 0
CIPHERGEN BIOSYSTEMS INC.	S	COM	17252Y104	487	175800	SH	DEFINED	01
CIRCUIT CITY	S	COM	172737108	934	58209	SH	DEFINED	01
CIRCUIT CITY	S	COM	172737108	638	39722	SH	DEFINED	01 0
CIRCO INTERNATIONAL	S	COM	17273K109	1506	61100	SH	DEFINED	01
CIRCO INTERNATIONAL	S	COM	17273K109	1344	54510	SH	DEFINED	01 0
CIRCO INTERNATIONAL	S	COM	17273K109	163	6600	SH	DEFINED	01 0
CIRCO INTERNATIONAL	S	COM	17273K109	321	13000	SH	DEFINED	02
CIRRUS LOGIC	S	COM	172755100	48	10664	SH	DEFINED	01
CISCO SYSTEMS	S	COM	17275R102	272587	15236892	SH	DEFINED	01
CISCO SYSTEMS	S	COM	17275R102	339	18949	SH	DEFINED	01 0
CISCO SYSTEMS	S	COM	17275R102	24185	1351875	SH	DEFINED	01 0
CISCO SYSTEMS	S	COM	17275R102	71196	3975213	SH	DEFINED	01 1
CITADEL SECURITY SOFTWARE INC		COM	17288Q109	213	190013	SH	DEFINED	01
CINTAS CORP	S	COM	172908105	43805	1060396	SH	DEFINED	01
CINTAS CORP	S	COM	172908105	2520	61001	SH	DEFINED	01 0
CINTAS CORP	S	COM	172908105	3250	78674	SH	DEFINED	01 0
CINTAS CORP	S	COM	172908105	27842	673819	SH	DEFINED	01 1
CITIGROUP INC	S	COM	172967101	97	2150	SH	DEFINED	00
CITIGROUP INC	S	COM	172967101	1073239	23881607	SH	DEFINED	01
CITIGROUP INC	S	COM	172967101	8928	198612	SH	DEFINED	01 0
CITIGROUP INC	S	COM	172967101	55773	1241066	SH	DEFINED	01 0
CITIGROUP INC	S	COM	172967101	201759	4491304	SH	DEFINED	01 1
CITIGROUP INC	S	COM	172967101	274	6106	SH	DEFINED	01 1
CITIGROUP INC LITIGATION WTS U WT			172967127	192	111764	SH	DEFINED	01 1
CITIGROUP INC 05.860% P	P	PRF	172967648	7709	149515	SH	DEFINED	01
CITIBANK NA PFD SERIES A 06.34		PRF	17305A202	10072	100000	SH	DEFINED	01
CITIZENS BKG CORP MI	S	COM	174420109	3336	113645	SH	DEFINED	01
CITIZENS COMMUNICATI	S	COM	17453B101	7607	587862	SH	DEFINED	01
CITIZENS COMMUNICATI	S	COM	17453B101	501	38689	SH	DEFINED	01 0
CITIZENS COMMUNICATI	S	COM	17453B101	901	69664	SH	DEFINED	01 0
CITRIX	S	COM	177376100	5458	229152	SH	DEFINED	01
CITRIX	S	COM	177376100	17119	718661	SH	DEFINED	01 0
CITRIX	S	COM	177376100	1947	81739	SH	DEFINED	01 0
CITY HLDG CO.	S	COM	177835105	3818	129331	SH	DEFINED	01
CITY HLDG CO.	S	COM	177835105	1472	49920	SH	DEFINED	01 0
CITY HLDG CO.	S	COM	177835105	184	6240	SH	DEFINED	01 0
CITY HLDG CO.	S	COM	177835105	354	11980	SH	DEFINED	02
CITY NATIONAL CORP	S	COM	178566105	947	13577	SH	DEFINED	01
CLAIRES STORES INC	S	COM	179584107	1953	84800	SH	DEFINED	01
CLARCOR INC	S	COM	179895107	9313	179244	SH	DEFINED	01
CLARCOR INC	S	COM	179895107	9	180	SH	DEFINED	01 0
CLARENT HOSPITAL	S	COM	180463101	5	17494	SH	DEFINED	01 0
CLEAN HARBORS INC.	S	COM	184496107	51	2803	SH	DEFINED	01
CLEAR CHANNEL COMMUN	S	COM	184502102	118	3417	SH	DEFINED	00
CLEAR CHANNEL COMMUN	S	COM	184502102	7894	229042	SH	DEFINED	01
CLEAR CHANNEL COMMUN	S	COM	184502102	2380	69026	SH	DEFINED	01 0
CLEAR CHANNEL COMMUN	S	COM	184502102	3773	109455	SH	DEFINED	01 0
CLEAR CHANNEL COMMUN	S	COM	184502102	15717	455975	SH	DEFINED	01 1
CLEVELAND-CLIFFS IRN	S	COM	185896107	6383	87574	SH	DEFINED	01
CLOROX CO.	S	COM	189054109	10613	168488	SH	DEFINED	01
CLOROX CO.	S	COM	189054109	4409	70000	SH	DEFINED	01 0
CLOROX CO.	S	COM	189054109	2007	31857	SH	DEFINED	01 0
CLOROX CO.	S	COM	189054109	16673	264925	SH	DEFINED	01 1
CLOROX CO.	S	COM	189054109	31	500	SH	DEFINED	02

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COACH INC	S	COM	189754104	56269	993594	SH	DEFINED	01
COACH INC	S	COM	189754104	2553	45086	SH	DEFINED	01 0
COACH INC	S	COM	189754104	4151	73300	SH	DEFINED	01 0
COACHMEN INDUSTRIES	S	COM	189873102	966	71061	SH	DEFINED	01
COCA-COLA	S	COM	191216100	109	2603	SH	DEFINED	00
COCA-COLA	S	COM	191216100	37900	909483	SH	DEFINED	01
COCA-COLA	S	COM	191216100	2458	58973	SH	DEFINED	01 0
COCA-COLA	S	COM	191216100	19604	470470	SH	DEFINED	01 0
COCA-COLA	S	COM	191216100	36249	870319	SH	DEFINED	01 1
COCA-COLA	S	COM	191216100	366	8780	SH	DEFINED	01 1
COCA COLA ENTERPRISE	S	COM	191219104	14608	711920	SH	DEFINED	01
COCA COLA ENTERPRISE	S	COM	191219104	868	42332	SH	DEFINED	01 0
COCA COLA ENTERPRISE	S	COM	191219104	1503	73244	SH	DEFINED	01 0
COCA COLA ENTERPRISE	S	COM	191219104	16	790	SH	DEFINED	02
COCA-COLA FEMSA ADR	FSUSD	COM	191241108	486	20100	SH	DEFINED	01
COEURD`ARLENE MINES	S	COM	192108108	27604	7521300	SH	DEFINED	01
COEURD`ARLENE MINES	S	COM	192108108	2840	773935	SH	DEFINED	01 0
COGENT INC	S	COM	19239Y108	215	8530	SH	DEFINED	01
COGENT INC	S	COM	19239Y108	1608	63900	SH	DEFINED	01 1
COGNEX CORP	S	COM	192422103	3474	139657	SH	DEFINED	01
COGNIZANT TECH SOLUT	S	COM	192446102	5403	116940	SH	DEFINED	01
COGNIZANT TECH SOLUT	S	COM	192446102	8863	191824	SH	DEFINED	01 0
COGNIZANT TECH SOLUT	S	COM	192446102	565	12221	SH	DEFINED	01 0
COGNIZANT TECH SOLUT	S	COM	192446102	3263	70639	SH	DEFINED	01 1
COGNOS	FSUSD	COM	19244C109	262	6251	SH	DEFINED	01
COHERENT INC	S	COM	192479103	2681	79425	SH	DEFINED	01
COHEN & STEERS INC	S	COM	19247A100	834	50500	SH	DEFINED	01
COHU INC	S	COM	192576106	856	53661	SH	DEFINED	01
COINSTAR INC	S	COM	19259P300	4579	215975	SH	DEFINED	01
COINSTAR INC	S	COM	19259P300	6	290	SH	DEFINED	01 0
COLDWATER CREEK	S	COM	193068103	3271	176984	SH	DEFINED	01
COLDWATER CREEK	S	COM	193068103	4	195	SH	DEFINED	01 0
COLE KENNETH PRODTN	S	COM	193294105	1932	66300	SH	DEFINED	01
COLGATE-PALMOLIVE	S	COM	194162103	68417	1311398	SH	DEFINED	01
COLGATE-PALMOLIVE	S	COM	194162103	2249	43109	SH	DEFINED	01 0
COLGATE-PALMOLIVE	S	COM	194162103	5694	109138	SH	DEFINED	01 0
COLGATE-PALMOLIVE	S	COM	194162103	1961	37611	SH	DEFINED	01 1
COLLECTORS UNIVERSE	S	COM	19421R200	476	24850	SH	DEFINED	01
COLONIAL BANCGROUP	S	COM	195493309	10023	488500	SH	DEFINED	01
COLONIAL PPTYS TR		COM	195872106	2610	67945	SH	DEFINED	01
COLOR KINETICS INC	S	COM	19624P100	202	20000	SH	DEFINED	01
COLUMBIA BANKING SYSTEM INC		COM	197236102	666	28056	SH	DEFINED	01
COLUMBIA BANKING SYSTEM INC		COM	197236102	1469	61870	SH	DEFINED	01 0
COLUMBIA BANKING SYSTEM INC		COM	197236102	195	8200	SH	DEFINED	01 0
COLUMBIA BANKING SYSTEM INC		COM	197236102	360	15150	SH	DEFINED	02
COMFORT SYSTEMS USA.	S	COM	199908104	2523	325408	SH	DEFINED	01
COMFORT SYSTEMS USA.	S	COM	199908104	1211	156480	SH	DEFINED	01 0
COMFORT SYSTEMS USA.	S	COM	199908104	140	18000	SH	DEFINED	01 0
COMFORT SYSTEMS USA.	S	COM	199908104	284	36700	SH	DEFINED	02
COMCAST CORP PFD CVT 02.000% 1	CONV PRF	COM	200300606	5377	115000	SH	DEFINED	01 0
COMCAST CORPORATION CL A	S	COM	20030N101	84679	2506747	SH	DEFINED	01
COMCAST CORPORATION CL A	S	COM	20030N101	2191	64865	SH	DEFINED	01 0
COMCAST CORPORATION CL A	S	COM	20030N101	16335	483578	SH	DEFINED	01 0
COMCAST CORPORATION CL A	S	COM	20030N101	5450	161300	SH	DEFINED	01 1
COMCAST CORP SPECIAL CLA SPL		COM	20030N200	356448	10672110	SH	DEFINED	01
COMCAST CORP SPECIAL CLA SPL		COM	20030N200	7471	223712	SH	DEFINED	01 0
COMCAST CORP SPECIAL CLA SPL		COM	20030N200	1630	48816	SH	DEFINED	01 0
COMCAST CORP SPECIAL CLA SPL		COM	20030N200	1468	43205	SH	DEFINED	01 1
COMERICA INC	S	COM	200340107	4	68	SH	DEFINED	00
COMERICA INC	S	COM	200340107	8397	152457	SH	DEFINED	01
COMERICA INC	S	COM	200340107	79	1451	SH	DEFINED	01 0
COMERICA INC	S	COM	200340107	1947	35343	SH	DEFINED	01 0

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COMERICA INC	S	COM	200340107	339	6200	SH	DEFINED	01	1
COMERICA INC	S	COM	200340107	47	850	SH	DEFINED	02	
COMMERCE BANCORP	S	COM	200519106	56383	1736464	SH	DEFINED	01	
COMMERCE BANCORP	S	COM	200519106	7975	245571	SH	DEFINED	01	0
COMMERCE BANCORP	S	COM	200519106	1666	51315	SH	DEFINED	01	0
COMMERCE BANCSHARES	S	COM	200525103	25	514	SH	DEFINED	01	0
COMMERCE GROUP INC.	S	COM	200641108	1	16	SH	DEFINED	00	
COMMERCE GROUP INC.	S	COM	200641108	1607	25933	SH	DEFINED	01	
COMMERCIAL CAPITAL BANCORP.		COM	20162L105	0	0	SH	DEFINED	01	0
COMMERCIAL FED CORP	S	COM	201647104	1	37	SH	DEFINED	00	
COMMERCIAL FED CORP	S	COM	201647104	9938	359363	SH	DEFINED	01	
COMMERCIAL FED CORP	S	COM	201647104	1870	67650	SH	DEFINED	01	0
COMMERCIAL FED CORP	S	COM	201647104	229	8300	SH	DEFINED	01	0
COMMERCIAL FED CORP	S	COM	201647104	470	17000	SH	DEFINED	02	
COMMERCIAL METALS	S	COM	201723103	1	23	SH	DEFINED	00	
COMMERCIAL METALS	S	COM	201723103	14293	421753	SH	DEFINED	01	
COMMERCIAL METALS	S	COM	201723103	2154	63590	SH	DEFINED	01	0
COMMERCIAL METALS	S	COM	201723103	269	7950	SH	DEFINED	01	0
COMMERCIAL METALS	S	COM	201723103	520	15350	SH	DEFINED	02	
COMML NET LEASE RLTY	S	COM	202218103	4601	249370	SH	DEFINED	01	
COMMERCIAL VEHICLE GROUP INC		COM	202608105	79	3934	SH	DEFINED	01	
COMMONWEALTH TEL ENT	S	COM	203349105	13093	277732	SH	DEFINED	01	
COMMONWEALTH TEL ENT	S	COM	203349105	1605	34020	SH	DEFINED	01	0
COMMONWEALTH TEL ENT	S	COM	203349105	203	4300	SH	DEFINED	01	0
COMMONWEALTH TEL ENT	S	COM	203349105	378	8000	SH	DEFINED	02	
COMMSCOPE	S	COM	203372107	4531	302860	SH	DEFINED	01	
COMMSCOPE	S	COM	203372107	702	46723	SH	DEFINED	01	0
COMMSCOPE	S	COM	203372107	79	5250	SH	DEFINED	01	0
COMMSCOPE	S	COM	203372107	165	11000	SH	DEFINED	02	
COMMUNITY BANK SYSTEMS INC	S	COM	203607106	1740	75935	SH	DEFINED	01	
COMMUNITY HEALTH SYS	S	COM	203668108	30766	881311	SH	DEFINED	01	
COMMUNITY HEALTH SYS	S	COM	203668108	3435	98400	SH	DEFINED	01	0
COMMUNITY HEALTH SYS	S	COM	203668108	27	780	SH	DEFINED	02	
COMMUNITY TRUST BANCORP INC.		COM	204149108	514	17821	SH	DEFINED	01	
COMMUNITY TRUST BANCORP INC.		COM	204149108	1361	47274	SH	DEFINED	01	0
COMMUNITY TRUST BANCORP INC.		COM	204149108	159	5533	SH	DEFINED	01	0
COMMUNITY TRUST BANCORP INC.		COM	204149108	329	11400	SH	DEFINED	02	
CSN CIA SIDERURGICA NACL - SP		COM	20440W105	13092	545498	SH	DEFINED	01	1
CIA VALE DO RIO DOCE	FSUSD	COM	204412100	149084	5615797	SH	DEFINED	01	1
CIA VALE DO RIO DOCE	FSUSD	COM	204412100	3962	149101	SH	DEFINED	01	1
CVRD	FSUSD	COM	204412209	317	10025	SH	DEFINED	01	
CVRD	FSUSD	COM	204412209	15246	482634	SH	DEFINED	01	1
BUENAVENTURA ADR	FSUSD	COM	204448104	2278	100000	SH	DEFINED	01	
BUENAVENTURA ADR	FSUSD	COM	204448104	20727	909856	SH	DEFINED	01	1
BUENAVENTURA ADR	FSUSD	COM	204448104	1270	55733	SH	DEFINED	01	1
TELECOM DE CHILE SPON ADR REP		COM	204449300	3595	323549	SH	DEFINED	01	1
COMPASS BANCSHARES	S	COM	20449H109	782	17230	SH	DEFINED	01	
COMPASS BANCSHARES	S	COM	20449H109	1165	25660	SH	DEFINED	01	0
COMPETITIVE TECH	S	COM	204512107	365	26100	SH	DEFINED	01	
COMPASS MINERALS INTERNATIONAL		COM	20451N101	38697	1520483	SH	DEFINED	01	
COMPASS MINERALS INTERNATIONAL		COM	20451N101	1279	50300	SH	DEFINED	01	0
COMPASS MINERALS INTERNATIONAL		COM	20451N101	160	6300	SH	DEFINED	01	0
COMPASS MINERALS INTERNATIONAL		COM	20451N101	310	12200	SH	DEFINED	02	
COMPUCREDIT CORP.	S	COM	20478N100	3846	144425	SH	DEFINED	01	
COMPUCREDIT CORP.	S	COM	20478N100	1026	38524	SH	DEFINED	01	0
COMPUCREDIT CORP.	S	COM	20478N100	117	4400	SH	DEFINED	01	0
COMPUCREDIT CORP.	S	COM	20478N100	242	9100	SH	DEFINED	02	
COMPUTER ASSOC	S	COM	204912109	31	1154	SH	DEFINED	00	
COMPUTER ASSOC	S	COM	204912109	5787	213545	SH	DEFINED	01	
COMPUTER ASSOC	S	COM	204912109	925	34141	SH	DEFINED	01	0
COMPUTER ASSOC	S	COM	204912109	3655	134887	SH	DEFINED	01	0
COMPUTER SCIENCES	S	COM	205363104	7954	173474	SH	DEFINED	01	

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COMPUTER SCIENCES	S	COM	205363104	7985	174168	SH	DEFINED	01	0
COMPUTER SCIENCES	S	COM	205363104	2388	52065	SH	DEFINED	01	0
COMPUTER SCIENCES	S	COM	205363104	25	540	SH	DEFINED	02	
COMPUWARE	S	COM	205638109	163	22669	SH	DEFINED	01	
COMPUWARE	S	COM	205638109	579	80433	SH	DEFINED	01	0
COMPUWARE	S	COM	205638109	42	5820	SH	DEFINED	02	
COMPX INTERNATIONAL	S	COM	20563P101	37	2184	SH	DEFINED	01	
COMSTOCK RESOURCES INC	S	COM	205768203	609	21200	SH	DEFINED	01	
COMTECH TELECOMMUNICATIONS	S	COM	205826209	871	16716	SH	DEFINED	01	
COMVERSE TECH INC	S	COM	205862402	27919	1107015	SH	DEFINED	01	
COMVERSE TECH INC	S	COM	205862402	2374	94150	SH	DEFINED	01	0
COMVERSE TECH INC	S	COM	205862402	1056	41883	SH	DEFINED	01	0
CONAGRA FOODS INC	S	COM	205887102	180	6652	SH	DEFINED	00	
CONAGRA FOODS INC	S	COM	205887102	10218	378160	SH	DEFINED	01	
CONAGRA FOODS INC	S	COM	205887102	4267	157900	SH	DEFINED	01	0
CONAGRA FOODS INC	S	COM	205887102	2893	107052	SH	DEFINED	01	0
CONAGRA FOODS INC	S	COM	205887102	303	11400	SH	DEFINED	01	1
CONCEPTUS	S	COM	206016107	1328	170335	SH	DEFINED	01	
CONCORD COMMUNICATIO	S	COM	206186108	460	45420	SH	DEFINED	01	
CONMED CORP	S	COM	207410101	4629	153687	SH	DEFINED	01	
CONMED CORP	S	COM	207410101	1508	50050	SH	DEFINED	01	0
CONMED CORP	S	COM	207410101	187	6200	SH	DEFINED	01	0
CONMED CORP	S	COM	207410101	358	11900	SH	DEFINED	02	
CONNETICS CORP.	S	COM	208192104	5026	198740	SH	DEFINED	01	
CONNETICS CORP.	S	COM	208192104	251	9910	SH	DEFINED	01	0
CONOCO PHILLIPS	S	COM	20825C104	358	3324	SH	DEFINED	00	
CONOCO PHILLIPS	S	COM	20825C104	543811	5042743	SH	DEFINED	01	
CONOCO PHILLIPS	S	COM	20825C104	15304	141904	SH	DEFINED	01	0
CONOCO PHILLIPS	S	COM	20825C104	18869	174978	SH	DEFINED	01	0
CONOCO PHILLIPS	S	COM	20825C104	14587	135525	SH	DEFINED	01	1
CONOCO PHILLIPS	S	COM	20825C104	491	4554	SH	DEFINED	01	1
CONSOL ENERGY INC	S	COM	20854P109	1149	24437	SH	DEFINED	00	
CONSOL ENERGY INC	S	COM	20854P109	413	8792	SH	DEFINED	01	0
CONSOL ENERGY INC	S	COM	20854P109	42	900	SH	DEFINED	02	
CONSOLIDATED EDISON	S	COM	209115104	16960	402084	SH	DEFINED	01	
CONSOLIDATED EDISON	S	COM	209115104	2125	50369	SH	DEFINED	01	0
CONSOLIDATED GRAPHICS	S	COM	209341106	5750	109302	SH	DEFINED	01	
CONSOLIDATED GRAPHICS	S	COM	209341106	1436	27318	SH	DEFINED	01	0
CONSOLIDATED GRAPHICS	S	COM	209341106	172	3279	SH	DEFINED	01	0
CONSOLIDATED GRAPHICS	S	COM	209341106	362	6900	SH	DEFINED	02	
CONSTELLATION BRANDS	S	COM	21036P108	885	16740	SH	DEFINED	01	
CONSTELLATION ENERGY	S	COM	210371100	3544	68547	SH	DEFINED	01	
CONSTELLATION ENERGY	S	COM	210371100	1899	36723	SH	DEFINED	01	0
CONSTELLATION ENERGY	S	COM	210371100	81	1600	SH	DEFINED	01	1
CONSTELLATION ENERGY	S	COM	210371100	49	950	SH	DEFINED	02	
CONTIFINANCIAL		COM	21075M107	0	7809971	SH	DEFINED	01	0
CONTL AIRLINES CL B	S	COM	210795308	7262	603150	SH	DEFINED	01	
CONTL AIRLINES CL B	S	COM	210795308	1435	119130	SH	DEFINED	01	0
CONTL AIRLINES CL B	S	COM	210795308	629	52200	SH	DEFINED	01	0
CONTL AIRLINES CL B	S	COM	210795308	312	25900	SH	DEFINED	02	
CONVERGYS CORP	S	COM	212485106	4	240	SH	DEFINED	00	
CONVERGYS CORP	S	COM	212485106	1443	96692	SH	DEFINED	01	
CONVERGYS CORP	S	COM	212485106	38	2553	SH	DEFINED	01	0
CONVERGYS CORP	S	COM	212485106	441	29508	SH	DEFINED	01	0
COOLBRANDS INTL-SUB	VTG	FSUS	21639P208	1502	203000	SH	DEFINED	01	
COOPER CAMERON	S	COM	216640102	16833	294257	SH	DEFINED	01	
COOPER CAMERON	S	COM	216640102	2109	36861	SH	DEFINED	01	0
COOPER COS INC	S	COM	216648402	19143	262580	SH	DEFINED	01	
COOPER COS INC	S	COM	216648402	23746	325722	SH	DEFINED	01	0
COOPER COS INC	S	COM	216648402	1277	17520	SH	DEFINED	01	0
COOPER COS INC	S	COM	216648402	3270	44896	SH	DEFINED	01	1
COOPER TIRE & RUBBER	S	COM	216831107	1	38	SH	DEFINED	00	

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COOPER TIRE & RUBBER	S	COM	216831107	660	35961	SH	DEFINED	01
COOPER TIRE & RUBBER	S	COM	216831107	267	14568	SH	DEFINED	01 0
COOPER TIRE & RUBBER	S	COM	216831107	103	5600	SH	DEFINED	01 1
CORGENTECH INC	S	COM	21872P105	36	15500	SH	DEFINED	01
CORN PRODUCTS INTL		COM	219023108	15517	597032	SH	DEFINED	01
CORN PRODUCTS INTL		COM	219023108	3200	123106	SH	DEFINED	01 0
CORN PRODUCTS INTL		COM	219023108	397	15274	SH	DEFINED	01 0
CORN PRODUCTS INTL		COM	219023108	804	30900	SH	DEFINED	02
CORNING INC	S	COM	219350105	16475	1480226	SH	DEFINED	01
CORNING INC	S	COM	219350105	452	40680	SH	DEFINED	01 0
CORNING INC	S	COM	219350105	3258	292760	SH	DEFINED	01 0
CORNING INC	S	COM	219350105	257	23800	SH	DEFINED	01 1
CORNING INCORPORATED 03.500% 1	CONV BND		219350AK1	378	331000	PRN	DEFINED	01 0
CORPBANCA SA-ADR REGS	FSUSD	COM	21987A209	521	20000	SH	DEFINED	01
CORP EXECUTIVE BOARD	S	COM	21988R102	27838	435300	SH	DEFINED	01
CORP EXECUTIVE BOARD	S	COM	21988R102	623	9750	SH	DEFINED	01 0
CORP EXECUTIVE BOARD	S	COM	21988R102	3639	56900	SH	DEFINED	01 1
CORPORATE OFFICE PROPERTIES.		COM	22002T108	323	12213	SH	DEFINED	01
CORPORATE OFFICE PROPERTIES.		COM	22002T108	6	220	SH	DEFINED	01 0
CORRECTIONAL PROPERT.	S	COM	22025E104	2225	88111	SH	DEFINED	01
CORRECTIONS CORP	S	COM	22025Y407	69	1793	SH	DEFINED	01
CORRECTIONS CORP	S	COM	22025Y407	175	4538	SH	DEFINED	01 1
CORUS BANKSHARES INC	S	COM	220873103	3001	62928	SH	DEFINED	01
CORUS BANKSHARES INC	S	COM	220873103	1427	29930	SH	DEFINED	01 0
CORUS BANKSHARES INC	S	COM	220873103	167	3500	SH	DEFINED	01 0
CORUS BANKSHARES INC	S	COM	220873103	338	7100	SH	DEFINED	02
COST PLUS		COM	221485105	4936	183631	SH	DEFINED	01
COSTCO WHOLESALE COR	S	COM	22160K105	33857	766355	SH	DEFINED	01
COSTCO WHOLESALE COR	S	COM	22160K105	4379	99117	SH	DEFINED	01 0
COSTAR GROUP INC.	S	COM	22160N109	1249	33900	SH	DEFINED	01
COTT CORP	FSUSD	COM	22163N106	645	26600	SH	DEFINED	01
COTT CORP	FSUSD	COM	22163N106	2636	108865	SH	DEFINED	01 1
COTHERIX INC		COM	22163T103	72	11000	SH	DEFINED	01 1
COUNTRYWIDE FINANCIAL CORP	S COM		222372104	7	196	SH	DEFINED	00
COUNTRYWIDE FINANCIAL CORP	S COM		222372104	84627	2607119	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	S COM		222372104	2969	91440	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	S COM		222372104	3913	120538	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	S COM		222372104	422	13000	SH	DEFINED	01 1
COUNTRYWIDE FINANCIAL CORP	S COM		222372104	273	8408	SH	DEFINED	01 1
COURIER CORP	S	COM	222660102	1211	23100	SH	DEFINED	01
COUSINS PROPERTIES I	S	COM	222795106	3306	127800	SH	DEFINED	01
COVANCE INC	S	COM	222816100	562	11813	SH	DEFINED	01
COVENANT TRANSPORT		COM	22284P105	3696	210000	SH	DEFINED	01
COVENTRY HEALTH CARE	S	COM	222862104	0	1	SH	DEFINED	01
COX RADIO INC	S	COM	224051102	420	25000	SH	DEFINED	01
CRANE CO	S	COM	224399105	35651	1238340	SH	DEFINED	01
CRANE CO	S	COM	224399105	123	4300	SH	DEFINED	01 1
CREDENCE SYSTEMS COR	S	COM	225302108	7065	893306	SH	DEFINED	01
CREDENCE SYSTEMS COR	S	COM	225302108	229	28980	SH	DEFINED	01 0
CREE INC	S	COM	225447101	215	9900	SH	DEFINED	01
CRESCENT	S	COM	225756105	19745	1208400	SH	DEFINED	01
CRESCENT	S	COM	225756105	1092	66800	SH	DEFINED	01 0
CROMPTON CORP	S	COM	227116100	728	49839	SH	DEFINED	01
CROMPTON CORP	S	COM	227116100	1228	84280	SH	DEFINED	01 0
CROMPTON CORP	S	COM	227116100	155	10600	SH	DEFINED	01 0
CROMPTON CORP	S	COM	227116100	1622	111142	SH	DEFINED	01 1
CROMPTON CORP	S	COM	227116100	299	20500	SH	DEFINED	02
CROSS COUNTRY HEALTHCARE	S	COM	227483104	3067	183015	SH	DEFINED	01
CROWN CASTLE INTL	S	COM	228227104	411	25600	SH	DEFINED	01
CROWN HOLDINGS INC	S	COM	228368106	1	45	SH	DEFINED	00
CROWN HOLDINGS INC	S	COM	228368106	6158	395792	SH	DEFINED	01
CROWN HOLDINGS INC	S	COM	228368106	1457	93650	SH	DEFINED	01 0

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CROWN HOLDINGS INC	S	COM	228368106	181	11650	SH	DEFINED	01	0
CROWN HOLDINGS INC	S	COM	228368106	50181	3229205	SH	DEFINED	01	1
CROWN HOLDINGS INC	S	COM	228368106	340	21900	SH	DEFINED	02	
CRT PROPERTITIES	S	COM	22876P109	1687	77435	SH	DEFINED	01	
CRYOLIFE INC	S	COM	228903100	342	55251	SH	DEFINED	01	
CRYPTOLOGIC INC	FSUSD	COM	228906103	620	20000	SH	DEFINED	01	
CRYSTALLEX INTL CORP	FSUSD	COM	22942F101	1931	550000	SH	DEFINED	01	
CTI MOLECULAR IMAGING INC.	S	COM	22943D105	2630	129747	SH	DEFINED	01	
CUBIC CORP	S	COM	229669106	992	52370	SH	DEFINED	01	
CUBIST PHARMACEUTICALS INC		COM	229678107	202	19000	SH	DEFINED	01	1
CULLEN FROST BANKERS	S	COM	229899109	6895	152696	SH	DEFINED	01	
CULP INC	S	COM	230215105	14	2272	SH	DEFINED	01	
CUMMINS INC	S	COM	231021106	49	690	SH	DEFINED	00	
CUMMINS INC	S	COM	231021106	8005	113777	SH	DEFINED	01	
CUMMINS INC	S	COM	231021106	1388	19723	SH	DEFINED	01	0
CUMMINS INC	S	COM	231021106	625	8890	SH	DEFINED	01	0
CUMULUS MEDIA	S	COM	231082108	724	50830	SH	DEFINED	01	
CURAGEN CORP	S	COM	23126R101	2	530	SH	DEFINED	01	0
CURATIVE HEALTH SERV	S	COM	23126W100	109	32091	SH	DEFINED	01	
CURTISS-WRIGHT CORP	S	COM	231561101	5242	91950	SH	DEFINED	01	
CURTISS-WRIGHT CL B	S	COM	231561408	5358	95000	SH	DEFINED	01	
CUTERA INC		COM	232109108	521	27433	SH	DEFINED	01	1
CUTTER & BUCK INC	S	COM	232217109	1436	102400	SH	DEFINED	01	
CYBEROPTICS CORP	S	COM	232517102	487	39083	SH	DEFINED	01	
CYBERONICS	S	COM	23251P102	2588	58580	SH	DEFINED	01	
CYMER INC	S	COM	232572107	3240	121048	SH	DEFINED	01	
CYMER INC	S	COM	232572107	241	9000	SH	DEFINED	01	0
CYPRESS BIOSCIENCE INC	S	COM	232674507	123	13450	SH	DEFINED	01	0
CYPRESS SEMICONDCTR	S	COM	232806109	15299	1214170	SH	DEFINED	01	
CYPRESS SEMICONDCTR	S	COM	232806109	29	2304	SH	DEFINED	01	0
CYPRESS SEMICONDCTR	S	COM	232806109	2451	194681	SH	DEFINED	01	1
CYPRESS SEMICONDUCTOR CORPORAT	CONV BND		232806AH2	1065	1000000	PRN	DEFINED	01	0
CYTEC INDUSTRIES	S	COM	232820100	7461	137536	SH	DEFINED	01	
CYTEC INDUSTRIES	S	COM	232820100	2826	52080	SH	DEFINED	01	0
CYTEC INDUSTRIES	S	COM	232820100	347	6400	SH	DEFINED	01	0
CYTEC INDUSTRIES	S	COM	232820100	711	13100	SH	DEFINED	02	
CYTYC CORPORATION		COM	232946103	2169	94300	SH	DEFINED	01	0
CYTYC CORPORATION		COM	232946103	2959	128600	SH	DEFINED	01	1
DJ ORTHOPEDICS INC		COM	23325G104	1237	49395	SH	DEFINED	01	
DPL INC	S	COM	233293109	12338	493500	SH	DEFINED	01	
DPL INC	S	COM	233293109	253	10100	SH	DEFINED	01	0
DPL INC	S	COM	233293109	798	31900	SH	DEFINED	01	0
DRS TECHNOLOGIES INC	S	COM	23330X100	8300	195285	SH	DEFINED	01	
DRS TECHNOLOGIES INC	S	COM	23330X100	1414	33240	SH	DEFINED	01	0
DRS TECHNOLOGIES INC	S	COM	23330X100	152	3570	SH	DEFINED	01	0
DRS TECHNOLOGIES INC	S	COM	23330X100	327	7690	SH	DEFINED	02	
D R HORTON INC	S	COM	23331A109	18	622	SH	DEFINED	00	
D R HORTON INC	S	COM	23331A109	1499	51266	SH	DEFINED	01	
D R HORTON INC	S	COM	23331A109	450	15403	SH	DEFINED	01	0
DST SYSTEMS	S	COM	233326107	33917	734450	SH	DEFINED	01	
DST SYSTEMS	S	COM	233326107	26213	567578	SH	DEFINED	01	0
DST SYSTEMS	S	COM	233326107	2834	61370	SH	DEFINED	01	0
DST SYSTEMS	S	COM	233326107	3924	85000	SH	DEFINED	01	1
DSP GROUP INC	S	COM	23332B106	4314	167485	SH	DEFINED	01	
DSP GROUP INC	S	COM	23332B106	9	340	SH	DEFINED	01	0
DTE ENERGY COMPANY	S	COM	233331107	11392	250507	SH	DEFINED	01	
DTE ENERGY COMPANY	S	COM	233331107	40	868	SH	DEFINED	01	0
DTE ENERGY COMPANY	S	COM	233331107	1643	36125	SH	DEFINED	01	0
DADE BEHRING HOLDINGS INC	S	COM	23342J206	3537	60008	SH	DEFINED	01	
DADE BEHRING HOLDINGS INC	S	COM	23342J206	5	90	SH	DEFINED	01	0
DADE BEHRING HOLDINGS INC	S	COM	23342J206	358	6065	SH	DEFINED	01	1
DAKTRONICS	S	COM	234264109	1100	50820	SH	DEFINED	01	

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DANA CORP	S	COM	235811106	7676	600219	SH	DEFINED	01
DANA CORP	S	COM	235811106	399	31187	SH	DEFINED	01 0
DANA CORP	S	COM	235811106	132	10700	SH	DEFINED	01 1
DANAHER CORP	S	COM	235851102	80302	1503494	SH	DEFINED	01
DANAHER CORP	S	COM	235851102	2413	45165	SH	DEFINED	01 0
DANAHER CORP	S	COM	235851102	5098	95452	SH	DEFINED	01 0
DANAHER CORP	S	COM	235851102	2338	43885	SH	DEFINED	01 1
DANAHER CORPORATION	00.000% 01	CONV BND	235851AF9	1434	1800000	PRN	DEFINED	01 0
DARDEN RESTAURANT	S	COM	237194105	265	8647	SH	DEFINED	01
DARDEN RESTAURANT	S	COM	237194105	941	30687	SH	DEFINED	01 0
DARDEN RESTAURANT	S	COM	237194105	126	4100	SH	DEFINED	01 1
DARDEN RESTAURANT	S	COM	237194105	43	1390	SH	DEFINED	02
DARLING INTERNATIONAL INC	S	COM	237266101	36	9004	SH	DEFINED	01
DATASCOPE	S	COM	238113104	1033	33771	SH	DEFINED	01
DAVE AND BUSTERS.	S	COM	23833N104	1408	75302	SH	DEFINED	01
DAVITA INC	S	COM	23918K108	15852	378832	SH	DEFINED	01 1
DAVITA INC	S	COM	23918K108	29	690	SH	DEFINED	02
DEB SHOPS.	S	COM	242728103	2972	105300	SH	DEFINED	01
DECKERS OUTDOOR CORP	S	COM	243537107	5391	150864	SH	DEFINED	01
DECKERS OUTDOOR CORP	S	COM	243537107	7	200	SH	DEFINED	01 0
DECODE GENETICS INC	S	COM	243586104	1626	285200	SH	DEFINED	01
DECODE GENETICS INC	S	COM	243586104	4	830	SH	DEFINED	01 0
DEERE & COMPANY	S	COM	244199105	90	1339	SH	DEFINED	00
DEERE & COMPANY	S	COM	244199105	61171	911240	SH	DEFINED	01
DEERE & COMPANY	S	COM	244199105	1779	26503	SH	DEFINED	01 0
DEERE & COMPANY	S	COM	244199105	3442	51273	SH	DEFINED	01 0
DEERE & COMPANY	S	COM	244199105	3691	55000	SH	DEFINED	01 1
DEL MONTE FOODS CO	S	COM	24522P103	3494	322000	SH	DEFINED	01
DEL MONTE FOODS CO	S	COM	24522P103	3	250	SH	DEFINED	01 0
DEL MONTE FOODS CO	S	COM	24522P103	108	10100	SH	DEFINED	01 1
DELL INC	S	COM	24702R101	107	2793	SH	DEFINED	00
DELL INC	S	COM	24702R101	463841	12072951	SH	DEFINED	01
DELL INC	S	COM	24702R101	7414	192964	SH	DEFINED	01 0
DELL INC	S	COM	24702R101	20919	544499	SH	DEFINED	01 0
DELL INC	S	COM	24702R101	83284	2167498	SH	DEFINED	01 1
DELPHI CORPORATION	S	COM	247126105	1253	279719	SH	DEFINED	01
DELPHI CORPORATION	S	COM	247126105	9	1968	SH	DEFINED	01 0
DELPHI CORPORATION	S	COM	247126105	522	116540	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	S	COM	247131105	1	20	SH	DEFINED	00
DELPHI FINANCIAL GRP	S	COM	247131105	9681	225137	SH	DEFINED	01
DELPHI FINANCIAL GRP	S	COM	247131105	2816	65466	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	S	COM	247131105	340	7901	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	S	COM	247131105	714	16600	SH	DEFINED	02
DELTA & PINE LAND CO	S	COM	247357106	2587	95813	SH	DEFINED	01
DELTA AIR LINES	S	COM	247361108	33	8178	SH	DEFINED	01
DELTA AIR LINES	S	COM	247361108	118	29035	SH	DEFINED	01 0
DELTIC TIMBER CORP	S	COM	247850100	1184	30291	SH	DEFINED	01
DENBURY RESOURCES INC	S	COM	247916208	1	27	SH	DEFINED	00
DENBURY RESOURCES INC	S	COM	247916208	3536	100372	SH	DEFINED	01
DENBURY RESOURCES INC	S	COM	247916208	29896	848568	SH	DEFINED	01 0
DENBURY RESOURCES INC	S	COM	247916208	1904	54043	SH	DEFINED	01 0
DELUXE CORPORATION	S	COM	248019101	5058	126900	SH	DEFINED	01
DELUXE CORPORATION	S	COM	248019101	13	321	SH	DEFINED	01 0
DENDRITE	S	COM	248239105	36481	2598425	SH	DEFINED	01
DENDRITE	S	COM	248239105	2405	171218	SH	DEFINED	01 0
DENDRITE	S	COM	248239105	1907	135850	SH	DEFINED	01 0
DENTSPLY INTERNATL I	S	COM	249030107	816	15000	SH	DEFINED	01
DENTSPLY INTERNATL I	S	COM	249030107	16	300	SH	DEFINED	01 0
DENTSPLY INTERNATL I	S	COM	249030107	17	320	SH	DEFINED	01 0
DEPARTMENT 56	S	COM	249509100	2512	143929	SH	DEFINED	01
DEPARTMENT 56	S	COM	249509100	1035	59290	SH	DEFINED	01 0
DEPARTMENT 56	S	COM	249509100	121	6937	SH	DEFINED	01 0

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DEPARTMENT 56	S	COM	249509100	248	14200	SH	DEFINED	02	
DESERT SUN MINING CORP	FSUSD	COM	25043V107	492	300000	SH	DEFINED	01	
DESIGN WITHIN REACH INC	S	COM	250557105	159	10100	SH	DEFINED	01	
DEVELOPERS DIV REALTY	S	COM	251591103	2178	54800	SH	DEFINED	01	
DEVELOPERS DIV REALTY	S	COM	251591103	13	318	SH	DEFINED	01	
DEVON ENERGY	S	COM	25179M103	204	4280	SH	DEFINED	00	
DEVON ENERGY	S	COM	25179M103	71724	1502034	SH	DEFINED	01	
DEVON ENERGY	S	COM	25179M103	4959	103850	SH	DEFINED	01	
DEVON ENERGY	S	COM	25179M103	5579	116828	SH	DEFINED	01	
DEX MEDIA INC		COM	25212E100	2311	111900	SH	DEFINED	01	
DEX MEDIA INC		COM	25212E100	67572	3273759	SH	DEFINED	01	
DIAGEO PLC-SPON ADR	FSUSD	COM	25243Q205	25639	450600	SH	DEFINED	01	
DIAGNOSTIC PRODUCTS	S	COM	252450101	68080	1409519	SH	DEFINED	01	
DIAGNOSTIC PRODUCTS	S	COM	252450101	26093	540206	SH	DEFINED	01	
DIAGNOSTIC PRODUCTS	S	COM	252450101	4743	98199	SH	DEFINED	01	
DIALYSIS CORP OF AMERICA	S	COM	252529102	510	25000	SH	DEFINED	01	
DIAMOND OFFSHORE DRI	S	COM	25271C102	737	14768	SH	DEFINED	01	
DIAMOND OFFSHORE DRI	S	COM	25271C102	182	3668	SH	DEFINED	01	
DIAMOND OFFSHORE DRILLING INC.	CONV	BND	25271CAE2	1757	1500000	PRN	DEFINED	01	
DIAMONDCLUSTER INTL	S	COM	25278P106	436	27110	SH	DEFINED	01	
DICK'S SPORTING GOODS INC	S	COM	253393102	541	14720	SH	DEFINED	01	
DIEBOLD INC.	S	COM	253651103	4794	87400	SH	DEFINED	01	
DIGI INTL INC COM	S	COM	253798102	6357	463360	SH	DEFINED	01	
DIGI INTL INC COM	S	COM	253798102	1086	79158	SH	DEFINED	01	
DIGI INTL INC COM	S	COM	253798102	125	9098	SH	DEFINED	01	
DIGI INTL INC COM	S	COM	253798102	262	19100	SH	DEFINED	02	
DIGITAL INSIGHT.	S	COM	25385P106	1452	88550	SH	DEFINED	01	
DIGITAL REALTY TRUST INC	S	COM	253868103	244	17000	SH	DEFINED	01	
DIGITAL RIVER.	S	COM	25388B104	19909	638942	SH	DEFINED	01	
DIGITAL RIVER.	S	COM	25388B104	18630	597820	SH	DEFINED	01	
DIGITAL RIVER.	S	COM	25388B104	2099	67340	SH	DEFINED	01	
DIGITAS INC	S	COM	25388K104	4462	441806	SH	DEFINED	01	
DIGITAS INC	S	COM	25388K104	7	750	SH	DEFINED	01	
DIME COMMUNITY	S	COM	253922108	1265	83252	SH	DEFINED	01	
DILLARDS INC-CL A	S	COM	254067101	20309	754977	SH	DEFINED	01	
DILLARDS INC-CL A	S	COM	254067101	395	14672	SH	DEFINED	01	
DILLARDS INC-CL A	S	COM	254067101	16987	632148	SH	DEFINED	01	
DIME BANCORP INC LITIGATION TR	WT		25429Q110	20	178977	SH	DEFINED	01	
DIMON INC	S	COM	254394109	818	130998	SH	DEFINED	01	
DIODES INC	S	COM	254543101	15	569	SH	DEFINED	01	
DIONEX	S	COM	254546104	2675	49090	SH	DEFINED	01	
DIRECTV GROUP INC	S	COM	25459L106	1348	93500	SH	DEFINED	01	
DISNEY WALT CO	S	COM	254687106	110369	3841578	SH	DEFINED	01	
DISNEY WALT CO	S	COM	254687106	166	5793	SH	DEFINED	01	
DISNEY WALT CO	S	COM	254687106	12215	425175	SH	DEFINED	01	
DISNEY WALT CO	S	COM	254687106	3115	108550	SH	DEFINED	01	
WALT DISNEY COMPANY (THE)	02.1	CONV	BND	254687AU0	2754	2500000	PRN	DEFINED	01
DITECH COMMU CORP.	S	COM	25500M103	2	151	SH	DEFINED	00	
DITECH COMMU CORP.	S	COM	25500M103	5343	428360	SH	DEFINED	01	
DITECH COMMU CORP.	S	COM	25500M103	1118	89620	SH	DEFINED	01	
DITECH COMMU CORP.	S	COM	25500M103	126	10100	SH	DEFINED	01	
DITECH COMMU CORP.	S	COM	25500M103	261	20900	SH	DEFINED	02	
DIXIE GROUP INC	S	COM	255519100	680	43000	SH	DEFINED	01	
DOCUCORP INTL W/I	S	COM	255911109	26	3373	SH	DEFINED	01	
DOBSON COMM CORP A	S	COM	256069105	130	64364	SH	DEFINED	01	
DOBSON CVT PFD		CONV	PRF	256069709	82	1000	SH	DEFINED	01
DOLBY LABORATORIES INC-CL A		COM	25659T107	148	6300	SH	DEFINED	01	
DOLBY LABORATORIES INC-CL A		COM	25659T107	1138	48461	SH	DEFINED	01	
DOLLAR GENERAL	S	COM	256669102	10199	465492	SH	DEFINED	01	
DOLLAR GENERAL	S	COM	256669102	35	1584	SH	DEFINED	01	
DOLLAR GENERAL	S	COM	256669102	1372	62602	SH	DEFINED	01	
DOLLAR GENERAL	S	COM	256669102	63362	2895873	SH	DEFINED	01	

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DOLLAR THRIF AUTOMOT	S	COM	256743105	1112	33948	SH	DEFINED	01
DOLLAR TREE STORES	S	COM	256747106	160	5580	SH	DEFINED	01
DOLLAR TREE STORES	S	COM	256747106	13	439	SH	DEFINED	01 0
DOLLAR TREE STORES	S	COM	256747106	13	446	SH	DEFINED	01 0
DOMINION RES INC VA	S	COM	25746U109	70	935	SH	DEFINED	00
DOMINION RES INC VA	S	COM	25746U109	579831	7790296	SH	DEFINED	01
DOMINION RES INC VA	S	COM	25746U109	9769	131247	SH	DEFINED	01 0
DOMINION RES INC VA	S	COM	25746U109	6856	92117	SH	DEFINED	01 0
DOMINO'S PIZZA INC	S	COM	25754A201	13369	715311	SH	DEFINED	01
DOMINO'S PIZZA INC	S	COM	25754A201	2984	159624	SH	DEFINED	01 0
DOMINO'S PIZZA INC	S	COM	25754A201	254	13600	SH	DEFINED	01 0
DOMINO'S PIZZA INC	S	COM	25754A201	2235	119631	SH	DEFINED	01 1
DOMINO'S PIZZA INC	S	COM	25754A201	506	27100	SH	DEFINED	02
DONALDSON CO	S	COM	257651109	775	24000	SH	DEFINED	01
DONALDSON CO	S	COM	257651109	1672	51830	SH	DEFINED	01 1
DONEGAL GROUP INC-CL A	S	COM	257701201	542	29811	SH	DEFINED	01
DONNELLEY (RR)&SONS	S	COM	257867101	45186	1429005	SH	DEFINED	01
DONNELLEY (RR)&SONS	S	COM	257867101	1414	44728	SH	DEFINED	01 0
DONNELLEY (RR)&SONS	S	COM	257867101	379	12000	SH	DEFINED	01 1
DONNELLEY (RR)&SONS	S	COM	257867101	34	1090	SH	DEFINED	02
DORAL FINANCIAL	S	COM	25811P100	15	699	SH	DEFINED	01 0
DOT HILL SYSTEMS	S	COM	25848T109	270	45300	SH	DEFINED	01
DOUBLECLICK INC	S	COM	258609304	4720	613100	SH	DEFINED	01
DOUBLECLICK INC	S	COM	258609304	3	350	SH	DEFINED	01 0
DOVER CORP	S	COM	260003108	8542	226014	SH	DEFINED	01
DOVER CORP	S	COM	260003108	1598	42298	SH	DEFINED	01 0
DOVER DOWNS GAMING & ENTERTAIN		COM	260095104	2877	231100	SH	DEFINED	01
DOVER MOTORSPORTS.	S	COM	260174107	354	70000	SH	DEFINED	01
DOW CHEMICAL		COM	260543103	83	1660	SH	DEFINED	00
DOW CHEMICAL		COM	260543103	183247	3675958	SH	DEFINED	01
DOW CHEMICAL		COM	260543103	3047	61109	SH	DEFINED	01 0
DOW CHEMICAL		COM	260543103	11411	228924	SH	DEFINED	01 0
DOW CHEMICAL		COM	260543103	49	1000	SH	DEFINED	01 1
DOW JONES & CO	S	COM	260561105	155	4130	SH	DEFINED	01
DOW JONES & CO	S	COM	260561105	548	14660	SH	DEFINED	01 0
DOWNNEY FINL CORP	S	COM	261018105	4708	76528	SH	DEFINED	01
DREAMWORKS ANIMATION SKG-A	S	COM	26153C103	16199	397906	SH	DEFINED	01
DREAMWORKS ANIMATION SKG-A	S	COM	26153C103	3218	79021	SH	DEFINED	01 0
DREAMWORKS ANIMATION SKG-A	S	COM	26153C103	711	17459	SH	DEFINED	01 0
DRESS BARN INC	S	COM	261570105	2924	160484	SH	DEFINED	01
DREW INDUSTRIES INC	S	COM	26168L205	3783	100500	SH	DEFINED	01
DREYERS GRAND ICE	S	COM	261877104	6179	76500	SH	DEFINED	01
DRIL QUIP INC	S	COM	262037104	2062	67117	SH	DEFINED	01
E I DUPONT	S	COM	263534109	433623	8462609	SH	DEFINED	01
E I DUPONT	S	COM	263534109	8375	163428	SH	DEFINED	01 0
E I DUPONT	S	COM	263534109	14026	273737	SH	DEFINED	01 0
E I DUPONT	S	COM	263534109	435	8500	SH	DEFINED	01 1
DUCOMMUN INC	S	COM	264147109	1138	56921	SH	DEFINED	01
DUKE ENERGY CORP	S	COM	264399106	23496	838792	SH	DEFINED	01
DUKE ENERGY CORP	S	COM	264399106	18	664	SH	DEFINED	01 0
DUKE ENERGY CORP	S	COM	264399106	5456	194781	SH	DEFINED	01 0
DUKE ENERGY CORP	S	COM	264399106	8031	287280	SH	DEFINED	01 1
DUKE ENERGY CORPORATION	01.750	CONV BND	264399EJ1	2163	1800000	PRN	DEFINED	01 0
DUKE REALTY CORP	S	COM	264411505	1230	41200	SH	DEFINED	01
DUN & BRADSTREET	S	COM	26483E100	8978	146100	SH	DEFINED	01
DURA AUTOMOTIVE SYST	S	COM	265903104	23	4808	SH	DEFINED	01
DUPONT PHOTO	S	COM	26613X101	1142	42838	SH	DEFINED	01
DUQUESNE LIGHT HOLDINGS INC		COM	266233105	5919	330276	SH	DEFINED	01
DUQUESNE LIGHT HOLDINGS INC		COM	266233105	1718	95890	SH	DEFINED	01 0
DUQUESNE LIGHT HOLDINGS INC		COM	266233105	201	11200	SH	DEFINED	01 0
DUQUESNE LIGHT HOLDINGS INC		COM	266233105	409	22800	SH	DEFINED	02
DURATEK INC	S	COM	26658Q102	133	6670	SH	DEFINED	01

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DYCOM INDUSTRIES	S	COM	267475101	4432	192800	SH	DEFINED	01
DYCOM INDUSTRIES	S	COM	267475101	109	4730	SH	DEFINED	01
DYNAMIC MATERIALS CORP	S	COM	267888105	528	15000	SH	DEFINED	01
DYNEGY INC	S	COM	26816Q101	75	19373	SH	DEFINED	01
DYNEGY INC	S	COM	26816Q101	269	68772	SH	DEFINED	01
ECC CAPITAL CORP	S	COM	26826M108	720	120000	SH	DEFINED	01
EFES BREWERIES INTL-144A	GDR	COM	26843E105	5334	176059	SH	DEFINED	01
EFES BREWERIES INTL-144A	GDR	COM	26843E105	569	18792	SH	DEFINED	01
EFES BREWERIES INTERNATI-	GDR	COM	26843E204	483	15943	SH	DEFINED	01
EGL INC	S	COM	268484102	3751	164557	SH	DEFINED	01
EMC CORPORATION	S	COM	268648102	329232	26723324	SH	DEFINED	01
EMC CORPORATION	S	COM	268648102	4788	388738	SH	DEFINED	01
EMC CORPORATION	S	COM	268648102	6421	521197	SH	DEFINED	01
EMC CORPORATION	S	COM	268648102	48252	3919039	SH	DEFINED	01
ENSCO INTL INC	S	COM	26874Q100	36580	971354	SH	DEFINED	01
ENSCO INTL INC	S	COM	26874Q100	34982	928914	SH	DEFINED	01
ENSCO INTL INC	S	COM	26874Q100	4203	111600	SH	DEFINED	01
ENSCO INTL INC	S	COM	26874Q100	40778	1084138	SH	DEFINED	01
EOG RESOURCES INC	S	COM	26875P101	2	32	SH	DEFINED	00
EOG RESOURCES INC	S	COM	26875P101	102756	2108248	SH	DEFINED	01
EOG RESOURCES INC	S	COM	26875P101	3598	73815	SH	DEFINED	01
EOG RESOURCES INC	S	COM	26875P101	5469	112208	SH	DEFINED	01
EOG RESOURCES INC	S	COM	26875P101	36787	755304	SH	DEFINED	01
EPIX PHARMACEUTICALS	S	COM	26881Q101	1736	248000	SH	DEFINED	01
EPIX PHARMACEUTICALS	S	COM	26881Q101	6	720	SH	DEFINED	01
E.PIPHANY INC	S	COM	26881V100	149	41978	SH	DEFINED	01
EPIQ SYSTEMS INC.	S	COM	26882D109	507	39045	SH	DEFINED	01
EAGLE BANCORP INC		COM	268948106	25	1300	SH	DEFINED	01
ESS TECHNOLOGY	S	COM	269151106	3	585	SH	DEFINED	00
ESS TECHNOLOGY	S	COM	269151106	2662	505305	SH	DEFINED	01
E*TRADE FINANCIAL CORPORATION		COM	269246104	260	21690	SH	DEFINED	01
E*TRADE FINANCIAL CORPORATION		COM	269246104	924	76970	SH	DEFINED	01
E*TRADE FINANCIAL CORPORATION		COM	269246104	17	1410	SH	DEFINED	02
EAGLE MATERIALS INC	S	COM	26969P108	5221	64507	SH	DEFINED	01
EAGLE MATERIALS INC	S	COM	26969P108	2049	25320	SH	DEFINED	01
EAGLE MATERIALS INC	S	COM	26969P108	259	3200	SH	DEFINED	01
EAGLE MATERIALS INC	S	COM	26969P108	981	12190	SH	DEFINED	01
EAGLE MATERIALS INC	S	COM	26969P108	510	6300	SH	DEFINED	02
EARTHLINK INC	S	COM	270321102	4	478	SH	DEFINED	00
EARTHLINK INC	S	COM	270321102	4746	527370	SH	DEFINED	01
EARTHLINK INC	S	COM	270321102	4	460	SH	DEFINED	01
EAST WEST BANCORP	S	COM	27579R104	11847	320886	SH	DEFINED	01
EAST WEST BANCORP	S	COM	27579R104	17827	482854	SH	DEFINED	01
EAST WEST BANCORP	S	COM	27579R104	1249	33807	SH	DEFINED	01
EAST WEST BANCORP	S	COM	27579R104	199	5400	SH	DEFINED	02
EASTGROUP PROPERTIES	S	COM	277276101	2673	70900	SH	DEFINED	01
EASTGROUP PROPERTIES	S	COM	277276101	3	80	SH	DEFINED	01
EASTMAN CHEMICAL CO	S	COM	277432100	36748	622868	SH	DEFINED	01
EASTMAN CHEMICAL CO	S	COM	277432100	76	1272	SH	DEFINED	01
EASTMAN CHEMICAL CO	S	COM	277432100	955	16181	SH	DEFINED	01
EASTMAN CHEMICAL CO	S	COM	277432100	130	2200	SH	DEFINED	01
EASTMAN KODAK		COM	277461109	1113	34168	SH	DEFINED	00
EASTMAN KODAK		COM	277461109	45613	1401314	SH	DEFINED	01
EASTMAN KODAK		COM	277461109	395	12140	SH	DEFINED	01
EASTMAN KODAK		COM	277461109	2627	80690	SH	DEFINED	01
EASTMAN KODAK		COM	277461109	179	5500	SH	DEFINED	01
EASTMAN KODAK		COM	277461109	218	6690	SH	DEFINED	01
EASTMAN KODAK		COM	277461109	24	740	SH	DEFINED	02
EATON CORP	S	COM	278058102	47700	729342	SH	DEFINED	01
EATON CORP	S	COM	278058102	2077	31752	SH	DEFINED	01
EATON CORP	S	COM	278058102	234	3600	SH	DEFINED	01
EATON CORP	S	COM	278058102	58	880	SH	DEFINED	02

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EATON VANCE	S	COM	278265103	13	545	SH	DEFINED	01	0
EBAY INC	S	COM	278642103	6	168	SH	DEFINED	00	
EBAY INC	S	COM	278642103	138432	3715304	SH	DEFINED	01	
EBAY INC	S	COM	278642103	272	7310	SH	DEFINED	01	0
EBAY INC	S	COM	278642103	9519	255484	SH	DEFINED	01	0
EBAY INC	S	COM	278642103	6965	187000	SH	DEFINED	01	1
EBAY INC	S	COM	278642103	393	10546	SH	DEFINED	01	1
EHOSTAR COMMUN CORP	S	COM	278762109	30750	1051303	SH	DEFINED	01	
EHOSTAR COMMUN CORP	S	COM	278762109	124	4220	SH	DEFINED	01	0
EHOSTAR COMMUN CORP	S	COM	278762109	27	916	SH	DEFINED	01	0
EHOSTAR COMMUN CORP	S	COM	278762109	64532	2206259	SH	DEFINED	01	1
ECLIPSYS CORP		COM	278856109	1036	66900	SH	DEFINED	01	0
ECOLAB INC.	S	COM	278865100	90	2724	SH	DEFINED	00	
ECOLAB INC.	S	COM	278865100	1880	56910	SH	DEFINED	01	
ECOLAB INC.	S	COM	278865100	6539	197865	SH	DEFINED	01	0
ECOLAB INC.	S	COM	278865100	1516	45858	SH	DEFINED	01	0
ECOLAB INC.	S	COM	278865100	18725	567204	SH	DEFINED	01	1
ECOST.COM INC		COM	27922W107	386	56700	SH	DEFINED	01	
EDGE PETROLEUM CORP	S	COM	279862106	1375	83000	SH	DEFINED	01	
EDISON INTL	S	COM	281020107	7	187	SH	DEFINED	00	
EDISON INTL	S	COM	281020107	11301	325511	SH	DEFINED	01	
EDISON INTL	S	COM	281020107	176	5062	SH	DEFINED	01	0
EDISON INTL	S	COM	281020107	2349	67663	SH	DEFINED	01	0
EDISON INTL	S	COM	281020107	18114	521807	SH	DEFINED	01	1
EDISON INTL	S	COM	281020107	187	5388	SH	DEFINED	01	1
EDISON INTL	S	COM	281020107	66	1900	SH	DEFINED	02	
EDO CORP	S	COM	281347104	4881	162443	SH	DEFINED	01	
EDUCATION REALTY TRUST INC	S	COM	28140H104	894	53750	SH	DEFINED	01	
EDUCATION REALTY TRUST INC	S	COM	28140H104	2244	134950	SH	DEFINED	01	0
EDWARDS (A.G.) INC	S	COM	281760108	8	175	SH	DEFINED	01	
EDWARDS LIFESCIENCES	S	COM	28176E108	130	3007	SH	DEFINED	01	
EFUNDS CORP	S	COM	28224R101	7559	338663	SH	DEFINED	01	
EFUNDS CORP	S	COM	28224R101	1525	68412	SH	DEFINED	01	0
EFUNDS CORP	S	COM	28224R101	180	8070	SH	DEFINED	01	0
EFUNDS CORP	S	COM	28224R101	369	16500	SH	DEFINED	02	
EL PASO CORPORATION	S	COM	28336L109	5417	512038	SH	DEFINED	01	
EL PASO CORPORATION	S	COM	28336L109	1413	133574	SH	DEFINED	01	0
EL PASO CORPORATION	S	COM	28336L109	761	72004	SH	DEFINED	01	1
EL PASO CORPORATION	S	COM	28336L109	24	2290	SH	DEFINED	02	
EL PASO ELECTRIC	S	COM	283677854	13625	717127	SH	DEFINED	01	
EL PASO ELECTRIC	S	COM	283677854	1916	100770	SH	DEFINED	01	0
EL PASO ELECTRIC	S	COM	283677854	238	12500	SH	DEFINED	01	0
EL PASO ELECTRIC	S	COM	283677854	454	23900	SH	DEFINED	02	
ELAN CORP PLC ADR	FSUSD	COM	284131208	0	140	SH	DEFINED	01	0
ELDORADO GOLD CORP	FSUSD	COM	284902103	750	261400	SH	DEFINED	01	
ELECTRO SCIENTIFIC	S	COM	285229100	1369	70629	SH	DEFINED	01	
ELECTRONIC ARTS INC	S	COM	285512109	14260	275379	SH	DEFINED	01	
ELECTRONIC ARTS INC	S	COM	285512109	751	14535	SH	DEFINED	01	0
ELECTRONIC ARTS INC	S	COM	285512109	3808	73544	SH	DEFINED	01	0
ELECTRONIC DATA SYST	S	COM	285661104	3	131	SH	DEFINED	00	
ELECTRONIC DATA SYST	S	COM	285661104	54711	2646867	SH	DEFINED	01	
ELECTRONIC DATA SYST	S	COM	285661104	81	3909	SH	DEFINED	01	0
ELECTRONIC DATA SYST	S	COM	285661104	2222	107502	SH	DEFINED	01	0
ELECTRONIC DATA SYST	S	COM	285661104	1044	50509	SH	DEFINED	01	1
ELECTRONIC DATA SYST	S	COM	285661104	34	1640	SH	DEFINED	02	
ELECTRONICS BOUTIQUE	S	COM	286045109	5016	116735	SH	DEFINED	01	
ELIZABETH ARDEN INC.	S	COM	28660G106	2838	119544	SH	DEFINED	01	
ELKCORP	S	COM	287456107	5569	144791	SH	DEFINED	01	
PERRY ELLIS INTL INC	S	COM	288853104	1180	52550	SH	DEFINED	01	0
PERRY ELLIS INTL INC	S	COM	288853104	135	6000	SH	DEFINED	01	0
PERRY ELLIS INTL INC	S	COM	288853104	278	12400	SH	DEFINED	02	
EMAGEON INC	S	COM	29076V109	190	10600	SH	DEFINED	01	

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EMBARCADERO TECH	S	COM	290787100	1042	158100	SH	DEFINED	01
EMBRAER AIRCRAFT COR	FSUSD	COM	29081M102	29634	946764	SH	DEFINED	01
EMBRAER AIRCRAFT COR	FSUSD	COM	29081M102	2769	88464	SH	DEFINED	01 0
EMBRAER AIRCRAFT COR	FSUSD	COM	29081M102	1085	34664	SH	DEFINED	01 1
EMCOR GROUP INC	S	COM	29084Q100	2640	56401	SH	DEFINED	01
EMERSON ELECTRIC	S	COM	291011104	10248	157820	SH	DEFINED	01
EMERSON ELECTRIC	S	COM	291011104	5654	87082	SH	DEFINED	01 0
EMMIS COMMUNICATIONS	S	COM	291525103	3814	198400	SH	DEFINED	01
EMMIS COMMUNICATIONS	S	COM	291525103	3	160	SH	DEFINED	01 0
EMULEX.	S	COM	292475209	1479	78540	SH	DEFINED	01
EMULEX.	S	COM	292475209	1155	61380	SH	DEFINED	01 0
EMULEX.	S	COM	292475209	138	7300	SH	DEFINED	01 0
EMULEX.	S	COM	292475209	275	14600	SH	DEFINED	02
ENCANA CORP	FSUSD	COM	292505104	67941	964800	SH	DEFINED	01
ENCANA CORP	FSUSD	COM	292505104	2275	32300	SH	DEFINED	01 0
ENBRIDGE INC	FSUSD	COM	29250N105	12649	245700	SH	DEFINED	01
ENBRIDGE ENERGY MGMT L	S	COM	29250X103	0	1	SH	DEFINED	01
ENCORE ACQUISITION CO	S	COM	29255W100	10610	256900	SH	DEFINED	01
ENCYSIVE PHARMACEUTICALS INC.		COM	29256X107	2123	207688	SH	DEFINED	01
ENDO PHARMACEUTICAL	S	COM	29264F205	5	235	SH	DEFINED	00
ENDO PHARMACEUTICAL	S	COM	29264F205	1967	87200	SH	DEFINED	01
ENDO PHARMACEUTICAL	S	COM	29264F205	280	12400	SH	DEFINED	01 1
ENERGY CONVERSION DEVICES	S	COM	292659109	9396	413334	SH	DEFINED	01
ENERGY CONVERSION DEVICES	S	COM	292659109	198	8690	SH	DEFINED	01 0
ENERGEN	S	COM	29265N108	16016	240483	SH	DEFINED	01
ENERGEN	S	COM	29265N108	3336	50074	SH	DEFINED	01 0
ENERGEN	S	COM	29265N108	402	6037	SH	DEFINED	01 0
ENERGEN	S	COM	29265N108	813	12210	SH	DEFINED	02
ENERGY EAST CORP	S	COM	29266M109	15016	572700	SH	DEFINED	01
ENERGIZER HLDGS INC	S	COM	29266R108	4234	70800	SH	DEFINED	01
ENERGY PARTNERS LTD.	S	COM	29270U105	6129	236026	SH	DEFINED	01
ENERGY PARTNERS LTD.	S	COM	29270U105	1925	74060	SH	DEFINED	01 0
ENERGY PARTNERS LTD.	S	COM	29270U105	239	9200	SH	DEFINED	01 0
ENERGY PARTNERS LTD.	S	COM	29270U105	444	17100	SH	DEFINED	02
ENGELHARD CORP	S	COM	292845104	111	3697	SH	DEFINED	00
ENGELHARD CORP	S	COM	292845104	793	26400	SH	DEFINED	01
ENGELHARD CORP	S	COM	292845104	2237	74496	SH	DEFINED	01 0
ENGELHARD CORP	S	COM	292845104	762	25377	SH	DEFINED	01 0
ENGINEERED SUPPORT	S	COM	292866100	10186	190332	SH	DEFINED	01
ENGINEERED SUPPORT	S	COM	292866100	11	220	SH	DEFINED	01 0
ENESCO GROUP INC	S	COM	292973104	238	35722	SH	DEFINED	01
ENNIS INC	S	COM	293389102	679	40107	SH	DEFINED	01
ENPRO INDUSTRIES INC	S	COM	29355X107	165	6005	SH	DEFINED	01
ENSIGN RESOURCE SERVICE GRP		COM	29357T104	3673	164800	SH	DEFINED	01
ENTEGRIS INC		COM	29362U104	3528	356800	SH	DEFINED	01
ENTEGRIS INC		COM	29362U104	4	420	SH	DEFINED	01 0
ENTERCOM COMMUNICATI	S	COM	293639100	14518	410233	SH	DEFINED	01 1
ENTERCOM COMMUNICATI	S	COM	293639100	20	550	SH	DEFINED	02
ENERGY CORP	S	COM	29364G103	30387	430050	SH	DEFINED	01
ENERGY CORP	S	COM	29364G103	81	1142	SH	DEFINED	01 0
ENERGY CORP	S	COM	29364G103	3127	44261	SH	DEFINED	01 0
ENERGY CORP	S	COM	29364G103	397	5675	SH	DEFINED	01 1
ENTERPRISE PRODS PAR	S	COM	293792107	2290	89100	SH	DEFINED	01
ENTERTAINMENT PROPERTIES TR		COM	29380T105	6655	160640	SH	DEFINED	01
ENTRAVISION COMM	S	COM	29382R107	3069	346000	SH	DEFINED	01
ENTRAVISION COMM	S	COM	29382R107	776	87490	SH	DEFINED	01 0
ENTRAVISION COMM	S	COM	29382R107	96	10800	SH	DEFINED	01 0
ENTRAVISION COMM	S	COM	29382R107	184	20800	SH	DEFINED	02
ENZON PHARMACEUTICALS INC	S	COM	293904108	842	82700	SH	DEFINED	01
ENZO BIOCHEM	S	COM	294100102	1079	74794	SH	DEFINED	01
EON LABS.	S	COM	29412E100	8264	273280	SH	DEFINED	01 0
EON LABS.	S	COM	29412E100	536	17722	SH	DEFINED	01 0

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Epimmune Inc		COM	29425y101	24	20310	SH	DEFINED	01
EPICOR SOFTWARE.	S	COM	29426L108	3001	228986	SH	DEFINED	01
EPICOR SOFTWARE.	S	COM	29426L108	118	8960	SH	DEFINED	01 0
EQUIFAX INC	S	COM	294429105	243	7897	SH	DEFINED	01
EQUIFAX INC	S	COM	294429105	861	28051	SH	DEFINED	01 0
EQUIFAX INC	S	COM	294429105	21	670	SH	DEFINED	02
EQUINIX INC	S	COM	29444U502	669	15800	SH	DEFINED	01
EQUITABLE RESOURCES	S	COM	294549100	2952	51400	SH	DEFINED	01
EQUITABLE RESOURCES	S	COM	294549100	27	469	SH	DEFINED	01 0
EQUITY INNS INC	S	COM	294703103	963	87300	SH	DEFINED	01
EQUITY LIFESTYLE PROPERTIES		COM	29472R108	82	2330	SH	DEFINED	01
EQUITY OFFICE	S	COM	294741103	37029	1228973	SH	DEFINED	01
EQUITY OFFICE	S	COM	294741103	68	2265	SH	DEFINED	01 0
EQUITY OFFICE	S	COM	294741103	2523	83738	SH	DEFINED	01 0
EQUITY OFFICE	S	COM	294741103	399	13248	SH	DEFINED	01 1
EQUITY ONE INC	S	COM	294752100	1664	80800	SH	DEFINED	01
EQUITY RESIDENTIAL	S	COM	29476L107	8408	261049	SH	DEFINED	01
EQUITY RESIDENTIAL	S	COM	29476L107	24	752	SH	DEFINED	01 0
EQUITY RESIDENTIAL	S	COM	29476L107	1891	58718	SH	DEFINED	01 0
EQUITY RESIDENTIAL	S	COM	29476L107	680	21116	SH	DEFINED	01 1
ERICSSON LM B ADR	FSUSD	COM	294821608	775	27479	SH	DEFINED	01
ERICSSON LM B ADR	FSUSD	COM	294821608	19	680	SH	DEFINED	01 0
ERIE INDEMNITY CO	S	COM	29530P102	1026	19700	SH	DEFINED	01
ESCO TECHNOLOGIES.	S	COM	296315104	6213	77323	SH	DEFINED	01
ESCO TECHNOLOGIES.	S	COM	296315104	4	50	SH	DEFINED	01 0
ESSEX PROP TRUST	S	COM	297178105	4849	70330	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP		COM	297425100	2159	62499	SH	DEFINED	01
ETHAN ALLEN	S	COM	297602104	5112	159749	SH	DEFINED	01
EURONET WORLDWIDE.	S	COM	298736109	783	27428	SH	DEFINED	01
EURONET WORLDWIDE.	S	COM	298736109	4897	171453	SH	DEFINED	01 0
EURONET WORLDWIDE.	S	COM	298736109	287	10069	SH	DEFINED	01 0
EXAR CORP	S	COM	300645108	1805	134737	SH	DEFINED	01
EXACTECH INC	S	COM	30064E109	596	35100	SH	DEFINED	01
EXELON CORP	S	COM	30161N101	1	31	SH	DEFINED	00
EXELON CORP	S	COM	30161N101	52025	1133671	SH	DEFINED	01
EXELON CORP	S	COM	30161N101	241	5255	SH	DEFINED	01 0
EXELON CORP	S	COM	30161N101	6336	138060	SH	DEFINED	01 0
EXELON CORP	S	COM	30161N101	298	6600	SH	DEFINED	01 1
EXELIXIS INC	S	COM	30161Q104	1079	159138	SH	DEFINED	01
EXELIXIS INC	S	COM	30161Q104	3	440	SH	DEFINED	01 0
EXIDE TECH WTS	04/21/2011 W	WT	302051123	44	25021	SH	DEFINED	01 0
EXIDE TECHNOLOGIES	S	COM	302051206	1155	89500	SH	DEFINED	01
EXIDE TECHNOLOGIES	S	COM	302051206	128	10008	SH	DEFINED	01 0
EXIDE TECH ESCROW		COM	3020519F6	0	16500000	SH	DEFINED	01 0
EXPEDITORS INTL WASH	S	COM	302130109	2	34	SH	DEFINED	00
EXPEDITORS INTL WASH	S	COM	302130109	63	1160	SH	DEFINED	01 0
EXPEDITORS INTL WASH	S	COM	302130109	23	431	SH	DEFINED	01 0
EXPRESS SCRIPTS INC	S	COM	302182100	27705	317755	SH	DEFINED	01
EXPRESS SCRIPTS INC	S	COM	302182100	1882	21590	SH	DEFINED	01 0
EXPRESS SCRIPTS INC	S	COM	302182100	3098	35524	SH	DEFINED	01 0
EXPRESSJET HOLDINGS INC	S	COM	30218U108	5323	466621	SH	DEFINED	01
EXPRESSJET HOLDINGS INC	S	COM	30218U108	1339	117350	SH	DEFINED	01 0
EXPRESSJET HOLDINGS INC	S	COM	30218U108	155	13560	SH	DEFINED	01 0
EXPRESSJET HOLDINGS INC	S	COM	30218U108	317	27800	SH	DEFINED	02
EXTREME NETWORKS INC	S	COM	30226D106	2051	348310	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC		COM	302297106	11822	429900	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC		COM	302297106	9497	345353	SH	DEFINED	01 0
EYETECH PHARMACEUTICALS INC		COM	302297106	594	21609	SH	DEFINED	01 0
EZ CORP INC	S	COM	302301106	136	10196	SH	DEFINED	01
EXXON MOBIL CORP	S	COM	30231G102	17	279	SH	DEFINED	00
EXXON MOBIL CORP	S	COM	30231G102	1087642	18249028	SH	DEFINED	01
EXXON MOBIL CORP	S	COM	30231G102	12349	207174	SH	DEFINED	01 0

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EXXON MOBIL CORP	S	COM	30231G102	84686	1420889	SH	DEFINED	01	0
EXXON MOBIL CORP	S	COM	30231G102	184856	3102432	SH	DEFINED	01	1
EXXON MOBIL CORP	S	COM	30231G102	612	10272	SH	DEFINED	01	1
FBL FINL GROUP INC.	S	COM	30239F106	5391	192530	SH	DEFINED	01	
FEI COMPANY	S	COM	30241L109	1673	72260	SH	DEFINED	01	
FLIR SYSTEMS INC	S	COM	302445101	5214	172080	SH	DEFINED	01	
FLIR SYSTEMS INC	S	COM	302445101	37958	1252717	SH	DEFINED	01	0
FLIR SYSTEMS INC	S	COM	302445101	2407	79445	SH	DEFINED	01	0
FLIR SYSTEMS INC	S	COM	302445101	2149	71026	SH	DEFINED	01	1
FMC CORP	S	COM	302491303	2	37	SH	DEFINED	00	
FMC CORP	S	COM	302491303	9271	173463	SH	DEFINED	01	
FMC CORP	S	COM	302491303	3289	61560	SH	DEFINED	01	0
FMC CORP	S	COM	302491303	417	7800	SH	DEFINED	01	0
FMC CORP	S	COM	302491303	2056	38500	SH	DEFINED	01	1
FMC CORP	S	COM	302491303	807	15100	SH	DEFINED	02	
FMC TECHNOLOGIES INC	S	COM	30249U101	21	644	SH	DEFINED	01	0
FMC TECHNOLOGIES INC	S	COM	30249U101	2195	66209	SH	DEFINED	01	1
FPIC INSURANCE GROUP INC	S	COM	302563101	3312	103000	SH	DEFINED	01	
FPIC INSURANCE GROUP INC	S	COM	302563101	2500	77785	SH	DEFINED	01	0
FPIC INSURANCE GROUP INC	S	COM	302563101	312	9700	SH	DEFINED	01	0
FPIC INSURANCE GROUP INC	S	COM	302563101	569	17700	SH	DEFINED	02	
FPL GROUP INC.	S	COM	302571104	20722	516115	SH	DEFINED	01	
FPL GROUP INC.	S	COM	302571104	34	850	SH	DEFINED	01	0
FPL GROUP INC.	S	COM	302571104	3262	81240	SH	DEFINED	01	0
FTD GROUP INC	S	COM	30267U108	643	53080	SH	DEFINED	01	
FTI CONSULTING INC.	S	COM	302941109	2950	142926	SH	DEFINED	01	
FACTSET RESEARCH	S	COM	303075105	4109	124474	SH	DEFINED	01	
FAIR ISAAC INC	S	COM	303250104	40691	1181500	SH	DEFINED	01	
FAIR ISAAC INC	S	COM	303250104	30020	871685	SH	DEFINED	01	0
FAIR ISAAC INC	S	COM	303250104	4062	117928	SH	DEFINED	01	0
FAIRCHILD CORP.	S	COM	303698104	784	252800	SH	DEFINED	01	
FAIRCHILD SEMICONDU	S	COM	303726103	1355	88400	SH	DEFINED	01	
FAIRFIELD MANUFACTUR	S	COM	304530926	9023	138796	SH	DEFINED	01	0
FAIRMONT HOTELS & RESORTS		COM	305204109	87077	2630723	SH	DEFINED	01	1
FAIRPOINT COMMUNICATIONS INC		COM	305560104	848	56600	SH	DEFINED	01	
FAIRPOINT COMMUNICATIONS INC		COM	305560104	3758	251240	SH	DEFINED	01	1
FAMILY DLR STORES	S	COM	307000109	6057	199517	SH	DEFINED	01	
FAMILY DLR STORES	S	COM	307000109	21	686	SH	DEFINED	01	0
FAMILY DLR STORES	S	COM	307000109	1057	34826	SH	DEFINED	01	0
FAMILY DLR STORES	S	COM	307000109	668	21996	SH	DEFINED	01	1
FAMOUS DAVES OF AMER	S	COM	307068106	50	3540	SH	DEFINED	01	
FARMER BROS CO	S	COM	307675108	157	6553	SH	DEFINED	01	
FARO TECHNOLOGIES	S	COM	311642102	335	14250	SH	DEFINED	01	
FASTENAL CO		COM	311900104	88883	1607000	SH	DEFINED	01	
FASTENAL CO		COM	311900104	59731	1079935	SH	DEFINED	01	0
FASTENAL CO		COM	311900104	7375	133341	SH	DEFINED	01	0
FEDDERS CORPORATION	S	COM	313135501	283	101855	SH	DEFINED	01	
FEDERAL AGRIC MORTGAGE	S	COM	313148306	668	38200	SH	DEFINED	01	
FREDDIE MAC	S	COM	313400301	3	49	SH	DEFINED	00	
FREDDIE MAC	S	COM	313400301	93785	1483933	SH	DEFINED	01	
FREDDIE MAC	S	COM	313400301	2381	37677	SH	DEFINED	01	0
FREDDIE MAC	S	COM	313400301	9030	142873	SH	DEFINED	01	0
FREDDIE MAC	S	COM	313400301	7096	112200	SH	DEFINED	01	1
FREDDIE MAC	S	COM	313400301	96	1513	SH	DEFINED	01	1
FANNIE MAE	S	COM	313586109	104	1906	SH	DEFINED	00	
FANNIE MAE	S	COM	313586109	255175	4686423	SH	DEFINED	01	
FANNIE MAE	S	COM	313586109	3964	72816	SH	DEFINED	01	0
FANNIE MAE	S	COM	313586109	13989	256906	SH	DEFINED	01	0
FANNIE MAE	S	COM	313586109	12210	224212	SH	DEFINED	01	1
FANNIE MAE	S	COM	313586109	306	5617	SH	DEFINED	01	1
FEDERAL REALTY INVS	S	COM	313747206	1857	38400	SH	DEFINED	01	
FEDERAL SIGNAL CORP	S	COM	313855108	193	12737	SH	DEFINED	01	

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FEDERATED DPT STORES	S	COM	31410H101	1	19	SH	DEFINED	00
FEDERATED DPT STORES	S	COM	31410H101	33328	523688	SH	DEFINED	01
FEDERATED DPT STORES	S	COM	31410H101	5138	80787	SH	DEFINED	01 0
FEDERATED DPT STORES	S	COM	31410H101	3364	52865	SH	DEFINED	01 0
FEDERATED DPT STORES	S	COM	31410H101	4020	63200	SH	DEFINED	01 1
FEDERATED DPT STORES	S	COM	31410H101	69	1090	SH	DEFINED	02
FEDERATED INVESTORS.	S	COM	314211103	157	5560	SH	DEFINED	01
FEDERATED INVESTORS.	S	COM	314211103	559	19760	SH	DEFINED	01 0
FEDEX CORPORATION	S	COM	31428X106	30	312	SH	DEFINED	00
FEDEX CORPORATION	S	COM	31428X106	13709	145922	SH	DEFINED	01
FEDEX CORPORATION	S	COM	31428X106	745	7943	SH	DEFINED	01 0
FEDEX CORPORATION	S	COM	31428X106	5879	62575	SH	DEFINED	01 0
FEDEX CORPORATION	S	COM	31428X106	146	1554	SH	DEFINED	01 1
FELCOR LODGING TRUST	S	COM	31430F101	2010	161700	SH	DEFINED	01
FERRO CORP		COM	315405100	3447	183200	SH	DEFINED	01
F5 NETWORKS INC	S	COM	315616102	15062	298296	SH	DEFINED	01
F5 NETWORKS INC	S	COM	315616102	44744	886170	SH	DEFINED	01 0
F5 NETWORKS INC	S	COM	315616102	3110	61603	SH	DEFINED	01 0
F5 NETWORKS INC	S	COM	315616102	1913	37900	SH	DEFINED	01 1
FIDELITY BANKSHARES INC	S	COM	31604Q107	1802	78411	SH	DEFINED	01
FIDELITY BANKSHARES INC	S	COM	31604Q107	1269	55220	SH	DEFINED	01 0
FIDELITY BANKSHARES INC	S	COM	31604Q107	143	6210	SH	DEFINED	01 0
FIDELITY BANKSHARES INC	S	COM	31604Q107	1383	60705	SH	DEFINED	01 1
FIDELITY BANKSHARES INC	S	COM	31604Q107	294	12795	SH	DEFINED	02
FIDELITY NAT FINL	S	COM	316326107	3	76	SH	DEFINED	00
FIDELITY NAT FINL	S	COM	316326107	593	18000	SH	DEFINED	01
FIDELITY NAT FINL	S	COM	316326107	671	20354	SH	DEFINED	01 0
FIFTH THIRD BANCORP	S	COM	316773100	18663	434253	SH	DEFINED	01
FIFTH THIRD BANCORP	S	COM	316773100	41	951	SH	DEFINED	01 0
FIFTH THIRD BANCORP	S	COM	316773100	4642	108006	SH	DEFINED	01 0
FILENET CORP	S	COM	316869106	3965	174034	SH	DEFINED	01
FILENET CORP	S	COM	316869106	9	370	SH	DEFINED	01 0
FINANCIAL FEDERAL	S	COM	317492106	3645	103064	SH	DEFINED	01
FINANCIAL INSTITUTIONS INC.		COM	317585404	73	3710	SH	DEFINED	01
FINDWHAT.COM	S	COM	317794105	717	69100	SH	DEFINED	01
FINLAY ENTERPRISES INC	S	COM	317884203	14	1034	SH	DEFINED	01
FINISH LINE INC	S	COM	317923100	8220	355092	SH	DEFINED	01
FINISH LINE INC	S	COM	317923100	9	390	SH	DEFINED	01 0
FIRST ACCEPTANCE CORP	S	COM	318457108	266	25100	SH	DEFINED	01
FIRST AMERICAN CORP	S	COM	318522307	8105	246082	SH	DEFINED	01
FIRST AMERICAN CORP	S	COM	318522307	20	617	SH	DEFINED	01 0
FIRST AMERICAN CORP	S	COM	318522307	25	750	SH	DEFINED	02
FIRST BANCORP/PR	S	COM	318672102	9867	233524	SH	DEFINED	01
FIRST BANCORP/PR	S	COM	318672102	8	190	SH	DEFINED	01 0
FIRST CASH FINL SVCS INC	S	COM	31942D107	924	43630	SH	DEFINED	01 0
FIRST CASH FINL SVCS INC	S	COM	31942D107	116	5500	SH	DEFINED	01 0
FIRST CASH FINL SVCS INC	S	COM	31942D107	237	11200	SH	DEFINED	02
FIRST CITIZENS BANK.	S	COM	31946M103	1	4	SH	DEFINED	00
FIRST CITIZENS BANK.	S	COM	31946M103	787	5376	SH	DEFINED	01
FIRST COMMUNITY BANCSHARES	S	COM	31983A103	113	4042	SH	DEFINED	01
FIRST COMMUNITY BANCORP	S	COM	31983B101	2631	59392	SH	DEFINED	01
FIRST COMMUNITY BANCORP	S	COM	31983B101	259	5850	SH	DEFINED	01 0
FIRST CONSULTING GP	S	COM	31986R103	77	14800	SH	DEFINED	01
FIRST DATA CORP	S	COM	319963104	5475	139266	SH	DEFINED	01
FIRST DATA CORP	S	COM	319963104	6546	166527	SH	DEFINED	01 0
FIRST DATA CORP	S	COM	319963104	13661	346937	SH	DEFINED	01 1
FIRST FINL BANCORP	S	COM	320209109	781	42855	SH	DEFINED	01
FIRST FINANCIAL CORP/INDIANA		COM	320218100	57	1936	SH	DEFINED	01
FIRST HORIZON NATL CORP	S	COM	320517105	1	25	SH	DEFINED	00
FIRST HORIZON NATL CORP	S	COM	320517105	1622	39751	SH	DEFINED	01
FIRST HORIZON NATL CORP	S	COM	320517105	1043	25565	SH	DEFINED	01 0
FIRST HORIZON NATL CORP	S	COM	320517105	30	740	SH	DEFINED	02

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FIRST HORIZON PHARMA.	S	COM	32051K106	7695	455872	SH	DEFINED	01
FIRST HORIZON PHARMA.	S	COM	32051K106	7	380	SH	DEFINED	01 0
FIRST INDUSTRIAL REL	S	COM	32054K103	1774	46900	SH	DEFINED	01
FIRST INDIANA CORP	S	COM	32054R108	436	18000	SH	DEFINED	01
FIRST MARBLEHEAD CORP	S	COM	320771108	1	10	SH	DEFINED	01
FIRST MARBLEHEAD CORP	S	COM	320771108	31754	552047	SH	DEFINED	01 1
FIRST MIDWEST BANC	S	COM	320867104	6260	192737	SH	DEFINED	01
FIRST NIAGARA FINANCIAL.	S	COM	33582V108	4018	304132	SH	DEFINED	01
FIRST OAK BROOK BANCSHARES	S	COM	335847208	555	18949	SH	DEFINED	01
FIRST REPUBLIC BANK	S	COM	336158100	7724	238631	SH	DEFINED	01
FIRST REPUBLIC BANK	S	COM	336158100	2049	63236	SH	DEFINED	01 0
FIRST REPUBLIC BANK	S	COM	336158100	236	7276	SH	DEFINED	01 0
FIRST REPUBLIC BANK	S	COM	336158100	481	14850	SH	DEFINED	02
FISERV INC	S	COM	337738108	49545	1244858	SH	DEFINED	01
FISERV INC	S	COM	337738108	3359	84408	SH	DEFINED	01 0
FISERV INC	S	COM	337738108	4688	117785	SH	DEFINED	01 0
FISHER COMMUNICATIONS	S	COM	337756209	3035	58700	SH	DEFINED	01
FIRSTFED FINL CORP	S	COM	337907109	1	20	SH	DEFINED	00
FIRSTFED FINL CORP	S	COM	337907109	7182	140797	SH	DEFINED	01
FIRSTFED FINL CORP	S	COM	337907109	1925	37721	SH	DEFINED	01 0
FIRSTFED FINL CORP	S	COM	337907109	243	4761	SH	DEFINED	01 0
FIRSTFED FINL CORP	S	COM	337907109	490	9600	SH	DEFINED	02
FLAGSTAR BANCORP INC	S	COM	337930101	3506	179324	SH	DEFINED	01
FIRSTENERGY CORP	S	COM	337932107	17729	422597	SH	DEFINED	01
FIRSTENERGY CORP	S	COM	337932107	2874	68500	SH	DEFINED	01 0
FIRSTENERGY CORP	S	COM	337932107	354	8600	SH	DEFINED	01 1
FISHER SCIENTIFIC IN	S	COM	338032204	800	14040	SH	DEFINED	01
FISHER SCIENTIFIC IN	S	COM	338032204	57	1000	SH	DEFINED	01 0
FISHER SCIENTIFIC IN	S	COM	338032204	1387	24360	SH	DEFINED	01 0
FISHER SCIENTIFIC IN	S	COM	338032204	327	5742	SH	DEFINED	01 1
FIVE STAR QUALITY CR	S	COM	33832D106	422	50000	SH	DEFINED	01
FLANDERS CORPORATION	S	COM	338494107	386	34200	SH	DEFINED	01
FLEETWOOD ENTERPRISE	S	COM	339099103	3574	410860	SH	DEFINED	01
FLORIDA ROCK	S	COM	341140101	8901	151325	SH	DEFINED	01
FLUOR CORP (NEW)	S	COM	343412102	48113	868008	SH	DEFINED	01
FLUOR CORP (NEW)	S	COM	343412102	985	17769	SH	DEFINED	01 0
FLOWERS FOODS INC	S	COM	343498101	4870	172617	SH	DEFINED	01
FLOWSERVE CORP	S	COM	34354P105	11424	441600	SH	DEFINED	01
FOMENTO ECONOMICO MX	FSUSD	COM	344419106	3695	69000	SH	DEFINED	01
FOMENTO ECONOMICO MX	FSUSD	COM	344419106	39130	731400	SH	DEFINED	01 1
FOOT LOCKER INC	S	COM	344849104	3302	112681	SH	DEFINED	01
FORD MOTOR CO	S	COM	345370860	3	285	SH	DEFINED	00
FORD MOTOR CO	S	COM	345370860	10349	913433	SH	DEFINED	01
FORD MOTOR CO	S	COM	345370860	177	15627	SH	DEFINED	01 0
FORD MOTOR CO	S	COM	345370860	4308	380221	SH	DEFINED	01 0
FORD MOTOR CO	S	COM	345370860	1243	110000	SH	DEFINED	01 1
FORD MOTOR CO	S	COM	345370860	189	16685	SH	DEFINED	01 1
FOREST LABS	S	COM	345838106	5	130	SH	DEFINED	00
FOREST LABS	S	COM	345838106	45107	1220760	SH	DEFINED	01
FOREST LABS	S	COM	345838106	18	500	SH	DEFINED	01 0
FOREST LABS	S	COM	345838106	2696	72968	SH	DEFINED	01 0
FOREST OIL CORP	S	COM	346091705	709	17525	SH	DEFINED	01
FOREST OIL CORP	S	COM	346091705	209	5170	SH	DEFINED	01 0
FOREST OIL CORP	S	COM	346091705	91912	2270527	SH	DEFINED	01 1
FORMFACTOR INC	S	COM	346375108	2694	119010	SH	DEFINED	01
FORMFACTOR INC	S	COM	346375108	5	230	SH	DEFINED	01 0
FORTIS INSURANCE CVT 07.750% 0	CONV PRF		349573AA3	531	500	SH	DEFINED	01 0
FORTUNE BRANDS	S	COM	349631101	3357	41644	SH	DEFINED	01
FORTUNE BRANDS	S	COM	349631101	2426	30091	SH	DEFINED	01 0
FORTUNE BRANDS	S	COM	349631101	30	370	SH	DEFINED	02
FORWARD AIR CORP	S	COM	349853101	6175	145026	SH	DEFINED	01
FORWARD AIR CORP	S	COM	349853101	6	140	SH	DEFINED	01 0

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FORWARD INDUSTRIES INC-N Y	S	COM	349862300	507	39000	SH	DEFINED	01
FOSSIL INC	S	COM	349882100	5555	214251	SH	DEFINED	01
FOUNDRY NETWORKS INC	S	COM	35063R100	2671	269800	SH	DEFINED	01
4KIDS ENTERTAINMENT	S	COM	350865101	1238	55990	SH	DEFINED	01
FOXHOLLOW TECHNOLOGIES INC	S	COM	35166A103	406	14400	SH	DEFINED	01
FOXHOLLOW TECHNOLOGIES INC	S	COM	35166A103	3	100	SH	DEFINED	01
FOXHOLLOW TECHNOLOGIES INC	S	COM	35166A103	1247	44535	SH	DEFINED	01
FRANKLIN BANK CORP/HOUSTON	S	COM	352451108	643	37280	SH	DEFINED	01
FRANKLIN ELECTRIC.	S	COM	353514102	1187	31478	SH	DEFINED	01
FRANKLIN RESOURCES	S	COM	354613101	45426	661692	SH	DEFINED	01
FRANKLIN RESOURCES	S	COM	354613101	2809	40920	SH	DEFINED	01
FRANKLIN RESOURCES	S	COM	354613101	2820	41081	SH	DEFINED	01
FREDS INC	S	COM	356108100	1678	97705	SH	DEFINED	01
FREEPORT MCMORAN COP	S	COM	35671D857	38713	977395	SH	DEFINED	01
FREEPORT MCMORAN COP	S	COM	35671D857	180	4551	SH	DEFINED	01
FREEPORT MCMORAN COP	S	COM	35671D857	1934	48819	SH	DEFINED	01
FREEPORT MCMORAN COP	S	COM	35671D857	21041	531600	SH	DEFINED	01
FREESCALE SEMICONDUCTOR-A	S	COM	35687M107	18284	1078696	SH	DEFINED	01
FREESCALE SEMICONDUCTOR - B		COM	35687M206	14804	858182	SH	DEFINED	01
FREESCALE SEMICONDUCTOR - B		COM	35687M206	83	4797	SH	DEFINED	01
FREESCALE SEMICONDUCTOR - B		COM	35687M206	1439	83393	SH	DEFINED	01
FREMONT GENERAL CORP	S	COM	357288109	2	84	SH	DEFINED	00
FREMONT GENERAL CORP	S	COM	357288109	5117	232692	SH	DEFINED	01
FRIEDMAN BILLINGS.	S	COM	358434108	1698	107000	SH	DEFINED	01
FRONTIER AIRLINES	S	COM	359065109	1502	143286	SH	DEFINED	01
FRONTIER FINL CORP W	S	COM	35907K105	87	2300	SH	DEFINED	01
FRONTIER OIL CORP	S	COM	35914P105	5193	143226	SH	DEFINED	01
FRONTIER OIL CORP	S	COM	35914P105	408	11240	SH	DEFINED	01
FROZEN FOOD EXPR	S	COM	359360104	440	38200	SH	DEFINED	01
FUELCELL ENERGY INC	S	COM	35952H106	8434	845000	SH	DEFINED	01
FUELCELL ENERGY INC	S	COM	35952H106	154	15470	SH	DEFINED	01
FULLER H B COMPANY	S	COM	359694106	2813	97003	SH	DEFINED	01
FURNITURE BRAND INTL	S	COM	360921100	4296	196991	SH	DEFINED	01
G&K SERVICES CL A	S	COM	361268105	4490	111441	SH	DEFINED	01
G&K SERVICES CL A	S	COM	361268105	1787	44350	SH	DEFINED	01
G&K SERVICES CL A	S	COM	361268105	218	5400	SH	DEFINED	01
G&K SERVICES CL A	S	COM	361268105	423	10500	SH	DEFINED	02
GATX CORP	S	COM	361448103	1	24	SH	DEFINED	00
GATX CORP	S	COM	361448103	5441	163928	SH	DEFINED	01
GEO GROUP INC	S	COM	36159R103	690	24099	SH	DEFINED	01
GEO GROUP INC	S	COM	36159R103	1189	41630	SH	DEFINED	01
GEO GROUP INC	S	COM	36159R103	154	5400	SH	DEFINED	01
GEO GROUP INC	S	COM	36159R103	285	10000	SH	DEFINED	02
GFI GROUP INC	S	COM	361652209	242	9020	SH	DEFINED	01
GFI GROUP INC	S	COM	361652209	980	36524	SH	DEFINED	01
GSI COMMERCE INC	S	COM	36238G102	130	9587	SH	DEFINED	01
GABLE RESIDENTIAL	S	COM	362418105	5312	159495	SH	DEFINED	01
GALLAGHER ARTHUR J	S	COM	363576109	18	630	SH	DEFINED	01
GALLAHER GROUP ADR	FSUSD	COM	363595109	855	15000	SH	DEFINED	01
GAMESTOP CORP	S	COM	36466R101	1176	53100	SH	DEFINED	01
GAMESTOP CORP-CL B W/I	S	COM	36466R200	4207	188624	SH	DEFINED	01
GANNETT CO INC	S	COM	364730101	1	12	SH	DEFINED	00
GANNETT CO INC	S	COM	364730101	48138	608723	SH	DEFINED	01
GANNETT CO INC	S	COM	364730101	48	608	SH	DEFINED	01
GANNETT CO INC	S	COM	364730101	4125	52158	SH	DEFINED	01
GANNETT CO INC	S	COM	364730101	4741	60000	SH	DEFINED	01
GAP INC/THE	S	COM	364760108	1107	50688	SH	DEFINED	00
GAP INC/THE	S	COM	364760108	31170	1427226	SH	DEFINED	01
GAP INC/THE	S	COM	364760108	419	19171	SH	DEFINED	01
GAP INC/THE	S	COM	364760108	3340	152938	SH	DEFINED	01
GAP INC/THE	S	COM	364760108	214	9800	SH	DEFINED	01
GARDNER DENVER INC	S	COM	365558105	5102	129115	SH	DEFINED	01

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GARDNER DENVER INC	S	COM	365558105	1353	34220	SH	DEFINED	01	0
GARDNER DENVER INC	S	COM	365558105	158	4007	SH	DEFINED	01	0
GARDNER DENVER INC	S	COM	365558105	301	7600	SH	DEFINED	02	
GATEWAY INC	S	COM	367626108	3463	859204	SH	DEFINED	01	
GATEWAY INC	S	COM	367626108	250	62085	SH	DEFINED	01	0
GAYLORD ENTERTAINMEN	S	COM	367905106	4725	116960	SH	DEFINED	01	0
GEN-PROBE INC.	S	COM	36866T103	16375	367500	SH	DEFINED	01	
GEN-PROBE INC.	S	COM	36866T103	18963	425543	SH	DEFINED	01	0
GEN-PROBE INC.	S	COM	36866T103	1169	26230	SH	DEFINED	01	0
GEN-PROBE INC.	S	COM	36866T103	2856	63952	SH	DEFINED	01	1
GEMSTAR-TV GUIDE	S	COM	36866W106	6490	1492000	SH	DEFINED	01	
GENAISSANCE PHARMACEUTICALS		COM	36867W105	365	292850	SH	DEFINED	01	0
GENCORP INC	S	COM	368682100	6618	330899	SH	DEFINED	01	
GENENTECH INC	S	COM	368710406	102221	1805707	SH	DEFINED	01	
GENENTECH INC	S	COM	368710406	85	1500	SH	DEFINED	01	0
GENENTECH INC	S	COM	368710406	6221	110000	SH	DEFINED	01	1
GENERAL CABLE CORP.	S	COM	369300108	380	31489	SH	DEFINED	01	
GENRL COMMUNICATION	S	COM	369385109	4979	545402	SH	DEFINED	01	
GENRL COMMUNICATION	S	COM	369385109	1331	145660	SH	DEFINED	01	0
GENRL COMMUNICATION	S	COM	369385109	154	16900	SH	DEFINED	01	0
GENRL COMMUNICATION	S	COM	369385109	317	34700	SH	DEFINED	02	
GENERAL DYNAMICS	S	COM	369550108	20977	195947	SH	DEFINED	01	
GENERAL DYNAMICS	S	COM	369550108	67	623	SH	DEFINED	01	0
GENERAL DYNAMICS	S	COM	369550108	4449	41563	SH	DEFINED	01	0
GENERAL DYNAMICS	S	COM	369550108	26332	246070	SH	DEFINED	01	1
GENERAL ELECTRIC	S	COM	369604103	217	6004	SH	DEFINED	00	
GENERAL ELECTRIC	S	COM	369604103	1026288	28460593	SH	DEFINED	01	
GENERAL ELECTRIC	S	COM	369604103	12442	345017	SH	DEFINED	01	0
GENERAL ELECTRIC	S	COM	369604103	84089	2331910	SH	DEFINED	01	0
GENERAL ELECTRIC	S	COM	369604103	236680	6564809	SH	DEFINED	01	1
GENERAL GROWTH	S	COM	370021107	3035	89000	SH	DEFINED	01	
GENERAL GROWTH	S	COM	370021107	39	1140	SH	DEFINED	02	
GENERAL MILLS	S	COM	370334104	32929	669973	SH	DEFINED	01	
GENERAL MILLS	S	COM	370334104	57	1163	SH	DEFINED	01	0
GENERAL MILLS	S	COM	370334104	3354	68233	SH	DEFINED	01	0
GENERAL MILLS	S	COM	370334104	4709	95800	SH	DEFINED	01	1
GENERAL MOTORS.	S	COM	370442105	7	240	SH	DEFINED	00	
GENERAL MOTORS.	S	COM	370442105	30724	1045441	SH	DEFINED	01	
GENERAL MOTORS.	S	COM	370442105	238	8089	SH	DEFINED	01	0
GENERAL MOTORS.	S	COM	370442105	3447	117300	SH	DEFINED	01	0
GENERAL MOTORS.	S	COM	370442105	243	8281	SH	DEFINED	01	1
GENERAL MOTORS CORP 06.250% 07	CONV PRF		370442717	25	1195	SH	DEFINED	00	
GENERAL MOTORS CORP 06.250% 07	CONV PRF		370442717	1647	79187	SH	DEFINED	01	0
GNC CORP 12.000% 12/31/2049	PI PRF		37047S303	5356	6695	SH	DEFINED	01	
GENESCO INC.	S	COM	371532102	5424	190820	SH	DEFINED	01	
GENESCO INC.	S	COM	371532102	1585	55840	SH	DEFINED	01	0
GENESCO INC.	S	COM	371532102	193	6800	SH	DEFINED	01	0
GENESCO INC.	S	COM	371532102	395	13900	SH	DEFINED	02	
GENESEE & WYOMING		COM	371559105	3039	117300	SH	DEFINED	01	
GENESEE & WYOMING		COM	371559105	1111	42890	SH	DEFINED	01	0
GENESEE & WYOMING		COM	371559105	140	5400	SH	DEFINED	01	0
GENESEE & WYOMING		COM	371559105	257	9900	SH	DEFINED	02	
GENESIS MICROCHIP	S	COM	37184C103	2763	191200	SH	DEFINED	01	
GENESIS MICROCHIP	S	COM	37184C103	231	15970	SH	DEFINED	01	0
GENESIS HEALTHCARE CORP	S	COM	37184D101	26331	613927	SH	DEFINED	01	
GENESIS HEALTHCARE CORP	S	COM	37184D101	1655	38540	SH	DEFINED	01	0
GENESIS HEALTHCARE CORP	S	COM	37184D101	214	5000	SH	DEFINED	01	0
GENESIS HEALTHCARE CORP	S	COM	37184D101	442	10300	SH	DEFINED	02	
GENTEX CORP	S	COM	371901109	6722	210700	SH	DEFINED	01	
GENTEX CORP	S	COM	371901109	14540	455794	SH	DEFINED	01	0
GENTEX CORP	S	COM	371901109	784	24569	SH	DEFINED	01	0
GENETRONICS BIOMEDICAL CORP		COM	371916305	289	85400	SH	DEFINED	01	1

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GENLYTE GROUP INC.	S	COM	372302109	2271	25235	SH	DEFINED	01
GENLYTE GROUP INC.	S	COM	372302109	1640	18220	SH	DEFINED	01 0
GENLYTE GROUP INC.	S	COM	372302109	216	2400	SH	DEFINED	01 0
GENLYTE GROUP INC.	S	COM	372302109	405	4500	SH	DEFINED	02
GENUINE PARTS	S	COM	372460105	76	1758	SH	DEFINED	00
GENUINE PARTS	S	COM	372460105	17408	400280	SH	DEFINED	01
GENUINE PARTS	S	COM	372460105	2177	50066	SH	DEFINED	01 0
GENUINE PARTS	S	COM	372460105	1578	36288	SH	DEFINED	01 0
GENTIVA HEALTH SVCS.	S	COM	37247A102	2972	183695	SH	DEFINED	01
GENWORTH FINANCIAL INC	S	COM	37247D106	22630	822565	SH	DEFINED	01 1
GENWORTH FINANCIAL INC	S	COM	37247D106	40	1440	SH	DEFINED	02
GENZYME CORP	S	COM	372917104	97152	1697279	SH	DEFINED	01
GENZYME CORP	S	COM	372917104	29	500	SH	DEFINED	01 0
GENZYME CORP	S	COM	372917104	3020	52760	SH	DEFINED	01 0
GEORGIA GULF CORP	S	COM	373200203	9605	208883	SH	DEFINED	01
GEORGIA GULF CORP	S	COM	373200203	1312	28520	SH	DEFINED	01 0
GEORGIA GULF CORP	S	COM	373200203	166	3600	SH	DEFINED	01 0
GEORGIA GULF CORP	S	COM	373200203	331	7200	SH	DEFINED	02
GEORGIA-PACIFIC CORP	S	COM	373298108	3224	90877	SH	DEFINED	01
GEORGIA-PACIFIC CORP	S	COM	373298108	1915	53964	SH	DEFINED	01 0
GEORGIA-PACIFIC CORP	S	COM	373298108	224	6400	SH	DEFINED	01 1
GEORGIA-PACIFIC CORP	S	COM	373298108	55	1550	SH	DEFINED	02
GERBER SCIENTIFIC	S	COM	373730100	493	67762	SH	DEFINED	01
GETTY IMAGES INC	S	COM	374276103	94	1320	SH	DEFINED	01
GETTY REALTY CORP.	S	COM	374297109	695	27200	SH	DEFINED	01
GIBRALTAR INDUSTRIES INC	S	COM	374689107	3035	138352	SH	DEFINED	01
GILEAD SCIENCES	S	COM	375558103	26	728	SH	DEFINED	00
GILEAD SCIENCES	S	COM	375558103	233124	6511848	SH	DEFINED	01
GILEAD SCIENCES	S	COM	375558103	45600	1273747	SH	DEFINED	01 0
GILEAD SCIENCES	S	COM	375558103	6736	188176	SH	DEFINED	01 0
GILLETTE CO	S	COM	375766102	58	1152	SH	DEFINED	00
GILLETTE CO	S	COM	375766102	155849	3087325	SH	DEFINED	01
GILLETTE CO	S	COM	375766102	4949	98052	SH	DEFINED	01 0
GILLETTE CO	S	COM	375766102	10392	205868	SH	DEFINED	01 0
GILLETTE CO	S	COM	375766102	130	2574	SH	DEFINED	01 1
GLADSTONE CAP CORP	S	COM	376535100	570	26900	SH	DEFINED	01
GLAMIS GOLD LTD.	FSUSD	COM	376775102	8921	571474	SH	DEFINED	01
GLAMIS GOLD LTD.	FSUSD	COM	376775102	837	53625	SH	DEFINED	01 0
GLAXOSMITHKLINE PLC	FSUSD	COM	37733W105	38863	846322	SH	DEFINED	01
GLAXOSMITHKLINE PLC	FSUSD	COM	37733W105	153	3333	SH	DEFINED	01 0
GLAXOSMITHKLINE PLC	FSUSD	COM	37733W105	687	14970	SH	DEFINED	01 0
GLENBOROUGH REALTY T	S	COM	37803P105	1515	79245	SH	DEFINED	01
GLIMCHER REALTY	S	COM	379302102	1149	48500	SH	DEFINED	01
GLOBAL INDUSTRIES.	S	COM	379336100	119	12689	SH	DEFINED	01
GLOBAL IMAGING SYS.	S	COM	37934A100	7666	216198	SH	DEFINED	01 0
GLOBAL IMAGING SYS.	S	COM	37934A100	10	280	SH	DEFINED	01 0
GLOBAL PAYMENTS INC	S	COM	37940X102	6124	94952	SH	DEFINED	01
GLOBAL PAYMENTS INC	S	COM	37940X102	2084	32323	SH	DEFINED	01 1
GLOBAL POWER EQUIP	S	COM	37941P108	4	462	SH	DEFINED	00
GLOBAL POWER EQUIP	S	COM	37941P108	4260	444544	SH	DEFINED	01
GLOBAL POWER EQUIP	S	COM	37941P108	1092	114090	SH	DEFINED	01 0
GLOBAL POWER EQUIP	S	COM	37941P108	125	13000	SH	DEFINED	01 0
GLOBAL POWER EQUIP	S	COM	37941P108	273	28500	SH	DEFINED	02
GLOBAL SIGNAL INC		COM	37944Q103	3961	132200	SH	DEFINED	01
GOLD BANC CORP.	S	COM	379907108	1399	99695	SH	DEFINED	01
GOLDFIELDS LTD ADR..	FSUSD	COM	38059T106	1379	120000	SH	DEFINED	01
GOLDCORP INC	FSUSD	COM	380956409	2658	187000	SH	DEFINED	01
GOLDEN STAR RESOURCE	FSUSD	COM	38119T104	786	273800	SH	DEFINED	01
GOLDEN WEST FIN	S	COM	381317106	33653	556236	SH	DEFINED	01
GOLDEN WEST FIN	S	COM	381317106	3548	58638	SH	DEFINED	01 0
GOLDEN WEST FIN	S	COM	381317106	25899	428509	SH	DEFINED	01 1
GOLDMAN SACHS GP INC	S	COM	38141G104	291759	2652596	SH	DEFINED	01

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GOLDMAN SACHS GP INC	S	COM	38141G104	8908	80990	SH	DEFINED	01	0	
GOLDMAN SACHS GP INC	S	COM	38141G104	34068	309831	SH	DEFINED	01	1	
GOODRICH CORPORATION	S	COM	382388106	68844	1797977	SH	DEFINED	01		
GOODRICH CORPORATION	S	COM	382388106	69	1800	SH	DEFINED	01	0	
GOODRICH CORPORATION	S	COM	382388106	955	24938	SH	DEFINED	01	0	
GOODRICH CORPORATION	S	COM	382388106	300	7800	SH	DEFINED	01	1	
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	6760	506387	SH	DEFINED	01		
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	1981	148270	SH	DEFINED	01	0	
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	738	55330	SH	DEFINED	01	0	
GOODYEAR TIRE & RUBBER CO	S	COM	382550101	502	37600	SH	DEFINED	02		
GOODYS FAMILY CLTHNG	S	COM	382588101	1061	117476	SH	DEFINED	01		
GOOGLE INC-CL A	S	COM	38259P508	98999	548440	SH	DEFINED	01		
GOOGLE INC-CL A	S	COM	38259P508	1892	10482	SH	DEFINED	01	0	
GOOGLE INC-CL A	S	COM	38259P508	418	2316	SH	DEFINED	01	0	
GOOGLE INC-CL A	S	COM	38259P508	18788	104106	SH	DEFINED	01	1	
W R GRACE.	S	COM	38388F108	565	66382	SH	DEFINED	01		
GRAFTECH INTL LTD.	S	COM	384313102	2541	446757	SH	DEFINED	01		
GRAFTECH INTL LTD.	S	COM	384313102	1858	326600	SH	DEFINED	01	0	
GRAINGER (W.W.)	S	COM	384802104	1990	31958	SH	DEFINED	01		
GRAINGER (W.W.)	S	COM	384802104	1079	17327	SH	DEFINED	01	0	
GRAINGER (W.W.)	S	COM	384802104	64250	1031960	SH	DEFINED	01	1	
GRAINGER (W.W.)	S	COM	384802104	40	650	SH	DEFINED	02		
GRANITE BROADCASTING CORP	S	COM	387241102	25	80566	SH	DEFINED	01		
GRANITE CONSTRUCTION		COM	387328107	1042	39676	SH	DEFINED	01		
GRANT PRIDECO INC	S	COM	38821G101	225	9330	SH	DEFINED	01		
GRANT PRIDECO INC	S	COM	38821G101	278	11499	SH	DEFINED	01	0	
GRASIM INDS GDR	FSUSD	COM	388706103	2332	82925	SH	DEFINED	01	1	
GRASIM INDUSTRIES-SPON	GDR	F	COM	388706400	476	16927	SH	DEFINED	01	1
GRAY TELEVISION	S	COM	389375106	6386	441300	SH	DEFINED	01		
GRAY TELEVISION	S	COM	389375106	1945	134276	SH	DEFINED	01	0	
GRAY TELEVISION	S	COM	389375106	231	15949	SH	DEFINED	01	0	
GRAY TELEVISION	S	COM	389375106	465	32100	SH	DEFINED	02		
GREAT AMERICAN FINL.	S	COM	389915109	54	3211	SH	DEFINED	01		
GREAT A. & P. TEA	S	COM	390064103	1042	69953	SH	DEFINED	01		
GREAT LAKES CHEM CO	S	COM	390568103	2044	63615	SH	DEFINED	01		
GREAT LAKES CHEM CO	S	COM	390568103	343	10682	SH	DEFINED	01	0	
GREAT SOUTHERN BANCORP INC	S	COM	390905107	222	6813	SH	DEFINED	01		
GREAT PLAINS ENERGY	S	COM	391164100	765	25000	SH	DEFINED	01		
GREAT WOLF RESORTS INC		COM	391523107	965	38353	SH	DEFINED	01	1	
GREATER BAY BANCORP	S	COM	391648102	244	10017	SH	DEFINED	01		
GREEN MOUNTAIN POWER	S	COM	393154109	372	12709	SH	DEFINED	01		
GREENBRIER COMPANIES INC	S	COM	393657101	127	3627	SH	DEFINED	01		
GREENBRIER COMPANIES INC	S	COM	393657101	1231	35110	SH	DEFINED	01	0	
GREENBRIER COMPANIES INC	S	COM	393657101	154	4400	SH	DEFINED	01	0	
GREENBRIER COMPANIES INC	S	COM	393657101	299	8500	SH	DEFINED	02		
GREENFIELD ONLINE	S	COM	395150105	1016	51700	SH	DEFINED	01		
GREENHILL & CO INC	S	COM	395259104	666	18600	SH	DEFINED	01		
GREENHILL & CO INC	S	COM	395259104	351	9800	SH	DEFINED	01	0	
GREIF INC	S	COM	397624107	5555	79717	SH	DEFINED	01		
GREY WOLF INC	S	COM	397888108	8792	1336200	SH	DEFINED	01		
GREY WOLF INC	S	COM	397888108	179	27180	SH	DEFINED	01	0	
GRIFFON CORP	S	COM	398433102	1513	70673	SH	DEFINED	01		
GROUP 1 AUTOMOTIVE INC	S	COM	398905109	1	33	SH	DEFINED	00		
GROUP 1 AUTOMOTIVE INC	S	COM	398905109	1942	73833	SH	DEFINED	01		
GROUPE DANONE ADR	FSUSD	COM	399449107	2496	125000	SH	DEFINED	01		
GRUPO TELEVISIA SA	FSUSD	COM	40049J206	5056	85986	SH	DEFINED	01		
GRUPO TELEVISIA SA	FSUSD	COM	40049J206	63099	1075451	SH	DEFINED	01	1	
GRUPO TELEVISIA SA	FSUSD	COM	40049J206	1226	20845	SH	DEFINED	01	1	
GTECH HOLDINGS CORP		COM	400518106	17751	754404	SH	DEFINED	01		
GTECH HOLDINGS CORP		COM	400518106	44	1855	SH	DEFINED	01	0	
GRUPO AEROPORTUARIO	FSUSD	COM	40051E202	1424	50780	SH	DEFINED	01		
GRUPO AEROPORTUARIO	FSUSD	COM	40051E202	19085	681610	SH	DEFINED	01	1	

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GUIDANT CORP	S	COM	401698105	116	1570	SH	DEFINED	00
GUIDANT CORP	S	COM	401698105	11016	149054	SH	DEFINED	01
GUIDANT CORP	S	COM	401698105	2329	31516	SH	DEFINED	01 0
GUIDANT CORP	S	COM	401698105	4951	66997	SH	DEFINED	01 0
GUJARAT AMBUJA GDR	FSUSD	COM	401841994	194	21060	SH	DEFINED	01
GUITAR CENTER INC	S	COM	402040109	7496	136715	SH	DEFINED	01
GUITAR CENTER INC	S	COM	402040109	8	150	SH	DEFINED	01 0
GULF ISLAND FABRICATIONS INC		COM	402307102	305	13000	SH	DEFINED	01
GULFMARK OFFSHORE INC	S	COM	402629109	126	4881	SH	DEFINED	01
GYMBOREE	S	COM	403777105	3396	270906	SH	DEFINED	01
HCA INC	S	COM	404119109	154622	2886350	SH	DEFINED	01
HCA INC	S	COM	404119109	948	17696	SH	DEFINED	01 0
HCA INC	S	COM	404119109	6217	116055	SH	DEFINED	01 0
HCA INC	S	COM	404119109	8292	155000	SH	DEFINED	01 1
HCC INSURANCE	S	COM	404132102	2777	76800	SH	DEFINED	01
HCC INSURANCE	S	COM	404132102	17	460	SH	DEFINED	02
HDFC BANK ADR	FSUSD	COM	40415F101	1471	35000	SH	DEFINED	01
HSBC HOLDINGS ADR	FSUSD	COM	404280406	32788	412946	SH	DEFINED	01
HAEMONETICS CORP	S	COM	405024100	17530	415790	SH	DEFINED	01
HAEMONETICS CORP	S	COM	405024100	1935	45867	SH	DEFINED	01 0
HAEMONETICS CORP	S	COM	405024100	227	5389	SH	DEFINED	01 0
HAEMONETICS CORP	S	COM	405024100	468	11100	SH	DEFINED	02
HAGGAR	S	COM	405173105	315	15616	SH	DEFINED	01
HAIN CELESTIAL GRP	S	COM	405217100	6099	327218	SH	DEFINED	01
HAIN CELESTIAL GRP	S	COM	405217100	11	612	SH	DEFINED	01 0
HALLIBURTON	S	COM	406216101	20	456	SH	DEFINED	00
HALLIBURTON	S	COM	406216101	365955	8461411	SH	DEFINED	01
HALLIBURTON	S	COM	406216101	1784	41266	SH	DEFINED	01 0
HALLIBURTON	S	COM	406216101	6836	158059	SH	DEFINED	01 0
HALLIBURTON COMPANY	03.125% 07	CONV BND	406216AM3	1420	1100000	PRN	DEFINED	01 0
HANCOCK FABRICS	S	COM	409900107	353	47388	SH	DEFINED	01
HANCOCK HLDG CO.	S	COM	410120109	322	9900	SH	DEFINED	01
HANDLEMAN COMPANY	S	COM	410252100	1	67	SH	DEFINED	00
HANDLEMAN COMPANY	S	COM	410252100	2719	143326	SH	DEFINED	01
HANMI FINANCIAL CORP	S	COM	410495105	3881	234500	SH	DEFINED	01
HANMI FINANCIAL CORP	S	COM	410495105	1068	64520	SH	DEFINED	01 0
HANMI FINANCIAL CORP	S	COM	410495105	129	7800	SH	DEFINED	01 0
HANMI FINANCIAL CORP	S	COM	410495105	274	16560	SH	DEFINED	02
HANOVER COMPRESSOR	S	COM	410768105	18	1460	SH	DEFINED	01 0
HANOVER COMPRESS CVT		CONV BND	410768AC9	966	1000000	PRN	DEFINED	01 0
HANSEN NATURAL CORP	S	COM	411310105	955	15900	SH	DEFINED	01
HANSON PLC ADR	FSUSD	COM	411349103	73359	1557500	SH	DEFINED	01
HANSON PLC ADR	FSUSD	COM	411349103	1653	35100	SH	DEFINED	01 0
HARBOR FLORIDA BANCSHARES	S	COM	411901101	310	9100	SH	DEFINED	01
HARLAND JOHN H	S	COM	412693103	8877	258381	SH	DEFINED	01
HARLAND JOHN H	S	COM	412693103	5	140	SH	DEFINED	01 0
HARLEY DAVIDSON	S	COM	412822108	53	899	SH	DEFINED	00
HARLEY DAVIDSON	S	COM	412822108	12295	212899	SH	DEFINED	01
HARLEY DAVIDSON	S	COM	412822108	1041	18020	SH	DEFINED	01 0
HARLEY DAVIDSON	S	COM	412822108	3502	60638	SH	DEFINED	01 0
HARLEY DAVIDSON	S	COM	412822108	32090	555657	SH	DEFINED	01 1
HARLEY DAVIDSON	S	COM	412822108	238	4114	SH	DEFINED	01 1
HARMAN INTERNATIONAL	S	COM	413086109	11014	124500	SH	DEFINED	01
HARMAN INTERNATIONAL	S	COM	413086109	30	343	SH	DEFINED	01 0
HARMONIC INC	S	COM	413160102	2439	255061	SH	DEFINED	01
HARMONY GOLD MNG-ADR..	FSUSD	COM	413216300	9057	1160975	SH	DEFINED	01
HARMONY GOLD MNG-ADR..	FSUSD	COM	413216300	743	95225	SH	DEFINED	01 0
HARRAH`S ENT	S	COM	413619107	181	2801	SH	DEFINED	00
HARRAH`S ENT	S	COM	413619107	15166	234835	SH	DEFINED	01
HARRAH`S ENT	S	COM	413619107	4134	64024	SH	DEFINED	01 0
HARRAH`S ENT	S	COM	413619107	1527	23641	SH	DEFINED	01 0
HARRIS CORP	S	COM	413875105	12	368	SH	DEFINED	01 0

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HARRIS INTERACTIVE	S	COM	414549105	1582	343300	SH	DEFINED	01
HARSCO CORP	S	COM	415864107	16398	275093	SH	DEFINED	01
HARSCO CORP	S	COM	415864107	23	390	SH	DEFINED	02
HARTE-HANKS INC	S	COM	416196103	25	920	SH	DEFINED	02
HARTFORD FINL SVCS	S	COM	416515104	1	15	SH	DEFINED	00
HARTFORD FINL SVCS	S	COM	416515104	34476	502857	SH	DEFINED	01
HARTFORD FINL SVCS	S	COM	416515104	163	2368	SH	DEFINED	01
HARTFORD FINL SVCS	S	COM	416515104	4449	64901	SH	DEFINED	01
HARTFORD FINL SVCS	S	COM	416515104	10626	155066	SH	DEFINED	01
HARTMARX CORP	S	COM	417119104	4213	441618	SH	DEFINED	01
HARTMARX CORP	S	COM	417119104	2322	243210	SH	DEFINED	01
HARTMARX CORP	S	COM	417119104	289	30300	SH	DEFINED	01
HARTMARX CORP	S	COM	417119104	550	57700	SH	DEFINED	02
HARVEST NATL RESOURCES.	S	COM	41754V103	959	80659	SH	DEFINED	01
HASBRO INC	S	COM	418056107	3672	179558	SH	DEFINED	01
HASBRO INC	S	COM	418056107	709	34665	SH	DEFINED	01
HASBRO INC	S	COM	418056107	44	2150	SH	DEFINED	02
HAVERTY FURNITURE	S	COM	419596101	856	56100	SH	DEFINED	01
HAYES LEMMERZ WTS	06/03/2006	WT	420781130	0	1119	SH	DEFINED	01
HAYES LEMMERZ INTL	S	COM	420781304	350	67400	SH	DEFINED	01
HEALTHCARE SVC GROUP	S	COM	421906108	3309	136450	SH	DEFINED	01
HEALTH CARE PPTYS INVEST INC		COM	421915109	75	3200	SH	DEFINED	01
HEALTHSOUTH CORP	S	COM	421924101	9301	1738640	SH	DEFINED	01
HEALTHSOUTH CORP	S	COM	421924101	461	86100	SH	DEFINED	01
HEALTHSOUTH CORP	S	COM	421924101	124	24046	SH	DEFINED	01
HEALTH MGMT ASSOC	S	COM	421933102	53576	2046428	SH	DEFINED	01
HEALTH MGMT ASSOC	S	COM	421933102	3751	143296	SH	DEFINED	01
HEALTH MGMT ASSOC	S	COM	421933102	4667	178246	SH	DEFINED	01
HEALTH MANAGEMENT ASSOCIATES I		CONV BND	421933AF9	1202	1100000	PRN	DEFINED	01
HEAD NV - NY REG	FSUSD	COM	422070102	3085	894200	SH	DEFINED	01
HEADWATERS INC.	S	COM	42210P102	9147	278720	SH	DEFINED	01
HEADWATERS INC.	S	COM	42210P102	11	350	SH	DEFINED	01
HEADWATERS INCORPORATED	02.875	CONV BND	42210PAB8	630	500000	PRN	DEFINED	01
HEALTH GRADES INC		COM	42218Q102	1312	324000	SH	DEFINED	01
HEALTHEXTRAS INC.		COM	422211102	6000	360350	SH	DEFINED	01
HEALTHEXTRAS INC.		COM	422211102	1204	72380	SH	DEFINED	01
HEALTHEXTRAS INC.		COM	422211102	134	8060	SH	DEFINED	01
HEALTHEXTRAS INC.		COM	422211102	280	16800	SH	DEFINED	02
HEALTH NET INC	S	COM	42222G108	1	28	SH	DEFINED	00
HEALTH NET INC	S	COM	42222G108	13	388	SH	DEFINED	01
HEALTHTRONICS INC	S	COM	42222L107	219	20336	SH	DEFINED	01
HEARTLAND EXPRESS IN	S	COM	422347104	4474	233682	SH	DEFINED	01
HECLA MINING CO	S	COM	422704106	1765	322000	SH	DEFINED	01
HEIDRICK & STRUGGLES	S	COM	422819102	3043	82758	SH	DEFINED	01
HEINZ H.J.	S	COM	423074103	24633	668668	SH	DEFINED	01
HEINZ H.J.	S	COM	423074103	78	2121	SH	DEFINED	01
HEINZ H.J.	S	COM	423074103	2678	72698	SH	DEFINED	01
HELIX TECHNOLOGY	S	COM	423319102	1002	64788	SH	DEFINED	01
HELIX TECHNOLOGY	S	COM	423319102	3	200	SH	DEFINED	01
HELMERICH & PAYNE	S	COM	423452101	370	9310	SH	DEFINED	01
HERCULES INC	S	COM	427056106	7441	513859	SH	DEFINED	01
HERCULES INC	S	COM	427056106	1209	83490	SH	DEFINED	01
HERCULES INC	S	COM	427056106	488	33649	SH	DEFINED	01
HERCULES INC	S	COM	427056106	284	19600	SH	DEFINED	02
HERITAGE PROPERTY INVESTMENT		COM	42725M107	53	1800	SH	DEFINED	01
HERSHA HOSPITALITY TRUST	S	COM	427825104	259	26023	SH	DEFINED	01
HERSHEY FOODS	S	COM	427866108	19	317	SH	DEFINED	00
HERSHEY FOODS	S	COM	427866108	12167	201242	SH	DEFINED	01
HERSHEY FOODS	S	COM	427866108	424	7014	SH	DEFINED	01
HERSHEY FOODS	S	COM	427866108	2747	45432	SH	DEFINED	01
HERSHEY FOODS	S	COM	427866108	24	400	SH	DEFINED	02
HEWLETT PACKARD	S	COM	428236103	67545	3078587	SH	DEFINED	01

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HEWLETT PACKARD	S	COM	428236103	114	5217	SH	DEFINED	01	0
HEWLETT PACKARD	S	COM	428236103	13193	601321	SH	DEFINED	01	0
HEWLETT PACKARD	S	COM	428236103	1615	73500	SH	DEFINED	01	1
HEXCEL CORP	S	COM	428291108	2667	171917	SH	DEFINED	01	0
HEXCEL CORP	S	COM	428291108	1644	106070	SH	DEFINED	01	0
HEXCEL CORP	S	COM	428291108	140	9000	SH	DEFINED	01	0
HEXCEL CORP	S	COM	428291108	271	17500	SH	DEFINED	02	0
HI-TECH PHARMACAL CO	S	COM	42840B101	1414	64300	SH	DEFINED	01	0
HIBBETT SPORTING GOODS INC	S	COM	428565105	2203	73335	SH	DEFINED	01	0
HIBERNIA CORP	S	COM	428656102	5749	179600	SH	DEFINED	01	0
HIBERNIA CORP	S	COM	428656102	36	1120	SH	DEFINED	01	0
HILB ROGAL & HOBBS CO	S	COM	431294107	5795	161865	SH	DEFINED	01	0
HILTON HOTELS	S	COM	432848109	6359	284512	SH	DEFINED	01	0
HILTON HOTELS	S	COM	432848109	1786	79891	SH	DEFINED	01	0
HILTON HOTELS CORPORATION	03.3	CONV BND	432848AZ2	1042	900000	PRN	DEFINED	01	0
HOLLY CORP	S	COM	435758305	2363	63378	SH	DEFINED	01	0
HOLLYWOOD ENTERTAINM	S	COM	436141105	1090	82725	SH	DEFINED	01	0
HOLOGIC	S	COM	436440101	1650	51771	SH	DEFINED	01	0
HOME DEPOT INC	S	COM	437076102	1154	30186	SH	DEFINED	00	0
HOME DEPOT INC	S	COM	437076102	237124	6200942	SH	DEFINED	01	0
HOME DEPOT INC	S	COM	437076102	3822	99969	SH	DEFINED	01	0
HOME DEPOT INC	S	COM	437076102	17439	456033	SH	DEFINED	01	0
HOME DEPOT INC	S	COM	437076102	56617	1481207	SH	DEFINED	01	1
HOME DEPOT INC	S	COM	437076102	323	8446	SH	DEFINED	01	1
HOMEBANC CORP/GA	S	COM	43738R109	8478	958998	SH	DEFINED	01	0
HOMEBANC CORP/GA	S	COM	43738R109	7160	809977	SH	DEFINED	01	0
HONEYWELL INTL INC	S	COM	438516106	121177	3256528	SH	DEFINED	01	0
HONEYWELL INTL INC	S	COM	438516106	979	26318	SH	DEFINED	01	0
HONEYWELL INTL INC	S	COM	438516106	9309	250177	SH	DEFINED	01	0
HONEYWELL INTL INC	S	COM	438516106	6953	186900	SH	DEFINED	01	1
HOOKER FURNITURE CORP	S	COM	439038100	1530	81000	SH	DEFINED	01	0
HOOPER HOLMES	S	COM	439104100	1741	455846	SH	DEFINED	01	0
HORACE MANN EDUCATOR	S	COM	440327104	1	40	SH	DEFINED	00	0
HORACE MANN EDUCATOR	S	COM	440327104	1417	79873	SH	DEFINED	01	0
HORIZON FINANCIAL CORP	S	COM	44041F105	1220	65000	SH	DEFINED	01	0
HORIZON FINANCIAL CORP	S	COM	44041F105	145	7700	SH	DEFINED	01	0
HORIZON FINANCIAL CORP	S	COM	44041F105	278	14800	SH	DEFINED	02	0
HORIZON HEALTH CORP	S	COM	44041Y104	4625	108800	SH	DEFINED	01	0
HORNBECK OFFSHORE SERVICES	S	COM	440543106	306	12230	SH	DEFINED	01	0
HORNBECK OFFSHORE SERVICES	S	COM	440543106	1553	61980	SH	DEFINED	01	0
HORNBECK OFFSHORE SERVICES	S	COM	440543106	193	7700	SH	DEFINED	01	0
HORNBECK OFFSHORE SERVICES	S	COM	440543106	368	14700	SH	DEFINED	02	0
HOSPIRA INC	S	COM	441060100	11302	350290	SH	DEFINED	01	0
HOSPIRA INC	S	COM	441060100	29	916	SH	DEFINED	01	0
HOSPIRA INC	S	COM	441060100	1046	32413	SH	DEFINED	01	0
HOSPIRA INC	S	COM	441060100	337	10460	SH	DEFINED	01	1
HOST MARRIOTT	S	COM	44107P104	3184	192250	SH	DEFINED	01	0
HOT TOPIC INC	S	COM	441339108	2467	112911	SH	DEFINED	01	0
HOT TOPIC INC	S	COM	441339108	21	940	SH	DEFINED	01	0
HOUSTON EXPLOR		COM	442120101	822	14438	SH	DEFINED	01	0
HOUSTON EXPLOR		COM	442120101	1401	24590	SH	DEFINED	01	0
HOUSTON EXPLOR		COM	442120101	154	2700	SH	DEFINED	01	0
HOUSTON EXPLOR		COM	442120101	353	6200	SH	DEFINED	02	0
HOVNANIAN ENTERPRISE.	S	COM	442487203	831	16300	SH	DEFINED	01	0
HUB GROUP INC	S	COM	443320106	627	10000	SH	DEFINED	01	0
HUB GROUP INC	S	COM	443320106	1717	27380	SH	DEFINED	01	0
HUB GROUP INC	S	COM	443320106	194	3100	SH	DEFINED	01	0
HUB GROUP INC	S	COM	443320106	370	5900	SH	DEFINED	02	0
HUB INTL LIMITED	FSUSD	COM	44332P101	278	14448	SH	DEFINED	01	0
HUBBELL INC C/B	S	COM	443510201	50	975	SH	DEFINED	00	0
HUBBELL INC C/B	S	COM	443510201	1394	27280	SH	DEFINED	01	0
HUBBELL INC C/B	S	COM	443510201	190	3700	SH	DEFINED	01	1

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HUDSON UNITED BANC	S	COM	444165104	3931	111523	SH	DEFINED	01
HUDSON UNITED BANC	S	COM	444165104	27	770	SH	DEFINED	02
HUGHES SUPPLY	S	COM	444482103	8885	298647	SH	DEFINED	01
HUGHES SUPPLY	S	COM	444482103	28	940	SH	DEFINED	02
HUMANA	S	COM	444859102	24	774	SH	DEFINED	00
HUMANA	S	COM	444859102	3965	124127	SH	DEFINED	01
HUMANA	S	COM	444859102	34	1087	SH	DEFINED	01
HUMANA	S	COM	444859102	1067	33399	SH	DEFINED	01
HUMAN GENOME SCIENCE	S	COM	444903108	2979	323200	SH	DEFINED	01
HUMAN GENOME SCIENCE	S	COM	444903108	1030	111480	SH	DEFINED	01
HUMAN GENOME SCIENCE	S	COM	444903108	120	13000	SH	DEFINED	01
HUMAN GENOME SCIENCE	S	COM	444903108	245	26600	SH	DEFINED	02
J.B. HUNT TRANSPORT	S	COM	445658107	37319	852600	SH	DEFINED	01
HUNTINGTON BANCSHARE	S	COM	446150104	324	13559	SH	DEFINED	01
HUNTINGTON BANCSHARE	S	COM	446150104	1151	48154	SH	DEFINED	01
HUNTINGTON BANCSHARE	S	COM	446150104	304	12900	SH	DEFINED	01
HUNTSMAN CORP	S	COM	447011107	152	6526	SH	DEFINED	01
HUNTSMAN CORP	S	COM	447011107	12237	525000	SH	DEFINED	01
HURON CONSULTING GROUP INC		COM	447462102	117	5650	SH	DEFINED	01
HUTCHINSON TECH	S	COM	448407106	5656	162604	SH	DEFINED	01
HUTCHISON TELECOMMUNICAT-ADR	\	COM	44841T107	25268	1788315	SH	DEFINED	01
HUTCHISON TELECOMMUNICAT-ADR	\	COM	44841T107	2008	142140	SH	DEFINED	01
HYDRIL	S	COM	448774109	10842	185601	SH	DEFINED	01
HYDRIL	S	COM	448774109	8	140	SH	DEFINED	01
HYDRIL	S	COM	448774109	1821	31143	SH	DEFINED	01
HYPERION SOLUTIONS	S	COM	44914M104	8944	202771	SH	DEFINED	01
HYPERION SOLUTIONS	S	COM	44914M104	1463	33150	SH	DEFINED	01
HYUNDAI MOTOR CO-GDR 144A	FS	COM	449187707	0	4	SH	DEFINED	01
HYUNDAI MOTOR CO REGS	FSUSD	COM	449187996	0	1	SH	DEFINED	01
IAC/INTERACTIVECORP	S	COM	44919P102	5706	256200	SH	DEFINED	01
IAC/INTERACTIVECORP	S	COM	44919P102	3	130	SH	DEFINED	01
IAC/INTERACTIVECORP	S	COM	44919P102	66	2959	SH	DEFINED	01
IAC/INTERACTIVECORP	S	COM	44919P102	4502	202800	SH	DEFINED	01
ICU MEDICAL INC	S	COM	44930G107	3262	91865	SH	DEFINED	01
IDX SYSTEMS	S	COM	449491109	2063	59400	SH	DEFINED	01
I-FLOW CORP	S	COM	449520303	1899	119900	SH	DEFINED	01
I-FLOW CORP	S	COM	449520303	4	260	SH	DEFINED	01
IHOP CORP NEW	S	COM	449623107	2358	49455	SH	DEFINED	01
IMS HEALTH INC	S	COM	449934108	331	13566	SH	DEFINED	01
IMS HEALTH INC	S	COM	449934108	1175	48171	SH	DEFINED	01
IRSA	FSUSD	COM	450047204	9208	734028	SH	DEFINED	01
IRSA	FSUSD	COM	450047204	571	45492	SH	DEFINED	01
ITLA CAPITAL CORP	S	COM	450565106	240	4813	SH	DEFINED	01
ITLA CAPITAL CORP	S	COM	450565106	1852	37070	SH	DEFINED	01
ITLA CAPITAL CORP	S	COM	450565106	230	4600	SH	DEFINED	01
ITLA CAPITAL CORP	S	COM	450565106	465	9300	SH	DEFINED	02
ITT EDUCATIONAL SVCS	S	COM	45068B109	2732	56321	SH	DEFINED	01
IXIA.	S	COM	45071R109	2367	133142	SH	DEFINED	01
IBERIABANK CORP	S	COM	450828108	1699	30201	SH	DEFINED	01
ITT INDUSTRIES	S	COM	450911102	17264	191316	SH	DEFINED	01
ITT INDUSTRIES	S	COM	450911102	18	198	SH	DEFINED	01
ITT INDUSTRIES	S	COM	450911102	1729	19164	SH	DEFINED	01
ICON.	FSUSD	COM	45103T107	1358	36200	SH	DEFINED	01
ICICI BANK LTD - SPON ADR	FS	COM	45104G104	7099	342639	SH	DEFINED	01
ICICI BANK LTD - SPON ADR	FS	COM	45104G104	20748	1005461	SH	DEFINED	01
ICICI BANK LTD - SPON ADR	FS	COM	45104G104	944	45571	SH	DEFINED	01
IDACORP INC	S	COM	451107106	5815	204976	SH	DEFINED	01
IDACORP INC	S	COM	451107106	2518	88700	SH	DEFINED	01
IDACORP INC	S	COM	451107106	306	10780	SH	DEFINED	01
IDACORP INC	S	COM	451107106	624	22000	SH	DEFINED	02
IDEX CORP	S	COM	45167R104	15844	392676	SH	DEFINED	01
IDEXX LABS INC	S	COM	45168D104	4522	83488	SH	DEFINED	01

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IDENTIX INC	S	COM	451906101	241	47660	SH	DEFINED	01
ILLINOIS TOOL WORKS	S	COM	452308109	135	1506	SH	DEFINED	00
ILLINOIS TOOL WORKS	S	COM	452308109	39158	437356	SH	DEFINED	01
ILLINOIS TOOL WORKS	S	COM	452308109	3929	43884	SH	DEFINED	01
ILLINOIS TOOL WORKS	S	COM	452308109	8524	95206	SH	DEFINED	01
ILOG SA - SPONS ADR		COM	452360100	169	12400	SH	DEFINED	01
IMATION CORP	S	COM	45245A107	2001	57573	SH	DEFINED	01
IMAX CORP	FSUSD	COM	45245E109	521	56400	SH	DEFINED	01
IMAGISTICS INTL INC	S	COM	45247T104	1898	54344	SH	DEFINED	01
IMMUCOR INC.	S	COM	452526106	11560	382899	SH	DEFINED	01
IMMUCOR INC.	S	COM	452526106	2094	69355	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC		COM	45254P102	2	95	SH	DEFINED	00
IMPAC MORTGAGE HOLDINGS INC		COM	45254P102	1476	76959	SH	DEFINED	01
IMMUNICON CORP	S	COM	45260A107	153	26000	SH	DEFINED	01
IMPERIAL CHEM IN ADR.	FSUSD	COM	452704505	3854	188900	SH	DEFINED	01
INAMED CORP	S	COM	453235103	5184	74190	SH	DEFINED	01
INCO LIMITED.	FSUSD	COM	453258402	122	3059	SH	DEFINED	00
INCO LIMITED.	FSUSD	COM	453258402	2363	59365	SH	DEFINED	01
INCYTE CORP	S	COM	45337C102	4460	652812	SH	DEFINED	01
INCYTE CORP	S	COM	45337C102	12	1800	SH	DEFINED	01
INDEPENDENT BK CO MI	S	COM	453838104	598	20804	SH	DEFINED	01
INDEPENDENT BK CO MI	S	COM	453838104	1373	47730	SH	DEFINED	01
INDEPENDENT BK CO MI	S	COM	453838104	173	6000	SH	DEFINED	01
INDEPENDENT BK CO MI	S	COM	453838104	348	12100	SH	DEFINED	02
INDYMAC BANCORP INC	S	COM	456607100	3343	98309	SH	DEFINED	01
INFOCROSSING INC	S	COM	45664X109	696	43970	SH	DEFINED	01
INFINITY PROPERTY & CASUALTY		COM	45665Q103	1947	62301	SH	DEFINED	01
INFORMATICA CORP.	S	COM	45666Q102	1892	228800	SH	DEFINED	01
INFORMATICA CORP.	S	COM	45666Q102	5	580	SH	DEFINED	01
INFOSYS TECHNOLOGIES..	FSUSD	COM	456788108	34388	466405	SH	DEFINED	01
INFOSYS TECHNOLOGIES..	FSUSD	COM	456788108	12472	169121	SH	DEFINED	01
INFOSPACE INC	S	COM	45678T201	3524	86304	SH	DEFINED	01
INFOSPACE INC	S	COM	45678T201	6	150	SH	DEFINED	01
INFOUSA INC	S	COM	456818301	7	660	SH	DEFINED	01
INFRASTRUCTURE SERVICES INC	S	COM	45684P102	721	60130	SH	DEFINED	01
INGRAM MICRO	S	COM	457153104	2900	173968	SH	DEFINED	01
INPUT/OUTPUT INC	S	COM	457652105	1093	169496	SH	DEFINED	01
INPUT/OUTPUT INC	S	COM	457652105	216	33536	SH	DEFINED	01
INSIGHT ENTERPRISES	S	COM	45765U103	5259	299490	SH	DEFINED	01
INSITUFORM TECH INC	S	COM	457667103	13764	948673	SH	DEFINED	01
INSITUFORM TECH INC	S	COM	457667103	145	9980	SH	DEFINED	01
INSIGHT COMM INC.	S	COM	45768V108	171	14400	SH	DEFINED	01
INNOVATIVE SOLUTIONS & SUPP		COM	45769N105	230	7221	SH	DEFINED	01
INNKEEPERS USA TRUST	S	COM	4576J0104	2560	198413	SH	DEFINED	01
INSURANCE AUTO AUCTS	S	COM	457875102	1584	56882	SH	DEFINED	01
INTEGRA LIFESCIENCES	S	COM	457985208	2142	60820	SH	DEFINED	01
INTEGRA LIFESCIENCES	S	COM	457985208	1790	50850	SH	DEFINED	01
INSUR SERV OFFICE IN		COM	458065109	1878	11767	SH	DEFINED	01
INTEGRATED DEV TECH	S	COM	458118106	3068	254990	SH	DEFINED	01
INTEGRATED DEV TECH	S	COM	458118106	6	550	SH	DEFINED	01
INTAC INTERNATIONAL	S	COM	45811T100	378	30000	SH	DEFINED	01
INTEGRATED SILICON	S	COM	45812P107	5163	770600	SH	DEFINED	01
INTEL CORP	S	COM	458140100	63	2719	SH	DEFINED	00
INTEL CORP	S	COM	458140100	285994	12311384	SH	DEFINED	01
INTEL CORP	S	COM	458140100	10452	449909	SH	DEFINED	01
INTEL CORP	S	COM	458140100	31300	1347401	SH	DEFINED	01
INTEL CORP	S	COM	458140100	86285	3715537	SH	DEFINED	01
INTER PARFUMS INC	S	COM	458334109	1761	122300	SH	DEFINED	01
INTER-TEL	S	COM	458372109	1807	73719	SH	DEFINED	01
INTER-TEL	S	COM	458372109	6	230	SH	DEFINED	01
INTERACTIVE DATA CORP		COM	45840J107	2064	100000	SH	DEFINED	01
INTERCHANGE FINL SVCS	CP/NJ	COM	458447109	244	14154	SH	DEFINED	01

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INTERCHANGE FINL SVCS CP/NJ	COM	458447109	0	1	SH	DEFINED	01	0
INTERFACE INC - CL A S	COM	458665106	828	121390	SH	DEFINED	01	
INTERGRAPH CORP. S	COM	458683109	2261	78500	SH	DEFINED	01	
INTERGRAPH CORP. S	COM	458683109	5	170	SH	DEFINED	01	0
INTERLINE BRANDS INC	COM	458743101	7219	378000	SH	DEFINED	01	1
INTERMAGNETICS GENER S	COM	458771102	1625	66753	SH	DEFINED	01	
INTERMAGNETICS GENER S	COM	458771102	5	210	SH	DEFINED	01	0
International Aluminum Corp	COM	458884103	0	1	SH	DEFINED	01	
INTEGRATED ALARM SERVICES (USD	COM	45890M109	961	192220	SH	DEFINED	01	0
INTERMEDIA COMM ESCROW	COM	458ESCBB5	0	3300000	SH	DEFINED	01	0
INTERNATIONAL BNCshr S	COM	459044103	89	2568	SH	DEFINED	01	
INTL BUSINESS MACH S	COM	459200101	304092	3327781	SH	DEFINED	01	
INTL BUSINESS MACH S	COM	459200101	513	5608	SH	DEFINED	01	0
INTL BUSINESS MACH S	COM	459200101	32269	353128	SH	DEFINED	01	0
INTL BUSINESS MACH S	COM	459200101	49167	538373	SH	DEFINED	01	1
INTL FLAVORS & FRAG S	COM	459506101	204	5179	SH	DEFINED	01	
INTL FLAVORS & FRAG S	COM	459506101	727	18401	SH	DEFINED	01	0
INTL GAME TECHNOLOGY S	COM	459902102	2167	81282	SH	DEFINED	01	
INTL GAME TECHNOLOGY S	COM	459902102	1910	71652	SH	DEFINED	01	0
INTERNATIONAL PAPER S	COM	460146103	106323	2889989	SH	DEFINED	01	
INTERNATIONAL PAPER S	COM	460146103	1059	28782	SH	DEFINED	01	0
INTERNATIONAL PAPER S	COM	460146103	6174	167822	SH	DEFINED	01	0
INTERNATIONAL PAPER S	COM	460146103	6116	166600	SH	DEFINED	01	1
INTERNATIONAL SECURITIES EXC	COM	46031W204	52	2000	SH	DEFINED	01	
INTERNATIONAL SECURITIES EXC	COM	46031W204	722	27854	SH	DEFINED	01	1
INTL SPEEDWAY S	COM	460335201	95	1753	SH	DEFINED	01	
INTERNATIONAL STEEL GROUP S	COM	460377104	130	3286	SH	DEFINED	00	
INTERNATIONAL STEEL GROUP S	COM	460377104	2581	65336	SH	DEFINED	01	0
INTERNATIONAL STEEL GROUP S	COM	460377104	795	20138	SH	DEFINED	01	1
INTERNET CAPITAL GP S	COM	46059C205	402	57320	SH	DEFINED	01	
INTERNET SECURITY SYS S	COM	46060X107	4109	224550	SH	DEFINED	01	
INTERNET SECURITY SYS S	COM	46060X107	7	390	SH	DEFINED	01	0
INTERPUBLIC GROUP S	COM	460690100	5248	427346	SH	DEFINED	01	
INTERPUBLIC GROUP S	COM	460690100	1078	87819	SH	DEFINED	01	0
INTERPUBLIC GROUP S	COM	460690100	242	19900	SH	DEFINED	01	1
INTERPUBLIC GROUP OF COMPANIES	CONV BND	460690AT7	1230	1000000	PRN	DEFINED	01	0
INTERSIL CORPORATION S	COM	46069S109	11	624	SH	DEFINED	01	0
INTEROIL CORPORATION FSUSD	COM	460951106	361	10320	SH	DEFINED	01	
INTERVOICE INC S	COM	461142101	70	6238	SH	DEFINED	01	
INTERVIDEO INC S	COM	46114Y101	1625	147700	SH	DEFINED	01	
INTRALASE CORP S	COM	461169104	115	6900	SH	DEFINED	01	0
INTRADO INC	COM	46117A100	531	43180	SH	DEFINED	01	
INTUIT S	COM	461202103	475	10850	SH	DEFINED	01	
INTUIT S	COM	461202103	1727	39469	SH	DEFINED	01	0
INTUIT S	COM	461202103	1100	24975	SH	DEFINED	01	1
INVACARE CORP S	COM	461203101	3517	78790	SH	DEFINED	01	
INTUITIVE SURGICAL S	COM	46120E602	1	15	SH	DEFINED	00	
INTUITIVE SURGICAL S	COM	46120E602	2753	60572	SH	DEFINED	01	
INTUITIVE SURGICAL S	COM	46120E602	1941	42700	SH	DEFINED	01	1
INVESTMENT TECH GRP S	COM	46145F105	1	70	SH	DEFINED	00	
INVESTMENT TECH GRP S	COM	46145F105	5415	309457	SH	DEFINED	01	
INVESTORS REAL ESTATE TRUST	COM	461730103	461	49400	SH	DEFINED	01	
INVITROGEN CORP S	COM	46185R100	64348	929866	SH	DEFINED	01	
INVITROGEN CORP S	COM	46185R100	34824	503205	SH	DEFINED	01	0
INVITROGEN CORP S	COM	46185R100	4385	63370	SH	DEFINED	01	0
INVESTORS FINL SERV S	COM	461915100	113948	2329772	SH	DEFINED	01	
INVESTORS FINL SERV S	COM	461915100	9368	191542	SH	DEFINED	01	0
INVESTORS FINL SERV S	COM	461915100	2162	44200	SH	DEFINED	01	0
INVESTORS FINL SERV S	COM	461915100	24480	501720	SH	DEFINED	01	1
INVESTORS ECON SYSTS	COM	461990103	0	2305	SH	DEFINED	01	0
IOMEGA CORPORATION S	COM	462030305	437	101835	SH	DEFINED	01	
IOWA TELECOMMUNICATIONS SERV	COM	462594201	655	33554	SH	DEFINED	01	

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IPASS INC	S	COM	46261V108	1611	263200	SH	DEFINED	01
IPSCO INC	FSUSD	COM	462622101	2729	53500	SH	DEFINED	01
IRIS INTERNATIONAL INC	S	COM	46270W105	780	69500	SH	DEFINED	01
IRON MOUNTAIN INC	S	COM	462846106	12701	440400	SH	DEFINED	01
IRWIN FINANCIAL CORP	S	COM	464119106	3610	156838	SH	DEFINED	01
ISHARES MSCI EMERG MKTS	INDE	COM	464287234	27702	136600	SH	DEFINED	01
MSCI EAFE I-SHARES	INDEXFN	COM	464287465	5528	34800	SH	DEFINED	01
ISHARES RUSS 2000 VL	INDEXUS	COM	464287630	4751	25877	SH	DEFINED	01
ISHARES RUSS 2000 VL	INDEXUS	COM	464287630	1450	7900	SH	DEFINED	01
ISHARES RUSSELL 2000		COM	464287655	414	3400	SH	DEFINED	01
ISHARES DJ US HEALTHCARE SEC		COM	464287762	25207	431265	SH	DEFINED	01
ISIS PHAMACEUTICALS	S	COM	464330109	135	34800	SH	DEFINED	01
ITRON INC	S	COM	465741106	1581	53335	SH	DEFINED	01
I2 TECHNOLOGIES	S	COM	465754208	959	112800	SH	DEFINED	01
IVAX	S	COM	465823102	791	40000	SH	DEFINED	01
IVAX	S	COM	465823102	49	2500	SH	DEFINED	01
IVILLAGE INC	S	COM	46588H105	3311	543660	SH	DEFINED	01
IXYS CORP	S	COM	46600W106	618	54100	SH	DEFINED	01
IXYS CORP	S	COM	46600W106	9	780	SH	DEFINED	01
IXYS CORP	S	COM	46600W106	1	49	SH	DEFINED	01
J & J SNACK FOODS CO	S	COM	466032109	2521	53818	SH	DEFINED	01
J & J SNACK FOODS CO	S	COM	466032109	1501	32050	SH	DEFINED	01
J & J SNACK FOODS CO	S	COM	466032109	187	4000	SH	DEFINED	01
J & J SNACK FOODS CO	S	COM	466032109	356	7600	SH	DEFINED	02
JDS UNIPHASE CORP	S	COM	46612J101	1123	672535	SH	DEFINED	01
JDS UNIPHASE CORP	S	COM	46612J101	512	306791	SH	DEFINED	01
JDA SOFTWARE GROUP I	S	COM	46612K108	1014	72220	SH	DEFINED	01
J. JILL GROUP INC	S	COM	466189107	647	46985	SH	DEFINED	01
JLG INDUSTRIES	S	COM	466210101	3337	154850	SH	DEFINED	01
JPMORGAN CHASE & CO	S	COM	46625H100	11	317	SH	DEFINED	00
JPMORGAN CHASE & CO	S	COM	46625H100	229203	6624331	SH	DEFINED	01
JPMORGAN CHASE & CO	S	COM	46625H100	983	28424	SH	DEFINED	01
JPMORGAN CHASE & CO	S	COM	46625H100	26705	771805	SH	DEFINED	01
JPMORGAN CHASE & CO	S	COM	46625H100	43578	1260328	SH	DEFINED	01
JPMORGAN CHASE & CO	S	COM	46625H100	229	6611	SH	DEFINED	01
MMC NORILSK NICKEL-ADR	FSUSD	COM	46626D108	5367	91737	SH	DEFINED	01
MMC NORILSK NICKEL-ADR	FSUSD	COM	46626D108	1109	18960	SH	DEFINED	01
J2 GLOBAL COMM INC.	S	COM	46626E205	5987	174496	SH	DEFINED	01
J2 GLOBAL COMM INC.	S	COM	46626E205	6	180	SH	DEFINED	01
J2 GLOBAL COMM INC.	S	COM	46626E205	2168	63181	SH	DEFINED	01
JABIL CIRCUIT		COM	466313103	307	10735	SH	DEFINED	01
JABIL CIRCUIT		COM	466313103	1087	38114	SH	DEFINED	01
JACK IN THE BOX INC	S	COM	466367109	1135	30606	SH	DEFINED	00
JACK IN THE BOX INC	S	COM	466367109	11357	306137	SH	DEFINED	01
JACK IN THE BOX INC	S	COM	466367109	1061	28590	SH	DEFINED	01
JACK IN THE BOX INC	S	COM	466367109	127	3420	SH	DEFINED	01
JACK IN THE BOX INC	S	COM	466367109	256	6900	SH	DEFINED	02
JACKSON HEWITT TAX SERVICE	S	COM	468202106	2945	140770	SH	DEFINED	01
JACKSON HEWITT TAX SERVICE	S	COM	468202106	1185	56650	SH	DEFINED	01
JACKSON HEWITT TAX SERVICE	S	COM	468202106	140	6700	SH	DEFINED	01
JACKSON HEWITT TAX SERVICE	S	COM	468202106	314	15000	SH	DEFINED	01
JACKSON HEWITT TAX SERVICE	S	COM	468202106	284	13600	SH	DEFINED	02
JACOBS ENGR GROUP	S	COM	469814107	590	11366	SH	DEFINED	01
JACUZZI BRANDS INC	S	COM	469865109	5170	529686	SH	DEFINED	01
JACUZZI BRANDS INC	S	COM	469865109	1308	134027	SH	DEFINED	01
JACUZZI BRANDS INC	S	COM	469865109	153	15679	SH	DEFINED	01
JACUZZI BRANDS INC	S	COM	469865109	318	32500	SH	DEFINED	02
JAKKS PACIFIC INC	S	COM	47012E106	1	48	SH	DEFINED	00
JAKKS PACIFIC INC	S	COM	47012E106	5701	265487	SH	DEFINED	01
JAMDAT MOBILE INC	S	COM	47023T100	705	40900	SH	DEFINED	01
JAMDAT MOBILE INC	S	COM	47023T100	871	50712	SH	DEFINED	01
JANUS CAPITAL GROUP	S	COM	47102X105	1	42	SH	DEFINED	00

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JANUS CAPITAL GROUP	S	COM	47102X105	411	29422	SH	DEFINED	01
JANUS CAPITAL GROUP	S	COM	47102X105	12	889	SH	DEFINED	01
JANUS CAPITAL GROUP	S	COM	47102X105	684	49068	SH	DEFINED	01
JARDEN CORP	S	COM	471109108	4714	102766	SH	DEFINED	01
JARDEN CORP	S	COM	471109108	9	190	SH	DEFINED	01
JEFFERIES GROUP -NEW	S	COM	472319102	2999	79570	SH	DEFINED	01
JEFFERIES GROUP -NEW	S	COM	472319102	899	23853	SH	DEFINED	01
JEFFERIES GROUP -NEW	S	COM	472319102	114	3026	SH	DEFINED	01
JEFFERIES GROUP -NEW	S	COM	472319102	241	6400	SH	DEFINED	02
JEFFERSON PILOT	S	COM	475070108	2	41	SH	DEFINED	00
JEFFERSON PILOT	S	COM	475070108	34681	707052	SH	DEFINED	01
JEFFERSON PILOT	S	COM	475070108	55	1119	SH	DEFINED	01
JEFFERSON PILOT	S	COM	475070108	1391	28349	SH	DEFINED	01
JETBLUE AIRWAYS CORP		COM	477143101	0	1	SH	DEFINED	01
JO-ANN STORES INC.	S	COM	47758P307	1586	56470	SH	DEFINED	01
JOHNSON & JOHNSON	S	COM	478160104	112	1657	SH	DEFINED	00
JOHNSON & JOHNSON	S	COM	478160104	776523	11562269	SH	DEFINED	01
JOHNSON & JOHNSON	S	COM	478160104	9812	146066	SH	DEFINED	01
JOHNSON & JOHNSON	S	COM	478160104	42910	638919	SH	DEFINED	01
JOHNSON & JOHNSON	S	COM	478160104	185340	2760085	SH	DEFINED	01
JOHNSON & JOHNSON	S	COM	478160104	599	8916	SH	DEFINED	01
JOHNSON CONTROLS	S	COM	478366107	3	41	SH	DEFINED	00
JOHNSON CONTROLS	S	COM	478366107	8167	146490	SH	DEFINED	01
JOHNSON CONTROLS	S	COM	478366107	80	1426	SH	DEFINED	01
JOHNSON CONTROLS	S	COM	478366107	2214	39700	SH	DEFINED	01
JOHNSON CONTROLS	S	COM	478366107	17	310	SH	DEFINED	02
JONES APPAREL GROUP	S	COM	480074103	3	93	SH	DEFINED	00
JONES APPAREL GROUP	S	COM	480074103	240	7172	SH	DEFINED	01
JONES APPAREL GROUP	S	COM	480074103	15	451	SH	DEFINED	01
JONES APPAREL GROUP	S	COM	480074103	851	25424	SH	DEFINED	01
JONES APPAREL GROUP	S	COM	480074103	282	8400	SH	DEFINED	01
JONES LANG LASALLE INC	S	COM	48020Q107	2928	62767	SH	DEFINED	01
JOS A BANK CLOTHIERS INC	S	COM	480838101	2723	92962	SH	DEFINED	01
JOS A BANK CLOTHIERS INC	S	COM	480838101	4	130	SH	DEFINED	01
JOURNAL COMM INC - A	S	COM	481130102	1125	68000	SH	DEFINED	01
JOURNAL COMM INC - A	S	COM	481130102	3	210	SH	DEFINED	01
JOURNAL REGISTER CO	S	COM	481138105	2131	127614	SH	DEFINED	01
JOY GLOBAL INC	S	COM	481165108	163	4663	SH	DEFINED	00
JOY GLOBAL INC	S	COM	481165108	7313	208589	SH	DEFINED	01
JOY GLOBAL INC	S	COM	481165108	4625	131927	SH	DEFINED	01
JOY GLOBAL INC	S	COM	481165108	238	6781	SH	DEFINED	01
JOY GLOBAL INC	S	COM	481165108	2933	83659	SH	DEFINED	01
JOY GLOBAL INC	S	COM	481165108	393	11200	SH	DEFINED	02
JUNIPER	S	COM	48203R104	123004	5575916	SH	DEFINED	01
JUNIPER	S	COM	48203R104	25417	1152227	SH	DEFINED	01
JUNIPER	S	COM	48203R104	2608	118201	SH	DEFINED	01
JUPITERMEDIA CORP	S	COM	48207D101	888	57271	SH	DEFINED	01
KCS ENERGY INC	S	COM	482434206	2980	194018	SH	DEFINED	01
KLA-TENCOR CORP	S	COM	482480100	33243	722499	SH	DEFINED	01
KLA-TENCOR CORP	S	COM	482480100	1156	25128	SH	DEFINED	01
KLA-TENCOR CORP	S	COM	482480100	2875	62505	SH	DEFINED	01
KLA-TENCOR CORP	S	COM	482480100	36377	790840	SH	DEFINED	01
KMG AMERICA CORP	S	COM	482563103	718	73660	SH	DEFINED	01
K-SWISS	S	COM	482686102	7161	216795	SH	DEFINED	01
KT CORP - SPON ADR	FSUSD	COM	48268K101	11845	555768	SH	DEFINED	01
KT CORP - SPON ADR	FSUSD	COM	48268K101	30	1431	SH	DEFINED	01
K2 INC	S	COM	482732104	6802	494583	SH	DEFINED	01
KNBT BANCORP INC	S	COM	482921103	1024	66900	SH	DEFINED	01
KAMAN CORP	S	COM	483548103	727	58414	SH	DEFINED	01
KANBAY INTERNATIONAL INC	S	COM	48369P207	1856	90715	SH	DEFINED	01
KANSAS CITY SO	S	COM	485170302	3252	168865	SH	DEFINED	01
KAYDON CORP	S	COM	486587108	10626	338405	SH	DEFINED	01

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KB HOME	S	COM	48666K109	1422	12106	SH	DEFINED	00
KB HOME	S	COM	48666K109	15467	131689	SH	DEFINED	01
KB HOME	S	COM	48666K109	2034	17307	SH	DEFINED	01 0
KB HOME	S	COM	48666K109	1446	12308	SH	DEFINED	01 0
KB HOME	S	COM	48666K109	42754	364088	SH	DEFINED	01 1
KEITH COS INC	S	COM	487539108	1713	99000	SH	DEFINED	01
KEITHLEY INSTRUMENTS	S	COM	487584104	609	37725	SH	DEFINED	01
KELLOGG CO.	S	COM	487836108	30	695	SH	DEFINED	00
KELLOGG CO.	S	COM	487836108	94060	2173788	SH	DEFINED	01
KELLOGG CO.	S	COM	487836108	1097	25349	SH	DEFINED	01 0
KELLOGG CO.	S	COM	487836108	3154	72889	SH	DEFINED	01 0
KELLWOOD	S	COM	488044108	3641	126504	SH	DEFINED	01
KEMET CORP	S	COM	488360108	1023	132000	SH	DEFINED	01
KENNAMETAL INC	S	COM	489170100	6363	133968	SH	DEFINED	01
KENNAMETAL INC	S	COM	489170100	2991	62910	SH	DEFINED	01 0
KENNAMETAL INC	S	COM	489170100	397	8370	SH	DEFINED	01 0
KENNAMETAL INC	S	COM	489170100	759	16000	SH	DEFINED	02
KENSEY NASH CORP	S	COM	490057106	2182	80579	SH	DEFINED	01
KENSEY NASH CORP	S	COM	490057106	124	4587	SH	DEFINED	01 1
KERR MCGEE	S	COM	492386107	1	12	SH	DEFINED	00
KERR MCGEE	S	COM	492386107	115702	1477104	SH	DEFINED	01
KERR MCGEE	S	COM	492386107	249	3185	SH	DEFINED	01 0
KERR MCGEE	S	COM	492386107	2655	33893	SH	DEFINED	01 0
KERR MCGEE	S	COM	492386107	29	370	SH	DEFINED	02
KEY ENERGY SERVICES	S	COM	492914106	452	39400	SH	DEFINED	01
KEY TECHNOLOGY INC	S	COM	493143101	954	96900	SH	DEFINED	01
KEYCORP NEW		COM	493267108	771	23771	SH	DEFINED	01
KEYCORP NEW		COM	493267108	2738	84381	SH	DEFINED	01 0
KEYCORP NEW		COM	493267108	195	6050	SH	DEFINED	01 1
KEYCORP NEW		COM	493267108	33	1010	SH	DEFINED	02
KEYNOTE SYSTEMS INC	S	COM	493308100	63	5300	SH	DEFINED	01
KEYSPAN CORP	S	COM	49337W100	9198	236016	SH	DEFINED	01
KEYSPAN CORP	S	COM	49337W100	1301	33394	SH	DEFINED	01 0
KFORCE INC	S	COM	493732101	3	280	SH	DEFINED	01 0
KILROY REALTY	S	COM	49427F108	4897	119707	SH	DEFINED	01
KIMBERLY CLARK	S	COM	494368103	80	1218	SH	DEFINED	00
KIMBERLY CLARK	S	COM	494368103	26340	400721	SH	DEFINED	01
KIMBERLY CLARK	S	COM	494368103	2174	33081	SH	DEFINED	01 0
KIMBERLY CLARK	S	COM	494368103	6569	99946	SH	DEFINED	01 0
KIMBERLY CLARK	S	COM	494368103	22730	346004	SH	DEFINED	01 1
KIMCO REALTY CORP	S	COM	49446R109	3196	59300	SH	DEFINED	01
KINDER MORGAN ENERGY	S	COM	494550106	8352	185600	SH	DEFINED	01
KINDER MORGAN INC	S	COM	49455P101	50	655	SH	DEFINED	00
KINDER MORGAN INC	S	COM	49455P101	9093	120122	SH	DEFINED	01
KINDER MORGAN INC	S	COM	49455P101	1341	17716	SH	DEFINED	01 0
KINDER MORGAN INC	S	COM	49455P101	1726	22807	SH	DEFINED	01 0
KINDER MORGAN MGMT.	S	COM	49455U100	0	2	SH	DEFINED	01
KINDRED HEALTHCARE	S	COM	494580103	3806	108421	SH	DEFINED	01
KINDRED HEALTHCARE	S	COM	494580103	2066	58840	SH	DEFINED	01 0
KINDRED HEALTHCARE	S	COM	494580103	260	7400	SH	DEFINED	01 0
KINDRED HEALTHCARE	S	COM	494580103	538	15300	SH	DEFINED	02
KINETIC CONCEPTS INC.	S	COM	49460W208	46581	780907	SH	DEFINED	01
KINETIC CONCEPTS INC.	S	COM	49460W208	30802	516379	SH	DEFINED	01 0
KINETIC CONCEPTS INC.	S	COM	49460W208	3818	64019	SH	DEFINED	01 0
KING PHARMACEUTICAL	S	COM	495582108	577	69432	SH	DEFINED	01
KING PHARMACEUTICAL	S	COM	495582108	1916	230500	SH	DEFINED	01 0
KING PHARMACEUTICAL	S	COM	495582108	417	50169	SH	DEFINED	01 0
KINROSS GOLD CORP	FSUSD	COM	496902404	7120	1186434	SH	DEFINED	01
KINROSS GOLD CORP	FSUSD	COM	496902404	680	113275	SH	DEFINED	01 0
KIRBY CORP	S	COM	497266106	13422	319331	SH	DEFINED	01
KIRBY CORP	S	COM	497266106	1259	29940	SH	DEFINED	01 0
KIRBY CORP	S	COM	497266106	143	3400	SH	DEFINED	01 0

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KIRBY CORP	S	COM	497266106	299	7100	SH	DEFINED	02
KNIGHT RIDDER	S	COM	499040103	4749	70610	SH	DEFINED	01
KNIGHT RIDDER	S	COM	499040103	1054	15677	SH	DEFINED	01
KNIGHT TRADING GRP.	S	COM	499063105	1886	195583	SH	DEFINED	01
KNIGHT TRANSPORTATION	S	COM	499064103	3295	133576	SH	DEFINED	01
KOHL'S CORP	S	COM	500255104	1135	22005	SH	DEFINED	01
KOHL'S CORP	S	COM	500255104	17	331	SH	DEFINED	01
KOHL'S CORP	S	COM	500255104	3495	67690	SH	DEFINED	01
KOHL'S CORP	S	COM	500255104	1574	30673	SH	DEFINED	01
KOMAG INC	S	COM	500453204	4006	179243	SH	DEFINED	01
KOMAG INC	S	COM	500453204	1694	75770	SH	DEFINED	01
KOMAG INC	S	COM	500453204	190	8500	SH	DEFINED	01
KOMAG INC	S	COM	500453204	429	19200	SH	DEFINED	02
PHILIPS ELECTRON NYS	FSUSD	COM	500472303	206	7500	SH	DEFINED	01
KOPIN	S	COM	500600101	533	173670	SH	DEFINED	01
KOPIN	S	COM	500600101	2028	661000	SH	DEFINED	01
KEPCO ADR (KEP US\$)	FSUSD	COM	500631106	523	38900	SH	DEFINED	01
KORN FERRY INTL	S	COM	500643200	5648	296840	SH	DEFINED	01
KORN FERRY INTL	S	COM	500643200	10	510	SH	DEFINED	01
KOS PHARMACEUTICALS INC	S	COM	500648100	2177	52236	SH	DEFINED	01
KRAFT FOODS INC - A	S	COM	50075N104	10298	311593	SH	DEFINED	01
KRAFT FOODS INC - A	S	COM	50075N104	2712	82079	SH	DEFINED	01
KROGER CO.	S	COM	501044101	2	117	SH	DEFINED	00
KROGER CO.	S	COM	501044101	12497	779596	SH	DEFINED	01
KROGER CO.	S	COM	501044101	87	5403	SH	DEFINED	01
KROGER CO.	S	COM	501044101	2437	152047	SH	DEFINED	01
KROGER CO.	S	COM	501044101	31097	1941233	SH	DEFINED	01
KROGER CO.	S	COM	501044101	124	7765	SH	DEFINED	01
KROGER CO.	S	COM	501044101	35	2160	SH	DEFINED	02
KRONOS INC	S	COM	501052104	11789	230666	SH	DEFINED	01
KRONOS INC	S	COM	501052104	11253	220156	SH	DEFINED	01
KRONOS INC	S	COM	501052104	1042	20379	SH	DEFINED	01
KRONOS WORLDWIDE INC	S	COM	50105F105	7	174	SH	DEFINED	01
KULICKE & SOFFA IND	S	COM	501242101	802	127559	SH	DEFINED	01
KULICKE & SOFFA IND	S	COM	501242101	7	1120	SH	DEFINED	01
KYPHON INC.	S	COM	501577100	211	8400	SH	DEFINED	01
KYPHON INC.	S	COM	501577100	6579	262132	SH	DEFINED	01
LCA-VISION INC	S	COM	501803308	3527	105904	SH	DEFINED	01
LCA-VISION INC	S	COM	501803308	15	450	SH	DEFINED	01
LG.PHILIPS LCD CO LTD-ADR		COM	50186V102	276	12853	SH	DEFINED	01
LKQ CORP	S	COM	501889208	204	10200	SH	DEFINED	01
LSI LOGIC	S	COM	502161102	126	22527	SH	DEFINED	01
LSI LOGIC	S	COM	502161102	447	79942	SH	DEFINED	01
LSI LOGIC	S	COM	502161102	19	3450	SH	DEFINED	02
LSI INDUSTRIES INC	S	COM	50216C108	507	45100	SH	DEFINED	01
LTC PROPERTIES	S	COM	502175102	826	47651	SH	DEFINED	01
L-3 COMMUNICATIONS	S	COM	502424104	479	6740	SH	DEFINED	01
L-3 COMMUNICATIONS	S	COM	502424104	48	676	SH	DEFINED	01
L-3 COMMUNICATIONS	S	COM	502424104	1698	23910	SH	DEFINED	01
L-3 COMMUNICATIONS	S	COM	502424104	18	250	SH	DEFINED	02
LABARGE INC		COM	502470107	610	46600	SH	DEFINED	01
LA QUINTA CORP	S	COM	50419U202	3942	463700	SH	DEFINED	01
LA-Z-BOY INC	S	COM	505336107	2224	159688	SH	DEFINED	01
LABOR READY INC	S	COM	505401208	7604	407695	SH	DEFINED	01
LABOR READY INC	S	COM	505401208	1230	66022	SH	DEFINED	01
LABOR READY INC	S	COM	505401208	151	8110	SH	DEFINED	01
LABOR READY INC	S	COM	505401208	293	15700	SH	DEFINED	02
LABONE INC	S	COM	50540L105	1469	42600	SH	DEFINED	01
LAB CORP OF AMERICA	S	COM	50540R409	607	12606	SH	DEFINED	01
LAB CORP OF AMERICA	S	COM	50540R409	16	326	SH	DEFINED	01
LAB CORP OF AMERICA	S	COM	50540R409	1352	28040	SH	DEFINED	01
LAB CORP OF AMERICA	S	COM	50540R409	57975	1204717	SH	DEFINED	01

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LABRANCHE & CO	S	COM	505447102	30	3200	SH	DEFINED	01
LACLEDE GROUP INC	S	COM	505597104	1525	52230	SH	DEFINED	01
LAIDLAW INTERNATIONAL	S	COM	50730R102	3840	184600	SH	DEFINED	01
LAIDLAW INTERNATIONAL	S	COM	50730R102	2131	102440	SH	DEFINED	01
LAIDLAW INTERNATIONAL	S	COM	50730R102	264	12700	SH	DEFINED	01
LAIDLAW INTERNATIONAL	S	COM	50730R102	530	25500	SH	DEFINED	02
LAM RESEARCH CORP	S	COM	512807108	260	9000	SH	DEFINED	01
LAM RESEARCH CORP	S	COM	512807108	14690	509046	SH	DEFINED	01
LAM RESEARCH CORP	S	COM	512807108	927	32111	SH	DEFINED	01
LAMAR ADVERTISING.	S	COM	512815101	314	7800	SH	DEFINED	01
LAMAR ADVERTISING.	S	COM	512815101	14	352	SH	DEFINED	01
LAMAR ADVERTISING.	S	COM	512815101	66961	1662355	SH	DEFINED	01
LANCASTER COLONY COR	S	COM	513847103	2100	49344	SH	DEFINED	01
LANCE INC	S	COM	514606102	3924	244233	SH	DEFINED	01
LANCE INC	S	COM	514606102	1515	94310	SH	DEFINED	01
LANCE INC	S	COM	514606102	185	11500	SH	DEFINED	01
LANCE INC	S	COM	514606102	362	22500	SH	DEFINED	02
LANDAMERICA FINL	S	COM	514936103	2	41	SH	DEFINED	00
LANDAMERICA FINL	S	COM	514936103	5935	118652	SH	DEFINED	01
LANDRY'S RESTAURANTS	S	COM	51508L103	1729	59769	SH	DEFINED	01
LANDSTAR SYSTEM INC	S	COM	515098101	1	24	SH	DEFINED	00
LANDSTAR SYSTEM INC	S	COM	515098101	13290	405756	SH	DEFINED	01
LANDSTAR SYSTEM INC	S	COM	515098101	1782	54390	SH	DEFINED	01
LANDSTAR SYSTEM INC	S	COM	515098101	193	5900	SH	DEFINED	01
LANDSTAR SYSTEM INC	S	COM	515098101	370	11300	SH	DEFINED	02
LAS VEGAS SANDS CORP	S	COM	517834107	1144	25420	SH	DEFINED	01
LASALLE HOTEL PROPERTIES	S	COM	517942108	1590	54725	SH	DEFINED	01
LASERSCOPE	S	COM	518081104	116	3648	SH	DEFINED	01
ESTEE LAUDER	S	COM	518439104	30	669	SH	DEFINED	01
ESTEE LAUDER	S	COM	518439104	4514	100400	SH	DEFINED	01
LAWSON PRODUCTS	S	COM	520776105	1659	35455	SH	DEFINED	01
LEAP WIRELESS INTL INC	S	COM	521863308	3658	140400	SH	DEFINED	01
LEAP WIRELESS INTL INC	S	COM	521863308	6	250	SH	DEFINED	01
LEAR CORP	S	COM	521865105	1	24	SH	DEFINED	00
LEAR CORP	S	COM	521865105	11029	248622	SH	DEFINED	01
LEAR CORP	S	COM	521865105	54	1205	SH	DEFINED	01
LEAR CORP	S	COM	521865105	44	1000	SH	DEFINED	01
LEAR CORPORATION	00.000% 02/20	CONV BND	521865AG0	1095	2400000	PRN	DEFINED	01
LECG CORP	S	COM	523234102	663	33801	SH	DEFINED	01
LECROY CORP	S	COM	52324W109	87	5042	SH	DEFINED	01
LEE ENTERPRISES INC	S	COM	523768109	1389	32000	SH	DEFINED	01
LEGGETT & PLATT	S	COM	524660107	5463	189192	SH	DEFINED	01
LEGGETT & PLATT	S	COM	524660107	26	888	SH	DEFINED	01
LEGGETT & PLATT	S	COM	524660107	1145	39631	SH	DEFINED	01
LEGG MASON INC	S	COM	524901105	73193	936684	SH	DEFINED	01
LEGG MASON INC	S	COM	524901105	88046	1126774	SH	DEFINED	01
LEGG MASON INC	S	COM	524901105	8485	108592	SH	DEFINED	01
LEHMAN BROS HOLDINGS	S	COM	524908100	1	10	SH	DEFINED	00
LEHMAN BROS HOLDINGS	S	COM	524908100	46074	489305	SH	DEFINED	01
LEHMAN BROS HOLDINGS	S	COM	524908100	1061	11266	SH	DEFINED	01
LEHMAN BROS HOLDINGS	S	COM	524908100	8223	87324	SH	DEFINED	01
LEHMAN BROS HOLDINGS	S	COM	524908100	49167	522193	SH	DEFINED	01
LENNAR CORP	S	COM	526057104	3	51	SH	DEFINED	00
LENNAR CORP	S	COM	526057104	26178	461869	SH	DEFINED	01
LENNAR CORP	S	COM	526057104	3547	62580	SH	DEFINED	01
LENNAR CORP	S	COM	526057104	757	13364	SH	DEFINED	01
LENNAR CORP	S	COM	526057104	16	290	SH	DEFINED	02
LENNOX INTL	S	COM	526107107	4432	202225	SH	DEFINED	01
LEUCADIA NATL CORP	S	COM	527288104	3	95	SH	DEFINED	01
LEVEL 3 COMM	S	COM	52729N100	6	2791	SH	DEFINED	01
LEXAR MEDIA INC.	S	COM	52886P104	1399	280752	SH	DEFINED	01
LEXICON GENETICS INC	S	COM	528872104	2331	456300	SH	DEFINED	01

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LEXICON GENETICS INC	S	COM	528872104	4	890	SH	DEFINED	01	0
LEXICON GENETICS INC	S	COM	528872104	182	35938	SH	DEFINED	01	1
LEXINGTON CORP PPTYS TR	S	COM	529043101	6352	289529	SH	DEFINED	01	
LEXMARK INTL INC	S	COM	529771107	15819	197808	SH	DEFINED	01	
LEXMARK INTL INC	S	COM	529771107	2103	26296	SH	DEFINED	01	0
LIBBEY S		COM	529898108	807	38434	SH	DEFINED	01	0
LIBERTY CORP S C.	S	COM	530370105	990	24400	SH	DEFINED	01	
LIBERTY MEDIA 03.250% 03/15/20		CONV BND	530715AR2	512	600000	PRN	DEFINED	01	0
LIBERTY MEDIA	S	COM	530718105	57069	5503204	SH	DEFINED	01	
LIBERTY MEDIA	S	COM	530718105	114	10947	SH	DEFINED	01	0
LIBERTY MEDIA CORPORATION	00.7	CONV BND	530718AF2	1095	1000000	PRN	DEFINED	01	0
LIBERTY MEDIA INTL INC	S	COM	530719103	18052	412700	SH	DEFINED	01	
LIBERTY MEDIA INTL INC	S	COM	530719103	35	802	SH	DEFINED	01	0
LIBERTY MEDIA INTL INC	S	COM	530719103	31	720	SH	DEFINED	01	0
LIBERTY MEDIA INTL INC	S	COM	530719103	25	570	SH	DEFINED	02	
LIBERTY PROPERTY TRU.	S	COM	531172104	2128	54500	SH	DEFINED	01	
LIFECCELL CORP	S	COM	531927101	2773	311600	SH	DEFINED	01	
LIFECCELL CORP	S	COM	531927101	5	630	SH	DEFINED	01	0
LIFECORE BIOMEDICAL	S	COM	532187101	521	29300	SH	DEFINED	01	
LIFEPOINT HOSP INC	S	COM	53219L109	3367	76800	SH	DEFINED	01	
LIFEPOINT HOSP INC	S	COM	53219L109	1686	38440	SH	DEFINED	01	0
ELI LILLY	S	COM	532457108	83835	1609131	SH	DEFINED	01	
ELI LILLY	S	COM	532457108	36	700	SH	DEFINED	01	0
ELI LILLY	S	COM	532457108	12255	235229	SH	DEFINED	01	0
ELI LILLY	S	COM	532457108	11410	218902	SH	DEFINED	01	1
LIMITED BRANDS INC	S	COM	532716107	543	22350	SH	DEFINED	01	
LIMITED BRANDS INC	S	COM	532716107	1928	79342	SH	DEFINED	01	0
LIMITED BRANDS INC	S	COM	532716107	323	13400	SH	DEFINED	01	1
LIN TV CORP		COM	532774106	2777	164000	SH	DEFINED	01	
LINCARE HOLDINGS INC	S	COM	532791100	26	584	SH	DEFINED	00	
LINCARE HOLDINGS INC	S	COM	532791100	43626	986350	SH	DEFINED	01	
LINCARE HOLDINGS INC	S	COM	532791100	3704	83698	SH	DEFINED	01	0
LINCARE HOLDINGS INC	S	COM	532791100	2776	62748	SH	DEFINED	01	0
LINCOLN ELECTRIC HLD	S	COM	533900106	1	22	SH	DEFINED	00	
LINCOLN ELECTRIC HLD	S	COM	533900106	3487	115899	SH	DEFINED	01	
LINCOLN NAT	S	COM	534187109	60	1316	SH	DEFINED	00	
LINCOLN NAT	S	COM	534187109	43873	971928	SH	DEFINED	01	
LINCOLN NAT	S	COM	534187109	1867	41362	SH	DEFINED	01	0
LINCOLN NAT	S	COM	534187109	2382	52775	SH	DEFINED	01	0
LINCOLN NAT	S	COM	534187109	45	990	SH	DEFINED	02	
LINDSAY MANUFACTURIN	S	COM	535555106	1073	56214	SH	DEFINED	01	
LINEAR TECHNOLOGY	S	COM	535678106	6318	164928	SH	DEFINED	01	
LINEAR TECHNOLOGY	S	COM	535678106	2508	65461	SH	DEFINED	01	0
LINEAR TECHNOLOGY	S	COM	535678106	1564	40470	SH	DEFINED	01	1
LINEN & THINGS	S	COM	535679104	5939	239151	SH	DEFINED	01	
LINK ENERGY LLC	S	COM	535763106	359	2170149	SH	DEFINED	01	
LINK ENERGY LLC	S	COM	535763106	72	446617	SH	DEFINED	01	0
LIONS GATE ENTERTAIN COR	FSU	COM	535919203	393	35550	SH	DEFINED	01	
LIONBRIDGE TECHNOLOGIES INC.		COM	536252109	3998	702497	SH	DEFINED	01	
LITHIA MOTORS INC CL A	S	COM	536797103	74	2871	SH	DEFINED	01	
LITTELFUSE INC	S	COM	537008104	7516	262336	SH	DEFINED	01	
LIZ CLAIBORNE	S	COM	539320101	1	18	SH	DEFINED	00	
LIZ CLAIBORNE	S	COM	539320101	8583	213880	SH	DEFINED	01	
LIZ CLAIBORNE	S	COM	539320101	30	745	SH	DEFINED	01	0
LIZ CLAIBORNE	S	COM	539320101	905	22544	SH	DEFINED	01	0
LLOYDS TSB GROUP ADR	FSUSD	COM	539439109	7845	216300	SH	DEFINED	01	
LOJACK CORPORATION	S	COM	539451104	1199	87128	SH	DEFINED	01	
LOCKHEED MARTIN CORP	S	COM	539830109	3	50	SH	DEFINED	00	
LOCKHEED MARTIN CORP	S	COM	539830109	271304	4443252	SH	DEFINED	01	
LOCKHEED MARTIN CORP	S	COM	539830109	4791	78497	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	S	COM	539830109	5797	94950	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	S	COM	539830109	2294	37600	SH	DEFINED	01	1

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LOCKHEED MARTIN CORP	S	COM	539830109	103	1689	SH	DEFINED	01	1
LOCKHEED MARTIN CORPORATION	02	CONV BND	539830AP4	1267	1200000	PRN	DEFINED	01	0
LODGENET ENT	S	COM	540211109	2504	132892	SH	DEFINED	01	
LODGIAN INC	S	COM	54021P403	7233	705648	SH	DEFINED	01	
LOEWS CORP	S	COM	540424108	1	8	SH	DEFINED	00	
LOEWS CORP	S	COM	540424108	127770	1737409	SH	DEFINED	01	
LOEWS CORP	S	COM	540424108	1381	18787	SH	DEFINED	01	0
LOEWS CORP	S	COM	540424108	6571	89355	SH	DEFINED	01	0
LOEWS CORP	S	COM	540424108	40	550	SH	DEFINED	02	
LOEWS CORP - CAROLINA GROUP		COM	540424207	6392	193100	SH	DEFINED	01	
LOEWS CORP - CAROLINA GROUP		COM	540424207	26	780	SH	DEFINED	02	
LONE STAR STEAK HS	S	COM	542307103	4308	149055	SH	DEFINED	01	
LONE STAR STEAK HS	S	COM	542307103	3	110	SH	DEFINED	01	0
LONE STAR TECHNOLOG	S	COM	542312103	4189	106239	SH	DEFINED	01	
LONGS DRUG STORES	S	COM	543162101	2818	82360	SH	DEFINED	01	
LOUDEYE TECHNOLOGIES INC		COM	545754103	999	675578	SH	DEFINED	01	0
LOUISIANA PAC.	S	COM	546347105	3758	149478	SH	DEFINED	01	
LOUISIANA PAC.	S	COM	546347105	18	699	SH	DEFINED	01	0
LOUISIANA PAC.	S	COM	546347105	578	23006	SH	DEFINED	01	0
LOUISIANA PAC.	S	COM	546347105	12311	490069	SH	DEFINED	01	1
LOUISIANA PAC.	S	COM	546347105	18	700	SH	DEFINED	02	
LOUISVILLE G&E PFD \$5.875 7-15		PRF	546676800	1081	10800	SH	DEFINED	01	
LOWES COMPANIES	S	COM	548661107	29213	511697	SH	DEFINED	01	
LOWES COMPANIES	S	COM	548661107	3940	68999	SH	DEFINED	01	0
LOWES COMPANIES	S	COM	548661107	10037	175806	SH	DEFINED	01	0
LOWE S COMPANIES INC 00.000% 0		CONV BND	548661CF2	4621	4900000	PRN	DEFINED	01	0
LUBRIZOL CORP	S	COM	549271104	3971	97700	SH	DEFINED	01	
LUCENT TECHNOLOGIES	S	COM	549463107	0	1	SH	DEFINED	00	
LUCENT TECHNOLOGIES	S	COM	549463107	2251	818556	SH	DEFINED	01	
LUCENT TECHNOLOGIES	S	COM	549463107	42	15200	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	S	COM	549463107	2730	992866	SH	DEFINED	01	0
LUXOTTICA GROUP SPA	FSUSD	COM	55068R202	24470	1199500	SH	DEFINED	01	
LYDALL INC	S	COM	550819106	1969	177361	SH	DEFINED	01	
LYONDELL CHEMICAL CO	S	COM	552078107	205	7349	SH	DEFINED	00	
LYONDELL CHEMICAL CO	S	COM	552078107	38866	1392051	SH	DEFINED	01	
LYONDELL CHEMICAL CO	S	COM	552078107	4649	166464	SH	DEFINED	01	0
LYONDELL CHEMICAL CO	S	COM	552078107	17487	627620	SH	DEFINED	01	1
LYONDELL CHEMICAL CO	S	COM	552078107	40	1430	SH	DEFINED	02	
M&F WORLDWIDE CORP	S	COM	552541104	149	11178	SH	DEFINED	01	
M&T BK CORP	S	COM	55261F104	2017	19765	SH	DEFINED	01	
M&T BK CORP	S	COM	55261F104	2084	20420	SH	DEFINED	01	0
MAF BANCORP	S	COM	55261R108	3731	89823	SH	DEFINED	01	
MBIA INC	S	COM	55262C100	2	42	SH	DEFINED	00	
MBIA INC	S	COM	55262C100	2209	42270	SH	DEFINED	01	
MBIA INC	S	COM	55262C100	68	1316	SH	DEFINED	01	0
MBIA INC	S	COM	55262C100	1528	29229	SH	DEFINED	01	0
MBIA INC	S	COM	55262C100	153	2700	SH	DEFINED	01	1
MBNA	S	COM	55262L100	55	2229	SH	DEFINED	00	
MBNA	S	COM	55262L100	35889	1461844	SH	DEFINED	01	
MBNA	S	COM	55262L100	1290	52527	SH	DEFINED	01	0
MBNA	S	COM	55262L100	6514	265338	SH	DEFINED	01	0
MDC HOLDINGS INC	S	COM	552676108	7125	102296	SH	DEFINED	01	
MDC HOLDINGS INC	S	COM	552676108	20	292	SH	DEFINED	02	
MDU RESOURCES GROUP	S	COM	552690109	165	5970	SH	DEFINED	00	
MDU RESOURCES GROUP	S	COM	552690109	3728	134969	SH	DEFINED	01	0
MCI INC	S	COM	552691107	132213	5309710	SH	DEFINED	01	
MCI INC	S	COM	552691107	11003	441551	SH	DEFINED	01	0
MCI INC	S	COM	552691107	1592	63940	SH	DEFINED	01	0
MEMC ELECTRONIC MAT.	S	COM	552715104	1060	78812	SH	DEFINED	01	
MFA MORTGAGE INVESTMENTS INC.		COM	55272X102	1	128	SH	DEFINED	00	
MFA MORTGAGE INVESTMENTS INC.		COM	55272X102	2188	287603	SH	DEFINED	01	
MGE ENERGY INC.	S	COM	55277P104	279	8427	SH	DEFINED	01	

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MGIC INVESTMENT CORP	S	COM	552848103	2	34	SH	DEFINED	00
MGIC INVESTMENT CORP	S	COM	552848103	4027	65297	SH	DEFINED	01
MGIC INVESTMENT CORP	S	COM	552848103	70	1141	SH	DEFINED	01 0
MGIC INVESTMENT CORP	S	COM	552848103	1239	20097	SH	DEFINED	01 0
MGIC INVESTMENT CORP	S	COM	552848103	168	2700	SH	DEFINED	01 1
MGI PHARM	S	COM	552880106	10782	426702	SH	DEFINED	01
MGI PHARM	S	COM	552880106	30354	1201212	SH	DEFINED	01 0
MGI PHARM	S	COM	552880106	1936	76626	SH	DEFINED	01 0
MGI PHARM	S	COM	552880106	916	36200	SH	DEFINED	01 1
MGM MIRAGE	S	COM	552953101	3907	55180	SH	DEFINED	01
MI DEVELOPMENTS INC CL-A	FSU	COM	55304X104	12392	390300	SH	DEFINED	01
M/I HOMES INC	S	COM	55305B101	1	22	SH	DEFINED	00
M/I HOMES INC	S	COM	55305B101	566	11557	SH	DEFINED	01
M/I HOMES INC	S	COM	55305B101	943	19260	SH	DEFINED	01 0
M/I HOMES INC	S	COM	55305B101	117	2400	SH	DEFINED	01 0
M/I HOMES INC	S	COM	55305B101	225	4600	SH	DEFINED	02
MPS GROUP INC	S	COM	553409103	1038	98707	SH	DEFINED	01 0
MPS GROUP INC	S	COM	553409103	122	11575	SH	DEFINED	01 0
MPS GROUP INC	S	COM	553409103	247	23500	SH	DEFINED	02
MRO SOFTWARE INC	S	COM	55347W105	800	57020	SH	DEFINED	01
MTS SYSTEMS CORP	S	COM	553777103	2065	71140	SH	DEFINED	01
MTS SYSTEMS CORP	S	COM	553777103	1225	42150	SH	DEFINED	01 0
MTS SYSTEMS CORP	S	COM	553777103	151	5200	SH	DEFINED	01 0
MTS SYSTEMS CORP	S	COM	553777103	290	10000	SH	DEFINED	02
MTC TECHNOLOGIES INC	S	COM	55377A106	2565	78908	SH	DEFINED	01
MACDERMID INC	S	COM	554273102	2873	88402	SH	DEFINED	01
MACDERMID INC	S	COM	554273102	6	190	SH	DEFINED	01 0
MACERICH CO	S	COM	554382101	17	326	SH	DEFINED	01 0
MACROVISION CORP	S	COM	555904101	5	230	SH	DEFINED	01 0
MACQUARIE INFRASTRUCTURE	COMP	COM	55607X108	862	30784	SH	DEFINED	01 1
MACROMEDIA INC	S	COM	556100105	9183	274103	SH	DEFINED	01
MACROMEDIA INC	S	COM	556100105	926	27615	SH	DEFINED	01 0
MACROMEDIA INC	S	COM	556100105	309	9233	SH	DEFINED	01 1
STEVEN MADDEN LTD.	S	COM	556269108	1782	106787	SH	DEFINED	01
MAGELLAN HEALTH SERVICES INC		COM	559079207	27979	821696	SH	DEFINED	01
MAGELLAN HEALTH SERVICES INC		COM	559079207	4504	132285	SH	DEFINED	01 0
MAGELLAN HEALTH SERVICES INC		COM	559079207	221	6500	SH	DEFINED	01 0
MAGELLAN HEALTH SERVICES INC		COM	559079207	432	12700	SH	DEFINED	02
MAGMA DESIGN AUTOMAT	S	COM	559181102	304	25600	SH	DEFINED	01
MAGNA ENTERTAINMENT	S	COM	559211107	307	50000	SH	DEFINED	01
MAGNETEK INC	S	COM	559424106	430	80816	SH	DEFINED	01
MAGNUM HUNTER RESOURCES	S	COM	55972F203	2402	149100	SH	DEFINED	01
MAGUIRE PROPERTIES INC	S	COM	559775101	1853	77600	SH	DEFINED	01
MAIN STREET BANKS INC	S	COM	56034R102	1181	44592	SH	DEFINED	01
MANHATTAN ASSOCIATES INC	S	COM	562750109	1519	74582	SH	DEFINED	01
MANITOWOC CO.	S	COM	563571108	137	3403	SH	DEFINED	00
MANITOWOC CO.	S	COM	563571108	6545	162039	SH	DEFINED	01
MANITOWOC CO.	S	COM	563571108	2746	67999	SH	DEFINED	01 0
MANNATECH INC	S	COM	563771104	275	14090	SH	DEFINED	01
MANNKIND CORP	S	COM	56400P201	2	150	SH	DEFINED	01 0
MANOR CARE INC	S	COM	564055101	2461	67685	SH	DEFINED	01
MANOR CARE INC	S	COM	564055101	651	17894	SH	DEFINED	01 0
MANPOWER INC-WIS	S	COM	56418H100	30228	694608	SH	DEFINED	01
MANPOWER INC-WIS	S	COM	56418H100	1001	23000	SH	DEFINED	01 0
MANTECH INTL CORP-A.	S	COM	564563104	1428	61885	SH	DEFINED	01
MAPICS INC	S	COM	564910107	80	6272	SH	DEFINED	01
MAP INFO	S	COM	565105103	609	50601	SH	DEFINED	01
MARATHON OIL CORP	S	COM	565849106	3	64	SH	DEFINED	00
MARATHON OIL CORP	S	COM	565849106	74780	1593762	SH	DEFINED	01
MARATHON OIL CORP	S	COM	565849106	403	8580	SH	DEFINED	01 0
MARATHON OIL CORP	S	COM	565849106	3381	72063	SH	DEFINED	01 0
MARATHON OIL CORP	S	COM	565849106	412	9000	SH	DEFINED	01 1

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MARATHON OIL CORP	S	COM	565849106	75	1590	SH	DEFINED	02
MARCUS CORP	S	COM	566330106	1399	68227	SH	DEFINED	01
MARINEMAX INC	S	COM	567908108	409	13110	SH	DEFINED	01
MARINEMAX INC	S	COM	567908108	813	26070	SH	DEFINED	01
MARINEMAX INC	S	COM	567908108	94	3000	SH	DEFINED	01
MARINEMAX INC	S	COM	567908108	196	6300	SH	DEFINED	02
MARKEL CORP	S	COM	570535104	863	2500	SH	DEFINED	01
MARSH MCLENNAN CO	S	COM	571748102	31	1035	SH	DEFINED	00
MARSH MCLENNAN CO	S	COM	571748102	87957	2891441	SH	DEFINED	01
MARSH MCLENNAN CO	S	COM	571748102	7314	240419	SH	DEFINED	01
MARSH MCLENNAN CO	S	COM	571748102	5136	168842	SH	DEFINED	01
MARSH MCLENNAN CO	S	COM	571748102	1895	62400	SH	DEFINED	01
MARSHALL & ILSLEY	S	COM	571834100	111	2651	SH	DEFINED	00
MARSHALL & ILSLEY	S	COM	571834100	2554	61201	SH	DEFINED	01
MARSHALL & ILSLEY	S	COM	571834100	2242	53696	SH	DEFINED	01
MARSHALL & ILSLEY	S	COM	571834100	1802	43150	SH	DEFINED	01
MARSHALL & ILSLEY	S	COM	571834100	47	1120	SH	DEFINED	02
MARRIOTT INTL CL A	S	COM	571903202	31717	474373	SH	DEFINED	01
MARRIOTT INTL CL A	S	COM	571903202	2339	34985	SH	DEFINED	01
MARRIOTT INTL CL A	S	COM	571903202	2790	41726	SH	DEFINED	01
MARTEK BIOSCIENCES CORP		COM	572901106	1989	34178	SH	DEFINED	01
MARTHA STEWART LIVIN.	S	COM	573083102	271	11991	SH	DEFINED	01
MARTIN MARIETTA MATE	S	COM	573284106	37030	662200	SH	DEFINED	01
MARTIN MARIETTA MATE	S	COM	573284106	2619	46833	SH	DEFINED	01
MARTIN MARIETTA MATE	S	COM	573284106	1510	27000	SH	DEFINED	01
MARTIN MARIETTA MATE	S	COM	573284106	204	3700	SH	DEFINED	01
MARTIN MARIETTA MATE	S	COM	573284106	23	410	SH	DEFINED	02
MASCO CORP	S	COM	574599106	1	29	SH	DEFINED	00
MASCO CORP	S	COM	574599106	22929	661332	SH	DEFINED	01
MASCO CORP	S	COM	574599106	157	4518	SH	DEFINED	01
MASCO CORP	S	COM	574599106	3226	93035	SH	DEFINED	01
MASCO CORP	S	COM	574599106	6695	193500	SH	DEFINED	01
MASCO CORPORATION	00.000% 07/2	CONV BND	574599BB1	2879	5900000	PRN	DEFINED	01
MASSEY ENERGY CO	S	COM	576206106	11443	285760	SH	DEFINED	01
MASSEY ENERGY CO	S	COM	576206106	18	457	SH	DEFINED	01
MASSEY ENERGY CO	S	COM	576206106	32114	802231	SH	DEFINED	01
MATERIAL SCIENCES	S	COM	576674105	447	33237	SH	DEFINED	01
MATRIA HEALTHCARE IN	S	COM	576817209	1747	56853	SH	DEFINED	01
MATRIXONE INC	S	COM	57685P304	1360	285100	SH	DEFINED	01
MATRIXONE INC	S	COM	57685P304	525	110145	SH	DEFINED	01
MATTEL INC.	S	COM	577081102	26	1232	SH	DEFINED	00
MATTEL INC.	S	COM	577081102	10499	491735	SH	DEFINED	01
MATTEL INC.	S	COM	577081102	1167	54646	SH	DEFINED	01
MATTEL INC.	S	COM	577081102	1848	86536	SH	DEFINED	01
MATTEL INC.	S	COM	577081102	22987	1078154	SH	DEFINED	01
MATTHEWS INTL CORP.	S	COM	577128101	655	20000	SH	DEFINED	01
MATTSON TECHNOLOGY	S	COM	577223100	365	45940	SH	DEFINED	01
MAXIM INTEGRATED	S	COM	57772K101	51559	1261557	SH	DEFINED	01
MAXIM INTEGRATED	S	COM	57772K101	19428	475319	SH	DEFINED	01
MAXIM INTEGRATED	S	COM	57772K101	5310	129906	SH	DEFINED	01
MAXIM INTEGRATED	S	COM	57772K101	14340	351383	SH	DEFINED	01
MAY DEPT STORES	S	COM	577778103	3	65	SH	DEFINED	00
MAY DEPT STORES	S	COM	577778103	11731	316895	SH	DEFINED	01
MAY DEPT STORES	S	COM	577778103	33	886	SH	DEFINED	01
MAY DEPT STORES	S	COM	577778103	2245	60632	SH	DEFINED	01
MAVERICK TUBE CORP	S	COM	577914104	10637	327198	SH	DEFINED	01
MAVERICK TUBE CORP	S	COM	577914104	13	410	SH	DEFINED	01
MAXIMUS INC	S	COM	577933104	6369	190170	SH	DEFINED	01
MAYTAG CO	S	COM	578592107	371	26596	SH	DEFINED	01
MAYTAG CO	S	COM	578592107	22	1557	SH	DEFINED	01
MAYTAG CO	S	COM	578592107	231	16507	SH	DEFINED	01
MCAFFEE INC	S	COM	579064106	1394	61800	SH	DEFINED	01

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MCAFEE INC	S	COM	579064106	37	1624	SH	DEFINED	01	0
MCAFEE INC	S	COM	579064106	1182	52407	SH	DEFINED	01	1
MCAFEE INC	S	COM	579064106	21	940	SH	DEFINED	02	
MCCLATCHY CO	S	COM	579489105	2076	28000	SH	DEFINED	01	
MCCORMICK & CO	S	COM	579780206	273	7950	SH	DEFINED	01	
MCCORMICK & CO	S	COM	579780206	971	28200	SH	DEFINED	01	0
MCCORMICK & CO	S	COM	579780206	6738	196000	SH	DEFINED	01	1
MCDATA CORP B SHARES TRG		COM	580031102	1814	519800	SH	DEFINED	01	0
MCDATA CORPORATION-A		COM	580031201	0	4	SH	DEFINED	01	0
MCDERMOTT INTL	FSUSD	COM	580037109	68352	3610800	SH	DEFINED	01	
MCDONALDS CORP	S	COM	580135101	175974	5651061	SH	DEFINED	01	
MCDONALDS CORP	S	COM	580135101	15	488	SH	DEFINED	01	0
MCDONALDS CORP	S	COM	580135101	8226	264175	SH	DEFINED	01	0
MCDONALDS CORP	S	COM	580135101	573	18100	SH	DEFINED	01	1
MCG CAPITAL CORP	S	COM	58047P107	133	8640	SH	DEFINED	01	
MCGRATH RENTCORP	S	COM	580589109	121	5174	SH	DEFINED	01	
MCGRAW-HILL COS INC	S	COM	580645109	24112	276360	SH	DEFINED	01	
MCGRAW-HILL COS INC	S	COM	580645109	3451	39549	SH	DEFINED	01	0
MCGRAW-HILL COS INC	S	COM	580645109	5406	62000	SH	DEFINED	01	1
MCKESSON CORP	S	COM	58155Q103	1	16	SH	DEFINED	00	
MCKESSON CORP	S	COM	58155Q103	10522	278708	SH	DEFINED	01	
MCKESSON CORP	S	COM	58155Q103	24	633	SH	DEFINED	01	0
MCKESSON CORP	S	COM	58155Q103	2314	61305	SH	DEFINED	01	0
MCLEODUSA INC ESCROW		COM	582266995	0	2746	SH	DEFINED	01	
MCMORAN EXPLORATION CO	S	COM	582411104	585	29100	SH	DEFINED	01	
MEADE INSTRUMENTS	S	COM	583062104	121	41681	SH	DEFINED	01	
MEADWESTVACO CORP	S	COM	583334107	30737	965956	SH	DEFINED	01	
MEADWESTVACO CORP	S	COM	583334107	1339	42088	SH	DEFINED	01	0
MEADWESTVACO CORP	S	COM	583334107	5561	175000	SH	DEFINED	01	1
MEASUREMENT SPEC INC	S	COM	583421102	1803	78400	SH	DEFINED	01	
MECHEL STEEL GROUP OAO-ADR	F	COM	583840103	402	15000	SH	DEFINED	01	
MEDAREX INC	S	COM	583916101	1829	256600	SH	DEFINED	01	
MEDAREX INC	S	COM	583916101	701	98370	SH	DEFINED	01	0
MEDAREX INC	S	COM	583916101	80	11200	SH	DEFINED	01	0
MEDAREX INC	S	COM	583916101	164	23000	SH	DEFINED	02	
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	1	22	SH	DEFINED	00	
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	51833	1045647	SH	DEFINED	01	
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	1082	21819	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	2835	57183	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.		COM	58405U102	1330	26792	SH	DEFINED	01	1
MEDIA GENERAL	S	COM	584404107	6791	109800	SH	DEFINED	01	
MEDICAL STAFFING NTWK HOLD	S	COM	58463F104	953	144129	SH	DEFINED	01	
MEDICINES COMPANY	S	COM	584688105	1888	83300	SH	DEFINED	01	
MEDICINES COMPANY	S	COM	584688105	619	27400	SH	DEFINED	01	1
MEDICIS PHARMACEUTIC	S	COM	584690309	4043	134854	SH	DEFINED	01	
MEDICIS PHARMACEUTIC	S	COM	584690309	14909	497364	SH	DEFINED	01	0
MEDICIS PHARMACEUTIC	S	COM	584690309	917	30600	SH	DEFINED	01	0
MEDIMMUNE INC \	S	COM	584699102	24141	1013922	SH	DEFINED	01	
MEDIMMUNE INC \	S	COM	584699102	1491	62570	SH	DEFINED	01	0
MEDIMMUNE INC \	S	COM	584699102	2411	101251	SH	DEFINED	01	0
MEDIS TECHNOLOGIES LTD	S	COM	58500P107	426	29700	SH	DEFINED	01	
MEDTRONIC	S	COM	585055106	2	40	SH	DEFINED	00	
MEDTRONIC	S	COM	585055106	173105	3397556	SH	DEFINED	01	
MEDTRONIC	S	COM	585055106	3213	63035	SH	DEFINED	01	0
MEDTRONIC	S	COM	585055106	13460	264184	SH	DEFINED	01	0
MEDTRONIC	S	COM	585055106	2343	45465	SH	DEFINED	01	1
MEDTRONIC	S	COM	585055106	95	1869	SH	DEFINED	01	1
MELLON FINANCIAL COR	S	COM	58551A108	51949	1820202	SH	DEFINED	01	
MELLON FINANCIAL COR	S	COM	58551A108	283	9909	SH	DEFINED	01	0
MELLON FINANCIAL COR	S	COM	58551A108	3309	115949	SH	DEFINED	01	0
MELLON FINANCIAL COR	S	COM	58551A108	342	12000	SH	DEFINED	01	1
MENS WEARHOUSE INC	S	COM	587118100	1369	32434	SH	DEFINED	00	

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MENS WEARHOUSE INC	S	COM	587118100	17474	413985	SH	DEFINED	01
MENS WEARHOUSE INC	S	COM	587118100	2215	52470	SH	DEFINED	01 0
MENS WEARHOUSE INC	S	COM	587118100	278	6590	SH	DEFINED	01 0
MENS WEARHOUSE INC	S	COM	587118100	570	13510	SH	DEFINED	02
MENTOR CORP MN	S	COM	587188103	2940	91570	SH	DEFINED	01
MENTOR GRAPHIC	S	COM	587200106	10788	787431	SH	DEFINED	01
MERCANTILE BANK CORP	S	COM	587376104	474	11600	SH	DEFINED	01
MERCANTILE BANKSHARE	S	COM	587405101	14	270	SH	DEFINED	01 0
MERCK & CO. INC.	S	COM	589331107	149	4644	SH	DEFINED	00
MERCK & CO. INC.	S	COM	589331107	159270	4920254	SH	DEFINED	01
MERCK & CO. INC.	S	COM	589331107	4502	139106	SH	DEFINED	01 0
MERCK & CO. INC.	S	COM	589331107	15454	477413	SH	DEFINED	01 0
MERCK & CO. INC.	S	COM	589331107	21603	667550	SH	DEFINED	01 1
MERCK & CO. INC.	S	COM	589331107	317	9779	SH	DEFINED	01 1
MERCURY COMP SYS INC	S	COM	589378108	1443	52309	SH	DEFINED	01
MERCURY INTERACTIVE	S	COM	589405109	25225	532419	SH	DEFINED	01
MERCURY INTERACTIVE	S	COM	589405109	26745	564505	SH	DEFINED	01 0
MERCURY INTERACTIVE	S	COM	589405109	2442	51537	SH	DEFINED	01 0
MEREDITH CORP	S	COM	589433101	125	2666	SH	DEFINED	01
MEREDITH CORP	S	COM	589433101	442	9448	SH	DEFINED	01 0
MERIT MEDICAL SYSTEMS INC	S	COM	589889104	786	65570	SH	DEFINED	01
MERIDIAN GOLD FSUSD		COM	589975101	2191	130100	SH	DEFINED	01
MERITAGE HOMES CORP	S	COM	59001A102	1	25	SH	DEFINED	00
MERITAGE HOMES CORP	S	COM	59001A102	4376	74265	SH	DEFINED	01
MERITAGE HOMES CORP	S	COM	59001A102	623	10590	SH	DEFINED	01 0
MERITAGE HOMES CORP	S	COM	59001A102	82	1400	SH	DEFINED	01 0
MERITAGE HOMES CORP	S	COM	59001A102	129	2200	SH	DEFINED	02
MERRILL LYNCH & CO	S	COM	590188108	134818	2381924	SH	DEFINED	01
MERRILL LYNCH & CO	S	COM	590188108	9282	163987	SH	DEFINED	01 0
MERRILL LYNCH & CO	S	COM	590188108	13347	235802	SH	DEFINED	01 0
MERRILL LYNCH & CO	S	COM	590188108	37022	654469	SH	DEFINED	01 1
MESA AIR	S	COM	590479101	899	128214	SH	DEFINED	01
METAL MANAGEMENT INC	S	COM	591097209	3902	151914	SH	DEFINED	01
METAL MANAGEMENT INC	S	COM	591097209	1232	48001	SH	DEFINED	01 0
METAL MANAGEMENT INC	S	COM	591097209	136	5300	SH	DEFINED	01 0
METAL MANAGEMENT INC	S	COM	591097209	277	10800	SH	DEFINED	02
METALS USA INC.	S	COM	591324207	1085	55400	SH	DEFINED	01
METHODE ELEC	S	COM	591520200	1872	154532	SH	DEFINED	01
METLIFE INC	S	COM	59156R108	1677	42878	SH	DEFINED	01
METLIFE INC	S	COM	59156R108	5951	152208	SH	DEFINED	01 0
METLIFE INC	S	COM	59156R108	8814	225650	SH	DEFINED	01 1
METRIS COMPANIES INC	S	COM	591598107	9176	791753	SH	DEFINED	01
METRIS COMPANIES INC	S	COM	591598107	1333	114980	SH	DEFINED	01 0
METRIS COMPANIES INC	S	COM	591598107	156	13500	SH	DEFINED	01 0
METRIS COMPANIES INC	S	COM	591598107	315	27200	SH	DEFINED	02
METROLOGIC INSTRUMENTS	S	COM	591676101	2201	97900	SH	DEFINED	01
METROLOGIC INSTRUMENTS	S	COM	591676101	8	320	SH	DEFINED	01 0
METTLER TOLEDO	S	COM	592688105	475	10009	SH	DEFINED	01
MICHAELS STORES INC	S	COM	594087108	13	371	SH	DEFINED	01 0
MICREL	S	COM	594793101	1056	114500	SH	DEFINED	01
MICROS SYSTEMS	S	COM	594901100	4652	126701	SH	DEFINED	01
MICROS SYSTEMS	S	COM	594901100	6	160	SH	DEFINED	01 0
MICROSOFT		COM	594918104	232	9581	SH	DEFINED	00
MICROSOFT		COM	594918104	524692	21708360	SH	DEFINED	01
MICROSOFT		COM	594918104	21526	890490	SH	DEFINED	01 0
MICROSOFT		COM	594918104	55977	2315955	SH	DEFINED	01 0
MICROSOFT		COM	594918104	229301	9490629	SH	DEFINED	01 1
MICROCHIP TECHNOLOGY INC	S	COM	595017104	39776	1529200	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	S	COM	595017104	26482	1018259	SH	DEFINED	01 0
MICROCHIP TECHNOLOGY INC	S	COM	595017104	3394	130501	SH	DEFINED	01 0
MICRON TECHNOLOGY		COM	595112103	371	35908	SH	DEFINED	01
MICRON TECHNOLOGY		COM	595112103	1318	127477	SH	DEFINED	01 0

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MICRON TECHNOLOGY INC	02.500%	CONV BND	595112AG8	517	500000	PRN	DEFINED	01	0
MICROSEMI CORP	S	COM	595137100	4	260	SH	DEFINED	00	
MICROSEMI CORP	S	COM	595137100	8895	546019	SH	DEFINED	01	
MICROSEMI CORP	S	COM	595137100	962	59146	SH	DEFINED	01	0
MICROSEMI CORP	S	COM	595137100	113	6932	SH	DEFINED	01	0
MICROSEMI CORP	S	COM	595137100	235	14400	SH	DEFINED	02	
MID-STATE BANCSHARES	S	COM	595440108	4	143	SH	DEFINED	00	
MID-STATE BANCSHARES	S	COM	595440108	386	14523	SH	DEFINED	01	
MIDAS INC	S	COM	595626102	2438	106781	SH	DEFINED	01	
MIDDLEBY CORP	S	COM	596278101	3581	72500	SH	DEFINED	01	
MIDDLEBY CORP	S	COM	596278101	1070	21670	SH	DEFINED	01	0
MIDDLEBY CORP	S	COM	596278101	128	2590	SH	DEFINED	01	0
MIDDLEBY CORP	S	COM	596278101	262	5310	SH	DEFINED	02	
MIDDLESEX WATER CO.	S	COM	596680108	490	27000	SH	DEFINED	01	
MIDWAY GAMES INC	S	COM	598148104	57	5552	SH	DEFINED	01	
MILACRON INC	S	COM	598709103	327	107262	SH	DEFINED	01	
MILLENNIUM PHARM	S	COM	599902103	12	1384	SH	DEFINED	01	0
MILLENNIUM BANKSHARES CORP	S	COM	60037B106	594	69949	SH	DEFINED	01	
MILLER (HERMAN) INC	COM USD0.20	COM	600544100	28215	936740	SH	DEFINED	01	1
MILLIPORE CORP	S	COM	601073109	125	2896	SH	DEFINED	01	
MILLIPORE CORP	S	COM	601073109	448	10323	SH	DEFINED	01	0
MILLS		COM	601148109	2830	53500	SH	DEFINED	01	
MILLS		COM	601148109	12	225	SH	DEFINED	01	0
MINDSPEED TECHNOLOGIES INC		COM	602682106	221	100000	SH	DEFINED	01	1
MINE SAFETY APPLIANCES CO	S	COM	602720104	551	14230	SH	DEFINED	01	
MINEFINDERS CORP	FSUSD	COM	602900102	826	123600	SH	DEFINED	01	
MINERALS TECHNOLOGIE	S	COM	603158106	4116	62578	SH	DEFINED	01	
MIPS TECH INC	S	COM	604567107	139	12100	SH	DEFINED	01	
MISONIX INC	S	COM	604871103	240	40000	SH	DEFINED	01	
MISSION WEST PROPERTIES	S	COM	605203108	106	9948	SH	DEFINED	01	
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	730	20732	SH	DEFINED	01	
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	1456	41400	SH	DEFINED	01	0
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	20	569	SH	DEFINED	01	0
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	81859	2329648	SH	DEFINED	01	1
MOBILE TELESYSTM ADR	FSUSD	COM	607409109	3023	85911	SH	DEFINED	01	1
MOBILE MINI INC.	S	COM	60740F105	1589	39322	SH	DEFINED	01	
MOBILITY ELE INC	S	COM	60741U101	983	140640	SH	DEFINED	01	
OTP BANK	FSUSD	COM	607461167	33	483	SH	DEFINED	01	1
MODINE MFG CO	S	COM	607828100	3593	122500	SH	DEFINED	01	
MODINE MFG CO	S	COM	607828100	1644	56010	SH	DEFINED	01	0
MODINE MFG CO	S	COM	607828100	202	6900	SH	DEFINED	01	0
MODINE MFG CO	S	COM	607828100	393	13400	SH	DEFINED	02	
MODTECH HOLDINGS INC	S	COM	60783C100	1492	175568	SH	DEFINED	01	
MOHAWK INDUSTRIES	S	COM	608190104	5	55	SH	DEFINED	00	
MOHAWK INDUSTRIES	S	COM	608190104	1770	21000	SH	DEFINED	01	
MOHAWK INDUSTRIES	S	COM	608190104	37330	443489	SH	DEFINED	01	1
MOHAWK INDUSTRIES	S	COM	608190104	27	320	SH	DEFINED	02	
MOLECULAR DEVICES	S	COM	60851C107	1270	66800	SH	DEFINED	01	
MOLEX INC	S	COM	608554101	258	9803	SH	DEFINED	01	
MOLEX INC	S	COM	608554101	929	35232	SH	DEFINED	01	0
MOLINA HEALTHCARE INC	S	COM	60855R100	1625	35248	SH	DEFINED	01	
MOLSON COORS BREWING CO	S	COM	60871R209	363	4707	SH	DEFINED	01	
MOLSON COORS BREWING CO	S	COM	60871R209	1400	18142	SH	DEFINED	01	0
MOLSON COORS BREWING CO	S	COM	60871R209	148	1900	SH	DEFINED	01	1
MOLSON COORS BREWING CO	S	COM	60871R209	27	350	SH	DEFINED	02	
MONACO COACH CORP	S	COM	60886R103	2594	160574	SH	DEFINED	01	
MONARCH CASINO & RES	S	COM	609027107	838	42140	SH	DEFINED	01	0
MONARCH CASINO & RES	S	COM	609027107	107	5400	SH	DEFINED	01	0
MONARCH CASINO & RES	S	COM	609027107	211	10600	SH	DEFINED	02	
MONSANTO CO NEW	S	COM	61166W101	1	23	SH	DEFINED	00	
MONSANTO CO NEW	S	COM	61166W101	56120	870070	SH	DEFINED	01	
MONSANTO CO NEW	S	COM	61166W101	1384	21457	SH	DEFINED	01	0

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MONSANTO CO NEW	S	COM	61166W101	3866	59931	SH	DEFINED	01	0
MONSANTO CO NEW	S	COM	61166W101	11335	175738	SH	DEFINED	01	1
MONSANTO CO NEW	S	COM	61166W101	44	680	SH	DEFINED	02	
MONSTER WORLDWIDE INC	S	COM	611742107	549	19563	SH	DEFINED	01	
MONSTER WORLDWIDE INC	S	COM	611742107	704	25114	SH	DEFINED	01	0
MONSTER WORLDWIDE INC	S	COM	611742107	4442	158600	SH	DEFINED	01	1
MOODY`S CORPORATION	S	COM	615369105	12057	149105	SH	DEFINED	01	
MOODY`S CORPORATION	S	COM	615369105	20	249	SH	DEFINED	01	0
MOODY`S CORPORATION	S	COM	615369105	2304	28491	SH	DEFINED	01	0
MOODY`S CORPORATION	S	COM	615369105	14220	176023	SH	DEFINED	01	1
MOOG INC CL A	S	COM	615394202	9071	200700	SH	DEFINED	01	
MOOG INC CL A	S	COM	615394202	2042	45223	SH	DEFINED	01	0
MOOG INC CL A	S	COM	615394202	257	5692	SH	DEFINED	01	0
MOOG INC CL A	S	COM	615394202	515	11400	SH	DEFINED	02	
MORGAN STANLEY	S	COM	617446448	18	323	SH	DEFINED	00	
MORGAN STANLEY	S	COM	617446448	163358	2853440	SH	DEFINED	01	
MORGAN STANLEY	S	COM	617446448	1287	22471	SH	DEFINED	01	0
MORGAN STANLEY	S	COM	617446448	15757	275229	SH	DEFINED	01	0
MORGAN STANLEY	S	COM	617446448	56689	990675	SH	DEFINED	01	1
MOSAIC CO	S	COM	61945A107	3083	180688	SH	DEFINED	01	
MOTOROLA	S	COM	620076109	251216	16781286	SH	DEFINED	01	
MOTOROLA	S	COM	620076109	8146	544171	SH	DEFINED	01	0
MOTOROLA	S	COM	620076109	8033	536601	SH	DEFINED	01	0
MOVADO GROUP INC	S	COM	624580106	28	1470	SH	DEFINED	01	
MOVADO GROUP INC	S	COM	624580106	1634	88370	SH	DEFINED	01	0
MOVADO GROUP INC	S	COM	624580106	194	10500	SH	DEFINED	01	0
MOVADO GROUP INC	S	COM	624580106	391	21100	SH	DEFINED	02	
MOVIE GALLERY.	S	COM	624581104	2546	88790	SH	DEFINED	01	
MUELLER INDS	S	COM	624756102	1	36	SH	DEFINED	00	
MUELLER INDS	S	COM	624756102	7971	283142	SH	DEFINED	01	
MULTIMEDIA GAMES INC	S	COM	625453105	1758	226430	SH	DEFINED	01	
MURPHY OIL	S	COM	626717102	49029	496600	SH	DEFINED	01	
MURPHY OIL	S	COM	626717102	2658	26918	SH	DEFINED	01	0
MURPHY OIL	S	COM	626717102	2082	21090	SH	DEFINED	01	0
MURRIN MURRIN	FSUSD	COM	62719N9E3	0	7095108	SH	DEFINED	01	0
MYERS IND INC	S	COM	628464109	1146	81187	SH	DEFINED	01	0
MYKROLIS CORP	S	COM	62852P103	358	25000	SH	DEFINED	01	
MYLAN LABS	S	COM	628530107	279	15755	SH	DEFINED	01	
MYLAN LABS	S	COM	628530107	991	55915	SH	DEFINED	01	0
MYRIAD GENETICS	S	COM	62855J104	1059	57600	SH	DEFINED	01	
MYRIAD GENETICS	S	COM	62855J104	4	210	SH	DEFINED	01	0
MYOGEN INC	S	COM	62856E104	1591	201959	SH	DEFINED	01	1
N B T BANCORP.	S	COM	628778102	77	3448	SH	DEFINED	01	
NBTY INC	S	COM	628782104	3806	151677	SH	DEFINED	01	
NCI BUILDING SYSTEMS	S	COM	628852105	3735	96750	SH	DEFINED	01	0
NCI BUILDING SYSTEMS	S	COM	628852105	1008	26160	SH	DEFINED	01	0
NCI BUILDING SYSTEMS	S	COM	628852105	135	3500	SH	DEFINED	01	0
NCI BUILDING SYSTEMS	S	COM	628852105	232	6000	SH	DEFINED	02	
NCO GROUP	S	COM	628858102	1630	83357	SH	DEFINED	01	
NCR CORPORATION	S	COM	62886E108	226826	6722786	SH	DEFINED	01	
NCR CORPORATION	S	COM	62886E108	12910	382637	SH	DEFINED	01	0
NCR CORPORATION	S	COM	62886E108	3587	106293	SH	DEFINED	01	0
NDS GROUP PLC - SPONS	ADR	COM	628891103	349	10057	SH	DEFINED	01	1
NS GROUP INC	S	COM	628916108	2134	67917	SH	DEFINED	01	
NS GROUP INC	S	COM	628916108	1956	62312	SH	DEFINED	01	0
NS GROUP INC	S	COM	628916108	245	7800	SH	DEFINED	01	0
NS GROUP INC	S	COM	628916108	462	14700	SH	DEFINED	02	
NII HOLDINGS INC	S	COM	62913F201	3715	64614	SH	DEFINED	01	
NL INDUSTRIES INC	S	COM	629156407	876	37947	SH	DEFINED	01	
NMS COMM CORP	S	COM	629248105	801	186620	SH	DEFINED	01	
NPS PHARMACEUTICALS.	S	COM	62936P103	216	17100	SH	DEFINED	01	
NTL INC	S	COM	62940M104	403670	6340042	SH	DEFINED	01	

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NTL INC	S	COM	62940M104	26187	411327	SH	DEFINED	01	0
NTL INC	S	COM	62940M104	25	390	SH	DEFINED	01	0
NUCO2 INC	S	COM	629428103	800	30435	SH	DEFINED	01	
NVR INC	S	COM	62944T105	82	105	SH	DEFINED	00	
NVR INC	S	COM	62944T105	14037	17880	SH	DEFINED	01	
NVR INC	S	COM	62944T105	1558	1984	SH	DEFINED	01	0
NYMAGIC INC.	S	COM	629484106	565	23820	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	S	COM	629519109	1862	149200	SH	DEFINED	01	
NABI BIOPHARMACEUTICALS	S	COM	629519109	3	270	SH	DEFINED	01	0
NABORS INDUSTRIES INC		CONV BND	629568A0	2837	2800000	PRN	DEFINED	01	0
NACCO IND CL A.	S	COM	629579103	49	480	SH	DEFINED	01	
NAPSTER INC	S	COM	630797108	691	106093	SH	DEFINED	01	
NARA BANCORP INC	S	COM	63080P105	813	57865	SH	DEFINED	01	
NASDAQ STOCK MARKET	S	COM	631103108	522	48700	SH	DEFINED	01	
NASDAQ STOCK MARKET	S	COM	631103108	6	600	SH	DEFINED	01	0
NASH FINCH CO	S	COM	631158102	6174	162513	SH	DEFINED	01	
NASH FINCH CO	S	COM	631158102	2039	53670	SH	DEFINED	01	0
NASH FINCH CO	S	COM	631158102	256	6750	SH	DEFINED	01	0
NASH FINCH CO	S	COM	631158102	496	13050	SH	DEFINED	02	
NASHUA CORP	S	COM	631226107	435	50000	SH	DEFINED	01	
NATIONAL CITY CORP		COM	635405103	4	131	SH	DEFINED	00	
NATIONAL CITY CORP		COM	635405103	11753	350838	SH	DEFINED	01	
NATIONAL CITY CORP		COM	635405103	238	7107	SH	DEFINED	01	0
NATIONAL CITY CORP		COM	635405103	4134	123398	SH	DEFINED	01	0
NATIONAL CITY CORP		COM	635405103	417	12425	SH	DEFINED	01	1
NATIONAL CITY CORP		COM	635405103	241	7194	SH	DEFINED	01	1
NATIONAL FINANCIAL PARTNERS		COM	63607P208	497	12471	SH	DEFINED	01	0
NATIONAL FUEL GAS CO	S	COM	636180101	413	14442	SH	DEFINED	01	
NATIONAL FUEL GAS CO	S	COM	636180101	38	1340	SH	DEFINED	02	
NATL HEALTH INV INC	S	COM	63633D104	1	33	SH	DEFINED	00	
NATL HEALTH INV INC	S	COM	63633D104	1742	67062	SH	DEFINED	01	
NATL HEALTH INV INC	S	COM	63633D104	4	140	SH	DEFINED	01	0
NATL INSTRUMENTS COM USD0.01		COM	636518102	444	16500	SH	DEFINED	01	1
NATIONAL INTERSTATE CORP		COM	63654U100	3	160	SH	DEFINED	01	0
NATIONAL OILWELL VARCO INC	S	COM	637071101	1967	42123	SH	DEFINED	01	
NATIONAL OILWELL VARCO INC	S	COM	637071101	428	9165	SH	DEFINED	01	0
NATIONAL OILWELL VARCO INC	S	COM	637071101	1627	34845	SH	DEFINED	01	0
NATL PRESTO IND	S	COM	637215104	580	14389	SH	DEFINED	01	
NATL SEMICONDUCTOR	S	COM	637640103	6558	318157	SH	DEFINED	01	
NATL SEMICONDUCTOR	S	COM	637640103	62	3008	SH	DEFINED	01	0
NATL SEMICONDUCTOR	S	COM	637640103	1521	73782	SH	DEFINED	01	0
NATIONAL VISION INC	S	COM	63845P101	1677	329879	SH	DEFINED	01	0
NATL WESTERN LIFE INS-CL A	S	COM	638522102	171	998	SH	DEFINED	01	
NATIONWIDE FINL	S	COM	638612101	19	529	SH	DEFINED	01	0
NAVIGATORS GROUP INC	S	COM	638904102	2082	62813	SH	DEFINED	01	
NAVIGATORS GROUP INC	S	COM	638904102	342	10299	SH	DEFINED	01	0
NAVIGATORS GROUP INC	S	COM	638904102	31	936	SH	DEFINED	01	0
NAVIGATORS GROUP INC	S	COM	638904102	80	2400	SH	DEFINED	02	
NATURES SUNSHINE PRO	S	COM	639027101	1366	79519	SH	DEFINED	01	
NATUS MEDICAL INC COM USD0.001		COM	639050103	923	110000	SH	DEFINED	01	1
NATUZZI SPA-SP ADR	FSUSD	COM	63905A101	1988	191400	SH	DEFINED	01	
NAUTILUS GROUP INC	S	COM	63910B102	1	59	SH	DEFINED	00	
NAUTILUS GROUP INC	S	COM	63910B102	2427	102150	SH	DEFINED	01	
NAVISTAR INTL CORP	S	COM	63934E108	2870	78854	SH	DEFINED	01	
NAVISTAR INTL CORP	S	COM	63934E108	497	13661	SH	DEFINED	01	0
NAVIGANT CONSULTING	S	COM	63935N107	1705	62637	SH	DEFINED	01	
NAVTEQ CORP	S	COM	63936L100	27456	633350	SH	DEFINED	01	
NAVTEQ CORP	S	COM	63936L100	1442	33247	SH	DEFINED	01	0
NAVTEQ CORP	S	COM	63936L100	917	21150	SH	DEFINED	01	0
NAVTEQ CORP	S	COM	63936L100	2344	54086	SH	DEFINED	01	1
NDCHEALTH CORP	S	COM	639480102	2850	178263	SH	DEFINED	01	
NEENAH PAPER INC	S	COM	640079109	1250	37180	SH	DEFINED	01	

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NEENAH PAPER INC	S	COM	640079109	63	1878	SH	DEFINED	01	1
NEIMAN-MARCUS GROUP	S	COM	640204202	5125	56000	SH	DEFINED	01	
NEIMAN-MARCUS GROUP	S	COM	640204202	20	220	SH	DEFINED	02	
NEIMAN MARCUS GRP B		COM	640204301	632	7000	SH	DEFINED	01	
NELNET INC - CL A	S	COM	64031N108	8	266	SH	DEFINED	01	
NELSON (THOMAS) INC	S	COM	640376109	1589	67192	SH	DEFINED	01	
NEOWARE SYSTEMS INC	S	COM	64065P102	1298	124500	SH	DEFINED	01	
NETBANK INC	S	COM	640933107	947	111732	SH	DEFINED	01	
NESS TECHNOLOGIES INC	S	COM	64104X108	2033	169700	SH	DEFINED	01	
NESS TECHNOLOGIES INC	S	COM	64104X108	14	1146	SH	DEFINED	01	0
NETFLIX INC	S	COM	64110L106	2173	200200	SH	DEFINED	01	
NETEASE.COM INC	FSUSD	COM	64110W102	825	17120	SH	DEFINED	01	
NETGEAR INC	S	COM	64111Q104	4426	293300	SH	DEFINED	01	
NETGEAR INC	S	COM	64111Q104	10	610	SH	DEFINED	01	0
NETIQ CORP	S	COM	64115P102	828	72390	SH	DEFINED	01	0
NETIQ CORP	S	COM	64115P102	98	8600	SH	DEFINED	01	0
NETIQ CORP	S	COM	64115P102	197	17200	SH	DEFINED	02	
NETRATINGS INC	S	COM	64116M108	179	11735	SH	DEFINED	01	
NETRATINGS INC	S	COM	64116M108	2972	194865	SH	DEFINED	01	0
NETWORK EQUIP TECH	S	COM	641208103	349	61927	SH	DEFINED	01	
NETWORK APPLIANCE	S	COM	64120L104	59	2117	SH	DEFINED	00	
NETWORK APPLIANCE	S	COM	64120L104	69322	2506206	SH	DEFINED	01	
NETWORK APPLIANCE	S	COM	64120L104	3345	120933	SH	DEFINED	01	0
NETWORK APPLIANCE	S	COM	64120L104	4058	146715	SH	DEFINED	01	0
NEUROCRINE BIOSCIENCES	S	COM	64125C109	391	10270	SH	DEFINED	01	
NEUROCRINE BIOSCIENCES	S	COM	64125C109	14301	375746	SH	DEFINED	01	0
NEUROCRINE BIOSCIENCES	S	COM	64125C109	901	23662	SH	DEFINED	01	0
NEW CENTURY FINANCIAL CORP	S	COM	6435EV108	1	31	SH	DEFINED	00	
NEW CENTURY FINANCIAL CORP	S	COM	6435EV108	11889	253943	SH	DEFINED	01	
NEW CENTURY FINANCIAL CORP	S	COM	6435EV108	777	16610	SH	DEFINED	01	0
NEW CENTURY FINANCIAL CORP	S	COM	6435EV108	84	1800	SH	DEFINED	01	0
NEW CENTURY FINANCIAL CORP	S	COM	6435EV108	173	3700	SH	DEFINED	02	
NEW FRONTIER MEDIA	S	COM	644398109	20	2796	SH	DEFINED	01	
NEW JERSEY RESOURCES	S	COM	646025106	3407	78250	SH	DEFINED	01	
NEW YORK TIMES CLA	S	COM	650111107	5660	154724	SH	DEFINED	01	
NEW YORK TIMES CLA	S	COM	650111107	1107	30270	SH	DEFINED	01	0
NEWALLIANCE BANCSHARES INC		COM	650203102	2353	168100	SH	DEFINED	01	1
NEWELL RUBBERMAID	S	COM	651229106	8011	365170	SH	DEFINED	01	
NEWELL RUBBERMAID	S	COM	651229106	27	1232	SH	DEFINED	01	0
NEWELL RUBBERMAID	S	COM	651229106	1252	57064	SH	DEFINED	01	0
NEWELL RUBBERMAID	S	COM	651229106	295	13600	SH	DEFINED	01	1
NEWFIELD EXPLORATION	S	COM	651290108	47812	643845	SH	DEFINED	01	
NEWFIELD EXPLORATION	S	COM	651290108	52336	704780	SH	DEFINED	01	0
NEWFIELD EXPLORATION	S	COM	651290108	4542	61166	SH	DEFINED	01	0
NEWFIELD EXPLORATION	S	COM	651290108	6258	84404	SH	DEFINED	01	1
NEWMARKET CORP	S	COM	651587107	129	6934	SH	DEFINED	01	
NEWMONT MINING	S	COM	651639106	45022	1065619	SH	DEFINED	01	
NEWMONT MINING	S	COM	651639106	3895	92181	SH	DEFINED	01	0
NEWMONT MINING	S	COM	651639106	8026	190000	SH	DEFINED	01	1
NEWS CORP INC-CL A WHEN ISS		COM	65248E104	30438	1798895	SH	DEFINED	01	
NEWS CORP INC-CL A WHEN ISS		COM	65248E104	10325	610200	SH	DEFINED	01	0
NEWS CORP INC-CL A WHEN ISS		COM	65248E104	30645	1812225	SH	DEFINED	01	1
NEWTEK BUS SERV -RESTRICTED		COM	652526104	19	5000	SH	DEFINED	01	0
NEXTEL COMMUNICATION	S	COM	65332V103	247540	8710087	SH	DEFINED	01	
NEXTEL COMMUNICATION	S	COM	65332V103	10867	382378	SH	DEFINED	01	0
NEXTEL COMMUNICATION	S	COM	65332V103	6814	239754	SH	DEFINED	01	0
NEXTEL COMMUNICATION CONVERTIB	CONV BND	COM	65332VAY9	2050	2000000	PRN	DEFINED	01	0
NEXTEL PARTNERS INC	S	COM	65333F107	66775	3040786	SH	DEFINED	01	
NEXTEL PARTNERS INC	S	COM	65333F107	5872	267370	SH	DEFINED	01	0
NICE SYSTEMS LTD ADR	FSUSD	COM	653656108	520	16150	SH	DEFINED	01	
NICOR	S	COM	654086107	12462	335985	SH	DEFINED	01	
NICOR	S	COM	654086107	340	9164	SH	DEFINED	01	0

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NIKE INC CL B	S	COM	654106103	13	155	SH	DEFINED	00
NIKE INC CL B	S	COM	654106103	11061	132770	SH	DEFINED	01
NIKE INC CL B	S	COM	654106103	315	3789	SH	DEFINED	01 0
NIKE INC CL B	S	COM	654106103	3975	47713	SH	DEFINED	01 0
NIKE INC CL B	S	COM	654106103	3581	43000	SH	DEFINED	01 1
NISOURCE INC	S	COM	65473P105	80677	3540074	SH	DEFINED	01
NISOURCE INC	S	COM	65473P105	1284	56328	SH	DEFINED	01 0
NITROMED INC	S	COM	654798503	684	39510	SH	DEFINED	01
NITROMED INC	S	COM	654798503	131	7600	SH	DEFINED	01 0
NOBILITY HOMES INC	S	COM	654892108	226	10800	SH	DEFINED	01
NOKIA ADR A	FSUSD	COM	654902204	1255	81322	SH	DEFINED	00
NOKIA ADR A	FSUSD	COM	654902204	231053	14974366	SH	DEFINED	01
NOKIA ADR A	FSUSD	COM	654902204	12066	782020	SH	DEFINED	01 0
NOKIA ADR A	FSUSD	COM	654902204	1404	91000	SH	DEFINED	01 0
NOBLE ENERGY INC	S	COM	655044105	48	700	SH	DEFINED	02
NORDSON CORP	S	COM	655663102	74	2012	SH	DEFINED	01
NORDSTROM INC	S	COM	655664100	52839	954109	SH	DEFINED	01
NORDSTROM INC	S	COM	655664100	1450	26181	SH	DEFINED	01 0
NORDSTROM INC	S	COM	655664100	113	2100	SH	DEFINED	01 1
NORFOLK SOUTHERN CO	S	COM	655844108	7	207	SH	DEFINED	00
NORFOLK SOUTHERN CO	S	COM	655844108	16410	442920	SH	DEFINED	01
NORFOLK SOUTHERN CO	S	COM	655844108	226	6119	SH	DEFINED	01 0
NORFOLK SOUTHERN CO	S	COM	655844108	3080	83126	SH	DEFINED	01 0
NORFOLK SOUTHERN CO	S	COM	655844108	7220	194879	SH	DEFINED	01 1
NORFOLK SOUTHERN CO	S	COM	655844108	241	6497	SH	DEFINED	01 1
NORFOLK SOUTHERN CO	S	COM	655844108	67	1820	SH	DEFINED	02
NORTEL NETWORKS CORP		COM	656568102	478	174877	SH	DEFINED	01 0
NORTH FORK BANCORP	S	COM	659424105	764	27540	SH	DEFINED	01
NORTH FORK BANCORP	S	COM	659424105	2711	97742	SH	DEFINED	01 0
NORTH FORK BANCORP	S	COM	659424105	5162	186150	SH	DEFINED	01 1
NORTH FORK BANCORP	S	COM	659424105	39	1400	SH	DEFINED	02
NORTHEAST UTILITIES	S	COM	664397106	5584	289800	SH	DEFINED	01
NORTHERN TRUST CORP	S	COM	665859104	1236	28457	SH	DEFINED	01
NORTHERN TRUST CORP	S	COM	665859104	1835	42234	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	S	COM	666807102	200405	3712551	SH	DEFINED	01
NORTHROP GRUMMAN COR.	S	COM	666807102	167	3101	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	S	COM	666807102	4039	74816	SH	DEFINED	01 0
NORTHROP GRUMMAN COR.	S	COM	666807102	2380	44100	SH	DEFINED	01 1
NORTHWEST AIRLINES CORP	S	COM	667280101	8598	1285200	SH	DEFINED	01
NORTHWEST AIRLINES CORP	S	COM	667280101	2907	434400	SH	DEFINED	01 0
NORTHWEST AIRLINES CORP	S	COM	667280101	274	41000	SH	DEFINED	01 0
NW NATURAL GAS CO	S	COM	667655104	5282	146026	SH	DEFINED	01
NOVARTIS AG-ADR	FSUSD	COM	66987V109	188152	4022093	SH	DEFINED	01
NOVARTIS AG-ADR	FSUSD	COM	66987V109	2008	42923	SH	DEFINED	01 0
NOVARTIS AG-ADR	FSUSD	COM	66987V109	417	8909	SH	DEFINED	01 0
NU HORIZONS ELEC COR	S	COM	669908105	1370	191700	SH	DEFINED	01
NOVASTAR FINANCIAL INC.	S	COM	669947400	1	35	SH	DEFINED	00
NOVASTAR FINANCIAL INC.	S	COM	669947400	591	16438	SH	DEFINED	01
NOVELL INC	S	COM	670006105	133	22176	SH	DEFINED	01
NOVELL INC	S	COM	670006105	1786	299600	SH	DEFINED	01 0
NOVELL INC	S	COM	670006105	470	78844	SH	DEFINED	01 0
NOVELLUS SYSTEMS INC	S	COM	670008101	21939	820785	SH	DEFINED	01
NOVELLUS SYSTEMS INC	S	COM	670008101	1516	56745	SH	DEFINED	01 0
NOVELLUS SYSTEMS INC	S	COM	670008101	2046	76514	SH	DEFINED	01 0
NOVELLUS SYSTEMS INC	S	COM	670008101	24	890	SH	DEFINED	02
NOVEN PHARMACEUTICAL	S	COM	670009109	2996	176656	SH	DEFINED	01
NOVELIS INC	FSUSD	COM	67000X106	953	43498	SH	DEFINED	01
NOVELIS INC	FSUSD	COM	67000X106	3	144	SH	DEFINED	01 0
NOVO-NORDISK A/S ADR	FSUSD	COM	670100205	45	800	SH	DEFINED	01 0
NU SKIN ENTERPRISES	S	COM	67018T105	4651	206630	SH	DEFINED	01
NSTAR	S	COM	67019E107	7156	131800	SH	DEFINED	01
NUCOR CORP	S	COM	670346105	13	226	SH	DEFINED	00

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NUCOR CORP	S	COM	670346105	4154	72152	SH	DEFINED	01
NUCOR CORP	S	COM	670346105	329	5704	SH	DEFINED	01 0
NUCOR CORP	S	COM	670346105	1910	33176	SH	DEFINED	01 0
NUCOR CORP	S	COM	670346105	31	530	SH	DEFINED	02
NUTRACEUTICAL INTL	S	COM	67060Y101	2144	135212	SH	DEFINED	01
NVIDIA CORP	S	COM	67066G104	232	9755	SH	DEFINED	01
NVIDIA CORP	S	COM	67066G104	820	34516	SH	DEFINED	01 0
NUVASIVE INC	S	COM	670704105	109	8500	SH	DEFINED	01 0
NYFIX INC	S	COM	670712108	411	76344	SH	DEFINED	01
O`CHARLEY`S	S	COM	670823103	2555	117515	SH	DEFINED	01
OGE ENERGY CORP	S	COM	670837103	158	5864	SH	DEFINED	00
OGE ENERGY CORP	S	COM	670837103	3501	129904	SH	DEFINED	01 0
OGE ENERGY CORP	S	COM	670837103	39	1440	SH	DEFINED	02
OCA INC	S	COM	67083Q101	1256	295776	SH	DEFINED	01
OM GROUP INC	S	COM	670872100	1	24	SH	DEFINED	00
OM GROUP INC	S	COM	670872100	2536	83355	SH	DEFINED	01
OSI PHARMACEUTICALS	S	COM	671040103	31339	758090	SH	DEFINED	01
OSI PHARMACEUTICALS	S	COM	671040103	13402	324180	SH	DEFINED	01 0
OSI PHARMACEUTICALS	S	COM	671040103	711	17200	SH	DEFINED	01 0
OSI PHARMACEUTICALS INC-RT		WT	671040111	0	32	SH	DEFINED	01
OTP BANK LTD-144A ADR	FSUSD	COM	67106E101	21	310	SH	DEFINED	01 0
OAK HILL FINANCIAL INC	S	COM	671337103	1085	32230	SH	DEFINED	01 0
OAK HILL FINANCIAL INC	S	COM	671337103	122	3620	SH	DEFINED	01 0
OAK HILL FINANCIAL INC	S	COM	671337103	256	7600	SH	DEFINED	02
OAKLEY INC	S	COM	673662102	616	48100	SH	DEFINED	01
OCCIDENTAL PETROLEUM	S	COM	674599105	2	30	SH	DEFINED	00
OCCIDENTAL PETROLEUM	S	COM	674599105	42812	601552	SH	DEFINED	01
OCCIDENTAL PETROLEUM	S	COM	674599105	314	4420	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM	S	COM	674599105	5871	82495	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM	S	COM	674599105	12771	179633	SH	DEFINED	01 1
OCEANEERING INT`L	S	COM	675232102	2385	63604	SH	DEFINED	01
OCTEL CORP	S	COM	675727101	532	28665	SH	DEFINED	01
OCWEN FINANCIAL CORP	S	COM	675746101	3196	396000	SH	DEFINED	01
OCWEN FINANCIAL CORP	S	COM	675746101	1697	210190	SH	DEFINED	01 0
OCWEN FINANCIAL CORP	S	COM	675746101	199	24600	SH	DEFINED	01 0
OCWEN FINANCIAL CORP	S	COM	675746101	404	50000	SH	DEFINED	02
ODYSSEY HEALTHCARE	S	COM	67611V101	1001	85147	SH	DEFINED	01
ODYSSEY RE HOLDING.	S	COM	67612W108	4540	181300	SH	DEFINED	01
ODYSSEY RE HOLDING.	S	COM	67612W108	1587	63313	SH	DEFINED	01 0
ODYSSEY RE HOLDING.	S	COM	67612W108	187	7481	SH	DEFINED	01 0
ODYSSEY RE HOLDING.	S	COM	67612W108	388	15500	SH	DEFINED	02
OFFICE DEPOT INC	S	COM	676220106	1	43	SH	DEFINED	00
OFFICE DEPOT INC	S	COM	676220106	406	18304	SH	DEFINED	01
OFFICE DEPOT INC	S	COM	676220106	44	1969	SH	DEFINED	01 0
OFFICE DEPOT INC	S	COM	676220106	1441	64950	SH	DEFINED	01 0
OFFICE DEPOT INC	S	COM	676220106	675	30300	SH	DEFINED	01 1
OFFICEMAX INC	S	COM	67622P101	183	5461	SH	DEFINED	01
OFFICEMAX INC	S	COM	67622P101	650	19406	SH	DEFINED	01 0
OFFICEMAX INC	S	COM	67622P101	335	10000	SH	DEFINED	01 1
OFFSHORE LOGISTICS	S	COM	676255102	1	44	SH	DEFINED	00
OFFSHORE LOGISTICS	S	COM	676255102	2443	73312	SH	DEFINED	01
OHIO CASUALTY CORP	S	COM	677240103	12662	551000	SH	DEFINED	01
OHIO CASUALTY CORP	S	COM	677240103	2378	103500	SH	DEFINED	01 0
OHIO CASUALTY CORP	S	COM	677240103	306	13300	SH	DEFINED	01 0
OHIO CASUALTY CORP	S	COM	677240103	606	26400	SH	DEFINED	02
LUKOIL ADR	FSUSD	COM	677862104	11347	83747	SH	DEFINED	01 1
LUKOIL ADR	FSUSD	COM	677862104	2267	16727	SH	DEFINED	01 1
OIL STATES INTL INC	S	COM	678026105	5674	276100	SH	DEFINED	01
OIL STATES INTL INC	S	COM	678026105	1385	67382	SH	DEFINED	01 0
OIL STATES INTL INC	S	COM	678026105	162	7872	SH	DEFINED	01 0
OIL STATES INTL INC	S	COM	678026105	335	16300	SH	DEFINED	02
OLD DOMINION FREIGHT LINE.	S	COM	679580100	2625	84300	SH	DEFINED	01

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OLD DOMINION FREIGHT LINE.	S	COM	679580100	6	200	SH	DEFINED	01	0
OLD NATL BANCORP	S	COM	680033107	158	7771	SH	DEFINED	01	
OLD REPUBLIC INTER	S	COM	680223104	2	80	SH	DEFINED	00	
OLD REPUBLIC INTER	S	COM	680223104	34	1462	SH	DEFINED	01	0
OLD SECOND BANCORP INC	S	COM	680277100	49	1642	SH	DEFINED	01	
ARCADIA FINANCIAL LTD	03/15/2	WT	681593125	0	2500	SH	DEFINED	01	0
OLYMPIC STEEL INC	S	COM	68162K106	123	6860	SH	DEFINED	01	
OLYMPIC STEEL INC	S	COM	68162K106	1060	59350	SH	DEFINED	01	0
OLYMPIC STEEL INC	S	COM	68162K106	132	7400	SH	DEFINED	01	0
OLYMPIC STEEL INC	S	COM	68162K106	254	14200	SH	DEFINED	02	
OMNICARE INC.	S	COM	681904108	24893	702200	SH	DEFINED	01	
OMNICARE INC.	S	COM	681904108	1877	52965	SH	DEFINED	01	0
OMNICARE INC.	S	COM	681904108	1466	41350	SH	DEFINED	01	0
OMNICOM GROUP	S	COM	681919106	3240	36596	SH	DEFINED	01	
OMNICOM GROUP	S	COM	681919106	3425	38691	SH	DEFINED	01	0
OMNICOM GROUP INC.	00.000% 06/	CONV BND	681919AR7	1004	1000000	PRN	DEFINED	01	0
OMEGA HEALTH CARE	S	COM	681936100	1745	158899	SH	DEFINED	01	
OMEGA FINANCIAL CORP	S	COM	682092101	80	2690	SH	DEFINED	01	
OMNIVISION TECHNOLOG.	S	COM	682128103	2149	141828	SH	DEFINED	01	
OMNIVISION TECHNOLOG.	S	COM	682128103	7	470	SH	DEFINED	01	0
OMNOVA SOLUTIONS INC	S	COM	682129101	972	180944	SH	DEFINED	01	
ON ASSIGNMENT INC	S	COM	682159108	320	62706	SH	DEFINED	01	
ON SEMICONDUCTOR CO.	S	COM	682189105	4686	1186200	SH	DEFINED	01	
ON SEMICONDUCTOR CO.	S	COM	682189105	8	1880	SH	DEFINED	01	0
ONEIDA LTD	S	COM	682505102	315	126043	SH	DEFINED	01	
ONEOK INC	S	COM	682680103	21556	699400	SH	DEFINED	01	
ONEOK INC	S	COM	682680103	45	1469	SH	DEFINED	01	0
ONEOK INC	S	COM	682680103	40	1310	SH	DEFINED	02	
ONLINE RESOURCES CORP	S	COM	68273G101	308	35000	SH	DEFINED	01	
ONYX PHARMACEUTICALS INC	S	COM	683399109	2022	64495	SH	DEFINED	01	
OPENWAVE SYSTEMS INC	S	COM	683718308	1281	105080	SH	DEFINED	01	
OPEN SOLUTIONS INC.	S	COM	68371P102	1584	79890	SH	DEFINED	01	
OPEN SOLUTIONS INC.	S	COM	68371P102	9013	454542	SH	DEFINED	01	0
OPEN SOLUTIONS INC.	S	COM	68371P102	453	22857	SH	DEFINED	01	0
OPNET TECHNOLOGIES	S	COM	683757108	1275	152490	SH	DEFINED	01	
OPSWARE INC	S	COM	68383A101	1061	205600	SH	DEFINED	01	
OPSWARE INC	S	COM	68383A101	110	21400	SH	DEFINED	01	0
ORACLE CORP COM	S	COM	68389X105	44	3555	SH	DEFINED	00	
ORACLE CORP COM	S	COM	68389X105	65572	5254183	SH	DEFINED	01	
ORACLE CORP COM	S	COM	68389X105	1111	89031	SH	DEFINED	01	0
ORACLE CORP COM	S	COM	68389X105	11758	942116	SH	DEFINED	01	0
ORACLE CORP COM	S	COM	68389X105	4564	366000	SH	DEFINED	01	1
ORACLE CORP COM	S	COM	68389X105	284	22750	SH	DEFINED	01	1
OPTION CARE INC	S	COM	683948103	6195	300835	SH	DEFINED	01	
OPTION CARE INC	S	COM	683948103	8	362	SH	DEFINED	01	0
OPTIONSPRESS HOLDINGS INC	S	COM	684010101	1171	72330	SH	DEFINED	01	
OPTIONSPRESS HOLDINGS INC	S	COM	684010101	3	200	SH	DEFINED	01	0
OREGON STEEL MLS INC.	S	COM	686079104	2887	125486	SH	DEFINED	01	
ORIENTAL FINANCIAL GROUP INC		COM	68618W100	2818	120339	SH	DEFINED	01	
ORIENTAL FINANCIAL GROUP INC		COM	68618W100	682	29156	SH	DEFINED	01	0
ORIENTAL FINANCIAL GROUP INC		COM	68618W100	88	3740	SH	DEFINED	01	0
ORIENTAL FINANCIAL GROUP INC		COM	68618W100	144	6180	SH	DEFINED	02	
ORIOUS CORP RESTRICTED		COM	686324104	0	39779	SH	DEFINED	01	0
ORIOUS A		WT	686324112	0	44077	SH	DEFINED	01	0
ORIOUS B		WT	686324120	0	46398	SH	DEFINED	01	0
ORIOUS C		WT	686324138	0	103108	SH	DEFINED	01	0
OSHKOSH B-GOSH CLA	S	COM	688222207	890	29196	SH	DEFINED	01	
OSHKOSH TRUCK CORP	S	COM	688239201	10656	129954	SH	DEFINED	01	
OSTEOTECH INC	S	COM	688582105	162	42580	SH	DEFINED	01	
OTTER TAIL CORP	S	COM	689648103	1580	63095	SH	DEFINED	01	
OUTBACK STEAKHOUSE	S	COM	689899102	21	461	SH	DEFINED	01	0
OVERLAND STORAGE INC.	S	COM	690310107	97	6600	SH	DEFINED	01	

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OVERNITE CORP	S	COM	690322102	2213	69200	SH	DEFINED	01
OVERSEAS SHIPHOLD	GR S	COM	690368105	1	17	SH	DEFINED	00
OVERSEAS SHIPHOLD	GR S	COM	690368105	6419	102040	SH	DEFINED	01
OVERSEAS SHIPHOLD	GR S	COM	690368105	1754	27892	SH	DEFINED	01 0
OVERSEAS SHIPHOLD	GR S	COM	690368105	231	3670	SH	DEFINED	01 0
OVERSEAS SHIPHOLD	GR S	COM	690368105	477	7580	SH	DEFINED	02
OVERSTOCK.COM INC	S	COM	690370101	569	13240	SH	DEFINED	01
OWENS & MINOR INC	S	COM	690732102	4105	151189	SH	DEFINED	01
OWENS ILLINOIS INC	S	COM	690768403	2	79	SH	DEFINED	00
OWENS ILLINOIS INC	S	COM	690768403	146	5790	SH	DEFINED	01
OWENS ILLINOIS INC	S	COM	690768403	41	1623	SH	DEFINED	01 0
OWENS ILLINOIS INC	S	COM	690768403	3183	126794	SH	DEFINED	01 1
OXFORD INDUSTRIES	S	COM	691497309	1390	37998	SH	DEFINED	01
PC MALL INC	S	COM	69323K100	873	70300	SH	DEFINED	01
PC-TEL INC	S	COM	69325Q105	360	48895	SH	DEFINED	01
P G & E CORP	S	COM	69331C108	14	415	SH	DEFINED	00
P G & E CORP	S	COM	69331C108	7954	233263	SH	DEFINED	01
P G & E CORP	S	COM	69331C108	174	5100	SH	DEFINED	01 0
P G & E CORP	S	COM	69331C108	2554	74911	SH	DEFINED	01 0
P G & E CORP	S	COM	69331C108	53	1540	SH	DEFINED	02
PFF BANCORP INC	S	COM	69331W104	4024	145788	SH	DEFINED	01
PHH CORP	S	COM	693320202	2357	107790	SH	DEFINED	01
PHH CORP	S	COM	693320202	49	2220	SH	DEFINED	01 0
PHH CORP	S	COM	693320202	41	1870	SH	DEFINED	01 0
PHH CORP	S	COM	693320202	25	1155	SH	DEFINED	01 1
P.F. CHANGS CHINA B		COM	69333Y108	7806	130510	SH	DEFINED	01
P.F. CHANGS CHINA B		COM	69333Y108	41653	696522	SH	DEFINED	01 0
P.F. CHANGS CHINA B		COM	69333Y108	2469	41283	SH	DEFINED	01 0
PMC-SIERRA INC	S	COM	69344F106	316	35977	SH	DEFINED	01
PMC-SIERRA INC	S	COM	69344F106	329	37331	SH	DEFINED	01 0
PMI GROUP INC.	S	COM	69344M101	1	30	SH	DEFINED	00
PMI GROUP INC.	S	COM	69344M101	41	1075	SH	DEFINED	01 0
PMI GROUP INC.	S	COM	69344M101	5252	138200	SH	DEFINED	01 1
PMI GROUP INC (THE)		CONV BND	69344MAE1	2470	2400000	PRN	DEFINED	01 0
PNC FINCL SERV GROUP	S	COM	693475105	1	16	SH	DEFINED	00
PNC FINCL SERV GROUP	S	COM	693475105	21890	425206	SH	DEFINED	01
PNC FINCL SERV GROUP	S	COM	693475105	182	3528	SH	DEFINED	01 0
PNC FINCL SERV GROUP	S	COM	693475105	3022	58694	SH	DEFINED	01 0
PNC FINCL SERV GROUP	S	COM	693475105	176	3400	SH	DEFINED	01 1
PNM RESOURCES INC	S	COM	69349H107	1	54	SH	DEFINED	00
PNM RESOURCES INC	S	COM	69349H107	2629	98576	SH	DEFINED	01
PNM RESOURCES INC	S	COM	69349H107	31	1170	SH	DEFINED	02
PPG INDUSTRIES INC	S	COM	693506107	5742	80282	SH	DEFINED	01
PPG INDUSTRIES INC	S	COM	693506107	2573	35969	SH	DEFINED	01 0
PPG INDUSTRIES INC	S	COM	693506107	320	4500	SH	DEFINED	01 1
PPG INDUSTRIES INC	S	COM	693506107	64	890	SH	DEFINED	02
PPL CORPORATION	S	COM	69351T106	31097	575967	SH	DEFINED	01
PPL CORPORATION	S	COM	69351T106	498	9215	SH	DEFINED	01 0
PPL CORPORATION	S	COM	69351T106	2121	39277	SH	DEFINED	01 0
PPL CORPORATION	S	COM	69351T106	48	880	SH	DEFINED	02
PPL ENERGY SUPPLY LLC	02.625%	CONV BND	69352JAE7	560	500000	PRN	DEFINED	01 0
PRG-SCHULTZ INTL INC	S	COM	69357C107	1774	353976	SH	DEFINED	01
PSS WORLD MEDICAL	S	COM	69366A100	3449	303369	SH	DEFINED	01
PSS WORLD MEDICAL	S	COM	69366A100	1072	94376	SH	DEFINED	01 0
PSS WORLD MEDICAL	S	COM	69366A100	124	10912	SH	DEFINED	01 0
PSS WORLD MEDICAL	S	COM	69366A100	255	22400	SH	DEFINED	02
PTV INC 10.000% 01/10/2023 P		PRF	69367F306	0	113	SH	DEFINED	01 0
PACCAR INC	S	COM	693718108	1	13	SH	DEFINED	00
PACCAR INC	S	COM	693718108	5481	75725	SH	DEFINED	01
PACCAR INC	S	COM	693718108	135	1854	SH	DEFINED	01 0
PACCAR INC	S	COM	693718108	2669	36872	SH	DEFINED	01 0
PACCAR INC	S	COM	693718108	22	310	SH	DEFINED	02

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PACER INTERNATIONAL INC	S	COM	69373H106	457	19140	SH	DEFINED	01
PACIFIC CAP BANCORP	S	COM	69404P101	265	8901	SH	DEFINED	01
PACIFIC CAP BANCORP	S	COM	69404P101	1593	53490	SH	DEFINED	01 0
PACIFIC CAP BANCORP	S	COM	69404P101	188	6300	SH	DEFINED	01 0
PACIFIC CAP BANCORP	S	COM	69404P101	378	12700	SH	DEFINED	02
PACIFIC SUNWEAR	S	COM	694873100	2062	73690	SH	DEFINED	01
PACIFIC SUNWEAR	S	COM	694873100	189	6750	SH	DEFINED	01 0
PACIFICARE HLTH SYS	S	COM	695112102	100307	1762231	SH	DEFINED	01
PACIFICARE HLTH SYS	S	COM	695112102	239	4200	SH	DEFINED	01 0
PACIFICARE HLTH SYS	S	COM	695112102	733	12880	SH	DEFINED	01 0
PACIFICARE HLTH SYS	S	COM	695112102	1706	30000	SH	DEFINED	01 1
PACIFICNET INC	S	COM	69511V207	152	18500	SH	DEFINED	01
PACKAGING CORP OF AMERICA		COM	695156109	2495	102700	SH	DEFINED	01 0
PACKETEER INC	S	COM	695210104	145	9400	SH	DEFINED	01
PACKETEER INC	S	COM	695210104	7	460	SH	DEFINED	01 0
PACTIV CORPORATION	S	COM	695257105	202	8675	SH	DEFINED	01
PACTIV CORPORATION	S	COM	695257105	720	30823	SH	DEFINED	01 0
PACTIV CORPORATION	S	COM	695257105	21271	911764	SH	DEFINED	01 1
PAIN THERAPRUTICS INC	S	COM	69562K100	3	540	SH	DEFINED	01 0
PALL CORP	S	COM	696429307	521	19248	SH	DEFINED	01
PALL CORP	S	COM	696429307	698	25749	SH	DEFINED	01 0
PALM HARBOR HOMES INC	S	COM	696639103	484	29800	SH	DEFINED	01
PALMONE INC	S	COM	69713P107	1967	77500	SH	DEFINED	01
PALMONE INC	S	COM	69713P107	1130	44570	SH	DEFINED	01 0
PALMONE INC	S	COM	69713P107	132	5200	SH	DEFINED	01 0
PALMONE INC	S	COM	69713P107	178	7000	SH	DEFINED	02
PALOMAR MEDICAL TECHNOLOGIES		COM	697529303	809	30000	SH	DEFINED	01
PAN AMERICAN SILVER CORP	FSU	COM	697900108	793	50000	SH	DEFINED	01
PAN PACIFIC RETAIL	S	COM	69806L104	2883	50800	SH	DEFINED	01
PANAMSAT HOLDING CORP	S	COM	69831Y105	5100	300000	SH	DEFINED	01
PANERA BREAD CO	S	COM	69840W108	14080	249061	SH	DEFINED	01
PANERA BREAD CO	S	COM	69840W108	658	11636	SH	DEFINED	01 0
PANERA BREAD CO	S	COM	69840W108	540	9550	SH	DEFINED	01 0
PANERA BREAD CO	S	COM	69840W108	1888	33400	SH	DEFINED	01 1
PANTRY INC.	S	COM	698657103	4914	158671	SH	DEFINED	01
PANTRY INC.	S	COM	698657103	1673	54015	SH	DEFINED	01 0
PANTRY INC.	S	COM	698657103	208	6730	SH	DEFINED	01 0
PANTRY INC.	S	COM	698657103	381	12300	SH	DEFINED	02
PAPA JOHN	S	COM	698813102	1376	39606	SH	DEFINED	01
PAR TECHNOLOGY CORP/DEL	S	COM	698884103	467	30000	SH	DEFINED	01
PAR PHARMACEUTICAL COS INC	S	COM	69888P106	4038	120777	SH	DEFINED	01
PAR PHARMACEUTICAL COS INC	S	COM	69888P106	7	200	SH	DEFINED	01 0
PARALLEL PETROLEUM CORP	S	COM	699157103	556	75676	SH	DEFINED	01
PARAMETRIC TECH CORP	S	COM	699173100	4894	875608	SH	DEFINED	01
PARAMETRIC TECH CORP	S	COM	699173100	1078	192770	SH	DEFINED	01 0
PARAMETRIC TECH CORP	S	COM	699173100	438	78270	SH	DEFINED	01 0
PARAMETRIC TECH CORP	S	COM	699173100	257	46000	SH	DEFINED	02
PAREXEL	S	COM	699462107	2344	99730	SH	DEFINED	01
PARK ELECTROCHEMICAL	S	COM	700416209	1956	96550	SH	DEFINED	01
PARK NATIONAL CORP	S	COM	700658107	83	735	SH	DEFINED	01
PARK-OHIO HOLDINGS CORP.	S	COM	700666100	469	25000	SH	DEFINED	01
PARKER-HANNIFIN	S	COM	701094104	64391	1056971	SH	DEFINED	01
PARKER-HANNIFIN	S	COM	701094104	591	9700	SH	DEFINED	01 0
PARKER-HANNIFIN	S	COM	701094104	2663	43724	SH	DEFINED	01 0
PARKER-HANNIFIN	S	COM	701094104	39	640	SH	DEFINED	02
PARKWAY PROPERTIES INC	S	COM	70159Q104	4696	100543	SH	DEFINED	01
PARLUX FRAGRANCES INC	S	COM	701645103	650	30000	SH	DEFINED	01
PATINA OIL & GAS CORP	S	COM	703224105	8637	215932	SH	DEFINED	01
PATINA OIL & GAS CORP	S	COM	703224105	23126	578164	SH	DEFINED	01 0
PATINA OIL & GAS CORP	S	COM	703224105	1285	32120	SH	DEFINED	01 0
PATTERSON COS INC	S	COM	703395103	2801	56060	SH	DEFINED	01
PATTERSON COS INC	S	COM	703395103	27	542	SH	DEFINED	01 0

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PATTERSON-UTI ENERGY	S	COM	703481101	3682	147200	SH	DEFINED	01
PATTERSON-UTI ENERGY	S	COM	703481101	38585	1542125	SH	DEFINED	01 0
PATTERSON-UTI ENERGY	S	COM	703481101	2361	94347	SH	DEFINED	01 0
PATTERSON-UTI ENERGY	S	COM	703481101	36	1420	SH	DEFINED	02
PAXAR CORPORATION	S	COM	704227107	4886	228991	SH	DEFINED	01
PAXAR CORPORATION	S	COM	704227107	1480	69370	SH	DEFINED	01 0
PAXAR CORPORATION	S	COM	704227107	186	8700	SH	DEFINED	01 0
PAXAR CORPORATION	S	COM	704227107	352	16500	SH	DEFINED	02
PAXSON COMMUNICATION	S	COM	704231109	73	107000	SH	DEFINED	01
PAXSON COMMUNICATION	S	COM	704231109	92	134600	SH	DEFINED	01 1
PFD 14.25 11/15/06 14.250% 11/	PRF		704231505	1	0	SH	DEFINED	01
PAYCHEX INC	S	COM	704326107	72367	2204899	SH	DEFINED	01
PAYCHEX INC	S	COM	704326107	18801	572882	SH	DEFINED	01 0
PAYCHEX INC	S	COM	704326107	6164	187810	SH	DEFINED	01 0
PAYCHEX INC	S	COM	704326107	53073	1616012	SH	DEFINED	01 1
PAYLESS SHOESOURCE	S	COM	704379106	1	66	SH	DEFINED	00
PAYLESS SHOESOURCE	S	COM	704379106	538	34036	SH	DEFINED	01
PEABODY ENERGY CORP	S	COM	704549104	2	52	SH	DEFINED	00
PEABODY ENERGY CORP	S	COM	704549104	15107	325860	SH	DEFINED	01
PEABODY ENERGY CORP	S	COM	704549104	56	1214	SH	DEFINED	01 0
PEABODY ENERGY CORP	S	COM	704549104	2466	53190	SH	DEFINED	01 1
PEDIATRIX MEDICAL GROUP INC		COM	705324101	5873	85635	SH	DEFINED	01
PEGASUS SATE PIK PFD 12.75% ST	PRF		70558A502	0	3	SH	DEFINED	01
PEGASUS SOLUTIONS	S	COM	705906105	1250	105677	SH	DEFINED	01
PEGASUS SOLUTIONS	S	COM	705906105	822	69550	SH	DEFINED	01 0
PENFORD CORP	S	COM	707051108	1082	66557	SH	DEFINED	01
PENN ENGINEERING & MFG CORP		COM	707389300	53	2940	SH	DEFINED	01
PENN NATIONAL GAMING..	S	COM	707569109	1	34	SH	DEFINED	00
PENN NATIONAL GAMING..	S	COM	707569109	6987	237825	SH	DEFINED	01
PENN NATIONAL GAMING..	S	COM	707569109	12	400	SH	DEFINED	01 0
PENN VIRGINIA CORP	S	COM	707882106	2141	46652	SH	DEFINED	01
PENNEY J C	S	COM	708160106	2	35	SH	DEFINED	00
PENNEY J C	S	COM	708160106	29990	577601	SH	DEFINED	01
PENNEY J C	S	COM	708160106	88	1694	SH	DEFINED	01 0
PENNEY J C	S	COM	708160106	3079	59312	SH	DEFINED	01 0
PENNEY J C	S	COM	708160106	30	580	SH	DEFINED	02
PENNSYLVANIA COMMERCE BANCORP		COM	708677109	1318	43934	SH	DEFINED	01 0
PENTAIR INC	S	COM	709631105	4	111	SH	DEFINED	00
PENTAIR INC	S	COM	709631105	822	21072	SH	DEFINED	01
PENTAIR INC	S	COM	709631105	40	1028	SH	DEFINED	01 0
PENTAIR INC	S	COM	709631105	495	12700	SH	DEFINED	01 1
PENWEST PHARM	S	COM	709754105	335	27100	SH	DEFINED	01
PEOPLES BANCORP INC OH	S	COM	709789101	71	2631	SH	DEFINED	01
PEOPLES ENERGY CORP	S	COM	711030106	871	20774	SH	DEFINED	01
PEOPLES ENERGY CORP	S	COM	711030106	330	7871	SH	DEFINED	01 0
PEP BOYS-MANNY MOE & JACK		COM	713278109	2494	141863	SH	DEFINED	01
PEP BOYS-MANNY MOE & JACK		COM	713278109	526	30000	SH	DEFINED	01 1
PEPCO HOLDINGS INC	S	COM	713291102	25	1200	SH	DEFINED	02
PEPSI BOTTLING GROUP INC	S	COM	713409100	322	11578	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	S	COM	713409100	1143	41059	SH	DEFINED	01 0
PEPSIAMERICAS INC	S	COM	71343P200	2289	101000	SH	DEFINED	01
PEPSICO	S	COM	713448108	485122	9148060	SH	DEFINED	01
PEPSICO	S	COM	713448108	223	4196	SH	DEFINED	01 0
PEPSICO	S	COM	713448108	18481	348505	SH	DEFINED	01 0
PEPSICO	S	COM	713448108	77256	1457180	SH	DEFINED	01 1
PER-SE TECH INC	S	COM	713569309	151	9815	SH	DEFINED	01
PERFORMANCE FOOD	S	COM	713755106	3687	133208	SH	DEFINED	01
PERFICIENT INC	S	COM	71375U101	615	80000	SH	DEFINED	01
PERICOM SEMICOND	S	COM	713831105	564	65789	SH	DEFINED	01
PERINI CORP	S	COM	713839108	4874	353424	SH	DEFINED	01
PERINI CORP	S	COM	713839108	1243	90110	SH	DEFINED	01 0
PERINI CORP	S	COM	713839108	161	11710	SH	DEFINED	01 0

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PERINI CORP	S	COM	713839108	301	21800	SH	DEFINED	02
PERKINELMER INC	S	COM	714046109	144	6995	SH	DEFINED	00
PERKINELMER INC	S	COM	714046109	156	7580	SH	DEFINED	01
PERKINELMER INC	S	COM	714046109	2902	140679	SH	DEFINED	01 0
PERKINELMER INC	S	COM	714046109	555	26906	SH	DEFINED	01 0
PEROT SYSTEMS CP CLA	S	COM	714265105	4758	354000	SH	DEFINED	01 0
PEROT SYSTEMS CP CLA	S	COM	714265105	1265	94110	SH	DEFINED	01 0
PEROT SYSTEMS CP CLA	S	COM	714265105	146	10900	SH	DEFINED	01 0
PEROT SYSTEMS CP CLA	S	COM	714265105	302	22500	SH	DEFINED	02
PERRIGO COMPANY	S	COM	714290103	6216	324600	SH	DEFINED	01
PERRIGO COMPANY	S	COM	714290103	1567	81870	SH	DEFINED	01 0
PERRIGO COMPANY	S	COM	714290103	180	9400	SH	DEFINED	01 0
PERRIGO COMPANY	S	COM	714290103	370	19300	SH	DEFINED	02
PERVASIVE SOFTWARE	S	COM	715710109	1477	321000	SH	DEFINED	01
PETCO ANIMAL SUP INC	S	COM	716016209	7073	192137	SH	DEFINED	01
PETCO ANIMAL SUP INC	S	COM	716016209	32	879	SH	DEFINED	01 0
PETROKAZAKHSTAN INC	CL A	FS COM	71649P102	482	12000	SH	DEFINED	01
PETROBRAS ADR	FSUSD	COM	71654V101	95553	2484259	SH	DEFINED	01 1
PETROBRAS ADR	FSUSD	COM	71654V101	4624	120196	SH	DEFINED	01 1
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	97660	2210489	SH	DEFINED	01
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	334	7560	SH	DEFINED	01 0
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	2554	57800	SH	DEFINED	01 0
PETROLEO BRASILEIRO	FSUSD	COM	71654V408	54829	1244512	SH	DEFINED	01 1
PETROLEUM DEVELOPMENT CORP	S	COM	716578109	5170	137152	SH	DEFINED	01
PETROLEUM DEVELOPMENT CORP	S	COM	716578109	4	110	SH	DEFINED	01 0
PETSMART INC	S	COM	716768106	6690	232696	SH	DEFINED	01 0
PETSMART INC	S	COM	716768106	17	592	SH	DEFINED	01 0
PFIZER	S	COM	717081103	469953	17889266	SH	DEFINED	01
PFIZER	S	COM	717081103	3123	118850	SH	DEFINED	01 0
PFIZER	S	COM	717081103	41929	1596100	SH	DEFINED	01 0
PFIZER	S	COM	717081103	92481	3523013	SH	DEFINED	01 1
PHARMACEUTICAL PROD	S	COM	717124101	6636	136968	SH	DEFINED	01
PHARMION CORP	S	COM	71715B409	3969	136824	SH	DEFINED	01 0
PHARMION CORP	S	COM	71715B409	237	8156	SH	DEFINED	01 0
PHARMION CORP	S	COM	71715B409	124	4266	SH	DEFINED	01 1
PHELPS DODGE	S	COM	717265102	1	5	SH	DEFINED	00
PHELPS DODGE	S	COM	717265102	10170	99986	SH	DEFINED	01
PHELPS DODGE	S	COM	717265102	61	594	SH	DEFINED	01 0
PHELPS DODGE	S	COM	717265102	2042	20077	SH	DEFINED	01 0
PHELPS DODGE	S	COM	717265102	697	6854	SH	DEFINED	01 1
PHELPS DODGE	S	COM	717265102	54	530	SH	DEFINED	02
PHILADELPHIA CONS HD	S	COM	717528103	3893	50218	SH	DEFINED	01
PHILLIPS-VAN HEUSEN	S	COM	718592108	4921	184707	SH	DEFINED	01
PHILLIPS-VAN HEUSEN	S	COM	718592108	1220	45760	SH	DEFINED	01 0
PHILLIPS-VAN HEUSEN	S	COM	718592108	152	5700	SH	DEFINED	01 0
PHILLIPS-VAN HEUSEN	S	COM	718592108	296	11100	SH	DEFINED	02
PHOENIX COMPANIES	S	COM	71902E109	2297	179700	SH	DEFINED	01
PHOENIX TECHNOLOGY	S	COM	719153108	1091	114593	SH	DEFINED	01
PHOTON DYNAMICS	S	COM	719364101	800	41959	SH	DEFINED	01
PHOTRONICS INC	S	COM	719405102	4081	225415	SH	DEFINED	01
PHOTRONICS INC	S	COM	719405102	10	510	SH	DEFINED	01 0
PIEDMONT NATURAL GAS	S	COM	720186105	4875	211589	SH	DEFINED	01
PIER 1 IMPORTS INC		COM	720279108	2255	123700	SH	DEFINED	01
PILGRIMS PRIDE	S	COM	721467108	1118	31298	SH	DEFINED	01
PINNACLE AIRLINES CORP	S	COM	723443107	723	68000	SH	DEFINED	01
PINNACLE ENTERTAIN	S	COM	723456109	1651	98863	SH	DEFINED	01
PINNACLE ENTERTAIN	S	COM	723456109	117	7000	SH	DEFINED	01 0
PINNACLE SYSTEMS INC	S	COM	723481107	968	173230	SH	DEFINED	01
PINNACLE WEST CAPITA	S	COM	723484101	8568	201556	SH	DEFINED	01
PINNACLE WEST CAPITA	S	COM	723484101	809	19021	SH	DEFINED	01 0
PIONEER DRILLING COMPANY	S	COM	723655106	330	23950	SH	DEFINED	01
PIONEER NATURAL RES	S	COM	723787107	61020	1428400	SH	DEFINED	01

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PIONEER NATURAL RES	S	COM	723787107	388	9090	SH	DEFINED	01	0
PIPER JAFFRAY COS-	S	COM	724078100	1879	51355	SH	DEFINED	01	
PITNEY BOWES	S	COM	724479100	32733	725464	SH	DEFINED	01	
PITNEY BOWES	S	COM	724479100	2163	47940	SH	DEFINED	01	0
PIXAR	S	COM	725811103	23	239	SH	DEFINED	01	0
PIXELWORKS INC	S	COM	72581M107	1887	231600	SH	DEFINED	01	0
PIXELWORKS INC	S	COM	72581M107	5	570	SH	DEFINED	01	0
PLACER DOME INC	FSUSD	COM	725906101	4866	300000	SH	DEFINED	01	
PLACER SIERRA BANCSHARES		COM	726079106	935	40719	SH	DEFINED	01	
PLAINS EXPLOR & PROD.	S	COM	726505100	3854	110430	SH	DEFINED	01	
PLANAR SYSTEMS INC	S	COM	726900103	328	36385	SH	DEFINED	01	
PLANTRONICS	S	COM	727493108	2856	75000	SH	DEFINED	01	
PLANTRONICS	S	COM	727493108	7	180	SH	DEFINED	01	0
PLAYBOY ENTERPRISES	S	COM	728117300	1594	123600	SH	DEFINED	01	
PLAYTEX PRODUCTS INC	S	COM	72813P100	33	3700	SH	DEFINED	01	
PLEXUS CORP	S	COM	729132100	4541	394600	SH	DEFINED	01	
PLUG PWR INC	S	COM	72919P103	7994	1211100	SH	DEFINED	01	
PLUG PWR INC	S	COM	72919P103	170	25760	SH	DEFINED	01	0
PLUM CREEK TIMBER CO	S	COM	729251108	4065	113874	SH	DEFINED	01	
PLUM CREEK TIMBER CO	S	COM	729251108	25	699	SH	DEFINED	01	0
PLUM CREEK TIMBER CO	S	COM	729251108	1363	38170	SH	DEFINED	01	0
PLUM CREEK TIMBER CO	S	COM	729251108	518	14519	SH	DEFINED	01	1
POGO PRODUCING CO	S	COM	730448107	26314	534400	SH	DEFINED	01	
POGO PRODUCING CO	S	COM	730448107	21196	430435	SH	DEFINED	01	0
POGO PRODUCING CO	S	COM	730448107	2899	58872	SH	DEFINED	01	0
POLARIS INDS INC	S	COM	731068102	8604	122523	SH	DEFINED	01	
POLARIS INDS INC	S	COM	731068102	28	397	SH	DEFINED	01	0
POLO RALPH LAUREN	S	COM	731572103	1913	49300	SH	DEFINED	01	
POLYMEDICA CORP	S	COM	731738100	2414	76016	SH	DEFINED	01	
POLYONE CORP	S	COM	73179P106	15725	1770812	SH	DEFINED	01	
POLYONE CORP	S	COM	73179P106	1276	143670	SH	DEFINED	01	0
POLYONE CORP	S	COM	73179P106	146	16400	SH	DEFINED	01	0
POLYONE CORP	S	COM	73179P106	298	33500	SH	DEFINED	02	
POPE & TALBOT	S	COM	732827100	3141	178693	SH	DEFINED	01	
POPE & TALBOT	S	COM	732827100	879	49960	SH	DEFINED	01	0
POPE & TALBOT	S	COM	732827100	104	5900	SH	DEFINED	01	0
POPE & TALBOT	S	COM	732827100	211	12000	SH	DEFINED	02	
POPULAR INC	S	COM	733174106	21	870	SH	DEFINED	01	0
PORTALPLAYER INC	S	COM	736187204	413	18100	SH	DEFINED	01	
PORTALPLAYER INC	S	COM	736187204	2	100	SH	DEFINED	01	0
PORTFOLIO RECOVERY ASSOCIATE		COM	73640Q105	3137	92200	SH	DEFINED	01	
PORTFOLIO RECOVERY ASSOCIATE		COM	73640Q105	6	170	SH	DEFINED	01	0
POSSIS MEDICAL INC.	S	COM	737407106	362	43245	SH	DEFINED	01	
POST PROPERTIES	S	COM	737464107	2133	68694	SH	DEFINED	01	
POTASH CORP SASK INC	FSUSD	COM	73755L107	3894	44500	SH	DEFINED	01	
POTLATCH CORP	S	COM	737628107	4629	98348	SH	DEFINED	01	
POTLATCH CORP	S	COM	737628107	2494	52945	SH	DEFINED	01	0
POTLATCH CORP	S	COM	737628107	315	6700	SH	DEFINED	01	0
POTLATCH CORP	S	COM	737628107	616	13100	SH	DEFINED	02	
POWER INTEGRATIONS	S	COM	739276103	2180	104326	SH	DEFINED	01	
POWER INTEGRATIONS	S	COM	739276103	7	330	SH	DEFINED	01	0
POWERWAVE TECHNOLOGIES	S	COM	739363109	1313	169620	SH	DEFINED	01	0
POWERWAVE TECHNOLOGIES	S	COM	739363109	125	16200	SH	DEFINED	01	0
POWERWAVE TECHNOLOGIES	S	COM	739363109	247	32000	SH	DEFINED	02	
PRAXAIR	S	COM	74005P104	7724	161376	SH	DEFINED	01	
PRAXAIR	S	COM	74005P104	3208	67024	SH	DEFINED	01	0
PRAXAIR	S	COM	74005P104	1449	30495	SH	DEFINED	01	1
PRE PAID LEGAL SVCS	S	COM	740065107	6	170	SH	DEFINED	00	
PRE PAID LEGAL SVCS	S	COM	740065107	1954	57736	SH	DEFINED	01	
PRECISION CASTPARTS	S	COM	740189105	16540	214763	SH	DEFINED	01	
PRECISION CASTPARTS	S	COM	740189105	3861	50166	SH	DEFINED	01	1
PRECISION DRILLING	FSUSD	COM	74022D100	19912	266700	SH	DEFINED	01	

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PREFERRED BANK LOS ANGELES	COM	740367107	36	900	SH	DEFINED	01
PREMCOR INC S	COM	74045Q104	1086	18200	SH	DEFINED	01
PREMCOR INC S	COM	74045Q104	448	7500	SH	DEFINED	01 0
PREMCOR INC S	COM	74045Q104	42	700	SH	DEFINED	02
PREMIERE GLOBAL SERVICES INC	COM	740585104	5066	447531	SH	DEFINED	01
PREMIERE GLOBAL SERVICES INC	COM	740585104	10	890	SH	DEFINED	01 0
PRENTISS PROPERTIES TRUST S	COM	740706106	3435	100555	SH	DEFINED	01
PRESIDENTIAL LIFE CO S	COM	740884101	2044	125525	SH	DEFINED	01
PRESTIGE BRANDS HOLDINGS INC	COM	74112D101	339	19200	SH	DEFINED	01
PRESTIGE BRANDS HOLDINGS INC	COM	74112D101	112	6360	SH	DEFINED	01 0
PRICE COMMUNICATIONS S	COM	741437305	2445	139700	SH	DEFINED	01
T ROWE PRICE GROUP S	COM	74144T108	32207	542388	SH	DEFINED	01
T ROWE PRICE GROUP S	COM	74144T108	3694	62198	SH	DEFINED	01 0
T ROWE PRICE GROUP S	COM	74144T108	2975	50102	SH	DEFINED	01 0
PRIDE INTERNATIONAL S	COM	74153Q102	2733	110000	SH	DEFINED	01
PRIMEDIA INC S	COM	74157K101	1507	346471	SH	DEFINED	01
PRINCIPAL FINANCIAL S	COM	74251V102	1	15	SH	DEFINED	00
PRINCIPAL FINANCIAL S	COM	74251V102	5433	141132	SH	DEFINED	01
PRINCIPAL FINANCIAL S	COM	74251V102	50	1302	SH	DEFINED	01 0
PRINCIPAL FINANCIAL S	COM	74251V102	2394	62200	SH	DEFINED	01 0
PRIORITY HEALTHCARE S	COM	74264T102	2346	108435	SH	DEFINED	01
PROASSURANCE CORP. S	COM	74267C106	12405	314078	SH	DEFINED	01
PROASSURANCE CORP. S	COM	74267C106	2663	67382	SH	DEFINED	01 0
PROASSURANCE CORP. S	COM	74267C106	306	7752	SH	DEFINED	01 0
PROASSURANCE CORP. S	COM	74267C106	609	15400	SH	DEFINED	02
PROCENTURY CORP S	COM	74268T108	1088	103688	SH	DEFINED	01
PROCTER & GAMBLE S	COM	742718109	66	1251	SH	DEFINED	00
PROCTER & GAMBLE S	COM	742718109	530653	10012333	SH	DEFINED	01
PROCTER & GAMBLE S	COM	742718109	10066	189928	SH	DEFINED	01 0
PROCTER & GAMBLE S	COM	742718109	29252	551926	SH	DEFINED	01 0
PROCTER & GAMBLE S	COM	742718109	40837	770637	SH	DEFINED	01 1
PRIVATEBANCORP INC S	COM	742962103	2660	84695	SH	DEFINED	01
PROGRAMMER'S PARADISE INC S	COM	743205106	262	21000	SH	DEFINED	01
PROGRESS ENERGY INC S	COM	743263105	9861	235047	SH	DEFINED	01
PROGRESS ENERGY INC S	COM	743263105	2152	51305	SH	DEFINED	01 0
PROGRESS SOFTWARE CO S	COM	743312100	4044	154234	SH	DEFINED	01
PROGRESS SOFTWARE CO S	COM	743312100	6	210	SH	DEFINED	01 0
PROGRESSIVE CORP OH S	COM	743315103	31081	338713	SH	DEFINED	01
PROGRESSIVE CORP OH S	COM	743315103	13	140	SH	DEFINED	01 0
PROGRESSIVE CORP OH S	COM	743315103	3815	41574	SH	DEFINED	01 0
PROLOGIS S	COM	743410102	4743	127828	SH	DEFINED	01
PROLOGIS S	COM	743410102	1417	38190	SH	DEFINED	01 0
PROLOGIS S	COM	743410102	732	19737	SH	DEFINED	01 1
PROLOGIS S	COM	743410102	37	990	SH	DEFINED	02
PROSPERITY BANCSHARE. S	COM	743606105	600	22659	SH	DEFINED	01
PROSPERITY BANCSHARE. S	COM	743606105	1165	43978	SH	DEFINED	01 0
PROSPERITY BANCSHARE. S	COM	743606105	159	6000	SH	DEFINED	01 0
PROSPERITY BANCSHARE. S	COM	743606105	1486	56000	SH	DEFINED	01 1
PROSPERITY BANCSHARE. S	COM	743606105	284	10700	SH	DEFINED	02
PROTECTIVE LIFE CORP S	COM	743674103	963	24512	SH	DEFINED	01
PROTECTIVE LIFE CORP S	COM	743674103	37	940	SH	DEFINED	02
PROTEIN DESIGN S	COM	74369L103	1692	105800	SH	DEFINED	01
PROTEIN DESIGN S	COM	74369L103	17	1020	SH	DEFINED	01 0
PROVIDE COMMERCE INC S	COM	74373W103	1162	40223	SH	DEFINED	01
PROVIDENT BANK S	COM	743859100	5073	153946	SH	DEFINED	01
PROVIDENT BANK S	COM	743859100	1235	37464	SH	DEFINED	01 0
PROVIDENT BANK S	COM	743859100	142	4314	SH	DEFINED	01 0
PROVIDENT BANK S	COM	743859100	291	8850	SH	DEFINED	02
PROVINCE HEALTHCARE S	COM	743977100	3700	153606	SH	DEFINED	01
PROVIDIAN FIN S	COM	74406A102	2	81	SH	DEFINED	00
PROVIDIAN FIN S	COM	74406A102	7468	435213	SH	DEFINED	01
PROVIDIAN FIN S	COM	74406A102	30	1725	SH	DEFINED	01 0

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PROVIDIAN FIN	S	COM	74406A102	1045	60871	SH	DEFINED	01	0
PROVIDIAN FIN	S	COM	74406A102	1737	101275	SH	DEFINED	01	1
PROVIDIAN FIN	S	COM	74406A102	43	2520	SH	DEFINED	02	
PRUDENTIAL FINANCIAL	S	COM	744320102	3355	58462	SH	DEFINED	01	
PRUDENTIAL FINANCIAL	S	COM	744320102	57	998	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	S	COM	744320102	6246	108815	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	S	COM	744320102	2912	50900	SH	DEFINED	01	1
PSI TECHNOLOGIES HLDGS		COM	74438Q109	44	38973	SH	DEFINED	01	0
PSYCHIATRIC SOLUTIONS INC	S	COM	74439H108	8358	181692	SH	DEFINED	01	
PSYCHIATRIC SOLUTIONS INC	S	COM	74439H108	12	270	SH	DEFINED	01	0
PSYCHIATRIC SOLUTIONS INC	S	COM	74439H108	1912	41612	SH	DEFINED	01	1
PUB SERV ENTERPRISE	S	COM	744573106	1	21	SH	DEFINED	00	
PUB SERV ENTERPRISE	S	COM	744573106	31874	586033	SH	DEFINED	01	
PUB SERV ENTERPRISE	S	COM	744573106	41	767	SH	DEFINED	01	0
PUB SERV ENTERPRISE	S	COM	744573106	2692	49498	SH	DEFINED	01	0
PUB SERV ENTERPRISE	S	COM	744573106	6427	118200	SH	DEFINED	01	1
PUB SERV ENER CVT PFD	10.25 11	CONV PRF	744573304	29009	415000	SH	DEFINED	01	
PUBLIC STORAGE	S	COM	74460D109	3257	57200	SH	DEFINED	01	
PUBLIC STORAGE	S	COM	74460D109	31	550	SH	DEFINED	02	
PULITZER INC	S	COM	745769109	10031	157400	SH	DEFINED	01	
PULTE HOMES INC	S	COM	745867101	3	41	SH	DEFINED	00	
PULTE HOMES INC	S	COM	745867101	199167	2704983	SH	DEFINED	01	
PULTE HOMES INC	S	COM	745867101	10215	138718	SH	DEFINED	01	0
PULTE HOMES INC	S	COM	745867101	4139	56210	SH	DEFINED	01	0
QLT INC FSUSD		COM	746927102	1296	100800	SH	DEFINED	01	
QLOGIC CORP	S	COM	747277101	6	150	SH	DEFINED	00	
QLOGIC CORP	S	COM	747277101	669	16537	SH	DEFINED	01	
QLOGIC CORP	S	COM	747277101	788	19452	SH	DEFINED	01	0
QUAKER CHEMICAL CORP	S	COM	747316107	493	23983	SH	DEFINED	01	
QUALCOMM	S	COM	747525103	88	2411	SH	DEFINED	00	
QUALCOMM	S	COM	747525103	361231	9856242	SH	DEFINED	01	
QUALCOMM	S	COM	747525103	2921	79725	SH	DEFINED	01	0
QUALCOMM	S	COM	747525103	12816	349681	SH	DEFINED	01	0
QUALCOMM	S	COM	747525103	9525	260120	SH	DEFINED	01	1
QUALCOMM	S	COM	747525103	397	10821	SH	DEFINED	01	1
QUANEX CORP	S	COM	747620102	1	21	SH	DEFINED	00	
QUANEX CORP	S	COM	747620102	4771	89493	SH	DEFINED	01	
QUANTA SERVICES INC	S	COM	74762E102	37	4905	SH	DEFINED	01	
QUEST DIAGNOSTICS	S	COM	74834L100	8676	82520	SH	DEFINED	01	
QUEST DIAGNOSTICS	S	COM	74834L100	1993	18960	SH	DEFINED	01	0
QUEST SOFTWARE INC	S	COM	74834T103	356	25730	SH	DEFINED	01	0
QUESTAR CORP	S	COM	748356102	292	4920	SH	DEFINED	01	
QUESTAR CORP	S	COM	748356102	35	589	SH	DEFINED	01	0
QUICKSILVER RESOURCES INC	S	COM	74837R104	5279	108325	SH	DEFINED	01	
QUICKSILVER RESOURCES INC	S	COM	74837R104	1856	38120	SH	DEFINED	01	0
QUICKSILVER RESOURCES INC	S	COM	74837R104	175	3600	SH	DEFINED	01	0
QUICKSILVER RESOURCES INC	S	COM	74837R104	356	7300	SH	DEFINED	02	
QUIKSILVER INC	S	COM	74838C106	9932	342132	SH	DEFINED	01	
QUIKSILVER INC	S	COM	74838C106	10	350	SH	DEFINED	01	0
QWEST COMM INTL INC	S	COM	749121109	55782	15076330	SH	DEFINED	01	
QWEST COMM INTL INC	S	COM	749121109	5919	1599378	SH	DEFINED	01	0
QWEST COMM INTL INC	S	COM	749121109	1284	347073	SH	DEFINED	01	0
QWEST COMM INTL INC	S	COM	749121109	22	5950	SH	DEFINED	02	
R & G FINANCIAL CORP	S	COM	749136107	2	67	SH	DEFINED	00	
R & G FINANCIAL CORP	S	COM	749136107	7965	255524	SH	DEFINED	01	
R & G FINANCIAL CORP	S	COM	749136107	1931	62004	SH	DEFINED	01	0
R & G FINANCIAL CORP	S	COM	749136107	256	8218	SH	DEFINED	01	0
R & G FINANCIAL CORP	S	COM	749136107	499	16000	SH	DEFINED	02	
RAIT INVESTMENT TRUST	S	COM	749227104	3282	122376	SH	DEFINED	01	
RCN CORP		COM	749361200	8074	405662	SH	DEFINED	01	
RCN CORP		COM	749361200	2790	140200	SH	DEFINED	01	0
RC2 CORP	S	COM	749388104	3067	90187	SH	DEFINED	01	

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RC2 CORP	S	COM	749388104	682	20055	SH	DEFINED	01	0
RH DONNELLEY CORP	S	COM	74955W307	4950	85193	SH	DEFINED	01	
RH DONNELLEY CORP	S	COM	74955W307	1831	31500	SH	DEFINED	01	0
RH DONNELLEY CORP	S	COM	74955W307	227	3900	SH	DEFINED	01	0
RH DONNELLEY CORP	S	COM	74955W307	429	7400	SH	DEFINED	02	
RLI CORP	S	COM	749607107	8512	205343	SH	DEFINED	01	
RLI CORP	S	COM	749607107	1661	40066	SH	DEFINED	01	0
RLI CORP	S	COM	749607107	211	5088	SH	DEFINED	01	0
RLI CORP	S	COM	749607107	373	9000	SH	DEFINED	02	
RPC INC	S	COM	749660106	2032	133810	SH	DEFINED	01	
RPM INTERNATIONAL INC	S	COM	749685103	4219	230786	SH	DEFINED	01	
RPM INTERNATIONAL INC	S	COM	749685103	12	649	SH	DEFINED	01	0
RSA SECURITY INC	S	COM	749719100	2081	131300	SH	DEFINED	01	
RSA SECURITY INC	S	COM	749719100	5	360	SH	DEFINED	01	0
RTI INTL METALS	S	COM	74973W107	6569	280693	SH	DEFINED	01	
RADIAN GROUP INC	S	COM	750236101	1276	26726	SH	DEFINED	00	
RADIAN GROUP INC	S	COM	750236101	49	1045	SH	DEFINED	01	0
RADIANT SYSTEMS	S	COM	75025N102	1001	102195	SH	DEFINED	01	
RADIATION THERAPY SERVICES		COM	750323206	1013	53280	SH	DEFINED	01	0
RADIATION THERAPY SERVICES		COM	750323206	125	6600	SH	DEFINED	01	0
RADIATION THERAPY SERVICES		COM	750323206	238	12550	SH	DEFINED	02	
RADIOLOGIX INC	S	COM	75040K109	1197	279181	SH	DEFINED	01	
RADIOSHACK CORP	S	COM	750438103	825	33691	SH	DEFINED	00	
RADIOSHACK CORP	S	COM	750438103	2199	89768	SH	DEFINED	01	
RADIOSHACK CORP	S	COM	750438103	806	32907	SH	DEFINED	01	0
RADISYS	S	COM	750459109	5989	422971	SH	DEFINED	01	
RALCORP HOLDINGS INC	S	COM	751028101	7505	158486	SH	DEFINED	01	
RALCORP HOLDINGS INC	S	COM	751028101	4	90	SH	DEFINED	01	0
RANDGOLD RESOURCES LTD-ADR	F	COM	752344309	1483	120000	SH	DEFINED	01	
RANGE RESOURCES	S	COM	75281A109	6458	276457	SH	DEFINED	01	
RARE HOSPITALITY INT	S	COM	753820109	2632	85232	SH	DEFINED	01	
RAYONIER INC	S	COM	754907103	25235	509500	SH	DEFINED	01	
RAYOVAC CORP	S	COM	755081106	24555	590230	SH	DEFINED	01	
RAYOVAC CORP	S	COM	755081106	9897	237917	SH	DEFINED	01	0
RAYOVAC CORP	S	COM	755081106	133	3200	SH	DEFINED	01	0
RAYOVAC CORP	S	COM	755081106	258	6200	SH	DEFINED	02	
RAYTECH CORP-DEL.	S	COM	755103108	38	26000	SH	DEFINED	01	
RAYTHEON CO.	S	COM	755111507	1	31	SH	DEFINED	00	
RAYTHEON CO.	S	COM	755111507	6488	167644	SH	DEFINED	01	
RAYTHEON CO.	S	COM	755111507	133	3460	SH	DEFINED	01	0
RAYTHEON CO.	S	COM	755111507	3642	94096	SH	DEFINED	01	0
RAYTHEON CO.	S	COM	755111507	3327	86000	SH	DEFINED	01	1
READERS DIGEST ASSN	S	COM	755267101	7457	430802	SH	DEFINED	01	
READERS DIGEST ASSN	S	COM	755267101	13	775	SH	DEFINED	01	0
RECKSON	S	COM	75621K106	1728	56300	SH	DEFINED	01	
RED HAT	S	COM	756577102	1471	134800	SH	DEFINED	01	
RED ROBIN GOURMET BURGERS	S	COM	75689M101	501	9850	SH	DEFINED	01	
RED ROBIN GOURMET BURGERS	S	COM	75689M101	13578	266718	SH	DEFINED	01	0
RED ROBIN GOURMET BURGERS	S	COM	75689M101	820	16111	SH	DEFINED	01	0
REDENVELOPE INC		COM	75733R601	63	7835	SH	DEFINED	01	0
REDWOOD TRUST INC.	S	COM	758075402	6426	125579	SH	DEFINED	01	
REDWOOD TRUST INC.	S	COM	758075402	1929	37720	SH	DEFINED	01	0
REDWOOD TRUST INC.	S	COM	758075402	241	4700	SH	DEFINED	01	0
REDWOOD TRUST INC.	S	COM	758075402	465	9100	SH	DEFINED	02	
REEBOK INTERNATIONAL	S	COM	758110100	146	3281	SH	DEFINED	01	
REEBOK INTERNATIONAL	S	COM	758110100	515	11632	SH	DEFINED	01	0
REGAL BELOIT	S	COM	758750103	2311	80241	SH	DEFINED	01	
REGAL ENTERTAINMENT.	S	COM	758766109	18857	896653	SH	DEFINED	01	
REGAL ENTERTAINMENT.	S	COM	758766109	5727	272444	SH	DEFINED	01	0
REGAL ENTERTAINMENT.	S	COM	758766109	839	39913	SH	DEFINED	01	0
REGENCY CENTERS CORP	S	COM	758849103	1819	38200	SH	DEFINED	01	
REGENT COMMUNICATION.	S	COM	758865109	2751	514225	SH	DEFINED	01	

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REGENERON PHARMACEUT	S	COM	75886F107	606	118544	SH	DEFINED	01
REHABCARE GROUP INC	S	COM	759148109	3	121	SH	DEFINED	00
REHABCARE GROUP INC	S	COM	759148109	1630	56751	SH	DEFINED	01
REGIONS FINANCIAL	S	COM	7591EP100	3	106	SH	DEFINED	00
REGIONS FINANCIAL	S	COM	7591EP100	13457	415294	SH	DEFINED	01
REGIONS FINANCIAL	S	COM	7591EP100	108	3350	SH	DEFINED	01
REGIONS FINANCIAL	S	COM	7591EP100	3126	96481	SH	DEFINED	01
REINSURANCE GP OF AM	S	COM	759351109	1976	46400	SH	DEFINED	01
REINSURANCE GP OF AM	S	COM	759351109	33	770	SH	DEFINED	02
RELIANCE 144A GDR	FSUSD	COM	759470107	1382	53926	SH	DEFINED	01
RELIANCE STEEL & ALU	S	COM	759509102	7575	189370	SH	DEFINED	01
RELIANCE STEEL & ALU	S	COM	759509102	8	190	SH	DEFINED	01
RELIANT ENERGY INC	S	COM	75952B105	2	159	SH	DEFINED	00
RELIANT ENERGY INC	S	COM	75952B105	14862	1306000	SH	DEFINED	01
RELIANT ENERGY INC	S	COM	75952B105	29	2587	SH	DEFINED	01
RELIANT ENERGY INC	S	COM	75952B105	22	1960	SH	DEFINED	02
REMINGTON OIL & GAS	S	COM	759594302	5848	185532	SH	DEFINED	01
RENOVIS INC	S	COM	759885106	754	93489	SH	DEFINED	01
RENT-A-CENTER INC	S	COM	76009N100	1087	39808	SH	DEFINED	01
RENT-A-CENTER INC	S	COM	76009N100	19	697	SH	DEFINED	01
RENT WAY INC	S	COM	76009U104	918	111780	SH	DEFINED	01
RENT WAY INC	S	COM	76009U104	116	14100	SH	DEFINED	01
RENT WAY INC	S	COM	76009U104	223	27200	SH	DEFINED	02
REPSOL YPF SA.	FSUSD	COM	76026T205	27211	1024900	SH	DEFINED	01
REPUBLIC AIRWAYS HOLDINGS IN		COM	760276105	738	59000	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	S	COM	760281204	200	9024	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	S	COM	760281204	1366	61436	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	S	COM	760281204	179	8064	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	S	COM	760281204	322	14490	SH	DEFINED	02
REPUBLIC BANCORP.	S	COM	760282103	4869	359594	SH	DEFINED	01
REPUBLIC BANCORP.	S	COM	760282103	1741	128480	SH	DEFINED	01
REPUBLIC BANCORP.	S	COM	760282103	217	16000	SH	DEFINED	01
REPUBLIC BANCORP.	S	COM	760282103	412	30400	SH	DEFINED	02
REPUBLIC SRVS CL-A	S	COM	760759100	5089	152000	SH	DEFINED	01
REPUBLIC SRVS CL-A	S	COM	760759100	45444	1357762	SH	DEFINED	01
RES/CARE	S	COM	760943100	103	8158	SH	DEFINED	01
RESEARC IN MOTION	FSUSD	COM	760975102	2084	27269	SH	DEFINED	01
RESEARC IN MOTION	FSUSD	COM	760975102	428	5600	SH	DEFINED	01
RESEARC IN MOTION	FSUSD	COM	760975102	59	775	SH	DEFINED	01
RESMED INC	S	COM	761152107	6029	106887	SH	DEFINED	01
RESMED INC	S	COM	761152107	2637	46760	SH	DEFINED	01
RESOURCE AMERICA	S	COM	761195205	332	9495	SH	DEFINED	01
RESOURCES CONNECTION.	S	COM	76122Q105	4883	233280	SH	DEFINED	01
RESOURCES CONNECTION.	S	COM	76122Q105	24685	1179429	SH	DEFINED	01
RESOURCES CONNECTION.	S	COM	76122Q105	1501	71700	SH	DEFINED	01
RESPIRONICS INC	S	COM	761230101	5198	89188	SH	DEFINED	01
REWARDS NETWORK INC	S	COM	761557107	212	51020	SH	DEFINED	01
REYNOLDS & REYNOLDS	S	COM	761695105	7712	285000	SH	DEFINED	01
REYNOLDS & REYNOLDS	S	COM	761695105	33	1228	SH	DEFINED	01
REYNOLDS AMERICAN INC	S	COM	761713106	4	50	SH	DEFINED	00
REYNOLDS AMERICAN INC	S	COM	761713106	30548	379053	SH	DEFINED	01
REYNOLDS AMERICAN INC	S	COM	761713106	74	915	SH	DEFINED	01
REYNOLDS AMERICAN INC	S	COM	761713106	1949	24185	SH	DEFINED	01
REYNOLDS AMERICAN INC	S	COM	761713106	44	550	SH	DEFINED	02
RIGEL PHARMACEU INC	S	COM	766559603	85	5300	SH	DEFINED	01
RIGGS NATL CORP WASH	S	COM	766570105	1243	65105	SH	DEFINED	01
RIMAGE CORP	S	COM	766721104	1792	90300	SH	DEFINED	01
RIO TINTO PLC ADR	FSUSD	COM	767204100	10899	84000	SH	DEFINED	01
RITCHIE BROS. AUCTION.	FSUSD	COM	767744105	135	4259	SH	DEFINED	00
RITCHIE BROS. AUCTION.	FSUSD	COM	767744105	2888	91400	SH	DEFINED	01
RITCHIE BROS. AUCTION.	FSUSD	COM	767744105	2724	86209	SH	DEFINED	01
ROBBINS & MYERS INC	S	COM	770196103	707	32104	SH	DEFINED	01

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ROBERT HALF INTL INC	S	COM	770323103	48333	1792779	SH	DEFINED	01
ROBERT HALF INTL INC	S	COM	770323103	3339	123825	SH	DEFINED	01 0
ROBERT HALF INTL INC	S	COM	770323103	3933	145880	SH	DEFINED	01 0
ROCHE HOLDINGS ADR	FSUSD	COM	771195104	1317	24400	SH	DEFINED	01 0
ROCK TENN CO	S	COM	772739207	1275	95862	SH	DEFINED	01
ROCKWELL AUTOMATION INC	S	COM	773903109	164	2885	SH	DEFINED	00
ROCKWELL AUTOMATION INC	S	COM	773903109	62964	1111665	SH	DEFINED	01
ROCKWELL AUTOMATION INC	S	COM	773903109	3863	68207	SH	DEFINED	01 0
ROCKWELL AUTOMATION INC	S	COM	773903109	2058	36336	SH	DEFINED	01 0
ROCKWELL AUTOMATION INC	S	COM	773903109	71625	1265672	SH	DEFINED	01 1
ROCKWELL AUTOMATION INC	S	COM	773903109	15	260	SH	DEFINED	02
ROCKWELL COLLINS		COM	774341101	1534	32225	SH	DEFINED	00
ROCKWELL COLLINS		COM	774341101	21464	451018	SH	DEFINED	01
ROCKWELL COLLINS		COM	774341101	18	380	SH	DEFINED	01 0
ROCKWELL COLLINS		COM	774341101	1763	37047	SH	DEFINED	01 0
ROFIN SINAR TECH INC.	S	COM	775043102	4846	150766	SH	DEFINED	01
ROFIN SINAR TECH INC.	S	COM	775043102	1523	47380	SH	DEFINED	01 0
ROFIN SINAR TECH INC.	S	COM	775043102	193	6000	SH	DEFINED	01 0
ROFIN SINAR TECH INC.	S	COM	775043102	354	11000	SH	DEFINED	02
ROGERS COMMUNICATION	FSUSD	COM	775109200	4086	150000	SH	DEFINED	01
ROGERS CORP	S	COM	775133101	1737	43438	SH	DEFINED	01
ROHM & HAAS CO	S	COM	775371107	22021	458777	SH	DEFINED	01
ROHM & HAAS CO	S	COM	775371107	1938	40380	SH	DEFINED	01 0
ROLLINS	S	COM	775711104	1423	76500	SH	DEFINED	01
ROPER IND NEW	S	COM	776696106	7192	109799	SH	DEFINED	01
ROSS STORES	S	COM	778296103	27	940	SH	DEFINED	01 0
ROSS STORES	S	COM	778296103	17	598	SH	DEFINED	01 0
ROTONICS MANUFACTURING INC	S	COM	778903104	246	45500	SH	DEFINED	01
ROWAN COMPANIES INC.	S	COM	779382100	188	6274	SH	DEFINED	01
ROWAN COMPANIES INC.	S	COM	779382100	667	22269	SH	DEFINED	01 0
ROWAN COMPANIES INC.	S	COM	779382100	51852	1733002	SH	DEFINED	01 1
ROYAL GROUP TECH LTD	FSUSD	COM	779915107	24021	2276800	SH	DEFINED	01
ROYAL DUTCH PETRO	FSUSD	COM	780257804	31902	531363	SH	DEFINED	01
ROYAL DUTCH PETRO	FSUSD	COM	780257804	191	3191	SH	DEFINED	01 0
RUBY TUESDAY INC COM	S	COM	781182100	3062	126100	SH	DEFINED	01
RUDDICK CORP	S	COM	781258108	1	57	SH	DEFINED	00
RUDDICK CORP	S	COM	781258108	770	33256	SH	DEFINED	01
RUDDICK CORP	S	COM	781258108	1734	74880	SH	DEFINED	01 0
RUDDICK CORP	S	COM	781258108	208	9000	SH	DEFINED	01 0
RUDDICK CORP	S	COM	781258108	419	18100	SH	DEFINED	02
RUDOLPH TECHNOLOGIES	S	COM	781270103	859	57028	SH	DEFINED	01
RUSH ENTERPRISES CL - A	S	COM	781846209	679	43300	SH	DEFINED	01
RUSS BERRIE & CO	S	COM	782233100	1005	52512	SH	DEFINED	01
RUSSELL CORP	S	COM	782352108	2218	122688	SH	DEFINED	01
RYANS RESTAURANT GROUP INC	S	COM	783520109	1	78	SH	DEFINED	00
RYANS RESTAURANT GROUP INC	S	COM	783520109	4476	308048	SH	DEFINED	01
RYDER SYSTEM	S	COM	783549108	882	21153	SH	DEFINED	01
RYDER SYSTEM	S	COM	783549108	555	13305	SH	DEFINED	01 0
RYERSON TULL INC	S	COM	78375P107	786	62063	SH	DEFINED	01
RYLAND GROUP INC	S	COM	783764103	2933	47300	SH	DEFINED	01
RYLAND GROUP INC	S	COM	783764103	36	582	SH	DEFINED	01 0
RYLAND GROUP INC	S	COM	783764103	22	350	SH	DEFINED	02
S&T BANCORP INC	S	COM	783859101	519	14666	SH	DEFINED	01
SBC COMMUNICATIONS	S	COM	78387G103	49	2032	SH	DEFINED	00
SBC COMMUNICATIONS	S	COM	78387G103	175441	7405689	SH	DEFINED	01
SBC COMMUNICATIONS	S	COM	78387G103	2048	86429	SH	DEFINED	01 0
SBC COMMUNICATIONS	S	COM	78387G103	18991	801619	SH	DEFINED	01 0
SBC COMMUNICATIONS	S	COM	78387G103	4524	191000	SH	DEFINED	01 1
SBC COMMUNICATIONS	S	COM	78387G103	170	7155	SH	DEFINED	01 1
SBS TECH INC	S	COM	78387P103	431	38643	SH	DEFINED	01
SBA COMMUNICATIONS	S	COM	78388J106	1141	124486	SH	DEFINED	01
SCP POOL CORP	S	COM	784028102	8133	255272	SH	DEFINED	01

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SCP POOL CORP	S	COM	784028102	10	292	SH	DEFINED	01	0
SCPIE HOLDINGS INC	S	COM	78402P104	271	24590	SH	DEFINED	01	
SEI INVESTMENTS CO	S	COM	784117103	2	63	SH	DEFINED	00	
SEI INVESTMENTS CO	S	COM	784117103	169	4680	SH	DEFINED	01	
SFBC INTERNATIONAL INC	S	COM	784121105	1869	53015	SH	DEFINED	01	
SGW HOLDING INC 12.500% 12/31/		PRF	78422P209	0	247951	SH	DEFINED	01	
SJW CORP.	S	COM	784305104	1405	40000	SH	DEFINED	01	
SK TELECOM LTD	ADR	FSUSD	78440P108	4023	204000	SH	DEFINED	01	
SL GREEN REALTY	S	COM	78440X101	483	8600	SH	DEFINED	01	
SL GREEN REALTY	S	COM	78440X101	25	450	SH	DEFINED	02	
SL INDS INC	S	COM	784413106	112	8000	SH	DEFINED	01	
SLM CORP	S	COM	78442P106	16	313	SH	DEFINED	00	
SLM CORP	S	COM	78442P106	3401	68226	SH	DEFINED	01	
SLM CORP	S	COM	78442P106	399	7988	SH	DEFINED	01	0
SLM CORP	S	COM	78442P106	4449	89260	SH	DEFINED	01	0
SLM CORP	S	COM	78442P106	25222	506752	SH	DEFINED	01	1
S&P 500 DEP RECPT		COM	78462F103	15781	133741	SH	DEFINED	01	0
S&P 500 DEP RECPT		COM	78462F103	56082	475558	SH	DEFINED	01	1
SPSS INC	S	COM	78462K102	1421	81708	SH	DEFINED	01	
SPX CORP.		COM	784635104	134	3100	SH	DEFINED	01	1
S1 CORPORATION	S	COM	78463B101	30	4306	SH	DEFINED	01	
SRA INTERNATIONAL INC..	S	COM	78464R105	4880	80993	SH	DEFINED	01	
SRA INTERNATIONAL INC..	S	COM	78464R105	17639	292774	SH	DEFINED	01	0
SRA INTERNATIONAL INC..	S	COM	78464R105	1110	18426	SH	DEFINED	01	0
SM&A		COM	78465D105	3206	388066	SH	DEFINED	01	
SWS GROUP INC		COM	78503N107	1489	92897	SH	DEFINED	01	
SABRE HOLDINGS CORP	S	COM	785905100	3	140	SH	DEFINED	00	
SABRE HOLDINGS CORP	S	COM	785905100	168	7699	SH	DEFINED	01	
SABRE HOLDINGS CORP	S	COM	785905100	598	27313	SH	DEFINED	01	0
SABRE HOLDINGS CORP	S	COM	785905100	2622	120000	SH	DEFINED	01	1
SAFECO CORP	S	COM	786429100	44382	911144	SH	DEFINED	01	
SAFECO CORP	S	COM	786429100	1287	26412	SH	DEFINED	01	0
SAFENET INC	S	COM	78645R107	821	28000	SH	DEFINED	01	
SAFENET INC	S	COM	78645R107	5904	201389	SH	DEFINED	01	0
SAFENET INC	S	COM	78645R107	386	13159	SH	DEFINED	01	0
SAFENET INC	S	COM	78645R107	270	9200	SH	DEFINED	02	
SAFETY INSURANCE GRP INC	S	COM	78648T100	1010	32603	SH	DEFINED	01	
SAFEWAY INC.	S	COM	786514208	5	288	SH	DEFINED	00	
SAFEWAY INC.	S	COM	786514208	18112	977380	SH	DEFINED	01	
SAFEWAY INC.	S	COM	786514208	153	8250	SH	DEFINED	01	0
SAFEWAY INC.	S	COM	786514208	1722	92933	SH	DEFINED	01	0
SAFEWAY INC.	S	COM	786514208	3726	201250	SH	DEFINED	01	1
ST JOE COMPANY	S	COM	790148100	337	5000	SH	DEFINED	01	
ST JOE COMPANY	S	COM	790148100	11	159	SH	DEFINED	01	0
ST JUDE MEDICAL	S	COM	790849103	150858	4190510	SH	DEFINED	01	
ST JUDE MEDICAL	S	COM	790849103	1531	42554	SH	DEFINED	01	0
ST JUDE MEDICAL	S	COM	790849103	3913	108696	SH	DEFINED	01	0
ST JUDE MEDICAL	S	COM	790849103	67695	1880943	SH	DEFINED	01	1
ST MARY LD & EXPL	S	COM	792228108	11229	224345	SH	DEFINED	01	
ST MARY LD & EXPL	S	COM	792228108	1934	38630	SH	DEFINED	01	0
ST MARY LD & EXPL	S	COM	792228108	195	3900	SH	DEFINED	01	0
ST MARY LD & EXPL	S	COM	792228108	375	7500	SH	DEFINED	02	
ST PAUL TRAVELERS COMPANIES		COM	792860108	132394	3604525	SH	DEFINED	01	
ST PAUL TRAVELERS COMPANIES		COM	792860108	1042	28379	SH	DEFINED	01	0
ST PAUL TRAVELERS COMPANIES		COM	792860108	8556	232958	SH	DEFINED	01	0
ST PAUL TRAVELERS COMPANIES		COM	792860108	2536	69060	SH	DEFINED	01	1
SALEM COMM..	S	COM	794093104	608	29500	SH	DEFINED	01	
SALIX PHARMACEUTICAL	S	COM	795435106	776	47047	SH	DEFINED	01	
SAMSUNG ELECTR	GDR	FSUSD	796050888	37	149	SH	DEFINED	01	1
SAN DIEGO G & E 07.050% 01/15/		PRF	797440831	1113	44625	SH	DEFINED	01	
SANDERSON FARMS INC	S	COM	800013104	1723	39879	SH	DEFINED	01	
SAN-DISK	S	COM	80004C101	28366	1020326	SH	DEFINED	01	

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SAN-DISK	S	COM	80004C101	17101	615076	SH	DEFINED	01	0
SAN-DISK	S	COM	80004C101	1714	61671	SH	DEFINED	01	0
SANDY SPRING BANCORP	INC	COM	800363103	517	16000	SH	DEFINED	01	0
SANMINA-SCI CORP.	S	COM	800907107	159	30626	SH	DEFINED	01	0
SANMINA-SCI CORP.	S	COM	800907107	579	110998	SH	DEFINED	01	0
SANMINA-SCI CORP.	S	COM	800907107	186	36400	SH	DEFINED	01	1
SANOFI-AVENTIS-ADR	FSUSD	COM	80105N105	92	2166	SH	DEFINED	01	0
SANTANDER BANCORP	S	COM	802809103	65	2474	SH	DEFINED	01	1
SANTARUS INC		COM	802817304	120	25000	SH	DEFINED	01	1
SAP AG ADR	FSUSD	COM	803054204	163486	4079000	SH	DEFINED	01	0
SAPIENT	S	COM	803062108	270	36703	SH	DEFINED	01	0
SARA LEE CORP	S	COM	803111103	164	7393	SH	DEFINED	00	0
SARA LEE CORP	S	COM	803111103	60380	2724694	SH	DEFINED	01	0
SARA LEE CORP	S	COM	803111103	8039	362743	SH	DEFINED	01	0
SARA LEE CORP	S	COM	803111103	3633	163923	SH	DEFINED	01	0
SARA LEE CORP	S	COM	803111103	244	11100	SH	DEFINED	01	1
SATYAM COMPUTER SVCS ADR	FSU	COM	804098101	3606	154379	SH	DEFINED	01	0
SATYAM COMPUTER SVCS ADR	FSU	COM	804098101	1628	69690	SH	DEFINED	01	0
SAUER-DANFOSS INC	S	COM	804137107	23	991	SH	DEFINED	01	0
SAVIENT PHARMACEUTICALS INC		COM	80517Q100	412	149957	SH	DEFINED	01	0
SAXON CAPITAL INC	S	COM	80556T106	692	40250	SH	DEFINED	01	0
SCANSOURCE INC	S	COM	806037107	3648	70370	SH	DEFINED	01	0
SCANSOURCE INC	S	COM	806037107	6	110	SH	DEFINED	01	0
SCHAWK INC	S	COM	806373106	5	300	SH	DEFINED	01	0
HENRY SCHEIN INC	S	COM	806407102	2939	82000	SH	DEFINED	01	0
HENRY SCHEIN INC	S	COM	806407102	21132	591104	SH	DEFINED	01	1
SCHERING AG - ADR	FSUSD	COM	806585204	20	300	SH	DEFINED	01	0
SCHERING PLOUGH	S	COM	806605101	28	1568	SH	DEFINED	00	0
SCHERING PLOUGH	S	COM	806605101	63714	3510435	SH	DEFINED	01	0
SCHERING PLOUGH	S	COM	806605101	6800	374622	SH	DEFINED	01	0
SCHERING PLOUGH	S	COM	806605101	6395	352365	SH	DEFINED	01	0
SCHERING PLOUGH	S	COM	806605101	2816	155300	SH	DEFINED	01	1
SCHERING-PLOUGH PFD CVT 06.000	CONV PRF		806605606	43788	874000	SH	DEFINED	01	0
SCHLUMBERGER LTD	FSUSD	COM	806857108	111	1579	SH	DEFINED	00	0
SCHLUMBERGER LTD	FSUSD	COM	806857108	314037	4455702	SH	DEFINED	01	0
SCHLUMBERGER LTD	FSUSD	COM	806857108	4073	57786	SH	DEFINED	01	0
SCHLUMBERGER LTD	FSUSD	COM	806857108	11033	156543	SH	DEFINED	01	0
SCHLUMBERGER LIMITED 01.500% 0	CONV BND		806857AC2	2737	2500000	PRN	DEFINED	01	0
SCHNITZER STEEL	S	COM	806882106	804	23830	SH	DEFINED	01	0
SCHOLASTIC CORP	S	COM	807066105	3899	105700	SH	DEFINED	01	0
SCHOLASTIC CORP	S	COM	807066105	1809	49060	SH	DEFINED	01	0
SCHOLASTIC CORP	S	COM	807066105	229	6200	SH	DEFINED	01	0
SCHOLASTIC CORP	S	COM	807066105	435	11800	SH	DEFINED	02	0
SCHOOL SPECIALTY INC	S	COM	807863105	3242	82769	SH	DEFINED	01	0
SCHULMAN (A.) INC	S	COM	808194104	1325	76035	SH	DEFINED	01	0
SCHWAB CHARLES CORP	S	COM	808513105	121237	11535349	SH	DEFINED	01	0
SCHWAB CHARLES CORP	S	COM	808513105	5325	506814	SH	DEFINED	01	0
SCHWAB CHARLES CORP	S	COM	808513105	3682	350303	SH	DEFINED	01	0
SCHWEITZER MAUDUIT	S	COM	808541106	1843	54929	SH	DEFINED	01	0
SCIENTIFIC ATLANTA	S	COM	808655104	251	8893	SH	DEFINED	01	0
SCIENTIFIC ATLANTA	S	COM	808655104	891	31578	SH	DEFINED	01	0
SCIENTIFIC GAMES..	S	COM	80874P109	6797	297520	SH	DEFINED	01	0
SCIENTIFIC GAMES..	S	COM	80874P109	10	460	SH	DEFINED	01	0
SCIENTIFIC GAMES CORPORATION C	CONV BND		80874PAC3	970	1000000	PRN	DEFINED	01	0
SCOTTS MIRACLE GRO CO CL A		COM	810186106	1644	23415	SH	DEFINED	01	1
SCRIPPS CO (E.W) CLA	S	COM	811054204	30630	628280	SH	DEFINED	01	0
SCRIPPS CO (E.W) CLA	S	COM	811054204	31	631	SH	DEFINED	01	0
SCS TRANSPORTATION	S	COM	81111T102	1653	88895	SH	DEFINED	01	0
SEA CONTAINERS LTD-CL A	FSUS	COM	811371707	6702	367000	SH	DEFINED	01	0
SEABOARD CORP	S	COM	811543107	946	882	SH	DEFINED	01	0
SEACHANGE INTL INC.	S	COM	811699107	2813	217300	SH	DEFINED	01	0
SEACHANGE INTL INC.	S	COM	811699107	3	210	SH	DEFINED	01	0

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SEACOAST BANK COR FL	S	COM	811707306	1510	76700	SH	DEFINED	01
SEACOR HOLDINGS INC	S	COM	811904101	8396	131707	SH	DEFINED	01
SEACOR HOLDINGS INC	S	COM	811904101	1066	16720	SH	DEFINED	01 0
SEACOR HOLDINGS INC	S	COM	811904101	134	2100	SH	DEFINED	01 0
SEACOR HOLDINGS INC	S	COM	811904101	274	4300	SH	DEFINED	02
SEALED AIR CORP	S	COM	81211K100	27745	534185	SH	DEFINED	01
SEALED AIR CORP	S	COM	81211K100	901	17356	SH	DEFINED	01 0
SEARS HOLDINGS CORP	S	COM	812350106	2	15	SH	DEFINED	00
SEARS HOLDINGS CORP	S	COM	812350106	30596	229756	SH	DEFINED	01
SEARS HOLDINGS CORP	S	COM	812350106	354	2665	SH	DEFINED	01 0
SEARS HOLDINGS CORP	S	COM	812350106	3352	25171	SH	DEFINED	01 0
SEARS HOLDINGS CORP	S	COM	812350106	43	320	SH	DEFINED	02
MATERIALS SELECT SECTOR SPDR		COM	81369Y100	30528	1012214	SH	DEFINED	01
HEALTH CARE SELECT SECTOR	IN	COM	81369Y209	25083	840026	SH	DEFINED	01
CONSUMR DISCRTNY SELT SPDR	I	COM	81369Y407	15051	453047	SH	DEFINED	01
ENERGY SELECT SECTOR SPDR	IN	COM	81369Y506	37193	866963	SH	DEFINED	01
INDUSTRIAL SELECT SECT SPDR		COM	81369Y704	26996	887160	SH	DEFINED	01
UTILITIES SEL SECTOR SPDR	IN	COM	81369Y886	30786	1056134	SH	DEFINED	01
SECURE COMPUTING CORP	S	COM	813705100	391	45647	SH	DEFINED	01
SEEBEYOND TECHNOLOGY	S	COM	815704101	1393	441000	SH	DEFINED	01
SELECT COMFORT CORP.	S	COM	81616X103	6208	303732	SH	DEFINED	01
SELECTIVE INS GROUP.	S	COM	816300107	3428	74161	SH	DEFINED	01
SELECTIVE INS GROUP.	S	COM	816300107	2227	48210	SH	DEFINED	01 0
SELECTIVE INS GROUP.	S	COM	816300107	268	5800	SH	DEFINED	01 0
SELECTIVE INS GROUP.	S	COM	816300107	513	11100	SH	DEFINED	02
SEMTECH CORP	S	COM	816850101	2172	121560	SH	DEFINED	01
SEMTECH CORP	S	COM	816850101	399	22300	SH	DEFINED	01 0
SEMPRA ENERGY	S	COM	816851109	88	2210	SH	DEFINED	00
SEMPRA ENERGY	S	COM	816851109	1679	42174	SH	DEFINED	01
SEMPRA ENERGY	S	COM	816851109	2978	74763	SH	DEFINED	01 0
SEMPRA ENERGY	S	COM	816851109	1969	49422	SH	DEFINED	01 0
SEMPRA ENERGY	S	COM	816851109	330	8400	SH	DEFINED	01 1
SEMPRA ENERGY	S	COM	816851109	51	1280	SH	DEFINED	02
SEMI TOOL	S	COM	816909105	1804	176900	SH	DEFINED	01
SENIOR HOUSING PROP TRUST	S	COM	81721M109	2462	147600	SH	DEFINED	01
SENSIENT TECH	S	COM	81725T100	1	61	SH	DEFINED	00
SENSIENT TECH	S	COM	81725T100	13148	609846	SH	DEFINED	01
SEPRACOR INC	S	COM	817315104	8940	155710	SH	DEFINED	01
SEPRACOR INC	S	COM	817315104	29	500	SH	DEFINED	01 0
SEQUA CORP -CL A	S	COM	817320104	830	16000	SH	DEFINED	01
SEQUA CORP -CL B	S	COM	817320203	1313	25000	SH	DEFINED	01
SERENA SOFTWARE INC	S	COM	817492101	2996	126080	SH	DEFINED	01
SERENA SOFTWARE INC	S	COM	817492101	153	6400	SH	DEFINED	01 0
SERENA SOFTWARE INC	S	COM	817492101	4	171	SH	DEFINED	01 1
SEROLOGICALS CORP	S	COM	817523103	3493	142920	SH	DEFINED	01
SEROLOGICALS CORP	S	COM	817523103	5	200	SH	DEFINED	01 0
SERVICE CORP INTL	S	COM	817565104	3893	520400	SH	DEFINED	01
SERVICEMASTER CO	S	COM	81760N109	31	2310	SH	DEFINED	02
7-ELEVEN INC	S	COM	817826209	4180	173984	SH	DEFINED	01
7-ELEVEN INC	S	COM	817826209	4	160	SH	DEFINED	01 0
SHARPER IMAGE CORP	S	COM	820013100	1023	61581	SH	DEFINED	01
SHAW GROUP INC	S	COM	820280105	1	30	SH	DEFINED	00
SHAW GROUP INC	S	COM	820280105	5278	242123	SH	DEFINED	01
SHERWIN WILLIAMS	S	COM	824348106	1582	35954	SH	DEFINED	01
SHERWIN WILLIAMS	S	COM	824348106	1156	26289	SH	DEFINED	01 0
SHILOH INDUSTRIES INC	S	COM	824543102	77	5881	SH	DEFINED	01
SHIRE PHARMACEU	FSUSD	COM	82481R106	9452	275740	SH	DEFINED	01
SHIRE PHARMACEU	FSUSD	COM	82481R106	14	400	SH	DEFINED	01 0
SHOPKO STORES	S	COM	824911101	2	71	SH	DEFINED	00
SHOPKO STORES	S	COM	824911101	2445	110008	SH	DEFINED	01
SHUFFLE MASTER INC	S	COM	825549108	1	22	SH	DEFINED	00
SHUFFLE MASTER INC	S	COM	825549108	3423	118186	SH	DEFINED	01

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SHURGARD STORAGE CTR	S	COM	82567D104	4726	115332	SH	DEFINED	01
SIEBEL SYSTEMS	S	COM	826170102	275	30122	SH	DEFINED	01
SIEBEL SYSTEMS	S	COM	826170102	1523	166900	SH	DEFINED	01 0
SIEBEL SYSTEMS	S	COM	826170102	998	109365	SH	DEFINED	01 0
SIERRA HEALTH SERVIC	S	COM	826322109	2	30	SH	DEFINED	00
SIERRA HEALTH SERVIC	S	COM	826322109	11609	181836	SH	DEFINED	01
SIERRA HEALTH SERVIC	S	COM	826322109	650	10180	SH	DEFINED	01 0
SIERRA HEALTH SERVIC	S	COM	826322109	1675	26272	SH	DEFINED	01 1
SIERRA PACIFIC RES	S	COM	826428104	5288	491867	SH	DEFINED	01
SIERRA PACIFIC RES	S	COM	826428104	1650	153480	SH	DEFINED	01 0
SIERRA PACIFIC RES	S	COM	826428104	206	19200	SH	DEFINED	01 0
SIERRA PACIFIC RES	S	COM	826428104	391	36400	SH	DEFINED	02
SIGMA-ALDRICH	S	COM	826552101	46582	760523	SH	DEFINED	01
SIGMA-ALDRICH	S	COM	826552101	3240	52886	SH	DEFINED	01 0
SIGMA-ALDRICH	S	COM	826552101	3821	62377	SH	DEFINED	01 0
SIGMA-ALDRICH	S	COM	826552101	29	480	SH	DEFINED	02
SIGMATEL INC	S	COM	82661W107	544	14542	SH	DEFINED	01
SIGNATURE BANK	S	COM	82669G104	1094	41260	SH	DEFINED	01 0
SIGNATURE BANK	S	COM	82669G104	119	4500	SH	DEFINED	01 0
SIGNATURE BANK	S	COM	82669G104	244	9200	SH	DEFINED	02
SILGAN HOLDINGS..	S	COM	827048109	4637	71360	SH	DEFINED	01
SILGAN HOLDINGS..	S	COM	827048109	2514	38688	SH	DEFINED	01 0
SILGAN HOLDINGS..	S	COM	827048109	336	5175	SH	DEFINED	01 0
SILGAN HOLDINGS..	S	COM	827048109	657	10110	SH	DEFINED	02
SILICON GRAPHICS STK		COM	827056102	2423	2036100	SH	DEFINED	01 0
SILICON STORAGE TECH.	S	COM	827057100	1	313	SH	DEFINED	00
SILICON STORAGE TECH.	S	COM	827057100	1536	412710	SH	DEFINED	01
SILICON STORAGE TECH.	S	COM	827057100	1	330	SH	DEFINED	01 0
SILICON IMAGE	S	COM	82705T102	1960	194900	SH	DEFINED	01
SILICON IMAGE	S	COM	82705T102	5	460	SH	DEFINED	01 0
SILICON VALLEY BKSHR	S	COM	827064106	2357	53520	SH	DEFINED	01
SIMON PROPERTY GROUP	S	COM	828806109	6793	112135	SH	DEFINED	01
SIMON PROPERTY GROUP	S	COM	828806109	2782	45925	SH	DEFINED	01 0
SIMON PROPERTY GROUP	S	COM	828806109	1404	23178	SH	DEFINED	01 1
SIMON PROPERTY GROUP	S	COM	828806109	39	640	SH	DEFINED	02
SIMPSON MANUFAC	S	COM	829073105	7047	228066	SH	DEFINED	01
SINCLAIR BROADCASTIN	S	COM	829226109	2698	336000	SH	DEFINED	01
SIRIUS SATELLITE.	S	COM	82966U103	151	26800	SH	DEFINED	01
SIRIUS SATELLITE.	S	COM	82966U103	843	150000	SH	DEFINED	01 0
SIRIUS SATELLITE.	S	COM	82966U103	32	5630	SH	DEFINED	01 0
SIRIUS SATELLITE.	S	COM	82966U103	11	1880	SH	DEFINED	02
SIRF TECHNOLOGY HLDGS INC	S	COM	82967H101	706	63260	SH	DEFINED	01
SIX FLAGS INC	S	COM	83001P109	597	145000	SH	DEFINED	01
SKYLINE	S	COM	830830105	2496	64848	SH	DEFINED	01
SKYWEST INC	S	COM	830879102	6246	335972	SH	DEFINED	01
SKYWORKS SOLUTIONS	S	COM	83088M102	10912	1718468	SH	DEFINED	01
SKYWORKS SOLUTIONS	S	COM	83088M102	149	23370	SH	DEFINED	01 0
SMART & FINAL INC	S	COM	831683107	326	26901	SH	DEFINED	01
SMITH (A O) CORP	S	COM	831865209	1764	61089	SH	DEFINED	01
SMITH INTL	S	COM	832110100	185	2950	SH	DEFINED	00
SMITH INTL	S	COM	832110100	6894	109900	SH	DEFINED	01
SMITH INTL	S	COM	832110100	4013	63991	SH	DEFINED	01 0
SMITH INTL	S	COM	832110100	1595	25435	SH	DEFINED	01 1
SMITHFIELD FOODS INC	S	COM	832248108	1115	35350	SH	DEFINED	00
SMITHFIELD FOODS INC	S	COM	832248108	38	1190	SH	DEFINED	02
SMUCKER (JM) CO WI	S	COM	832696405	604	12000	SH	DEFINED	01
SMURFIT STONE CONTAINER	S	COM	832727101	17824	1152200	SH	DEFINED	01
SMURFIT STONE CONTAINER	S	COM	832727101	16	1021	SH	DEFINED	01 0
SMURFIT STONE CONTAINER	S	COM	832727101	225	14700	SH	DEFINED	01 1
SNAP ON INC	S	COM	833034101	108	3392	SH	DEFINED	01
SNAP ON INC	S	COM	833034101	383	12036	SH	DEFINED	01 0
SNAP ON INC	S	COM	833034101	1435	45149	SH	DEFINED	01 1

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SOCIEDAD QUIMICA	FSUSD	COM	833635105	81	1000	SH	DEFINED	01
SOLECTRON CORP	S	COM	834182107	3889	1120778	SH	DEFINED	01
SOLECTRON CORP	S	COM	834182107	700	201658	SH	DEFINED	01 0
SOLECTRON CORP	S	COM	834182107	130	37800	SH	DEFINED	01 1
SOMANETICS CORP	S	COM	834445405	558	41300	SH	DEFINED	01
SONIC CORP	S	COM	835451105	7857	235242	SH	DEFINED	01
SONIC CORP	S	COM	835451105	57328	1716354	SH	DEFINED	01 0
SONIC CORP	S	COM	835451105	3274	98023	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC	S	COM	83545G102	1	32	SH	DEFINED	00
SONIC AUTOMOTIVE INC	S	COM	83545G102	5611	247053	SH	DEFINED	01
SONIC AUTOMOTIVE INC	S	COM	83545G102	1104	48580	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC	S	COM	83545G102	139	6100	SH	DEFINED	01 0
SONIC AUTOMOTIVE INC	S	COM	83545G102	268	11800	SH	DEFINED	02
SONIC SOLUTIONS.	S	COM	835460106	1746	116020	SH	DEFINED	01
SONY CORP ADRS	FSUSD	COM	835699307	3722	93000	SH	DEFINED	01
SOTHEBYS HLD CL-A	S	COM	835898107	5435	320444	SH	DEFINED	01
SOTHEBYS HLD CL-A	S	COM	835898107	1976	116500	SH	DEFINED	01 0
SONUS NETWORKS INC	S	COM	835916107	239	56406	SH	DEFINED	01
SOURCE INTERLINK COS INC	S	COM	836151209	675	60030	SH	DEFINED	01
SOURCECORP	S	COM	836167106	963	47815	SH	DEFINED	01
SOUTH FINANCIAL GRP		COM	837841105	7994	261749	SH	DEFINED	01
SOUTH FINANCIAL GRP		COM	837841105	824	26960	SH	DEFINED	01 0
SOUTH FINANCIAL GRP		COM	837841105	92	3000	SH	DEFINED	01 0
SOUTH FINANCIAL GRP		COM	837841105	192	6300	SH	DEFINED	02
SOUTH JERSEY IND INC	S	COM	838518108	3162	56071	SH	DEFINED	01
SOUTH JERSEY IND INC	S	COM	838518108	2379	42178	SH	DEFINED	01 0
SOUTH JERSEY IND INC	S	COM	838518108	297	5262	SH	DEFINED	01 0
SOUTH JERSEY IND INC	S	COM	838518108	598	10600	SH	DEFINED	02
SOUTHCOAST FINANCIAL CO	S	COM	84129R100	644	26213	SH	DEFINED	01
SOUTHERN CO	S	COM	842587107	54400	1709135	SH	DEFINED	01
SOUTHERN CO	S	COM	842587107	72	2261	SH	DEFINED	01 0
SOUTHERN CO	S	COM	842587107	4910	154261	SH	DEFINED	01 0
SOUTHERN CO	S	COM	842587107	4453	140000	SH	DEFINED	01 1
SOUTHERN ENERGY HOME	S	COM	842814105	19	3500	SH	DEFINED	01
SOUTHERN UNION CO	S	COM	844030106	7880	313841	SH	DEFINED	01
SOUTHSIDE BANCSHARES INC	S	COM	84470P109	979	46994	SH	DEFINED	01 0
SOUTHSIDE BANCSHARES INC	S	COM	84470P109	115	5515	SH	DEFINED	01 0
SOUTHSIDE BANCSHARES INC	S	COM	84470P109	240	11550	SH	DEFINED	02
SOUTHWEST AIRLINES	S	COM	844741108	788	55348	SH	DEFINED	01
SOUTHWEST AIRLINES	S	COM	844741108	2179	153000	SH	DEFINED	01 0
SOUTHWEST AIRLINES	S	COM	844741108	18	1280	SH	DEFINED	02
SOUTHWEST BANCORP INC	S	COM	844767103	287	15608	SH	DEFINED	01
SOUTHWEST BANCORP INC	S	COM	844767103	1536	83250	SH	DEFINED	01 0
SOUTHWEST BANCORP INC	S	COM	844767103	183	9900	SH	DEFINED	01 0
SOUTHWEST BANCORP INC	S	COM	844767103	350	19000	SH	DEFINED	02
SW BANCORP OF TX	S	COM	84476R109	4444	242170	SH	DEFINED	01
SOUTHWEST GAS CORP	S	COM	844895102	4519	187058	SH	DEFINED	01
SOUTHWEST GAS CORP	S	COM	844895102	1413	58520	SH	DEFINED	01 0
SOUTHWEST GAS CORP	S	COM	844895102	164	6800	SH	DEFINED	01 0
SOUTHWEST GAS CORP	S	COM	844895102	336	13900	SH	DEFINED	02
SOUTHWESTERN ENERGY		COM	845467109	1	18	SH	DEFINED	00
SOUTHWESTERN ENERGY		COM	845467109	11958	210686	SH	DEFINED	01
SOUTHWESTERN ENERGY		COM	845467109	2804	49420	SH	DEFINED	01 0
SOUTHWESTERN ENERGY		COM	845467109	350	6160	SH	DEFINED	01 0
SOUTHWESTERN ENERGY		COM	845467109	698	12300	SH	DEFINED	02
SOVEREIGN BANCORP IN	S	COM	845905108	15165	684357	SH	DEFINED	01
SOVEREIGN BANCORP IN	S	COM	845905108	39	1755	SH	DEFINED	01 0
SOVEREIGN BANCORP IN	S	COM	845905108	1725	77835	SH	DEFINED	01 0
SOVEREIGN BANCORP IN	S	COM	845905108	92	4150	SH	DEFINED	01 1
SOVEREIGN BANCORP IN	S	COM	845905108	30	1370	SH	DEFINED	02
SOVRAN SELF STORAGE INC	S	COM	84610H108	1552	39160	SH	DEFINED	01
SPATIALIGHT INC	S	COM	847248101	1036	205225	SH	DEFINED	01

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SPATIALIGHT INC	S	COM	847248101	27	5300	SH	DEFINED	01	0
SPECTRASITE INC	S	COM	84761M104	36338	627058	SH	DEFINED	01	1
SPHERION CORPORATION	S	COM	848420105	1133	151321	SH	DEFINED	01	
SPINNAKER EXPLORAT	S	COM	84855W109	2691	75735	SH	DEFINED	01	
SPIRIT FINANCE CORP	S	COM	848568309	342	31532	SH	DEFINED	01	
SPRINT CORP FON GRP	S	COM	852061100	7	273	SH	DEFINED	00	
SPRINT CORP FON GRP	S	COM	852061100	556603	24466063	SH	DEFINED	01	
SPRINT CORP FON GRP	S	COM	852061100	24389	1072062	SH	DEFINED	01	0
SPRINT CORP FON GRP	S	COM	852061100	8121	356939	SH	DEFINED	01	0
SPRINT CORP FON GRP	S	COM	852061100	60001	2639956	SH	DEFINED	01	1
SPRINT CORP FON GRP	S	COM	852061100	228	10035	SH	DEFINED	01	1
SS & C TECH.	S	COM	85227Q100	2328	102100	SH	DEFINED	01	
SS & C TECH.	S	COM	85227Q100	7	320	SH	DEFINED	01	0
STAGE STORES INC.	S	COM	85254C305	6150	160202	SH	DEFINED	01	
STAGE STORES INC.	S	COM	85254C305	1016	26521	SH	DEFINED	01	0
STAGE STORES INC.	S	COM	85254C305	129	3351	SH	DEFINED	01	0
STAGE STORES INC.	S	COM	85254C305	253	6580	SH	DEFINED	02	
STANCORP FINL GROUP	S	COM	852891100	6351	74906	SH	DEFINED	01	
STANCORP FINL GROUP	S	COM	852891100	1670	19689	SH	DEFINED	01	0
STANCORP FINL GROUP	S	COM	852891100	208	2459	SH	DEFINED	01	0
STANCORP FINL GROUP	S	COM	852891100	373	4400	SH	DEFINED	02	
STANDARD COMMERCIAL	S	COM	853258101	147	7915	SH	DEFINED	01	
STANDARD MICROSYSTEM	S	COM	853626109	1022	58877	SH	DEFINED	01	
STANDARD MICROSYSTEM	S	COM	853626109	1034	59550	SH	DEFINED	01	0
STANDARD MICROSYSTEM	S	COM	853626109	118	6810	SH	DEFINED	01	0
STANDARD MICROSYSTEM	S	COM	853626109	241	13900	SH	DEFINED	02	
STANDARD MOTOR PRO	S	COM	853666105	436	37295	SH	DEFINED	01	
STANDARD PAC CORP	S	COM	85375C101	12096	167563	SH	DEFINED	01	
STANDARD REGISTER	S	COM	853887107	821	65149	SH	DEFINED	01	
STANDEX INTERNATIONAL	S	COM	854231107	1114	40761	SH	DEFINED	01	
STANLEY FURNITURE CO	S	COM	854305208	2896	61264	SH	DEFINED	01	
STANLEY FURNITURE CO	S	COM	854305208	921	19450	SH	DEFINED	01	0
STANLEY FURNITURE CO	S	COM	854305208	113	2400	SH	DEFINED	01	0
STANLEY FURNITURE CO	S	COM	854305208	208	4400	SH	DEFINED	02	
STANLEY WORKS THE		COM	854616109	6161	136103	SH	DEFINED	01	
STANLEY WORKS THE		COM	854616109	10	231	SH	DEFINED	01	0
STANLEY WORKS THE		COM	854616109	707	15616	SH	DEFINED	01	0
STANLEY WORKS THE		COM	854616109	31	690	SH	DEFINED	02	
STAPLES INC	S	COM	855030102	17144	545459	SH	DEFINED	01	
STAPLES INC	S	COM	855030102	843	26808	SH	DEFINED	01	0
STAPLES INC	S	COM	855030102	3990	126970	SH	DEFINED	01	0
STAPLES INC	S	COM	855030102	16655	530404	SH	DEFINED	01	1
STARBUCKS		COM	855244109	48	907	SH	DEFINED	00	
STARBUCKS		COM	855244109	221253	4282846	SH	DEFINED	01	
STARBUCKS		COM	855244109	2701	52271	SH	DEFINED	01	0
STARBUCKS		COM	855244109	5826	112780	SH	DEFINED	01	0
STARBUCKS		COM	855244109	266	5143	SH	DEFINED	01	1
STARTEK INC	S	COM	85569C107	532	31658	SH	DEFINED	01	
STATE AUTO FINL CORP	S	COM	855707105	253	9500	SH	DEFINED	01	
STATE AUTO FINL CORP	S	COM	855707105	2522	94728	SH	DEFINED	01	0
STARWOOD HOTELS & RE	S	COM	85590A203	2	26	SH	DEFINED	00	
STARWOOD HOTELS & RE	S	COM	85590A203	37591	626199	SH	DEFINED	01	
STARWOOD HOTELS & RE	S	COM	85590A203	148	2470	SH	DEFINED	01	0
STARWOOD HOTELS & RE	S	COM	85590A203	2649	44121	SH	DEFINED	01	0
STARWOOD HOTELS & RE	S	COM	85590A203	14186	236629	SH	DEFINED	01	1
STARWOOD HOTELS & RE	S	COM	85590A203	25	420	SH	DEFINED	02	
STATE BK OF INDIA 144A	S GDR	COM	856552104	7274	186744	SH	DEFINED	01	1
STATE BANK OF INDIA. REGS	FS	COM	856552203	477	12252	SH	DEFINED	01	1
STATE BANK OF INDIA. REGS	FS	COM	856552203	813	20881	SH	DEFINED	01	1
STATE STREET CORP	S	COM	857477103	27259	623524	SH	DEFINED	01	
STATE STREET CORP	S	COM	857477103	340	7792	SH	DEFINED	01	0
STATE STREET CORP	S	COM	857477103	3028	69265	SH	DEFINED	01	0

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STATION CASINO	S	COM	857689103	7579	112188	SH	DEFINED	01
STATION CASINO	S	COM	857689103	30972	458517	SH	DEFINED	01 0
STATION CASINO	S	COM	857689103	2385	35305	SH	DEFINED	01 0
THE STEAK N SHAKE CO	S	COM	857873103	1462	75568	SH	DEFINED	01
STEEL DYNAMICS	S	COM	858119100	2999	87022	SH	DEFINED	01
STEEL TECHNOLOGIES	S	COM	858147101	720	29998	SH	DEFINED	01
STEIN MART INC	S	COM	858375108	2736	121624	SH	DEFINED	01
STEINWAY MUSICAL INSTRUMENTS I	COM	COM	858495104	186	6212	SH	DEFINED	01
STERLING BANCSHARES	S	COM	858907108	2606	183475	SH	DEFINED	01
STERICYCLE INC	S	COM	858912108	218	4950	SH	DEFINED	01 0
STERIS CORP	S	COM	859152100	972	38500	SH	DEFINED	01
STERIS CORP	S	COM	859152100	6	220	SH	DEFINED	01 0
STERLING BANCORP	S	COM	859158107	653	26913	SH	DEFINED	01
STERLING FINANCIAL CORP (PA)	COM	COM	859317109	1528	58660	SH	DEFINED	01 0
STERLING FINANCIAL CORP (PA)	COM	COM	859317109	213	8200	SH	DEFINED	01 0
STERLING FINANCIAL CORP (PA)	COM	COM	859317109	379	14550	SH	DEFINED	02
STERLING FINL CORP	S	COM	859319105	6432	180155	SH	DEFINED	01
STERLING FINL CORP	S	COM	859319105	1869	52368	SH	DEFINED	01 0
STERLING FINL CORP	S	COM	859319105	236	6600	SH	DEFINED	01 0
STERLING FINL CORP	S	COM	859319105	443	12400	SH	DEFINED	02
STEWART & STEVENSON	S	COM	860342104	1951	85220	SH	DEFINED	01
STEWART & STEVENSON	S	COM	860342104	1576	68780	SH	DEFINED	01 0
STEWART & STEVENSON	S	COM	860342104	185	8100	SH	DEFINED	01 0
STEWART & STEVENSON	S	COM	860342104	375	16400	SH	DEFINED	02
STEWART ENTERPRISES	S	COM	860370105	844	137319	SH	DEFINED	01
STEWART INFO SVCS	S	COM	860372101	1	33	SH	DEFINED	00
STEWART INFO SVCS	S	COM	860372101	3534	94205	SH	DEFINED	01
STILLWATER MINING CO	S	COM	86074Q102	5991	608250	SH	DEFINED	01
STILLWATER MINING CO	S	COM	86074Q102	691	70200	SH	DEFINED	01 0
STONE ENERGY CORP	S	COM	861642106	3482	71692	SH	DEFINED	01
STONERIDGE	S	COM	86183P102	159	13004	SH	DEFINED	01
STORAGE TECHNOLOGY	S	COM	862111200	99	3226	SH	DEFINED	01
STRATASYS INC	S	COM	862685104	1527	53900	SH	DEFINED	01
STRATTEC SECURITY	S	COM	863111100	1618	30200	SH	DEFINED	01
STRAYER EDUCATION	S	COM	863236105	23707	209200	SH	DEFINED	01
STRAYER EDUCATION	S	COM	863236105	35628	314416	SH	DEFINED	01 0
STRAYER EDUCATION	S	COM	863236105	3505	30929	SH	DEFINED	01 0
STRIDE RITE CORP	COM	COM	863314100	3588	269716	SH	DEFINED	01
STRYKER CORP	S	COM	863667101	157	3518	SH	DEFINED	00
STRYKER CORP	S	COM	863667101	14760	330876	SH	DEFINED	01
STRYKER CORP	S	COM	863667101	3208	71919	SH	DEFINED	01 0
STRYKER CORP	S	COM	863667101	3471	77816	SH	DEFINED	01 0
STURM RUGER & CO INC	S	COM	864159108	416	60084	SH	DEFINED	01
SUN BANCORP INC	S	COM	86663B102	298	13017	SH	DEFINED	01
SUN LIFE FINL SVCS.	FSUSD	COM	866796105	1702	52300	SH	DEFINED	01
SUN MICROSYSTEMS INC.	S	COM	866810104	36296	8984245	SH	DEFINED	01
SUN MICROSYSTEMS INC.	S	COM	866810104	1392	344550	SH	DEFINED	01 0
SUN MICROSYSTEMS INC.	S	COM	866810104	2858	707532	SH	DEFINED	01 0
SUN HYDRAULICS CORP	S	COM	866942105	448	14915	SH	DEFINED	01
SUNCOR ENERGY INC	FSUSD	COM	867229106	11142	277100	SH	DEFINED	01
SUNCOR ENERGY INC	FSUSD	COM	867229106	399	9920	SH	DEFINED	01 0
SUNCOR ENERGY INC	FSUSD	COM	867229106	43195	1074742	SH	DEFINED	01 1
SUNGARD DATA	S	COM	867363103	1	17	SH	DEFINED	00
SUNGARD DATA	S	COM	867363103	57728	1673270	SH	DEFINED	01
SUNGARD DATA	S	COM	867363103	2866	83069	SH	DEFINED	01 0
SUNGARD DATA	S	COM	867363103	4464	129378	SH	DEFINED	01 0
SUNOCO INC	S	COM	86764P109	6736	65071	SH	DEFINED	01
SUNOCO INC	S	COM	86764P109	1491	14407	SH	DEFINED	01 0
SUNOCO INC	S	COM	86764P109	32	310	SH	DEFINED	02
SUNRISE SENIOR LIVING INC	S	COM	86768K106	2951	60711	SH	DEFINED	01
SUNTERRA CORP	S	COM	86787D208	2383	158000	SH	DEFINED	01
SUNTONE HOTEL INVESTORS INC	COM	COM	867892101	472	22000	SH	DEFINED	01

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SUNTRUST BANKS INC	S	COM	867914103	1431	19849	SH	DEFINED	01
SUNTRUST BANKS INC	S	COM	867914103	5077	70440	SH	DEFINED	01
SUNTRUST BANKS INC	S	COM	867914103	466	6475	SH	DEFINED	01
SUPERIOR ENERGY SERV	S	COM	868157108	955	55524	SH	DEFINED	01
SUPERIOR IND INTL	S	COM	868168105	1	35	SH	DEFINED	00
SUPERIOR IND INTL	S	COM	868168105	2147	81320	SH	DEFINED	01
SUPERTEX INC	S	COM	868532102	593	32395	SH	DEFINED	01
SUPERVALU INC	S	COM	868536103	111	3341	SH	DEFINED	00
SUPERVALU INC	S	COM	868536103	13604	407909	SH	DEFINED	01
SUPERVALU INC	S	COM	868536103	5956	178644	SH	DEFINED	01
SUPERVALU INC	S	COM	868536103	936	28059	SH	DEFINED	01
SUPERVALU INC	S	COM	868536103	213	6400	SH	DEFINED	01
SUPERVALU INC	S	COM	868536103	44	1330	SH	DEFINED	02
SUPPORTSOFT INC.	S	COM	868587106	6	1020	SH	DEFINED	01
SURGUTNEFTEGAZ ADR	FSUSD	COM	868861204	5549	155880	SH	DEFINED	01
SURGUTNEFTEGAZ ADR	FSUSD	COM	868861204	983	27600	SH	DEFINED	01
SURMODICS INC	S	COM	868873100	1463	45843	SH	DEFINED	01
SUSQUEHANNA BANC	S	COM	869099101	5324	218351	SH	DEFINED	01
SWIFT ENERGY CO	S	COM	870738101	7316	257245	SH	DEFINED	01
SWIFT ENERGY CO	S	COM	870738101	3	110	SH	DEFINED	01
SWIFT TRANSPORTATION	S	COM	870756103	1022	46178	SH	DEFINED	00
SWIFT TRANSPORTATION	S	COM	870756103	1953	88200	SH	DEFINED	01
SYBASE INC	S	COM	871130100	2513	136066	SH	DEFINED	01
SYBASE INC	S	COM	871130100	1179	63950	SH	DEFINED	01
SYBASE INC	S	COM	871130100	148	8000	SH	DEFINED	01
SYBASE INC	S	COM	871130100	275	14900	SH	DEFINED	02
SYBRON DENTAL SPEC		COM	871142105	9687	269825	SH	DEFINED	01
SYBRON DENTAL SPEC		COM	871142105	1534	42660	SH	DEFINED	01
SYBRON DENTAL SPEC		COM	871142105	179	4990	SH	DEFINED	01
SYBRON DENTAL SPEC		COM	871142105	362	10100	SH	DEFINED	02
SYCAMORE NETWORKS.	S	COM	871206108	5446	1530300	SH	DEFINED	01
SYCAMORE NETWORKS.	S	COM	871206108	6	1760	SH	DEFINED	01
SYMANTEC CORP	S	COM	871503108	34	1575	SH	DEFINED	00
SYMANTEC CORP	S	COM	871503108	47692	2235918	SH	DEFINED	01
SYMANTEC CORP	S	COM	871503108	1147	53761	SH	DEFINED	01
SYMANTEC CORP	S	COM	871503108	3208	150406	SH	DEFINED	01
SYMANTEC CORP	S	COM	871503108	8246	386217	SH	DEFINED	01
SYMBOL TECHNOLOGIES	S	COM	871508107	736	50746	SH	DEFINED	01
SYMBOL TECHNOLOGIES	S	COM	871508107	730	50394	SH	DEFINED	01
SYMMETRICOM INC	S	COM	871543104	1998	180234	SH	DEFINED	01
SYMMETRY MEDICAL INC		COM	871546206	1349	70907	SH	DEFINED	01
SYMYX TECHNOLOGIES..	S	COM	87155S108	394	17850	SH	DEFINED	01
SYNAPTICS INC.		COM	87157D109	3749	161590	SH	DEFINED	01
SYNAPTICS INC.		COM	87157D109	172	7420	SH	DEFINED	01
SYNOPSIS INC	S	COM	871607107	21	1137	SH	DEFINED	01
SYNOPSIS INC	S	COM	871607107	10	553	SH	DEFINED	01
SYNOVUS	S	COM	87161C105	507	18181	SH	DEFINED	01
SYNOVUS	S	COM	87161C105	1798	64550	SH	DEFINED	01
SYNTEL INC	S	COM	87162H103	757	42800	SH	DEFINED	01
SYNNEX CORP	S	COM	87162W100	670	38504	SH	DEFINED	01
SYSCO CORP	S	COM	871829107	2945	82266	SH	DEFINED	01
SYSCO CORP	S	COM	871829107	4735	132266	SH	DEFINED	01
TBC CORP		COM	872183108	1539	55243	SH	DEFINED	01
TCF FINL CORP MPLS	S	COM	872275102	161	5959	SH	DEFINED	00
TCF FINL CORP MPLS	S	COM	872275102	3497	128801	SH	DEFINED	01
TCF FINL CORP MPLS	S	COM	872275102	6710	247128	SH	DEFINED	01
TECO ENERGY	S	COM	872375100	2	109	SH	DEFINED	00
TECO ENERGY	S	COM	872375100	4865	310320	SH	DEFINED	01
TECO ENERGY	S	COM	872375100	25	1620	SH	DEFINED	01
TECO ENERGY	S	COM	872375100	672	42888	SH	DEFINED	01
TESSCO TECH	S	COM	872386107	113	7451	SH	DEFINED	01
THQ INC	S	COM	872443403	3342	118759	SH	DEFINED	01

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TJX COS		COM	872540109	694	28198	SH	DEFINED	01
TJX COS		COM	872540109	2465	100066	SH	DEFINED	01
TJX COS		COM	872540109	17427	708309	SH	DEFINED	01
TRC COMPANIES INC		COM	872625108	485	32982	SH	DEFINED	01
TRW AUTOMOTIVE HOLDINGS CORP		COM	87264S106	700	36032	SH	DEFINED	01
TTM TECHNOLOGIES	S	COM	87305R109	3620	346100	SH	DEFINED	01
TTM TECHNOLOGIES	S	COM	87305R109	1	130	SH	DEFINED	01
TXU CORPORATION	S	COM	873168108	12	148	SH	DEFINED	00
TXU CORPORATION	S	COM	873168108	43646	548116	SH	DEFINED	01
TXU CORPORATION	S	COM	873168108	435	5456	SH	DEFINED	01
TXU CORPORATION	S	COM	873168108	3973	49889	SH	DEFINED	01
TXU CORPORATION	S	COM	873168108	301	3776	SH	DEFINED	01
TXU CORPORATION	S	COM	873168108	71	890	SH	DEFINED	02
TAIWAN SEMI ADR	FSUSD	COM	874039100	1822	214800	SH	DEFINED	01
TAIWAN SEMI ADR	FSUSD	COM	874039100	24378	2874915	SH	DEFINED	01
TAKE-TWO INTERACTIVE		COM	874054109	9238	236254	SH	DEFINED	01
TAKE-TWO INTERACTIVE		COM	874054109	9	230	SH	DEFINED	01
TALBOTS	S	COM	874161102	969	30300	SH	DEFINED	01
TALISMAN ENERGY INC	FSUSD	COM	87425E103	317	9280	SH	DEFINED	01
TALK AMERICA HLDGS	S	COM	87426R202	212	32868	SH	DEFINED	01
TALX CORP.		COM	874918105	935	51500	SH	DEFINED	01
TANOX INC		COM	87588Q109	1240	129200	SH	DEFINED	01
TANOX INC		COM	87588Q109	2	170	SH	DEFINED	01
TARGET CORPORATION	S	COM	87612E106	17	343	SH	DEFINED	00
TARGET CORPORATION	S	COM	87612E106	474224	9480678	SH	DEFINED	01
TARGET CORPORATION	S	COM	87612E106	3213	64272	SH	DEFINED	01
TARGET CORPORATION	S	COM	87612E106	9859	197092	SH	DEFINED	01
TARGET CORPORATION	S	COM	87612E106	274	5400	SH	DEFINED	01
TATA MOTORS LTD - ADR	FSUSD	COM	876568502	406	41840	SH	DEFINED	01
TAUBMAN CENTERS INC	S	COM	876664103	343	12387	SH	DEFINED	01
TECH DATA CORP	S	COM	878237106	697	18819	SH	DEFINED	01
TECH DATA CORP	S	COM	878237106	84	2300	SH	DEFINED	01
TECHNE CORP	S	COM	878377100	38383	955269	SH	DEFINED	01
TECHNE CORP	S	COM	878377100	2475	61571	SH	DEFINED	01
TECHNE CORP	S	COM	878377100	1937	48200	SH	DEFINED	01
TECHNICAL OLYMPIC US.	S	COM	878483106	2602	86162	SH	DEFINED	01
TECHNITROL INC	S	COM	878555101	3245	217506	SH	DEFINED	01
TECHNITROL INC	S	COM	878555101	1012	67899	SH	DEFINED	01
TECHNITROL INC	S	COM	878555101	116	7800	SH	DEFINED	01
TECHNITROL INC	S	COM	878555101	239	16000	SH	DEFINED	02
TECHNOLOGY RESEARCH CORP		COM	878727304	128	25000	SH	DEFINED	01
TECUMSEH PRODUCT CLA	S	COM	878895200	451	11372	SH	DEFINED	01
TEKELEC	S	COM	879101103	64	4000	SH	DEFINED	01
TEKTRONIX		COM	879131100	129	5231	SH	DEFINED	01
TEKTRONIX		COM	879131100	455	18563	SH	DEFINED	01
TELE NORTE LESTE P ADR EACH RE		COM	879246106	34357	2225205	SH	DEFINED	01
TELEBRAS NEW		COM	879287308	449	15500	SH	DEFINED	01
TELEDYNE TECH	S	COM	879360105	9126	291557	SH	DEFINED	01
TELEDYNE TECH	S	COM	879360105	13	400	SH	DEFINED	01
TELEFONOS DE MEXICO	FSUSD	COM	879403780	92852	2689000	SH	DEFINED	01
TELEFONOS DE MEXICO	FSUSD	COM	879403780	40101	1162341	SH	DEFINED	01
TELEPHONE AND DATA	S	COM	879433100	7058	86500	SH	DEFINED	01
TELEPHONE AND DATA	S	COM	879433100	12	152	SH	DEFINED	01
TELEWEST GLOBAL INC	S	COM	87956T107	109551	6158098	SH	DEFINED	01
TELEWEST GLOBAL INC	S	COM	87956T107	15149	851513	SH	DEFINED	01
TELEWEST GLOBAL INC	S	COM	87956T107	2	108	SH	DEFINED	01
TELIK INC		COM	87959M109	601	39880	SH	DEFINED	01
TELIK INC		COM	87959M109	92	6050	SH	DEFINED	01
TELLABS	S	COM	879664100	988	135254	SH	DEFINED	01
TELLABS	S	COM	879664100	708	97035	SH	DEFINED	01
TELLABS	S	COM	879664100	158	21300	SH	DEFINED	01
TEMPLE-INLAND INC	S	COM	879868107	21389	294823	SH	DEFINED	01

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TEMPLE-INLAND INC	S	COM	879868107	47	651	SH	DEFINED	01	0
TEMPLE-INLAND INC	S	COM	879868107	862	11881	SH	DEFINED	01	0
TEMPLE-INLAND INC	S	COM	879868107	153	2100	SH	DEFINED	01	1
TELETECH HLDGS INC	S	COM	879939106	877	67900	SH	DEFINED	01	0
TELETECH HLDGS INC	S	COM	879939106	1156	89530	SH	DEFINED	01	0
TELETECH HLDGS INC	S	COM	879939106	132	10200	SH	DEFINED	01	0
TELETECH HLDGS INC	S	COM	879939106	272	21000	SH	DEFINED	02	0
TELESYSTEM INTL WIRELESS INC		COM	879946606	73074	4791792	SH	DEFINED	01	0
TELESYSTEM INTL WIRELESS INC		COM	879946606	7179	470780	SH	DEFINED	01	0
TEMPUR-PEDIC INTERNATIONAL	S	COM	88023U101	8587	460207	SH	DEFINED	01	0
TEMPUR-PEDIC INTERNATIONAL	S	COM	88023U101	1642	87977	SH	DEFINED	01	0
TEMPUR-PEDIC INTERNATIONAL	S	COM	88023U101	32633	1749702	SH	DEFINED	01	1
TENARIS SA ADR	FSUSD	COM	88031M109	1478	24034	SH	DEFINED	01	0
TENET HEALTHCARE COR	S	COM	88033G100	1	115	SH	DEFINED	00	0
TENET HEALTHCARE COR	S	COM	88033G100	45081	3909901	SH	DEFINED	01	0
TENET HEALTHCARE COR	S	COM	88033G100	131	11315	SH	DEFINED	01	0
TENET HEALTHCARE COR	S	COM	88033G100	1409	122214	SH	DEFINED	01	0
TENNANT CO	S	COM	880345103	354	9145	SH	DEFINED	01	0
TENNECO AUTOMOTIVE	S	COM	880349105	4744	380739	SH	DEFINED	01	0
TENNECO AUTOMOTIVE	S	COM	880349105	1554	124660	SH	DEFINED	01	0
TENNECO AUTOMOTIVE	S	COM	880349105	182	14600	SH	DEFINED	01	0
TENNECO AUTOMOTIVE	S	COM	880349105	370	29700	SH	DEFINED	02	0
TERADYNE INC	S	COM	880770102	166	11366	SH	DEFINED	01	0
TERADYNE INC	S	COM	880770102	589	40322	SH	DEFINED	01	0
TERAYON COMMUNICATION SYS		COM	880775101	5610	1821540	SH	DEFINED	01	0
TEREX CORP NEW..		COM	880779103	17577	405931	SH	DEFINED	01	0
TEREX CORP NEW..		COM	880779103	1503	34709	SH	DEFINED	01	0
TEREX CORP NEW..		COM	880779103	180	4162	SH	DEFINED	01	0
TEREX CORP NEW..		COM	880779103	377	8700	SH	DEFINED	02	0
TERRA INDUSTRIES INC	S	COM	880915103	3568	459802	SH	DEFINED	01	0
TERRA INDUSTRIES INC	S	COM	880915103	1389	178790	SH	DEFINED	01	0
TERRA INDUSTRIES INC	S	COM	880915103	157	20200	SH	DEFINED	01	0
TERRA INDUSTRIES INC	S	COM	880915103	326	42000	SH	DEFINED	02	0
TERREMARK WORLDWIDE INC		COM	881448104	1476	2271000	SH	DEFINED	01	0
TERREMARK WORLDWIDE INC		COM	881448104	839	1290000	SH	DEFINED	01	1
TESORO CORPORATION	S	COM	881609101	1	40	SH	DEFINED	00	0
TESORO CORPORATION	S	COM	881609101	13032	352008	SH	DEFINED	01	0
TESORO CORPORATION	S	COM	881609101	2958	79872	SH	DEFINED	01	0
TESORO CORPORATION	S	COM	881609101	320	8637	SH	DEFINED	01	0
TESORO CORPORATION	S	COM	881609101	651	17600	SH	DEFINED	02	0
TEVA PHARM INDS AD		COM	881624209	2397	77300	SH	DEFINED	01	0
TEVA PHARM INDS AD		COM	881624209	58	1879	SH	DEFINED	01	0
TEVA PHARM INDS AD		COM	881624209	10678	344455	SH	DEFINED	01	1
TEVA PHARM INDS AD		COM	881624209	2131	68752	SH	DEFINED	01	1
TETRA TECHNOLOGIES		COM	88162F105	6333	222698	SH	DEFINED	01	0
TETRA TECHNOLOGIES		COM	88162F105	182	6400	SH	DEFINED	01	0
TETRA TECH INC	S	COM	88162G103	1769	140143	SH	DEFINED	01	0
TESSERA TECHNOLOGIES INC	S	COM	88164L100	6285	145368	SH	DEFINED	01	0
TESSERA TECHNOLOGIES INC	S	COM	88164L100	4	100	SH	DEFINED	01	0
TEVA PHARM FIN		CONV BND	88164RAB3	3217	3200000	PRN	DEFINED	01	0
TEXAS INDUSTRIES	S	COM	882491103	8183	152213	SH	DEFINED	01	0
TEXAS INSTRUMENTS	S	COM	882508104	188293	7386981	SH	DEFINED	01	0
TEXAS INSTRUMENTS	S	COM	882508104	32	1256	SH	DEFINED	01	0
TEXAS INSTRUMENTS	S	COM	882508104	9112	357464	SH	DEFINED	01	0
TEXAS UNITED BANCSHARES	S	COM	882838105	730	40556	SH	DEFINED	01	0
TEXTRON INC	S	COM	883203101	1	16	SH	DEFINED	00	0
TEXTRON INC	S	COM	883203101	75349	1009763	SH	DEFINED	01	0
TEXTRON INC	S	COM	883203101	119	1600	SH	DEFINED	01	0
TEXTRON INC	S	COM	883203101	2095	28071	SH	DEFINED	01	0
TEXTRON INC	S	COM	883203101	269	3600	SH	DEFINED	01	1
TEXTRON INC	S	COM	883203101	39	520	SH	DEFINED	02	0
THERAGENICS CORP	S	COM	883375107	759	220562	SH	DEFINED	01	0

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THE9 LTD-ADR	FSUSD	COM	88337K104	29	1700	SH	DEFINED	01
THERMO ELECTRON CORP	S	COM	883556102	868	34357	SH	DEFINED	01
THERMO ELECTRON CORP	S	COM	883556102	840	33221	SH	DEFINED	01
THERMO ELECTRON CORP	S	COM	883556102	331	13100	SH	DEFINED	01
THERMO ELECTRON CORP	S	COM	883556102	23	920	SH	DEFINED	02
THERMOGENESIS CORP	S	COM	883623209	1016	203111	SH	DEFINED	01
THOMAS & BETTS	S	COM	884315102	16543	512157	SH	DEFINED	01
THOMAS & BETTS	S	COM	884315102	2320	71820	SH	DEFINED	01
THOMAS & BETTS	S	COM	884315102	288	8920	SH	DEFINED	01
THOMAS & BETTS	S	COM	884315102	601	18600	SH	DEFINED	02
THOMAS INDS INC	S	COM	884425109	6785	171180	SH	DEFINED	01
THOMAS PROPERTIES GROUP	S	COM	884453101	801	64700	SH	DEFINED	01
THOR INDS INC	S	COM	885160101	2559	85548	SH	DEFINED	01
3 COM CORP	S	COM	885535104	6514	1830000	SH	DEFINED	01
360NETWORKS INC.	FSUSD	COM	885575100	304	76029	SH	DEFINED	01
3M COMPANY	S	COM	88579Y101	272	3167	SH	DEFINED	00
3M COMPANY	S	COM	88579Y101	405280	4729594	SH	DEFINED	01
3M COMPANY	S	COM	88579Y101	6135	71600	SH	DEFINED	01
3M COMPANY	S	COM	88579Y101	13746	160410	SH	DEFINED	01
3M COMPANY	S	COM	88579Y101	5579	65045	SH	DEFINED	01
3M COMPANY	S	COM	88579Y101	88	1031	SH	DEFINED	01
3M COMPANY 00.000% 11/21/2032		CONV BND	88579YAB7	2618	2900000	PRN	DEFINED	01
TIBCO SOFTWARE INC	S	COM	88632Q103	19549	2624285	SH	DEFINED	01
TIBCO SOFTWARE INC	S	COM	88632Q103	1219	163690	SH	DEFINED	01
TIDEWATER INC		COM	886423102	97711	2514420	SH	DEFINED	01
TIERONE CORP		COM	88650R108	900	38300	SH	DEFINED	01
TIFFANY & CO-NEW	S	COM	886547108	2039	59048	SH	DEFINED	01
TIFFANY & CO-NEW	S	COM	886547108	17	486	SH	DEFINED	01
TIFFANY & CO-NEW	S	COM	886547108	1043	30214	SH	DEFINED	01
TIM PARTICIPACOES SA -ADR		COM	88706P106	450	30000	SH	DEFINED	01
TIMCO AVIATION SERVICES INC.	0	CONV BND	887151AB4	0	11490	PRN	DEFINED	01
TIME WARNER INC	S	COM	887317105	1041	59328	SH	DEFINED	00
TIME WARNER INC	S	COM	887317105	406334	23152881	SH	DEFINED	01
TIME WARNER INC	S	COM	887317105	720	41025	SH	DEFINED	01
TIME WARNER INC	S	COM	887317105	18556	1057320	SH	DEFINED	01
TIME WARNER INC	S	COM	887317105	37480	2139356	SH	DEFINED	01
TIMKEN CO.	S	COM	887389104	6189	226371	SH	DEFINED	01
TITAN CORPORATION	S	COM	888266103	944	52000	SH	DEFINED	01
TITAN CORPORATION	S	COM	888266103	3	190	SH	DEFINED	01
TITAN INTL INC		COM	88830M102	89	6170	SH	DEFINED	01
TIVO INC	S	COM	888706108	960	185700	SH	DEFINED	01
TODCO-CL A		COM	88889T107	153	5940	SH	DEFINED	01
TOLL BROTHERS	S	COM	889478103	152	1932	SH	DEFINED	01
TOLL BROTHERS	S	COM	889478103	23	298	SH	DEFINED	01
TOLL BROTHERS	S	COM	889478103	2010	25510	SH	DEFINED	01
TOLLGRADE COMMUNICAT		COM	889542106	233	33798	SH	DEFINED	01
TOMKINS PLC ADR	FSUSD	COM	890030208	31511	1540900	SH	DEFINED	01
TOMPKINS TRUSTCO INC	S	COM	890110109	303	7112	SH	DEFINED	01
TOO INC	S	COM	890333107	2	95	SH	DEFINED	00
TOO INC	S	COM	890333107	3384	137146	SH	DEFINED	01
TOO INC	S	COM	890333107	987	40090	SH	DEFINED	01
TOO INC	S	COM	890333107	123	5000	SH	DEFINED	01
TOO INC	S	COM	890333107	234	9500	SH	DEFINED	02
TOOTSIE ROLL INDS	S	COM	890516107	458	15277	SH	DEFINED	01
TOPPS CO	S	COM	890786106	896	97300	SH	DEFINED	01
TORCHMARK CORP	S	COM	891027104	2	41	SH	DEFINED	00
TORCHMARK CORP	S	COM	891027104	38716	741656	SH	DEFINED	01
TORCHMARK CORP	S	COM	891027104	92	1761	SH	DEFINED	01
TORCHMARK CORP	S	COM	891027104	1172	22448	SH	DEFINED	01
TORCHMARK CORP	S	COM	891027104	52	1000	SH	DEFINED	01
TORO CO	S	COM	891092108	10836	122424	SH	DEFINED	01
TORO CO	S	COM	891092108	1370	15485	SH	DEFINED	01

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TORO CO	S	COM	891092108	147	1657	SH	DEFINED	01	0
TORO CO	S	COM	891092108	310	3500	SH	DEFINED	02	
TOTAL ENTERTNT REST.	S	COM	89150E100	997	87516	SH	DEFINED	01	
TOTAL SA - SPON ADR	FSUSD	COM	89151E109	40867	348600	SH	DEFINED	01	
TOTAL SA - SPON ADR	FSUSD	COM	89151E109	175	1490	SH	DEFINED	01	0
TOWN & COUNTRY.	S	COM	892081100	2336	88330	SH	DEFINED	01	
TOYS R US	S	COM	892335100	10979	426203	SH	DEFINED	01	
TOYS R US	S	COM	892335100	63	2467	SH	DEFINED	01	0
TOYS R US	S	COM	892335100	1151	44663	SH	DEFINED	01	0
TRACTOR SUPPLY COMPANY.	S	COM	892356106	3975	91054	SH	DEFINED	01	
TRAMMELL CROW CO	S	COM	89288R106	116	5612	SH	DEFINED	01	
TRAMMELL CROW CO	S	COM	89288R106	1483	72100	SH	DEFINED	01	0
TRAMMELL CROW CO	S	COM	89288R106	175	8500	SH	DEFINED	01	0
TRAMMELL CROW CO	S	COM	89288R106	352	17100	SH	DEFINED	02	
TRANS WORLD ENTMT CP	S	COM	89336Q100	2810	190788	SH	DEFINED	01	
TRANS WORLD ENTMT CP	S	COM	89336Q100	1063	72150	SH	DEFINED	01	0
TRANS WORLD ENTMT CP	S	COM	89336Q100	140	9500	SH	DEFINED	01	0
TRANS WORLD ENTMT CP	S	COM	89336Q100	259	17600	SH	DEFINED	02	
TRANSACTION SYSTEM	S	COM	893416107	7767	335491	SH	DEFINED	01	
TRANSACTION SYSTEM	S	COM	893416107	8	350	SH	DEFINED	01	0
TRANSATLANTIC HLDS	S	COM	893521104	14769	223025	SH	DEFINED	01	
TRANSCANADA CORPORATION	FSUS	COM	89353D107	9638	390200	SH	DEFINED	01	
TRANSKARYOTIC THERAP		COM	893735100	253	10134	SH	DEFINED	01	
TRANSKARYOTIC THERAP		COM	893735100	3	140	SH	DEFINED	01	0
TRAVELZOO INC		COM	89421Q106	360	7251	SH	DEFINED	01	
TREDEGAR	S	COM	894650100	2057	122004	SH	DEFINED	01	
TRIAD HOSPITAL INC		COM	89579K109	3307	66000	SH	DEFINED	01	
TRIAD HOSPITAL INC		COM	89579K109	25	500	SH	DEFINED	01	0
TRIAD HOSPITAL INC		COM	89579K109	1666	33284	SH	DEFINED	01	1
TRIDENT MICRO	S	COM	895919108	417	23600	SH	DEFINED	01	
TRIAD GUARANTY INC	S	COM	895925105	3686	70070	SH	DEFINED	01	
TRIAD GUARANTY INC	S	COM	895925105	1176	22410	SH	DEFINED	01	0
TRIAD GUARANTY INC	S	COM	895925105	133	2530	SH	DEFINED	01	0
TRIAD GUARANTY INC	S	COM	895925105	284	5400	SH	DEFINED	02	
TRIARC COS-B W/I	S	COM	895927309	1880	135935	SH	DEFINED	01	
TRICAN WELL SERVICE		COM	895945103	1361	21100	SH	DEFINED	01	
TRIBUNE CO	S	COM	896047107	43406	1088711	SH	DEFINED	01	
TRIBUNE CO	S	COM	896047107	53	1332	SH	DEFINED	01	0
TRIBUNE CO	S	COM	896047107	2470	61944	SH	DEFINED	01	0
TRIMBLE NAVIGATION L		COM	896239100	9979	295154	SH	DEFINED	01	
TRIMBLE NAVIGATION L		COM	896239100	12	360	SH	DEFINED	01	0
TRIMBLE NAVIGATION L		COM	896239100	304	9027	SH	DEFINED	01	1
TRIQUINT SEMICONDUCTOR	S	COM	89674K103	1771	523900	SH	DEFINED	01	
TRIUMPH GROUP INC	S	COM	896818101	1843	47350	SH	DEFINED	01	
TRIZEC PROPERTIES INC	S	COM	89687P107	2107	110886	SH	DEFINED	01	
TRIPATH IMAGING INC		COM	896942109	523	74300	SH	DEFINED	01	
TRUE RELIGION APPAREL INC	S	COM	89784N104	741	60000	SH	DEFINED	01	
TRUSTCO BANK CORP	S	COM	898349105	2119	184452	SH	DEFINED	01	
TRUSTMARK CORP	S	COM	898402102	2679	92348	SH	DEFINED	01	
TRUSTREET PROPERTIES INC	S	COM	898404108	492	32000	SH	DEFINED	01	
TUPPERWARE CORP	S	COM	899896104	1	71	SH	DEFINED	00	
TUPPERWARE CORP	S	COM	899896104	11735	576367	SH	DEFINED	01	
TWEETER HOME ENTERTAINMT GRP		COM	901167106	13	2345	SH	DEFINED	01	0
TYCO INTERNATIONAL GROUP SA	02	CONV BND	902118BF4	1198	800000	PRN	DEFINED	01	0
TYCO INTERNATIONAL	FSUSD	COM	902124106	8	244	SH	DEFINED	00	
TYCO INTERNATIONAL	FSUSD	COM	902124106	418372	12377879	SH	DEFINED	01	
TYCO INTERNATIONAL	FSUSD	COM	902124106	5455	161389	SH	DEFINED	01	0
TYCO INTERNATIONAL	FSUSD	COM	902124106	17916	530071	SH	DEFINED	01	0
TYCO INTERNATIONAL	FSUSD	COM	902124106	1	30	SH	DEFINED	01	0
TYCO INTERNATIONAL	FSUSD	COM	902124106	21000	621321	SH	DEFINED	01	1
TYCO INTERNATIONAL	FSUSD	COM	902124106	206	6093	SH	DEFINED	01	1
TYLER TECHNOLOGIES.	S	COM	902252105	1513	198800	SH	DEFINED	01	

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TYSON FOODS INC	-CL	COM	902494103	6353	380900	SH	DEFINED	01
UCBH HOLDINGS INC	S	COM	90262T308	6191	155164	SH	DEFINED	01
UGI CORP		COM	902681105	13323	293328	SH	DEFINED	01
UGI CORP		COM	902681105	1791	39422	SH	DEFINED	01
UGI CORP		COM	902681105	223	4911	SH	DEFINED	01
UGI CORP		COM	902681105	457	10070	SH	DEFINED	02
UICI		COM	902737105	1	30	SH	DEFINED	00
UICI		COM	902737105	5685	234360	SH	DEFINED	01
UIL HOLDINGS CORP	S	COM	902748102	5760	113730	SH	DEFINED	01
UMB FINL CORP	S	COM	902788108	531	9325	SH	DEFINED	01
USB HOLDING CO INC		COM	902910108	255	11500	SH	DEFINED	01
UST INC		COM	902911106	1	17	SH	DEFINED	00
UST INC		COM	902911106	606	11720	SH	DEFINED	01
UST INC		COM	902911106	46	881	SH	DEFINED	01
UST INC		COM	902911106	1775	34334	SH	DEFINED	01
UST INC		COM	902911106	316	6100	SH	DEFINED	01
US BANCORP		COM	902973304	67517	2342779	SH	DEFINED	01
US BANCORP		COM	902973304	6838	237367	SH	DEFINED	01
US BANCORP		COM	902973304	11760	408051	SH	DEFINED	01
US BANCORP		COM	902973304	329	11500	SH	DEFINED	01
URS CORP		COM	903236107	2806	97583	SH	DEFINED	01
URS CORP		COM	903236107	1192	41400	SH	DEFINED	01
URS CORP		COM	903236107	152	5300	SH	DEFINED	01
URS CORP		COM	903236107	299	10400	SH	DEFINED	02
USANA HEALTH SCIENCES INC.	S	COM	90328M107	59	1246	SH	DEFINED	01
USANA HEALTH SCIENCES INC.	S	COM	90328M107	1416	30101	SH	DEFINED	01
USG CORP		COM	903293405	5	140	SH	DEFINED	00
USG CORP		COM	903293405	5374	162104	SH	DEFINED	01
USG CORP		COM	903293405	1306	39350	SH	DEFINED	01
USG CORP		COM	903293405	156	4700	SH	DEFINED	01
USG CORP		COM	903293405	315	9500	SH	DEFINED	02
USEC INC		COM	90333E108	8229	505500	SH	DEFINED	01
USI HOLDINGS CORP	S	COM	90333H101	2206	187300	SH	DEFINED	01
US PHYSICAL THERAPY	S	COM	90337L108	2043	146100	SH	DEFINED	01
US XPRESS ENTERPRISE	S	COM	90338N103	1210	74000	SH	DEFINED	01
US XPRESS ENTERPRISE	S	COM	90338N103	1371	83650	SH	DEFINED	01
US XPRESS ENTERPRISE	S	COM	90338N103	75	4600	SH	DEFINED	01
US XPRESS ENTERPRISE	S	COM	90338N103	145	8900	SH	DEFINED	02
USA MOBILITY INC	S	COM	90341G103	56	1704	SH	DEFINED	01
USA MOBILITY INC	S	COM	90341G103	486	14974	SH	DEFINED	01
UBIQUITEL INC	S	COM	903474302	4473	667581	SH	DEFINED	01
UBIQUITEL INC	S	COM	903474302	6	960	SH	DEFINED	01
ULTICOM INC		COM	903844108	118	10600	SH	DEFINED	01
ULTIMATE SOFTWARE GROUP INC		COM	90385D107	4565	285662	SH	DEFINED	01
ULTIMATE SOFTWARE GROUP INC		COM	90385D107	224	13990	SH	DEFINED	01
ULTRA CLEAN HOLDINGS	S	COM	90385V107	302	49500	SH	DEFINED	01
ULTRALIFE BATTERIES INC	S	COM	903899102	1996	116600	SH	DEFINED	01
ULTRALIFE BATTERIES INC	S	COM	903899102	6	300	SH	DEFINED	01
ULTRA PETROLEUM CORP	FSUSD	COM	903914109	96	1880	SH	DEFINED	01
ULTRA PETROLEUM CORP	FSUSD	COM	903914109	21801	428479	SH	DEFINED	01
ULTRATECH INC	S	COM	904034105	862	59048	SH	DEFINED	01
UMPQUA HOLDINGS CORP	S	COM	904214103	4139	177240	SH	DEFINED	01
UMPQUA HOLDINGS CORP	S	COM	904214103	1630	69810	SH	DEFINED	01
UMPQUA HOLDINGS CORP	S	COM	904214103	201	8600	SH	DEFINED	01
UMPQUA HOLDINGS CORP	S	COM	904214103	420	18000	SH	DEFINED	02
UNIBANCO UNIAO BCO GDR EACH RE		COM	90458E107	12390	361132	SH	DEFINED	01
UNIFIRST CORP	S	COM	904708104	71	1767	SH	DEFINED	01
UNION BANKSHARES CORP	S	COM	905399101	1181	36840	SH	DEFINED	01
UNION BANKSHARES CORP	S	COM	905399101	128	4000	SH	DEFINED	01
UNION BANKSHARES CORP	S	COM	905399101	279	8700	SH	DEFINED	02
UNION PACIFIC CORP	S	COM	907818108	51200	734579	SH	DEFINED	01
UNION PACIFIC CORP	S	COM	907818108	3778	54200	SH	DEFINED	01

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UNION PACIFIC CORP	S	COM	907818108	33639	483464	SH	DEFINED	01	1
UNISOURCE ENERGY CRP	S	COM	909205106	2704	87315	SH	DEFINED	01	
UNISOURCE ENERGY CRP	S	COM	909205106	1447	46730	SH	DEFINED	01	0
UNISOURCE ENERGY CRP	S	COM	909205106	183	5900	SH	DEFINED	01	0
UNISOURCE ENERGY CRP	S	COM	909205106	349	11300	SH	DEFINED	02	
UNISYS CORP		COM	909214108	139	19731	SH	DEFINED	01	
UNISYS CORP		COM	909214108	495	70048	SH	DEFINED	01	0
UNISYS CORP		COM	909214108	23	3300	SH	DEFINED	01	1
UNIT CORP		COM	909218109	1	21	SH	DEFINED	00	
UNIT CORP		COM	909218109	12341	273218	SH	DEFINED	01	
UNIT CORP		COM	909218109	12	270	SH	DEFINED	01	0
UNITED AMER INDEMNITY A	FSUS	COM	90933T109	14337	760917	SH	DEFINED	01	
UNITED AMER INDEMNITY A	FSUS	COM	90933T109	8820	468109	SH	DEFINED	01	0
UNITED AUTO GROUP	S	COM	909440109	833	29900	SH	DEFINED	01	
UNITED COMMUNITY BANKS/GA	S	COM	90984P105	993	41819	SH	DEFINED	01	
UNITED BANCSHARES	S	COM	909907107	3227	97362	SH	DEFINED	01	
UNITED DEFENSE INDS		COM	91018B104	1621	22093	SH	DEFINED	01	
UNITED DEFENSE INDS		COM	91018B104	22	294	SH	DEFINED	01	0
UNITED DOMINION REAL.	S	COM	910197102	2216	106200	SH	DEFINED	01	
UNITED FIRE & CASUALTY		COM	910331107	1418	41919	SH	DEFINED	01	
UNITED FIRE AND CA CVT	PRF	CONV	910331305	2337	55000	SH	DEFINED	01	
UNITED INDUSTRIAL CO		COM	910671106	397	13425	SH	DEFINED	01	
UNITED MICROELECTRON	FSUSD	COM	910873207	531	157619	SH	DEFINED	01	
UNITED MICROELECTRON	FSUSD	COM	910873207	2172	644800	SH	DEFINED	01	0
UNITED NATURAL FOOD		COM	911163103	3214	112232	SH	DEFINED	01	
UNITED NATURAL FOOD		COM	911163103	779	27200	SH	DEFINED	01	0
UNITED ONLINE INC		COM	911268100	1426	136160	SH	DEFINED	01	
UNITED ONLINE INC		COM	911268100	3	310	SH	DEFINED	01	0
UNITED PARCEL SERVIC	S	COM	911312106	33	450	SH	DEFINED	00	
UNITED PARCEL SERVIC	S	COM	911312106	180513	2481622	SH	DEFINED	01	
UNITED PARCEL SERVIC	S	COM	911312106	8331	114544	SH	DEFINED	01	0
UNITED PARCEL SERVIC	S	COM	911312106	16907	232430	SH	DEFINED	01	0
UNITED PARCEL SERVIC	S	COM	911312106	5052	69500	SH	DEFINED	01	1
UNITED PARCEL SERVIC	S	COM	911312106	115	1578	SH	DEFINED	01	1
UNITED RENTALS INC	S	COM	911363109	352	17398	SH	DEFINED	01	
US CELLULAR CORP	S	COM	911684108	6329	138700	SH	DEFINED	01	
U-STORE-IT TRUST		COM	91274F104	762	43786	SH	DEFINED	01	
UNITED STATES STEEL	S	COM	912909108	1213	23848	SH	DEFINED	01	
UNITED STATES STEEL	S	COM	912909108	1206	23709	SH	DEFINED	01	0
UNITED STATES STEEL	S	COM	912909108	339	6700	SH	DEFINED	01	1
UNITED STATIONERS	S	COM	913004107	1	15	SH	DEFINED	00	
UNITED STATIONERS	S	COM	913004107	4739	104730	SH	DEFINED	01	
UNITED SURGICAL PAR	S	COM	913016309	5403	118059	SH	DEFINED	01	
UNITED TECHNOLOGIES		COM	913017109	18	174	SH	DEFINED	00	
UNITED TECHNOLOGIES		COM	913017109	453556	4461499	SH	DEFINED	01	
UNITED TECHNOLOGIES		COM	913017109	8467	83263	SH	DEFINED	01	0
UNITED TECHNOLOGIES		COM	913017109	17157	168764	SH	DEFINED	01	0
UNITED TECHNOLOGIES		COM	913017109	13220	130192	SH	DEFINED	01	1
UNITED TECHNOLOGIES		COM	913017109	132	1299	SH	DEFINED	01	1
UNITED THERAPEUTICS		COM	91307C102	6215	135996	SH	DEFINED	01	
UNITED THERAPEUTICS		COM	91307C102	7	150	SH	DEFINED	01	0
UNITEDHEALTH GROUP	S	COM	91324P102	88	926	SH	DEFINED	00	
UNITEDHEALTH GROUP	S	COM	91324P102	544958	5713536	SH	DEFINED	01	
UNITEDHEALTH GROUP	S	COM	91324P102	6269	65732	SH	DEFINED	01	0
UNITEDHEALTH GROUP	S	COM	91324P102	13598	142573	SH	DEFINED	01	0
UNITEDHEALTH GROUP	S	COM	91324P102	24030	251867	SH	DEFINED	01	1
UNITRIN INC	S	COM	913275103	1816	40000	SH	DEFINED	01	
UNIVERSAL AMER FINANCIAL CRP		COM	913377107	242	13958	SH	DEFINED	01	
UNIVERSAL CORP	S	COM	913456109	2	35	SH	DEFINED	00	
UNIVERSAL CORP	S	COM	913456109	1255	27413	SH	DEFINED	01	
UNIVERSAL ELECTRONICS INC	S	COM	913483103	976	57839	SH	DEFINED	01	
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	3725	95848	SH	DEFINED	01	

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UNIVERSAL FOREST PRODUCTS	S	COM	913543104	1370	35210	SH	DEFINED	01	0
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	163	4200	SH	DEFINED	01	0
UNIVERSAL FOREST PRODUCTS	S	COM	913543104	330	8500	SH	DEFINED	02	
UNIVERSAL HEALTH REALTY INCOME		COM	91359E105	3146	111365	SH	DEFINED	01	
UNIVERSAL STAINLESS & ALLOY		COM	913837100	281	20000	SH	DEFINED	01	
UNIVERSAL HEALTH STK-UHS		COM	913903100	1603	30600	SH	DEFINED	01	0
UNIVERSAL TECHNICAL INST	S	COM	913915104	119	3250	SH	DEFINED	01	0
UNIVISION COMMUNICATIONS		COM	914906102	37690	1361151	SH	DEFINED	01	
UNIVISION COMMUNICATIONS		COM	914906102	10144	366341	SH	DEFINED	01	0
UNIVISION COMMUNICATIONS		COM	914906102	3666	132395	SH	DEFINED	01	0
UNOCAL CORP	S	COM	915289102	1	18	SH	DEFINED	00	
UNOCAL CORP	S	COM	915289102	67300	1090932	SH	DEFINED	01	
UNOCAL CORP	S	COM	915289102	360	5830	SH	DEFINED	01	0
UNOCAL CORP	S	COM	915289102	3466	56191	SH	DEFINED	01	0
UNOCAL CORP	S	COM	915289102	22	350	SH	DEFINED	02	
UNOVA INC.		COM	91529B106	3	135	SH	DEFINED	00	
UNOVA INC.		COM	91529B106	83	4000	SH	DEFINED	01	
UNUMPROVIDENT CORP		COM	91529Y106	1	39	SH	DEFINED	00	
UNUMPROVIDENT CORP		COM	91529Y106	11073	650552	SH	DEFINED	01	
UNUMPROVIDENT CORP		COM	91529Y106	63	3735	SH	DEFINED	01	0
UNUMPROVIDENT CORP		COM	91529Y106	1446	84955	SH	DEFINED	01	0
UNUMPROVIDENT CVT PFD		CONV PRF	91529Y403	13610	400000	SH	DEFINED	01	
URBAN OUTFITTERS	S	COM	917047102	573	11936	SH	DEFINED	01	
URBAN OUTFITTERS	S	COM	917047102	40658	847569	SH	DEFINED	01	0
URBAN OUTFITTERS	S	COM	917047102	2538	52900	SH	DEFINED	01	0
URBAN OUTFITTERS	S	COM	917047102	8902	186234	SH	DEFINED	01	1
USF CORP	S	COM	91729Q101	3760	77905	SH	DEFINED	01	
VCA ANTECH INC	S	COM	918194101	1388	68600	SH	DEFINED	01	
VCA ANTECH INC	S	COM	918194101	10891	538306	SH	DEFINED	01	0
VCA ANTECH INC	S	COM	918194101	552	27287	SH	DEFINED	01	0
VF CORP.	S	COM	918204108	1	16	SH	DEFINED	00	
VF CORP.	S	COM	918204108	5649	95508	SH	DEFINED	01	
VF CORP.	S	COM	918204108	35	590	SH	DEFINED	01	0
VF CORP.	S	COM	918204108	1228	20765	SH	DEFINED	01	0
VF CORP.	S	COM	918204108	227	3900	SH	DEFINED	01	1
VF CORP.	S	COM	918204108	50	840	SH	DEFINED	02	
VAIL RESORTS INC	S	COM	91879Q109	110	4338	SH	DEFINED	01	
VALASSIS COMMUNICATI	S	COM	918866104	10586	302807	SH	DEFINED	01	
VALASSIS COMMUNICATI	S	COM	918866104	3	100	SH	DEFINED	01	0
VALEANT PHARMACEUTICALS INTL		COM	91911X104	3281	145700	SH	DEFINED	01	
VALERO ENERGY CORP	S	COM	91913Y100	5	63	SH	DEFINED	00	
VALERO ENERGY CORP	S	COM	91913Y100	11734	160144	SH	DEFINED	01	
VALERO ENERGY CORP	S	COM	91913Y100	647	8840	SH	DEFINED	01	0
VALERO ENERGY CORP	S	COM	91913Y100	3905	53300	SH	DEFINED	01	0
VALERO ENERGY CORP	S	COM	91913Y100	17133	233850	SH	DEFINED	01	1
VALMONT INDUSTRIES		COM	920253101	1126	50451	SH	DEFINED	01	
VALOR COMMUNICATIONS GROUP	S	COM	920255106	766	52939	SH	DEFINED	01	
VALUECLICK INC.		COM	92046N102	2376	223900	SH	DEFINED	01	
VALUECLICK INC.		COM	92046N102	8	740	SH	DEFINED	01	0
VARIAN INC		COM	922206107	532	14030	SH	DEFINED	01	
VARIAN SEMICONDUCTOR	S	COM	922207105	6055	159302	SH	DEFINED	01	
VARIAN SEMICONDUCTOR	S	COM	922207105	4	100	SH	DEFINED	01	0
VARIAN MEDICAL SYST.		COM	92220P105	45	1300	SH	DEFINED	01	0
VAXGEN INC	S	COM	922390208	1172	93900	SH	DEFINED	01	
VEECO INSTRUMENTS INC	S	COM	922417100	1044	69336	SH	DEFINED	01	
VENTAS INC	S	COM	92276F100	4918	197050	SH	DEFINED	01	
VENTAS INC	S	COM	92276F100	1011	40580	SH	DEFINED	01	0
VENTAS INC	S	COM	92276F100	117	4700	SH	DEFINED	01	0
VENTAS INC	S	COM	92276F100	237	9500	SH	DEFINED	02	
VENTANA MEDICAL SYS	S	COM	92276H106	413	11018	SH	DEFINED	01	
VENTIV HEALTH INC	S	COM	922793104	6795	295434	SH	DEFINED	01	
VENTIV HEALTH INC	S	COM	922793104	9	410	SH	DEFINED	01	0

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VERITAS SOFTWARE	S	COM	923436109	1018	43821	SH	DEFINED	00
VERITAS SOFTWARE	S	COM	923436109	11668	502528	SH	DEFINED	01
VERITAS SOFTWARE	S	COM	923436109	453	19474	SH	DEFINED	01 0
VERITAS SOFTWARE	S	COM	923436109	2077	89447	SH	DEFINED	01 0
VERITAS SOFTWARE	S	COM	923436109	306	13166	SH	DEFINED	01 1
VERITY INC	S	COM	92343C106	1073	113506	SH	DEFINED	01
VERISIGN INC		COM	92343E102	23943	834250	SH	DEFINED	01
VERISIGN INC		COM	92343E102	14	471	SH	DEFINED	01 0
VERISIGN INC		COM	92343E102	28	980	SH	DEFINED	01 0
VERISIGN INC		COM	92343E102	19449	678117	SH	DEFINED	01 1
VERITAS DGC	S	COM	92343P107	2493	83225	SH	DEFINED	01
VERITAS DGC	S	COM	92343P107	335	11180	SH	DEFINED	01 0
VERIZON COMM	S	COM	92343V104	40	1124	SH	DEFINED	00
VERIZON COMM	S	COM	92343V104	143975	4055674	SH	DEFINED	01
VERIZON COMM	S	COM	92343V104	1725	48602	SH	DEFINED	01 0
VERIZON COMM	S	COM	92343V104	22377	630331	SH	DEFINED	01 0
VERIZON COMM	S	COM	92343V104	40250	1135055	SH	DEFINED	01 1
VERINT SYSTEMS INC		COM	92343X100	1699	48629	SH	DEFINED	01
VERTEX PHARM		COM	92532F100	4	400	SH	DEFINED	01 0
VERTRUE INC		COM	92534N101	1134	31980	SH	DEFINED	01
VIACOM INC.		COM	925524100	7558	215700	SH	DEFINED	01
VIACOM INC CL B		COM	925524308	90011	2584258	SH	DEFINED	01
VIACOM INC CL B		COM	925524308	389	11160	SH	DEFINED	01 0
VIACOM INC CL B		COM	925524308	13115	376545	SH	DEFINED	01 0
VIACOM INC CL B		COM	925524308	53416	1534081	SH	DEFINED	01 1
VIAD CORP	S	COM	92552R406	1477	54925	SH	DEFINED	01
VIASAT INC	S	COM	92552V100	1120	59942	SH	DEFINED	01
VIASYS HEALTHCARE		COM	92553Q209	2855	149683	SH	DEFINED	01
VICOR CORP	S	COM	925815102	796	76208	SH	DEFINED	01
VIEWPOINT CORP	S	COM	92672P108	850	303490	SH	DEFINED	01
VIGNETTE CORPORATION		COM	926734104	1602	1222800	SH	DEFINED	01 0
VIISAGE TECHNOLOGY INC		COM	92675K106	1217	360990	SH	DEFINED	01
VINEYARD NATL BANCORP CO	S	COM	927426106	1220	44590	SH	DEFINED	01 0
VINEYARD NATL BANCORP CO	S	COM	927426106	145	5310	SH	DEFINED	01 0
VINEYARD NATL BANCORP CO	S	COM	927426106	298	10900	SH	DEFINED	02
VINTAGE PETE INC	S	COM	927460105	1	29	SH	DEFINED	00
VINTAGE PETE INC	S	COM	927460105	5721	181867	SH	DEFINED	01
VIRAGE LOGIC CORP	S	COM	92763R104	520	47400	SH	DEFINED	01
VISHAY INTERTECHNOLOGY	S	COM	928298108	4758	382800	SH	DEFINED	01
VISHAY INTERTECHNOLOGY	S	COM	928298108	81	6600	SH	DEFINED	01 1
VISTEON CORP	S	COM	92839U107	5205	911490	SH	DEFINED	01
VISTEON CORP	S	COM	92839U107	154	26898	SH	DEFINED	01 0
VITAL SIGNS INC	S	COM	928469105	2315	58040	SH	DEFINED	01
VITESSE SEMICONDUCTOR CORP.		COM	928497106	55	20349	SH	DEFINED	01
VITRAN CORP INC		COM	92850E107	827	55700	SH	DEFINED	01
VIVENDI UNIVERSAL		COM	92851S204	65188	2130339	SH	DEFINED	01
VODAFONE GROUP PLC.		COM	92857W100	189461	7133309	SH	DEFINED	01
VODAFONE GROUP PLC.		COM	92857W100	208	7791	SH	DEFINED	01 0
VOLT INFO SCIENCES	S	COM	928703107	706	29214	SH	DEFINED	01
VORNADO REALTY TRUST	S	COM	929042109	11451	165300	SH	DEFINED	01
VORNADO REALTY TRUST	S	COM	929042109	49	711	SH	DEFINED	01 0
VORNADO REALTY TRUST	S	COM	929042109	32	460	SH	DEFINED	02
VOTORANTIM CELULOSE-SPON ADR		COM	92906P106	7572	584202	SH	DEFINED	01 1
VULCAN MATERIALS	S	COM	929160109	7338	129115	SH	DEFINED	01
VULCAN MATERIALS	S	COM	929160109	1215	21371	SH	DEFINED	01 0
VULCAN MATERIALS	S	COM	929160109	274	4900	SH	DEFINED	01 1
WD-40 CO		COM	929236107	1336	41123	SH	DEFINED	01
WFS FINANCIAL INC		COM	92923B106	3201	74203	SH	DEFINED	01
WFS FINANCIAL INC		COM	92923B106	1538	35637	SH	DEFINED	01 0
WFS FINANCIAL INC		COM	92923B106	194	4487	SH	DEFINED	01 0
WFS FINANCIAL INC		COM	92923B106	388	9000	SH	DEFINED	02
WCI COMMUNITIES	S	COM	92923C104	1788	59450	SH	DEFINED	01

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WGL HOLDINGS INC	S	COM	92924F106	4292	138647	SH	DEFINED	01
WGL HOLDINGS INC	S	COM	92924F106	1838	59370	SH	DEFINED	01 0
WGL HOLDINGS INC	S	COM	92924F106	226	7300	SH	DEFINED	01 0
WGL HOLDINGS INC	S	COM	92924F106	461	14900	SH	DEFINED	02
W-H ENERGY SERVICES INC	S	COM	92925E108	2722	113742	SH	DEFINED	01
WMS INDUSTRIES INC		COM	929297109	2716	96471	SH	DEFINED	01
WMS INDUSTRIES INC		COM	929297109	691	24534	SH	DEFINED	01 0
WPP GROUP PLC	-ADR	FSUSD	929309300	3449	60801	SH	DEFINED	01
WRC MEDIA INC 144A		COM	92931A108	0	10282	SH	DEFINED	01 0
WPS RESOURES CORP	S	COM	92931B106	80	1518	SH	DEFINED	01
WPS RESOURES CORP	S	COM	92931B106	31	590	SH	DEFINED	02
WSFS FINANCIAL CORP	S	COM	929328102	4546	86500	SH	DEFINED	01
WSFS FINANCIAL CORP	S	COM	929328102	1529	29060	SH	DEFINED	01 0
WSFS FINANCIAL CORP	S	COM	929328102	198	3774	SH	DEFINED	01 0
WSFS FINANCIAL CORP	S	COM	929328102	336	6400	SH	DEFINED	02
WABASH NATL	S	COM	929566107	13361	547589	SH	DEFINED	01
WABASH NATL	S	COM	929566107	8	330	SH	DEFINED	01 0
WABTEC	S	COM	929740108	2846	138900	SH	DEFINED	01
WACHOVIA CORPORATION	S	COM	929903102	81521	1601248	SH	DEFINED	01
WACHOVIA CORPORATION	S	COM	929903102	190	3747	SH	DEFINED	01 0
WACHOVIA CORPORATION	S	COM	929903102	16763	329259	SH	DEFINED	01 0
WACHOVIA CORPORATION	S	COM	929903102	4353	85558	SH	DEFINED	01 1
WAL MART STORES	S	COM	931142103	109	2168	SH	DEFINED	00
WAL MART STORES	S	COM	931142103	462113	9221962	SH	DEFINED	01
WAL MART STORES	S	COM	931142103	17893	357031	SH	DEFINED	01 0
WAL MART STORES	S	COM	931142103	36429	726986	SH	DEFINED	01 0
WAL MART STORES	S	COM	931142103	76183	1520161	SH	DEFINED	01 1
WAL MART STORES	S	COM	931142103	352	7020	SH	DEFINED	01 1
WALGREEN CO.		COM	931422109	2655	59756	SH	DEFINED	01
WALGREEN CO.		COM	931422109	16	355	SH	DEFINED	01 0
WALGREEN CO.		COM	931422109	9422	212113	SH	DEFINED	01 0
WALGREEN CO.		COM	931422109	64808	1459022	SH	DEFINED	01 1
WALTER INDUSTRIES	S	COM	93317Q105	1	20	SH	DEFINED	00
WALTER INDUSTRIES	S	COM	93317Q105	2263	53211	SH	DEFINED	01
WANT-WANT HOLDINGS.	FSUSD	COM	933697997	495	531930	SH	DEFINED	01
WARNACO GROUP INC	S	COM	934390402	5261	218890	SH	DEFINED	01
WARNACO GROUP INC	S	COM	934390402	8	340	SH	DEFINED	01 0
WASHINGTON GROUP INTL INC	S	COM	938862208	2690	59800	SH	DEFINED	01
WASHINGTON GROUP INTL INC	S	COM	938862208	1048	23320	SH	DEFINED	01 0
WASHINGTON GROUP INTL INC	S	COM	938862208	130	2900	SH	DEFINED	01 0
WASHINGTON GROUP INTL INC	S	COM	938862208	252	5600	SH	DEFINED	02
WASHINGTON MUT INC	S	COM	939322103	6	140	SH	DEFINED	00
WASHINGTON MUT INC	S	COM	939322103	64477	1632348	SH	DEFINED	01
WASHINGTON MUT INC	S	COM	939322103	361	9123	SH	DEFINED	01 0
WASHINGTON MUT INC	S	COM	939322103	7163	181351	SH	DEFINED	01 0
WASHINGTON MUT INC	S	COM	939322103	8111	205400	SH	DEFINED	01 1
WASHINGTON MUT INC	S	COM	939322103	155	3936	SH	DEFINED	01 1
WASTE CONNECTION	S	COM	941053100	5161	148513	SH	DEFINED	01
WASTE CONNECTION	S	COM	941053100	431	12400	SH	DEFINED	01 0
WASTE MANAGEMENT INC		COM	94106L109	51808	1795762	SH	DEFINED	01
WASTE MANAGEMENT INC		COM	94106L109	381	13200	SH	DEFINED	01 0
WASTE MANAGEMENT INC		COM	94106L109	4499	155950	SH	DEFINED	01 0
WATER PIK TECH	S	COM	94113U100	30	1500	SH	DEFINED	01
WATER PIK TECH	S	COM	94113U100	1546	78410	SH	DEFINED	01 0
WATER PIK TECH	S	COM	94113U100	195	9900	SH	DEFINED	01 0
WATER PIK TECH	S	COM	94113U100	358	18200	SH	DEFINED	02
WATERS CORPORATION	S	COM	941848103	355	9910	SH	DEFINED	01
WATERS CORPORATION	S	COM	941848103	898	25095	SH	DEFINED	01 0
WATERS CORPORATION	S	COM	941848103	995	27804	SH	DEFINED	01 1
WATSCO	S	COM	942622200	6728	159809	SH	DEFINED	01
WATSON PHARMACEUTICA	S	COM	942683103	197	6410	SH	DEFINED	01
WATSON PHARMACEUTICA	S	COM	942683103	699	22740	SH	DEFINED	01 0

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WATSON PHARMACEUTICALS INC 01.	CONV BND		942683AC7	2095	2200000	PRN	DEFINED	01	0
WATSON WYATT & CO.	S	COM	942712100	2198	80810	SH	DEFINED	01	
WATTS WATER TECHNOLOGIES	S	COM	942749102	6585	201938	SH	DEFINED	01	
WAUSAU MOSINEE PAPER		COM	943315101	2083	147371	SH	DEFINED	01	
WEBEX COMMUNICATIONS	S	COM	94767L109	2058	95335	SH	DEFINED	01	
WEBEX COMMUNICATIONS	S	COM	94767L109	4	180	SH	DEFINED	01	0
WEBSense INC	S	COM	947684106	2	30	SH	DEFINED	00	
WEBSense INC	S	COM	947684106	9345	173690	SH	DEFINED	01	
WEBSense INC	S	COM	947684106	13	230	SH	DEFINED	01	0
WEBSense INC	S	COM	947684106	791	14697	SH	DEFINED	01	1
WEBSIDESTORY	S	COM	947685103	452	36900	SH	DEFINED	01	
WEIDER NUTRITION INT.	S	COM	948603105	670	110000	SH	DEFINED	01	
WEIS MARKETS INC	S	COM	948849104	2545	69053	SH	DEFINED	01	
WELLCHOICE INC		COM	949475107	25578	479800	SH	DEFINED	01	
WELLCHOICE INC		COM	949475107	27	500	SH	DEFINED	01	0
WELLMAN INC	S	COM	949702104	1383	95673	SH	DEFINED	01	
WELLPOINT INC		COM	94973V107	176	1399	SH	DEFINED	00	
WELLPOINT INC		COM	94973V107	9454	75407	SH	DEFINED	01	
WELLPOINT INC		COM	94973V107	3725	29721	SH	DEFINED	01	0
WELLPOINT INC		COM	94973V107	7939	63334	SH	DEFINED	01	0
WELLPOINT INC		COM	94973V107	80766	645025	SH	DEFINED	01	1
WELLPOINT INC		COM	94973V107	45	360	SH	DEFINED	02	
WELLS FARGO & CO (NEW)	S	COM	949746101	170777	2855805	SH	DEFINED	01	
WELLS FARGO & CO (NEW)	S	COM	949746101	187	3127	SH	DEFINED	01	0
WELLS FARGO & CO (NEW)	S	COM	949746101	21059	352162	SH	DEFINED	01	0
WELLS FARGO & CO (NEW)	S	COM	949746101	70475	1178704	SH	DEFINED	01	1
WELLSFORD REAL PROP	S	COM	950240200	4773	328000	SH	DEFINED	01	
WENDYS INTL INC		COM	950590109	260	6667	SH	DEFINED	01	
WENDYS INTL INC		COM	950590109	924	23674	SH	DEFINED	01	0
WENDYS INTL INC		COM	950590109	3898	100000	SH	DEFINED	01	1
WESCAST INDUSTRIES		COM	950813105	1227	50300	SH	DEFINED	01	
WESCO INTERNATIONAL	S	COM	95082P105	1792	63963	SH	DEFINED	01	
WEST COAST BANCORP/OREGON	S	COM	952145100	162	6812	SH	DEFINED	01	
WEST CORP	S	COM	952355105	5106	159584	SH	DEFINED	01	
WEST MARINE INC		COM	954235107	475	22324	SH	DEFINED	01	0
WESTAR ENERGY INC.	S	COM	95709T100	2950	136303	SH	DEFINED	01	
WESTAR ENERGY INC.	S	COM	95709T100	1188	55025	SH	DEFINED	01	0
WESTAR ENERGY INC.	S	COM	95709T100	83	3830	SH	DEFINED	01	0
WESTAR ENERGY INC.	S	COM	95709T100	175	8100	SH	DEFINED	02	
WESTELL TECHNOLOGIES		COM	957541105	1794	325600	SH	DEFINED	01	
WESTCORP	S	COM	957907108	1974	46721	SH	DEFINED	01	
WESTCORP	S	COM	957907108	21	500	SH	DEFINED	02	
WESTERN DIGITAL		COM	958102105	1149	90097	SH	DEFINED	00	
WESTERN DIGITAL		COM	958102105	39	3020	SH	DEFINED	02	
WESTERN GAS RESOURCE	S	COM	958259103	2395	69500	SH	DEFINED	01	
WESTERN SIERRA BANCORP		COM	959522103	1433	42010	SH	DEFINED	01	0
WESTERN SIERRA BANCORP		COM	959522103	165	4840	SH	DEFINED	01	0
WESTERN SIERRA BANCORP		COM	959522103	345	10100	SH	DEFINED	02	
WESTERN WIRELESS	S	COM	95988E204	759	20000	SH	DEFINED	01	
WESTWOOD ONE CORP	S	COM	961815107	20919	1028000	SH	DEFINED	01	
WESTWOOD ONE CORP	S	COM	961815107	1475	72460	SH	DEFINED	01	0
WESTWOOD ONE CORP	S	COM	961815107	1218	59850	SH	DEFINED	01	0
WEYERHAEUSER	S	COM	962166104	43710	638110	SH	DEFINED	01	
WEYERHAEUSER	S	COM	962166104	300	4380	SH	DEFINED	01	0
WEYERHAEUSER	S	COM	962166104	4212	61491	SH	DEFINED	01	0
WEYERHAEUSER	S	COM	962166104	4794	70000	SH	DEFINED	01	1
WHEATON RIV MINERALS LTD 05/3	WT		962902144	139	62500	SH	DEFINED	01	
WHIRLPOOL CORP	S	COM	963320106	63025	930533	SH	DEFINED	01	
WHIRLPOOL CORP	S	COM	963320106	365	5391	SH	DEFINED	01	0
WHIRLPOOL CORP	S	COM	963320106	1894	27961	SH	DEFINED	01	0
WHIRLPOOL FIN PFD \$100 B 6.55	PRF		963328208	970	9018	SH	DEFINED	01	
WHITING PETROLEUM CORP	S	COM	966387102	7011	171925	SH	DEFINED	01	

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WHITNEY HOLDING CORP	S	COM	966612103	4637	104176	SH	DEFINED	01
WHOLE FOODS MARKET	S	COM	966837106	93850	918920	SH	DEFINED	01
WHOLE FOODS MARKET	S	COM	966837106	90449	885615	SH	DEFINED	01 0
WHOLE FOODS MARKET	S	COM	966837106	10629	104075	SH	DEFINED	01 0
WILLBROS GROUP INC.	FSUSD	COM	969199108	726	35950	SH	DEFINED	01
WILLIAM COMPANIES	S	COM	969457100	627	33359	SH	DEFINED	01
WILLIAM COMPANIES	S	COM	969457100	401	21300	SH	DEFINED	01 0
WILLIAM COMPANIES	S	COM	969457100	2227	118419	SH	DEFINED	01 0
WILLIAMS SONOMA	S	COM	969904101	64228	1747720	SH	DEFINED	01
WILLIAMS SONOMA	S	COM	969904101	75763	2061540	SH	DEFINED	01 0
WILLIAMS SONOMA	S	COM	969904101	8047	218947	SH	DEFINED	01 0
WILMINGTON TRUST COR		COM	971807102	2282	65000	SH	DEFINED	01
WILSHIRE WI ADVISOR - WARRANTS	WT		97187@117	49	12	SH	DEFINED	01 0
WILSHIRE LA ADVISORS	01/01/20	WT	97188#AA4	47	12	SH	DEFINED	01 0
WILSHIRE PARTNER LLC - WARRANT	WT		97189#113	4	4	SH	DEFINED	01
WILSHIRE PARTNER LLC - WARRANT	WT		97189#113	4	4	SH	DEFINED	01 0
WILSHIRE NY ADVISORS	01/01/20	WT	971993118	34	30	SH	DEFINED	01
WILSHIRE NY ADVISORS	01/01/20	WT	971993118	34	30	SH	DEFINED	01 0
WILSON GREATBATCH	S	COM	972232102	968	53080	SH	DEFINED	01
WIND RIVER	S	COM	973149107	1532	101546	SH	DEFINED	01
WINNEBAGO IND INC		COM	974637100	4696	148606	SH	DEFINED	01
WINTRUST FINANCIAL		COM	97650W108	6565	139400	SH	DEFINED	01
WINTRUST FINANCIAL		COM	97650W108	1305	27755	SH	DEFINED	01 0
WINTRUST FINANCIAL		COM	97650W108	152	3221	SH	DEFINED	01 0
WINTRUST FINANCIAL		COM	97650W108	311	6600	SH	DEFINED	02
WIPRO ADS REP 1 ORD SHS INR2		COM	97651M109	612	30000	SH	DEFINED	01 1
WISCONSIN ENERGY	S	COM	976657106	40	1135	SH	DEFINED	00
WISCONSIN ENERGY	S	COM	976657106	1120	31561	SH	DEFINED	01 0
WITNESS SYSTEMS INC	S	COM	977424100	746	42511	SH	DEFINED	01
WOLVERINE TUBE INC		COM	978093102	331	36971	SH	DEFINED	01
WOLVERINE WORLD WIDE	S	COM	978097103	9855	459910	SH	DEFINED	01
WOLVERINE WORLD WIDE	S	COM	978097103	1982	92488	SH	DEFINED	01 0
WOLVERINE WORLD WIDE	S	COM	978097103	245	11427	SH	DEFINED	01 0
WOLVERINE WORLD WIDE	S	COM	978097103	487	22700	SH	DEFINED	02
WOODWARD GOVERNOR CO	S	COM	980745103	4447	62024	SH	DEFINED	01
WORLD ACCEPTANCE CORP	S	COM	981419104	5704	223495	SH	DEFINED	01
WORLD ACCEPTANCE CORP	S	COM	981419104	1341	52550	SH	DEFINED	01 0
WORLD ACCEPTANCE CORP	S	COM	981419104	157	6150	SH	DEFINED	01 0
WORLD ACCEPTANCE CORP	S	COM	981419104	322	12600	SH	DEFINED	02
WORLD FUEL SERVICES	S	COM	981475106	263	8333	SH	DEFINED	01
WORLDCOM INC/GROUP	S	COM	98157D106	0	190	SH	DEFINED	01 0
WORLDCOM INC-MCI GRP	S	COM	98157D304	0	7	SH	DEFINED	01 0
WORLDCOM INC ESCROW		COM	981ESCCZ7	0	5000000	SH	DEFINED	01 0
WRIGHT EXPRESS CORP		COM	98233Q105	1487	87000	SH	DEFINED	01 0
WRIGLEY WM JR CO	S	COM	982526105	20475	312266	SH	DEFINED	01
WRIGLEY WM JR CO	S	COM	982526105	29	443	SH	DEFINED	01 0
WRIGLEY WM JR CO	S	COM	982526105	2663	40615	SH	DEFINED	01 0
WRIGLEY WM JR CO	S	COM	982526105	29075	443472	SH	DEFINED	01 1
WYETH	S	COM	983024100	60	1422	SH	DEFINED	00
WYETH	S	COM	983024100	68095	1614377	SH	DEFINED	01
WYETH	S	COM	983024100	2247	53237	SH	DEFINED	01 0
WYETH	S	COM	983024100	12372	293323	SH	DEFINED	01 0
WYETH	S	COM	983024100	44637	1058536	SH	DEFINED	01 1
WYETH 02.190% 01/15/2024 CB	V	CONV BND	983024AD2	615	600000	PRN	DEFINED	01 0
WYNN RESORTS LTD		COM	983134107	1754	25891	SH	DEFINED	01
WYNN RESORTS LTD		COM	983134107	30	440	SH	DEFINED	01 0
XM SATELLITE RADIO.		COM	983759101	6666	211600	SH	DEFINED	01
XM SATELLITE RADIO.		COM	983759101	8994	285518	SH	DEFINED	01 0
XM SATELLITE RADIO.		COM	983759101	615	19528	SH	DEFINED	01 0
X-RITE INC	S	COM	983857103	2473	164427	SH	DEFINED	01
X-RITE INC	S	COM	983857103	3	170	SH	DEFINED	01 0
XTO ENERGY INC	S	COM	98385X106	28	856	SH	DEFINED	00

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XTO ENERGY INC	S	COM	98385X106	59028	1797425	SH	DEFINED	01
XTO ENERGY INC	S	COM	98385X106	2632	80112	SH	DEFINED	01 0
XTO ENERGY INC	S	COM	98385X106	3709	112940	SH	DEFINED	01 0
XTO ENERGY INC	S	COM	98385X106	18787	572248	SH	DEFINED	01 1
XCEL ENERGY INC		COM	98389B100	72	4201	SH	DEFINED	00
XCEL ENERGY INC		COM	98389B100	14275	830929	SH	DEFINED	01
XCEL ENERGY INC		COM	98389B100	1240	72182	SH	DEFINED	01 0
XCEL ENERGY INC		COM	98389B100	1430	83251	SH	DEFINED	01 0
XCEL ENERGY INC		COM	98389B100	43	2500	SH	DEFINED	01 1
XCEL ENERGY INC		COM	98389B100	48	2770	SH	DEFINED	02
XILINX	S	COM	983919101	28560	977044	SH	DEFINED	01
XILINX	S	COM	983919101	16780	574094	SH	DEFINED	01 0
XILINX	S	COM	983919101	3207	109723	SH	DEFINED	01 0
XILINX	S	COM	983919101	199	6816	SH	DEFINED	01 1
XENOGEN CORP	S	COM	98410R108	320	61600	SH	DEFINED	01
XEROX	S	COM	984121103	82171	5423870	SH	DEFINED	01
XEROX	S	COM	984121103	4728	312133	SH	DEFINED	01 0
XEROX	S	COM	984121103	4090	270001	SH	DEFINED	01 0
XEROX	S	COM	984121103	6387	421598	SH	DEFINED	01 1
XEROX	S	COM	984121103	48	3170	SH	DEFINED	02
XEROX CORP CVT PFD 06.250% 07/	CONV PRF		984121509	10138	77050	SH	DEFINED	01
XEROX CORP CVT PFD 06.250% 07/	CONV PRF		984121509	388	2950	SH	DEFINED	01 0
YAHOO INC	S	COM	984332106	108	3183	SH	DEFINED	00
YAHOO INC	S	COM	984332106	167348	4936520	SH	DEFINED	01
YAHOO INC	S	COM	984332106	10131	298850	SH	DEFINED	01 0
YAHOO INC	S	COM	984332106	10587	312290	SH	DEFINED	01 0
YAHOO INC	S	COM	984332106	217	6400	SH	DEFINED	01 1
YAHOO INC	S	COM	984332106	206	6081	SH	DEFINED	01 1
YAHOO] INC.		CONV BND	984332AB2	510	300000	PRN	DEFINED	01 0
YANKEE CANDLE	S	COM	984757104	4463	140800	SH	DEFINED	01
YANKEE CANDLE	S	COM	984757104	5	150	SH	DEFINED	01 0
YELLOW ROADWAY CORP.		COM	985577105	2903	49595	SH	DEFINED	01
YELLOW ROADWAY CORP.		COM	985577105	279	4767	SH	DEFINED	01 0
YORK INTL CORP NEW	S	COM	986670107	1	29	SH	DEFINED	00
YORK INTL CORP NEW	S	COM	986670107	87932	2244297	SH	DEFINED	01
YOUNG BROADCASTING	S	COM	987434107	1175	136000	SH	DEFINED	01
YOUNG INNOVATIONS	S	COM	987520103	370	10100	SH	DEFINED	01
YUM BRANDS INC	S	COM	988498101	1294	24992	SH	DEFINED	01
YUM BRANDS INC	S	COM	988498101	3135	60510	SH	DEFINED	01 0
ZALE CORP	S	COM	988858106	1	31	SH	DEFINED	00
ZALE CORP	S	COM	988858106	6359	213983	SH	DEFINED	01
ZALE CORP	S	COM	988858106	1535	51660	SH	DEFINED	01 0
ZALE CORP	S	COM	988858106	178	5980	SH	DEFINED	01 0
ZALE CORP	S	COM	988858106	366	12300	SH	DEFINED	02
ZEBRA TECH	S	COM	989207105	12860	270800	SH	DEFINED	01
ZEBRA TECH	S	COM	989207105	18653	392764	SH	DEFINED	01 0
ZEBRA TECH	S	COM	989207105	1021	21498	SH	DEFINED	01 0
ZENITH NATIONAL		COM	989390109	3268	63004	SH	DEFINED	01
ZIMMER HOLDINGS INC		COM	98956P102	23	296	SH	DEFINED	00
ZIMMER HOLDINGS INC		COM	98956P102	160792	2066469	SH	DEFINED	01
ZIMMER HOLDINGS INC		COM	98956P102	489	6276	SH	DEFINED	01 0
ZIMMER HOLDINGS INC		COM	98956P102	3986	51230	SH	DEFINED	01 0
ZIMMER HOLDINGS INC		COM	98956P102	1433	17693	SH	DEFINED	01 1
ZIONS BANCORPORATION		COM	989701107	363	5258	SH	DEFINED	01
ZIONS BANCORPORATION		COM	989701107	1288	18665	SH	DEFINED	01 0
ZIONS BANCORPORATION		COM	989701107	35	500	SH	DEFINED	02
ZIX CORP	S	COM	98974P100	275	73422	SH	DEFINED	01
ZOLL MEDICAL CORP		COM	989922109	347	15400	SH	DEFINED	01
ASPEN INSURANCE HOLDINGS LTD		COM	AHL	3147	124818	SH	DEFINED	01 0
ARLINGTON TANKERS LTD		COM	ATB	223	9500	SH	DEFINED	01 0
SAGA GAMES WORKS WNT 144A 02/	WT		BOA0BZWZ6	0	3000	SH	DEFINED	01
SAGA GAME WORKS INC 00.000% 12	CONV PRF		BOA0C7Z01	0	96768	SH	DEFINED	01

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WILSHIRE LA ADVISERS	01/01/20	WT		BOA0DHM93	44	6	SH	DEFINED	01
WILSHIRE LA ADVISERS	01/01/20	WT		BOA0DHM93	104	14	SH	DEFINED	01
DAIMLERCHRYSLER AG	FSUSD	COM		D1668R123	1118	25000	SH	DEFINED	01
DAIMLERCHRYSLER AG	FSUSD	COM		D1668R123	3791	84741	SH	DEFINED	01
DEUTSCHE BANK AG	FSUSD	COM		D18190898	3620	42000	SH	DEFINED	01
ISHARES RUSSELL 2000 APR 05 12	OPT			DIW/PS	1387	6450	SH	PUT	DEFINED
DIANA SHIPPING INC		COM		DSX	76	4620	SH	DEFINED	01
DOW JONES TRANS AVG INDEX CBOE	OPT			DTX/PP	780	750	SH	PUT	DEFINED
TELVENT GIT SA	FSUSD	COM		E90215109	597	60000	SH	DEFINED	01
Nestle Holdings Inc. 03.000% 0	CONV	BND		EC2480951	582	500000	PRN	DEFINED	01
ABB INTERNATIONAL FINANCE N.V.	CONV	BND		EC5610844	1741	1700000	PRN	DEFINED	01
MEXICO-VRR-WARRANT-C 06/30/20	WT			EC5953053	28	2000000	SH	DEFINED	01
MEXICO-VRR-WARRANT-D 06/30/20	WT			EC5953210	50	2000000	SH	DEFINED	01
MEXICO VRR SERIES E 06/30/200	WT			EC6127640	45	2000000	SH	DEFINED	01
STMICROELECTRONICS NV 00.000%	CONV	BND		ED0834959	1686	1800000	PRN	DEFINED	01
XL CAPITAL 6.5 5/15/07 PFD		COM		EP0027714	3114	130000	SH	DEFINED	01
ACE LIMITED	FSUSD	COM		G0070K103	207424	5026017	SH	DEFINED	01
ACE LIMITED	FSUSD	COM		G0070K103	118	2850	SH	DEFINED	01
ACE LIMITED	FSUSD	COM		G0070K103	4776	115720	SH	DEFINED	01
ACE LIMITED	FSUSD	COM		G0070K103	4536	110000	SH	DEFINED	01
AMDOCS	FSUSD	COM		G02602103	13148	462942	SH	DEFINED	01
AMDOCS	FSUSD	COM		G02602103	2267	79811	SH	DEFINED	01
AMDOCS	FSUSD	COM		G02602103	577	20313	SH	DEFINED	01
APEX SILVER MINE LTD.	FSUSD	COM		G04074103	650	40600	SH	DEFINED	01
ARCH CAPITAL GROUP	FSUSD	COM		G0450A105	657	16400	SH	DEFINED	01
ARLINGTON TANKERS LTD	FSUSD	COM		G04899103	1267	53900	SH	DEFINED	01
ARLINGTON TANKERS LTD	FSUSD	COM		G04899103	736	31333	SH	DEFINED	01
ASPEN INSURANCE HOLDINGS LTD		COM		G05384105	3712	147232	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD	FS	COM		G0692U109	11106	410700	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD	FS	COM		G0692U109	24	890	SH	DEFINED	02
ACCENTURE LTD-CL A	FSUSD	COM		G1150G111	113	4663	SH	DEFINED	00
ACCENTURE LTD-CL A	FSUSD	COM		G1150G111	12536	519079	SH	DEFINED	01
ACCENTURE LTD-CL A	FSUSD	COM		G1150G111	2251	93195	SH	DEFINED	01
ACCENTURE LTD-CL A	FSUSD	COM		G1150G111	53518	2216091	SH	DEFINED	01
BUNGE LIMITED	FSUSD	COM		G16962105	124	2296	SH	DEFINED	00
BUNGE LIMITED	FSUSD	COM		G16962105	2383	44228	SH	DEFINED	01
COOPER INDUSTRIES	FSUSD	COM		G24182100	51503	720113	SH	DEFINED	01
COOPER INDUSTRIES	FSUSD	COM		G24182100	1376	19238	SH	DEFINED	01
ENDURANCE SPECIALTY HOLDING S		COM		G30397106	24541	648547	SH	DEFINED	01
ENDURANCE SPECIALTY HOLDING S		COM		G30397106	182	4817	SH	DEFINED	01
EVEREST RE GROUP LTD	FSUSD	COM		G3223R108	9838	115600	SH	DEFINED	01
EVEREST RE GROUP LTD	FSUSD	COM		G3223R108	157	1850	SH	DEFINED	01
EVEREST RE GROUP LTD	FSUSD	COM		G3223R108	5508	64726	SH	DEFINED	01
GARMIN LTD	FSUSD	COM		G37260109	19	414	SH	DEFINED	01
GLOBAL CROSSING LTD	FSUSD	COM		G3921A175	1354	87100	SH	DEFINED	01
GLOBAL CROSSING LTD	FSUSD	COM		G3921A175	76	4886	SH	DEFINED	01
GLOBALSANTAFE CORP	FSUSD	COM		G3930E101	205	5545	SH	DEFINED	00
GLOBALSANTAFE CORP	FSUSD	COM		G3930E101	19555	527942	SH	DEFINED	01
GLOBALSANTAFE CORP	FSUSD	COM		G3930E101	5510	148761	SH	DEFINED	01
GLOBALSANTAFE CORP	FSUSD	COM		G3930E101	265	7152	SH	DEFINED	01
HELEN OF TROY CORP L	FSUSD	COM		G4388N106	1613	58926	SH	DEFINED	01
INGERSOLL-RAND CO	FSUSD	COM		G4776G101	122157	1533667	SH	DEFINED	01
INGERSOLL-RAND CO	FSUSD	COM		G4776G101	21	269	SH	DEFINED	01
INGERSOLL-RAND CO	FSUSD	COM		G4776G101	3757	47175	SH	DEFINED	01
INGERSOLL-RAND CO	FSUSD	COM		G4776G101	61418	771355	SH	DEFINED	01
IPC HOLDINGS LTD	FSUSD	COM		G4933P101	10193	259500	SH	DEFINED	01
IPC HOLDINGS LTD	FSUSD	COM		G4933P101	3	70	SH	DEFINED	01
MARVELL TECH GP LTD	FSUSD	COM		G5876H105	33994	886650	SH	DEFINED	01
MARVELL TECH GP LTD	FSUSD	COM		G5876H105	41	1074	SH	DEFINED	01
MAX RE CAPITAL LTD		COM		G6052F103	4909	208642	SH	DEFINED	01
MONTPELIER RE HLDS LTD	FSUSD	COM		G62185106	9186	261313	SH	DEFINED	01
MONTPELIER RE HLDS LTD	FSUSD	COM		G62185106	309	8780	SH	DEFINED	01

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NABORS INDUSTRIES IN	FSUSD	COM	G6359F103	56283	951682	SH	DEFINED	01
NABORS INDUSTRIES IN	FSUSD	COM	G6359F103	1372	23198	SH	DEFINED	01 0
NABORS INDUSTRIES IN	FSUSD	COM	G6359F103	3247	54907	SH	DEFINED	01 0
NABORS INDUSTRIES IN	FSUSD	COM	G6359F103	2421	40954	SH	DEFINED	01 1
NOBLE CORP	FSUSD	COM	G65422100	27526	489709	SH	DEFINED	01
NOBLE CORP	FSUSD	COM	G65422100	1276	22682	SH	DEFINED	01 0
NOBLE CORP	FSUSD	COM	G65422100	3150	56050	SH	DEFINED	01 0
NORDIC AMERICAN TANK	FSUSD	COM	G65773106	1599	33700	SH	DEFINED	01
NORDIC AMERICAN TANK	FSUSD	COM	G65773106	949	20000	SH	DEFINED	01 1
ORIENT EXPRESS HOTELS LTD -A		COM	G67743107	641	24550	SH	DEFINED	01
ORIENT EXPRESS HOTELS LTD -A		COM	G67743107	50	1920	SH	DEFINED	01 0
02MICRO INTERNATIONAL.	FSUSD	COM	G6797E106	318	30900	SH	DEFINED	01
02MICRO INTERNATIONAL.	FSUSD	COM	G6797E106	200	19450	SH	DEFINED	01 0
PARTNERRE LTD	FSUSD	COM	G6852T105	5948	92171	SH	DEFINED	01 1
PLATINUM UNDERWRITERS HLDGS		COM	G7127P100	448	15080	SH	DEFINED	01
PXRE GROUP LTD	FSUSD	COM	G73018106	7260	283048	SH	DEFINED	01
RADICA GAMES LTD	FSUSD	COM	G7342H107	849	102950	SH	DEFINED	01
RENAISSANCE RE HLDGS	FSUSD	COM	G7496G103	1144	24500	SH	DEFINED	01
RENAISSANCE RE HLDGS	FSUSD	COM	G7496G103	159	3400	SH	DEFINED	01 0
SCOTTIS RE GROUP LIMITED	FSU	COM	G7885T104	2366	105100	SH	DEFINED	01
SEAGATE TECHNOLOGY HLDS	FSUS	COM	G7945J104	315	16094	SH	DEFINED	01
SEAGATE TECHNOLOGY HLDS	FSUS	COM	G7945J104	1615	82600	SH	DEFINED	01 0
SEAGATE TECHNOLOGY HLDS	FSUS	COM	G7945J104	14559	745114	SH	DEFINED	01 1
SHIP FINANCE INTL	FSUSD	COM	G81075106	103	5098	SH	DEFINED	01
UTI WORLDWIDE INC		COM	G87210103	14765	212600	SH	DEFINED	01
UTI WORLDWIDE INC		COM	G87210103	302	4350	SH	DEFINED	01 0
UTI WORLDWIDE INC		COM	G87210103	61105	881733	SH	DEFINED	01 1
TRANSOCEAN INC	FSUSD	COM	G90078109	263009	5110906	SH	DEFINED	01
TRANSOCEAN INC	FSUSD	COM	G90078109	395	7675	SH	DEFINED	01 0
TRANSOCEAN INC	FSUSD	COM	G90078109	6592	128097	SH	DEFINED	01 0
WEATHERFORD INTL	FSUSD	COM	G95089101	33094	571159	SH	DEFINED	01
WEATHERFORD INTL	FSUSD	COM	G95089101	396	6835	SH	DEFINED	01 0
WEATHERFORD INTL	FSUSD	COM	G95089101	1377	23760	SH	DEFINED	01 0
WILLIS GRP HLDS LTD	FSUSD	COM	G96655108	5157	139860	SH	DEFINED	01
XL CAPITAL LTD CL A	FSUSD	COM	G98255105	210541	2909232	SH	DEFINED	01
XL CAPITAL LTD CL A	FSUSD	COM	G98255105	6511	89972	SH	DEFINED	01 0
XL CAPITAL LTD CL A	FSUSD	COM	G98255105	2689	37200	SH	DEFINED	01 1
ALCON	FSUSD	COM	H01301102	27	300	SH	DEFINED	01 0
MILLICOM INTL - MICC.US		COM	L6388F102	797	39300	SH	DEFINED	01 0
MILLICOM INTL CELL	FSUSD	COM	L6388F110	15239	751805	SH	DEFINED	01
CHECKPOINT SOFTWARE	FSUSD	COM	M22465104	2365	108808	SH	DEFINED	01
CHECKPOINT SOFTWARE	FSUSD	COM	M22465104	97	4470	SH	DEFINED	01 0
CHECKPOINT SOFTWARE	FSUSD	COM	M22465104	23	1049	SH	DEFINED	01 0
CHECKPOINT SOFTWARE	FSUSD	COM	M22465104	22677	1043018	SH	DEFINED	01 1
CHECKPOINT SOFTWARE	FSUSD	COM	M22465104	1672	76908	SH	DEFINED	01 1
LIPMAN	FSUSD	COM	M6772H101	2598	90411	SH	DEFINED	01 1
LIPMAN	FSUSD	COM	M6772H101	511	17764	SH	DEFINED	01 1
M SYSTEMS FLSH DISK	FSUSD	COM	M7061C100	836	37910	SH	DEFINED	01
ORBOTECH LTD	FSUSD	COM	M75253100	581	26550	SH	DEFINED	01
ORBOTECH LTD	FSUSD	COM	M75253100	131	6000	SH	DEFINED	01 0
RADWARE LTD.	FSUSD	COM	M81873107	944	40220	SH	DEFINED	01
RADWARE LTD.	FSUSD	COM	M81873107	313	13350	SH	DEFINED	01 0
SHAMIR OPTICAL INDUSTRY LTD		COM	M83683108	57	3680	SH	DEFINED	01
SHAMIR OPTICAL INDUSTRY LTD		COM	M83683108	111	7150	SH	DEFINED	01 0
SYNERON MEDICAL LTD	FSUSD	COM	M87245102	275	8640	SH	DEFINED	01
TARO PHARMACEUTICAL	FSUSD	COM	M8737E108	789	25000	SH	DEFINED	01
VERISITY LTD		COM	M97385112	340	28500	SH	DEFINED	01
MCI INC JUN 05 20C		OPT	MQI/FD	4950	9900	SH	CALL	DEFINED 01 0
MCI INC JUN 05 22.5C		OPT	MQI/FX	1496	5700	SH	CALL	DEFINED 01 0
MCI INC SEP 05 20C		OPT	MQI/ID	7650	15300	SH	CALL	DEFINED 01 0
ASML HLDG NV-NY REG	FSUSD	COM	N07059111	14449	861600	SH	DEFINED	01
ASML HLDG NV-NY REG	FSUSD	COM	N07059111	219	13055	SH	DEFINED	01 0

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CNH GLOBAL N.V.	FSUSD	COM	N20935206	3457	184000	SH		DEFINED	01
ORTHOFIX INTL	FSUSD	COM	N6748L102	979	25000	SH		DEFINED	01
BANCO LATINOAMERICA	FSUSD	COM	P16994132	3385	165600	SH		DEFINED	01
KERZNER INTL LTD	FSUSD	COM	P6065Y107	11661	190428	SH		DEFINED	01
KERZNER INTL LTD	FSUSD	COM	P6065Y107	15	250	SH		DEFINED	01
STEINER LEISURE LTD.	FSUSD	COM	P8744Y102	816	24960	SH		DEFINED	01
QWEST COMM INTL APR 05 5C		OPT	Q/DA	25	10000	SH	CALL	DEFINED	01
QWEST COMM INTL JUL 05 5C		OPT	Q/GA	165	22000	SH	CALL	DEFINED	01
QWEST COMM INTL JUL 05 2.5C		OPT	Q/GZ	775	6200	SH	CALL	DEFINED	01
RETAIL HOLDERS TRUST MAY 05 95P		OPT	RTH/QS	732	3800	SH	PUT	DEFINED	01
EXCEL MARITIME CARRIERS LTD		COM	V3267N107	457	24800	SH		DEFINED	01
ROYAL CARIBBEAN	FSUSD	COM	V7780T103	99418	2224590	SH		DEFINED	01
ROYAL CARIBBEAN	FSUSD	COM	V7780T103	12784	286054	SH		DEFINED	01
ROYAL CARIBBEAN	FSUSD	COM	V7780T103	1338	29935	SH		DEFINED	01
FREDDIE MAC JAN 06 50C		OPT	WFF/AJ	303	200	SH	CALL	DEFINED	01
FANNIE MAE JAN 06 75C		OPT	WFN/AO	39	1200	SH	CALL	DEFINED	01
WAL-MART JAN 06 60C		OPT	WWT/AL	1	21	SH	CALL	DEFINED	01
ASE TEST LTD	FSUSD	COM	Y02516105	411	81000	SH		DEFINED	01
ASE TEST LTD	FSUSD	COM	Y02516105	899	177000	SH		DEFINED	01
DRYSHIPS INC	FSUSD	COM	Y2109Q101	260	13341	SH		DEFINED	01
FLEXTRONICS INTL LTD	FSUSD	COM	Y2573F102	9491	788300	SH		DEFINED	01
FLEXTRONICS INTL LTD	FSUSD	COM	Y2573F102	30	2529	SH		DEFINED	01
OMI CORP	FSUSD	COM	Y6476W104	2328	121542	SH		DEFINED	01
OMI CORP	FSUSD	COM	Y6476W104	1583	82821	SH		DEFINED	01