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AMERICAN EXPRESS FINANCIAL CORP  
Form 13F-HR  
May 03, 2004

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, 2004

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 14, 2004
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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: 5060  
Form 13F Information Table Value Total: \$66666274 (thousands)

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List of Other Included Managers:

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE						
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	O MA	
AAON INC	COM	000360206	554	28000	SH			DEFINED	01
AAR CORP	COM	000361105	1105	89945	SH			DEFINED	01
ABC BANCORP	COM	000400101	313	16513	SH			DEFINED	01
LIPMAN ELECTRONIC ENGINEERIG	COM	000428011	1172	25370	SH			DEFINED	01 1
ADC TELECOM	COM	000886101	152	52469	SH			DEFINED	01
ADC TELECOM	COM	000886101	2083	718400	SH			DEFINED	01 0
ADC TELECOM	COM	000886101	532	183558	SH			DEFINED	01 0
ADC TELECOM	COM	000886101	74	25800	SH			DEFINED	01 1
ROYAL CARIBBEAN COM USD0.01	COM	000886286	5208	118100	SH			DEFINED	01 1
ACT TELECONFERENCING INC	COM	000955104	96	34700	SH			DEFINED	01
ABM INDUSTRIES INC	COM	000957100	2445	136204	SH			DEFINED	01
AFC ENTERPRISES	COM	00104Q107	110	4784	SH			DEFINED	01
AFLAC INC	COM	001055102	1339	33355	SH			DEFINED	01
AFLAC INC	COM	001055102	1494	37190	SH			DEFINED	01 0
AFLAC INC	COM	001055102	4684	116695	SH			DEFINED	01 0
ORBOTECH LTD	COM	001082338	79	3300	SH			DEFINED	01 1
CHECK POINT SFTWRE ORD ILS1	COM	001082411	26040	1144117	SH			DEFINED	01 1
AGCO CORP	COM	001084102	10237	494277	SH			DEFINED	01
AGCO CORP	COM	001084102	2690	129910	SH			DEFINED	01 0
AGL RESOURCES INC	COM	001204106	1137	39177	SH			DEFINED	01
AGL RESOURCES INC	COM	001204106	20	716	SH			DEFINED	01 0
AGL RESOURCES INC	COM	001204106	95	3261	SH			DEFINED	01 0
AES CORP	COM	00130H105	389	45586	SH			DEFINED	01
AES CORP	COM	00130H105	1209	141693	SH			DEFINED	01 0
ALCON INC	COM	001382649	11658	184289	SH			DEFINED	01 1
AMB PROPERTY CORP.	COM	00163T109	276	7419	SH			DEFINED	01
AMC ENTERTAINMENT IN	COM	001669100	1845	120189	SH			DEFINED	01
AMLI.	COM	001735109	1076	38100	SH			DEFINED	01
AMN HEALTHCARE SERV.	COM	001744101	2624	142990	SH			DEFINED	01
AMR CORP DEL	COM	001765106	38695	3039722	SH			DEFINED	01
AMR CORP DEL	COM	001765106	126	9920	SH			DEFINED	01 0
AMR CORP DEL	COM	001765106	345	27100	SH			DEFINED	01 0
AMR CORP DEL	COM	001765106	29884	2347621	SH			DEFINED	01 1
APAC CUSTOMER SVCS	COM	00185E106	6	2120	SH			DEFINED	01
ATI TECHNOLOGIES.	COM	001941103	21	1297	SH			DEFINED	01 0
AT&T CORP	COM	001957505	79293	4051809	SH			DEFINED	01
AT&T CORP	COM	001957505	513	26197	SH			DEFINED	01 0

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AT&T CORP	COM	001957505	5343	273021	SH	DEFINED	01	0
AT&T CORP	COM	001957505	1565	80000	SH	DEFINED	01	1
AT&T CORP	COM	001957505	820	41894	SH	DEFINED	01	1
A S A LIMITED	COM	002050102	3083	71200	SH	DEFINED	01	
ATMI INC	COM	00207R101	2460	93507	SH	DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	113573	8344801	SH	DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	1024	75296	SH	DEFINED	01	0
AT&T WIRELESS SVCS	COM	00209A106	8438	619972	SH	DEFINED	01	0
AVX CORP	COM	002444107	496	30100	SH	DEFINED	01	
AARON RENTS INC	COM	002535201	4907	197165	SH	DEFINED	01	
AARON RENTS INC-CL A	COM	002535300	65	3000	SH	DEFINED	01	
ABAXIS	COM	002567105	1499	74000	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	8030	195359	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	1265	30768	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	14624	355809	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	4495	109300	SH	DEFINED	01	1
ABERCROMBIE & FITCH	COM	002896207	138	4082	SH	DEFINED	01	
ABERCROMBIE & FITCH	COM	002896207	499	14739	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	2617	196900	SH	DEFINED	01	
ABLE LABORATORIES INC	COM	00371N407	852	43600	SH	DEFINED	01	
ABOVENET INC	COM	00374N107	303	8000	SH	DEFINED	01	0
ABITIBI-CONSOLIDATED	COM	003924107	18803	2652048	SH	DEFINED	01	
ACADIA REALTY TRUST	COM	004239109	827	58518	SH	DEFINED	01	
ACCESS PHARMACEUTICALS INC	COM	00431M209	769	119840	SH	DEFINED	01	
ACCREDITED HOME LENDERS	COM	00437P107	2596	65886	SH	DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	8035	210885	SH	DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	4	100	SH	DEFINED	01	0
ACE CASH EXPRESS INC	COM	004403101	474	15723	SH	DEFINED	01	
ACETO CORP	COM	004446100	6	385	SH	DEFINED	01	0
ACTIVISION INC	COM	004930202	6333	400314	SH	DEFINED	01	
ACTIVISION INC	COM	004930202	1650	104220	SH	DEFINED	01	0
ACTIVISION INC	COM	004930202	92	5800	SH	DEFINED	01	0
ACTION PERFORMANCE	COM	004933107	891	58365	SH	DEFINED	01	
ACTEL CORP	COM	004934105	13458	594700	SH	DEFINED	01	
ACTEL CORP	COM	004934105	70	3110	SH	DEFINED	01	0
ACTUATE CORP	COM	00508B102	1318	408000	SH	DEFINED	01	0
ACTUANT CORPORATION.	COM	00508X203	3928	100125	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	7180	300703	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	28	1204	SH	DEFINED	01	0
ACUITY BRANDS INC	COM	00508Y102	137	5730	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	32364	1473716	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	1328	60455	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	2051	93400	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	2933	334892	SH	DEFINED	01	
ADMINISTAFF INC	COM	007094105	1695	97240	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	18719	474752	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	1166	29555	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	3430	86987	SH	DEFINED	01	0
ADTRAN INC	COM	00738A106	172	5718	SH	DEFINED	01	
ADVANCE AUTO PARTS.	COM	00751Y106	12678	311736	SH	DEFINED	01	
ADVANCE AUTO PARTS.	COM	00751Y106	89	2193	SH	DEFINED	01	0
ADV DIGITAL INFORMAT.	COM	007525108	3405	299248	SH	DEFINED	01	
ADV DIGITAL INFORMAT.	COM	007525108	3	270	SH	DEFINED	01	0
ADVANCED MKTG SERV	COM	00753T105	530	53486	SH	DEFINED	01	
ADVANCED FIBRE COMM	COM	00754A105	7946	360678	SH	DEFINED	01	
ADVANCED FIBRE COMM	COM	00754A105	82	3716	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	4558	126300	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	21537	596765	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	615	17050	SH	DEFINED	01	0
ADVO INC	COM	007585102	8222	255164	SH	DEFINED	01	
ADVANCED POWER TECH	COM	00761E108	1177	128500	SH	DEFINED	01	
ADVISORY BOARD CO.	COM	00762W107	2632	72000	SH	DEFINED	01	

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ADVISORY BOARD CO.	COM	00762W107	3	90	SH	DEFINED	01	0
ADVANCED MEDICAL OPTICS INC	COM	00763M108	2222	91084	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	7409	550460	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	24	1752	SH	DEFINED	01	0
AEROFLEX INC	COM	007768104	71	5298	SH	DEFINED	01	0
AEROPOSTALE INC.	COM	007865108	5116	141100	SH	DEFINED	01	0
AEROPOSTALE INC.	COM	007865108	168	4640	SH	DEFINED	01	0
ADVANCED MICRO DEV	COM	007903107	1295	79809	SH	DEFINED	01	
ADVANCED MICRO DEV	COM	007903107	1288	79335	SH	DEFINED	01	0
ADVANCED ENERGY IND	COM	007973100	1932	94785	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	13963	746672	SH	DEFINED	01	
ADVENT SOFTWARE	COM	007974108	562	30014	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	969	51800	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	118373	1319365	SH	DEFINED	01	
AETNA INC NEW	COM	00817Y108	6501	72450	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	4612	51401	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	94	1050	SH	DEFINED	01	1
AFFILIATED COMPUTER	COM	008190100	68896	1327486	SH	DEFINED	01	
AFFILIATED COMPUTER	COM	008190100	4974	95837	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	34	650	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	4344	83800	SH	DEFINED	01	1
AFFILIATED MANAGERS	COM	008252108	9090	166572	SH	DEFINED	01	
AFFILIATED MANAGERS	COM	008252108	245	4500	SH	DEFINED	01	0
AFFYMETRIX.	COM	00826T108	476	14094	SH	DEFINED	01	
AFFORDABLE RESIDENTIAL COMMU	COM	008273104	747	40386	SH	DEFINED	01	
AFTERMARKET TECH.	COM	008318107	164	11140	SH	DEFINED	01	
AGERE SYSTEMS INC-CL A	COM	00845V100	14020	4367800	SH	DEFINED	01	
AGERE SYSTEMS INC-CL A	COM	00845V100	660	205595	SH	DEFINED	01	0
AGERE SYSTEMS INC-CL A	COM	00845V100	39435	12362062	SH	DEFINED	01	1
AGILENT TECHNOLOGIES	COM	00846U101	12704	401640	SH	DEFINED	01	
AGILENT TECHNOLOGIES	COM	00846U101	1688	53352	SH	DEFINED	01	0
AGILENT TECHNOLOGIES	COM	00846U101	4280	135318	SH	DEFINED	01	0
AGILENT TECHNOLOGIES	COM	00846U101	31	977	SH	DEFINED	01	1
AGILE SOFTWARE CORP	COM	00846X105	1023	116900	SH	DEFINED	01	
AGNICO EAGLE MINES	COM	008474108	11314	757700	SH	DEFINED	01	
AGNICO EAGLE MINES	COM	008474108	3792	253990	SH	DEFINED	01	0
AGILYSYS INC	COM	00847J105	2965	249104	SH	DEFINED	01	
AGREE REALTY CORP	COM	008492100	872	27074	SH	DEFINED	01	
AGRIUM	COM	008916108	4304	292746	SH	DEFINED	01	
AIR PROD & CHEM	COM	009158106	165115	3294394	SH	DEFINED	01	
AIR PROD & CHEM	COM	009158106	5424	108173	SH	DEFINED	01	0
AIR PROD & CHEM	COM	009158106	5494	109613	SH	DEFINED	01	0
AIRGAS INC	COM	009363102	433	20320	SH	DEFINED	01	
AIRGAS INC	COM	009363102	266	12500	SH	DEFINED	01	0
AIRGAS INC	COM	009363102	3081	145000	SH	DEFINED	01	1
AIRTRAN HOLDINGS INC	COM	00949P108	2134	179737	SH	DEFINED	01	
AKAMAI TECHNOLOGIES.	COM	00971T101	652	49608	SH	DEFINED	01	
AKSYS LTD.	COM	010196103	38	5894	SH	DEFINED	01	
ALABAMA NATL BANC..	COM	010317105	1252	22560	SH	DEFINED	01	
ALAMO GROUP INC.	COM	011311107	5998	344900	SH	DEFINED	01	
ALAMOSA HOLDINGS INC	COM	011589108	6031	1032820	SH	DEFINED	01	
ALAMOSA HOLDINGS INC	COM	011589108	5545	949550	SH	DEFINED	01	0
ALARIS MEDICAL SYSTEMS INC	COM	011637105	4315	231368	SH	DEFINED	01	
ALARIS MEDICAL SYSTEMS INC	COM	011637105	33604	1801725	SH	DEFINED	01	0
ALARIS MEDICAL SYSTEMS INC	COM	011637105	1125	60300	SH	DEFINED	01	0
ALASKA AIRGROUP	COM	011659109	4151	168331	SH	DEFINED	01	
ALBANY INTL CORP NEW	COM	012348108	2513	93460	SH	DEFINED	01	
ALBANY MOLECULAR RES	COM	012423109	874	55000	SH	DEFINED	01	
ALBEMARLE CORP	COM	012653101	4722	162793	SH	DEFINED	01	
ALBERTO CULVER	COM	013068101	257	5858	SH	DEFINED	01	
ALBERTO CULVER	COM	013068101	899	20489	SH	DEFINED	01	0
ALBERTO CULVER	COM	013068101	50	1150	SH	DEFINED	01	1

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ALBERTSONS INC	COM	013104104	25182	1136866	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	1849	83491	SH	DEFINED	01 0
ALCAN INC.	COM	013716105	7486	167152	SH	DEFINED	01
ALCAN INC.	COM	013716105	26236	586800	SH	DEFINED	01 1
ALCOA INC	COM	013817101	313528	9037968	SH	DEFINED	01
ALCOA INC	COM	013817101	9553	275400	SH	DEFINED	01 0
ALCOA INC	COM	013817101	11148	321352	SH	DEFINED	01 0
ALCOA INC	COM	013817101	24839	717000	SH	DEFINED	01 1
ALDERWOODS GROUP INC	COM	014383103	21	2010	SH	DEFINED	01 0
ALDERWOODS GROUP INC	COM	014383103	94	9000	SH	DEFINED	01 0
ALEXANDER & BALDWIN	COM	014482103	116	3478	SH	DEFINED	01
ALEXION PHARMACEUTIC	COM	015351109	819	34450	SH	DEFINED	01
ALIGN TECHNOLOGY INC.	COM	016255101	333	17511	SH	DEFINED	01
ALKERMES INC	COM	01642T108	57	3551	SH	DEFINED	01
ALLEGHANY CORP	COM	017175100	4537	18344	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	3157	230257	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	396	28903	SH	DEFINED	01 0
ALLEGHENY TECHNOLOGY	COM	01741R102	291	24061	SH	DEFINED	01
ALLEGHENY TECHNOLOGY	COM	01741R102	222	18355	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	15144	179949	SH	DEFINED	01
ALLERGAN INC	COM	018490102	2514	29867	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	198	2350	SH	DEFINED	01 1
ALLETE INC	COM	018522102	129	3678	SH	DEFINED	01
ALLIANCE BANKSHARES CORP	COM	018535104	599	33277	SH	DEFINED	01
ALLIANCE CAPITAL STK	COM	01855A101	10	275	SH	DEFINED	01 0
ALLIANCE DATA SYSTEM	COM	018581108	21062	627780	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	5190	161540	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	6	180	SH	DEFINED	01 0
ALLIANCE SEMI CONDUCT	COM	01877H100	751	98724	SH	DEFINED	01
ALLIANCE RESOURCE PARTNERS	COM	01877R108	551	13773	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	122	4685	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	114	4400	SH	DEFINED	01 1
ALLIANT TECHSYSTEMS	COM	018804104	6095	112052	SH	DEFINED	01
ALLIED DOMECQ SPS-ADR	COM	019121201	2561	76000	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	6853	514904	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	970	72880	SH	DEFINED	01 0
ALLMERICA FINANCIAL	COM	019754100	6117	177021	SH	DEFINED	01
ALLMERICA FINANCIAL	COM	019754100	37	1068	SH	DEFINED	01 0
ALLMERICA FINANCIAL	COM	019754100	165	4783	SH	DEFINED	01 0
ALLSCRIPTS HLTHCARE	COM	01988P108	2004	206600	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	122610	2697090	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	10198	224310	SH	DEFINED	01 0
ALLSTATE CORP	COM	020002101	7344	161565	SH	DEFINED	01 0
ALLSTATE CORP	COM	020002101	277	6100	SH	DEFINED	01 1
ALLTEL CORP	COM	020039103	6380	127897	SH	DEFINED	01
ALLTEL CORP	COM	020039103	3543	71012	SH	DEFINED	01 0
ALPHARMA INC CL A	COM	020813101	2858	145722	SH	DEFINED	01
ALTERA CORP	COM	021441100	16873	825073	SH	DEFINED	01
ALTERA CORP	COM	021441100	1998	97631	SH	DEFINED	01 0
ALTERA CORP	COM	021441100	2946	144050	SH	DEFINED	01 0
ALTERA CORP	COM	021441100	342	16700	SH	DEFINED	01 1
ALTERA CORP	COM	021441100	83	4052	SH	DEFINED	01 1
ALTIRIS INC	COM	02148M100	3093	110720	SH	DEFINED	01
ALTIRIS INC	COM	02148M100	3	90	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	801616	14722021	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	24496	449568	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	29631	544186	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	40772	748985	SH	DEFINED	01 1
ALTRIA GROUP INC	COM	02209S103	5497	100951	SH	DEFINED	01 1
AMAZON COM INC	COM	023135106	220493	5094600	SH	DEFINED	01
AMAZON COM INC	COM	023135106	5932	137099	SH	DEFINED	01 0
AMAZON COM INC	COM	023135106	958	22137	SH	DEFINED	01 0

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AMBAC FINANCIAL GRP	COM	023139108	1551	21016	SH	DEFINED	01
AMBAC FINANCIAL GRP	COM	023139108	3	39	SH	DEFINED	01 0
AMBAC FINANCIAL GRP	COM	023139108	1794	24320	SH	DEFINED	01 0
AMCOL INTL CORP.	COM	02341W103	150	8582	SH	DEFINED	01
AMERADA HESS	COM	023551104	6225	95358	SH	DEFINED	01
AMERADA HESS	COM	023551104	1335	20455	SH	DEFINED	01 0
AMERADA HESS	COM	023551104	501	7686	SH	DEFINED	01 1
AMEREN CORP	COM	023608102	5961	129337	SH	DEFINED	01
AMEREN CORP	COM	023608102	1908	41405	SH	DEFINED	01 0
AMERICA SERVICE GROUP INC	COM	02364L109	152	4433	SH	DEFINED	01
AMERICA MOVIL SA CV.	COM	02364W105	3582	92687	SH	DEFINED	01
AMERICA MOVIL SA CV.	COM	02364W105	930	24045	SH	DEFINED	01 0
AMERICA MOVIL SA CV.	COM	02364W105	31	800	SH	DEFINED	01 0
AMERICA MOVIL SA CV.	COM	02364W105	161147	4166225	SH	DEFINED	01 1
AMERICA MOVIL SA CV.	COM	02364W105	3213	83122	SH	DEFINED	01 1
AMERICA WEST HLDG CP	COM	023657208	3193	335074	SH	DEFINED	01
AMER AXLE & MFG HDGS	COM	024061103	7877	213745	SH	DEFINED	01
AMER AXLE & MFG HDGS	COM	024061103	2452	66567	SH	DEFINED	01 0
AMER AXLE & MFG HDGS	COM	024061103	97	2621	SH	DEFINED	01 0
AMER AXLE & MFG HDGS	COM	024061103	83	2300	SH	DEFINED	01 1
AMER CAP STRATEGIES.	COM	024937104	149	4487	SH	DEFINED	01
AMER CAP STRATEGIES.	COM	024937104	14468	435000	SH	DEFINED	01 1
AMERICAN ELEC PWR	COM	025537101	2536	77057	SH	DEFINED	01
AMERICAN ELEC PWR	COM	025537101	2959	89886	SH	DEFINED	01 0
AMERICAN ELEC PWR	COM	025537101	209	6350	SH	DEFINED	01 1
AMERICAN EAGLE OUTFI	COM	02553E106	4683	173712	SH	DEFINED	01
AMERICAN EAGLE OUTFI	COM	02553E106	29	1066	SH	DEFINED	01 0
AMERICAN EAGLE OUTFI	COM	02553E106	112	4159	SH	DEFINED	01 0
AMERICAN EQUITY INVT LIFE HL	COM	025676206	1787	139000	SH	DEFINED	01 0
AMERICAN EXPRESS	COM	025816109	4339	83681	SH	DEFINED	01
AMERICAN EXPRESS	COM	025816109	15177	292712	SH	DEFINED	01 0
AMERICAN EXPRESS	COM	025816109	6409	123700	SH	DEFINED	01 1
AMERICAN FINCIAL GRP	COM	025932104	92	3090	SH	DEFINED	01
AMERICAN FINANCIAL REALTY TR	COM	02607P305	505	29800	SH	DEFINED	01
AMERICAN FINANCIAL REALTY TR	COM	02607P305	508	30000	SH	DEFINED	01 1
AM GREETINGS CL A	COM	026375105	1481	65057	SH	DEFINED	01
AM GREETINGS CL A	COM	026375105	86	3792	SH	DEFINED	01 0
AM GREETINGS CL A	COM	026375105	347	15261	SH	DEFINED	01 0
AMERICAN HEALTHWAYS.	COM	02649V104	4975	203700	SH	DEFINED	01
AMERICAN HOME MORTGAGE INVES	COM	02660R107	142	4922	SH	DEFINED	01
AMERICAN HOME MORTGAGE INVES	COM	02660R107	2417	83900	SH	DEFINED	01 0
AMERICAN INTL GROUP	COM	026874107	843849	11826889	SH	DEFINED	01
AMERICAN INTL GROUP	COM	026874107	21296	298509	SH	DEFINED	01 0
AMERICAN INTL GROUP	COM	026874107	45038	631219	SH	DEFINED	01 0
AMERICAN INTL GROUP	COM	026874107	121979	1710643	SH	DEFINED	01 1
AMER ITALIAN PASTA	COM	027070101	7779	194823	SH	DEFINED	01
AMERICAN MANAGEMENT	COM	027352103	2346	122210	SH	DEFINED	01
AMERICAN MEDICAL SYS..	COM	02744M108	2500	94360	SH	DEFINED	01
AMERICAN MEDICAL SEC	COM	02744P101	2434	91100	SH	DEFINED	01
AMERICAN PHARM PART.	COM	02886P109	37275	794100	SH	DEFINED	01
AMERICAN PHARM PART.	COM	02886P109	1486	31680	SH	DEFINED	01 0
AMERICAN PHARM PART.	COM	02886P109	2410	51350	SH	DEFINED	01 0
AMER PWR CONVERSION	COM	029066107	38682	1681038	SH	DEFINED	01
AMER PWR CONVERSION	COM	029066107	1521	66079	SH	DEFINED	01 0
AMER PWR CONVERSION	COM	029066107	3577	155433	SH	DEFINED	01 0
AMERICAN STD CO	COM	029712106	45298	398199	SH	DEFINED	01
AMERICAN STD CO	COM	029712106	7055	62028	SH	DEFINED	01 0
AMERICAN STD CO	COM	029712106	1909	16780	SH	DEFINED	01 0
AMERICAN STD CO	COM	029712106	56814	500870	SH	DEFINED	01 1
AMERICAN STS WATER	COM	029899101	1041	42660	SH	DEFINED	01
AMERICAN TOWER CORP	COM	029912201	5730	505272	SH	DEFINED	01 1
AMERICAN WOODMARK CORP.	COM	030506109	3682	55394	SH	DEFINED	01

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AMERICREDIT CORP	COM	03060R101	4391	257848	SH	DEFINED	01
AMERICREDIT CORP	COM	03060R101	29	1684	SH	DEFINED	01 0
AMERICREDIT CORP	COM	03060R101	104	6136	SH	DEFINED	01 0
AMERISTAR CASINOS IN	COM	03070Q101	160	4733	SH	DEFINED	01
AMERON INTL CORP.	COM	030710107	89	2639	SH	DEFINED	01
AMERSHAM.	COM	030719108	15	200	SH	DEFINED	01 0
AMERUS GROUP CO	COM	03072M108	3930	97394	SH	DEFINED	01
AMERISOURCEBERGEN	COM	03073E105	133487	2441251	SH	DEFINED	01
AMERISOURCEBERGEN	COM	03073E105	12603	230500	SH	DEFINED	01 0
AMERISOURCEBERGEN	COM	03073E105	1540	28174	SH	DEFINED	01 0
AMERISOURCEBERGEN	COM	03073E105	177	3300	SH	DEFINED	01 1
AMERIGROUP CORP	COM	03073T102	9049	198020	SH	DEFINED	01
AMERIGROUP CORP	COM	03073T102	5	110	SH	DEFINED	01 0
AMERITRADE HLDGS.	COM	03074K100	9276	602340	SH	DEFINED	01
AMERITRADE HLDGS.	COM	03074K100	11132	722950	SH	DEFINED	01 1
AMETEK INC (NEW)	COM	031100100	1047	40826	SH	DEFINED	01
AMGEN INC	COM	031162100	820077	14097921	SH	DEFINED	01
AMGEN INC	COM	031162100	31521	541920	SH	DEFINED	01 0
AMGEN INC	COM	031162100	20349	349823	SH	DEFINED	01 0
AMGEN INC	COM	031162100	59262	1019116	SH	DEFINED	01 1
AMGEN INC	COM	031162100	2668	45858	SH	DEFINED	01 1
AMKOR TECHNOLOGY	COM	031652100	173	11792	SH	DEFINED	01 0
AMPHENOL CORP	COM	032095101	1678	56510	SH	DEFINED	01
AMPHENOL CORP	COM	032095101	428	14400	SH	DEFINED	01 1
AMSOUTH BANCORPORATI	COM	032165102	13855	589342	SH	DEFINED	01
AMSOUTH BANCORPORATI	COM	032165102	1878	79884	SH	DEFINED	01 0
AMSOUTH BANCORPORATI	COM	032165102	33	1400	SH	DEFINED	01 1
AMSURG CORP.	COM	03232P405	1917	84420	SH	DEFINED	01
AMSURG CORP.	COM	03232P405	12176	536125	SH	DEFINED	01 0
AMSURG CORP.	COM	03232P405	456	20100	SH	DEFINED	01 0
AMYLIN PHARM.	COM	032346108	12663	534500	SH	DEFINED	01
AMYLIN PHARM.	COM	032346108	1906	80460	SH	DEFINED	01 0
ANADARKO PETRO CORP	COM	032511107	51225	987767	SH	DEFINED	01
ANADARKO PETRO CORP	COM	032511107	2309	44528	SH	DEFINED	01 0
ANADARKO PETRO CORP	COM	032511107	2970	57276	SH	DEFINED	01 0
ANALOG DEVICES	COM	032654105	236732	4930940	SH	DEFINED	01
ANALOG DEVICES	COM	032654105	7019	146188	SH	DEFINED	01 0
ANALOG DEVICES	COM	032654105	4711	98113	SH	DEFINED	01 0
ANALOG DEVICES	COM	032654105	13368	278978	SH	DEFINED	01 1
ANALOG DEVICES	COM	032654105	580	12080	SH	DEFINED	01 1
ANALOGIC	COM	032657207	3003	66029	SH	DEFINED	01
ANAREN INC	COM	032744104	295	18670	SH	DEFINED	01
ANCHOR BANCORP	COM	032839102	1645	64364	SH	DEFINED	01
ANDREW CORP	COM	034425108	3457	197588	SH	DEFINED	01
ANDREW CORP	COM	034425108	633	36144	SH	DEFINED	01 0
ANDREW CORP	COM	034425108	108	6200	SH	DEFINED	01 1
ANDRX CORP-ANDRX GRP	COM	034553107	11	400	SH	DEFINED	01 0
ANDRX CORP-ANDRX GRP	COM	034553107	939	34500	SH	DEFINED	01 1
ANGELICA CORP	COM	034663104	567	24819	SH	DEFINED	01
ANGIOTECH PHARM IN.	COM	034918102	12	500	SH	DEFINED	01 0
ANGIOTECH PHARM IN.	COM	034918102	717	29378	SH	DEFINED	01 1
ANGLOGOLD LTD	COM	035128206	2536	60000	SH	DEFINED	01
ANHEUSER BUSCH CO	COM	035229103	47834	937910	SH	DEFINED	01
ANHEUSER BUSCH CO	COM	035229103	3137	61505	SH	DEFINED	01 0
ANHEUSER BUSCH CO	COM	035229103	9492	186114	SH	DEFINED	01 0
ANHEUSER BUSCH CO	COM	035229103	97	1900	SH	DEFINED	01 1
ANIXTER INTL INC	COM	035290105	4204	148797	SH	DEFINED	01
ANNTAYLOR STORES COR	COM	036115103	4068	95068	SH	DEFINED	01
ANNTAYLOR STORES COR	COM	036115103	16	370	SH	DEFINED	01 0
ANNTAYLOR STORES COR	COM	036115103	73	1700	SH	DEFINED	01 0
ANSYS	COM	03662Q105	4455	112110	SH	DEFINED	01
ANSYS	COM	03662Q105	4	100	SH	DEFINED	01 0

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ANTHEM INC	COM	03674B104	108422	1196187	SH	DEFINED	01
ANTHEM INC	COM	03674B104	12664	139710	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	2938	32410	SH	DEFINED	01 0
ANTHRACITE CAPITAL..	COM	037023108	589	46296	SH	DEFINED	01
ANTI GENICS INC/DEL	COM	037032109	2995	280900	SH	DEFINED	01
ANWORTH MORTGAGE ASSET CORP.	COM	037347101	690	49420	SH	DEFINED	01
AON CORP	COM	037389103	9499	340364	SH	DEFINED	01
AON CORP	COM	037389103	1992	71375	SH	DEFINED	01 0
AON CORP	COM	037389103	98	3500	SH	DEFINED	01 1
APACHE CORP	COM	037411105	231788	5369208	SH	DEFINED	01
APACHE CORP	COM	037411105	6524	151191	SH	DEFINED	01 0
APACHE CORP	COM	037411105	6221	144114	SH	DEFINED	01 0
APACHE CORP	COM	037411105	26614	617500	SH	DEFINED	01 1
APARTMENT INVT & MGMT CO	COM	03748R101	5363	172539	SH	DEFINED	01
APARTMENT INVT & MGMT CO	COM	03748R101	662	21285	SH	DEFINED	01 0
APOGEE ENTERPRISES	COM	037598109	953	77264	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	40549	470882	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	88866	1032010	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	6816	79156	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	155	1800	SH	DEFINED	01 1
UNIVERSITY OF PHOENIX ONLINE	COM	037604204	243	2798	SH	DEFINED	01
APOGENT TECHNOLOGIES	COM	03760A101	1012	32980	SH	DEFINED	01
APOLLO GOLD CORP	COM	03761E102	333	156250	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.9%	PRF	037735842	464	4692	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.920	PRF	037735859	573	5634	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	8620	318654	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	3	104	SH	DEFINED	01 0
APPLE COMPUTER	COM	037833100	2351	86903	SH	DEFINED	01 0
APPLE COMPUTER	COM	037833100	4709	174094	SH	DEFINED	01 1
APPLEBEES INTL INC	COM	037899101	97	2348	SH	DEFINED	01
APRIA HEALTHCARE GRO	COM	037933108	1002	33459	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	265	13406	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	4	200	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	929	46954	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	COM	038020202	3819	263200	SH	DEFINED	01
APPLICA INC	COM	03815A106	2986	265764	SH	DEFINED	01
APPLICA INC	COM	03815A106	24	2170	SH	DEFINED	01 0
APPLICA INC	COM	03815A106	102	9050	SH	DEFINED	01 0
APPLIED FILMS CORP..	COM	038197109	2248	80601	SH	DEFINED	01
APPLIED FILMS CORP..	COM	038197109	60	2140	SH	DEFINED	01 0
APPLIED IND TECHNOLO	COM	03820C105	1237	54436	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	286204	13386560	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	7330	342878	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	9379	438664	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	3928	184000	SH	DEFINED	01 1
APPLIED MATERIALS	COM	038222105	1037	48489	SH	DEFINED	01 1
APPLIED MICRO CIRCUIT	COM	03822W109	229	39656	SH	DEFINED	01
APPLIED MICRO CIRCUIT	COM	03822W109	69	11948	SH	DEFINED	01 0
APPLIED MICRO CIRCUIT	COM	03822W109	407	70717	SH	DEFINED	01 0
APPLIED SIGNAL.	COM	038237103	1093	40000	SH	DEFINED	01
APPLIED SIGNAL.	COM	038237103	4	160	SH	DEFINED	01 0
APTARGROUP INC	COM	038336103	3929	102309	SH	DEFINED	01
AQUA AMERICA INC	COM	03836W103	85	3911	SH	DEFINED	01
AQUA AMERICA INC	COM	03836W103	1331	61403	SH	DEFINED	01 0
AQUANTIVE INC..	COM	03839G105	2215	230827	SH	DEFINED	01
AQUANTIVE INC..	COM	03839G105	3	330	SH	DEFINED	01 0
AQUILA INC	COM	03840P102	1476	313260	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	98	2550	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	57239	1497867	SH	DEFINED	01 1
ARACRUZ CELLULOSE SA	COM	038496204	816	21330	SH	DEFINED	01 1
ARBITRON INC	COM	03875Q108	3701	91948	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	113	2800	SH	DEFINED	01 0



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ARBITRON INC	COM	03875Q108	4152	103100	SH	DEFINED	01	1
ARCH CHEMICALS INC	COM	03937R102	1908	67602	SH	DEFINED	01	
ARCH COAL INC	COM	039380100	553	17629	SH	DEFINED	01	
ARCH COAL INC	COM	039380100	284	9030	SH	DEFINED	01	0
ARCH COAL INC	COM	039380100	88	2800	SH	DEFINED	01	0
ARCH WIRELESS INC	COM	039392709	3930	121784	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	57391	3402038	SH	DEFINED	01	
ARCHER DANIELS MDLND	COM	039483102	2488	147465	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	3374	200000	SH	DEFINED	01	1
ARCTIC CAT INC	COM	039670104	5570	218536	SH	DEFINED	01	
ARDEN REALTY INC	COM	039793104	159	4920	SH	DEFINED	01	
ARGONAUT GROUP INC	COM	040157109	2454	129000	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	8943	251538	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	6	170	SH	DEFINED	01	0
ARIBA	COM	04033V104	3243	1150000	SH	DEFINED	01	
ARIBA	COM	04033V104	5408	1917790	SH	DEFINED	01	0
ARKANSAS BEST CORP	COM	040790107	1988	74220	SH	DEFINED	01	
ARMOR HOLDINGS INC	COM	042260109	4383	132397	SH	DEFINED	01	
ARRHYTHMIA RESEARCH TECH	COM	042698308	939	44000	SH	DEFINED	01	
ARQULE INC	COM	04269E107	468	78824	SH	DEFINED	01	
ARRIS GROUP INC	COM	04269Q100	1561	169750	SH	DEFINED	01	
ARRIS GROUP INC	COM	04269Q100	14	1600	SH	DEFINED	01	0
ARRIS GROUP INC	COM	04269Q100	70	7600	SH	DEFINED	01	0
ARROW ELECTRONICS	COM	042735100	896	35206	SH	DEFINED	01	
ARROW ELECTRONICS	COM	042735100	133	5300	SH	DEFINED	01	1
ARROW INTERNATIONAL	COM	042764100	1709	57200	SH	DEFINED	01	
ARTISAN COMPONENTS	COM	042923102	2534	113716	SH	DEFINED	01	
ARTESYN TECHNOLOGIES	COM	043127109	5898	619445	SH	DEFINED	01	
ARTESYN TECHNOLOGIES	COM	043127109	23	2408	SH	DEFINED	01	0
ARTESYN TECHNOLOGIES	COM	043127109	73	7694	SH	DEFINED	01	0
ARTHROCARE CORP	COM	043136100	1344	58141	SH	DEFINED	01	
ARVINMERITOR INC	COM	043353101	1506	75992	SH	DEFINED	01	
ASBURY AUTOMOTIVE GROUP	COM	043436104	197	11398	SH	DEFINED	01	
ASCENTIAL SOFTWARE	COM	04362P207	55	2513	SH	DEFINED	01	
ASCENTIAL SOFTWARE	COM	04362P207	14	652	SH	DEFINED	01	0
ASCENTIAL SOFTWARE	COM	04362P207	57	2611	SH	DEFINED	01	0
ASHLAND INC	COM	044204105	981	21103	SH	DEFINED	01	
ASHLAND INC	COM	044204105	735	15820	SH	DEFINED	01	0
ASHLAND INC	COM	044204105	125	2700	SH	DEFINED	01	1
ASHWORTH INC	COM	04516H101	325	37360	SH	DEFINED	01	
ASK JEEVES INC.	COM	045174109	2432	68058	SH	DEFINED	01	
ASPECT COMMUNICATION	COM	04523Q102	834	53156	SH	DEFINED	01	
ASPECT COMMUNICATION	COM	04523Q102	21	1361	SH	DEFINED	01	0
ASPECT COMMUNICATION	COM	04523Q102	101	6434	SH	DEFINED	01	0
ASPEN TECH.	COM	045327103	5618	687650	SH	DEFINED	01	
ASPEN TECH.	COM	045327103	2068	253125	SH	DEFINED	01	0
ASSET ACCEPTANCE CAPITAL	COM	04543P100	558	30000	SH	DEFINED	01	1
ASSO BANCORP	COM	045487105	139	3101	SH	DEFINED	01	
ASSO BANCORP	COM	045487105	89	1991	SH	DEFINED	01	0
ASSOCIATED ESTATES R	COM	045604105	45	4926	SH	DEFINED	01	
ASSURANT INC	COM	04621X108	12124	482080	SH	DEFINED	01	
ASTEC INDS INC	COM	046224101	892	55393	SH	DEFINED	01	
ASTORIA FINL CORP.	COM	046265104	280	7359	SH	DEFINED	01	
ASTORIA FINL CORP.	COM	046265104	89	2351	SH	DEFINED	01	0
ASTRAZENECA PLC-ADR	COM	046353108	19	400	SH	DEFINED	01	0
AT ROAD INC	COM	04648K105	79	6419	SH	DEFINED	01	
ATHEROGENICS INC	COM	047439104	2763	120791	SH	DEFINED	01	
ATHEROGENICS INC	COM	047439104	4	160	SH	DEFINED	01	0
ATHEROS COMMUNICATIONS	COM	04743P108	3139	183450	SH	DEFINED	01	
ATHEROS COMMUNICATIONS	COM	04743P108	267	15630	SH	DEFINED	01	0
ATLANTIC COAST AIRLI	COM	048396105	1143	157223	SH	DEFINED	01	
ATMEL CORP	COM	049513104	130	19950	SH	DEFINED	01	

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ATMEL CORP	COM	049513104	68	10510	SH	DEFINED	01	0
ATMOS ENERGY CORP	COM	049560105	4698	183735	SH	DEFINED	01	
ATRIX LAB INC	COM	04962L101	72	2834	SH	DEFINED	01	
ATWOOD OCEANICS	COM	050095108	1383	38872	SH	DEFINED	01	
AUDIOVOX CORP	COM	050757103	1291	64567	SH	DEFINED	01	
AUDIOVOX CORP	COM	050757103	2198	109900	SH	DEFINED	01	0
AUGUST TECH CORP	COM	05106U105	371	24700	SH	DEFINED	01	
AUTOBYTEL INC	COM	05275N106	110	8323	SH	DEFINED	01	
AUTOBYTEL INC	COM	05275N106	6	420	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	3292	104115	SH	DEFINED	01	
AUTODESK INC	COM	052769106	1675	53065	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	812	25672	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	39850	1261100	SH	DEFINED	01	1
AUTOLIV INC.	COM	052800109	44	1085	SH	DEFINED	01	
AUTOLIV INC.	COM	052800109	107	2601	SH	DEFINED	01	0
AUTOLIV INC.	COM	052800109	146	3600	SH	DEFINED	01	1
AUTOMATIC DATA PROC.	COM	053015103	1611	38368	SH	DEFINED	01	
AUTOMATIC DATA PROC.	COM	053015103	5638	134239	SH	DEFINED	01	0
AUTOMATIC DATA PROC.	COM	053015103	23450	558200	SH	DEFINED	01	1
AUTONATION INC	COM	05329W102	5507	322974	SH	DEFINED	01	
AUTONATION INC	COM	05329W102	1067	62605	SH	DEFINED	01	0
AUTOZONE	COM	053332102	6720	78165	SH	DEFINED	01	
AUTOZONE	COM	053332102	89	1033	SH	DEFINED	01	0
AUTOZONE	COM	053332102	1707	19852	SH	DEFINED	01	0
AVANT IMMUNOTHERAPEU	COM	053491106	3	1210	SH	DEFINED	01	0
AVATAR HOLDINGS INC..	COM	053494100	1200	32001	SH	DEFINED	01	
AVAYA INC	COM	053499109	1942	122204	SH	DEFINED	01	
AVAYA INC	COM	053499109	1534	96623	SH	DEFINED	01	0
AVAYA INC	COM	053499109	38410	2425036	SH	DEFINED	01	1
AVENTIS	COM	053561106	31	400	SH	DEFINED	01	0
AVERY DENNISON CORP	COM	053611109	13035	209526	SH	DEFINED	01	
AVERY DENNISON CORP	COM	053611109	889	14298	SH	DEFINED	01	0
AVERY DENNISON CORP	COM	053611109	1563	25130	SH	DEFINED	01	0
AVID TECH	COM	05367P100	8342	180852	SH	DEFINED	01	
AVID TECH	COM	05367P100	5	110	SH	DEFINED	01	0
AVISTA CORP	COM	05379B107	4054	214319	SH	DEFINED	01	
AVISTA CORP	COM	05379B107	30	1600	SH	DEFINED	01	0
AVISTA CORP	COM	05379B107	132	7000	SH	DEFINED	01	0
AVNET INC	COM	053807103	714	29105	SH	DEFINED	01	
AVNET INC	COM	053807103	88	3595	SH	DEFINED	01	0
AVNET INC	COM	053807103	39	1600	SH	DEFINED	01	1
AVOCENT CORPORATION	COM	053893103	604	16421	SH	DEFINED	01	
AVON PRODUCTS	COM	054303102	1263	16640	SH	DEFINED	01	
AVON PRODUCTS	COM	054303102	2	32	SH	DEFINED	01	0
AVON PRODUCTS	COM	054303102	4064	53560	SH	DEFINED	01	0
AVON PRODUCTS	COM	054303102	505	6700	SH	DEFINED	01	1
AXA	COM	054536107	1	24	SH	DEFINED	01	0
AXCELIS TECH INC	COM	054540109	4097	368438	SH	DEFINED	01	
AXONYX INC	COM	05461R101	395	60460	SH	DEFINED	01	
AZTAR CORP	COM	054802103	5099	208033	SH	DEFINED	01	
AZTAR CORP	COM	054802103	1251	51000	SH	DEFINED	01	0
BB&T CORP	COM	054937107	12464	353092	SH	DEFINED	01	
BB&T CORP	COM	054937107	4391	124386	SH	DEFINED	01	0
BCE INC	COM	05534B109	1472	70000	SH	DEFINED	01	
BEI TECHNOLOGIES INC	COM	05538P104	1599	71164	SH	DEFINED	01	
BISYS GROUP	COM	055472104	85	5094	SH	DEFINED	01	
BISYS GROUP	COM	055472104	90	5369	SH	DEFINED	01	0
BJ SERVICES CO	COM	055482103	42791	988923	SH	DEFINED	01	
BJ SERVICES CO	COM	055482103	828	19160	SH	DEFINED	01	0
BJ SERVICES CO	COM	055482103	2771	64030	SH	DEFINED	01	0
BJ SERVICES CO	COM	055482103	62538	1447650	SH	DEFINED	01	1
BKF CAPITAL GROUP.	COM	05548G102	129	5000	SH	DEFINED	01	

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BJ`S WHOLESALE CLUB	COM	05548J106	12580	494247	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	341	13342	SH	DEFINED	01 0
BJ`S WHOLESALE CLUB	COM	05548J106	154	6066	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	219677	4290566	SH	DEFINED	01
BP PLC ADR	COM	055622104	1551	30300	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	4157	81200	SH	DEFINED	01 0
BRT REALTY TRUST	COM	055645303	119	5000	SH	DEFINED	01
BT GROUP PLC SPN ADR	COM	05577E101	835	25000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	59190	3027601	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	2370	121227	SH	DEFINED	01 0
BMC SOFTWARE INC	COM	055921100	4865	248843	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	55582	1523623	SH	DEFINED	01
BAKER HUGHES	COM	057224107	746	20450	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	4604	126195	SH	DEFINED	01 0
BALDOR ELECTRIC	COM	057741100	2749	119626	SH	DEFINED	01
BALL CORP	COM	058498106	285	4191	SH	DEFINED	01
BALL CORP	COM	058498106	870	12834	SH	DEFINED	01 0
BALLY TOTAL FITNESS	COM	05873K108	931	158870	SH	DEFINED	01
BANCFIRST CORP.	COM	05945F103	54	966	SH	DEFINED	01
BANCO ITAU HLD FIN SA - ADR	COM	059602201	112	2400	SH	DEFINED	01
BANCORPSOUTH INC	COM	059692103	224	10244	SH	DEFINED	01
BANCORP BANK/THE	COM	05969F104	1551	86157	SH	DEFINED	01
BANCORP BANK/THE	COM	05969F104	536	30000	SH	DEFINED	01 1
BANDAG INC.	COM	059815100	41	815	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	716563	8848614	SH	DEFINED	01
BANK OF AMERICA CORP	COM	060505104	30874	381266	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	30195	372869	SH	DEFINED	01 0
BANK OF AMERICA CORP	COM	060505104	55946	690890	SH	DEFINED	01 1
BANK OF AMERICA CORP	COM	060505104	1722	21268	SH	DEFINED	01 1
BANK OF HAWAII	COM	062540109	6496	140254	SH	DEFINED	01
BANK OF THE OZARKS INC	COM	063904106	5484	199070	SH	DEFINED	01
BANK OF THE OZARKS INC	COM	063904106	6	200	SH	DEFINED	01 0
BANK OF NEW YORK	COM	064057102	44894	1425194	SH	DEFINED	01
BANK OF NEW YORK	COM	064057102	260	8275	SH	DEFINED	01 0
BANK OF NEW YORK	COM	064057102	5547	176094	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	61882	1135021	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	3	54	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	13891	254781	SH	DEFINED	01 0
BANK ONE CORP	COM	06423A103	401	7350	SH	DEFINED	01 1
BANK UNITED CORP RTS	WT	065416117	0	60	SH	DEFINED	01
BANKATLANTIC CL A	COM	065908501	126	7432	SH	DEFINED	01
BANKNORTH GROUP INC	COM	06646R107	235	6891	SH	DEFINED	01
BANKUNITED FINANCIAL	COM	06652B103	10536	354751	SH	DEFINED	01
BANKUNITED FINANCIAL	COM	06652B103	30	992	SH	DEFINED	01 0
BANKUNITED FINANCIAL	COM	06652B103	136	4565	SH	DEFINED	01 0
BANTA CORP	COM	066821109	2230	48182	SH	DEFINED	01
BARD (C.R.) INC	COM	067383109	30788	315313	SH	DEFINED	01
BARD (C.R.) INC	COM	067383109	39	400	SH	DEFINED	01 0
BARD (C.R.) INC	COM	067383109	1153	11808	SH	DEFINED	01 0
BARNES & NOBLE	COM	067774109	816	25017	SH	DEFINED	01
BARNES & NOBLE	COM	067774109	89	2722	SH	DEFINED	01 0
BARNES GROUP	COM	067806109	1799	64487	SH	DEFINED	01
BARRICK GOLD INC	COM	067901108	13379	562600	SH	DEFINED	01
BARRICK GOLD INC	COM	067901108	20755	875000	SH	DEFINED	01 1
BARR PHARMACEUTICALS INC	COM	068306109	12773	278273	SH	DEFINED	01
BARR PHARMACEUTICALS INC	COM	068306109	2417	52650	SH	DEFINED	01 0
BARR PHARMACEUTICALS INC	COM	068306109	358	7750	SH	DEFINED	01 1
BARRA INC	COM	068313105	1851	52888	SH	DEFINED	01
BASSETT FURN IND.	COM	070203104	648	32679	SH	DEFINED	01
BAUSCH & LOMB	COM	071707103	269	4498	SH	DEFINED	01
BAUSCH & LOMB	COM	071707103	715	11924	SH	DEFINED	01 0
BAXTER INTL INC	COM	071813109	93281	3019796	SH	DEFINED	01

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BAXTER INTL INC	COM	071813109	2408	77959	SH	DEFINED	01	0
BAXTER INTL INC	COM	071813109	6981	225974	SH	DEFINED	01	0
BAXTER INTL INC	COM	071813109	1560	50500	SH	DEFINED	01	1
BAYER AG-SPONSORED ADR	COM	072730302	5	200	SH	DEFINED	01	0
BEA SYSTEMS INC	COM	073325102	17841	1398200	SH	DEFINED	01	
BEA SYSTEMS INC	COM	073325102	26	2013	SH	DEFINED	01	0
BEA SYSTEMS INC	COM	073325102	29608	2322110	SH	DEFINED	01	1
BEAR STEARNS	COM	073902108	5776	65871	SH	DEFINED	01	
BEAR STEARNS	COM	073902108	2069	23601	SH	DEFINED	01	0
BEAR STEARNS	COM	073902108	81955	935775	SH	DEFINED	01	1
BEASLEY BRD GRP A.	COM	074014101	1408	80000	SH	DEFINED	01	
BEAZER HOMES USA INC.	COM	07556Q105	5845	55192	SH	DEFINED	01	
BECKMAN COULTER INC	COM	075811109	142	2609	SH	DEFINED	01	
BECKMAN COULTER INC	COM	075811109	225	4144	SH	DEFINED	01	1
BECTON DICKINSON	COM	075887109	797	16430	SH	DEFINED	01	
BECTON DICKINSON	COM	075887109	7	150	SH	DEFINED	01	0
BECTON DICKINSON	COM	075887109	2788	57499	SH	DEFINED	01	0
BED BATH & BEYOND IN	COM	075896100	811	19414	SH	DEFINED	01	
BED BATH & BEYOND IN	COM	075896100	356	8488	SH	DEFINED	01	0
BED BATH & BEYOND IN	COM	075896100	2926	70059	SH	DEFINED	01	0
BED BATH & BEYOND IN	COM	075896100	298	7200	SH	DEFINED	01	1
BEL FUSE INC	COM	077347300	3757	114760	SH	DEFINED	01	
BELDEN INC	COM	077459105	1463	77089	SH	DEFINED	01	
BELL MICRPROD INC	COM	078137106	1060	147259	SH	DEFINED	01	
BELL SOUTH	COM	079860102	129304	4669658	SH	DEFINED	01	
BELL SOUTH	COM	079860102	2462	88900	SH	DEFINED	01	0
BELL SOUTH	COM	079860102	13848	500089	SH	DEFINED	01	0
BELL SOUTH	COM	079860102	178	6500	SH	DEFINED	01	1
BELL SOUTH	COM	079860102	772	27872	SH	DEFINED	01	1
BELO CORP	COM	080555105	525	18897	SH	DEFINED	01	
BEMIS CO.	COM	081437105	179	6900	SH	DEFINED	01	
BEMIS CO.	COM	081437105	629	24184	SH	DEFINED	01	0
BENCHMARK ELECTRONIC	COM	08160H101	10005	317818	SH	DEFINED	01	
BENCHMARK ELECTRONIC	COM	08160H101	22	687	SH	DEFINED	01	0
BENCHMARK ELECTRONIC	COM	08160H101	86	2720	SH	DEFINED	01	0
WR BERKLEY	COM	084423102	141	3528	SH	DEFINED	01	
BERKSHIRE HATHAWAY B	COM	084670207	26966	8668	SH	DEFINED	01	
BERKSHIRE HATHAWAY B	COM	084670207	53409	17174	SH	DEFINED	01	1
BERKSHIRE HILLS.	COM	084680107	1011	28941	SH	DEFINED	01	
BEST BUY CO INC	COM	086516101	205169	3966947	SH	DEFINED	01	
BEST BUY CO INC	COM	086516101	11682	225846	SH	DEFINED	01	0
BEST BUY CO INC	COM	086516101	4448	86002	SH	DEFINED	01	0
BEST BUY CO INC	COM	086516101	188	3900	SH	DEFINED	01	1
BEST BUY CO INC	COM	086516101	2007	38810	SH	DEFINED	01	1
BEVERLY ENTERPRISES.	COM	087851309	1795	280362	SH	DEFINED	01	
BIG 5 SPORTING GOODS CORP	COM	08915P101	67	2647	SH	DEFINED	01	
BIG LOTS INC	COM	089302103	4110	283506	SH	DEFINED	01	
BIG LOTS INC	COM	089302103	386	26609	SH	DEFINED	01	0
BIO-RAD LABS CL A.	COM	090572207	4347	77100	SH	DEFINED	01	
BIO-REFERENCE LABS INC	COM	09057G602	876	55400	SH	DEFINED	01	
BIOMET INC	COM	090613100	84831	2211450	SH	DEFINED	01	
BIOMET INC	COM	090613100	2519	65667	SH	DEFINED	01	0
BIOMET INC	COM	090613100	6429	167589	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	263386	4737153	SH	DEFINED	01	
BIOGEN IDEC INC	COM	09062X103	90040	1619472	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	12852	231125	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	312	5600	SH	DEFINED	01	1
BIOVERIS CORP	COM	090676107	534	45100	SH	DEFINED	01	0
BIOLASE TECH STK	COM	090911108	3017	172345	SH	DEFINED	01	0
BIOSITE INC	COM	090945106	2267	70885	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	2159	37904	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	92	1613	SH	DEFINED	01	0

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BLACK & DECKER	COM	091797100	1017	17860	SH	DEFINED	01	0
BLACK BOX CORP	COM	091826107	7489	139728	SH	DEFINED	01	
BLACK HILLS CORP	COM	092113109	4198	131744	SH	DEFINED	01	
BLACK HILLS CORP	COM	092113109	15	474	SH	DEFINED	01	0
BLACK HILLS CORP	COM	092113109	67	2108	SH	DEFINED	01	0
BLACKROCK INC	COM	09247X101	1525	25000	SH	DEFINED	01	1
BLOCK H&R INC	COM	093671105	6042	118405	SH	DEFINED	01	
BLOCK H&R INC	COM	093671105	2071	40576	SH	DEFINED	01	0
BLOCKBUSTER INC.	COM	093679108	21900	1251508	SH	DEFINED	01	
BLOCKBUSTER INC.	COM	093679108	196	11180	SH	DEFINED	01	0
BLOCKBUSTER INC.	COM	093679108	411	23500	SH	DEFINED	01	0
BLYTH INC	COM	09643P108	3907	119581	SH	DEFINED	01	
BLYTH INC	COM	09643P108	34	1044	SH	DEFINED	01	0
BOB EVANS FARMS	COM	096761101	2133	65766	SH	DEFINED	01	
BOCA RESORTS INC	COM	09688T106	1108	63500	SH	DEFINED	01	
BOEING	COM	097023105	28293	688896	SH	DEFINED	01	
BOEING	COM	097023105	2064	50241	SH	DEFINED	01	0
BOEING	COM	097023105	8621	209921	SH	DEFINED	01	0
BOEING	COM	097023105	11055	269550	SH	DEFINED	01	1
BOEING	COM	097023105	649	15821	SH	DEFINED	01	1
BOISE CASCADE	COM	097383103	196	5672	SH	DEFINED	01	
BOISE CASCADE	COM	097383103	688	19853	SH	DEFINED	01	0
BOISE CASCADE	COM	097383103	153	4400	SH	DEFINED	01	1
BON-TON STORES INC/THE	COM	09776J101	1152	74700	SH	DEFINED	01	
BOMBAY CO INC	COM	097924104	75	9568	SH	DEFINED	01	
BONE CARE INTERNATIONAL INC	COM	098072101	716	35800	SH	DEFINED	01	
BORDERS GROUP INC.	COM	099709107	1662	70004	SH	DEFINED	01	
BORDERS GROUP INC.	COM	099709107	90	3796	SH	DEFINED	01	0
BORG WARNER INC	COM	099724106	1625	19160	SH	DEFINED	01	
BORG WARNER INC	COM	099724106	101	1200	SH	DEFINED	01	1
BOSTON COMMUNICATION	COM	100582105	616	51993	SH	DEFINED	01	
BOSTON PRIVATE FINL	COM	101119105	2443	87244	SH	DEFINED	01	
BOSTON PROPERTIES IN	COM	101121101	1407	25900	SH	DEFINED	01	
BOSTON PROPERTIES IN	COM	101121101	1304	24000	SH	DEFINED	01	1
BOSTON SCIENTIFIC	COM	101137107	302449	7136627	SH	DEFINED	01	
BOSTON SCIENTIFIC	COM	101137107	8746	206355	SH	DEFINED	01	0
BOSTON SCIENTIFIC	COM	101137107	8579	202425	SH	DEFINED	01	0
BOSTON SCIENTIFIC	COM	101137107	379	8918	SH	DEFINED	01	1
BOSTON SCIENTIFIC	COM	101137107	219	5157	SH	DEFINED	01	1
BOWATER INC	COM	102183100	21246	486960	SH	DEFINED	01	
BOWATER INC	COM	102183100	220	5053	SH	DEFINED	01	0
BOWATER INC	COM	102183100	846	19400	SH	DEFINED	01	0
BOWNE & CO	COM	103043105	1627	95175	SH	DEFINED	01	
BOYD GAMING CORP	COM	103304101	63	2769	SH	DEFINED	01	
BOYDS COLLECTION LTD.	COM	103354106	73	28899	SH	DEFINED	01	
BRADLEY PHARMACEUTIC	COM	104576103	1737	68940	SH	DEFINED	01	
BRADLEY PHARMACEUTIC	COM	104576103	5	180	SH	DEFINED	01	0
BRADY CORP	COM	104674106	6250	164117	SH	DEFINED	01	
BRADY CORP	COM	104674106	6	170	SH	DEFINED	01	0
BRANDYWINE RLTY TR.	COM	105368203	1373	44949	SH	DEFINED	01	
BRASIL TELECOM ADR	COM	105530109	46575	1362694	SH	DEFINED	01	1
BRASIL TELECOM ADR	COM	105530109	1675	49050	SH	DEFINED	01	1
BRIGGS & STRATTON	COM	109043109	11942	177006	SH	DEFINED	01	
BRIGGS & STRATTON	COM	109043109	42	618	SH	DEFINED	01	0
BRIGGS & STRATTON	COM	109043109	169	2499	SH	DEFINED	01	0
BRIGHT POINT	COM	109473405	344	22404	SH	DEFINED	01	
BRINKER INT`L INC	COM	109641100	43356	1143052	SH	DEFINED	01	
BRINKER INT`L INC	COM	109641100	741	19520	SH	DEFINED	01	0
BRINKER INT`L INC	COM	109641100	1242	32750	SH	DEFINED	01	0
BRINK'S CO, THE	COM	109696104	267	9714	SH	DEFINED	01	
BRISTOL MYERS SQUIBB	COM	110122108	34011	1403655	SH	DEFINED	01	
BRISTOL MYERS SQUIBB	COM	110122108	2050	84608	SH	DEFINED	01	0

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BRISTOL MYERS SQUIBB	COM	110122108	10703	441731	SH	DEFINED	01	0
BRISTOL MYERS SQUIBB	COM	110122108	1993	82277	SH	DEFINED	01	1
BRISTOL WEST HOLDINGS INC	COM	11037M105	3306	162040	SH	DEFINED	01	
BRISTOL WEST HOLDINGS INC	COM	11037M105	1993	97700	SH	DEFINED	01	0
BRISTOL WEST HOLDINGS INC	COM	11037M105	703	34500	SH	DEFINED	01	1
BROADCOM CORP	COM	111320107	43825	1118896	SH	DEFINED	01	
BROADCOM CORP	COM	111320107	1536	39306	SH	DEFINED	01	0
BROADCOM CORP	COM	111320107	4352	111107	SH	DEFINED	01	0
BROCADE COMMUNICATIO	COM	111621108	2165	325000	SH	DEFINED	01	
BROCADE COMMUNICATIO	COM	111621108	17	2730	SH	DEFINED	01	0
BROCADE COMMUNICATIO	COM	111621108	71	10700	SH	DEFINED	01	0
BROOKFIELD HOMES INC.	COM	112723101	2898	82559	SH	DEFINED	01	
BROOKFIELD HOMES INC.	COM	112723101	32	920	SH	DEFINED	01	0
BROOKFIELD HOMES INC.	COM	112723101	144	4100	SH	DEFINED	01	0
BROOKFIELD PROP CORP	COM	112900105	271	8710	SH	DEFINED	01	
BROOKLINE BANCORP INC	COM	11373M107	6052	379457	SH	DEFINED	01	
BROOKS AUTOMATION INC	COM	114340102	2617	124748	SH	DEFINED	01	
BROOKSTONE INC	COM	114537103	5967	216907	SH	DEFINED	01	
BROOKTROUT INC	COM	114580103	730	36814	SH	DEFINED	01	
BROWN & BROWN INC..	COM	115236101	113	2906	SH	DEFINED	01	
BROWN-FORMAN CORP	COM	115637100	2223	44000	SH	DEFINED	01	
BROWN FORMAN CL B	COM	115637209	376	7884	SH	DEFINED	01	
BROWN FORMAN CL B	COM	115637209	1317	27626	SH	DEFINED	01	0
BROWN (TOM) INC	COM	115660201	13034	346642	SH	DEFINED	01	
BROWN SHOE CO INC	COM	115736100	5320	146032	SH	DEFINED	01	
BROWN SHOE CO INC	COM	115736100	1780	48882	SH	DEFINED	01	0
BROWN SHOE CO INC	COM	115736100	127	3491	SH	DEFINED	01	0
BRUNSWICK CORP	COM	117043109	6497	159122	SH	DEFINED	01	
BRUNSWICK CORP	COM	117043109	870	21311	SH	DEFINED	01	0
BRUSH ENGINEERED MAT	COM	117421107	951	46910	SH	DEFINED	01	
BUCA INC	COM	117769109	1255	200746	SH	DEFINED	01	
BUCKEYE TECHNOLOGIES	COM	118255108	4323	417334	SH	DEFINED	01	
BUCKEYE TECHNOLOGIES	COM	118255108	22	2176	SH	DEFINED	01	0
BUCKEYE TECHNOLOGIES	COM	118255108	97	9323	SH	DEFINED	01	0
BUCKLE INC.	COM	118440106	4805	165900	SH	DEFINED	01	
BLDG MATERIAL HOLD	COM	120113105	780	44439	SH	DEFINED	01	
BURLINGTON COAT FACT	COM	121579106	2477	125100	SH	DEFINED	01	
BURLINGTON N SANTA	COM	12189T104	77604	2463633	SH	DEFINED	01	
BURLINGTON N SANTA	COM	12189T104	699	22200	SH	DEFINED	01	0
BURLINGTON N SANTA	COM	12189T104	5077	161157	SH	DEFINED	01	0
BURLINGTON N SANTA	COM	12189T104	5970	189650	SH	DEFINED	01	1
BURLINGTON RESOURCES	COM	122014103	14346	225459	SH	DEFINED	01	
BURLINGTON RESOURCES	COM	122014103	95	1500	SH	DEFINED	01	0
BURLINGTON RESOURCES	COM	122014103	2864	45012	SH	DEFINED	01	0
BUTLER MFG CO DEL	COM	123655102	399	17763	SH	DEFINED	01	
C&D TECHNOLOGY	COM	124661109	1196	71588	SH	DEFINED	01	
CBL & ASSOCIATES	COM	124830100	2817	45907	SH	DEFINED	01	
CCC INFORMATION.	COM	12487Q109	41	2283	SH	DEFINED	01	
CBRL GROUP INC	COM	12489V106	19853	500838	SH	DEFINED	01	
CBRL GROUP INC	COM	12489V106	802	20235	SH	DEFINED	01	0
CBRL GROUP INC	COM	12489V106	1316	33200	SH	DEFINED	01	0
C-COR.NET CORP	COM	125010108	2235	159425	SH	DEFINED	01	
CDI CORP	COM	125071100	1772	54882	SH	DEFINED	01	
CDW CORP	COM	12512N105	367	5432	SH	DEFINED	01	
CDW CORP	COM	12512N105	31	465	SH	DEFINED	01	0
CEC ENTERTAINMENT	COM	125137109	6781	195414	SH	DEFINED	01	
CH ENERGY GROUP	COM	12541M102	4287	87320	SH	DEFINED	01	
CH ROBINSON WORLDWID	COM	12541W100	8780	211573	SH	DEFINED	01	
CH ROBINSON WORLDWID	COM	12541W100	19	448	SH	DEFINED	01	0
CIGNA CORP	COM	125509109	56186	951998	SH	DEFINED	01	
CIGNA CORP	COM	125509109	108	1817	SH	DEFINED	01	0
CIGNA CORP	COM	125509109	1894	32089	SH	DEFINED	01	0

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CIGNA CORP	COM	125509109	738	12504	SH	DEFINED	01	1
CIT GROUP INC	COM	125581108	58568	1541300	SH	DEFINED	01	1
CLECO CORP	COM	12561W105	2773	145705	SH	DEFINED	01	
CMS ENERGY CORP	COM	125896100	2380	265880	SH	DEFINED	01	
CMS ENERGY CORP	COM	125896100	328	36675	SH	DEFINED	01	0
CMS ENERGY CORP	COM	125896100	64	7100	SH	DEFINED	01	1
CPI CORP	COM	125902106	496	26065	SH	DEFINED	01	
CSS INDUSTRIES INC	COM	125906107	250	7500	SH	DEFINED	01	
CNA SURETY CORP.	COM	12612L108	3486	315474	SH	DEFINED	01	
CNF INC	COM	12612W104	1875	55805	SH	DEFINED	01	
CNS INC	COM	126136100	122	11264	SH	DEFINED	01	
CNET NETWORKS INC.	COM	12613R104	1011	97878	SH	DEFINED	01	
CNET NETWORKS INC.	COM	12613R104	3	330	SH	DEFINED	01	0
CSC HOLDINGS INC PFD PIK 11.75	PRF	126304609	1047	10000	SH	DEFINED	01	
CSG SYSTEMS	COM	126349109	194	11301	SH	DEFINED	01	
CSX CORP	COM	126408103	3115	102859	SH	DEFINED	01	
CSX CORP	COM	126408103	1475	48695	SH	DEFINED	01	0
CSX CORP	COM	126408103	79	2650	SH	DEFINED	01	1
CT COMMUNICATION INC	COM	126426402	476	34405	SH	DEFINED	01	
CTS CORP	COM	126501105	3602	276246	SH	DEFINED	01	
CUNO INC	COM	126583103	2131	47491	SH	DEFINED	01	
CVS CORP	COM	126650100	3335	94444	SH	DEFINED	01	
CVS CORP	COM	126650100	3185	90216	SH	DEFINED	01	0
CVS CORP	COM	126650100	22	632	SH	DEFINED	01	1
CV THERAPEUTICS INC	COM	126667104	183	12100	SH	DEFINED	01	
CABLEVISION NY GROUP	COM	12686C109	13600	594390	SH	DEFINED	01	
CABLE DESIGN TECH	COM	126924109	1117	117850	SH	DEFINED	01	
CABOT CORPORATION	COM	127055101	86	2612	SH	DEFINED	01	
CABOT CORPORATION	COM	127055101	84	2566	SH	DEFINED	01	0
CABOT OIL & GAS CORP	COM	127097103	3685	120607	SH	DEFINED	01	
CABOT OIL & GAS CORP	COM	127097103	4	120	SH	DEFINED	01	0
CABOT MICROELECTRONI	COM	12709P103	44	1048	SH	DEFINED	01	
CACHE INC	COM	127150308	755	22900	SH	DEFINED	01	
CACI INTERNATIONAL	COM	127190304	4784	111236	SH	DEFINED	01	
CACI INTERNATIONAL	COM	127190304	6	130	SH	DEFINED	01	0
CADBURY SCHWEPPE ADR	COM	127209302	1447	45000	SH	DEFINED	01	
CADENCE DESIGN SYS	COM	127387108	9387	636905	SH	DEFINED	01	
CAESARS ENT INC	COM	127687101	167	12825	SH	DEFINED	01	
CAESARS ENT INC	COM	127687101	1071	82099	SH	DEFINED	01	1
CAL DIVE INTL INC	COM	127914109	4288	166001	SH	DEFINED	01	
CALIFORNIA MICRO DEV	COM	130439102	111	8365	SH	DEFINED	01	
CALIF PIZZA KITCHEN	COM	13054D109	672	33581	SH	DEFINED	01	
CALLAWAY GOLF CO	COM	131193104	13179	694299	SH	DEFINED	01	
CALLAWAY GOLF CO	COM	131193104	31	1658	SH	DEFINED	01	0
CALLAWAY GOLF CO	COM	131193104	150	7880	SH	DEFINED	01	0
CALPINE CORP	COM	131347106	125	26861	SH	DEFINED	01	
CALPINE CORP	COM	131347106	0	55	SH	DEFINED	01	0
CALPINE CORP	COM	131347106	439	94018	SH	DEFINED	01	0
CAMBREX CORP	COM	132011107	1947	72385	SH	DEFINED	01	
CAMDEN PROP TRUST	COM	133131102	171	3800	SH	DEFINED	01	
CAMPBELL SOUP	COM	134429109	3483	127740	SH	DEFINED	01	
CAMPBELL SOUP	COM	134429109	2551	93552	SH	DEFINED	01	0
CANADIAN NATL RAILWA	COM	136375102	1086	27600	SH	DEFINED	01	
CANDELA CORP.	COM	136907102	2343	170870	SH	DEFINED	01	
CANTEL MEDICAL CORP	COM	138098108	2011	112450	SH	DEFINED	01	
CANTEL MEDICAL CORP	COM	138098108	3	175	SH	DEFINED	01	0
CANTERBURY PARK HLDG	COM	13811E101	955	50000	SH	DEFINED	01	
CAPITAL AUTOMOTIVE REIT	COM	139733109	4499	127415	SH	DEFINED	01	
CAPITAL CORP OF THE WEST	COM	140065103	290	7399	SH	DEFINED	01	
CAPITAL CROSSING BANK	COM	140071101	288	3905	SH	DEFINED	01	
CAPITAL LEASE FUNDING INC	COM	140288101	46	3600	SH	DEFINED	01	
CAPITAL LEASE FUNDING INC	COM	140288101	1201	93650	SH	DEFINED	01	0

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CAPITAL LEASE FUNDING INC	COM	140288101	1406	110000	SH	DEFINED	01	1
CAPITAL ONE FINL COR	COM	14040H105	175384	2325095	SH	DEFINED	01	
CAPITAL ONE FINL COR	COM	14040H105	12753	169084	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	7268	96347	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	16385	217350	SH	DEFINED	01	1
CAPITAL ONE FINL COR	COM	14040H105	499	6615	SH	DEFINED	01	1
CAPITALSOURCE INC.	COM	14055X102	27569	1228070	SH	DEFINED	01	
CAPITALSOURCE INC.	COM	14055X102	27370	1219171	SH	DEFINED	01	0
CAPITALSOURCE INC.	COM	14055X102	1821	81100	SH	DEFINED	01	0
CAPITOL FEDERAL FINANCIAL	COM	14057C106	3328	92700	SH	DEFINED	01	
CAPSTEAD MORTGAGE CORP	COM	14067E506	596	32313	SH	DEFINED	01	
CAPTARIS INC	COM	14071N104	496	90251	SH	DEFINED	01	
CARACO PHARM LABS INC	COM	14075T107	2	240	SH	DEFINED	01	0
CARBO CERAMICS	COM	140781105	6872	109152	SH	DEFINED	01	
CARBO CERAMICS	COM	140781105	4	70	SH	DEFINED	01	0
CARAUSTAR	COM	140909102	5616	482110	SH	DEFINED	01	
CARDINAL FINANCIAL CORP	COM	14149F109	688	71636	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	33824	490929	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	3217	46700	SH	DEFINED	01	0
CARDINAL HEALTH	COM	14149Y108	6859	99544	SH	DEFINED	01	0
CARDINAL HEALTH	COM	14149Y108	95	1400	SH	DEFINED	01	1
CAREER EDUCATIONS	COM	141665109	399	7041	SH	DEFINED	01	
CAREER EDUCATIONS	COM	141665109	1	24	SH	DEFINED	01	0
CAREER EDUCATIONS	COM	141665109	31	547	SH	DEFINED	01	0
CAREER EDUCATIONS	COM	141665109	308	5400	SH	DEFINED	01	1
CAREMARK RX INC	COM	141705103	67377	2026350	SH	DEFINED	01	
CAREMARK RX INC	COM	141705103	13	400	SH	DEFINED	01	0
CAREMARK RX INC	COM	141705103	3379	101625	SH	DEFINED	01	0
CAREMARK RX INC	COM	141705103	268	8083	SH	DEFINED	01	1
CARLISLE COS INC.	COM	142339100	489	8634	SH	DEFINED	01	
CARMAX INC	COM	143130102	184	6301	SH	DEFINED	01	
CARMIKE CINEMAS INC	COM	143436400	90	2405	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	75571	1682727	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	2697	60149	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	8697	193657	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	40403	899867	SH	DEFINED	01	1
CARPENTER TECHNOLOGY	COM	144285103	6744	205062	SH	DEFINED	01	
CARPENTER TECHNOLOGY	COM	144285103	36	1080	SH	DEFINED	01	0
CARPENTER TECHNOLOGY	COM	144285103	161	4900	SH	DEFINED	01	0
CARREKER CORPORATION	COM	144433109	543	68557	SH	DEFINED	01	
CARTERS INC	COM	146229109	395	13800	SH	DEFINED	01	
CASCADE NATURAL GAS	COM	147339105	745	34199	SH	DEFINED	01	
CASEYS GENERAL STOR	COM	147528103	2323	139953	SH	DEFINED	01	
CASH AMERICA INTL INC	COM	14754D100	1891	82033	SH	DEFINED	01	
CASTLE A M CO PV10	COM	148411101	401	44353	SH	DEFINED	01	
CASUAL MALE RETAIL	COM	148711104	528	51020	SH	DEFINED	01	
CATALINA MKTG	COM	148867104	23739	1224240	SH	DEFINED	01	
CATALINA MKTG	COM	148867104	923	47563	SH	DEFINED	01	0
CATALINA MKTG	COM	148867104	1529	78850	SH	DEFINED	01	0
CATAPULT COMM. CORP	COM	149016107	2156	120955	SH	DEFINED	01	
CATELLUS DEVELOPMENT	COM	149113102	1275	49034	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	692692	8760486	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	25234	319104	SH	DEFINED	01	0
CATERPILLAR INC	COM	149123101	16649	210561	SH	DEFINED	01	0
CATERPILLAR INC	COM	149123101	4971	62800	SH	DEFINED	01	1
CATHAY GENERAL BANCORP	COM	149150104	833	12660	SH	DEFINED	01	
CATO CORP -CL A	COM	149205106	3805	189446	SH	DEFINED	01	
CAVCO INDUSTRIES INC	COM	149568107	16	434	SH	DEFINED	01	
CEDAR FAIR LP	COM	150185106	5917	169200	SH	DEFINED	01	
CELL GENESYS INC.	COM	150921104	1398	116100	SH	DEFINED	01	
CELL THERAPEUTICS.	COM	150934107	745	88083	SH	DEFINED	01	
CELL THERAPEUTICS.	COM	150934107	59	7000	SH	DEFINED	01	1



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CEMEX ADW 04	WT	151290863	7	1931	SH	DEFINED	01	1
CEMEX	COM	151290889	54360	1822928	SH	DEFINED	01	
CEMEX	COM	151290889	2197	73669	SH	DEFINED	01	0
CEMEX	COM	151290889	36875	1237400	SH	DEFINED	01	1
CENDANT CORP	COM	151313103	582093	23866025	SH	DEFINED	01	
CENDANT CORP	COM	151313103	38605	1582916	SH	DEFINED	01	0
CENDANT CORP	COM	151313103	8222	337069	SH	DEFINED	01	0
CENDANT CORP	COM	151313103	47591	1951307	SH	DEFINED	01	1
CENDANT CORP	COM	151313103	2090	85707	SH	DEFINED	01	1
CENTENNIAL CELLULAR CORP	COM	15133V208	1144	169245	SH	DEFINED	01	0
CENTENE CORP.	COM	15135B101	5924	193655	SH	DEFINED	01	
CENTENE CORP.	COM	15135B101	6	180	SH	DEFINED	01	0
CENTER POINT	COM	151895109	10816	131100	SH	DEFINED	01	
CENTERPOINT ENERGY INC	COM	15189T107	4377	382899	SH	DEFINED	01	
CENTERPOINT ENERGY INC	COM	15189T107	796	69643	SH	DEFINED	01	0
CENTERPOINT ENERGY INC	COM	15189T107	2584	226075	SH	DEFINED	01	1
CENTEX CORPORATION	COM	152312104	7240	133928	SH	DEFINED	01	
CENTEX CORPORATION	COM	152312104	33	610	SH	DEFINED	01	0
CENTEX CORPORATION	COM	152312104	1522	28158	SH	DEFINED	01	0
CENTEX CORPORATION	COM	152312104	877	16230	SH	DEFINED	01	1
CENTRAL EURO DISTRIBUTION CORP	COM	153435102	1094	33833	SH	DEFINED	01	
CENTRAL FREIGHT LINES INC	COM	153491105	321	24400	SH	DEFINED	01	
CENTRAL GARDEN & PET.	COM	153527106	5790	160833	SH	DEFINED	01	
CENTRAL GARDEN & PET.	COM	153527106	28	776	SH	DEFINED	01	0
CENTRAL GARDEN & PET.	COM	153527106	125	3481	SH	DEFINED	01	0
CENTRAL ILL LT PFD \$100 5.850	PRF	153645882	3580	35000	SH	DEFINED	01	
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	545	18266	SH	DEFINED	01	
CENTRAL PARKING	COM	154785109	2043	101737	SH	DEFINED	01	
CENTRAL VT PUB SRV	COM	155771108	1428	63515	SH	DEFINED	01	
CENTURY ALUMINUM	COM	156431108	1860	65914	SH	DEFINED	01	
CENTURY BUSINESS SRV	COM	156490104	22	4490	SH	DEFINED	01	0
CENTURY BUSINESS SRV	COM	156490104	104	21200	SH	DEFINED	01	0
CENTURYTEL INC	COM	156700106	6292	228876	SH	DEFINED	01	
CENTURYTEL INC	COM	156700106	902	32824	SH	DEFINED	01	0
CEPHALON INC	COM	156708109	135	2356	SH	DEFINED	01	
CEPHALON INC	COM	156708109	16	274	SH	DEFINED	01	0
CERADYNE INC.	COM	156710105	1620	44806	SH	DEFINED	01	
CERES GROUP INC.	COM	156772105	30	4233	SH	DEFINED	01	0
CERES GROUP INC.	COM	156772105	140	19860	SH	DEFINED	01	0
CERIDIAN CORP - NEW	COM	156779100	125	6323	SH	DEFINED	01	
CERNER CORP	COM	156782104	4493	99431	SH	DEFINED	01	
CERTEGY INC	COM	156880106	95	2723	SH	DEFINED	01	
CEVA INC	COM	157210105	970	103200	SH	DEFINED	01	
CHAMPION ENTERPRISES	COM	158496109	3343	315374	SH	DEFINED	01	
CHARLES RIVER ASSO	COM	159852102	3131	95500	SH	DEFINED	01	
CHARLES RIVER ASSO	COM	159852102	76	2310	SH	DEFINED	01	0
CHARLES RIV LABORATO	COM	159864107	477	11128	SH	DEFINED	01	
CHARLES RIV LABORATO	COM	159864107	17	400	SH	DEFINED	01	0
CHARTER ONE FINL INC	COM	160903100	1152	32572	SH	DEFINED	01	
CHARTER ONE FINL INC	COM	160903100	1791	50655	SH	DEFINED	01	0
CHARTER ONE FINL INC	COM	160903100	646	18300	SH	DEFINED	01	1
CHARLOTTE RUSSE HLDS..	COM	161048103	2197	120122	SH	DEFINED	01	
CHARMING SHOPPES.	COM	161133103	28	3591	SH	DEFINED	01	
CHARTER COMMUNICATIO	COM	16117M107	17	3755	SH	DEFINED	01	0
CHARTER COMMUNICATIO	COM	16117M107	83	17625	SH	DEFINED	01	0
CHARTER COMMUNICATIO	COM	16117M107	586	125000	SH	DEFINED	01	1
CHATTEM INC	COM	162456107	55	2115	SH	DEFINED	01	
CHECKERS DRIVEN REST	COM	162809305	23	1861	SH	DEFINED	01	
CHECKFREE CORP	COM	162813109	2196	74514	SH	DEFINED	01	
CHECKFREE CORP	COM	162813109	3927	133400	SH	DEFINED	01	1
CHECKPOINT SYSTEMS I	COM	162825103	5744	303858	SH	DEFINED	01	
CHECKPOINT SYSTEMS I	COM	162825103	25	1299	SH	DEFINED	01	0

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CHECKPOINT SYSTEMS I	COM	162825103	82	4364	SH	DEFINED	01	0
CHEESECAKE FACTORY	COM	163072101	29857	647235	SH	DEFINED	01	
CHEESECAKE FACTORY	COM	163072101	51526	1116961	SH	DEFINED	01	0
CHEESECAKE FACTORY	COM	163072101	3941	85437	SH	DEFINED	01	0
CHESAPEAKE CORP	COM	165159104	5896	246985	SH	DEFINED	01	
CHESAPEAKE ENERGY	COM	165167107	4985	372030	SH	DEFINED	01	
CHESAPEAKE ENERGY	COM	165167107	3	230	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	445256	5072394	SH	DEFINED	01	
CHEVRONTEXACO CORP	COM	166764100	19786	225369	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	26481	301685	SH	DEFINED	01	0
CHEVRONTEXACO CORP	COM	166764100	29800	339785	SH	DEFINED	01	1
CHICAGO PIZZA BREW-	COM	167889104	78	6000	SH	DEFINED	01	0
CHICO'S FAS INC	COM	168615102	45594	982640	SH	DEFINED	01	
CHICO'S FAS INC	COM	168615102	52605	1133700	SH	DEFINED	01	0
CHICO'S FAS INC	COM	168615102	1944	41900	SH	DEFINED	01	0
CHICO'S FAS INC	COM	168615102	134	2900	SH	DEFINED	01	1
CHILDRENS PLACE	COM	168905107	5168	166838	SH	DEFINED	01	
CHILDRENS PLACE	COM	168905107	6	180	SH	DEFINED	01	0
CHINA LIFE INSURANCE - ADR	COM	16939P106	103	4100	SH	DEFINED	01	
CHINA LIFE INSURANCE - ADR	COM	16939P106	868	34700	SH	DEFINED	01	0
CHINA UNICOM ADS.	COM	16945R104	9110	1011100	SH	DEFINED	01	
CHINA UNICOM ADS.	COM	16945R104	1071	118965	SH	DEFINED	01	0
CHIPPAC INC.	COM	169657103	103	13023	SH	DEFINED	01	
CHIPPAC INC.	COM	169657103	288	36400	SH	DEFINED	01	0
CHOICE HOTELS INTL.	COM	169905106	25	569	SH	DEFINED	01	0
CHOICE HOTELS INTL.	COM	169905106	93	2089	SH	DEFINED	01	0
CHIQUITA BRANDS INTL.	COM	170032809	1850	88701	SH	DEFINED	01	
CHIRON	COM	170040109	1410	32058	SH	DEFINED	01	
CHIRON	COM	170040109	18	400	SH	DEFINED	01	0
CHIRON	COM	170040109	1940	44078	SH	DEFINED	01	0
CHITTENDEN CORP	COM	170228100	3540	107269	SH	DEFINED	01	
CHOICEPOINT INC	COM	170388102	141	3699	SH	DEFINED	01	
CHORDIANT SOFTWARE COM USD0.00	COM	170404107	153	29300	SH	DEFINED	01	1
CHRISTOPHER & BANKS	COM	171046105	2358	111689	SH	DEFINED	01	
CHUBB CORP	COM	171232101	99974	1437657	SH	DEFINED	01	
CHUBB CORP	COM	171232101	7092	101974	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	4257	61215	SH	DEFINED	01	0
CHUBB CORP	COM	171232101	194	2800	SH	DEFINED	01	1
CHURCH & DWIGHT	COM	171340102	24004	554234	SH	DEFINED	01	
CHURCHILL DOWNS INC	COM	171484108	1253	32300	SH	DEFINED	01	
CIBER INC	COM	17163B102	4568	415204	SH	DEFINED	01	
CIBER INC	COM	17163B102	28	2539	SH	DEFINED	01	0
CIBER INC	COM	17163B102	126	11460	SH	DEFINED	01	0
CIENA CORPORATION	COM	171779101	153	30889	SH	DEFINED	01	
CIENA CORPORATION	COM	171779101	537	108090	SH	DEFINED	01	0
CIMA LABS INC	COM	171796105	1281	40770	SH	DEFINED	01	
CIMAREX ENERGY CO	COM	171798101	13496	466985	SH	DEFINED	01	
CIMAREX ENERGY CO	COM	171798101	111	3838	SH	DEFINED	01	0
CIMAREX ENERGY CO	COM	171798101	167	5775	SH	DEFINED	01	0
CINCINNATI BELL INC	COM	171871106	3297	809987	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	452	10423	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	1586	36499	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	9306	227590	SH	DEFINED	01	
CINERGY CORP	COM	172474108	1657	40516	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	24769	606200	SH	DEFINED	01	1
CIPHERGEN BIOSYSTEMS INC.	COM	17252Y104	1070	128470	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	2899	256511	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	541	47917	SH	DEFINED	01	0
CIRCUIT CITY	COM	172737108	61942	5496121	SH	DEFINED	01	1
CIRCO INTERNATIONAL	COM	17273K109	3794	167890	SH	DEFINED	01	
CIRCO INTERNATIONAL	COM	17273K109	19	850	SH	DEFINED	01	0
CIRCO INTERNATIONAL	COM	17273K109	86	3810	SH	DEFINED	01	0

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CIRRUS LOGIC	COM	172755100	578	76364	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	612815	26055164	SH	DEFINED	01
CISCO SYSTEMS	COM	17275R102	31127	1323207	SH	DEFINED	01 0
CISCO SYSTEMS	COM	17275R102	38804	1649849	SH	DEFINED	01 0
CISCO SYSTEMS	COM	17275R102	76467	3248903	SH	DEFINED	01 1
CISCO SYSTEMS	COM	17275R102	1356	57639	SH	DEFINED	01 1
CITADEL BROADCASTING CORP	COM	17285T106	22740	1303100	SH	DEFINED	01
CITADEL BROADCASTING CORP	COM	17285T106	14828	849750	SH	DEFINED	01 0
CITADEL BROADCASTING CORP	COM	17285T106	1314	75300	SH	DEFINED	01 0
CINTAS CORP	COM	172908105	36454	838207	SH	DEFINED	01
CINTAS CORP	COM	172908105	1058	24314	SH	DEFINED	01 0
CINTAS CORP	COM	172908105	3485	80127	SH	DEFINED	01 0
CITIGROUP INC	COM	172967101	1529890	29591686	SH	DEFINED	01
CITIGROUP INC	COM	172967101	68323	1320648	SH	DEFINED	01 0
CITIGROUP INC	COM	172967101	70889	1371172	SH	DEFINED	01 0
CITIGROUP INC	COM	172967101	197562	3821793	SH	DEFINED	01 1
CITIGROUP INC LITIGATION WTS U WT		172967127	127	129290	SH	DEFINED	01 1
CITIBANK NA PFD 5.84 SERIES A	PRF	17305A202	10094	100000	SH	DEFINED	01
CITIZENS BKG CORP MI	COM	174420109	3657	112068	SH	DEFINED	01
CITIZENS COMMUNICATI	COM	17453B101	3958	305888	SH	DEFINED	01
CITIZENS COMMUNICATI	COM	17453B101	838	64734	SH	DEFINED	01 0
CITRIX	COM	177376100	10187	471170	SH	DEFINED	01
CITRIX	COM	177376100	15912	736040	SH	DEFINED	01 0
CITRIX	COM	177376100	1972	91195	SH	DEFINED	01 0
CITY HLDG CO.	COM	177835105	4804	140089	SH	DEFINED	01
CITY HLDG CO.	COM	177835105	30	863	SH	DEFINED	01 0
CITY HLDG CO.	COM	177835105	97	2824	SH	DEFINED	01 0
CITY NATIONAL CORP	COM	178566105	752	12543	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	3249	155873	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	92	4407	SH	DEFINED	01 0
CLARCOR INC	COM	179895107	8170	185044	SH	DEFINED	01
CLARCOR INC	COM	179895107	4	90	SH	DEFINED	01 0
CLARK INC	COM	181457102	265	15570	SH	DEFINED	01 0
CLEAN HARBORS INC.	COM	184496107	311	42000	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	6566	155057	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	5933	140095	SH	DEFINED	01 0
CLEVELAND-CLIFFS IRN	COM	185896107	2137	32679	SH	DEFINED	01
CLOROX CO.	COM	189054109	26774	547387	SH	DEFINED	01
CLOROX CO.	COM	189054109	121	2485	SH	DEFINED	01 0
CLOROX CO.	COM	189054109	2696	55122	SH	DEFINED	01 0
COACH INC	COM	189754104	12093	295048	SH	DEFINED	01
COACH INC	COM	189754104	298	7262	SH	DEFINED	01 0
COACH INC	COM	189754104	496	12100	SH	DEFINED	01 0
COACHMEN INDUSTRIES	COM	189873102	727	43611	SH	DEFINED	01
COASTAL BANCORP.	COM	19041P105	134	3247	SH	DEFINED	01
COCA-COLA	COM	191216100	175184	3482814	SH	DEFINED	01
COCA-COLA	COM	191216100	14271	283727	SH	DEFINED	01 0
COCA-COLA	COM	191216100	28099	558638	SH	DEFINED	01 0
COCA-COLA	COM	191216100	49957	993370	SH	DEFINED	01 1
COCA COLA ENTERPRISE	COM	191219104	722	29861	SH	DEFINED	01
COCA COLA ENTERPRISE	COM	191219104	2524	104444	SH	DEFINED	01 0
COCA-COLA FEMSA ADR	COM	191241108	330	13700	SH	DEFINED	01
COCA-COLA FEMSA ADR	COM	191241108	36305	1511279	SH	DEFINED	01 1
COCA-COLA FEMSA ADR	COM	191241108	1049	43540	SH	DEFINED	01 1
COEUR`ARLENE MINES	COM	192108108	17610	2515701	SH	DEFINED	01
COEUR`ARLENE MINES	COM	192108108	1210	173035	SH	DEFINED	01 0
COEUR`ARLENE MINES	COM	192108108	62	8900	SH	DEFINED	01 0
COEUR`ARLENE MINES	COM	192108108	9570	1369100	SH	DEFINED	01 1
COGNEX CORP	COM	192422103	5178	155707	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	1783	39403	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	1643	36296	SH	DEFINED	01 0
COGNIZANT TECH SOLUT	COM	192446102	398	8800	SH	DEFINED	01 1

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COHERENT INC	COM	192479103	2616	99517	SH	DEFINED	01
COHU INC	COM	192576106	1122	60151	SH	DEFINED	01
COINSTAR INC	COM	19259P300	946	59590	SH	DEFINED	01
COLGATE-PALMOLIVE	COM	194162103	197743	3588808	SH	DEFINED	01
COLGATE-PALMOLIVE	COM	194162103	14424	261788	SH	DEFINED	01
COLGATE-PALMOLIVE	COM	194162103	6821	123798	SH	DEFINED	01
COLGATE-PALMOLIVE	COM	194162103	10662	193511	SH	DEFINED	01
COLLAGENEX PHARMACEUTICALS	COM	19419B100	986	74000	SH	DEFINED	01
COLONIAL BANCGROUP	COM	195493309	6006	324677	SH	DEFINED	01
COLONIAL PPTYS TR	COM	195872106	2999	73515	SH	DEFINED	01
COLUMBIA BANKING SYSTEM INC	COM	197236102	686	24492	SH	DEFINED	01
COLUMBIA SPORTSWEAR CO	COM	198516106	764	13800	SH	DEFINED	01
COMFORT SYSTEMS USA.	COM	199908104	2281	316000	SH	DEFINED	01
COMFORT SYSTEMS USA.	COM	199908104	17	2240	SH	DEFINED	01
COMFORT SYSTEMS USA.	COM	199908104	66	9100	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	34267	1192263	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	299	10392	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	15753	548120	SH	DEFINED	01
COMCAST CORPORATION CL A	COM	20030N101	6319	219698	SH	DEFINED	01
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	44161	1583941	SH	DEFINED	01
COMERICA INC	COM	200340107	619	11412	SH	DEFINED	01
COMERICA INC	COM	200340107	2168	39903	SH	DEFINED	01
COMERICA INC	COM	200340107	206	3800	SH	DEFINED	01
COMMERCE BANCORP	COM	200519106	11167	169510	SH	DEFINED	01
COMMERCE BANCORP	COM	200519106	1187	18011	SH	DEFINED	01
COMMERCE BANCORP	COM	200519106	59	900	SH	DEFINED	01
COMMERCE BANCSHARES INC	COM	200525103	89	1857	SH	DEFINED	01
COMMERCE GROUP INC.	COM	200641108	596	12418	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	6250	272666	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	34	1521	SH	DEFINED	01
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	130	5681	SH	DEFINED	01
COMMERCIAL FED CORP	COM	201647104	4848	175641	SH	DEFINED	01
COMMERCIAL METALS	COM	201723103	8482	266362	SH	DEFINED	01
COMML NET LEASE RLTY	COM	202218103	5172	261836	SH	DEFINED	01
COMMONWEALTH IND	COM	203004106	329	44942	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	9451	230475	SH	DEFINED	01
COMMONWEALTH TEL ENT	COM	203349105	3	80	SH	DEFINED	01
COMMSCOPE	COM	203372107	5269	316409	SH	DEFINED	01
COMMSCOPE	COM	203372107	21	1263	SH	DEFINED	01
COMMSCOPE	COM	203372107	92	5550	SH	DEFINED	01
COMMUNITY BANK SYSTEMS INC	COM	203607106	2837	61300	SH	DEFINED	01
COMMUNITY BANK SYSTEMS INC	COM	203607106	16	344	SH	DEFINED	01
COMMUNITY BANK SYSTEMS INC	COM	203607106	68	1470	SH	DEFINED	01
COMMUNITY HEALTH SYS	COM	203668108	23326	838169	SH	DEFINED	01
COMMUNITY HEALTH SYS	COM	203668108	8	300	SH	DEFINED	01
COMMUNITY FIRST BANK	COM	203902101	3470	107991	SH	DEFINED	01
COMMUNITY TRUST BANCORP INC.	COM	204149108	75	2286	SH	DEFINED	01
CEMIG ADR.	COM	204409601	4743	271767	SH	DEFINED	01
CEMIG ADR.	COM	204409601	892	51101	SH	DEFINED	01
CSN CIA SIDERURGICA NACL - SP	COM	20440W105	19108	280500	SH	DEFINED	01
CIA VALE DO RIO DOCE	COM	204412100	80	1716	SH	DEFINED	01
CIA VALE DO RIO DOCE	COM	204412100	94275	2014116	SH	DEFINED	01
CIA VALE DO RIO DOCE	COM	204412100	1583	33790	SH	DEFINED	01
CVRD	COM	204412209	83	1519	SH	DEFINED	01
COMPANHIA DE BEBIDAS	COM	20441W203	126	6278	SH	DEFINED	01
COMPANHIA DE BEBIDAS	COM	20441W203	16190	811100	SH	DEFINED	01
BUENAVENTURA ADR	COM	204448104	4624	160000	SH	DEFINED	01
BUENAVENTURA ADR	COM	204448104	20629	715232	SH	DEFINED	01
BUENAVENTURA ADR	COM	204448104	1127	39007	SH	DEFINED	01
TELECOM DE CHILE SPON ADR REP	COM	204449300	861	70000	SH	DEFINED	01
COMPASS BANCSHARES	COM	20449H109	712	17151	SH	DEFINED	01
COMPASS MINERALS INTERNATIONAL	COM	20451N101	19004	1159550	SH	DEFINED	01

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COMPUCOM SYSTEMS INC	COM	204780100	2647	482300	SH	DEFINED	01
COMPUCREDIT CORP.	COM	20478N100	1415	66917	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	17116	637224	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	1526	56849	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	4844	180337	SH	DEFINED	01
COMPUTER ASSOC	COM	204912109	1730	64400	SH	DEFINED	01
COMPUTER NETWORK TEC.	COM	204925101	14	1745	SH	DEFINED	01
COMPUTER NETWORK TEC.	COM	204925101	56	7040	SH	DEFINED	01
COMPUTER PROGRAMS & SYSTEMS	COM	205306103	748	39345	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	2339	57994	SH	DEFINED	01
COMPUTER SCIENCES	COM	205363104	1722	42695	SH	DEFINED	01
COMPUWARE	COM	205638109	3315	445009	SH	DEFINED	01
COMPUWARE	COM	205638109	542	72710	SH	DEFINED	01
COMPUWARE	COM	205638109	661	88754	SH	DEFINED	01
COMSTOCK RESOURCES INC	COM	205768203	209	10538	SH	DEFINED	01
COMSTOCK RESOURCES INC	COM	205768203	24	1220	SH	DEFINED	01
COMSTOCK RESOURCES INC	COM	205768203	107	5400	SH	DEFINED	01
COMTECH TELECOMMUNICATIONS	COM	205826209	1131	48760	SH	DEFINED	01
COMVERSE TECH INC	COM	205862402	1352	74504	SH	DEFINED	01
COMVERSE TECH INC	COM	205862402	815	44942	SH	DEFINED	01
COMVERSE TECH INC	COM	205862402	187	10400	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	42625	1582220	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	2	63	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	3291	122172	SH	DEFINED	01
CONCORD CAMERA CORP	COM	206156101	1720	273897	SH	DEFINED	01
CONCORD COMMUNICATIO	COM	206186108	1698	117840	SH	DEFINED	01
CONCUR TECH INC	COM	206708109	2884	257547	SH	DEFINED	01
CONCUR TECH INC	COM	206708109	3	310	SH	DEFINED	01
CONEXANT SYSTEMS INC.	COM	207142100	1659	269296	SH	DEFINED	01
CONEXANT SYSTEMS INC.	COM	207142100	3	519	SH	DEFINED	01
CONMED CORP	COM	207410101	3736	126455	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	4299	193900	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	198	8930	SH	DEFINED	01
CONOCO PHILLIPS	COM	20825C104	411458	5893930	SH	DEFINED	01
CONOCO PHILLIPS	COM	20825C104	17412	249463	SH	DEFINED	01
CONOCO PHILLIPS	COM	20825C104	14334	205325	SH	DEFINED	01
CONOCO PHILLIPS	COM	20825C104	36601	524795	SH	DEFINED	01
CONSOL ENERGY INC	COM	20854P109	846	31550	SH	DEFINED	01
CONSOLIDATED EDISON	COM	209115104	21789	494104	SH	DEFINED	01
CONSOLIDATED EDISON	COM	209115104	2268	51439	SH	DEFINED	01
CONSOLIDATED GRAPHICS	COM	209341106	3918	101918	SH	DEFINED	01
CONSOLIDATED GRAPHICS	COM	209341106	31	798	SH	DEFINED	01
CONSOLIDATED GRAPHICS	COM	209341106	138	3579	SH	DEFINED	01
CONSTELLATION BRANDS	COM	21036P108	821	25581	SH	DEFINED	01
CONSTELLATION ENERGY	COM	210371100	2940	73577	SH	DEFINED	01
CONSTELLATION ENERGY	COM	210371100	1521	38073	SH	DEFINED	01
CONSTELLATION ENERGY	COM	210371100	64	1600	SH	DEFINED	01
CONTIFINANCIAL	COM	21075M107	0	7809971	SH	DEFINED	01
CONTL AIRLINES CL B	COM	210795308	2060	164350	SH	DEFINED	01
APEX SILVER MINES LTD	COM	2121556	356	15800	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	643	42235	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	88	5781	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	496	32608	SH	DEFINED	01
COOPER CAMERON	COM	216640102	9849	223551	SH	DEFINED	01
COOPER CAMERON	COM	216640102	638	14485	SH	DEFINED	01
COOPER COS INC	COM	216648402	8686	160850	SH	DEFINED	01
COOPER COS INC	COM	216648402	6	110	SH	DEFINED	01
COOPER TIRE & RUBBER	COM	216831107	256	12699	SH	DEFINED	01
COOPER TIRE & RUBBER	COM	216831107	339	16808	SH	DEFINED	01
COOPER TIRE & RUBBER	COM	216831107	23563	1168198	SH	DEFINED	01
COORS ADOLPH	COM	217016104	859	12352	SH	DEFINED	01
COORS ADOLPH	COM	217016104	89	1281	SH	DEFINED	01

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COORS ADOLPH	COM	217016104	575	8277	SH	DEFINED	01	0
COPART	COM	217204106	4568	210212	SH	DEFINED	01	
COPART	COM	217204106	40	1820	SH	DEFINED	01	0
COPART	COM	217204106	174	8000	SH	DEFINED	01	0
ASPEN INSURANCE HOLDINGS LTD	COM	2172372	2476	96192	SH	DEFINED	01	0
CORILLIAN CORP	COM	218725109	1490	301292	SH	DEFINED	01	0
CORINTHIAN COLLEGES	COM	218868107	423	12786	SH	DEFINED	01	
CORN PRODUCTS INTL	COM	219023108	12733	318318	SH	DEFINED	01	
CORN PRODUCTS INTL	COM	219023108	38	963	SH	DEFINED	01	0
CORN PRODUCTS INTL	COM	219023108	169	4237	SH	DEFINED	01	0
CORNING INC	COM	219350105	22215	1987084	SH	DEFINED	01	
CORNING INC	COM	219350105	3158	282436	SH	DEFINED	01	0
CORNING INC	COM	219350105	4631	414240	SH	DEFINED	01	0
CORNING INC	COM	219350105	197	17500	SH	DEFINED	01	1
CORP EXECUTIVE BOARD	COM	21988R102	24534	522000	SH	DEFINED	01	
CORP EXECUTIVE BOARD	COM	21988R102	310	6600	SH	DEFINED	01	0
CORP EXECUTIVE BOARD	COM	21988R102	2813	60000	SH	DEFINED	01	1
CORRECTIONAL PROPERT.	COM	22025E104	2904	94280	SH	DEFINED	01	
CORRECTIONS CORP	COM	22025Y407	4552	127878	SH	DEFINED	01	
CORRECTIONS CORP	COM	22025Y407	162	4538	SH	DEFINED	01	1
CORUS BANKSARES INC	COM	220873103	2301	57098	SH	DEFINED	01	
CORVIS CORP.	COM	221009103	931	484730	SH	DEFINED	01	
COST PLUS	COM	221485105	3036	72721	SH	DEFINED	01	
COST PLUS	COM	221485105	751	17990	SH	DEFINED	01	0
COSTCO WHOLESALE COR	COM	22160K105	27852	741541	SH	DEFINED	01	
COSTCO WHOLESALE COR	COM	22160K105	91	2433	SH	DEFINED	01	0
COSTCO WHOLESALE COR	COM	22160K105	3965	105543	SH	DEFINED	01	0
COSTCO WHOLESALE COR	COM	22160K105	56	1500	SH	DEFINED	01	1
COSTAR GROUP INC.	COM	22160N109	1372	37200	SH	DEFINED	01	
COTT CORP	COM	22163N106	794	27000	SH	DEFINED	01	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	85980	896554	SH	DEFINED	01	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	9777	101959	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4092	42667	SH	DEFINED	01	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	295	3082	SH	DEFINED	01	1
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1437	14976	SH	DEFINED	01	1
COURIER CORP	COM	222660102	3457	77250	SH	DEFINED	01	
COURIER CORP	COM	222660102	5	120	SH	DEFINED	01	0
COVAD COMMUNICATIONS GROUP	COM	222814204	927	367685	SH	DEFINED	01	0
COVANCE INC	COM	222816100	4938	143355	SH	DEFINED	01	
COVANCE INC	COM	222816100	28	820	SH	DEFINED	01	0
COVENANT TRANSPORT.	COM	22284P105	436	24200	SH	DEFINED	01	
COVENTRY HEALTH CARE	COM	222862104	1080	25527	SH	DEFINED	01	
COVENTRY HEALTH CARE	COM	222862104	221	5350	SH	DEFINED	01	1
COX COMMUNICATIONS	COM	224044107	2689	85096	SH	DEFINED	01	
COX COMMUNICATIONS	COM	224044107	2	63	SH	DEFINED	01	0
COX RADIO INC	COM	224051102	9241	433800	SH	DEFINED	01	
CRANE CO	COM	224399105	37915	1148958	SH	DEFINED	01	
CRANE CO	COM	224399105	446	13529	SH	DEFINED	01	0
CRANE CO	COM	224399105	36	1100	SH	DEFINED	01	1
CREDENCE SYSTEMS COR	COM	225302108	1410	118727	SH	DEFINED	01	
CREE INC	COM	225447101	409	18320	SH	DEFINED	01	
CRESCENT	COM	225756105	83538	4648758	SH	DEFINED	01	
CRESCENT	COM	225756105	518	28800	SH	DEFINED	01	0
CRESCENT	COM	225756105	1930	107400	SH	DEFINED	01	0
CROMPTON CORP	COM	227116100	185	29070	SH	DEFINED	01	
CROSS A T CO CL A	COM	227478104	275	42150	SH	DEFINED	01	
CROSS COUNTRY HEALTHCARE	COM	227483104	5676	340885	SH	DEFINED	01	
CROWN CASTLE INTL	COM	228227104	2367	187500	SH	DEFINED	01	
CROWN CASTLE INTL	COM	228227104	2	130	SH	DEFINED	01	0
CROWN CASTLE INTL	COM	228227104	7490	595977	SH	DEFINED	01	1
CROWN HOLDINGS INC	COM	228368106	363	38938	SH	DEFINED	01	
CRYOLIFE INC	COM	228903100	388	65201	SH	DEFINED	01	

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CRYSTALLEX INTL CORP	COM	22942F101	1228	400000	SH	DEFINED	01
CTI MOLECULAR IMAGING INC.	COM	22943D105	1505	103200	SH	DEFINED	01
CTI MOLECULAR IMAGING INC.	COM	22943D105	242	16600	SH	DEFINED	01
CUBIC CORP	COM	229669106	1950	74990	SH	DEFINED	01
CUBIST PHARMACEUTICALS INC	COM	229678107	400	43500	SH	DEFINED	01
CULLEN FROST BANKERS	COM	229899109	1460	34150	SH	DEFINED	01
CULP INC	COM	230215105	63	6130	SH	DEFINED	01
CUMMINS INC	COM	231021106	4129	70654	SH	DEFINED	01
CUMMINS INC	COM	231021106	1423	24337	SH	DEFINED	01
CUMMINS INC	COM	231021106	569	9740	SH	DEFINED	01
CUMULUS MEDIA	COM	231082108	792	39600	SH	DEFINED	01
CUMULUS MEDIA	COM	231082108	7	332	SH	DEFINED	01
CURATIVE HEALTH SERV	COM	23126W100	2933	218811	SH	DEFINED	01
CURTISS-WRIGHT CORP	COM	231561101	7327	156330	SH	DEFINED	01
CURTISS-WRIGHT CL B	COM	231561408	4339	95000	SH	DEFINED	01
CUTERA INC	COM	232109108	560	40000	SH	DEFINED	01
CUTTER & BUCK INC	COM	232217109	1464	145200	SH	DEFINED	01
CYBEROPTICS CORP	COM	232517102	304	16900	SH	DEFINED	01
CYBERONICS	COM	23251P102	3	130	SH	DEFINED	01
CYBERONICS	COM	23251P102	481	20090	SH	DEFINED	01
CYMER INC	COM	232572107	4476	115928	SH	DEFINED	01
CYMER INC	COM	232572107	228	5900	SH	DEFINED	01
CYPRESS SEMICONDUCTR	COM	232806109	1010	49372	SH	DEFINED	01
CYTEC INDUSTRIES	COM	232820100	1621	45558	SH	DEFINED	01
D & K HEALTHCARE RES	COM	232861104	57	5588	SH	DEFINED	01
CYTYC CORP	COM	232946103	103	4633	SH	DEFINED	01
CYTYC CORP	COM	232946103	3587	161220	SH	DEFINED	01
DPL INC	COM	233293109	531	28353	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	3181	113686	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	67	2400	SH	DEFINED	01
D R HORTON INC	COM	23331A109	1699	47947	SH	DEFINED	01
D R HORTON INC	COM	23331A109	87	2442	SH	DEFINED	01
D R HORTON INC	COM	23331A109	25449	718500	SH	DEFINED	01
DST SYSTEMS	COM	233326107	46688	1029492	SH	DEFINED	01
DST SYSTEMS	COM	233326107	42955	947200	SH	DEFINED	01
DST SYSTEMS	COM	233326107	3464	76370	SH	DEFINED	01
DSP GROUP INC	COM	23332B106	4659	181055	SH	DEFINED	01
DSP GROUP INC	COM	23332B106	5	190	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	7843	190583	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	1581	38425	SH	DEFINED	01
DADE BEHRING HOLDINGS INC	COM	23342J206	6663	149788	SH	DEFINED	01
DADE BEHRING HOLDINGS INC	COM	23342J206	6	140	SH	DEFINED	01
DAKTRONICS	COM	234264109	4789	212190	SH	DEFINED	01
DAKTRONICS	COM	234264109	3	150	SH	DEFINED	01
DANA CORP	COM	235811106	12095	608945	SH	DEFINED	01
DANA CORP	COM	235811106	672	33857	SH	DEFINED	01
DANA CORP	COM	235811106	80	4100	SH	DEFINED	01
DANAHER CORP	COM	235851102	93783	1004429	SH	DEFINED	01
DANAHER CORP	COM	235851102	2579	27651	SH	DEFINED	01
DANAHER CORP	COM	235851102	6670	71431	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	265	10707	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	930	37497	SH	DEFINED	01
DATASCOPE	COM	238113104	1459	41511	SH	DEFINED	01
DAVE AND BUSTERS.	COM	23833N104	934	62037	SH	DEFINED	01
DAVITA INC	COM	23918K108	50	1054	SH	DEFINED	01
DAVITA INC	COM	23918K108	302	6300	SH	DEFINED	01
DEAN FOODS COMPANY	COM	242370104	283	8472	SH	DEFINED	01
DEB SHOPS.	COM	242728103	2083	81000	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	4240	400000	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	25	2470	SH	DEFINED	01
DECODE GENETICS INC	COM	243586104	100	9400	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	462914	6678861	SH	DEFINED	01

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DEERE & COMPANY	COM	244199105	14510	209364	SH	DEFINED	01	0
DEERE & COMPANY	COM	244199105	5612	80963	SH	DEFINED	01	0
DEERE & COMPANY	COM	244199105	76613	1105688	SH	DEFINED	01	1
DEERE & COMPANY	COM	244199105	537	7744	SH	DEFINED	01	1
DEL MONTE FOODS CO	COM	24522P103	4264	379026	SH	DEFINED	01	
DEL MONTE FOODS CO	COM	24522P103	3	250	SH	DEFINED	01	0
DEL MONTE FOODS CO	COM	24522P103	12645	1124991	SH	DEFINED	01	1
DELL INC	COM	24702R101	605273	18003316	SH	DEFINED	01	
DELL INC	COM	24702R101	22614	672650	SH	DEFINED	01	0
DELL INC	COM	24702R101	21721	646063	SH	DEFINED	01	0
DELL INC	COM	24702R101	65946	1964400	SH	DEFINED	01	1
DELPHI CORPORATION	COM	247126105	2490	250001	SH	DEFINED	01	
DELPHI CORPORATION	COM	247126105	1270	127510	SH	DEFINED	01	0
DELPHI FINANCIAL GRP	COM	247131105	10637	253166	SH	DEFINED	01	
DELPHI FINANCIAL GRP	COM	247131105	38	891	SH	DEFINED	01	0
DELPHI FINANCIAL GRP	COM	247131105	168	4001	SH	DEFINED	01	0
DELTA & PINE LAND CO	COM	247357106	2666	106873	SH	DEFINED	01	
DELTA AIR LINES	COM	247361108	1456	183863	SH	DEFINED	01	
DELTA AIR LINES	COM	247361108	223	28099	SH	DEFINED	01	0
DELTIC TIMBER CORP	COM	247850100	1191	33581	SH	DEFINED	01	
DENBURY RESOURCES INC	COM	247916208	169	10000	SH	DEFINED	01	0
DELUXE CORPORATION	COM	248019101	5789	144376	SH	DEFINED	01	
DELUXE CORPORATION	COM	248019101	462	11511	SH	DEFINED	01	0
DENDRITE	COM	248239105	49754	3109662	SH	DEFINED	01	
DENDRITE	COM	248239105	2072	129480	SH	DEFINED	01	0
DENDRITE	COM	248239105	3004	187750	SH	DEFINED	01	0
DENTSPLY INTERNATL I	COM	249030107	813	18349	SH	DEFINED	01	
DENTSPLY INTERNATL I	COM	249030107	13	300	SH	DEFINED	01	0
DENTSPLY INTERNATL I	COM	249030107	18	408	SH	DEFINED	01	0
DEPARTMENT 56	COM	249509100	3194	216063	SH	DEFINED	01	
DEPARTMENT 56	COM	249509100	28	1938	SH	DEFINED	01	0
DEPARTMENT 56	COM	249509100	128	8637	SH	DEFINED	01	0
DEVON ENERGY	COM	25179M103	108085	1858692	SH	DEFINED	01	
DEVON ENERGY	COM	25179M103	21045	361902	SH	DEFINED	01	0
DEVON ENERGY	COM	25179M103	3645	62681	SH	DEFINED	01	0
DEVRY INC.	COM	251893103	34643	1149041	SH	DEFINED	01	
DEVRY INC.	COM	251893103	1430	47430	SH	DEFINED	01	0
DEVRY INC.	COM	251893103	2376	78800	SH	DEFINED	01	0
DIAGEO PLC-SPON ADR	COM	25243Q205	18440	348700	SH	DEFINED	01	
DIAGNOSTIC PRODUCTS	COM	252450101	58426	1349334	SH	DEFINED	01	
DIAGNOSTIC PRODUCTS	COM	252450101	33592	775782	SH	DEFINED	01	0
DIAGNOSTIC PRODUCTS	COM	252450101	4858	112200	SH	DEFINED	01	0
DIAMONDCLUSTER INTL	COM	25278P106	432	44640	SH	DEFINED	01	
DICK'S SPORTING GOODS INC	COM	253393102	1610	27700	SH	DEFINED	01	
DICK'S SPORTING GOODS INC	COM	253393102	6	100	SH	DEFINED	01	0
DIEBOLD INC.	COM	253651103	23361	485471	SH	DEFINED	01	
DIGENE CORP	COM	253752109	654	19041	SH	DEFINED	01	
DIGENE CORP	COM	253752109	897	26100	SH	DEFINED	01	0
DIGI INTL INC COM	COM	253798102	2891	293000	SH	DEFINED	01	
DIGI INTL INC COM	COM	253798102	20	2038	SH	DEFINED	01	0
DIGI INTL INC COM	COM	253798102	96	9698	SH	DEFINED	01	0
DIGITAL RIVER.	COM	25388B104	9902	422985	SH	DEFINED	01	
DIGITAL RIVER.	COM	25388B104	14233	608000	SH	DEFINED	01	0
DIGITAL RIVER.	COM	25388B104	1021	43600	SH	DEFINED	01	0
DIGITAS INC	COM	25388K104	3356	326162	SH	DEFINED	01	
DIGITAS INC	COM	25388K104	4	420	SH	DEFINED	01	0
DIGITALNET HOLDINGS INC	COM	25389B103	101	4930	SH	DEFINED	01	
DIGITALNET HOLDINGS INC	COM	25389B103	61	3005	SH	DEFINED	01	0
DIME COMMUNITY	COM	253922108	2194	107792	SH	DEFINED	01	
DILLARDS INC-CL A	COM	254067101	1560	81428	SH	DEFINED	01	
DILLARDS INC-CL A	COM	254067101	363	18962	SH	DEFINED	01	0
DIME BANCORP INC LITIGATION TR WT		25429Q110	44	242190	SH	DEFINED	01	1



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DIMON INC	COM	254394109	1030	145088	SH	DEFINED	01
DIONEX	COM	254546104	3155	59760	SH	DEFINED	01
DIRECT GENERAL CORP	COM	25456W204	446	12320	SH	DEFINED	01
DIRECTV GROUP INC	COM	25459L106	538	35000	SH	DEFINED	01
DIRECTV GROUP INC	COM	25459L106	23995	1563643	SH	DEFINED	01
DISCOVERY LABORATORIES INC	COM	254668106	817	67000	SH	DEFINED	01
DISNEY WALT CO	COM	254687106	332548	13307247	SH	DEFINED	01
DISNEY WALT CO	COM	254687106	21308	852690	SH	DEFINED	01
DISNEY WALT CO	COM	254687106	11834	473565	SH	DEFINED	01
DISNEY WALT CO	COM	254687106	2703	108550	SH	DEFINED	01
DITECH COMMU CORP.	COM	25500M103	6042	362389	SH	DEFINED	01
DITECH COMMU CORP.	COM	25500M103	24	1360	SH	DEFINED	01
DITECH COMMU CORP.	COM	25500M103	83	5000	SH	DEFINED	01
DOCUCORP INTL W/I	COM	255911109	15	1231	SH	DEFINED	01
DOBSON COMM CORP A	COM	256069105	186	64364	SH	DEFINED	01
DOBSON COMM PIK PFD 13% 05-01-	PRF	256072505	2230	3279	SH	DEFINED	01
DOCTOR REDDY'S LAB	COM	256135203	10	400	SH	DEFINED	01
DOCTOR REDDY'S LAB	COM	256135203	580	24280	SH	DEFINED	01
DOLLAR GENERAL	COM	256669102	4057	211293	SH	DEFINED	01
DOLLAR GENERAL	COM	256669102	1473	76702	SH	DEFINED	01
DOLLAR GENERAL	COM	256669102	134	7000	SH	DEFINED	01
DOLLAR THRIF AUTOMOT	COM	256743105	500	19800	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	15655	506796	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	18	594	SH	DEFINED	01
DOMINION HOMES INC.	COM	257386102	157	4137	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	422413	6569416	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	11306	175838	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	6174	96010	SH	DEFINED	01
DONALDSON CO	COM	257651109	760	28664	SH	DEFINED	01
DONALDSON CO	COM	257651109	2387	90000	SH	DEFINED	01
DONEGAL GROUP INC-CL A	COM	257701201	567	28298	SH	DEFINED	01
DONNELLEY (RR)&SONS	COM	257867101	51143	1690637	SH	DEFINED	01
DONNELLEY (RR)&SONS	COM	257867101	1475	48748	SH	DEFINED	01
DONNELLEY (RR)&SONS	COM	257867101	19584	647900	SH	DEFINED	01
DORAL FINANCIAL	COM	25811P100	301	8536	SH	DEFINED	01
DORAL FINANCIAL	COM	25811P100	88	2514	SH	DEFINED	01
DOT HILL SYSTEMS	COM	25848T109	542	54123	SH	DEFINED	01
DOUBLECLICK INC	COM	258609304	90	8000	SH	DEFINED	01
DOVER CORP	COM	260003108	34786	897274	SH	DEFINED	01
DOVER CORP	COM	260003108	1793	46238	SH	DEFINED	01
DOVER CORP	COM	260003108	333	8600	SH	DEFINED	01
DOVER DOWNS GAMING & ENTERTAIN	COM	260095104	4361	407200	SH	DEFINED	01
DOVER MOTORSPORTS.	COM	260174107	231	60000	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	164205	4076615	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	7714	191517	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	9983	247840	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	11196	277950	SH	DEFINED	01
DOW JONES & CO	COM	260561105	254	5300	SH	DEFINED	01
DOW JONES & CO	COM	260561105	1	18	SH	DEFINED	01
DOW JONES & CO	COM	260561105	890	18570	SH	DEFINED	01
DOW JONES & CO	COM	260561105	41981	875500	SH	DEFINED	01
DOWNEY FINL CORP	COM	261018105	4146	78380	SH	DEFINED	01
THE DRESS BARN	COM	261570105	3974	226578	SH	DEFINED	01
DREW INDUSTRIES INC	COM	26168L205	1370	39059	SH	DEFINED	01
DRIL QUIP INC	COM	262037104	798	48527	SH	DEFINED	01
DRUG STORE.COM.	COM	262241102	47	8731	SH	DEFINED	01
E I DUPONT	COM	263534109	171610	4064670	SH	DEFINED	01
E I DUPONT	COM	263534109	2669	63180	SH	DEFINED	01
E I DUPONT	COM	263534109	12091	286380	SH	DEFINED	01
E I DUPONT	COM	263534109	51	1200	SH	DEFINED	01
DUANE READE	COM	263578106	1225	72283	SH	DEFINED	01
DUCOMMUN INC	COM	264147109	1951	83461	SH	DEFINED	01

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DUKE ENERGY CORP	COM	264399106	39226	1735623	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	112	4954	SH	DEFINED	01 0
DUKE ENERGY CORP	COM	264399106	5135	227221	SH	DEFINED	01 0
DUKE ENERGY CORP	COM	264399106	52991	2345614	SH	DEFINED	01 1
DUKE ENERGY CORP	COM	264399106	616	27244	SH	DEFINED	01 1
DUKE REALTY CORP	COM	264411505	159	4580	SH	DEFINED	01
DUN & BRADSTREET	COM	26483E100	7168	133976	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	3687	277414	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	16	1210	SH	DEFINED	01 0
DURA AUTOMOTIVE SYST	COM	265903104	77	5807	SH	DEFINED	01 0
DUPONT PHOTO	COM	26613X101	1188	51078	SH	DEFINED	01
DUPONT PHOTO	COM	26613X101	683	29370	SH	DEFINED	01 0
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	3600	184653	SH	DEFINED	01
DURATEK INC	COM	26658Q102	26	1665	SH	DEFINED	01
DURECT CORPORATION	COM	266605104	1066	313590	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	8681	327353	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	27	1021	SH	DEFINED	01 0
DYCOM INDUSTRIES	COM	267475101	127	4770	SH	DEFINED	01 0
DYNEGY INC	COM	26816Q101	97	24513	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	340	85742	SH	DEFINED	01 0
EGL INC	COM	268484102	4557	253706	SH	DEFINED	01
E-L FINANCIAL CORP LTD	COM	268575107	5099	19100	SH	DEFINED	01
EMC CORPORATION	COM	268648102	331659	24368726	SH	DEFINED	01
EMC CORPORATION	COM	268648102	7969	585356	SH	DEFINED	01 0
EMC CORPORATION	COM	268648102	8708	639862	SH	DEFINED	01 0
EMC CORPORATION	COM	268648102	41306	3039105	SH	DEFINED	01 1
EMC INS GROUP INC	COM	268664109	86	4083	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	44884	1593350	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	20999	745435	SH	DEFINED	01 0
ENSCO INTL INC	COM	26874Q100	2546	90400	SH	DEFINED	01 0
EOG RESOURCES INC	COM	26875P101	5717	124577	SH	DEFINED	01
EOG RESOURCES INC	COM	26875P101	1202	26194	SH	DEFINED	01 0
EOG RESOURCES INC	COM	26875P101	51092	1114550	SH	DEFINED	01 1
EPIX MEDICAL INC	COM	26881Q101	2296	110646	SH	DEFINED	01
EPIX MEDICAL INC	COM	26881Q101	3	160	SH	DEFINED	01 0
EPIQ SYSTEMS INC.	COM	26882D109	1477	90172	SH	DEFINED	01
ESS TECHNOLOGY	COM	269151106	3685	251334	SH	DEFINED	01
E*TRADE FINANCIAL CORPORATION	COM	269246104	1934	144890	SH	DEFINED	01
EVCI CAREER COLLEGES INC	COM	26926P100	1533	119700	SH	DEFINED	01
EAGLE MATERIALS INC	COM	26969P108	124	2105	SH	DEFINED	01
EAGLE MATERIALS INC CL-B	COM	26969P207	76	1296	SH	DEFINED	01
EARTHLINK INC	COM	270321102	402	45388	SH	DEFINED	01
EARTHLINK INC	COM	270321102	4	460	SH	DEFINED	01 0
EAST WEST BANCORP	COM	27579R104	11372	203093	SH	DEFINED	01
EAST WEST BANCORP	COM	27579R104	20842	372190	SH	DEFINED	01 0
EAST WEST BANCORP	COM	27579R104	880	15700	SH	DEFINED	01 0
EASTGROUP PROPERTIES	COM	277276101	2663	75000	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	35636	834924	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	1284	30079	SH	DEFINED	01 0
EASTMAN CHEMICAL CO	COM	277432100	752	17611	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	77505	2961616	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	1415	53974	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	2526	96520	SH	DEFINED	01 0
EASTMAN KODAK	COM	277461109	1160	44336	SH	DEFINED	01 1
EATON CORP	COM	278058102	38184	679528	SH	DEFINED	01
EATON CORP	COM	278058102	2021	35980	SH	DEFINED	01 0
EATON CORP	COM	278058102	1943	34582	SH	DEFINED	01 0
EATON CORP	COM	278058102	203	3600	SH	DEFINED	01 1
EATON VANCE	COM	278265103	110	2894	SH	DEFINED	01
EATON VANCE	COM	278265103	20634	541300	SH	DEFINED	01 0
EATON VANCE	COM	278265103	774	20300	SH	DEFINED	01 0
EBAY INC	COM	278642103	313329	4519391	SH	DEFINED	01

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EBAY INC	COM	278642103	47293	682169	SH	DEFINED	01	0
EBAY INC	COM	278642103	13163	189851	SH	DEFINED	01	0
EBAY INC	COM	278642103	21391	308800	SH	DEFINED	01	1
EBAY INC	COM	278642103	2329	33603	SH	DEFINED	01	1
EHOSTAR COMMUN CORP	COM	278762109	21691	662346	SH	DEFINED	01	
EHOSTAR COMMUN CORP	COM	278762109	432	13201	SH	DEFINED	01	0
EHOSTAR COMMUN CORP	COM	278762109	45	1362	SH	DEFINED	01	0
EHOSTAR COMMUN CORP	COM	278762109	29599	907650	SH	DEFINED	01	1
ECLIPSYS CORP.	COM	278856109	130	9632	SH	DEFINED	01	
ECLIPSYS CORP.	COM	278856109	6938	514695	SH	DEFINED	01	0
ECOLAB INC.	COM	278865100	1732	60720	SH	DEFINED	01	
ECOLAB INC.	COM	278865100	3217	112749	SH	DEFINED	01	0
ECOLAB INC.	COM	278865100	1670	58528	SH	DEFINED	01	0
ECOLAB INC.	COM	278865100	36307	1273431	SH	DEFINED	01	1
ECOLLEGE.COM.	COM	27887E100	83	3963	SH	DEFINED	01	
EDISON INTL	COM	281020107	6526	268658	SH	DEFINED	01	
EDISON INTL	COM	281020107	42	1714	SH	DEFINED	01	0
EDISON INTL	COM	281020107	1801	74153	SH	DEFINED	01	0
EDISON INTL	COM	281020107	176	7300	SH	DEFINED	01	1
EDISON INTL	COM	281020107	1411	58079	SH	DEFINED	01	1
EDO CORP	COM	281347104	2715	112736	SH	DEFINED	01	
EDUCATION MGMT CORP	COM	28139T101	156	4917	SH	DEFINED	01	
EDUCATION MGMT CORP	COM	28139T101	31876	1001400	SH	DEFINED	01	0
EDUCATION MGMT CORP	COM	28139T101	1194	37500	SH	DEFINED	01	0
EDUCATION MGMT CORP	COM	28139T101	130	4100	SH	DEFINED	01	1
EDWARDS (A.G.) INC	COM	281760108	133	3390	SH	DEFINED	01	
EDWARDS LIFESCIENCES	COM	28176E108	80	2507	SH	DEFINED	01	
EFUNDS CORP	COM	28224R101	8359	509718	SH	DEFINED	01	
EL PASO CORPORATION	COM	28336L109	12070	1697508	SH	DEFINED	01	
EL PASO CORPORATION	COM	28336L109	0	30	SH	DEFINED	01	0
EL PASO CORPORATION	COM	28336L109	1037	145874	SH	DEFINED	01	0
EL PASO CORPORATION	COM	28336L109	1253	175804	SH	DEFINED	01	1
EL PASO ELECTRIC	COM	283677854	7191	519546	SH	DEFINED	01	
ELAN CORP PLC ADR	COM	284131208	29877	1448960	SH	DEFINED	01	
ELAN CORP PLC ADR	COM	284131208	12163	589874	SH	DEFINED	01	0
ELDORADO GOLD CORP	COM	284902103	1731	600900	SH	DEFINED	01	
ELECTRO SCIENTIFIC	COM	285229100	1847	78459	SH	DEFINED	01	
ELECTROGLAS INC	COM	285324109	337	76000	SH	DEFINED	01	
ELECTRONIC ARTS INC	COM	285512109	187603	3476736	SH	DEFINED	01	
ELECTRONIC ARTS INC	COM	285512109	6010	111429	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	5846	108340	SH	DEFINED	01	0
ELECTRONIC ARTS INC	COM	285512109	2279	42242	SH	DEFINED	01	1
ELECTRONIC DATA SYST	COM	285661104	46627	2409641	SH	DEFINED	01	
ELECTRONIC DATA SYST	COM	285661104	551	28502	SH	DEFINED	01	0
ELECTRONIC DATA SYST	COM	285661104	2115	109322	SH	DEFINED	01	0
ELECTRONIC DATA SYST	COM	285661104	734	37909	SH	DEFINED	01	1
ELECTRONIC DATA SYST	COM	285661104	644	33317	SH	DEFINED	01	1
ELECTRONICS BOUTIQUE	COM	286045109	5951	202690	SH	DEFINED	01	
ELECTRONICS FOR IMAGING INC	COM	286082102	2914	118600	SH	DEFINED	01	
ELECTRONICS FOR IMAGING INC	COM	286082102	20	789	SH	DEFINED	01	0
ELECTRONICS FOR IMAGING INC	COM	286082102	85	3459	SH	DEFINED	01	0
ELIZABETH ARDEN INC.	COM	28660G106	2889	136792	SH	DEFINED	01	
ELKCORP	COM	287456107	4286	158207	SH	DEFINED	01	
EMBRAER AIRCRAFT COR	COM	29081M102	96255	2998560	SH	DEFINED	01	
EMBRAER AIRCRAFT COR	COM	29081M102	7097	221087	SH	DEFINED	01	0
EMBRAER AIRCRAFT COR	COM	29081M102	37	1150	SH	DEFINED	01	0
EMBRAER AIRCRAFT COR	COM	29081M102	27341	853603	SH	DEFINED	01	1
EMCOR GROUP INC	COM	29084Q100	2044	55704	SH	DEFINED	01	
EMERSON ELECTRIC	COM	291011104	4946	82545	SH	DEFINED	01	
EMERSON ELECTRIC	COM	291011104	2	27	SH	DEFINED	01	0
EMERSON ELECTRIC	COM	291011104	5751	95982	SH	DEFINED	01	0
EMMIS COMMUNICATIONS	COM	291525103	5294	222343	SH	DEFINED	01	

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EMMIS COMMUNICATIONS	COM	291525103	23	1000	SH	DEFINED	01	0
EMMIS COMMUNICATIONS	COM	291525103	76	3200	SH	DEFINED	01	0
EMPIRE DISTRICT ELEC.	COM	291641108	508	22459	SH	DEFINED	01	
EMULEX.	COM	292475209	22975	1079100	SH	DEFINED	01	0
EMULEX.	COM	292475209	807	37900	SH	DEFINED	01	0
ENCANA CORP	COM	292505104	44707	1036800	SH	DEFINED	01	0
ENCANA CORP	COM	292505104	1222	28349	SH	DEFINED	01	0
ENCANA CORP	COM	292505104	3040	70500	SH	DEFINED	01	0
ENBRIDGE INC	COM	29250N105	11886	292100	SH	DEFINED	01	
ENBRIDGE ENERGY MGMT L	COM	29250X103	0	1	SH	DEFINED	01	
ENCORE ACQUISITION CO	COM	29255W100	4294	155000	SH	DEFINED	01	
ENCYSIVE PHARMACEUTICALS INC.	COM	29256X107	2270	220816	SH	DEFINED	01	
ENCYSIVE PHARMACEUTICALS INC.	COM	29256X107	982	95510	SH	DEFINED	01	0
ENDO PHARMACEUTICAL	COM	29264F205	8023	328549	SH	DEFINED	01	
ENDO PHARMACEUTICAL	COM	29264F205	103	4184	SH	DEFINED	01	0
ENERGEN	COM	29265N108	10625	257620	SH	DEFINED	01	
ENERGEN	COM	29265N108	38	929	SH	DEFINED	01	0
ENERGEN	COM	29265N108	179	4337	SH	DEFINED	01	0
ENERGY EAST CORP	COM	29266M109	10290	405780	SH	DEFINED	01	
ENERGIZER HLDGS INC	COM	29266R108	4029	86281	SH	DEFINED	01	
ENERGIZER HLDGS INC	COM	29266R108	89	1908	SH	DEFINED	01	0
ENERGY PARTNERS LTD	COM	29270U105	2003	150000	SH	DEFINED	01	
ENGELHARD CORP	COM	292845104	244	8157	SH	DEFINED	01	
ENGELHARD CORP	COM	292845104	88	2956	SH	DEFINED	01	0
ENGELHARD CORP	COM	292845104	854	28557	SH	DEFINED	01	0
ENGINEERED SUPPORT	COM	292866100	8923	182888	SH	DEFINED	01	
ENGINEERED SUPPORT	COM	292866100	5	100	SH	DEFINED	01	0
ENESCO GROUP INC	COM	292973104	448	38992	SH	DEFINED	01	
ENTEGRIS INC	COM	29362U104	4366	344900	SH	DEFINED	01	
ENTEGRIS INC	COM	29362U104	2	170	SH	DEFINED	01	0
ENTERASYS NETWORKS.	COM	293637104	543	214751	SH	DEFINED	01	
ENTERCOM COMMUNICATI	COM	293639100	160	3530	SH	DEFINED	01	
ENTERCOM COMMUNICATI	COM	293639100	14137	312300	SH	DEFINED	01	0
ENTERCOM COMMUNICATI	COM	293639100	475	10500	SH	DEFINED	01	0
ENERGY CORP	COM	29364G103	887	14896	SH	DEFINED	01	
ENERGY CORP	COM	29364G103	3098	52061	SH	DEFINED	01	0
ENERGY CORP	COM	29364G103	183	3075	SH	DEFINED	01	1
ENTERTAINMENT PROPERTIES TR	COM	29380T105	1805	44129	SH	DEFINED	01	
ENTRAVISION COMM	COM	29382R107	343	38200	SH	DEFINED	01	
ENZON PHARMACEUTICALS INC	COM	293904108	1010	65500	SH	DEFINED	01	
ENZO BIOCHEM	COM	294100102	1419	84308	SH	DEFINED	01	
EON LABS.	COM	29412E100	22828	340300	SH	DEFINED	01	0
EON LABS.	COM	29412E100	855	12750	SH	DEFINED	01	0
Epimmune Inc	COM	29425y101	49	20310	SH	DEFINED	01	
EPLUS INC	COM	294268107	7	530	SH	DEFINED	01	
EPICOR SOFTWARE.	COM	29426L108	4350	327842	SH	DEFINED	01	
EPICOR SOFTWARE.	COM	29426L108	5	360	SH	DEFINED	01	0
EQUIFAX INC	COM	294429105	234	9037	SH	DEFINED	01	
EQUIFAX INC	COM	294429105	817	31641	SH	DEFINED	01	0
EQUINIX INC	COM	29444U502	922	25450	SH	DEFINED	01	
EQUITABLE RESOURCES	COM	294549100	2928	65909	SH	DEFINED	01	
EQUITY OFFICE	COM	294741103	21876	757218	SH	DEFINED	01	
EQUITY OFFICE	COM	294741103	2628	90968	SH	DEFINED	01	0
EQUITY OFFICE	COM	294741103	620	21500	SH	DEFINED	01	1
EQUITY ONE INC	COM	294752100	563	29312	SH	DEFINED	01	
EQUITY RESIDENTIAL	COM	29476L107	722	24179	SH	DEFINED	01	
EQUITY RESIDENTIAL	COM	29476L107	1892	63388	SH	DEFINED	01	0
EQUITY RESIDENTIAL	COM	29476L107	1072	36000	SH	DEFINED	01	1
ERESEARCH TECHNOLOGY.	COM	29481V108	1400	49881	SH	DEFINED	01	
ERESEARCH TECHNOLOGY.	COM	29481V108	2	80	SH	DEFINED	01	0
ERICSSON LM B ADR	COM	294821608	44983	1621000	SH	DEFINED	01	
ERICSSON LM B ADR	COM	294821608	1751	63100	SH	DEFINED	01	0

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ERIE INDTY CO.	COM	29530P102	2925	60600	SH	DEFINED	01
ESCALON MEDICAL CORP	COM	296074305	102	4500	SH	DEFINED	01
ESCO TECHNOLOGIES.	COM	296315104	862	18698	SH	DEFINED	01
ESPEED INC.	COM	296643109	4585	218793	SH	DEFINED	01
ESPEED INC.	COM	296643109	6	270	SH	DEFINED	01
ESSEX PROP TRUST	COM	297178105	4189	63960	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1482	59632	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	15	590	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	57	2300	SH	DEFINED	01
ETHAN ALLEN	COM	297602104	4352	105467	SH	DEFINED	01
ETHYL CORP	COM	297659609	417	21081	SH	DEFINED	01
EVERGREEN RESOURCE	COM	299900308	8596	250226	SH	DEFINED	01
EXABYTE CORP.	COM	300615101	615	675400	SH	DEFINED	01
EXABYTE CORP.	COM	300615101	103	113380	SH	DEFINED	01
EXAR CORP	COM	300645108	5673	306677	SH	DEFINED	01
EXAR CORP	COM	300645108	4	190	SH	DEFINED	01
EXACTECH INC	COM	30064E109	357	19424	SH	DEFINED	01
EXELON CORP	COM	30161N101	56033	813600	SH	DEFINED	01
EXELON CORP	COM	30161N101	4088	59350	SH	DEFINED	01
EXELON CORP	COM	30161N101	5178	75190	SH	DEFINED	01
EXELON CORP	COM	30161N101	37595	546300	SH	DEFINED	01
EXELIXIS INC	COM	30161Q104	1333	155838	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	2197	55642	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	501	12716	SH	DEFINED	01
EXPEDITORS INTL WASH	COM	302130109	22	553	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	18002	241344	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	761	10201	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	2575	34510	SH	DEFINED	01
EXTENDED STAY AMERIC	COM	30224P101	80	4108	SH	DEFINED	01
EXTREME NETWORKS INC	COM	30226D106	1182	163842	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	17131	516000	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	25878	779450	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	948	28550	SH	DEFINED	01
EYETECH PHARMACEUTICALS INC	COM	302297106	1213	36539	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	819294	19699320	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	26754	643349	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	67515	1623350	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	154014	3703205	SH	DEFINED	01
FBL FINL GROUP INC.	COM	30239F106	5188	184600	SH	DEFINED	01
FEI COMPANY	COM	30241L109	2032	93000	SH	DEFINED	01
FLIR SYSTEMS INC	COM	302445101	4192	109954	SH	DEFINED	01
FLIR SYSTEMS INC	COM	302445101	19209	503850	SH	DEFINED	01
FLIR SYSTEMS INC	COM	302445101	720	18900	SH	DEFINED	01
FMC CORP	COM	302491303	4470	104406	SH	DEFINED	01
FMC CORP	COM	302491303	33	751	SH	DEFINED	01
FMC CORP	COM	302491303	161	3767	SH	DEFINED	01
FMC CORP	COM	302491303	1672	39000	SH	DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	76	2804	SH	DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	1789	66209	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	44904	671714	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	4884	73050	SH	DEFINED	01
FPL GROUP INC.	COM	302571104	2805	41960	SH	DEFINED	01
FTI CONSULTING INC.	COM	302941109	3158	189600	SH	DEFINED	01
FACTSET RESEARCH	COM	303075105	4554	106992	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	47874	1326890	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	37159	1029936	SH	DEFINED	01
FAIR ISAAC INC	COM	303250104	4503	124800	SH	DEFINED	01
FAIRCHILD CORP.	COM	303698104	398	80000	SH	DEFINED	01
FAIRCHILD SEMICONDC	COM	303726103	1261	52502	SH	DEFINED	01
FAIRMONT HOTELS & RESORTS	COM	305204109	11403	453910	SH	DEFINED	01
FAMILY DLR STORES	COM	307000109	10023	278809	SH	DEFINED	01
FAMILY DLR STORES	COM	307000109	1408	39166	SH	DEFINED	01

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FAMILY DLR STORES	COM	307000109	97	2700	SH	DEFINED	01	1
FARGO ELECTRONICS	COM	30744P102	251	22241	SH	DEFINED	01	
FARO TECHNOLOGIES	COM	311642102	827	36000	SH	DEFINED	01	
FASTENAL CO	COM	311900104	96962	1805974	SH	DEFINED	01	
FASTENAL CO	COM	311900104	86902	1618570	SH	DEFINED	01	0
FASTENAL CO	COM	311900104	7878	146738	SH	DEFINED	01	0
FEDDERS CORPORATION	COM	313135501	630	110375	SH	DEFINED	01	
FREDDIE MAC	COM	313400301	106872	1809544	SH	DEFINED	01	
FREDDIE MAC	COM	313400301	2497	42282	SH	DEFINED	01	0
FREDDIE MAC	COM	313400301	9253	156663	SH	DEFINED	01	0
FREDDIE MAC	COM	313400301	6433	108900	SH	DEFINED	01	1
FANNIE MAE	COM	313586109	257146	3458591	SH	DEFINED	01	
FANNIE MAE	COM	313586109	21823	293498	SH	DEFINED	01	0
FANNIE MAE	COM	313586109	18763	252371	SH	DEFINED	01	0
FANNIE MAE	COM	313586109	24026	323425	SH	DEFINED	01	1
FANNIE MAE	COM	313586109	2051	27580	SH	DEFINED	01	1
FEDERAL SIGNAL CORP	COM	313855108	40	2031	SH	DEFINED	01	
FEDERATED DPT STORES	COM	31410H101	6844	126632	SH	DEFINED	01	
FEDERATED DPT STORES	COM	31410H101	2223	41136	SH	DEFINED	01	0
FEDERATED DPT STORES	COM	31410H101	3327	61600	SH	DEFINED	01	1
FEDERATED DPT STORES	COM	31410H101	775	14337	SH	DEFINED	01	1
FEDERATED INVESTORS.	COM	314211103	222	7070	SH	DEFINED	01	
FEDERATED INVESTORS.	COM	314211103	777	24720	SH	DEFINED	01	0
FEDEX CORPORATION	COM	31428X106	1459	19418	SH	DEFINED	01	
FEDEX CORPORATION	COM	31428X106	89	1184	SH	DEFINED	01	0
FEDEX CORPORATION	COM	31428X106	5103	67895	SH	DEFINED	01	0
FELCOR LODGING TRUST	COM	31430F101	353	33900	SH	DEFINED	01	
FERRO CORP	COM	315405100	3137	119946	SH	DEFINED	01	
F5 NETWORKS INC	COM	315616102	10423	307910	SH	DEFINED	01	
F5 NETWORKS INC	COM	315616102	16036	473710	SH	DEFINED	01	0
F5 NETWORKS INC	COM	315616102	538	15900	SH	DEFINED	01	0
FIDELITY BANKSHARES INC	COM	31604Q107	1958	53438	SH	DEFINED	01	
FIDELITY BANKSHARES INC	COM	31604Q107	1833	50000	SH	DEFINED	01	1
FIDELITY NAT FINL	COM	316326107	1458	36822	SH	DEFINED	01	
FIDELITY NAT FINL	COM	316326107	871	22000	SH	DEFINED	01	0
FIDELITY NAT FINL	COM	316326107	293	7400	SH	DEFINED	01	1
FIFTH THIRD BANCORP	COM	316773100	109409	1975951	SH	DEFINED	01	
FIFTH THIRD BANCORP	COM	316773100	2773	50105	SH	DEFINED	01	0
FIFTH THIRD BANCORP	COM	316773100	7511	135656	SH	DEFINED	01	0
FILENET CORP	COM	316869106	5639	211594	SH	DEFINED	01	
FILENET CORP	COM	316869106	6	210	SH	DEFINED	01	0
FINANCIAL FEDERAL	COM	317492106	4303	128717	SH	DEFINED	01	
FINDWHAT.COM	COM	317794105	530	24470	SH	DEFINED	01	
FINLAY ENTERPRISES INC.	COM	317884203	27	1526	SH	DEFINED	01	
FINISH LINE INC	COM	317923100	6721	181765	SH	DEFINED	01	
FINISH LINE INC	COM	317923100	25	684	SH	DEFINED	01	0
FINISH LINE INC	COM	317923100	115	3104	SH	DEFINED	01	0
FIRST AMERICAN CORP	COM	318522307	7583	249296	SH	DEFINED	01	
FIRST AMERICAN CORP	COM	318522307	743	24435	SH	DEFINED	01	0
FIRST BANCORP/PR	COM	318672102	9369	225207	SH	DEFINED	01	
FIRST BANCORP/PR	COM	318672102	32	768	SH	DEFINED	01	0
FIRST BANCORP/PR	COM	318672102	114	2731	SH	DEFINED	01	0
FIRST CASH FINL SVCS INC	COM	31942D107	673	20000	SH	DEFINED	01	
FIRST CHARTER CORP	COM	319439105	204	9703	SH	DEFINED	01	
FIRST CITIZENS BANK.	COM	31946M103	41	334	SH	DEFINED	01	
FIRST COMMUNITY BANCORP	COM	31983B101	2076	55534	SH	DEFINED	01	
FIRST COMMUNITY BANCORP	COM	31983B101	142	3800	SH	DEFINED	01	0
FIRST CONSULTING GP	COM	31986R103	2649	423200	SH	DEFINED	01	
FIRST FEDERAL CAPITAL CORP.	COM	319960100	3497	164216	SH	DEFINED	01	
FIRST FEDERAL CAPITAL CORP.	COM	319960100	18	850	SH	DEFINED	01	0
FIRST FEDERAL CAPITAL CORP.	COM	319960100	77	3606	SH	DEFINED	01	0
FIRST DATA CORP	COM	319963104	22713	538759	SH	DEFINED	01	

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FIRST DATA CORP	COM	319963104	8515	201967	SH	DEFINED	01	0
FIRST DATA CORP	COM	319963104	1699	40272	SH	DEFINED	01	1
FIRST FINANCIAL CORP/INDIANA	COM	320218100	224	7636	SH	DEFINED	01	
FIRST HORIZON PHARMA.	COM	32051K106	2849	180769	SH	DEFINED	01	
FIRST HORIZON PHARMA.	COM	32051K106	5	290	SH	DEFINED	01	0
FIRST INDUSTRIAL REL	COM	32054K103	186	4705	SH	DEFINED	01	
FIRST INDIANA CORP	COM	32054R108	86	4270	SH	DEFINED	01	
FIRST MIDWEST BANC	COM	320867104	4463	130722	SH	DEFINED	01	
FIRST HEALTH GROUP	COM	320960107	87	3993	SH	DEFINED	01	
FIRST HEALTH GROUP	COM	320960107	11	526	SH	DEFINED	01	0
FIRST NIAGARA FINANCIAL.	COM	33582V108	2560	187528	SH	DEFINED	01	
FIRST OAK BROOK BANCSHARES	COM	335847208	725	23968	SH	DEFINED	01	
FIRST REPUBLIC BANK	COM	336158100	7971	206707	SH	DEFINED	01	
FIRST REPUBLIC BANK	COM	336158100	32	828	SH	DEFINED	01	0
FIRST REPUBLIC BANK	COM	336158100	150	3891	SH	DEFINED	01	0
FIRST TN NAT`L CORP	COM	337162101	1866	39120	SH	DEFINED	01	
FIRST TN NAT`L CORP	COM	337162101	89	1858	SH	DEFINED	01	0
FIRST TN NAT`L CORP	COM	337162101	1362	28555	SH	DEFINED	01	0
FISERV INC	COM	337738108	66889	1869981	SH	DEFINED	01	
FISERV INC	COM	337738108	2134	59645	SH	DEFINED	01	0
FISERV INC	COM	337738108	5252	146846	SH	DEFINED	01	0
FISERV INC	COM	337738108	86	2400	SH	DEFINED	01	1
FISHER COMMUNICATIONS	COM	337756209	1931	39600	SH	DEFINED	01	
FIRSTFED FINL CORP	COM	337907109	9038	195907	SH	DEFINED	01	
FIRSTFED FINL CORP	COM	337907109	30	641	SH	DEFINED	01	0
FIRSTFED FINL CORP	COM	337907109	137	2961	SH	DEFINED	01	0
FIRSTMERIT CORP	COM	337915102	93	3586	SH	DEFINED	01	
FLAGSTAR BANCORP INC	COM	337930101	6248	243582	SH	DEFINED	01	
FIRSTENERGY CORP	COM	337932107	22007	563109	SH	DEFINED	01	
FIRSTENERGY CORP	COM	337932107	2933	75050	SH	DEFINED	01	0
FIRSTENERGY CORP	COM	337932107	175	4500	SH	DEFINED	01	1
FISHER SCIENTIFIC IN	COM	338032204	35753	649564	SH	DEFINED	01	
FISHER SCIENTIFIC IN	COM	338032204	3790	68850	SH	DEFINED	01	0
FISHER SCIENTIFIC IN	COM	338032204	22	400	SH	DEFINED	01	0
FIVE STAR QUALITY CR	COM	33832D106	0	0	SH	DEFINED	01	
FLAMEL TECHNOLOGIES	COM	338488109	872	33650	SH	DEFINED	01	
FLEETBOSTON FINL CO	COM	339030108	59156	1317481	SH	DEFINED	01	
FLEETBOSTON FINL CO	COM	339030108	10932	243476	SH	DEFINED	01	0
FLEETBOSTON FINL CO	COM	339030108	5402	120150	SH	DEFINED	01	1
FLEETWOOD ENTERPRISE	COM	339099103	2167	176405	SH	DEFINED	01	
FLORIDA ROCK	COM	341140101	11065	262495	SH	DEFINED	01	
FLUOR CORP (NEW)	COM	343412102	28826	745035	SH	DEFINED	01	
FLUOR CORP (NEW)	COM	343412102	723	18679	SH	DEFINED	01	0
FLUOR CORP (NEW)	COM	343412102	16178	417700	SH	DEFINED	01	1
FLOWERS FOODS INC	COM	343498101	9880	376487	SH	DEFINED	01	
FLOWERS FOODS INC	COM	343498101	31	1188	SH	DEFINED	01	0
FLOWERS FOODS INC	COM	343498101	143	5456	SH	DEFINED	01	0
FLOWERVE CORP	COM	34354P105	5397	257639	SH	DEFINED	01	
FLUSHING FINANCIAL CORP	COM	343873105	8	427	SH	DEFINED	01	
FLUSHING FINANCIAL CORP	COM	343873105	22	1200	SH	DEFINED	01	0
FLUSHING FINANCIAL CORP	COM	343873105	96	5300	SH	DEFINED	01	0
FOMENTO ECONOMICO MX	COM	344419106	2710	55000	SH	DEFINED	01	
FOMENTO ECONOMICO MX	COM	344419106	48123	976896	SH	DEFINED	01	1
FOMENTO ECONOMICO MX	COM	344419106	559	11355	SH	DEFINED	01	1
FOOT LOCKER INC	COM	344849104	3386	131230	SH	DEFINED	01	
FOOTSTAR INC	COM	344912100	516	210686	SH	DEFINED	01	
FORD MOTOR CO	COM	345370860	1617	119134	SH	DEFINED	01	
FORD MOTOR CO	COM	345370860	5656	416771	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	1492	110000	SH	DEFINED	01	1
FOREST LABS	COM	345838106	71813	1002680	SH	DEFINED	01	
FOREST LABS	COM	345838106	4258	59441	SH	DEFINED	01	0
FOREST LABS	COM	345838106	6041	84348	SH	DEFINED	01	0

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FOREST LABS	COM	345838106	293	4100	SH	DEFINED	01	1
FOREST OIL CORP	COM	346091705	252	9960	SH	DEFINED	01	
FORMFACTOR INC	COM	346375108	6056	289360	SH	DEFINED	01	
FORMFACTOR INC	COM	346375108	2878	137510	SH	DEFINED	01	0
FORTUNE BRANDS	COM	349631101	1493	19496	SH	DEFINED	01	
FORTUNE BRANDS	COM	349631101	2543	33191	SH	DEFINED	01	0
FORWARD AIR CORP	COM	349853101	2089	63565	SH	DEFINED	01	
FOSSIL INC	COM	349882100	8996	269761	SH	DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	1990	115900	SH	DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	23	1362	SH	DEFINED	01	0
FOUNDRY NETWORKS INC	COM	35063R100	21	1200	SH	DEFINED	01	1
4KIDS ENTERTAINMENT	COM	350865101	843	37667	SH	DEFINED	01	
FOX ENTERTAINMENT GR	COM	35138T107	7685	283600	SH	DEFINED	01	
FOX ENTERTAINMENT GR	COM	35138T107	20277	748500	SH	DEFINED	01	1
FRANKLIN ELECTRIC.	COM	353514102	1439	22592	SH	DEFINED	01	
FRANKLIN RESOURCES	COM	354613101	903	16220	SH	DEFINED	01	
FRANKLIN RESOURCES	COM	354613101	3160	56751	SH	DEFINED	01	0
FREDS INC	COM	356108100	2776	114373	SH	DEFINED	01	
FREEPORT MCMORAN COP.	COM	35671D857	79378	2030583	SH	DEFINED	01	
FREEPORT MCMORAN COP.	COM	35671D857	11588	296428	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	2459	62919	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	2822	72234	SH	DEFINED	01	1
FREEPORT MCMORAN COP.	COM	35671D857	594	15219	SH	DEFINED	01	1
FREMONT GENERAL CORP	COM	357288109	7863	256943	SH	DEFINED	01	
FRIEDMAN BILLINGS.	COM	358434108	4163	154250	SH	DEFINED	01	
FRIEDMAN BILLINGS.	COM	358434108	1670	61900	SH	DEFINED	01	0
FRIEDMAN BILLINGS.	COM	358434108	36830	1365100	SH	DEFINED	01	1
FRIEDMANS INC -CL A..	COM	358438109	134	23063	SH	DEFINED	01	
FRONTIER AIRLINES	COM	359065109	1212	116358	SH	DEFINED	01	
FRONTIER FINL CORP W	COM	35907K105	258	7500	SH	DEFINED	01	
FRONTIER OIL CORP	COM	35914P105	2857	147445	SH	DEFINED	01	
FUELCELL ENERGY INC	COM	35952H106	1727	127300	SH	DEFINED	01	
FUELCELL ENERGY INC	COM	35952H106	245	18059	SH	DEFINED	01	1
FULLER H B COMPANY	COM	359694106	3122	109776	SH	DEFINED	01	
FURNITURE BRAND INTL	COM	360921100	1666	51751	SH	DEFINED	01	
G&K SERVICES CL A	COM	361268105	2178	58521	SH	DEFINED	01	
GATX CORP	COM	361448103	2070	93381	SH	DEFINED	01	
GATX CORP	COM	361448103	347	15635	SH	DEFINED	01	0
GTSI CORP	COM	36238K103	143	11810	SH	DEFINED	01	
GABLE RESIDENTIAL	COM	362418105	6173	170288	SH	DEFINED	01	
GALLAGHER ARTHUR J	COM	363576109	124	3808	SH	DEFINED	01	
GANNETT CO INC	COM	364730101	129722	1471776	SH	DEFINED	01	
GANNETT CO INC	COM	364730101	4521	51265	SH	DEFINED	01	0
GANNETT CO INC	COM	364730101	5921	67178	SH	DEFINED	01	0
GANNETT CO INC	COM	364730101	5286	60000	SH	DEFINED	01	1
GAP INC/THE	COM	364760108	7204	328681	SH	DEFINED	01	
GAP INC/THE	COM	364760108	4469	203858	SH	DEFINED	01	0
GAP INC/THE	COM	364760108	34259	1565800	SH	DEFINED	01	1
GARDNER DENVER INC	COM	365558105	6249	230723	SH	DEFINED	01	
GARDNER DENVER INC	COM	365558105	24	890	SH	DEFINED	01	0
GARDNER DENVER INC	COM	365558105	111	4107	SH	DEFINED	01	0
GARTNER INC.	COM	366651107	64	5471	SH	DEFINED	01	
GASCO ENERGY INC	COM	367220100	33	17000	SH	DEFINED	01	
GATEWAY INC	COM	367626108	19559	3704429	SH	DEFINED	01	
GATEWAY INC	COM	367626108	2594	491300	SH	DEFINED	01	0
GATEWAY INC	COM	367626108	450	85215	SH	DEFINED	01	0
GAYLORD ENTERTAINMEN	COM	367905106	2565	83000	SH	DEFINED	01	
GEN-PROBE INC.	COM	36866T103	21387	640150	SH	DEFINED	01	
GEN-PROBE INC.	COM	36866T103	19634	587729	SH	DEFINED	01	0
GEN-PROBE INC.	COM	36866T103	667	19950	SH	DEFINED	01	0
GEMSTAR-TV GUIDE	COM	36866W106	3033	452000	SH	DEFINED	01	
GEMSTAR-TV GUIDE	COM	36866W106	1558	232128	SH	DEFINED	01	0



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GEMSTAR-TV GUIDE	COM	36866W106	5820	870000	SH	DEFINED	01	1
GENAISSANCE PHARMACEUTICALS	COM	36867W105	487	141020	SH	DEFINED	01	0
GENCORP INC	COM	368682100	3725	343923	SH	DEFINED	01	
GENENTECH INC	COM	368710406	140873	1331230	SH	DEFINED	01	
GENENTECH INC	COM	368710406	5836	55183	SH	DEFINED	01	0
GENENTECH INC	COM	368710406	545	5150	SH	DEFINED	01	0
GENENTECH INC	COM	368710406	16118	152485	SH	DEFINED	01	1
GENERAL CABLE CORP.	COM	369300108	76	10379	SH	DEFINED	01	
GENRL COMMUNICATION	COM	369385109	3803	417912	SH	DEFINED	01	
GENRL COMMUNICATION	COM	369385109	24	2785	SH	DEFINED	01	0
GENRL COMMUNICATION	COM	369385109	96	10553	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	12162	136156	SH	DEFINED	01	
GENERAL DYNAMICS	COM	369550108	147	1649	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	4030	45113	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	686	7700	SH	DEFINED	01	1
GENERAL ELECTRIC	COM	369604103	828857	27157882	SH	DEFINED	01	
GENERAL ELECTRIC	COM	369604103	40033	1311726	SH	DEFINED	01	0
GENERAL ELECTRIC	COM	369604103	73607	2411740	SH	DEFINED	01	0
GENERAL ELECTRIC	COM	369604103	161103	5281825	SH	DEFINED	01	1
GENERAL GROWTH	COM	370021107	366	10425	SH	DEFINED	01	
GENERAL MILLS	COM	370334104	54149	1160042	SH	DEFINED	01	
GENERAL MILLS	COM	370334104	2171	46500	SH	DEFINED	01	0
GENERAL MILLS	COM	370334104	4008	85853	SH	DEFINED	01	0
GENERAL MILLS	COM	370334104	4196	90000	SH	DEFINED	01	1
GENERAL MOTORS.	COM	370442105	94604	2008587	SH	DEFINED	01	
GENERAL MOTORS.	COM	370442105	172	3650	SH	DEFINED	01	0
GENERAL MOTORS.	COM	370442105	6024	127900	SH	DEFINED	01	0
GENERAL MOTORS.	COM	370442105	248	5200	SH	DEFINED	01	1
GENERAL MOTORS.	COM	370442105	5411	114870	SH	DEFINED	01	1
GENESCO INC.	COM	371532102	2319	100072	SH	DEFINED	01	
GENESEE & WYOMING.	COM	371559105	380	15390	SH	DEFINED	01	
GENESIS MICROCHIP	COM	37184C103	71	4256	SH	DEFINED	01	
GENESIS HEALTHCARE CORP	COM	37184D101	8176	335790	SH	DEFINED	01	
GENTEX CORP	COM	371901109	35409	816261	SH	DEFINED	01	
GENTEX CORP	COM	371901109	81342	1875099	SH	DEFINED	01	0
GENTEX CORP	COM	371901109	2899	66829	SH	DEFINED	01	0
GENETRONICS BIOMEDICAL CORP	COM	371916107	309	193400	SH	DEFINED	01	1
GENLYTE GROUP INC.	COM	372302109	312	5573	SH	DEFINED	01	
GENOME THERAPEUTICS	COM	372430108	454	80580	SH	DEFINED	01	
GENUINE PARTS	COM	372460105	10418	318410	SH	DEFINED	01	
GENUINE PARTS	COM	372460105	1985	60687	SH	DEFINED	01	0
GENUINE PARTS	COM	372460105	1296	39598	SH	DEFINED	01	0
GENTIVA HEALTH SVCS.	COM	37247A102	302	19500	SH	DEFINED	01	
GENZYME CORP	COM	372917104	17587	373856	SH	DEFINED	01	
GENZYME CORP	COM	372917104	14	300	SH	DEFINED	01	0
GENZYME CORP	COM	372917104	2470	52504	SH	DEFINED	01	0
GENZYME CORP	COM	372917104	120	2600	SH	DEFINED	01	1
GENZYME CORP	COM	372917104	24	518	SH	DEFINED	01	1
GEORGIA GULF CORP	COM	373200203	2773	91968	SH	DEFINED	01	
GEORGIA-PACIFIC GP	COM	373298108	4391	130344	SH	DEFINED	01	
GEORGIA-PACIFIC GP	COM	373298108	89	2628	SH	DEFINED	01	0
GEORGIA-PACIFIC GP	COM	373298108	1945	57724	SH	DEFINED	01	0
GEORGIA-PACIFIC GP	COM	373298108	218	6400	SH	DEFINED	01	1
GEORGIA-PACIFIC GP	COM	373298108	28	820	SH	DEFINED	01	1
GERBER SCIENTIFIC	COM	373730100	565	82968	SH	DEFINED	01	
GETTY REALTY CORP.	COM	374297109	281	10600	SH	DEFINED	01	
GEVITY HR INC	COM	374393106	4094	140226	SH	DEFINED	01	
GEVITY HR INC	COM	374393106	21	717	SH	DEFINED	01	0
GEVITY HR INC	COM	374393106	82	2825	SH	DEFINED	01	0
GIANT INDUSTRIES INC	COM	374508109	77	3732	SH	DEFINED	01	
GIBRALTAR STEEL..	COM	37476F103	4177	169918	SH	DEFINED	01	
GILEAD SCIENCES	COM	375558103	29001	519997	SH	DEFINED	01	

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GILEAD SCIENCES	COM	375558103	36177	648720	SH	DEFINED	01	0
GILEAD SCIENCES	COM	375558103	1396	25025	SH	DEFINED	01	0
GILEAD SCIENCES	COM	375558103	42884	771790	SH	DEFINED	01	1
GILLETTE CO	COM	375766102	52758	1349299	SH	DEFINED	01	1
GILLETTE CO	COM	375766102	91	2316	SH	DEFINED	01	0
GILLETTE CO	COM	375766102	8960	229148	SH	DEFINED	01	0
GLACIER BANCORP INC.	COM	37637Q105	770	23870	SH	DEFINED	01	0
GLAMIS GOLD LTD.	COM	376775102	10423	578700	SH	DEFINED	01	0
GLATFELTER	COM	377316104	21	1853	SH	DEFINED	01	0
GLAXOSMITHKLINE PLC	COM	37733W105	5182	129700	SH	DEFINED	01	0
GLAXOSMITHKLINE PLC	COM	37733W105	40	1000	SH	DEFINED	01	0
GLENBOROUGH REALTY T	COM	37803P105	1962	87775	SH	DEFINED	01	0
GLOBAL IMAGING SYS.	COM	37934A100	6448	194096	SH	DEFINED	01	0
GLOBAL IMAGING SYS.	COM	37934A100	5	160	SH	DEFINED	01	0
GLOBAL PAYMENTS INC	COM	37940X102	5359	118862	SH	DEFINED	01	0
GLOBAL POWER EQUIP	COM	37941P108	2268	269352	SH	DEFINED	01	0
GLOBAL POWER EQUIP	COM	37941P108	16	1850	SH	DEFINED	01	0
GLOBAL POWER EQUIP	COM	37941P108	62	7400	SH	DEFINED	01	0
GLOBIX CORP	COM	37957F101	0	104	SH	DEFINED	01	0
GOLD BANC CORP.	COM	379907108	1804	110705	SH	DEFINED	01	0
GOLDFIELDS LTD ADR..	COM	38059T106	2883	219200	SH	DEFINED	01	0
GOLDCORP INC	COM	380956409	4089	276100	SH	DEFINED	01	0
GOLDCORP INC	COM	380956409	2960	200000	SH	DEFINED	01	1
GOLDEN STAR RESOURCE	COM	38119T104	7119	995600	SH	DEFINED	01	0
GOLDEN TELECOM INC	COM	38122G107	71	2097	SH	DEFINED	01	0
GOLDEN WEST FIN	COM	381317106	19030	169993	SH	DEFINED	01	0
GOLDEN WEST FIN	COM	381317106	3870	34569	SH	DEFINED	01	0
GOLDEN WEST FIN	COM	381317106	188	1700	SH	DEFINED	01	1
GOLDMAN SACHS GP INC	COM	38141G104	312299	2992796	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	6392	61269	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	12599	120740	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	28051	269099	SH	DEFINED	01	1
GOODRICH CORPORATION	COM	382388106	52467	1869168	SH	DEFINED	01	0
GOODRICH CORPORATION	COM	382388106	88	3137	SH	DEFINED	01	0
GOODRICH CORPORATION	COM	382388106	751	26768	SH	DEFINED	01	0
GOODRICH CORPORATION	COM	382388106	159	5700	SH	DEFINED	01	1
GOODYEAR TIRE & RUBBER CO	COM	382550101	98	11407	SH	DEFINED	01	0
GOODYEAR TIRE & RUBBER CO	COM	382550101	341	39900	SH	DEFINED	01	0
GOODYS FAMILY CLTHNG	COM	382588101	1546	108370	SH	DEFINED	01	0
GOVERNMENT PROPERTIES TRUST	COM	38374W107	130	9900	SH	DEFINED	01	0
GOVERNMENT PROPERTIES TRUST	COM	38374W107	1108	84585	SH	DEFINED	01	1
W R GRACE.	COM	38388F108	267	85500	SH	DEFINED	01	0
GRACO INC.	COM	384109104	1883	64689	SH	DEFINED	01	0
GRAFTECH INTL LTD.	COM	384313102	9296	621779	SH	DEFINED	01	0
GRAFTECH INTL LTD.	COM	384313102	24	1584	SH	DEFINED	01	0
GRAFTECH INTL LTD.	COM	384313102	85	5670	SH	DEFINED	01	0
GRAINGER (W.W.)	COM	384802104	284	5923	SH	DEFINED	01	0
GRAINGER (W.W.)	COM	384802104	996	20757	SH	DEFINED	01	0
GRAINGER (W.W.)	COM	384802104	52634	1097900	SH	DEFINED	01	1
GRANITE BROADCASTING CORP	COM	387241102	134	80566	SH	DEFINED	01	0
GRANITE CONSTRUCTION	COM	387328107	1204	50658	SH	DEFINED	01	0
GRANT PRIDECO INC	COM	38821G101	80	5139	SH	DEFINED	01	0
GRANT PRIDECO INC	COM	38821G101	50	3240	SH	DEFINED	01	0
GRAY TELEVISION	COM	389375106	6750	461750	SH	DEFINED	01	0
GRAY TELEVISION	COM	389375106	28	1956	SH	DEFINED	01	0
GRAY TELEVISION	COM	389375106	127	8689	SH	DEFINED	01	0
GREAT AMERICAN FINL.	COM	389915109	236	14930	SH	DEFINED	01	0
GREAT A. & P. TEA	COM	390064103	837	108113	SH	DEFINED	01	0
GREAT LAKES CHEM CO	COM	390568103	3029	126984	SH	DEFINED	01	0
GREAT LAKES CHEM CO	COM	390568103	8	353	SH	DEFINED	01	0
GREAT LAKES CHEM CO	COM	390568103	275	11522	SH	DEFINED	01	0
GREAT LAKES CHEM CO	COM	390568103	5950	250000	SH	DEFINED	01	1

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GREAT PLAINS ENERGY	COM	391164100	1368	40497	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	9235	315730	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	37	1249	SH	DEFINED	01 0
GREATER BAY BANCORP	COM	391648102	171	5862	SH	DEFINED	01 0
GREEN MOUNTAIN POWER	COM	393154109	363	14039	SH	DEFINED	01
GREENBRIER COMPANIES INC	COM	393657101	12	665	SH	DEFINED	01 0
GREENBRIER COMPANIES INC	COM	393657101	57	3400	SH	DEFINED	01 0
GREENPOINT FINL CORP	COM	395384100	247	5643	SH	DEFINED	01
GREIF INC	COM	397624107	4641	132823	SH	DEFINED	01
GREIF INC	COM	397624107	26	720	SH	DEFINED	01 0
GREIF INC	COM	397624107	125	3570	SH	DEFINED	01 0
GREY WOLF INC	COM	397888108	6118	1477800	SH	DEFINED	01
GREY WOLF INC	COM	397888108	20	4846	SH	DEFINED	01 0
GREY WOLF INC	COM	397888108	73	17705	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	6013	278363	SH	DEFINED	01
GRIFFON CORP	COM	398433102	25	1193	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	114	5272	SH	DEFINED	01 0
GROUP 1 AUTOMOTIVE INC	COM	398905109	6590	182028	SH	DEFINED	01
GROUP 1 AUTOMOTIVE INC	COM	398905109	25	704	SH	DEFINED	01 0
GROUP 1 AUTOMOTIVE INC	COM	398905109	112	3104	SH	DEFINED	01 0
GROUP 1 SOFTWARE INC	COM	39943Y103	1882	115600	SH	DEFINED	01
G-TELEVISA	COM	40049J206	2864	60500	SH	DEFINED	01
G-TELEVISA	COM	40049J206	43667	923766	SH	DEFINED	01 1
G-TELEVISA	COM	40049J206	1181	24942	SH	DEFINED	01 1
G-TECH HOLDINGS CORP	COM	400518106	4643	78501	SH	DEFINED	01
G-TECH HOLDINGS CORP	COM	400518106	1	20	SH	DEFINED	01 0
G-TECH HOLDINGS CORP	COM	400518106	33672	569351	SH	DEFINED	01 1
GRUPO AEROPORTUARIO	COM	40051E202	955	45780	SH	DEFINED	01
GRUPO AEROPORTUARIO	COM	40051E202	13956	670000	SH	DEFINED	01 1
GTX INC	COM	40052B108	46	4400	SH	DEFINED	01 0
GUCCI	COM	401566104	2991	35000	SH	DEFINED	01
GUESS INC	COM	401617105	1489	82600	SH	DEFINED	01
GUIDANT CORP	COM	401698105	57858	913026	SH	DEFINED	01
GUIDANT CORP	COM	401698105	3208	50613	SH	DEFINED	01 0
GUIDANT CORP	COM	401698105	4492	70887	SH	DEFINED	01 0
GUIDANT CORP	COM	401698105	745	11700	SH	DEFINED	01 1
GUJARAT AMBUJA GDR	COM	401841994	141	21060	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	2482	66835	SH	DEFINED	01
GYMBOREE	COM	403777105	4970	296349	SH	DEFINED	01
HCA INC	COM	404119109	34042	838023	SH	DEFINED	01
HCA INC	COM	404119109	2101	51754	SH	DEFINED	01 0
HCA INC	COM	404119109	5124	126150	SH	DEFINED	01 0
HCA INC	COM	404119109	6113	150500	SH	DEFINED	01 1
HCC INSURANCE	COM	404132102	2133	65972	SH	DEFINED	01
HCC INSURANCE	COM	404132102	20507	634300	SH	DEFINED	01 0
HCC INSURANCE	COM	404132102	769	23800	SH	DEFINED	01 0
HDFC BANK ADR	COM	40415F101	1354	45000	SH	DEFINED	01
HEI INC	COM	404160103	411	127750	SH	DEFINED	01
HRPT PROPERTIES TR.	COM	40426W101	123	10907	SH	DEFINED	01
HSBC HOLDINGS ADR	COM	404280406	20626	275750	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	10695	340015	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	27	847	SH	DEFINED	01 0
HAEMONETICS CORP	COM	405024100	110	3489	SH	DEFINED	01 0
HAGGAR	COM	405173105	380	19006	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	2535	114801	SH	DEFINED	01
HALLIBURTON	COM	406216101	132853	4371536	SH	DEFINED	01
HALLIBURTON	COM	406216101	4032	132670	SH	DEFINED	01 0
HALLIBURTON	COM	406216101	4283	140929	SH	DEFINED	01 0
HANCOCK FABRICS	COM	409900107	838	52748	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	822	18817	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	2876	65830	SH	DEFINED	01 0
HANCOCK JOHN FINL SV	COM	41014S106	211	4800	SH	DEFINED	01 1

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HANDLEMAN COMPANY	COM	410252100	876	36591	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	3165	175375	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	20	1112	SH	DEFINED	01 0
HANGER ORTHOPEDIC	COM	41043F208	77	4262	SH	DEFINED	01 0
HANMI FINANCIAL CORP	COM	410495105	510	19200	SH	DEFINED	01
HANOVER COMPRESSOR	COM	410768105	1009	83415	SH	DEFINED	01
HANSEN NATURAL CORP	COM	411310105	700	50000	SH	DEFINED	01
HANSON PLC ADR	COM	411349103	59015	1522960	SH	DEFINED	01
HANSON PLC ADR	COM	411349103	378	9750	SH	DEFINED	01 0
HANSON PLC ADR	COM	411349103	1938	50000	SH	DEFINED	01 0
HARBOR FLORIDA BANCSHARES	COM	411901101	1124	38800	SH	DEFINED	01
HARLAND JOHN H	COM	412693103	3192	102552	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	1052	19709	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	3677	68938	SH	DEFINED	01 0
HARLEY DAVIDSON	COM	412822108	85	1600	SH	DEFINED	01 1
HARMAN INTERNATIONAL	COM	413086109	12082	151788	SH	DEFINED	01
HARMAN INTERNATIONAL	COM	413086109	581	7300	SH	DEFINED	01 0
HARMONIC INC	COM	413160102	1891	195981	SH	DEFINED	01
HARMONIC INC	COM	413160102	2	190	SH	DEFINED	01 0
HARMONY GOLD MNG-ADR..	COM	413216300	1543	100000	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	643	11722	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	1390	25331	SH	DEFINED	01 0
HARRIS CORP	COM	413875105	301	6211	SH	DEFINED	01
HARRIS INTERACTIVE.	COM	414549105	813	96400	SH	DEFINED	01
HARSCO CORP	COM	415864107	12435	273273	SH	DEFINED	01
HARTE-HANKS INC	COM	416196103	87	3698	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	35330	554642	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	1646	25830	SH	DEFINED	01 0
HARTFORD FINL SVCS	COM	416515104	5529	86801	SH	DEFINED	01 0
HARTFORD FINL SVCS	COM	416515104	42690	670800	SH	DEFINED	01 1
HARVEST NATL RESOURCES.	COM	41754V103	1214	83100	SH	DEFINED	01
HASBRO INC	COM	418056107	3671	168753	SH	DEFINED	01
HASBRO INC	COM	418056107	89	4105	SH	DEFINED	01 0
HASBRO INC	COM	418056107	864	39715	SH	DEFINED	01 0
HAVERTY FURNITURE	COM	419596101	1443	67773	SH	DEFINED	01
HAWAIIAN ELEC IND	COM	419870100	87	1681	SH	DEFINED	01
HEALTHCARE SVC GROUP	COM	421906108	4393	267073	SH	DEFINED	01
HEALTH CARE PPTYS INVEST INC	COM	421915109	1787	63200	SH	DEFINED	01 1
HEALTHSOUTH CORP	COM	421924101	46441	11299500	SH	DEFINED	01
HEALTHSOUTH CORP	COM	421924101	7061	1718140	SH	DEFINED	01 0
HEALTH MGMT ASSOC	COM	421933102	47236	2035149	SH	DEFINED	01
HEALTH MGMT ASSOC	COM	421933102	1962	84515	SH	DEFINED	01 0
HEALTH MGMT ASSOC	COM	421933102	4539	195587	SH	DEFINED	01 0
HEAD NV - NY REG	COM	422070102	2736	894200	SH	DEFINED	01
HEADWATERS INC.	COM	42210P102	2788	108790	SH	DEFINED	01
HEADWATERS INC.	COM	42210P102	4	160	SH	DEFINED	01 0
HEALTHEXTRAS INC.	COM	422211102	2296	200000	SH	DEFINED	01
HEALTHEXTRAS INC.	COM	422211102	31	2730	SH	DEFINED	01 0
HEALTHEXTRAS INC.	COM	422211102	124	10800	SH	DEFINED	01 0
HEALTH NET INC	COM	42222G108	120	4811	SH	DEFINED	01
HEARTLAND EXPRESS IN	COM	422347104	4581	201085	SH	DEFINED	01
HECLA MINING CO	COM	422704106	5450	648100	SH	DEFINED	01
HEIDRICK & STRUGGLES	COM	422819102	2769	115681	SH	DEFINED	01
HEINZ H.J.	COM	423074103	46992	1260196	SH	DEFINED	01
HEINZ H.J.	COM	423074103	772	20700	SH	DEFINED	01 0
HEINZ H.J.	COM	423074103	2988	80128	SH	DEFINED	01 0
HELIX TECHNOLOGY	COM	423319102	5010	206558	SH	DEFINED	01
HELIX TECHNOLOGY	COM	423319102	5	200	SH	DEFINED	01 0
HELMERICH & PAYNE	COM	423452101	61	2125	SH	DEFINED	01
HENRY (JACK) & ASSOC	COM	426281101	73	3794	SH	DEFINED	01
HERCULES INC	COM	427056106	8570	746406	SH	DEFINED	01
HERCULES INC	COM	427056106	2258	196747	SH	DEFINED	01 0

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HERCULES INC	COM	427056106	390	33949	SH	DEFINED	01	0
HERITAGE PROPERTY INVESTMENT	COM	42725M107	211	6800	SH	DEFINED	01	
HERSHEY FOODS	COM	427866108	8330	100551	SH	DEFINED	01	
HERSHEY FOODS	COM	427866108	2453	29606	SH	DEFINED	01	0
HEWITT ASSOCIATES INC	COM	42822Q100	89	2784	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	168248	7366297	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	9003	394232	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	18152	794794	SH	DEFINED	01	0
HEWLETT PACKARD	COM	428236103	675	29200	SH	DEFINED	01	1
HIBBETT SPORTING GOODS INC	COM	428565105	5	140	SH	DEFINED	01	0
HIBERNIA CORP	COM	428656102	3300	140467	SH	DEFINED	01	
HIGHLAND HOSPITALITY CORP	COM	430141101	326	27800	SH	DEFINED	01	
HIGHLAND HOSPITALITY CORP	COM	430141101	350	30000	SH	DEFINED	01	1
HIGHWOOD PROPERTY	COM	431284108	59	2249	SH	DEFINED	01	
HILB ROGAL & HAMILTO	COM	431294107	6945	182305	SH	DEFINED	01	
HILLENBRAND IND	COM	431573104	178	2624	SH	DEFINED	01	
HILTON HOTELS	COM	432848109	2848	175276	SH	DEFINED	01	
HILTON HOTELS	COM	432848109	1403	86331	SH	DEFINED	01	0
HOLLY CORP	COM	435758305	144	4534	SH	DEFINED	01	
HOLOGIC	COM	436440101	1147	56661	SH	DEFINED	01	
HOME DEPOT INC	COM	437076102	247287	6619082	SH	DEFINED	01	
HOME DEPOT INC	COM	437076102	8402	224895	SH	DEFINED	01	0
HOME DEPOT INC	COM	437076102	20062	537003	SH	DEFINED	01	0
HOME DEPOT INC	COM	437076102	43922	1175062	SH	DEFINED	01	1
HOMESTORE INC	COM	437852106	627	148250	SH	DEFINED	01	
HON INDUSTRIES	COM	438092108	92	2464	SH	DEFINED	01	
HONEYWELL INTL INC	COM	438516106	87875	2595956	SH	DEFINED	01	
HONEYWELL INTL INC	COM	438516106	823	24300	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	9550	282127	SH	DEFINED	01	0
HONEYWELL INTL INC	COM	438516106	5944	175900	SH	DEFINED	01	1
HOOKER FURNITURE CORP	COM	439038100	525	22600	SH	DEFINED	01	
HOOPER HOLMES	COM	439104100	2939	470956	SH	DEFINED	01	
HORACE MANN EDUCATOR	COM	440327104	105	6678	SH	DEFINED	01	
HORIZON HEALTH CORP	COM	44041Y104	4107	178400	SH	DEFINED	01	
HORMEL FOODS CORP	COM	440452100	172	5868	SH	DEFINED	01	
HORNBECK OFFSHORE SERVICES	COM	440543106	1716	130000	SH	DEFINED	01	
HORNBECK OFFSHORE SERVICES	COM	440543106	99	7500	SH	DEFINED	01	0
HOSPITALITY PROP	COM	44106M102	356	7664	SH	DEFINED	01	
HOT TOPIC INC	COM	441339108	5260	198851	SH	DEFINED	01	
HOT TOPIC INC	COM	441339108	175	6600	SH	DEFINED	01	0
HOUSTON EXPLOR	COM	442120101	5770	129000	SH	DEFINED	01	
HOVNANIAN ENTERPRISE.	COM	442487203	928	21496	SH	DEFINED	01	
HUB GROUP INC	COM	443320106	2042	68000	SH	DEFINED	01	
HUB GROUP INC	COM	443320106	20	640	SH	DEFINED	01	0
HUB GROUP INC	COM	443320106	75	2500	SH	DEFINED	01	0
HUB INTL LIMITED	COM	44332P101	1267	69024	SH	DEFINED	01	
HUBBELL INC C/B	COM	443510201	101	2527	SH	DEFINED	01	
HUBBELL INC C/B	COM	443510201	1463	36468	SH	DEFINED	01	0
HUBBELL INC C/B	COM	443510201	109	2700	SH	DEFINED	01	1
HUDSON RIVER BANCORP	COM	444128102	320	15500	SH	DEFINED	01	
HUDSON UNITED BANC	COM	444165104	4785	125753	SH	DEFINED	01	
HUFFY CORP	COM	444356109	177	45384	SH	DEFINED	01	
HUGHES SUPPLY	COM	444482103	14552	277713	SH	DEFINED	01	
HUGHES SUPPLY	COM	444482103	35	664	SH	DEFINED	01	0
HUGHES SUPPLY	COM	444482103	155	2961	SH	DEFINED	01	0
HUMANA	COM	444859102	3480	182956	SH	DEFINED	01	
HUMANA	COM	444859102	702	36899	SH	DEFINED	01	0
HUMANA	COM	444859102	67	3500	SH	DEFINED	01	1
HUMAN GENOME SCIENCE	COM	444903108	1643	131100	SH	DEFINED	01	
J.B. HUNT TRANSPORT	COM	445658107	35094	1245794	SH	DEFINED	01	
J.B. HUNT TRANSPORT	COM	445658107	169	6000	SH	DEFINED	01	0
HUNTINGTON BANCSHARE	COM	446150104	331	14919	SH	DEFINED	01	

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HUNTINGTON BANCSHARE	COM	446150104	1158	52204	SH	DEFINED	01	0
HUTCHINSON TECH	COM	448407106	6391	227746	SH	DEFINED	01	
HUTCHINSON TECH	COM	448407106	121	4300	SH	DEFINED	01	0
HYDRIL COMPANY	COM	448774109	2213	84451	SH	DEFINED	01	
HYDRIL COMPANY	COM	448774109	470	18000	SH	DEFINED	01	1
HYPERION SOLUTIONS	COM	44914M104	9485	228822	SH	DEFINED	01	
HYPERION SOLUTIONS	COM	44914M104	3	70	SH	DEFINED	01	0
ICOS CORP	COM	449295104	15080	407000	SH	DEFINED	01	
ICU MEDICAL INC	COM	44930G107	2642	87005	SH	DEFINED	01	
IDX SYSTEMS	COM	449491109	1972	57000	SH	DEFINED	01	
IHOP CORP NEW	COM	449623107	2060	59825	SH	DEFINED	01	
IMC GLOBAL INC	COM	449669100	3173	221870	SH	DEFINED	01	
IMCO RECYCLING INC	COM	449681105	407	43232	SH	DEFINED	01	
IMS HEALTH INC	COM	449934108	362	15566	SH	DEFINED	01	
IMS HEALTH INC	COM	449934108	89	3832	SH	DEFINED	01	0
IMS HEALTH INC	COM	449934108	1268	54501	SH	DEFINED	01	0
ITLA CAPITAL CORP	COM	450565106	3370	68150	SH	DEFINED	01	
ITLA CAPITAL CORP	COM	450565106	36	718	SH	DEFINED	01	0
ITLA CAPITAL CORP	COM	450565106	133	2685	SH	DEFINED	01	0
ITT EDUCATIONAL SVCS	COM	45068B109	166	5327	SH	DEFINED	01	
ITT EDUCATIONAL SVCS	COM	45068B109	89	2856	SH	DEFINED	01	0
IXIA.	COM	45071R109	1718	158800	SH	DEFINED	01	
IXIA.	COM	45071R109	3	270	SH	DEFINED	01	0
IBERIABANK CORP	COM	450828108	5807	98668	SH	DEFINED	01	
IBERIABANK CORP	COM	450828108	29	490	SH	DEFINED	01	0
IBERIABANK CORP	COM	450828108	126	2141	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	13248	173567	SH	DEFINED	01	
ITT INDUSTRIES	COM	450911102	2040	26735	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	1602	20994	SH	DEFINED	01	0
ITT INDUSTRIES	COM	450911102	40776	534251	SH	DEFINED	01	1
ICON.	COM	45103T107	159	4500	SH	DEFINED	01	0
IDACORP INC	COM	451107106	4939	165214	SH	DEFINED	01	
IDACORP INC	COM	451107106	35	1160	SH	DEFINED	01	0
IDACORP INC	COM	451107106	155	5200	SH	DEFINED	01	0
IDEX CORP	COM	45167R104	8195	188484	SH	DEFINED	01	
IDEXX LABS INC	COM	45168D104	5762	101322	SH	DEFINED	01	
ILEX ONCOLOGY INC.	COM	451923106	86	3596	SH	DEFINED	01	
ILLINOIS TOOL WORKS	COM	452308109	331637	4185765	SH	DEFINED	01	
ILLINOIS TOOL WORKS	COM	452308109	11635	146864	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	11517	145366	SH	DEFINED	01	0
ILLINOIS TOOL WORKS	COM	452308109	17818	225000	SH	DEFINED	01	1
ILOG SA - SPONS ADR	COM	452360100	503	48000	SH	DEFINED	01	0
IMATION CORP	COM	45245A107	1023	27223	SH	DEFINED	01	
IMCLONE SYSTEMS	COM	45245W109	49	972	SH	DEFINED	01	
IMAGISTICS INTL INC	COM	45247T104	2912	66094	SH	DEFINED	01	
IMAGISTICS INTL INC	COM	45247T104	28	630	SH	DEFINED	01	0
IMAGISTICS INTL INC	COM	45247T104	123	2800	SH	DEFINED	01	0
IMMUCOR INC.	COM	452526106	3411	188274	SH	DEFINED	01	
IMMUCOR INC.	COM	452526106	2	105	SH	DEFINED	01	0
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	2100	77210	SH	DEFINED	01	
IMPAX LABORATORIES	COM	45256B101	1371	61320	SH	DEFINED	01	
IMPERIAL CHEM IN ADR.	COM	452704505	8447	503676	SH	DEFINED	01	
INAMED CORP	COM	453235103	10454	196216	SH	DEFINED	01	
INCO LIMITED.	COM	453258402	2798	80801	SH	DEFINED	01	0
INCYTE CORP	COM	45337C102	1782	214522	SH	DEFINED	01	
INDEPENDENCE COMM BK	COM	453414104	459	11240	SH	DEFINED	01	
INDEPENDENCE COMM BK	COM	453414104	74	1810	SH	DEFINED	01	0
INDEPENDENT BK CO MI	COM	453838104	4494	161313	SH	DEFINED	01	
INDEPENDENT BK CO MI	COM	453838104	27	991	SH	DEFINED	01	0
INDEPENDENT BK CO MI	COM	453838104	96	3431	SH	DEFINED	01	0
INDIANA MICH POWER 6.3 PFD 7/	PRF	454889833	5530	52250	SH	DEFINED	01	
IND MICH POWER PFD \$100 6.250	PRF	454889841	2108	20000	SH	DEFINED	01	

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INDIANA MICHIGAN PFD PWR 5.900 PRF		454889858	2926	28224	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	2947	81231	SH	DEFINED	01
INET TECH	COM	45662V105	961	77440	SH	DEFINED	01
INFINITY PROPERTY & CASUALTY	COM	45665Q103	855	27200	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	3180	370200	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	4	420	SH	DEFINED	01
INFORMATION HLDS INC	COM	456727106	1208	58585	SH	DEFINED	01
INFOSYS TECHNOLOGI SPNR ADR RE	COM	456788108	7078	86637	SH	DEFINED	01
INFOSPACE INC	COM	45678T201	1131	29100	SH	DEFINED	01
INFOUSA INC	COM	456818301	159	15149	SH	DEFINED	01
INFOUSA INC	COM	456818301	913	86900	SH	DEFINED	01
INGRAM MICRO	COM	457153104	1976	109200	SH	DEFINED	01
INGRAM MICRO	COM	457153104	44	2400	SH	DEFINED	01
INPUT/OUTPUT INC	COM	457652105	1115	143821	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	5828	302753	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	23	1174	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	99	5136	SH	DEFINED	01
INSITUFORM TECH INC	COM	457667103	4513	288643	SH	DEFINED	01
INSTINET GROUP INCORPORATED	COM	457750107	71	10032	SH	DEFINED	01
INSURANCE AUTO AUCTS	COM	457875102	470	32332	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	2333	76190	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	195	6350	SH	DEFINED	01
INTEGRATED DEV TECH	COM	458118106	714	47611	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	4451	395999	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	23	2044	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	91	8103	SH	DEFINED	01
INTEGRATED CIRCUIT	COM	45811K208	77	3060	SH	DEFINED	01
INTEGRATED SILICON	COM	45812P107	5268	296914	SH	DEFINED	01
INTEGRATED SILICON	COM	45812P107	3804	214455	SH	DEFINED	01
INTEL CORP	COM	458140100	905647	33295815	SH	DEFINED	01
INTEL CORP	COM	458140100	39372	1447583	SH	DEFINED	01
INTEL CORP	COM	458140100	42995	1580699	SH	DEFINED	01
INTEL CORP	COM	458140100	66888	2462132	SH	DEFINED	01
INTEL CORP	COM	458140100	5383	197891	SH	DEFINED	01
INTEGRA BANK CORP	COM	45814P105	233	9700	SH	DEFINED	01
INTER PARFUMS INC	COM	458334109	922	40100	SH	DEFINED	01
INTER-TEL	COM	458372109	3854	128192	SH	DEFINED	01
INTER-TEL	COM	458372109	2	80	SH	DEFINED	01
INTERACTIVE DATA CORP	COM	45840J107	1779	100000	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	295152	9343214	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	14409	455962	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	990	31312	SH	DEFINED	01
INTERACTIVECORP	COM	45840Q101	6406	202800	SH	DEFINED	01
INTERCHANGE FINL SVCS CP/NJ	COM	458447109	291	11941	SH	DEFINED	01
INTERFACE INC - CL A	COM	458665106	1198	150668	SH	DEFINED	01
INTERGRAPH CORP.	COM	458683109	544	22527	SH	DEFINED	01
INTERGRAPH CORP.	COM	458683109	4	170	SH	DEFINED	01
INTERLAND INC	COM	458727203	248	60000	SH	DEFINED	01
INTERMAGNETICS GENER	COM	458771102	1244	46930	SH	DEFINED	01
INTERMEDIA PIK PFD B 13.5% 3/0 PRF		458801404	0	3	SH	DEFINED	01
INTERMET CORP	COM	45881K104	323	71863	SH	DEFINED	01
INTERMUNE INC	COM	45884X103	78	4000	SH	DEFINED	01
INTERNAP NETWORK SERVICES	COM	45885A102	1099	639300	SH	DEFINED	01
International Aluminum Corp	COM	458884103	0	1	SH	DEFINED	01
INTEGRATED ALARM SERVICES GROU	COM	45890M109	1465	154000	SH	DEFINED	01
INTEGRATED ALARM SERVICES GROU	COM	45890M109	294	30905	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	461032	5019944	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	14839	161583	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	38553	419778	SH	DEFINED	01
INTL BUSINESS MACH	COM	459200101	51612	562536	SH	DEFINED	01
INTL FLAVORS & FRAG	COM	459506101	216	6099	SH	DEFINED	01
INTL FLAVORS & FRAG	COM	459506101	757	21321	SH	DEFINED	01

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INTL GAME TECHNOLOGY	COM	459902102	397690	8845408	SH	DEFINED	01
INTL GAME TECHNOLOGY	COM	459902102	14119	314002	SH	DEFINED	01 0
INTL GAME TECHNOLOGY	COM	459902102	5949	132322	SH	DEFINED	01 0
INTL GAME TECHNOLOGY	COM	459902102	18618	414170	SH	DEFINED	01 1
INTL MULTIFOODS	COM	460043102	3070	124223	SH	DEFINED	01
INTERNATIONAL PAPER	COM	460146103	327775	7756134	SH	DEFINED	01
INTERNATIONAL PAPER	COM	460146103	9319	220482	SH	DEFINED	01 0
INTERNATIONAL PAPER	COM	460146103	9277	219532	SH	DEFINED	01 0
INTERNATIONAL PAPER	COM	460146103	6619	156600	SH	DEFINED	01 1
INTL RECTIFIER CORP	COM	460254105	1048	22783	SH	DEFINED	01
INTL RECTIFIER CORP	COM	460254105	29070	632059	SH	DEFINED	01 0
INTL RECTIFIER CORP	COM	460254105	1076	23400	SH	DEFINED	01 0
INTL SPEEDWAY	COM	460335201	106	2253	SH	DEFINED	01
INTERNATIONAL STEEL GROUP	COM	460377104	2620	67700	SH	DEFINED	01
INTERNATIONAL STEEL GROUP	COM	460377104	2890	74760	SH	DEFINED	01 1
INTERNET SECURITY SYS	COM	46060X107	1872	106106	SH	DEFINED	01
INTERNET SECURITY SYS	COM	46060X107	2	140	SH	DEFINED	01 0
INTERPOOL INC	COM	46062R108	149	9965	SH	DEFINED	01
INTERPORE INTER	COM	46062W107	495	34446	SH	DEFINED	01
INTERPUBLIC GROUP	COM	460690100	3044	197896	SH	DEFINED	01
INTERPUBLIC GROUP	COM	460690100	89	5791	SH	DEFINED	01 0
INTERPUBLIC GROUP	COM	460690100	1452	94409	SH	DEFINED	01 0
INTERPUBLIC GROUP	COM	460690100	183	12100	SH	DEFINED	01 1
INTERSIL CORPORATION	COM	46069S109	131	5879	SH	DEFINED	01
INTERSIL CORPORATION	COM	46069S109	11650	522700	SH	DEFINED	01 0
INTERSIL CORPORATION	COM	46069S109	452	20256	SH	DEFINED	01 0
INTERSTATE BAKERIES	COM	46072H108	690	60681	SH	DEFINED	01
INTERTAN INC	COM	461120107	374	26776	SH	DEFINED	01
INTERVOICE INC	COM	461142101	167	9886	SH	DEFINED	01
INTERVIDEO INC	COM	46114Y101	1464	139500	SH	DEFINED	01
INTRADO INC	COM	46117A100	925	47790	SH	DEFINED	01
INTUIT	COM	461202103	13079	291440	SH	DEFINED	01
INTUIT	COM	461202103	3444	77119	SH	DEFINED	01 0
INTUIT	COM	461202103	2950	65704	SH	DEFINED	01 0
INVACARE CORP	COM	461203101	3932	87100	SH	DEFINED	01
INTUITIVE SURGICAL INC	COM	46120E602	931	54928	SH	DEFINED	01 1
INVERESK RESEARCH GROUP	COM	461238107	1667	58647	SH	DEFINED	01
INVESTMENT TECH GRP	COM	46145F105	4106	268355	SH	DEFINED	01
INVESTORS REAL ESTATE TRUST	COM	461730103	287	29300	SH	DEFINED	01
INVISION TECH INC..	COM	461851107	2545	51245	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	84545	1179316	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	28749	401035	SH	DEFINED	01 0
INVITROGEN CORP	COM	46185R100	4613	64358	SH	DEFINED	01 0
INVESTORS FINL SERV	COM	461915100	69253	1676021	SH	DEFINED	01
INVESTORS FINL SERV	COM	461915100	6705	162278	SH	DEFINED	01 0
INVESTORS FINL SERV	COM	461915100	2161	52300	SH	DEFINED	01 0
INVESTORS FINL SERV	COM	461915100	1652	40000	SH	DEFINED	01 1
INVESTORS ECON SYSTS	COM	461990103	0	2305	SH	DEFINED	01 0
IONICS INC	COM	462218108	1800	63366	SH	DEFINED	01
IRON MOUNTAIN INC	COM	462846106	17227	386000	SH	DEFINED	01
IRWIN FINANCIAL CORP	COM	464119106	7131	264285	SH	DEFINED	01
IRWIN FINANCIAL CORP	COM	464119106	14	530	SH	DEFINED	01 0
IRWIN FINANCIAL CORP	COM	464119106	59	2197	SH	DEFINED	01 0
ISHARES MSCI EMERG MKTS	COM	464287234	9968	56800	SH	DEFINED	01
MSCI EAFE I-SHARES	COM	464287465	50951	359824	SH	DEFINED	01
ISHARES RUSS 2000 VL.	COM	464287630	13793	80567	SH	DEFINED	01
ISHARES RUSS 2000 VL.	COM	464287630	288	1680	SH	DEFINED	01 0
ISHARES RUSSELL 2000	COM	464287655	1597	13600	SH	DEFINED	01
ISIS PHAMACEUTICALS	COM	464330109	289	37300	SH	DEFINED	01
ISLE OF CAPRIS CASIN	COM	464592104	3872	154013	SH	DEFINED	01
ITRON INC	COM	465741106	1074	57695	SH	DEFINED	01
IVAX	COM	465823102	1181	51902	SH	DEFINED	01



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IVAX	COM	465823102	422	18540	SH	DEFINED	01	0
IVILLAGE INC	COM	46588H105	459	66680	SH	DEFINED	01	
IXYS CORPORATION	COM	46600W106	0	49	SH	DEFINED	01	1
J & J SNACK FOODS CO	COM	466032109	3755	83111	SH	DEFINED	01	
J & J SNACK FOODS CO	COM	466032109	4	80	SH	DEFINED	01	0
JDS UNIPHASE CORP	COM	46612J101	13753	3379061	SH	DEFINED	01	0
JDS UNIPHASE CORP	COM	46612J101	556	136400	SH	DEFINED	01	0
JDS UNIPHASE CORP	COM	46612J101	2281	560415	SH	DEFINED	01	0
JDS UNIPHASE CORP	COM	46612J101	20152	4951300	SH	DEFINED	01	1
JDA SOFTWARE GROUP I	COM	46612K108	1184	81370	SH	DEFINED	01	
J. JILL GROUP INC	COM	466189107	1615	78685	SH	DEFINED	01	
JLG INDUSTRIES	COM	466210101	2524	176522	SH	DEFINED	01	
J P MORGAN CHASE	COM	46625H100	125422	2989788	SH	DEFINED	01	
J P MORGAN CHASE	COM	46625H100	467	11144	SH	DEFINED	01	0
J P MORGAN CHASE	COM	46625H100	20915	498575	SH	DEFINED	01	0
J P MORGAN CHASE	COM	46625H100	9008	214900	SH	DEFINED	01	1
J P MORGAN CHASE	COM	46625H100	3198	76236	SH	DEFINED	01	1
NORILSK NICKEL	COM	46626D108	1951	25400	SH	DEFINED	01	1
NORILSK NICKEL	COM	46626D108	376	4900	SH	DEFINED	01	1
J2 GLOBAL COMM INC.	COM	46626E205	3169	140505	SH	DEFINED	01	
J2 GLOBAL COMM INC.	COM	46626E205	2	100	SH	DEFINED	01	0
JABIL CIRCUIT	COM	466313103	10342	351355	SH	DEFINED	01	
JABIL CIRCUIT	COM	466313103	2549	86600	SH	DEFINED	01	0
JABIL CIRCUIT	COM	466313103	1352	45964	SH	DEFINED	01	0
JABIL CIRCUIT	COM	466313103	76	2600	SH	DEFINED	01	1
JACK IN THE BOX INC	COM	466367109	4879	195381	SH	DEFINED	01	
JACOBS ENGR GROUP	COM	469814107	106	2368	SH	DEFINED	01	
JACUZZI BRANDS INC	COM	469865109	3623	386171	SH	DEFINED	01	
JACUZZI BRANDS INC	COM	469865109	28	2927	SH	DEFINED	01	0
JACUZZI BRANDS INC	COM	469865109	106	11289	SH	DEFINED	01	0
JAKKS PACIFIC INC	COM	47012E106	4769	317926	SH	DEFINED	01	
JANUS CAPITAL GROUP	COM	47102X105	2443	149149	SH	DEFINED	01	
JANUS CAPITAL GROUP	COM	47102X105	897	54778	SH	DEFINED	01	0
JARDEN CORP	COM	471109108	6803	191572	SH	DEFINED	01	
JARDEN CORP	COM	471109108	25	700	SH	DEFINED	01	0
JARDEN CORP	COM	471109108	92	2600	SH	DEFINED	01	0
JEFFERIES GROUP -NEW	COM	472319102	3302	93481	SH	DEFINED	01	
JEFFERIES GROUP -NEW	COM	472319102	17	473	SH	DEFINED	01	0
JEFFERIES GROUP -NEW	COM	472319102	60	1686	SH	DEFINED	01	0
JEFFERSON PILOT	COM	475070108	33499	608980	SH	DEFINED	01	
JEFFERSON PILOT	COM	475070108	1766	32109	SH	DEFINED	01	0
JEFFERSON PILOT	COM	475070108	215	3925	SH	DEFINED	01	1
JETBLUE AIRWAYS CORP	COM	477143101	109	4320	SH	DEFINED	01	
JETBLUE AIRWAYS CORP	COM	477143101	22	855	SH	DEFINED	01	0
JETBLUE AIRWAYS CORP	COM	477143101	0	1	SH	DEFINED	01	1
JO-ANN STORES INC.	COM	47758P307	2076	74010	SH	DEFINED	01	
JO-ANN STORES INC.	COM	47758P307	21	740	SH	DEFINED	01	0
JO-ANN STORES INC.	COM	47758P307	87	3100	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	325605	6419658	SH	DEFINED	01	
JOHNSON & JOHNSON	COM	478160104	16176	318858	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	34867	687448	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	101172	1996821	SH	DEFINED	01	1
JOHNSON CONTROLS	COM	478366107	3192	53968	SH	DEFINED	01	
JOHNSON CONTROLS	COM	478366107	1566	26480	SH	DEFINED	01	0
JOHNSON CONTROLS	COM	478366107	2538	42910	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	297	8202	SH	DEFINED	01	
JONES APPAREL GROUP	COM	480074103	89	2472	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	1039	28744	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	166	4700	SH	DEFINED	01	1
JONES LANG LASALLE INC	COM	48020Q107	1550	60300	SH	DEFINED	01	
JOS A BANK CLOTHIERS INC	COM	480838101	457	12705	SH	DEFINED	01	
JOURNAL COMM INC - A	COM	481130102	1060	53000	SH	DEFINED	01	

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JOURNAL REGISTER CO	COM	481138105	5686	272053	SH	DEFINED	01
JOURNAL REGISTER CO	COM	481138105	28	1306	SH	DEFINED	01 0
JOURNAL REGISTER CO	COM	481138105	125	5965	SH	DEFINED	01 0
JOY GLOBAL INC	COM	481165108	6561	233707	SH	DEFINED	01
JOY GLOBAL INC	COM	481165108	35	1232	SH	DEFINED	01 0
JOY GLOBAL INC	COM	481165108	121	4311	SH	DEFINED	01 0
JUNIPER	COM	48203R104	33755	1297710	SH	DEFINED	01
JUNIPER	COM	48203R104	2985	114706	SH	DEFINED	01 0
JUNIPER	COM	48203R104	1513	58191	SH	DEFINED	01 0
JUNIPER	COM	48203R104	88	3300	SH	DEFINED	01 1
KCS ENERGY INC	COM	482434206	399	37300	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	42421	842536	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	1131	22440	SH	DEFINED	01 0
KLA-TENCOR CORP	COM	482480100	3538	70253	SH	DEFINED	01 0
KLA-TENCOR CORP	COM	482480100	436	8669	SH	DEFINED	01 1
KLM ROYAL DUTCH AIR	COM	482516309	1525	73400	SH	DEFINED	01
K-SWISS	COM	482686102	7635	311969	SH	DEFINED	01
K-SWISS	COM	482686102	24	980	SH	DEFINED	01 0
K-SWISS	COM	482686102	76	3100	SH	DEFINED	01 0
KT CORP - SPON ADR	COM	48268K101	13353	701343	SH	DEFINED	01
K2 INC	COM	482732104	7108	443448	SH	DEFINED	01
K2 INC	COM	482732104	29	1780	SH	DEFINED	01 0
K2 INC	COM	482732104	112	7000	SH	DEFINED	01 0
KVH INDUSTRIES INC	COM	482738101	42	2916	SH	DEFINED	01
KV PHARMACEUTICAL CO - CL A	COM	482740206	517	21065	SH	DEFINED	01
KAMAN CORP	COM	483548103	1044	69965	SH	DEFINED	01
KANSAS CITY SO	COM	485170302	2603	187309	SH	DEFINED	01
KAYDON CORP	COM	486587108	5270	191405	SH	DEFINED	01
KEANE INC	COM	486665102	132	8379	SH	DEFINED	01
KB HOME	COM	48666K109	5315	65782	SH	DEFINED	01
KB HOME	COM	48666K109	88	1085	SH	DEFINED	01 0
KB HOME	COM	48666K109	859	10635	SH	DEFINED	01 0
KB HOME	COM	48666K109	52681	653119	SH	DEFINED	01 1
KB HOME	COM	48666K109	23	284	SH	DEFINED	01 1
KEITH COS INC	COM	487539108	2801	198000	SH	DEFINED	01
KEITHLEY INSTRUMENTS	COM	487584104	927	44785	SH	DEFINED	01
KELLOGG CO.	COM	487836108	22992	585932	SH	DEFINED	01
KELLOGG CO.	COM	487836108	2222	56631	SH	DEFINED	01 0
KELLOGG CO.	COM	487836108	3683	93849	SH	DEFINED	01 0
KELLWOOD	COM	488044108	8889	226482	SH	DEFINED	01
KELLWOOD	COM	488044108	31	791	SH	DEFINED	01 0
KELLWOOD	COM	488044108	146	3729	SH	DEFINED	01 0
KELLY SERVICES	COM	488152208	44	1472	SH	DEFINED	01
KEMET CORP	COM	488360108	4222	294459	SH	DEFINED	01
KEMET CORP	COM	488360108	22	1555	SH	DEFINED	01 0
KEMET CORP	COM	488360108	103	7165	SH	DEFINED	01 0
KENNAMETAL INC	COM	489170100	2057	49835	SH	DEFINED	01
KENSEY NASH CORP	COM	490057106	2100	85200	SH	DEFINED	01
KERR MCGEE	COM	492386107	66431	1289886	SH	DEFINED	01
KERR MCGEE	COM	492386107	958	18611	SH	DEFINED	01 0
KERR MCGEE	COM	492386107	1182	22958	SH	DEFINED	01 0
KEY ENERGY SERVICES	COM	492914106	429	39000	SH	DEFINED	01
KEY TECHNOLOGY INC	COM	493143101	1418	88500	SH	DEFINED	01
KEYCORP NEW	COM	493267108	16786	554171	SH	DEFINED	01
KEYCORP NEW	COM	493267108	2889	95391	SH	DEFINED	01 0
KEYCORP NEW	COM	493267108	182	6050	SH	DEFINED	01 1
KEYNOTE SYSTEMS INC	COM	493308100	135	10500	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	9056	236946	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	1384	36204	SH	DEFINED	01 0
KILROY REALTY	COM	49427F108	3864	108860	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	6731	106679	SH	DEFINED	01
KIMBERLY CLARK	COM	494368103	2505	39686	SH	DEFINED	01 0

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KIMBERLY CLARK	COM	494368103	7201	114126	SH	DEFINED	01	0
KIMBERLY CLARK	COM	494368103	23593	374200	SH	DEFINED	01	1
KIMCO REALTY CORP	COM	49446R109	217	4255	SH	DEFINED	01	
KINDER MORGAN ENERGY	COM	494550106	5591	124000	SH	DEFINED	01	
KINDER MORGAN INC	COM	49455P101	6888	109305	SH	DEFINED	01	
KINDER MORGAN INC	COM	49455P101	2333	37023	SH	DEFINED	01	0
KINDER MORGAN INC	COM	49455P101	1767	28037	SH	DEFINED	01	0
KINDER MORGAN INC	COM	49455P101	34173	542500	SH	DEFINED	01	1
KINDER MORGAN MGMT.	COM	49455U100	0	2	SH	DEFINED	01	
KINDRED HEALTHCARE	COM	494580103	2246	44664	SH	DEFINED	01	
KINDRED HEALTHCARE	COM	494580103	24	480	SH	DEFINED	01	0
KINDRED HEALTHCARE	COM	494580103	114	2260	SH	DEFINED	01	0
KINETIC CONCEPTS INC.	COM	49460W208	9815	218850	SH	DEFINED	01	
KINETIC CONCEPTS INC.	COM	49460W208	7103	158365	SH	DEFINED	01	0
KINETIC CONCEPTS INC.	COM	49460W208	604	13458	SH	DEFINED	01	0
KINETIC CONCEPTS INC.	COM	49460W208	1340	30000	SH	DEFINED	01	1
KING PHARMACEUTICAL	COM	495582108	264	15684	SH	DEFINED	01	
KING PHARMACEUTICAL	COM	495582108	90	5369	SH	DEFINED	01	0
KING PHARMACEUTICAL	COM	495582108	924	54869	SH	DEFINED	01	0
KIRBY CORP	COM	497266106	5596	165641	SH	DEFINED	01	
KNIGHT RIDDER	COM	499040103	5200	70990	SH	DEFINED	01	
KNIGHT RIDDER	COM	499040103	1128	15400	SH	DEFINED	01	0
KNIGHT RIDDER	COM	499040103	1332	18187	SH	DEFINED	01	0
KNIGHT TRADING GRP.	COM	499063105	1870	147674	SH	DEFINED	01	
KNIGHT TRANSPORTATION	COM	499064103	2668	111282	SH	DEFINED	01	
KNOWLEDGE MECHANICS	COM	49925M993	0	2611470	SH	DEFINED	01	
KOGER EQUITY INC	COM	500228101	1080	46000	SH	DEFINED	01	
KOHL'S CORP	COM	500255104	15055	311488	SH	DEFINED	01	
KOHL'S CORP	COM	500255104	2	33	SH	DEFINED	01	0
KOHL'S CORP	COM	500255104	3739	77370	SH	DEFINED	01	0
KOMAG INC	COM	500453204	438	23824	SH	DEFINED	01	
PHILIPS ELECTRON NYS	COM	500472303	1256	43357	SH	DEFINED	01	
KOOKMIN BANK ADR	COM	50049M109	121	3000	SH	DEFINED	01	
KOPIN	COM	500600101	1137	196640	SH	DEFINED	01	
KOPIN	COM	500600101	1519	262900	SH	DEFINED	01	0
KEPCO ADR (KEP US\$)	COM	500631106	422	40871	SH	DEFINED	01	
KORN FERRY INTL	COM	500643200	313	19573	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	4573	112257	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	4	90	SH	DEFINED	01	0
KRAFT FOODS INC - A	COM	50075N104	9923	310000	SH	DEFINED	01	
KRAFT FOODS INC - A	COM	50075N104	39	1230	SH	DEFINED	01	0
KRAFT FOODS INC - A	COM	50075N104	3043	95242	SH	DEFINED	01	1
KRAMONT REALITY TRUST	COM	50075Q107	134	7100	SH	DEFINED	01	
KRISPY KREME DONUTS	COM	501014104	89	2583	SH	DEFINED	01	
KRISPY KREME DONUTS	COM	501014104	1466	42700	SH	DEFINED	01	0
KROGER CO.	COM	501044101	26468	1590665	SH	DEFINED	01	
KROGER CO.	COM	501044101	538	32317	SH	DEFINED	01	0
KROGER CO.	COM	501044101	2821	169537	SH	DEFINED	01	0
KROGER CO.	COM	501044101	168	10200	SH	DEFINED	01	1
KROLL INC	COM	501049100	3149	117291	SH	DEFINED	01	
KRONOS INC	COM	501052104	2822	86756	SH	DEFINED	01	
KULICKE & SOFFA IND	COM	501242101	5633	480669	SH	DEFINED	01	
KULICKE & SOFFA IND	COM	501242101	20	1700	SH	DEFINED	01	0
KULICKE & SOFFA IND	COM	501242101	75	6400	SH	DEFINED	01	0
KYPHON INC.	COM	501577100	69	2900	SH	DEFINED	01	0
KYPHON INC.	COM	501577100	323	13538	SH	DEFINED	01	1
LKQ CORP	COM	501889208	135	7700	SH	DEFINED	01	
LNR PPTY CORP	COM	501940100	3273	61144	SH	DEFINED	01	
LSI LOGIC	COM	502161102	1447	154805	SH	DEFINED	01	
LSI LOGIC	COM	502161102	1323	141700	SH	DEFINED	01	0
LSI LOGIC	COM	502161102	806	86252	SH	DEFINED	01	0
LSI INDUSTRIES INC	COM	50216C108	243	20000	SH	DEFINED	01	

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LTC PROPERTIES	COM	502175102	315	17400	SH	DEFINED	01
LTX CORP	COM	502392103	38	2519	SH	DEFINED	01
L-3 COMMUNICATIONS	COM	502424104	265	4458	SH	DEFINED	01
L-3 COMMUNICATIONS	COM	502424104	3	44	SH	DEFINED	01
LA JOLLA PHARMACEUTICAL CO	COM	503459109	83	30000	SH	DEFINED	01
LA QUINTA CORP	COM	50419U202	1681	222940	SH	DEFINED	01
LA-Z-BOY INC	COM	505336107	3211	147585	SH	DEFINED	01
LABOR READY INC	COM	505401208	5912	437247	SH	DEFINED	01
LABOR READY INC	COM	505401208	5	380	SH	DEFINED	01
LAB CORP OF AMERICA	COM	50540R409	37	930	SH	DEFINED	01
LAB CORP OF AMERICA	COM	50540R409	89	2264	SH	DEFINED	01
LAB CORP OF AMERICA	COM	50540R409	66042	1685667	SH	DEFINED	01
LABRANCHE & CO	COM	505447102	28	2531	SH	DEFINED	01
LACLEDE GROUP INC	COM	505597104	1629	53755	SH	DEFINED	01
LAFARGE STK	COM	505862102	90	2225	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	453	17967	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	13361	530049	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	511	20237	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	5979	237249	SH	DEFINED	01
LAMAR ADVERTISING.	COM	512815101	1593	39600	SH	DEFINED	01
LAMAR ADVERTISING.	COM	512815101	18	447	SH	DEFINED	01
LAMAR ADVERTISING.	COM	512815101	25648	638500	SH	DEFINED	01
LANCASTER COLONY COR	COM	513847103	1738	43013	SH	DEFINED	01
LANCE INC	COM	514606102	1341	81843	SH	DEFINED	01
LANDAMERICA FINL	COM	514936103	3302	72946	SH	DEFINED	01
LANDRY'S RESTAURANTS	COM	51508L103	2409	80754	SH	DEFINED	01
LANDSTAR SYSTEM INC	COM	515098101	7163	174944	SH	DEFINED	01
LASALLE HOTEL PROPERTIES	COM	517942108	1289	54615	SH	DEFINED	01
LASERSCOPE	COM	518081104	103	5212	SH	DEFINED	01
LATTICE SEMICONDUCTR	COM	518415104	377	43113	SH	DEFINED	01
ESTEE LAUDER	COM	518439104	188	4246	SH	DEFINED	01
ESTEE LAUDER	COM	518439104	4450	100400	SH	DEFINED	01
LAWSON PRODUCTS	COM	520776105	869	26641	SH	DEFINED	01
LAWSON SOFTWARE	COM	520780107	2054	247500	SH	DEFINED	01
LAWSON SOFTWARE	COM	520780107	24	2831	SH	DEFINED	01
LAWSON SOFTWARE	COM	520780107	77	9328	SH	DEFINED	01
LEAR CORP	COM	521865105	6384	103035	SH	DEFINED	01
LEAR CORP	COM	521865105	3158	50967	SH	DEFINED	01
LEAR CORP	COM	521865105	62	1000	SH	DEFINED	01
LEAPFROG ENTERPRISES.	COM	52186N106	327	16900	SH	DEFINED	01
LEE ENTERPRISES INC	COM	523768109	1532	33902	SH	DEFINED	01
LEE ENTERPRISES INC	COM	523768109	3163	70000	SH	DEFINED	01
LEGGETT & PLATT	COM	524660107	6651	280476	SH	DEFINED	01
LEGGETT & PLATT	COM	524660107	1035	43671	SH	DEFINED	01
LEGG MASON INC	COM	524901105	69781	752104	SH	DEFINED	01
LEGG MASON INC	COM	524901105	132241	1425319	SH	DEFINED	01
LEGG MASON INC	COM	524901105	9615	103632	SH	DEFINED	01
LEHMAN BROS HOLDINGS	COM	524908100	28930	349103	SH	DEFINED	01
LEHMAN BROS HOLDINGS	COM	524908100	609	7350	SH	DEFINED	01
LEHMAN BROS HOLDINGS	COM	524908100	7060	85204	SH	DEFINED	01
LEHMAN BROS HOLDINGS	COM	524908100	275	3300	SH	DEFINED	01
LENNAR CORP	COM	526057104	1334	24681	SH	DEFINED	01
LENNAR CORP	COM	526057104	377	6900	SH	DEFINED	01
LENNAR CORP CL B	COM	526057302	99	1940	SH	DEFINED	01
LENNOX INTL	COM	526107107	4451	239966	SH	DEFINED	01
LEUCADIA NATL CORP	COM	527288104	157	2947	SH	DEFINED	01
LEUCADIA NATL CORP	COM	527288104	13	251	SH	DEFINED	01
LEVEL 3 COMM	COM	52729N100	14	3578	SH	DEFINED	01
LEXAR MEDIA INC.	COM	52886P104	4371	263952	SH	DEFINED	01
LEXAR MEDIA INC.	COM	52886P104	88	5290	SH	DEFINED	01
LEXAR MEDIA INC.	COM	52886P104	583	35200	SH	DEFINED	01
LEXICON GENETICS INC.	COM	528872104	1763	281200	SH	DEFINED	01

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LEXICON GENETICS INC.	COM	528872104	329	52400	SH	DEFINED	01	1
LEXINGTON CORP PTYS TR	COM	529043101	5241	240524	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	10483	113948	SH	DEFINED	01	
LEXMARK INTL INC	COM	529771107	3	31	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	2691	29246	SH	DEFINED	01	0
LEXMARK INTL INC	COM	529771107	32645	354800	SH	DEFINED	01	1
LIBBEY	COM	529898108	1099	42374	SH	DEFINED	01	
LIBERTY CORP S C.	COM	530370105	139	3000	SH	DEFINED	01	
LIBERTY MEDIA	COM	530718105	64897	5926768	SH	DEFINED	01	
LIBERTY MEDIA	COM	530718105	3575	326484	SH	DEFINED	01	0
LIBERTY MEDIA	COM	530718105	37	3400	SH	DEFINED	01	0
LIBERTY PROPERTY TRU.	COM	531172104	159	3539	SH	DEFINED	01	
LIFECCELL CORP	COM	531927101	3	370	SH	DEFINED	01	0
LIFELINE SYSTEMS INC	COM	532192101	300	15859	SH	DEFINED	01	
LIFEPOINT HOSP INC	COM	53219L109	52	1596	SH	DEFINED	01	
LIGAND PHARM.	COM	53220K207	3526	175437	SH	DEFINED	01	
LIGAND PHARM.	COM	53220K207	4	190	SH	DEFINED	01	0
LIGHTBRIDGE INC	COM	532226107	1398	237000	SH	DEFINED	01	
ELI LILLY	COM	532457108	16479	246300	SH	DEFINED	01	
ELI LILLY	COM	532457108	7	100	SH	DEFINED	01	0
ELI LILLY	COM	532457108	17108	255729	SH	DEFINED	01	0
ELI LILLY	COM	532457108	13340	199528	SH	DEFINED	01	1
LIMITED BRANDS INC	COM	532716107	3782	189082	SH	DEFINED	01	
LIMITED BRANDS INC	COM	532716107	2111	105532	SH	DEFINED	01	0
LIN TV CORP	COM	532774106	21448	900800	SH	DEFINED	01	
LIN TV CORP	COM	532774106	98	4100	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	33094	1053256	SH	DEFINED	01	
LINCARE HOLDINGS INC	COM	532791100	15868	504925	SH	DEFINED	01	0
LINCARE HOLDINGS INC	COM	532791100	2400	76409	SH	DEFINED	01	0
LINCOLN ELECTRIC HLD	COM	533900106	4614	163951	SH	DEFINED	01	
LINCOLN NAT	COM	534187109	53027	1120619	SH	DEFINED	01	
LINCOLN NAT	COM	534187109	2634	55660	SH	DEFINED	01	0
LINCOLN NAT	COM	534187109	4235	89495	SH	DEFINED	01	0
LINDSAY MANUFACTURIN	COM	535555106	1932	80201	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	821	22166	SH	DEFINED	01	
LINEAR TECHNOLOGY	COM	535678106	2713	73289	SH	DEFINED	01	0
LINEAR TECHNOLOGY	COM	535678106	243	6600	SH	DEFINED	01	1
LINEN & THINGS	COM	535679104	9971	281592	SH	DEFINED	01	
LINK ENERGY LLC	COM	535763106	1363	2270149	SH	DEFINED	01	
LINK ENERGY LLC	COM	535763106	266	447518	SH	DEFINED	01	0
LINK ENERGY LLC	COM	535763106	5	9006	SH	DEFINED	01	0
LIONS GATE ENTERTAIN COR	COM	535919203	283	45310	SH	DEFINED	01	
LIONS GATE ENTERTAIN COR	COM	535919203	1446	231300	SH	DEFINED	01	0
LINKTONE LTD-ADR	COM	535925101	1250	103400	SH	DEFINED	01	
LINKTONE LTD-ADR	COM	535925101	2727	225600	SH	DEFINED	01	0
LIONBRIDGE TECHNOLOGIES INC.	COM	536252109	5167	531070	SH	DEFINED	01	
LITHIA MOTORS INC CL A	COM	536797103	315	11400	SH	DEFINED	01	
LITHIA MOTORS INC CL A	COM	536797103	4	150	SH	DEFINED	01	0
LITTELFUSE INC	COM	537008104	4023	108161	SH	DEFINED	01	
LITTELFUSE INC	COM	537008104	6	150	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	2324	63353	SH	DEFINED	01	
LIZ CLAIBORNE	COM	539320101	911	24824	SH	DEFINED	01	0
LIZ CLAIBORNE	COM	539320101	274	7500	SH	DEFINED	01	1
LLOYDS TSB GROUP ADR	COM	539439109	4409	141800	SH	DEFINED	01	
LOJACK CORPORATION	COM	539451104	1102	145134	SH	DEFINED	01	
LOCAL FINANCIAL CORP	COM	539553107	406	18626	SH	DEFINED	01	
LOCKHEED MARTIN CORP	COM	539830109	79906	1750786	SH	DEFINED	01	
LOCKHEED MARTIN CORP	COM	539830109	2390	52366	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	4708	103148	SH	DEFINED	01	0
LOCKHEED MARTIN CORP	COM	539830109	1715	37600	SH	DEFINED	01	1
LODGENET ENT	COM	540211109	472	24800	SH	DEFINED	01	
LOEWS CORP	COM	540424108	107712	1823777	SH	DEFINED	01	

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LOEWS CORP	COM	540424108	1463	24773	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	7908	133895	SH	DEFINED	01	0
LOEWS CORP	COM	540424108	964	16312	SH	DEFINED	01	1
LOEWS CORP - CAROLINA GROUP	COM	540424207	5684	207843	SH	DEFINED	01	
LONE STAR STEAK HS	COM	542307103	7422	254229	SH	DEFINED	01	
LONE STAR STEAK HS	COM	542307103	33	1130	SH	DEFINED	01	0
LONE STAR STEAK HS	COM	542307103	154	5269	SH	DEFINED	01	0
LONE STAR TECHNOLOG	COM	542312103	1420	80359	SH	DEFINED	01	
LONGS DRUG STORES	COM	543162101	30	1586	SH	DEFINED	01	
LONGVIEW FIBRE WASH	COM	543213102	24	2162	SH	DEFINED	01	
LOUISIANA PAC.	COM	546347105	6011	233029	SH	DEFINED	01	
LOUISIANA PAC.	COM	546347105	21	810	SH	DEFINED	01	0
LOUISIANA PAC.	COM	546347105	712	27606	SH	DEFINED	01	0
LOUISIANA PAC.	COM	546347105	14826	575300	SH	DEFINED	01	1
LOUISVILLE G&E PFD \$5.875 7-15	PRF	546676800	1142	11400	SH	DEFINED	01	
LOWES COMPANIES	COM	548661107	2978	53048	SH	DEFINED	01	
LOWES COMPANIES	COM	548661107	2108	37552	SH	DEFINED	01	0
LOWES COMPANIES	COM	548661107	10044	178943	SH	DEFINED	01	0
LOWES COMPANIES	COM	548661107	1034	18500	SH	DEFINED	01	1
LUBRIZOL CORP	COM	549271104	69	2184	SH	DEFINED	01	
LUCENT TECHNOLOGIES	COM	549463107	6522	1587096	SH	DEFINED	01	
LUCENT TECHNOLOGIES	COM	549463107	82	19900	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	COM	549463107	4413	1073716	SH	DEFINED	01	0
LUMINEX CORP	COM	55027E102	1131	125000	SH	DEFINED	01	
LUMINEX CORP	COM	55027E102	2	240	SH	DEFINED	01	0
LYDALL INC	COM	550819106	2630	257907	SH	DEFINED	01	
WILLIAM LYON HOMES	COM	552074106	321	3447	SH	DEFINED	01	
LYONDELL CHEMICAL CO	COM	552078107	49726	3350827	SH	DEFINED	01	
LYONDELL CHEMICAL CO	COM	552078107	3652	246137	SH	DEFINED	01	0
LYONDELL CHEMICAL CO	COM	552078107	30	2017	SH	DEFINED	01	0
M&F WORLDWIDE CORP	COM	552541104	208	15223	SH	DEFINED	01	
M&T BK CORP	COM	55261F104	1955	21755	SH	DEFINED	01	
M&T BK CORP	COM	55261F104	2438	27130	SH	DEFINED	01	0
MAF BANCORP	COM	55261R108	4316	99306	SH	DEFINED	01	
MBIA INC	COM	55262C100	3453	55063	SH	DEFINED	01	
MBIA INC	COM	55262C100	2059	32829	SH	DEFINED	01	0
MBIA INC	COM	55262C100	168	2700	SH	DEFINED	01	1
MBNA	COM	55262L100	240460	8702854	SH	DEFINED	01	
MBNA	COM	55262L100	11406	412832	SH	DEFINED	01	0
MBNA	COM	55262L100	8650	313097	SH	DEFINED	01	0
MBNA	COM	55262L100	2232	80700	SH	DEFINED	01	1
MB FINANCIAL INC	COM	55264U108	220	5646	SH	DEFINED	01	
MDC HOLDINGS INC	COM	552676108	6707	95276	SH	DEFINED	01	
MDU RESOURCES GROUP	COM	552690109	116	4941	SH	DEFINED	01	
MFA MORTGAGE INVESTMENTS INC.	COM	55272X102	1552	153640	SH	DEFINED	01	
MGE ENERGY INC.	COM	55277P104	85	2759	SH	DEFINED	01	
MGIC INVESTMENT CORP	COM	552848103	30243	470849	SH	DEFINED	01	
MGIC INVESTMENT CORP	COM	552848103	60	932	SH	DEFINED	01	0
MGIC INVESTMENT CORP	COM	552848103	1439	22407	SH	DEFINED	01	0
MGIC INVESTMENT CORP	COM	552848103	174	2700	SH	DEFINED	01	1
MGIC INVESTMENT CORP	COM	552848103	485	7556	SH	DEFINED	01	1
MGI PHARM	COM	552880106	8154	133114	SH	DEFINED	01	
MGI PHARM	COM	552880106	40368	658930	SH	DEFINED	01	0
MGI PHARM	COM	552880106	1525	24900	SH	DEFINED	01	0
MGI PHARM	COM	552880106	2826	46335	SH	DEFINED	01	1
MGM MIRAGE	COM	552953101	18256	402660	SH	DEFINED	01	
MGM MIRAGE	COM	552953101	2340	51594	SH	DEFINED	01	0
MIM CORP	COM	553044108	97	12800	SH	DEFINED	01	
M/I HOMES INC	COM	55305B101	247	5232	SH	DEFINED	01	
MKS INSTRUMENT INC	COM	55306N104	2749	114500	SH	DEFINED	01	
MKS INSTRUMENT INC	COM	55306N104	91	3830	SH	DEFINED	01	0
MKS INSTRUMENT INC	COM	55306N104	74	3100	SH	DEFINED	01	0

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MMO2 PLC ADR	COM	55309W101	1390	74500	SH	DEFINED	01
MPS GROUP INC	COM	553409103	4472	402110	SH	DEFINED	01
MPS GROUP INC	COM	553409103	23	2117	SH	DEFINED	01 0
MPS GROUP INC	COM	553409103	98	8775	SH	DEFINED	01 0
MRV COMMUNICATIONS	COM	553477100	442	132730	SH	DEFINED	01
MRO SOFTWARE INC	COM	55347W105	3016	259570	SH	DEFINED	01
MRO SOFTWARE INC	COM	55347W105	1311	112785	SH	DEFINED	01 0
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	46	1550	SH	DEFINED	01
MSC.SOFTWARE CORP	COM	553531104	128	14600	SH	DEFINED	01
MTS SYSTEMS CORP	COM	553777103	546	19714	SH	DEFINED	01
MTC TECHNOLOGIES INC	COM	55377A106	5958	237257	SH	DEFINED	01
MTC TECHNOLOGIES INC	COM	55377A106	2	70	SH	DEFINED	01 0
MACDERMID INC	COM	554273102	7186	204207	SH	DEFINED	01
MACDERMID INC	COM	554273102	18	509	SH	DEFINED	01 0
MACDERMID INC	COM	554273102	78	2208	SH	DEFINED	01 0
MACK-CALI REALTY.	COM	554489104	114	2543	SH	DEFINED	01
MACROVISION CORP	COM	555904101	2374	127071	SH	DEFINED	01
MACROVISION CORP	COM	555904101	4	190	SH	DEFINED	01 0
MACROVISION CORP	COM	555904101	5137	275000	SH	DEFINED	01 1
MACROMEDIA INC	COM	556100105	1111	55349	SH	DEFINED	01
STEVEN MADDEN LTD.	COM	556269108	3892	195000	SH	DEFINED	01
MAGMA DESIGN AUTOMAT	COM	559181102	7298	349000	SH	DEFINED	01
MAGMA DESIGN AUTOMAT	COM	559181102	11166	534050	SH	DEFINED	01 0
MAGMA DESIGN AUTOMAT	COM	559181102	787	37600	SH	DEFINED	01 0
MAGNA ENTERTAINMENT	COM	559211107	301	50000	SH	DEFINED	01
MAGNETEK INC	COM	559424106	680	89916	SH	DEFINED	01
MAGNUM HUNTER RESOURCES	COM	55972F203	1204	118800	SH	DEFINED	01
MAGUIRE PROPERTIES INC	COM	559775101	302	11800	SH	DEFINED	01
MAIN STREET BANKS INC	COM	56034R102	1554	56852	SH	DEFINED	01
MANCHESTER TECHNOLOGIES INC	COM	562398107	119	31100	SH	DEFINED	01
MANDALAY RESORT GRP	COM	562567107	350	6124	SH	DEFINED	01
MANHATTAN ASS	COM	562750109	2337	84072	SH	DEFINED	01
MANHATTAN ASS	COM	562750109	298	10708	SH	DEFINED	01 1
MANITOWOC CO.	COM	563571108	2329	78720	SH	DEFINED	01
MANOR CARE INC	COM	564055101	2914	82532	SH	DEFINED	01
MANOR CARE INC	COM	564055101	718	20334	SH	DEFINED	01 0
MANPOWER INC-WIS	COM	56418H100	34305	737750	SH	DEFINED	01
MANTECH INTL CORP-A.	COM	564563104	1843	89955	SH	DEFINED	01
MAPICS INC.	COM	564910107	280	34600	SH	DEFINED	01
MANUGISTICS GROUP IN	COM	565011103	18434	2691165	SH	DEFINED	01
MANUGISTICS GROUP IN	COM	565011103	747	109020	SH	DEFINED	01 0
MANUGISTICS GROUP IN	COM	565011103	1228	179300	SH	DEFINED	01 0
MAP INFO	COM	565105103	697	54621	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	51936	1542503	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	32	940	SH	DEFINED	01 0
MARATHON OIL CORP	COM	565849106	2596	77093	SH	DEFINED	01 0
MARATHON OIL CORP	COM	565849106	216	6600	SH	DEFINED	01 1
MARCUS CORP	COM	566330106	1700	97928	SH	DEFINED	01
MARIMBA	COM	56781Q109	703	119400	SH	DEFINED	01
MARINEMAX INC	COM	567908108	795	29918	SH	DEFINED	01
MARINEMAX INC	COM	567908108	14	550	SH	DEFINED	01 0
MARINEMAX INC	COM	567908108	64	2400	SH	DEFINED	01 0
MARKEL CORP	COM	570535104	576	2000	SH	DEFINED	01
MARLIN BUSINESS SERVICES INC	COM	571157106	555	33000	SH	DEFINED	01 0
MARSH MCLENNAN CO	COM	571748102	221884	4792304	SH	DEFINED	01
MARSH MCLENNAN CO	COM	571748102	4559	98414	SH	DEFINED	01 0
MARSH MCLENNAN CO	COM	571748102	6488	140112	SH	DEFINED	01 0
MARSH MCLENNAN CO	COM	571748102	2889	62400	SH	DEFINED	01 1
MARSHALL & ILSLEY	COM	571834100	557	14721	SH	DEFINED	01
MARSHALL & ILSLEY	COM	571834100	1948	51520	SH	DEFINED	01 0
MARRIOTT INTL CL A	COM	571903202	47533	1117088	SH	DEFINED	01
MARRIOTT INTL CL A	COM	571903202	681	15965	SH	DEFINED	01 0

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MARRIOTT INTL CL A	COM	571903202	2414	56746	SH	DEFINED	01	0
MARTEK BIOSCIENCES.	COM	572901106	3184	55848	SH	DEFINED	01	
MARTEK BIOSCIENCES.	COM	572901106	5	80	SH	DEFINED	01	0
MARTEK BIOSCIENCES.	COM	572901106	23258	408322	SH	DEFINED	01	1
MARTHA STEWART LIVING CL A	COM	573083102	275	25000	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	45116	977328	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	1146	24817	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	1796	38900	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	130	2800	SH	DEFINED	01	1
MARVEL ENTERPRISES INC.	COM	57383M108	107	5565	SH	DEFINED	01	
MARVEL ENTERPRISES INC.	COM	57383M108	88	4560	SH	DEFINED	01	0
MARVEL ENTERPRISES INC.	COM	57383M108	2668	139126	SH	DEFINED	01	1
MASCO CORP	COM	574599106	12040	395679	SH	DEFINED	01	
MASCO CORP	COM	574599106	91	2979	SH	DEFINED	01	0
MASCO CORP	COM	574599106	3133	102955	SH	DEFINED	01	0
MASCO CORP	COM	574599106	5719	187900	SH	DEFINED	01	1
MASSEY ENERGY CO	COM	576206106	4867	220551	SH	DEFINED	01	
MASTEC INC..	COM	576323109	192	20294	SH	DEFINED	01	
MATERIAL SCIENCES	COM	576674105	440	40037	SH	DEFINED	01	
MATRIX SERVICES CO	COM	576853105	95	6992	SH	DEFINED	01	
MATRIXONE INC	COM	57685P304	3052	420390	SH	DEFINED	01	
MATRIXONE INC	COM	57685P304	723	99559	SH	DEFINED	01	0
MATTEL INC.	COM	577081102	57815	3135430	SH	DEFINED	01	
MATTEL INC.	COM	577081102	8679	470638	SH	DEFINED	01	0
MATTEL INC.	COM	577081102	1865	101135	SH	DEFINED	01	0
MATTEL INC.	COM	577081102	4438	240000	SH	DEFINED	01	1
MATTHEWS INTL CORP.	COM	577128101	764	23000	SH	DEFINED	01	
MAXTOR CORP	COM	577729205	1312	161000	SH	DEFINED	01	
MAXIM INTEGRATED	COM	57772K101	256116	5438846	SH	DEFINED	01	
MAXIM INTEGRATED	COM	57772K101	88430	1877874	SH	DEFINED	01	0
MAXIM INTEGRATED	COM	57772K101	10806	229483	SH	DEFINED	01	0
MAXIM INTEGRATED	COM	57772K101	2159	46000	SH	DEFINED	01	1
MAXWELL SHOE INC - A	COM	577766108	1953	86750	SH	DEFINED	01	
MAY DEPT STORES	COM	577778103	7376	213321	SH	DEFINED	01	
MAY DEPT STORES	COM	577778103	91	2640	SH	DEFINED	01	0
MAY DEPT STORES	COM	577778103	2271	65662	SH	DEFINED	01	0
MAY DEPT STORES	COM	577778103	212	6200	SH	DEFINED	01	1
MAVERICK TUBE CORP	COM	577914104	6124	260031	SH	DEFINED	01	
MAXIMUS INC	COM	577933104	12882	368042	SH	DEFINED	01	
MAXIMUS INC	COM	577933104	2473	70640	SH	DEFINED	01	0
MAYTAG CO	COM	578592107	1445	45767	SH	DEFINED	01	
MAYTAG CO	COM	578592107	564	17877	SH	DEFINED	01	0
MCCLATCHY CO	COM	579489105	1847	26000	SH	DEFINED	01	
MCCORMICK & CO	COM	579780206	344	10280	SH	DEFINED	01	
MCCORMICK & CO	COM	579780206	1048	31250	SH	DEFINED	01	0
MCCORMICK & CO	COM	579780206	7017	209350	SH	DEFINED	01	1
MCDATA CORP - CL B	COM	580031102	8901	1293734	SH	DEFINED	01	
MCDATA CORP - CL B	COM	580031102	1642	238560	SH	DEFINED	01	0
MCDATA CORP - CL B	COM	580031102	610	88600	SH	DEFINED	01	0
MCDATA CORPORATION-A	COM	580031201	1870	265650	SH	DEFINED	01	
MCDERMOTT INTL	COM	580037109	26423	3149301	SH	DEFINED	01	
MCDERMOTT INTL	COM	580037109	76	9000	SH	DEFINED	01	0
MCDONALDS CORP	COM	580135101	252294	8830725	SH	DEFINED	01	
MCDONALDS CORP	COM	580135101	4729	165572	SH	DEFINED	01	0
MCDONALDS CORP	COM	580135101	9034	316225	SH	DEFINED	01	0
MCDONALDS CORP	COM	580135101	327	11400	SH	DEFINED	01	1
MCDONALDS CORP	COM	580135101	2566	89805	SH	DEFINED	01	1
MCGRAW-HILL COS INC	COM	580645109	3043	39988	SH	DEFINED	01	
MCGRAW-HILL COS INC	COM	580645109	3316	43549	SH	DEFINED	01	0
MCGRAW-HILL COS INC	COM	580645109	4714	62000	SH	DEFINED	01	1
MCKESSON CORP	COM	58155Q103	136589	4539391	SH	DEFINED	01	
MCKESSON CORP	COM	58155Q103	18888	627700	SH	DEFINED	01	0



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MCKESSON CORP	COM	58155Q103	2173	72208	SH	DEFINED	01	0
MCLEODUSA INC ESCROW	COM	582266995	0	2746	SH	DEFINED	01	
MDU COMM INTL INC	COM	582828109	351	117100	SH	DEFINED	01	
MEADE INSTRUMENTS	COM	583062104	227	56101	SH	DEFINED	01	
MEADWESTVACO CORP	COM	583334107	29457	1041236	SH	DEFINED	01	0
MEADWESTVACO CORP	COM	583334107	1295	45768	SH	DEFINED	01	0
MEDAREX INC	COM	583916101	1076	120000	SH	DEFINED	01	
MEDAREX INC	COM	583916101	2	230	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	28722	844814	SH	DEFINED	01	
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	15	439	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	2091	61503	SH	DEFINED	01	0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	536	15793	SH	DEFINED	01	1
MEDIA GENERAL	COM	584404107	6358	94495	SH	DEFINED	01	
MEDICAL TECHNOLOGY SYSTEMS	COM	58462R802	100	8000	SH	DEFINED	01	
MEDICAL STAFFING NTKW HOLD	COM	58463F104	1437	182645	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	1890	58700	SH	DEFINED	01	
MEDICINES COMPANY	COM	584688105	235	7300	SH	DEFINED	01	0
MEDICINES COMPANY	COM	584688105	1235	38299	SH	DEFINED	01	1
MEDICIS PHARMACEUTIC	COM	584690309	6337	158429	SH	DEFINED	01	
MEDICIS PHARMACEUTIC	COM	584690309	27772	694300	SH	DEFINED	01	0
MEDICIS PHARMACEUTIC	COM	584690309	1040	26000	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	15717	680967	SH	DEFINED	01	
MEDIMMUNE INC \	COM	584699102	602	26080	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	2321	100544	SH	DEFINED	01	0
MEDIMMUNE INC \	COM	584699102	18454	799600	SH	DEFINED	01	1
MEDTRONIC	COM	585055106	265645	5563230	SH	DEFINED	01	
MEDTRONIC	COM	585055106	10311	215880	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	14077	294806	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	227	4800	SH	DEFINED	01	1
MELLON FINANCIAL COR	COM	58551A108	7556	241482	SH	DEFINED	01	
MELLON FINANCIAL COR	COM	58551A108	3063	97899	SH	DEFINED	01	0
MEMBERWORKS INC	COM	586002107	1208	34584	SH	DEFINED	01	
MENS WEARHOUSE INC	COM	587118100	9677	364190	SH	DEFINED	01	
MENS WEARHOUSE INC	COM	587118100	27	1040	SH	DEFINED	01	0
MENS WEARHOUSE								