AMVESCAP PLC/LONDON/
Form 13F-HR
November 14, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2005

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

Institutional Investment Manager Filing this Report:

Name: AMVESCAP PLC
Address: 30 Finsbury Square
London EC2A 1AG England

Form 13F File Number 28-11246

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: Erick Holt
Title: Group Compliance Officer
Phone: 404-479-2863

Signature, Place, and Date of Signing:

/s/ Erick Holt	Atlanta, GA	11/14/2005
Signature]	[City, State]	[Date]

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

[ ] 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

[ ] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 44

Form 13F Information Table Entry Total: 12,339

Form 13F Information Table Value Total: 119,119,229
(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
1	028-11246	AMVESCAP PLC
2	028-11484	AIM Advisors, Inc.
3	028-1983	AIM Capital Management, Inc.
4	028-6137	AIM Funds Management, Inc.
5		AIM Private Asset Management, Inc.
6		AMVESCAP National Trust Company
7	028-10222	Atlantic Trust Co., N.A.
8	028-01417	Atlantic Trust Company, N.A.
9		INVESCO Asia Limited
10		INVESCO Asset Management GmbH
11	028-05683	INVESCO Asset Management Limited
12		INVESCO Asset Management, S.A.
13		INVESCO Asset Management sterreich GmbH
14	028-05685	INVESCO Global Asset Management (N.A.), Inc.
15		INVESCO GT Management Company S.A.
16		INVESCO GT Management S.A.
17	028-00255	INVESCO Institutional (N.A.), Inc.
18		INVESCO Italia SGR SpA
19		INVESCO Maximum Income Management S.A.
20		INVESCO Private Capital, Inc.
21		INVESCO Senior Secured Management, Inc.
22		INVESCO Taiwan Limited
23		INVESCOAsset Management (Japan) Limited
24		INVESCOAsset Management Ireland Limited
25		INVESCOKapitalanlagegesellschaft GmbH
26	028-06467	Stein Roe Investment Counsel, Inc.
27		AIM Management Group, Inc.
28		AVZ, Inc.
29		AIM Canada Holdings, Inc.
30		AMVESCAP Holdings, Inc
31		AVZ Callco, Inc.
32		INVESCO International Holdings Limited
33		AMVESCAP Retirement, Inc.
34		INVESCO North Amercia Holdings, Inc.
35		AMVESCAP Group Services, Inc.
36	028-10949	Atlantic Trust Group, Inc.
37		INVESCO Asset Management Pacific Limited
38		INVESCO Pacific Group Limited
39		INVESCO Bank OHG
40		INVESCO Verwaltungs Gmbh
41		INVESCO UK Limited
42		INVESCO Contintental Europe Holdings S.A.
43		INVESCO UK Holdings PLC
44		INVESCO Private Capital Holdings, Inc.
45		INVESCO Asset Management Ireland Holdings Limited

For purposes of this report and with respect to response to item 7, all references to:

Number 1 shall include Number 26 and Number 27 and Number A.
Number 2 shall include Number 1, Number 26, Number 27 and Number A.
Number 3 shall includeNumber 28, Number 29, Number 30, Number 31, and Number A
Number 4 shall include Number 2, Number 1, Number 26, Number 27, and Number A
Number 5 shall include Number 32, Number 33, Number 34, Number 27 and Number A
Number 6 shall include Number 35, Number 33, Number 34, Number 27 and Number A
Number 7 shall include Number 35, Number 33, Number 34, Number 27 and Number A
Number 8 shall include Number 36, Number 37 and Number A
Number 9 shall include Number 38, Number 39, Number 31 and Number A
Number 10 shall include Number 40 and Number A
Number 11shall include Number 41, Number 31 and Number A
Number 12 shall include Number 41, Number 31 and Number A
Number 13 shall include Number 33, Number 34, Number 27 and Number A
Number 14 shall include Number 42 and Number A
Number 15 shall include Number 42 and Number A
Number 16 shall include Number 33, Number 34, Number 27 and Number A
Number 17 shall include Number 40 and Number A
Number 18 shall include Number 40 and Number A
Number 19 shall include Number 43, Number 16, Number 33, Number 34, Number 27 and Number A
Number 20 shall include Number 43, Number 16, Number 33, Number 34, Number 27 and Number A
Number 21 shall include Number 10, Number 40 and Number A
Number 22 shall include Number 10, Number 40 and Number A
Number 23 shall include Number 44 and Number A
Number 24 shall include Number 9, Number 38, Number 39, Number 31 and Number A
Number 25 shall include Number 35, Number 33, Number 34, Number 27 and Number A

Each such included entity or entities is/are the "corporate owner(s)" of the respective company listed.

FORM 13F INFORMATION TABLE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
AAR CORP	COMMON	000361105	1352	78700	SH		DEFINED
AAR CORP	COMMON	000361105	41	2400	SH		DEFINED
AAR CORP	COMMON	000361105	448	26100	SH		DEFINED
AAR CORP	COMMON	000361105	35	2050	SH		DEFINED
ABC BANCORP	COMMON	000400101	432	22520	SH		DEFINED
ABC BANCORP	COMMON	000400101	12	600	SH		DEFINED
ABC BANCORP	COMMON	000400101	197	10280	SH		DEFINED
ACCO BRANDS CORP	COMMON	00081T108	0	0	SH		DEFINED
ACCO BRANDS CORP	COMMON	00081T108	0	1	SH		DEFINED
ACCO BRANDS CORP	COMMON	00081T108	81	2882	SH		DEFINED
ACCO BRANDS CORP	COMMON	00081T108	121	4301	SH		DEFINED
ACCO BRANDS CORP	COMMON	00081T108	0	1	SH		DEFINED
ACCO BRANDS CORP	COMMON	00081T108	8	288	SH		DEFINED
ACCO BRANDS CORP	COMMON	00081T108	37	1299	SH		DEFINED
AC MOORE ARTS & CRAFTS INC	COMMON	00086T103	5	238	SH		DEFINED
ADC TELECOMMUNICATIONS INC	COMMON	000886309	38737	1694521	SH		DEFINED

ADC TELECOMMUNICATIONS INC	COMMON	000886309	54	2369	SH	DEFINED
ADC TELECOMMUNICATIONS INC	COMMON	000886309	3554	155479	SH	DEFINED
ADC TELECOMMUNICATIONS INC	COMMON	000886309	2235	97780	SH	DEFINED
ADC TELECOMMUNICATIONS INC	COMMON	000886309	11	471	SH	DEFINED
ADC TELECOMMUNICATIONS INC	COMMON	000886309	35	1542	SH	DEFINED
ACM INCOME FUND INC CF	COMMON	000912105	34	4105	SH	DEFINED
ABN AMRO HOLDING NV ADR	COMMON	000937102	0	0	SH	DEFINED
ABN AMRO HOLDING NV ADR	COMMON	000937102	15356	639850	SH	DEFINED
ABN AMRO HOLDING NV ADR	COMMON	000937102	29004	1208484	SH	DEFINED
ABN AMRO HOLDING NV ADR	COMMON	000937102	3	130	SH	DEFINED
ABN AMRO HOLDING NV ADR	COMMON	000937102	0	7	SH	DEFINED
AES TRUST VII CVT PFD 6.0	CONVERT	00103V305	8982	186645	SH	DEFINED
AES TRUST VII CVT PFD 6.0	CONVERT	00103V305	96	1985	SH	DEFINED
AEW REAL ESTATE INCOME FUND CF	COMMON	00104H107	1895	100000	SH	DEFINED
AFLAC INC	COMMON	001055102	458	10113	SH	DEFINED
AFLAC INC	COMMON	001055102	1846	40746	SH	DEFINED
AFLAC INC	COMMON	001055102	1024	22607	SH	DEFINED
AFLAC INC	COMMON	001055102	17382	383712	SH	DEFINED
AFLAC INC	COMMON	001055102	11249	248312	SH	DEFINED
AFLAC INC	COMMON	001055102	798	17608	SH	DEFINED
AGCO CORP	COMMON	001084102	125	6859	SH	DEFINED
AGCO CORP	COMMON	001084102	1	76	SH	DEFINED
AGCO CORP	COMMON	001084102	43461	2387975	SH	DEFINED
AGCO CORP	COMMON	001084102	1443	79300	SH	DEFINED
AGL RESOURCES INC	COMMON	001204106	1	35	SH	DEFINED
AGL RESOURCES INC	COMMON	001204106	252	6800	SH	DEFINED
AES CORPORATION	COMMON	00130H105	216	13167	SH	DEFINED
AES CORPORATION	COMMON	00130H105	406	24700	SH	DEFINED
AES CORPORATION	COMMON	00130H105	214	13000	SH	DEFINED
AES CORPORATION	COMMON	00130H105	54058	3290199	SH	DEFINED
AES CORPORATION	COMMON	00130H105	665	40500	SH	DEFINED
AES CORPORATION	COMMON	00130H105	1671	101700	SH	DEFINED
AES CORPORATION	COMMON	00130H105	190	11561	SH	DEFINED
AES CORPORATION	COMMON	00130H105	30	1843	SH	DEFINED
AES CORPORATION	COMMON	00130H105	1643	100000	SH	DEFINED
AES CORPORATION	COMMON	00130H105	45	2752	SH	DEFINED
AES CORPORATION	COMMON	00130H105	1263	76853	SH	DEFINED
AES CORPORATION	COMMON	00130H105	45	2754	SH	DEFINED
AES CORPORATION	COMMON	00130H105	186	11300	SH	DEFINED
AES CORPORATION	COMMON	00130H105	452	27500	SH	DEFINED
AES CORPORATION	COMMON	00130H105	8379	510000	SH	DEFINED
AMB PROPERTY CORP	COMMON	00163T109	46911	1044793	SH	DEFINED
AMB PROPERTY CORP	COMMON	00163T109	229	5100	SH	DEFINED
AMB PROPERTY CORP	COMMON	00163T109	723	16100	SH	DEFINED
AMB PROPERTY CORP	COMMON	00163T109	2833	63100	SH	DEFINED
AMB PROPERTY CORP	COMMON	00163T109	27	600	SH	DEFINED
AMLI RESIDENTIAL PROPERTIES	COMMON	001735109	7399	230700	SH	DEFINED
AMLI RESIDENTIAL PROPERTIES	COMMON	001735109	266	8300	SH	DEFINED
AMN HEALTHCARE SERVICE	COMMON	001744101	4342	280700	SH	DEFINED
AMN HEALTHCARE SERVICE	COMMON	001744101	101	6500	SH	DEFINED
AMN HEALTHCARE SERVICE	COMMON	001744101	1299	84000	SH	DEFINED
AMR CORP/DEL	COMMON	001765106	17062	1526102	SH	DEFINED
AMR CORP/DEL	COMMON	001765106	332	29700	SH	DEFINED
AMR CORP/DEL	COMMON	001765106	198	17700	SH	DEFINED
AMR CORP/DEL	COMMON	001765106	45	4000	SH	DEFINED
ATI TECHNOLOGIES INC	COMMON	001941103	10689	766800	SH	DEFINED
ATI TECHNOLOGIES INC	COMMON	001941103	15922	1142155	SH	DEFINED
ATI TECHNOLOGIES INC	COMMON	001941103	151	10855	SH	DEFINED

ATI TECHNOLOGIES INC	COMMON	001941103	11173	801484	SH	DEFINED
ATI TECHNOLOGIES INC	COMMON	001941103	849	60900	SH	DEFINED
ATI TECHNOLOGIES INC	COMMON	001941103	139	10000	SH	DEFINED
ATI TECHNOLOGIES INC	COMMON	001941103	537	38500	SH	DEFINED
ATI TECHNOLOGIES INC	COMMON	001941103	114	8236	SH	DEFINED
ATI TECHNOLOGIES INC	COMMON	001941103	1928	138300	SH	DEFINED
AT&T CORP	COMMON	001957505	320	16168	SH	DEFINED
AT&T CORP	COMMON	001957505	763	38545	SH	DEFINED
AT&T CORP	COMMON	001957505	205	10340	SH	DEFINED
AT&T CORP	COMMON	001957505	22221	1122261	SH	DEFINED
AT&T CORP	COMMON	001957505	925	46700	SH	DEFINED
AT&T CORP	COMMON	001957505	37	1887	SH	DEFINED
AT&T CORP	COMMON	001957505	445	22495	SH	DEFINED
AT&T CORP	COMMON	001957505	17	845	SH	DEFINED
AT&T CORP	COMMON	001957505	549	27746	SH	DEFINED
AT&T CORP	COMMON	001957505	217	10983	SH	DEFINED
AT&T CORP	COMMON	001957505	3687	186200	SH	DEFINED
ATMI INC	COMMON	00207R101	22430	723540	SH	DEFINED
ATMI INC	COMMON	00207R101	1410	45477	SH	DEFINED
ATMI INC	COMMON	00207R101	264	8500	SH	DEFINED
ATMI INC	COMMON	00207R101	1124	36260	SH	DEFINED
ATMI INC	COMMON	00207R101	118	3820	SH	DEFINED
ATMI INC	COMMON	00207R101	4830	155814	SH	DEFINED
ATMI INC	COMMON	00207R101	8560	276130	SH	DEFINED
ATMI INC	COMMON	00207R101	1575	50821	SH	DEFINED
ATS MEDICAL INC	COMMON	002083103	3927	1061246	SH	DEFINED
ATS MEDICAL INC	COMMON	002083103	249	67400	SH	DEFINED
ATS MEDICAL INC	COMMON	002083103	11	2986	SH	DEFINED
ATS MEDICAL INC	COMMON	002083103	536	144903	SH	DEFINED
AU OPTRONICS CORP ADR	COMMON	002255107	1151	88802	SH	DEFINED
AU OPTRONICS CORP ADR	COMMON	002255107	4018	310064	SH	DEFINED
AU OPTRONICS CORP ADR	COMMON	002255107	298	23000	SH	DEFINED
AARON RENTS INC	COMMON	002535201	240	11352	SH	DEFINED
AARON RENTS INC-CL A	COMMON	002535300	103	5230	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	29911	705446	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	1329	31337	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	54636	1288574	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	526	12400	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	829	19550	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	3892	91800	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	15447	364324	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	21147	498740	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	2243	52910	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	6285	148237	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	2284	53867	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	23	543	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	1000	23578	SH	DEFINED
ABBOTT LABORATORIES	COMMON	002824100	5059	119310	SH	DEFINED
ABER DIAMOND CORP	COMMON	002893105	4763	130000	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	20797	417190	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	1022	20500	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	479	9600	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	45456	911851	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	668	13400	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	867	17400	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	1241	24901	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	1119	22443	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	2	35	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	2009	40300	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	239	4800	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	2234	44810	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	63	1273	SH	DEFINED

ABERCROMBIE & FITCH CO CL A	COMMON	002896207	408	8189	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	977	19604	SH	DEFINED
ABERCROMBIE & FITCH CO CL A	COMMON	002896207	8868	177900	SH	DEFINED
ABGENIX INC	COMMON	00339B107	4425	348990	SH	DEFINED
ABGENIX INC	COMMON	00339B107	302	23800	SH	DEFINED
ABGENIX INC	COMMON	00339B107	1652	130300	SH	DEFINED
ABGENIX INC	COMMON	00339B107	49	3900	SH	DEFINED
ABGENIX INC	COMMON	00339B107	257	20300	SH	DEFINED
ABGENIX INC	COMMON	00339B107	12	951	SH	DEFINED
ABGENIX INC	COMMON	00339B107	548	43200	SH	DEFINED
ABGENIX INC	COMMON	00339B107	241	19000	SH	DEFINED
ABIOMED INC	COMMON	003654100	1	130	SH	DEFINED
ABITIBI-CONSOLIDATED INC	COMMON	003924107	1	360	SH	DEFINED
ABITIBI-CONSOLIDATED INC	COMMON	003924107	92	22933	SH	DEFINED
ACADIA REALTY TRUST	COMMON	004239109	2490	138400	SH	DEFINED
ACADIA REALTY TRUST	COMMON	004239109	56	3100	SH	DEFINED
ACADIA REALTY TRUST	COMMON	004239109	734	40800	SH	DEFINED
ACCREDITED HOME LENDERS	COMMON	00437P107	3379	96100	SH	DEFINED
ACCREDITED HOME LENDERS	COMMON	00437P107	88	2500	SH	DEFINED
ACCREDITED HOME LENDERS	COMMON	00437P107	805	22900	SH	DEFINED
ACCURIDE CORP	COMMON	004398103	18	1300	SH	DEFINED
ACCURIDE CORP	COMMON	004398103	68	4900	SH	DEFINED
ACTIVISION INC	COMMON	004930202	18590	909032	SH	DEFINED
ACTIVISION INC	COMMON	004930202	1245	60900	SH	DEFINED
ACTIVISION INC	COMMON	004930202	2024	98963	SH	DEFINED
ACTIVISION INC	COMMON	004930202	12	588	SH	DEFINED
ACTIVISION INC	COMMON	004930202	2045	100000	SH	DEFINED
ACTIVISION INC	COMMON	004930202	1619	79181	SH	DEFINED
ACTIVISION INC	COMMON	004930202	77	3783	SH	DEFINED
ACTEL CORP	COMMON	004934105	19	1300	SH	DEFINED
ACTEL CORP	COMMON	004934105	7	475	SH	DEFINED
ACTEL CORP	COMMON	004934105	71	4900	SH	DEFINED
ACTUANT CORP CL A	COMMON	00508X203	10030	214321	SH	DEFINED
ACTUANT CORP CL A	COMMON	00508X203	3339	71348	SH	DEFINED
ACUITY BRANDS INC	COMMON	00508Y102	24	809	SH	DEFINED
ADAMS EXPRESS COMPANY CF	COMMON	006212104	8	628	SH	DEFINED
ADAMS RESPIRATORY THERA INC	COMMON	00635P107	2704	83731	SH	DEFINED
ADEZA BIOMEDICAL CORP	COMMON	006864102	6395	367300	SH	DEFINED
ADEZA BIOMEDICAL CORP	COMMON	006864102	1290	74100	SH	DEFINED
ADESA INC	COMMON	00686U104	414	18740	SH	DEFINED
ADESA INC	COMMON	00686U104	128	5800	SH	DEFINED
ADMINISTAFF INC	COMMON	007094105	429	10792	SH	DEFINED
ADMINISTAFF INC	COMMON	007094105	6688	168300	SH	DEFINED
ADMINISTAFF INC	COMMON	007094105	171	4300	SH	DEFINED
ADMINISTAFF INC	COMMON	007094105	1582	39800	SH	DEFINED
ADOBE SYSTEMS INC	COMMON	00724F101	1239	41524	SH	DEFINED
ADOBE SYSTEMS INC	COMMON	00724F101	296	9910	SH	DEFINED
ADOBE SYSTEMS INC	COMMON	00724F101	1144	38313	SH	DEFINED
ADOBE SYSTEMS INC	COMMON	00724F101	537	18000	SH	DEFINED
ADOBE SYSTEMS INC	COMMON	00724F101	1827	61200	SH	DEFINED
ADOBE SYSTEMS INC	COMMON	00724F101	4560	152750	SH	DEFINED
ADOBE SYSTEMS INC	COMMON	00724F101	170	5698	SH	DEFINED
ADOBE SYSTEMS INC	COMMON	00724F101	530	17760	SH	DEFINED
ADOBE SYSTEMS INC	COMMON	00724F101	1601	53621	SH	DEFINED
ADOLOR CORPORATION	COMMON	00724X102	1	124	SH	DEFINED
ADTRAN INC	COMMON	00738A106	23620	749851	SH	DEFINED
ADTRAN INC	COMMON	00738A106	2835	90000	SH	DEFINED
ADTRAN INC	COMMON	00738A106	32	1000	SH	DEFINED

ADTRAN INC	COMMON	00738A106	882	28000	SH	DEFINED
ADTRAN INC	COMMON	00738A106	2609	82836	SH	DEFINED
ADTRAN INC	COMMON	00738A106	1310	41600	SH	DEFINED
ADTRAN INC	COMMON	00738A106	350	11100	SH	DEFINED
ADVANCE DISPLAY TECH INC	COMMON	007422306	0	80	SH	DEFINED
ADVANCE AUTO PARTS	COMMON	00751Y106	39389	1018324	SH	DEFINED
ADVANCE AUTO PARTS	COMMON	00751Y106	505	13050	SH	DEFINED
ADVANCE AUTO PARTS	COMMON	00751Y106	986	25500	SH	DEFINED
ADVANCE AUTO PARTS	COMMON	00751Y106	141	3638	SH	DEFINED
ADVANCE AUTO PARTS	COMMON	00751Y106	8194	211829	SH	DEFINED
ADVANCED MAGNETICS INC	COMMON	00753P103	21	2200	SH	DEFINED
ADVANCED NEUROMODULATION SYS	COMMON	00757T101	3	56	SH	DEFINED
ADVO INC	COMMON	007585102	5914	189000	SH	DEFINED
ADVO INC	COMMON	007585102	8794	281050	SH	DEFINED
ADVO INC	COMMON	007585102	45	1450	SH	DEFINED
ADVISORY BOARD CO/ THE	COMMON	00762W107	13592	261176	SH	DEFINED
ADVISORY BOARD CO/ THE	COMMON	00762W107	4587	88148	SH	DEFINED
ADVANCED REFRACTIVE TECHNOLO	COMMON	007635105	0	1000	SH	DEFINED
ADVANCED MEDICAL OPTICS	COMMON	00763M108	32500	856398	SH	DEFINED
ADVANCED MEDICAL OPTICS	COMMON	00763M108	180	4736	SH	DEFINED
ADVANCED MEDICAL OPTICS	COMMON	00763M108	1179	31063	SH	DEFINED
ADVANCED MEDICAL OPTICS	COMMON	00763M108	15	402	SH	DEFINED
ADVANCED MEDICAL OPTICS	COMMON	00763M108	800	21072	SH	DEFINED
ADVANCED MEDICAL OPTICS	COMMON	00763M108	5700	150200	SH	DEFINED
ADVANCED MEDICAL OPTICS	COMMON	00763M108	3	66	SH	DEFINED
AEROFLEX INC	COMMON	007768104	4053	433035	SH	DEFINED
AEROFLEX INC	COMMON	007768104	83	8825	SH	DEFINED
AEROPOSTALE INC	COMMON	007865108	16787	789976	SH	DEFINED
AEROPOSTALE INC	COMMON	007865108	475	22374	SH	DEFINED
ADVANCED MICRO DEVICES	COMMON	007903107	202	8030	SH	DEFINED
ADVANCED MICRO DEVICES	COMMON	007903107	1396	55378	SH	DEFINED
ADVANCED MICRO DEVICES	COMMON	007903107	50	2000	SH	DEFINED
ADVANCED MICRO DEVICES	COMMON	007903107	17	680	SH	DEFINED
ADVANCED MICRO DEVICES	COMMON	007903107	175	6949	SH	DEFINED
AEGON NV AMER REG SHR	COMMON	007924103	12977	870970	SH	DEFINED
AEGON NV AMER REG SHR	COMMON	007924103	54872	3682652	SH	DEFINED
AEGON NV AMER REG SHR	COMMON	007924103	1219	81831	SH	DEFINED
AEGON NV AMER REG SHR	COMMON	007924103	1323	88823	SH	DEFINED
ADVANTA CORP CL B	COMMON	007942204	45	1600	SH	DEFINED
ADVENT SOFTWARE INC	COMMON	007974108	1664	61760	SH	DEFINED
ADVENT SOFTWARE INC	COMMON	007974108	30	1100	SH	DEFINED
ADVENT SOFTWARE INC	COMMON	007974108	213	7900	SH	DEFINED
ADVENT SOFTWARE INC	COMMON	007974108	140	5200	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	215056	2496592	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	504	5851	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	144440	1676800	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	49013	568997	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	706	8200	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	1413	16400	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	50802	589756	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	155	1800	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	66	770	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	3286	38152	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	86	1000	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	1189	13802	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	2917	33865	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	121	1409	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	2446	28400	SH	DEFINED

AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	22570	262015	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	931	10810	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	1128	13100	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	10061	116800	SH	DEFINED
AETNA US HEALTHCARE INC -NEW	COMMON	00817Y108	2087	24228	SH	DEFINED
AFFILIATED COMPUTER SVCS CL A	COMMON	008190100	25940	475100	SH	DEFINED
AFFILIATED COMPUTER SVCS CL A	COMMON	008190100	138	2531	SH	DEFINED
AFFILIATED COMPUTER SVCS CL A	COMMON	008190100	7553	138338	SH	DEFINED
AFFILIATED COMPUTER SVCS CL A	COMMON	008190100	975	17864	SH	DEFINED
AFFILIATED COMPUTER SVCS CL A	COMMON	008190100	14214	260334	SH	DEFINED
AFFILIATED COMPUTER SVCS CL A	COMMON	008190100	337	6170	SH	DEFINED
AFFILIATED COMPUTER SVCS CL A	COMMON	008190100	36064	660507	SH	DEFINED
AFFILIATED MANAGERS GROUP	COMMON	008252108	32975	455335	SH	DEFINED
AFFILIATED MANAGERS GROUP	COMMON	008252108	4554	62888	SH	DEFINED
AFFYMETRIX INC	COMMON	00826T108	388	8400	SH	DEFINED
AFFYMETRIX INC	COMMON	00826T108	518	11200	SH	DEFINED
AFFYMETRIX INC	COMMON	00826T108	4655	100700	SH	DEFINED
AFFORDABLE RESIDENTIAL COMMU	COMMON	008273104	275	27200	SH	DEFINED
AFTERMARKET TECHNOLOGY CORP	COMMON	008318107	342	18600	SH	DEFINED
AFTERMARKET TECHNOLOGY CORP	COMMON	008318107	9	500	SH	DEFINED
AFTERMARKET TECHNOLOGY CORP	COMMON	008318107	180	9800	SH	DEFINED
AGERE SYSTEMS INC	COMMON	00845V308	46	4400	SH	DEFINED
AGERE SYSTEMS INC	COMMON	00845V308	60	5728	SH	DEFINED
AGERE SYSTEMS INC	COMMON	00845V308	0	20	SH	DEFINED
AGERE SYSTEMS INC	COMMON	00845V308	1	74	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	72937	2227070	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	326	9962	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	32750	1000000	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	3410	104110	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	485	14800	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	13962	426309	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	537	16406	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	180	5500	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	35933	1097179	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	300	9167	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	674	20588	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	485	14822	SH	DEFINED
AGILENT TECHNOLOGIES INC	COMMON	00846U101	370	11311	SH	DEFINED
AGILE SOFTWARE CORP DE	COMMON	00846X105	62	8652	SH	DEFINED
AGNICO-EAGLE MINES LTD	COMMON	008474108	1481	100000	SH	DEFINED
AGILYSYS INC	COMMON	00847J105	5547	329400	SH	DEFINED
AGILYSYS INC	COMMON	00847J105	138	8200	SH	DEFINED
AGILYSYS INC	COMMON	00847J105	1635	97100	SH	DEFINED
AGREE REALTY CORP	COMMON	008492100	14	500	SH	DEFINED
AGREE REALTY CORP	COMMON	008492100	57	2000	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	13855	251261	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	246	4468	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	17187	311706	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	5174	93837	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	1172	21260	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	8875	160946	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	661	11992	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	490	8890	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	437	7933	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	331	6000	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	182	3300	SH	DEFINED
AIRGAS INC	COMMON	009363102	6856	231372	SH	DEFINED
AIRGAS INC	COMMON	009363102	139	4700	SH	DEFINED

AIRGAS INC	COMMON	009363102	6	200	SH	DEFINED
AKAMAI TECHNOLOGIES	COMMON	00971T101	28500	1786863	SH	DEFINED
AKAMAI TECHNOLOGIES	COMMON	00971T101	1153	72276	SH	DEFINED
AKAMAI TECHNOLOGIES	COMMON	00971T101	590	37000	SH	DEFINED
AKAMAI TECHNOLOGIES	COMMON	00971T101	1607	100764	SH	DEFINED
AKAMAI TECHNOLOGIES	COMMON	00971T101	32	2000	SH	DEFINED
AKAMAI TECHNOLOGIES	COMMON	00971T101	1290	80859	SH	DEFINED
AKZO NOBEL NV ADR	COMMON	010199305	2535	58079	SH	DEFINED
AKZO NOBEL NV ADR	COMMON	010199305	1	30	SH	DEFINED
AKZO NOBEL NV ADR	COMMON	010199305	83	1900	SH	DEFINED
AKZO NOBEL NV ADR	COMMON	010199305	567	13000	SH	DEFINED
ALABAMA NATIONAL BANCORPORATIO	COMMON	010317105	3827	59848	SH	DEFINED
ALABAMA NATIONAL BANCORPORATIO	COMMON	010317105	3862	60400	SH	DEFINED
ALABAMA NATIONAL BANCORPORATIO	COMMON	010317105	3407	53281	SH	DEFINED
ALAMOSA HOLDINGS INC	COMMON	011589108	20821	1216865	SH	DEFINED
ALAMOSA HOLDINGS INC	COMMON	011589108	7218	421865	SH	DEFINED
ALAMOSA HOLDINGS INC	COMMON	011589108	1035	60500	SH	DEFINED
ALAMOSA HOLDINGS INC	COMMON	011589108	7	415	SH	DEFINED
ALAMOSA HOLDINGS INC	COMMON	011589108	127	7400	SH	DEFINED
ALAMOSA HLDGS CVP 7.5 07-31-13	CONVERT	011589207	8558	6710	SH	DEFINED
ALAMOSA HLDGS CVP 7.5 07-31-13	CONVERT	011589207	65	51	SH	DEFINED
ALASKA AIR GROUP INC	COMMON	011659109	131	4500	SH	DEFINED
ALASKA COMM SYSTEMS GROUP	COMMON	01167P101	927	81000	SH	DEFINED
ALBANY MOLECULAR RESEARCH	COMMON	012423109	2721	223400	SH	DEFINED
ALBANY MOLECULAR RESEARCH	COMMON	012423109	73	6000	SH	DEFINED
ALBANY MOLECULAR RESEARCH	COMMON	012423109	855	70200	SH	DEFINED
ALBEMARLE CORP	COMMON	012653101	4989	132347	SH	DEFINED
ALBEMARLE CORP	COMMON	012653101	2	40	SH	DEFINED
ALBEMARLE CORP	COMMON	012653101	8	200	SH	DEFINED
ALBERTO CULVER CO CL B	COMMON	013068101	68	1519	SH	DEFINED
ALBERTO CULVER CO CL B	COMMON	013068101	263	5875	SH	DEFINED
ALBERTO CULVER CO CL B	COMMON	013068101	726	16216	SH	DEFINED
ALBERTO CULVER CO CL B	COMMON	013068101	3925	87714	SH	DEFINED
ALBERTSON'S INC	COMMON	013104104	190	7426	SH	DEFINED
ALBERTSON'S INC	COMMON	013104104	13134	512040	SH	DEFINED
ALBERTSON'S INC	COMMON	013104104	1488	58000	SH	DEFINED
ALBERTSON'S INC	COMMON	013104104	842	32820	SH	DEFINED
ALBERTSON'S INC	COMMON	013104104	428	16677	SH	DEFINED
ALBERTSON'S INC	COMMON	013104104	422	16450	SH	DEFINED
ALCAN INC	COMMON	013716105	213	6700	SH	DEFINED
ALCAN INC	COMMON	013716105	64	2000	SH	DEFINED
ALCAN INC	COMMON	013716105	89635	2821500	SH	DEFINED
ALCAN INC	COMMON	013716105	15792	497100	SH	DEFINED
ALCAN INC	COMMON	013716105	10	300	SH	DEFINED
ALCAN INC	COMMON	013716105	383	12056	SH	DEFINED
ALCOA INC	COMMON	013817101	50524	2068970	SH	DEFINED
ALCOA INC	COMMON	013817101	429	17587	SH	DEFINED
ALCOA INC	COMMON	013817101	16730	685100	SH	DEFINED
ALCOA INC	COMMON	013817101	201	8215	SH	DEFINED
ALCOA INC	COMMON	013817101	15318	627285	SH	DEFINED
ALCOA INC	COMMON	013817101	997	40810	SH	DEFINED
ALCOA INC	COMMON	013817101	77	3150	SH	DEFINED
ALCOA INC	COMMON	013817101	188	7700	SH	DEFINED
ALCOA INC	COMMON	013817101	93	3800	SH	DEFINED
ALCOA INC	COMMON	013817101	391	16000	SH	DEFINED
ALCOA INC	COMMON	013817101	288	11808	SH	DEFINED
ALCOA INC	COMMON	013817101	122	5000	SH	DEFINED
ALCOA INC	COMMON	013817101	691	28309	SH	DEFINED

ALCOA INC	COMMON	013817101	2887	118210	SH	DEFINED
ALCATEL SA ADR	COMMON	013904305	16589	1236144	SH	DEFINED
ALCATEL SA ADR	COMMON	013904305	4	270	SH	DEFINED
ALCATEL SA ADR	COMMON	013904305	1074	80000	SH	DEFINED
ALCATEL SA ADR	COMMON	013904305	3627	270290	SH	DEFINED
ALCATEL SA ADR	COMMON	013904305	1576	117422	SH	DEFINED
ALDERWOODS GROUP INC	COMMON	014383103	6894	420900	SH	DEFINED
ALDERWOODS GROUP INC	COMMON	014383103	4550	277800	SH	DEFINED
ALDERWOODS GROUP INC	COMMON	014383103	98	6000	SH	DEFINED
ALDERWOODS GROUP INC	COMMON	014383103	9525	581500	SH	DEFINED
ALDERWOODS GROUP INC	COMMON	014383103	1165	71100	SH	DEFINED
ALDERWOODS GROUP INC	COMMON	014383103	97	5900	SH	DEFINED
ALEXANDER & BALDWIN INC	COMMON	014482103	149	2800	SH	DEFINED
ALEXANDER'S INC	COMMON	014752109	54	200	SH	DEFINED
ALEXANDER'S INC	COMMON	014752109	189	700	SH	DEFINED
ALEXANDRIA REAL EST EQUITIES	COMMON	015271109	3175	38392	SH	DEFINED
ALEXANDRIA REAL EST EQUITIES	COMMON	015271109	79987	967316	SH	DEFINED
ALEXANDRIA REAL EST EQUITIES	COMMON	015271109	587	7100	SH	DEFINED
ALEXANDRIA REAL EST EQUITIES	COMMON	015271109	1951	23600	SH	DEFINED
ALEXANDRIA REAL EST EQUITIES	COMMON	015271109	6557	79300	SH	DEFINED
ALEXANDRIA REAL EST EQUITIES	COMMON	015271109	66	800	SH	DEFINED
ALIGN TECHNOLOGY INC	COMMON	016255101	2083	310003	SH	DEFINED
ALIGN TECHNOLOGY INC	COMMON	016255101	7	1000	SH	DEFINED
ALKERMES INC	COMMON	01642T108	108	6400	SH	DEFINED
ALKERMES INC	COMMON	01642T108	5	297	SH	DEFINED
ALLEGHENY ENERGY INC	COMMON	017361106	102	3318	SH	DEFINED
ALLEGHENY ENERGY INC	COMMON	017361106	548	17842	SH	DEFINED
ALLEGHENY ENERGY INC	COMMON	017361106	101	3300	SH	DEFINED
ALLEGHENY ENERGY INC	COMMON	017361106	70	2275	SH	DEFINED
ALLEGHENY TECHNOLOGIES INC	COMMON	01741R102	53	1695	SH	DEFINED
ALLEGHENY TECHNOLOGIES INC	COMMON	01741R102	203	6556	SH	DEFINED
ALLEGHENY TECHNOLOGIES INC	COMMON	01741R102	1276	41200	SH	DEFINED
ALLEGHENY TECHNOLOGIES INC	COMMON	01741R102	22	702	SH	DEFINED
ALLERGAN INC	COMMON	018490102	46454	507024	SH	DEFINED
ALLERGAN INC	COMMON	018490102	241	2635	SH	DEFINED
ALLERGAN INC	COMMON	018490102	1364	14892	SH	DEFINED
ALLERGAN INC	COMMON	018490102	238	2600	SH	DEFINED
ALLERGAN INC	COMMON	018490102	16917	184643	SH	DEFINED
ALLERGAN INC	COMMON	018490102	220	2401	SH	DEFINED
ALLERGAN INC	COMMON	018490102	825	9000	SH	DEFINED
ALLERGAN INC	COMMON	018490102	3581	39081	SH	DEFINED
ALLERGAN INC	COMMON	018490102	53	576	SH	DEFINED
ALLERGAN INC	COMMON	018490102	844	9210	SH	DEFINED
ALLERGAN INC	COMMON	018490102	1876	20471	SH	DEFINED
ALLERGAN INC CVT (AGN) 11-06-2	CONVERT	018490AE2	10550	10000000	SH	DEFINED
ALLIANCE ATLANTIS COMM CL B	COMMON	01853E204	52090	1882300	SH	DEFINED
ALLIANCE CAPITAL MGMT HOLD	COMMON	01855A101	4785	100000	SH	DEFINED
ALLIANCE CAPITAL MGMT HOLD	COMMON	01855A101	196	4100	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	76817	1962130	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	15660	400000	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	5	123	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	308	7877	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	3624	92568	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	109	2780	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	8417	215000	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	7954	203155	SH	DEFINED
ALLIANCE IMAGING INC	COMMON	018606202	1604	187636	SH	DEFINED
ALLIANCE NEW YORK MUNI INC CF	COMMON	018714105	11	800	SH	DEFINED
ALLIANT ENERGY CORP	COMMON	018802108	16	550	SH	DEFINED
ALLIANT ENERGY CORP	COMMON	018802108	9	296	SH	DEFINED
ALLIANT TECHSYSTEMS INC	COMMON	018804104	6095	81646	SH	DEFINED
ALLIANT TECHSYSTEMS INC	COMMON	018804104	34	450	SH	DEFINED

ALLIED CAPITAL CORP	COMMON	01903Q108	26	900	SH	DEFINED
ALLIED IRI SH BANKS ADR	COMMON	019228402	17	405	SH	DEFINED
ALLIED IRI SH BANKS ADR	COMMON	019228402	2771	64897	SH	DEFINED
ALLIED WASTE INDUSTRIES INC	COMMON	019589308	37	4397	SH	DEFINED
ALLIED WASTE INDUSTRIES INC	COMMON	019589308	323	38279	SH	DEFINED
ALLMERICA FINANCIAL CORP	COMMON	019754100	103	2500	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	88126	1593894	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	732	13235	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	70495	1275000	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	332	6000	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	171	3100	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	129167	2336177	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	2272	41100	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	5546	100300	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	29578	534969	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	1673	30260	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	2194	39679	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	216	3906	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	5358	96900	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	432	7812	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	597	10800	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	2335	42239	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	65	1167	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	136	2456	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	1947	35221	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	18633	337000	SH	DEFINED
ALLSTATE CORP	COMMON	020002101	581	10510	SH	DEFINED
ALLTEL CORP	COMMON	020039103	14630	224689	SH	DEFINED
ALLTEL CORP	COMMON	020039103	501	7696	SH	DEFINED
ALLTEL CORP	COMMON	020039103	1937	29755	SH	DEFINED
ALLTEL CORP	COMMON	020039103	124	1900	SH	DEFINED
ALLTEL CORP	COMMON	020039103	781	12000	SH	DEFINED
ALLTEL CORP	COMMON	020039103	4231	64977	SH	DEFINED
ALLTEL CORP	COMMON	020039103	362	5563	SH	DEFINED
ALLTEL CORP	COMMON	020039103	10001	153600	SH	DEFINED
ALLTEL CORP	COMMON	020039103	394	6054	SH	DEFINED
ALNYLAM PHARMACEUTICALS INC	COMMON	02043Q107	45	4010	SH	DEFINED
ALPHARMA INC CL A	COMMON	020813101	8851	355900	SH	DEFINED
ALPHARMA INC CL A	COMMON	020813101	234	9400	SH	DEFINED
ALPHARMA INC CL A	COMMON	020813101	1572	63200	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	44125	2308997	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	144	7510	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	1526	79832	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	2771	145000	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	726	38000	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	1433	75011	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	193	10100	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	1198	62700	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	11001	575669	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	267	13989	SH	DEFINED
ALTERA CORPORATION	COMMON	021441100	152	7974	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	33639	456366	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	3084	41841	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	2602	35300	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	1295	17570	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	27641	375000	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	174847	2372092	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	2631	35700	SH	DEFINED

ALTRIA GROUP INC	COMMON	02209S103	9354	126900	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	1165	15803	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	3669	49779	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	8121	110175	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	1107	15023	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	590	8000	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	11384	154449	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	359	4871	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	1052	14269	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	344605	4675151	SH	DEFINED
ALTRIA GROUP INC	COMMON	02209S103	21604	293100	SH	DEFINED
ALZA CORP (JNJ) CVT 0.0 07-28-	CONVERT	02261WAB5	31275	36000000	SH	DEFINED
AMAZON.COM INC	COMMON	023135106	4060	89631	SH	DEFINED
AMAZON.COM INC	COMMON	023135106	24915	550000	SH	DEFINED
AMAZON.COM INC	COMMON	023135106	178	3927	SH	DEFINED
AMAZON.COM INC	COMMON	023135106	104	2300	SH	DEFINED
AMAZON.COM INC	COMMON	023135106	844	18634	SH	DEFINED
AMAZON.COM INC	COMMON	023135106	427	9422	SH	DEFINED
AMBAC FINANCIAL GROUP INC	COMMON	023139108	710	9846	SH	DEFINED
AMBAC FINANCIAL GROUP INC	COMMON	023139108	154	2144	SH	DEFINED
AMBAC FINANCIAL GROUP INC	COMMON	023139108	11778	163448	SH	DEFINED
AMBAC FINANCIAL GROUP INC	COMMON	023139108	90	1245	SH	DEFINED
AMBAC FINANCIAL GROUP INC	COMMON	023139108	528	7330	SH	DEFINED
AMBAC FINANCIAL GROUP INC	COMMON	023139108	101	1400	SH	DEFINED
AMBAC FINANCIAL GROUP INC	COMMON	023139108	258	3582	SH	DEFINED
AMBASSADORS GROUP INC	COMMON	023177108	1135	50900	SH	DEFINED
AMBASSADORS GROUP INC	COMMON	023177108	27	1200	SH	DEFINED
AMBASSADORS GROUP INC	COMMON	023177108	201	9000	SH	DEFINED
AMERADA HESS CORP	COMMON	023551104	33825	246000	SH	DEFINED
AMERADA HESS CORP	COMMON	023551104	221	1609	SH	DEFINED
AMERADA HESS CORP	COMMON	023551104	4813	35000	SH	DEFINED
AMERADA HESS CORP	COMMON	023551104	856	6225	SH	DEFINED
AMERADA HESS CORP	COMMON	023551104	706	5137	SH	DEFINED
AMERADA HESS CORP	COMMON	023551104	807	5867	SH	DEFINED
AMERADA HESS CORP	COMMON	023551104	39	285	SH	DEFINED
AMERADA HESS CORP	COMMON	023551104	481	3500	SH	DEFINED
AMEREN CORPORATION	COMMON	023608102	8959	167494	SH	DEFINED
AMEREN CORPORATION	COMMON	023608102	221	4126	SH	DEFINED
AMEREN CORPORATION	COMMON	023608102	1010	18880	SH	DEFINED
AMEREN CORPORATION	COMMON	023608102	91	1705	SH	DEFINED
AMEREN CORPORATION	COMMON	023608102	123	2300	SH	DEFINED
AMEREN CORPORATION	COMMON	023608102	407	7605	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	64038	2433070	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	4178	158734	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	1316	50000	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	9511	361344	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	71	2700	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	13005	494100	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	2167	82340	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	6459	245400	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	666	25300	SH	DEFINED
AMERICA MOVIL- SERIES L ADR	COMMON	02364W105	1955	74275	SH	DEFINED
AMCORE FINANCIAL INC	COMMON	023912108	730	23400	SH	DEFINED
AMCORE FINANCIAL INC	COMMON	023912108	19	600	SH	DEFINED
AMCORE FINANCIAL INC	COMMON	023912108	534	17100	SH	DEFINED
AMERICAN AXLE & MFG HOLDINGS	COMMON	024061103	108	4700	SH	DEFINED
AMERICAN CAMPUS COMMUNITIES	COMMON	024835100	22709	945400	SH	DEFINED
AMERICAN CAMPUS COMMUNITIES	COMMON	024835100	533	22200	SH	DEFINED

AMERICAN CAPITAL STRATEGIES	COMMON	024937104	6	165	SH	DEFINED
AMERICAN CAPITAL STRATEGIES	COMMON	024937104	188	5140	SH	DEFINED
AMERICAN ECOLOGY CORP	COMMON	025533407	1	45	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	2216	55830	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	315	7925	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	12916	325342	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	2815	70900	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	88	2218	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	225	5658	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	589	14839	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	416	10489	SH	DEFINED
AMERICAN ELECTRIC POWER	COMMON	025537101	520	13100	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	848	36021	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	1635	69500	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	784	33300	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	37739	1603880	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	880	37400	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	1524	64779	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	2	75	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	3037	129080	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	1266	53800	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	3086	131166	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	72	3077	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	644	27367	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	774	32881	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	1070	45453	SH	DEFINED
AMERICAN EQUITY INVT LIFE HL	COMMON	025676206	766	67500	SH	DEFINED
AMERICAN EQUITY INVT LIFE HL	COMMON	025676206	270	23800	SH	DEFINED
AMERICAN EQUITY INVT LIFE HL	COMMON	025676206	178	15700	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	51853	902729	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	1437	25017	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	66056	1150000	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	1017	17700	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	12942	225314	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	3102	54000	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	19975	347755	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	3176	55300	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	90	1571	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	42075	732510	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	191660	3336700	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	21431	373106	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	563	9800	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	2356	41024	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	661	11509	SH	DEFINED
AMERICAN EXPRESS COMPANY	COMMON	025816109	497	8650	SH	DEFINED
AMERICAN EXPRESS CVT(AXP) 1.85	CONVERT	025816AS8	19649	18625000	SH	DEFINED
AMERICAN FINANCIAL GROUP INC	COMMON	025932104	4436	130730	SH	DEFINED
AMERICAN FINANCIAL GROUP INC	COMMON	025932104	259	7620	SH	DEFINED
AMERICAN FINANCIAL GROUP INC	COMMON	025932104	17	500	SH	DEFINED
AMERICAN FINCVT(AFG) 144A 1.48	CONVERT	025932AC8	54	125000	SH	DEFINED
AMERICAN FIN CVT(AFG) 1.486 6-	CONVERT	025932AD6	8600	20000000	SH	DEFINED
AMERICAN FINANCIAL REALTY TR	COMMON	02607P305	54606	3845506	SH	DEFINED
AMERICAN FINANCIAL REALTY TR	COMMON	02607P305	2387	168100	SH	DEFINED
AMERICAN FINANCIAL REALTY TR	COMMON	02607P305	228	16050	SH	DEFINED
AMERICAN FINANCIAL REALTY TR	COMMON	02607P305	1404	98900	SH	DEFINED
AMERICAN GREETINGS CORP CL A	COMMON	026375105	427	15600	SH	DEFINED
AMERICAN GREETINGS CORP CL A	COMMON	026375105	1809	66040	SH	DEFINED
AMERICAN GREETINGS CORP CL A	COMMON	026375105	90	3300	SH	DEFINED

AMERICAN GREETINGS CORP CL A	COMMON	026375105	4	155	SH	DEFINED
AMERICAN HEALTHWAYS INC	COMMON	02649V104	13	300	SH	DEFINED
AMERICAN HOME MORTGAGE INVESTM	COMMON	02660R107	64	2100	SH	DEFINED
AMERICAN HOME MORTGAGE INVESTM	COMMON	02660R107	236	7800	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	66828	1078568	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	3242	52319	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	29369	474000	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	18744	302516	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	288	4650	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	57160	922531	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	1051	16970	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	7776	125500	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	1530	24700	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	36482	588806	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	470	7580	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	31602	510040	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	4356	70301	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	33707	544010	SH	DEFINED
AMERICAN INTERNATIONAL GROUP	COMMON	026874107	5513	88973	SH	DEFINED
AMERICAN ITALIAN PASTA CO CL A	COMMON	027070101	212	19900	SH	DEFINED
AMERICAN ITALIAN PASTA CO CL A	COMMON	027070101	247	23200	SH	DEFINED
AMERICAN MEDICAL SYS HLDGS	COMMON	02744M108	14282	708794	SH	DEFINED
AMERICAN MEDICAL SYS HLDGS	COMMON	02744M108	2313	114800	SH	DEFINED
AMERICAN MEDICAL SYS HLDGS	COMMON	02744M108	69	3400	SH	DEFINED
AMERICAN MEDICAL SYS HLDGS	COMMON	02744M108	4938	245053	SH	DEFINED
AMERICAN MEDICAL SYS HLDGS	COMMON	02744M108	337	16700	SH	DEFINED
AMERICAN PHYSICIANS CAP INC	COMMON	028884104	884	18000	SH	DEFINED
AMERICAN PHYSICIANS CAP INC	COMMON	028884104	2378	48400	SH	DEFINED
AMERICAN PHYSICIANS CAP INC	COMMON	028884104	29	600	SH	DEFINED
AMERICAN PHYSICIANS CAP INC	COMMON	028884104	737	15000	SH	DEFINED
AMERICAN POWER CONVERSION	COMMON	029066107	89	3446	SH	DEFINED
AMERICAN POWER CONVERSION	COMMON	029066107	913	35227	SH	DEFINED
AMERICAN POWER CONVERSION	COMMON	029066107	241	9300	SH	DEFINED
AMERICAN POWER CONVERSION	COMMON	029066107	1029	39700	SH	DEFINED
AMERICAN POWER CONVERSION	COMMON	029066107	49	1900	SH	DEFINED
AMERICAN STANDARD COMPANIES	COMMON	029712106	242783	5215532	SH	DEFINED
AMERICAN STANDARD COMPANIES	COMMON	029712106	172	3696	SH	DEFINED
AMERICAN STANDARD COMPANIES	COMMON	029712106	382	8200	SH	DEFINED
AMERICAN STANDARD COMPANIES	COMMON	029712106	4415	94837	SH	DEFINED
AMERICAN STANDARD COMPANIES	COMMON	029712106	8320	178722	SH	DEFINED
AMERICAN STANDARD COMPANIES	COMMON	029712106	47	1020	SH	DEFINED
AMERICAN STANDARD COMPANIES	COMMON	029712106	26039	559377	SH	DEFINED
AMERICAN STANDARD COMPANIES	COMMON	029712106	720	15475	SH	DEFINED
AMERICAN STANDARD COMPANIES	COMMON	029712106	318	6825	SH	DEFINED
AMERICAN TOWER CORP CL A	COMMON	029912201	79681	3193642	SH	DEFINED
AMERICAN TOWER CORP CL A	COMMON	029912201	1236	49545	SH	DEFINED
AMERICAN TOWER CORP CL A	COMMON	029912201	294	11800	SH	DEFINED
AMERICAN TOWER CORP CL A	COMMON	029912201	5908	236801	SH	DEFINED
AMERICAN TOWER CORP CL A	COMMON	029912201	101	4045	SH	DEFINED
AMERICAN TOWER CORP CL A	COMMON	029912201	594	23800	SH	DEFINED
AMERICAN TOWER CORP WT 144A	COMMON	03027R111	2744	7804	SH	DEFINED
AMERICAN TOWER CORP WT 144A	COMMON	03027R111	16	45	SH	DEFINED
AMERICREDIT CORP	COMMON	03060R101	1392	58300	SH	DEFINED
AMERICREDIT CORP	COMMON	03060R101	988	41400	SH	DEFINED
AMERICREDIT CORP	COMMON	03060R101	351	14700	SH	DEFINED
AMERICREDIT CORP	COMMON	03060R101	115	4800	SH	DEFINED
AMERICREDIT CORP	COMMON	03060R101	391	16400	SH	DEFINED
AMERON INTERNATIONAL CORP	COMMON	030710107	16	350	SH	DEFINED

AMERUS GROUP CO	COMMON	03072M108	1193	20800	SH	DEFINED
AMERUS GROUP CO	COMMON	03072M108	47	820	SH	DEFINED
AMERUS GROUP CO	COMMON	03072M108	109	1894	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	25386	328405	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	161	2087	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	618	8000	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	325	4200	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	831	10747	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	634	8200	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	1328	17181	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	29	381	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	3	33	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	1479	19135	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	278	3600	SH	DEFINED
AMERISOURCEBERGEN CORP	COMMON	03073E105	4077	52748	SH	DEFINED
AMERIGROUP CORP	COMMON	03073T102	23503	1229214	SH	DEFINED
AMERIGROUP CORP	COMMON	03073T102	1759	92000	SH	DEFINED
AMERITRADE HOLDING CORP CL A	COMMON	03074K100	401	18680	SH	DEFINED
AMERITRADE HOLDING CORP CL A	COMMON	03074K100	161	7500	SH	DEFINED
AMERITRADE HOLDING CORP CL A	COMMON	03074K100	515	24000	SH	DEFINED
AMETEK INC	COMMON	031100100	5	115	SH	DEFINED
AMETEK INC	COMMON	031100100	6063	141100	SH	DEFINED
AMETEK INC	COMMON	031100100	116	2700	SH	DEFINED
AMGEN INC	COMMON	031162100	304941	3827553	SH	DEFINED
AMGEN INC	COMMON	031162100	1982	24874	SH	DEFINED
AMGEN INC	COMMON	031162100	146043	1833100	SH	DEFINED
AMGEN INC	COMMON	031162100	1968	24700	SH	DEFINED
AMGEN INC	COMMON	031162100	87983	1104349	SH	DEFINED
AMGEN INC	COMMON	031162100	860	10800	SH	DEFINED
AMGEN INC	COMMON	031162100	2087	26200	SH	DEFINED
AMGEN INC	COMMON	031162100	7130	89500	SH	DEFINED
AMGEN INC	COMMON	031162100	53505	671588	SH	DEFINED
AMGEN INC	COMMON	031162100	2892	36300	SH	DEFINED
AMGEN INC	COMMON	031162100	234	2932	SH	DEFINED
AMGEN INC	COMMON	031162100	12850	161289	SH	DEFINED
AMGEN INC	COMMON	031162100	1948	24448	SH	DEFINED
AMGEN INC	COMMON	031162100	76443	959493	SH	DEFINED
AMGEN INC	COMMON	031162100	17904	224730	SH	DEFINED
AMGEN INC	COMMON	031162100	1270	15940	SH	DEFINED
AMGEN INC	COMMON	031162100	106	1328	SH	DEFINED
AMGEN INC	COMMON	031162100	3131	39300	SH	DEFINED
AMGEN INC	COMMON	031162100	32097	402879	SH	DEFINED
AMGEN INC	COMMON	031162100	4539	56969	SH	DEFINED
AMGEN INC	COMMON	031162100	150	1883	SH	DEFINED
AMGEN INC	COMMON	031162100	1612	20237	SH	DEFINED
AMGEN INC	COMMON	031162100	11504	144390	SH	DEFINED
AMGEN INC	COMMON	031162100	1119	14050	SH	DEFINED
AMGEN INC CVT(AMGN) 0.0 03-01-	CONVERT	031162AL4	12977	16400000	SH	DEFINED
AMIS HOLDINGS INC	COMMON	031538101	1594	134480	SH	DEFINED
AMPHENOL CORP CL A	COMMON	032095101	120910	2997264	SH	DEFINED
AMPHENOL CORP CL A	COMMON	032095101	1212	30057	SH	DEFINED
AMPHENOL CORP CL A	COMMON	032095101	436	10800	SH	DEFINED
AMPHENOL CORP CL A	COMMON	032095101	9100	225582	SH	DEFINED
AMPHENOL CORP CL A	COMMON	032095101	1251	31000	SH	DEFINED
AMPHENOL CORP CL A	COMMON	032095101	2260	56021	SH	DEFINED
AMPHENOL CORP CL A	COMMON	032095101	21	523	SH	DEFINED
AMPHENOL CORP CL A	COMMON	032095101	1926	47754	SH	DEFINED
AMPHENOL CORP CL A	COMMON	032095101	196	4853	SH	DEFINED

AMPHENOL CORP CL A	COMMON	032095101	307	7600	SH	DEFINED
AMSOUTH BANCORPORATION	COMMON	032165102	179	7090	SH	DEFINED
AMSOUTH BANCORPORATION	COMMON	032165102	4344	171972	SH	DEFINED
AMSOUTH BANCORPORATION	COMMON	032165102	998	39500	SH	DEFINED
AMSOUTH BANCORPORATION	COMMON	032165102	11	424	SH	DEFINED
AMSOUTH BANCORPORATION	COMMON	032165102	5167	204536	SH	DEFINED
AMSOUTH BANCORPORATION	COMMON	032165102	251	9934	SH	DEFINED
AMSOUTH BANCORPORATION	COMMON	032165102	218	8619	SH	DEFINED
AMSURG CORP	COMMON	03232P405	13350	487931	SH	DEFINED
AMSURG CORP	COMMON	03232P405	3225	117859	SH	DEFINED
AMYLIN PHARMACEUTICALS INC	COMMON	032346108	28259	812273	SH	DEFINED
AMYLIN PHARMACEUTICALS INC	COMMON	032346108	5475	157359	SH	DEFINED
AMYLIN PHARMACEUTICALS INC	COMMON	032346108	6697	192500	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	3098	32352	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	456	4767	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	39340	410861	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	1695	17700	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	712	7436	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	38	399	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	700	7313	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	1032	10776	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	614	6413	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	1081	11285	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	1208	12611	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	43	452	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	297	3100	SH	DEFINED
ANADARKO PETROLEUM CORP	COMMON	032511107	91	953	SH	DEFINED
ANADYS PHARMACEUTICALS INC	COMMON	03252Q408	80	7500	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	231153	6223822	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	279	7507	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	155716	4192680	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	1083	29169	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	35040	943449	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	1263	34000	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	1705	45904	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	6371	171545	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	17586	473500	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	1344	36188	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	1	34	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	19226	517660	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	467	12565	SH	DEFINED
ANALOG DEVICES	COMMON	032654105	708	19063	SH	DEFINED
ANALOGIC CORP	COMMON	032657207	686	13600	SH	DEFINED
ANAREN INC	COMMON	032744104	455	32300	SH	DEFINED
ANAREN INC	COMMON	032744104	13	900	SH	DEFINED
ANAREN INC	COMMON	032744104	123	8700	SH	DEFINED
ANCHOR BANCORP WISCONSIN INC	COMMON	032839102	12	400	SH	DEFINED
ANCHOR BANCORP WISCONSIN INC	COMMON	032839102	50	1700	SH	DEFINED
ANDERSONS INC - THE	COMMON	034164103	26	900	SH	DEFINED
ANDREW CORP	COMMON	034425108	37	3316	SH	DEFINED
ANDREW CORP	COMMON	034425108	346	31064	SH	DEFINED
ANDRX GROUP	COMMON	034553107	1923	124616	SH	DEFINED
ANDRX GROUP	COMMON	034553107	188	12200	SH	DEFINED
ANDRX GROUP	COMMON	034553107	17805	1153898	SH	DEFINED
ANDRX GROUP	COMMON	034553107	861	55802	SH	DEFINED
ANGELICA CORP	COMMON	034663104	211	11800	SH	DEFINED
ANGELICA CORP	COMMON	034663104	7	400	SH	DEFINED
ANGELICA CORP	COMMON	034663104	29	1600	SH	DEFINED
ANGIODYNAMICS INC	COMMON	03475V101	590	28100	SH	DEFINED
ANGIODYNAMICS INC	COMMON	03475V101	17	800	SH	DEFINED
ANGIODYNAMICS INC	COMMON	03475V101	84	4000	SH	DEFINED
ANGLO AMERICAN PLC ADR	COMMON	03485P102	8441	279685	SH	DEFINED

ANGLO AMERICAN PLC ADR	COMMON	03485P102	33032	1094501	SH	DEFINED
ANGLO AMERICAN PLC ADR	COMMON	03485P102	45	1500	SH	DEFINED
ANGIOTECH PHARMACEUTICALS INC	COMMON	034918102	7	491	SH	DEFINED
ANGIOTECH PHARMACEUTICALS INC	COMMON	034918102	21	1525	SH	DEFINED
ANGLOGOLD ASHANTI LTD ADR	COMMON	035128206	560	13200	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	38668	898420	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	674	15659	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	1166	27100	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	565	13118	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	1219	28330	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	4343	100896	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	960	22300	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	20	460	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	108	2518	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	1265	29385	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	480	11145	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	3209	74555	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	468	10872	SH	DEFINED
ANHEUSER-BUSCH COS INC	COMMON	035229103	371	8624	SH	DEFINED
ANIMAS CORP	COMMON	03525Y105	1122	71470	SH	DEFINED
ANIXTER INTERNATIONAL INC	COMMON	035290105	917	22740	SH	DEFINED
ANIXTER INTERNATIONAL INC	COMMON	035290105	24	600	SH	DEFINED
ANIXTER INTERNATIONAL INC	COMMON	035290105	129	3200	SH	DEFINED
ANNALY MORTGAGE MANAGEMENT	COMMON	035710409	0	0	SH	DEFINED
ANNTAYLOR STORES CORP	COMMON	036115103	9558	360000	SH	DEFINED
ANNTAYLOR STORES CORP	COMMON	036115103	342	12881	SH	DEFINED
ANNTAYLOR STORES CORP	COMMON	036115103	371	13973	SH	DEFINED
ANSOFT CORP	COMMON	036384105	1135	39000	SH	DEFINED
ANSOFT CORP	COMMON	036384105	32	1100	SH	DEFINED
ANSOFT CORP	COMMON	036384105	285	9800	SH	DEFINED
ANSYS INC	COMMON	03662Q105	9374	243553	SH	DEFINED
ANSYS INC	COMMON	03662Q105	293	7600	SH	DEFINED
ANSYS INC	COMMON	03662Q105	8	200	SH	DEFINED
ANSYS INC	COMMON	03662Q105	2850	74044	SH	DEFINED
ANSYS INC	COMMON	03662Q105	42	1100	SH	DEFINED
ANTEON INTERNATIONAL CORP	COMMON	03674E108	15025	351385	SH	DEFINED
ANTEON INTERNATIONAL CORP	COMMON	03674E108	941	22000	SH	DEFINED
ANTEON INTERNATIONAL CORP	COMMON	03674E108	1560	36489	SH	DEFINED
ANTEON INTERNATIONAL CORP	COMMON	03674E108	1296	30300	SH	DEFINED
ANTIGENICS INC/DEL	COMMON	037032109	16	3000	SH	DEFINED
ANWORTH MORTGAGE ASSET CORP	COMMON	037347101	13	1600	SH	DEFINED
AON CORP	COMMON	037389103	29655	924415	SH	DEFINED
AON CORP	COMMON	037389103	206	6420	SH	DEFINED
AON CORP	COMMON	037389103	1784	55604	SH	DEFINED
AON CORP	COMMON	037389103	558	17400	SH	DEFINED
AON CORP	COMMON	037389103	1963	61200	SH	DEFINED
AON CORP	COMMON	037389103	2	54	SH	DEFINED
AON CORP	COMMON	037389103	151	4700	SH	DEFINED
AON CORP	COMMON	037389103	332	10364	SH	DEFINED
APACHE CORP	COMMON	037411105	157229	2090250	SH	DEFINED
APACHE CORP	COMMON	037411105	499	6628	SH	DEFINED
APACHE CORP	COMMON	037411105	72602	965200	SH	DEFINED
APACHE CORP	COMMON	037411105	7372	98000	SH	DEFINED
APACHE CORP	COMMON	037411105	1928	25629	SH	DEFINED
APACHE CORP	COMMON	037411105	12983	172605	SH	DEFINED
APACHE CORP	COMMON	037411105	67	886	SH	DEFINED
APACHE CORP	COMMON	037411105	41906	557118	SH	DEFINED
APACHE CORP	COMMON	037411105	3988	53016	SH	DEFINED

APACHE CORP	COMMON	037411105	1726	22942	SH	DEFINED
APACHE CORP	COMMON	037411105	788	10478	SH	DEFINED
APACHE CORP	COMMON	037411105	27421	364543	SH	DEFINED
APACHE CORP	COMMON	037411105	817	10867	SH	DEFINED
APACHE CORP	COMMON	037411105	1382	18369	SH	DEFINED
APARTMENT INVT & MGMT CO CL A	COMMON	03748R101	75	1924	SH	DEFINED
APARTMENT INVT & MGMT CO CL A	COMMON	03748R101	8708	224542	SH	DEFINED
APARTMENT INVT & MGMT CO CL A	COMMON	03748R101	16	400	SH	DEFINED
APOLLO GROUP INC CL A	COMMON	037604105	17308	260700	SH	DEFINED
APOLLO GROUP INC CL A	COMMON	037604105	196	2947	SH	DEFINED
APOLLO GROUP INC CL A	COMMON	037604105	757	11397	SH	DEFINED
APOLLO GROUP INC CL A	COMMON	037604105	73	1100	SH	DEFINED
APOLLO GROUP INC CL A	COMMON	037604105	1129	17000	SH	DEFINED
APOLLO GROUP INC CL A	COMMON	037604105	190	2855	SH	DEFINED
APOLLO GROUP INC CL A	COMMON	037604105	13755	207178	SH	DEFINED
APOLLO GROUP INC CL A	COMMON	037604105	282	4248	SH	DEFINED
APOLLO INVESTMENT CORP CF	COMMON	03761U106	299	15100	SH	DEFINED
APOLLO INVESTMENT CORP CF	COMMON	03761U106	8	400	SH	DEFINED
APOLLO INVESTMENT CORP CF	COMMON	03761U106	42	2100	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	162287	3027173	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	897	16729	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	182274	3400000	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	1319	24606	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	608	11336	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	195438	3645556	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	2954	55100	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	5506	102700	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	40731	759765	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	2171	40500	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	3477	64848	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	3265	60907	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	27711	516895	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	11042	205975	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	74	1375	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	9194	171500	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	19759	368565	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	515	9600	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	5607	104585	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	252	4701	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	472	8806	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	1823	34011	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	24709	460900	SH	DEFINED
APPLE COMPUTER INC	COMMON	037833100	4665	87010	SH	DEFINED
APPLEBEE'S INTL INC	COMMON	037899101	3734	180472	SH	DEFINED
APPLEBEE'S INTL INC	COMMON	037899101	90	4340	SH	DEFINED
APPLEBEE'S INTL INC	COMMON	037899101	6495	313904	SH	DEFINED
APRIA HEALTHCARE GROUP INC	COMMON	037933108	6088	190801	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	91	3907	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	365	15700	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	165	7100	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	46073	1982503	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	300	12900	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	2703	116300	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	48	2062	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	13	540	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	981	42200	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	238	10250	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	1015	43687	SH	DEFINED

APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	35	1510	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	151	6500	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	198	8500	SH	DEFINED
APPLERA CORP-APPLIED BIOSYSTEM	COMMON	038020103	4502	193700	SH	DEFINED
APPLERA CORP-CELERA GENOMICS	COMMON	038020202	17	1434	SH	DEFINED
APPLERA CORP-CELERA GENOMICS	COMMON	038020202	119	9838	SH	DEFINED
APPLIED DIGITAL SOLUTIONS	COMMON	038188306	0	50	SH	DEFINED
APPLIED FILMS CORP	COMMON	038197109	16	775	SH	DEFINED
APPLIED INDUSTRIAL TECH INC	COMMON	03820C105	5674	158150	SH	DEFINED
APPLIED INDUSTRIAL TECH INC	COMMON	03820C105	154	4300	SH	DEFINED
APPLIED INDUSTRIAL TECH INC	COMMON	03820C105	1629	45400	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	54259	3199237	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	555	32710	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	5782	340943	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	1747	103000	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	2104	124083	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	2598	153177	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	1717	101232	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	8594	506714	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	424	25014	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	916	53999	SH	DEFINED
APPLIED MATERIALS INC	COMMON	038222105	391	23039	SH	DEFINED
APPLIED MICRO CIRCUITS CORP	COMMON	03822W109	19	6170	SH	DEFINED
APPLIED MICRO CIRCUITS CORP	COMMON	03822W109	71	23807	SH	DEFINED
APTARGROUP INC	COMMON	038336103	8130	163227	SH	DEFINED
APTARGROUP INC	COMMON	038336103	103	2060	SH	DEFINED
AQUA AMERICA INC	COMMON	03836W103	7957	209291	SH	DEFINED
AQUA AMERICA INC	COMMON	03836W103	410	10775	SH	DEFINED
AQUA AMERICA INC	COMMON	03836W103	148	3902	SH	DEFINED
AQUANTIVE INC	COMMON	03839G105	939	46670	SH	DEFINED
ARACRUZ CELULOSE SA ADR	COMMON	038496204	1319	32500	SH	DEFINED
ARAMARK CORP-CL B	COMMON	038521100	96	3600	SH	DEFINED
ARAMARK CORP-CL B	COMMON	038521100	34611	1295800	SH	DEFINED
ARAMARK CORP-CL B	COMMON	038521100	583	21820	SH	DEFINED
ARBINET-THEXCHANGE INC	COMMON	03875P100	21163	2939259	SH	DEFINED
ARBINET-THEXCHANGE INC	COMMON	03875P100	862	119741	SH	DEFINED
ARBITRON INC	COMMON	03875Q108	6007	150776	SH	DEFINED
ARBITRON INC	COMMON	03875Q108	0	0	SH	DEFINED
ARBITRON INC	COMMON	03875Q108	141	3550	SH	DEFINED
ARBOR REALTY TRUST INC	COMMON	038923108	4052	144200	SH	DEFINED
ARBOR REALTY TRUST INC	COMMON	038923108	110	3900	SH	DEFINED
ARBOR REALTY TRUST INC	COMMON	038923108	1444	51400	SH	DEFINED
ARCADIS NV - NY REGISTRY SH	COMMON	03923E107	30	1114	SH	DEFINED
ARCH COAL INC	COMMON	039380100	600	8893	SH	DEFINED
ARCH COAL INC	COMMON	039380100	1753	25968	SH	DEFINED
ARCH COAL INC	COMMON	039380100	10916	161715	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	323	13114	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	1144	46400	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	515	20900	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	73746	2990521	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	1090	44200	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	1850	75000	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	2396	97158	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	22	902	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	2841	115200	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	247	10000	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	3276	132829	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	62	2499	SH	DEFINED

ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	458	18588	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	2538	102929	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	COMMON	039483102	13474	546400	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	170	4276	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	192766	4834870	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	447	11200	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	781	19600	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	2540	63700	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	265	6652	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	11782	295508	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	20	500	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	1080	27100	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	92	2300	SH	DEFINED
ARCHSTONE-SMITH TRUST	COMMON	039583109	4924	123500	SH	DEFINED
ARDEN REALTY INC	COMMON	039793104	94809	2302861	SH	DEFINED
ARDEN REALTY INC	COMMON	039793104	490	11900	SH	DEFINED
ARDEN REALTY INC	COMMON	039793104	1569	38100	SH	DEFINED
ARDEN REALTY INC	COMMON	039793104	7	180	SH	DEFINED
ARDEN REALTY INC	COMMON	039793104	4977	120900	SH	DEFINED
ARDEN REALTY INC	COMMON	039793104	1527	37100	SH	DEFINED
ARDEN REALTY INC	COMMON	039793104	49	1200	SH	DEFINED
LIFE SCIENCES RESEARC CVT(HTDL	CONVERT	0400912	995	1000000	SH	DEFINED
ARES CAPITAL CORP	COMMON	04010L103	4127	253478	SH	DEFINED
ARES CAPITAL CORP	COMMON	04010L103	621	38145	SH	DEFINED
ARGONAUT GROUP INC	COMMON	040157109	17	622	SH	DEFINED
ARGOSY GAMING COMPANY	COMMON	040228108	982	20900	SH	DEFINED
ARGOSY GAMING COMPANY	COMMON	040228108	907	19300	SH	DEFINED
ARGOSY GAMING COMPANY	COMMON	040228108	266	5667	SH	DEFINED
ARIAD PHARMACEUTICALS INC	COMMON	04033A100	3677	494912	SH	DEFINED
ARIAD PHARMACEUTICALS INC	COMMON	04033A100	338	45500	SH	DEFINED
ARIAD PHARMACEUTICALS INC	COMMON	04033A100	212	28600	SH	DEFINED
ARIAD PHARMACEUTICALS INC	COMMON	04033A100	10	1331	SH	DEFINED
ARIBA INC	COMMON	04033V203	0	33	SH	DEFINED
ARKANSAS BEST CORP	COMMON	040790107	37	1075	SH	DEFINED
ARMSTRONG HOLDINGS INC	COMMON	042384107	3	1506	SH	DEFINED
ARQULE INC	COMMON	04269E107	783	100000	SH	DEFINED
ARRIS GROUP INC	COMMON	04269Q100	2576	217200	SH	DEFINED
ARRIS GROUP INC	COMMON	04269Q100	75	6300	SH	DEFINED
ARRIS GROUP INC	COMMON	04269Q100	363	30600	SH	DEFINED
ARRAY BIOPHARMA INC	COMMON	04269X105	724	100802	SH	DEFINED
ARRAY BIOPHARMA INC	COMMON	04269X105	459	63898	SH	DEFINED
ARRAY BIOPHARMA INC	COMMON	04269X105	36	5000	SH	DEFINED
ARROW ELECTRONICS INC	COMMON	042735100	3855	122935	SH	DEFINED
ARROW ELECTRONICS INC	COMMON	042735100	2073	66100	SH	DEFINED
ARROW ELECTRONICS INC	COMMON	042735100	188	6000	SH	DEFINED
ARROW ELECTRONICS INC	COMMON	042735100	9	300	SH	DEFINED
ARROW ELECTRONICS INC	COMMON	042735100	88	2800	SH	DEFINED
ART TECHNOLOGY GROUP INC	COMMON	04289L107	95	92860	SH	DEFINED
ARTHROCARE CORP	COMMON	043136100	8	200	SH	DEFINED
ASHFORD HOSPITALITY TRUST	COMMON	044103109	3039	282400	SH	DEFINED
ASHFORD HOSPITALITY TRUST	COMMON	044103109	44	4050	SH	DEFINED
ASHLAND INC	COMMON	044209104	83	1494	SH	DEFINED
ASHLAND INC	COMMON	044209104	2800	50682	SH	DEFINED
ASHLAND INC	COMMON	044209104	1	20	SH	DEFINED
ASHLAND INC	COMMON	044209104	166	3000	SH	DEFINED
ASPECT MEDICAL SYSTEMS INC	COMMON	045235108	7	248	SH	DEFINED
ASPREVA PHARMACEUTICALS CORP	COMMON	04538T109	3129	219433	SH	DEFINED
ASSOCIATED BANC CORP	COMMON	045487105	15	500	SH	DEFINED

ASSOCIATED ESTATES REALTY CORP	COMMON	045604105	858	87500	SH	DEFINED
ASSOCIATED ESTATES REALTY CORP	COMMON	045604105	20	2000	SH	DEFINED
ASSOCIATED ESTATES REALTY CORP	COMMON	045604105	258	26300	SH	DEFINED
ASSURANT INC	COMMON	04621X108	15140	397800	SH	DEFINED
ASSURANT INC	COMMON	04621X108	381	10000	SH	DEFINED
ASSURANT INC	COMMON	04621X108	4	94	SH	DEFINED
ASSURANT INC	COMMON	04621X108	103	2700	SH	DEFINED
ASSURANT INC	COMMON	04621X108	196	5150	SH	DEFINED
ASTA FUNDING INC	COMMON	046220109	929	30600	SH	DEFINED
ASTA FUNDING INC	COMMON	046220109	16	525	SH	DEFINED
ASTEC INDUSTRIES INC	COMMON	046224101	3725	131203	SH	DEFINED
ASTEC INDUSTRIES INC	COMMON	046224101	795	28000	SH	DEFINED
ASTEC INDUSTRIES INC	COMMON	046224101	20	700	SH	DEFINED
ASTEC INDUSTRIES INC	COMMON	046224101	349	12300	SH	DEFINED
ASTORIA FINANCIAL CORP	COMMON	046265104	8140	308100	SH	DEFINED
ASTORIA FINANCIAL CORP	COMMON	046265104	1236	46800	SH	DEFINED
ASTORIA FINANCIAL CORP	COMMON	046265104	69	2604	SH	DEFINED
ASTORIA FINANCIAL CORP	COMMON	046265104	20	750	SH	DEFINED
ASTORIA FINANCIAL CORP	COMMON	046265104	222	8399	SH	DEFINED
ASTRAZENECA PLC ADR	COMMON	046353108	493	10461	SH	DEFINED
ASTRAZENECA PLC ADR	COMMON	046353108	0	0	SH	DEFINED
ASTRAZENECA PLC ADR	COMMON	046353108	312	6627	SH	DEFINED
@ROAD INC	COMMON	04648K105	1	200	SH	DEFINED
ATHEROGENICS INC	COMMON	047439104	4713	294032	SH	DEFINED
ATHEROGENICS INC	COMMON	047439104	346	21600	SH	DEFINED
ATHEROGENICS INC	COMMON	047439104	266	16600	SH	DEFINED
ATHEROGENICS INC	COMMON	047439104	12	760	SH	DEFINED
ATHEROGENICS INC	COMMON	047439104	630	39300	SH	DEFINED
ATLANTIC AMERICAN CORP	COMMON	048209100	15	5025	SH	DEFINED
ATLANTIS BUSINESS DEV CORP	COMMON	04914P309	9	159500	SH	DEFINED
ATMEL CORP	COMMON	049513104	154	74940	SH	DEFINED
ATMEL CORP	COMMON	049513104	13	6400	SH	DEFINED
ARTICURE INC	COMMON	04963C209	162	11626	SH	DEFINED
AUDIOVOX CORP CL A	COMMON	050757103	45	3200	SH	DEFINED
AUDIOVOX CORP CL A	COMMON	050757103	154	11000	SH	DEFINED
AUTODESK INC	COMMON	052769106	85849	1848591	SH	DEFINED
AUTODESK INC	COMMON	052769106	215	4626	SH	DEFINED
AUTODESK INC	COMMON	052769106	55728	1200000	SH	DEFINED
AUTODESK INC	COMMON	052769106	835	17978	SH	DEFINED
AUTODESK INC	COMMON	052769106	15763	339419	SH	DEFINED
AUTODESK INC	COMMON	052769106	1254	27000	SH	DEFINED
AUTODESK INC	COMMON	052769106	2467	53121	SH	DEFINED
AUTODESK INC	COMMON	052769106	145	3120	SH	DEFINED
AUTODESK INC	COMMON	052769106	4023	86626	SH	DEFINED
AUTODESK INC	COMMON	052769106	77	1659	SH	DEFINED
AUTODESK INC	COMMON	052769106	180	3866	SH	DEFINED
AUTODESK INC	COMMON	052769106	1538	33120	SH	DEFINED
AUTOLIV INC	COMMON	052800109	557	12800	SH	DEFINED
AUTOLIV INC	COMMON	052800109	278	6395	SH	DEFINED
AUTOLIV INC	COMMON	052800109	8556	196700	SH	DEFINED
AUTOLIV INC	COMMON	052800109	531	12200	SH	DEFINED
AUTOLIV INC	COMMON	052800109	54	1238	SH	DEFINED
AUTOLIV INC	COMMON	052800109	410	9428	SH	DEFINED
AUTOLIV INC	COMMON	052800109	1049	24104	SH	DEFINED
AUTOLIV INC	COMMON	052800109	233	5350	SH	DEFINED
AUTOMATIC DATA PROCESSING	COMMON	053015103	12482	290000	SH	DEFINED
AUTOMATIC DATA PROCESSING	COMMON	053015103	503	11696	SH	DEFINED
AUTOMATIC DATA PROCESSING	COMMON	053015103	6281	145934	SH	DEFINED
AUTOMATIC DATA PROCESSING	COMMON	053015103	1511	35100	SH	DEFINED
AUTOMATIC DATA PROCESSING	COMMON	053015103	13235	307514	SH	DEFINED
AUTOMATIC DATA PROCESSING	COMMON	053015103	1567	36413	SH	DEFINED
AUTOMATIC DATA PROCESSING	COMMON	053015103	940	21847	SH	DEFINED

AUTOMATIC DATA PROCESSING	COMMON	053015103	348	8082	SH	DEFINED
AUTOMATIC DATA PROCESSING	COMMON	053015103	2225	51700	SH	DEFINED
AUTOMATIC DATA PROC(AUD)CVT 0.	CONVERT	053015AC7	21237	19111000	SH	DEFINED
AUTONATION INC	COMMON	05329W102	73	3634	SH	DEFINED
AUTONATION INC	COMMON	05329W102	507	25400	SH	DEFINED
AUTONATION INC	COMMON	05329W102	272	13600	SH	DEFINED
AUTONATION INC	COMMON	05329W102	4608	230753	SH	DEFINED
AUTONATION INC	COMMON	05329W102	54	2700	SH	DEFINED
AUTONATION INC	COMMON	05329W102	657	32900	SH	DEFINED
AUTONATION INC	COMMON	05329W102	50	2500	SH	DEFINED
AUTONATION INC	COMMON	05329W102	1	61	SH	DEFINED
AUTONATION INC	COMMON	05329W102	122	6100	SH	DEFINED
AUTONATION INC	COMMON	05329W102	132	6600	SH	DEFINED
AUTONATION INC	COMMON	05329W102	749	37483	SH	DEFINED
AUTONATION INC	COMMON	05329W102	236	11800	SH	DEFINED
AUTONATION INC	COMMON	05329W102	805	40300	SH	DEFINED
AUTOZONE INC	COMMON	053332102	93	1120	SH	DEFINED
AUTOZONE INC	COMMON	053332102	2040	24500	SH	DEFINED
AUTOZONE INC	COMMON	053332102	1057	12700	SH	DEFINED
AUTOZONE INC	COMMON	053332102	500	6000	SH	DEFINED
AUTOZONE INC	COMMON	053332102	10301	123733	SH	DEFINED
AUTOZONE INC	COMMON	053332102	142	1700	SH	DEFINED
AUTOZONE INC	COMMON	053332102	1016	12200	SH	DEFINED
AUTOZONE INC	COMMON	053332102	420	5045	SH	DEFINED
AUTOZONE INC	COMMON	053332102	328	3934	SH	DEFINED
AUTOZONE INC	COMMON	053332102	333	4000	SH	DEFINED
AUTOZONE INC	COMMON	053332102	13986	167997	SH	DEFINED
AUTOZONE INC	COMMON	053332102	1933	23223	SH	DEFINED
AUTOZONE INC	COMMON	053332102	26	308	SH	DEFINED
AUTOZONE INC	COMMON	053332102	417	5008	SH	DEFINED
AUTOZONE INC	COMMON	053332102	1429	17165	SH	DEFINED
AUTOZONE INC	COMMON	053332102	549	6600	SH	DEFINED
AVALONBAY COMMUNITIES INC	COMMON	053484101	143978	1680023	SH	DEFINED
AVALONBAY COMMUNITIES INC	COMMON	053484101	60	700	SH	DEFINED
AVALONBAY COMMUNITIES INC	COMMON	053484101	463	5400	SH	DEFINED
AVALONBAY COMMUNITIES INC	COMMON	053484101	1585	18500	SH	DEFINED
AVALONBAY COMMUNITIES INC	COMMON	053484101	9780	114123	SH	DEFINED
AVALONBAY COMMUNITIES INC	COMMON	053484101	51	600	SH	DEFINED
AVALONBAY COMMUNITIES INC	COMMON	053484101	214	2500	SH	DEFINED
AVANT IMMUNOTHERAPEUTICS INC	COMMON	053491106	0	54	SH	DEFINED
AVAYA INC	COMMON	053499109	88	8549	SH	DEFINED
AVAYA INC	COMMON	053499109	340	33054	SH	DEFINED
AVAYA INC	COMMON	053499109	155	15000	SH	DEFINED
AVAYA INC	COMMON	053499109	24	2354	SH	DEFINED
AVAYA INC	COMMON	053499109	1	133	SH	DEFINED
AVAYA INC	COMMON	053499109	116	11270	SH	DEFINED
AVAYA INC	COMMON	053499109	55306	5369500	SH	DEFINED
AVAYA INC	COMMON	053499109	1821	176800	SH	DEFINED
AVERY DENNISON CORP	COMMON	053611109	117	2226	SH	DEFINED
AVERY DENNISON CORP	COMMON	053611109	451	8608	SH	DEFINED
AVERY DENNISON CORP	COMMON	053611109	111	2122	SH	DEFINED
AVERY DENNISON CORP	COMMON	053611109	30	570	SH	DEFINED
AVERY DENNISON CORP	COMMON	053611109	199	3790	SH	DEFINED
AVIALL INC	COMMON	05366B102	15275	452200	SH	DEFINED
AVIALL INC	COMMON	05366B102	36	1075	SH	DEFINED
AVICI SYSTEMS INC	COMMON	05367L802	32	7052	SH	DEFINED
AVID TECHNOLOGY INC	COMMON	05367P100	8593	207571	SH	DEFINED
AVID TECHNOLOGY INC	COMMON	05367P100	99	2400	SH	DEFINED

AVID TECHNOLOGY INC	COMMON	05367P100	3031	73215	SH	DEFINED
AVID TECHNOLOGY INC	COMMON	05367P100	4	100	SH	DEFINED
AVISTA CORP	COMMON	05379B107	2616	134835	SH	DEFINED
AVISTA CORP	COMMON	05379B107	1432	73800	SH	DEFINED
AVISTA CORP	COMMON	05379B107	33	1700	SH	DEFINED
AVISTA CORP	COMMON	05379B107	801	41300	SH	DEFINED
AVNET INC	COMMON	053807103	3795	155200	SH	DEFINED
AVNET INC	COMMON	053807103	193	7900	SH	DEFINED
AVNET INC	COMMON	053807103	76	3125	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	103000	3814800	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	256	9490	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	25677	951000	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	2306	85390	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	5640	208900	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	197	7295	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	270	10000	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	119	4400	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	194	7189	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	582	21571	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	504	18657	SH	DEFINED
AVON PRODUCTS INC	COMMON	054303102	261	9654	SH	DEFINED
AXA ADR	COMMON	054536107	78	2845	SH	DEFINED
AXA ADR	COMMON	054536107	29	1066	SH	DEFINED
AXCELIS TECHNOLOGIES	COMMON	054540109	2	294	SH	DEFINED
AZTAR CORP	COMMON	054802103	3999	129800	SH	DEFINED
AZTAR CORP	COMMON	054802103	433	14057	SH	DEFINED
AZTAR CORP	COMMON	054802103	7	240	SH	DEFINED
AZTAR CORP	COMMON	054802103	15	500	SH	DEFINED
BB&T CORPORATION	COMMON	054937107	431	11037	SH	DEFINED
BB&T CORPORATION	COMMON	054937107	1748	44772	SH	DEFINED
BB&T CORPORATION	COMMON	054937107	34	878	SH	DEFINED
BB&T CORPORATION	COMMON	054937107	3206	82092	SH	DEFINED
BB&T CORPORATION	COMMON	054937107	547	14020	SH	DEFINED
BASF AG ADR	COMMON	055262505	2243	29750	SH	DEFINED
BASF AG ADR	COMMON	055262505	20080	266314	SH	DEFINED
BASF AG ADR	COMMON	055262505	49490	656369	SH	DEFINED
BASF AG ADR	COMMON	055262505	19	250	SH	DEFINED
BCE INC	COMMON	05534B109	3158	115000	SH	DEFINED
BCE INC	COMMON	05534B109	139169	5068645	SH	DEFINED
BCE INC	COMMON	05534B109	203	7400	SH	DEFINED
BCE INC	COMMON	05534B109	48878	1781164	SH	DEFINED
BCE INC	COMMON	05534B109	459	16700	SH	DEFINED
BCE INC	COMMON	05534B109	1488	54200	SH	DEFINED
BCE INC	COMMON	05534B109	613644	22348390	SH	DEFINED
BCE INC	COMMON	05534B109	36569	1331800	SH	DEFINED
BCE INC	COMMON	05534B109	12872	468800	SH	DEFINED
BCE INC	COMMON	05534B109	365	13297	SH	DEFINED
BCE INC	COMMON	05534B109	1705	62100	SH	DEFINED
BCE INC	COMMON	05534B109	1208	44000	SH	DEFINED
BCE INC	COMMON	05534B109	4436	161600	SH	DEFINED
BG GROUP PLC-SPON ADR	COMMON	055434203	14	290	SH	DEFINED
THE BISYS GROUP INC	COMMON	055472104	8252	614444	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	379837	10553968	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	234	6513	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	115888	3220000	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	3779	105000	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	2885	80172	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	29056	807323	SH	DEFINED

BJ SERVICES CO	COMMON	055482103	324	9000	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	69846	1940701	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	569	15817	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	34	950	SH	DEFINED
BJ SERVICES CO	COMMON	055482103	407	11304	SH	DEFINED
BKF CAPITAL GROUP INC	COMMON	05548G102	455	14700	SH	DEFINED
BJS WHOLESALE CLUB INC	COMMON	05548J106	11285	405948	SH	DEFINED
BJS WHOLESALE CLUB INC	COMMON	05548J106	19606	705250	SH	DEFINED
BJS WHOLESALE CLUB INC	COMMON	05548J106	887	31900	SH	DEFINED
BJS WHOLESALE CLUB INC	COMMON	05548J106	3863	138963	SH	DEFINED
BJS WHOLESALE CLUB INC	COMMON	05548J106	18	650	SH	DEFINED
BJS WHOLESALE CLUB INC	COMMON	05548J106	47	1700	SH	DEFINED
BJS WHOLESALE CLUB INC	COMMON	05548J106	353	12714	SH	DEFINED
BP PLC ADR	COMMON	055622104	101588	1433850	SH	DEFINED
BP PLC ADR	COMMON	055622104	27412	386900	SH	DEFINED
BP PLC ADR	COMMON	055622104	13974	197230	SH	DEFINED
BP PLC ADR	COMMON	055622104	7864	111000	SH	DEFINED
BP PLC ADR	COMMON	055622104	35781	505031	SH	DEFINED
BP PLC ADR	COMMON	055622104	356	5025	SH	DEFINED
BP PLC ADR	COMMON	055622104	32010	451806	SH	DEFINED
BP PLC ADR	COMMON	055622104	2659	37526	SH	DEFINED
BP PLC ADR	COMMON	055622104	49798	702859	SH	DEFINED
BP PRUDHOE BAY ROYALTY TRUST	COMMON	055630107	870	11000	SH	DEFINED
BP PRUDHOE BAY ROYALTY TRUST	COMMON	055630107	696	8800	SH	DEFINED
BRT REALTY TRUST	COMMON	055645303	16	700	SH	DEFINED
BRE PROPERTIES CL A	COMMON	05564E106	30271	680244	SH	DEFINED
BRE PROPERTIES CL A	COMMON	05564E106	192	4308	SH	DEFINED
BRE PROPERTIES CL A	COMMON	05564E106	2950	66300	SH	DEFINED
BRE PROPERTIES CL A	COMMON	05564E106	276	6200	SH	DEFINED
BT GROUP PLC-ADS	COMMON	05577E101	1	19	SH	DEFINED
BT GROUP PLC-ADS	COMMON	05577E101	22	550	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	93	4386	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	726	34400	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	354	16800	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	89741	4253133	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	973	46100	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	2635	124900	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	1344	63693	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	3391	160700	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	1350	64000	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	2195	104048	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	63	3000	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	295	14000	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	461	21852	SH	DEFINED
BMC SOFTWARE INC	COMMON	055921100	10326	489400	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	90558	1517400	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	410	6867	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	72105	1208200	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	8710	145951	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	1355	22700	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	8384	140475	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	54	911	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	629	10540	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	2	31	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	1015	17000	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	501	8399	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	795	13327	SH	DEFINED
BAKER HUGHES INC	COMMON	057224107	335	5615	SH	DEFINED

BAKER HUGHES INC	COMMON	057224107	495	8300	SH	DEFINED
BALL CORP	COMMON	058498106	36997	1007000	SH	DEFINED
BALL CORP	COMMON	058498106	81	2199	SH	DEFINED
BALL CORP	COMMON	058498106	414	11281	SH	DEFINED
BALL CORP	COMMON	058498106	5096	138700	SH	DEFINED
BALL CORP	COMMON	058498106	111	3025	SH	DEFINED
BALL CORP	COMMON	058498106	99	2700	SH	DEFINED
BALL CORP	COMMON	058498106	168	4583	SH	DEFINED
BALL CORP	COMMON	058498106	433	11780	SH	DEFINED
BALL CORP	COMMON	058498106	21	582	SH	DEFINED
BANCFIRST CORP	COMMON	05945F103	2142	25200	SH	DEFINED
BANCFIRST CORP	COMMON	05945F103	60	700	SH	DEFINED
BANCFIRST CORP	COMMON	05945F103	672	7900	SH	DEFINED
BANCO BRADESCO SA ADR REP1 PRF	COMMON	059460303	2363	48300	SH	DEFINED
BANCO BRADESCO SA ADR REP1 PRF	COMMON	059460303	5675	116000	SH	DEFINED
BANCO BRADESCO SA ADR REP1 PRF	COMMON	059460303	626	12800	SH	DEFINED
BANCO BRADESCO SA ADR REP1 PRF	COMMON	059460303	1761	36000	SH	DEFINED
BANCO BILBAO VIZCAYA-SP ADR	COMMON	05946K101	2	105	SH	DEFINED
BANCO ITAU HOLDING FIN-ADR	COMMON	059602201	1353	11400	SH	DEFINED
BANCO ITAU HOLDING FIN-ADR	COMMON	059602201	528	4452	SH	DEFINED
BANCO ITAU HOLDING FIN-ADR	COMMON	059602201	30	252	SH	DEFINED
BANCO ITAU HOLDING FIN-ADR	COMMON	059602201	516	4350	SH	DEFINED
BANCO ITAU HOLDING FIN-ADR	COMMON	059602201	510	4300	SH	DEFINED
BANCO ITAU HOLDING FIN-ADR	COMMON	059602201	71	602	SH	DEFINED
BANCO ITAU HOLDING FIN-ADR	COMMON	059602201	1471	12400	SH	DEFINED
BANCO SANTANDER CEN ADR	COMMON	05964H105	1005	76308	SH	DEFINED
BANCO SANTANDER CEN ADR	COMMON	05964H105	15	1170	SH	DEFINED
BANCO SANTANDER CEN ADR	COMMON	05964H105	2929	222391	SH	DEFINED
BANCO SANTANDER CHILE ADR	COMMON	05965X109	724	16500	SH	DEFINED
BANCOLOMBIA SA ADR	COMMON	05968L102	15	700	SH	DEFINED
BANCOLOMBIA SA ADR	COMMON	05968L102	549	25000	SH	DEFINED
BANCORPSOUTH INC	COMMON	059692103	1586	69400	SH	DEFINED
BANCORPSOUTH INC	COMMON	059692103	48	2100	SH	DEFINED
BANCORPSOUTH INC	COMMON	059692103	224	9800	SH	DEFINED
BANDAG INC	COMMON	059815100	2266	52880	SH	DEFINED
BANDAG INC	COMMON	059815100	5	115	SH	DEFINED
BANDAG INC-CL A	COMMON	059815308	4	117	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	168922	4012390	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	3410	81005	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	93546	2222000	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	1368	32500	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	663	15741	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	218917	5199918	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	3389	80500	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	1393	33080	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	11013	261600	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	23389	555554	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	2277	54090	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	60559	1438467	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	143	3392	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	7805	185400	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	24783	588678	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	295	7000	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	9428	223933	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	226	5368	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	549	13046	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	2202	52300	SH	DEFINED
BANK OF AMERICA CORP	COMMON	060505104	30637	727730	SH	DEFINED

BANK OF AMERICA CORP	COMMON	060505104	499	11850	SH	DEFINED
BANK OF GRANITE CORP	COMMON	062401104	11	600	SH	DEFINED
BANK OF GRANITE CORP	COMMON	062401104	48	2500	SH	DEFINED
BANK OF GRANITE CORP	COMMON	062401104	4	233	SH	DEFINED
BANK OF HAWAII CORP	COMMON	062540109	5368	109053	SH	DEFINED
BANK OF HAWAII CORP	COMMON	062540109	3503	71180	SH	DEFINED
BANK OF HAWAII CORP	COMMON	062540109	896	18200	SH	DEFINED
BANK OF HAWAII CORP	COMMON	062540109	525	10658	SH	DEFINED
BANK OF MARIN-CA	COMMON	063431100	51	1499	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	1861	37357	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	897	18000	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	953	19128	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	260	5227	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	119576	2399700	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	45978	922700	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	3433	68896	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	715	14347	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	357	7160	SH	DEFINED
BANK OF MONTREAL	COMMON	063671101	1758	35300	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	362251	12317278	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	462	15693	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	35992	1223800	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	368	12500	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	15836	538459	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	1004	34150	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	441	15000	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	8133	276550	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	5421	184313	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	835	28400	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	18310	622583	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	390	13260	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	4429	150612	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	732	24877	SH	DEFINED
BANK OF NEW YORK CO INC	COMMON	064057102	283	9630	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	397	10600	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	197	5261	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	2740	73218	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	41	1100	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	739693	19765200	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	103572	2767524	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	1854	49529	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	167	4454	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	831	22215	SH	DEFINED
BANK OF NOVA SCOTIA	COMMON	064149107	2453	65600	SH	DEFINED
BANKATLANTIC BANCORP INC CL A	COMMON	065908501	36	2125	SH	DEFINED
BANKNORTH GROUP INC	COMMON	06646R107	0	0	SH	DEFINED
BANKUNITED FINANCIAL CORP CL A	COMMON	06652B103	3746	163800	SH	DEFINED
BANTA CORP	COMMON	066821109	3176	62418	SH	DEFINED
BANTA CORP	COMMON	066821109	46	900	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	29251	443002	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	140	2121	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	16838	255000	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	1063	16105	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	324	4900	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	6554	99255	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	13	190	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	779	11800	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	40	600	SH	DEFINED
BARD (C.R.) INC	COMMON	067383109	296	4480	SH	DEFINED

BARD (C.R.) INC	COMMON	067383109	268	4062	SH	DEFINED
BARCLAYS PLC ADR	COMMON	06738E204	14	333	SH	DEFINED
BARCLAYS PLC ADR	COMMON	06738E204	35	850	SH	DEFINED
BARNES & NOBLE INC	COMMON	067774109	41678	1105510	SH	DEFINED
BARNES & NOBLE INC	COMMON	067774109	1776	47100	SH	DEFINED
BARNES & NOBLE INC	COMMON	067774109	98	2600	SH	DEFINED
BARNES & NOBLE INC	COMMON	067774109	811	21500	SH	DEFINED
BARNES & NOBLE INC	COMMON	067774109	702	18628	SH	DEFINED
BARNES & NOBLE INC	COMMON	067774109	23	615	SH	DEFINED
BARNES & NOBLE INC	COMMON	067774109	803	21296	SH	DEFINED
BARNES GROUP INC	COMMON	067806109	39	1100	SH	DEFINED
BARRICK GOLD CORP	COMMON	067901108	8454	291000	SH	DEFINED
BARRICK GOLD CORP	COMMON	067901108	366	12600	SH	DEFINED
BARRICK GOLD CORP	COMMON	067901108	1743	60000	SH	DEFINED
BARRICK GOLD CORP	COMMON	067901108	11	373	SH	DEFINED
BARRICK GOLD CORP	COMMON	067901108	385238	13259850	SH	DEFINED
BARRICK GOLD CORP	COMMON	067901108	25785	887500	SH	DEFINED
BARRICK GOLD CORP	COMMON	067901108	602	20716	SH	DEFINED
BARRICK GOLD CORP	COMMON	067901108	453	15578	SH	DEFINED
BARRICK GOLD CORP	COMMON	067901108	3283	113000	SH	DEFINED
BARNWELL INDUSTRIES INC	COMMON	068221100	156	2436	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	24326	442940	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	15827	288176	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	621	11300	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	3315	60353	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	2999	54613	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	344	6270	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	49	885	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	230	4188	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	428	7800	SH	DEFINED
BARR PHARMACEUTICALS INC	COMMON	068306109	1133	20621	SH	DEFINED
BILL BARRETT CORP	COMMON	06846N104	37683	1023429	SH	DEFINED
BILL BARRETT CORP	COMMON	06846N104	4897	133000	SH	DEFINED
BARRY (R.G.)	COMMON	068798107	134	22221	SH	DEFINED
BAUSCH & LOMB INC	COMMON	071707103	4841	60000	SH	DEFINED
BAUSCH & LOMB INC	COMMON	071707103	87	1083	SH	DEFINED
BAUSCH & LOMB INC	COMMON	071707103	5753	71307	SH	DEFINED
BAUSCH & LOMB INC	COMMON	071707103	758	9400	SH	DEFINED
BAUSCH & LOMB INC	COMMON	071707103	96	1185	SH	DEFINED
BAUSCH & LOMB INC	COMMON	071707103	81	1000	SH	DEFINED
BAUSCH & LOMB INC	COMMON	071707103	250	3098	SH	DEFINED
BAUSCH & LOMB INC	COMMON	071707103	30	372	SH	DEFINED
BAUSCH & LOMB INC	COMMON	071707103	290	3600	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	111499	2796565	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	500	12549	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	3892	97617	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	1168	29300	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	727	18224	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	5052	126720	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	550	13800	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	29	731	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	1477	37040	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	729	18279	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	13165	330200	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	54	1347	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	437	10973	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	824	20657	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	458	11490	SH	DEFINED
BAXTER INTERNATIONAL INC	COMMON	071813109	120	3000	SH	DEFINED
BAYER AG ADR	COMMON	072730302	37	1000	SH	DEFINED
BEA SYSTEMS INC	COMMON	073325102	10107	1124300	SH	DEFINED

BEA SYSTEMS INC	COMMON	073325102	115	12800	SH	DEFINED
BEA SYSTEMS INC	COMMON	073325102	3	300	SH	DEFINED
BEA SYSTEMS INC	COMMON	073325102	89	9898	SH	DEFINED
BEA SYSTEMS INC	COMMON	073325102	134	14907	SH	DEFINED
BEA SYSTEMS INC	COMMON	073325102	131	14566	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	6533	59530	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	249	2266	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	17146	156225	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	241	2200	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	64184	584820	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	867	7900	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	1493	13600	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	2742	24980	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	623	5681	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	32	292	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	46	420	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	2441	22245	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	513	4673	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	373	3400	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	284	2592	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	36	330	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	6113	55700	SH	DEFINED
BEAR STEARNS COMPANIES INC	COMMON	073902108	82	750	SH	DEFINED
BEBE STORES INC	COMMON	075571109	318	18150	SH	DEFINED
BEBE STORES INC	COMMON	075571109	19	1087	SH	DEFINED
BECKMAN COULTER INC	COMMON	075811109	19750	365880	SH	DEFINED
BECKMAN COULTER INC	COMMON	075811109	162	3000	SH	DEFINED
BECKMAN COULTER INC	COMMON	075811109	1668	30900	SH	DEFINED
BECKMAN COULTER INC	COMMON	075811109	54	1000	SH	DEFINED
BECKMAN COULTER INC	COMMON	075811109	62	1141	SH	DEFINED
BECKMAN COULTER INC	COMMON	075811109	1242	23000	SH	DEFINED
BECKMAN COULTER INC	COMMON	075811109	22	400	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	21054	401566	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	264	5038	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	27788	530000	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	81276	1550179	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	1316	25100	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	2480	47300	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	5399	102972	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	17	333	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	828	15800	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	534	10184	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	1534	29250	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	4242	80900	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	367	7000	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	320	6100	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	1405	26790	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	117	2223	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	876	16700	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	10219	194900	SH	DEFINED
BECTON DICKINSON & CO	COMMON	075887109	359	6854	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	41819	1040801	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	240	5961	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	40180	1000000	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	2403	59797	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	293	7300	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	14874	370180	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	848	21100	SH	DEFINED

BED BATH & BEYOND INC	COMMON	075896100	2313	57570	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	14393	358216	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	399	9932	SH	DEFINED
BED BATH & BEYOND INC	COMMON	075896100	459	11423	SH	DEFINED
BEDFORD PROPERTY INVESTORS	COMMON	076446301	334	14000	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	31010	1179080	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	972	36941	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	27922	1061686	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	347	13200	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	3685	140100	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	4861	184820	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	329	12493	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	1240	47151	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	768	29200	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	1352	51411	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	308	11700	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	1674	63651	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	554	21080	SH	DEFINED
BELLSOUTH CORP	COMMON	079860102	1907	72500	SH	DEFINED
BELO CORPORATION	COMMON	080555105	62641	2740216	SH	DEFINED
BELO CORPORATION	COMMON	080555105	897	39219	SH	DEFINED
BELO CORPORATION	COMMON	080555105	929	40649	SH	DEFINED
BELO CORPORATION	COMMON	080555105	6609	289100	SH	DEFINED
BELO CORPORATION	COMMON	080555105	15	650	SH	DEFINED
BELO CORPORATION	COMMON	080555105	431	18846	SH	DEFINED
BELO CORPORATION	COMMON	080555105	150	6550	SH	DEFINED
BELO CORPORATION	COMMON	080555105	32124	1405253	SH	DEFINED
BELO CORPORATION	COMMON	080555105	261	11413	SH	DEFINED
BEMA GOLD CORPORATION	COMMON	08135F107	2690	1000000	SH	DEFINED
BEMA GOLD CORPORATION	COMMON	08135F107	511	190000	SH	DEFINED
BEMIS COMPANY	COMMON	081437105	54	2197	SH	DEFINED
BEMIS COMPANY	COMMON	081437105	206	8331	SH	DEFINED
BENCHMARK ELECTRONICS INC	COMMON	08160H101	171	5686	SH	DEFINED
BENCHMARK ELECTRONICS INC	COMMON	08160H101	26	875	SH	DEFINED
BENTLEY PHARMACEUTICALS INC	COMMON	082657107	424	35500	SH	DEFINED
BENTLEY PHARMACEUTICALS INC	COMMON	082657107	12	1000	SH	DEFINED
BENTLEY PHARMACEUTICALS INC	COMMON	082657107	105	8800	SH	DEFINED
BERKLEY (WR) CORP	COMMON	084423102	5357	135700	SH	DEFINED
BERKLEY (WR) CORP	COMMON	084423102	461	11671	SH	DEFINED
BERKLEY (WR) CORP	COMMON	084423102	387	9800	SH	DEFINED
BERKSHIRE HATHAWAY INC CL A	COMMON	084670108	113078	1379	SH	DEFINED
BERKSHIRE HATHAWAY INC CL A	COMMON	084670108	58220	710	SH	DEFINED
BERKSHIRE HATHAWAY INC CL A	COMMON	084670108	574	7	SH	DEFINED
BERKSHIRE HATHAWAY INC CL A	COMMON	084670108	1722	21	SH	DEFINED
BERKSHIRE HATHAWAY INC CL A	COMMON	084670108	574	7	SH	DEFINED
BERKSHIRE HATHAWAY INC CL A	COMMON	084670108	246	3	SH	DEFINED
BERKSHIRE HATHAWAY INC CLASS B	COMMON	084670207	5582	2044	SH	DEFINED
BERKSHIRE HATHAWAY INC CLASS B	COMMON	084670207	3821	1399	SH	DEFINED
BERKSHIRE HATHAWAY INC CLASS B	COMMON	084670207	4697	1720	SH	DEFINED
BERRY PETROLEUM CO CL A	COMMON	085789105	2888	43300	SH	DEFINED
BERRY PETROLEUM CO CL A	COMMON	085789105	80	1200	SH	DEFINED
BERRY PETROLEUM CO CL A	COMMON	085789105	594	8900	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	66176	1520247	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	355	8160	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	59854	1375000	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	3271	75149	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	853	19600	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	19561	449378	SH	DEFINED

BEST BUY COMPANY INC	COMMON	086516101	27	627	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	319	7324	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	48	1100	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	14846	341047	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	614	14108	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	243	5584	SH	DEFINED
BEST BUY COMPANY INC	COMMON	086516101	477	10965	SH	DEFINED
BHP LTD-ADR	COMMON	088606108	5127	150000	SH	DEFINED
BHP LTD-ADR	COMMON	088606108	6	176	SH	DEFINED
BHP LTD-ADR	COMMON	088606108	957	28000	SH	DEFINED
BHP LTD-ADR	COMMON	088606108	8	240	SH	DEFINED
BHP LTD-ADR	COMMON	088606108	4442	129952	SH	DEFINED
BIG 5 SPORTING GOODS CORP	COMMON	08915P101	2	100	SH	DEFINED
BIG 5 SPORTING GOODS CORP	COMMON	08915P101	20	840	SH	DEFINED
BIG LOTS INC	COMMON	089302103	25	2318	SH	DEFINED
BIG LOTS INC	COMMON	089302103	97	8871	SH	DEFINED
BIG LOTS INC	COMMON	089302103	25	2300	SH	DEFINED
BINDVIEW DEVELOPMENT CORP	COMMON	090327107	1	237	SH	DEFINED
BIO RAD LABORATORIES CL A	COMMON	090572207	4146	75400	SH	DEFINED
BIO RAD LABORATORIES CL A	COMMON	090572207	1947	35400	SH	DEFINED
BIOCRYST PHARMACEUTICALS INC	COMMON	09058V103	154	15796	SH	DEFINED
BIOMET INC	COMMON	090613100	71328	2054959	SH	DEFINED
BIOMET INC	COMMON	090613100	175	5030	SH	DEFINED
BIOMET INC	COMMON	090613100	14362	413761	SH	DEFINED
BIOMET INC	COMMON	090613100	2285	65843	SH	DEFINED
BIOMET INC	COMMON	090613100	6608	190388	SH	DEFINED
BIOMET INC	COMMON	090613100	76	2200	SH	DEFINED
BIOMET INC	COMMON	090613100	26	760	SH	DEFINED
BIOMET INC	COMMON	090613100	1440	41500	SH	DEFINED
BIOMET INC	COMMON	090613100	92	2655	SH	DEFINED
BIOMET INC	COMMON	090613100	6433	185350	SH	DEFINED
BIOMET INC	COMMON	090613100	302	8693	SH	DEFINED
BIOMET INC	COMMON	090613100	215	6188	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	37842	958511	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	269	6825	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	1619	41000	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	6391	161882	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	95	2400	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	2460	62300	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	276	7000	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	109	2759	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	5524	139928	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	74	1875	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	377	9550	SH	DEFINED
BIOGEN IDEC INC	COMMON	09062X103	423	10705	SH	DEFINED
BIOMED REALTY TRUST INC	COMMON	09063H107	5373	216668	SH	DEFINED
BIOMED REALTY TRUST INC	COMMON	09063H107	1265	51000	SH	DEFINED
BIOMED REALTY TRUST INC	COMMON	09063H107	1877	75703	SH	DEFINED
BIOMED REALTY TRUST INC	COMMON	09063H107	248	10000	SH	DEFINED
BIOTIME INC	COMMON	09066L105	0	1125	SH	DEFINED
BIOTIME INC-CW07	COMMON	09066L147	0	62	SH	DEFINED
BIOTECH HOLDERS TRUST	COMMON	09067D201	38	200	SH	DEFINED
BIOSITE INC	COMMON	090945106	3	50	SH	DEFINED
BLACK & DECKER CORP	COMMON	091797100	15605	190100	SH	DEFINED
BLACK & DECKER CORP	COMMON	091797100	133	1621	SH	DEFINED
BLACK & DECKER CORP	COMMON	091797100	13060	159090	SH	DEFINED
BLACK & DECKER CORP	COMMON	091797100	1322	16100	SH	DEFINED
BLACK & DECKER CORP	COMMON	091797100	993	12100	SH	DEFINED

BLACK & DECKER CORP	COMMON	091797100	580	7070	SH	DEFINED
BLACK & DECKER CORP	COMMON	091797100	370	4508	SH	DEFINED
BLACK & DECKER CORP	COMMON	091797100	232	2828	SH	DEFINED
BLACK BOX CORPORATION	COMMON	091826107	2816	67100	SH	DEFINED
BLACK BOX CORPORATION	COMMON	091826107	76	1800	SH	DEFINED
BLACK BOX CORPORATION	COMMON	091826107	1036	24700	SH	DEFINED
BLACKBOARD INC	COMMON	091935502	12281	491050	SH	DEFINED
BLACKBOARD INC	COMMON	091935502	4321	172770	SH	DEFINED
BLACKBAUD INC	COMMON	09227Q100	479	33800	SH	DEFINED
BLACKBAUD INC	COMMON	09227Q100	14	1000	SH	DEFINED
BLACKBAUD INC	COMMON	09227Q100	130	9197	SH	DEFINED
BLACKBAUD INC	COMMON	09227Q100	67	4700	SH	DEFINED
BLACKBAUD INC	COMMON	09227Q100	3927	277115	SH	DEFINED
BLACKROCK INVT QUALITY MUNI CF	COMMON	09247D105	1	56	SH	DEFINED
BLACKROCK INSD MUNI 2008 TR CF	COMMON	09247K109	11	700	SH	DEFINED
BLACKROCK MUNI TARGET TR-06 CF	COMMON	09247M105	33	3300	SH	DEFINED
BLACKROCK INC	COMMON	09247X101	18	200	SH	DEFINED
BLACKROCK CVT(BLK) 144A 2.625	CONVERT	09247XAA9	26176	25600000	SH	DEFINED
BLACKROCK LTD DURATION INC CF	COMMON	09249W101	46	2550	SH	DEFINED
BLACKROCK MUNI 2020 TERM TRS C	COMMON	09249X109	25	1700	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	210340	8771496	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	157	6546	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	269	11200	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	10529	439077	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	547	22800	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	12011	500866	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	58	2433	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	52	2152	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	41	1702	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	161	6700	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	37427	1560760	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	391	16310	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	263	10964	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	341	14220	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	476	19836	SH	DEFINED
BLOCK H & R INC	COMMON	093671105	139	5813	SH	DEFINED
BLOCKBUSTER INC CL A	COMMON	093679108	94	19800	SH	DEFINED
BLOCKBUSTER INC CL A	COMMON	093679108	2	393	SH	DEFINED
BLOCKBUSTER INC-CL B	COMMON	093679207	2	393	SH	DEFINED
BLOUNT INTERNATIONAL INC	COMMON	095180105	26541	1504567	SH	DEFINED
BLOUNT INTERNATIONAL INC	COMMON	095180105	912	51700	SH	DEFINED
BLOUNT INTERNATIONAL INC	COMMON	095180105	25	1400	SH	DEFINED
BLOUNT INTERNATIONAL INC	COMMON	095180105	786	44571	SH	DEFINED
BLOUNT INTERNATIONAL INC	COMMON	095180105	293	16600	SH	DEFINED
BLUE COAT SYSTEMS INC	COMMON	09534T508	7052	162183	SH	DEFINED
BLUE COAT SYSTEMS INC	COMMON	09534T508	61	1400	SH	DEFINED
BLUE COAT SYSTEMS INC	COMMON	09534T508	2417	55585	SH	DEFINED
BLUE COAT SYSTEMS INC	COMMON	09534T508	28	650	SH	DEFINED
BLUE COAT SYSTEMS INC	COMMON	09534T508	222	5100	SH	DEFINED
BLUE NILE INC	COMMON	09578R103	7015	221700	SH	DEFINED
BLUE NILE INC	COMMON	09578R103	842	26600	SH	DEFINED
BLUE NILE INC	COMMON	09578R103	854	27000	SH	DEFINED
BLUE NILE INC	COMMON	09578R103	22	700	SH	DEFINED
BLUE NILE INC	COMMON	09578R103	14	450	SH	DEFINED
BLUE NILE INC	COMMON	09578R103	459	14500	SH	DEFINED
BLYTH INDUSTRIES INC	COMMON	09643P108	18	800	SH	DEFINED
MONDAS PLC (MDSLN) CVT 8.0 10-	CONVERT	0966232	5	300000	SH	DEFINED
BOEING CO	COMMON	097023105	68549	1008808	SH	DEFINED

BOEING CO	COMMON	097023105	1124	16543	SH	DEFINED
BOEING CO	COMMON	097023105	69440	1021935	SH	DEFINED
BOEING CO	COMMON	097023105	106045	1560635	SH	DEFINED
BOEING CO	COMMON	097023105	1542	22700	SH	DEFINED
BOEING CO	COMMON	097023105	5042	74200	SH	DEFINED
BOEING CO	COMMON	097023105	20081	295531	SH	DEFINED
BOEING CO	COMMON	097023105	932	13718	SH	DEFINED
BOEING CO	COMMON	097023105	3940	57991	SH	DEFINED
BOEING CO	COMMON	097023105	52	767	SH	DEFINED
BOEING CO	COMMON	097023105	5157	75900	SH	DEFINED
BOEING CO	COMMON	097023105	1188	17484	SH	DEFINED
BOEING CO	COMMON	097023105	414	6100	SH	DEFINED
BOEING CO	COMMON	097023105	2069	30446	SH	DEFINED
BOEING CO	COMMON	097023105	48	712	SH	DEFINED
BOEING CO	COMMON	097023105	877	12900	SH	DEFINED
BOEING CO	COMMON	097023105	11518	169500	SH	DEFINED
BOEING CO	COMMON	097023105	1899	27941	SH	DEFINED
BON-TON STORES	COMMON	09776J101	1118	57583	SH	DEFINED
BON-TON STORES	COMMON	09776J101	461	23720	SH	DEFINED
BON-TON STORES	COMMON	09776J101	25	1272	SH	DEFINED
BON-TON STORES	COMMON	09776J101	59	3040	SH	DEFINED
BOOKHAM INC	COMMON	09856E105	31884	6533584	SH	DEFINED
BOOKHAM INC	COMMON	09856E105	3758	770082	SH	DEFINED
BORDERS GROUP INC	COMMON	099709107	6210	280100	SH	DEFINED
BORDERS GROUP INC	COMMON	099709107	388	17500	SH	DEFINED
BORG WARNER INC	COMMON	099724106	124	2200	SH	DEFINED
BORG WARNER INC	COMMON	099724106	378	6700	SH	DEFINED
BORG WARNER INC	COMMON	099724106	1	10	SH	DEFINED
BORG WARNER INC	COMMON	099724106	15176	268800	SH	DEFINED
BORG WARNER INC	COMMON	099724106	86	1524	SH	DEFINED
BOSTON BEER COMPANY INC CL A	COMMON	100557107	2623	104900	SH	DEFINED
BOSTON BEER COMPANY INC CL A	COMMON	100557107	68	2700	SH	DEFINED
BOSTON BEER COMPANY INC CL A	COMMON	100557107	5	200	SH	DEFINED
BOSTON BEER COMPANY INC CL A	COMMON	100557107	683	27300	SH	DEFINED
BOSTON PRIVATE FINANCIAL HOLDI	COMMON	101119105	3897	146852	SH	DEFINED
BOSTON PRIVATE FINANCIAL HOLDI	COMMON	101119105	10	395	SH	DEFINED
BOSTON PROPERTIES INC	COMMON	101121101	241823	3410756	SH	DEFINED
BOSTON PROPERTIES INC	COMMON	101121101	1205	17000	SH	DEFINED
BOSTON PROPERTIES INC	COMMON	101121101	3864	54500	SH	DEFINED
BOSTON PROPERTIES INC	COMMON	101121101	246	3470	SH	DEFINED
BOSTON PROPERTIES INC	COMMON	101121101	18728	264153	SH	DEFINED
BOSTON PROPERTIES INC	COMMON	101121101	5900	83218	SH	DEFINED
BOSTON PROPERTIES INC	COMMON	101121101	950	13400	SH	DEFINED
BOSTON PROPERTIES INC	COMMON	101121101	142	2000	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	278	11904	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	8195	350675	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	121	5165	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	10623	454569	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	112	4800	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	306	13100	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	444	19010	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	467	19984	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	176	7541	SH	DEFINED
BOSTON SCIENTIFIC CORP	COMMON	101137107	1463	62600	SH	DEFINED
BOYD GAMING CORP	COMMON	103304101	3178	73700	SH	DEFINED
BOYKIN LODGING COMPANY	COMMON	103430104	461	37100	SH	DEFINED
BOYKIN LODGING COMPANY	COMMON	103430104	7	600	SH	DEFINED
BOYKIN LODGING COMPANY	COMMON	103430104	101	8100	SH	DEFINED
BRADLEY PHARMACEUTICALS INC	COMMON	104576103	0	20	SH	DEFINED
BRADY CORP- CL A	COMMON	104674106	4635	149821	SH	DEFINED
BRANDYWINE REALTY TRUST	COMMON	105368203	62724	2017506	SH	DEFINED
BRANDYWINE REALTY TRUST	COMMON	105368203	2789	89700	SH	DEFINED

BRANDYWINE REALTY TRUST	COMMON	105368203	1113	35800	SH	DEFINED
BRASCAN CORPORATION	COMMON	10549P606	7921	169700	SH	DEFINED
BRASCAN CORPORATION	COMMON	10549P606	1608	34445	SH	DEFINED
BRASCAN CORPORATION	COMMON	10549P606	54546	1168650	SH	DEFINED
BRASCAN CORPORATION	COMMON	10549P606	359	7700	SH	DEFINED
BRASCAN CORPORATION	COMMON	10549P606	467	9996	SH	DEFINED
BRASCAN CORPORATION	COMMON	10549P606	426	9130	SH	DEFINED
BRASCAN CORPORATION	COMMON	10549P606	1440	30900	SH	DEFINED
BRASIL TELECOM PART SA ADR	COMMON	105530109	2	50	SH	DEFINED
BRASIL TELECOM PART SA ADR	COMMON	105530109	298	7000	SH	DEFINED
BRIGGS & STRATTON	COMMON	109043109	60041	1735800	SH	DEFINED
BRIGGS & STRATTON	COMMON	109043109	1045	30214	SH	DEFINED
BRIGGS & STRATTON	COMMON	109043109	7122	205900	SH	DEFINED
BRIGGS & STRATTON	COMMON	109043109	159	4600	SH	DEFINED
BRIGGS & STRATTON	COMMON	109043109	34490	997111	SH	DEFINED
BRIGGS & STRATTON	COMMON	109043109	280	8088	SH	DEFINED
BRIGGS & STRATTON	COMMON	109043109	138	4000	SH	DEFINED
BRIGHTPOINT INC	COMMON	109473405	6028	314950	SH	DEFINED
BRIGHTPOINT INC	COMMON	109473405	155	8100	SH	DEFINED
BRIGHTPOINT INC	COMMON	109473405	1843	96300	SH	DEFINED
BRIGHTPOINT INC	COMMON	109473405	86	4500	SH	DEFINED
BRINKER INTERNATIONAL INC	COMMON	109641100	4049	107800	SH	DEFINED
BRINKER INTERNATIONAL INC	COMMON	109641100	20816	554200	SH	DEFINED
BRINKER INTERNATIONAL INC	COMMON	109641100	3770	100385	SH	DEFINED
BRINKER INTERNATIONAL INC	COMMON	109641100	56	1500	SH	DEFINED
BRINKER INTERNATIONAL INC	COMMON	109641100	129	3430	SH	DEFINED
BRINKER INTERNATIONAL INC	COMMON	109641100	328	8724	SH	DEFINED
BRINKER INTERNATIONAL INC	COMMON	109641100	225	6000	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	82362	3423200	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	949	39431	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	39338	1635000	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	20050	833350	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	285	11850	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	65204	2710060	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	361	15000	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	1302	54130	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	4362	181300	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	541	22500	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	3047	126653	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	2	74	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	2398	99685	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	2645	109947	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	1687	70119	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	16	672	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	784	32587	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	9981	414820	SH	DEFINED
BRITI SH AIRWAYS PLC ADR	COMMON	110419306	1	24	SH	DEFINED
BRITI SH AMERN TOB PLC ADR	COMMON	110448107	8	200	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	42254	900554	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	267	5694	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	14956	318760	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	1018	21700	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	3716	79200	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	1253	26700	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	2571	54789	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	145	3097	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	2695	57432	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	48	1025	SH	DEFINED

BROADCOM CORP CL A	COMMON	111320107	348	7416	SH	DEFINED
BROADCOM CORP CL A	COMMON	111320107	104	2210	SH	DEFINED
BROADWING CORP	COMMON	11161E101	0	30	SH	DEFINED
BROCADE COMMUNICATIONS SYS	COMMON	111621108	1541	377794	SH	DEFINED
BROCADE COMMUNICATIONS SYS	COMMON	111621108	40	9792	SH	DEFINED
BROOKFIELD HOMES CORP	COMMON	112723101	3448	62100	SH	DEFINED
BROOKFIELD HOMES CORP	COMMON	112723101	100	1800	SH	DEFINED
BROOKFIELD HOMES CORP	COMMON	112723101	494	8900	SH	DEFINED
BROOKFIELD PROPERTIES CORP	COMMON	112900105	71776	2435949	SH	DEFINED
BROOKFIELD PROPERTIES CORP	COMMON	112900105	321	10900	SH	DEFINED
BROOKFIELD PROPERTIES CORP	COMMON	112900105	2369	80700	SH	DEFINED
BROOKFIELD PROPERTIES CORP	COMMON	112900105	2	54	SH	DEFINED
BROOKFIELD PROPERTIES CORP	COMMON	112900105	2668	90900	SH	DEFINED
BROOKFIELD PROPERTIES CORP	COMMON	112900105	5498	186550	SH	DEFINED
BROOKFIELD PROPERTIES CORP	COMMON	112900105	502	17116	SH	DEFINED
BROOKFIELD PROPERTIES CORP	COMMON	112900105	79	2700	SH	DEFINED
BROOKLINE BANCORP INC	COMMON	11373M107	3749	237000	SH	DEFINED
BROOKLINE BANCORP INC	COMMON	11373M107	9	568	SH	DEFINED
BROOKS AUTOMATION INC	COMMON	114340102	5498	412439	SH	DEFINED
BROWN & BROWN INC	COMMON	115236101	60	1200	SH	DEFINED
BROWN FORMAN CORP CL B	COMMON	115637209	99	1671	SH	DEFINED
BROWN FORMAN CORP CL B	COMMON	115637209	391	6566	SH	DEFINED
BROWN FORMAN CORP CL B	COMMON	115637209	1	15	SH	DEFINED
BROWN SHOE COMPANY INC	COMMON	115736100	23	700	SH	DEFINED
BROWN SHOE COMPANY INC	COMMON	115736100	30	900	SH	DEFINED
BRUNSWICK CORP	COMMON	117043109	9695	256970	SH	DEFINED
BRUNSWICK CORP	COMMON	117043109	74	1960	SH	DEFINED
BRUNSWICK CORP	COMMON	117043109	290	7698	SH	DEFINED
BRUNSWICK CORP	COMMON	117043109	19	500	SH	DEFINED
BUCKEYE PARTNERS LP	COMMON	118230101	672	14100	SH	DEFINED
BUCKEYE PARTNERS LP	COMMON	118230101	12782	268240	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	COMMON	118255108	51	6300	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	COMMON	118255108	162	20000	SH	DEFINED
THE BUCKLE INC	COMMON	118440106	1518	44700	SH	DEFINED
THE BUCKLE INC	COMMON	118440106	41	1200	SH	DEFINED
BUILDING MATERIAL HOLDING CP	COMMON	120113105	5045	54100	SH	DEFINED
BUILDING MATERIAL HOLDING CP	COMMON	120113105	140	1500	SH	DEFINED
BUILDING MATERIAL HOLDING CP	COMMON	120113105	1688	18100	SH	DEFINED
BUNGE LTD FINANCE CVT(BG) 3.75	CONVERT	120568AE0	8883	5425000	SH	DEFINED
BUNZL PLC -SPONS ADR	COMMON	120738406	1443	28295	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	67524	1129171	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	450	7527	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	52325	875000	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	131077	2191924	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	2290	38300	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	5029	84100	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	18678	312335	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	1148	19200	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	94	1568	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	57	955	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	5137	85900	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	1030	17225	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	454	7600	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	2070	34608	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	144	2411	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	1369	22894	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	16415	274500	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	COMMON	12189T104	542	9070	SH	DEFINED

BURLINGTON RESOURCES INC	COMMON	122014103	65597	806656	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	625	7681	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	48792	600000	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	1911	23500	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	156352	1922677	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	1992	24500	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	5790	71200	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	11591	142540	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	145	1785	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	684	8413	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	1690	20778	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	674	8290	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	4708	57900	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	14394	177006	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	659	8100	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	2096	25774	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	83	1020	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	2131	26210	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	20663	254100	SH	DEFINED
BURLINGTON RESOURCES INC	COMMON	122014103	906	11139	SH	DEFINED
BUSINESS OBJECTS SA ADR	COMMON	12328X107	7006	201545	SH	DEFINED
BUSINESS OBJECTS SA ADR	COMMON	12328X107	827	23803	SH	DEFINED
BUSINESS OBJECTS SA ADR	COMMON	12328X107	687	19758	SH	DEFINED
C&D TECHNOLOGIES INC	COMMON	124661109	11	1125	SH	DEFINED
CBL & ASSOCIATES PROPERTIES	COMMON	124830100	27805	678348	SH	DEFINED
CBL & ASSOCIATES PROPERTIES	COMMON	124830100	2718	66300	SH	DEFINED
CBL & ASSOCIATES PROPERTIES	COMMON	124830100	85	2075	SH	DEFINED
CBL & ASSOCIATES PROPERTIES	COMMON	124830100	988	24100	SH	DEFINED
CCC INFORMATION SERVICES GRP	COMMON	12487Q109	708	27100	SH	DEFINED
CCC INFORMATION SERVICES GRP	COMMON	12487Q109	21	800	SH	DEFINED
CCC INFORMATION SERVICES GRP	COMMON	12487Q109	157	6000	SH	DEFINED
CBRL GROUP INC	COMMON	12489V106	12102	359538	SH	DEFINED
CBRL GROUP INC	COMMON	12489V106	1269	37700	SH	DEFINED
CBRL GROUP INC	COMMON	12489V106	21	620	SH	DEFINED
CBRL GROUP INC	COMMON	12489V106	27	800	SH	DEFINED
CB RICHARD ELLIS GROUP, INC.	COMMON	12497T101	43414	882400	SH	DEFINED
CB RICHARD ELLIS GROUP, INC.	COMMON	12497T101	11	225	SH	DEFINED
CB RICHARD ELLIS GROUP, INC.	COMMON	12497T101	3183	64700	SH	DEFINED
CB RICHARD ELLIS GROUP, INC.	COMMON	12497T101	42	850	SH	DEFINED
CCL CONVERT BOND TRUST 144A 2.	CONVERT	12502RAA6	19729	14875000	SH	DEFINED
CDI CORP	COMMON	125071100	49	1650	SH	DEFINED
CDW CORP	COMMON	12512N105	1108	18800	SH	DEFINED
CDW CORP	COMMON	12512N105	53	900	SH	DEFINED
CDW CORP	COMMON	12512N105	226	3834	SH	DEFINED
CEC ENTERTAINMENT INC	COMMON	125137109	3556	111950	SH	DEFINED
CEC ENTERTAINMENT INC	COMMON	125137109	8204	258320	SH	DEFINED
CEC ENTERTAINMENT INC	COMMON	125137109	197	6200	SH	DEFINED
C.H. ROBINSON WORLDWIDE INC	COMMON	12541W100	36836	574399	SH	DEFINED
C.H. ROBINSON WORLDWIDE INC	COMMON	12541W100	11	173	SH	DEFINED
C.H. ROBINSON WORLDWIDE INC	COMMON	12541W100	2895	45138	SH	DEFINED
C.H. ROBINSON WORLDWIDE INC	COMMON	12541W100	134	2095	SH	DEFINED
C.H. ROBINSON WORLDWIDE INC	COMMON	12541W100	9921	154701	SH	DEFINED
CIGNA CORP	COMMON	125509109	148821	1262695	SH	DEFINED
CIGNA CORP	COMMON	125509109	305	2591	SH	DEFINED
CIGNA CORP	COMMON	125509109	80381	682000	SH	DEFINED
CIGNA CORP	COMMON	125509109	153551	1302826	SH	DEFINED
CIGNA CORP	COMMON	125509109	2487	21100	SH	DEFINED
CIGNA CORP	COMMON	125509109	4290	36400	SH	DEFINED

CIGNA CORP	COMMON	125509109	35124	298016	SH	DEFINED
CIGNA CORP	COMMON	125509109	130	1100	SH	DEFINED
CIGNA CORP	COMMON	125509109	3259	27652	SH	DEFINED
CIGNA CORP	COMMON	125509109	61	521	SH	DEFINED
CIGNA CORP	COMMON	125509109	935	7930	SH	DEFINED
CIGNA CORP	COMMON	125509109	10453	88692	SH	DEFINED
CIGNA CORP	COMMON	125509109	56	476	SH	DEFINED
CIGNA CORP	COMMON	125509109	6164	52300	SH	DEFINED
CIGNA CORP	COMMON	125509109	785	6660	SH	DEFINED
CIGNA CORP	COMMON	125509109	471	4000	SH	DEFINED
CIGNA CORP	COMMON	125509109	843	7152	SH	DEFINED
CIGNA CORP	COMMON	125509109	928	7876	SH	DEFINED
CIGNA CORP	COMMON	125509109	19247	163300	SH	DEFINED
CIGNA CORP	COMMON	125509109	4800	40723	SH	DEFINED
CIT GROUP INC	COMMON	125581108	2839	62832	SH	DEFINED
CIT GROUP INC	COMMON	125581108	184	4065	SH	DEFINED
CIT GROUP INC	COMMON	125581108	27612	611160	SH	DEFINED
CIT GROUP INC	COMMON	125581108	59	1300	SH	DEFINED
CIT GROUP INC	COMMON	125581108	2322	51400	SH	DEFINED
CIT GROUP INC	COMMON	125581108	64	1425	SH	DEFINED
CIT GROUP INC	COMMON	125581108	506	11200	SH	DEFINED
CIT GROUP INC	COMMON	125581108	263	5820	SH	DEFINED
CIT GROUP INC	COMMON	125581108	396	8769	SH	DEFINED
CIT GROUP INC	COMMON	125581108	342	7573	SH	DEFINED
CIT GROUP INC	COMMON	125581108	5309	117500	SH	DEFINED
CKE RESTAURANTS INC	COMMON	12561E105	22398	1699406	SH	DEFINED
CKE RESTAURANTS INC	COMMON	12561E105	4026	305500	SH	DEFINED
CKE RESTAURANTS INC	COMMON	12561E105	113	8600	SH	DEFINED
CKE RESTAURANTS INC	COMMON	12561E105	687	52088	SH	DEFINED
CKE RESTAURANTS INC	COMMON	12561E105	721	54700	SH	DEFINED
CLECO CORPORATION	COMMON	12561W105	1099	46600	SH	DEFINED
CLECO CORPORATION	COMMON	12561W105	26	1100	SH	DEFINED
CLECO CORPORATION	COMMON	12561W105	641	27200	SH	DEFINED
CMGI INC	COMMON	125750109	0	160	SH	DEFINED
CMS ENERGY CORP	COMMON	125896100	73	4432	SH	DEFINED
CMS ENERGY CORP	COMMON	125896100	1263	76768	SH	DEFINED
CMS ENERGY CORP	COMMON	125896100	332	20200	SH	DEFINED
CMS ENERGY CORP	COMMON	125896100	8	500	SH	DEFINED
CMS ENERGY CORP	COMMON	125896100	195	11875	SH	DEFINED
CSK AUTO CORP	COMMON	125965103	5127	344529	SH	DEFINED
CSK AUTO CORP	COMMON	125965103	464	31154	SH	DEFINED
CSK AUTO CORP	COMMON	125965103	25	1666	SH	DEFINED
CSK AUTO CORP	COMMON	125965103	2303	154805	SH	DEFINED
CSK AUTO CORP	COMMON	125965103	868	58323	SH	DEFINED
CNF INC	COMMON	12612W104	1054	20084	SH	DEFINED
CNF INC	COMMON	12612W104	365	6950	SH	DEFINED
CNOOC LTD- ADR	COMMON	126132109	1162	16100	SH	DEFINED
CNOOC LTD- ADR	COMMON	126132109	12	160	SH	DEFINED
CNOOC LTD- ADR	COMMON	126132109	3186	44133	SH	DEFINED
CNS INC	COMMON	126136100	459	17600	SH	DEFINED
CNS INC	COMMON	126136100	13	500	SH	DEFINED
CNS INC	COMMON	126136100	65	2500	SH	DEFINED
CNET NETWORKS INC	COMMON	12613R104	4	300	SH	DEFINED
CPFL ENERGIA SA-ADR	COMMON	126153105	1083	34000	SH	DEFINED
CP HOLDRS	COMMON	12616K106	537	4000	SH	DEFINED
CNX GAS CORPORATION	COMMON	12618H101	12813	625000	SH	DEFINED
CRA INTERNATIONAL INC	COMMON	12618T105	9151	219505	SH	DEFINED
CRA INTERNATIONAL INC	COMMON	12618T105	3143	75392	SH	DEFINED

CRA INTERNATIONAL INC	COMMON	12618T105	23	550	SH	DEFINED
CRH PLC ADR	COMMON	12626K203	14	510	SH	DEFINED
CRH PLC ADR	COMMON	12626K203	2242	82896	SH	DEFINED
CSG SYSTEMS INTL INC	COMMON	126349109	19253	886820	SH	DEFINED
CSG SYSTEMS INTL INC	COMMON	126349109	163	7500	SH	DEFINED
CSG SYSTEMS INTL INC	COMMON	126349109	803	37000	SH	DEFINED
CSG SYSTEMS INTL INC	COMMON	126349109	2473	113900	SH	DEFINED
CSG SYSTEMS INTL INC	COMMON	126349109	259	11926	SH	DEFINED
CSX CORP	COMMON	126408103	2653	57070	SH	DEFINED
CSX CORP	COMMON	126408103	204	4388	SH	DEFINED
CSX CORP	COMMON	126408103	3521	75748	SH	DEFINED
CSX CORP	COMMON	126408103	683	14700	SH	DEFINED
CSX CORP	COMMON	126408103	1093	23509	SH	DEFINED
CSX CORP	COMMON	126408103	59	1261	SH	DEFINED
CSX CORP	COMMON	126408103	253	5448	SH	DEFINED
CSX CORP	COMMON	126408103	437	9400	SH	DEFINED
CSX CORP	COMMON	126408103	379	8157	SH	DEFINED
CSX CORP	COMMON	126408103	140	3013	SH	DEFINED
CT COMMUNICATIONS INC	COMMON	126426402	627	50700	SH	DEFINED
CT COMMUNICATIONS INC	COMMON	126426402	16	1300	SH	DEFINED
CT COMMUNICATIONS INC	COMMON	126426402	215	17400	SH	DEFINED
CVB FINANCIAL CORP	COMMON	126600105	2581	138767	SH	DEFINED
CVS CORP	COMMON	126650100	27140	935534	SH	DEFINED
CVS CORP	COMMON	126650100	475	16388	SH	DEFINED
CVS CORP	COMMON	126650100	48905	1685800	SH	DEFINED
CVS CORP	COMMON	126650100	4139	142676	SH	DEFINED
CVS CORP	COMMON	126650100	102	3500	SH	DEFINED
CVS CORP	COMMON	126650100	13991	482293	SH	DEFINED
CVS CORP	COMMON	126650100	1332	45931	SH	DEFINED
CVS CORP	COMMON	126650100	3577	123300	SH	DEFINED
CVS CORP	COMMON	126650100	151	5200	SH	DEFINED
CVS CORP	COMMON	126650100	7304	251786	SH	DEFINED
CVS CORP	COMMON	126650100	771	26576	SH	DEFINED
CVS CORP	COMMON	126650100	16724	576500	SH	DEFINED
CVS CORP	COMMON	126650100	313	10800	SH	DEFINED
CV THERAPEUTICS INC	COMMON	126667104	4399	164467	SH	DEFINED
CV THERAPEUTICS INC	COMMON	126667104	4815	180000	SH	DEFINED
CABELAS INC- CL A	COMMON	126804301	4	200	SH	DEFINED
CABLEVISION SYSTEMS CL A	COMMON	12686C109	26868	876033	SH	DEFINED
CABLEVISION SYSTEMS CL A	COMMON	12686C109	2772	90367	SH	DEFINED
CABLEVISION SYSTEMS CL A	COMMON	12686C109	718	23400	SH	DEFINED
CABLEVISION SYSTEMS CL A	COMMON	12686C109	156	5100	SH	DEFINED
CABLEVISION SYSTEMS CL A	COMMON	12686C109	48	1570	SH	DEFINED
CABLEVISION SYSTEMS CL A	COMMON	12686C109	644	21000	SH	DEFINED
CABLEVISION SYSTEMS CL A	COMMON	12686C109	167	5439	SH	DEFINED
CABLEVISION SYSTEMS CL A	COMMON	12686C109	203	6621	SH	DEFINED
CABLEVISION SYSTEMS CL A	COMMON	12686C109	405	13200	SH	DEFINED
CABOT CORP	COMMON	127055101	10	304	SH	DEFINED
CABOT CORP	COMMON	127055101	67	2018	SH	DEFINED
CABOT OIL & GAS CORP CL A	COMMON	127097103	11127	220300	SH	DEFINED
CABOT OIL & GAS CORP CL A	COMMON	127097103	202	4000	SH	DEFINED
CABOT OIL & GAS CORP CL A	COMMON	127097103	2076	41100	SH	DEFINED
CABOT OIL & GAS CORP CL A	COMMON	127097103	101	2000	SH	DEFINED
CABOT MICROELECTRONICS CORP	COMMON	12709P103	17	588	SH	DEFINED
CACI INTERNATIONAL INC CL A	COMMON	127190304	1357	22400	SH	DEFINED
CADBURY SCHWEPPES PLC ADR	COMMON	127209302	5405	132700	SH	DEFINED
CADBURY SCHWEPPES PLC ADR	COMMON	127209302	14371	352835	SH	DEFINED
CADBURY SCHWEPPES PLC ADR	COMMON	127209302	58054	1425329	SH	DEFINED
CADBURY SCHWEPPES PLC ADR	COMMON	127209302	36	880	SH	DEFINED
CADBURY SCHWEPPES PLC ADR	COMMON	127209302	179	4400	SH	DEFINED
CADENCE DESIGN SYS INC	COMMON	127387108	9204	569582	SH	DEFINED

CADENCE DESIGN SYS INC	COMMON	127387108	141	8700	SH	DEFINED
CADENCE DESIGN SYS INC	COMMON	127387108	129	8000	SH	DEFINED
CADENCE DESIGN SYS INC	COMMON	127387108	1135	70208	SH	DEFINED
CADENCE DESIGN SYS INC	COMMON	127387108	856	52993	SH	DEFINED
CADENCE DESIGN SYS INC	COMMON	127387108	1	60	SH	DEFINED
CADENCE DESIGN SYS INC	COMMON	127387108	187	11570	SH	DEFINED
CADENCE DESIGN SYS INC	COMMON	127387108	50238	3108803	SH	DEFINED
CADENCE DESIGN SYS INC	COMMON	127387108	1370	84800	SH	DEFINED
CADMUS COMMUNICATIONS CORP	COMMON	127587103	42	2000	SH	DEFINED
CAL DIVE INTERNATIONAL INC	COMMON	127914109	64086	1010666	SH	DEFINED
CAL DIVE INTERNATIONAL INC	COMMON	127914109	6151	97000	SH	DEFINED
CAL DIVE INTERNATIONAL INC	COMMON	127914109	21255	335200	SH	DEFINED
CAL DIVE INTERNATIONAL INC	COMMON	127914109	197	3100	SH	DEFINED
CAL DIVE INTERNATIONAL INC	COMMON	127914109	190	3000	SH	DEFINED
CAL DIVE INTERNATIONAL INC	COMMON	127914109	7091	111833	SH	DEFINED
CAL DIVE INTERNATIONAL INC	COMMON	127914109	10	163	SH	DEFINED
CAL DIVE INTERNATIONAL INC	COMMON	127914109	1420	22400	SH	DEFINED
CALAMOS CVT AND HIGH INCOME CF	COMMON	12811P108	34	2073	SH	DEFINED
CALAMOS CVT AND HIGH INCOME CF	COMMON	12811P108	25	1511	SH	DEFINED
CALAMOS ASSET MANAGEMENT-A	COMMON	12811R104	861	34900	SH	DEFINED
CALAMOS ASSET MANAGEMENT-A	COMMON	12811R104	22	900	SH	DEFINED
CALAMOS ASSET MANAGEMENT-A	COMMON	12811R104	170	6900	SH	DEFINED
CALAMOS STRAT TOT RETURN FD CF	COMMON	128125101	28	2012	SH	DEFINED
CALIFORNIA PIZZA KITCHEN INC	COMMON	13054D109	4	149	SH	DEFINED
CALLAWAY GOLF COMPANY	COMMON	131193104	2	100	SH	DEFINED
CALLAWAY GOLF COMPANY	COMMON	131193104	69	4600	SH	DEFINED
CALLIDUS SOFTWARE INC	COMMON	13123E500	10520	2843229	SH	DEFINED
CALLON PETROLEUM CORP	COMMON	13123X102	917	43800	SH	DEFINED
CALLON PETROLEUM CORP	COMMON	13123X102	25	1200	SH	DEFINED
CALLON PETROLEUM CORP	COMMON	13123X102	285	13600	SH	DEFINED
CALPINE CORPORATION	COMMON	131347106	30	11449	SH	DEFINED
CALPINE CORPORATION	COMMON	131347106	115	44266	SH	DEFINED
CALPINE CORPORATION	COMMON	131347106	19	7200	SH	DEFINED
CAMBREX CORP	COMMON	132011107	3	145	SH	DEFINED
CAMBIOR INC	COMMON	13201L103	3621	1700000	SH	DEFINED
CAMBIOR INC	COMMON	13201L103	692	325000	SH	DEFINED
CAMDEN NATIONAL CORP	COMMON	133034108	561	14900	SH	DEFINED
CAMDEN NATIONAL CORP	COMMON	133034108	15	400	SH	DEFINED
CAMDEN NATIONAL CORP	COMMON	133034108	218	5800	SH	DEFINED
CAMDEN PROPERTY TRUST	COMMON	133131102	90198	1617908	SH	DEFINED
CAMDEN PROPERTY TRUST	COMMON	133131102	546	9800	SH	DEFINED
CAMDEN PROPERTY TRUST	COMMON	133131102	1778	31900	SH	DEFINED
CAMDEN PROPERTY TRUST	COMMON	133131102	18	320	SH	DEFINED
CAMDEN PROPERTY TRUST	COMMON	133131102	7192	129000	SH	DEFINED
CAMDEN PROPERTY TRUST	COMMON	133131102	875	15700	SH	DEFINED
CAMDEN PROPERTY TRUST	COMMON	133131102	61	1100	SH	DEFINED
CAMECO CORP	COMMON	13321L108	2133	39900	SH	DEFINED
CAMECO CORP	COMMON	13321L108	989	18493	SH	DEFINED
CAMECO CORP	COMMON	13321L108	41868	783050	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	88860	2986900	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	111	3727	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	25198	847000	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	1143	38408	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	4965	166900	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	38	1270	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	113	3800	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	25053	842101	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	198	6650	SH	DEFINED
CAMPBELL SOUP CO	COMMON	134429109	228	7658	SH	DEFINED

CAN IMPERIAL BK OF COMMERCE	COMMON	136069101	376	6000	SH	DEFINED
CAN IMPERIAL BK OF COMMERCE	COMMON	136069101	240529	3843000	SH	DEFINED
CAN IMPERIAL BK OF COMMERCE	COMMON	136069101	27264	435600	SH	DEFINED
CAN IMPERIAL BK OF COMMERCE	COMMON	136069101	1167	18652	SH	DEFINED
CAN IMPERIAL BK OF COMMERCE	COMMON	136069101	656	10485	SH	DEFINED
CAN IMPERIAL BK OF COMMERCE	COMMON	136069101	1618	25900	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	44308	623425	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	6	90	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	14979	210861	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	3	48	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	8890	125000	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	74817	1051929	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	2834	39922	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	426	6000	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	662	9312	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	356	5008	SH	DEFINED
CANADIAN NATL RAILWAY CO	COMMON	136375102	3216	45300	SH	DEFINED
CANADIAN NATURAL RESOURCES	COMMON	136385101	22617	499700	SH	DEFINED
CANADIAN NATURAL RESOURCES	COMMON	136385101	7	156	SH	DEFINED
CANADIAN NATURAL RESOURCES	COMMON	136385101	5666	125177	SH	DEFINED
CANADIAN NATURAL RESOURCES	COMMON	136385101	343	7580	SH	DEFINED
CANADIAN NATURAL RESOURCES	COMMON	136385101	81264	1795480	SH	DEFINED
CANADIAN NATURAL RESOURCES	COMMON	136385101	1648	36409	SH	DEFINED
CP RAILWAY LIMITED	COMMON	13645T100	774	17943	SH	DEFINED
CP RAILWAY LIMITED	COMMON	13645T100	20435	473700	SH	DEFINED
CANADIAN PACIFIC RAILWAY LTD	COMMON	13645T100	2270	52850	SH	DEFINED
CANADIAN PACIFIC RAILWAY LTD	COMMON	13645T100	26	600	SH	DEFINED
CP RAILWAY LIMITED	COMMON	13645T100	315	7301	SH	DEFINED
CANON INC- SP ADR	COMMON	138006309	2642	48700	SH	DEFINED
CANON INC- SP ADR	COMMON	138006309	43398	799810	SH	DEFINED
CANON INC- SP ADR	COMMON	138006309	0	0	SH	DEFINED
CANON INC- SP ADR	COMMON	138006309	60679	1118295	SH	DEFINED
CANON INC- SP ADR	COMMON	138006309	1065	19635	SH	DEFINED
CANON INC- SP ADR	COMMON	138006309	4072	75054	SH	DEFINED
CANTEL MEDICAL CORP	COMMON	138098108	587	27900	SH	DEFINED
CANTEL MEDICAL CORP	COMMON	138098108	17	800	SH	DEFINED
CANTEL MEDICAL CORP	COMMON	138098108	82	3900	SH	DEFINED
CAPITAL AUTOMOTIVE REIT	COMMON	139733109	49	1275	SH	DEFINED
CAPITAL CORP OF THE WEST	COMMON	140065202	21	700	SH	DEFINED
CAPITAL CORP OF THE WEST	COMMON	140065202	77	2520	SH	DEFINED
CAPITAL CROSSING BANK	COMMON	140071101	969	27900	SH	DEFINED
CAPITAL CROSSING BANK	COMMON	140071101	28	800	SH	DEFINED
CAPITAL CROSSING BANK	COMMON	140071101	320	9200	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	27899	350841	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	463	5819	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	5658	71148	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	1670	21000	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	2354	29600	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	316	3976	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	442	5554	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	21588	271477	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	328	4127	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	311	3915	SH	DEFINED
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	692	8700	SH	DEFINED
CAPITAL TRUST CL A	COMMON	14052H506	1775	55200	SH	DEFINED
CAPITAL TRUST CL A	COMMON	14052H506	48	1500	SH	DEFINED
CAPITAL TRUST CL A	COMMON	14052H506	640	19900	SH	DEFINED
CAPITALSOURCE INC	COMMON	14055X102	35887	1646176	SH	DEFINED

CAPITALSOURCE INC	COMMON	14055X102	7	326	SH	DEFINED
CAPITALSOURCE INC	COMMON	14055X102	2838	130204	SH	DEFINED
CAPITALSOURCE INC	COMMON	14055X102	79	3615	SH	DEFINED
CAPITALSOURCE INC	COMMON	14055X102	5780	265144	SH	DEFINED
CARAUSTAR INDUSTRIES INC	COMMON	140909102	19	1700	SH	DEFINED
CARAUSTAR INDUSTRIES INC	COMMON	140909102	71	6500	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	519333	8186200	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	546	8604	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	622	9800	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	305	4814	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	736	11600	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	11769	185512	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	1643	25900	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	8047	126850	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	680	10725	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	148	2338	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	37399	589514	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	475	7491	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	1887	29739	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	259	4084	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	64623	1018645	SH	DEFINED
CARDINAL HEALTH INC	COMMON	14149Y108	831	13100	SH	DEFINED
CARDIODYNAMICS INTERNATIONAL	COMMON	141597104	1	1100	SH	DEFINED
CARDIOME PHARMA CORP	COMMON	14159U202	483	55000	SH	DEFINED
CARDIOME PHARMA CORP	COMMON	14159U202	150	17100	SH	DEFINED
CAREER EDUCATION CORP	COMMON	141665109	38092	1071200	SH	DEFINED
CAREER EDUCATION CORP	COMMON	141665109	5	143	SH	DEFINED
CAREER EDUCATION CORP	COMMON	141665109	3044	85600	SH	DEFINED
CAREER EDUCATION CORP	COMMON	141665109	72	2015	SH	DEFINED
CAREER EDUCATION CORP	COMMON	141665109	5271	148239	SH	DEFINED
CAREER EDUCATION CORP	COMMON	141665109	89	2496	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	69517	1392293	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	454	9084	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	132214	2647981	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	4298	86071	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	1138	22800	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	24118	483040	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	85	1707	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	33	665	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	1763	35300	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	94	1876	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	45736	916003	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	76	1524	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	51756	1036569	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	736	14742	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	25	505	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	314	6288	SH	DEFINED
CAREMARK RX INC	COMMON	141705103	1312	26268	SH	DEFINED
CARLISLE COS INC	COMMON	142339100	766	12054	SH	DEFINED
CARLISLE COS INC	COMMON	142339100	2	27	SH	DEFINED
CARLISLE COS INC	COMMON	142339100	342	5375	SH	DEFINED
CARMAX INC	COMMON	143130102	253	8083	SH	DEFINED
CARMAX INC	COMMON	143130102	30	945	SH	DEFINED
CARMAX INC	COMMON	143130102	19	600	SH	DEFINED
CARNIVAL CORP	COMMON	143658300	29928	598791	SH	DEFINED
CARNIVAL CORP	COMMON	143658300	435	8700	SH	DEFINED
CARNIVAL CORP	COMMON	143658300	3079	61600	SH	DEFINED
CARNIVAL CORP	COMMON	143658300	3666	73355	SH	DEFINED

CARNIVAL CORP	COMMON	143658300	51	1030	SH	DEFINED
CARNIVAL CORP	COMMON	143658300	502	10054	SH	DEFINED
CARNIVAL CORP	COMMON	143658300	16119	322518	SH	DEFINED
CARNIVAL CORP	COMMON	143658300	691	13828	SH	DEFINED
CARNIVAL PLC-ADR	COMMON	14365C103	2	40	SH	DEFINED
CARPENTER TECHNOLOGY	COMMON	144285103	13284	226646	SH	DEFINED
CARPENTER TECHNOLOGY	COMMON	144285103	8061	137540	SH	DEFINED
CARPENTER TECHNOLOGY	COMMON	144285103	164	2800	SH	DEFINED
CARPENTER TECHNOLOGY	COMMON	144285103	4559	77778	SH	DEFINED
CARRAMERICA REALTY CORP	COMMON	144418100	79670	2216126	SH	DEFINED
CARRAMERICA REALTY CORP	COMMON	144418100	4708	130966	SH	DEFINED
CARRAMERICA REALTY CORP	COMMON	144418100	802	22300	SH	DEFINED
CARREKER CORPORATION	COMMON	144433109	32	4550	SH	DEFINED
CARTERS INC	COMMON	146229109	3766	66300	SH	DEFINED
CARTERS INC	COMMON	146229109	443	7800	SH	DEFINED
CARTERS INC	COMMON	146229109	465	8186	SH	DEFINED
CARTERS INC	COMMON	146229109	7	120	SH	DEFINED
CARTERS INC	COMMON	146229109	12223	215200	SH	DEFINED
CASCADE NATURAL GAS CORP	COMMON	147339105	956	43900	SH	DEFINED
CASCADE NATURAL GAS CORP	COMMON	147339105	26	1200	SH	DEFINED
CASCADE NATURAL GAS CORP	COMMON	147339105	368	16900	SH	DEFINED
CASELLA WASTE SYSTEMS INC CL A	COMMON	147448104	2	147	SH	DEFINED
CA SH AMERICA INTL INC	COMMON	14754D100	126	6050	SH	DEFINED
CASUAL MALE RETAIL GROUP INC	COMMON	148711104	31	4500	SH	DEFINED
CATALINA MARKETING CORP	COMMON	148867104	7758	341140	SH	DEFINED
CATALINA MARKETING CORP	COMMON	148867104	173	7600	SH	DEFINED
CATALINA MARKETING CORP	COMMON	148867104	157	6900	SH	DEFINED
CATALINA MARKETING CORP	COMMON	148867104	1894	83300	SH	DEFINED
CATAPULT COMMUNICATIONS CORP	COMMON	149016107	6184	337181	SH	DEFINED
CATAPULT COMMUNICATIONS CORP	COMMON	149016107	2301	125483	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	30152	513233	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	802	13643	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	70500	1200000	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	3603	61332	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	1514	25770	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	200	3400	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	12826	218319	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	940	16000	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	3407	57987	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	188	3200	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	11758	200141	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	1309	22274	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	427	7270	SH	DEFINED
CATERPILLAR INC	COMMON	149123101	811	13800	SH	DEFINED
CATO CORP CL A	COMMON	149205106	1127	56550	SH	DEFINED
CATO CORP CL A	COMMON	149205106	18	900	SH	DEFINED
CATO CORP CL A	COMMON	149205106	461	23150	SH	DEFINED
CEDAR FAIR LP	COMMON	150185106	2842	94777	SH	DEFINED
CEDAR FAIR LP	COMMON	150185106	267	8900	SH	DEFINED
CEDAR FAIR LP	COMMON	150185106	99	3300	SH	DEFINED
CEDAR SHOPPING CENTERS INC	COMMON	150602209	1464	101200	SH	DEFINED
CELL THERAPEUTICS INC	COMMON	150934107	369	129112	SH	DEFINED
CELESTICA INC	COMMON	15101Q108	232	20492	SH	DEFINED
CELESTICA INC	COMMON	15101Q108	111	9839	SH	DEFINED
CELGENE CORP	COMMON	151020104	36250	667339	SH	DEFINED
CELGENE CORP	COMMON	151020104	196	3600	SH	DEFINED
CELGENE CORP	COMMON	151020104	978	18000	SH	DEFINED
CELGENE CORP	COMMON	151020104	978	18000	SH	DEFINED

CELGENE CORP	COMMON	151020104	33	600	SH	DEFINED
CELGENE CORP	COMMON	151020104	956	17600	SH	DEFINED
CELGENE CORP	COMMON	151020104	1640	30200	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	229139	4381244	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	1558	29786	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	349	6669	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	2093	40025	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	3630	69400	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	4873	93178	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	599648	11465551	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	16771	320662	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	6	124	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	405	7736	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	397	7600	SH	DEFINED
CEMEX SA ADR	COMMON	151290889	1222	23371	SH	DEFINED
CENDANT CORP	COMMON	151313103	300326	14550695	SH	DEFINED
CENDANT CORP	COMMON	151313103	435	21094	SH	DEFINED
CENDANT CORP	COMMON	151313103	21672	1050000	SH	DEFINED
CENDANT CORP	COMMON	151313103	2455	118920	SH	DEFINED
CENDANT CORP	COMMON	151313103	4319	209233	SH	DEFINED
CENDANT CORP	COMMON	151313103	12082	585379	SH	DEFINED
CENDANT CORP	COMMON	151313103	35	1690	SH	DEFINED
CENDANT CORP	COMMON	151313103	40	1937	SH	DEFINED
CENDANT CORP	COMMON	151313103	11371	550900	SH	DEFINED
CENDANT CORP	COMMON	151313103	18157	879689	SH	DEFINED
CENDANT CORP	COMMON	151313103	374	18125	SH	DEFINED
CENDANT CORP	COMMON	151313103	678	32841	SH	DEFINED
CENDANT CORP	COMMON	151313103	264	12791	SH	DEFINED
CENTENNIAL COMMUNCTNS CORP NEW	COMMON	15133V208	328	21900	SH	DEFINED
CENTENNIAL COMMUNCTNS CORP NEW	COMMON	15133V208	7	500	SH	DEFINED
CENTENNIAL COMMUNCTNS CORP NEW	COMMON	15133V208	10	685	SH	DEFINED
CENTENNIAL COMMUNCTNS CORP NEW	COMMON	15133V208	40	2700	SH	DEFINED
CENTENE CORP	COMMON	15135B101	6572	262545	SH	DEFINED
CENTENE CORP	COMMON	15135B101	2271	90740	SH	DEFINED
CENTENE CORP	COMMON	15135B101	19	750	SH	DEFINED
CENTER FINANCIAL CORP	COMMON	15146E102	31	1300	SH	DEFINED
CENTER FINANCIAL CORP	COMMON	15146E102	118	5000	SH	DEFINED
CENTERPOINT PROPERTIES CORP	COMMON	151895109	150314	3355223	SH	DEFINED
CENTERPOINT PROPERTIES CORP	COMMON	151895109	703	15700	SH	DEFINED
CENTERPOINT PROPERTIES CORP	COMMON	151895109	2361	52700	SH	DEFINED
CENTERPOINT PROPERTIES CORP	COMMON	151895109	11362	253622	SH	DEFINED
CENTERPOINT PROPERTIES CORP	COMMON	151895109	85	1900	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	6493	436624	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	93	6239	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	1042	70100	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	464	31200	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	36181	2433182	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	76	5100	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	3066	206200	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	401	26939	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	171	11500	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	135	9075	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	2060	138533	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	27	1827	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	430	28900	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	1955	131499	SH	DEFINED
CENTERPOINT ENERGY INC	COMMON	15189T107	2287	153800	SH	DEFINED
AOL TIME WARNER(CNP) CVT FLOAT	CONVERT	15189T206	0	55	SH	DEFINED

CENTEX CORP	COMMON	152312104	167	2586	SH	DEFINED
CENTEX CORP	COMMON	152312104	646	10001	SH	DEFINED
CENTEX CORP	COMMON	152312104	293	4541	SH	DEFINED
CENTRAL COAST BANCORP	COMMON	153145107	23	1100	SH	DEFINED
CENTRAL COAST BANCORP	COMMON	153145107	96	4500	SH	DEFINED
CENTRAL FUND CANADA CL A CF	COMMON	153501101	10892	1926000	SH	DEFINED
CENTRAL GARDEN & PET CO	COMMON	153527106	13305	294030	SH	DEFINED
CENTRAL GARDEN & PET CO	COMMON	153527106	10	211	SH	DEFINED
CENTRAL PARKING CORP	COMMON	154785109	66	4400	SH	DEFINED
CENTRAL PARKING CORP	COMMON	154785109	45	3000	SH	DEFINED
CENTRAL VERMONT PUB SERV	COMMON	155771108	9	500	SH	DEFINED
CENTURY ALUMINUM COMPANY	COMMON	156431108	2187	97291	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	4955	141658	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	91	2599	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	843	24100	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	395	11300	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	2441	69784	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	521	14900	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	264	7541	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	102	2923	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	2	60	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	19	550	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	1326	37904	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	343	9800	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	362	10342	SH	DEFINED
CENTURYTEL INC	COMMON	156700106	1413	40400	SH	DEFINED
CEPHALON INC	COMMON	156708109	9	200	SH	DEFINED
CEPHALON INC	COMMON	156708109	134	2880	SH	DEFINED
CENVEO INC	COMMON	15670S105	11	1100	SH	DEFINED
CERADYNE INC	COMMON	156710105	5935	161793	SH	DEFINED
CERIDIAN CORP-NEW	COMMON	156779100	197898	9537262	SH	DEFINED
CERIDIAN CORP-NEW	COMMON	156779100	320	15400	SH	DEFINED
CERIDIAN CORP-NEW	COMMON	156779100	3255	156861	SH	DEFINED
CERIDIAN CORP-NEW	COMMON	156779100	4253	204980	SH	DEFINED
CERIDIAN CORP-NEW	COMMON	156779100	33	1599	SH	DEFINED
CERIDIAN CORP-NEW	COMMON	156779100	50962	2455980	SH	DEFINED
CERIDIAN CORP-NEW	COMMON	156779100	66	3198	SH	DEFINED
CERNER CORP	COMMON	156782104	14235	163749	SH	DEFINED
CERNER CORP	COMMON	156782104	2354	27074	SH	DEFINED
CERNER CORP	COMMON	156782104	330	3800	SH	DEFINED
CERNER CORP	COMMON	156782104	4978	57264	SH	DEFINED
CERNER CORP	COMMON	156782104	26	300	SH	DEFINED
CERTEGY INC	COMMON	156880106	5785	144550	SH	DEFINED
CERTEGY INC	COMMON	156880106	24	609	SH	DEFINED
CHARLES RIVER LABORATORIES	COMMON	159864107	7982	183000	SH	DEFINED
CHARLES RIVER LABORATORIES	COMMON	159864107	87	2000	SH	DEFINED
CHARLES RIVER LABORATORIES	COMMON	159864107	1134	26000	SH	DEFINED
CHARLES RIVER LABORATORIES	COMMON	159864107	138	3175	SH	DEFINED
CHARLES RIVER LABORATORIES	COMMON	159864107	10714	245617	SH	DEFINED
CHARMING SHOPPES	COMMON	161133103	419	39300	SH	DEFINED
CHARMING SHOPPES	COMMON	161133103	274	25700	SH	DEFINED
CHARMING SHOPPES	COMMON	161133103	7	702	SH	DEFINED
CHATTEM INC	COMMON	162456107	4555	128300	SH	DEFINED
CHATTEM INC	COMMON	162456107	128	3600	SH	DEFINED
CHATTEM INC	COMMON	162456107	980	27600	SH	DEFINED
CHAUS (BERNARD) INC	COMMON	162510200	38	38493	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	934	24700	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	427	11300	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	26652	704700	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	1471	38900	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	387	10227	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	172	4560	SH	DEFINED

CHECKFREE CORP	COMMON	162813109	609	16100	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	12505	330645	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	1527	40383	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	393	10400	SH	DEFINED
CHECKFREE CORP	COMMON	162813109	361	9555	SH	DEFINED
CHECKPOINT SYSTEMS INC	COMMON	162825103	53	2250	SH	DEFINED
CHEESECAKE FACTORY (THE)	COMMON	163072101	209	6691	SH	DEFINED
CHEMTURA CORP	COMMON	163893100	176	14180	SH	DEFINED
CHEMTURA CORP	COMMON	163893100	91	7300	SH	DEFINED
CHEMTURA CORP	COMMON	163893100	3	204	SH	DEFINED
CHEMTURA CORP	COMMON	163893100	5	368	SH	DEFINED
CHENIERE ENERGY INC	COMMON	16411R208	29366	710000	SH	DEFINED
CHENIERE ENERGY INC	COMMON	16411R208	4012	97000	SH	DEFINED
CHENIERE ENERGY INC	COMMON	16411R208	852	20605	SH	DEFINED
CHESAPEAKE ENERGY CORP	COMMON	165167107	672	17581	SH	DEFINED
CHESAPEAKE ENERGY CORP	COMMON	165167107	550	14372	SH	DEFINED
CHESAPEAKE ENERGY CORP	COMMON	165167107	31910	834248	SH	DEFINED
CHEVRON CORP	COMMON	166764100	64002	988750	SH	DEFINED
CHEVRON CORP	COMMON	166764100	2939	45400	SH	DEFINED
CHEVRON CORP	COMMON	166764100	31588	488000	SH	DEFINED
CHEVRON CORP	COMMON	166764100	28666	442850	SH	DEFINED
CHEVRON CORP	COMMON	166764100	368	5680	SH	DEFINED
CHEVRON CORP	COMMON	166764100	3949	61000	SH	DEFINED
CHEVRON CORP	COMMON	166764100	154477	2386477	SH	DEFINED
CHEVRON CORP	COMMON	166764100	1191	18400	SH	DEFINED
CHEVRON CORP	COMMON	166764100	10428	161100	SH	DEFINED
CHEVRON CORP	COMMON	166764100	11701	180773	SH	DEFINED
CHEVRON CORP	COMMON	166764100	1184	18294	SH	DEFINED
CHEVRON CORP	COMMON	166764100	16099	248712	SH	DEFINED
CHEVRON CORP	COMMON	166764100	669	10334	SH	DEFINED
CHEVRON CORP	COMMON	166764100	3648	56360	SH	DEFINED
CHEVRON CORP	COMMON	166764100	18090	279461	SH	DEFINED
CHEVRON CORP	COMMON	166764100	181	2800	SH	DEFINED
CHEVRON CORP	COMMON	166764100	5105	78866	SH	DEFINED
CHEVRON CORP	COMMON	166764100	28	432	SH	DEFINED
CHEVRON CORP	COMMON	166764100	2298	35507	SH	DEFINED
CHEVRON CORP	COMMON	166764100	22361	345450	SH	DEFINED
CHEVRON CORP	COMMON	166764100	525	8110	SH	DEFINED
CHICAGO BRIDGE & IRON-NY SHR	COMMON	167250109	24675	793663	SH	DEFINED
CHICAGO BRIDGE & IRON-NY SHR	COMMON	167250109	634	20400	SH	DEFINED
CHICAGO BRIDGE & IRON-NY SHR	COMMON	167250109	48	1550	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	54680	162112	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	32448	96200	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	7	21	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	6248	18524	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	135	400	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	949	2815	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	193	573	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	169	500	SH	DEFINED
CHICO'S FAS INC	COMMON	168615102	28465	773504	SH	DEFINED
CHICO'S FAS INC	COMMON	168615102	23000	625000	SH	DEFINED
CHICO'S FAS INC	COMMON	168615102	3268	88800	SH	DEFINED
CHICO'S FAS INC	COMMON	168615102	269	7300	SH	DEFINED
CHICO'S FAS INC	COMMON	168615102	7180	195122	SH	DEFINED
CHICO'S FAS INC	COMMON	168615102	216	5865	SH	DEFINED
CHICO'S FAS INC	COMMON	168615102	263	7160	SH	DEFINED
CHICO'S FAS INC	COMMON	168615102	49	1340	SH	DEFINED
CHILDREN'S PLACE	COMMON	168905107	10388	291891	SH	DEFINED

CHILDREN'S PLACE	COMMON	168905107	1018	28600	SH	DEFINED
CHILDREN'S PLACE	COMMON	168905107	28	800	SH	DEFINED
CHILDREN'S PLACE	COMMON	168905107	3559	100000	SH	DEFINED
CHILDREN'S PLACE	COMMON	168905107	142	4000	SH	DEFINED
CHINA LIFE INSURANCE CO- ADR	COMMON	16939P106	1145	37100	SH	DEFINED
CHINA LIFE INSURANCE CO- ADR	COMMON	16939P106	660	21400	SH	DEFINED
CHINA LIFE INSURANCE CO- ADR	COMMON	16939P106	2	74	SH	DEFINED
CHINA MOBILE HK LTD SP ADR	COMMON	16941M109	11	460	SH	DEFINED
CHINA MOBILE HK LTD SP ADR	COMMON	16941M109	3048	123703	SH	DEFINED
CHINA MEDICAL TECH - SPON ADR	COMMON	169483104	2354	106940	SH	DEFINED
CHOICE HOTELS INTL INC	COMMON	169905106	16470	254800	SH	DEFINED
CHOICE HOTELS INTL INC	COMMON	169905106	6374	98600	SH	DEFINED
CHOICE HOTELS INTL INC	COMMON	169905106	175	2700	SH	DEFINED
CHOICE HOTELS INTL INC	COMMON	169905106	5443	84207	SH	DEFINED
CHOICE HOTELS INTL INC	COMMON	169905106	1267	19600	SH	DEFINED
CHIQUITA BRANDS INTL	COMMON	170032809	5909	211400	SH	DEFINED
CHIQUITA BRANDS INTL	COMMON	170032809	140	5000	SH	DEFINED
CHIQUITA BRANDS INTL	COMMON	170032809	1406	50300	SH	DEFINED
CHIQUITA BRANDS INTL	COMMON	170032809	116	4150	SH	DEFINED
CHIRON CORP	COMMON	170040109	96	2195	SH	DEFINED
CHIRON CORP	COMMON	170040109	1440	32992	SH	DEFINED
CHIRON CORP	COMMON	170040109	319	7300	SH	DEFINED
CHIRON CORP	COMMON	170040109	812	18596	SH	DEFINED
CHIRON CORP	COMMON	170040109	175	4016	SH	DEFINED
CHIRON CORP CVT (CHIR) 2.75 0	CONVERT	170040AJ8	14738	15000000	SH	DEFINED
CHITTENDEN CORP	COMMON	170228100	684	25800	SH	DEFINED
CHITTENDEN CORP	COMMON	170228100	19	700	SH	DEFINED
CHITTENDEN CORP	COMMON	170228100	220	8300	SH	DEFINED
CHOICEPOINT INC	COMMON	170388102	57354	1328560	SH	DEFINED
CHOICEPOINT INC	COMMON	170388102	53	1232	SH	DEFINED
CHOICEPOINT INC	COMMON	170388102	3871	89666	SH	DEFINED
CHOICEPOINT INC	COMMON	170388102	1045	24200	SH	DEFINED
CHOICEPOINT INC	COMMON	170388102	209	4850	SH	DEFINED
CHOICEPOINT INC	COMMON	170388102	186	4301	SH	DEFINED
CHUBB CORP	COMMON	171232101	81773	913155	SH	DEFINED
CHUBB CORP	COMMON	171232101	358	3997	SH	DEFINED
CHUBB CORP	COMMON	171232101	35641	398000	SH	DEFINED
CHUBB CORP	COMMON	171232101	2158	24099	SH	DEFINED
CHUBB CORP	COMMON	171232101	125	1400	SH	DEFINED
CHUBB CORP	COMMON	171232101	3744	41810	SH	DEFINED
CHUBB CORP	COMMON	171232101	12492	139498	SH	DEFINED
CHUBB CORP	COMMON	171232101	2	18	SH	DEFINED
CHUBB CORP	COMMON	171232101	519	5795	SH	DEFINED
CHUBB CORP	COMMON	171232101	534	5960	SH	DEFINED
CHUBB CORP	COMMON	171232101	78	870	SH	DEFINED
CHUBB CORPORATION CVP(CB) 7.0	CONVERT	171232309	479	14650	SH	DEFINED
CHUBB CORPORATION CVP 7.0	CONVERT	171232507	1579	48365	SH	DEFINED
CHUNGHWA TELECOM CO LTD ADR	COMMON	17133Q205	2317	125200	SH	DEFINED
CHUNGHWA TELECOM CO LTD ADR	COMMON	17133Q205	37	2000	SH	DEFINED
CHUNGHWA TELECOM CO LTD ADR	COMMON	17133Q205	913	49300	SH	DEFINED
CHURCH & DWIGHT CO INC	COMMON	171340102	12137	328573	SH	DEFINED
CHURCH & DWIGHT CO INC	COMMON	171340102	4206	113867	SH	DEFINED
CHURCH & DWIGHT CO INC	COMMON	171340102	1100	29784	SH	DEFINED
CHURCH & DWIGHT CO INC	COMMON	171340102	44	1200	SH	DEFINED
CHURCH & DWIGHT CO INC	COMMON	171340102	174	4700	SH	DEFINED
CIBER INC	COMMON	17163B102	25	3425	SH	DEFINED
CIENA CORP	COMMON	171779101	31	11651	SH	DEFINED
CIENA CORP	COMMON	171779101	211	79916	SH	DEFINED

CIENA CORP	COMMON	171779101	248	93995	SH	DEFINED
CIENA CORP	COMMON	171779101	1	200	SH	DEFINED
CIENA CORP	COMMON	171779101	10	3885	SH	DEFINED
CIMAREX ENERGY CO	COMMON	171798101	703	15500	SH	DEFINED
CINCINNATI BELL INC	COMMON	171871106	4	1000	SH	DEFINED
CINCINNATI BELL INC	COMMON	171871106	18	4065	SH	DEFINED
CINCINNATI BELL INC	COMMON	171871106	229	51893	SH	DEFINED
CINCINNATI FINANCIAL CORP	COMMON	172062101	148	3523	SH	DEFINED
CINCINNATI FINANCIAL CORP	COMMON	172062101	579	13822	SH	DEFINED
CINCINNATI FINANCIAL CORP	COMMON	172062101	151	3600	SH	DEFINED
CINCINNATI FINANCIAL CORP	COMMON	172062101	1	31	SH	DEFINED
CINCINNATI FINANCIAL CORP	COMMON	172062101	25	600	SH	DEFINED
CINCINNATI FINANCIAL CORP	COMMON	172062101	220	5252	SH	DEFINED
CINERGY CORP	COMMON	172474108	6713	151164	SH	DEFINED
CINERGY CORP	COMMON	172474108	179	4027	SH	DEFINED
CINERGY CORP	COMMON	172474108	3019	67979	SH	DEFINED
CINERGY CORP	COMMON	172474108	475	10700	SH	DEFINED
CINERGY CORP	COMMON	172474108	67	1500	SH	DEFINED
CINERGY CORP	COMMON	172474108	172	3864	SH	DEFINED
CINERGY CORP	COMMON	172474108	287	6455	SH	DEFINED
CINERGY CORP	COMMON	172474108	497	11200	SH	DEFINED
CIPHERGEN BIOSYSTEMS INC	COMMON	17252Y104	3	1500	SH	DEFINED
CIRCUIT CITY STORES-CIRCUIT	COMMON	172737108	57	3315	SH	DEFINED
CIRCUIT CITY STORES-CIRCUIT	COMMON	172737108	34953	2036891	SH	DEFINED
CIRCUIT CITY STORES-CIRCUIT	COMMON	172737108	384	22400	SH	DEFINED
CIRCUIT CITY STORES-CIRCUIT	COMMON	172737108	1350	78700	SH	DEFINED
CIRCUIT CITY STORES-CIRCUIT	COMMON	172737108	52	3013	SH	DEFINED
CIRCUIT CITY STORES-CIRCUIT	COMMON	172737108	923	53800	SH	DEFINED
CIRCUIT CITY STORES-CIRCUIT	COMMON	172737108	206	12000	SH	DEFINED
CIRCUIT CITY STORES-CIRCUIT	COMMON	172737108	4571	266400	SH	DEFINED
CIRCOR INTERNATIONAL INC	COMMON	17273K109	1463	53300	SH	DEFINED
CIRCOR INTERNATIONAL INC	COMMON	17273K109	38	1400	SH	DEFINED
CIRCOR INTERNATIONAL INC	COMMON	17273K109	491	17900	SH	DEFINED
CIRCOR INTERNATIONAL INC	COMMON	17273K109	58	2125	SH	DEFINED
CIRRUS LOGIC INC	COMMON	172755100	8046	1060073	SH	DEFINED
CIRRUS LOGIC INC	COMMON	172755100	1394	183600	SH	DEFINED
CIRRUS LOGIC INC	COMMON	172755100	40	5300	SH	DEFINED
CIRRUS LOGIC INC	COMMON	172755100	2798	368708	SH	DEFINED
CIRRUS LOGIC INC	COMMON	172755100	194	25500	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	198824	11095110	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	2309	128842	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	100230	5593167	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	520	29000	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	269	15000	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	63104	3521436	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	425	23700	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	1409	78620	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	6992	390200	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	28738	1603688	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	2545	142000	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	3314	184958	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	261	14586	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	52780	2945329	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	8217	458540	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	2666	148764	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	56	3103	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	2575	143680	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	19595	1093447	SH	DEFINED

CISCO SYSTEMS INC	COMMON	17275R102	444	24800	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	5382	300357	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	64	3568	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	233	13000	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	9339	521150	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	1938	108166	SH	DEFINED
CISCO SYSTEMS INC	COMMON	17275R102	552	30796	SH	DEFINED
CITADEL BROADCASTING CORP	COMMON	17285T106	1768	128800	SH	DEFINED
CITADEL BROADCASTING CORP	COMMON	17285T106	38	2800	SH	DEFINED
CITADEL BROADCASTING CORP	COMMON	17285T106	573	41700	SH	DEFINED
CINTAS CORP	COMMON	172908105	114	2781	SH	DEFINED
CINTAS CORP	COMMON	172908105	442	10756	SH	DEFINED
CINTAS CORP	COMMON	172908105	145	3542	SH	DEFINED
CINTAS CORP	COMMON	172908105	411	10000	SH	DEFINED
CINTAS CORP	COMMON	172908105	208	5064	SH	DEFINED
CITIGROUP INC	COMMON	172967101	482871	10607881	SH	DEFINED
CITIGROUP INC	COMMON	172967101	4745	104234	SH	DEFINED
CITIGROUP INC	COMMON	172967101	30498	670000	SH	DEFINED
CITIGROUP INC	COMMON	172967101	3305	72600	SH	DEFINED
CITIGROUP INC	COMMON	172967101	1611	35399	SH	DEFINED
CITIGROUP INC	COMMON	172967101	46910	1030530	SH	DEFINED
CITIGROUP INC	COMMON	172967101	602	13225	SH	DEFINED
CITIGROUP INC	COMMON	172967101	423	9300	SH	DEFINED
CITIGROUP INC	COMMON	172967101	334841	7355915	SH	DEFINED
CITIGROUP INC	COMMON	172967101	4393	96500	SH	DEFINED
CITIGROUP INC	COMMON	172967101	2366	51980	SH	DEFINED
CITIGROUP INC	COMMON	172967101	17876	392700	SH	DEFINED
CITIGROUP INC	COMMON	172967101	9307	204463	SH	DEFINED
CITIGROUP INC	COMMON	172967101	7372	161954	SH	DEFINED
CITIGROUP INC	COMMON	172967101	59166	1299781	SH	DEFINED
CITIGROUP INC	COMMON	172967101	24407	536185	SH	DEFINED
CITIGROUP INC	COMMON	172967101	10882	239055	SH	DEFINED
CITIGROUP INC	COMMON	172967101	40880	898069	SH	DEFINED
CITIGROUP INC	COMMON	172967101	1006	22100	SH	DEFINED
CITIGROUP INC	COMMON	172967101	15182	333525	SH	DEFINED
CITIGROUP INC	COMMON	172967101	273	5997	SH	DEFINED
CITIGROUP INC	COMMON	172967101	1379	30285	SH	DEFINED
CITIGROUP INC	COMMON	172967101	3370	74035	SH	DEFINED
CITIGROUP INC	COMMON	172967101	46598	1023685	SH	DEFINED
CITIGROUP CVT(CEXCH) 144A 1.0	CONVERT	173068AA5	22228	24325000	SH	DEFINED
CALIF FED BK GOODWILL CERTIF (	COMMON	17306J202	0	20	SH	DEFINED
CITIZENS BANKING CORP MICH	COMMON	174420109	27	937	SH	DEFINED
CITIZENS COMMUNICATIONS CO	COMMON	17453B101	6915	510362	SH	DEFINED
CITIZENS COMMUNICATIONS CO	COMMON	17453B101	94	6917	SH	DEFINED
CITIZENS COMMUNICATIONS CO	COMMON	17453B101	380	28045	SH	DEFINED
CITIZENS COMMUNICATIONS CO	COMMON	17453B101	102	7516	SH	DEFINED
CITRIX SYSTEMS INC	COMMON	177376100	35108	1396491	SH	DEFINED
CITRIX SYSTEMS INC	COMMON	177376100	87	3451	SH	DEFINED
CITRIX SYSTEMS INC	COMMON	177376100	4567	181678	SH	DEFINED
CITRIX SYSTEMS INC	COMMON	177376100	128	5100	SH	DEFINED
CITRIX SYSTEMS INC	COMMON	177376100	2350	93475	SH	DEFINED
CITRIX SYSTEMS INC	COMMON	177376100	1056	42000	SH	DEFINED
CITRIX SYSTEMS INC	COMMON	177376100	2	80	SH	DEFINED
CITRIX SYSTEMS INC	COMMON	177376100	145	5772	SH	DEFINED
CITRIX SYSTEMS INC	COMMON	177376100	292	11617	SH	DEFINED
CITY HOLDING CO	COMMON	177835105	450	12600	SH	DEFINED
CITY HOLDING CO	COMMON	177835105	1544	43200	SH	DEFINED
CITY HOLDING CO	COMMON	177835105	43	1200	SH	DEFINED

CITY HOLDING CO	COMMON	177835105	532	14900	SH	DEFINED
CITY NATIONAL CORP	COMMON	178566105	39885	569050	SH	DEFINED
CITY NATIONAL CORP	COMMON	178566105	4927	70300	SH	DEFINED
CITY NATIONAL CORP	COMMON	178566105	91	1300	SH	DEFINED
CITY NATIONAL CORP	COMMON	178566105	151	2157	SH	DEFINED
CITY NATIONAL CORP	COMMON	178566105	140	2000	SH	DEFINED
CLAIRE'S STORES INC	COMMON	179584107	7512	311300	SH	DEFINED
CLAIRE'S STORES INC	COMMON	179584107	239	9900	SH	DEFINED
CLEAN HARBORS INC	COMMON	184496107	2322	68400	SH	DEFINED
CLEAN HARBORS INC	COMMON	184496107	65	1900	SH	DEFINED
CLEAN HARBORS INC	COMMON	184496107	631	18600	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	10369	315264	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	360	10939	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	951	28900	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	1154	35100	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	73764	2242752	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	546	16600	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	4131	125600	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	19	590	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	2973	90400	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	206	6263	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	317	9650	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	118845	3613400	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	2187	66500	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	130	3966	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	1109	33732	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	60	1834	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	40034	1217200	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	COMMON	184502102	11179	339900	SH	DEFINED
CLEVELAND-CLIFFS INC	COMMON	185896107	209	2400	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	12969	233500	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	170	3052	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	4561	82125	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	1616	29100	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	558	10046	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	1474	26532	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	238	4287	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	392	7052	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	1405	25300	SH	DEFINED
CLOROX COMPANY	COMMON	189054109	517	9314	SH	DEFINED
COACH INC	COMMON	189754104	48675	1552126	SH	DEFINED
COACH INC	COMMON	189754104	240	7662	SH	DEFINED
COACH INC	COMMON	189754104	37525	1196588	SH	DEFINED
COACH INC	COMMON	189754104	1167	37198	SH	DEFINED
COACH INC	COMMON	189754104	97	3100	SH	DEFINED
COACH INC	COMMON	189754104	14084	449123	SH	DEFINED
COACH INC	COMMON	189754104	99	3159	SH	DEFINED
COACH INC	COMMON	189754104	402	12812	SH	DEFINED
COACH INC	COMMON	189754104	1671	53279	SH	DEFINED
COACH INC	COMMON	189754104	1033	32946	SH	DEFINED
COACH INC	COMMON	189754104	455	14496	SH	DEFINED
COACH INC	COMMON	189754104	1325	42252	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	88952	2059551	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	1808	41861	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	39303	910000	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	216992	5024127	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	1775	41100	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	1568	36300	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	8370	193800	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	544	12600	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	220	5103	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	11776	272661	SH	DEFINED

COCA-COLA COMPANY	COMMON	191216100	2	44	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	6655	154080	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	4337	100409	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	3113	72071	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	1465	33914	SH	DEFINED
COCA-COLA COMPANY	COMMON	191216100	13287	307640	SH	DEFINED
COCA-COLA ENTERPRISES	COMMON	191219104	13668	700900	SH	DEFINED
COCA-COLA ENTERPRISES	COMMON	191219104	118	6075	SH	DEFINED
COCA-COLA ENTERPRISES	COMMON	191219104	458	23490	SH	DEFINED
COCA-COLA ENTERPRISES	COMMON	191219104	516	26442	SH	DEFINED
COCA-COLA ENTERPRISES	COMMON	191219104	24	1236	SH	DEFINED
COCA-COLA ENTERPRISES	COMMON	191219104	11869	608650	SH	DEFINED
COCA COLA HELLENIC BTLNG-ADS	COMMON	1912EP104	3216	110855	SH	DEFINED
COEUR D ALENE MINES CORP	COMMON	192108108	4	1000	SH	DEFINED
COGENT INC	COMMON	19239Y108	20826	876880	SH	DEFINED
COGENT INC	COMMON	19239Y108	1842	77569	SH	DEFINED
COGENT INC	COMMON	19239Y108	1544	65000	SH	DEFINED
COGENT INC	COMMON	19239Y108	60615	2552214	SH	DEFINED
COGENT INC	COMMON	19239Y108	1712	72086	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	50222	1077953	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	23295	500000	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	7244	155483	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	1803	38700	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	2845	61074	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	400	8585	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	4193	90000	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	2390	51300	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	20496	439918	SH	DEFINED
COGNIZANT TECH SOLUTIONS CRP	COMMON	192446102	261	5600	SH	DEFINED
COGNOS INC	COMMON	19244C109	40367	1036911	SH	DEFINED
COGNOS INC	COMMON	19244C109	1772	45507	SH	DEFINED
COGNOS INC	COMMON	19244C109	584	15000	SH	DEFINED
COGNOS INC	COMMON	19244C109	1581	40614	SH	DEFINED
COGNOS INC	COMMON	19244C109	149	3830	SH	DEFINED
COGNOS INC	COMMON	19244C109	1406	36123	SH	DEFINED
COGNOS INC	COMMON	19244C109	10792	277205	SH	DEFINED
COHERENT INC	COMMON	192479103	1206	41200	SH	DEFINED
COHERENT INC	COMMON	192479103	4158	142000	SH	DEFINED
COHERENT INC	COMMON	192479103	120	4100	SH	DEFINED
COHERENT INC	COMMON	192479103	10	354	SH	DEFINED
COHERENT INC	COMMON	192479103	577	19700	SH	DEFINED
COHERENT INC	COMMON	192479103	38	1300	SH	DEFINED
COHEN & STEERS QUAL INC RLTY C	COMMON	19247L106	61	3000	SH	DEFINED
COHEN & STEERS ADV INC CF	COMMON	19247W102	12	550	SH	DEFINED
COHU INC	COMMON	192576106	991	41900	SH	DEFINED
COHU INC	COMMON	192576106	26	1100	SH	DEFINED
COHU INC	COMMON	192576106	95	4000	SH	DEFINED
COHU INC	COMMON	192576106	319	13500	SH	DEFINED
COLDWATER CREEK INC	COMMON	193068103	23	900	SH	DEFINED
KENNETH COLE PRODUCTIONS CL A	COMMON	193294105	4257	155990	SH	DEFINED
COLEY PHARMACEUTICAL GROUP	COMMON	19388P106	3040	167014	SH	DEFINED
COLEY PHARMACEUTICAL GROUP	COMMON	19388P106	166	9100	SH	DEFINED
COLEY PHARMACEUTICAL GROUP	COMMON	19388P106	171	9400	SH	DEFINED
COLGATE-PALMOLIVE CO	COMMON	194162103	12395	234800	SH	DEFINED
COLGATE-PALMOLIVE CO	COMMON	194162103	553	10471	SH	DEFINED
COLGATE-PALMOLIVE CO	COMMON	194162103	25746	487709	SH	DEFINED
COLGATE-PALMOLIVE CO	COMMON	194162103	388	7355	SH	DEFINED
COLGATE-PALMOLIVE CO	COMMON	194162103	24790	469592	SH	DEFINED

COLGATE-PALMOLIVE CO	COMMON	194162103	644	12200	SH	DEFINED
COLGATE-PALMOLIVE CO	COMMON	194162103	32809	621507	SH	DEFINED
COLGATE-PALMOLIVE CO	COMMON	194162103	538	10200	SH	DEFINED
COLGATE-PALMOLIVE CO	COMMON	194162103	8887	168343	SH	DEFINED
COLGATE-PALMOLIVE CO	COMMON	194162103	4783	90600	SH	DEFINED
COLLEGE PARTNERSHIP INC	COMMON	194375101	3	36174	SH	DEFINED
COLONIAL BANCGROUP INC	COMMON	195493309	150	6700	SH	DEFINED
COLONIAL PROPERTIES TRUST	COMMON	195872106	84638	1902833	SH	DEFINED
COLONIAL PROPERTIES TRUST	COMMON	195872106	338	7600	SH	DEFINED
COLONIAL PROPERTIES TRUST	COMMON	195872106	1143	25700	SH	DEFINED
COLONIAL PROPERTIES TRUST	COMMON	195872106	2	36	SH	DEFINED
COLONIAL PROPERTIES TRUST	COMMON	195872106	3754	84400	SH	DEFINED
COLONIAL PROPERTIES TRUST	COMMON	195872106	1388	31200	SH	DEFINED
COLONIAL PROPERTIES TRUST	COMMON	195872106	40	900	SH	DEFINED
COLT TELECOM GROUP ADR	COMMON	196877104	29	6948	SH	DEFINED
COLUMBIA BANKING SYSTEM INC	COMMON	197236102	2565	97802	SH	DEFINED
COLUMBIA BANKING SYSTEM INC	COMMON	197236102	1337	50955	SH	DEFINED
COLUMBIA BANKING SYSTEM INC	COMMON	197236102	34	1300	SH	DEFINED
COLUMBIA BANKING SYSTEM INC	COMMON	197236102	438	16700	SH	DEFINED
COLUMBIA SPORTSWEAR CO	COMMON	198516106	60	1300	SH	DEFINED
COLUMBIA SPORTSWEAR CO	COMMON	198516106	2	33	SH	DEFINED
COLUMBUS MCKINNON CORP/NY	COMMON	199333105	691	29200	SH	DEFINED
COLUMBUS MCKINNON CORP/NY	COMMON	199333105	19	800	SH	DEFINED
COLUMBUS MCKINNON CORP/NY	COMMON	199333105	196	8300	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	14355	488604	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	1301	44272	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	26169	890705	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	327	11125	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	1498	51000	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	26578	904633	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	2938	100000	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	25	840	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	7522	256037	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	181	6150	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	273	9300	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	750	25511	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	1208	41103	SH	DEFINED
COMCAST CORP CL A	COMMON	20030N101	3978	135400	SH	DEFINED
COMCAST CORP SPECIAL CL A	COMMON	20030N200	4467	155215	SH	DEFINED
COMCAST CORP SPECIAL CL A	COMMON	20030N200	25003	868756	SH	DEFINED
COMCAST CORP SPECIAL CL A	COMMON	20030N200	1128	39203	SH	DEFINED
COMCAST CORP SPECIAL CL A	COMMON	20030N200	33	1150	SH	DEFINED
COMCAST CORP SPECIAL CL A	COMMON	20030N200	968	33619	SH	DEFINED
COMERICA INC	COMMON	200340107	199	3371	SH	DEFINED
COMERICA INC	COMMON	200340107	33084	561696	SH	DEFINED
COMERICA INC	COMMON	200340107	459	7800	SH	DEFINED
COMERICA INC	COMMON	200340107	2645	44900	SH	DEFINED
COMERICA INC	COMMON	200340107	984	16700	SH	DEFINED
COMERICA INC	COMMON	200340107	1119	19000	SH	DEFINED
COMERICA INC	COMMON	200340107	426	7233	SH	DEFINED
COMERICA INC	COMMON	200340107	300	5100	SH	DEFINED
COMERICA INC	COMMON	200340107	6173	104800	SH	DEFINED
COMMERCE BANCORP INC/NJ	COMMON	200519106	11	350	SH	DEFINED
COMMERCE BANCORP INC/NJ	COMMON	200519106	44	1425	SH	DEFINED
COMMERCE BANCORP INC/NJ	COMMON	200519106	160	5206	SH	DEFINED
COMMERCE BANCSHARES INC	COMMON	200525103	99	1916	SH	DEFINED
COMMERCIAL CAPITAL BANCORP	COMMON	20162L105	2294	134966	SH	DEFINED
COMMERCIAL CAPITAL BANCORP	COMMON	20162L105	55	3225	SH	DEFINED

COMMERCIAL FEDERAL CORP	COMMON	201647104	529	15500	SH	DEFINED
COMMERCIAL METALS CO	COMMON	201723103	3849	114089	SH	DEFINED
COMMERCIAL METALS CO	COMMON	201723103	7595	225100	SH	DEFINED
COMMERCIAL METALS CO	COMMON	201723103	209	6200	SH	DEFINED
COMMERCIAL METALS CO	COMMON	201723103	2419	71700	SH	DEFINED
COMMERCIAL NET LEASE REALTY	COMMON	202218103	36006	1800300	SH	DEFINED
COMMERCIAL NET LEASE REALTY	COMMON	202218103	22	1100	SH	DEFINED
COMMERCIAL NET LEASE REALTY	COMMON	202218103	372	18600	SH	DEFINED
COMMERCIAL NET LEASE REALTY	COMMON	202218103	8	400	SH	DEFINED
COMMERCIAL NET LEASE REALTY	COMMON	202218103	992	49600	SH	DEFINED
COMMERCIAL VEHICLE GROUP INC	COMMON	202608105	1434	68500	SH	DEFINED
COMMERCIAL VEHICLE GROUP INC	COMMON	202608105	27	1300	SH	DEFINED
COMMERCIAL VEHICLE GROUP INC	COMMON	202608105	595	28400	SH	DEFINED
COMMERCIAL VEHICLE GROUP INC	COMMON	202608105	32	1525	SH	DEFINED
COMMONWEALTH TELEPHONE ENTRP	COMMON	203349105	3796	100700	SH	DEFINED
COMMONWEALTH TELEPHONE ENTRP	COMMON	203349105	72	1900	SH	DEFINED
COMMONWEALTH TELEPHONE ENTRP	COMMON	203349105	863	22900	SH	DEFINED
COMMSCOPE INC	COMMON	203372107	8688	501014	SH	DEFINED
COMMSCOPE INC	COMMON	203372107	18014	1038853	SH	DEFINED
COMMSCOPE INC	COMMON	203372107	140	8100	SH	DEFINED
COMMSCOPE INC	COMMON	203372107	687	39600	SH	DEFINED
COMMSCOPE INC	COMMON	203372107	2150	124000	SH	DEFINED
COMMUNITY BANCORP INC	COMMON	20342P109	47	1494	SH	DEFINED
COMMUNITY BANCORP	COMMON	20343T100	294	8900	SH	DEFINED
COMMUNITY BANCORP	COMMON	20343T100	7	200	SH	DEFINED
COMMUNITY BANCORP	COMMON	20343T100	135	4100	SH	DEFINED
COMMUNITY HEALTH SYSTEMS	COMMON	203668108	68056	1753570	SH	DEFINED
COMMUNITY HEALTH SYSTEMS	COMMON	203668108	5327	137250	SH	DEFINED
COMMUNITY HEALTH SYSTEMS	COMMON	203668108	260	6700	SH	DEFINED
COMMUNITY HEALTH SYSTEMS	COMMON	203668108	129	3327	SH	DEFINED
COMMUNITY HEALTH SYSTEMS	COMMON	203668108	5969	153800	SH	DEFINED
COMMUNITY HEALTH SYSTEMS	COMMON	203668108	283	7280	SH	DEFINED
COMMUNITY HEALTH SYSTEMS	COMMON	203668108	1080	27822	SH	DEFINED
COMMUNITY TRUST BANCORP INC	COMMON	204149108	823	25560	SH	DEFINED
COMMUNITY TRUST BANCORP INC	COMMON	204149108	23	700	SH	DEFINED
COMMUNITY TRUST BANCORP INC	COMMON	204149108	302	9400	SH	DEFINED
COMPANHIA ENERGETICA DE MINAS	COMMON	204409601	2011	52800	SH	DEFINED
COMPANHIA ENERGETICA DE MINAS	COMMON	204409601	1009	26500	SH	DEFINED
COMPANHIA ENERGETICA DE MINAS	COMMON	204409601	3522	92500	SH	DEFINED
COMPANHIA ENERGETICA DE MINAS	COMMON	204409601	3694	97000	SH	DEFINED
COMPANHIA ENERGETICA DE MINAS	COMMON	204409601	499	13100	SH	DEFINED
COMPANHIA ENERGETICA DE MINAS	COMMON	204409601	1512	39700	SH	DEFINED
COMPANHIA BRASILEIRA DE DISTRB	COMMON	20440T201	1819	63000	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	24434	557100	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	35088	800000	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	552	12575	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	6398	145873	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	1898	43285	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	1781	40600	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	8974	204600	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	614	14000	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	395	9000	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	COMMON	204412209	2057	46900	SH	DEFINED
COMPANHIA DE BEBIDAS-CM ADR	COMMON	20441W104	9259	308646	SH	DEFINED
COMPANHIA DE BEBIDAS-CM ADR	COMMON	20441W104	1030	34346	SH	DEFINED
COMPANHIA DE BEBIDAS-CM ADR	COMMON	20441W104	17	570	SH	DEFINED
COMPANHIA DE BEBIDAS-CM ADR	COMMON	20441W104	25	840	SH	DEFINED
COMPANHIA DE BEBIDAS-CM ADR	COMMON	20441W104	513	17100	SH	DEFINED

COMPANHIA DE BEBIDAS-CM ADR	COMMON	20441W104	58	1940	SH	DEFINED
COMPANHIA DE BEBIDAS-CM ADR	COMMON	20441W104	119	3980	SH	DEFINED
COMPANHIA DE BEBIDAS ADR	COMMON	20441W203	26216	705100	SH	DEFINED
COMPANHIA DE BEBIDAS ADR	COMMON	20441W203	2365	63600	SH	DEFINED
COMPANHIA DE BEBIDAS ADR	COMMON	20441W203	190	5100	SH	DEFINED
COMPANHIA DE BEBIDAS ADR	COMMON	20441W203	3662	98500	SH	DEFINED
COMPANHIA DE BEBIDAS ADR	COMMON	20441W203	361	9700	SH	DEFINED
COMPANHIA DE BEBIDAS ADR	COMMON	20441W203	740	19900	SH	DEFINED
COMPANIA DE MINAS BUENAVENTURA	COMMON	204448104	7794	251000	SH	DEFINED
COMPANIA DE MINAS BUENAVENTURA	COMMON	204448104	1211	39000	SH	DEFINED
COMPANIA DE MINAS BUENAVENTURA	COMMON	204448104	994	32000	SH	DEFINED
COMPANIA DE TELECOMUNICS CHILE	COMMON	204449300	1278	117800	SH	DEFINED
COMPANIA DE TELECOMUNICS CHILE	COMMON	204449300	208	19200	SH	DEFINED
COMPANIA DE TELECOMUNICS CHILE	COMMON	204449300	561	51700	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	33144	723200	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	115	2506	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	1691	36887	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	266	5800	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	4578	99900	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	8286	180800	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	91	1975	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	20683	451308	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	148	3235	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	9	200	SH	DEFINED
COMPASS BANCSHARES INC	COMMON	20449H109	217	4741	SH	DEFINED
COMPETITIVE TECHNOLOGIES INC	COMMON	204512107	5	700	SH	DEFINED
COMPASS MINERALS INTERNATIONAL	COMMON	20451N101	4584	199283	SH	DEFINED
COMPASS MINERALS INTERNATIONAL	COMMON	20451N101	30	1300	SH	DEFINED
COMPASS MINERALS INTERNATIONAL	COMMON	20451N101	233	10149	SH	DEFINED
COMPASS MINERALS INTERNATIONAL	COMMON	20451N101	5745	249790	SH	DEFINED
COMPOSITE TECHNOLOGY CORPORA	COMMON	20461S108	14	10000	SH	DEFINED
COMPUCREDIT CORP	COMMON	20478N100	3487	78500	SH	DEFINED
COMPUCREDIT CORP	COMMON	20478N100	93	2100	SH	DEFINED
COMPUCREDIT CORP	COMMON	20478N100	933	21000	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	517343	18602786	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	260	9340	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	39020	1403093	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	567	20400	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	7393	265835	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	167	6000	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	13832	497367	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	51	1818	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	153	5500	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	69510	2499457	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	267	9616	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	0	14	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	449	16139	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	0	12	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	195	6999	SH	DEFINED
COMPUTER ASSOCIATES INTL INC	COMMON	204912109	1	23	SH	DEFINED
COMPUTER PROGRAMS & SYSTEMS	COMMON	205306103	1302	37700	SH	DEFINED
COMPUTER SCIENCES CORP	COMMON	205363104	177	3745	SH	DEFINED
COMPUTER SCIENCES CORP	COMMON	205363104	39617	837401	SH	DEFINED
COMPUTER SCIENCES CORP	COMMON	205363104	246	5200	SH	DEFINED
COMPUTER SCIENCES CORP	COMMON	205363104	2470	52200	SH	DEFINED
COMPUTER SCIENCES CORP	COMMON	205363104	46	970	SH	DEFINED
COMPUTER SCIENCES CORP	COMMON	205363104	923	19500	SH	DEFINED
COMPUTER SCIENCES CORP	COMMON	205363104	184	3889	SH	DEFINED

COMPUTER SCIENCES CORP	COMMON	205363104	374	7914	SH	DEFINED
COMPUTER SCIENCES CORP	COMMON	205363104	160	3392	SH	DEFINED
COMPUTER SCIENCES CORP	COMMON	205363104	7853	166000	SH	DEFINED
COMPUWARE CORP	COMMON	205638109	74	7822	SH	DEFINED
COMPUWARE CORP	COMMON	205638109	4655	490044	SH	DEFINED
COMPUWARE CORP	COMMON	205638109	122	12880	SH	DEFINED
COMSTOCK HOMEBUILDING COS-A	COMMON	205684103	37	1865	SH	DEFINED
COMSTOCK RESOURCES INC	COMMON	205768203	4966	151371	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	59298	2257262	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	107	4066	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	1133	43132	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	423	16100	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	2880	109649	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	2060	78400	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	5667	215705	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	35	1339	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	2756	104900	SH	DEFINED
COMVERSE TECHNOLOGY INC	COMMON	205862402	48	1810	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	50542	2042100	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	258	10440	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	14108	570000	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	999	40363	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	2935	118600	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	254	10250	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	67	2700	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	111	4493	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	153	6200	SH	DEFINED
CONAGRA FOODS INC	COMMON	205887102	434	17534	SH	DEFINED
CONCEPTUS INC	COMMON	206016107	193	16600	SH	DEFINED
CONEXANT SYSTEMS INC	COMMON	207142100	2	1000	SH	DEFINED
CONNECTICS CORP	COMMON	208192104	3375	199600	SH	DEFINED
CONN INC	COMMON	208242107	413	14900	SH	DEFINED
CONN INC	COMMON	208242107	11	400	SH	DEFINED
CONN INC	COMMON	208242107	236	8500	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	189350	2708481	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	1962	28062	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	118847	1700000	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	5942	85000	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	15105	216068	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	2824	40400	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	39581	566175	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	98	1403	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	4357	62318	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	9155	130950	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	799	11427	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	4684	67004	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	201	2870	SH	DEFINED
CONOCOPHILLIPS	COMMON	20825C104	4551	65103	SH	DEFINED
CONSECO INC	COMMON	208464883	420	19876	SH	DEFINED
CONSECO INC	COMMON	208464883	45	2120	SH	DEFINED
CONSECO INC	COMMON	208464883	122	5800	SH	DEFINED
CONSOL ENERGY INC	COMMON	20854P109	458	6000	SH	DEFINED
CONSOL ENERGY INC	COMMON	20854P109	26	345	SH	DEFINED
CONSOLIDATED EDISON INC	COMMON	209115104	239	4925	SH	DEFINED
CONSOLIDATED EDISON INC	COMMON	209115104	925	19043	SH	DEFINED
CONSOLIDATED EDISON INC	COMMON	209115104	1108	22813	SH	DEFINED
CONSOLIDATED EDISON INC	COMMON	209115104	39	800	SH	DEFINED
CONSOLIDATED EDISON INC	COMMON	209115104	376	7738	SH	DEFINED

CONSOLIDATED GRAPHICS INC	COMMON	209341106	1680	39013	SH	DEFINED
CONSOLIDATED GRAPHICS INC	COMMON	209341106	43	1000	SH	DEFINED
CONSOLIDATED GRAPHICS INC	COMMON	209341106	555	12900	SH	DEFINED
CONSTELLATION BRANDS INC CL A	COMMON	21036P108	103	3975	SH	DEFINED
CONSTELLATION BRANDS INC CL A	COMMON	21036P108	5753	221273	SH	DEFINED
CONSTELLATION BRANDS INC CL A	COMMON	21036P108	247	9500	SH	DEFINED
CONSTELLATION BRANDS INC CL A	COMMON	21036P108	104	4000	SH	DEFINED
CONSTELLATION BRANDS INC CL A	COMMON	21036P108	22	835	SH	DEFINED
CONSTELLATION ENERGY GROUP	COMMON	210371100	12037	195398	SH	DEFINED
CONSTELLATION ENERGY GROUP	COMMON	210371100	221	3587	SH	DEFINED
CONSTELLATION ENERGY GROUP	COMMON	210371100	1934	31403	SH	DEFINED
CONSTELLATION ENERGY GROUP	COMMON	210371100	376	6100	SH	DEFINED
CONSTELLATION ENERGY GROUP	COMMON	210371100	76	1234	SH	DEFINED
CONSTELLATION ENERGY GROUP	COMMON	210371100	940	15262	SH	DEFINED
CONSTELLATION ENERGY GROUP	COMMON	210371100	373	6062	SH	DEFINED
CONVERGYS CORP	COMMON	212485106	41	2870	SH	DEFINED
CONVERGYS CORP	COMMON	212485106	157	10950	SH	DEFINED
PEPSICO(CNVTLT)CVT PV 144A 2.0	CONVERT	212573AA7	13984	14125000	SH	DEFINED
COOPER CAMERON CORP	COMMON	216640102	311	4200	SH	DEFINED
COOPER CAMERON CORP	COMMON	216640102	407	5500	SH	DEFINED
COOPER CAMERON CORP	COMMON	216640102	11	147	SH	DEFINED
THE COOPER COMPANIES INC	COMMON	216648402	48180	628900	SH	DEFINED
THE COOPER COMPANIES INC	COMMON	216648402	5456	71224	SH	DEFINED
THE COOPER COMPANIES INC	COMMON	216648402	419	5473	SH	DEFINED
THE COOPER COMPANIES INC	COMMON	216648402	3457	45129	SH	DEFINED
THE COOPER COMPANIES INC	COMMON	216648402	12	161	SH	DEFINED
THE COOPER COMPANIES INC	COMMON	216648402	7606	99288	SH	DEFINED
COOPER TIRE & RUBBER	COMMON	216831107	20	1282	SH	DEFINED
COOPER TIRE & RUBBER	COMMON	216831107	257	16847	SH	DEFINED
COPANO ENERGY LLC	COMMON	217202100	796	20000	SH	DEFINED
COPART INC	COMMON	217204106	169	7100	SH	DEFINED
CORGENTECH INC	COMMON	21872P105	0	106	SH	DEFINED
CORINTHIAN COLLEGES INC	COMMON	218868107	196	14749	SH	DEFINED
CORN PRODUCTS INTL INC	COMMON	219023108	14688	728227	SH	DEFINED
CORN PRODUCTS INTL INC	COMMON	219023108	450	22286	SH	DEFINED
CORN PRODUCTS INTL INC	COMMON	219023108	81	4006	SH	DEFINED
CORN PRODUCTS INTL INC	COMMON	219023108	8	400	SH	DEFINED
CORNING INC	COMMON	219350105	28154	1456513	SH	DEFINED
CORNING INC	COMMON	219350105	574	29677	SH	DEFINED
CORNING INC	COMMON	219350105	8034	415631	SH	DEFINED
CORNING INC	COMMON	219350105	1226	63400	SH	DEFINED
CORNING INC	COMMON	219350105	2590	134000	SH	DEFINED
CORNING INC	COMMON	219350105	4918	254435	SH	DEFINED
CORNING INC	COMMON	219350105	1371	70936	SH	DEFINED
CORNING INC	COMMON	219350105	2447	126577	SH	DEFINED
CORNING INC	COMMON	219350105	489	25300	SH	DEFINED
CORNING INC	COMMON	219350105	307	15885	SH	DEFINED
CORNING INC	COMMON	219350105	834	43150	SH	DEFINED
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	17114	219463	SH	DEFINED
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	4125	52900	SH	DEFINED
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	405	5200	SH	DEFINED
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	7305	93684	SH	DEFINED
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	179	2295	SH	DEFINED
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	11620	149011	SH	DEFINED
CORPORATE OFFICE PROPERTIES	COMMON	22002T108	1171	33500	SH	DEFINED
CORPORATE OFFICE PROPERTIES	COMMON	22002T108	297	8500	SH	DEFINED
CORRECTIONAL PROPERTIES TRST	COMMON	22025E104	3847	130800	SH	DEFINED
CORRECTIONAL PROPERTIES TRST	COMMON	22025E104	288	9800	SH	DEFINED
CORRECTIONS CORP OF AMERICA	COMMON	22025Y407	46312	1166550	SH	DEFINED
CORRECTIONS CORP OF AMERICA	COMMON	22025Y407	3312	83417	SH	DEFINED
CORRECTIONS CORP OF AMERICA	COMMON	22025Y407	205	5172	SH	DEFINED
CORUS BANCSHARES INC	COMMON	220873103	433	7900	SH	DEFINED

CORUS BANCSHARES INC	COMMON	220873103	5324	97100	SH	DEFINED
CORUS BANCSHARES INC	COMMON	220873103	143	2600	SH	DEFINED
CORUS BANCSHARES INC	COMMON	220873103	1974	36000	SH	DEFINED
CORUS ENTERTAINMENT INC CL B	COMMON	220874101	2900	100000	SH	DEFINED
COSI INC	COMMON	22122P101	2910	296300	SH	DEFINED
COSTCO CORP CVT(COSTCV) 144A 0	CONVERT	221479AA6	31960	33075000	SH	DEFINED
COST PLUS INC/CALIFORNIA	COMMON	221485105	2	93	SH	DEFINED
COSTCO WHOLESALE CORP	COMMON	22160K105	416	9660	SH	DEFINED
COSTCO WHOLESALE CORP	COMMON	22160K105	914	21200	SH	DEFINED
COSTCO WHOLESALE CORP	COMMON	22160K105	3298	76547	SH	DEFINED
COSTCO WHOLESALE CORP	COMMON	22160K105	582	13500	SH	DEFINED
COSTCO WHOLESALE CORP	COMMON	22160K105	2857	66300	SH	DEFINED
COSTCO WHOLESALE CORP	COMMON	22160K105	6120	142032	SH	DEFINED
COSTCO WHOLESALE CORP	COMMON	22160K105	258169	5991400	SH	DEFINED
COSTCO WHOLESALE CORP	COMMON	22160K105	303	7040	SH	DEFINED
COSTCO WHOLESALE CORP	COMMON	22160K105	653	15155	SH	DEFINED
COSTAR GROUP INC	COMMON	22160N109	9199	196904	SH	DEFINED
COSTAR GROUP INC	COMMON	22160N109	277	5925	SH	DEFINED
COTT CORPORATION	COMMON	22163N106	164465	9315000	SH	DEFINED
COTT CORPORATION	COMMON	22163N106	4	220	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	283	8594	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	395	11986	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	620	18800	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	269	8154	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	53192	1612867	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	894	27100	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	1791	54300	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	1115	33812	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	62	1881	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	2586	78400	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	40	1200	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	346	10500	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	1993	60418	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	45	1375	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	230	6970	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	1105	33500	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	7176	217600	SH	DEFINED
COURIER CORP	COMMON	222660102	17	450	SH	DEFINED
COUSINS PROPERTIES INC	COMMON	222795106	2916	96500	SH	DEFINED
COUSINS PROPERTIES INC	COMMON	222795106	104	3433	SH	DEFINED
COUSINS PROPERTIES INC	COMMON	222795106	212	7000	SH	DEFINED
COVANCE INC	COMMON	222816100	9694	202000	SH	DEFINED
COVANCE INC	COMMON	222816100	1524	31760	SH	DEFINED
COVANCE INC	COMMON	222816100	22	465	SH	DEFINED
COVANCE INC	COMMON	222816100	17	356	SH	DEFINED
COVANSYS CORPORATION	COMMON	22281W103	1433	89800	SH	DEFINED
COVANSYS CORPORATION	COMMON	22281W103	40	2500	SH	DEFINED
COVANSYS CORPORATION	COMMON	22281W103	393	24600	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	57905	673158	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	186	2163	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	720	8367	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	2821	32800	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	86	1000	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	49	570	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	2417	28100	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	102	1185	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	86	1000	SH	DEFINED
COVENTRY HEALTH CARE INC	COMMON	222862104	292	3400	SH	DEFINED

COVENTRY HEALTH CARE INC	COMMON	222862104	154	1789	SH	DEFINED
COX RADIO INC CL A	COMMON	224051102	2	113	SH	DEFINED
COX RADIO INC CL A	COMMON	224051102	3374	222000	SH	DEFINED
CRANE CO	COMMON	224399105	21	700	SH	DEFINED
CRANE CO	COMMON	224399105	1	36	SH	DEFINED
CRANE CO	COMMON	224399105	49	1664	SH	DEFINED
CREDIT SUISSE GROUP ADR	COMMON	225401108	11512	258815	SH	DEFINED
CREDIT SUISSE GROUP ADR	COMMON	225401108	38599	867782	SH	DEFINED
CREDIT SUISSE GROUP ADR	COMMON	225401108	80	1800	SH	DEFINED
CREE INC	COMMON	225447101	10	400	SH	DEFINED
CREE INC	COMMON	225447101	25	1000	SH	DEFINED
CREE INC	COMMON	225447101	2875	114900	SH	DEFINED
CREE INC	COMMON	225447101	513	20500	SH	DEFINED
CRESCENT REAL ESTATE EQT CO	COMMON	225756105	12616	615100	SH	DEFINED
CRIIMI MAE INC	COMMON	226603504	1549	90000	SH	DEFINED
CRIIMI MAE INC	COMMON	226603504	43	2500	SH	DEFINED
CRIIMI MAE INC	COMMON	226603504	475	27600	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	616	25000	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	286	11596	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	22682	920924	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	101	4100	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	1431	58100	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	360	14631	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	2	71	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	451	18300	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	1014	41165	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	230	9332	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	379	15404	SH	DEFINED
CROWN CASTLE INTL CORP	COMMON	228227104	1414	57400	SH	DEFINED
CROWN HOLDINGS INC	COMMON	228368106	13036	817797	SH	DEFINED
CROWN HOLDINGS INC	COMMON	228368106	9645	605100	SH	DEFINED
CROWN HOLDINGS INC	COMMON	228368106	287	18000	SH	DEFINED
CROWN HOLDINGS INC	COMMON	228368106	395	24762	SH	DEFINED
CROWN HOLDINGS INC	COMMON	228368106	172	10796	SH	DEFINED
CRYPTOLOGIC INC	COMMON	228906103	1589	90590	SH	DEFINED
CRYOCOR INC	COMMON	229016100	1077	167000	SH	DEFINED
CRYSTALLEX INTL CORP	COMMON	22942F101	2	1000	SH	DEFINED
CISCO SYS(EXCHTR) 144A CVT 0.0	CONVERT	22943BAA7	22508	19550000	SH	DEFINED
CUBIC CORP	COMMON	229669106	7	405	SH	DEFINED
CUBIC CORP	COMMON	229669106	3	155	SH	DEFINED
CUBIST PHARMACEUTICALS INC	COMMON	229678107	25930	1203827	SH	DEFINED
CUBIST PHARMACEUTICALS INC	COMMON	229678107	409	19000	SH	DEFINED
CUBIST PHARMACEUTICALS INC	COMMON	229678107	1644	76300	SH	DEFINED
CUBIST PHARMACEUTICALS INC	COMMON	229678107	129	6000	SH	DEFINED
CUBIST PHARMACEUTICALS INC	COMMON	229678107	70	3232	SH	DEFINED
CUBIST PHARMACEUTICALS INC	COMMON	229678107	3523	163537	SH	DEFINED
CULLEN/FROST BANKERS INC	COMMON	229899109	20910	423804	SH	DEFINED
CULLEN/FROST BANKERS INC	COMMON	229899109	1002	20300	SH	DEFINED
CULLEN/FROST BANKERS INC	COMMON	229899109	1	15	SH	DEFINED
CULP INC	COMMON	230215105	1423	304019	SH	DEFINED
CUMMINS ENGINE	COMMON	231021106	1056	12000	SH	DEFINED
CUMMINS ENGINE	COMMON	231021106	82	936	SH	DEFINED
CUMMINS ENGINE	COMMON	231021106	23119	262741	SH	DEFINED
CUMMINS ENGINE	COMMON	231021106	1417	16100	SH	DEFINED
CUMMINS ENGINE	COMMON	231021106	4584	52100	SH	DEFINED
CUMULUS MEDIA INC CL A	COMMON	231082108	16865	1350305	SH	DEFINED
CURTISS-WRIGHT CORP	COMMON	231561101	5470	88642	SH	DEFINED
CURTISS-WRIGHT CORP	COMMON	231561101	46	750	SH	DEFINED

CURTISS-WRIGHT CORP	COMMON	231561101	67	1084	SH	DEFINED
CYBERSOURCE CORP	COMMON	23251J106	4275	649631	SH	DEFINED
CYBERONICS	COMMON	23251P102	3	100	SH	DEFINED
CYMER INC	COMMON	232572107	5425	173200	SH	DEFINED
CYMER INC	COMMON	232572107	147	4700	SH	DEFINED
CYMER INC	COMMON	232572107	1425	45500	SH	DEFINED
CYMER INC	COMMON	232572107	47	1500	SH	DEFINED
CYPRESS BIOSCIENCE INC	COMMON	232674507	159	29323	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	COMMON	232806109	6719	446458	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	COMMON	232806109	294	19540	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	COMMON	232806109	9	600	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	COMMON	232806109	639	42438	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	COMMON	232806109	1	85	SH	DEFINED
CYTEC INDUSTRIES INC	COMMON	232820100	7	169	SH	DEFINED
CYTEC INDUSTRIES INC	COMMON	232820100	39	900	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	50972	1898413	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	3681	137100	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	577	21500	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	2049	76307	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	97	3600	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	44	1644	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	2240	83440	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	115	4270	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	75812	2823550	SH	DEFINED
CYTYC CORPORATION	COMMON	232946103	8913	331970	SH	DEFINED
DJ ORTHOPEDICS INC	COMMON	23325G104	8682	300002	SH	DEFINED
DJ ORTHOPEDICS INC	COMMON	23325G104	1907	65900	SH	DEFINED
DJ ORTHOPEDICS INC	COMMON	23325G104	55	1900	SH	DEFINED
DJ ORTHOPEDICS INC	COMMON	23325G104	260	9000	SH	DEFINED
DPL INC	COMMON	233293109	13625	490100	SH	DEFINED
DPL INC	COMMON	233293109	514	18483	SH	DEFINED
DPL INC	COMMON	233293109	246	8835	SH	DEFINED
D.R. HORTON INC	COMMON	23331A109	51821	1430740	SH	DEFINED
D.R. HORTON INC	COMMON	23331A109	199	5487	SH	DEFINED
D.R. HORTON INC	COMMON	23331A109	18110	500000	SH	DEFINED
D.R. HORTON INC	COMMON	23331A109	768	21215	SH	DEFINED
D.R. HORTON INC	COMMON	23331A109	15309	422679	SH	DEFINED
D.R. HORTON INC	COMMON	23331A109	29	800	SH	DEFINED
D.R. HORTON INC	COMMON	23331A109	59	1620	SH	DEFINED
D.R. HORTON INC	COMMON	23331A109	268	7410	SH	DEFINED
D.R. HORTON INC	COMMON	23331A109	112	3103	SH	DEFINED
DST SYSTEMS INC	COMMON	233326107	26136	476666	SH	DEFINED
DST SYSTEMS INC	COMMON	233326107	1097	20000	SH	DEFINED
DST SYSTEMS INC	COMMON	233326107	2268	41362	SH	DEFINED
DST SYSTEMS INC	COMMON	233326107	1860	33925	SH	DEFINED
DST SYSTEMS INC	COMMON	233326107	247	4500	SH	DEFINED
DSP GROUP INC	COMMON	23332B106	6536	254702	SH	DEFINED
DTE ENERGY COMPANY	COMMON	233331107	4191	91386	SH	DEFINED
DTE ENERGY COMPANY	COMMON	233331107	164	3584	SH	DEFINED
DTE ENERGY COMPANY	COMMON	233331107	840	18314	SH	DEFINED
DTE ENERGY COMPANY	COMMON	233331107	298	6500	SH	DEFINED
DTE ENERGY COMPANY	COMMON	233331107	156	3391	SH	DEFINED
DTE ENERGY COMPANY	COMMON	233331107	279	6083	SH	DEFINED
DSW INC.	COMMON	23334L102	12282	579331	SH	DEFINED
DSW INC.	COMMON	23334L102	326	15387	SH	DEFINED
DSW INC.	COMMON	23334L102	11	500	SH	DEFINED
DADE BEHRING HOLDINGS INC	COMMON	23342J206	455	12400	SH	DEFINED
DADE BEHRING HOLDINGS INC	COMMON	23342J206	8329	227200	SH	DEFINED

DADE BEHRING HOLDINGS INC	COMMON	23342J206	154	4200	SH	DEFINED
DADE BEHRING HOLDINGS INC	COMMON	23342J206	242	6600	SH	DEFINED
DADE BEHRING HOLDINGS INC	COMMON	23342J206	24	655	SH	DEFINED
DANA CORP	COMMON	235811106	29	3075	SH	DEFINED
DANA CORP	COMMON	235811106	687	73019	SH	DEFINED
DANA CORP	COMMON	235811106	15	1638	SH	DEFINED
DANAHER CORP	COMMON	235851102	35030	650747	SH	DEFINED
DANAHER CORP	COMMON	235851102	258	4789	SH	DEFINED
DANAHER CORP	COMMON	235851102	65942	1225000	SH	DEFINED
DANAHER CORP	COMMON	235851102	926	17200	SH	DEFINED
DANAHER CORP	COMMON	235851102	441	8198	SH	DEFINED
DANAHER CORP	COMMON	235851102	7753	144019	SH	DEFINED
DANAHER CORP	COMMON	235851102	1733	32200	SH	DEFINED
DANAHER CORP	COMMON	235851102	21795	404895	SH	DEFINED
DANAHER CORP	COMMON	235851102	79	1470	SH	DEFINED
DANAHER CORP	COMMON	235851102	1721	31970	SH	DEFINED
DANAHER CORP	COMMON	235851102	9890	183723	SH	DEFINED
DANAHER CORP	COMMON	235851102	2170	40305	SH	DEFINED
DANAHER CORP	COMMON	235851102	402	7468	SH	DEFINED
DANAHER CORP	COMMON	235851102	194	3606	SH	DEFINED
DANAHER CORP	COMMON	235851102	1082	20100	SH	DEFINED
DANAHER CORP	COMMON	235851102	622	11550	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	24434	804537	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	82	2707	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	35174	1158175	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	228	7500	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	1661	54700	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	2989	98433	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	210	6900	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	51	1688	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	1288	42400	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	175	5760	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	971	31956	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	62	2041	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	1369	45066	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	3398	111900	SH	DEFINED
DARDEN RESTAURANTS INC	COMMON	237194105	82	2690	SH	DEFINED
DASSAULT SYSTEMES SA ADR	COMMON	237545108	11	220	SH	DEFINED
DAVE & BUSTER'S INC	COMMON	23833N104	69	5200	SH	DEFINED
DAVE & BUSTER'S INC	COMMON	23833N104	92	6900	SH	DEFINED
DAVITA INC	COMMON	23918K108	60148	1305585	SH	DEFINED
DAVITA INC	COMMON	23918K108	528	11459	SH	DEFINED
DAVITA INC	COMMON	23918K108	143	3100	SH	DEFINED
DAVITA INC	COMMON	23918K108	4132	89682	SH	DEFINED
DAVITA INC	COMMON	23918K108	24	523	SH	DEFINED
DAVITA INC	COMMON	23918K108	1184	25700	SH	DEFINED
DAVITA INC	COMMON	23918K108	16	350	SH	DEFINED
DAVITA INC	COMMON	23918K108	55	1200	SH	DEFINED
DEAN FOODS CO	COMMON	242370104	2	51	SH	DEFINED
DEAN FOODS CO	COMMON	242370104	435	11190	SH	DEFINED
DEAN FOODS CO	COMMON	242370104	190	4879	SH	DEFINED
DECODE GENETICS INC	COMMON	243586104	601	71600	SH	DEFINED
DECODE GENETICS INC	COMMON	243586104	18	2100	SH	DEFINED
DECODE GENETICS INC	COMMON	243586104	86	10300	SH	DEFINED
DEERE & CO	COMMON	244199105	42372	692350	SH	DEFINED
DEERE & CO	COMMON	244199105	299	4881	SH	DEFINED
DEERE & CO	COMMON	244199105	2187	35734	SH	DEFINED
DEERE & CO	COMMON	244199105	71	1160	SH	DEFINED

DEERE & CO	COMMON	244199105	774	12640	SH	DEFINED
DEERE & CO	COMMON	244199105	153	2499	SH	DEFINED
DEERE & CO	COMMON	244199105	184	3000	SH	DEFINED
DEERE & CO	COMMON	244199105	488	7966	SH	DEFINED
DEERE & CO	COMMON	244199105	321	5237	SH	DEFINED
DEERE & CO	COMMON	244199105	150	2454	SH	DEFINED
DEL MONTE FOODS CO	COMMON	24522P103	52	4891	SH	DEFINED
DELL INC	COMMON	24702R101	154789	4526008	SH	DEFINED
DELL INC	COMMON	24702R101	1653	48334	SH	DEFINED
DELL INC	COMMON	24702R101	87210	2550000	SH	DEFINED
DELL INC	COMMON	24702R101	19603	573188	SH	DEFINED
DELL INC	COMMON	24702R101	1506	44030	SH	DEFINED
DELL INC	COMMON	24702R101	4087	119500	SH	DEFINED
DELL INC	COMMON	24702R101	34202	1000047	SH	DEFINED
DELL INC	COMMON	24702R101	759	22200	SH	DEFINED
DELL INC	COMMON	24702R101	1546	45205	SH	DEFINED
DELL INC	COMMON	24702R101	942	27543	SH	DEFINED
DELL INC	COMMON	24702R101	32461	949147	SH	DEFINED
DELL INC	COMMON	24702R101	12597	368330	SH	DEFINED
DELL INC	COMMON	24702R101	10149	296751	SH	DEFINED
DELL INC	COMMON	24702R101	56	1639	SH	DEFINED
DELL INC	COMMON	24702R101	28716	839641	SH	DEFINED
DELL INC	COMMON	24702R101	2528	73914	SH	DEFINED
DELL INC	COMMON	24702R101	1043	30489	SH	DEFINED
DELL INC	COMMON	24702R101	425	12420	SH	DEFINED
DELL INC	COMMON	24702R101	4217	123314	SH	DEFINED
DELPHI CORP	COMMON	247126105	31	11317	SH	DEFINED
DELPHI CORP	COMMON	247126105	122	44185	SH	DEFINED
DELPHI CORP	COMMON	247126105	0	140	SH	DEFINED
DELPHI CORP	COMMON	247126105	52	18931	SH	DEFINED
DELPHI FINANCIAL GROUP CL A	COMMON	247131105	39	825	SH	DEFINED
DELTA & PINE LAND CO	COMMON	247357106	6069	229800	SH	DEFINED
DELTA & PINE LAND CO	COMMON	247357106	2916	110400	SH	DEFINED
DENBURY RESOURCES INC	COMMON	247916208	48	950	SH	DEFINED
DELUXE CORP	COMMON	248019101	8000	199192	SH	DEFINED
DELUXE CORP	COMMON	248019101	141	3500	SH	DEFINED
DELUXE CORP	COMMON	248019101	312	7765	SH	DEFINED
DELUXE CORP	COMMON	248019101	40	1000	SH	DEFINED
DENTSPLY INTERNATIONAL INC	COMMON	249030107	6634	122800	SH	DEFINED
DENTSPLY INTERNATIONAL INC	COMMON	249030107	11	200	SH	DEFINED
DENTSPLY INTERNATIONAL INC	COMMON	249030107	113	2100	SH	DEFINED
DENTSPLY INTERNATIONAL INC	COMMON	249030107	78526	1453650	SH	DEFINED
DEPARTMENT 56 INC	COMMON	249509100	398	31800	SH	DEFINED
DEPARTMENT 56 INC	COMMON	249509100	10	800	SH	DEFINED
DEPARTMENT 56 INC	COMMON	249509100	201	16100	SH	DEFINED
DEUTSCHE TELEKOM AG ADR	COMMON	251566105	3	185	SH	DEFINED
DEVELOPERS DIVERS REALTY CRP	COMMON	251591103	195042	4176479	SH	DEFINED
DEVELOPERS DIVERS REALTY CRP	COMMON	251591103	1013	21700	SH	DEFINED
DEVELOPERS DIVERS REALTY CRP	COMMON	251591103	3260	69800	SH	DEFINED
DEVELOPERS DIVERS REALTY CRP	COMMON	251591103	119	2551	SH	DEFINED
DEVELOPERS DIVERS REALTY CRP	COMMON	251591103	16252	348000	SH	DEFINED
DEVELOPERS DIVERS REALTY CRP	COMMON	251591103	6329	135529	SH	DEFINED
DEVELOPERS DIVERS REALTY CRP	COMMON	251591103	967	20700	SH	DEFINED
DEVELOPERS DIVERS REALTY CRP	COMMON	251591103	117	2500	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	46614	679115	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	627	9136	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	54912	800000	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	16445	239580	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	459	6690	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	42073	612951	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	2128	31000	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	14981	218253	SH	DEFINED

DEVON ENERGY CORPORATION	COMMON	25179M103	47	685	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	702	10230	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	6035	87918	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	11	164	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	602	8776	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	11209	163300	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	1058	15419	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	332	4841	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	5587	81400	SH	DEFINED
DEVON ENERGY CORPORATION	COMMON	25179M103	772	11240	SH	DEFINED
CHEVRONTEXACO CVT(DVN) 4.95 08	CONVERT	25179MAB9	18143	14750000	SH	DEFINED
DEX MEDIA INC	COMMON	25212E100	2	55	SH	DEFINED
DEX MEDIA INC	COMMON	25212E100	346	12450	SH	DEFINED
DEXCOM INC	COMMON	252131107	6561	564613	SH	DEFINED
DIAGEO PLC ADR	COMMON	25243Q205	18533	319472	SH	DEFINED
DIAGEO PLC ADR	COMMON	25243Q205	50508	870673	SH	DEFINED
DIAGEO PLC ADR	COMMON	25243Q205	25	425	SH	DEFINED
DIAGEO PLC ADR	COMMON	25243Q205	1557	26835	SH	DEFINED
DIAMOND OFFSHORE DRILLING	COMMON	25271C102	490	8000	SH	DEFINED
DIAMOND OFFSHORE DRILLING	COMMON	25271C102	245	4000	SH	DEFINED
DIAMOND OFFSHORE DRILLING	COMMON	25271C102	5361	87525	SH	DEFINED
DIAMOND OFFSHORE DRILLING	COMMON	25271C102	214	3500	SH	DEFINED
DIAMOND OFFSHORE DRILLING	COMMON	25271C102	43	700	SH	DEFINED
DIAMOND OFFSHORE DRILLING	COMMON	25271C102	692	11300	SH	DEFINED
DIAMOND OFFSHORE DRILLING	COMMON	25271C102	208	3400	SH	DEFINED
DIAMOND OFFSHORE DRILL(DO)CVT	CONVERT	25271CAE2	14465	11000000	SH	DEFINED
DIAMONDROCK HOSPITALITY CO	COMMON	252784301	1821	155000	SH	DEFINED
DIAMONDS TRUST SERIES I ETF	COMMON	252787106	44	413	SH	DEFINED
DIEBOLD INC	COMMON	253651103	45477	1319700	SH	DEFINED
DIEBOLD INC	COMMON	253651103	762	22105	SH	DEFINED
DIEBOLD INC	COMMON	253651103	5376	156000	SH	DEFINED
DIEBOLD INC	COMMON	253651103	86	2500	SH	DEFINED
DIEBOLD INC	COMMON	253651103	121	3500	SH	DEFINED
DIEBOLD INC	COMMON	253651103	23021	668036	SH	DEFINED
DIEBOLD INC	COMMON	253651103	211	6111	SH	DEFINED
DIGENE CORP	COMMON	253752109	3538	124130	SH	DEFINED
DIGI INTERNATIONAL INC	COMMON	253798102	885	82500	SH	DEFINED
DIGI INTERNATIONAL INC	COMMON	253798102	27	2500	SH	DEFINED
DIGI INTERNATIONAL INC	COMMON	253798102	124	11600	SH	DEFINED
DIGITAL REALTY TRUST INC	COMMON	253868103	5468	303800	SH	DEFINED
DIGITAL REALTY TRUST INC	COMMON	253868103	7	400	SH	DEFINED
DIGITAL REALTY TRUST INC	COMMON	253868103	103	5700	SH	DEFINED
DIGITAL REALTY TRUST INC	COMMON	253868103	151	8400	SH	DEFINED
DIGITAL RIVER INC	COMMON	25388B104	12288	352600	SH	DEFINED
DIGITAL RIVER INC	COMMON	25388B104	2842	81555	SH	DEFINED
DIGITAL RIVER INC	COMMON	25388B104	84	2400	SH	DEFINED
DIGITAL RIVER INC	COMMON	25388B104	2370	68000	SH	DEFINED
DIGITAL RIVER INC	COMMON	25388B104	397	11400	SH	DEFINED
DIGITAS INC	COMMON	25388K104	7265	639549	SH	DEFINED
DIGITAS INC	COMMON	25388K104	2535	223158	SH	DEFINED
DIME COMMUNITY BANCSHARES	COMMON	253922108	41	2800	SH	DEFINED
DIME COMMUNITY BANCSHARES	COMMON	253922108	155	10500	SH	DEFINED
DILLARDS INC CL A	COMMON	254067101	27	1296	SH	DEFINED
DILLARDS INC CL A	COMMON	254067101	6849	328016	SH	DEFINED
DILLARDS INC CL A	COMMON	254067101	86	4100	SH	DEFINED
DILLARDS INC CL A	COMMON	254067101	186	8900	SH	DEFINED
DILLARDS INC CL A	COMMON	254067101	768	36800	SH	DEFINED
DIME BANCORP- LITIGATION TRACK	COMMON	25429Q110	3	19113	SH	DEFINED

DIONEX CORP	COMMON	254546104	22337	411740	SH	DEFINED
DIONEX CORP	COMMON	254546104	1248	23000	SH	DEFINED
DIONEX CORP	COMMON	254546104	152	2800	SH	DEFINED
DIONEX CORP	COMMON	254546104	57	1046	SH	DEFINED
DIONEX CORP	COMMON	254546104	2946	54300	SH	DEFINED
DIRECT GENERAL CORP	COMMON	25456W204	560	28400	SH	DEFINED
DIRECT GENERAL CORP	COMMON	25456W204	154	7800	SH	DEFINED
DIRECTV GROUP INC/THE	COMMON	25459L106	206	13724	SH	DEFINED
DIRECTV GROUP INC/THE	COMMON	25459L106	57	3828	SH	DEFINED
DIRECTV GROUP INC/THE	COMMON	25459L106	4	296	SH	DEFINED
DIRECTV GROUP INC/THE	COMMON	25459L106	284	18979	SH	DEFINED
DISCOVERY PARTNERS INTL	COMMON	254675101	28	8679	SH	DEFINED
DISCOVERY PARTNERS INTL	COMMON	254675101	366	113752	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	264712	10970230	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	978	40529	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	10978	454935	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	171	7075	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	1626	67370	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	77845	3226085	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	1286	53300	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	1244	51550	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	3501	145100	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	3728	154500	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	20	830	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	84	3467	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	3373	139781	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	15948	660918	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	3089	128000	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	687	28454	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	297	12300	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	2517	104315	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	107	4442	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	1102	45681	SH	DEFINED
THE WALT DISNEY CO	COMMON	254687106	14726	610290	SH	DEFINED
WALT DISNEY CO CVT(DIS) 2.125	CONVERT	254687AU0	22561	22200000	SH	DEFINED
DISCOVERY HOLDING CO-A	COMMON	25468Y107	4005	277547	SH	DEFINED
DISCOVERY HOLDING CO-A	COMMON	25468Y107	473	32778	SH	DEFINED
DISCOVERY HOLDING CO-A	COMMON	25468Y107	7	517	SH	DEFINED
DISCOVERY HOLDING CO-A	COMMON	25468Y107	210	14572	SH	DEFINED
DISCOVERY HOLDING CO-A	COMMON	25468Y107	2	110	SH	DEFINED
DISCOVERY HOLDING CO-A	COMMON	25468Y107	96	6678	SH	DEFINED
DISCOVERY HOLDING CO-A	COMMON	25468Y107	112	7732	SH	DEFINED
DISCOVERY HOLDING CO-B	COMMON	25468Y206	282	19142	SH	DEFINED
DISCOVERY HOLDING CO-B	COMMON	25468Y206	47	3197	SH	DEFINED
DISCOVERY HOLDING CO-B	COMMON	25468Y206	1	90	SH	DEFINED
DITECH COMMUNICATIONS CORP	COMMON	25500M103	386	57300	SH	DEFINED
DITECH COMMUNICATIONS CORP	COMMON	25500M103	3	500	SH	DEFINED
DOCUCORP INTERNATIONAL INC	COMMON	255911109	0	60	SH	DEFINED
DOBSON COMMUNICATIONS CORP CL	COMMON	256069105	1876	244300	SH	DEFINED
DOBSON COMMUNICATIONS CORP CL	COMMON	256069105	51	6700	SH	DEFINED
DOBSON COMMUNICATIONS CORP CL	COMMON	256069105	538	70000	SH	DEFINED
DOBSON COMMUNICATIONS CORP CL	COMMON	256069105	118	15400	SH	DEFINED
DOCTOR REDDY'S LAB ADR	COMMON	256135203	39	2000	SH	DEFINED
DOLLAR FINANCIAL CORP	COMMON	256664103	1596	133216	SH	DEFINED
DOLLAR FINANCIAL CORP	COMMON	256664103	404	33754	SH	DEFINED
DOLLAR GENERAL	COMMON	256669102	119	6470	SH	DEFINED
DOLLAR GENERAL	COMMON	256669102	459	25017	SH	DEFINED
DOLLAR GENERAL	COMMON	256669102	87	4760	SH	DEFINED

DOLLAR GENERAL	COMMON	256669102	6326	344952	SH	DEFINED
DOLLAR GENERAL	COMMON	256669102	186	10156	SH	DEFINED
DOLLAR THRIFTY AUTOMOTIVE GP	COMMON	256743105	72	2125	SH	DEFINED
DOLLAR TREE STORES INC	COMMON	256747106	392	18100	SH	DEFINED
DOMINION RESOURCES INC-VA	COMMON	25746U109	60931	707344	SH	DEFINED
DOMINION RESOURCES INC-VA	COMMON	25746U109	592	6869	SH	DEFINED
DOMINION RESOURCES INC-VA	COMMON	25746U109	2429	28198	SH	DEFINED
DOMINION RESOURCES INC-VA	COMMON	25746U109	168	1947	SH	DEFINED
DOMINION RESOURCES INC-VA	COMMON	25746U109	782	9079	SH	DEFINED
DOMINION RESOURCES INC-VA	COMMON	25746U109	894	10384	SH	DEFINED
DOMINO'S PIZZA INC	COMMON	25754A201	2486	106600	SH	DEFINED
DOMINO'S PIZZA INC	COMMON	25754A201	72	3100	SH	DEFINED
DOMINO'S PIZZA INC	COMMON	25754A201	340	14600	SH	DEFINED
DOMTAR INC	COMMON	257561100	94241	14633900	SH	DEFINED
DONALDSON CO INC	COMMON	257651109	62	2030	SH	DEFINED
DONALDSON CO INC	COMMON	257651109	4620	151339	SH	DEFINED
DONALDSON CO INC	COMMON	257651109	3181	104200	SH	DEFINED
DONALDSON CO INC	COMMON	257651109	211	6900	SH	DEFINED
DONNELLEY (R.R.) & SONS CO	COMMON	257867101	160	4327	SH	DEFINED
DONNELLEY (R.R.) & SONS CO	COMMON	257867101	620	16732	SH	DEFINED
DONNELLEY (R.R.) & SONS CO	COMMON	257867101	308	8312	SH	DEFINED
DONNELLEY (R.R.) & SONS CO	COMMON	257867101	8550	230656	SH	DEFINED
DONNELLEY (R.R.) & SONS CO	COMMON	257867101	662	17846	SH	DEFINED
DONNELLEY (R.R.) & SONS CO	COMMON	257867101	33	885	SH	DEFINED
DORAL FINANCIAL CORP	COMMON	25811P100	1377	105377	SH	DEFINED
DORAL FINANCIAL CORP	COMMON	25811P100	183	13978	SH	DEFINED
DOV PHARMACEUTICAL INC	COMMON	259858108	4153	244554	SH	DEFINED
DOV PHARMACEUTICAL INC	COMMON	259858108	740	43600	SH	DEFINED
DOV PHARMACEUTICAL INC	COMMON	259858108	85	5000	SH	DEFINED
DOV PHARMACEUTICAL INC	COMMON	259858108	6	380	SH	DEFINED
DOV PHARMACEUTICAL INC	COMMON	259858108	195	11500	SH	DEFINED
DOVER CORP	COMMON	260003108	185501	4547700	SH	DEFINED
DOVER CORP	COMMON	260003108	166	4081	SH	DEFINED
DOVER CORP	COMMON	260003108	53512	1311900	SH	DEFINED
DOVER CORP	COMMON	260003108	1962	48107	SH	DEFINED
DOVER CORP	COMMON	260003108	10993	269500	SH	DEFINED
DOVER CORP	COMMON	260003108	594	14551	SH	DEFINED
DOVER CORP	COMMON	260003108	237	5800	SH	DEFINED
DOVER CORP	COMMON	260003108	45459	1114453	SH	DEFINED
DOVER CORP	COMMON	260003108	414	10155	SH	DEFINED
DOVER CORP	COMMON	260003108	642	15738	SH	DEFINED
DOVER CORP	COMMON	260003108	345	8465	SH	DEFINED
DOVER DOWNS GAMING & ENTERTA	COMMON	260095104	15	1100	SH	DEFINED
DOVER DOWNS GAMING & ENTERTA	COMMON	260095104	61	4500	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	69096	1658182	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	810	19446	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	41670	1000000	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	28158	675726	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	458	11000	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	2363	56700	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	18475	443368	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	389	9339	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	1588	38100	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	463	11103	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	1515	36359	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	26	622	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	521	12500	SH	DEFINED
DOW CHEMICAL	COMMON	260543103	2313	55500	SH	DEFINED

DOW CHEMICAL	COMMON	260543103	300	7200	SH	DEFINED
DOW JONES & CO INC	COMMON	260561105	45	1185	SH	DEFINED
DOW JONES & CO INC	COMMON	260561105	175	4584	SH	DEFINED
DOW JONES & CO INC	COMMON	260561105	4	100	SH	DEFINED
DOW JONES & CO INC	COMMON	260561105	64	1665	SH	DEFINED
DOW JONES & CO INC	COMMON	260561105	267	7000	SH	DEFINED
DOW 30 PREM & DVD INCM F INC C	COMMON	260582101	49	2500	SH	DEFINED
DOWNEY FINANCIAL CORP	COMMON	261018105	311	5100	SH	DEFINED
DREAMWORKS ANIMATION SKG-A	COMMON	26153C103	0	10	SH	DEFINED
DREAMWORKS ANIMATION SKG-A	COMMON	26153C103	3	100	SH	DEFINED
DRESS BARN INC	COMMON	261570105	3310	145428	SH	DEFINED
DRESSER-RAND GROUP INC	COMMON	261608103	16593	673699	SH	DEFINED
DRESSER-RAND GROUP INC	COMMON	261608103	1847	75000	SH	DEFINED
DRESSER-RAND GROUP INC	COMMON	261608103	1480	60099	SH	DEFINED
DRESSER-RAND GROUP INC	COMMON	261608103	244	9901	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	21175	540600	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	786	20054	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	4690	119734	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	530	13530	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	450	11500	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	2933	74875	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	106	2700	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	1926	49163	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	1077	27502	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	39626	1011644	SH	DEFINED
DU PONT (E.I.) DE NEMOURS	COMMON	263534109	149	3810	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	12951	443985	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	545	18676	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	20806	713281	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	204	7000	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	3127	107200	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	453	15545	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	146	5000	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	452	15500	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	759	26015	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	865	29660	SH	DEFINED
DUKE ENERGY CORP	COMMON	264399106	3075	105400	SH	DEFINED
DUKE REALTY CORP	COMMON	264411505	16798	495798	SH	DEFINED
DUKE REALTY CORP	COMMON	264411505	42	1230	SH	DEFINED
DUKE REALTY CORP	COMMON	264411505	1013	29900	SH	DEFINED
DUN & BRADSTREET CORP-NEW	COMMON	26483E100	1129	17139	SH	DEFINED
DUN & BRADSTREET CORP-NEW	COMMON	26483E100	119	1800	SH	DEFINED
DUN & BRADSTREET CORP-NEW	COMMON	26483E100	138	2100	SH	DEFINED
DUN & BRADSTREET CORP-NEW	COMMON	26483E100	132	2000	SH	DEFINED
DUN & BRADSTREET CORP-NEW	COMMON	26483E100	757	11497	SH	DEFINED
DUQUESNE LIGHT HOLDINGS INC	COMMON	266233105	3	200	SH	DEFINED
DUSA PHARMACEUTICALS INC	COMMON	266898105	13	1200	SH	DEFINED
DYNAMEX INC	COMMON	26784F103	8255	527817	SH	DEFINED
DYNAMEX INC	COMMON	26784F103	11578	740311	SH	DEFINED
DYNEGY INC CL A	COMMON	26816Q101	27	5774	SH	DEFINED
DYNEGY INC CL A	COMMON	26816Q101	105	22324	SH	DEFINED
EGL INC	COMMON	268484102	481	17700	SH	DEFINED
EGL INC	COMMON	268484102	171	6282	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	110503	8539663	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	629	48600	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	85664	6620084	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	1044	80700	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	494	38200	SH	DEFINED

EMC CORP/MASS	COMMON	268648102	58571	4526370	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	710	54900	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	1318	101830	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	2794	215900	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	24976	1930126	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	1889	146000	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	3115	240713	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	1092	84400	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	25107	1940280	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	6643	513362	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	2690	207900	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	8855	684274	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	311	24000	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	2872	221981	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	35	2686	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	427	33000	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	643	49676	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	7345	567600	SH	DEFINED
EMC CORP/MASS	COMMON	268648102	1224	94591	SH	DEFINED
EMS TECHNOLOGIES INC	COMMON	26873N108	8	500	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	119854	2572517	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	49479	1062000	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	121	2600	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	2299	49339	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	520	11170	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	21959	471317	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	15506	332816	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	219	4700	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	146	3140	SH	DEFINED
ENSCO INTERNATIONAL INC	COMMON	26874Q100	557	11950	SH	DEFINED
ENI SPA ADR	COMMON	26874R108	22215	150000	SH	DEFINED
ENI SPA ADR	COMMON	26874R108	4639	31325	SH	DEFINED
ENI SPA ADR	COMMON	26874R108	82912	559835	SH	DEFINED
ENI SPA ADR	COMMON	26874R108	0	0	SH	DEFINED
ENI SPA ADR	COMMON	26874R108	52719	355967	SH	DEFINED
ENI SPA ADR	COMMON	26874R108	33	225	SH	DEFINED
ENI SPA ADR	COMMON	26874R108	7011	47342	SH	DEFINED
ENI SPA ADR	COMMON	26874R108	837	5650	SH	DEFINED
EOG RESOURCES INC	COMMON	26875P101	25092	335000	SH	DEFINED
EOG RESOURCES INC	COMMON	26875P101	362	4839	SH	DEFINED
EOG RESOURCES INC	COMMON	26875P101	4120	55000	SH	DEFINED
EOG RESOURCES INC	COMMON	26875P101	1402	18712	SH	DEFINED
EOG RESOURCES INC	COMMON	26875P101	4	47	SH	DEFINED
EOG RESOURCES INC	COMMON	26875P101	978	13054	SH	DEFINED
EOG RESOURCES INC	COMMON	26875P101	323	4310	SH	DEFINED
EOG RESOURCES INC	COMMON	26875P101	594	7928	SH	DEFINED
EPIX PHARMACEUTICALS INC	COMMON	26881Q101	2377	308640	SH	DEFINED
EPIX PHARMACEUTICALS INC	COMMON	26881Q101	64	8300	SH	DEFINED
EPIX PHARMACEUTICALS INC	COMMON	26881Q101	148	19200	SH	DEFINED
EPIX PHARMACEUTICALS INC	COMMON	26881Q101	7	856	SH	DEFINED
EPIX PHARMACEUTICALS INC	COMMON	26881Q101	339	44000	SH	DEFINED
ESS TECHNOLOGY	COMMON	269151106	12	3350	SH	DEFINED
E*TRADE FINANCIAL CORPORATION	COMMON	269246104	131	7470	SH	DEFINED
E*TRADE FINANCIAL CORPORATION	COMMON	269246104	1090	61922	SH	DEFINED
E*TRADE FINANCIAL CORPORATION	COMMON	269246104	204	11600	SH	DEFINED
E*TRADE FINANCIAL CORPORATION	COMMON	269246104	475	27000	SH	DEFINED
E*TRADE FINANCIAL CORPORATION	COMMON	269246104	328	18618	SH	DEFINED
EAGLE MATERIALS INC	COMMON	26969P108	24124	198762	SH	DEFINED
EAGLE MATERIALS INC	COMMON	26969P108	13958	115000	SH	DEFINED

EAGLE MATERIALS INC	COMMON	26969P108	243	2000	SH	DEFINED
EAGLE MATERIALS INC	COMMON	26969P108	7484	61661	SH	DEFINED
EAGLE MATERIALS INC	COMMON	26969P108	4260	35100	SH	DEFINED
EAGLE MATERIALS INC	COMMON	26969P108	33	275	SH	DEFINED
EARTHLINK INC	COMMON	270321102	6286	587521	SH	DEFINED
EARTHLINK INC	COMMON	270321102	27853	2603122	SH	DEFINED
EARTHLINK INC	COMMON	270321102	210	19600	SH	DEFINED
EARTHLINK INC	COMMON	270321102	1110	103700	SH	DEFINED
EARTHLINK INC	COMMON	270321102	48	4500	SH	DEFINED
EARTHLINK INC	COMMON	270321102	2643	247000	SH	DEFINED
EARTHSHELL CORP	COMMON	27032B209	2	669	SH	DEFINED
EAST WEST BANCORP INC	COMMON	27579R104	16699	490584	SH	DEFINED
EAST WEST BANCORP INC	COMMON	27579R104	4495	132036	SH	DEFINED
EAST WEST BANCORP INC	COMMON	27579R104	24	700	SH	DEFINED
EASTERN AMER NATURAL GAS TR	COMMON	276217106	16	500	SH	DEFINED
EASTGROUP PROPERTIES	COMMON	277276101	2590	59200	SH	DEFINED
EASTGROUP PROPERTIES	COMMON	277276101	36	813	SH	DEFINED
EASTGROUP PROPERTIES	COMMON	277276101	381	8700	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	13600	289557	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	77	1641	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	11188	238194	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	17175	365669	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	70	1500	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	1423	30300	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	3210	68350	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	65	1381	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	305	6500	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	1447	30800	SH	DEFINED
EASTMAN CHEMICAL COMPANY	COMMON	277432100	362	7699	SH	DEFINED
EASTMAN KODAK CO	COMMON	277461109	141	5789	SH	DEFINED
EASTMAN KODAK CO	COMMON	277461109	12740	523650	SH	DEFINED
EASTMAN KODAK CO	COMMON	277461109	246	10100	SH	DEFINED
EASTMAN KODAK CO	COMMON	277461109	11386	467998	SH	DEFINED
EASTMAN KODAK CO	COMMON	277461109	0	1	SH	DEFINED
EASTMAN KODAK CO	COMMON	277461109	304	12500	SH	DEFINED
EASTMAN KODAK CO	COMMON	277461109	257	10555	SH	DEFINED
EASTMAN KODAK CO	COMMON	277461109	358	14700	SH	DEFINED
EASTMAN KODAK CO	COMMON	277461109	2983	122600	SH	DEFINED
EATON CORP	COMMON	278058102	27767	436924	SH	DEFINED
EATON CORP	COMMON	278058102	190	2984	SH	DEFINED
EATON CORP	COMMON	278058102	31775	500000	SH	DEFINED
EATON CORP	COMMON	278058102	3388	53320	SH	DEFINED
EATON CORP	COMMON	278058102	1215	19120	SH	DEFINED
EATON CORP	COMMON	278058102	5758	90603	SH	DEFINED
EATON CORP	COMMON	278058102	13542	213086	SH	DEFINED
EATON CORP	COMMON	278058102	273	4300	SH	DEFINED
EATON CORP	COMMON	278058102	343	5392	SH	DEFINED
EATON CORP	COMMON	278058102	343	5390	SH	DEFINED
EATON CORP	COMMON	278058102	356	5600	SH	DEFINED
EATON VANCE MUNICIPAL INCOME C	COMMON	27826U108	24	1555	SH	DEFINED
EATON VANCE ENHANCED EQ INCM C	COMMON	278274105	40	2000	SH	DEFINED
EATON VANCE INSURED NEW YORK C	COMMON	27827Y109	211	15439	SH	DEFINED
EBAY INC	COMMON	278642103	99277	2409627	SH	DEFINED
EBAY INC	COMMON	278642103	922	22381	SH	DEFINED
EBAY INC	COMMON	278642103	108150	2625000	SH	DEFINED
EBAY INC	COMMON	278642103	6176	149914	SH	DEFINED
EBAY INC	COMMON	278642103	626	15200	SH	DEFINED
EBAY INC	COMMON	278642103	26497	643126	SH	DEFINED
EBAY INC	COMMON	278642103	1195	29000	SH	DEFINED
EBAY INC	COMMON	278642103	1858	45103	SH	DEFINED
EBAY INC	COMMON	278642103	12080	293208	SH	DEFINED

EBAY INC	COMMON	278642103	1516	36800	SH	DEFINED
EBAY INC	COMMON	278642103	1431	34732	SH	DEFINED
EBAY INC	COMMON	278642103	1179	28624	SH	DEFINED
EBAY INC	COMMON	278642103	508	12339	SH	DEFINED
EBAY INC	COMMON	278642103	893	21666	SH	DEFINED
ECHOSTAR COMMUNICATIONS CL A	COMMON	278762109	10983	371425	SH	DEFINED
ECHOSTAR COMMUNICATIONS CL A	COMMON	278762109	1303	44050	SH	DEFINED
ECHOSTAR COMMUNICATIONS CL A	COMMON	278762109	20	690	SH	DEFINED
ECHOSTAR COMMUNICATIONS CL A	COMMON	278762109	3	100	SH	DEFINED
ECHOSTAR COMMUNICATIONS CL A	COMMON	278762109	251	8482	SH	DEFINED
ECLIPSYS CORP	COMMON	278856109	1829	102511	SH	DEFINED
ECLIPSYS CORP	COMMON	278856109	3378	189370	SH	DEFINED
ECLIPSYS CORP	COMMON	278856109	1752	98200	SH	DEFINED
ECLIPSYS CORP	COMMON	278856109	392	22000	SH	DEFINED
ECOLAB INC	COMMON	278865100	40123	1256578	SH	DEFINED
ECOLAB INC	COMMON	278865100	118	3711	SH	DEFINED
ECOLAB INC	COMMON	278865100	46299	1450000	SH	DEFINED
ECOLAB INC	COMMON	278865100	458	14350	SH	DEFINED
ECOLAB INC	COMMON	278865100	4611	144423	SH	DEFINED
ECOLAB INC	COMMON	278865100	31759	994650	SH	DEFINED
ECOLAB INC	COMMON	278865100	1194	37400	SH	DEFINED
ECOLAB INC	COMMON	278865100	842	26380	SH	DEFINED
ECOLAB INC	COMMON	278865100	239	7471	SH	DEFINED
ECOLAB INC	COMMON	278865100	284	8900	SH	DEFINED
ECOLLEGE.COM INC	COMMON	27887E100	6	400	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	23089	488337	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	310	6567	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	12789	270492	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	123	2600	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	188	3981	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	265	5600	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	475	10050	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	482	10200	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	524	11086	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	481	10164	SH	DEFINED
EDISON INTERNATIONAL	COMMON	281020107	459	9700	SH	DEFINED
EDUCATION MANAGEMENT CORP	COMMON	28139T101	500	15500	SH	DEFINED
EDUCATION MANAGEMENT CORP	COMMON	28139T101	4836	150000	SH	DEFINED
EDUCATION REALTY TRUST INC	COMMON	28140H104	11448	685500	SH	DEFINED
EDWARDS (A.G.) INC	COMMON	281760108	2423	55300	SH	DEFINED
EDWARDS (A.G.) INC	COMMON	281760108	120	2728	SH	DEFINED
EDWARDS (A.G.) INC	COMMON	281760108	88	2000	SH	DEFINED
EDWARDS LIFESCIENCES CORP	COMMON	28176E108	1504	33875	SH	DEFINED
EDWARDS LIFESCIENCES CORP	COMMON	28176E108	62	1400	SH	DEFINED
EDWARDS LIFESCIENCES CORP	COMMON	28176E108	65	1470	SH	DEFINED
EDWARDS LIFESCIENCES CORP	COMMON	28176E108	212	4770	SH	DEFINED
EFUNDS CORP	COMMON	28224R101	169	9000	SH	DEFINED
EFUNDS CORP	COMMON	28224R101	42	2251	SH	DEFINED
EL PASO CORPORATION	COMMON	28336L109	185	13291	SH	DEFINED
EL PASO CORPORATION	COMMON	28336L109	2581	185666	SH	DEFINED
EL PASO CORPORATION	COMMON	28336L109	6	400	SH	DEFINED
EL PASO CORPORATION	COMMON	28336L109	129	9251	SH	DEFINED
EL PASO CORPORATION	COMMON	28336L109	308	22156	SH	DEFINED
EL PASO CORPORATION	COMMON	28336L109	248	17857	SH	DEFINED
EL PASO ELECTRIC COMPANY	COMMON	283677854	65	3100	SH	DEFINED
EL PASO ENER CAP TRUST I CVT P	CONVERT	283678209	44	1100	SH	DEFINED
ELAN CORP PLC ADR	COMMON	284131208	18	2000	SH	DEFINED
ELAN CORP PLC ADR	COMMON	284131208	27	3000	SH	DEFINED

ELDORADO GOLD CORP	COMMON	284902103	5846	1650000	SH	DEFINED
ELDORADO GOLD CORP	COMMON	284902103	1417	400000	SH	DEFINED
ELDORADO GOLD CORP	COMMON	284902103	4677	1320000	SH	DEFINED
ELECTRO RENT CORP	COMMON	285218103	8	600	SH	DEFINED
ELECTRO SCIENTIFIC INDS INC	COMMON	285229100	964	43100	SH	DEFINED
ELECTRO SCIENTIFIC INDS INC	COMMON	285229100	27	1200	SH	DEFINED
ELECTRO SCIENTIFIC INDS INC	COMMON	285229100	10	454	SH	DEFINED
ELECTRO SCIENTIFIC INDS INC	COMMON	285229100	333	14900	SH	DEFINED
ELECTROGLAS INC	COMMON	285324109	0	100	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	24357	428134	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	348	6118	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	31290	550000	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	380	6682	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	3812	66998	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	5665	99581	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	853	15000	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	6	110	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	1767	31055	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	31910	560900	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	1392	24461	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	648	11395	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	561	9867	SH	DEFINED
ELECTRONIC ARTS INC	COMMON	285512109	341	6000	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP	COMMON	285661104	235	10461	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP	COMMON	285661104	18393	819638	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP	COMMON	285661104	162	7200	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP	COMMON	285661104	1281	57100	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP	COMMON	285661104	16	700	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP	COMMON	285661104	604	26900	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP	COMMON	285661104	85	3788	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP	COMMON	285661104	359	16000	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP	COMMON	285661104	1795	80000	SH	DEFINED
ELECTRONIC GAME CARD INC	COMMON	285716106	20	15000	SH	DEFINED
ELECTRONICS FOR IMAGING	COMMON	286082102	6510	283789	SH	DEFINED
ELECTRONICS FOR IMAGING	COMMON	286082102	746	32521	SH	DEFINED
ELECTRONICS FOR IMAGING	COMMON	286082102	1	65	SH	DEFINED
ELECTRONICS FOR IMAGING	COMMON	286082102	619	27000	SH	DEFINED
ELKCORP	COMMON	287456107	2350	65700	SH	DEFINED
ELKCORP	COMMON	287456107	71	1975	SH	DEFINED
ELOYALTY CORP CVP 7.0 SER B	CONVERT	290151208	0	39	SH	DEFINED
EMAGEON INC	COMMON	29076V109	3289	242550	SH	DEFINED
EMBARCADERO TECHNOLOGIES INC	COMMON	290787100	5005	742600	SH	DEFINED
EMBARCADERO TECHNOLOGIES INC	COMMON	290787100	2446	362900	SH	DEFINED
EMBRAER AIRCRAFT CORP ADR	COMMON	29081M102	1320	34200	SH	DEFINED
EMBRAER AIRCRAFT CORP ADR	COMMON	29081M102	4611	119450	SH	DEFINED
EMBRAER AIRCRAFT CORP ADR	COMMON	29081M102	506	13100	SH	DEFINED
EMBOTELLADORA ANDINA ADR B	COMMON	29081P303	817	50000	SH	DEFINED
EMCOR GROUP INC	COMMON	29084Q100	68	1150	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	63170	879800	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	598	8327	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	36654	510500	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	35361	492495	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	239	3325	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	12374	172336	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	668	9300	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	6667	92853	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	1436	20000	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	40891	569513	SH	DEFINED

EMERSON ELECTRIC CO	COMMON	291011104	72260	1006400	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	16887	235199	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	1084	15103	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	619	8615	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	3116	43400	SH	DEFINED
EMERSON ELECTRIC CO	COMMON	291011104	409	5700	SH	DEFINED
EMULEX CORP	COMMON	292475209	37214	1841367	SH	DEFINED
EMULEX CORP	COMMON	292475209	6562	324700	SH	DEFINED
EMULEX CORP	COMMON	292475209	176	8700	SH	DEFINED
EMULEX CORP	COMMON	292475209	4074	201569	SH	DEFINED
EMULEX CORP	COMMON	292475209	808	40000	SH	DEFINED
EMULEX CORP	COMMON	292475209	840	41575	SH	DEFINED
EMULEX CORP	COMMON	292475209	2701	133652	SH	DEFINED
EMULEX CORP	COMMON	292475209	2249	111300	SH	DEFINED
EMULEX CORP	COMMON	292475209	24	1175	SH	DEFINED
EMULEX CORP	COMMON	292475209	715	35357	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	27849	476100	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	5896	100800	SH	DEFINED
ENCANA CORP	COMMON	292505104	252453	4316770	SH	DEFINED
ENCANA CORP	COMMON	292505104	55469	950992	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	6470	110602	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	349	5961	SH	DEFINED
ENCANA CORP	COMMON	292505104	1070	18345	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	182091	3112996	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	83928	1434812	SH	DEFINED
ENCANA CORP	COMMON	292505104	6906	118432	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	25006	427500	SH	DEFINED
ENCANA CORP	COMMON	292505104	286	4900	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	1725	29484	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	1549	26486	SH	DEFINED
ENCANA CORPORATION	COMMON	292505104	2194	37500	SH	DEFINED
ENCANA CORP	COMMON	292505104	6531	112000	SH	DEFINED
ENBRIDGE INC	COMMON	29250N105	309	9620	SH	DEFINED
ENBRIDGE INC	COMMON	29250N105	2460	76593	SH	DEFINED
ENBRIDGE INC	COMMON	29250N105	606	19000	SH	DEFINED
ENBRIDGE ENERGY PARTNERS LP	COMMON	29250R106	11	200	SH	DEFINED
ENBRIDGE ENERGY PARTNERS LP	COMMON	29250R106	111	2000	SH	DEFINED
ENBRIDGE ENERGY MANAGEMENT L	COMMON	29250X103	0	2	SH	DEFINED
ENBRIDGE ENERGY MANAGEMENT L	COMMON	29250X103	0	1	SH	DEFINED
ENCORE ACQUISITION CO	COMMON	29255W100	20191	519711	SH	DEFINED
ENCORE ACQUISITION CO	COMMON	29255W100	7020	180703	SH	DEFINED
ENCORE ACQUISITION CO	COMMON	29255W100	98	2512	SH	DEFINED
ENCYSIVE PHARMACEUTICALS INC	COMMON	29256X107	7753	658124	SH	DEFINED
ENCYSIVE PHARMACEUTICALS INC	COMMON	29256X107	262	22200	SH	DEFINED
ENCYSIVE PHARMACEUTICALS INC	COMMON	29256X107	2747	233228	SH	DEFINED
ENDESA ADR	COMMON	29258N107	3276	122385	SH	DEFINED
ENDESA ADR	COMMON	29258N107	32260	1205086	SH	DEFINED
ENDESA ADR	COMMON	29258N107	337	12575	SH	DEFINED
ENDESA ADR	COMMON	29258N107	36319	1356714	SH	DEFINED
ENDESA ADR	COMMON	29258N107	758	28300	SH	DEFINED
ENDESA ADR	COMMON	29258N107	692	25850	SH	DEFINED
ENDO PHARMACEUTICAL HOLDINGS I	COMMON	29264F205	14199	532400	SH	DEFINED
ENDO PHARMACEUTICAL HOLDINGS I	COMMON	29264F205	2785	104423	SH	DEFINED
ENDO PHARMACEUTICAL HOLDINGS I	COMMON	29264F205	151766	5690500	SH	DEFINED
ENERGEN CORP	COMMON	29265N108	19677	454859	SH	DEFINED
ENERGEN CORP	COMMON	29265N108	1612	37270	SH	DEFINED
ENERGEN CORP	COMMON	29265N108	86	1993	SH	DEFINED
ENERGEN CORP	COMMON	29265N108	1	30	SH	DEFINED

ENERGEN CORP	COMMON	29265N108	5223	120738	SH	DEFINED
ENERGEN CORP	COMMON	29265N108	88	2025	SH	DEFINED
ENERGEN CORP	COMMON	29265N108	2039	47126	SH	DEFINED
ENERGY EAST CORPORATION	COMMON	29266M109	19	742	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	306	5400	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	23422	413080	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	272	4800	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	1366	24100	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	681	12006	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	1032	18200	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	51	900	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	245	4313	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	22	388	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	697	12300	SH	DEFINED
ENERGIZER HOLDINGS INC	COMMON	29266R108	2075	36600	SH	DEFINED
ENERGY PARTNERS LTD	COMMON	29270U105	10248	328266	SH	DEFINED
ENERGY PARTNERS LTD	COMMON	29270U105	1532	49086	SH	DEFINED
ENERGY PARTNERS LTD	COMMON	29270U105	82	2633	SH	DEFINED
ENERGY PARTNERS LTD	COMMON	29270U105	43	1375	SH	DEFINED
ENERGY PARTNERS LTD	COMMON	29270U105	196	6290	SH	DEFINED
ENERGY TRANSFER PARTNERS LP	COMMON	29273R109	6857	196075	SH	DEFINED
ENERSYS INC	COMMON	29275Y102	11673	769491	SH	DEFINED
ENERSYS INC	COMMON	29275Y102	365	24054	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	40243	1441900	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	67	2388	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	929	33300	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	924	33089	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	5535	198300	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	2903	104000	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	60	2135	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	265943	9528600	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	109	3900	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	22542	807662	SH	DEFINED
ENGELHARD CORP	COMMON	292845104	191	6830	SH	DEFINED
ENGINEERED SUPPORT SYSTEMS	COMMON	292866100	18146	442165	SH	DEFINED
ENGINEERED SUPPORT SYSTEMS	COMMON	292866100	548	13354	SH	DEFINED
ENESCO GROUP	COMMON	292973104	5	3000	SH	DEFINED
ENPRO INDUSTRIES INC	COMMON	29355X107	13	400	SH	DEFINED
ENPRO INDUSTRIES INC	COMMON	29355X107	47	1400	SH	DEFINED
ENTEGRIS INC	COMMON	29362U104	9	835	SH	DEFINED
ENTERASYS NETWORKS INC	COMMON	293637104	0	100	SH	DEFINED
ENTERCOM COMMUNICATIONS CORP	COMMON	293639100	6736	213220	SH	DEFINED
ENTERCOM COMMUNICATIONS CORP	COMMON	293639100	370	11700	SH	DEFINED
ENTERGY CORP	COMMON	29364G103	11998	161441	SH	DEFINED
ENTERGY CORP	COMMON	29364G103	312	4198	SH	DEFINED
ENTERGY CORP	COMMON	29364G103	1942	26132	SH	DEFINED
ENTERGY CORP	COMMON	29364G103	126	1700	SH	DEFINED
ENTERGY CORP	COMMON	29364G103	22	300	SH	DEFINED
ENTERGY CORP	COMMON	29364G103	144	1936	SH	DEFINED
ENTERGY CORP	COMMON	29364G103	735	9896	SH	DEFINED
ENTERGY CORP	COMMON	29364G103	19	257	SH	DEFINED
ENTERPRISE GP HOLDINGS LP	COMMON	293716106	698	20000	SH	DEFINED
ENTERPRISE PRODUCTS PARTNERS	COMMON	293792107	756	30012	SH	DEFINED
ENTERPRISE PRODUCTS PARTNERS	COMMON	293792107	12009	476918	SH	DEFINED
ENTERTAINMENT PROPERTIES TR	COMMON	29380T105	15009	336300	SH	DEFINED
ENTERTAINMENT PROPERTIES TR	COMMON	29380T105	652	14600	SH	DEFINED
ENTERTAINMENT PROPERTIES TR	COMMON	29380T105	1183	26500	SH	DEFINED
ENTRAVISION COMMUNICATIONS	COMMON	29382R107	9	1107	SH	DEFINED

ENTRAVISION COMMUNICATIONS	COMMON	29382R107	71	9000	SH	DEFINED
ENZON PHARMACEUTICALS INC	COMMON	293904108	2563	388400	SH	DEFINED
ENZON PHARMACEUTICALS INC	COMMON	293904108	75	11300	SH	DEFINED
ENZON PHARMACEUTICALS INC	COMMON	293904108	356	53900	SH	DEFINED
ENVIRO VORAXIAL TECHNOLOGY	COMMON	29403V103	0	100	SH	DEFINED
ENZO BIOCHEM INC	COMMON	294100102	942	61329	SH	DEFINED
ENZO BIOCHEM INC	COMMON	294100102	28	1800	SH	DEFINED
ENZO BIOCHEM INC	COMMON	294100102	138	9000	SH	DEFINED
EPHRATA NATIONAL BANK/PA	COMMON	294209200	30	830	SH	DEFINED
EPICOR SOFTWARE CORP	COMMON	29426L108	12215	939637	SH	DEFINED
EPICOR SOFTWARE CORP	COMMON	29426L108	3889	299185	SH	DEFINED
EQUIFAX INC	COMMON	294429105	715	20453	SH	DEFINED
EQUIFAX INC	COMMON	294429105	92	2643	SH	DEFINED
EQUIFAX INC	COMMON	294429105	3608	103270	SH	DEFINED
EQUIFAX INC	COMMON	294429105	961	27500	SH	DEFINED
EQUIFAX INC	COMMON	294429105	50	1440	SH	DEFINED
EQUIFAX INC	COMMON	294429105	263	7535	SH	DEFINED
EQUIFAX INC	COMMON	294429105	1691	48400	SH	DEFINED
EQUITABLE RESOURCES INC	COMMON	294549100	18671	477998	SH	DEFINED
EQUITABLE RESOURCES INC	COMMON	294549100	234	6000	SH	DEFINED
EQUITABLE RESOURCES INC	COMMON	294549100	2645	67709	SH	DEFINED
EQUITABLE RESOURCES INC	COMMON	294549100	142	3632	SH	DEFINED
EQUITABLE RESOURCES INC	COMMON	294549100	660	16898	SH	DEFINED
EQUITABLE RESOURCES INC	COMMON	294549100	12841	328763	SH	DEFINED
EQUITABLE RESOURCES INC	COMMON	294549100	339	8676	SH	DEFINED
EQUITY INNS INC	COMMON	294703103	16456	1218975	SH	DEFINED
EQUITY INNS INC	COMMON	294703103	149	11000	SH	DEFINED
EQUITY INNS INC	COMMON	294703103	2117	156800	SH	DEFINED
EQUITY LIFESTYLE PROPERTIES	COMMON	29472R108	1544	34300	SH	DEFINED
EQUITY OFFICE PROPERTIES TR	COMMON	294741103	271	8276	SH	DEFINED
EQUITY OFFICE PROPERTIES TR	COMMON	294741103	44620	1364109	SH	DEFINED
EQUITY OFFICE PROPERTIES TR	COMMON	294741103	422	12909	SH	DEFINED
EQUITY OFFICE PROPERTIES TR	COMMON	294741103	520	15911	SH	DEFINED
EQUITY OFFICE PROPERTIES TR	COMMON	294741103	1191	36400	SH	DEFINED
EQUITY ONE INC	COMMON	294752100	5996	257900	SH	DEFINED
EQUITY ONE INC	COMMON	294752100	142	6100	SH	DEFINED
EQUITY ONE INC	COMMON	294752100	1900	81700	SH	DEFINED
EQUITY RESIDENTIAL	COMMON	29476L107	219	5788	SH	DEFINED
EQUITY RESIDENTIAL	COMMON	29476L107	211016	5575050	SH	DEFINED
EQUITY RESIDENTIAL	COMMON	29476L107	1030	27200	SH	DEFINED
EQUITY RESIDENTIAL	COMMON	29476L107	3335	88100	SH	DEFINED
EQUITY RESIDENTIAL	COMMON	29476L107	543	14338	SH	DEFINED
EQUITY RESIDENTIAL	COMMON	29476L107	15102	398984	SH	DEFINED
EQUITY RESIDENTIAL	COMMON	29476L107	93	2455	SH	DEFINED
EQUITY RESIDENTIAL	COMMON	29476L107	1185	31300	SH	DEFINED
EQUITY RESIDENTIAL	COMMON	29476L107	117	3100	SH	DEFINED
ERICSSON (LM) TEL ADR	COMMON	294821608	16101	437065	SH	DEFINED
ERICSSON (LM) TEL ADR	COMMON	294821608	10	279	SH	DEFINED
ERICSSON (LM) TEL ADR	COMMON	294821608	1105	30000	SH	DEFINED
ERICSSON (LM) TEL ADR	COMMON	294821608	3202	86918	SH	DEFINED
ERICSSON (LM) TEL ADR	COMMON	294821608	386	10489	SH	DEFINED
ERICSSON (LM) TEL ADR	COMMON	294821608	1529	41517	SH	DEFINED
ERICSSON (LM) TEL ADR	COMMON	294821608	647	17560	SH	DEFINED
ESCO ELECTRONICS CORP	COMMON	296315104	2	30	SH	DEFINED
ESCO ELECTRONICS CORP	COMMON	296315104	628	12550	SH	DEFINED
ESPIRITO SANTO FINL GROUP SA A	COMMON	29665F200	24	1010	SH	DEFINED
ESSEX CORP	COMMON	296744105	3611	166638	SH	DEFINED
ESSEX PROPERTY TRUST INC	COMMON	297178105	91073	1011919	SH	DEFINED
ESSEX PROPERTY TRUST INC	COMMON	297178105	612	6800	SH	DEFINED
ESSEX PROPERTY TRUST INC	COMMON	297178105	2088	23200	SH	DEFINED
ESSEX PROPERTY TRUST INC	COMMON	297178105	6723	74700	SH	DEFINED
ESSEX PROPERTY TRUST INC	COMMON	297178105	360	4000	SH	DEFINED

ESSEX PROPERTY TRUST INC	COMMON	297178105	72	800	SH	DEFINED
DELHAIZE LE LION ADR	COMMON	29759W101	56778	959905	SH	DEFINED
ETHAN ALLEN INTERIORS INC	COMMON	297602104	47912	1528300	SH	DEFINED
ETHAN ALLEN INTERIORS INC	COMMON	297602104	706	22534	SH	DEFINED
ETHAN ALLEN INTERIORS INC	COMMON	297602104	5671	180900	SH	DEFINED
ETHAN ALLEN INTERIORS INC	COMMON	297602104	5151	164300	SH	DEFINED
ETHAN ALLEN INTERIORS INC	COMMON	297602104	24465	780368	SH	DEFINED
ETHAN ALLEN INTERIORS INC	COMMON	297602104	206	6560	SH	DEFINED
ETHAN ALLEN INTERIORS INC	COMMON	297602104	16	500	SH	DEFINED
EURONET WORLDWIDE INC	COMMON	298736109	15381	519809	SH	DEFINED
EURONET WORLDWIDE INC	COMMON	298736109	5287	178680	SH	DEFINED
EVERGREEN INC ADVANTAGE FUND C	COMMON	30023Y105	15	1037	SH	DEFINED
EXAR CORP	COMMON	300645108	7	481	SH	DEFINED
EXAR CORP	COMMON	300645108	11	792	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	39374	736780	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	722	13518	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	12743	238462	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	2100	39300	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	1658	31023	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	123	2300	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	12041	225310	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	1719	32175	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	71	1327	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	252	4711	SH	DEFINED
EXELON CORPORATION	COMMON	30161N101	2127	39800	SH	DEFINED
EXELIXIS INC	COMMON	30161Q104	459	60000	SH	DEFINED
EXELIXIS INC	COMMON	30161Q104	193	25200	SH	DEFINED
EXELIXIS INC	COMMON	30161Q104	6239	815500	SH	DEFINED
EXPEDIA INC	COMMON	30212P105	2130	107505	SH	DEFINED
EXPEDIA INC	COMMON	30212P105	261	13185	SH	DEFINED
EXPEDIA INC	COMMON	30212P105	20	1026	SH	DEFINED
EXPEDIA INC	COMMON	30212P105	261	13200	SH	DEFINED
EXPEDIA INC	COMMON	30212P105	3	150	SH	DEFINED
EXPEDIA INC	COMMON	30212P105	125	6324	SH	DEFINED
EXPEDITORS INTL WA SH INC	COMMON	302130109	177	3109	SH	DEFINED
EXPEDITORS INTL WA SH INC	COMMON	302130109	27	474	SH	DEFINED
EXPEDITORS INTL WA SH INC	COMMON	302130109	615	10835	SH	DEFINED
EXPEDITORS INTL WA SH INC	COMMON	302130109	261	4597	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	69995	1125328	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	186	2995	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	2370	38104	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	927	14900	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	12679	203847	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	39	628	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	65087	1046407	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	43944	706498	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	546	8784	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	3410	54827	SH	DEFINED
EXPRESS SCRIPTS INC -COMMON	COMMON	302182100	101	1630	SH	DEFINED
EXPRESSJET HOLDINGS	COMMON	30218U108	6390	712400	SH	DEFINED
EXPRESSJET HOLDINGS	COMMON	30218U108	131	14600	SH	DEFINED
EXPRESSJET HOLDINGS	COMMON	30218U108	1842	205400	SH	DEFINED
EXTENDICARE INC CL A	COMMON	30224T871	326	18533	SH	DEFINED
EXTENDICARE INC CL A	COMMON	30224T871	8456	480600	SH	DEFINED
EXTRA SPACE STORAGE INC	COMMON	30225T102	21531	1399917	SH	DEFINED
EXTRA SPACE STORAGE INC	COMMON	30225T102	970	63100	SH	DEFINED
EXTRA SPACE STORAGE INC	COMMON	30225T102	495	32200	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	175414	2760680	SH	DEFINED

EXXON MOBIL CORPORATION	COMMON	30231G102	8077	127118	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	133656	2103500	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	3838	60400	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	1890	29738	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	36908	580870	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	480	7550	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	474626	7469715	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	6392	100600	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	2443	38450	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	29349	461900	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	17867	281199	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	3817	60077	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	106205	1671464	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	129	2030	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	15580	245195	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	35072	551968	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	1550	24400	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	24130	379756	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	536	8429	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	1563	24605	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	53757	846031	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	63149	993850	SH	DEFINED
EXXON MOBIL CORPORATION	COMMON	30231G102	1083	17050	SH	DEFINED
FLIR SYSTEMS INC	COMMON	302445101	15521	524895	SH	DEFINED
FLIR SYSTEMS INC	COMMON	302445101	98	3300	SH	DEFINED
FLIR SYSTEMS INC	COMMON	302445101	5342	180653	SH	DEFINED
FLIR SYSTEMS INC	COMMON	302445101	2	82	SH	DEFINED
FMC CORP	COMMON	302491303	4727	82603	SH	DEFINED
FMC CORP	COMMON	302491303	3663	64020	SH	DEFINED
FMC CORP	COMMON	302491303	57	1000	SH	DEFINED
FMC CORP	COMMON	302491303	406	7100	SH	DEFINED
FMC CORP	COMMON	302491303	4	78	SH	DEFINED
FMC CORP	COMMON	302491303	875	15300	SH	DEFINED
FMC TECHNOLOGIES COM	COMMON	30249U101	129045	3064475	SH	DEFINED
FMC TECHNOLOGIES COM	COMMON	30249U101	3706	88000	SH	DEFINED
FMC TECHNOLOGIES COM	COMMON	30249U101	1370	32525	SH	DEFINED
FMC TECHNOLOGIES COM	COMMON	30249U101	15167	360181	SH	DEFINED
FMC TECHNOLOGIES COM	COMMON	30249U101	11	265	SH	DEFINED
FMC TECHNOLOGIES COM	COMMON	30249U101	223	5300	SH	DEFINED
FMC TECHNOLOGIES COM	COMMON	30249U101	47969	1139141	SH	DEFINED
FMC TECHNOLOGIES COM	COMMON	30249U101	390	9256	SH	DEFINED
FNB CORP/NORTH CAROLINA	COMMON	302519103	28	1500	SH	DEFINED
FPIC INSURANCE GROUP INC	COMMON	302563101	6881	191195	SH	DEFINED
FPIC INSURANCE GROUP INC	COMMON	302563101	1004	27900	SH	DEFINED
FPIC INSURANCE GROUP INC	COMMON	302563101	25	700	SH	DEFINED
FPIC INSURANCE GROUP INC	COMMON	302563101	385	10700	SH	DEFINED
FPIC INSURANCE GROUP INC	COMMON	302563101	55	1525	SH	DEFINED
FPL GROUP INC	COMMON	302571104	64696	1359168	SH	DEFINED
FPL GROUP INC	COMMON	302571104	378	7942	SH	DEFINED
FPL GROUP INC	COMMON	302571104	26970	566600	SH	DEFINED
FPL GROUP INC	COMMON	302571104	9311	195608	SH	DEFINED
FPL GROUP INC	COMMON	302571104	2390	50200	SH	DEFINED
FPL GROUP INC	COMMON	302571104	362	7600	SH	DEFINED
FPL GROUP INC	COMMON	302571104	1202	25246	SH	DEFINED
FPL GROUP INC	COMMON	302571104	17	348	SH	DEFINED
FPL GROUP INC	COMMON	302571104	965	20267	SH	DEFINED
FPL GROUP INC	COMMON	302571104	1069	22453	SH	DEFINED
FPL GROUP INC	COMMON	302571104	67	1407	SH	DEFINED

FTI CONSULTING INC	COMMON	302941109	6022	238400	SH	DEFINED
FTI CONSULTING INC	COMMON	302941109	30964	1225800	SH	DEFINED
FTI CONSULTING INC	COMMON	302941109	65	2575	SH	DEFINED
FACTSET RESEARCH SYSTEMS INC	COMMON	303075105	2854	81000	SH	DEFINED
FAIR ISAAC CORP	COMMON	303250104	54248	1210900	SH	DEFINED
FAIR ISAAC CORP	COMMON	303250104	950	21210	SH	DEFINED
FAIR ISAAC CORP	COMMON	303250104	6245	139400	SH	DEFINED
FAIR ISAAC CORP	COMMON	303250104	139	3100	SH	DEFINED
FAIR ISAAC CORP	COMMON	303250104	33137	739658	SH	DEFINED
FAIR ISAAC CORP	COMMON	303250104	282	6291	SH	DEFINED
FAIRCHILD SEMICON INTL CL A	COMMON	303726103	346	23300	SH	DEFINED
FAIRCHILD SEMICON INTL CL A	COMMON	303726103	76	5100	SH	DEFINED
FAIRFAX FINANCIAL HLDGS LTD	COMMON	303901102	59	339	SH	DEFINED
FAIRMONT HOTELS & RESORTS	COMMON	305204109	76	2287	SH	DEFINED
FAIRMONT HOTELS & RESORTS	COMMON	305204109	9196	275000	SH	DEFINED
FAIRMONT HOTELS & RESORTS	COMMON	305204109	205	6126	SH	DEFINED
FALCONBRIDGE LTD	COMMON	306104100	1090	40800	SH	DEFINED
FALCONBRIDGE LTD	COMMON	306104100	5	195	SH	DEFINED
FAMILY DOLLAR STORES	COMMON	307000109	66	3302	SH	DEFINED
FAMILY DOLLAR STORES	COMMON	307000109	307	15451	SH	DEFINED
FAMILY DOLLAR STORES	COMMON	307000109	1	50	SH	DEFINED
FAMILY DOLLAR STORES	COMMON	307000109	44813	2255300	SH	DEFINED
FAMILY DOLLAR STORES	COMMON	307000109	17	854	SH	DEFINED
FAMILY DOLLAR STORES	COMMON	307000109	93	4661	SH	DEFINED
FAMILY DOLLAR STORES	COMMON	307000109	111	5609	SH	DEFINED
FARGO ELECTRONICS	COMMON	30744P102	42	2400	SH	DEFINED
FARO TECHNOLOGIES INC	COMMON	311642102	12602	646605	SH	DEFINED
FARO TECHNOLOGIES INC	COMMON	311642102	3311	169866	SH	DEFINED
FASTENAL CO	COMMON	311900104	50	814	SH	DEFINED
INTEL INC (CVT FDXEXC) 144A 0.	CONVERT	31304GAA0	26188	25000000	SH	DEFINED
FEDERAL AGRIC MTG CORP CL C	COMMON	313148306	2526	103800	SH	DEFINED
FEDERAL AGRIC MTG CORP CL C	COMMON	313148306	27	1100	SH	DEFINED
FEDERAL AGRIC MTG CORP CL C	COMMON	313148306	110	4500	SH	DEFINED
FREDDIE MAC	COMMON	313400301	44905	795343	SH	DEFINED
FREDDIE MAC	COMMON	313400301	786	13930	SH	DEFINED
FREDDIE MAC	COMMON	313400301	24131	427394	SH	DEFINED
FREDDIE MAC	COMMON	313400301	448	7930	SH	DEFINED
FREDDIE MAC	COMMON	313400301	54636	967689	SH	DEFINED
FREDDIE MAC	COMMON	313400301	395	7000	SH	DEFINED
FREDDIE MAC	COMMON	313400301	2304	40800	SH	DEFINED
FREDDIE MAC	COMMON	313400301	3026	53600	SH	DEFINED
FREDDIE MAC	COMMON	313400301	63	1123	SH	DEFINED
FREDDIE MAC	COMMON	313400301	11913	211002	SH	DEFINED
FREDDIE MAC	COMMON	313400301	1545	27365	SH	DEFINED
FREDDIE MAC	COMMON	313400301	1026	18170	SH	DEFINED
FREDDIE MAC	COMMON	313400301	1964	34777	SH	DEFINED
FREDDIE MAC	COMMON	313400301	40	704	SH	DEFINED
FREDDIE MAC	COMMON	313400301	513	9085	SH	DEFINED
FREDDIE MAC	COMMON	313400301	9226	163400	SH	DEFINED
FANNIE MAE	COMMON	313586109	326731	7289849	SH	DEFINED
FANNIE MAE	COMMON	313586109	875	19513	SH	DEFINED
FANNIE MAE	COMMON	313586109	1022	22800	SH	DEFINED
FANNIE MAE	COMMON	313586109	466	10400	SH	DEFINED
FANNIE MAE	COMMON	313586109	390	8700	SH	DEFINED
FANNIE MAE	COMMON	313586109	46313	1033308	SH	DEFINED
FANNIE MAE	COMMON	313586109	435	9700	SH	DEFINED
FANNIE MAE	COMMON	313586109	943	21050	SH	DEFINED
FANNIE MAE	COMMON	313586109	2550	56900	SH	DEFINED

FANNIE MAE	COMMON	313586109	7745	172810	SH	DEFINED
FANNIE MAE	COMMON	313586109	1303	29068	SH	DEFINED
FANNIE MAE	COMMON	313586109	23699	528749	SH	DEFINED
FANNIE MAE	COMMON	313586109	20280	452486	SH	DEFINED
FANNIE MAE	COMMON	313586109	1323	29515	SH	DEFINED
FANNIE MAE	COMMON	313586109	5037	112378	SH	DEFINED
FANNIE MAE	COMMON	313586109	4251	94855	SH	DEFINED
FANNIE MAE	COMMON	313586109	116	2579	SH	DEFINED
FANNIE MAE	COMMON	313586109	408	9099	SH	DEFINED
FANNIE MAE	COMMON	313586109	50501	1126743	SH	DEFINED
FANNIE MAE	COMMON	313586109	4470	99740	SH	DEFINED
FEDERAL REALTY INVS TRUST	COMMON	313747206	73564	1207357	SH	DEFINED
FEDERAL REALTY INVS TRUST	COMMON	313747206	427	7000	SH	DEFINED
FEDERAL REALTY INVS TRUST	COMMON	313747206	1438	23600	SH	DEFINED
FEDERAL REALTY INVS TRUST	COMMON	313747206	74	1214	SH	DEFINED
FEDERAL REALTY INVS TRUST	COMMON	313747206	5100	83700	SH	DEFINED
FEDERAL REALTY INVS TRUST	COMMON	313747206	49	800	SH	DEFINED
FEDERAL SIGNAL CORP	COMMON	313855108	14	800	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	47067	703862	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	357	5344	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	23405	350000	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	1565	23400	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	762	11400	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	6259	93604	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	1037	15510	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	11125	166367	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	2498	37361	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	108	1618	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	39	585	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	618	9238	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	408	6100	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	3806	56910	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	51	762	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	644	9629	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	817	12224	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	1033	15444	SH	DEFINED
FEDERATED DEPARTMENT STORES	COMMON	31410H101	86	1290	SH	DEFINED
FEDERATED INVESTORS INC CL B	COMMON	314211103	32777	986361	SH	DEFINED
FEDERATED INVESTORS INC CL B	COMMON	314211103	57	1706	SH	DEFINED
FEDERATED INVESTORS INC CL B	COMMON	314211103	219	6601	SH	DEFINED
FEDERATED INVESTORS INC CL B	COMMON	314211103	1497	45050	SH	DEFINED
FEDERATED PREMIER MUNI INC CF	COMMON	31423P108	113	7734	SH	DEFINED
FEDEX CORPORATION	COMMON	31428X106	532	6104	SH	DEFINED
FEDEX CORPORATION	COMMON	31428X106	2056	23601	SH	DEFINED
FEDEX CORPORATION	COMMON	31428X106	279	3204	SH	DEFINED
FEDEX CORPORATION	COMMON	31428X106	31872	365800	SH	DEFINED
FEDEX CORPORATION	COMMON	31428X106	777	8921	SH	DEFINED
FEDEX CORPORATION	COMMON	31428X106	813	9335	SH	DEFINED
FELCOR LODGING TRUST INC	COMMON	31430F101	6396	422200	SH	DEFINED
FELCOR LODGING TRUST INC	COMMON	31430F101	141	9300	SH	DEFINED
FELCOR LODGING TRUST INC	COMMON	31430F101	4	280	SH	DEFINED
FELCOR LODGING TRUST INC	COMMON	31430F101	1803	119000	SH	DEFINED
FELCOR LODGING TRUST INC	COMMON	31430F101	214	14125	SH	DEFINED
FERRELLGAS PARTNERS-LP	COMMON	315293100	9	400	SH	DEFINED
F5 NETWORKS INC	COMMON	315616102	17440	401196	SH	DEFINED
F5 NETWORKS INC	COMMON	315616102	2675	61534	SH	DEFINED
F5 NETWORKS INC	COMMON	315616102	565	13000	SH	DEFINED
F5 NETWORKS INC	COMMON	315616102	595	13682	SH	DEFINED

F5 NETWORKS INC	COMMON	315616102	35	800	SH	DEFINED
F5 NETWORKS INC	COMMON	315616102	159	3652	SH	DEFINED
FIDELITY NATIONAL FINL INC	COMMON	316326107	86	1929	SH	DEFINED
FIDELITY NATIONAL FINL INC	COMMON	316326107	17	374	SH	DEFINED
FIDELITY NATIONAL FINL INC	COMMON	316326107	228	5119	SH	DEFINED
FIFTH THIRD BANCORP	COMMON	316773100	90768	2469875	SH	DEFINED
FIFTH THIRD BANCORP	COMMON	316773100	412	11211	SH	DEFINED
FIFTH THIRD BANCORP	COMMON	316773100	23204	631400	SH	DEFINED
FIFTH THIRD BANCORP	COMMON	316773100	2802	76244	SH	DEFINED
FIFTH THIRD BANCORP	COMMON	316773100	2363	64300	SH	DEFINED
FIFTH THIRD BANCORP	COMMON	316773100	1338	36400	SH	DEFINED
FIFTH THIRD BANCORP	COMMON	316773100	1	30	SH	DEFINED
FIFTH THIRD BANCORP	COMMON	316773100	367	9982	SH	DEFINED
FIFTH THIRD BANCORP	COMMON	316773100	547	14887	SH	DEFINED
FILENET CORP	COMMON	316869106	7419	265929	SH	DEFINED
FILENET CORP	COMMON	316869106	5	191	SH	DEFINED
FINANCIAL FEDERAL CORP	COMMON	317492106	4	90	SH	DEFINED
FINANCIAL FEDERAL CORP	COMMON	317492106	28	700	SH	DEFINED
FINLAY ENTERPRISES INC	COMMON	317884203	11	1200	SH	DEFINED
FIRST AMERICAN CORPORATION	COMMON	318522307	856	18740	SH	DEFINED
FIRST AMERICAN CORPORATION	COMMON	318522307	598	13100	SH	DEFINED
FIRST AMERICAN CORPORATION	COMMON	318522307	144	3150	SH	DEFINED
FIRST BANCORP/NC	COMMON	318910106	6	300	SH	DEFINED
FIRST CA SH FINL SVCS IN	COMMON	31942D107	866	32900	SH	DEFINED
FIRST CHARTER CORP	COMMON	319439105	793	32400	SH	DEFINED
FIRST CHARTER CORP	COMMON	319439105	20	800	SH	DEFINED
FIRST CHARTER CORP	COMMON	319439105	338	13800	SH	DEFINED
FIRST CITIZENS BCSHS -CL A	COMMON	31946M103	2099	12300	SH	DEFINED
FIRST CITIZENS BCSHS -CL A	COMMON	31946M103	51	300	SH	DEFINED
FIRST CITIZENS BCSHS -CL A	COMMON	31946M103	785	4600	SH	DEFINED
FIRST CITIZENS BCSHS -CL A	COMMON	31946M103	102	600	SH	DEFINED
FIRST COMMUNITY BANCSHARES	COMMON	31983A103	12	400	SH	DEFINED
FIRST COMMUNITY BANCSHARES	COMMON	31983A103	47	1600	SH	DEFINED
FIRST COMMUNITY BANCORP /CA	COMMON	31983B101	784	16400	SH	DEFINED
FIRST COMMUNITY BANCORP /CA	COMMON	31983B101	502	10500	SH	DEFINED
FIRST COMMUNITY BANCORP /CA	COMMON	31983B101	10	200	SH	DEFINED
FIRST COMMUNITY BANCORP /CA	COMMON	31983B101	378	7900	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	364936	9123410	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	622	15554	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	496	12400	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	8507	212684	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	971	24270	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	5363	134070	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	1423	35587	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	25193	629822	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	21765	544130	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	160	4000	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	1230	30756	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	347	8674	SH	DEFINED
FIRST DATA CORP	COMMON	319963104	274	6850	SH	DEFINED
FIRST FINANCIAL BANCORP	COMMON	320209109	2609	140200	SH	DEFINED
FIRST FINANCIAL BANCORP	COMMON	320209109	73	3900	SH	DEFINED
FIRST FINANCIAL BANCORP	COMMON	320209109	867	46600	SH	DEFINED
FIRST FINL BANKSHARES INC	COMMON	32020R109	1703	48900	SH	DEFINED
FIRST FINL BANKSHARES INC	COMMON	32020R109	45	1300	SH	DEFINED
FIRST FINL BANKSHARES INC	COMMON	32020R109	627	18001	SH	DEFINED
FIRST FINANCIAL CORP/INDIANA	COMMON	320218100	22	800	SH	DEFINED
FIRST FINANCIAL CORP/INDIANA	COMMON	320218100	81	3000	SH	DEFINED
FIRST FINANCIAL HOLDINGS INC	COMMON	320239106	352	11400	SH	DEFINED
FIRST FINANCIAL HOLDINGS INC	COMMON	320239106	9	300	SH	DEFINED
FIRST FINANCIAL HOLDINGS INC	COMMON	320239106	126	4100	SH	DEFINED

FIRST HORIZON NATIONAL CORP	COMMON	320517105	93	2546	SH	DEFINED
FIRST HORIZON NATIONAL CORP	COMMON	320517105	1613	44370	SH	DEFINED
FIRST HORIZON NATIONAL CORP	COMMON	320517105	429	11800	SH	DEFINED
FIRST HORIZON NATIONAL CORP	COMMON	320517105	364	10000	SH	DEFINED
FIRST HORIZON NATIONAL CORP	COMMON	320517105	280	7704	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	COMMON	32051K106	10958	551502	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	COMMON	32051K106	4361	219500	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	COMMON	32051K106	121	6100	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	COMMON	32051K106	3791	190814	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	COMMON	32051K106	825	41500	SH	DEFINED
FIRST INDUSTRIAL REALTY TR	COMMON	32054K103	20606	514500	SH	DEFINED
FIRST INDUSTRIAL REALTY TR	COMMON	32054K103	48	1200	SH	DEFINED
FIRST INDUSTRIAL REALTY TR	COMMON	32054K103	348	8700	SH	DEFINED
FIRST INDIANA CORP	COMMON	32054R108	1624	47665	SH	DEFINED
FIRST INDIANA CORP	COMMON	32054R108	2123	62300	SH	DEFINED
FIRST INDIANA CORP	COMMON	32054R108	58	1700	SH	DEFINED
FIRST INDIANA CORP	COMMON	32054R108	681	20000	SH	DEFINED
FIRST LITCHFIELD FN CORP	COMMON	320724107	72	2902	SH	DEFINED
FIRST MARBLEHEAD CORP	COMMON	320771108	46	1800	SH	DEFINED
FIRST MARBLEHEAD CORP	COMMON	320771108	50	1985	SH	DEFINED
FIRST MARBLEHEAD CORP	COMMON	320771108	3648	143611	SH	DEFINED
FIRST MIDWEST BANCORP INC/IL	COMMON	320867104	2923	78500	SH	DEFINED
FIRST MIDWEST BANCORP INC/IL	COMMON	320867104	78	2100	SH	DEFINED
FIRST MIDWEST BANCORP INC/IL	COMMON	320867104	102	2732	SH	DEFINED
FIRST MIDWEST BANCORP INC/IL	COMMON	320867104	1065	28600	SH	DEFINED
FIRST NIAGARA FINANCIAL	COMMON	33582V108	1116	77300	SH	DEFINED
FIRST NIAGARA FINANCIAL	COMMON	33582V108	2	121	SH	DEFINED
FIRST OAK BROOK BANCSHARES	COMMON	335847208	51	1686	SH	DEFINED
FIRST POTOMAC REALTY TRUST	COMMON	33610F109	1406	54700	SH	DEFINED
FIRST PLACE FINANCIAL /OHIO	COMMON	33610T109	284	12800	SH	DEFINED
FIRST PLACE FINANCIAL /OHIO	COMMON	33610T109	7	300	SH	DEFINED
FIRST PLACE FINANCIAL /OHIO	COMMON	33610T109	109	4900	SH	DEFINED
FIRST REPUBLIC BANK	COMMON	336158100	1071	30400	SH	DEFINED
FIRST REPUBLIC BANK	COMMON	336158100	28	800	SH	DEFINED
FIRST REPUBLIC BANK	COMMON	336158100	4	100	SH	DEFINED
FIRST REPUBLIC BANK	COMMON	336158100	324	9200	SH	DEFINED
FIRST REGIONAL BANCORP/CAL	COMMON	33615C101	16	200	SH	DEFINED
FIRST REGIONAL BANCORP/CAL	COMMON	33615C101	55	700	SH	DEFINED
FIRST STATE BANCORPORATION	COMMON	336453105	13	600	SH	DEFINED
FIRST STATE BANCORPORATION	COMMON	336453105	51	2400	SH	DEFINED
1ST SOURCE CORP	COMMON	336901103	37	1600	SH	DEFINED
1ST SOURCE CORP	COMMON	336901103	134	5800	SH	DEFINED
FIRSTSERVICE CORP	COMMON	33761N109	4169	181600	SH	DEFINED
FIRSTSERVICE CORP	COMMON	33761N109	5974	260200	SH	DEFINED
FIRSTSERVICE CORP	COMMON	33761N109	48253	2101800	SH	DEFINED
FISERV INC	COMMON	337738108	34871	760210	SH	DEFINED
FISERV INC	COMMON	337738108	174	3788	SH	DEFINED
FISERV INC	COMMON	337738108	64218	1400000	SH	DEFINED
FISERV INC	COMMON	337738108	874	19044	SH	DEFINED
FISERV INC	COMMON	337738108	243	5300	SH	DEFINED
FISERV INC	COMMON	337738108	11675	254530	SH	DEFINED
FISERV INC	COMMON	337738108	1101	24000	SH	DEFINED
FISERV INC	COMMON	337738108	2073	45201	SH	DEFINED
FISERV INC	COMMON	337738108	556	12115	SH	DEFINED
FISERV INC	COMMON	337738108	9298	202700	SH	DEFINED
FISERV INC	COMMON	337738108	1701	37075	SH	DEFINED
FISERV INC	COMMON	337738108	26167	570462	SH	DEFINED
FISERV INC	COMMON	337738108	332	7228	SH	DEFINED
FISERV INC	COMMON	337738108	732	15966	SH	DEFINED

FIRSTFED FINANCIAL CORP	COMMON	337907109	5806	107900	SH	DEFINED
FIRSTFED FINANCIAL CORP	COMMON	337907109	135	2500	SH	DEFINED
FIRSTFED FINANCIAL CORP	COMMON	337907109	54	1000	SH	DEFINED
FIRSTFED FINANCIAL CORP	COMMON	337907109	2717	50500	SH	DEFINED
FIRSTMERIT CORPORATION	COMMON	337915102	121	4500	SH	DEFINED
FIRSTMERIT CORPORATION	COMMON	337915102	11	400	SH	DEFINED
FLAGSTAR BANCORP INC	COMMON	337930101	8	500	SH	DEFINED
FIRSTENERGY CORP	COMMON	337932107	13232	253868	SH	DEFINED
FIRSTENERGY CORP	COMMON	337932107	346	6648	SH	DEFINED
FIRSTENERGY CORP	COMMON	337932107	1450	27826	SH	DEFINED
FIRSTENERGY CORP	COMMON	337932107	136	2600	SH	DEFINED
FIRSTENERGY CORP	COMMON	337932107	238	4559	SH	DEFINED
FIRSTENERGY CORP	COMMON	337932107	304	5826	SH	DEFINED
FIRSTENERGY CORP	COMMON	337932107	511	9798	SH	DEFINED
FIRSTENERGY CORP	COMMON	337932107	218	4187	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	46090	742795	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	153	2463	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	3427	55224	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	590	9501	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	2172	35002	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	93	1500	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	47	760	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	2296	37000	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	7	113	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	761	12260	SH	DEFINED
FISHER SCIENTIFIC INTL	COMMON	338032204	233	3752	SH	DEFINED
FIVE STAR QUALITY CARE INC	COMMON	33832D106	0	17	SH	DEFINED
FLORIDA EAST COAST INDS-A	COMMON	340632108	222	4900	SH	DEFINED
FLORIDA ROCK INDS	COMMON	341140101	454	7089	SH	DEFINED
FLORIDA ROCK INDS	COMMON	341140101	195	3050	SH	DEFINED
FLUOR CORP	COMMON	343412102	112	1747	SH	DEFINED
FLUOR CORP	COMMON	343412102	1001	15542	SH	DEFINED
FLUOR CORP	COMMON	343412102	11	175	SH	DEFINED
FLUOR CORP	COMMON	343412102	187	2906	SH	DEFINED
FLOW INTL CORP	COMMON	343468104	1221	158100	SH	DEFINED
FLOW INTL CORP	COMMON	343468104	35	4500	SH	DEFINED
FLOW INTL CORP	COMMON	343468104	392	50800	SH	DEFINED
FLOWERS FOODS INC	COMMON	343498101	7071	259213	SH	DEFINED
FLOWERS FOODS INC	COMMON	343498101	8	300	SH	DEFINED
FLOWSERVE CORPORATION	COMMON	34354P105	72	1975	SH	DEFINED
FLUSHING FINANCIAL CORP	COMMON	343873105	390	23800	SH	DEFINED
FLUSHING FINANCIAL CORP	COMMON	343873105	10	600	SH	DEFINED
FLUSHING FINANCIAL CORP	COMMON	343873105	149	9100	SH	DEFINED
FOCUS MEDIA HOLDING-ADR	COMMON	34415V109	7121	266300	SH	DEFINED
FOMENTO ECONOMICO MEX ADR	COMMON	344419106	1867	26700	SH	DEFINED
FOMENTO ECONOMICO MEX ADR	COMMON	344419106	2650	37900	SH	DEFINED
FOMENTO ECONOMICO MEX ADR	COMMON	344419106	1871	26757	SH	DEFINED
FOMENTO ECONOMICO MEX ADR	COMMON	344419106	2098	30000	SH	DEFINED
FOMENTO ECONOMICO MEX ADR	COMMON	344419106	7328	104800	SH	DEFINED
FOMENTO ECONOMICO MEX ADR	COMMON	344419106	3874	55400	SH	DEFINED
FOMENTO ECONOMICO MEX ADR	COMMON	344419106	524	7500	SH	DEFINED
FOMENTO ECONOMICO MEX ADR	COMMON	344419106	1580	22600	SH	DEFINED
FOOT LOCKER INC	COMMON	344849104	11	500	SH	DEFINED
FOOT LOCKER INC	COMMON	344849104	249	11350	SH	DEFINED
FOOT LOCKER INC	COMMON	344849104	29	1341	SH	DEFINED
FORD MOTOR COMPANY	COMMON	345370860	368	37358	SH	DEFINED
FORD MOTOR COMPANY	COMMON	345370860	12448	1262461	SH	DEFINED
FORD MOTOR COMPANY	COMMON	345370860	1356	137500	SH	DEFINED

FORD MOTOR COMPANY	COMMON	345370860	91	9219	SH	DEFINED
FORD MOTOR COMPANY	COMMON	345370860	80	8100	SH	DEFINED
FORD MOTOR COMPANY	COMMON	345370860	899	91197	SH	DEFINED
FORD MOTOR COMPANY	COMMON	345370860	32	3226	SH	DEFINED
FORD MOTOR COMPANY	COMMON	345370860	427	43346	SH	DEFINED
FORDING CANADA COAL TRUST	COMMON	345425102	1556	36400	SH	DEFINED
FORDING CANADA COAL TRUST	COMMON	345425102	256	6000	SH	DEFINED
FORDING INC	COMMON	345425102	4	100	SH	DEFINED
FORDING CANADA COAL TRUST	COMMON	345425102	18367	429800	SH	DEFINED
FORDING INC	COMMON	345425102	172	4050	SH	DEFINED
FOREST CITY ENTERPRISES CL A	COMMON	345550107	1	20	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	141148	3621965	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	267	6851	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	34449	884000	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	2307	59196	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	8010	205537	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	148	3800	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	54	1374	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	2795	71720	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	173	4440	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	7821	200700	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	156	4000	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	44212	1134511	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	273	7010	SH	DEFINED
FOREST LABORATORIES INC	COMMON	345838106	47	1198	SH	DEFINED
FOREST OIL CORP	COMMON	346091705	17084	327900	SH	DEFINED
FOREST OIL CORP	COMMON	346091705	47	900	SH	DEFINED
FORMFACTOR INC	COMMON	346375108	20847	913525	SH	DEFINED
FORMFACTOR INC	COMMON	346375108	3915	171567	SH	DEFINED
FORMFACTOR INC	COMMON	346375108	593	26000	SH	DEFINED
FORMFACTOR INC	COMMON	346375108	1073	47039	SH	DEFINED
FORMFACTOR INC	COMMON	346375108	901	39500	SH	DEFINED
FORRESTER RESEARCH INC	COMMON	346563109	275	13200	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	69474	854225	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	239	2942	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	20333	250000	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	3932	48344	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	699	8600	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	14945	183754	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	998	12267	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	3685	45309	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	14686	180575	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	450	5534	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	699	8600	SH	DEFINED
FORTUNE BRANDS INC	COMMON	349631101	86	1060	SH	DEFINED
FORWARD AIR CORP	COMMON	349853101	10087	273795	SH	DEFINED
FORWARD AIR CORP	COMMON	349853101	3524	95666	SH	DEFINED
FORWARD AIR CORP	COMMON	349853101	6	152	SH	DEFINED
FORWARD AIR CORP	COMMON	349853101	221	6000	SH	DEFINED
FOSSIL INC	COMMON	349882100	6349	349060	SH	DEFINED
FOSSIL INC	COMMON	349882100	250	13740	SH	DEFINED
FOUNDATION COAL HOLDINGS INC	COMMON	35039W100	65	1700	SH	DEFINED
FOUR SEASONS HOTEL INC	COMMON	35100E104	15631	272313	SH	DEFINED
FOUR SEASONS HOTEL INC	COMMON	35100E104	472	8224	SH	DEFINED
FOUR SEASONS CVT(FSHCN) 1.875	CONVERT	35100EAE4	10275	10000000	SH	DEFINED
FRANCE TELECOM SA ADR	COMMON	35177Q105	7	241	SH	DEFINED
FRANCE TELECOM SA ADR	COMMON	35177Q105	9	300	SH	DEFINED
FRANKLIN BANK CORP-HOUSTON T	COMMON	352451108	4343	268890	SH	DEFINED

FRANKLIN RESOURCES INC	COMMON	354613101	40065	477194	SH	DEFINED
FRANKLIN RESOURCES INC	COMMON	354613101	251	2992	SH	DEFINED
FRANKLIN RESOURCES INC	COMMON	354613101	25188	300000	SH	DEFINED
FRANKLIN RESOURCES INC	COMMON	354613101	982	11697	SH	DEFINED
FRANKLIN RESOURCES INC	COMMON	354613101	15371	183077	SH	DEFINED
FRANKLIN RESOURCES INC	COMMON	354613101	73	867	SH	DEFINED
FRANKLIN RESOURCES INC	COMMON	354613101	142	1687	SH	DEFINED
FRANKLIN RESOURCES INC	COMMON	354613101	453	5392	SH	DEFINED
FRANKLIN RESOURCES INC	COMMON	354613101	294	3500	SH	DEFINED
FRANKLIN STREET PROPERTIES C	COMMON	35471R106	202	12350	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	39666	816339	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	173	3558	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	4348	89485	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	1414	29100	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	2327	47900	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	1701	35000	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	132	2717	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	1093	22500	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	328	6742	SH	DEFINED
FREEPORT-MCMORAN COPPER CL B	COMMON	35671D857	396	8159	SH	DEFINED
FREESCALE SEMICONDUCTOR-A	COMMON	35687M107	4855	207386	SH	DEFINED
FREESCALE SEMICONDUCTOR-A	COMMON	35687M107	466	19900	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	13346	565978	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	193	8166	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	441	18700	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	236	10000	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	50955	2160951	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	460	19500	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	2172	92100	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	919	38974	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	1560	66156	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	42	1800	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	23	992	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	1269	53799	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	1	25	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	1677	71100	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	24	1017	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	1573	66708	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	54	2287	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	203	8601	SH	DEFINED
FREESCALE SEMICONDUCTOR-B	COMMON	35687M206	4289	181900	SH	DEFINED
FREMONT GENERAL CORP	COMMON	357288109	3017	138205	SH	DEFINED
FREMONT GENERAL CORP	COMMON	357288109	6106	279700	SH	DEFINED
FREMONT GENERAL CORP	COMMON	357288109	148	6800	SH	DEFINED
FREMONT GENERAL CORP	COMMON	357288109	841	38509	SH	DEFINED
FREMONT GENERAL CORP	COMMON	357288109	45	2059	SH	DEFINED
FREMONT GENERAL CORP	COMMON	357288109	1208	55356	SH	DEFINED
FREMONT GENERAL CORP	COMMON	357288109	1574	72100	SH	DEFINED
FREMONT GENERAL CORP	COMMON	357288109	532	24352	SH	DEFINED
FRESENIUS MEDICAL CARE ADR	COMMON	358029106	287	9458	SH	DEFINED
FRONTIER FINANCIAL CORP	COMMON	35907K105	1343	46300	SH	DEFINED
FRONTIER FINANCIAL CORP	COMMON	35907K105	38	1300	SH	DEFINED
FRONTIER FINANCIAL CORP	COMMON	35907K105	450	15500	SH	DEFINED
FRONTIER OIL CORP	COMMON	35914P105	2342	52800	SH	DEFINED
FRONTIER OIL CORP	COMMON	35914P105	67	1500	SH	DEFINED
FRONTIER OIL CORP	COMMON	35914P105	44	1000	SH	DEFINED
FRONTIER OIL CORP	COMMON	35914P105	324	7300	SH	DEFINED
FRONTIER OIL CORP	COMMON	35914P105	13	300	SH	DEFINED

FUJI PHOTO FILM COMPANY LTD AD	COMMON	359586302	3121	94100	SH	DEFINED
FUJI PHOTO FILM COMPANY LTD AD	COMMON	359586302	27797	838020	SH	DEFINED
FUJI PHOTO FILM COMPANY LTD AD	COMMON	359586302	0	0	SH	DEFINED
FUJI PHOTO FILM COMPANY LTD AD	COMMON	359586302	60130	1812771	SH	DEFINED
H.B. FULLER CO	COMMON	359694106	39	1258	SH	DEFINED
FULTON FIN CORP	COMMON	360271100	594	35416	SH	DEFINED
G & K SERVICES INC CL A	COMMON	361268105	2132	54145	SH	DEFINED
GATX CORP	COMMON	361448103	8863	224094	SH	DEFINED
GATX CORP	COMMON	361448103	111	2800	SH	DEFINED
GB&T BANCSHARES INC	COMMON	361462104	10	475	SH	DEFINED
THE GEO GROUP INC	COMMON	36159R103	1887	71200	SH	DEFINED
THE GEO GROUP INC	COMMON	36159R103	50	1900	SH	DEFINED
THE GEO GROUP INC	COMMON	36159R103	567	21400	SH	DEFINED
GMH COMMUNITIES TRUST	COMMON	36188G102	9315	635000	SH	DEFINED
GMH COMMUNITIES TRUST	COMMON	36188G102	172	11700	SH	DEFINED
GSI COMMERCE INC	COMMON	36238G102	2	110	SH	DEFINED
GTC BIOTHERAPEUTICS INC	COMMON	36238T104	15	11000	SH	DEFINED
GABELLI EQUITY TRUST CEF	COMMON	362397101	100	12000	SH	DEFINED
GABLES RESIDENTIAL TRUST	COMMON	362418105	8	180	SH	DEFINED
MRK-PFE (GS) CVT 144A 1.0 01-1	CONVERT	36293AAA5	27132	30000000	SH	DEFINED
GALLAGHER (ARTHUR J.) & CO	COMMON	363576109	4062	141000	SH	DEFINED
GALLAGHER (ARTHUR J.) & CO	COMMON	363576109	96596	3352850	SH	DEFINED
GALLAHER GROUP PLC ADR	COMMON	363595109	15	240	SH	DEFINED
GAMESTOP CORP CL A	COMMON	36466R101	46	1453	SH	DEFINED
GAMESTOP CORP-CL B	COMMON	36466R200	7	254	SH	DEFINED
GANNETT CO	COMMON	364730101	120598	1752107	SH	DEFINED
GANNETT CO	COMMON	364730101	339	4918	SH	DEFINED
GANNETT CO	COMMON	364730101	45208	656800	SH	DEFINED
GANNETT CO	COMMON	364730101	17031	247430	SH	DEFINED
GANNETT CO	COMMON	364730101	162	2350	SH	DEFINED
GANNETT CO	COMMON	364730101	776	11268	SH	DEFINED
GANNETT CO	COMMON	364730101	11864	172362	SH	DEFINED
GANNETT CO	COMMON	364730101	76	1100	SH	DEFINED
GANNETT CO	COMMON	364730101	626	9100	SH	DEFINED
GANNETT CO	COMMON	364730101	14	197	SH	DEFINED
GANNETT CO	COMMON	364730101	121	1763	SH	DEFINED
GANNETT CO	COMMON	364730101	1528	22193	SH	DEFINED
GANNETT CO	COMMON	364730101	55209	802100	SH	DEFINED
GANNETT CO	COMMON	364730101	1	16	SH	DEFINED
GANNETT CO	COMMON	364730101	268	3900	SH	DEFINED
GANNETT CO	COMMON	364730101	837	12159	SH	DEFINED
GANNETT CO	COMMON	364730101	662	9624	SH	DEFINED
GANNETT CO	COMMON	364730101	183	2665	SH	DEFINED
GANNETT CO	COMMON	364730101	1975	28700	SH	DEFINED
GAP INC	COMMON	364760108	185254	10628479	SH	DEFINED
GAP INC	COMMON	364760108	204	11682	SH	DEFINED
GAP INC	COMMON	364760108	13643	782755	SH	DEFINED
GAP INC	COMMON	364760108	178	10200	SH	DEFINED
GAP INC	COMMON	364760108	265	15200	SH	DEFINED
GAP INC	COMMON	364760108	15449	886325	SH	DEFINED
GAP INC	COMMON	364760108	577	33100	SH	DEFINED
GAP INC	COMMON	364760108	2786	159850	SH	DEFINED
GAP INC	COMMON	364760108	296	16994	SH	DEFINED
GAP INC	COMMON	364760108	97	5560	SH	DEFINED
GAP INC	COMMON	364760108	14610	838224	SH	DEFINED
GAP INC	COMMON	364760108	286	16420	SH	DEFINED
GAP INC	COMMON	364760108	386	22154	SH	DEFINED
GAP INC	COMMON	364760108	204	11708	SH	DEFINED

GAP INC	COMMON	364760108	2106	120800	SH	DEFINED
GAMMON LAKE RESOURCES INC	COMMON	364915108	4890	600000	SH	DEFINED
GAMMON LAKE RESOURCES INC	COMMON	364915108	1100	135000	SH	DEFINED
GAMMON LAKE RESOURCES INC	COMMON	364915108	41	5000	SH	DEFINED
GARDNER DENVER INC	COMMON	365558105	130	2905	SH	DEFINED
GATEWAY INC	COMMON	367626108	14	5312	SH	DEFINED
GATEWAY INC	COMMON	367626108	137	50838	SH	DEFINED
GEAC COMPUTER CORP LTD	COMMON	368289104	323	34467	SH	DEFINED
GEAC COMPUTER CORP LTD	COMMON	368289104	8524	909600	SH	DEFINED
GEN PROBE INC	COMMON	36866T103	32371	654612	SH	DEFINED
GEN PROBE INC	COMMON	36866T103	163	3300	SH	DEFINED
GEN PROBE INC	COMMON	36866T103	6448	130388	SH	DEFINED
GEN PROBE INC	COMMON	36866T103	9	179	SH	DEFINED
GEN PROBE INC	COMMON	36866T103	464	9389	SH	DEFINED
GEMSTAR TV GUIDE INTERNATIONAL	COMMON	36866W106	115	38720	SH	DEFINED
GENENTECH INC	COMMON	368710406	54317	645018	SH	DEFINED
GENENTECH INC	COMMON	368710406	26021	309000	SH	DEFINED
GENENTECH INC	COMMON	368710406	1389	16500	SH	DEFINED
GENENTECH INC	COMMON	368710406	57097	678035	SH	DEFINED
GENENTECH INC	COMMON	368710406	539	6400	SH	DEFINED
GENENTECH INC	COMMON	368710406	1158	13750	SH	DEFINED
GENENTECH INC	COMMON	368710406	1743	20700	SH	DEFINED
GENENTECH INC	COMMON	368710406	17766	210972	SH	DEFINED
GENENTECH INC	COMMON	368710406	1011	12000	SH	DEFINED
GENENTECH INC	COMMON	368710406	1207	14331	SH	DEFINED
GENENTECH INC	COMMON	368710406	1203	14281	SH	DEFINED
GENENTECH INC	COMMON	368710406	6954	82580	SH	DEFINED
GENENTECH INC	COMMON	368710406	968	11501	SH	DEFINED
GENENTECH INC	COMMON	368710406	3208	38100	SH	DEFINED
GENENTECH INC	COMMON	368710406	1376	16340	SH	DEFINED
GENENTECH INC	COMMON	368710406	1397	16588	SH	DEFINED
GENENTECH INC	COMMON	368710406	14	170	SH	DEFINED
GENENTECH INC	COMMON	368710406	261	3100	SH	DEFINED
GENENTECH INC	COMMON	368710406	4495	53380	SH	DEFINED
GENENTECH INC	COMMON	368710406	407	4830	SH	DEFINED
GENERAL AMERICAN INVESTORS CF	COMMON	368802104	53	1534	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	53446	447056	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	484	4051	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	25703	215000	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	20362	170318	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	3395	28400	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	14782	123651	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	1188	9939	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	50	419	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	338	2825	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	698	5842	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	1383	11567	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	81	679	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	374	3126	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	3957	33100	SH	DEFINED
GENERAL DYNAMICS CORP	COMMON	369550108	85	710	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	248974	7394544	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	7196	213724	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	75172	2232600	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	3633	107900	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	1797	53363	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	46873	1392125	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	524	15575	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	283414	8417393	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	2613	77600	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	3211	95380	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	20283	602400	SH	DEFINED

GENERAL ELECTRIC CO	COMMON	369604103	31246	928008	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	3326	98791	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	122236	3630421	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	22791	676892	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	143	4242	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	10387	308508	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	83177	2470374	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	626	18600	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	18543	550720	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	186	5539	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	1482	44024	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	77361	2297624	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	33995	1009650	SH	DEFINED
GENERAL ELECTRIC CO	COMMON	369604103	571	16960	SH	DEFINED
GENERAL GROWTH PROPERTIES	COMMON	370021107	348103	7747669	SH	DEFINED
GENERAL GROWTH PROPERTIES	COMMON	370021107	1622	36100	SH	DEFINED
GENERAL GROWTH PROPERTIES	COMMON	370021107	5410	120400	SH	DEFINED
GENERAL GROWTH PROPERTIES	COMMON	370021107	258	5748	SH	DEFINED
GENERAL GROWTH PROPERTIES	COMMON	370021107	25327	563703	SH	DEFINED
GENERAL GROWTH PROPERTIES	COMMON	370021107	1597	35550	SH	DEFINED
GENERAL GROWTH PROPERTIES	COMMON	370021107	2282	50800	SH	DEFINED
GENERAL GROWTH PROPERTIES	COMMON	370021107	189	4200	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	159499	3309100	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	356	7378	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	70902	1471000	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	14268	296026	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	77	1600	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	2757	57200	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	954	19800	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	1038	21545	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	4	73	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	164	3400	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	1425	29556	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	440	9121	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	350	7264	SH	DEFINED
GENERAL MILLS INC	COMMON	370334104	2453	50900	SH	DEFINED
GENERAL MILLS INC CVT(GIS) 0.0	CONVERT	370334AT1	22244	31275000	SH	DEFINED
GENERAL MILLS INC CVT(GIS) 0.0	CONVERT	370334AU8	1778	2500000	SH	DEFINED
GENERAL MOTORS CORP	COMMON	370442105	349	11400	SH	DEFINED
GENERAL MOTORS CORP	COMMON	370442105	2128	69514	SH	DEFINED
GENERAL MOTORS CORP	COMMON	370442105	203	6629	SH	DEFINED
GENERAL MOTORS CORP	COMMON	370442105	441	14420	SH	DEFINED
GENERAL MOTORS CVT SERIES B SR	CONVERT	370442733	15	850	SH	DEFINED
GENESCO INC	COMMON	371532102	12673	340318	SH	DEFINED
GENESCO INC	COMMON	371532102	3348	89900	SH	DEFINED
GENESCO INC	COMMON	371532102	86	2300	SH	DEFINED
GENESCO INC	COMMON	371532102	1046	28097	SH	DEFINED
GENESCO INC	COMMON	371532102	56	1502	SH	DEFINED
GENESCO INC	COMMON	371532102	2308	61963	SH	DEFINED
GENESCO INC	COMMON	371532102	816	21900	SH	DEFINED
GENESCO INC	COMMON	371532102	934	25087	SH	DEFINED
GENESEE & WYOMING CL A	COMMON	371559105	25	775	SH	DEFINED
GENESIS MICROCHIP INC	COMMON	37184C103	6739	307027	SH	DEFINED
GENESIS MICROCHIP INC	COMMON	37184C103	4610	210000	SH	DEFINED
GENESIS MICROCHIP INC	COMMON	37184C103	125	5700	SH	DEFINED
GENESIS MICROCHIP INC	COMMON	37184C103	2344	106789	SH	DEFINED
GENESIS MICROCHIP INC	COMMON	37184C103	1398	63700	SH	DEFINED
GENESIS HEALTHCARE CORP	COMMON	37184D101	44	1100	SH	DEFINED

GENTEX CORP	COMMON	371901109	84	4800	SH	DEFINED
GENTEX CORP	COMMON	371901109	24	1400	SH	DEFINED
GENITOPE CORP	COMMON	37229P507	3	500	SH	DEFINED
GENLYTE GROUP INC	COMMON	372302109	3046	63362	SH	DEFINED
GENLYTE GROUP INC	COMMON	372302109	72	1500	SH	DEFINED
GENLYTE GROUP INC	COMMON	372302109	543	11300	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	54809	1277600	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	150	3508	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	582	13565	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	5628	131200	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	39	919	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	112	2600	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	200	4673	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	1192	27787	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	297	6926	SH	DEFINED
GENUINE PARTS CO	COMMON	372460105	287	6689	SH	DEFINED
GENTIVA HEALTH SERVICES	COMMON	37247A102	3392	187179	SH	DEFINED
GENWORTH FINANCIAL INC CL-A	COMMON	37247D106	167956	5209548	SH	DEFINED
GENWORTH FINANCIAL INC CL-A	COMMON	37247D106	316	9800	SH	DEFINED
GENWORTH FINANCIAL INC CL-A	COMMON	37247D106	70	2180	SH	DEFINED
GENWORTH FINANCIAL INC CL-A	COMMON	37247D106	15157	470124	SH	DEFINED
GENWORTH FINANCIAL INC CL-A	COMMON	37247D106	2	67	SH	DEFINED
GENWORTH FINANCIAL INC CL-A	COMMON	37247D106	45	1400	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	55927	780668	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	371	5173	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	12537	175000	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	630	8800	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	2150	30016	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	380	5300	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	3107	43371	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	1146	16000	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	1858	25939	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	1010	14100	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	449	6273	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	7988	111500	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	1519	21200	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	156	2182	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	521	7279	SH	DEFINED
GENZYME CORP - GENL DIVISION	COMMON	372917104	79	1100	SH	DEFINED
GENZYME CO CVT(GENZ) 144A 1.25	CONVERT	372917AM6	14844	12950000	SH	DEFINED
GENZYME CORP CVT(GENZ) 1.25 12	CONVERT	372917AN4	5731	5000000	SH	DEFINED
GEORGIA GULF CORP	COMMON	373200203	7362	305733	SH	DEFINED
GEORGIA GULF CORP	COMMON	373200203	365	15163	SH	DEFINED
GEORGIA GULF CORP	COMMON	373200203	20	813	SH	DEFINED
GEORGIA GULF CORP	COMMON	373200203	9567	397300	SH	DEFINED
GEORGIA GULF CORP	COMMON	373200203	47	1943	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	130764	3839229	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	179	5251	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	37023	1087000	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	13531	397255	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	143	4200	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	1260	37000	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	9844	289033	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	122	3590	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	194	5688	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	11	330	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	4434	130189	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	31332	919905	SH	DEFINED

GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	320	9400	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	263	7729	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	460	13508	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	310	9100	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	329	9668	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	181	5300	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	535	15700	SH	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	COMMON	373298108	1811	53177	SH	DEFINED
GERDAU AMERISTEEL CORP	COMMON	37373P105	5138	993400	SH	DEFINED
GERDAU AMERISTEEL(GNACN)CVT 6.	CONVERT	2223474	21792	24904000	SH	DEFINED
GETTY IMAGES INC	COMMON	374276103	1291	15000	SH	DEFINED
GETTY IMAGES INC	COMMON	374276103	1807	21000	SH	DEFINED
GETTY IMAGES INC	COMMON	374276103	258	2996	SH	DEFINED
GETTY IMAGES INC	COMMON	374276103	12453	144736	SH	DEFINED
GETTY REALTY CORP	COMMON	374297109	602	20900	SH	DEFINED
GETTY REALTY CORP	COMMON	374297109	17392	604300	SH	DEFINED
GETTY REALTY CORP	COMMON	374297109	72	2500	SH	DEFINED
GETTY REALTY CORP	COMMON	374297109	872	30300	SH	DEFINED
GETTY REALTY CORP	COMMON	374297109	806	27998	SH	DEFINED
GETTY REALTY CORP	COMMON	374297109	481	16700	SH	DEFINED
GIANT INDUSTRIES INC	COMMON	374508109	48	825	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	117402	2407753	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	448	9191	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	96574	1980600	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	1097	22500	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	111904	2294993	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	2116	43400	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	2155	44200	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	29151	597843	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	100	2049	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	139	2845	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	2708	55544	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	6061	124300	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	7124	146101	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	424	8700	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	694	14228	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	796	16333	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	10176	208700	SH	DEFINED
GILEAD SCIENCES INC	COMMON	375558103	2010	41214	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	105854	1818790	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	1055	18127	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	101384	1742000	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	18262	313780	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	3242	55700	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	31076	533945	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	1245	21399	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	7623	130977	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	5657	97200	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	77	1330	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	4030	69238	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	2283	39227	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	42	715	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	767	13179	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	3457	59400	SH	DEFINED
GILLETTE COMPANY	COMMON	375766102	801	13760	SH	DEFINED
GILDAN ACTIVEWEAR INC	COMMON	375916103	907	23749	SH	DEFINED
GILDAN ACTIVEWEAR INC	COMMON	375916103	23902	625700	SH	DEFINED
GILDAN ACTIVEWEAR INC	COMMON	375916103	377	9868	SH	DEFINED

GLAMIS GOLD LTD	COMMON	376775102	6962	315000	SH	DEFINED
GLAMIS GOLD LTD	COMMON	376775102	1414	64000	SH	DEFINED
GLAMIS GOLD LTD	COMMON	376775102	11	500	SH	DEFINED
GLAMIS GOLD LTD	COMMON	376775102	24	1108	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	137687	2685000	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	8010	156200	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	73330	1430000	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	231616	4516687	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	612	11925	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	106969	2085969	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	1138	22200	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	1264	24657	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	12174	237400	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	2797	54548	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	35583	693900	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	610	11888	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	190	3704	SH	DEFINED
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	7528	146800	SH	DEFINED
GLENBOROUGH REALTY TRUST INC	COMMON	37803P105	6970	363000	SH	DEFINED
GLENBOROUGH REALTY TR CVT PFD	CONVERT	37803P204	635	25245	SH	DEFINED
GLOBAL CA SH ACCESS LLC	COMMON	378967103	4247	301213	SH	DEFINED
GLOBAL CA SH ACCESS LLC	COMMON	378967103	335	23787	SH	DEFINED
GLIMCHER REALTY TRUST	COMMON	379302102	16637	679900	SH	DEFINED
GLOBAL INDUSTRIES LTD	COMMON	379336100	2177	147700	SH	DEFINED
GLOBAL INDUSTRIES LTD	COMMON	379336100	50	3400	SH	DEFINED
GLOBAL INDUSTRIES LTD	COMMON	379336100	231	15700	SH	DEFINED
GLOBAL PAYMENTS INC	COMMON	37940X102	17708	227841	SH	DEFINED
GLOBAL PAYMENTS INC	COMMON	37940X102	5843	75185	SH	DEFINED
GLOBAL PAYMENTS INC	COMMON	37940X102	89	1145	SH	DEFINED
GLOBAL PAYMENTS INC	COMMON	37940X102	6448	82969	SH	DEFINED
GLOBAL SIGNAL INC (REIT)	COMMON	37944Q103	6867	153490	SH	DEFINED
GLOBAL SIGNAL INC (REIT)	COMMON	37944Q103	3127	69900	SH	DEFINED
GLOBAL SIGNAL INC (REIT)	COMMON	37944Q103	31	700	SH	DEFINED
GLOBAL SIGNAL INC (REIT)	COMMON	37944Q103	483	10800	SH	DEFINED
GOL LINHAS AEREAS INTEL- ADR	COMMON	38045R107	26	800	SH	DEFINED
GOLD FIELDS LTD ADR	COMMON	38059T106	7628	525000	SH	DEFINED
GOLD FIELDS LTD ADR	COMMON	38059T106	1380	95000	SH	DEFINED
GOLD FIELDS LTD ADR	COMMON	38059T106	9	600	SH	DEFINED
GOLD KIST INC	COMMON	380614107	3292	168400	SH	DEFINED
GOLD KIST INC	COMMON	380614107	74	3800	SH	DEFINED
GOLD KIST INC	COMMON	380614107	1075	55000	SH	DEFINED
GOLDCORP INC	COMMON	380956409	6012	300000	SH	DEFINED
GOLDCORP INC	COMMON	380956409	703	35000	SH	DEFINED
GOLDCORP INC	COMMON	380956409	2937	146200	SH	DEFINED
GOLDCORP INC	COMMON	380956409	20	1000	SH	DEFINED
GOLDEN STAR RESOURCES LTD	COMMON	38119T104	3385	1020000	SH	DEFINED
GOLDEN TELECOM INC	COMMON	38122G107	1263	40000	SH	DEFINED
GOLDEN TELECOM INC	COMMON	38122G107	3599	114000	SH	DEFINED
GOLDEN TELECOM INC	COMMON	38122G107	852	27000	SH	DEFINED
GOLDEN TELECOM INC	COMMON	38122G107	316	10000	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	306	5150	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	259	4360	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	260	4372	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	2194	36934	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	1087	18300	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	23	385	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	3	47	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	172	2900	SH	DEFINED

GOLDEN WEST FINANCIAL CORP	COMMON	381317106	1641	27626	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	37	616	SH	DEFINED
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	91	1529	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	174265	1433334	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	1140	9373	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	136778	1125000	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	1277	10500	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	620	5100	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	120623	992126	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	1763	14500	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	1645	13530	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	4815	39600	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	44104	362757	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	465	3825	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	11112	91394	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	1626	13370	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	164	1350	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	5459	44900	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	15719	129290	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	389	3200	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	4488	36914	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	139	1145	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	533	4387	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	1179	9700	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	17510	144020	SH	DEFINED
GOLDMAN SACHS GROUP INC	COMMON	38141G104	881	7250	SH	DEFINED
GOODRICH CORPORATION	COMMON	382388106	109	2449	SH	DEFINED
GOODRICH CORPORATION	COMMON	382388106	420	9473	SH	DEFINED
GOODRICH CORPORATION	COMMON	382388106	4939	111380	SH	DEFINED
GOODRICH CORPORATION	COMMON	382388106	330	7450	SH	DEFINED
GOODRICH CORPORATION	COMMON	382388106	2154	48587	SH	DEFINED
GOODRICH CORPORATION	COMMON	382388106	526	11860	SH	DEFINED
GOODRICH PETROLEUM CORP	COMMON	382410405	73	3125	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	56	3584	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	2555	163900	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	1193	76522	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	85108	5459159	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	901	57800	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	2688	172400	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	2484	159342	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	3110	199500	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	5499	352755	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	110	7049	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	928	59510	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	1399	89724	SH	DEFINED
GOODYEAR TIRE & RUBBER CO	COMMON	382550101	7182	460700	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	87268	275764	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	102569	324113	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	1014	3205	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	465	1468	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	70634	223201	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	918	2900	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	2468	7800	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	17300	54667	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	2215	7000	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	3781	11947	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	326	1029	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	37	117	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	3054	9652	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	4367	13800	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	266	840	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	3779	11942	SH	DEFINED

GOOGLE INC CL A	COMMON	38259P508	145	458	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	375	1185	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	852	2693	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	13544	42800	SH	DEFINED
GOOGLE INC CL A	COMMON	38259P508	877	2770	SH	DEFINED
W.R. GRACE & CO	COMMON	38388F108	1327	148300	SH	DEFINED
W.R. GRACE & CO	COMMON	38388F108	38	4200	SH	DEFINED
W.R. GRACE & CO	COMMON	38388F108	323	36100	SH	DEFINED
GRACO INC	COMMON	384109104	978	28538	SH	DEFINED
GRACO INC	COMMON	384109104	61	1765	SH	DEFINED
GRAINGER (W.W.) INC	COMMON	384802104	96	1526	SH	DEFINED
GRAINGER (W.W.) INC	COMMON	384802104	371	5902	SH	DEFINED
GRAINGER (W.W.) INC	COMMON	384802104	164	2610	SH	DEFINED
GRAINGER (W.W.) INC	COMMON	384802104	102044	1621800	SH	DEFINED
GRAINGER (W.W.) INC	COMMON	384802104	2020	32110	SH	DEFINED
GRAINGER (W.W.) INC	COMMON	384802104	206	3281	SH	DEFINED
GRAMERCY CAPITAL CORP	COMMON	384871109	2173	90700	SH	DEFINED
GRAMERCY CAPITAL CORP	COMMON	384871109	53	2200	SH	DEFINED
GRAMERCY CAPITAL CORP	COMMON	384871109	48	2000	SH	DEFINED
GRAMERCY CAPITAL CORP	COMMON	384871109	645	26900	SH	DEFINED
GRANITE CONSTRUCTION INC	COMMON	387328107	46	1200	SH	DEFINED
GRANT PRIDECO INC	COMMON	38821G101	96797	2381238	SH	DEFINED
GRANT PRIDECO INC	COMMON	38821G101	6911	170000	SH	DEFINED
GRANT PRIDECO INC	COMMON	38821G101	4715	116000	SH	DEFINED
GRANT PRIDECO INC	COMMON	38821G101	3578	88025	SH	DEFINED
GRANT PRIDECO INC	COMMON	38821G101	142	3490	SH	DEFINED
GRANT PRIDECO INC	COMMON	38821G101	1055	25950	SH	DEFINED
GRANT PRIDECO INC	COMMON	38821G101	10691	263012	SH	DEFINED
GRAVITY CO LTD ADR	COMMON	38911N107	6037	732668	SH	DEFINED
GRAY TELE VISION INC	COMMON	389375106	6012	567685	SH	DEFINED
GRAY TELE VISION INC	COMMON	389375106	644	60780	SH	DEFINED
GRAY TELE VISION INC	COMMON	389375106	381	36000	SH	DEFINED
GRAY TELE VISION INC	COMMON	389375106	11	1000	SH	DEFINED
GRAY TELE VISION INC	COMMON	389375106	12	1150	SH	DEFINED
GRAY TELE VISION INC	COMMON	389375106	110	10400	SH	DEFINED
GREAT SOUTHERN BANCORP INC	COMMON	390905107	96	3200	SH	DEFINED
GREAT NORTHERN IRON ORE PPTY	COMMON	391064102	24	200	SH	DEFINED
GREAT PLAINS ENERGY INC	COMMON	391164100	209	6972	SH	DEFINED
GREATBATCH INC	COMMON	39153L106	9	314	SH	DEFINED
GREATER BAY BANCORP	COMMON	391648102	12	503	SH	DEFINED
GREATER BAY BANCORP	COMMON	391648102	28	1150	SH	DEFINED
GREENHILL & CO INC	COMMON	395259104	29	700	SH	DEFINED
GREIF INC	COMMON	397624107	511	8500	SH	DEFINED
GREIF INC	COMMON	397624107	12	200	SH	DEFINED
GREIF INC	COMMON	397624107	222	3700	SH	DEFINED
GREY WOLF INC	COMMON	397888108	208	24725	SH	DEFINED
GRIFFIN CORPORATION	COMMON	398433102	1422	57800	SH	DEFINED
GRIFFIN CORPORATION	COMMON	398433102	34	1400	SH	DEFINED
GRIFFIN CORPORATION	COMMON	398433102	711	28900	SH	DEFINED
GRUPO TELEVISA SA ADR	COMMON	40049J206	15391	214628	SH	DEFINED
GRUPO TELEVISA SA ADR	COMMON	40049J206	3636	50700	SH	DEFINED
GRUPO TELEVISA SA ADR	COMMON	40049J206	1291	18000	SH	DEFINED
GRUPO TELEVISA SA ADR	COMMON	40049J206	3765	52500	SH	DEFINED
GRUPO TELEVISA SA ADR	COMMON	40049J206	499625	6967300	SH	DEFINED
GRUPO TELEVISA SA ADR	COMMON	40049J206	93	1300	SH	DEFINED
GRUPO TELEVISA SA ADR	COMMON	40049J206	2610	36391	SH	DEFINED
GRUPO TELEVISA SA ADR	COMMON	40049J206	251	3500	SH	DEFINED
GRUPO TELEVISA SA ADR	COMMON	40049J206	724	10100	SH	DEFINED

GRUPO ELEKTRA S.A.-SPON ADR	COMMON	40050A201	1	25	SH	DEFINED
GTECH HOLDINGS CORP	COMMON	400518106	60850	1898000	SH	DEFINED
GTECH HOLDINGS CORP	COMMON	400518106	990	30873	SH	DEFINED
GTECH HOLDINGS CORP	COMMON	400518106	5505	171700	SH	DEFINED
GTECH HOLDINGS CORP	COMMON	400518106	128	4000	SH	DEFINED
GTECH HOLDINGS CORP	COMMON	400518106	34581	1078619	SH	DEFINED
GTECH HOLDINGS CORP	COMMON	400518106	222	6920	SH	DEFINED
GTECH HOLDINGS CORP	COMMON	400518106	333	10400	SH	DEFINED
GRUPO AEROPORTUARIO SUR ADR	COMMON	40051E202	31671	793750	SH	DEFINED
GRUPO AEROPORTUARIO SUR ADR	COMMON	40051E202	798	20000	SH	DEFINED
GUESS? INC	COMMON	401617105	3310	154459	SH	DEFINED
GUESS? INC	COMMON	401617105	32	1500	SH	DEFINED
GUESS? INC	COMMON	401617105	5	254	SH	DEFINED
GUIDANT CORP	COMMON	401698105	7457	108241	SH	DEFINED
GUIDANT CORP	COMMON	401698105	458	6652	SH	DEFINED
GUIDANT CORP	COMMON	401698105	7442	108021	SH	DEFINED
GUIDANT CORP	COMMON	401698105	1288	18700	SH	DEFINED
GUIDANT CORP	COMMON	401698105	682	9900	SH	DEFINED
GUIDANT CORP	COMMON	401698105	76	1100	SH	DEFINED
GUIDANT CORP	COMMON	401698105	39	570	SH	DEFINED
GUIDANT CORP	COMMON	401698105	2018	29300	SH	DEFINED
GUIDANT CORP	COMMON	401698105	689	10000	SH	DEFINED
GUIDANT CORP	COMMON	401698105	428	6220	SH	DEFINED
GUIDANT CORP	COMMON	401698105	335	4862	SH	DEFINED
GUIDANT CORP	COMMON	401698105	745	10820	SH	DEFINED
GUIDANT CORP	COMMON	401698105	306	4443	SH	DEFINED
GUIDANT CORP	COMMON	401698105	1295	18800	SH	DEFINED
GUILFORD MILLS INC	COMMON	401794102	0	1000	SH	DEFINED
GUILFORD PHARMACEUTICALS INC	COMMON	401829106	7	2000	SH	DEFINED
GUITAR CENTER INC	COMMON	402040109	12285	222506	SH	DEFINED
GUITAR CENTER INC	COMMON	402040109	3836	69482	SH	DEFINED
GULF ISLAND FABRICATION INC	COMMON	402307102	4069	141515	SH	DEFINED
GULF ISLAND FABRICATION INC	COMMON	402307102	983	34200	SH	DEFINED
GULF ISLAND FABRICATION INC	COMMON	402307102	29	1000	SH	DEFINED
GULF ISLAND FABRICATION INC	COMMON	402307102	207	7200	SH	DEFINED
GULFMARK OFFSHORE INC	COMMON	402629109	161	5000	SH	DEFINED
GULFMARK OFFSHORE INC	COMMON	402629109	161	5000	SH	DEFINED
H & Q HEALTHCARE INVESTORS CF	COMMON	404052102	70	3738	SH	DEFINED
H & Q LIFE SCIENCES INVSTRS CF	COMMON	404053100	169	10000	SH	DEFINED
H & Q LIFE SCIENCES INVSTRS CF	COMMON	404053100	38	2275	SH	DEFINED
HCA INC	COMMON	404119109	334351	6977280	SH	DEFINED
HCA INC	COMMON	404119109	437	9111	SH	DEFINED
HCA INC	COMMON	404119109	40732	850000	SH	DEFINED
HCA INC	COMMON	404119109	335	7000	SH	DEFINED
HCA INC	COMMON	404119109	105129	2193853	SH	DEFINED
HCA INC	COMMON	404119109	1447	30200	SH	DEFINED
HCA INC	COMMON	404119109	4413	92100	SH	DEFINED
HCA INC	COMMON	404119109	24928	520202	SH	DEFINED
HCA INC	COMMON	404119109	27	570	SH	DEFINED
HCA INC	COMMON	404119109	1337	27900	SH	DEFINED
HCA INC	COMMON	404119109	2	37	SH	DEFINED
HCA INC	COMMON	404119109	19194	400546	SH	DEFINED
HCA INC	COMMON	404119109	4859	101400	SH	DEFINED
HCA INC	COMMON	404119109	359	7486	SH	DEFINED
HCA INC	COMMON	404119109	1141	23812	SH	DEFINED
HCA INC	COMMON	404119109	38	803	SH	DEFINED
HCA INC	COMMON	404119109	3732	77872	SH	DEFINED
HCA INC	COMMON	404119109	10432	217700	SH	DEFINED

HCA INC	COMMON	404119109	197	4120	SH	DEFINED
HCC INSURANCE HOLDINGS INC	COMMON	404132102	17230	603925	SH	DEFINED
HCC INSURANCE HOLDINGS INC	COMMON	404132102	4036	141452	SH	DEFINED
HCC INSURANCE HOLDINGS INC	COMMON	404132102	136	4761	SH	DEFINED
HCC INSURANCE HOLDINGS INC	COMMON	404132102	45	1569	SH	DEFINED
HDFC BANK LTD ADR	COMMON	40415F101	6070	118561	SH	DEFINED
HDFC BANK LTD ADR	COMMON	40415F101	1889	36900	SH	DEFINED
HDFC BANK LTD ADR	COMMON	40415F101	11	220	SH	DEFINED
HDFC BANK LTD ADR	COMMON	40415F101	143	2800	SH	DEFINED
HDFC BANK LTD ADR	COMMON	40415F101	4154	81143	SH	DEFINED
HDFC BANK LTD ADR	COMMON	40415F101	963	18800	SH	DEFINED
HDFC BANK LTD ADR	COMMON	40415F101	151	2950	SH	DEFINED
HDFC BANK LTD ADR	COMMON	40415F101	207	4050	SH	DEFINED
HDFC BANK LTD ADR	COMMON	40415F101	2121	41427	SH	DEFINED
HNI CORP	COMMON	404251100	3818	63400	SH	DEFINED
HNI CORP	COMMON	404251100	1909	31700	SH	DEFINED
HMS HOLDINGS CORP	COMMON	40425J101	16092	2342301	SH	DEFINED
HMS HOLDINGS CORP	COMMON	40425J101	1031	150000	SH	DEFINED
HMS HOLDINGS CORP	COMMON	40425J101	96	14000	SH	DEFINED
HMS HOLDINGS CORP	COMMON	40425J101	47	6844	SH	DEFINED
HMS HOLDINGS CORP	COMMON	40425J101	2440	355200	SH	DEFINED
HRPT PROPERTIES TRUST	COMMON	40426W101	22647	1824920	SH	DEFINED
HRPT PROPERTIES TRUST	COMMON	40426W101	75	6075	SH	DEFINED
HRPT PROPERTIES TRUST	COMMON	40426W101	311	25100	SH	DEFINED
HSBC HOLDINGS PLC ADR	COMMON	404280406	2423	29835	SH	DEFINED
HSBC HOLDINGS PLC ADR	COMMON	404280406	11754	144697	SH	DEFINED
HSBC HOLDINGS PLC ADR	COMMON	404280406	0	0	SH	DEFINED
HSBC HOLDINGS PLC ADR	COMMON	404280406	27573	339447	SH	DEFINED
HSBC HOLDINGS PLC ADR	COMMON	404280406	175	2159	SH	DEFINED
HSBC HOLDINGS PLC ADR	COMMON	404280406	156	1922	SH	DEFINED
HSBC HOLDINGS PLC ADR	COMMON	404280406	504	6200	SH	DEFINED
HAEMONETICS CORP/MASS	COMMON	405024100	8419	177125	SH	DEFINED
HAEMONETICS CORP/MASS	COMMON	405024100	12396	260800	SH	DEFINED
HAEMONETICS CORP/MASS	COMMON	405024100	285	6000	SH	DEFINED
HAEMONETICS CORP/MASS	COMMON	405024100	2956	62200	SH	DEFINED
HALLIBURTON CO	COMMON	406216101	529536	7728201	SH	DEFINED
HALLIBURTON CO	COMMON	406216101	702	10247	SH	DEFINED
HALLIBURTON CO	COMMON	406216101	5701	83200	SH	DEFINED
HALLIBURTON CO	COMMON	406216101	7865	114777	SH	DEFINED
HALLIBURTON CO	COMMON	406216101	7729	112800	SH	DEFINED
HALLIBURTON CO	COMMON	406216101	238	3471	SH	DEFINED
HALLIBURTON CO	COMMON	406216101	37304	544420	SH	DEFINED
HALLIBURTON CO	COMMON	406216101	277	4043	SH	DEFINED
HALLIBURTON CO	COMMON	406216101	1056	15418	SH	DEFINED
HAMPSHIRE GROUP LTD	COMMON	408859106	4220	178800	SH	DEFINED
HAMPSHIRE GROUP LTD	COMMON	408859106	11918	505000	SH	DEFINED
JOHN HAN BK & THRIFT OPP FD CF	COMMON	409735107	38	4000	SH	DEFINED
HANCOCK FABRICS INC	COMMON	409900107	14	2150	SH	DEFINED
HANCOCK HOLDING CO	COMMON	410120109	2582	75625	SH	DEFINED
HANCOCK HOLDING CO	COMMON	410120109	1902	55700	SH	DEFINED
HANCOCK HOLDING CO	COMMON	410120109	51	1500	SH	DEFINED
HANCOCK HOLDING CO	COMMON	410120109	714	20900	SH	DEFINED
JOHN HANCOCK INCOME SECS TR CF	COMMON	410123103	26	1800	SH	DEFINED
JOHN HANCOCK PFD INCOME III CF	COMMON	41021P103	44	2043	SH	DEFINED
HANDLEMAN CO	COMMON	410252100	911	72100	SH	DEFINED
HANDLEMAN CO	COMMON	410252100	21	1700	SH	DEFINED
HANDLEMAN CO	COMMON	410252100	325	25700	SH	DEFINED
HANOVER CAPITAL MTG HLDGS INC	COMMON	410761100	15	2024	SH	DEFINED

HANSEN NATURAL CORP	COMMON	411310105	22961	487700	SH	DEFINED
HANSEN NATURAL CORP	COMMON	411310105	2380	50553	SH	DEFINED
HARBOR FLORIDA BANCSHARES	COMMON	411901101	4684	129147	SH	DEFINED
HARBOR FLORIDA BANCSHARES	COMMON	411901101	653	18000	SH	DEFINED
HARBOR FLORIDA BANCSHARES	COMMON	411901101	18	500	SH	DEFINED
HARBOR FLORIDA BANCSHARES	COMMON	411901101	990	27300	SH	DEFINED
HARBOR FLORIDA BANCSHARES	COMMON	411901101	53	1464	SH	DEFINED
HARBOR FLORIDA BANCSHARES	COMMON	411901101	239	6600	SH	DEFINED
HARBOR FLORIDA BANCSHARES	COMMON	411901101	127	3498	SH	DEFINED
HARLAND (JOHN H.) CO	COMMON	412693103	4391	98900	SH	DEFINED
HARLAND (JOHN H.) CO	COMMON	412693103	5199	117100	SH	DEFINED
HARLAND (JOHN H.) CO	COMMON	412693103	129	2900	SH	DEFINED
HARLAND (JOHN H.) CO	COMMON	412693103	133	3000	SH	DEFINED
HARLAND (JOHN H.) CO	COMMON	412693103	2118	47700	SH	DEFINED
HARLEY-DAVIDSON INC	COMMON	412822108	1506	31100	SH	DEFINED
HARLEY-DAVIDSON INC	COMMON	412822108	268	5531	SH	DEFINED
HARLEY-DAVIDSON INC	COMMON	412822108	2512	51866	SH	DEFINED
HARLEY-DAVIDSON INC	COMMON	412822108	124	2564	SH	DEFINED
HARLEY-DAVIDSON INC	COMMON	412822108	944	19494	SH	DEFINED
HARLEY-DAVIDSON INC	COMMON	412822108	124	2552	SH	DEFINED
HARLEY-DAVIDSON INC	COMMON	412822108	936	19320	SH	DEFINED
HARMAN INTERNATIONAL	COMMON	413086109	67161	656703	SH	DEFINED
HARMAN INTERNATIONAL	COMMON	413086109	70894	693200	SH	DEFINED
HARMAN INTERNATIONAL	COMMON	413086109	16137	157793	SH	DEFINED
HARMAN INTERNATIONAL	COMMON	413086109	583	5700	SH	DEFINED
HARMAN INTERNATIONAL	COMMON	413086109	10534	103000	SH	DEFINED
HARMAN INTERNATIONAL	COMMON	413086109	140	1371	SH	DEFINED
HARMAN INTERNATIONAL	COMMON	413086109	808	7900	SH	DEFINED
HARMONY GOLD MNG SPON ADR	COMMON	413216300	1805	165000	SH	DEFINED
HARMONY GOLD MNG SPON ADR	COMMON	413216300	328	30000	SH	DEFINED
HARMONY GOLD MNG SPON ADR	COMMON	413216300	5	500	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	68884	1056670	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	241	3700	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	404	6200	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	5787	88770	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	933	14309	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	96	1480	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	1258	19300	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	156	2400	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	316	4849	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	230792	3540300	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	14081	215994	SH	DEFINED
HARRAH'S ENTERTAINMENT INC	COMMON	413619107	287	4402	SH	DEFINED
HARRIS CORP	COMMON	413875105	19413	464414	SH	DEFINED
HARRIS CORP	COMMON	413875105	1032	24700	SH	DEFINED
HARRIS CORP	COMMON	413875105	431	10300	SH	DEFINED
HARRIS CORP	COMMON	413875105	1634	39100	SH	DEFINED
HARRIS CORP	COMMON	413875105	21	500	SH	DEFINED
HARRIS CORP	COMMON	413875105	501	11974	SH	DEFINED
HARRIS CORP	COMMON	413875105	263	6293	SH	DEFINED
HARRIS CORP	COMMON	413875105	33	792	SH	DEFINED
HARRIS CORP	COMMON	413875105	955	22845	SH	DEFINED
HARRIS CORP	COMMON	413875105	1404	33600	SH	DEFINED
HARSCO CORP	COMMON	415864107	1	15	SH	DEFINED
HARTE-HANKS INC	COMMON	416196103	13202	499527	SH	DEFINED
HARTE-HANKS INC	COMMON	416196103	3526	133400	SH	DEFINED
HARTE-HANKS INC	COMMON	416196103	760	28740	SH	DEFINED
HARTE-HANKS INC	COMMON	416196103	15	550	SH	DEFINED

HARTE-HANKS INC	COMMON	416196103	79	3000	SH	DEFINED
HARTE-HANKS INC	COMMON	416196103	35507	1343450	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	164694	2134167	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	466	6036	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	27010	350000	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	17193	222793	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	2686	34800	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	16055	208045	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	48	625	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	160	2075	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	650	8425	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	752	9747	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	350	4534	SH	DEFINED
HARTFORD FINANCIAL SVCS GRP	COMMON	416515104	5140	66600	SH	DEFINED
HARTFORD FINL SVCS CVP(HIG)7.0	CONVERT	416515500	300	4275	SH	DEFINED
HARTMARX CORPORATION	COMMON	417119104	697	106400	SH	DEFINED
HARTMARX CORPORATION	COMMON	417119104	20	3000	SH	DEFINED
HARTMARX CORPORATION	COMMON	417119104	259	39500	SH	DEFINED
HARVEST NATURAL RESOURCES INC	COMMON	41754V103	589	54900	SH	DEFINED
HARVEST NATURAL RESOURCES INC	COMMON	41754V103	5236	488000	SH	DEFINED
HARVEST NATURAL RESOURCES INC	COMMON	41754V103	145	13500	SH	DEFINED
HARVEST NATURAL RESOURCES INC	COMMON	41754V103	1498	139600	SH	DEFINED
HASBRO INC	COMMON	418056107	6746	343295	SH	DEFINED
HASBRO INC	COMMON	418056107	71	3607	SH	DEFINED
HASBRO INC	COMMON	418056107	732	37255	SH	DEFINED
HASBRO INC	COMMON	418056107	4044	205790	SH	DEFINED
HASBRO INC	COMMON	418056107	320	16300	SH	DEFINED
HASBRO INC	COMMON	418056107	14	720	SH	DEFINED
HASBRO INC	COMMON	418056107	4	215	SH	DEFINED
HASBRO INC	COMMON	418056107	138	7000	SH	DEFINED
HASBRO INC	COMMON	418056107	125	6356	SH	DEFINED
HASBRO INC	COMMON	418056107	226	11500	SH	DEFINED
HAWAIIAN ELECTRIC INDS	COMMON	419870100	8	300	SH	DEFINED
HEALTH CARE PPTYS INVEST INC	COMMON	421915109	30823	1142000	SH	DEFINED
HEALTH CARE PPTYS INVEST INC	COMMON	421915109	43	1600	SH	DEFINED
HEALTH CARE PPTYS INVEST INC	COMMON	421915109	1012	37500	SH	DEFINED
HEALTH CARE PPTYS INVEST INC	COMMON	421915109	494	18300	SH	DEFINED
HEALTH MGMT ASSOCIATES INC CL	COMMON	421933102	117	4982	SH	DEFINED
HEALTH MGMT ASSOCIATES INC CL	COMMON	421933102	452	19264	SH	DEFINED
HEALTH MGMT ASSOCIATES INC CL	COMMON	421933102	657	28000	SH	DEFINED
HEALTH MGMT ASSOCIATES INC CL	COMMON	421933102	45	1900	SH	DEFINED
HEALTH MGMT ASSOCIATES INC CL	COMMON	421933102	200	8526	SH	DEFINED
HEALTH MANAGE CVT(HMA) 144A 1.	CONVERT	421933AE2	12880	12475000	SH	DEFINED
HEALTH MANAGEMENTCVT(INMARS) 1	CONVERT	421933AF9	2633	2550000	SH	DEFINED
HEALTHCARE REALTY TRUST INC	COMMON	421946104	37796	941600	SH	DEFINED
HEALTHCARE REALTY TRUST INC	COMMON	421946104	550	13700	SH	DEFINED
HEADWATERS INC	COMMON	42210P102	7	195	SH	DEFINED
HEADWATERS INC	COMMON	42210P102	66	1775	SH	DEFINED
HEALTH CARE REIT INC	COMMON	42217K106	34360	926399	SH	DEFINED
HEALTH CARE REIT INC	COMMON	42217K106	19	517	SH	DEFINED
HEALTH CARE REIT INC	COMMON	42217K106	14	375	SH	DEFINED
HEALTH CARE REIT INC	COMMON	42217K106	1046	28200	SH	DEFINED
HEALTHEXTRAS INC	COMMON	422211102	2564	119942	SH	DEFINED
HEALTH NET INC	COMMON	42222G108	50026	1057192	SH	DEFINED
HEALTH NET INC	COMMON	42222G108	4871	102938	SH	DEFINED
HEALTH NET INC	COMMON	42222G108	142	3000	SH	DEFINED
HEALTH NET INC	COMMON	42222G108	72	1521	SH	DEFINED
HEALTH NET INC	COMMON	42222G108	3535	74700	SH	DEFINED

HEALTH NET INC	COMMON	42222G108	218	4616	SH	DEFINED
HEALTH NET INC	COMMON	42222G108	78	1650	SH	DEFINED
HEARST CL ARGYLE TELEVISION IN	COMMON	422317107	85	3300	SH	DEFINED
HEARST CL ARGYLE TELEVISION IN	COMMON	422317107	165	6429	SH	DEFINED
HEARTLAND EXPRESS INC	COMMON	422347104	9112	448401	SH	DEFINED
HEARTLAND EXPRESS INC	COMMON	422347104	2782	136900	SH	DEFINED
HECLA MINING CO	COMMON	422704106	394	90000	SH	DEFINED
HECLA MINING CO	COMMON	422704106	4	1000	SH	DEFINED
HEICO CORP	COMMON	422806109	14	600	SH	DEFINED
HEICO CORP	COMMON	422806109	58	2500	SH	DEFINED
HEINZ (H.J.) CO	COMMON	423074103	251	6871	SH	DEFINED
HEINZ (H.J.) CO	COMMON	423074103	11472	313945	SH	DEFINED
HEINZ (H.J.) CO	COMMON	423074103	2097	57400	SH	DEFINED
HEINZ (H.J.) CO	COMMON	423074103	407	11140	SH	DEFINED
HEINZ (H.J.) CO	COMMON	423074103	120	3297	SH	DEFINED
HEINZ (H.J.) CO	COMMON	423074103	481	13154	SH	DEFINED
HEINZ (H.J.) CO	COMMON	423074103	2660	72800	SH	DEFINED
HELMERICH & PAYNE	COMMON	423452101	7790	129000	SH	DEFINED
HELMERICH & PAYNE	COMMON	423452101	338	5600	SH	DEFINED
HELMERICH & PAYNE	COMMON	423452101	30	500	SH	DEFINED
HELMERICH & PAYNE	COMMON	423452101	83	1375	SH	DEFINED
HELMERICH & PAYNE	COMMON	423452101	165	2740	SH	DEFINED
HENRY (JACK) & ASSOCIATES	COMMON	426281101	6282	323801	SH	DEFINED
HENRY (JACK) & ASSOCIATES	COMMON	426281101	21	1084	SH	DEFINED
HERCULES INC	COMMON	427056106	27	2236	SH	DEFINED
HERCULES INC	COMMON	427056106	107	8788	SH	DEFINED
HERCULES INC	COMMON	427056106	41	3380	SH	DEFINED
HERITAGE PROPERTY INVESTMENT	COMMON	42725M107	25526	729300	SH	DEFINED
HERITAGE PROPERTY INVESTMENT	COMMON	42725M107	1516	43300	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	208	3699	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	17125	304125	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	225	4000	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	1419	25200	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	323	5735	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	541	9600	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	840	14917	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	444	7893	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	1121	19900	SH	DEFINED
HERSHEY CO/THE	COMMON	427866108	3739	66400	SH	DEFINED
HEWITT ASSOCIATES INC	COMMON	42822Q100	6468	237100	SH	DEFINED
HEWITT ASSOCIATES INC	COMMON	42822Q100	241	8844	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	74248	2542746	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	1687	57760	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	42745	1463879	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	472	16150	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	174509	5976319	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	1956	67000	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	7922	271300	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	5394	184730	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	1986	68000	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	3618	123889	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	11129	381125	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	3000	102724	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	56	1921	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	5329	182500	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	1631	55846	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	3574	122392	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	72	2463	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	1511	51750	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	25442	871285	SH	DEFINED
HEWLETT-PACKARD CO	COMMON	428236103	149	5100	SH	DEFINED
HEWLETT-PACKARD(HWP) CVT 0.0 1	CONVERT	428236AC7	5711	9700000	SH	DEFINED

HEXCEL CORP	COMMON	428291108	8	433	SH	DEFINED
HIBBETT SPORTING GOODS INC	COMMON	428565105	1752	78750	SH	DEFINED
HIBBETT SPORTING GOODS INC	COMMON	428565105	981	44100	SH	DEFINED
HIBBETT SPORTING GOODS INC	COMMON	428565105	23	1050	SH	DEFINED
HIBBETT SPORTING GOODS INC	COMMON	428565105	724	32520	SH	DEFINED
HIBBETT SPORTING GOODS INC	COMMON	428565105	39	1740	SH	DEFINED
HIBBETT SPORTING GOODS INC	COMMON	428565105	397	17850	SH	DEFINED
HIBBETT SPORTING GOODS INC	COMMON	428565105	92	4156	SH	DEFINED
HIBERNIA CORP CL A	COMMON	428656102	0	0	SH	DEFINED
HIENERGY TECHNOLOGIES INC	COMMON	42952V101	12	18315	SH	DEFINED
HIGH INCOME OPPORTUNITY FD CF	COMMON	42967Q105	19	3000	SH	DEFINED
HIGHWOODS PROPERTIES INC REIT	COMMON	431284108	11373	385400	SH	DEFINED
HIGHWOODS PROPERTIES INC REIT	COMMON	431284108	53	1800	SH	DEFINED
HIGHWOODS PROPERTIES INC REIT	COMMON	431284108	257	8700	SH	DEFINED
HILB ROGAL & HOBBS CO	COMMON	431294107	4077	109249	SH	DEFINED
HILB ROGAL & HOBBS CO	COMMON	431294107	82	2200	SH	DEFINED
HILB ROGAL & HOBBS CO	COMMON	431294107	77	2058	SH	DEFINED
HILLENBRAND INDUSTRIES	COMMON	431573104	19	400	SH	DEFINED
HILLTOP COMMUNITY BANCORP INC	COMMON	43274N108	3	275	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	76778	3439893	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	147	6604	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	16740	750000	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	1813	81210	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	110260	4939977	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	679	30400	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	3030	135758	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	504	22600	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	1745	78200	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	30	1350	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	32	1425	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	8459	379000	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	429	19207	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	310	13886	SH	DEFINED
HILTON HOTELS CORP	COMMON	432848109	277	12418	SH	DEFINED
HILTON HOTELS CO CVT(HLT) 3.37	CONVERT	432848AZ2	14266	12500000	SH	DEFINED
HITACHI LTD ADR	COMMON	433578507	0	0	SH	DEFINED
HITACHI LTD ADR	COMMON	433578507	0	0	SH	DEFINED
HITACHI LTD ADR	COMMON	433578507	628	9906	SH	DEFINED
HITACHI LTD ADR	COMMON	433578507	19	300	SH	DEFINED
HITTITE MICROWAVE CORP	COMMON	43365Y104	2482	122588	SH	DEFINED
HOLLY ENERGY PARTNERS LP	COMMON	435763107	311	7100	SH	DEFINED
HOLOGIC INC	COMMON	436440101	3182	55100	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	113677	2980528	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	1646	43150	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	38140	1000000	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	2349	61600	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	1165	30556	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	20695	542610	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	205	5375	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	717	18800	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	188128	4932552	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	2460	64500	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	7491	196400	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	24389	639468	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	13	340	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	3845	100816	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	20824	546001	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	72	1884	SH	DEFINED

HOME DEPOT INC	COMMON	437076102	9004	236070	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	505820	13262193	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	149	3900	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	7757	203392	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	112	2937	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	949	24876	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	1541	40400	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	24120	632400	SH	DEFINED
HOME DEPOT INC	COMMON	437076102	83	2170	SH	DEFINED
HOME PROPERTIES INC	COMMON	437306103	9649	245841	SH	DEFINED
HOME PROPERTIES INC	COMMON	437306103	91	2325	SH	DEFINED
HOME PROPERTIES INC	COMMON	437306103	797	20300	SH	DEFINED
HOMEBANC CORP	COMMON	43738R109	791	102500	SH	DEFINED
HOMEBANC CORP	COMMON	43738R109	19	2500	SH	DEFINED
HOMEBANC CORP	COMMON	43738R109	313	40600	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	169577	4522040	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	646	17239	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	46875	1250000	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	199	5300	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	11986	319620	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	1361	36300	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	1193	31800	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	10800	287997	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	2087	55665	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	14429	384770	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	474	12640	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	986	26286	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	354	9448	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	384	10242	SH	DEFINED
HONEYWELL INTERNATIONAL INC	COMMON	438516106	542	14450	SH	DEFINED
HORIZON FINANCIAL CORP	COMMON	44041F105	282	12800	SH	DEFINED
HORIZON FINANCIAL CORP	COMMON	44041F105	7	300	SH	DEFINED
HORIZON FINANCIAL CORP	COMMON	44041F105	130	5900	SH	DEFINED
HORMEL FOODS CORP	COMMON	440452100	32	960	SH	DEFINED
HORMEL FOODS CORP	COMMON	440452100	1	40	SH	DEFINED
HOSPIRA INC	COMMON	441060100	11934	291282	SH	DEFINED
HOSPIRA INC	COMMON	441060100	132	3230	SH	DEFINED
HOSPIRA INC	COMMON	441060100	511	12469	SH	DEFINED
HOSPIRA INC	COMMON	441060100	1539	37559	SH	DEFINED
HOSPIRA INC	COMMON	441060100	82	2008	SH	DEFINED
HOSPIRA INC	COMMON	441060100	649	15831	SH	DEFINED
HOSPIRA INC	COMMON	441060100	0	0	SH	DEFINED
HOSPIRA INC	COMMON	441060100	11314	276163	SH	DEFINED
HOSPIRA INC	COMMON	441060100	260	6357	SH	DEFINED
HOSPIRA INC	COMMON	441060100	194	4745	SH	DEFINED
HOSPIRA INC	COMMON	441060100	4168	101742	SH	DEFINED
HOSPITALITY PROPERTIES TRUST	COMMON	44106M102	35651	831800	SH	DEFINED
HOSPITALITY PROPERTIES TRUST	COMMON	44106M102	68	1594	SH	DEFINED
HOSPITALITY PROPERTIES TRUST	COMMON	44106M102	1252	29200	SH	DEFINED
HOST MARRIOTT CORP	COMMON	44107P104	185782	10993027	SH	DEFINED
HOST MARRIOTT CORP	COMMON	44107P104	852	50400	SH	DEFINED
HOST MARRIOTT CORP	COMMON	44107P104	2851	168700	SH	DEFINED
HOST MARRIOTT CORP	COMMON	44107P104	24	1400	SH	DEFINED
HOST MARRIOTT CORP	COMMON	44107P104	13316	787900	SH	DEFINED
HOST MARRIOTT CORP	COMMON	44107P104	100	5900	SH	DEFINED
HOT TOPIC INC	COMMON	441339108	4185	272484	SH	DEFINED
HOT TOPIC INC	COMMON	441339108	214	13900	SH	DEFINED
HOT TOPIC INC	COMMON	441339108	5	348	SH	DEFINED

HOT TOPIC INC	COMMON	441339108	68	4450	SH	DEFINED
HOVNANIAN ENTERPRISES-A	COMMON	442487203	655	12800	SH	DEFINED
HOVNANIAN ENTERPRISES-A	COMMON	442487203	168	3283	SH	DEFINED
HOVNANIAN ENTERPRISES-A	COMMON	442487203	870	17000	SH	DEFINED
HUB GROUP INC CL A	COMMON	443320106	382	10400	SH	DEFINED
HUB GROUP INC CL A	COMMON	443320106	7	200	SH	DEFINED
HUB GROUP INC CL A	COMMON	443320106	40	1100	SH	DEFINED
HUB GROUP INC CL A	COMMON	443320106	38	1025	SH	DEFINED
HUB INTERNATIONAL LTD	COMMON	44332P101	4	197	SH	DEFINED
HUBBELL INC -CL A	COMMON	443510102	86	2000	SH	DEFINED
HUBBELL INC CL B	COMMON	443510201	1495	31860	SH	DEFINED
HUBBELL INC CL B	COMMON	443510201	971	20690	SH	DEFINED
HUDSON CITY BANCORP INC	COMMON	443683107	41378	3477133	SH	DEFINED
HUDSON CITY BANCORP INC	COMMON	443683107	3013	253210	SH	DEFINED
HUDSON UNITED BANCORP	COMMON	444165104	2602	61475	SH	DEFINED
HUDSON UNITED BANCORP	COMMON	444165104	17	413	SH	DEFINED
HUGHES SUPPLY INC	COMMON	444482103	9299	285239	SH	DEFINED
HUGHES SUPPLY INC	COMMON	444482103	3048	93500	SH	DEFINED
HUGHES SUPPLY INC	COMMON	444482103	1	20	SH	DEFINED
HUGHES SUPPLY INC	COMMON	444482103	69	2125	SH	DEFINED
HUGOTON ROYALTY TRUST	COMMON	444717102	1614	39900	SH	DEFINED
HUMANA INC	COMMON	444859102	40194	839484	SH	DEFINED
HUMANA INC	COMMON	444859102	157	3273	SH	DEFINED
HUMANA INC	COMMON	444859102	31929	666857	SH	DEFINED
HUMANA INC	COMMON	444859102	522	10900	SH	DEFINED
HUMANA INC	COMMON	444859102	886	18500	SH	DEFINED
HUMANA INC	COMMON	444859102	2353	49150	SH	DEFINED
HUMANA INC	COMMON	444859102	23	475	SH	DEFINED
HUMANA INC	COMMON	444859102	1116	23300	SH	DEFINED
HUMANA INC	COMMON	444859102	48	1000	SH	DEFINED
HUMANA INC	COMMON	444859102	1681	35100	SH	DEFINED
HUMANA INC	COMMON	444859102	298	6225	SH	DEFINED
HUMANA INC	COMMON	444859102	37	783	SH	DEFINED
HUMANA INC	COMMON	444859102	5664	118300	SH	DEFINED
HUMAN GENOME SCIENCES INC	COMMON	444903108	14	1000	SH	DEFINED
HUMMINGBIRD LTD	COMMON	44544R101	55270	2475300	SH	DEFINED
HUNTINGTON BANCSHARES	COMMON	446150104	106	4700	SH	DEFINED
HUNTINGTON BANCSHARES	COMMON	446150104	6878	306109	SH	DEFINED
HUNTINGTON BANCSHARES	COMMON	446150104	1620	72100	SH	DEFINED
HUNTINGTON BANCSHARES	COMMON	446150104	54	2400	SH	DEFINED
HUNTINGTON BANCSHARES	COMMON	446150104	104	4625	SH	DEFINED
HUNTINGTON BANCSHARES	COMMON	446150104	226	10067	SH	DEFINED
HUNTINGTON BANCSHARES	COMMON	446150104	885	39400	SH	DEFINED
HUNTSMAN CORP	COMMON	447011107	168	8600	SH	DEFINED
HURON CONSULTING GROUP INC	COMMON	447462102	43	1600	SH	DEFINED
HUTCHINSON TECH	COMMON	448407106	1784	68300	SH	DEFINED
HYDRIL	COMMON	448774109	1695	24700	SH	DEFINED
HYPERION SOLUTIONS CORP	COMMON	44914M104	44197	908469	SH	DEFINED
HYPERION SOLUTIONS CORP	COMMON	44914M104	1925	39566	SH	DEFINED
HYPERION SOLUTIONS CORP	COMMON	44914M104	57	1175	SH	DEFINED
HYPERION SOLUTIONS CORP	COMMON	44914M104	4151	85330	SH	DEFINED
HYTHIAM INC	COMMON	44919F104	5	700	SH	DEFINED
IAC/INTERACTIVECORP	COMMON	44919P300	2725	107505	SH	DEFINED
IAC/INTERACTIVECORP	COMMON	44919P300	243	9600	SH	DEFINED
IAC/INTERACTIVECORP	COMMON	44919P300	334	13185	SH	DEFINED
IAC/INTERACTIVECORP	COMMON	44919P300	5	200	SH	DEFINED
IAC/INTERACTIVECORP	COMMON	44919P300	758	29900	SH	DEFINED
IAC/INTERACTIVECORP	COMMON	44919P300	1107	43662	SH	DEFINED

IAC/INTERACTIVECORP	COMMON	44919P300	70346	2774979	SH	DEFINED
IAC/INTERACTIVECORP	COMMON	44919P300	4	150	SH	DEFINED
IAC/INTERACTIVECORP	COMMON	44919P300	160	6324	SH	DEFINED
ICU MEDICAL INC	COMMON	44930G107	1455	50600	SH	DEFINED
ICU MEDICAL INC	COMMON	44930G107	32	1100	SH	DEFINED
ICU MEDICAL INC	COMMON	44930G107	210	7300	SH	DEFINED
IHOP CORP	COMMON	449623107	2167	53200	SH	DEFINED
IHOP CORP	COMMON	449623107	33	800	SH	DEFINED
IHOP CORP	COMMON	449623107	961	23600	SH	DEFINED
ING PRIME RATE TRUST CF	COMMON	44977W106	1	200	SH	DEFINED
IPCS INC	COMMON	44980Y305	10170	244462	SH	DEFINED
IPCS INC	COMMON	44980Y305	58	1400	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	2932	116500	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	115	4587	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	793	31500	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	443	17595	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	2482	98600	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	456	18112	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	217051	8623400	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	23	910	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	177	7046	SH	DEFINED
IMS HEALTH INC	COMMON	449934108	247	9795	SH	DEFINED
ISTAR FINANCIAL INC	COMMON	45031U101	29085	719400	SH	DEFINED
ISTAR FINANCIAL INC	COMMON	45031U101	17	415	SH	DEFINED
ISTAR FINANCIAL INC	COMMON	45031U101	73	1800	SH	DEFINED
ISTA PHARMACEUTICALS INC	COMMON	45031X204	3	446	SH	DEFINED
ISTA PHARMACEUTICALS INC	COMMON	45031X204	672	101162	SH	DEFINED
ITLA CAPITAL CORPORATION	COMMON	450565106	1003	19100	SH	DEFINED
ITLA CAPITAL CORPORATION	COMMON	450565106	26	500	SH	DEFINED
ITLA CAPITAL CORPORATION	COMMON	450565106	331	6300	SH	DEFINED
ITT EDUCATIONAL SERVICES INC	COMMON	45068B109	22	445	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	95349	839338	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	212	1868	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	2106	18536	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	9997	88000	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	1295	11400	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	2360	20775	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	10712	94300	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	136	1200	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	45008	396196	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	245	2157	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	324	2850	SH	DEFINED
ITT INDUSTRIES INC	COMMON	450911102	333	2928	SH	DEFINED
IAMGOLD CORPORATION	COMMON	450913108	3677	500000	SH	DEFINED
IAMGOLD CORPORATION	COMMON	450913108	58	7900	SH	DEFINED
IAMGOLD CORPORATION	COMMON	450913108	1103	150000	SH	DEFINED
IAMGOLD CORPORATION	COMMON	450913108	6101	829680	SH	DEFINED
IAMGOLD CORPORATION	COMMON	450913108	4975	676500	SH	DEFINED
IAMGOLD CORP	COMMON	450913108	7	1000	SH	DEFINED
ICICI BANK LTD ADR	COMMON	45104G104	12	430	SH	DEFINED
ICICI BANK LTD ADR	COMMON	45104G104	209	7400	SH	DEFINED
IDENIX PHARMACEUTICALS INC	COMMON	45166R204	123	4900	SH	DEFINED
IDEX CORP	COMMON	45167R104	10967	257752	SH	DEFINED
IDEX CORP	COMMON	45167R104	3671	86282	SH	DEFINED
IDEX CORP	COMMON	45167R104	9	200	SH	DEFINED
IDEXX LABORATORIES INC	COMMON	45168D104	6554	98000	SH	DEFINED
IDEXX LABORATORIES INC	COMMON	45168D104	910	13600	SH	DEFINED
IDEXX LABORATORIES INC	COMMON	45168D104	3759	56200	SH	DEFINED

IKON OFFICE SOLUTIONS INC	COMMON	451713101	2485	249000	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	114234	1387517	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	346	4207	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	29910	363300	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	6414	77907	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	469	5700	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	5580	67779	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	39928	484969	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	1218	14800	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	683	8291	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	165	2000	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	745	9045	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	261	3176	SH	DEFINED
ILLINOIS TOOL WORKS	COMMON	452308109	346	4200	SH	DEFINED
ILLUMINA INC	COMMON	452327109	792	61800	SH	DEFINED
ILLUMINA INC	COMMON	452327109	3091	241300	SH	DEFINED
ILLUMINA INC	COMMON	452327109	168	13100	SH	DEFINED
ILLUMINA INC	COMMON	452327109	1970	153800	SH	DEFINED
IMATION CORP	COMMON	45245A107	562	13100	SH	DEFINED
IMATION CORP	COMMON	45245A107	10	234	SH	DEFINED
IMATION CORP	COMMON	45245A107	17	396	SH	DEFINED
IMAX CORP	COMMON	45245E109	10377	994914	SH	DEFINED
IMAX CORP	COMMON	45245E109	3669	351764	SH	DEFINED
IMCLONE SYSTEMS	COMMON	45245W109	292	9283	SH	DEFINED
IMCLONE SYSTEMS	COMMON	45245W109	31	1000	SH	DEFINED
IMCLONE SYSTEMS	COMMON	45245W109	6249	198700	SH	DEFINED
IMCLONE SYSTEMS	COMMON	45245W109	866	27533	SH	DEFINED
IMAGISTICS INTL INC	COMMON	45247T104	5	128	SH	DEFINED
IMMUCOR INC	COMMON	452526106	19973	727880	SH	DEFINED
IMMUCOR INC	COMMON	452526106	4195	152897	SH	DEFINED
IMMUCOR INC	COMMON	452526106	82	3000	SH	DEFINED
IMMUCOR INC	COMMON	452526106	30	1082	SH	DEFINED
IMMUCOR INC	COMMON	452526106	1519	55367	SH	DEFINED
IMMUNOGEN INC	COMMON	45253H101	15	2000	SH	DEFINED
IMPAC MORTGAGE HOLDINGS INC	COMMON	45254P102	0	0	SH	DEFINED
IMPAX LABS	COMMON	45256B101	5569	459131	SH	DEFINED
IMPAX LABS	COMMON	45256B101	340	28000	SH	DEFINED
IMPAX LABS	COMMON	45256B101	15	1236	SH	DEFINED
IMPAX LABS	COMMON	45256B101	799	65900	SH	DEFINED
IMPAX LABS	COMMON	45256B101	3	263	SH	DEFINED
IMMUNICON CORP	COMMON	45260A107	45	11535	SH	DEFINED
IMMUNICON CORP	COMMON	45260A107	192	48776	SH	DEFINED
IMPERIAL OIL LTD	COMMON	453038408	17	150	SH	DEFINED
IMPERIAL OIL LTD	COMMON	453038408	38206	330700	SH	DEFINED
IMPERIAL OIL LTD	COMMON	453038408	821	7102	SH	DEFINED
IMPERIAL OIL LTD	COMMON	453038408	1875	16300	SH	DEFINED
IMPERIAL TOBACCO GROUP ADR	COMMON	453142101	18	315	SH	DEFINED
IMPERIAL TOBACCO GROUP ADR	COMMON	453142101	5664	97398	SH	DEFINED
INAMED CORP	COMMON	453235103	114	1500	SH	DEFINED
INCO LTD	COMMON	453258402	5209	110000	SH	DEFINED
INCO LTD	COMMON	453258402	521	11000	SH	DEFINED
INCO LTD	COMMON	453258402	26444	557800	SH	DEFINED
INCO LTD	COMMON	453258402	13701	289000	SH	DEFINED
INCO LTD	COMMON	453258402	3	69	SH	DEFINED
INCO LTD	COMMON	453258402	189	4000	SH	DEFINED
INCO LTD	COMMON	453258402	425	8955	SH	DEFINED
INCO LTD	COMMON	453258402	293	6172	SH	DEFINED
INCYTE CORP	COMMON	45337C102	1464	311550	SH	DEFINED
INDEPENDENCE COMMUNITY BANK	COMMON	453414104	33129	971800	SH	DEFINED
INDEPENDENCE COMMUNITY BANK	COMMON	453414104	1134	33252	SH	DEFINED
INDEPENDENT BANK CORP MASS	COMMON	453836108	735	24200	SH	DEFINED
INDEPENDENT BANK CORP MASS	COMMON	453836108	18	600	SH	DEFINED

INDEPENDENT BANK CORP MASS	COMMON	453836108	319	10500	SH	DEFINED
INDEPENDENT BANK CORP - MICH	COMMON	453838104	928	31960	SH	DEFINED
INDEPENDENT BANK CORP - MICH	COMMON	453838104	24	840	SH	DEFINED
INDEPENDENT BANK CORP - MICH	COMMON	453838104	0	4	SH	DEFINED
INDEPENDENT BANK CORP - MICH	COMMON	453838104	274	9450	SH	DEFINED
INDEVUS PHARMACEUTICALS INC	COMMON	454072109	3794	1317372	SH	DEFINED
INDEVUS PHARMACEUTICALS INC	COMMON	454072109	29	10000	SH	DEFINED
INDEVUS PHARMACEUTICALS INC	COMMON	454072109	324	112400	SH	DEFINED
INDEVUS PHARMACEUTICALS INC	COMMON	454072109	15	5228	SH	DEFINED
INDEVUS PHARMACEUTICALS INC	COMMON	454072109	778	270000	SH	DEFINED
INDIA FUND INC	COMMON	454089103	461	11586	SH	DEFINED
INDIA FUND INC	COMMON	454089103	2372	59605	SH	DEFINED
INDYMAC MORTGAGE HOLDINGS	COMMON	456607100	914	23100	SH	DEFINED
INDYMAC MORTGAGE HOLDINGS	COMMON	456607100	8253	208519	SH	DEFINED
INDYMAC MORTGAGE HOLDINGS	COMMON	456607100	697	17600	SH	DEFINED
INDYMAC MORTGAGE HOLDINGS	COMMON	456607100	40	1000	SH	DEFINED
INDYMAC MORTGAGE HOLDINGS	COMMON	456607100	859	21700	SH	DEFINED
INERGY HOLDINGS LP	COMMON	45661Q107	335	10000	SH	DEFINED
INFINITY PROPERTY & CASUALTY	COMMON	45665Q103	2025	57700	SH	DEFINED
INFINITY PROPERTY & CASUALTY	COMMON	45665Q103	39	1100	SH	DEFINED
INFINITY PROPERTY & CASUALTY	COMMON	45665Q103	179	5100	SH	DEFINED
INFORMATICA CORP	COMMON	45666Q102	9	711	SH	DEFINED
INFOSYS TECHNOLOGIES LTD ADR	COMMON	456788108	11929	160600	SH	DEFINED
INFOSYS TECHNOLOGIES LTD ADR	COMMON	456788108	4984	67100	SH	DEFINED
INFOSYS TECHNOLOGIES LTD ADR	COMMON	456788108	155	2080	SH	DEFINED
INFOSYS TECHNOLOGIES LTD ADR	COMMON	456788108	5038	67827	SH	DEFINED
INFOSYS TECHNOLOGIES LTD ADR	COMMON	456788108	446	6000	SH	DEFINED
INFOSYS TECHNOLOGIES LTD ADR	COMMON	456788108	253	3400	SH	DEFINED
INFOSPACE INC	COMMON	45678T201	37	1550	SH	DEFINED
ING GROEP NV ADR	COMMON	456837103	3484	116950	SH	DEFINED
ING GROEP NV ADR	COMMON	456837103	26744	897746	SH	DEFINED
ING GROEP NV ADR	COMMON	456837103	0	0	SH	DEFINED
ING GROEP NV ADR	COMMON	456837103	36676	1231150	SH	DEFINED
ING GROEP NV ADR	COMMON	456837103	14	464	SH	DEFINED
INFRASOURCE SERVICES INC	COMMON	45684P102	1883	129405	SH	DEFINED
INGLES MARKETS INC -CL A	COMMON	457030104	30	1900	SH	DEFINED
INGLES MARKETS INC -CL A	COMMON	457030104	58	3700	SH	DEFINED
INGRAM MICRO INC CL A	COMMON	457153104	14245	768341	SH	DEFINED
INGRAM MICRO INC CL A	COMMON	457153104	593	32000	SH	DEFINED
INGRAM MICRO INC CL A	COMMON	457153104	1091	58821	SH	DEFINED
INGRAM MICRO INC CL A	COMMON	457153104	875	47202	SH	DEFINED
INLAND REAL ESTATE CORP	COMMON	457461200	15400	983400	SH	DEFINED
INLAND REAL ESTATE CORP	COMMON	457461200	972	62100	SH	DEFINED
INPUT/OUTPUT INC	COMMON	457652105	215	27000	SH	DEFINED
INSITE VISION INC	COMMON	457660108	1	1000	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPP	COMMON	45769N105	866	55736	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPP	COMMON	45769N105	4011	258250	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPP	COMMON	45769N105	120	7700	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPP	COMMON	45769N105	357	22960	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPP	COMMON	45769N105	19	1231	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPP	COMMON	45769N105	1328	85500	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPP	COMMON	45769N105	19	1199	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPP	COMMON	45769N105	46	2942	SH	DEFINED
INNKEEPERS USA TRUST	COMMON	4576J0104	2135	138179	SH	DEFINED
INNKEEPERS USA TRUST	COMMON	4576J0104	29	1900	SH	DEFINED
INNKEEPERS USA TRUST	COMMON	4576J0104	637	41200	SH	DEFINED
INTEGRA LIFESCIENCES HOLDING	COMMON	457985208	16806	439268	SH	DEFINED
INTEGRA LIFESCIENCES HOLDING	COMMON	457985208	5035	131601	SH	DEFINED

INTEGRA LIFESCIENCES HOLDING	COMMON	457985208	5739	150000	SH	DEFINED
INSURED MUNI INCOME FUND CF	COMMON	45809F104	8	636	SH	DEFINED
INTEGRATED DEVICE TECH INC	COMMON	458118106	19841	1847352	SH	DEFINED
INTEGRATED DEVICE TECH INC	COMMON	458118106	596	55449	SH	DEFINED
INTEGRATED SILICON SOLUTION	COMMON	45812P107	77	9150	SH	DEFINED
INTEL CORP	COMMON	458140100	170561	6919310	SH	DEFINED
INTEL CORP	COMMON	458140100	3028	122841	SH	DEFINED
INTEL CORP	COMMON	458140100	32447	1316300	SH	DEFINED
INTEL CORP	COMMON	458140100	3367	136600	SH	DEFINED
INTEL CORP	COMMON	458140100	1565	63476	SH	DEFINED
INTEL CORP	COMMON	458140100	217054	8805447	SH	DEFINED
INTEL CORP	COMMON	458140100	2921	118500	SH	DEFINED
INTEL CORP	COMMON	458140100	1716	69600	SH	DEFINED
INTEL CORP	COMMON	458140100	11699	474600	SH	DEFINED
INTEL CORP	COMMON	458140100	20065	813981	SH	DEFINED
INTEL CORP	COMMON	458140100	2465	100000	SH	DEFINED
INTEL CORP	COMMON	458140100	3926	159251	SH	DEFINED
INTEL CORP	COMMON	458140100	5762	233761	SH	DEFINED
INTEL CORP	COMMON	458140100	38659	1568303	SH	DEFINED
INTEL CORP	COMMON	458140100	16949	687599	SH	DEFINED
INTEL CORP	COMMON	458140100	32	1301	SH	DEFINED
INTEL CORP	COMMON	458140100	10307	418130	SH	DEFINED
INTEL CORP	COMMON	458140100	25428	1031566	SH	DEFINED
INTEL CORP	COMMON	458140100	394	16000	SH	DEFINED
INTEL CORP	COMMON	458140100	11982	486091	SH	DEFINED
INTEL CORP	COMMON	458140100	196	7964	SH	DEFINED
INTEL CORP	COMMON	458140100	1344	54533	SH	DEFINED
INTEL CORP	COMMON	458140100	14842	602115	SH	DEFINED
INTEL CORP	COMMON	458140100	26332	1068232	SH	DEFINED
INTEL CORP	COMMON	458140100	5491	222777	SH	DEFINED
INTEGRA BANK CORPORATION	COMMON	45814P105	291	13400	SH	DEFINED
INTEGRA BANK CORPORATION	COMMON	45814P105	9	400	SH	DEFINED
INTEGRA BANK CORPORATION	COMMON	45814P105	202	9300	SH	DEFINED
INTER-TEL INC	COMMON	458372109	2306	109800	SH	DEFINED
INTER-TEL INC	COMMON	458372109	88	4200	SH	DEFINED
INTERACTIVE DATA CORP	COMMON	45840J107	1	54	SH	DEFINED
INTERCONTINENTAL HOTELS-ADR	COMMON	45857P103	135	10612	SH	DEFINED
INTERFACE INC	COMMON	458665106	64	7800	SH	DEFINED
INTERDIGITAL COMM CORP	COMMON	45866A105	6	300	SH	DEFINED
INTERGRAPH CORP	COMMON	458683109	13173	294623	SH	DEFINED
INTERGRAPH CORP	COMMON	458683109	10860	242900	SH	DEFINED
INTERGRAPH CORP	COMMON	458683109	210	4700	SH	DEFINED
INTERGRAPH CORP	COMMON	458683109	1304	29172	SH	DEFINED
INTERGRAPH CORP	COMMON	458683109	70	1560	SH	DEFINED
INTERGRAPH CORP	COMMON	458683109	3322	74300	SH	DEFINED
INTERGRAPH CORP	COMMON	458683109	167	3727	SH	DEFINED
INTERMUNE PHARMACEUTICALS	COMMON	45884X103	806	48700	SH	DEFINED
INTERMUNE PHARMACEUTICALS	COMMON	45884X103	270	16300	SH	DEFINED
INTERMUNE PHARMACEUTICALS	COMMON	45884X103	2511	151700	SH	DEFINED
INTERMUNE PHARMACEUTICALS	COMMON	45884X103	74	4500	SH	DEFINED
INTERMUNE PHARMACEUTICALS	COMMON	45884X103	359	21700	SH	DEFINED
INTERNATIONAL ALUMINUM CO	COMMON	458884103	0	0	SH	DEFINED
INTEGRATED ALARM SERVICES	COMMON	45890M109	7285	1942600	SH	DEFINED
INTEGRATED ALARM SERVICES	COMMON	45890M109	311	83000	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	123865	1544064	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	2581	32172	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	50916	634700	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	2896	36100	SH	DEFINED

INTL BUSINESS MACHINES CORP	COMMON	459200101	1388	17300	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	26100	325350	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	229	2860	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	102475	1277429	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	1027	12800	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	878	10950	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	7140	89000	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	706	8800	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	2053	25596	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	11647	145188	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	114	1421	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	3698	46100	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	7382	92016	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	521	6500	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	10990	137003	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	165	2055	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	1180	14715	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	50516	629717	SH	DEFINED
INTL BUSINESS MACHINES CORP	COMMON	459200101	11566	144180	SH	DEFINED
INTL FLAVORS & FRAGRANCES	COMMON	459506101	56404	1582600	SH	DEFINED
INTL FLAVORS & FRAGRANCES	COMMON	459506101	59	1645	SH	DEFINED
INTL FLAVORS & FRAGRANCES	COMMON	459506101	1508	42305	SH	DEFINED
INTL FLAVORS & FRAGRANCES	COMMON	459506101	6169	173100	SH	DEFINED
INTL FLAVORS & FRAGRANCES	COMMON	459506101	51	1430	SH	DEFINED
INTL FLAVORS & FRAGRANCES	COMMON	459506101	153	4300	SH	DEFINED
INTL FLAVORS & FRAGRANCES	COMMON	459506101	44461	1247503	SH	DEFINED
INTL FLAVORS & FRAGRANCES	COMMON	459506101	266	7459	SH	DEFINED
INTL FLAVORS & FRAGRANCES	COMMON	459506101	32	900	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	33765	1250557	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	187	6908	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	2576	95416	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	2411	89289	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	737	27280	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	43	1604	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	227	8400	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	859	31800	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	325	12040	SH	DEFINED
INTL GAME TECHNOLOGY	COMMON	459902102	208	7700	SH	DEFINED
INTERNATIONAL PAPER CO	COMMON	460146103	295	9888	SH	DEFINED
INTERNATIONAL PAPER CO	COMMON	460146103	1933	64854	SH	DEFINED
INTERNATIONAL PAPER CO	COMMON	460146103	1104	37038	SH	DEFINED
INTERNATIONAL PAPER CO	COMMON	460146103	392	13142	SH	DEFINED
INTERNATIONAL PAPER CO	COMMON	460146103	119	4000	SH	DEFINED
INTERNATIONAL PAPER CO	COMMON	460146103	450	15106	SH	DEFINED
INTERNATIONAL PAPER CO	COMMON	460146103	27	900	SH	DEFINED
INTERNATIONAL POWER PLC ADR	COMMON	46018M104	1777	39603	SH	DEFINED
INTL RECTIFIER CORP	COMMON	460254105	44566	988600	SH	DEFINED
INTL RECTIFIER CORP	COMMON	460254105	738	16362	SH	DEFINED
INTL RECTIFIER CORP	COMMON	460254105	5423	120300	SH	DEFINED
INTL RECTIFIER CORP	COMMON	460254105	9	200	SH	DEFINED
INTL RECTIFIER CORP	COMMON	460254105	122	2700	SH	DEFINED
INTL RECTIFIER CORP	COMMON	460254105	25592	567709	SH	DEFINED
INTL RECTIFIER CORP	COMMON	460254105	211	4673	SH	DEFINED
INTL RECTIFIER CORP	COMMON	460254105	41	900	SH	DEFINED
INTERNET CAPITAL GROUP INC	COMMON	46059C205	0	3	SH	DEFINED
INTERNET SECURITY SYSYTEMS	COMMON	46060X107	15197	632936	SH	DEFINED
INTERNET SECURITY SYSYTEMS	COMMON	46060X107	8925	371700	SH	DEFINED
INTERNET SECURITY SYSYTEMS	COMMON	46060X107	235	9800	SH	DEFINED

INTERNET SECURITY SYSYTEMS	COMMON	46060X107	5189	216117	SH	DEFINED
INTERNET SECURITY SYSYTEMS	COMMON	46060X107	1842	76700	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	231332	19873870	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	99	8524	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	365	31400	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	5753	494210	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	491	42200	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	3772	324050	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	408	35055	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	13376	1149126	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	126	10840	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	207	17819	SH	DEFINED
INTERPUBLIC GROUP COS INC	COMMON	460690100	290	24933	SH	DEFINED
INTERSIL CORP	COMMON	46069S109	13694	628748	SH	DEFINED
INTERSIL CORP	COMMON	46069S109	1154	53000	SH	DEFINED
INTERSIL CORP	COMMON	46069S109	1602	73549	SH	DEFINED
INTERSIL CORP	COMMON	46069S109	5	209	SH	DEFINED
INTERSIL CORP	COMMON	46069S109	1307	60004	SH	DEFINED
INTRAWEST CORP	COMMON	460915200	10060	368502	SH	DEFINED
INTRAWEST CORP	COMMON	460915200	1125	41212	SH	DEFINED
INTRAWEST CORP	COMMON	460915200	19	690	SH	DEFINED
INTRAWEST CORP	COMMON	460915200	379	13893	SH	DEFINED
INTERTAPE POLYMER GROUP INC	COMMON	460919103	35	4875	SH	DEFINED
INTERVOICE INC	COMMON	461142101	605	67200	SH	DEFINED
INTERVOICE INC	COMMON	461142101	9	1028	SH	DEFINED
INTERWOVEN INC	COMMON	46114T508	1	148	SH	DEFINED
INTERVIDEO INC	COMMON	46114Y101	998	99500	SH	DEFINED
INTERVIDEO INC	COMMON	46114Y101	28	2800	SH	DEFINED
INTERVIDEO INC	COMMON	46114Y101	275	27400	SH	DEFINED
INTRALASE CORP	COMMON	461169104	706	48012	SH	DEFINED
INTRALASE CORP	COMMON	461169104	49	3300	SH	DEFINED
INTRALASE CORP	COMMON	461169104	3	190	SH	DEFINED
INTRALASE CORP	COMMON	461169104	125	8500	SH	DEFINED
INTRALASE CORP	COMMON	461169104	3	229	SH	DEFINED
INTUIT INC	COMMON	461202103	9858	220000	SH	DEFINED
INTUIT INC	COMMON	461202103	164	3671	SH	DEFINED
INTUIT INC	COMMON	461202103	634	14156	SH	DEFINED
INTUIT INC	COMMON	461202103	24	525	SH	DEFINED
INTUIT INC	COMMON	461202103	13	301	SH	DEFINED
INTUIT INC	COMMON	461202103	604	13470	SH	DEFINED
INTUIT INC	COMMON	461202103	312	6962	SH	DEFINED
INVACARE CORP	COMMON	461203101	4573	109749	SH	DEFINED
INTUITIVE SURGICAL INC	COMMON	46120E602	836	11400	SH	DEFINED
INTUITIVE SURGICAL INC	COMMON	46120E602	11599	158255	SH	DEFINED
INTUITIVE SURGICAL INC	COMMON	46120E602	103	1400	SH	DEFINED
INTUITIVE SURGICAL INC	COMMON	46120E602	125	1700	SH	DEFINED
INVERNESS MEDICAL INNOVATION	COMMON	46126P106	62	2350	SH	DEFINED
INVESTMENT TECHNOLOGY GROUP	COMMON	46145F105	9667	326600	SH	DEFINED
INVESTMENT TECHNOLOGY GROUP	COMMON	46145F105	207	7000	SH	DEFINED
INVESTMENT TECHNOLOGY GROUP	COMMON	46145F105	3845	129900	SH	DEFINED
INVESTMENT TECHNOLOGY GROUP	COMMON	46145F105	29	975	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	558	7418	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	497	6600	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	6974	92700	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	173	2300	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	429	5700	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	11	145	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	30558	406200	SH	DEFINED

INVITROGEN CORP	COMMON	46185R100	384	5100	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	309	4108	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	32	420	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	542	7200	SH	DEFINED
INVITROGEN CORP	COMMON	46185R100	4213	56000	SH	DEFINED
INVESTORS FINANCIAL SVCS CP	COMMON	461915100	65623	1994608	SH	DEFINED
INVESTORS FINANCIAL SVCS CP	COMMON	461915100	2109	64100	SH	DEFINED
INVESTORS FINANCIAL SVCS CP	COMMON	461915100	6469	196624	SH	DEFINED
INVESTORS FINANCIAL SVCS CP	COMMON	461915100	32416	985300	SH	DEFINED
INVESTORS FINANCIAL SVCS CP	COMMON	461915100	115	3500	SH	DEFINED
INVESTORS FINANCIAL SVCS CP	COMMON	461915100	201	6111	SH	DEFINED
INVESTORS FINANCIAL SVCS CP	COMMON	461915100	24	738	SH	DEFINED
IOWA TELECOMMUNICATIONS SERV	COMMON	462594201	4886	290496	SH	DEFINED
IPSCO INC	COMMON	462622101	1358	19000	SH	DEFINED
IPAYMENT INC	COMMON	46262E105	4084	107932	SH	DEFINED
BANK OF IRELAND ADR	COMMON	46267Q103	2038	32096	SH	DEFINED
IRON MOUNTAIN INC	COMMON	462846106	27169	740300	SH	DEFINED
IRON MOUNTAIN INC	COMMON	462846106	36700	1000000	SH	DEFINED
IRON MOUNTAIN INC	COMMON	462846106	317	8625	SH	DEFINED
IRON MOUNTAIN INC	COMMON	462846106	7471	203571	SH	DEFINED
IRON MOUNTAIN INC	COMMON	462846106	7	200	SH	DEFINED
IRON MOUNTAIN INC	COMMON	462846106	404	11000	SH	DEFINED
IRWIN FINANCIAL CORP	COMMON	464119106	2159	105900	SH	DEFINED
IRWIN FINANCIAL CORP	COMMON	464119106	57	2800	SH	DEFINED
IRWIN FINANCIAL CORP	COMMON	464119106	875	42900	SH	DEFINED
ISHARES MSCI AUSTRALIA INDEX E	COMMON	464286103	54	2755	SH	DEFINED
ISHARES MSCI EMU ETF	COMMON	464286608	154	2000	SH	DEFINED
ISHARES MSCI PACIFIC EX JPN ET	COMMON	464286665	8233	79820	SH	DEFINED
ISHARES MSCI TAIWAN INDEX FD	COMMON	464286731	2315	197713	SH	DEFINED
ISHARES MSCI TAIWAN INDEX FD	COMMON	464286731	148	12600	SH	DEFINED
ISHARES MSCI SWITZERLAND INDEX	COMMON	464286749	9461	521000	SH	DEFINED
ISHARES MSCI SWEDEN INDEX ETF	COMMON	464286756	15	675	SH	DEFINED
ISHARES MSCI SWEDEN INDEX ETF	COMMON	464286756	131	5800	SH	DEFINED
ISHARES MSCI SOUH KOREA ETF	COMMON	464286772	830	21042	SH	DEFINED
ISHARES MSCI SOUH KOREA ETF	COMMON	464286772	95	2400	SH	DEFINED
ISHARES MSCI GERMANY INDEX ETF	COMMON	464286806	234	12041	SH	DEFINED
ISHARES MSCI MEXICO ETF	COMMON	464286822	1147	35000	SH	DEFINED
ISHARES MSCI MALAYSIA (FREE) I	COMMON	464286830	88	12000	SH	DEFINED
ISHARES MSCI JAPAN INDEX ETF	COMMON	464286848	201	16475	SH	DEFINED
ISHARES MSCI JAPAN INDEX ETF	COMMON	464286848	1346	110400	SH	DEFINED
ISHARES MSCI HONG KONG INDEX E	COMMON	464286871	816	60100	SH	DEFINED
ISHARES DJ SELECT DIVIDEND ETF	COMMON	464287168	842	13520	SH	DEFINED
ISHARES DJ SELECT DIVIDEND ETF	COMMON	464287168	142	2275	SH	DEFINED
ISHARES LEHMAN TRES INF PR S E	COMMON	464287176	3	30	SH	DEFINED
ISHARES FTSE-XINHUA CHINA 25 E	COMMON	464287184	425	6615	SH	DEFINED
ISHARES FTSE-XINHUA CHINA 25 E	COMMON	464287184	17	265	SH	DEFINED
ISHARES S&P 500 INDEX ETF	COMMON	464287200	10659	86659	SH	DEFINED
ISHARES S&P 500 INDEX ETF	COMMON	464287200	935	7600	SH	DEFINED
ISHARES S&P 500 INDEX ETF	COMMON	464287200	1870	15200	SH	DEFINED
ISHARES S&P 500 INDEX ETF	COMMON	464287200	5690	46257	SH	DEFINED
ISHARES S&P 500 INDEX ETF	COMMON	464287200	1599	13000	SH	DEFINED
ISHARES LEHMAN AGG BOND ETF	COMMON	464287226	10	100	SH	DEFINED
ISHARES LEHMAN AGG BOND ETF	COMMON	464287226	30	300	SH	DEFINED
ISHARES MSCI EMERGING MKT INC	COMMON	464287234	4210	49600	SH	DEFINED
ISHARES MSCI EMERGING MKT INC	COMMON	464287234	4244	50000	SH	DEFINED
ISHARES MSCI EMERGING MKT INC	COMMON	464287234	4184	49290	SH	DEFINED
ISHARES GS$ INVESTOP CORP BD E	COMMON	464287242	1113	10171	SH	DEFINED
ISHARES S&P GLBL TELECOMM SE E	COMMON	464287275	1202	23235	SH	DEFINED
ISHARES S&P GLBL FINL SECTOR M	COMMON	464287333	21	300	SH	DEFINED

ISHARES S&P GLBL ENERGY SECT E	COMMON	464287341	41	400	SH	DEFINED
ISHARES GOLDMAN SACHS NAT RE E	COMMON	464287374	256	2800	SH	DEFINED
ISHARES S&P LATIN AMERICA 40 E	COMMON	464287390	241	2000	SH	DEFINED
ISHARES S&P 500-BARRA VALUE ET	COMMON	464287408	98	1532	SH	DEFINED
ISHARES S&P 500-BARRA VALUE ET	COMMON	464287408	64	1000	SH	DEFINED
ISHARES S&P 500-BARRA VALUE ET	COMMON	464287408	38	600	SH	DEFINED
ISHARES LEHMAN 1-3YR TRS BD ET	COMMON	464287457	4825	59840	SH	DEFINED
ISHARES MSCI EAFE INDEX ETF	COMMON	464287465	2912	50117	SH	DEFINED
ISHARES MSCI EAFE INDEX ETF	COMMON	464287465	53696	924204	SH	DEFINED
ISHARES MSCI EAFE INDEX ETF	COMMON	464287465	929	15997	SH	DEFINED
ISHARES MSCI EAFE INDEX ETF	COMMON	464287465	15129	260390	SH	DEFINED
ISHARES RUSSELL MIDCAP VALUE E	COMMON	464287473	124	1000	SH	DEFINED
ISHARES RUSSELL MIDCAP VALUE E	COMMON	464287473	2972	24000	SH	DEFINED
ISHARES RUSSELL MIDCAP GRWTH E	COMMON	464287481	2686	29465	SH	DEFINED
ISHARES RUSSELL MIDCAP GRWTH E	COMMON	464287481	3263	35795	SH	DEFINED
ISHARES RUSSELL MIDCAP INDEX E	COMMON	464287499	1230	14217	SH	DEFINED
ISHARES RUSSELL MIDCAP INDEX E	COMMON	464287499	374	4326	SH	DEFINED
ISHARES RUSSELL MIDCAP INDEX E	COMMON	464287499	170	1960	SH	DEFINED
ISHARES S&P MIDCAP 400 ETF	COMMON	464287507	3462	48197	SH	DEFINED
ISHARES S&P MIDCAP 400 ETF	COMMON	464287507	375	5220	SH	DEFINED
ISHARES GOLDMAN SACHS SEMI ETF	COMMON	464287523	79	1340	SH	DEFINED
ISHARES NASDAQ BIOTECH INDEX E	COMMON	464287556	18171	235984	SH	DEFINED
ISHARES NASDAQ BIOTECH INDEX E	COMMON	464287556	15	200	SH	DEFINED
ISHARES COHEN & STEERS RLTY ET	COMMON	464287564	113	1538	SH	DEFINED
ISHARES RUSSELL 1000 VALUE ETF	COMMON	464287598	282	4101	SH	DEFINED
ISHARES RUSSELL 1000 VALUE ETF	COMMON	464287598	840	12200	SH	DEFINED
ISHARES RUSSELL 1000 VALUE ETF	COMMON	464287598	69	1000	SH	DEFINED
ISHARES RUSSELL 1000 VALUE ETF	COMMON	464287598	1589	23089	SH	DEFINED
ISHARES S&P MDCP400 GROWTH ETF	COMMON	464287606	259	3585	SH	DEFINED
ISHARES RUSSELL 1000 GROWTH ET	COMMON	464287614	846	16975	SH	DEFINED
ISHARES RUSSELL 1000 GROWTH ET	COMMON	464287614	1808	36280	SH	DEFINED
RUSSELL 2000 ISHARES ETF	COMMON	464287630	10002	151705	SH	DEFINED
RUSSELL 2000 ISHARES ETF	COMMON	464287630	336	5100	SH	DEFINED
ISHARES RUSSELL 2000 I SHARE E	COMMON	464287648	1335	19400	SH	DEFINED
RUSSELL 2000 I SHARE ETF	COMMON	464287655	8417	126778	SH	DEFINED
RUSSELL 2000 I SHARE ETF	COMMON	464287655	138	2080	SH	DEFINED
ISHARES RUSSELL 3000 INDEX ETF	COMMON	464287689	9036	127100	SH	DEFINED
ISHARES RUSSELL 3000 INDEX ETF	COMMON	464287689	136	1915	SH	DEFINED
ISHARES DJ US UTILITIES SECT E	COMMON	464287697	598	7285	SH	DEFINED
ISHARES S&P MIDCAP 400-VALUE E	COMMON	464287705	116	1650	SH	DEFINED
ISHARES S&P MIDCAP 400-VALUE E	COMMON	464287705	382	5450	SH	DEFINED
ISHARES DJ US TECHNOLOGY SEC E	COMMON	464287721	2745	56425	SH	DEFINED
ISHARES DOW JONES US REAL EST	COMMON	464287739	32	500	SH	DEFINED
ISHARES DJ US HEALTHCARE SEC E	COMMON	464287762	2	35	SH	DEFINED
ISHARES S&P SMALLCAP 600 ETF	COMMON	464287804	8492	147021	SH	DEFINED
ISHARES S&P SMALLCAP 600 ETF	COMMON	464287804	362	6260	SH	DEFINED
ISHARES DJ US BASIC MATERIAL E	COMMON	464287838	3	70	SH	DEFINED
ISHARES DJ US TOTAL MARKET ETF	COMMON	464287846	60	1000	SH	DEFINED
ISHARES S&P EU 350 ETF	COMMON	464287861	1	15	SH	DEFINED
ISHARES S&P SMALLCAP 600-VAL E	COMMON	464287879	247	3870	SH	DEFINED
ISHARES S&P SMALLCAP 600-VAL E	COMMON	464287879	226	3530	SH	DEFINED
ISHARE S&P 600 GRO ETF	COMMON	464287887	359	3090	SH	DEFINED
ISHARES MORNINGSTAR SM CO ID M	COMMON	464288505	1	15	SH	DEFINED
ISLE OF CAPRI CASINOS	COMMON	464592104	34	1600	SH	DEFINED
ITRON INC	COMMON	465741106	5000	109500	SH	DEFINED
ITRON INC	COMMON	465741106	142	3100	SH	DEFINED
ITRON INC	COMMON	465741106	1142	25000	SH	DEFINED
ITRON INC	COMMON	465741106	685	15000	SH	DEFINED
I2 TECHNOLOGIES INC	COMMON	465754208	4	224	SH	DEFINED
IVANHOE MINES LTD	COMMON	46579N103	4598	550000	SH	DEFINED
IVANHOE MINES LTD	COMMON	46579N103	752	90000	SH	DEFINED

IVAX CORP	COMMON	465823102	5500	208651	SH	DEFINED
IVAX CORP	COMMON	465823102	348	13200	SH	DEFINED
IVAX CORP	COMMON	465823102	153	5800	SH	DEFINED
IVAX CORP	COMMON	465823102	330	12500	SH	DEFINED
IVAX CORP	COMMON	465823102	15	570	SH	DEFINED
IVAX CORP	COMMON	465823102	867	32900	SH	DEFINED
IVAX CORP	COMMON	465823102	550	20857	SH	DEFINED
IVAX CORP	COMMON	465823102	411	15600	SH	DEFINED
IXYS CORP	COMMON	46600W106	46	4375	SH	DEFINED
JDS UNIPHASE CORP	COMMON	46612J101	9055	4079000	SH	DEFINED
JDS UNIPHASE CORP	COMMON	46612J101	74	33227	SH	DEFINED
JDS UNIPHASE CORP	COMMON	46612J101	712	320669	SH	DEFINED
JDS UNIPHASE CORP	COMMON	46612J101	60	27141	SH	DEFINED
JDS UNIPHASE CORP	COMMON	46612J101	354	159272	SH	DEFINED
JDS UNIPHASE CORP	COMMON	46612J101	40	17909	SH	DEFINED
JDS UNIPHASE CORP	COMMON	46612J101	7	3000	SH	DEFINED
JDS UNIPHASE CORP	COMMON	46612J101	107	48293	SH	DEFINED
JDA SOFTWARE GROUP INC	COMMON	46612K108	22	1425	SH	DEFINED
JLG INDUSTRIES INC	COMMON	466210101	18733	511983	SH	DEFINED
JLG INDUSTRIES INC	COMMON	466210101	6451	176296	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	372958	10991990	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	2403	70822	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	20150	593865	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	233	6875	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	478	14096	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	44052	1298312	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	1188	35010	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	4201	123800	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	9549	281420	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	5804	171068	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	24908	734089	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	428	12620	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	2810	82830	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	3868	113994	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	1089	32095	SH	DEFINED
JP MORGAN CHASE & CO	COMMON	46625H100	3141	92580	SH	DEFINED
J2 GLOBAL COMMUNICATIONS INC	COMMON	46626E205	4151	102700	SH	DEFINED
J2 GLOBAL COMMUNICATIONS INC	COMMON	46626E205	2421	59900	SH	DEFINED
J2 GLOBAL COMMUNICATIONS INC	COMMON	46626E205	69	1700	SH	DEFINED
J2 GLOBAL COMMUNICATIONS INC	COMMON	46626E205	335	8300	SH	DEFINED
J2 GLOBAL COMMUNICATIONS INC	COMMON	46626E205	2	42	SH	DEFINED
JABIL CIRCUIT INC	COMMON	466313103	10417	336900	SH	DEFINED
JABIL CIRCUIT INC	COMMON	466313103	107	3466	SH	DEFINED
JABIL CIRCUIT INC	COMMON	466313103	10604	342940	SH	DEFINED
JABIL CIRCUIT INC	COMMON	466313103	1048	33900	SH	DEFINED
JABIL CIRCUIT INC	COMMON	466313103	383	12381	SH	DEFINED
JABIL CIRCUIT INC	COMMON	466313103	117	3790	SH	DEFINED
JABIL CIRCUIT INC	COMMON	466313103	8488	274516	SH	DEFINED
JABIL CIRCUIT INC	COMMON	466313103	207	6695	SH	DEFINED
JABIL CIRCUIT INC	COMMON	466313103	872	28200	SH	DEFINED
JACK IN THE BOX INC	COMMON	466367109	13879	464039	SH	DEFINED
JACK IN THE BOX INC	COMMON	466367109	7589	253740	SH	DEFINED
JACK IN THE BOX INC	COMMON	466367109	66	2200	SH	DEFINED
JACK IN THE BOX INC	COMMON	466367109	99	3300	SH	DEFINED
JACK IN THE BOX INC	COMMON	466367109	3927	131288	SH	DEFINED
JACK IN THE BOX INC	COMMON	466367109	3	100	SH	DEFINED
JACK IN THE BOX INC	COMMON	466367109	1005	33600	SH	DEFINED
JACKSON HEWITT TAX SERVICE	COMMON	468202106	27274	1140698	SH	DEFINED

JACKSON HEWITT TAX SERVICE	COMMON	468202106	410	17152	SH	DEFINED
JACKSON HEWITT TAX SERVICE	COMMON	468202106	33	1400	SH	DEFINED
JACOBS ENGINEERING GROUP INC	COMMON	469814107	84	1250	SH	DEFINED
JACOBS ENGINEERING GROUP INC	COMMON	469814107	64	950	SH	DEFINED
JACOBS ENGINEERING GROUP INC	COMMON	469814107	2841	42150	SH	DEFINED
JACOBS ENGINEERING GROUP INC	COMMON	469814107	772	11450	SH	DEFINED
JAKKS PACIFIC INC	COMMON	47012E106	4191	258244	SH	DEFINED
JAKKS PACIFIC INC	COMMON	47012E106	4434	273200	SH	DEFINED
JAKKS PACIFIC INC	COMMON	47012E106	114	7000	SH	DEFINED
JAKKS PACIFIC INC	COMMON	47012E106	1068	65777	SH	DEFINED
JAKKS PACIFIC INC	COMMON	47012E106	57	3528	SH	DEFINED
JAKKS PACIFIC INC	COMMON	47012E106	2868	176713	SH	DEFINED
JAKKS PACIFIC INC	COMMON	47012E106	1813	111700	SH	DEFINED
JAKKS PACIFIC INC	COMMON	47012E106	1144	70462	SH	DEFINED
JANUS CAPITAL GROUP INC	COMMON	47102X105	65	4492	SH	DEFINED
JANUS CAPITAL GROUP INC	COMMON	47102X105	251	17367	SH	DEFINED
JANUS CAPITAL GROUP INC	COMMON	47102X105	6	405	SH	DEFINED
JANUS CAPITAL GROUP INC	COMMON	47102X105	0	4	SH	DEFINED
JANUS CAPITAL GROUP INC	COMMON	47102X105	131	9100	SH	DEFINED
JAPAN SMALLER CAPITALIZATION C	COMMON	47109U104	703	40000	SH	DEFINED
JARDEN CORP	COMMON	471109108	54864	1335875	SH	DEFINED
JARDEN CORP	COMMON	471109108	32718	796649	SH	DEFINED
JARDEN CORP	COMMON	471109108	9689	235905	SH	DEFINED
JARDEN CORP	COMMON	471109108	25	605	SH	DEFINED
JARDEN CORP	COMMON	471109108	388	9457	SH	DEFINED
JEFFERIES GROUP INC	COMMON	472319102	10288	236232	SH	DEFINED
JEFFERIES GROUP INC	COMMON	472319102	3509	80577	SH	DEFINED
JEFFERIES GROUP INC	COMMON	472319102	41	950	SH	DEFINED
JEFFERSON-PILOT CORP	COMMON	475070108	139	2716	SH	DEFINED
JEFFERSON-PILOT CORP	COMMON	475070108	3473	67863	SH	DEFINED
JEFFERSON-PILOT CORP	COMMON	475070108	1325	25900	SH	DEFINED
JEFFERSON-PILOT CORP	COMMON	475070108	526	10285	SH	DEFINED
JEFFERSON-PILOT CORP	COMMON	475070108	695	13584	SH	DEFINED
JEFFERSON-PILOT CORP	COMMON	475070108	294	5736	SH	DEFINED
JETBLUE AIRWAYS CORP	COMMON	477143101	236	13383	SH	DEFINED
JETBLUE AIRWAYS CORP	COMMON	477143101	13	750	SH	DEFINED
JETBLUE AIRWAYS CORP	COMMON	477143101	1360	77300	SH	DEFINED
JETBLUE AIRWAYS CORP	COMMON	477143101	264	15000	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	295118	4663689	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	3795	59972	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	169027	2671100	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	4044	63900	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	975	15400	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	1961	30993	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	23555	372235	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	288	4550	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	298095	4710723	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	3968	62700	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	1400	22120	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	13257	209500	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	67237	1062524	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	6	95	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	316	5000	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	6202	98016	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	35871	566866	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	262	4141	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	14098	222780	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	19396	306510	SH	DEFINED

JOHNSON & JOHNSON	COMMON	478160104	1119	17685	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	14646	231449	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	260	4101	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	1474	23289	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	5345	84468	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	37559	593544	SH	DEFINED
JOHNSON & JOHNSON	COMMON	478160104	1542	24375	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	22853	368300	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	241	3880	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	4161	67065	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	676	10900	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	176	2840	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	12	200	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	158	2550	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	647	10429	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	370	5966	SH	DEFINED
JOHNSON CONTROLS INC	COMMON	478366107	707	11400	SH	DEFINED
JONES APPAREL GROUP INC	COMMON	480074103	1496	52500	SH	DEFINED
JONES APPAREL GROUP INC	COMMON	480074103	68	2388	SH	DEFINED
JONES APPAREL GROUP INC	COMMON	480074103	10063	353084	SH	DEFINED
JONES APPAREL GROUP INC	COMMON	480074103	134	4700	SH	DEFINED
JONES APPAREL GROUP INC	COMMON	480074103	43	1500	SH	DEFINED
JONES APPAREL GROUP INC	COMMON	480074103	9396	329700	SH	DEFINED
JONES APPAREL GROUP INC	COMMON	480074103	490	17190	SH	DEFINED
JONES APPAREL GROUP INC	COMMON	480074103	43	1500	SH	DEFINED
JONES APPAREL GROUP INC	COMMON	480074103	147	5150	SH	DEFINED
JONES LANG LASALLE INC	COMMON	48020Q107	6081	132030	SH	DEFINED
JONES LANG LASALLE INC	COMMON	48020Q107	2004	43500	SH	DEFINED
JONES LANG LASALLE INC	COMMON	48020Q107	55	1200	SH	DEFINED
JONES LANG LASALLE INC	COMMON	48020Q107	1224	26577	SH	DEFINED
JONES LANG LASALLE INC	COMMON	48020Q107	267	5800	SH	DEFINED
JONES LANG LASALLE INC	COMMON	48020Q107	25	550	SH	DEFINED
JOS A BANK CLOTHIERS INC	COMMON	480838101	16005	370316	SH	DEFINED
JOS A BANK CLOTHIERS INC	COMMON	480838101	5564	128734	SH	DEFINED
JOURNAL COMMUNICATIONS	COMMON	481130102	37	2500	SH	DEFINED
JOURNAL COMMUNICATIONS	COMMON	481130102	127	8500	SH	DEFINED
JOY GLOBAL INC	COMMON	481165108	24	475	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	55621	2337020	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	655	27500	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	1285	54000	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	212	8913	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	295	12395	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	2463	103500	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	6562	275707	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	551	23155	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	29	1232	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	371	15600	SH	DEFINED
JUNIPER NETWORKS INC	COMMON	48203R104	7342	308500	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	40782	836391	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	195	3998	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	49979	1025000	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	751	15398	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	16387	336084	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	219	4500	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	88	1810	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	19865	407400	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	6449	132267	SH	DEFINED
KLA-TENCOR CORPORATION	COMMON	482480100	324	6644	SH	DEFINED

KLA-TENCOR CORPORATION	COMMON	482480100	371	7600	SH	DEFINED
K-SWISS INC CL A	COMMON	482686102	3081	104198	SH	DEFINED
K-SWISS INC CL A	COMMON	482686102	41	1400	SH	DEFINED
K-SWISS INC CL A	COMMON	482686102	1522	51469	SH	DEFINED
K-SWISS INC CL A	COMMON	482686102	163	5500	SH	DEFINED
K-SWISS INC CL A	COMMON	482686102	523	17683	SH	DEFINED
KT CORP- ADR	COMMON	48268K101	3612	160550	SH	DEFINED
KT CORP- ADR	COMMON	48268K101	68451	3042247	SH	DEFINED
KT CORP- ADR	COMMON	48268K101	0	0	SH	DEFINED
KT CORP- ADR	COMMON	48268K101	36841	1637386	SH	DEFINED
KT CORP- ADR	COMMON	48268K101	3638	161675	SH	DEFINED
KT CORP- ADR	COMMON	48268K101	1891	84040	SH	DEFINED
KT CORP- ADR	COMMON	48268K101	1335	59350	SH	DEFINED
K-SEA TRANSPORTATION PARTNER	COMMON	48268Y101	573	15700	SH	DEFINED
KV PHARMACEUTICAL CO CL A	COMMON	482740206	860	48400	SH	DEFINED
KV PHARMACEUTICAL CO CL A	COMMON	482740206	6895	388000	SH	DEFINED
KADANT INC	COMMON	48282T104	4069	202841	SH	DEFINED
KADANT INC	COMMON	48282T104	3	160	SH	DEFINED
KNBT BANCORP INC	COMMON	482921103	19	1200	SH	DEFINED
KNBT BANCORP INC	COMMON	482921103	72	4600	SH	DEFINED
KAMAN CORP CL A	COMMON	483548103	31	1500	SH	DEFINED
KANA SOFTWARE INC	COMMON	483600300	0	23	SH	DEFINED
KANBAY INTERNATIONAL INC	COMMON	48369P207	2	126	SH	DEFINED
KAYDON CORP	COMMON	486587108	4615	162429	SH	DEFINED
KAYDON CORP	COMMON	486587108	1963	69100	SH	DEFINED
KAYDON CORP	COMMON	486587108	54	1900	SH	DEFINED
KAYDON CORP	COMMON	486587108	395	13900	SH	DEFINED
KEANE INC	COMMON	486665102	4589	401500	SH	DEFINED
KEANE INC	COMMON	486665102	113	9900	SH	DEFINED
KEANE INC	COMMON	486665102	1064	93100	SH	DEFINED
KEANE INC	COMMON	486665102	2	140	SH	DEFINED
KB HOME	COMMON	48666K109	113	1548	SH	DEFINED
KB HOME	COMMON	48666K109	442	6044	SH	DEFINED
KB HOME	COMMON	48666K109	73	1000	SH	DEFINED
KB HOME	COMMON	48666K109	73	1000	SH	DEFINED
KB HOME	COMMON	48666K109	154	2100	SH	DEFINED
KEARNY FINANCIAL CORP	COMMON	487169104	553	44200	SH	DEFINED
KEARNY FINANCIAL CORP	COMMON	487169104	14	1100	SH	DEFINED
KEARNY FINANCIAL CORP	COMMON	487169104	315	25200	SH	DEFINED
KELLOGG CO	COMMON	487836108	13276	287800	SH	DEFINED
KELLOGG CO	COMMON	487836108	238	5163	SH	DEFINED
KELLOGG CO	COMMON	487836108	20837	451700	SH	DEFINED
KELLOGG CO	COMMON	487836108	7933	171964	SH	DEFINED
KELLOGG CO	COMMON	487836108	106	2300	SH	DEFINED
KELLOGG CO	COMMON	487836108	900	19500	SH	DEFINED
KELLOGG CO	COMMON	487836108	3737	81000	SH	DEFINED
KELLOGG CO	COMMON	487836108	140	3025	SH	DEFINED
KELLOGG CO	COMMON	487836108	328	7100	SH	DEFINED
KELLOGG CO	COMMON	487836108	958	20775	SH	DEFINED
KELLOGG CO	COMMON	487836108	390	8454	SH	DEFINED
KELLOGG CO	COMMON	487836108	1435	31100	SH	DEFINED
KELLOGG CO	COMMON	487836108	226	4900	SH	DEFINED
KELLY SVCS INC	COMMON	488152208	44	1431	SH	DEFINED
KENNAMETAL INC	COMMON	489170100	937	19100	SH	DEFINED
KENNAMETAL INC	COMMON	489170100	15	300	SH	DEFINED
KENNAMETAL INC	COMMON	489170100	4	87	SH	DEFINED
KENNAMETAL INC	COMMON	489170100	1432	29200	SH	DEFINED
KERR-MCGEE CORP	COMMON	492386107	226	2324	SH	DEFINED

KERR-MCGEE CORP	COMMON	492386107	34271	352914	SH	DEFINED
KERR-MCGEE CORP	COMMON	492386107	3156	32500	SH	DEFINED
KERR-MCGEE CORP	COMMON	492386107	33	343	SH	DEFINED
KERR-MCGEE CORP	COMMON	492386107	408	4200	SH	DEFINED
KERR-MCGEE CORP	COMMON	492386107	210	2164	SH	DEFINED
KERR-MCGEE CORP	COMMON	492386107	399	4110	SH	DEFINED
KERR-MCGEE CORP	COMMON	492386107	1233	12700	SH	DEFINED
KERYX BIOPHARMACEUTICALS	COMMON	492515101	2154	136692	SH	DEFINED
KERYX BIOPHARMACEUTICALS	COMMON	492515101	57	3600	SH	DEFINED
KERYX BIOPHARMACEUTICALS	COMMON	492515101	235	14900	SH	DEFINED
KERYX BIOPHARMACEUTICALS	COMMON	492515101	10	665	SH	DEFINED
KERYX BIOPHARMACEUTICALS	COMMON	492515101	282	17880	SH	DEFINED
KEYCORP	COMMON	493267108	2474	76700	SH	DEFINED
KEYCORP	COMMON	493267108	266	8251	SH	DEFINED
KEYCORP	COMMON	493267108	21050	652710	SH	DEFINED
KEYCORP	COMMON	493267108	284	8800	SH	DEFINED
KEYCORP	COMMON	493267108	2499	77500	SH	DEFINED
KEYCORP	COMMON	493267108	299	9269	SH	DEFINED
KEYCORP	COMMON	493267108	626	19400	SH	DEFINED
KEYCORP	COMMON	493267108	15	456	SH	DEFINED
KEYCORP	COMMON	493267108	638	19789	SH	DEFINED
KEYCORP	COMMON	493267108	17	531	SH	DEFINED
KEYCORP	COMMON	493267108	968	30010	SH	DEFINED
KEYCORP	COMMON	493267108	4505	139700	SH	DEFINED
KEYNOTE SYSTEMS INC	COMMON	493308100	437	33700	SH	DEFINED
KEYSPAN CORPORATION	COMMON	49337W100	7468	203042	SH	DEFINED
KEYSPAN CORPORATION	COMMON	49337W100	130	3524	SH	DEFINED
KEYSPAN CORPORATION	COMMON	49337W100	500	13582	SH	DEFINED
KEYSPAN CORPORATION	COMMON	49337W100	143	3900	SH	DEFINED
KEYSPAN CORPORATION	COMMON	49337W100	210	5707	SH	DEFINED
KEYSTONE AUTOMOTIVE INDS INC	COMMON	49338N109	3931	136459	SH	DEFINED
KILROY REALTY CORP	COMMON	49427F108	1585	28292	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	74216	1246706	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	572	9601	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	30539	513000	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	19720	331255	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	278	4665	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	41299	693749	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	119	2000	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	3411	57300	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	429	7200	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	21	349	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	2216	37219	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	107017	1797700	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	1	22	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	887	14900	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	1140	19145	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	989	16609	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	554	9307	SH	DEFINED
KIMBERLY-CLARK CORP	COMMON	494368103	8117	136350	SH	DEFINED
KIMCO REALTY CORP	COMMON	49446R109	27244	867100	SH	DEFINED
KIMCO REALTY CORP	COMMON	49446R109	145	4600	SH	DEFINED
KIMCO REALTY CORP	COMMON	49446R109	4	132	SH	DEFINED
KIMCO REALTY CORP	COMMON	49446R109	320	10200	SH	DEFINED
KIMCO REALTY CORP	COMMON	49446R109	2936	93454	SH	DEFINED
KIMCO REALTY CORP	COMMON	49446R109	547	17400	SH	DEFINED
KINDER MORGAN ENERGY PRTNRS	COMMON	494550106	4818	91163	SH	DEFINED
KINDER MORGAN ENERGY PRTNRS	COMMON	494550106	2429	45956	SH	DEFINED
KINDER MORGAN INC	COMMON	49455P101	41361	430123	SH	DEFINED
KINDER MORGAN INC	COMMON	49455P101	185	1925	SH	DEFINED
KINDER MORGAN INC	COMMON	49455P101	3654	38000	SH	DEFINED
KINDER MORGAN INC	COMMON	49455P101	3149	32745	SH	DEFINED

KINDER MORGAN INC	COMMON	49455P101	548	5700	SH	DEFINED
KINDER MORGAN INC	COMMON	49455P101	572	5948	SH	DEFINED
KINDER MORGAN INC	COMMON	49455P101	11255	117041	SH	DEFINED
KINDER MORGAN INC	COMMON	49455P101	315	3276	SH	DEFINED
KINDER MORGAN INC	COMMON	49455P101	519	5400	SH	DEFINED
KINDER MORGAN MANAGEMENT LLC	COMMON	49455U100	673	13581	SH	DEFINED
KINDER MORGAN MANAGEMENT LLC	COMMON	49455U100	15353	309782	SH	DEFINED
KINDRED HEALTHCARE INC	COMMON	494580103	31244	1048458	SH	DEFINED
KINDRED HEALTHCARE INC	COMMON	494580103	30	1000	SH	DEFINED
KINDRED HEALTHCARE INC	COMMON	494580103	1266	42480	SH	DEFINED
KINDRED HEALTHCARE INC	COMMON	494580103	125	4200	SH	DEFINED
KINDRED HEALTHCARE INC	COMMON	494580103	56	1867	SH	DEFINED
KINDRED HEALTHCARE INC	COMMON	494580103	2903	97403	SH	DEFINED
KINDRED HEALTHCARE INC	COMMON	494580103	5	182	SH	DEFINED
KINDRED HEALTHCARE INC	COMMON	494580103	28	950	SH	DEFINED
KINETIC CONCEPTS INC	COMMON	49460W208	65807	1158581	SH	DEFINED
KINETIC CONCEPTS INC	COMMON	49460W208	10	183	SH	DEFINED
KINETIC CONCEPTS INC	COMMON	49460W208	4088	71979	SH	DEFINED
KINETIC CONCEPTS INC	COMMON	49460W208	28791	506875	SH	DEFINED
KINETIC CONCEPTS INC	COMMON	49460W208	4828	85000	SH	DEFINED
KINETIC CONCEPTS INC	COMMON	49460W208	8831	155473	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	75	4886	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	29893	1943619	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	392	25500	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	961	62500	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	324	21082	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	50	3238	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	1150	74800	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	246	15975	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	311	20200	SH	DEFINED
KING PHARMACEUTICALS INC	COMMON	495582108	3325	216200	SH	DEFINED
KINGSWAY FINANCIAL SERVICES	COMMON	496904103	5432	302200	SH	DEFINED
KINGSWAY FINANCIAL SERVICES	COMMON	496904103	574	31935	SH	DEFINED
KINGSWAY FINANCIAL SERVICES	COMMON	496904103	15108	840500	SH	DEFINED
KINTERA INC	COMMON	49720P506	1499	491483	SH	DEFINED
KIRBY CORP	COMMON	497266106	8326	168444	SH	DEFINED
KIRBY CORP	COMMON	497266106	3004	60771	SH	DEFINED
KIRBY CORP	COMMON	497266106	54	1100	SH	DEFINED
KITE REALTY GROUP TRUST	COMMON	49803T102	1102	73859	SH	DEFINED
KITE REALTY GROUP TRUST	COMMON	49803T102	207	13900	SH	DEFINED
KNIGHT CAPITAL GROUP INC-A	COMMON	499005106	110	13200	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	66711	1136867	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	82	1398	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	968	16497	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	1272	21671	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	6795	115800	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	17	283	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	289	4928	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	153	2600	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	33844	576763	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	269	4583	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	147	2500	SH	DEFINED
KNIGHT RIDDER INC	COMMON	499040103	184	3141	SH	DEFINED
KNIGHT TRANSPORT	COMMON	499064103	8988	368972	SH	DEFINED
KNIGHT TRANSPORT	COMMON	499064103	2853	117100	SH	DEFINED
KNIGHT TRANSPORT	COMMON	499064103	131	5385	SH	DEFINED
KNIGHT TRANSPORT	COMMON	499064103	9509	390369	SH	DEFINED
KNOLOGY INC	COMMON	499183804	134	50922	SH	DEFINED

KNOLOGY INC RIGHTS	COMMON	499183903	51	50922	SH	DEFINED
KOHLS CORP	COMMON	500255104	349	6947	SH	DEFINED
KOHLS CORP	COMMON	500255104	1534	30562	SH	DEFINED
KOHLS CORP	COMMON	500255104	16874	336271	SH	DEFINED
KOHLS CORP	COMMON	500255104	51	1010	SH	DEFINED
KOHLS CORP	COMMON	500255104	511	10191	SH	DEFINED
KOMAG INC	COMMON	500453105	0	24547	SH	DEFINED
KOMAG INC	COMMON	500453204	5546	173541	SH	DEFINED
KOMAG INC	COMMON	500453204	338	10562	SH	DEFINED
KOMAG INC	COMMON	500453204	18	567	SH	DEFINED
KOMAG INC	COMMON	500453204	1592	49827	SH	DEFINED
KOMAG INC	COMMON	500453204	602	18844	SH	DEFINED
KONINKLIJKE AHOLD NV ADR	COMMON	500467303	2	305	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRONIC	COMMON	500472303	133405	5000205	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRONIC	COMMON	500472303	2336	87550	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRONIC	COMMON	500472303	71899	2694860	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRONIC	COMMON	500472303	175	6550	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRONIC	COMMON	500472303	216	8100	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRONIC	COMMON	500472303	27548	1032551	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRONIC	COMMON	500472303	2387	89450	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRONIC	COMMON	500472303	11601	434821	SH	DEFINED
KOOKMIN BANK-SPONS ADR	COMMON	50049M109	231	3900	SH	DEFINED
KOOKMIN BANK-SPONS ADR	COMMON	50049M109	186	3147	SH	DEFINED
KOOKMIN BANK-SPONS ADR	COMMON	50049M109	2980	50300	SH	DEFINED
KOOKMIN BANK-SPONS ADR	COMMON	50049M109	2240	37800	SH	DEFINED
KOOKMIN BANK-SPONS ADR	COMMON	50049M109	909	15350	SH	DEFINED
KOOKMIN BANK-SPONS ADR	COMMON	50049M109	385	6500	SH	DEFINED
KOOKMIN BANK-SPONS ADR	COMMON	50049M109	190	3200	SH	DEFINED
KOOR INDUSTRIES LTD ADR	COMMON	500507108	80	7500	SH	DEFINED
KOREA ELEC POWER CORP ADR	COMMON	500631106	1429	80700	SH	DEFINED
KOREA ELEC POWER CORP ADR	COMMON	500631106	28341	1600275	SH	DEFINED
KOREA ELEC POWER CORP ADR	COMMON	500631106	20718	1169860	SH	DEFINED
KOREA ELEC POWER CORP ADR	COMMON	500631106	142	8000	SH	DEFINED
KOREA ELEC POWER CORP ADR	COMMON	500631106	6175	348686	SH	DEFINED
KOREA ELEC POWER CORP ADR	COMMON	500631106	795	44900	SH	DEFINED
KOREA ELEC POWER CORP ADR	COMMON	500631106	218	12300	SH	DEFINED
KOREA FUND CF	COMMON	500634100	72	2148	SH	DEFINED
KOS PHARMACEUTICALS INC	COMMON	500648100	12885	192522	SH	DEFINED
KOS PHARMACEUTICALS INC	COMMON	500648100	301	4500	SH	DEFINED
KOS PHARMACEUTICALS INC	COMMON	500648100	67	1000	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	118793	3883400	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	35790	1170000	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	9035	295365	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	236	7725	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	10889	355981	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	606	19800	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	52	1704	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	53	1717	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	2	53	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	278	9100	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	15	500	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	138	4502	SH	DEFINED
KRAFT FOODS INC CL A	COMMON	50075N104	2790	91200	SH	DEFINED
KRISPY KREME DOUGHNUTS INC	COMMON	501014104	3	400	SH	DEFINED
KRISPY KREME DOUGHNUTS INC	COMMON	501014104	4	680	SH	DEFINED
KROGER CO	COMMON	501044101	473021	22973332	SH	DEFINED
KROGER CO	COMMON	501044101	301	14595	SH	DEFINED
KROGER CO	COMMON	501044101	59958	2912000	SH	DEFINED

KROGER CO	COMMON	501044101	360	17500	SH	DEFINED
KROGER CO	COMMON	501044101	19665	955083	SH	DEFINED
KROGER CO	COMMON	501044101	107	5200	SH	DEFINED
KROGER CO	COMMON	501044101	1804	87600	SH	DEFINED
KROGER CO	COMMON	501044101	15787	766750	SH	DEFINED
KROGER CO	COMMON	501044101	16	800	SH	DEFINED
KROGER CO	COMMON	501044101	245	11900	SH	DEFINED
KROGER CO	COMMON	501044101	78864	3830220	SH	DEFINED
KROGER CO	COMMON	501044101	471	22895	SH	DEFINED
KROGER CO	COMMON	501044101	435	21119	SH	DEFINED
KROGER CO	COMMON	501044101	76	3700	SH	DEFINED
KROGER CO	COMMON	501044101	600	29141	SH	DEFINED
KROGER CO	COMMON	501044101	789	38315	SH	DEFINED
KROGER CO	COMMON	501044101	1040	50500	SH	DEFINED
KRONOS INC	COMMON	501052104	12353	276729	SH	DEFINED
KRONOS INC	COMMON	501052104	4333	97067	SH	DEFINED
KULICKE & SOFFA INDUSTRIES	COMMON	501242101	3596	496000	SH	DEFINED
KULICKE & SOFFA INDUSTRIES	COMMON	501242101	99	13700	SH	DEFINED
KULICKE & SOFFA INDUSTRIES	COMMON	501242101	998	137700	SH	DEFINED
KYPHON INC	COMMON	501577100	100	2280	SH	DEFINED
KYPHON INC	COMMON	501577100	4381	99700	SH	DEFINED
KYPHON INC	COMMON	501577100	5505	125285	SH	DEFINED
LCA-VISION INC	COMMON	501803308	393	10600	SH	DEFINED
LCA-VISION INC	COMMON	501803308	7	200	SH	DEFINED
LCA-VISION INC	COMMON	501803308	55	1475	SH	DEFINED
LG PHILLIPS LCD CO LTD - ADR	COMMON	50186V102	27779	1351100	SH	DEFINED
LG PHILLIPS LCD CO LTD - ADR	COMMON	50186V102	2350	114300	SH	DEFINED
LG PHILLIPS LCD CO LTD - ADR	COMMON	50186V102	171	8300	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	78	7876	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	450	45700	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	207	21000	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	64751	6573683	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	781	79300	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	1602	162600	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	39	4000	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	45	4550	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	2452	248900	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	100	10149	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	902	91588	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	31	3126	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	192	19500	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	148	15000	SH	DEFINED
LSI LOGIC CORP	COMMON	502161102	6557	665700	SH	DEFINED
LSI INDUSTRIES INC	COMMON	50216C108	363	19100	SH	DEFINED
LSI INDUSTRIES INC	COMMON	50216C108	67	3500	SH	DEFINED
LTC PROPERTIES INC	COMMON	502175102	2646	124800	SH	DEFINED
LTC PROPERTIES INC	COMMON	502175102	74	3500	SH	DEFINED
LTC PROPERTIES INC	COMMON	502175102	876	41300	SH	DEFINED
LTC PROPERTIES INC	COMMON	502175102	90	4250	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	55240	698619	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	189	2391	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	3145	39770	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	514	6500	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	3853	48729	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	1344	17000	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	1459	18455	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	8	105	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	510	6450	SH	DEFINED

L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	146	1843	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	498	6300	SH	DEFINED
LA QUINTA CORP-PAIRED	COMMON	50419U202	5358	616594	SH	DEFINED
LA QUINTA CORP-PAIRED	COMMON	50419U202	31	3536	SH	DEFINED
LABOR READY INC	COMMON	505401208	5162	201233	SH	DEFINED
LABOR READY INC	COMMON	505401208	7549	294300	SH	DEFINED
LABOR READY INC	COMMON	505401208	213	8300	SH	DEFINED
LABOR READY INC	COMMON	505401208	526	20518	SH	DEFINED
LABOR READY INC	COMMON	505401208	28	1101	SH	DEFINED
LABOR READY INC	COMMON	505401208	1492	58176	SH	DEFINED
LABOR READY INC	COMMON	505401208	1570	61200	SH	DEFINED
LABOR READY INC	COMMON	505401208	598	23329	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	COMMON	50540R409	5602	115000	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	COMMON	50540R409	133	2723	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	COMMON	50540R409	1443	29630	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	COMMON	50540R409	526	10800	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	COMMON	50540R409	101	2064	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	COMMON	50540R409	342	7030	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	COMMON	50540R409	15360	315334	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	COMMON	50540R409	285	5853	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	COMMON	50540R409	1382	28362	SH	DEFINED
LABORATORY CORP OF CVT(LH) 0.0	CONVERT	50540RAC6	11903	16250000	SH	DEFINED
LAFARGE S.A. ADR	COMMON	505861401	1	30	SH	DEFINED
LAIDLAW INTERNATIONAL	COMMON	50730R102	10421	431149	SH	DEFINED
LAIDLAW INTERNATIONAL	COMMON	50730R102	2575	106538	SH	DEFINED
LAIDLAW INTERNATIONAL	COMMON	50730R102	95	3917	SH	DEFINED
LAIDLAW INTERNATIONAL	COMMON	50730R102	22524	931886	SH	DEFINED
LAIDLAW INTERNATIONAL	COMMON	50730R102	60	2475	SH	DEFINED
LAIDLAW INTERNATIONAL	COMMON	50730R102	709	29348	SH	DEFINED
LAKELAND FINANCIAL CORPORATION	COMMON	511656100	33	800	SH	DEFINED
LAKELAND FINANCIAL CORPORATION	COMMON	511656100	124	3000	SH	DEFINED
LAM RESEARCH CORP	COMMON	512807108	3765	123548	SH	DEFINED
LAM RESEARCH CORP	COMMON	512807108	1347	44210	SH	DEFINED
LAM RESEARCH CORP	COMMON	512807108	23	751	SH	DEFINED
LAMAR ADVERTISING CO	COMMON	512815101	22240	490400	SH	DEFINED
LAMAR ADVERTISING CO	COMMON	512815101	3640	80260	SH	DEFINED
LAMAR ADVERTISING CO	COMMON	512815101	1011	22300	SH	DEFINED
LAMAR ADVERTISING CO	COMMON	512815101	850	18748	SH	DEFINED
LAMAR ADVERTISING CO	COMMON	512815101	388	8566	SH	DEFINED
LAMAR ADVERTISING CO	COMMON	512815101	15976	352293	SH	DEFINED
LAMAR ADVERTISING CO	COMMON	512815101	794	17500	SH	DEFINED
LANCASTER COLONY CORP	COMMON	513847103	1286	29900	SH	DEFINED
LANCASTER COLONY CORP	COMMON	513847103	0	0	SH	DEFINED
LANCE INC	COMMON	514606102	9	509	SH	DEFINED
LANDAMERICA FINANCIAL GROUP	COMMON	514936103	4526	70000	SH	DEFINED
LANDAMERICA FINANCIAL GROUP	COMMON	514936103	12633	195400	SH	DEFINED
LANDAMERICA FINANCIAL GROUP	COMMON	514936103	291	4500	SH	DEFINED
LANDAMERICA FINANCIAL GROUP	COMMON	514936103	4344	67200	SH	DEFINED
LANDSTAR SYSTEM INC	COMMON	515098101	5490	137154	SH	DEFINED
LANDSTAR SYSTEM INC	COMMON	515098101	447	11160	SH	DEFINED
LANDSTAR SYSTEM INC	COMMON	515098101	9393	234658	SH	DEFINED
LASALLE HOTEL PROPERTIES	COMMON	517942108	5204	151071	SH	DEFINED
LASALLE HOTEL PROPERTIES	COMMON	517942108	16616	482319	SH	DEFINED
LASALLE HOTEL PROPERTIES	COMMON	517942108	103	3000	SH	DEFINED
LASALLE HOTEL PROPERTIES	COMMON	517942108	2160	62700	SH	DEFINED
LASERSCOPE	COMMON	518081104	1922	68200	SH	DEFINED
LASERSCOPE	COMMON	518081104	14	500	SH	DEFINED
LATTICE SEMICONDUCTOR CORP	COMMON	518415104	107	25000	SH	DEFINED

ESTEE LAUDER COMPANIES CL A	COMMON	518439104	56090	1610400	SH	DEFINED
ESTEE LAUDER COMPANIES CL A	COMMON	518439104	11041	317000	SH	DEFINED
ESTEE LAUDER COMPANIES CL A	COMMON	518439104	2966	85164	SH	DEFINED
ESTEE LAUDER COMPANIES CL A	COMMON	518439104	85	2431	SH	DEFINED
ESTEE LAUDER COMPANIES CL A	COMMON	518439104	7690	220800	SH	DEFINED
ESTEE LAUDER COMPANIES CL A	COMMON	518439104	52	1500	SH	DEFINED
ESTEE LAUDER COMPANIES CL A	COMMON	518439104	84	2426	SH	DEFINED
ESTEE LAUDER COMPANIES CL A	COMMON	518439104	3	79	SH	DEFINED
ESTEE LAUDER COMPANIES CL A	COMMON	518439104	9	259	SH	DEFINED
LAUREATE EDUCATION INC	COMMON	518613104	13	271	SH	DEFINED
LAWSON SOFTWARE	COMMON	520780107	8	1196	SH	DEFINED
LEADIS TECHNOLOGY, INC.	COMMON	52171N103	2234	326071	SH	DEFINED
LEADIS TECHNOLOGY, INC.	COMMON	52171N103	2	303	SH	DEFINED
LEAP WIRELESS INTL INC/OLD	COMMON	521863100	0	25	SH	DEFINED
LEAP WIRELESS INTL INC	COMMON	521863308	162	4600	SH	DEFINED
LEAR CORPORATION	COMMON	521865105	6421	189015	SH	DEFINED
LEAR CORPORATION	COMMON	521865105	298	8785	SH	DEFINED
LEAR CORPORATION	COMMON	521865105	61	1800	SH	DEFINED
LEAR CORPORATION	COMMON	521865105	10	286	SH	DEFINED
LEARNING TREE INTERNATIONAL	COMMON	522015106	3077	233100	SH	DEFINED
LEARNING TREE INTERNATIONAL	COMMON	522015106	1540	116700	SH	DEFINED
LEGGETT & PLATT INC	COMMON	524660107	76	3755	SH	DEFINED
LEGGETT & PLATT INC	COMMON	524660107	297	14697	SH	DEFINED
LEGG MASON INC	COMMON	524901105	62847	572951	SH	DEFINED
LEGG MASON INC	COMMON	524901105	23035	210000	SH	DEFINED
LEGG MASON INC	COMMON	524901105	15	141	SH	DEFINED
LEGG MASON INC	COMMON	524901105	3848	35085	SH	DEFINED
LEGG MASON INC	COMMON	524901105	67	611	SH	DEFINED
LEGG MASON INC	COMMON	524901105	88	800	SH	DEFINED
LEGG MASON INC	COMMON	524901105	391	3568	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	95991	824098	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	638	5477	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	34944	300000	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	2388	20500	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	1136	9752	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	74863	642715	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	920	7900	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	4123	35400	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	8557	73460	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	2869	24631	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	30840	264763	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	107	916	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	2481	21300	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	439	3766	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	5348	45916	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	74	633	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	970	8325	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	761	6532	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	14304	122800	SH	DEFINED
LEHMAN BROTHERS HOLDINGS INC	COMMON	524908100	220	1890	SH	DEFINED
LEHMAN BROTHERS HOLDINGS CVP(L	CONVERT	524908563	26	1000	SH	DEFINED
BRISTOL-MYERS CVT(LEH) 1.6 10-	CONVERT	524908JJ0	5508	6250000	SH	DEFINED
FIRST DATA CORP CVT(LEH) 0.75	CONVERT	524908LS7	17105	18000000	SH	DEFINED
LEHMAN BRO HLDS CVT (MWD) 0.75	CONVERT	524908NL0	10037	10000000	SH	DEFINED
LENNAR CORP CL A	COMMON	526057104	155	2600	SH	DEFINED
LENNAR CORP CL A	COMMON	526057104	248	4151	SH	DEFINED
LENNOX INTERNATIONAL INC	COMMON	526107107	15502	565564	SH	DEFINED
LENNOX INTERNATIONAL INC	COMMON	526107107	485	17687	SH	DEFINED
LEVEL 3 COMMUNICATIONS INC	COMMON	52729N100	232	100002	SH	DEFINED
LEVEL 3 COMM INC(LVLT) CVT 6.0	CONVERT	52729NAS9	15	30000	SH	DEFINED
LEXINGTON CORPORATE PPTYS TR	COMMON	529043101	10287	436800	SH	DEFINED

LEXINGTON CORPORATE PPTYS TR	COMMON	529043101	30	1289	SH	DEFINED
LEXINGTON CORPORATE PPTYS TR	COMMON	529043101	504	21400	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	254524	4169100	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	146	2392	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	49029	803100	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	147	2400	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	2063	33787	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	12845	210400	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	7	118	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	285	4674	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	11703	191700	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	50379	825212	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	395	6471	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	7	120	SH	DEFINED
LEXMARK INTL GROUP INC CL A	COMMON	529771107	443	7257	SH	DEFINED
LIBERTY CORP	COMMON	530370105	38	800	SH	DEFINED
LIBERTY CORP	COMMON	530370105	141	3000	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	6446	237935	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	713	26304	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	576	21280	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	200	7400	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	12	435	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	225	8321	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	2	57	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	449	16590	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	138	5108	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	128	4730	SH	DEFINED
LIBERTY GLOBAL INC -A	COMMON	530555101	368	13600	SH	DEFINED
VIACOM INC CVT (L) 3.25 03-15-	CONVERT	530715AR2	31	40000	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	27552	3422615	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	2489	309185	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	161	20000	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	135	16800	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	143	17800	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	42	5170	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	1396	173397	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	66314	8237804	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	10660	1324200	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	9	1100	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	10370	1288210	SH	DEFINED
LIBERTY MEDIA CORP CL A	COMMON	530718105	642	79732	SH	DEFINED
LIBERTY MEDIA CORP-B	COMMON	530718204	1589	192625	SH	DEFINED
LIBERTY MEDIA CORP-B	COMMON	530718204	163	19764	SH	DEFINED
LIBERTY PROPERTY TRUST	COMMON	531172104	26719	628083	SH	DEFINED
LIBERTY PROPERTY TRUST	COMMON	531172104	51	1200	SH	DEFINED
LIBERTY PROPERTY TRUST	COMMON	531172104	898	21100	SH	DEFINED
LIEBERT CORP CVT (EMR) 8.0 11-	CONVERT	531735AA6	27	5000	SH	DEFINED
LIFECELL CORPORATION	COMMON	531927101	3779	174700	SH	DEFINED
LIFECELL CORPORATION	COMMON	531927101	112	5200	SH	DEFINED
LIFECELL CORPORATION	COMMON	531927101	5	235	SH	DEFINED
LIFECELL CORPORATION	COMMON	531927101	532	24600	SH	DEFINED
LIFECORE BIOMEDICAL INC	COMMON	532187101	245	20300	SH	DEFINED
LIFECORE BIOMEDICAL INC	COMMON	532187101	10	800	SH	DEFINED
LIFECORE BIOMEDICAL INC	COMMON	532187101	41	3400	SH	DEFINED
LIFEPOINT HOSPITALS INC	COMMON	53219L109	37906	866808	SH	DEFINED
LIFEPOINT HOSPITALS INC	COMMON	53219L109	5749	131464	SH	DEFINED
LIFEPOINT HOSPITALS INC	COMMON	53219L109	14	317	SH	DEFINED
LIGHTPATH TECHNOLOGIES INC CL	COMMON	532257805	1	212	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	84485	1578578	SH	DEFINED

LILLY (ELI) & CO	COMMON	532457108	1223	22858	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	310	5800	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	8934	166931	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	1046	19550	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	278	5200	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	3428	64043	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	856	16000	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	153	2852	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	7825	146200	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	3924	73321	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	10124	189160	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	1909	35677	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	1692	31613	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	513	9591	SH	DEFINED
LILLY (ELI) & CO	COMMON	532457108	295	5510	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	32210	1576600	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	144	7038	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	225	11000	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	118	5800	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	19448	951911	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	405	19800	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	523	25600	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	774	37876	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	7	360	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	874	42800	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	339	16570	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	327	16000	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	1037	50777	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	39	1888	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	102	5000	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	392	19211	SH	DEFINED
LIMITED BRANDS INC	COMMON	532716107	2770	135600	SH	DEFINED
LIN TV CORP CL A	COMMON	532774106	103	7400	SH	DEFINED
LIN TV CORP CL A	COMMON	532774106	191	13700	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	10866	264700	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	10054	244924	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	115	2800	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	965	23500	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	392	9551	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	246	6003	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	232	5640	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	279	6800	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	16914	412036	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	278	6775	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	25	616	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	1811	44111	SH	DEFINED
LINCARE HOLDINGS INC	COMMON	532791100	1761	42900	SH	DEFINED
LINCOLN ELECTRIC HOLDINGS	COMMON	533900106	208	5290	SH	DEFINED
LINCOLN ELECTRIC HOLDINGS	COMMON	533900106	71	1810	SH	DEFINED
LINCOLN NATIONAL CORP	COMMON	534187109	181	3476	SH	DEFINED
LINCOLN NATIONAL CORP	COMMON	534187109	7786	149682	SH	DEFINED
LINCOLN NATIONAL CORP	COMMON	534187109	1706	32800	SH	DEFINED
LINCOLN NATIONAL CORP	COMMON	534187109	1336	25677	SH	DEFINED
LINCOLN NATIONAL CORP	COMMON	534187109	55	1054	SH	DEFINED
LINCOLN NATIONAL CORP	COMMON	534187109	374	7193	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	70265	1869249	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	232	6184	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	54506	1450000	SH	DEFINED

LINEAR TECHNOLOGY CORP	COMMON	535678106	4068	108217	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	1050	27920	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	13516	359572	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	902	24000	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	2157	57392	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	1617	43024	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	13837	368107	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	11253	299372	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	397	10573	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	223	5930	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	296	7880	SH	DEFINED
LINEAR TECHNOLOGY CORP	COMMON	535678106	5335	141913	SH	DEFINED
LINENS 'N THINGS INC	COMMON	535679104	9161	343110	SH	DEFINED
LINENS 'N THINGS INC	COMMON	535679104	290	10878	SH	DEFINED
LIONS GATE ENTERTAINMENT COR	COMMON	535919203	11939	1251447	SH	DEFINED
LIONS GATE ENTERTAINMENT COR	COMMON	535919203	4593	481496	SH	DEFINED
LITHIA MOTORS INC CL A	COMMON	536797103	5903	203700	SH	DEFINED
LITHIA MOTORS INC CL A	COMMON	536797103	14	500	SH	DEFINED
LITHIA MOTORS INC CL A	COMMON	536797103	10071	347500	SH	DEFINED
LITHIA MOTORS INC CL A	COMMON	536797103	58	2000	SH	DEFINED
LIZ CLAIBORNE INC	COMMON	539320101	84	2149	SH	DEFINED
LIZ CLAIBORNE INC	COMMON	539320101	4066	103400	SH	DEFINED
LIZ CLAIBORNE INC	COMMON	539320101	7617	193714	SH	DEFINED
LIZ CLAIBORNE INC	COMMON	539320101	173	4395	SH	DEFINED
LIZ CLAIBORNE INC	COMMON	539320101	306843	7803750	SH	DEFINED
LIZ CLAIBORNE INC	COMMON	539320101	306	7775	SH	DEFINED
LIZ CLAIBORNE INC	COMMON	539320101	3917	99626	SH	DEFINED
LIZ CLAIBORNE INC	COMMON	539320101	173	4388	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	73084	1197312	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	448	7335	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	55981	917121	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	732	12000	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	2942	48200	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	18708	306485	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	2	30	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	49	800	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	2118	34700	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	145	2380	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	293	4800	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	832	13630	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	2826	46300	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	12019	196900	SH	DEFINED
LOCKHEED MARTIN CORPORATION	COMMON	539830109	184	3010	SH	DEFINED
LOCKHEED MARTIN CVT(LMT) FLT 0	CONVERT	539830AP4	19046	18250000	SH	DEFINED
LOEWS CORP	COMMON	540424108	252	2732	SH	DEFINED
LOEWS CORP	COMMON	540424108	18189	196824	SH	DEFINED
LOEWS CORP	COMMON	540424108	120	1300	SH	DEFINED
LOEWS CORP	COMMON	540424108	1747	18900	SH	DEFINED
LOEWS CORP	COMMON	540424108	370	4000	SH	DEFINED
LOEWS CORP	COMMON	540424108	277	3000	SH	DEFINED
LOEWS CORP	COMMON	540424108	2747	29730	SH	DEFINED
LOEWS CORP	COMMON	540424108	3354	36300	SH	DEFINED
LOEWS CORP - CAROLINA GROUP	COMMON	540424207	217	5480	SH	DEFINED
LONE STAR STEAKHOUSE &SALOON	COMMON	542307103	1061	40800	SH	DEFINED
LONE STAR STEAKHOUSE &SALOON	COMMON	542307103	2930	112700	SH	DEFINED
LONE STAR STEAKHOUSE &SALOON	COMMON	542307103	78	3000	SH	DEFINED
LONE STAR STEAKHOUSE &SALOON	COMMON	542307103	897	34500	SH	DEFINED
LONE STAR TECHNOLOGIES INC	COMMON	542312103	6871	123600	SH	DEFINED

LONE STAR TECHNOLOGIES INC	COMMON	542312103	200	3600	SH	DEFINED
LONE STAR TECHNOLOGIES INC	COMMON	542312103	1256	22600	SH	DEFINED
LONGS DRUG STORES CORP	COMMON	543162101	7660	178600	SH	DEFINED
LONGS DRUG STORES CORP	COMMON	543162101	154	3600	SH	DEFINED
LONGS DRUG STORES CORP	COMMON	543162101	2029	47300	SH	DEFINED
LONGVIEW FIBRE CO	COMMON	543213102	194	9975	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	61	2195	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	2365	85400	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	1113	40200	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	5464	197339	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	1379	49786	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	78	2800	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	55	2003	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	3677	132779	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	14	506	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	913	32973	SH	DEFINED
LOUISIANA-PACIFIC CORP	COMMON	546347105	257	9287	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	8681	134803	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	1012	15717	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	11005	170886	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	1093	16970	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	1449	22500	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	83	1283	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	47906	743880	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	11018	171093	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	1575	24464	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	345	5355	SH	DEFINED
LOWES COMPANIES INC	COMMON	548661107	308	4790	SH	DEFINED
LOWE'S COMPANIES(LOW)CVT 0.861	CONVERT	548661CG0	15555	13750000	SH	DEFINED
LUBRIZOL CORP	COMMON	549271104	253	5850	SH	DEFINED
LUBRIZOL CORP	COMMON	549271104	89	2055	SH	DEFINED
LUBY'S INC	COMMON	549282101	63	4800	SH	DEFINED
LUBY'S INC	COMMON	549282101	13	1000	SH	DEFINED
LUBY'S INC	COMMON	549282101	55	4200	SH	DEFINED
LUCENT TECHNOLOGIES INC	COMMON	549463107	291	89612	SH	DEFINED
LUCENT TECHNOLOGIES INC	COMMON	549463107	1144	352085	SH	DEFINED
LUCENT TECHNOLOGIES INC	COMMON	549463107	975	299881	SH	DEFINED
LUCENT TECHNOLOGIES INC	COMMON	549463107	23	6997	SH	DEFINED
LUCENT TECHNOLOGIES INC	COMMON	549463107	1	290	SH	DEFINED
LUCENT TECHNOLOGIES INC	COMMON	549463107	77	23582	SH	DEFINED
LUCENT TECHNOLOGIES INC	COMMON	549463107	482	148399	SH	DEFINED
LUCENT TECHNOLOGIES INC	COMMON	549463107	25292	7782300	SH	DEFINED
LUCENT TECHNOLOGIES-CW07	COMMON	549463131	21	22051	SH	DEFINED
LUCENT TECHNOLOGIES-CW07	COMMON	549463131	6	6332	SH	DEFINED
LUCENT TECHNOLOGIES-CW07	COMMON	549463131	3	3243	SH	DEFINED
LUCENT TECHNOLOGIES-CW07	COMMON	549463131	1	1268	SH	DEFINED
LUMINEX CORP	COMMON	55027E102	757	75400	SH	DEFINED
LUMINEX CORP	COMMON	55027E102	22	2200	SH	DEFINED
LUMINEX CORP	COMMON	55027E102	106	10600	SH	DEFINED
LUXOTTICA GROUP SPA ADR	COMMON	55068R202	0	0	SH	DEFINED
WILLIAM LYONS HOMES	COMMON	552074106	4392	28300	SH	DEFINED
WILLIAM LYONS HOMES	COMMON	552074106	109	700	SH	DEFINED
WILLIAM LYONS HOMES	COMMON	552074106	1133	7300	SH	DEFINED
LYONDELL CHEMICAL COMPANY	COMMON	552078107	41535	1451253	SH	DEFINED
LYONDELL CHEMICAL COMPANY	COMMON	552078107	101	3520	SH	DEFINED
LYONDELL CHEMICAL COMPANY	COMMON	552078107	2311	80759	SH	DEFINED
M & F WORLDWIDE CORP	COMMON	552541104	431	27700	SH	DEFINED
M & F WORLDWIDE CORP	COMMON	552541104	11	700	SH	DEFINED

M & F WORLDWIDE CORP	COMMON	552541104	205	13200	SH	DEFINED
M & T BANK CORPORATION	COMMON	55261F104	172	1627	SH	DEFINED
M & T BANK CORPORATION	COMMON	55261F104	666	6296	SH	DEFINED
M & T BANK CORPORATION	COMMON	55261F104	2	23	SH	DEFINED
M & T BANK CORPORATION	COMMON	55261F104	137	1300	SH	DEFINED
M & T BANK CORPORATION	COMMON	55261F104	247	2337	SH	DEFINED
MAF BANCORP INC	COMMON	55261R108	62	1514	SH	DEFINED
MBIA INC	COMMON	55262C100	43375	715517	SH	DEFINED
MBIA INC	COMMON	55262C100	164	2701	SH	DEFINED
MBIA INC	COMMON	55262C100	13530	223200	SH	DEFINED
MBIA INC	COMMON	55262C100	214	3535	SH	DEFINED
MBIA INC	COMMON	55262C100	16908	278916	SH	DEFINED
MBIA INC	COMMON	55262C100	1509	24900	SH	DEFINED
MBIA INC	COMMON	55262C100	40	655	SH	DEFINED
MBIA INC	COMMON	55262C100	455	7500	SH	DEFINED
MBIA INC	COMMON	55262C100	753	12420	SH	DEFINED
MBIA INC	COMMON	55262C100	306	5049	SH	DEFINED
MBIA INC	COMMON	55262C100	2619	43200	SH	DEFINED
MBNA CORP	COMMON	55262L100	625	25358	SH	DEFINED
MBNA CORP	COMMON	55262L100	19685	798924	SH	DEFINED
MBNA CORP	COMMON	55262L100	283	11500	SH	DEFINED
MBNA CORP	COMMON	55262L100	33282	1350747	SH	DEFINED
MBNA CORP	COMMON	55262L100	1833	74400	SH	DEFINED
MBNA CORP	COMMON	55262L100	103	4162	SH	DEFINED
MBNA CORP	COMMON	55262L100	506	20534	SH	DEFINED
MBNA CORP	COMMON	55262L100	2	95	SH	DEFINED
MBNA CORP	COMMON	55262L100	524	21250	SH	DEFINED
MBNA CORP	COMMON	55262L100	5871	238273	SH	DEFINED
MBNA CORP	COMMON	55262L100	982	39873	SH	DEFINED
MBNA CORP	COMMON	55262L100	374	15162	SH	DEFINED
MBNA CORP	COMMON	55262L100	5354	217300	SH	DEFINED
MB FINANCIAL INC	COMMON	55264U108	3592	92142	SH	DEFINED
MB FINANCIAL INC	COMMON	55264U108	72	1841	SH	DEFINED
MDC HOLDINGS INC	COMMON	552676108	197	2501	SH	DEFINED
MDU RESOURCES GROUP INC	COMMON	552690109	14	400	SH	DEFINED
MDU RESOURCES GROUP INC	COMMON	552690109	120	3375	SH	DEFINED
MCI INC	COMMON	552691107	7	289	SH	DEFINED
MDS INC CL B	COMMON	55269P302	139567	7753400	SH	DEFINED
MEMC ELECTRONIC MATE	COMMON	552715104	18053	792158	SH	DEFINED
MEMC ELECTRONIC MATE	COMMON	552715104	250	10955	SH	DEFINED
MEMC ELECTRONIC MATE	COMMON	552715104	11901	522220	SH	DEFINED
MFS MUNICIPAL INCOME TRUST CF	COMMON	552738106	4	500	SH	DEFINED
MFS INTERMEDIATE INC TRUST CF	COMMON	55273C107	13	2000	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	135271	2107032	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	120	1868	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	24075	375000	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	302	4700	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	151	2358	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	17576	273765	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	261	4065	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	173	2700	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	15982	248939	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	655	10200	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	13151	204846	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	69	1079	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	2688	41873	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	9782	152371	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	309	4818	SH	DEFINED

MGIC INVESTMENT CORP	COMMON	552848103	66	1027	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	1100	17138	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	162	2519	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	902	14043	SH	DEFINED
MGIC INVESTMENT CORP	COMMON	552848103	3216	50100	SH	DEFINED
MGI PHARMA INC	COMMON	552880106	43326	1864290	SH	DEFINED
MGI PHARMA INC	COMMON	552880106	167	7200	SH	DEFINED
MGI PHARMA INC	COMMON	552880106	333	14349	SH	DEFINED
MGI PHARMA INC	COMMON	552880106	6260	269380	SH	DEFINED
MGI PHARMA INC	COMMON	552880106	56	2400	SH	DEFINED
MGI PHARMA INC	COMMON	552880106	28	1221	SH	DEFINED
MGI PHARMA INC	COMMON	552880106	1497	64400	SH	DEFINED
MGI PHARMA INC	COMMON	552880106	2405	103500	SH	DEFINED
MGM MIRAGE	COMMON	552953101	10234	233810	SH	DEFINED
MGM MIRAGE	COMMON	552953101	1147	26200	SH	DEFINED
MGM MIRAGE	COMMON	552953101	9201	210204	SH	DEFINED
MGM MIRAGE	COMMON	552953101	433	9900	SH	DEFINED
MGM MIRAGE	COMMON	552953101	17	390	SH	DEFINED
MGM MIRAGE	COMMON	552953101	184	4200	SH	DEFINED
MGM MIRAGE	COMMON	552953101	573	13100	SH	DEFINED
MGM MIRAGE	COMMON	552953101	46	1047	SH	DEFINED
MGM MIRAGE	COMMON	552953101	347	7920	SH	DEFINED
MI DEVELOPMENTS INC CL A	COMMON	55304X104	424	12526	SH	DEFINED
MKS INSTRUMENTS INC	COMMON	55306N104	612	35500	SH	DEFINED
MKS INSTRUMENTS INC	COMMON	55306N104	16	900	SH	DEFINED
MKS INSTRUMENTS INC	COMMON	55306N104	312	18100	SH	DEFINED
MKS INSTRUMENTS INC	COMMON	55306N104	1568	91000	SH	DEFINED
MKS INSTRUMENTS INC	COMMON	55306N104	124	7200	SH	DEFINED
MPS GROUP INC	COMMON	553409103	11253	953635	SH	DEFINED
MPS GROUP INC	COMMON	553409103	3771	319617	SH	DEFINED
M POWER ENTERTAINMENT INC	COMMON	55345V109	0	5	SH	DEFINED
MSC INDUSTRIAL DIRECT CO CL A	COMMON	553530106	16581	499879	SH	DEFINED
MSC INDUSTRIAL DIRECT CO CL A	COMMON	553530106	9	265	SH	DEFINED
MSC INDUSTRIAL DIRECT CO CL A	COMMON	553530106	7234	218084	SH	DEFINED
MTS SYSTEMS CORP	COMMON	553777103	3328	88100	SH	DEFINED
MTS SYSTEMS CORP	COMMON	553777103	91	2400	SH	DEFINED
MTS SYSTEMS CORP	COMMON	553777103	1069	28300	SH	DEFINED
MWI VETERINARY SUPPLY INC	COMMON	55402X105	1456	73000	SH	DEFINED
MACATAWA BANK CORP	COMMON	554225102	24	700	SH	DEFINED
MACATAWA BANK CORP	COMMON	554225102	58	1700	SH	DEFINED
MACDERMID INC	COMMON	554273102	4685	178400	SH	DEFINED
MACDERMID INC	COMMON	554273102	3634	138400	SH	DEFINED
MACDERMID INC	COMMON	554273102	1715	65300	SH	DEFINED
MACERICH COMPANY (THE)	COMMON	554382101	188526	2903077	SH	DEFINED
MACERICH COMPANY (THE)	COMMON	554382101	955	14700	SH	DEFINED
MACERICH COMPANY (THE)	COMMON	554382101	3130	48200	SH	DEFINED
MACERICH COMPANY (THE)	COMMON	554382101	15138	233100	SH	DEFINED
MACERICH COMPANY (THE)	COMMON	554382101	403	6200	SH	DEFINED
MACERICH COMPANY (THE)	COMMON	554382101	110	1700	SH	DEFINED
MACK-CALI REALTY CORP	COMMON	554489104	25346	563988	SH	DEFINED
MACK-CALI REALTY CORP	COMMON	554489104	22	500	SH	DEFINED
MACK-CALI REALTY CORP	COMMON	554489104	1407	31300	SH	DEFINED
MACROVISION CORP	COMMON	555904101	10381	543532	SH	DEFINED
MACROVISION CORP	COMMON	555904101	394	20635	SH	DEFINED
MACQUARIE INFRASTRUCTURE CO	COMMON	55607X108	21297	755227	SH	DEFINED
MACQUARIE INFRASTRUCTURE CO	COMMON	55607X108	1148	40700	SH	DEFINED
MACROMEDIA INC	COMMON	556100105	38658	950525	SH	DEFINED
MACROMEDIA INC	COMMON	556100105	138	3400	SH	DEFINED
MACROMEDIA INC	COMMON	556100105	5365	131910	SH	DEFINED
MACROMEDIA INC	COMMON	556100105	1293	31800	SH	DEFINED
MACROMEDIA INC	COMMON	556100105	2735	67253	SH	DEFINED
MACROMEDIA INC	COMMON	556100105	2257	55490	SH	DEFINED

MACROMEDIA INC	COMMON	556100105	22	530	SH	DEFINED
MAGELLAN HEALTH SERVICES INC	COMMON	559079207	204	5800	SH	DEFINED
MAGELLAN HEALTH SERVICES INC	COMMON	559079207	1	20	SH	DEFINED
MAGELLAN MIDSTREAM PARTNERS	COMMON	559080106	313	9145	SH	DEFINED
MAGELLAN MIDSTREAM PARTNERS	COMMON	559080106	12853	375050	SH	DEFINED
MAGNA INTERNATIONAL INC CL A	COMMON	559222401	766	10232	SH	DEFINED
MAGNA INTERNATIONAL INC CL A	COMMON	559222401	143	1900	SH	DEFINED
MAGNA INTERNATIONAL INC CL A	COMMON	559222401	11071	146900	SH	DEFINED
MAGNA INTERNATIONAL INC CL A	COMMON	559222401	36	475	SH	DEFINED
MAGNA INTERNATIONAL INC CL A	COMMON	559222401	257	3428	SH	DEFINED
MAGNA INTERNATIONAL INC CL A	COMMON	559222401	283	3775	SH	DEFINED
MAGUIRE PROPERTIES INC	COMMON	559775101	35937	1195900	SH	DEFINED
MAGUIRE PROPERTIES INC	COMMON	559775101	1094	36400	SH	DEFINED
MAGYAR TELEKOM ADR	COMMON	559776109	2316	90000	SH	DEFINED
MAINSOURCE FINANCIAL GROUP I	COMMON	56062Y102	320	18035	SH	DEFINED
MAINSOURCE FINANCIAL GROUP I	COMMON	56062Y102	7	400	SH	DEFINED
MAINSOURCE FINANCIAL GROUP I	COMMON	56062Y102	140	7875	SH	DEFINED
MAMMA.COM INC	COMMON	56150Q102	0	100	SH	DEFINED
MANITOWOC COMPANY INC	COMMON	563571108	22938	456481	SH	DEFINED
MANITOWOC COMPANY INC	COMMON	563571108	6	128	SH	DEFINED
MANITOWOC COMPANY INC	COMMON	563571108	31	625	SH	DEFINED
MANNKIND CORP	COMMON	56400P201	1088	79500	SH	DEFINED
MANNKIND CORP	COMMON	56400P201	397	29000	SH	DEFINED
MANOR CARE INC	COMMON	564055101	18825	490100	SH	DEFINED
MANOR CARE INC	COMMON	564055101	60	1566	SH	DEFINED
MANOR CARE INC	COMMON	564055101	237	6163	SH	DEFINED
MANOR CARE INC	COMMON	564055101	713	18571	SH	DEFINED
MANOR CARE INC	COMMON	564055101	1	25	SH	DEFINED
MANOR CARE INC	COMMON	564055101	260	6780	SH	DEFINED
MANPOWER INC	COMMON	56418H100	4119	92800	SH	DEFINED
MANPOWER INC	COMMON	56418H100	388497	8751900	SH	DEFINED
MANPOWER INC	COMMON	56418H100	273	6150	SH	DEFINED
MANPOWER INC	COMMON	56418H100	161	3629	SH	DEFINED
MANTECH INTERNATIONAL CORP	COMMON	564563104	594	22500	SH	DEFINED
MANTECH INTERNATIONAL CORP	COMMON	564563104	13	500	SH	DEFINED
MANTECH INTERNATIONAL CORP	COMMON	564563104	63	2400	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	39380	736750	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	7011	131175	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	253	4741	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	114	2134	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	170032	3181100	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	109642	2051280	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	3028	56795	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	134	2516	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	1790	33484	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	444	8316	SH	DEFINED
MANULIFE FINANCIAL CORP	COMMON	56501R106	5849	109700	SH	DEFINED
MANULIFE FINANCIAL CORP (COMP)	COMMON	56501R106	1051	20000	SH	DEFINED
MARATHON OIL CORP	COMMON	565849106	35499	515000	SH	DEFINED
MARATHON OIL CORP	COMMON	565849106	509	7378	SH	DEFINED
MARATHON OIL CORP	COMMON	565849106	5377	78000	SH	DEFINED
MARATHON OIL CORP	COMMON	565849106	1966	28525	SH	DEFINED
MARATHON OIL CORP	COMMON	565849106	50	720	SH	DEFINED
MARATHON OIL CORP	COMMON	565849106	64	927	SH	DEFINED
MARATHON OIL CORP	COMMON	565849106	97	1400	SH	DEFINED
MARATHON OIL CORP	COMMON	565849106	49	709	SH	DEFINED
MARATHON OIL CORP	COMMON	565849106	747	10837	SH	DEFINED
MARLIN BUSINESS SERVICES INC	COMMON	571157106	28	1200	SH	DEFINED

MAR SH & MCLENNAN COS	COMMON	571748102	48202	1586122	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	328	10790	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	16920	556750	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	248	8175	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	15619	513959	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	2212	72800	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	484	15936	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	333	10950	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	752	24744	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	473	15570	SH	DEFINED
MAR SH & MCLENNAN COS	COMMON	571748102	2930	96400	SH	DEFINED
MARSHALL & ILSLEY CORP	COMMON	571834100	35395	813500	SH	DEFINED
MARSHALL & ILSLEY CORP	COMMON	571834100	182	4176	SH	DEFINED
MARSHALL & ILSLEY CORP	COMMON	571834100	703	16147	SH	DEFINED
MARSHALL & ILSLEY CORP	COMMON	571834100	4412	101400	SH	DEFINED
MARSHALL & ILSLEY CORP	COMMON	571834100	93	2139	SH	DEFINED
MARSHALL & ILSLEY CORP	COMMON	571834100	96	2200	SH	DEFINED
MARSHALL & ILSLEY CORP	COMMON	571834100	180	4134	SH	DEFINED
MARSHALL & ILSLEY CORP	COMMON	571834100	74	1700	SH	DEFINED
MARSHALL & ILSLEY CORP	COMMON	571834100	123	2820	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	16636	264068	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	217	3450	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	1649	26182	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	76805	1219120	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	498	7900	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	3774	59900	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	28	440	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	17439	276812	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	2545	40400	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	21106	335018	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	921	14615	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	627	9949	SH	DEFINED
MARRIOTT INTERNATIONAL CL A	COMMON	571903202	7982	126700	SH	DEFINED
MARTEK BIOSCIENCES CORP	COMMON	572901106	26647	758539	SH	DEFINED
MARTEK BIOSCIENCES CORP	COMMON	572901106	295	8400	SH	DEFINED
MARTEK BIOSCIENCES CORP	COMMON	572901106	290	8263	SH	DEFINED
MARTEK BIOSCIENCES CORP	COMMON	572901106	1568	44647	SH	DEFINED
MARTEK BIOSCIENCES CORP	COMMON	572901106	7	200	SH	DEFINED
MARTEK BIOSCIENCES CORP	COMMON	572901106	13	376	SH	DEFINED
MARTIN MARIETTA MATERIALS	COMMON	573284106	4027	51322	SH	DEFINED
MARTIN MARIETTA MATERIALS	COMMON	573284106	290	3700	SH	DEFINED
MARTIN MARIETTA MATERIALS	COMMON	573284106	377	4800	SH	DEFINED
MARTIN MARIETTA MATERIALS	COMMON	573284106	1	18	SH	DEFINED
MARVEL ENTERTAINMENT INC	COMMON	57383T103	15157	848154	SH	DEFINED
MARVEL ENTERTAINMENT INC	COMMON	57383T103	229	12822	SH	DEFINED
MARVEL ENTERTAINMENT INC	COMMON	57383T103	127	7100	SH	DEFINED
MARVEL ENTERTAINMENT INC	COMMON	57383T103	4114	230222	SH	DEFINED
MARVEL ENTERTAINMENT INC	COMMON	57383T103	41	2275	SH	DEFINED
MASCO CORP	COMMON	574599106	191185	6231600	SH	DEFINED
MASCO CORP	COMMON	574599106	267	8689	SH	DEFINED
MASCO CORP	COMMON	574599106	296	9650	SH	DEFINED
MASCO CORP	COMMON	574599106	5185	169003	SH	DEFINED
MASCO CORP	COMMON	574599106	700	22800	SH	DEFINED
MASCO CORP	COMMON	574599106	3323	108300	SH	DEFINED
MASCO CORP	COMMON	574599106	135	4400	SH	DEFINED
MASCO CORP	COMMON	574599106	19758	643998	SH	DEFINED
MASCO CORP	COMMON	574599106	324	10550	SH	DEFINED
MASCO CORP	COMMON	574599106	785	25586	SH	DEFINED

MASCO CORP	COMMON	574599106	27	866	SH	DEFINED
MASSEY ENERGY COMPANY	COMMON	576206106	21705	425000	SH	DEFINED
MASSEY ENERGY COMPANY	COMMON	576206106	210	4116	SH	DEFINED
MASSEY ENERGY COMPANY	COMMON	576206106	1736	34000	SH	DEFINED
MASSEY ENERGY COMPANY	COMMON	576206106	9	175	SH	DEFINED
MATSUSHITA ELEC IND ADR	COMMON	576879209	1473	86100	SH	DEFINED
MATSUSHITA ELEC IND ADR	COMMON	576879209	2926	171000	SH	DEFINED
MATSUSHITA ELEC IND ADR	COMMON	576879209	7	393	SH	DEFINED
MATSUSHITA ELEC IND ADR	COMMON	576879209	1742	101800	SH	DEFINED
MATSUSHITA ELEC IND ADR	COMMON	576879209	39	2300	SH	DEFINED
MATSUSHITA ELEC IND ADR	COMMON	576879209	310	18100	SH	DEFINED
MATTEL INC	COMMON	577081102	107161	6424550	SH	DEFINED
MATTEL INC	COMMON	577081102	136	8152	SH	DEFINED
MATTEL INC	COMMON	577081102	508	30454	SH	DEFINED
MATTEL INC	COMMON	577081102	17298	1037032	SH	DEFINED
MATTEL INC	COMMON	577081102	177	10600	SH	DEFINED
MATTEL INC	COMMON	577081102	9600	575550	SH	DEFINED
MATTEL INC	COMMON	577081102	9	530	SH	DEFINED
MATTEL INC	COMMON	577081102	366	21959	SH	DEFINED
MATTEL INC	COMMON	577081102	201	12050	SH	DEFINED
MATTEL INC	COMMON	577081102	50912	3052252	SH	DEFINED
MATTEL INC	COMMON	577081102	525	31465	SH	DEFINED
MATTEL INC	COMMON	577081102	351	21029	SH	DEFINED
MATTEL INC	COMMON	577081102	253	15153	SH	DEFINED
MATTEL INC	COMMON	577081102	265	15905	SH	DEFINED
MATTSON TECHNOLOGY INC	COMMON	577223100	3032	403778	SH	DEFINED
MAXTOR CORP	COMMON	577729205	31	7100	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	51389	1204894	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	282	6609	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	34418	806985	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	3624	84977	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	568	13320	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	7097	166392	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	1181	27700	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	2052	48104	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	11397	267232	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	1727	40500	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	33034	774530	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	464	10869	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	160	3760	SH	DEFINED
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	398	9330	SH	DEFINED
MAXYGEN INC	COMMON	577776107	4	500	SH	DEFINED
MAVERICK TUBE CORP	COMMON	577914104	39	1300	SH	DEFINED
MAXIMUS INC	COMMON	577933104	669	18700	SH	DEFINED
MAXIMUS INC	COMMON	577933104	4	105	SH	DEFINED
MAYTAG CORP	COMMON	578592107	29	1589	SH	DEFINED
MAYTAG CORP	COMMON	578592107	114	6223	SH	DEFINED
MBT FINANCIAL CORP	COMMON	578877102	710	38500	SH	DEFINED
MBT FINANCIAL CORP	COMMON	578877102	18	1000	SH	DEFINED
MBT FINANCIAL CORP	COMMON	578877102	252	13700	SH	DEFINED
MCAFEE INC	COMMON	579064106	32946	1048577	SH	DEFINED
MCAFEE INC	COMMON	579064106	43988	1400000	SH	DEFINED
MCAFEE INC	COMMON	579064106	371	11800	SH	DEFINED
MCAFEE INC	COMMON	579064106	201	6400	SH	DEFINED
MCAFEE INC	COMMON	579064106	54957	1749100	SH	DEFINED
MCAFEE INC	COMMON	579064106	895	28500	SH	DEFINED
MCAFEE INC	COMMON	579064106	440	14000	SH	DEFINED
MCAFEE INC	COMMON	579064106	10776	342962	SH	DEFINED

MCAFEE INC	COMMON	579064106	170	5400	SH	DEFINED
MCAFEE INC	COMMON	579064106	2809	89400	SH	DEFINED
MCAFEE INC	COMMON	579064106	3	100	SH	DEFINED
MCAFEE INC	COMMON	579064106	346	11000	SH	DEFINED
MCAFEE INC	COMMON	579064106	845	26880	SH	DEFINED
MCAFEE INC	COMMON	579064106	32	1013	SH	DEFINED
MCAFEE INC	COMMON	579064106	173	5500	SH	DEFINED
MCAFEE INC	COMMON	579064106	157	5000	SH	DEFINED
MCAFEE INC	COMMON	579064106	5187	165100	SH	DEFINED
MCAFEE INC	COMMON	579064106	588	18700	SH	DEFINED
MCCLATCHY COMPANY CL A	COMMON	579489105	8969	137496	SH	DEFINED
MCCLATCHY COMPANY CL A	COMMON	579489105	1001	15350	SH	DEFINED
MCCLATCHY COMPANY CL A	COMMON	579489105	16	250	SH	DEFINED
MCCLATCHY COMPANY CL A	COMMON	579489105	330	5055	SH	DEFINED
MCCORMICK & CO NON VTG SHRS	COMMON	579780206	18113	555109	SH	DEFINED
MCCORMICK & CO NON VTG SHRS	COMMON	579780206	88	2698	SH	DEFINED
MCCORMICK & CO NON VTG SHRS	COMMON	579780206	342	10467	SH	DEFINED
MCCORMICK & CO NON VTG SHRS	COMMON	579780206	1413	43300	SH	DEFINED
MCCORMICK & CO NON VTG SHRS	COMMON	579780206	160	4900	SH	DEFINED
MCDATA CORPORATION- CL A	COMMON	580031201	8	1473	SH	DEFINED
MCDATA CORPORATION- CL A	COMMON	580031201	2	387	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	13381	399553	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	844	25203	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	1410	42100	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	696	20794	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	308	9200	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	145992	4359283	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	2666	79600	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	5238	156400	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	5	160	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	2266	67667	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	1425	42545	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	6356	189800	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	1689	50424	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	3516	105000	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	4917	146816	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	171	5102	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	563	16811	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	1170	34943	SH	DEFINED
MCDONALD'S CORPORATION	COMMON	580135101	18838	562500	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	45178	940430	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	362	7535	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	817	17000	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	400	8334	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	943	19620	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	2833	58972	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	629	13100	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	4519	94063	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	15	320	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	72	1494	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	1290	26845	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	97	2021	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	177	3684	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	896	18647	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	2038	42428	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	385	8016	SH	DEFINED
MCGRAW-HILL COMPANIES INC	COMMON	580645109	774	16113	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	354729	7475858	SH	DEFINED

MCKESSON CORP	COMMON	58155Q103	295	6215	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	479	10100	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	8180	172398	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	1134	23900	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	8429	177630	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	179	3776	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	1106	23300	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	1342	28277	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	26517	558847	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	20	419	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	902	19005	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	49	1038	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	541	11409	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	1015	21400	SH	DEFINED
MCKESSON CORP	COMMON	58155Q103	547	11526	SH	DEFINED
MCLEODUSA INC WT	COMMON	582266110	1	141654	SH	DEFINED
MCLEODUSA INC-CL A	COMMON	582266706	0	1590	SH	DEFINED
MEADWESTVACO CORP	COMMON	583334107	857	31033	SH	DEFINED
MEADWESTVACO CORP	COMMON	583334107	102	3691	SH	DEFINED
MEADWESTVACO CORP	COMMON	583334107	416	15070	SH	DEFINED
MEADWESTVACO CORP	COMMON	583334107	1	45	SH	DEFINED
MEADWESTVACO CORP	COMMON	583334107	207	7496	SH	DEFINED
MEDCATH CORP	COMMON	58404W109	1095	46100	SH	DEFINED
MEDCATH CORP	COMMON	58404W109	24	1000	SH	DEFINED
MEDCATH CORP	COMMON	58404W109	271	11400	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	49157	896532	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	336	6135	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	2957	53926	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	696	12700	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	13400	244384	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	1162	21184	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	0	0	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	513	9357	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	539	9839	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	274	4996	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	113	2060	SH	DEFINED
MEDIA GENERAL INC CL A	COMMON	584404107	1131	19500	SH	DEFINED
MEDIACOM COMMUNICATIONS CO	COMMON	58446K105	295	40000	SH	DEFINED
MEDICAL PROPERTIES TRUST INC	COMMON	58463J304	2156	220000	SH	DEFINED
MEDICINES COMPANY	COMMON	584688105	7306	317515	SH	DEFINED
MEDICINES COMPANY	COMMON	584688105	398	17300	SH	DEFINED
MEDICINES COMPANY	COMMON	584688105	389	16900	SH	DEFINED
MEDICINES COMPANY	COMMON	584688105	17	760	SH	DEFINED
MEDICINES COMPANY	COMMON	584688105	927	40300	SH	DEFINED
MEDICINES COMPANY	COMMON	584688105	5242	227800	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	COMMON	584690309	94316	2896697	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	COMMON	584690309	27350	840000	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	COMMON	584690309	361	11100	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	COMMON	584690309	10715	329075	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	COMMON	584690309	195	6000	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	COMMON	584690309	93	2852	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	COMMON	584690309	4578	140600	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	COMMON	584690309	7	200	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	COMMON	584690309	320	9840	SH	DEFINED
MEDIMMUNE INC	COMMON	584699102	1144	34000	SH	DEFINED
MEDIMMUNE INC	COMMON	584699102	167	4965	SH	DEFINED
MEDIMMUNE INC	COMMON	584699102	1164	34600	SH	DEFINED
MEDIMMUNE INC	COMMON	584699102	646	19198	SH	DEFINED
MEDIMMUNE INC	COMMON	584699102	125	3707	SH	DEFINED
MEDIMMUNE INC	COMMON	584699102	3029	90000	SH	DEFINED
MEDIMMUNE INC	COMMON	584699102	139	4127	SH	DEFINED
MEDIMMUNE INC	COMMON	584699102	282	8370	SH	DEFINED

MEDIWARE INFORMATION SYSTEMS	COMMON	584946107	29	3600	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	126546	2360058	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	1309	24415	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	83872	1564200	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	18022	336108	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	1647	30710	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	4054	75600	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	32199	600504	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	713	13300	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	158	2947	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	7207	134400	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	104	1946	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	72234	1347155	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	28844	537930	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	31515	587738	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	2163	40341	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	767	14301	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	464	8660	SH	DEFINED
MEDTRONIC INC	COMMON	585055106	972	18130	SH	DEFINED
MEDTRONIC INC CVT(MDT) 1.25 09	CONVERT	585055AD8	18826	18850000	SH	DEFINED
MELLON FINANCIAL CORP	COMMON	58551A108	269	8429	SH	DEFINED
MELLON FINANCIAL CORP	COMMON	58551A108	1112	34770	SH	DEFINED
MELLON FINANCIAL CORP	COMMON	58551A108	227	7090	SH	DEFINED
MELLON FINANCIAL CORP	COMMON	58551A108	84446	2641400	SH	DEFINED
MELLON FINANCIAL CORP	COMMON	58551A108	806	25217	SH	DEFINED
MELLON FINANCIAL CORP	COMMON	58551A108	461	14408	SH	DEFINED
MENS WEARHOUSE INC	COMMON	587118100	889	33300	SH	DEFINED
MENS WEARHOUSE INC	COMMON	587118100	6760	253200	SH	DEFINED
MENS WEARHOUSE INC	COMMON	587118100	24	900	SH	DEFINED
MENS WEARHOUSE INC	COMMON	587118100	117	4400	SH	DEFINED
MENS WEARHOUSE INC	COMMON	587118100	26	974	SH	DEFINED
MENTOR CORP	COMMON	587188103	18561	337403	SH	DEFINED
MENTOR CORP	COMMON	587188103	15177	275900	SH	DEFINED
MENTOR CORP	COMMON	587188103	292	5300	SH	DEFINED
MENTOR CORP	COMMON	587188103	5815	105707	SH	DEFINED
MENTOR CORP	COMMON	587188103	3229	58700	SH	DEFINED
MERCANTILE BANKSHARES CORP	COMMON	587405101	517	9600	SH	DEFINED
MERCK & CO INC	COMMON	589331107	139457	5125216	SH	DEFINED
MERCK & CO INC	COMMON	589331107	1204	44264	SH	DEFINED
MERCK & CO INC	COMMON	589331107	65848	2420000	SH	DEFINED
MERCK & CO INC	COMMON	589331107	272	10000	SH	DEFINED
MERCK & CO INC	COMMON	589331107	131	4797	SH	DEFINED
MERCK & CO INC	COMMON	589331107	69242	2544728	SH	DEFINED
MERCK & CO INC	COMMON	589331107	906	33300	SH	DEFINED
MERCK & CO INC	COMMON	589331107	4190	154000	SH	DEFINED
MERCK & CO INC	COMMON	589331107	873	32100	SH	DEFINED
MERCK & CO INC	COMMON	589331107	159	5848	SH	DEFINED
MERCK & CO INC	COMMON	589331107	5628	206838	SH	DEFINED
MERCK & CO INC	COMMON	589331107	2	82	SH	DEFINED
MERCK & CO INC	COMMON	589331107	2454	90200	SH	DEFINED
MERCK & CO INC	COMMON	589331107	1709	62823	SH	DEFINED
MERCK & CO INC	COMMON	589331107	3273	120283	SH	DEFINED
MERCK & CO INC	COMMON	589331107	68	2485	SH	DEFINED
MERCK & CO INC	COMMON	589331107	151	5549	SH	DEFINED
MERCK & CO INC	COMMON	589331107	6670	245144	SH	DEFINED
MERCK & CO INC	COMMON	589331107	8182	300700	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	COMMON	589378108	12448	474225	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	COMMON	589378108	1370	52200	SH	DEFINED

MERCURY COMPUTER SYSTEMS INC	COMMON	589378108	39	1500	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	COMMON	589378108	4148	158000	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	COMMON	589378108	192	7300	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	COMMON	589378108	30	1150	SH	DEFINED
MERCURY GENL CORP NEW	COMMON	589400100	228	3800	SH	DEFINED
MERCURY GENL CORP NEW	COMMON	589400100	38	637	SH	DEFINED
MERCURY INTERACTIVE CORP	COMMON	589405109	47193	1191731	SH	DEFINED
MERCURY INTERACTIVE CORP	COMMON	589405109	69	1745	SH	DEFINED
MERCURY INTERACTIVE CORP	COMMON	589405109	278	7017	SH	DEFINED
MERCURY INTERACTIVE CORP	COMMON	589405109	3434	86716	SH	DEFINED
MERCURY INTERACTIVE CORP	COMMON	589405109	93	2350	SH	DEFINED
MERCURY INTERACTIVE CORP	COMMON	589405109	6953	175584	SH	DEFINED
MERCURY INTERACTIVE CORP	COMMON	589405109	60	1516	SH	DEFINED
MERCURY INTERACTIVE CORP	COMMON	589405109	204	5141	SH	DEFINED
MEREDITH CORP	COMMON	589433101	42	844	SH	DEFINED
MEREDITH CORP	COMMON	589433101	130	2600	SH	DEFINED
MEREDITH CORP	COMMON	589433101	930	18646	SH	DEFINED
MEREDITH CORP	COMMON	589433101	399	8000	SH	DEFINED
MEREDITH CORP	COMMON	589433101	489	9800	SH	DEFINED
MEREDITH CORP	COMMON	589433101	63320	1269200	SH	DEFINED
MERIDIAN BIOSCIENCE INC	COMMON	589584101	674	32550	SH	DEFINED
MERIDIAN BIOSCIENCE INC	COMMON	589584101	19	900	SH	DEFINED
MERIDIAN BIOSCIENCE INC	COMMON	589584101	99	4800	SH	DEFINED
MERISTAR HOSPITALITY CORP REIT	COMMON	58984Y103	4777	523200	SH	DEFINED
MERISTAR HOSPITALITY CORP REIT	COMMON	58984Y103	111	12200	SH	DEFINED
MERISTAR HOSPITALITY CORP REIT	COMMON	58984Y103	4	398	SH	DEFINED
MERISTAR HOSPITALITY CORP REIT	COMMON	58984Y103	1290	141300	SH	DEFINED
MERISTAR HOSPITALITY CORP REIT	COMMON	58984Y103	56	6125	SH	DEFINED
MERIDIAN GOLD INC	COMMON	589975101	6573	300000	SH	DEFINED
MERIDIAN GOLD INC	COMMON	589975101	1643	75000	SH	DEFINED
MERIDIAN GOLD INC	COMMON	589975101	11	500	SH	DEFINED
MERITAGE CORPORATION	COMMON	59001A102	1572	20500	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	362502	5908745	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	1146	18675	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	48920	797400	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	365	5950	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	27196	443300	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	1489	24270	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	3055	49800	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	28630	466666	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	68	1111	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	28557	465471	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	10835	176610	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	10	160	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	474	7725	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	6905	112549	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	2052	33445	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	44	725	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	629	10252	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	420	6850	SH	DEFINED
MERRILL LYNCH & CO	COMMON	590188108	546	8900	SH	DEFINED
MERRILL LYNCH & CO CVT(MER) FL	CONVERT	590188W46	34857	34300000	SH	DEFINED
MESA AIR GROUP INC	COMMON	590479101	398	48200	SH	DEFINED
MESA AIR GROUP INC	COMMON	590479101	11	1300	SH	DEFINED
MESA AIR GROUP INC	COMMON	590479101	57	6900	SH	DEFINED
MESA AIR GROUP INC	COMMON	590479101	75	9100	SH	DEFINED
MESABI TRUST	COMMON	590672101	278	14278	SH	DEFINED
MESABI TRUST	COMMON	590672101	195	10000	SH	DEFINED

METAL MANAGEMENT INC	COMMON	591097209	254	10000	SH	DEFINED
METAL MANAGEMENT INC	COMMON	591097209	8	300	SH	DEFINED
METAL MANAGEMENT INC	COMMON	591097209	38	1500	SH	DEFINED
METHODE ELECTRONICS	COMMON	591520200	350	30400	SH	DEFINED
METHODE ELECTRONICS	COMMON	591520200	10	900	SH	DEFINED
METHODE ELECTRONICS	COMMON	591520200	5	391	SH	DEFINED
METHODE ELECTRONICS	COMMON	591520200	50	4300	SH	DEFINED
METHODE ELECTRONICS	COMMON	591520200	7	600	SH	DEFINED
METLIFE INC	COMMON	59156R108	9315	186930	SH	DEFINED
METLIFE INC	COMMON	59156R108	760	15250	SH	DEFINED
METLIFE INC	COMMON	59156R108	10794	216619	SH	DEFINED
METLIFE INC	COMMON	59156R108	1649	33100	SH	DEFINED
METLIFE INC	COMMON	59156R108	3921	78680	SH	DEFINED
METLIFE INC	COMMON	59156R108	496	9951	SH	DEFINED
METLIFE INC	COMMON	59156R108	100	2000	SH	DEFINED
METLIFE INC	COMMON	59156R108	61	1229	SH	DEFINED
METLIFE INC	COMMON	59156R108	461	9251	SH	DEFINED
METLIFE INC	COMMON	59156R108	1270	25493	SH	DEFINED
METLIFE INC	COMMON	59156R108	381	7648	SH	DEFINED
METLIFE INC	COMMON	59156R108	2173	43600	SH	DEFINED
METLIFE INC	COMMON	59156R108	115	2310	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	50424	989100	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	1740	34129	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	362	7100	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	6439	126300	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	36	709	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	127	2500	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	36156	709228	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	225	4404	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	4614	90500	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COMMON	592688105	1162	22800	SH	DEFINED
MICHAELS STORES INC	COMMON	594087108	9769	295500	SH	DEFINED
MICHAELS STORES INC	COMMON	594087108	390	11800	SH	DEFINED
MICHAELS STORES INC	COMMON	594087108	238	7200	SH	DEFINED
MICHAELS STORES INC	COMMON	594087108	72	2182	SH	DEFINED
MICHAELS STORES INC	COMMON	594087108	81	2460	SH	DEFINED
MICHAELS STORES INC	COMMON	594087108	698	21100	SH	DEFINED
MICREL INC	COMMON	594793101	4370	389121	SH	DEFINED
MICREL INC	COMMON	594793101	10227	910700	SH	DEFINED
MICREL INC	COMMON	594793101	128	11400	SH	DEFINED
MICREL INC	COMMON	594793101	73	6500	SH	DEFINED
MICREL INC	COMMON	594793101	8198	730000	SH	DEFINED
MICREL INC	COMMON	594793101	1677	149300	SH	DEFINED
MICROS SYSTEMS INC	COMMON	594901100	11729	268082	SH	DEFINED
MICROS SYSTEMS INC	COMMON	594901100	4152	94900	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	378788	14721642	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	4779	185743	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	148900	5787000	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	2102	81700	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	1041	40458	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	34910	1356776	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	320	12425	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	131532	5111998	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	764	29700	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	1929	74970	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	12168	472900	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	46275	1798470	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	3448	134000	SH	DEFINED

MICROSOFT CORP	COMMON	594918104	5144	199935	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	1934	75183	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	52976	2058933	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	14099	547970	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	19703	765743	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	294	11429	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	4729	183795	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	52115	2025471	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	282	10950	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	13167	511755	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	210	8147	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	864	33595	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	67704	2631307	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	16558	643533	SH	DEFINED
MICROSOFT CORP	COMMON	594918104	897	34858	SH	DEFINED
MICROSTRATEGY INC	COMMON	594972408	16625	236526	SH	DEFINED
MICROSTRATEGY INC	COMMON	594972408	5890	83800	SH	DEFINED
MICROSTRATEGY INC	COMMON	594972408	169	2400	SH	DEFINED
MICROSTRATEGY INC	COMMON	594972408	6254	88979	SH	DEFINED
MICROSTRATEGY INC	COMMON	594972408	935	13300	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	96161	3192598	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	121988	4050052	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	169	5603	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	190	6300	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	26140	867849	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	843	28000	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	1506	49991	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	30795	1022394	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	1224	40653	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	15	489	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	35283	1171404	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	233	7742	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COMMON	595017104	1043	34622	SH	DEFINED
MICROMUSE INC	COMMON	595094103	4827	612551	SH	DEFINED
MICROMUSE INC	COMMON	595094103	2	310	SH	DEFINED
MICRON TECHNOLOGY INC	COMMON	595112103	165	12420	SH	DEFINED
MICRON TECHNOLOGY INC	COMMON	595112103	934	70218	SH	DEFINED
MICRON TECHNOLOGY INC	COMMON	595112103	333	25000	SH	DEFINED
MICRON TECHNOLOGY INC	COMMON	595112103	2660	200000	SH	DEFINED
MICRON TECHNOLOGY INC	COMMON	595112103	9	680	SH	DEFINED
MICRON TECHNOLOGY INC	COMMON	595112103	247	18555	SH	DEFINED
MICROSEMI CORP	COMMON	595137100	35744	1399546	SH	DEFINED
MICROSEMI CORP	COMMON	595137100	6096	238700	SH	DEFINED
MICROSEMI CORP	COMMON	595137100	174	6800	SH	DEFINED
MICROSEMI CORP	COMMON	595137100	7684	300844	SH	DEFINED
MICROSEMI CORP	COMMON	595137100	521	20391	SH	DEFINED
MICROSEMI CORP	COMMON	595137100	845	33100	SH	DEFINED
MID-AMER APT CMNTYS INC	COMMON	59522J103	4386	94300	SH	DEFINED
MID-AMER APT CMNTYS INC	COMMON	59522J103	98	2100	SH	DEFINED
MID-AMER APT CMNTYS INC	COMMON	59522J103	1335	28700	SH	DEFINED
MID-AMER APT CMNTYS INC	COMMON	59522J103	34	725	SH	DEFINED
MID-STATE BANCSHARES	COMMON	595440108	1893	68800	SH	DEFINED
MID-STATE BANCSHARES	COMMON	595440108	52	1900	SH	DEFINED
MID-STATE BANCSHARES	COMMON	595440108	663	24100	SH	DEFINED
MIDAS GROUP INC	COMMON	595626102	1611	81040	SH	DEFINED
STANDARD AND POOR'S MIDCAP 400	COMMON	595635103	448	3424	SH	DEFINED
STANDARD AND POOR'S MIDCAP 400	COMMON	595635103	1373	10484	SH	DEFINED
MIDDLEBY CORP	COMMON	596278101	6228	85904	SH	DEFINED

MIDDLEBY CORP	COMMON	596278101	2929	40400	SH	DEFINED
MIDDLEBY CORP	COMMON	596278101	80	1100	SH	DEFINED
MIDDLEBY CORP	COMMON	596278101	667	9200	SH	DEFINED
MIDWEST BANC HOLDINGS INC	COMMON	598251106	133	5751	SH	DEFINED
MILACRON INC	COMMON	598709103	12	6978	SH	DEFINED
MILLENNIUM PHARMACEUTICALS	COMMON	599902103	8	810	SH	DEFINED
MILLENNIUM PHARMACEUTICALS	COMMON	599902103	134	14400	SH	DEFINED
MILLENNIUM PHARMACEUTICALS	COMMON	599902103	90	9661	SH	DEFINED
MILLEA HOLDINGS INC - ADR	COMMON	60032R106	7713	95410	SH	DEFINED
MILLEA HOLDINGS INC - ADR	COMMON	60032R106	28769	355878	SH	DEFINED
MILLEA HOLDINGS INC - ADR	COMMON	60032R106	1326	16400	SH	DEFINED
MILLEA HOLDINGS INC - ADR	COMMON	60032R106	356	4400	SH	DEFINED
MILLER (HERMAN) INC	COMMON	600544100	245	8100	SH	DEFINED
MILLER (HERMAN) INC	COMMON	600544100	10	319	SH	DEFINED
MILLER (HERMAN) INC	COMMON	600544100	5	177	SH	DEFINED
MILLIPORE CORP	COMMON	601073109	11498	182823	SH	DEFINED
MILLIPORE CORP	COMMON	601073109	65	1038	SH	DEFINED
MILLIPORE CORP	COMMON	601073109	253	4017	SH	DEFINED
MILLIPORE CORP	COMMON	601073109	3946	62740	SH	DEFINED
MILLIPORE CORP	COMMON	601073109	11	181	SH	DEFINED
MILLIPORE CORP	COMMON	601073109	169910	2701700	SH	DEFINED
MILLIPORE CORP	COMMON	601073109	283	4500	SH	DEFINED
MILLS CORP	COMMON	601148109	84182	1528360	SH	DEFINED
MILLS CORP	COMMON	601148109	391	7100	SH	DEFINED
MILLS CORP	COMMON	601148109	1360	24700	SH	DEFINED
MILLS CORP	COMMON	601148109	19	350	SH	DEFINED
MILLS CORP	COMMON	601148109	5651	102600	SH	DEFINED
MILLS CORP	COMMON	601148109	109	1975	SH	DEFINED
MILLS CORP	COMMON	601148109	1019	18500	SH	DEFINED
MILLS CORP	COMMON	601148109	44	800	SH	DEFINED
MINDSPEED TECHNOLOGIES INC	COMMON	602682106	1	333	SH	DEFINED
MINE SAFETY APPLIANCES CO	COMMON	602720104	14568	376437	SH	DEFINED
MINE SAFETY APPLIANCES CO	COMMON	602720104	438	11320	SH	DEFINED
MINERALS TECHNOLOGIES INC	COMMON	603158106	4384	76636	SH	DEFINED
MINERALS TECHNOLOGIES INC	COMMON	603158106	97	1700	SH	DEFINED
MINERALS TECHNOLOGIES INC	COMMON	603158106	5	79	SH	DEFINED
MISSION WEST PPTYS INC	COMMON	605203108	1521	151500	SH	DEFINED
MISSION WEST PPTYS INC	COMMON	605203108	58	5800	SH	DEFINED
MITSUBISHI TOKYO FINAN ADR	COMMON	606816106	19	1445	SH	DEFINED
MITSUBISHI TOKYO FINAN ADR	COMMON	606816106	5	355	SH	DEFINED
MITSUI & CO LTD ADR	COMMON	606827202	4	14	SH	DEFINED
MOBILE TELESYSTEMS SP ADR	COMMON	607409109	6090	149700	SH	DEFINED
MOBILE TELESYSTEMS SP ADR	COMMON	607409109	3783	93000	SH	DEFINED
MOBILE TELESYSTEMS SP ADR	COMMON	607409109	452	11100	SH	DEFINED
MOBILE TELESYSTEMS SP ADR	COMMON	607409109	10821	266000	SH	DEFINED
MOBILE TELESYSTEMS SP ADR	COMMON	607409109	330	8100	SH	DEFINED
MOBILE TELESYSTEMS SP ADR	COMMON	607409109	1912	47000	SH	DEFINED
MOBILE TELESYSTEMS SP ADR	COMMON	607409109	1058	26000	SH	DEFINED
MODINE MFG CO	COMMON	607828100	133	3622	SH	DEFINED
MOHAWK INDS INC	COMMON	608190104	38468	479350	SH	DEFINED
MOHAWK INDS INC	COMMON	608190104	1214	15130	SH	DEFINED
MOHAWK INDS INC	COMMON	608190104	128	1600	SH	DEFINED
MOHAWK INDS INC	COMMON	608190104	4225	52650	SH	DEFINED
MOHAWK INDS INC	COMMON	608190104	165	2062	SH	DEFINED
MOHAWK INDS INC	COMMON	608190104	100	1250	SH	DEFINED
MOHAWK INDS INC	COMMON	608190104	32688	407321	SH	DEFINED
MOHAWK INDS INC	COMMON	608190104	180	2247	SH	DEFINED
MOHAWK INDS INC	COMMON	608190104	9285	115705	SH	DEFINED

MOHAWK INDS INC	COMMON	608190104	16	203	SH	DEFINED
MOLDFLOW CORPORATION	COMMON	608507109	118	7356	SH	DEFINED
MOLECULAR DEVICES CORP	COMMON	60851C107	19	900	SH	DEFINED
MOLEX INC	COMMON	608554101	78	2920	SH	DEFINED
MOLEX INC	COMMON	608554101	301	11293	SH	DEFINED
MOLEX INC	COMMON	608554101	2269	85047	SH	DEFINED
MOLEX INC	COMMON	608554101	27	1006	SH	DEFINED
MOLEX INC - CL A	COMMON	608554200	815	31700	SH	DEFINED
MOLEX INC - CL A	COMMON	608554200	2545	99000	SH	DEFINED
MOLEX INC - CL A	COMMON	608554200	692	26897	SH	DEFINED
MOLEX INC - CL A	COMMON	608554200	354923	13804878	SH	DEFINED
MOLEX INC - CL A	COMMON	608554200	28	1108	SH	DEFINED
MOLINA HEALTHCARE INC	COMMON	60855R100	7513	300656	SH	DEFINED
MOLINA HEALTHCARE INC	COMMON	60855R100	228	9109	SH	DEFINED
MOLINA HEALTHCARE INC	COMMON	60855R100	29	1175	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	151110	2360725	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	74	1152	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	2958	46204	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	256	4000	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	2566	40095	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	3316	51801	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	1	21	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	191672	2994400	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	12642	197501	SH	DEFINED
MONACO COACH CORP	COMMON	60886R103	68	4600	SH	DEFINED
MONARCH CASINO & RESORT INC	COMMON	609027107	450	26500	SH	DEFINED
MONARCH CASINO & RESORT INC	COMMON	609027107	1592	93700	SH	DEFINED
MONARCH CASINO & RESORT INC	COMMON	609027107	48	2800	SH	DEFINED
MONARCH CASINO & RESORT INC	COMMON	609027107	532	31300	SH	DEFINED
MONEYGRAM INTERNATIONAL	COMMON	60935Y109	4379	201700	SH	DEFINED
MONEYGRAM INTERNATIONAL	COMMON	60935Y109	7	327	SH	DEFINED
MONEYGRAM INTERNATIONAL	COMMON	60935Y109	2	100	SH	DEFINED
MONOLITHIC POWER SYSTEMS INC	COMMON	609839105	8	1000	SH	DEFINED
MONRO MUFFLER BRAKE INC	COMMON	610236101	47	1800	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	8540	136100	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	340	5415	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	43925	700000	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	7435	118486	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	56	900	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	640	10200	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	7983	127226	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	118	1881	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	690	11000	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	710	11316	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	649	10343	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	432	6889	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	220	3500	SH	DEFINED
MONSANTO COMPANY	COMMON	61166W101	508	8100	SH	DEFINED
MONSTER WORLDWIDE INC	COMMON	611742107	76	2488	SH	DEFINED
MONSTER WORLDWIDE INC	COMMON	611742107	3709	120791	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	41034	803321	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	260	5094	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	1624	31798	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	373	7300	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	4430	86729	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	237	4638	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	458	8966	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	15386	301210	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	2040	39930	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	318	6218	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	1114	21800	SH	DEFINED
MOODYS CORPORATION	COMMON	615369105	5967	116817	SH	DEFINED

MOOG INC CL A	COMMON	615394202	1780	60300	SH	DEFINED
MOOG INC CL A	COMMON	615394202	27	900	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	386929	7173329	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	1181	21896	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	36045	668250	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	372	6900	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	30422	564000	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	834	15462	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	4509	83600	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	7139	132350	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	157	2916	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	1683	31211	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	25798	478274	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	372	6900	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	1248	23142	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	2540	47083	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	81	1503	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	9081	168356	SH	DEFINED
MORGAN STANLEY	COMMON	617446448	235	4360	SH	DEFINED
ORACLE CORP (MWD) CVT 0.0 12-3	CONVERT	617446GV5	17790	18875000	SH	DEFINED
CISCO CORP (MWD) CVT .25% 05-1	CONVERT	617446JG5	8505	9000000	SH	DEFINED
WAL-MART STORES CVT(MWD) 1.5 0	CONVERT	617446MK2	0	100000	SH	DEFINED
INDUSTRIALS BSKT (MWD) 144A 0.	CONVERT	617446YD5	19750	20000000	SH	DEFINED
CLEAR CHANNEL CVT(MWD) 0.5 07-	CONVERT	617446YE3	19388	20000000	SH	DEFINED
MORGAN STANLEY ASIA PACIFIC CF	COMMON	61744U106	29	2000	SH	DEFINED
MORGAN STANLEY INDIA INVEST CF	COMMON	61745C105	465	10800	SH	DEFINED
MORGAN STANLEY QUAL MUNI INC C	COMMON	61745P734	17	1200	SH	DEFINED
HOME DEPOT CVT(MWD) 2.15 10-30	CONVERT	61746SAX7	26326	28250000	SH	DEFINED
MORTGAGEIT HOLDINGS INC	COMMON	61915Q108	390	27400	SH	DEFINED
MORTGAGEIT HOLDINGS INC	COMMON	61915Q108	10	700	SH	DEFINED
MORTGAGEIT HOLDINGS INC	COMMON	61915Q108	14	1000	SH	DEFINED
MORTGAGEIT HOLDINGS INC	COMMON	61915Q108	158	11100	SH	DEFINED
MOSAIC CO-THE	COMMON	61945A107	5	321	SH	DEFINED
MOTOROLA INC	COMMON	620076109	60977	2767890	SH	DEFINED
MOTOROLA INC	COMMON	620076109	1097	49778	SH	DEFINED
MOTOROLA INC	COMMON	620076109	1566	71100	SH	DEFINED
MOTOROLA INC	COMMON	620076109	734	33300	SH	DEFINED
MOTOROLA INC	COMMON	620076109	54789	2487016	SH	DEFINED
MOTOROLA INC	COMMON	620076109	817	37100	SH	DEFINED
MOTOROLA INC	COMMON	620076109	3939	178800	SH	DEFINED
MOTOROLA INC	COMMON	620076109	8718	395720	SH	DEFINED
MOTOROLA INC	COMMON	620076109	2688	122000	SH	DEFINED
MOTOROLA INC	COMMON	620076109	6552	297435	SH	DEFINED
MOTOROLA INC	COMMON	620076109	1689	76649	SH	DEFINED
MOTOROLA INC	COMMON	620076109	817	37069	SH	DEFINED
MOTOROLA INC	COMMON	620076109	3401	154400	SH	DEFINED
MOTOROLA INC	COMMON	620076109	107	4859	SH	DEFINED
MOTOROLA INC	COMMON	620076109	2437	110600	SH	DEFINED
MOTOROLA INC	COMMON	620076109	788	35755	SH	DEFINED
MOTOROLA INC	COMMON	620076109	408	18500	SH	DEFINED
MOTOROLA INC	COMMON	620076109	5089	231006	SH	DEFINED
MOTOROLA INC	COMMON	620076109	92	4166	SH	DEFINED
MOTOROLA INC	COMMON	620076109	588	26679	SH	DEFINED
MOTOROLA INC	COMMON	620076109	923	41900	SH	DEFINED
MOTOROLA INC	COMMON	620076109	3772	171200	SH	DEFINED
MOTOROLA INC	COMMON	620076109	245	11130	SH	DEFINED
MOVADO GROUP	COMMON	624580106	88	4700	SH	DEFINED
MOVIE GALLERY INC	COMMON	624581104	870	83742	SH	DEFINED

MOVIE GALLERY INC	COMMON	624581104	254	24487	SH	DEFINED
MOVIE GALLERY INC	COMMON	624581104	14	1313	SH	DEFINED
MOVIE GALLERY INC	COMMON	624581104	33	3138	SH	DEFINED
MUNIHOLDINGS NJ INS FUND CF	COMMON	625936109	15	967	SH	DEFINED
MUNICIPAL ADVANTAGE FUND INC C	COMMON	626189104	6	500	SH	DEFINED
MUNICIPAL MORTGAGE & EQUITY	COMMON	62624B101	12	500	SH	DEFINED
MUNICIPAL MORTGAGE & EQUITY	COMMON	62624B101	11	440	SH	DEFINED
MUNIVEST FUND INC CF	COMMON	626295109	172	17301	SH	DEFINED
MUNIYIELD CALIFORNIA FUND CEF	COMMON	626296107	58	4250	SH	DEFINED
MUNIYIELD FUND CLOSED END	COMMON	626299101	72	5000	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	177837	3566020	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	165	3308	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	29823	598020	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	5486	110000	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	1985	39796	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	8598	172415	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	23	460	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	125	2497	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	37345	748844	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	205	4104	SH	DEFINED
MURPHY OIL CORP	COMMON	626717102	20	400	SH	DEFINED
MYLAN LABORATORIES	COMMON	628530107	85	4418	SH	DEFINED
MYLAN LABORATORIES	COMMON	628530107	1002	52016	SH	DEFINED
MYLAN LABORATORIES	COMMON	628530107	264	13700	SH	DEFINED
MYLAN LABORATORIES	COMMON	628530107	58	3013	SH	DEFINED
MYLAN LABORATORIES	COMMON	628530107	65	3375	SH	DEFINED
MYRIAD GENETICS INC	COMMON	62855J104	7548	345300	SH	DEFINED
MYRIAD GENETICS INC	COMMON	62855J104	2668	122059	SH	DEFINED
NBC CAPITAL CORP	COMMON	628729105	384	15300	SH	DEFINED
NBC CAPITAL CORP	COMMON	628729105	10	400	SH	DEFINED
NBC CAPITAL CORP	COMMON	628729105	155	6200	SH	DEFINED
N B T BANCORP INC	COMMON	628778102	386	16380	SH	DEFINED
N B T BANCORP INC	COMMON	628778102	26	1100	SH	DEFINED
N B T BANCORP INC	COMMON	628778102	108	4600	SH	DEFINED
NBTY INC	COMMON	628782104	3831	163000	SH	DEFINED
NBTY INC	COMMON	628782104	470	20000	SH	DEFINED
NBTY INC	COMMON	628782104	115	4900	SH	DEFINED
NBTY INC	COMMON	628782104	7	305	SH	DEFINED
NCI BUILDING SYS INC	COMMON	628852105	3109	76225	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	119	3744	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	39570	1240040	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	578	18100	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	1098	34400	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	29	900	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	1851	58000	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	380	11900	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	474	14851	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	58	1827	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	345	10800	SH	DEFINED
NCR CORPORATION	COMMON	62886E108	7559	236900	SH	DEFINED
NDS GROUP PLC ADR	COMMON	628891103	6137	165200	SH	DEFINED
NS GROUP INC	COMMON	628916108	6500	165600	SH	DEFINED
NS GROUP INC	COMMON	628916108	169	4300	SH	DEFINED
NS GROUP INC	COMMON	628916108	2744	69900	SH	DEFINED
NS GROUP INC	COMMON	628916108	32	825	SH	DEFINED
NII HOLDINGS INC	COMMON	62913F201	35099	415619	SH	DEFINED
NII HOLDINGS INC	COMMON	62913F201	84	1000	SH	DEFINED
NII HOLDINGS INC	COMMON	62913F201	2196	26000	SH	DEFINED

NII HOLDINGS INC	COMMON	62913F201	2027	24000	SH	DEFINED
NII HOLDINGS INC	COMMON	62913F201	5790	68567	SH	DEFINED
NII HOLDINGS INC	COMMON	62913F201	1925	22800	SH	DEFINED
NII HOLDINGS INC	COMMON	62913F201	160	1900	SH	DEFINED
NRG ENERGY INC	COMMON	629377508	6535	153397	SH	DEFINED
NRG ENERGY INC	COMMON	629377508	53	1240	SH	DEFINED
NRG ENERGY INC	COMMON	629377508	321	7525	SH	DEFINED
NTL INC	COMMON	62940M104	4150	62130	SH	DEFINED
NTL INC	COMMON	62940M104	457	6843	SH	DEFINED
NTL INC	COMMON	62940M104	247	3700	SH	DEFINED
NTL INC	COMMON	62940M104	7	110	SH	DEFINED
NTL INC	COMMON	62940M104	22	325	SH	DEFINED
NVR INC	COMMON	62944T105	10472	11834	SH	DEFINED
NVR INC	COMMON	62944T105	58345	65930	SH	DEFINED
NVR INC	COMMON	62944T105	642	725	SH	DEFINED
NVR INC	COMMON	62944T105	1898	2145	SH	DEFINED
NVR INC	COMMON	62944T105	3325	3757	SH	DEFINED
NVR INC	COMMON	62944T105	2721	3075	SH	DEFINED
NVR INC	COMMON	62944T105	732	827	SH	DEFINED
NVR INC	COMMON	62944T105	78	88	SH	DEFINED
NVR INC	COMMON	62944T105	947	1070	SH	DEFINED
NVR INC	COMMON	62944T105	9150	10340	SH	DEFINED
NVR INC	COMMON	62944T105	102	115	SH	DEFINED
NABI BIOPHARMACEUTICALS	COMMON	629519109	10592	808515	SH	DEFINED
NABI BIOPHARMACEUTICALS	COMMON	629519109	731	55800	SH	DEFINED
NABI BIOPHARMACEUTICALS	COMMON	629519109	666	50833	SH	DEFINED
NABI BIOPHARMACEUTICALS	COMMON	629519109	59	4500	SH	DEFINED
NABI BIOPHARMACEUTICALS	COMMON	629519109	29	2229	SH	DEFINED
NABI BIOPHARMACEUTICALS	COMMON	629519109	1529	116754	SH	DEFINED
NABORS INDUSTRIES CVT(NBR) 0.0	CONVERT	629568AL0	10226	9000000	SH	DEFINED
NALCO HOLDING CO	COMMON	62985Q101	325	19243	SH	DEFINED
NALCO HOLDING CO	COMMON	62985Q101	14711	872040	SH	DEFINED
NARA BANCORP INC	COMMON	63080P105	4963	331992	SH	DEFINED
NASDAQ 100 TR ETF	COMMON	631100104	2280	57773	SH	DEFINED
NASDAQ 100 TR ETF	COMMON	631100104	293	7426	SH	DEFINED
NA SH FINCH CO	COMMON	631158102	1202	28500	SH	DEFINED
NA SH FINCH CO	COMMON	631158102	5675	134500	SH	DEFINED
NA SH FINCH CO	COMMON	631158102	148	3500	SH	DEFINED
NA SH FINCH CO	COMMON	631158102	2308	54700	SH	DEFINED
NA SH FINCH CO	COMMON	631158102	58	1375	SH	DEFINED
NATIONAL AUSTRALIA BANK ADR	COMMON	632525408	1332	10600	SH	DEFINED
NATIONAL AUSTRALIA BANK ADR	COMMON	632525408	34671	275930	SH	DEFINED
NATIONAL AUSTRALIA BANK ADR	COMMON	632525408	0	0	SH	DEFINED
NATIONAL AUSTRALIA BANK ADR	COMMON	632525408	48896	389141	SH	DEFINED
NATIONAL AUSTRALIA BANK ADR	COMMON	632525408	836	6650	SH	DEFINED
NATIONAL CITY CORP	COMMON	635405103	383	11464	SH	DEFINED
NATIONAL CITY CORP	COMMON	635405103	17423	521017	SH	DEFINED
NATIONAL CITY CORP	COMMON	635405103	2819	84300	SH	DEFINED
NATIONAL CITY CORP	COMMON	635405103	434	12978	SH	DEFINED
NATIONAL CITY CORP	COMMON	635405103	2346	70151	SH	DEFINED
NATIONAL CITY CORP	COMMON	635405103	1233	36884	SH	DEFINED
NATIONAL CITY CORP	COMMON	635405103	62	1847	SH	DEFINED
NATIONAL CITY CORP	COMMON	635405103	212	6351	SH	DEFINED
NATIONAL CITY CORP	COMMON	635405103	3959	118400	SH	DEFINED
NATIONAL FINANCIAL PARTNERS	COMMON	63607P208	3447	76368	SH	DEFINED
NATIONAL FINANCIAL PARTNERS	COMMON	63607P208	11	250	SH	DEFINED
NATIONAL FUEL GAS CO NJ	COMMON	636180101	787	23000	SH	DEFINED
NATIONAL FUEL GAS CO NJ	COMMON	636180101	219	6400	SH	DEFINED

NATIONAL FUEL GAS CO NJ	COMMON	636180101	68	2000	SH	DEFINED
NATIONAL HEALTH INVESTORS REIT	COMMON	63633D104	1060	38400	SH	DEFINED
NATIONAL HEALTH INVESTORS REIT	COMMON	63633D104	28	1000	SH	DEFINED
NATIONAL HEALTH INVESTORS REIT	COMMON	63633D104	560	20300	SH	DEFINED
NATIONAL INSTRS CORP	COMMON	636518102	7057	286400	SH	DEFINED
NATIONAL INSTRS CORP	COMMON	636518102	1083	43945	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	165149	2509861	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	231	3507	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	82250	1250000	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	7370	112000	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	3969	60326	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	13777	209374	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	818	12425	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	158	2400	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	187	2836	SH	DEFINED
NATIONAL OILWELL VARCO INC	COMMON	637071101	559	8500	SH	DEFINED
NATIONAL PENN BANCSHARES INC	COMMON	637138108	25	1000	SH	DEFINED
NATIONAL PENN BANCSHARES INC	COMMON	637138108	103	4125	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	229104	8744429	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	181	6913	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	74136	2829600	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	2431	92777	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	351	13400	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	15043	574150	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	1598	61000	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	2718	103757	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	64	2450	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	2392	91300	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	30771	1174478	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	212	8088	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	13	500	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	274	10475	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	2855	108987	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	170	6480	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	314	12000	SH	DEFINED
NATIONWIDE FINANCIAL SERVICES	COMMON	638612101	8971	223990	SH	DEFINED
NATIONWIDE FINANCIAL SERVICES	COMMON	638612101	83	2080	SH	DEFINED
NATIONWIDE FINANCIAL SERVICES	COMMON	638612101	48	1200	SH	DEFINED
NATIONWIDE FINANCIAL SERVICES	COMMON	638612101	3	80	SH	DEFINED
NATIONWIDE HEALTH PPTYS INC	COMMON	638620104	39771	1706900	SH	DEFINED
NATIONWIDE HEALTH PPTYS INC	COMMON	638620104	0	0	SH	DEFINED
NATIONWIDE HEALTH PPTYS INC	COMMON	638620104	610	26200	SH	DEFINED
NAVISTAR INTL CVT(NAV) 4.75 04	CONVERT	638902AM8	29	30000	SH	DEFINED
NATURAL RESOURCE PARTNERS LP	COMMON	63900P103	749	12000	SH	DEFINED
NATURAL RESOURCE PARTNERS LP	COMMON	63900P103	1029	16500	SH	DEFINED
NATURES SUNSHINE PRODS INC	COMMON	639027101	81	3475	SH	DEFINED
INDUSTRIE NATUZZI SPA ADR	COMMON	63905A101	0	0	SH	DEFINED
NAUTILUS INC	COMMON	63910B102	9786	443412	SH	DEFINED
NAUTILUS INC	COMMON	63910B102	1653	74900	SH	DEFINED
NAUTILUS INC	COMMON	63910B102	46	2100	SH	DEFINED
NAUTILUS INC	COMMON	63910B102	3403	154206	SH	DEFINED
NAUTILUS INC	COMMON	63910B102	274	12400	SH	DEFINED
NAVISTAR INTERNATIONAL	COMMON	63934E108	415	12800	SH	DEFINED
NAVISTAR INTERNATIONAL	COMMON	63934E108	40	1242	SH	DEFINED
NAVISTAR INTERNATIONAL	COMMON	63934E108	156	4807	SH	DEFINED
NAVIGANT CONSULTING INC	COMMON	63935N107	13476	703316	SH	DEFINED
NAVIGANT CONSULTING INC	COMMON	63935N107	410	21401	SH	DEFINED
NAVTEQ CORP	COMMON	63936L100	46548	931895	SH	DEFINED

NAVTEQ CORP	COMMON	63936L100	49950	1000000	SH	DEFINED
NAVTEQ CORP	COMMON	63936L100	240	4800	SH	DEFINED
NAVTEQ CORP	COMMON	63936L100	250	5000	SH	DEFINED
NAVTEQ CORP	COMMON	63936L100	12025	240738	SH	DEFINED
NAVTEQ CORP	COMMON	63936L100	649	13000	SH	DEFINED
NAVTEQ CORP	COMMON	63936L100	572	11442	SH	DEFINED
NEENAH PAPER INC	COMMON	640079109	38	1290	SH	DEFINED
NEENAH PAPER INC	COMMON	640079109	5	154	SH	DEFINED
NEENAH PAPER INC	COMMON	640079109	67	2300	SH	DEFINED
NEENAH PAPER INC	COMMON	640079109	2	55	SH	DEFINED
NEENAH PAPER INC	COMMON	640079109	14	478	SH	DEFINED
NEIMAN MARCUS GROUP INC	COMMON	640204202	264	2640	SH	DEFINED
NEIMAN MARCUS GROUP INC	COMMON	640204202	130	1300	SH	DEFINED
NEIMAN MARCUS GROUP INC	COMMON	640204202	22	220	SH	DEFINED
NEIMAN MARCUS GROUP CL B	COMMON	640204301	96	964	SH	DEFINED
NEKTAR THERAPEUTICS	COMMON	640268108	7294	430304	SH	DEFINED
NEKTAR THERAPEUTICS	COMMON	640268108	96	5651	SH	DEFINED
NEKTAR THERAPEUTICS	COMMON	640268108	2529	149229	SH	DEFINED
NELNET INC- CL A	COMMON	64031N108	369	9700	SH	DEFINED
NELNET INC- CL A	COMMON	64031N108	11	300	SH	DEFINED
NELNET INC- CL A	COMMON	64031N108	49	1300	SH	DEFINED
NEOWARE SYSTEMS INC	COMMON	64065P102	51	3025	SH	DEFINED
NETBANK INC	COMMON	640933107	2	300	SH	DEFINED
NESS TECHNOLOGIES INC	COMMON	64104X108	8142	814200	SH	DEFINED
NESS TECHNOLOGIES INC	COMMON	64104X108	1531	153100	SH	DEFINED
NETFLIX.COM INC	COMMON	64110L106	3	100	SH	DEFINED
NETFLIX.COM INC	COMMON	64110L106	2092	80482	SH	DEFINED
NETFLIX.COM INC	COMMON	64110L106	719	27668	SH	DEFINED
NETEASE.COM INC ADR	COMMON	64110W102	7161	79560	SH	DEFINED
NETEASE.COM INC ADR	COMMON	64110W102	296	3291	SH	DEFINED
NETEASE.COM INC ADR	COMMON	64110W102	684	7596	SH	DEFINED
NETGEAR INC	COMMON	64111Q104	15493	643941	SH	DEFINED
NETGEAR INC	COMMON	64111Q104	6106	253800	SH	DEFINED
NETGEAR INC	COMMON	64111Q104	166	6900	SH	DEFINED
NETGEAR INC	COMMON	64111Q104	5340	221925	SH	DEFINED
NETGEAR INC	COMMON	64111Q104	1400	58200	SH	DEFINED
NETIQ CORP	COMMON	64115P102	42	3416	SH	DEFINED
NETSCOUT SYSTEMS INC	COMMON	64115T104	41947	7725067	SH	DEFINED
NETLOGIC MICROSYSTEMS INC	COMMON	64118B100	3886	180000	SH	DEFINED
NETLOGIC MICROSYSTEMS INC	COMMON	64118B100	110	5100	SH	DEFINED
NETLOGIC MICROSYSTEMS INC	COMMON	64118B100	339	15718	SH	DEFINED
NETLOGIC MICROSYSTEMS INC	COMMON	64118B100	1207	55900	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	21522	906587	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	176	7416	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	776	32675	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	450	18951	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	1219	51329	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	19771	832817	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	965	40655	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	4170	175670	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	249	10500	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	262	11030	SH	DEFINED
NETWORK APPLIANCE INC	COMMON	64120L104	189	7961	SH	DEFINED
NEUBERGER BERMAN INTMD MUNI CF	COMMON	64124P101	28	2000	SH	DEFINED
NEUROMETRIX INC	COMMON	641255104	819	27500	SH	DEFINED
NEUROMETRIX INC	COMMON	641255104	24	800	SH	DEFINED
NEUROMETRIX INC	COMMON	641255104	116	3900	SH	DEFINED
NEUROCRINE BIOSCIENCES INC	COMMON	64125C109	15112	307208	SH	DEFINED
NEUROCRINE BIOSCIENCES INC	COMMON	64125C109	46	941	SH	DEFINED
NEUROCRINE BIOSCIENCES INC	COMMON	64125C109	348	7075	SH	DEFINED
NEUBERGER BERMAN REALTY INC CF	COMMON	64126G109	3570	189600	SH	DEFINED
NEUSTAR INC- CLASS A	COMMON	64126X201	7029	219718	SH	DEFINED

NEUSTAR INC- CLASS A	COMMON	64126X201	1154	36089	SH	DEFINED
NEW CENTURY EQUITY HLDGS	COMMON	64353J107	4	24000	SH	DEFINED
NEW CENTURY FINANCIAL CORP	COMMON	6435EV108	0	0	SH	DEFINED
NEW JERSEY RES	COMMON	646025106	2667	57999	SH	DEFINED
NEW JERSEY RES	COMMON	646025106	34	750	SH	DEFINED
NEW PLAN EXCEL REALTY TRUST	COMMON	648053106	38701	1686304	SH	DEFINED
NEW PLAN EXCEL REALTY TRUST	COMMON	648053106	1464	63800	SH	DEFINED
NEW PLAN EXCEL REALTY TRUST	COMMON	648053106	28	1200	SH	DEFINED
NEW PLAN EXCEL REALTY TRUST	COMMON	648053106	1246	54300	SH	DEFINED
NEW YORK AND COMPANY	COMMON	649295102	3504	213686	SH	DEFINED
NEW YORK COMMUNITY BANCORP	COMMON	649445103	11963	729439	SH	DEFINED
NEW YORK COMMUNITY BANCORP	COMMON	649445103	64	3926	SH	DEFINED
NEW YORK COMMUNITY BANCORP	COMMON	649445103	477	29108	SH	DEFINED
NEW YORK COMMUNITY BANCORP	COMMON	649445103	1454	88635	SH	DEFINED
NEW YORK COMMUNITY BANCORP	COMMON	649445103	344	20998	SH	DEFINED
NEW YORK COMMUNITY BANCORP	COMMON	649445103	96	5847	SH	DEFINED
NEW YORK TIMES CO	COMMON	650111107	87	2927	SH	DEFINED
NEW YORK TIMES CO	COMMON	650111107	429	14421	SH	DEFINED
NEW YORK TIMES CO	COMMON	650111107	7	223	SH	DEFINED
NEW YORK TIMES CO	COMMON	650111107	50	1667	SH	DEFINED
NEW YORK TIMES CO	COMMON	650111107	173	5807	SH	DEFINED
NEWALLIANCE BANCSHARES INC	COMMON	650203102	2010	137300	SH	DEFINED
NEWALLIANCE BANCSHARES INC	COMMON	650203102	104	7100	SH	DEFINED
NEWALLIANCE BANCSHARES INC	COMMON	650203102	7813	533700	SH	DEFINED
NEWALLIANCE BANCSHARES INC	COMMON	650203102	175	11957	SH	DEFINED
NEWCASTLE INVESTMENT CORP	COMMON	65105M108	1618	58000	SH	DEFINED
NEWCASTLE INVESTMENT CORP	COMMON	65105M108	42	1500	SH	DEFINED
NEWCASTLE INVESTMENT CORP	COMMON	65105M108	949	34000	SH	DEFINED
NEWELL FINANCIAL TRUST I CVT P	CONVERT	651195307	25	575	SH	DEFINED
NEWELL RUBBERMAID INC	COMMON	651229106	126	5551	SH	DEFINED
NEWELL RUBBERMAID INC	COMMON	651229106	506	22355	SH	DEFINED
NEWELL RUBBERMAID INC	COMMON	651229106	136	6000	SH	DEFINED
NEWELL RUBBERMAID INC	COMMON	651229106	5207	229892	SH	DEFINED
NEWELL RUBBERMAID INC	COMMON	651229106	453	20000	SH	DEFINED
NEWELL RUBBERMAID INC	COMMON	651229106	242	10673	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	81089	1651500	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	29460	600000	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	2651	54000	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	1158	23582	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	10826	220480	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	3658	74500	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	128	2600	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	40333	821450	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	221	4493	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	28	580	SH	DEFINED
NEWFIELD EXPL CO	COMMON	651290108	334	6800	SH	DEFINED
NEWMARKET CORP	COMMON	651587107	283	16300	SH	DEFINED
NEWMARKET CORP	COMMON	651587107	7	400	SH	DEFINED
NEWMARKET CORP	COMMON	651587107	40	2300	SH	DEFINED
NEWMONT MINING CORP HLDG CO	COMMON	651639106	7076	150000	SH	DEFINED
NEWMONT MINING CORP HLDG CO	COMMON	651639106	424	8995	SH	DEFINED
NEWMONT MINING CORP HLDG CO	COMMON	651639106	1848	39176	SH	DEFINED
NEWMONT MINING CORP HLDG CO	COMMON	651639106	396	8400	SH	DEFINED
NEWMONT MINING CORP HLDG CO	COMMON	651639106	1651	35000	SH	DEFINED
NEWMONT MINING CORP HLDG CO	COMMON	651639106	118	2500	SH	DEFINED
NEWMONT MINING CORP HLDG CO	COMMON	651639106	2	50	SH	DEFINED
NEWMONT MINING CORP HLDG CO	COMMON	651639106	203	4300	SH	DEFINED
NEWMONT MINING CORP HLDG CO	COMMON	651639106	667	14140	SH	DEFINED

NEWPARK RES INC	COMMON	651718504	7	840	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	97957	6283303	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	770	49387	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	34376	2205000	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	3512	225248	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	3547	227526	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	207	13300	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	466	29900	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	59	3770	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	650	41708	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	3	189	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	689	44200	SH	DEFINED
NEWS CORP CL A	COMMON	65248E104	678	43469	SH	DEFINED
NEWS CORP CL B	COMMON	65248E203	4	265	SH	DEFINED
NEWS CORP CL B	COMMON	65248E203	3	160	SH	DEFINED
NEWS CORP CL B	COMMON	65248E203	365	22107	SH	DEFINED
NEWS CORP CL B	COMMON	65248E203	188	11421	SH	DEFINED
NEXTEL COMM (NXTL) CVT 5.25 01	CONVERT	65332VAY9	15868	15750000	SH	DEFINED
NEXTEL PARTNERS INC	COMMON	65333F107	21831	869772	SH	DEFINED
NEXTEL PARTNERS INC	COMMON	65333F107	231	9200	SH	DEFINED
NEXTEL PARTNERS INC	COMMON	65333F107	261	10400	SH	DEFINED
NEXTEL PARTNERS INC	COMMON	65333F107	2838	113074	SH	DEFINED
NEXTEL PARTNERS INC	COMMON	65333F107	38	1500	SH	DEFINED
NEXTEL PARTNERS INC	COMMON	65333F107	304	12100	SH	DEFINED
NEXEN INC	COMMON	65334H102	35745	750000	SH	DEFINED
NEXEN INC	COMMON	65334H102	5481	115000	SH	DEFINED
NEXEN INC	COMMON	65334H102	1370	28651	SH	DEFINED
NEXEN INC	COMMON	65334H102	765	16000	SH	DEFINED
NEXEN INC	COMMON	65334H102	61839	1293600	SH	DEFINED
NEXEN INC	COMMON	65334H102	36288	759100	SH	DEFINED
NEXEN INC	COMMON	65334H102	951	19897	SH	DEFINED
NEXSTAR BROADCASTING GROUP CL	COMMON	65336K103	15	2700	SH	DEFINED
NICE SYS LTD ADR	COMMON	653656108	6333	140107	SH	DEFINED
NICE SYS LTD ADR	COMMON	653656108	215	4750	SH	DEFINED
NICE SYS LTD ADR	COMMON	653656108	949	21000	SH	DEFINED
NICE SYS LTD ADR	COMMON	653656108	1632	36102	SH	DEFINED
NICE SYS LTD ADR	COMMON	653656108	10	214	SH	DEFINED
NICE SYS LTD ADR	COMMON	653656108	599	13259	SH	DEFINED
NICE SYS LTD ADR	COMMON	653656108	131	2900	SH	DEFINED
NICE SYS LTD ADR	COMMON	653656108	208	4600	SH	DEFINED
NICE SYS LTD ADR	COMMON	653656108	705	15600	SH	DEFINED
NICOR INC	COMMON	654086107	37	874	SH	DEFINED
NICOR INC	COMMON	654086107	10017	238323	SH	DEFINED
NICOR INC	COMMON	654086107	227	5400	SH	DEFINED
NICOR INC	COMMON	654086107	504	12000	SH	DEFINED
NICOR INC	COMMON	654086107	4384	104300	SH	DEFINED
NICOR INC	COMMON	654086107	29	700	SH	DEFINED
NIDEC CORPORATION ADR	COMMON	654090109	2466	80858	SH	DEFINED
NIKE INC	COMMON	654106103	88792	1087070	SH	DEFINED
NIKE INC	COMMON	654106103	314	3849	SH	DEFINED
NIKE INC	COMMON	654106103	64866	794145	SH	DEFINED
NIKE INC	COMMON	654106103	629	7700	SH	DEFINED
NIKE INC	COMMON	654106103	5989	73326	SH	DEFINED
NIKE INC	COMMON	654106103	1438	17600	SH	DEFINED
NIKE INC	COMMON	654106103	19457	238210	SH	DEFINED
NIKE INC	COMMON	654106103	11	140	SH	DEFINED
NIKE INC	COMMON	654106103	184	2250	SH	DEFINED
NIKE INC	COMMON	654106103	3549	43450	SH	DEFINED

NIKE INC	COMMON	654106103	482	5906	SH	DEFINED
NIKE INC	COMMON	654106103	221	2700	SH	DEFINED
NIKE INC	COMMON	654106103	320	3916	SH	DEFINED
99 CENTS ONLY STORES	COMMON	65440K106	19490	2107000	SH	DEFINED
99 CENTS ONLY STORES	COMMON	65440K106	2229	241000	SH	DEFINED
99 CENTS ONLY STORES	COMMON	65440K106	56	6000	SH	DEFINED
99 CENTS ONLY STORES	COMMON	65440K106	91	9886	SH	DEFINED
NTT ADR	COMMON	654624105	610	24585	SH	DEFINED
NTT ADR	COMMON	654624105	21900	882345	SH	DEFINED
NTT ADR	COMMON	654624105	40885	1647245	SH	DEFINED
NISOURCE INC	COMMON	65473P105	133	5492	SH	DEFINED
NISOURCE INC	COMMON	65473P105	551	22736	SH	DEFINED
NISOURCE INC	COMMON	65473P105	76	3118	SH	DEFINED
NISOURCE INC	COMMON	65473P105	254	10474	SH	DEFINED
NISSAN MOTORS ADR	COMMON	654744408	2	85	SH	DEFINED
NISSAN MOTORS ADR	COMMON	654744408	1369	59589	SH	DEFINED
NOKIA OYJ ADR	COMMON	654902204	76680	4534600	SH	DEFINED
NOKIA OYJ ADR	COMMON	654902204	32537	1924100	SH	DEFINED
NOKIA OYJ ADR	COMMON	654902204	15317	905782	SH	DEFINED
NOKIA OYJ ADR	COMMON	654902204	64134	3792641	SH	DEFINED
NOKIA OYJ ADR	COMMON	654902204	465	27500	SH	DEFINED
NOKIA OYJ ADR	COMMON	654902204	586	34656	SH	DEFINED
NOKIA OYJ ADR	COMMON	654902204	128	7582	SH	DEFINED
NOKIA OYJ ADR	COMMON	654902204	129	7656	SH	DEFINED
NOBLE ENERGY INC	COMMON	655044105	14811	315800	SH	DEFINED
NOBLE ENERGY INC	COMMON	655044105	1782	38000	SH	DEFINED
NOBLE ENERGY INC	COMMON	655044105	334	7122	SH	DEFINED
NOBLE ENERGY INC	COMMON	655044105	28	600	SH	DEFINED
NOBLE INTERNATIONAL LTD	COMMON	655053106	14	600	SH	DEFINED
NOBLE INTERNATIONAL LTD	COMMON	655053106	60	2500	SH	DEFINED
NOMURA HOLDINGS INC ADR	COMMON	65535H208	13316	856900	SH	DEFINED
NOMURA HOLDINGS INC ADR	COMMON	65535H208	48790	3139625	SH	DEFINED
NOMURA HOLDINGS INC ADR	COMMON	65535H208	23	1505	SH	DEFINED
NORDSON CORP	COMMON	655663102	2647	69615	SH	DEFINED
NORDSTROM INC	COMMON	655664100	134399	3916055	SH	DEFINED
NORDSTROM INC	COMMON	655664100	153	4463	SH	DEFINED
NORDSTROM INC	COMMON	655664100	33462	975000	SH	DEFINED
NORDSTROM INC	COMMON	655664100	5634	164156	SH	DEFINED
NORDSTROM INC	COMMON	655664100	79	2300	SH	DEFINED
NORDSTROM INC	COMMON	655664100	855	24900	SH	DEFINED
NORDSTROM INC	COMMON	655664100	24531	714766	SH	DEFINED
NORDSTROM INC	COMMON	655664100	23	674	SH	DEFINED
NORDSTROM INC	COMMON	655664100	253	7360	SH	DEFINED
NORDSTROM INC	COMMON	655664100	7525	219262	SH	DEFINED
NORDSTROM INC	COMMON	655664100	88	2563	SH	DEFINED
NORDSTROM INC	COMMON	655664100	172	5000	SH	DEFINED
NORDSTROM INC	COMMON	655664100	10717	312263	SH	DEFINED
NORDSTROM INC	COMMON	655664100	34	1000	SH	DEFINED
NORDSTROM INC	COMMON	655664100	782	22800	SH	DEFINED
NORDSTROM INC	COMMON	655664100	2883	83991	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	14515	357869	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	331	8154	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	21866	539100	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	31310	771932	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	617	15200	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	1132	27920	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	2004	49400	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	4003	98700	SH	DEFINED

NORFOLK SOUTHERN CORP	COMMON	655844108	1095	27000	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	285	7025	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	1363	33600	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	434	10707	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	802	19780	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	29	713	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	414	10200	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	3990	98380	SH	DEFINED
NORFOLK SOUTHERN CORP	COMMON	655844108	256	6300	SH	DEFINED
NORSK HYDRO ASA ADR	COMMON	656531605	3	30	SH	DEFINED
NORTEL NETWORKS CORPORATION	COMMON	656568102	2	535	SH	DEFINED
NORTEL NETWORKS CORPORATION	COMMON	656568102	21	6400	SH	DEFINED
NORTEL NETWORKS CORPORATION	COMMON	656568102	131	40225	SH	DEFINED
NORTEL NETWORKS CORP	COMMON	656568102	481	146351	SH	DEFINED
NORTH AMERICAN GALVANIZING	COMMON	65686Y109	5	2600	SH	DEFINED
NORTH EUROPEAN OIL RTY TRUST	COMMON	659310106	18	600	SH	DEFINED
NORTH FORK BANCORPORATION	COMMON	659424105	55998	2196004	SH	DEFINED
NORTH FORK BANCORPORATION	COMMON	659424105	246	9644	SH	DEFINED
NORTH FORK BANCORPORATION	COMMON	659424105	3944	154650	SH	DEFINED
NORTH FORK BANCORPORATION	COMMON	659424105	951	37285	SH	DEFINED
NORTH FORK BANCORPORATION	COMMON	659424105	1903	74628	SH	DEFINED
NORTH FORK BANCORPORATION	COMMON	659424105	46	1822	SH	DEFINED
NORTH FORK BANCORPORATION	COMMON	659424105	150696	5909650	SH	DEFINED
NORTH FORK BANCORPORATION	COMMON	659424105	311	12213	SH	DEFINED
NORTH FORK BANCORPORATION	COMMON	659424105	431	16909	SH	DEFINED
NORTH PITTSBURGH SYSTEMS	COMMON	661562108	635	31100	SH	DEFINED
NORTH PITTSBURGH SYSTEMS	COMMON	661562108	18	900	SH	DEFINED
NORTH PITTSBURGH SYSTEMS	COMMON	661562108	151	7400	SH	DEFINED
NORTHEAST UTILS	COMMON	664397106	1368	68580	SH	DEFINED
NORTHEAST UTILS	COMMON	664397106	632	31700	SH	DEFINED
NORTHEAST UTILS	COMMON	664397106	11	568	SH	DEFINED
NORTHEAST UTILS	COMMON	664397106	16	825	SH	DEFINED
NORTHERN ORION RESOURCES INC	COMMON	665575106	66	22300	SH	DEFINED
NORTHERN ORION RESOURCES INC	COMMON	665575106	4995	1699000	SH	DEFINED
NORTHERN TRUST CORP	COMMON	665859104	189	3741	SH	DEFINED
NORTHERN TRUST CORP	COMMON	665859104	868	17165	SH	DEFINED
NORTHERN TRUST CORP	COMMON	665859104	607	12000	SH	DEFINED
NORTHERN TRUST CORP	COMMON	665859104	281	5560	SH	DEFINED
NORTHERN TRUST CORP	COMMON	665859104	1203	23790	SH	DEFINED
NORTHERN TRUST CORP	COMMON	665859104	335	6623	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	47350	871200	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	392	7211	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	25490	469000	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	20310	373685	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	237	4365	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	15325	281960	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	255	4700	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	370	6800	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	65	1188	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	2	33	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	321	5900	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	69	1269	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	550	10123	SH	DEFINED
NORTHROP GRUMMAN CORP	COMMON	666807102	2859	52600	SH	DEFINED
NORTHSTAR REALTY FINANCE COR	COMMON	66704R100	382	40700	SH	DEFINED
NORTHSTAR REALTY FINANCE COR	COMMON	66704R100	8	900	SH	DEFINED
NORTHSTAR REALTY FINANCE COR	COMMON	66704R100	169	18000	SH	DEFINED
NORTHWEST BANCORP INC	COMMON	667328108	4890	230100	SH	DEFINED

NORTHWEST BANCORP INC	COMMON	667328108	2380	112000	SH	DEFINED
NORTHWEST BANCORP INC	COMMON	667328108	50	2350	SH	DEFINED
NORTHWEST NATURAL GAS CO	COMMON	667655104	6215	166974	SH	DEFINED
NORTHWESTERN CORP	COMMON	668074305	38	1275	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	83131	1630012	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	3570	70000	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	25500	500000	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	1015	19900	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	24866	487565	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	0	0	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	93160	1826666	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	13377	262285	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	464	9100	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	165	3232	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	1923	37700	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	1303	25545	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	18610	364900	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	2	30	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	337	6600	SH	DEFINED
NOVARTIS ADR	COMMON	66987V109	18077	354442	SH	DEFINED
NOVATEL INC	COMMON	669954109	47	1800	SH	DEFINED
NOVELL INC	COMMON	670006105	57	7700	SH	DEFINED
NOVELL INC	COMMON	670006105	754	101176	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	91602	3652400	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	71	2834	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	178	7100	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	9681	386001	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	233	9300	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	1830	72950	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	50	2000	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	1	24	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	160	6393	SH	DEFINED
NOVELLUS SYSTEMS INC	COMMON	670008101	211	8431	SH	DEFINED
NOVELIS INC	COMMON	67000X106	9	400	SH	DEFINED
NOVELIS INC	COMMON	67000X106	4	200	SH	DEFINED
NOVO-NORDISK A-S ADR	COMMON	670100205	1983	40000	SH	DEFINED
NOVO-NORDISK A-S ADR	COMMON	670100205	99	2000	SH	DEFINED
NOVO-NORDISK A-S ADR	COMMON	670100205	347	7000	SH	DEFINED
NOVO-NORDISK A-S ADR	COMMON	670100205	99	1996	SH	DEFINED
NOVOGEN LIMITED ADR	COMMON	67010F103	92	5000	SH	DEFINED
NU SKIN ENTERPRISES INC	COMMON	67018T105	2500	131226	SH	DEFINED
NSTAR	COMMON	67019E107	707	24460	SH	DEFINED
NSTAR	COMMON	67019E107	469	16200	SH	DEFINED
NSTAR	COMMON	67019E107	58	1996	SH	DEFINED
NSTAR	COMMON	67019E107	515	17800	SH	DEFINED
NUCOR CORP	COMMON	670346105	34429	583643	SH	DEFINED
NUCOR CORP	COMMON	670346105	187	3168	SH	DEFINED
NUCOR CORP	COMMON	670346105	26546	450000	SH	DEFINED
NUCOR CORP	COMMON	670346105	100809	1708915	SH	DEFINED
NUCOR CORP	COMMON	670346105	1634	27700	SH	DEFINED
NUCOR CORP	COMMON	670346105	2725	46200	SH	DEFINED
NUCOR CORP	COMMON	670346105	6278	106433	SH	DEFINED
NUCOR CORP	COMMON	670346105	1687	28593	SH	DEFINED
NUCOR CORP	COMMON	670346105	453	7674	SH	DEFINED
NUCOR CORP	COMMON	670346105	3592	60900	SH	DEFINED
NUCOR CORP	COMMON	670346105	354	6000	SH	DEFINED
NUCOR CORP	COMMON	670346105	389	6600	SH	DEFINED
NUCOR CORP	COMMON	670346105	1251	21199	SH	DEFINED
NUCOR CORP	COMMON	670346105	103	1753	SH	DEFINED

NUCOR CORP	COMMON	670346105	428	7250	SH	DEFINED
NUCOR CORP	COMMON	670346105	11957	202700	SH	DEFINED
NUCOR CORP	COMMON	670346105	295	5000	SH	DEFINED
NUVEEN CONNECTICUT PREM INC CF	COMMON	67060D107	37	2202	SH	DEFINED
NUTRACEUTICAL INTL CORP	COMMON	67060Y101	351	24700	SH	DEFINED
NUTRACEUTICAL INTL CORP	COMMON	67060Y101	10	700	SH	DEFINED
NUTRACEUTICAL INTL CORP	COMMON	67060Y101	55	3900	SH	DEFINED
NUVEEN INSD CALIF PREM INC 2 C	COMMON	67061U108	38	2500	SH	DEFINED
NUVEEN CAL MUNI MKT OPPOR FD C	COMMON	67062U107	3	200	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	117	3400	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	114989	3354405	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	1539	44900	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	2016	58800	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	747	21786	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	5019	146400	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	10776	314341	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	1243	36250	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	153	4476	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	429	12518	SH	DEFINED
NVIDIA CORP	COMMON	67066G104	10274	299700	SH	DEFINED
NUVEEN DVD ADVATAGE MUNI FD CF	COMMON	67066V101	126	8250	SH	DEFINED
NUTRI/SYSTEM INC	COMMON	67069D108	1063	42500	SH	DEFINED
NUTRI/SYSTEM INC	COMMON	67069D108	33	1300	SH	DEFINED
NUTRI/SYSTEM INC	COMMON	67069D108	205	8200	SH	DEFINED
NUVEEN CA DVD ADV MUNI FD 2 CE	COMMON	67069X104	15	1000	SH	DEFINED
NUVEEN EQUITY PREMIUM INCOME C	COMMON	6706ER101	123	6200	SH	DEFINED
NUVEEN PREMIUM INC MUNI FD 4 C	COMMON	6706K4105	23	1807	SH	DEFINED
NUVEEN PREMIUM INC MUNI FD 4 C	COMMON	6706K4105	88	6900	SH	DEFINED
NUVASIVE INC	COMMON	670704105	12603	672504	SH	DEFINED
NUVASIVE INC	COMMON	670704105	4396	234578	SH	DEFINED
NUVEEN REAL ESTATE INCOME CF	COMMON	67071B108	1575	77400	SH	DEFINED
NUVEEN QUALITY PREFERRED INC C	COMMON	67071S101	20	1500	SH	DEFINED
NUVEEN QUALITY PREFERRED II CF	COMMON	67072C105	10	700	SH	DEFINED
NUVEEN QUALITY PREFERRED II CF	COMMON	67072C105	14	1000	SH	DEFINED
NUVELO INC	COMMON	67072M301	1561	162563	SH	DEFINED
OGE ENERGY CORP	COMMON	670837103	3567	126937	SH	DEFINED
OGE ENERGY CORP	COMMON	670837103	11	400	SH	DEFINED
OGE ENERGY CORP	COMMON	670837103	506	18000	SH	DEFINED
NUVEEN INVESTMENTS INC	COMMON	67090F106	14209	360733	SH	DEFINED
NUVEEN INVESTMENTS INC	COMMON	67090F106	432	10966	SH	DEFINED
NUVEEN INVESTMENTS INC	COMMON	67090F106	288	7300	SH	DEFINED
NUVEEN QUALITY INCOME MUNI CF	COMMON	670977107	7	500	SH	DEFINED
NUVEEN CALIF QUALITY INC MUN	COMMON	670985100	162	10500	SH	DEFINED
OSI PHARMACEUTICALS INC	COMMON	671040103	246	8400	SH	DEFINED
OSI PHARMACEUTICALS INC	COMMON	671040103	94	3200	SH	DEFINED
OAK HILL FINANCIAL INC	COMMON	671337103	3	86	SH	DEFINED
OAKLEY INC	COMMON	673662102	2700	155700	SH	DEFINED
OAKLEY INC	COMMON	673662102	1434	82700	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	97689	1143494	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	688	8059	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	28576	334500	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	4186	49000	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	120273	1407849	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	2324	27200	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	4024	47100	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	6769	79240	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	85	990	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	732	8571	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	771	9025	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	5143	60200	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	438	5129	SH	DEFINED

OCCIDENTAL PETROLEUM CORP	COMMON	674599105	735	8600	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	2436	28514	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	158	1844	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	1399	16379	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	15651	183200	SH	DEFINED
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	527	6165	SH	DEFINED
OCEANEERING INTL INC	COMMON	675232102	7002	131105	SH	DEFINED
OCEANFIRST FINANCIAL CORP	COMMON	675234108	297	12300	SH	DEFINED
OCEANFIRST FINANCIAL CORP	COMMON	675234108	7	300	SH	DEFINED
OCEANFIRST FINANCIAL CORP	COMMON	675234108	147	6100	SH	DEFINED
OCWEN FINL CORP	COMMON	675746101	25	3615	SH	DEFINED
ODYSSEY HEALTHCARE INC	COMMON	67611V101	562	33100	SH	DEFINED
ODYSSEY HEALTHCARE INC	COMMON	67611V101	15	900	SH	DEFINED
ODYSSEY HEALTHCARE INC	COMMON	67611V101	76	4500	SH	DEFINED
OFFICE DEPOT INC	COMMON	676220106	106318	3579718	SH	DEFINED
OFFICE DEPOT INC	COMMON	676220106	189	6377	SH	DEFINED
OFFICE DEPOT INC	COMMON	676220106	73175	2463800	SH	DEFINED
OFFICE DEPOT INC	COMMON	676220106	737	24800	SH	DEFINED
OFFICE DEPOT INC	COMMON	676220106	10333	347916	SH	DEFINED
OFFICE DEPOT INC	COMMON	676220106	594	20000	SH	DEFINED
OFFICE DEPOT INC	COMMON	676220106	158	5315	SH	DEFINED
OFFICE DEPOT INC	COMMON	676220106	337	11351	SH	DEFINED
OFFICE DEPOT INC	COMMON	676220106	398	13400	SH	DEFINED
OFFICEMAX INC	COMMON	67622P101	2709	85552	SH	DEFINED
OFFICEMAX INC	COMMON	67622P101	44	1399	SH	DEFINED
OFFICEMAX INC	COMMON	67622P101	651	20565	SH	DEFINED
OHIO CASUALTY CORP	COMMON	677240103	79	2925	SH	DEFINED
OIL SERVICE HOLDERS	COMMON	678002106	124	1000	SH	DEFINED
OLD DOMINION FREIGHT LINE	COMMON	679580100	9920	296195	SH	DEFINED
OLD DOMINION FREIGHT LINE	COMMON	679580100	3331	99452	SH	DEFINED
OLD REPUBLIC INTERNATIONAL COR	COMMON	680223104	46	1720	SH	DEFINED
OLD REPUBLIC INTERNATIONAL COR	COMMON	680223104	2	81	SH	DEFINED
OLD REPUBLIC INTERNATIONAL COR	COMMON	680223104	624	23400	SH	DEFINED
OLD REPUBLIC INTERNATIONAL COR	COMMON	680223104	178	6681	SH	DEFINED
OLD SECOND BANCORP INC	COMMON	680277100	1110	37200	SH	DEFINED
OLD SECOND BANCORP INC	COMMON	680277100	30	1000	SH	DEFINED
OLD SECOND BANCORP INC	COMMON	680277100	325	10900	SH	DEFINED
OLYMPIC STEEL INC	COMMON	68162K106	38	2200	SH	DEFINED
OMNICARE INC	COMMON	681904108	48596	864243	SH	DEFINED
OMNICARE INC	COMMON	681904108	244	4341	SH	DEFINED
OMNICARE INC	COMMON	681904108	2800	49800	SH	DEFINED
OMNICARE INC	COMMON	681904108	1	25	SH	DEFINED
OMNICARE INC	COMMON	681904108	165	2928	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	383231	4582455	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	307	3670	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	42651	510000	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	6240	74609	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	34236	409377	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	226	2700	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	2450	29300	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	13502	161448	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	97	1160	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	234	2800	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	1213	14500	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	21262	254235	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	1355	16200	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	90	1082	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	582	6963	SH	DEFINED

OMNICOM GROUP	COMMON	681919106	485	5798	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	3471	41500	SH	DEFINED
OMNICOM GROUP	COMMON	681919106	335	4000	SH	DEFINED
OMEGA HEALTHCARE INVS INC	COMMON	681936100	15270	1097000	SH	DEFINED
OMEGA HEALTHCARE INVS INC	COMMON	681936100	150	10800	SH	DEFINED
OMEGA HEALTHCARE INVS INC	COMMON	681936100	230	16503	SH	DEFINED
OMEGA HEALTHCARE INVS INC	COMMON	681936100	1771	127200	SH	DEFINED
OMEGA HEALTHCARE INVS INC	COMMON	681936100	6989	502115	SH	DEFINED
OMEGA HEALTHCARE INVS INC	COMMON	681936100	295	21200	SH	DEFINED
OMEGA PROTEIN CORP	COMMON	68210P107	38	5000	SH	DEFINED
OMNIVISION TECHNOLOGIES	COMMON	682128103	2321	183900	SH	DEFINED
OMNIVISION TECHNOLOGIES	COMMON	682128103	69	5500	SH	DEFINED
OMNIVISION TECHNOLOGIES	COMMON	682128103	336	26600	SH	DEFINED
ON SEMICONDUCTOR CORPORATION	COMMON	682189105	1	100	SH	DEFINED
ONEOK INC	COMMON	682680103	237	6980	SH	DEFINED
ONYX PHARMACEUTICALS INC	COMMON	683399109	266	10647	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	23432	527270	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	1866	42000	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	418	9417	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	249	5600	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	4933	111000	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	760	17100	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	1957	44036	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	27	600	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	311	7000	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUNIC	COMMON	68370R109	978	22000	SH	DEFINED
OPEN TEXT CORP	COMMON	683715106	553	39570	SH	DEFINED
OPEN TEXT CORP	COMMON	683715106	91	6483	SH	DEFINED
OPEN TEXT CORP	COMMON	683715106	18992	1357100	SH	DEFINED
OPEN TEXT CORP	COMMON	683715106	6379	455099	SH	DEFINED
OPENWAVE SYSTEMS INC	COMMON	683718308	21045	1170465	SH	DEFINED
OPENWAVE SYSTEMS INC	COMMON	683718308	1546	86000	SH	DEFINED
OPENWAVE SYSTEMS INC	COMMON	683718308	2445	135988	SH	DEFINED
OPENWAVE SYSTEMS INC	COMMON	683718308	5	300	SH	DEFINED
OPENWAVE SYSTEMS INC	COMMON	683718308	1864	103683	SH	DEFINED
OPLINK COMMUNICATIONS INC	COMMON	68375Q106	290	190939	SH	DEFINED
OPSWARE INC	COMMON	68383A101	2682	516800	SH	DEFINED
OPSWARE INC	COMMON	68383A101	825	158872	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	138812	11194500	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	943	76033	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	44950	3625000	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	858	69200	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	12469	1005600	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	23567	1900529	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	2923	235700	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	24720	1993552	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	2356	190000	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	3412	275126	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	2683	216400	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	1126	90770	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	273635	22067300	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	5235	422175	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	73	5881	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	702	56585	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	422	34051	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	2044	164855	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	52	4214	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	9512	767080	SH	DEFINED

ORACLE CORPORATION	COMMON	68389X105	3026	244000	SH	DEFINED
ORACLE CORPORATION	COMMON	68389X105	964	77705	SH	DEFINED
ORASURE TECHNOLOGIES INC	COMMON	68554V108	4091	432900	SH	DEFINED
ORASURE TECHNOLOGIES INC	COMMON	68554V108	113	12000	SH	DEFINED
ORASURE TECHNOLOGIES INC	COMMON	68554V108	9	1000	SH	DEFINED
ORASURE TECHNOLOGIES INC	COMMON	68554V108	954	100900	SH	DEFINED
ORCHID CELLMARK INC	COMMON	68573C107	2428	285704	SH	DEFINED
O'REILLY AUTOMOTIVE INC	COMMON	686091109	461	16373	SH	DEFINED
ORIENTAL FINANCIAL GROUP	COMMON	68618W100	530	43300	SH	DEFINED
ORIX CORP ADR	COMMON	686330101	6	66	SH	DEFINED
ORIX CORP ADR	COMMON	686330101	3528	38940	SH	DEFINED
OSCIENT PHARMACEUTICALS CORP	COMMON	68812R105	1	400	SH	DEFINED
OSHKO SH TRUCK CORP	COMMON	688239201	5179	120000	SH	DEFINED
OSHKO SH TRUCK CORP	COMMON	688239201	39	900	SH	DEFINED
OSHKO SH TRUCK CORP	COMMON	688239201	52	1200	SH	DEFINED
OUTBACK STEAKHOUSE INC	COMMON	689899102	63484	1734530	SH	DEFINED
OUTBACK STEAKHOUSE INC	COMMON	689899102	4968	135732	SH	DEFINED
OUTBACK STEAKHOUSE INC	COMMON	689899102	16	441	SH	DEFINED
OUTBACK STEAKHOUSE INC	COMMON	689899102	95	2600	SH	DEFINED
OUTBACK STEAKHOUSE INC	COMMON	689899102	171	4673	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP INC	COMMON	690368105	5758	98721	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP INC	COMMON	690368105	16184	277453	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP INC	COMMON	690368105	402	6900	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP INC	COMMON	690368105	1273	21817	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP INC	COMMON	690368105	68	1167	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP INC	COMMON	690368105	4589	78676	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP INC	COMMON	690368105	204	3500	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP INC	COMMON	690368105	1784	30579	SH	DEFINED
OWENS-ILLINOIS INC	COMMON	690768403	15630	758000	SH	DEFINED
OWENS-ILLINOIS INC	COMMON	690768403	620	30068	SH	DEFINED
OWENS-ILLINOIS INC	COMMON	690768403	91	4425	SH	DEFINED
OWENS-ILLINOIS INC PFD 4.75	CONVERT	690768502	111	3000	SH	DEFINED
P C CONNECTION	COMMON	69318J100	2383	438037	SH	DEFINED
PG&E CORP	COMMON	69331C108	18373	468100	SH	DEFINED
PG&E CORP	COMMON	69331C108	295	7520	SH	DEFINED
PG&E CORP	COMMON	69331C108	3488	88854	SH	DEFINED
PG&E CORP	COMMON	69331C108	695	17700	SH	DEFINED
PG&E CORP	COMMON	69331C108	57	1452	SH	DEFINED
PG&E CORP	COMMON	69331C108	232	5900	SH	DEFINED
PG&E CORP	COMMON	69331C108	540	13747	SH	DEFINED
PFF BANCORP INC	COMMON	69331W104	723	23900	SH	DEFINED
PFF BANCORP INC	COMMON	69331W104	1398	46200	SH	DEFINED
PFF BANCORP INC	COMMON	69331W104	33	1100	SH	DEFINED
PFF BANCORP INC	COMMON	69331W104	772	25500	SH	DEFINED
PFF BANCORP INC	COMMON	69331W104	120	3951	SH	DEFINED
PHH CORP	COMMON	693320202	0	9	SH	DEFINED
PHH CORP	COMMON	693320202	0	1	SH	DEFINED
PHH CORP	COMMON	693320202	45	1641	SH	DEFINED
PHH CORP	COMMON	693320202	0	1	SH	DEFINED
PF CHANG'S CHINA BISTRO INC	COMMON	69333Y108	12932	288467	SH	DEFINED
PF CHANG'S CHINA BISTRO INC	COMMON	69333Y108	5	105	SH	DEFINED
PF CHANG'S CHINA BISTRO INC	COMMON	69333Y108	4261	95054	SH	DEFINED
PF CHANG'S CHINA BISTRO INC	COMMON	69333Y108	22	500	SH	DEFINED
PMC COML TR	COMMON	693434102	1	100	SH	DEFINED
PMC-SIERRA INC	COMMON	69344F106	32	3673	SH	DEFINED
PMC-SIERRA INC	COMMON	69344F106	4609	523102	SH	DEFINED
PMI GROUP INC (THE)	COMMON	69344M101	23453	588233	SH	DEFINED
PMI GROUP INC (THE)	COMMON	69344M101	8398	210646	SH	DEFINED

PMI GROUP INC (THE)	COMMON	69344M101	1706	42800	SH	DEFINED
PMI GROUP INC (THE)	COMMON	69344M101	85	2130	SH	DEFINED
PMI GROUP INC (THE)	COMMON	69344M101	293	7340	SH	DEFINED
PMI GROUP INC (THE)	COMMON	69344M101	101	2533	SH	DEFINED
PMI GROUP INC (THE)	COMMON	69344M101	239	6000	SH	DEFINED
PMI GROUP CVT (PMI) 2.5 07-15-	CONVERT	69344MAE1	19625	19100000	SH	DEFINED
PNC FINANCIAL SERVICES GROUP	COMMON	693475105	340	5861	SH	DEFINED
PNC FINANCIAL SERVICES GROUP	COMMON	693475105	4560	78600	SH	DEFINED
PNC FINANCIAL SERVICES GROUP	COMMON	693475105	957	16500	SH	DEFINED
PNC FINANCIAL SERVICES GROUP	COMMON	693475105	936	16130	SH	DEFINED
PNC FINANCIAL SERVICES GROUP	COMMON	693475105	351	6050	SH	DEFINED
PNC FINANCIAL SERVICES GROUP	COMMON	693475105	683	11775	SH	DEFINED
PNC FINANCIAL SERVICES GROUP	COMMON	693475105	287	4940	SH	DEFINED
PNC FINANCIAL SERVICES GROUP	COMMON	693475105	627	10800	SH	DEFINED
POSCO ADR	COMMON	693483109	18546	327900	SH	DEFINED
POSCO ADR	COMMON	693483109	30882	546000	SH	DEFINED
POSCO ADR	COMMON	693483109	5628	99501	SH	DEFINED
POSCO ADR	COMMON	693483109	1	14	SH	DEFINED
POSCO ADR	COMMON	693483109	1782	31500	SH	DEFINED
POSCO ADR	COMMON	693483109	699	12350	SH	DEFINED
POSCO ADR	COMMON	693483109	283	5000	SH	DEFINED
POSCO ADR	COMMON	693483109	147	2600	SH	DEFINED
POSCO ADR	COMMON	693483109	362	6400	SH	DEFINED
PNM RESOURCES INC	COMMON	69349H107	4802	167483	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	19089	322504	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	203	3424	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	5861	99017	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	750	12670	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	1539	26000	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	1	20	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	387	6536	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	358	6048	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	273	4617	SH	DEFINED
PPG INDUSTRIES INC	COMMON	693506107	212	3580	SH	DEFINED
PPL CORPORATION	COMMON	69351T106	11818	365539	SH	DEFINED
PPL CORPORATION	COMMON	69351T106	247	7650	SH	DEFINED
PPL CORPORATION	COMMON	69351T106	956	29577	SH	DEFINED
PPL CORPORATION	COMMON	69351T106	31	951	SH	DEFINED
PPL CORPORATION	COMMON	69351T106	230	7100	SH	DEFINED
PPL CORPORATION	COMMON	69351T106	386	11952	SH	DEFINED
PRG-SCHULTZ INTL INC	COMMON	69357C107	316	105333	SH	DEFINED
PS BUSINESS PKS INC CALIF	COMMON	69360J107	1282	28000	SH	DEFINED
PS BUSINESS PKS INC CALIF	COMMON	69360J107	1	16	SH	DEFINED
PSS WORLD MED INC	COMMON	69366A100	1569	117600	SH	DEFINED
PSS WORLD MED INC	COMMON	69366A100	47	3500	SH	DEFINED
PSS WORLD MED INC	COMMON	69366A100	13	1000	SH	DEFINED
PSS WORLD MED INC	COMMON	69366A100	231	17300	SH	DEFINED
PSS WORLD MED INC	COMMON	69366A100	69	5200	SH	DEFINED
PACCAR INC	COMMON	693718108	234	3442	SH	DEFINED
PACCAR INC	COMMON	693718108	993	14621	SH	DEFINED
PACCAR INC	COMMON	693718108	597	8800	SH	DEFINED
PACCAR INC	COMMON	693718108	382	5625	SH	DEFINED
PACCAR INC	COMMON	693718108	373	5496	SH	DEFINED
PACER INTERNATIONAL	COMMON	69373H106	4824	183000	SH	DEFINED
PACER INTERNATIONAL	COMMON	69373H106	15	588	SH	DEFINED
PACER INTERNATIONAL	COMMON	69373H106	8253	313100	SH	DEFINED
PACER INTERNATIONAL	COMMON	69373H106	116	4400	SH	DEFINED
PACHOLDER HIGH YIELD FUND CEF	COMMON	693742108	4	400	SH	DEFINED

PACIFIC CAP BANCORP	COMMON	69404P101	905	27200	SH	DEFINED
PACIFIC CAP BANCORP	COMMON	69404P101	23	700	SH	DEFINED
PACIFIC CAP BANCORP	COMMON	69404P101	107	3200	SH	DEFINED
PACIFIC CAP BANCORP	COMMON	69404P101	380	11400	SH	DEFINED
PACIFIC RIM MINING CORP	COMMON	694915208	1082	1254900	SH	DEFINED
PACIFIC RIM MINING CORP	COMMON	694915208	216	250000	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	64254	805386	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	38239	479300	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	10559	132350	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	407	5100	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	161	2015	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	8124	101824	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	48	600	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	28	355	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	415	5200	SH	DEFINED
PACIFICARE HEALTH SYS DEL	COMMON	695112102	431	5400	SH	DEFINED
PACKAGING CORP OF AMERICA	COMMON	695156109	177	9100	SH	DEFINED
PACKETEER INC	COMMON	695210104	4613	367571	SH	DEFINED
PACKETEER INC	COMMON	695210104	8	613	SH	DEFINED
PACKETEER INC	COMMON	695210104	58	4600	SH	DEFINED
PACTIV CORPORATION	COMMON	695257105	34054	1943700	SH	DEFINED
PACTIV CORPORATION	COMMON	695257105	53	3026	SH	DEFINED
PACTIV CORPORATION	COMMON	695257105	759	43323	SH	DEFINED
PACTIV CORPORATION	COMMON	695257105	4177	238400	SH	DEFINED
PACTIV CORPORATION	COMMON	695257105	5	266	SH	DEFINED
PACTIV CORPORATION	COMMON	695257105	91	5200	SH	DEFINED
PACTIV CORPORATION	COMMON	695257105	19169	1094101	SH	DEFINED
PACTIV CORPORATION	COMMON	695257105	157	8987	SH	DEFINED
PACTIV CORPORATION	COMMON	695257105	30	1687	SH	DEFINED
PALL CORPORATION	COMMON	696429307	42578	1548300	SH	DEFINED
PALL CORPORATION	COMMON	696429307	69	2506	SH	DEFINED
PALL CORPORATION	COMMON	696429307	267	9694	SH	DEFINED
PALL CORPORATION	COMMON	696429307	5720	208000	SH	DEFINED
PALL CORPORATION	COMMON	696429307	113	4100	SH	DEFINED
PALL CORPORATION	COMMON	696429307	8	290	SH	DEFINED
PALL CORPORATION	COMMON	696429307	198	7189	SH	DEFINED
PALL CORPORATION	COMMON	696429307	96	3500	SH	DEFINED
PALM INC	COMMON	696643105	21269	750747	SH	DEFINED
PALM INC	COMMON	696643105	1674	59100	SH	DEFINED
PALM INC	COMMON	696643105	1	52	SH	DEFINED
PALMSOURCE INC	COMMON	697154102	0	2	SH	DEFINED
PALOMAR MEDICAL TECHNOLOGIES	COMMON	697529303	1729	65900	SH	DEFINED
PAN AMERICAN SILVER CORP COM	COMMON	697900108	5651	320000	SH	DEFINED
PAN PACIFIC RETAIL PROPERTIES	COMMON	69806L104	13840	210017	SH	DEFINED
PAN PACIFIC RETAIL PROPERTIES	COMMON	69806L104	3495	53041	SH	DEFINED
PAN PACIFIC RETAIL PROPERTIES	COMMON	69806L104	4879	74044	SH	DEFINED
PANACOS PHARMACEUTICALS INC	COMMON	69811Q106	382	39265	SH	DEFINED
PANERA BREAD CO CL A	COMMON	69840W108	20	390	SH	DEFINED
PANTRY INC	COMMON	698657103	598	16000	SH	DEFINED
PANTRY INC	COMMON	698657103	4585	122700	SH	DEFINED
PANTRY INC	COMMON	698657103	131	3500	SH	DEFINED
PANTRY INC	COMMON	698657103	931	24900	SH	DEFINED
PANTRY INC	COMMON	698657103	47	1250	SH	DEFINED
PAPA JOHNS INTL INC	COMMON	698813102	5476	109248	SH	DEFINED
PAPA JOHNS INTL INC	COMMON	698813102	6831	136300	SH	DEFINED
PAPA JOHNS INTL INC	COMMON	698813102	155	3100	SH	DEFINED
PAPA JOHNS INTL INC	COMMON	698813102	1734	34600	SH	DEFINED
PAR TECHNOLOGY CORP	COMMON	698884103	1263	54900	SH	DEFINED
PAR PHARMACEUTICAL COS INC	COMMON	69888P106	309	11607	SH	DEFINED
PAR PHARMACEUTICAL COS INC	COMMON	69888P106	5	196	SH	DEFINED
PAR PHARMACEUTICAL COS INC	COMMON	69888P106	15	575	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP	COMMON	699173100	38	5489	SH	DEFINED

PARAMETRIC TECHNOLOGY CORP	COMMON	699173100	9214	1321923	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP	COMMON	699173100	71	10200	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP	COMMON	699173100	3	468	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP	COMMON	699173100	339	48700	SH	DEFINED
PARK ELECTROCHEMICAL CORP	COMMON	700416209	4416	165700	SH	DEFINED
PARK ELECTROCHEMICAL CORP	COMMON	700416209	125	4700	SH	DEFINED
PARK ELECTROCHEMICAL CORP	COMMON	700416209	613	23000	SH	DEFINED
PARK ELECTROCHEMICAL CORP	COMMON	700416209	16	600	SH	DEFINED
PARKER DRILLING CO	COMMON	701081101	5739	619100	SH	DEFINED
PARKER DRILLING CO	COMMON	701081101	149	16100	SH	DEFINED
PARKER DRILLING CO	COMMON	701081101	1274	137400	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	84845	1319310	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	155	2412	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	38586	600000	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	167	2600	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	4841	75277	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	1093	17000	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	8774	136440	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	9009	140084	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	266	4135	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	328	5096	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	317	4932	SH	DEFINED
PARKER HANNIFIN CORP	COMMON	701094104	431	6700	SH	DEFINED
PARKWAY PROPERTIES INC-MD	COMMON	70159Q104	605	12900	SH	DEFINED
PARLUX FRAGRANCES INC	COMMON	701645103	119	4100	SH	DEFINED
PARLUX FRAGRANCES INC	COMMON	701645103	125	4300	SH	DEFINED
PARTNER COMMUNICATIONS CO LTD	COMMON	70211M109	628	72900	SH	DEFINED
PATHMARK STORES INC	COMMON	70322A101	1769	156800	SH	DEFINED
PATHMARK STORES INC	COMMON	70322A101	50	4400	SH	DEFINED
PATHMARK STORES INC	COMMON	70322A101	587	52000	SH	DEFINED
PATTERSON COS INC	COMMON	703395103	126	3142	SH	DEFINED
PATTERSON COS INC	COMMON	703395103	213	5311	SH	DEFINED
PATTERSON COS INC	COMMON	703395103	13213	330085	SH	DEFINED
PATTERSON COS INC	COMMON	703395103	32	802	SH	DEFINED
PATTERSON - UTI ENERGY INC	COMMON	703481101	35243	976800	SH	DEFINED
PATTERSON - UTI ENERGY INC	COMMON	703481101	32472	900000	SH	DEFINED
PATTERSON - UTI ENERGY INC	COMMON	703481101	6844	189700	SH	DEFINED
PATTERSON - UTI ENERGY INC	COMMON	703481101	877	24300	SH	DEFINED
PATTERSON - UTI ENERGY INC	COMMON	703481101	5914	163919	SH	DEFINED
PATTERSON - UTI ENERGY INC	COMMON	703481101	682	18900	SH	DEFINED
PATTERSON - UTI ENERGY INC	COMMON	703481101	372	10300	SH	DEFINED
PAULA FINL DEL	COMMON	703588103	24	10000	SH	DEFINED
PAXAR CORP	COMMON	704227107	37	2225	SH	DEFINED
PAYCHEX INC	COMMON	704326107	23982	646600	SH	DEFINED
PAYCHEX INC	COMMON	704326107	249	6713	SH	DEFINED
PAYCHEX INC	COMMON	704326107	37090	1000000	SH	DEFINED
PAYCHEX INC	COMMON	704326107	963	25956	SH	DEFINED
PAYCHEX INC	COMMON	704326107	7335	197761	SH	DEFINED
PAYCHEX INC	COMMON	704326107	2203	59385	SH	DEFINED
PAYCHEX INC	COMMON	704326107	8746	235805	SH	DEFINED
PAYCHEX INC	COMMON	704326107	448	12070	SH	DEFINED
PAYCHEX INC	COMMON	704326107	427	11500	SH	DEFINED
PAYLESS SHOESOURCE INC	COMMON	704379106	1329	76400	SH	DEFINED
PAYLESS SHOESOURCE INC	COMMON	704379106	30496	1752642	SH	DEFINED
PAYLESS SHOESOURCE INC	COMMON	704379106	157	9000	SH	DEFINED
PAYLESS SHOESOURCE INC	COMMON	704379106	773	44400	SH	DEFINED
PAYLESS SHOESOURCE INC	COMMON	704379106	17	990	SH	DEFINED
PAYLESS SHOESOURCE INC	COMMON	704379106	3205	184200	SH	DEFINED

PEABODY ENERGY CORP	COMMON	704549104	48004	569099	SH	DEFINED
PEABODY ENERGY CORP	COMMON	704549104	4639	55000	SH	DEFINED
PEABODY ENERGY CORP	COMMON	704549104	37	444	SH	DEFINED
PEARSON PLC ADR	COMMON	705015105	1	85	SH	DEFINED
PEDIATRIX MED GROUP	COMMON	705324101	14623	190355	SH	DEFINED
PEDIATRIX MED GROUP	COMMON	705324101	5114	66577	SH	DEFINED
PEGASUS SOLUTIONS INC	COMMON	705906105	39	4375	SH	DEFINED
PENN NATIONAL GAMING INC	COMMON	707569109	7608	244547	SH	DEFINED
PENN NATIONAL GAMING INC	COMMON	707569109	100	3200	SH	DEFINED
PENN NATIONAL GAMING INC	COMMON	707569109	2402	77200	SH	DEFINED
PENN VA CORP	COMMON	707882106	10576	183254	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	56222	1185612	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	239	5047	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	50977	1075000	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	29215	616095	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	275	5800	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	1570	33100	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	20726	437082	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	159	3350	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	141	2965	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	469	9880	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	45	959	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	801	16900	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	89	1870	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	502	10579	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	330	6968	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	4642	97900	SH	DEFINED
J. C. PENNEY CO	COMMON	708160106	784	16534	SH	DEFINED
PENNFED FINANCIAL SVCS INC	COMMON	708167101	38	2100	SH	DEFINED
PENNFED FINANCIAL SVCS INC	COMMON	708167101	58	3200	SH	DEFINED
PENNSYLVANIA RL ESTATE INVT TR	COMMON	709102107	1303	30900	SH	DEFINED
PENNSYLVANIA RL ESTATE INVT TR	COMMON	709102107	0	1	SH	DEFINED
PENTAIR INC	COMMON	709631105	26970	738900	SH	DEFINED
PENTAIR INC	COMMON	709631105	523	14327	SH	DEFINED
PENTAIR INC	COMMON	709631105	594	16280	SH	DEFINED
PENTON MEDIA INC	COMMON	709668107	2	3045	SH	DEFINED
PEOPLES BANCORP INC	COMMON	709789101	14	500	SH	DEFINED
PEOPLES BANCORP INC	COMMON	709789101	190	6891	SH	DEFINED
PEOPLES BANCORP INC	COMMON	709789101	55	2000	SH	DEFINED
PEOPLES BK BRIDGEPORT CONN	COMMON	710198102	33	1125	SH	DEFINED
PEOPLES ENERGY CORP	COMMON	711030106	3039	77164	SH	DEFINED
PEOPLES ENERGY CORP	COMMON	711030106	30	754	SH	DEFINED
PEOPLES ENERGY CORP	COMMON	711030106	119	3020	SH	DEFINED
PEOPLES ENERGY CORP	COMMON	711030106	693	17600	SH	DEFINED
PEOPLESUPPORT INC	COMMON	712714302	2991	380991	SH	DEFINED
PEP BOYS-MANNY MOE & JACK	COMMON	713278109	1	100	SH	DEFINED
PEPCO HOLDINGS INC	COMMON	713291102	12	500	SH	DEFINED
PEPCO HOLDINGS INC	COMMON	713291102	30	1300	SH	DEFINED
PEPCO HOLDINGS INC	COMMON	713291102	197	8450	SH	DEFINED
PEPSI BOTTLING GROUP INC	COMMON	713409100	80	2798	SH	DEFINED
PEPSI BOTTLING GROUP INC	COMMON	713409100	17012	595880	SH	DEFINED
PEPSI BOTTLING GROUP INC	COMMON	713409100	126	4400	SH	DEFINED
PEPSI BOTTLING GROUP INC	COMMON	713409100	1228	43000	SH	DEFINED
PEPSI BOTTLING GROUP INC	COMMON	713409100	857	30000	SH	DEFINED
PEPSI BOTTLING GROUP INC	COMMON	713409100	425	14900	SH	DEFINED
PEPSIAMERICAS INC	COMMON	71343P200	551	24220	SH	DEFINED
PEPSIAMERICAS INC	COMMON	71343P200	191	8400	SH	DEFINED
PEPSICO INC	COMMON	713448108	76986	1357535	SH	DEFINED

PEPSICO INC	COMMON	713448108	1909	33664	SH	DEFINED
PEPSICO INC	COMMON	713448108	34026	600000	SH	DEFINED
PEPSICO INC	COMMON	713448108	340	6000	SH	DEFINED
PEPSICO INC	COMMON	713448108	77542	1367338	SH	DEFINED
PEPSICO INC	COMMON	713448108	834	14700	SH	DEFINED
PEPSICO INC	COMMON	713448108	1254	22120	SH	DEFINED
PEPSICO INC	COMMON	713448108	5274	93000	SH	DEFINED
PEPSICO INC	COMMON	713448108	22711	400479	SH	DEFINED
PEPSICO INC	COMMON	713448108	6	110	SH	DEFINED
PEPSICO INC	COMMON	713448108	23	408	SH	DEFINED
PEPSICO INC	COMMON	713448108	1363	24029	SH	DEFINED
PEPSICO INC	COMMON	713448108	46181	814335	SH	DEFINED
PEPSICO INC	COMMON	713448108	9194	162120	SH	DEFINED
PEPSICO INC	COMMON	713448108	1512	26656	SH	DEFINED
PEPSICO INC	COMMON	713448108	71	1259	SH	DEFINED
PEPSICO INC	COMMON	713448108	3198	56400	SH	DEFINED
PEPSICO INC	COMMON	713448108	35023	617583	SH	DEFINED
PEPSICO INC	COMMON	713448108	3261	57503	SH	DEFINED
PEPSICO INC	COMMON	713448108	21	373	SH	DEFINED
PEPSICO INC	COMMON	713448108	1221	21526	SH	DEFINED
PEPSICO INC	COMMON	713448108	7749	136640	SH	DEFINED
PEPSICO INC	COMMON	713448108	1082	19074	SH	DEFINED
PER-SE TECHNOLOGIES INC	COMMON	713569309	13785	667250	SH	DEFINED
PER-SE TECHNOLOGIES INC	COMMON	713569309	368	17800	SH	DEFINED
PER-SE TECHNOLOGIES INC	COMMON	713569309	10	500	SH	DEFINED
PER-SE TECHNOLOGIES INC	COMMON	713569309	3799	183865	SH	DEFINED
PER-SE TECHNOLOGIES INC	COMMON	713569309	11530	558063	SH	DEFINED
PER-SE TECHNOLOGIES INC	COMMON	713569309	52	2500	SH	DEFINED
PER-SE TECHNOLOGIES INC	COMMON	713569309	19	900	SH	DEFINED
PERFORMANCE FOOD GROUP CO	COMMON	713755106	48	1525	SH	DEFINED
PERFORMANCE FOOD GROUP CO	COMMON	713755106	21935	695700	SH	DEFINED
PERFORMANCE FOOD GROUP CO	COMMON	713755106	1091	34600	SH	DEFINED
PERINI CORP	COMMON	713839108	1718	94380	SH	DEFINED
PERKINELMER INC	COMMON	714046109	103358	5074034	SH	DEFINED
PERKINELMER INC	COMMON	714046109	54	2667	SH	DEFINED
PERKINELMER INC	COMMON	714046109	17135	841186	SH	DEFINED
PERKINELMER INC	COMMON	714046109	61	3000	SH	DEFINED
PERKINELMER INC	COMMON	714046109	902	44300	SH	DEFINED
PERKINELMER INC	COMMON	714046109	10038	492764	SH	DEFINED
PERKINELMER INC	COMMON	714046109	146	7152	SH	DEFINED
PERKINELMER INC	COMMON	714046109	134	6600	SH	DEFINED
PERKINELMER INC	COMMON	714046109	261	12818	SH	DEFINED
PERKINELMER INC	COMMON	714046109	267	13100	SH	DEFINED
PERKINELMER INC	COMMON	714046109	4681	229800	SH	DEFINED
PERKINELMER INC	COMMON	714046109	1057	51900	SH	DEFINED
PERKINELMER INC	COMMON	714046109	1279	62800	SH	DEFINED
PEROT SYS CORP	COMMON	714265105	13810	975977	SH	DEFINED
PEROT SYS CORP	COMMON	714265105	761	53800	SH	DEFINED
PEROT SYS CORP	COMMON	714265105	420	29714	SH	DEFINED
PERRIGO CO	COMMON	714290103	110	7716	SH	DEFINED
TELEKOMUNIKASI ADR	COMMON	715684106	1470	70620	SH	DEFINED
TELEKOMUNIKASI ADR	COMMON	715684106	62	3000	SH	DEFINED
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	11828	558988	SH	DEFINED
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	770	36400	SH	DEFINED
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	63	3000	SH	DEFINED
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	34	1616	SH	DEFINED
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	1790	84600	SH	DEFINED
PETRO-CANADA	COMMON	71644E102	1938	46200	SH	DEFINED

PETRO-CANADA	COMMON	71644E102	920	21932	SH	DEFINED
PETRO-CANADA	COMMON	71644E102	1312	31283	SH	DEFINED
PETRO-CANADA	COMMON	71644E102	1459	34772	SH	DEFINED
PETRO-CANADA	COMMON	71644E102	180620	4305600	SH	DEFINED
PETRO-CANADA	COMMON	71644E102	52103	1242020	SH	DEFINED
PETRO-CANADA	COMMON	71644E102	4520	107740	SH	DEFINED
PETRO-CANADA	COMMON	71644E102	762	18172	SH	DEFINED
PETRO-CANADA	COMMON	71644E102	536	12766	SH	DEFINED
PETRO-CANADA	COMMON	71644E102	1786	42800	SH	DEFINED
PETROCHINA CO LTD- ADR	COMMON	71646E100	83	1000	SH	DEFINED
PETROCHINA CO LTD- ADR	COMMON	71646E100	2	25	SH	DEFINED
PETROKAZAKHSTAN INC CL A	COMMON	71649P102	13399	247100	SH	DEFINED
PETROKAZAKHSTAN INC CL A	COMMON	71649P102	719	13250	SH	DEFINED
PETROKAZAKHSTAN INC CL A	COMMON	71649P102	19528	360114	SH	DEFINED
PETROLEUM & RES CORP	COMMON	716549100	3	87	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V101	8849	138800	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V101	2709	42500	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V101	169	2650	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V101	8700	136471	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V101	1696	26600	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V101	3476	54521	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V408	1791	25049	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V408	471	6587	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V408	12475	174500	SH	DEFINED
PETROLEO BRASILEIRO SA ADR	COMMON	71654V408	6241	87300	SH	DEFINED
PETROLEUM DEVELOPMENT CORP	COMMON	716578109	376	9800	SH	DEFINED
PETROLEUM DEVELOPMENT CORP	COMMON	716578109	12	300	SH	DEFINED
PETROLEUM DEVELOPMENT CORP	COMMON	716578109	153	4000	SH	DEFINED
PETSMART INC	COMMON	716768106	7907	363019	SH	DEFINED
PETSMART INC	COMMON	716768106	774	35532	SH	DEFINED
PETSMART INC	COMMON	716768106	1493	68540	SH	DEFINED
PETSMART INC	COMMON	716768106	13	580	SH	DEFINED
PETSMART INC	COMMON	716768106	37	1715	SH	DEFINED
PETSMART INC	COMMON	716768106	4666	214250	SH	DEFINED
PETSMART INC	COMMON	716768106	86	3935	SH	DEFINED
PHARMACYCLICS INC	COMMON	716933106	72	8000	SH	DEFINED
PFIZER INC	COMMON	717081103	420454	16838366	SH	DEFINED
PFIZER INC	COMMON	717081103	3710	148597	SH	DEFINED
PFIZER INC	COMMON	717081103	44953	1800300	SH	DEFINED
PFIZER INC	COMMON	717081103	1783	71400	SH	DEFINED
PFIZER INC	COMMON	717081103	1144	45800	SH	DEFINED
PFIZER INC	COMMON	717081103	839	33614	SH	DEFINED
PFIZER INC	COMMON	717081103	23682	948400	SH	DEFINED
PFIZER INC	COMMON	717081103	258	10350	SH	DEFINED
PFIZER INC	COMMON	717081103	372	14900	SH	DEFINED
PFIZER INC	COMMON	717081103	138243	5536381	SH	DEFINED
PFIZER INC	COMMON	717081103	911	36500	SH	DEFINED
PFIZER INC	COMMON	717081103	2199	88070	SH	DEFINED
PFIZER INC	COMMON	717081103	11429	457700	SH	DEFINED
PFIZER INC	COMMON	717081103	26392	1056936	SH	DEFINED
PFIZER INC	COMMON	717081103	1211	48500	SH	DEFINED
PFIZER INC	COMMON	717081103	228	9141	SH	DEFINED
PFIZER INC	COMMON	717081103	14315	573300	SH	DEFINED
PFIZER INC	COMMON	717081103	2833	113473	SH	DEFINED
PFIZER INC	COMMON	717081103	25603	1025336	SH	DEFINED
PFIZER INC	COMMON	717081103	15375	615757	SH	DEFINED
PFIZER INC	COMMON	717081103	4014	160735	SH	DEFINED
PFIZER INC	COMMON	717081103	19820	793769	SH	DEFINED

PFIZER INC	COMMON	717081103	1049	42000	SH	DEFINED
PFIZER INC	COMMON	717081103	10322	413378	SH	DEFINED
PFIZER INC	COMMON	717081103	121	4841	SH	DEFINED
PFIZER INC	COMMON	717081103	729	29215	SH	DEFINED
PFIZER INC	COMMON	717081103	64921	2599947	SH	DEFINED
PFIZER INC	COMMON	717081103	11262	451040	SH	DEFINED
PFIZER INC	COMMON	717081103	518	20733	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COMMON	717124101	52716	916632	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COMMON	717124101	3019	52500	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COMMON	717124101	265	4600	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COMMON	717124101	3255	56600	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COMMON	717124101	380	6600	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COMMON	717124101	141	2459	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COMMON	717124101	7112	123671	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COMMON	717124101	8	136	SH	DEFINED
PHARMION CORP	COMMON	71715B409	698	32000	SH	DEFINED
PHARMION CORP	COMMON	71715B409	305	14000	SH	DEFINED
PHARMION CORP	COMMON	71715B409	508	23300	SH	DEFINED
PHARMION CORP	COMMON	71715B409	15	700	SH	DEFINED
PHARMION CORP	COMMON	71715B409	72	3300	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	90223	694400	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	254	1953	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	51972	400000	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	1377	10600	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	676	5200	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	158549	1220264	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	2274	17500	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	4522	34800	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	13251	101986	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	3437	26450	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	1196	9207	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	4418	34000	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	5964	45900	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	115	882	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	455	3500	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	4291	33025	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	136	1049	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	563	4334	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	769	5918	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	19515	150200	SH	DEFINED
PHELPS DODGE CORP	COMMON	717265102	585	4500	SH	DEFINED
PHILADELPHIA CONSOLIDATED HOLD	COMMON	717528103	6382	75167	SH	DEFINED
PHOENIX COMPANIES INC	COMMON	71902E109	2	130	SH	DEFINED
PHOENIX COMPANIES INC	COMMON	71902E109	19	1572	SH	DEFINED
PHOENIX TECHNOLOGIES LTD	COMMON	719153108	1044	138700	SH	DEFINED
PHOENIX TECHNOLOGIES LTD	COMMON	719153108	30	4000	SH	DEFINED
PHOENIX TECHNOLOGIES LTD	COMMON	719153108	227	30200	SH	DEFINED
PHOTON DYNAMICS INC	COMMON	719364101	2826	147595	SH	DEFINED
PHOTRONICS INC	COMMON	719405102	6765	348728	SH	DEFINED
PHOTRONICS INC	COMMON	719405102	5081	261900	SH	DEFINED
PHOTRONICS INC	COMMON	719405102	144	7400	SH	DEFINED
PHOTRONICS INC	COMMON	719405102	616	31747	SH	DEFINED
PHOTRONICS INC	COMMON	719405102	514	26518	SH	DEFINED
PHOTRONICS INC	COMMON	719405102	1174	60500	SH	DEFINED
PHOTRONICS INC	COMMON	719405102	32	1625	SH	DEFINED
PIEDMONT NATURAL GAS	COMMON	720186105	161	6400	SH	DEFINED
PIEDMONT NATURAL GAS	COMMON	720186105	184	7300	SH	DEFINED
PIER 1 IMPORTS INC	COMMON	720279108	134	11900	SH	DEFINED
PIKE ELECTRIC CORP	COMMON	721283109	4543	242546	SH	DEFINED
PILGRIMS PRIDE CORP	COMMON	721467108	14289	392552	SH	DEFINED
PILGRIMS PRIDE CORP	COMMON	721467108	13285	364980	SH	DEFINED

PILGRIMS PRIDE CORP	COMMON	721467108	510	14000	SH	DEFINED
PILGRIMS PRIDE CORP	COMMON	721467108	393	10789	SH	DEFINED
PILGRIMS PRIDE CORP	COMMON	721467108	87	2400	SH	DEFINED
PIMCO NEW YORK MUNI INC FD CF	COMMON	72200T103	30	2000	SH	DEFINED
PIMCO MUNICIPAL INCOME FD II C	COMMON	72200W106	15	1000	SH	DEFINED
RCM STRATEGIC GLOBAL GOVT FD	COMMON	72200X104	40	3161	SH	DEFINED
PIMCO HIGH INCOME FUND CF	COMMON	722014107	31	2100	SH	DEFINED
PIMCO CORPORATE OPPORTUNITY	COMMON	72201B101	98	5689	SH	DEFINED
PINNACLE AIRLINES CORP	COMMON	723443107	517	79500	SH	DEFINED
PINNACLE AIRLINES CORP	COMMON	723443107	13	2000	SH	DEFINED
PINNACLE AIRLINES CORP	COMMON	723443107	186	28600	SH	DEFINED
PINNACLE ENTMT INC	COMMON	723456109	4640	253163	SH	DEFINED
PINNACLE WEST CAPITAL CORP	COMMON	723484101	88	1990	SH	DEFINED
PINNACLE WEST CAPITAL CORP	COMMON	723484101	762	17296	SH	DEFINED
PINNACLE WEST CAPITAL CORP	COMMON	723484101	353	8000	SH	DEFINED
PINNACLE WEST CAPITAL CORP	COMMON	723484101	88	2000	SH	DEFINED
PINNACLE WEST CAPITAL CORP	COMMON	723484101	90	2050	SH	DEFINED
PINNACLE WEST CAPITAL CORP	COMMON	723484101	149	3391	SH	DEFINED
PIONEER MUNI HI INCOME TRUST C	COMMON	723763108	15	1000	SH	DEFINED
PIONEER NAT RES CO	COMMON	723787107	2	31	SH	DEFINED
PIONEER NAT RES CO	COMMON	723787107	29	520	SH	DEFINED
PIONEER NAT RES CO	COMMON	723787107	12	214	SH	DEFINED
PIONEER NAT RES CO	COMMON	723787107	575	10472	SH	DEFINED
PIONEER NAT RES CO	COMMON	723787107	34	621	SH	DEFINED
PIPER JAFFRAY COS	COMMON	724078100	8	270	SH	DEFINED
PIPER JAFFRAY COS	COMMON	724078100	1	24	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	39311	941800	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	193	4613	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	1519	36396	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	4833	115800	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	747	17892	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	104	2500	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	23134	554245	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	206	4943	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	1914	45850	SH	DEFINED
PITNEY BOWES INC	COMMON	724479100	350	8375	SH	DEFINED
PIXAR	COMMON	725811103	8713	195751	SH	DEFINED
PIXAR	COMMON	725811103	30934	695000	SH	DEFINED
PIXAR	COMMON	725811103	338	7601	SH	DEFINED
PIXAR	COMMON	725811103	3182	71500	SH	DEFINED
PIXAR	COMMON	725811103	6	140	SH	DEFINED
PIXAR	COMMON	725811103	4	100	SH	DEFINED
PIXAR	COMMON	725811103	205	4600	SH	DEFINED
PLACER DOME INC	COMMON	725906101	6659	388300	SH	DEFINED
PLACER DOME INC	COMMON	725906101	231	13500	SH	DEFINED
PLACER DOME INC	COMMON	725906101	978	57000	SH	DEFINED
PLACER DOME INC	COMMON	725906101	6207	362000	SH	DEFINED
PLACER DOME INC	COMMON	725906101	17919	1045000	SH	DEFINED
PLACER DOME INC	COMMON	725906101	304	17734	SH	DEFINED
PLACER SIERRA BANCSHARES	COMMON	726079106	22	800	SH	DEFINED
PLACER SIERRA BANCSHARES	COMMON	726079106	93	3400	SH	DEFINED
PLAINS ALL AMER PIPELINE LP	COMMON	726503105	661	15515	SH	DEFINED
PLAINS ALL AMER PIPELINE LP	COMMON	726503105	9450	221685	SH	DEFINED
PLAINS EXPLORATION & PRODUCT	COMMON	726505100	8003	186904	SH	DEFINED
PLAINS EXPLORATION & PRODUCT	COMMON	726505100	135	3159	SH	DEFINED
PLAINS EXPLORATION & PRODUCT	COMMON	726505100	96	2250	SH	DEFINED
PLANTRONICS INC	COMMON	727493108	2905	94300	SH	DEFINED
PLANTRONICS INC	COMMON	727493108	55	1800	SH	DEFINED
PLANTRONICS INC	COMMON	727493108	109961	3569000	SH	DEFINED

PLANTRONICS INC	COMMON	727493108	29	935	SH	DEFINED
PLAYTEX PRODS INC	COMMON	72813P100	1141	103700	SH	DEFINED
PLAYTEX PRODS INC	COMMON	72813P100	32	2900	SH	DEFINED
PLAYTEX PRODS INC	COMMON	72813P100	353	32100	SH	DEFINED
PLAYTEX PRODS INC	COMMON	72813P100	40	3675	SH	DEFINED
PLEXUS CORP	COMMON	729132100	6056	354380	SH	DEFINED
PLEXUS CORP	COMMON	729132100	26	1500	SH	DEFINED
PLEXUS CORP	COMMON	729132100	321	18800	SH	DEFINED
PLEXUS CORP	COMMON	729132100	162	9500	SH	DEFINED
PLUM CREEK TIMBER CO INC	COMMON	729251108	141	3708	SH	DEFINED
PLUM CREEK TIMBER CO INC	COMMON	729251108	4775	125949	SH	DEFINED
PLUM CREEK TIMBER CO INC	COMMON	729251108	18031	475630	SH	DEFINED
PLUM CREEK TIMBER CO INC	COMMON	729251108	437	11539	SH	DEFINED
POGO PRODUCING CO	COMMON	730448107	236	4000	SH	DEFINED
POGO PRODUCING CO	COMMON	730448107	295	4999	SH	DEFINED
POLARIS INDUSTRIES INC	COMMON	731068102	2879	58100	SH	DEFINED
POLARIS INDUSTRIES INC	COMMON	731068102	11773	237600	SH	DEFINED
POLARIS INDUSTRIES INC	COMMON	731068102	253	5100	SH	DEFINED
POLARIS INDUSTRIES INC	COMMON	731068102	4	90	SH	DEFINED
POLARIS INDUSTRIES INC	COMMON	731068102	237	4786	SH	DEFINED
POLARIS INDUSTRIES INC	COMMON	731068102	163138	3292400	SH	DEFINED
POLARIS INDUSTRIES INC	COMMON	731068102	7318	147682	SH	DEFINED
POLO RALPH LAUREN CORP	COMMON	731572103	65392	1300033	SH	DEFINED
POLO RALPH LAUREN CORP	COMMON	731572103	2550	50700	SH	DEFINED
POLO RALPH LAUREN CORP	COMMON	731572103	12	231	SH	DEFINED
POLO RALPH LAUREN CORP	COMMON	731572103	2284	45413	SH	DEFINED
POLO RALPH LAUREN CORP	COMMON	731572103	42	840	SH	DEFINED
POLO RALPH LAUREN CORP	COMMON	731572103	226	4500	SH	DEFINED
POLYCOM INC	COMMON	73172K104	10444	645897	SH	DEFINED
POLYCOM INC	COMMON	73172K104	3589	221926	SH	DEFINED
POLYMEDICA CORP	COMMON	731738100	74	2125	SH	DEFINED
POLYONE CORPORATION	COMMON	73179P106	21	3525	SH	DEFINED
POMEROY COMPUTER RESOURCES	COMMON	731822102	296	26100	SH	DEFINED
POMEROY COMPUTER RESOURCES	COMMON	731822102	8	700	SH	DEFINED
POMEROY COMPUTER RESOURCES	COMMON	731822102	93	8200	SH	DEFINED
PORTUGAL TELECOM SGPS ADR	COMMON	737273102	0	0	SH	DEFINED
PORTUGAL TELECOM SGPS ADR	COMMON	737273102	0	0	SH	DEFINED
PORTUGAL TELECOM SGPS ADR	COMMON	737273102	0	0	SH	DEFINED
PORTUGAL TELECOM SGPS ADR	COMMON	737273102	719	79029	SH	DEFINED
PORTUGAL TELECOM SGPS ADR	COMMON	737273102	0	0	SH	DEFINED
PORTUGAL TELECOM SGPS ADR	COMMON	737273102	0	51	SH	DEFINED
PORTUGAL TELECOM SGPS ADR	COMMON	737273102	0	0	SH	DEFINED
POST PROPERTIES INC REIT	COMMON	737464107	8776	235604	SH	DEFINED
POST PROPERTIES INC REIT	COMMON	737464107	954	25600	SH	DEFINED
POTA SH CORP OF SASKATCHEWAN	COMMON	73755L107	149	1600	SH	DEFINED
POTA SH CORP OF SASKATCHEWAN	COMMON	73755L107	7052	75500	SH	DEFINED
POTA SH CORP OF SASKATCHEWAN	COMMON	73755L107	11180	119700	SH	DEFINED
POTA SH CORP OF SASKATCHEWAN	COMMON	73755L107	593	6355	SH	DEFINED
POTA SH CORP OF SASKATCHEWAN	COMMON	73755L107	468	5012	SH	DEFINED
POTA SH CORP OF SASKATCHEWAN	COMMON	73755L107	532	5700	SH	DEFINED
POTLATCH CORP	COMMON	737628107	474	9100	SH	DEFINED
POTLATCH CORP	COMMON	737628107	245	4700	SH	DEFINED
POTLATCH CORP	COMMON	737628107	47	900	SH	DEFINED
POTLATCH CORP	COMMON	737628107	90	1725	SH	DEFINED
POTLATCH CORP	COMMON	737628107	33	625	SH	DEFINED
POTLATCH CORP	COMMON	737628107	717	13762	SH	DEFINED
POTLATCH CORP	COMMON	737628107	167	3199	SH	DEFINED
POTLATCH CORP	COMMON	737628107	384	7374	SH	DEFINED

POWER INTEGRATIONS INC	COMMON	739276103	22	1000	SH	DEFINED
POWERWAVE TECHNOLOGIES INC	COMMON	739363109	4937	380100	SH	DEFINED
POZEN INC	COMMON	73941U102	610	55500	SH	DEFINED
POZEN INC	COMMON	73941U102	16	1500	SH	DEFINED
POZEN INC	COMMON	73941U102	151	13700	SH	DEFINED
PRAECIS PHARMACEUTICALS INC	COMMON	739421105	1	2000	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	29139	607957	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	312	6517	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	5651	117908	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	1204	25130	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	920	19186	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	8285	172860	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	125	2600	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	13016	271559	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	543	11326	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	340	7090	SH	DEFINED
PRAXAIR INC	COMMON	74005P104	201	4200	SH	DEFINED
PREPAID LEGAL SERVICES INC	COMMON	740065107	263	6800	SH	DEFINED
PREPAID LEGAL SERVICES INC	COMMON	740065107	8	200	SH	DEFINED
PREPAID LEGAL SERVICES INC	COMMON	740065107	39	1000	SH	DEFINED
PRECISION CASTPARTS CORP	COMMON	740189105	36953	695910	SH	DEFINED
PRECISION CASTPARTS CORP	COMMON	740189105	5250	98874	SH	DEFINED
PRECISION CASTPARTS CORP	COMMON	740189105	48	896	SH	DEFINED
PRECISION CASTPARTS CORP	COMMON	740189105	315	5930	SH	DEFINED
PRECISION CASTPARTS CORP	COMMON	740189105	140	2640	SH	DEFINED
PRECISION DRILLING CORP	COMMON	74022D100	7166	145300	SH	DEFINED
PRECISION DRILLING CORP	COMMON	74022D100	1286	26081	SH	DEFINED
PRECISION DRILLING CORP	COMMON	74022D100	33878	686880	SH	DEFINED
PREFERRED BANK-LOS ANGELES	COMMON	740367107	12	300	SH	DEFINED
PREFERRED BANK-LOS ANGELES	COMMON	740367107	48	1200	SH	DEFINED
PREFERRED INCOME STRAT FUND CE	COMMON	74038E100	11	500	SH	DEFINED
PREMIUM STANDARD FARMS INC	COMMON	74060C105	2808	189457	SH	DEFINED
PRENTISS PROPERTIES TRUST REIT	COMMON	740706106	90036	2217631	SH	DEFINED
PRENTISS PROPERTIES TRUST REIT	COMMON	740706106	414	10200	SH	DEFINED
PRENTISS PROPERTIES TRUST REIT	COMMON	740706106	1405	34600	SH	DEFINED
PRENTISS PROPERTIES TRUST REIT	COMMON	740706106	3991	98300	SH	DEFINED
PRENTISS PROPERTIES TRUST REIT	COMMON	740706106	1198	29500	SH	DEFINED
PRENTISS PROPERTIES TRUST REIT	COMMON	740706106	49	1200	SH	DEFINED
PRESIDENTIAL LIFE CORP	COMMON	740884101	301	16700	SH	DEFINED
PRESIDENTIAL LIFE CORP	COMMON	740884101	7	400	SH	DEFINED
PRESIDENTIAL LIFE CORP	COMMON	740884101	22	1202	SH	DEFINED
PRESIDENTIAL LIFE CORP	COMMON	740884101	124	6900	SH	DEFINED
PRICE COMMUNICATIONS CORP	COMMON	741437305	235	14300	SH	DEFINED
T ROWE PRICE GROUP INC	COMMON	74144T108	8515	130400	SH	DEFINED
T ROWE PRICE GROUP INC	COMMON	74144T108	171	2615	SH	DEFINED
T ROWE PRICE GROUP INC	COMMON	74144T108	660	10114	SH	DEFINED
T ROWE PRICE GROUP INC	COMMON	74144T108	27	419	SH	DEFINED
T ROWE PRICE GROUP INC	COMMON	74144T108	1535	23500	SH	DEFINED
T ROWE PRICE GROUP INC	COMMON	74144T108	59	900	SH	DEFINED
T ROWE PRICE GROUP INC	COMMON	74144T108	426	6517	SH	DEFINED
PRICELINE COM INC	COMMON	741503403	1202	62200	SH	DEFINED
PRICELINE COM INC	COMMON	741503403	29	1500	SH	DEFINED
PRICELINE COM INC	COMMON	741503403	145	7500	SH	DEFINED
PRICESMART INC	COMMON	741511109	6	700	SH	DEFINED
PRICESMART INC-RIGHTS	COMMON	741511117	0	700	SH	DEFINED
PRIDE INTERNATIONAL INC	COMMON	74153Q102	18399	645360	SH	DEFINED
PRIDE INTERNATIONAL INC	COMMON	74153Q102	388	13619	SH	DEFINED
PRIDE INTERNATIONAL INC	COMMON	74153Q102	74	2600	SH	DEFINED

PRINCETON REVIEW INC	COMMON	742352107	14	2400	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	566	11943	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	267	5638	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	1033	21798	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	1	18	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	22	455	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	24	505	SH	DEFINED
PROASSURANCE CORP	COMMON	74267C106	11221	240438	SH	DEFINED
PROASSURANCE CORP	COMMON	74267C106	3780	80992	SH	DEFINED
PROASSURANCE CORP	COMMON	74267C106	109	2325	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	97250	1635545	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	3067	51584	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	35676	600000	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	3354	56400	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	1657	27871	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	38529	647981	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	1762	29640	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	5007	84200	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	36574	615095	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	3450	58030	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	62655	1053741	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	2462	41400	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	1504	25300	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	38585	648919	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	535	9000	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	10103	169905	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	45	749	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	1378	23170	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	3111	52315	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	997	16760	SH	DEFINED
PROCTER & GAMBLE CO	COMMON	742718109	510	8572	SH	DEFINED
PRIVATEBANCORP INC	COMMON	742962103	8902	259678	SH	DEFINED
PRIVATEBANCORP INC	COMMON	742962103	446	13000	SH	DEFINED
PRIVATEBANCORP INC	COMMON	742962103	10	300	SH	DEFINED
PRIVATEBANCORP INC	COMMON	742962103	2855	83274	SH	DEFINED
PRIVATEBANCORP INC	COMMON	742962103	223	6500	SH	DEFINED
PROGRESS ENERGY INC	COMMON	743263105	227	5064	SH	DEFINED
PROGRESS ENERGY INC	COMMON	743263105	948	21179	SH	DEFINED
PROGRESS ENERGY INC	COMMON	743263105	199	4452	SH	DEFINED
PROGRESS ENERGY INC	COMMON	743263105	543	12125	SH	DEFINED
PROGRESS ENERGY INC	COMMON	743263105	337	7521	SH	DEFINED
PROGRESS SOFTWARE CORP	COMMON	743312100	8973	282429	SH	DEFINED
PROGRESS SOFTWARE CORP	COMMON	743312100	972	30597	SH	DEFINED
PROGRESS SOFTWARE CORP	COMMON	743312100	13	400	SH	DEFINED
PROGRESS SOFTWARE CORP	COMMON	743312100	143	4500	SH	DEFINED
PROGRESSIVE CORP	COMMON	743315103	416	3974	SH	DEFINED
PROGRESSIVE CORP	COMMON	743315103	1851	17669	SH	DEFINED
PROGRESSIVE CORP	COMMON	743315103	210	2000	SH	DEFINED
PROGRESSIVE CORP	COMMON	743315103	2062	19680	SH	DEFINED
PROGRESSIVE CORP	COMMON	743315103	204	1950	SH	DEFINED
PROGRESSIVE CORP	COMMON	743315103	810	7728	SH	DEFINED
PROGRESSIVE CORP	COMMON	743315103	442	4214	SH	DEFINED
PROGRESSIVE CORP	COMMON	743315103	377	3600	SH	DEFINED
PROLIANCE INTERNATIONAL INC	COMMON	74340R104	9	1725	SH	DEFINED
PROLOGIS	COMMON	743410102	221	4983	SH	DEFINED
PROLOGIS	COMMON	743410102	299321	6755160	SH	DEFINED
PROLOGIS	COMMON	743410102	1427	32200	SH	DEFINED
PROLOGIS	COMMON	743410102	4418	99700	SH	DEFINED

PROLOGIS	COMMON	743410102	6426	145017	SH	DEFINED
PROLOGIS	COMMON	743410102	21934	495021	SH	DEFINED
PROLOGIS	COMMON	743410102	106	2400	SH	DEFINED
PROLOGIS	COMMON	743410102	541	12200	SH	DEFINED
PROLOGIS	COMMON	743410102	164	3700	SH	DEFINED
PROLOGIS	COMMON	743410102	492	11100	SH	DEFINED
PROSPERITY BANCSHARES INC	COMMON	743606105	705	23300	SH	DEFINED
PROTECTIVE LIFE CORP	COMMON	743674103	4390	106600	SH	DEFINED
PROTECTIVE LIFE CORP	COMMON	743674103	4215	102360	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	112647	4023123	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	29678	1059912	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	2545	90900	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	12846	458800	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	115	4100	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	15702	560798	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	854	30500	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	248	8870	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	13139	469262	SH	DEFINED
PROTEIN DESIGN LABS INC	COMMON	74369L103	344	12300	SH	DEFINED
PROVIDENT BANKSHARES CORP	COMMON	743859100	101	2900	SH	DEFINED
PROVIDENT BANKSHARES CORP	COMMON	743859100	386	11100	SH	DEFINED
PROVIDENT FINANCIAL HOLDINGS	COMMON	743868101	31	1100	SH	DEFINED
PROVIDENT FINANCIAL HOLDINGS	COMMON	743868101	76	2700	SH	DEFINED
PROVIDIAN FINANCIAL CORP	COMMON	74406A102	583	33000	SH	DEFINED
PROVIDIAN FINANCIAL CORP	COMMON	74406A102	105	5942	SH	DEFINED
PROVIDIAN FINANCIAL CORP	COMMON	74406A102	1849	104575	SH	DEFINED
PROVIDIAN FINANCIAL CORP	COMMON	74406A102	308	17400	SH	DEFINED
PROVIDIAN FINANCIAL CORP	COMMON	74406A102	1090	61671	SH	DEFINED
PROVIDIAN FINANCIAL CORP	COMMON	74406A102	271	15311	SH	DEFINED
PROVIDIAN FINANCIAL CORP	COMMON	74406A102	106	6000	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	55464	820961	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	698	10338	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	1054	15600	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	515	7627	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	7473	110607	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	1892	28000	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	6547	96910	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	233	3444	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	2169	32111	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	263	3896	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	5793	85739	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	6935	102656	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	3778	55926	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	114	1684	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	455	6742	SH	DEFINED
PRUDENTIAL FINANCIAL INC	COMMON	744320102	2578	38153	SH	DEFINED
PSYCHIATRIC SOLUTIONS INC	COMMON	74439H108	12575	231875	SH	DEFINED
PSYCHIATRIC SOLUTIONS INC	COMMON	74439H108	983	18125	SH	DEFINED
PSYCHIATRIC SOLUTIONS INC	COMMON	74439H108	33	600	SH	DEFINED
PUBLIC SERVICE ENTERPRISE GROU	COMMON	744573106	2716	42200	SH	DEFINED
PUBLIC SERVICE ENTERPRISE GROU	COMMON	744573106	311	4827	SH	DEFINED
PUBLIC SERVICE ENTERPRISE GROU	COMMON	744573106	5474	85048	SH	DEFINED
PUBLIC SERVICE ENTERPRISE GROU	COMMON	744573106	882	13700	SH	DEFINED
PUBLIC SERVICE ENTERPRISE GROU	COMMON	744573106	140	2178	SH	DEFINED
PUBLIC SERVICE ENTERPRISE GROU	COMMON	744573106	296	4595	SH	DEFINED
PUBLIC SERVICE ENTERPRISE GROU	COMMON	744573106	511	7933	SH	DEFINED
PUBLIC SERVICE ENTERPRISE GROU	COMMON	744573106	211	3277	SH	DEFINED
PUBLIC SERVICE ENTERPRISE GROU	COMMON	744573106	914	14200	SH	DEFINED

PUBLIC STORAGE INC REIT	COMMON	74460D109	112	1665	SH	DEFINED
PUBLIC STORAGE INC REIT	COMMON	74460D109	139999	2089542	SH	DEFINED
PUBLIC STORAGE INC REIT	COMMON	74460D109	255	3800	SH	DEFINED
PUBLIC STORAGE INC REIT	COMMON	74460D109	657	9800	SH	DEFINED
PUBLIC STORAGE INC REIT	COMMON	74460D109	2251	33600	SH	DEFINED
PUBLIC STORAGE INC REIT	COMMON	74460D109	75	1122	SH	DEFINED
PUBLIC STORAGE INC REIT	COMMON	74460D109	9152	136600	SH	DEFINED
PUBLIC STORAGE INC REIT	COMMON	74460D109	74	1100	SH	DEFINED
PUBLIC STORAGE INC REIT	COMMON	74460D109	2298	34300	SH	DEFINED
PUBLIC STORAGE DEP CL A	COMMON	74460D729	4689	165700	SH	DEFINED
PUGET ENERGY INC	COMMON	745310102	70	3000	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	42946	1000602	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	186	4324	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	23606	550000	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	728	16973	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	3462	80656	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	38	878	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	429	10000	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	63	1460	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	1508	35139	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	5024	117045	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	262	6098	SH	DEFINED
PULTE HOMES INC	COMMON	745867101	619	14432	SH	DEFINED
QLT PHOTOTHERAPEUTICS INC	COMMON	746927102	7226	942164	SH	DEFINED
QLT PHOTOTHERAPEUTICS INC	COMMON	746927102	143	18600	SH	DEFINED
QLT PHOTOTHERAPEUTICS INC	COMMON	746927102	1800	234700	SH	DEFINED
QLT PHOTOTHERAPEUTICS INC	COMMON	746927102	136	17700	SH	DEFINED
QLT PHOTOTHERAPEUTICS INC	COMMON	746927102	67	8745	SH	DEFINED
QLT PHOTOTHERAPEUTICS INC	COMMON	746927102	3758	490000	SH	DEFINED
QLT PHOTOTHERAPEUTICS INC	COMMON	746927102	2	319	SH	DEFINED
QLOGIC CORP	COMMON	747277101	61764	1805964	SH	DEFINED
QLOGIC CORP	COMMON	747277101	62	1799	SH	DEFINED
QLOGIC CORP	COMMON	747277101	27567	806067	SH	DEFINED
QLOGIC CORP	COMMON	747277101	304	8900	SH	DEFINED
QLOGIC CORP	COMMON	747277101	903	26400	SH	DEFINED
QLOGIC CORP	COMMON	747277101	4006	117144	SH	DEFINED
QLOGIC CORP	COMMON	747277101	670	19600	SH	DEFINED
QLOGIC CORP	COMMON	747277101	209	6123	SH	DEFINED
QLOGIC CORP	COMMON	747277101	137	4014	SH	DEFINED
QLOGIC CORP	COMMON	747277101	1607	47000	SH	DEFINED
QUALCOMM INC	COMMON	747525103	179507	4011332	SH	DEFINED
QUALCOMM INC	COMMON	747525103	1471	32870	SH	DEFINED
QUALCOMM INC	COMMON	747525103	171169	3825000	SH	DEFINED
QUALCOMM INC	COMMON	747525103	11160	249375	SH	DEFINED
QUALCOMM INC	COMMON	747525103	1077	24060	SH	DEFINED
QUALCOMM INC	COMMON	747525103	1880	42000	SH	DEFINED
QUALCOMM INC	COMMON	747525103	42600	951945	SH	DEFINED
QUALCOMM INC	COMMON	747525103	1074	24000	SH	DEFINED
QUALCOMM INC	COMMON	747525103	3467	77485	SH	DEFINED
QUALCOMM INC	COMMON	747525103	852	19039	SH	DEFINED
QUALCOMM INC	COMMON	747525103	3367	75233	SH	DEFINED
QUALCOMM INC	COMMON	747525103	3210	71728	SH	DEFINED
QUALCOMM INC	COMMON	747525103	2324	51936	SH	DEFINED
QUALCOMM INC	COMMON	747525103	889	19860	SH	DEFINED
QUALCOMM INC	COMMON	747525103	304	6790	SH	DEFINED
QUALCOMM INC	COMMON	747525103	1539	34388	SH	DEFINED
QUALITY SYSTEMS INC	COMMON	747582104	442	6400	SH	DEFINED
QUALITY SYSTEMS INC	COMMON	747582104	7	100	SH	DEFINED
QUALITY SYSTEMS INC	COMMON	747582104	48	700	SH	DEFINED
QUANEX CORP	COMMON	747620102	99	1500	SH	DEFINED
QUANEX CORP	COMMON	747620102	111	1675	SH	DEFINED
QUANTA SVCS INC	COMMON	74762E102	58	4575	SH	DEFINED

QUEBECOR WORLD CAP SUB VTG NPV	COMMON	748203106	270672	14402100	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	25500	504560	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	170	3354	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	1082	21400	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	509	10062	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	1575	31172	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	374	7400	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	3055	60440	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	2192	43369	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	206	4070	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	42	832	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	11791	233297	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	2415	47788	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	450	8906	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	1438	28443	SH	DEFINED
QUEST DIAGNOSTICS INC	COMMON	74834L100	93	1840	SH	DEFINED
QUEST SOFTWARE INC	COMMON	74834T103	13451	892573	SH	DEFINED
QUEST SOFTWARE INC	COMMON	74834T103	543	36000	SH	DEFINED
QUEST SOFTWARE INC	COMMON	74834T103	1571	104241	SH	DEFINED
QUEST SOFTWARE INC	COMMON	74834T103	2	164	SH	DEFINED
QUEST SOFTWARE INC	COMMON	74834T103	1298	86100	SH	DEFINED
QUESTAR CORP	COMMON	748356102	64094	727344	SH	DEFINED
QUESTAR CORP	COMMON	748356102	3084	35000	SH	DEFINED
QUESTAR CORP	COMMON	748356102	1322	15000	SH	DEFINED
QUESTAR CORP	COMMON	748356102	195	2210	SH	DEFINED
QUESTAR CORP	COMMON	748356102	12439	141160	SH	DEFINED
QUICKSILVER RESOURCE	COMMON	74837R104	578	12100	SH	DEFINED
QUIXOTE CORP	COMMON	749056107	2578	120533	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	126	30745	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	22382	5458911	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	163	39700	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	1479	360700	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	4	1003	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	396	96700	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	1	300	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	281	68472	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	445	108500	SH	DEFINED
QWEST COMMUNICATIONS INTL INC	COMMON	749121109	2818	687300	SH	DEFINED
R&G FINANCIAL CORP CL B	COMMON	749136107	1312	95400	SH	DEFINED
R&G FINANCIAL CORP CL B	COMMON	749136107	0	0	SH	DEFINED
RC2 CORP	COMMON	749388104	9521	282011	SH	DEFINED
RC2 CORP	COMMON	749388104	3280	97170	SH	DEFINED
RC2 CORP	COMMON	749388104	34	1000	SH	DEFINED
RH DONNELLEY CORP	COMMON	74955W307	20850	329591	SH	DEFINED
RH DONNELLEY CORP	COMMON	74955W307	23283	368047	SH	DEFINED
RH DONNELLEY CORP	COMMON	74955W307	240	3800	SH	DEFINED
RH DONNELLEY CORP	COMMON	74955W307	892	14100	SH	DEFINED
RH DONNELLEY CORP	COMMON	74955W307	37	580	SH	DEFINED
RH DONNELLEY CORP	COMMON	74955W307	2537	40100	SH	DEFINED
RH DONNELLEY CORP	COMMON	74955W307	24	380	SH	DEFINED
RH DONNELLEY CORP	COMMON	74955W307	166	2626	SH	DEFINED
RPM INTERNATIONAL INC	COMMON	749685103	138	7475	SH	DEFINED
RF MICRO DEVICES INC	COMMON	749941100	43	7600	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	94284	1775586	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	419	7900	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	196	3700	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	183	3450	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	2594	48842	SH	DEFINED

RADIAN GROUP INC	COMMON	750236101	589	11100	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	2010	37850	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	37	700	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	2	35	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	1476	27791	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	17	315	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	181	3400	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	920	17332	SH	DEFINED
RADIAN GROUP INC	COMMON	750236101	680	12800	SH	DEFINED
RADIANT SYSTEMS INC	COMMON	75025N102	534	51700	SH	DEFINED
RADIANT SYSTEMS INC	COMMON	75025N102	302	29300	SH	DEFINED
RADIANT SYSTEMS INC	COMMON	75025N102	8	800	SH	DEFINED
RADIANT SYSTEMS INC	COMMON	75025N102	42	4100	SH	DEFINED
RADIO ONE INC	COMMON	75040P108	3523	267828	SH	DEFINED
RADIO ONE INC	COMMON	75040P108	89	6800	SH	DEFINED
RADIO ONE INC CL D WI	COMMON	75040P405	9039	687355	SH	DEFINED
RADIO ONE INC CL D WI	COMMON	75040P405	3843	292280	SH	DEFINED
RADIO ONE INC CL D WI	COMMON	75040P405	105	8000	SH	DEFINED
RADIO ONE INC CL D WI	COMMON	75040P405	1830	139200	SH	DEFINED
RADIO ONE INC CL D WI	COMMON	75040P405	1731	131600	SH	DEFINED
RADIO ONE INC CL D WI	COMMON	75040P405	166	12600	SH	DEFINED
RADIO ONE INC CL D WI	COMMON	75040P405	4	300	SH	DEFINED
RADIOSHACK CORPORATION	COMMON	750438103	67	2686	SH	DEFINED
RADIOSHACK CORPORATION	COMMON	750438103	466	18800	SH	DEFINED
RADIOSHACK CORPORATION	COMMON	750438103	264	10647	SH	DEFINED
RADIOSHACK CORPORATION	COMMON	750438103	1560	62900	SH	DEFINED
RADIOSHACK CORPORATION	COMMON	750438103	276103	11133200	SH	DEFINED
RADIOSHACK CORPORATION	COMMON	750438103	144	5800	SH	DEFINED
RADIOSHACK CORPORATION	COMMON	750438103	124	5000	SH	DEFINED
RADIOSHACK CORPORATION	COMMON	750438103	159	6396	SH	DEFINED
RADISYS CORP	COMMON	750459109	39	2000	SH	DEFINED
RADIUS GOLD INC	COMMON	750468100	6	10000	SH	DEFINED
RAINMAKER SYSTEMS	COMMON	750875106	180	290378	SH	DEFINED
RALCORP HLDGS INC	COMMON	751028101	372	8867	SH	DEFINED
RAMCO-GERSHENSON PPTYS TR	COMMON	751452202	10520	360400	SH	DEFINED
RAMCO-GERSHENSON PPTYS TR	COMMON	751452202	9	300	SH	DEFINED
RAMCO-GERSHENSON PPTYS TR	COMMON	751452202	178	6100	SH	DEFINED
RAMCO-GERSHENSON PPTYS TR	COMMON	751452202	677	23200	SH	DEFINED
RANGOLD RESOURCES LTD	COMMON	752344309	1839	117006	SH	DEFINED
RANGOLD RESOURCES LTD	COMMON	752344309	1179	75000	SH	DEFINED
RANGE RESOURCES CORP	COMMON	75281A109	21860	566175	SH	DEFINED
RANGE RESOURCES CORP	COMMON	75281A109	297	7700	SH	DEFINED
RANGE RESOURCES CORP	COMMON	75281A109	7536	195170	SH	DEFINED
RARE HOSPITALITY INTL INC	COMMON	753820109	12491	486043	SH	DEFINED
RARE HOSPITALITY INTL INC	COMMON	753820109	3333	129689	SH	DEFINED
RAYONIER INC	COMMON	754907103	1219	21160	SH	DEFINED
RAYONIER INC	COMMON	754907103	1464	25400	SH	DEFINED
RAYONIER INC	COMMON	754907103	82	1422	SH	DEFINED
RAYONIER INC	COMMON	754907103	7	113	SH	DEFINED
RAYTHEON COMPANY	COMMON	755111507	20622	542400	SH	DEFINED
RAYTHEON COMPANY	COMMON	755111507	346	9098	SH	DEFINED
RAYTHEON COMPANY	COMMON	755111507	2930	77056	SH	DEFINED
RAYTHEON COMPANY	COMMON	755111507	593	15600	SH	DEFINED
RAYTHEON COMPANY	COMMON	755111507	108	2849	SH	DEFINED
RAYTHEON COMPANY	COMMON	755111507	610	16033	SH	DEFINED
RAYTHEON COMPANY	COMMON	755111507	511	13445	SH	DEFINED
RAYTHEON COMPANY	COMMON	755111507	339	8912	SH	DEFINED
READERS DIGEST ASSN INC	COMMON	755267101	632	39600	SH	DEFINED

READERS DIGEST ASSN INC	COMMON	755267101	289	18100	SH	DEFINED
READERS DIGEST ASSN INC	COMMON	755267101	6992	437820	SH	DEFINED
READERS DIGEST ASSN INC	COMMON	755267101	433	27100	SH	DEFINED
READERS DIGEST ASSN INC	COMMON	755267101	56	3500	SH	DEFINED
READERS DIGEST ASSN INC	COMMON	755267101	1151	72049	SH	DEFINED
READERS DIGEST ASSN INC	COMMON	755267101	531	33276	SH	DEFINED
REAL ESTATE INCOME FUND INC CF	COMMON	755881109	3000	157000	SH	DEFINED
REALNETWORKS INC	COMMON	75605L104	1542	270040	SH	DEFINED
REALTY INCOME CORP	COMMON	756109104	1944	81300	SH	DEFINED
REALTY INCOME CORP	COMMON	756109104	65	2723	SH	DEFINED
REALTY INCOME CORP	COMMON	756109104	239	10000	SH	DEFINED
REAVES UTILITY INCOME TRUST CE	COMMON	756158101	37	1750	SH	DEFINED
RECKSON ASSOCIATES REALTY REIT	COMMON	75621K106	78073	2259709	SH	DEFINED
RECKSON ASSOCIATES REALTY REIT	COMMON	75621K106	446	12900	SH	DEFINED
RECKSON ASSOCIATES REALTY REIT	COMMON	75621K106	1524	44100	SH	DEFINED
RECKSON ASSOCIATES REALTY REIT	COMMON	75621K106	5431	157200	SH	DEFINED
RECKSON ASSOCIATES REALTY REIT	COMMON	75621K106	84	2425	SH	DEFINED
RECKSON ASSOCIATES REALTY REIT	COMMON	75621K106	750	21700	SH	DEFINED
RECKSON ASSOCIATES REALTY REIT	COMMON	75621K106	52	1500	SH	DEFINED
RED HAT INC	COMMON	756577102	30556	1441990	SH	DEFINED
RED HAT INC	COMMON	756577102	2410	113749	SH	DEFINED
RED HAT INC	COMMON	756577102	100	4725	SH	DEFINED
RED HAT INC	COMMON	756577102	13716	647300	SH	DEFINED
RED HAT INC	COMMON	756577102	826	39000	SH	DEFINED
RED ROBIN GOURMET	COMMON	75689M101	15	325	SH	DEFINED
REDBACK NETWORKS INC WTS	COMMON	757209119	0	3	SH	DEFINED
REDBACK NETWORKS INC WTS	COMMON	757209127	0	3	SH	DEFINED
REDBACK NETWORKS INC	COMMON	757209507	0	3	SH	DEFINED
REDENVELOPE INC	COMMON	75733R601	3	315	SH	DEFINED
REDDY ICE HOLDINGS INC	COMMON	75734R105	147	7155	SH	DEFINED
REDDY ICE HOLDINGS INC	COMMON	75734R105	4632	225860	SH	DEFINED
REEBOK INTERNATIONAL LTD	COMMON	758110100	60	1058	SH	DEFINED
REEBOK INTERNATIONAL LTD	COMMON	758110100	364	6435	SH	DEFINED
REEBOK INTERNATIONAL LTD	COMMON	758110100	11	200	SH	DEFINED
REED ELSEVIER PLC-SPONS ADR	COMMON	758205108	13965	378555	SH	DEFINED
REED ELSEVIER PLC-SPONS ADR	COMMON	758205108	59638	1616645	SH	DEFINED
REFCO INC	COMMON	75866G109	1213	42902	SH	DEFINED
REFCO INC	COMMON	75866G109	201	7098	SH	DEFINED
REGAL BELOIT CORP	COMMON	758750103	12704	391607	SH	DEFINED
REGAL BELOIT CORP	COMMON	758750103	345	10649	SH	DEFINED
REGAL ENTERTAINMENT GROUP	COMMON	758766109	17628	879637	SH	DEFINED
REGAL ENTERTAINMENT GROUP	COMMON	758766109	351	17500	SH	DEFINED
REGAL ENTERTAINMENT GROUP	COMMON	758766109	564	28122	SH	DEFINED
REGAL ENTERTAINMENT GROUP	COMMON	758766109	7	340	SH	DEFINED
REGAL ENTERTAINMENT GROUP	COMMON	758766109	856	42731	SH	DEFINED
REGAL ENTERTAINMENT GROUP	COMMON	758766109	6572	327958	SH	DEFINED
REGENCY CENTERS CORP	COMMON	758849103	172061	2994977	SH	DEFINED
REGENCY CENTERS CORP	COMMON	758849103	764	13300	SH	DEFINED
REGENCY CENTERS CORP	COMMON	758849103	2539	44200	SH	DEFINED
REGENCY CENTERS CORP	COMMON	758849103	12880	224200	SH	DEFINED
REGENCY CENTERS CORP	COMMON	758849103	86	1500	SH	DEFINED
REGENERON PHARMACEUTICALS	COMMON	75886F107	788	83000	SH	DEFINED
REGENERON PHARMACEUTICALS	COMMON	75886F107	22	2300	SH	DEFINED
REGENERON PHARMACEUTICALS	COMMON	75886F107	14	1500	SH	DEFINED
REGENERON PHARMACEUTICALS	COMMON	75886F107	175	18400	SH	DEFINED
REGENERATION TECH	COMMON	75886N100	78	9600	SH	DEFINED
REGIS CORP MINN	COMMON	758932107	11232	296978	SH	DEFINED
REGIS CORP MINN	COMMON	758932107	3887	102771	SH	DEFINED

REHABCARE GROUP INC	COMMON	759148109	1816	88500	SH	DEFINED
REHABCARE GROUP INC	COMMON	759148109	51	2500	SH	DEFINED
REHABCARE GROUP INC	COMMON	759148109	4	207	SH	DEFINED
REHABCARE GROUP INC	COMMON	759148109	439	21400	SH	DEFINED
REGIONS FINANCIAL CORP	COMMON	7591EP100	289	9287	SH	DEFINED
REGIONS FINANCIAL CORP	COMMON	7591EP100	1120	35989	SH	DEFINED
REGIONS FINANCIAL CORP	COMMON	7591EP100	128	4100	SH	DEFINED
REGIONS FINANCIAL CORP	COMMON	7591EP100	721	23173	SH	DEFINED
REGIONS FINANCIAL CORP	COMMON	7591EP100	205	6572	SH	DEFINED
RELIANCE STEEL & ALUMINUM CO	COMMON	759509102	6357	120100	SH	DEFINED
RELIANCE STEEL & ALUMINUM CO	COMMON	759509102	159	3000	SH	DEFINED
RELIANCE STEEL & ALUMINUM CO	COMMON	759509102	106	2000	SH	DEFINED
RELIANCE STEEL & ALUMINUM CO	COMMON	759509102	1868	35300	SH	DEFINED
RELIANCE STEEL & ALUMINUM CO	COMMON	759509102	52	975	SH	DEFINED
RELIANT ENERGY INC	COMMON	75952B105	2	120	SH	DEFINED
RELIANT ENERGY INC	COMMON	75952B105	146	9477	SH	DEFINED
REMINGTON OIL & GAS CORP	COMMON	759594302	12689	305751	SH	DEFINED
REMINGTON OIL & GAS CORP	COMMON	759594302	2560	61685	SH	DEFINED
REMINGTON OIL & GAS CORP	COMMON	759594302	137	3309	SH	DEFINED
REMINGTON OIL & GAS CORP	COMMON	759594302	7656	184480	SH	DEFINED
REMINGTON OIL & GAS CORP	COMMON	759594302	3086	74360	SH	DEFINED
RENAISSANCE LEARNING INC	COMMON	75968L105	258	14500	SH	DEFINED
RENAISSANCE LEARNING INC	COMMON	75968L105	5	300	SH	DEFINED
RENAISSANCE LEARNING INC	COMMON	75968L105	37	2100	SH	DEFINED
RENASANT CORP	COMMON	75970E107	370	11700	SH	DEFINED
RENASANT CORP	COMMON	75970E107	9	300	SH	DEFINED
RENASANT CORP	COMMON	75970E107	158	5000	SH	DEFINED
RENASANT CORP	COMMON	75970E107	4	120	SH	DEFINED
RENAL CARE GROUP INC	COMMON	759930100	151	3200	SH	DEFINED
RENT A CTR INC	COMMON	76009N100	407	21071	SH	DEFINED
RENT A CTR INC	COMMON	76009N100	203	10500	SH	DEFINED
RENT A CTR INC	COMMON	76009N100	137	7100	SH	DEFINED
RENT WAY INC	COMMON	76009U104	551	80200	SH	DEFINED
RENT WAY INC	COMMON	76009U104	16	2300	SH	DEFINED
RENT WAY INC	COMMON	76009U104	348	50600	SH	DEFINED
REPSOL YPF SA ADR	COMMON	76026T205	3458	107035	SH	DEFINED
REPSOL YPF SA ADR	COMMON	76026T205	123555	3824038	SH	DEFINED
REPSOL YPF SA ADR	COMMON	76026T205	30648	948567	SH	DEFINED
REPSOL YPF SA ADR	COMMON	76026T205	19	600	SH	DEFINED
REPUBLIC AIRWAYS HOLDINGS INC	COMMON	760276105	870	60800	SH	DEFINED
REPUBLIC AIRWAYS HOLDINGS INC	COMMON	760276105	24	1700	SH	DEFINED
REPUBLIC AIRWAYS HOLDINGS INC	COMMON	760276105	223	15600	SH	DEFINED
REPUBLIC BANCORP INC-CL A	COMMON	760281204	9	441	SH	DEFINED
REPUBLIC BANCORP	COMMON	760282103	181	12800	SH	DEFINED
REPUBLIC BANCORP	COMMON	760282103	660	46700	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	42613	1207500	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	6392	181133	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	1210	34300	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	4662	132100	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	1	37	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	116	3300	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	34680	982720	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	60	1700	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	203	5752	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	254	7194	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	226	6408	SH	DEFINED
REPUBLIC SVCS INC	COMMON	760759100	2139	60600	SH	DEFINED
RESEARCH IN MOTION LTD	COMMON	760975102	7089	103788	SH	DEFINED

RESEARCH IN MOTION LTD	COMMON	760975102	1064	15585	SH	DEFINED
RESEARCH IN MOTION	COMMON	760975102	5072	74200	SH	DEFINED
RESEARCH IN MOTION	COMMON	760975102	1545	22600	SH	DEFINED
RESMED INC	COMMON	761152107	15702	197132	SH	DEFINED
RESMED INC	COMMON	761152107	5138	64504	SH	DEFINED
RESMED INC	COMMON	761152107	135	1700	SH	DEFINED
RESMED INC	COMMON	761152107	10016	125750	SH	DEFINED
RESOURCE AMERICA INC-CL A	COMMON	761195205	1110	62700	SH	DEFINED
RESOURCE AMERICA INC-CL A	COMMON	761195205	30	1700	SH	DEFINED
RESOURCE AMERICA INC-CL A	COMMON	761195205	331	18700	SH	DEFINED
RESPIRONICS INC	COMMON	761230101	49	1150	SH	DEFINED
REUTERS GROUP PLC ADR	COMMON	76132M102	166	4192	SH	DEFINED
REUTERS GROUP PLC ADR	COMMON	76132M102	82	2079	SH	DEFINED
REYNOLDS & REYNOLDS CO	COMMON	761695105	45791	1670600	SH	DEFINED
REYNOLDS & REYNOLDS CO	COMMON	761695105	1712	62448	SH	DEFINED
REYNOLDS & REYNOLDS CO	COMMON	761695105	25	900	SH	DEFINED
REYNOLDS & REYNOLDS CO	COMMON	761695105	5627	205300	SH	DEFINED
REYNOLDS & REYNOLDS CO	COMMON	761695105	123	4500	SH	DEFINED
REYNOLDS & REYNOLDS CO	COMMON	761695105	27182	991672	SH	DEFINED
REYNOLDS & REYNOLDS CO	COMMON	761695105	123	4500	SH	DEFINED
REYNOLDS & REYNOLDS CO	COMMON	761695105	217	7908	SH	DEFINED
REYNOLDS & REYNOLDS CO	COMMON	761695105	22	813	SH	DEFINED
REYNOLDS AMERICAN INC	COMMON	761713106	16387	197383	SH	DEFINED
REYNOLDS AMERICAN INC	COMMON	761713106	143	1722	SH	DEFINED
REYNOLDS AMERICAN INC	COMMON	761713106	553	6661	SH	DEFINED
REYNOLDS AMERICAN INC	COMMON	761713106	4158	50087	SH	DEFINED
REYNOLDS AMERICAN INC	COMMON	761713106	223	2686	SH	DEFINED
REYNOLDS AMERICAN INC	COMMON	761713106	12998	156561	SH	DEFINED
REYNOLDS AMERICAN INC	COMMON	761713106	841908	10141027	SH	DEFINED
REYNOLDS AMERICAN INC	COMMON	761713106	5105	61488	SH	DEFINED
RIGEL PHARMACEUTICALS INC	COMMON	766559603	9379	394555	SH	DEFINED
RIGEL PHARMACEUTICALS INC	COMMON	766559603	366	15400	SH	DEFINED
RIGEL PHARMACEUTICALS INC	COMMON	766559603	387	16270	SH	DEFINED
RIGEL PHARMACEUTICALS INC	COMMON	766559603	17	709	SH	DEFINED
RIGEL PHARMACEUTICALS INC	COMMON	766559603	857	36037	SH	DEFINED
RIGEL PHARMACEUTICALS INC	COMMON	766559603	193	8111	SH	DEFINED
RIO NARCEA GOLD MINES LTD	COMMON	766909105	721	515900	SH	DEFINED
RIO TINTO PLC ADR	COMMON	767204100	7	40	SH	DEFINED
RIO TINTO PLC ADR	COMMON	767204100	2	10	SH	DEFINED
RIO TINTO PLC ADR	COMMON	767204100	6901	42000	SH	DEFINED
RIO TINTO PLC ADR	COMMON	767204100	49	300	SH	DEFINED
RITE AID CORP	COMMON	767754104	9	2400	SH	DEFINED
RITE AID CORP	COMMON	767754104	37	9500	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	29230	821301	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	121	3412	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	62283	1750000	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	19534	548855	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	1552	43600	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	11349	318868	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	712	20000	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	270	7600	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	18	519	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	COMMON	770323103	719	20203	SH	DEFINED
ROCK-TENN COMPANY	COMMON	772739207	47	3100	SH	DEFINED
ROCK-TENN COMPANY	COMMON	772739207	134	8900	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	24951	471661	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	194	3660	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	27773	525000	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	4007	75752	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	1032	19500	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	5103	96471	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	62	1171	SH	DEFINED

ROCKWELL AUTOMATION INC	COMMON	773903109	185	3500	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	122	2300	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	401	7589	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	1037	19600	SH	DEFINED
ROCKWELL AUTOMATION INC	COMMON	773903109	318	6004	SH	DEFINED
ROCKWELL COLLINS	COMMON	774341101	31155	644760	SH	DEFINED
ROCKWELL COLLINS	COMMON	774341101	172	3561	SH	DEFINED
ROCKWELL COLLINS	COMMON	774341101	665	13769	SH	DEFINED
ROCKWELL COLLINS	COMMON	774341101	3994	82657	SH	DEFINED
ROCKWELL COLLINS	COMMON	774341101	48	994	SH	DEFINED
ROCKWELL COLLINS	COMMON	774341101	1102	22800	SH	DEFINED
ROCKWELL COLLINS	COMMON	774341101	39	800	SH	DEFINED
ROCKWELL COLLINS	COMMON	774341101	338	6990	SH	DEFINED
ROCKWELL COLLINS	COMMON	774341101	106	2190	SH	DEFINED
ROCKWOOD HOLDINGS INC	COMMON	774415103	9184	482107	SH	DEFINED
ROCKWOOD HOLDINGS INC	COMMON	774415103	2091	109765	SH	DEFINED
ROGERS COMMUNICATIONS CL B	COMMON	775109200	1428	36205	SH	DEFINED
ROGERS COMMUNICATIONS CL B	COMMON	775109200	5965	151200	SH	DEFINED
ROGERS COMMUNICATIONS CL B	COMMON	775109200	37562	952130	SH	DEFINED
ROGERS COMMUNICATIONS CL B	COMMON	775109200	365	9251	SH	DEFINED
ROGERS COMMUNICATIONS CL B	COMMON	775109200	434	11000	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	67223	1634404	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	120	2929	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	47509	1155100	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	1184	28789	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	10985	267087	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	1503	36541	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	111	2700	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	22804	554444	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	188	4583	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	62	1511	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	229	5562	SH	DEFINED
ROHM & HAAS CO	COMMON	775371107	329	8000	SH	DEFINED
ROLLINS INC	COMMON	775711104	4652	238332	SH	DEFINED
ROPER INDUSTRIES INC	COMMON	776696106	4322	110000	SH	DEFINED
ROPER INDUSTRIES INC	COMMON	776696106	18	450	SH	DEFINED
ROSS STORES INC	COMMON	778296103	4321	182300	SH	DEFINED
ROSS STORES INC	COMMON	778296103	198	8353	SH	DEFINED
ROSS STORES INC	COMMON	778296103	24	1000	SH	DEFINED
ROSS STORES INC	COMMON	778296103	151012	6371800	SH	DEFINED
ROSS STORES INC	COMMON	778296103	21	889	SH	DEFINED
ROWAN COS INC	COMMON	779382100	14	400	SH	DEFINED
ROWAN COS INC	COMMON	779382100	78	2194	SH	DEFINED
ROWAN COS INC	COMMON	779382100	301	8487	SH	DEFINED
ROWAN COS INC	COMMON	779382100	28	796	SH	DEFINED
ROWAN COS INC	COMMON	779382100	17259	486300	SH	DEFINED
ROWAN COS INC	COMMON	779382100	1249	35200	SH	DEFINED
ROYAL BANK OF CANADA	COMMON	780087102	830	11365	SH	DEFINED
ROYAL BANK OF CANADA	COMMON	780087102	892	12216	SH	DEFINED
ROYAL BANK OF CANADA	COMMON	780087102	368410	5045900	SH	DEFINED
ROYAL BANK OF CANADA	COMMON	780087102	21845	299200	SH	DEFINED
ROYAL BK CDA MONTREAL QUE	COMMON	780087102	102	1402	SH	DEFINED
ROYAL BANK OF CANADA	COMMON	780087102	2515	34444	SH	DEFINED
ROYAL BANK OF CANADA	COMMON	780087102	925	12664	SH	DEFINED
ROYAL BK CDA MONTREAL QUE	COMMON	780087102	3562	48800	SH	DEFINED
ROYAL DUTCH SHELL PLC-ADR B	COMMON	780259107	64378	934770	SH	DEFINED
ROYAL DUTCH SHELL PLC-ADR B	COMMON	780259107	25841	375218	SH	DEFINED
ROYAL DUTCH SHELL PLC-ADR B	COMMON	780259107	483	7006	SH	DEFINED

ROYAL DUTCH SHELL PLC-ADR B	COMMON	780259107	9308	135148	SH	DEFINED
ROYAL DUTCH SHELL PLC-ADR B	COMMON	780259107	392	5687	SH	DEFINED
ROYAL DUTCH SHELL PLC-ADR A	COMMON	780259206	1933	29450	SH	DEFINED
ROYAL DUTCH SHELL PLC-ADR A	COMMON	780259206	487	7425	SH	DEFINED
ROYAL DUTCH SHELL PLC-ADR A	COMMON	780259206	25	385	SH	DEFINED
ROYAL DUTCH SHELL PLC-ADR A	COMMON	780259206	4636	70624	SH	DEFINED
ROYAL DUTCH SHELL PLC-ADR A	COMMON	780259206	2221	33842	SH	DEFINED
ROYAL PTT NEDERLAND NV ADR	COMMON	780641205	4	479	SH	DEFINED
RUBIOS RESTAURANTS INC	COMMON	78116B102	6	650	SH	DEFINED
RUBY TUESDAY INC	COMMON	781182100	9528	437881	SH	DEFINED
RUBY TUESDAY INC	COMMON	781182100	131	6000	SH	DEFINED
RUBY TUESDAY INC	COMMON	781182100	294	13531	SH	DEFINED
RUDDICK CORP	COMMON	781258108	4404	191066	SH	DEFINED
RUDOLPH TECHNOLOGIES INC	COMMON	781270103	2222	164935	SH	DEFINED
RUDOLPH TECHNOLOGIES INC	COMMON	781270103	15	1100	SH	DEFINED
RUDOLPH TECHNOLOGIES INC	COMMON	781270103	58	4300	SH	DEFINED
RUTH'S CHRIS STEAK HOUSE, INC.	COMMON	783332109	1599	87000	SH	DEFINED
RYANAIR HLDGS PLC ADR	COMMON	783513104	2609	57300	SH	DEFINED
RYANAIR HLDGS PLC ADR	COMMON	783513104	2190	48100	SH	DEFINED
RYANAIR HLDGS PLC ADR	COMMON	783513104	143711	3156400	SH	DEFINED
RYDER SYSTEM INC	COMMON	783549108	44	1296	SH	DEFINED
RYDER SYSTEM INC	COMMON	783549108	172	5018	SH	DEFINED
RYDER SYSTEM INC	COMMON	783549108	27	800	SH	DEFINED
RYLAND GROUP INC	COMMON	783764103	14293	208900	SH	DEFINED
RYLAND GROUP INC	COMMON	783764103	89	1300	SH	DEFINED
S & T BANCORP INC	COMMON	783859101	438	11600	SH	DEFINED
S & T BANCORP INC	COMMON	783859101	1667	44100	SH	DEFINED
S & T BANCORP INC	COMMON	783859101	45	1200	SH	DEFINED
S & T BANCORP INC	COMMON	783859101	726	19200	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	107387	4480071	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	1597	66610	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	48942	2041800	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	1795	74900	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	846	35300	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	16060	670000	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	34676	1446640	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	4061	169400	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	678	28300	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	7116	296869	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	2008	83763	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	4274	178321	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	5	200	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	469	19570	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	1363	56844	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	6144	256324	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	64	2662	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	729	30411	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	1283	53534	SH	DEFINED
SBC COMMUNICATIONS INC	COMMON	78387G103	2745	114500	SH	DEFINED
SBA COMMUNICATIONS CORP	COMMON	78388J106	15783	1022900	SH	DEFINED
SBA COMMUNICATIONS CORP	COMMON	78388J106	4013	260100	SH	DEFINED
SCBT FINANCIAL CORP	COMMON	78401V102	315	9965	SH	DEFINED
SCBT FINANCIAL CORP	COMMON	78401V102	9	300	SH	DEFINED
SCBT FINANCIAL CORP	COMMON	78401V102	114	3605	SH	DEFINED
SCP POOL CORP	COMMON	784028102	35	1000	SH	DEFINED
SEI INVESTMENTS CO	COMMON	784117103	349	9290	SH	DEFINED
SEI INVESTMENTS CO	COMMON	784117103	17	450	SH	DEFINED
SEI INVESTMENTS CO	COMMON	784117103	2304	61300	SH	DEFINED

SFBC INTERNATIONAL INC	COMMON	784121105	836	18824	SH	DEFINED
SEMCO ENERGY INC	COMMON	78412D109	37	5600	SH	DEFINED
SK TELECOM ADR	COMMON	78440P108	655	30000	SH	DEFINED
SK TELECOM ADR	COMMON	78440P108	437	20000	SH	DEFINED
SK TELECOM ADR	COMMON	78440P108	153	7000	SH	DEFINED
SK TELECOM ADR	COMMON	78440P108	7382	338000	SH	DEFINED
SK TELECOM ADR	COMMON	78440P108	6224	285000	SH	DEFINED
SL GREEN REALTY CORP REIT	COMMON	78440X101	154159	2261059	SH	DEFINED
SL GREEN REALTY CORP REIT	COMMON	78440X101	716	10500	SH	DEFINED
SL GREEN REALTY CORP REIT	COMMON	78440X101	2345	34400	SH	DEFINED
SL GREEN REALTY CORP REIT	COMMON	78440X101	182	2674	SH	DEFINED
SL GREEN REALTY CORP REIT	COMMON	78440X101	11027	161728	SH	DEFINED
SL GREEN REALTY CORP REIT	COMMON	78440X101	41	600	SH	DEFINED
SL GREEN REALTY CORP REIT	COMMON	78440X101	82	1200	SH	DEFINED
SLM CORP	COMMON	78442P106	67944	1266665	SH	DEFINED
SLM CORP	COMMON	78442P106	451	8417	SH	DEFINED
SLM CORP	COMMON	78442P106	53640	1000000	SH	DEFINED
SLM CORP	COMMON	78442P106	1745	32541	SH	DEFINED
SLM CORP	COMMON	78442P106	23302	434411	SH	DEFINED
SLM CORP	COMMON	78442P106	1432	26700	SH	DEFINED
SLM CORP	COMMON	78442P106	16644	310292	SH	DEFINED
SLM CORP	COMMON	78442P106	81	1506	SH	DEFINED
SLM CORP	COMMON	78442P106	34408	641454	SH	DEFINED
SLM CORP	COMMON	78442P106	851	15857	SH	DEFINED
SLM CORP	COMMON	78442P106	1763	32867	SH	DEFINED
SLM CORP	COMMON	78442P106	703	13110	SH	DEFINED
S & P 500 DEPOSITORY RECEIPTS	COMMON	78462F103	10535	85620	SH	DEFINED
S & P 500 DEPOSITORY RECEIPTS	COMMON	78462F103	1310	10649	SH	DEFINED
S & P 500 DEPOSITORY RECEIPTS	COMMON	78462F103	6740	54778	SH	DEFINED
S & P 500 DEPOSITORY RECEIPTS	COMMON	78462F103	8579	69726	SH	DEFINED
S & P 500 DEPOSITORY RECEIPTS	COMMON	78462F103	126859	1031035	SH	DEFINED
SPSS INC	COMMON	78462K102	334	13900	SH	DEFINED
SPSS INC	COMMON	78462K102	10	400	SH	DEFINED
SPSS INC	COMMON	78462K102	110	4600	SH	DEFINED
SPX CORP	COMMON	784635104	12088	263062	SH	DEFINED
SPX CORP	COMMON	784635104	1	25	SH	DEFINED
SPX CORP	COMMON	784635104	901	19600	SH	DEFINED
S1 CORPORATION	COMMON	78463B101	922	236298	SH	DEFINED
SVB FINANCIAL GROUP	COMMON	78486Q101	15208	312666	SH	DEFINED
SVB FINANCIAL GROUP	COMMON	78486Q101	5798	119200	SH	DEFINED
SVB FINANCIAL GROUP	COMMON	78486Q101	5231	107541	SH	DEFINED
SVB FINANCIAL GROUP	COMMON	78486Q101	1678	34500	SH	DEFINED
S.Y. BANCORP INC	COMMON	785060104	390	16400	SH	DEFINED
S.Y. BANCORP INC	COMMON	785060104	10	400	SH	DEFINED
S.Y. BANCORP INC	COMMON	785060104	124	5200	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	71994	3550000	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	54	2664	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	3642	179600	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	7422	366000	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	390	19238	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	8481	418200	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	3573	176200	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	172	8500	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	303	14918	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	145	7169	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	208	10254	SH	DEFINED
SABRE HOLDINGS CORP	COMMON	785905100	242	11922	SH	DEFINED
SAFECO CORP	COMMON	786429100	20676	387400	SH	DEFINED

SAFECO CORP	COMMON	786429100	135	2524	SH	DEFINED
SAFECO CORP	COMMON	786429100	2391	44809	SH	DEFINED
SAFECO CORP	COMMON	786429100	427	8000	SH	DEFINED
SAFECO CORP	COMMON	786429100	514	9633	SH	DEFINED
SAFECO CORP	COMMON	786429100	1	22	SH	DEFINED
SAFECO CORP	COMMON	786429100	603	11300	SH	DEFINED
SAFECO CORP	COMMON	786429100	319	5974	SH	DEFINED
SAFECO CORP	COMMON	786429100	250	4678	SH	DEFINED
SAFECO CORP	COMMON	786429100	400	7500	SH	DEFINED
SAFEGUARD SCIENTIFICS INC	COMMON	786449108	0	57	SH	DEFINED
SAFEGUARD SCIENTIFICS INC	COMMON	786449108	2	900	SH	DEFINED
SAFENET INC	COMMON	78645R107	21038	579399	SH	DEFINED
SAFENET INC	COMMON	78645R107	3302	90946	SH	DEFINED
SAFENET INC	COMMON	78645R107	708	19500	SH	DEFINED
SAFENET INC	COMMON	78645R107	1177	32424	SH	DEFINED
SAFENET INC	COMMON	78645R107	977	26900	SH	DEFINED
SAFETY INSURANCE GROUP	COMMON	78648T100	769	21600	SH	DEFINED
SAFETY INSURANCE GROUP	COMMON	78648T100	569	16000	SH	DEFINED
SAFETY INSURANCE GROUP	COMMON	78648T100	18	500	SH	DEFINED
SAFETY INSURANCE GROUP	COMMON	78648T100	4	100	SH	DEFINED
SAFETY INSURANCE GROUP	COMMON	78648T100	82	2300	SH	DEFINED
SAFEWAY INC	COMMON	786514208	171209	6687850	SH	DEFINED
SAFEWAY INC	COMMON	786514208	232	9045	SH	DEFINED
SAFEWAY INC	COMMON	786514208	233	9100	SH	DEFINED
SAFEWAY INC	COMMON	786514208	8158	318691	SH	DEFINED
SAFEWAY INC	COMMON	786514208	535	20900	SH	DEFINED
SAFEWAY INC	COMMON	786514208	2488	97200	SH	DEFINED
SAFEWAY INC	COMMON	786514208	9	365	SH	DEFINED
SAFEWAY INC	COMMON	786514208	10670	416807	SH	DEFINED
SAFEWAY INC	COMMON	786514208	100	3900	SH	DEFINED
SAFEWAY INC	COMMON	786514208	395	15426	SH	DEFINED
SAFEWAY INC	COMMON	786514208	375	14656	SH	DEFINED
SAGA COMMUNICATIONS INC - CL A	COMMON	786598102	13	1000	SH	DEFINED
SAGA COMMUNICATIONS INC - CL A	COMMON	786598102	53	4000	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	103796	2217869	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	344	7349	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	54822	1171400	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	1330	28415	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	14976	319993	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	482	10300	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	227	4848	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	10847	231781	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	57464	1227858	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	1856	39659	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	21208	453152	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	562	12010	SH	DEFINED
ST JUDE MEDICAL INC	COMMON	790849103	1282	27400	SH	DEFINED
ST MARY LAND & EXPLORATION	COMMON	792228108	2205	60240	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	122377	2727378	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	611	13617	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	37158	828122	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	6177	137665	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	1409	31400	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	1968	43860	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	449	10017	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	1348	30037	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	141	3134	SH	DEFINED
ST PAUL TRAVELERS COS INC	COMMON	792860108	869	19369	SH	DEFINED

ST PAUL TRAVELERS COS INC	COMMON	792860108	11833	263717	SH	DEFINED
SAKS INC	COMMON	79377W108	142	7680	SH	DEFINED
SALEM COMMUNICATIONS CORP DEL	COMMON	794093104	29	1550	SH	DEFINED
SALESFORCE.COM INC	COMMON	79466L302	3678	159100	SH	DEFINED
SALOMON BROTHERS EM MK IN II C	COMMON	794910109	3	200	SH	DEFINED
SALOMON BROS MUNI PARTNRS II C	COMMON	794918102	20	1500	SH	DEFINED
SALIVA DIAGNOSTIC SYSTEMS	COMMON	795427301	0	184	SH	DEFINED
SALIX PHARMACEUTICALS LTD	COMMON	795435106	2878	135436	SH	DEFINED
SALIX PHARMACEUTICALS LTD	COMMON	795435106	914	43000	SH	DEFINED
SALIX PHARMACEUTICALS LTD	COMMON	795435106	145	6800	SH	DEFINED
SALIX PHARMACEUTICALS LTD	COMMON	795435106	6	285	SH	DEFINED
SALIX PHARMACEUTICALS LTD	COMMON	795435106	336	15800	SH	DEFINED
SALOMON BROS 2008 WW$ GVT TR C	COMMON	79548R103	11	1000	SH	DEFINED
SAN JUAN BASIN ROYALTY TRUST	COMMON	798241105	49	1000	SH	DEFINED
SAN PAOLO-IMI SPA ADR	COMMON	799175104	20	630	SH	DEFINED
SANDERSON FARMS INC	COMMON	800013104	6487	174581	SH	DEFINED
SANDERSON FARMS INC	COMMON	800013104	0	0	SH	DEFINED
SANDISK CORP	COMMON	80004C101	25414	526815	SH	DEFINED
SANDISK CORP	COMMON	80004C101	23196	480848	SH	DEFINED
SANDISK CORP	COMMON	80004C101	193	4000	SH	DEFINED
SANDISK CORP	COMMON	80004C101	434	9000	SH	DEFINED
SANDISK CORP	COMMON	80004C101	289	6000	SH	DEFINED
SANDISK CORP	COMMON	80004C101	877	18188	SH	DEFINED
SANDISK CORP	COMMON	80004C101	692	14338	SH	DEFINED
SANDISK CORP	COMMON	80004C101	7	150	SH	DEFINED
SANDISK CORP	COMMON	80004C101	719	14900	SH	DEFINED
SANDISK CORP	COMMON	80004C101	1665	34525	SH	DEFINED
SANDISK CORP	COMMON	80004C101	216	4469	SH	DEFINED
SANDISK CORP	COMMON	80004C101	724	15000	SH	DEFINED
SANDY SPRING BANCORP INC	COMMON	800363103	361	10700	SH	DEFINED
SANDY SPRING BANCORP INC	COMMON	800363103	10	300	SH	DEFINED
SANDY SPRING BANCORP INC	COMMON	800363103	115	3400	SH	DEFINED
SANMINA- SCI CORP	COMMON	800907107	45	10596	SH	DEFINED
SANMINA- SCI CORP	COMMON	800907107	176	40965	SH	DEFINED
SANMINA- SCI CORP	COMMON	800907107	43	10000	SH	DEFINED
SANMINA- SCI CORP	COMMON	800907107	82	19082	SH	DEFINED
SANMINA- SCI CORP	COMMON	800907107	27415	6390450	SH	DEFINED
SANMINA- SCI CORP	COMMON	800907107	1102	256777	SH	DEFINED
SANOFI-AVENTIS ADR	COMMON	80105N105	44629	1074106	SH	DEFINED
SANOFI-AVENTIS ADR	COMMON	80105N105	644	15500	SH	DEFINED
SANOFI-AVENTIS ADR	COMMON	80105N105	4394	105753	SH	DEFINED
SANOFI-AVENTIS ADR	COMMON	80105N105	910	21900	SH	DEFINED
SANOFI-AVENTIS ADR	COMMON	80105N105	209	5038	SH	DEFINED
SANOFI-AVENTIS ADR	COMMON	80105N105	10795	259800	SH	DEFINED
SANOFI-AVENTIS ADR	COMMON	80105N105	167	4022	SH	DEFINED
SANOFI-AVENTIS ADR	COMMON	80105N105	14511	349250	SH	DEFINED
SANOFI-AVENTIS ADR	COMMON	80105N105	35115	845134	SH	DEFINED
BANCO SANTANDER P R SAN JUAN	COMMON	802809103	1264	51300	SH	DEFINED
BANCO SANTANDER P R SAN JUAN	COMMON	802809103	34	1400	SH	DEFINED
BANCO SANTANDER P R SAN JUAN	COMMON	802809103	414	16800	SH	DEFINED
SANTARUS INC	COMMON	802817304	1244	200303	SH	DEFINED
SANTARUS INC	COMMON	802817304	3	500	SH	DEFINED
SAP AG ADR	COMMON	803054204	16142	372541	SH	DEFINED
SAP AG ADR	COMMON	803054204	2470	57000	SH	DEFINED
SAP AG ADR	COMMON	803054204	2156	49749	SH	DEFINED
SAP AG ADR	COMMON	803054204	10	240	SH	DEFINED
SAP AG ADR	COMMON	803054204	1378	31800	SH	DEFINED
SAP AG ADR	COMMON	803054204	3	65	SH	DEFINED

SAP AG ADR	COMMON	803054204	17	400	SH	DEFINED
SAPIENT CORP	COMMON	803062108	9623	1539666	SH	DEFINED
SAPIENT CORP	COMMON	803062108	3336	533764	SH	DEFINED
SARA LEE CORP	COMMON	803111103	12285	648300	SH	DEFINED
SARA LEE CORP	COMMON	803111103	300	15816	SH	DEFINED
SARA LEE CORP	COMMON	803111103	10404	549000	SH	DEFINED
SARA LEE CORP	COMMON	803111103	1159	61146	SH	DEFINED
SARA LEE CORP	COMMON	803111103	1402	73996	SH	DEFINED
SARA LEE CORP	COMMON	803111103	367	19364	SH	DEFINED
SARA LEE CORP	COMMON	803111103	461	24325	SH	DEFINED
SASOL LTD SPONSORED ADR	COMMON	803866300	16	410	SH	DEFINED
SATYAM COMPUTER SERVICE ADR	COMMON	804098101	275	9100	SH	DEFINED
SATYAM COMPUTER SERVICE ADR	COMMON	804098101	11699	387128	SH	DEFINED
SAUL CTRS INC	COMMON	804395101	1141	31700	SH	DEFINED
SAUL CTRS INC	COMMON	804395101	22	600	SH	DEFINED
SAUL CTRS INC	COMMON	804395101	385	10700	SH	DEFINED
SAVIENT PHARMACEUTICALS INC	COMMON	80517Q100	38	10000	SH	DEFINED
SAVIENT PHARMACEUTICALS INC	COMMON	80517Q100	113	30000	SH	DEFINED
SCANA CORP	COMMON	80589M102	4585	108558	SH	DEFINED
SCANA CORP	COMMON	80589M102	21	500	SH	DEFINED
SCANA CORP	COMMON	80589M102	43	1027	SH	DEFINED
SCANA CORP	COMMON	80589M102	267	6329	SH	DEFINED
SCANSOURCE INC	COMMON	806037107	15	300	SH	DEFINED
SCANSOFT INC	COMMON	80603P107	188	35251	SH	DEFINED
SCHEIN HENRY INC	COMMON	806407102	26759	627845	SH	DEFINED
SCHEIN HENRY INC	COMMON	806407102	9	215	SH	DEFINED
SCHEIN HENRY INC	COMMON	806407102	1470	34500	SH	DEFINED
SCHERING AG ADR	COMMON	806585204	3	48	SH	DEFINED
SCHERING AG ADR	COMMON	806585204	16	250	SH	DEFINED
SCHERING-PLOUGH CORPORATION	COMMON	806605101	627	29764	SH	DEFINED
SCHERING-PLOUGH CORPORATION	COMMON	806605101	24144	1147000	SH	DEFINED
SCHERING-PLOUGH CORPORATION	COMMON	806605101	356	16900	SH	DEFINED
SCHERING-PLOUGH CORPORATION	COMMON	806605101	26288	1248843	SH	DEFINED
SCHERING-PLOUGH CORPORATION	COMMON	806605101	573	27200	SH	DEFINED
SCHERING-PLOUGH CORPORATION	COMMON	806605101	23456	1114284	SH	DEFINED
SCHERING-PLOUGH CORPORATION	COMMON	806605101	634	30100	SH	DEFINED
SCHERING-PLOUGH CORPORATION	COMMON	806605101	1319	62677	SH	DEFINED
SCHERING-PLOUGH CORPORATION	COMMON	806605101	4332	205800	SH	DEFINED
SCHERING-PLOUGH CORP	CONVERT	806605606	1234	22760	SH	DEFINED
SCHICK TECHNOLOGIES INC	COMMON	806683108	679	25835	SH	DEFINED
SCHICK TECHNOLOGIES INC	COMMON	806683108	258	9802	SH	DEFINED
SCHICK TECHNOLOGIES INC	COMMON	806683108	33	1242	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	187064	2216923	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	1001	11859	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	6329	75000	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	6501	77048	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	1323	15680	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	93	1100	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	19147	226911	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	675	8000	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	37853	448604	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	541	6416	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	15781	187018	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	1542	18274	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	643	7619	SH	DEFINED
SCHLUMBERGER LTD	COMMON	806857108	373	4420	SH	DEFINED
SCHLUMBERGER LTD CVT(SLB) 1.5	CONVERT	806857AC2	24650	20000000	SH	DEFINED
SCHOLASTIC CORP	COMMON	807066105	2097	56740	SH	DEFINED
SCHOLASTIC CORP	COMMON	807066105	103	2800	SH	DEFINED
SCHOLASTIC CORP	COMMON	807066105	17	455	SH	DEFINED
SCHOLASTIC CORP	COMMON	807066105	108	2925	SH	DEFINED
SCHOLASTIC CORP	COMMON	807066105	40	1074	SH	DEFINED

SCHOLASTIC CORP	COMMON	807066105	299	8085	SH	DEFINED
SCHWAB (CHARLES) CORP	COMMON	808513105	302	20951	SH	DEFINED
SCHWAB (CHARLES) CORP	COMMON	808513105	1416	98098	SH	DEFINED
SCHWAB (CHARLES) CORP	COMMON	808513105	100	6900	SH	DEFINED
SCHWAB (CHARLES) CORP	COMMON	808513105	1954	135395	SH	DEFINED
SCHWAB (CHARLES) CORP	COMMON	808513105	802	55600	SH	DEFINED
SCHWAB (CHARLES) CORP	COMMON	808513105	553	38349	SH	DEFINED
SCICLONE PHARMACEUTICALS INC	COMMON	80862K104	6	1000	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	62860	1675830	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	117	3117	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	47006	1253164	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	326	8700	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	1879	50100	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	2487	66300	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	938	25000	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	2938	78313	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	323	8600	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	1414	37700	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	1182	31500	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	94	2500	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	221	5890	SH	DEFINED
SCIENTIFIC-ATLANTA INC	COMMON	808655104	3642	97100	SH	DEFINED
SCIENTIFIC GAMES CORP-A	COMMON	80874P109	16148	520900	SH	DEFINED
SCIENTIFIC GAMES CORP-A	COMMON	80874P109	213	6876	SH	DEFINED
SCOR ADR	COMMON	80917Q106	10	5000	SH	DEFINED
SCOTTI SH POWER PLC ADR	COMMON	81013T705	0	0	SH	DEFINED
SCOTTI SH POWER PLC ADR	COMMON	81013T705	1220	30327	SH	DEFINED
SCOTTI SH POWER PLC ADR	COMMON	81013T705	134	3331	SH	DEFINED
SCOTTS MIRACLE-GRO CO/THE	COMMON	810186106	72620	825883	SH	DEFINED
SCOTTS MIRACLE-GRO CO/THE	COMMON	810186106	1282	14585	SH	DEFINED
SCOTTS MIRACLE-GRO CO/THE	COMMON	810186106	13147	149511	SH	DEFINED
SCOTTS MIRACLE-GRO CO/THE	COMMON	810186106	149	1700	SH	DEFINED
SCOTTS MIRACLE-GRO CO/THE	COMMON	810186106	44891	510530	SH	DEFINED
SCOTTS MIRACLE-GRO CO/THE	COMMON	810186106	253	2876	SH	DEFINED
SCOTTS MIRACLE-GRO CO/THE	COMMON	810186106	53	600	SH	DEFINED
SCRIPPS E W CO OHIO	COMMON	811054204	7293	145950	SH	DEFINED
SCRIPPS E W CO OHIO	COMMON	811054204	815	16300	SH	DEFINED
SCRIPPS E W CO OHIO	COMMON	811054204	13	270	SH	DEFINED
SCRIPPS E W CO OHIO	COMMON	811054204	51	1022	SH	DEFINED
SCRIPPS E W CO OHIO	COMMON	811054204	232	4650	SH	DEFINED
SCUDDER MUNICIPAL INCOME TRS C	COMMON	81118R604	8	600	SH	DEFINED
SCUDDER RREEF REAL ESTATE CF	COMMON	81119Q100	2620	120700	SH	DEFINED
SEABOARD CORP	COMMON	811543107	3824	2785	SH	DEFINED
SEACOAST BANKING CORP FL	COMMON	811707306	77	3300	SH	DEFINED
SEACOR SMIT INC	COMMON	811904101	44	600	SH	DEFINED
SEALED AIR CORP	COMMON	81211K100	79	1657	SH	DEFINED
SEALED AIR CORP	COMMON	81211K100	308	6480	SH	DEFINED
SEALED AIR CORP	COMMON	81211K100	239	5027	SH	DEFINED
SEALED AIR CORP	COMMON	81211K100	31	645	SH	DEFINED
SEALED AIR CORP(SEE)144A CVT 3	CONVERT	81211KAG5	21244	22100000	SH	DEFINED
SEARS HOLDING CORP	COMMON	812350106	256	2059	SH	DEFINED
SEARS HOLDING CORP	COMMON	812350106	991	7965	SH	DEFINED
SEARS HOLDING CORP	COMMON	812350106	357	2866	SH	DEFINED
SEARS HOLDING CORP	COMMON	812350106	13	104	SH	DEFINED
SEARS HOLDING CORP	COMMON	812350106	21	171	SH	DEFINED
SEARS HOLDING CORP	COMMON	812350106	1437	11545	SH	DEFINED
SEATTLE GENETICS INC /WA	COMMON	812578102	5	1000	SH	DEFINED
MATERIALS SELECT SECTOR SPDR E	COMMON	81369Y100	13	490	SH	DEFINED

HEALTH CARE SELECT SECTOR ETF	COMMON	81369Y209	97	3100	SH	DEFINED
AMEX CONSUMER STAPLES SPDR ETF	COMMON	81369Y308	100	4310	SH	DEFINED
CONSUMER DISCRETIONARY SELT ET	COMMON	81369Y407	22	670	SH	DEFINED
CONSUMER DISCRETIONARY SELT ET	COMMON	81369Y407	84	2590	SH	DEFINED
AMEX ENEGRY SELECT SPDR ETF	COMMON	81369Y506	108	2007	SH	DEFINED
FINANCIAL SELECT SECTOR SPDR E	COMMON	81369Y605	146	4930	SH	DEFINED
INDUSTRIAL SELECT SECT SPDR ET	COMMON	81369Y704	64	2110	SH	DEFINED
TECHNOLOGY SELECT SECT SPDR ET	COMMON	81369Y803	2132	102001	SH	DEFINED
UTILITIES SELECT SECTOR SPDR E	COMMON	81369Y886	305	9090	SH	DEFINED
SELECT COMFORT CORP	COMMON	81616X103	37	1850	SH	DEFINED
SELECTIVE INSURANCE GROUP	COMMON	816300107	1066	21800	SH	DEFINED
SELECTIVE INSURANCE GROUP	COMMON	816300107	637	13030	SH	DEFINED
SEMICONDUCTOR HOLDERS TRUST	COMMON	816636203	22	600	SH	DEFINED
SEMTECH CORP	COMMON	816850101	23534	1428883	SH	DEFINED
SEMTECH CORP	COMMON	816850101	679	41211	SH	DEFINED
SEMTECH CORP	COMMON	816850101	6	334	SH	DEFINED
SEMPRA ENERGY	COMMON	816851109	12542	266503	SH	DEFINED
SEMPRA ENERGY	COMMON	816851109	243	5172	SH	DEFINED
SEMPRA ENERGY	COMMON	816851109	939	19962	SH	DEFINED
SEMPRA ENERGY	COMMON	816851109	89	1892	SH	DEFINED
SEMPRA ENERGY	COMMON	816851109	176	3750	SH	DEFINED
SEMPRA ENERGY	COMMON	816851109	311	6613	SH	DEFINED
SENESCO TECHNOLOGIES INC	COMMON	817208408	3	1531	SH	DEFINED
SENIOR HSG PPTYS TR	COMMON	81721M109	33326	1754000	SH	DEFINED
SENIOR HSG PPTYS TR	COMMON	81721M109	589	31000	SH	DEFINED
SENOMYX INC	COMMON	81724Q107	147	8603	SH	DEFINED
SENOMYX INC	COMMON	81724Q107	75	4400	SH	DEFINED
SEPRACOR INC	COMMON	817315104	18463	312979	SH	DEFINED
SEPRACOR INC	COMMON	817315104	348	5900	SH	DEFINED
SEPRACOR INC	COMMON	817315104	1112	18849	SH	DEFINED
SEPRACOR INC	COMMON	817315104	206	3500	SH	DEFINED
SEPRACOR INC	COMMON	817315104	48	812	SH	DEFINED
SEPRACOR INC	COMMON	817315104	2404	40745	SH	DEFINED
SEPRACOR INC	COMMON	817315104	6	100	SH	DEFINED
SERACARE LIFE SCIENCES INC	COMMON	81747Q100	5554	312749	SH	DEFINED
SERENA SOFTWARE INC	COMMON	817492101	4496	225590	SH	DEFINED
SERENA SOFTWARE INC	COMMON	817492101	387	19400	SH	DEFINED
SERENA SOFTWARE INC	COMMON	817492101	10	500	SH	DEFINED
SERENA SOFTWARE INC	COMMON	817492101	54	2700	SH	DEFINED
SEROLOGICALS CORP	COMMON	817523103	16292	722178	SH	DEFINED
SEROLOGICALS CORP	COMMON	817523103	223	9900	SH	DEFINED
SEROLOGICALS CORP	COMMON	817523103	2730	121000	SH	DEFINED
SEROLOGICALS CORP	COMMON	817523103	79	3500	SH	DEFINED
SEROLOGICALS CORP	COMMON	817523103	1069	47400	SH	DEFINED
SEROLOGICALS CORP	COMMON	817523103	102	4500	SH	DEFINED
SEROLOGICALS CORP	COMMON	817523103	49	2186	SH	DEFINED
SEROLOGICALS CORP	COMMON	817523103	2455	108800	SH	DEFINED
SEROLOGICALS CORP	COMMON	817523103	386	17100	SH	DEFINED
SERONA SA ADR	COMMON	81752M101	1374	83511	SH	DEFINED
SERVICE CORP INTERNATIONAL	COMMON	817565104	66054	7967900	SH	DEFINED
SERVICE CORP INTERNATIONAL	COMMON	817565104	7798	940700	SH	DEFINED
SERVICE CORP INTERNATIONAL	COMMON	817565104	14777	1782500	SH	DEFINED
SERVICE CORP INTERNATIONAL	COMMON	817565104	177	21300	SH	DEFINED
SERVICE CORP INTERNATIONAL	COMMON	817565104	308	37205	SH	DEFINED
SERVICEMASTER COMPANY	COMMON	81760N109	616	45480	SH	DEFINED
SERVICEMASTER COMPANY	COMMON	81760N109	271	19996	SH	DEFINED
SERVICEMASTER COMPANY	COMMON	81760N109	418	30836	SH	DEFINED
SERVICEMASTER COMPANY	COMMON	81760N109	35	2574	SH	DEFINED

SERVICEMASTER COMPANY	COMMON	81760N109	203	14982	SH	DEFINED
SHANDA INTERACTIVE ENTER-ADR	COMMON	81941Q203	5008	185150	SH	DEFINED
SHAW GROUP INC	COMMON	820280105	31	1275	SH	DEFINED
SHAW COMMUNICATIONS INC CL B C	COMMON	82028K200	220245	10513300	SH	DEFINED
SHAW COMMUNICATIONS INC CL B C	COMMON	82028K200	234	11159	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	43920	996600	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	101	2294	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	965	21900	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	5245	119011	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	1199	27200	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	5271	119600	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	3177	72100	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	120	2729	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	120840	2742000	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	115	2600	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	202	4583	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	446	10126	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	159	3600	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	563	12769	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	31	710	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	194	4400	SH	DEFINED
SHERWIN-WILLIAMS CO	COMMON	824348106	414	9400	SH	DEFINED
SHINHAN FINANCIAL GRP ADR	COMMON	824596100	592	8530	SH	DEFINED
SHINHAN FINANCIAL GRP ADR	COMMON	824596100	583	8400	SH	DEFINED
SHIRE PHARMACEUTICALS GRP PLC	COMMON	82481R106	76389	2065127	SH	DEFINED
SHIRE PHARMACEUTICALS GRP PLC	COMMON	82481R106	20714	560000	SH	DEFINED
SHIRE PHARMACEUTICALS GRP PLC	COMMON	82481R106	285	7700	SH	DEFINED
SHIRE PHARMACEUTICALS GRP PLC	COMMON	82481R106	5925	160180	SH	DEFINED
SHIRE PHARMACEUTICALS GRP PLC	COMMON	82481R106	148	3992	SH	DEFINED
SHIRE PHARMACEUTICALS GRP PLC	COMMON	82481R106	7531	203600	SH	DEFINED
SHIRE PHARMACEUTICALS GRP PLC	COMMON	82481R106	4219	114064	SH	DEFINED
SHIRE PHARMACEUTICALS GRP PLC	COMMON	82481R106	403	10900	SH	DEFINED
SHUFFLE MASTER INC	COMMON	825549108	1787	67650	SH	DEFINED
SHUFFLE MASTER INC	COMMON	825549108	55	2100	SH	DEFINED
SHUFFLE MASTER INC	COMMON	825549108	269	10200	SH	DEFINED
SHURGARD STORAGE CENTERS INC R	COMMON	82567D104	2613	46775	SH	DEFINED
SIEBEL SYSTEMS INC	COMMON	826170102	109	10529	SH	DEFINED
SIEBEL SYSTEMS INC	COMMON	826170102	873	84549	SH	DEFINED
SIEBEL SYSTEMS INC	COMMON	826170102	148	14300	SH	DEFINED
SIEBEL SYSTEMS INC	COMMON	826170102	55	5279	SH	DEFINED
SIEBEL SYSTEMS INC	COMMON	826170102	177	17168	SH	DEFINED
SIEMENS AG ADR	COMMON	826197501	34	440	SH	DEFINED
SIEMENS AG ADR	COMMON	826197501	211	2730	SH	DEFINED
SIERRA HEALTH SERVICES	COMMON	826322109	7390	107302	SH	DEFINED
SIERRA HEALTH SERVICES	COMMON	826322109	3051	44300	SH	DEFINED
SIERRA HEALTH SERVICES	COMMON	826322109	90	1300	SH	DEFINED
SIERRA HEALTH SERVICES	COMMON	826322109	131	1905	SH	DEFINED
SIERRA HEALTH SERVICES	COMMON	826322109	427	6200	SH	DEFINED
SIERRA HEALTH SERVICES	COMMON	826322109	9508	138057	SH	DEFINED
SIERRA PAC RES	COMMON	826428104	9993	672920	SH	DEFINED
SIERRA PAC RES	COMMON	826428104	163	11000	SH	DEFINED
SIERRA PAC RES	COMMON	826428104	347	23400	SH	DEFINED
SIERRA PAC RES	COMMON	826428104	2614	176000	SH	DEFINED
SIERRA PAC RES	COMMON	826428104	49	3275	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	84079	1312500	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	87	1363	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	826	12900	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	2503	39076	SH	DEFINED

SIGMA-ALDRICH	COMMON	826552101	243	3800	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	10480	163600	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	2594	40500	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	132	2063	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	248993	3886879	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	224	3500	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	55143	860797	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	391	6111	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	115	1800	SH	DEFINED
SIGMA-ALDRICH	COMMON	826552101	207	3230	SH	DEFINED
SIGMATEL INC	COMMON	82661W107	8823	435899	SH	DEFINED
SIGMATEL INC	COMMON	82661W107	2357	116459	SH	DEFINED
SIGNATURE BANK COMMON	COMMON	82669G104	24073	891939	SH	DEFINED
SIGNATURE BANK COMMON	COMMON	82669G104	3331	123432	SH	DEFINED
SIGNATURE BANK COMMON	COMMON	82669G104	62	2300	SH	DEFINED
SILICON LABORATORIES	COMMON	826919102	2152	70815	SH	DEFINED
SILICON LABORATORIES	COMMON	826919102	5	150	SH	DEFINED
SILGAN HOLDINGS INC	COMMON	827048109	2647	79594	SH	DEFINED
SILGAN HOLDINGS INC	COMMON	827048109	5471	164500	SH	DEFINED
SILGAN HOLDINGS INC	COMMON	827048109	133	4000	SH	DEFINED
SILGAN HOLDINGS INC	COMMON	827048109	1470	44200	SH	DEFINED
SILICONWARE PRECISION ADR	COMMON	827084864	1095	211313	SH	DEFINED
SILVER STANDARD RESOURCES	COMMON	82823L106	7	500	SH	DEFINED
SIMMONS FIRST NATIONAL CORP CL	COMMON	828730200	536	18800	SH	DEFINED
SIMMONS FIRST NATIONAL CORP CL	COMMON	828730200	14	500	SH	DEFINED
SIMMONS FIRST NATIONAL CORP CL	COMMON	828730200	194	6800	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	274	3690	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	371195	5008022	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	326	4400	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	1534	20700	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	5507	74300	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	30	400	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	25105	338714	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	282	3800	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	2854	38500	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	193	2600	SH	DEFINED
SIMON PROPERTY GROUP INC REIT	COMMON	828806109	4321	58300	SH	DEFINED
SIMON PROPERTY GROUP LP CVP(SP	CONVERT	828806802	25	396	SH	DEFINED
SINCLAIR BROADCAST GROUP INC	COMMON	829226109	5063	570838	SH	DEFINED
SINCLAIR BROADCAST GROUP INC	COMMON	829226109	569	64194	SH	DEFINED
SINCLAIR BROADCAST GROUP INC	COMMON	829226109	2836	319700	SH	DEFINED
SINCLAIR BROADCAST GROUP INC	COMMON	829226109	76	8600	SH	DEFINED
SINCLAIR BROADCAST GROUP INC	COMMON	829226109	10	1180	SH	DEFINED
SINCLAIR BROADCAST GROUP INC	COMMON	829226109	819	92300	SH	DEFINED
SIRIUS SATELLITE RADIO INC	COMMON	82966U103	5761	880813	SH	DEFINED
SIRIUS SATELLITE RADIO INC	COMMON	82966U103	683	104435	SH	DEFINED
SIRIUS SATELLITE RADIO INC	COMMON	82966U103	43	6500	SH	DEFINED
SIRIUS SATELLITE RADIO INC	COMMON	82966U103	557	85100	SH	DEFINED
SIRIUS SATELLITE RADIO INC	COMMON	82966U103	4	544	SH	DEFINED
SIRF TECHNOLOGY HOLDINGS INC	COMMON	82967H101	2892	96000	SH	DEFINED
SIRF TECHNOLOGY HOLDINGS INC	COMMON	82967H101	78	2600	SH	DEFINED
SIRF TECHNOLOGY HOLDINGS INC	COMMON	82967H101	898	29800	SH	DEFINED
SIRF TECHNOLOGY HOLDINGS INC	COMMON	82967H101	27	900	SH	DEFINED
SKECHERS USA INC CL A	COMMON	830566105	706	43100	SH	DEFINED
SKECHERS USA INC CL A	COMMON	830566105	18	1100	SH	DEFINED
SKECHERS USA INC CL A	COMMON	830566105	88	5400	SH	DEFINED
SKY FINL GROUP INC	COMMON	83080P103	37	1300	SH	DEFINED
SKYWORKS SOLUTIONS INC	COMMON	83088M102	35	4975	SH	DEFINED

SMART & FINAL INC	COMMON	831683107	40	3125	SH	DEFINED
SMITH & NEPHEW PLC ADR	COMMON	83175M205	28	650	SH	DEFINED
SMITH & NEPHEW PLC ADR	COMMON	83175M205	1142	26896	SH	DEFINED
SMITH INTERNATIONAL INC	COMMON	832110100	93421	2804602	SH	DEFINED
SMITH INTERNATIONAL INC	COMMON	832110100	26248	788000	SH	DEFINED
SMITH INTERNATIONAL INC	COMMON	832110100	817	24526	SH	DEFINED
SMITH INTERNATIONAL INC	COMMON	832110100	5405	162254	SH	DEFINED
SMITH INTERNATIONAL INC	COMMON	832110100	119	3582	SH	DEFINED
SMITH INTERNATIONAL INC	COMMON	832110100	28229	847469	SH	DEFINED
SMITH INTERNATIONAL INC	COMMON	832110100	201	6023	SH	DEFINED
SMITH INTERNATIONAL INC	COMMON	832110100	286	8600	SH	DEFINED
SMITH INTERNATIONAL INC	COMMON	832110100	251	7530	SH	DEFINED
SMITHFIELD FOODS INC	COMMON	832248108	95	3200	SH	DEFINED
SMITHFIELD FOODS INC	COMMON	832248108	42	1400	SH	DEFINED
JM SMUCKER CO	COMMON	832696405	197	4054	SH	DEFINED
JM SMUCKER CO	COMMON	832696405	18	361	SH	DEFINED
JM SMUCKER CO	COMMON	832696405	2	40	SH	DEFINED
SMURFIT-STONE CONTAINER CORP	COMMON	832727101	4105	396200	SH	DEFINED
SMURFIT-STONE CONTAINER CORP	COMMON	832727101	213	20600	SH	DEFINED
SMURFIT-STONE CONTAINER CORP	COMMON	832727101	29	2800	SH	DEFINED
SMURFIT-STONE CONTAINER CORP	COMMON	832727101	704	68000	SH	DEFINED
SMURFIT-STONE CONTAINER CORP	COMMON	832727101	166	16000	SH	DEFINED
SNAP-ON INC	COMMON	833034101	15157	419635	SH	DEFINED
SNAP-ON INC	COMMON	833034101	42	1164	SH	DEFINED
SNAP-ON INC	COMMON	833034101	163	4523	SH	DEFINED
SOLECTRON CORP	COMMON	834182107	77	19600	SH	DEFINED
SOLECTRON CORP	COMMON	834182107	302	77275	SH	DEFINED
SOLECTRON CORP	COMMON	834182107	7	1845	SH	DEFINED
SOLECTRON CORP	COMMON	834182107	2	560	SH	DEFINED
SOLECTRON CORP	COMMON	834182107	36	9100	SH	DEFINED
SOLECTRON CORP	COMMON	834182107	28	7132	SH	DEFINED
SOLUTIA INC	COMMON	834376105	0	200	SH	DEFINED
SOLUTIA INC	COMMON	834376105	0	142	SH	DEFINED
SOMANETICS CORP	COMMON	834445405	293	11700	SH	DEFINED
SOMANETICS CORP	COMMON	834445405	8	300	SH	DEFINED
SOMANETICS CORP	COMMON	834445405	43	1700	SH	DEFINED
SONESTA INTL HOTELS -CL A	COMMON	835438409	164	5639	SH	DEFINED
SONIC CORP	COMMON	835451105	11	400	SH	DEFINED
SONIC AUTOMOTIVE INC	COMMON	83545G102	467	21000	SH	DEFINED
SONIC AUTOMOTIVE INC	COMMON	83545G102	11	500	SH	DEFINED
SONIC AUTOMOTIVE INC	COMMON	83545G102	60	2700	SH	DEFINED
SONIC AUTOMOTIVE INC	COMMON	83545G102	311	14000	SH	DEFINED
SONICWALL INC	COMMON	835470105	2575	405500	SH	DEFINED
SONICWALL INC	COMMON	835470105	76	11900	SH	DEFINED
SONICWALL INC	COMMON	835470105	370	58200	SH	DEFINED
SONOCO PRODUCTS CO	COMMON	835495102	27	1000	SH	DEFINED
SONOCO PRODUCTS CO	COMMON	835495102	3	100	SH	DEFINED
SONOCO PRODUCTS CO	COMMON	835495102	1201	43967	SH	DEFINED
SONOSITE INC	COMMON	83568G104	26929	907309	SH	DEFINED
SONOSITE INC	COMMON	83568G104	1792	60362	SH	DEFINED
SONOSITE INC	COMMON	83568G104	169	5700	SH	DEFINED
SONOSITE INC	COMMON	83568G104	79	2662	SH	DEFINED
SONOSITE INC	COMMON	83568G104	4093	137900	SH	DEFINED
SONY CORPORATION ADR	COMMON	835699307	62707	1889341	SH	DEFINED
SONY CORPORATION ADR	COMMON	835699307	2356	71000	SH	DEFINED
SONY CORPORATION ADR	COMMON	835699307	10470	315445	SH	DEFINED
SONY CORPORATION ADR	COMMON	835699307	0	0	SH	DEFINED
SONY CORPORATION ADR	COMMON	835699307	212	6390	SH	DEFINED
SONY CORPORATION ADR	COMMON	835699307	25900	780345	SH	DEFINED
SONY CORPORATION ADR	COMMON	835699307	119	3600	SH	DEFINED
SONY CORPORATION ADR	COMMON	835699307	546	16454	SH	DEFINED
SONY CORPORATION ADR	COMMON	835699307	298	8990	SH	DEFINED

SOTHEBYS HLDGS INC	COMMON	835898107	1399	83661	SH	DEFINED
SOTHEBYS HLDGS INC	COMMON	835898107	3550	212300	SH	DEFINED
SOTHEBYS HLDGS INC	COMMON	835898107	22	1300	SH	DEFINED
SOTHEBYS HLDGS INC	COMMON	835898107	99	5900	SH	DEFINED
SOTHEBYS HLDGS INC	COMMON	835898107	110	6600	SH	DEFINED
SONUS NETWORKS INC	COMMON	835916107	23	4000	SH	DEFINED
SONUS NETWORKS INC	COMMON	835916107	67062	11582300	SH	DEFINED
SONUS NETWORKS INC	COMMON	835916107	2289	395400	SH	DEFINED
SOURCE INTERLINK COS INC	COMMON	836151209	2991	270424	SH	DEFINED
SOUTH FINANCIAL GROUP	COMMON	837841105	32	1200	SH	DEFINED
SOUTH JERSEY INDUSTRIES	COMMON	838518108	3325	114101	SH	DEFINED
SOUTHERN CO	COMMON	842587107	538	15055	SH	DEFINED
SOUTHERN CO	COMMON	842587107	2115	59145	SH	DEFINED
SOUTHERN CO	COMMON	842587107	219	6115	SH	DEFINED
SOUTHERN CO	COMMON	842587107	389	10865	SH	DEFINED
SOUTHERN CO	COMMON	842587107	810	22646	SH	DEFINED
SOUTHERN COMMUNITY FINANCIAL	COMMON	842632101	9	1000	SH	DEFINED
SOUTHERN UNION COMPANY	COMMON	844030106	195	7567	SH	DEFINED
SOUTHERN UNION COMPANY	COMMON	844030106	98	3806	SH	DEFINED
SOUTHSIDE BANCSHARES INC	COMMON	84470P109	277	14579	SH	DEFINED
SOUTHSIDE BANCSHARES INC	COMMON	84470P109	6	315	SH	DEFINED
SOUTHSIDE BANCSHARES INC	COMMON	84470P109	134	7056	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	16198	1090800	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	207	13966	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	22552	1518625	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	64	4300	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	1806	121600	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	628	42272	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	55	3725	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	2	140	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	532	35800	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	329	22164	SH	DEFINED
SOUTHWEST AIRLINES	COMMON	844741108	679	45700	SH	DEFINED
SOUTHWEST WATER CO	COMMON	845331107	152	10500	SH	DEFINED
SOUTHWESTERN ENERGY COMPANY	COMMON	845467109	132210	1801228	SH	DEFINED
SOUTHWESTERN ENERGY COMPANY	COMMON	845467109	2175	29637	SH	DEFINED
SOUTHWESTERN ENERGY COMPANY	COMMON	845467109	16333	222516	SH	DEFINED
SOUTHWESTERN ENERGY COMPANY	COMMON	845467109	256	3485	SH	DEFINED
SOUTHWESTERN ENERGY COMPANY	COMMON	845467109	62580	852584	SH	DEFINED
SOUTHWESTERN ENERGY COMPANY	COMMON	845467109	446	6083	SH	DEFINED
SOVEREIGN BANCORP INC	COMMON	845905108	161	7322	SH	DEFINED
SOVEREIGN BANCORP INC	COMMON	845905108	694	31487	SH	DEFINED
SOVEREIGN BANCORP INC	COMMON	845905108	20	889	SH	DEFINED
SOVEREIGN BANCORP INC	COMMON	845905108	155300	7046300	SH	DEFINED
SOVEREIGN BANCORP INC	COMMON	845905108	211	9557	SH	DEFINED
SOVRAN SELF STORAGE INC REIT	COMMON	84610H108	4425	90400	SH	DEFINED
SOVRAN SELF STORAGE INC REIT	COMMON	84610H108	49	1000	SH	DEFINED
SOVRAN SELF STORAGE INC REIT	COMMON	84610H108	837	17100	SH	DEFINED
SOVRAN SELF STORAGE INC REIT	COMMON	84610H108	436	8900	SH	DEFINED
SPANI SH BROADCASTING SYS INC	COMMON	846425882	1885	262533	SH	DEFINED
SPANI SH BROADCASTING SYS INC	COMMON	846425882	197	27444	SH	DEFINED
SPANI SH BROADCASTING SYS INC	COMMON	846425882	1247	173700	SH	DEFINED
SPANI SH BROADCASTING SYS INC	COMMON	846425882	35	4900	SH	DEFINED
SPANI SH BROADCASTING SYS INC	COMMON	846425882	208	29000	SH	DEFINED
SPARTAN STORES INC	COMMON	846822104	478	46400	SH	DEFINED
SPARTAN STORES INC	COMMON	846822104	12	1200	SH	DEFINED
SPARTAN STORES INC	COMMON	846822104	104	10100	SH	DEFINED
SPARTECH CORP	COMMON	847220209	47	2425	SH	DEFINED

SPECTRALINK CORP	COMMON	847580107	1116	87539	SH	DEFINED
SPECTRALINK CORP	COMMON	847580107	7277	570762	SH	DEFINED
SPECTRALINK CORP	COMMON	847580107	12394	972100	SH	DEFINED
SPECTRUM BRANDS INC	COMMON	84762L105	33	1400	SH	DEFINED
SPECTRUM PHARMACEUTICALS INC	COMMON	84763A108	1	200	SH	DEFINED
SPEEDWAY MOTORSPORTS INC	COMMON	847788106	7831	215541	SH	DEFINED
SPINNAKER EXPL CO	COMMON	84855W109	5	71	SH	DEFINED
SPINNAKER EXPL CO	COMMON	84855W109	45	700	SH	DEFINED
SPIRIT FINANCE CORP	COMMON	848568309	10317	917100	SH	DEFINED
SPIRIT FINANCE CORP	COMMON	848568309	132	11700	SH	DEFINED
SPORTS AUTHORITY INC	COMMON	84917U109	694	23573	SH	DEFINED
SPORTS AUTHORITY INC	COMMON	84917U109	14	490	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	39521	1661959	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	1406	59132	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	24311	1022344	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	3988	167700	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	2311	97200	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	1317	55400	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	9152	384856	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	960	40371	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	1322	55580	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	1261	53012	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	1541	64806	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	744	31296	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	3959	166500	SH	DEFINED
SPRINT NEXTEL CORP	COMMON	852061100	67	2830	SH	DEFINED
SS&C TECHNOLOGIES	COMMON	85227Q100	0	0	SH	DEFINED
STAGE STORES INC	COMMON	85254C305	4126	153542	SH	DEFINED
STAGE STORES INC	COMMON	85254C305	3775	140500	SH	DEFINED
STAGE STORES INC	COMMON	85254C305	107	4000	SH	DEFINED
STAGE STORES INC	COMMON	85254C305	666	24800	SH	DEFINED
STAKTEK HOLDINGS INC	COMMON	85256P106	2344	647518	SH	DEFINED
STAMPS.COM INC	COMMON	852857200	355	20600	SH	DEFINED
STAMPS.COM INC	COMMON	852857200	10	600	SH	DEFINED
STAMPS.COM INC	COMMON	852857200	53	3100	SH	DEFINED
STANCORP FINL GROUP INC	COMMON	852891100	633	7520	SH	DEFINED
STANCORP FINL GROUP INC	COMMON	852891100	261	3100	SH	DEFINED
STANDARD-PACIFIC CORP	COMMON	85375C101	100	2400	SH	DEFINED
STANDARD PARKING CORP	COMMON	853790103	4101	215482	SH	DEFINED
STANDEX INTERNATIONAL CORP	COMMON	854231107	16	600	SH	DEFINED
STANLEY FURNITURE CO INC	COMMON	854305208	16	600	SH	DEFINED
STANLEY FURNITURE CO INC	COMMON	854305208	63	2400	SH	DEFINED
STANLEY WORKS	COMMON	854616109	68	1462	SH	DEFINED
STANLEY WORKS	COMMON	854616109	13604	291439	SH	DEFINED
STANLEY WORKS	COMMON	854616109	2017	43200	SH	DEFINED
STANLEY WORKS	COMMON	854616109	4468	95708	SH	DEFINED
STANLEY WORKS	COMMON	854616109	159	3400	SH	DEFINED
STANLEY WORKS	COMMON	854616109	191	4085	SH	DEFINED
STANLEY WORKS	COMMON	854616109	1979	42400	SH	DEFINED
STAPLES INC	COMMON	855030102	63626	2984311	SH	DEFINED
STAPLES INC	COMMON	855030102	316	14814	SH	DEFINED
STAPLES INC	COMMON	855030102	53300	2500000	SH	DEFINED
STAPLES INC	COMMON	855030102	5285	247882	SH	DEFINED
STAPLES INC	COMMON	855030102	1509	70800	SH	DEFINED
STAPLES INC	COMMON	855030102	20781	974705	SH	DEFINED
STAPLES INC	COMMON	855030102	314	14747	SH	DEFINED
STAPLES INC	COMMON	855030102	40	1861	SH	DEFINED
STAPLES INC	COMMON	855030102	132	6200	SH	DEFINED

STAPLES INC	COMMON	855030102	9165	429875	SH	DEFINED
STAPLES INC	COMMON	855030102	603	28279	SH	DEFINED
STAPLES INC	COMMON	855030102	689	32302	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	14210	283626	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	388	7745	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	1600	31946	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	160	3200	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	7818	156041	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	1811	36156	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	2223	44377	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	17	340	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	677	13521	SH	DEFINED
STARBUCKS CORP	COMMON	855244109	271	5418	SH	DEFINED
STATE AUTO FINANCIAL CORP	COMMON	855707105	14	450	SH	DEFINED
STATE BANCORP INC	COMMON	855716106	215	11972	SH	DEFINED
STATE BANCORP INC	COMMON	855716106	7	400	SH	DEFINED
STATE BANCORP INC	COMMON	855716106	71	3948	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	49153	859770	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	251	4387	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	2728	47715	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	118991	2081355	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	2753	48151	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	526	9200	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	1829	32000	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	46	800	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	92	1608	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	7	129	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	8461	148000	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	153	2680	SH	DEFINED
STARWOOD HOTELS & RESORTS WORL	COMMON	85590A203	57	1000	SH	DEFINED
STATE STREET CORP	COMMON	857477103	30037	614012	SH	DEFINED
STATE STREET CORP	COMMON	857477103	326	6670	SH	DEFINED
STATE STREET CORP	COMMON	857477103	944	19300	SH	DEFINED
STATE STREET CORP	COMMON	857477103	1262	25788	SH	DEFINED
STATE STREET CORP	COMMON	857477103	1150	23500	SH	DEFINED
STATE STREET CORP	COMMON	857477103	2955	60400	SH	DEFINED
STATE STREET CORP	COMMON	857477103	175	3570	SH	DEFINED
STATE STREET CORP	COMMON	857477103	296944	6070000	SH	DEFINED
STATE STREET CORP	COMMON	857477103	3	65	SH	DEFINED
STATE STREET CORP	COMMON	857477103	1021	20880	SH	DEFINED
STATE STREET CORP	COMMON	857477103	530	10831	SH	DEFINED
STATION CASINOS INC	COMMON	857689103	28289	426300	SH	DEFINED
STATION CASINOS INC	COMMON	857689103	175	2641	SH	DEFINED
STATION CASINOS INC	COMMON	857689103	3099	46700	SH	DEFINED
STATOIL ASA ADR	COMMON	85771P102	8715	352975	SH	DEFINED
STATOIL ASA ADR	COMMON	85771P102	34356	1391504	SH	DEFINED
THE STEAK N SHAKE COMPANY	COMMON	857873103	4878	268786	SH	DEFINED
STEELCASE INC	COMMON	858155203	201	13900	SH	DEFINED
STEIN MART INC	COMMON	858375108	3601	177400	SH	DEFINED
STEIN MART INC	COMMON	858375108	91	4500	SH	DEFINED
STEIN MART INC	COMMON	858375108	790	38900	SH	DEFINED
STEIN MART INC	COMMON	858375108	37	1825	SH	DEFINED
STEINWAY MUSICAL INSTRS INC	COMMON	858495104	772	29300	SH	DEFINED
STEINWAY MUSICAL INSTRS INC	COMMON	858495104	21	800	SH	DEFINED
STEINWAY MUSICAL INSTRS INC	COMMON	858495104	295	11200	SH	DEFINED
STEINWAY MUSICAL INSTRS INC	COMMON	858495104	49	1875	SH	DEFINED
STEPAN CO	COMMON	858586100	8	300	SH	DEFINED
STERLING BANCSHARES INC-TX	COMMON	858907108	2441	166069	SH	DEFINED

STERLING BANCSHARES INC-TX	COMMON	858907108	77	5250	SH	DEFINED
STERICYCLE INC	COMMON	858912108	17176	300539	SH	DEFINED
STERICYCLE INC	COMMON	858912108	5737	100385	SH	DEFINED
STERICYCLE INC	COMMON	858912108	147	2565	SH	DEFINED
STERICYCLE INC	COMMON	858912108	11857	207470	SH	DEFINED
STERIS CORP	COMMON	859152100	4	161	SH	DEFINED
STERIS CORP	COMMON	859152100	1	22	SH	DEFINED
STEREOTAXIS INC	COMMON	85916J102	22	3000	SH	DEFINED
STEREOTAXIS INC	COMMON	85916J102	2581	348300	SH	DEFINED
STEREOTAXIS INC	COMMON	85916J102	3	450	SH	DEFINED
STERLING FINANCIAL CORP (PA)	COMMON	859317109	373	18500	SH	DEFINED
STERLING FINANCIAL CORP (PA)	COMMON	859317109	10	500	SH	DEFINED
STERLING FINANCIAL CORP (PA)	COMMON	859317109	103	5125	SH	DEFINED
STERLING FINL CORP/SPOKANE	COMMON	859319105	2405	106630	SH	DEFINED
STERLING FINL CORP/SPOKANE	COMMON	859319105	28	1244	SH	DEFINED
STEWART & STEVENSON SERVICES	COMMON	860342104	40	1675	SH	DEFINED
STEWART INFORMATION SVCS CORP	COMMON	860372101	742	14500	SH	DEFINED
STEWART INFORMATION SVCS CORP	COMMON	860372101	3241	63300	SH	DEFINED
STEWART INFORMATION SVCS CORP	COMMON	860372101	87	1700	SH	DEFINED
STEWART INFORMATION SVCS CORP	COMMON	860372101	1080	21100	SH	DEFINED
STMICROELECTRONICS NV	COMMON	861012102	2	140	SH	DEFINED
STONE ENERGY CORP	COMMON	861642106	5530	90600	SH	DEFINED
STONERIDGE INC	COMMON	86183P102	8	1000	SH	DEFINED
STORA ENSO OYJ ADR	COMMON	86210M106	9595	693800	SH	DEFINED
STORA ENSO OYJ ADR	COMMON	86210M106	42190	3050615	SH	DEFINED
STORAGENETWORKS INC	COMMON	86211E103	9	5234	SH	DEFINED
STRATASYS INC	COMMON	862685104	4941	166378	SH	DEFINED
STRATEGIC GLOBAL INCOME $ FD C	COMMON	862719101	8	635	SH	DEFINED
STRATEGIC HOTEL CAPITAL INC	COMMON	86272T106	2602	142500	SH	DEFINED
STRATEGIC HOTEL CAPITAL INC	COMMON	86272T106	93	5100	SH	DEFINED
STRATEGIC HOTEL CAPITAL INC	COMMON	86272T106	519	28400	SH	DEFINED
STRATEX NETWORKS INC	COMMON	86279T109	1	310	SH	DEFINED
STRATTEC SECURITY CORPORATION	COMMON	863111100	52	1000	SH	DEFINED
STREETTRACK GOLD TRUST ETF	COMMON	863307104	19	400	SH	DEFINED
STREETTRACKS WILSHIRE REIT I E	COMMON	86330E604	15508	230574	SH	DEFINED
STRIDE RITE CORP	COMMON	863314100	37	2900	SH	DEFINED
STRIDE RITE CORP	COMMON	863314100	97	7600	SH	DEFINED
STRIDE RITE CORP	COMMON	863314100	26	2050	SH	DEFINED
STRYKER CORP	COMMON	863667101	289	5856	SH	DEFINED
STRYKER CORP	COMMON	863667101	183	3710	SH	DEFINED
STRYKER CORP	COMMON	863667101	83	1679	SH	DEFINED
STRYKER CORP	COMMON	863667101	1120	22661	SH	DEFINED
STRYKER CORP	COMMON	863667101	578	11689	SH	DEFINED
STRYKER CORP	COMMON	863667101	110	2234	SH	DEFINED
STRYKER CORP	COMMON	863667101	309	6250	SH	DEFINED
STRYKER CORP	COMMON	863667101	676	13671	SH	DEFINED
STRYKER CORP	COMMON	863667101	67	1350	SH	DEFINED
STRYKER CORP	COMMON	863667101	272	5497	SH	DEFINED
SUBURBAN PROPANE PARTNERS LP	COMMON	864482104	2042	71170	SH	DEFINED
SUBURBAN PROPANE PARTNERS LP	COMMON	864482104	7923	276158	SH	DEFINED
SUFFOLK BANCORP	COMMON	864739107	619	19400	SH	DEFINED
SUFFOLK BANCORP	COMMON	864739107	16	500	SH	DEFINED
SUFFOLK BANCORP	COMMON	864739107	156	4900	SH	DEFINED
SUMTOTAL SYSTEMS INC	COMMON	866615107	2188	449381	SH	DEFINED
SUN BANCORP INC-NJ	COMMON	86663B102	18	854	SH	DEFINED
SUN COMMUNITIES INC REIT	COMMON	866674104	3427	104600	SH	DEFINED
SUN LIFE FINANCIAL SVSC CAN	COMMON	866796105	809	21500	SH	DEFINED
SUN LIFE FINANCIAL SVSC CAN	COMMON	866796105	360	9571	SH	DEFINED

SUN LIFE FINANCIAL SVSC CAN	COMMON	866796105	488	12964	SH	DEFINED
SUN LIFE FINANCIAL SVSC CAN	COMMON	866796105	76	2008	SH	DEFINED
SUN LIFE FINANCIAL INC	COMMON	866796105	36	949	SH	DEFINED
SUN LIFE FINANCIAL SVSC CAN	COMMON	866796105	157192	4177213	SH	DEFINED
SUN LIFE FINANCIAL SVSC CAN	COMMON	866796105	12840	341200	SH	DEFINED
SUN LIFE FINANCIAL INC	COMMON	866796105	208	5550	SH	DEFINED
SUN LIFE FINANCIAL SVSC CAN	COMMON	866796105	2705	71884	SH	DEFINED
SUN LIFE FINANCIAL SVSC CAN	COMMON	866796105	306	8139	SH	DEFINED
SUN LIFE FINANCIAL SVSC CAN	COMMON	866796105	504	13399	SH	DEFINED
SUN LIFE FINANCIAL INC	COMMON	866796105	1725	46000	SH	DEFINED
SUN MICROSYSTEMS INC	COMMON	866810104	270	68749	SH	DEFINED
SUN MICROSYSTEMS INC	COMMON	866810104	7496	1907385	SH	DEFINED
SUN MICROSYSTEMS INC	COMMON	866810104	2020	513871	SH	DEFINED
SUN MICROSYSTEMS INC	COMMON	866810104	0	92	SH	DEFINED
SUN MICROSYSTEMS INC	COMMON	866810104	328	83515	SH	DEFINED
SUN MICROSYSTEMS INC	COMMON	866810104	18	4678	SH	DEFINED
SUN MICROSYSTEMS INC	COMMON	866810104	425	108113	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	42515	700300	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	6004	98892	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	1891	31143	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	4688	77455	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	80792	1330800	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	45648	751910	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	0	0	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	133	2200	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	1226	20202	SH	DEFINED
SUNCOR ENERGY INC	COMMON	867229106	284	4686	SH	DEFINED
SUNOCO LOGISTICS PARTNERS LP	COMMON	86764L108	154	3985	SH	DEFINED
SUNOCO LOGISTICS PARTNERS LP	COMMON	86764L108	3505	90685	SH	DEFINED
SUNOCO INC	COMMON	86764P109	57745	738423	SH	DEFINED
SUNOCO INC	COMMON	86764P109	215	2752	SH	DEFINED
SUNOCO INC	COMMON	86764P109	23460	300000	SH	DEFINED
SUNOCO INC	COMMON	86764P109	508	6500	SH	DEFINED
SUNOCO INC	COMMON	86764P109	266	3400	SH	DEFINED
SUNOCO INC	COMMON	86764P109	3754	48000	SH	DEFINED
SUNOCO INC	COMMON	86764P109	37133	474848	SH	DEFINED
SUNOCO INC	COMMON	86764P109	250	3200	SH	DEFINED
SUNOCO INC	COMMON	86764P109	1110	14200	SH	DEFINED
SUNOCO INC	COMMON	86764P109	4233	54135	SH	DEFINED
SUNOCO INC	COMMON	86764P109	47	600	SH	DEFINED
SUNOCO INC	COMMON	86764P109	82	1050	SH	DEFINED
SUNOCO INC	COMMON	86764P109	555	7100	SH	DEFINED
SUNOCO INC	COMMON	86764P109	194	2486	SH	DEFINED
SUNOCO INC	COMMON	86764P109	1381	17656	SH	DEFINED
SUNOCO INC	COMMON	86764P109	235	3000	SH	DEFINED
SUNOCO INC	COMMON	86764P109	2049	26200	SH	DEFINED
SUNOCO INC	COMMON	86764P109	267	3415	SH	DEFINED
SUNTERRA CORP	COMMON	86787D208	2118	161300	SH	DEFINED
SUNTERRA CORP	COMMON	86787D208	62	4700	SH	DEFINED
SUNTERRA CORP	COMMON	86787D208	419	31900	SH	DEFINED
SUNTERRA CORP	COMMON	86787D208	31	2350	SH	DEFINED
SUNSTONE HOTEL INVESTORS INC	COMMON	867892101	2954	121100	SH	DEFINED
SUNSTONE HOTEL INVESTORS INC	COMMON	867892101	37	1500	SH	DEFINED
SUNSTONE HOTEL INVESTORS INC	COMMON	867892101	393	16100	SH	DEFINED
SUNSTONE HOTEL INVESTORS INC	COMMON	867892101	176	7200	SH	DEFINED
SUNTRUST BANKS INC	COMMON	867914103	31072	447399	SH	DEFINED
SUNTRUST BANKS INC	COMMON	867914103	508	7308	SH	DEFINED
SUNTRUST BANKS INC	COMMON	867914103	4858	69953	SH	DEFINED
SUNTRUST BANKS INC	COMMON	867914103	931	13400	SH	DEFINED

SUNTRUST BANKS INC	COMMON	867914103	813	11700	SH	DEFINED
SUNTRUST BANKS INC	COMMON	867914103	5215	75088	SH	DEFINED
SUNTRUST BANKS INC	COMMON	867914103	1323	19054	SH	DEFINED
SUNTRUST BANKS INC	COMMON	867914103	878	12646	SH	DEFINED
SUPERIOR ENERGY SVCS INC	COMMON	868157108	9337	404383	SH	DEFINED
SUPERIOR ENERGY SVCS INC	COMMON	868157108	3242	140414	SH	DEFINED
SUPERIOR ENERGY SVCS INC	COMMON	868157108	2	80	SH	DEFINED
SUPERIOR ESSEX INC	COMMON	86815V105	4	200	SH	DEFINED
SUPERIOR INDS INTL INC	COMMON	868168105	0	20	SH	DEFINED
SUPERVALU INC	COMMON	868536103	295	9495	SH	DEFINED
SUPERVALU INC	COMMON	868536103	85	2738	SH	DEFINED
SUPERVALU INC	COMMON	868536103	1070	34370	SH	DEFINED
SUPERVALU INC	COMMON	868536103	196	6300	SH	DEFINED
SURMODICS INC	COMMON	868873100	5606	144900	SH	DEFINED
SURMODICS INC	COMMON	868873100	151	3900	SH	DEFINED
SURMODICS INC	COMMON	868873100	812	21000	SH	DEFINED
SUSQUEHANNA BANCSHARES INC PA	COMMON	869099101	1865	77600	SH	DEFINED
SUSQUEHANNA BANCSHARES INC PA	COMMON	869099101	53	2200	SH	DEFINED
SUSQUEHANNA BANCSHARES INC PA	COMMON	869099101	54	2265	SH	DEFINED
SUSQUEHANNA BANCSHARES INC PA	COMMON	869099101	262	10900	SH	DEFINED
SWIFT ENERGY CO	COMMON	870738101	2933	64100	SH	DEFINED
SWIFT ENERGY CO	COMMON	870738101	6272	137100	SH	DEFINED
SWIFT ENERGY CO	COMMON	870738101	174	3800	SH	DEFINED
SWIFT ENERGY CO	COMMON	870738101	9	200	SH	DEFINED
SWIFT ENERGY CO	COMMON	870738101	1857	40600	SH	DEFINED
SWIFT TRANSN CO	COMMON	870756103	10463	591118	SH	DEFINED
SWIFT TRANSN CO	COMMON	870756103	3637	205500	SH	DEFINED
SWIFT TRANSN CO	COMMON	870756103	92	5200	SH	DEFINED
SWIFT TRANSN CO	COMMON	870756103	3531	199500	SH	DEFINED
SWIFT TRANSN CO	COMMON	870756103	1312	74100	SH	DEFINED
SWISS HELVETIA FUND CF	COMMON	870875101	15	1000	SH	DEFINED
SYBASE INC	COMMON	871130100	17163	732820	SH	DEFINED
SYBASE INC	COMMON	871130100	115	4900	SH	DEFINED
SYBASE INC	COMMON	871130100	429	18300	SH	DEFINED
SYBASE INC	COMMON	871130100	1279	54600	SH	DEFINED
SYBASE INC	COMMON	871130100	10	417	SH	DEFINED
SYBRON DENTAL SPECIALTIES	COMMON	871142105	8609	207042	SH	DEFINED
SYBRON DENTAL SPECIALTIES	COMMON	871142105	3048	73300	SH	DEFINED
SYBRON DENTAL SPECIALTIES	COMMON	871142105	4	100	SH	DEFINED
SYBRON DENTAL SPECIALTIES	COMMON	871142105	1572	37800	SH	DEFINED
SYCAMORE NETWORKS INC	COMMON	871206108	17	4405	SH	DEFINED
SYKES ENTERPRISES INC	COMMON	871237103	489	41100	SH	DEFINED
SYKES ENTERPRISES INC	COMMON	871237103	13	1100	SH	DEFINED
SYKES ENTERPRISES INC	COMMON	871237103	139	11700	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	76312	3367714	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	547	24148	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	42261	1865000	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	12100	533969	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	944	41670	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	1566	69103	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	15665	691291	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	23431	1034008	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	12053	531927	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	357	15760	SH	DEFINED
SYMANTEC CORP	COMMON	871503108	1873	82640	SH	DEFINED
SYMBOL TECHNOLOGIES INC	COMMON	871508107	26	2692	SH	DEFINED
SYMBOL TECHNOLOGIES INC	COMMON	871508107	47	4907	SH	DEFINED
SYMBOL TECHNOLOGIES INC	COMMON	871508107	289	29851	SH	DEFINED
SYMBOL TECHNOLOGIES INC	COMMON	871508107	21	2139	SH	DEFINED
SYMBOL TECHNOLOGIES INC	COMMON	871508107	18	1810	SH	DEFINED
SYMBOL TECHNOLOGIES INC	COMMON	871508107	13	1350	SH	DEFINED

SYMMETRICOM INC	COMMON	871543104	2522	325820	SH	DEFINED
SYMMETRICOM INC	COMMON	871543104	62	8000	SH	DEFINED
SYMMETRY MEDICAL INC	COMMON	871546206	990	41764	SH	DEFINED
SYMMETRY MEDICAL INC	COMMON	871546206	70	2950	SH	DEFINED
SYMMETRY MEDICAL INC	COMMON	871546206	2	95	SH	DEFINED
SYMMETRY MEDICAL INC	COMMON	871546206	109	4600	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	37125	1964309	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	537	28400	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	244	12900	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	11747	621560	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	597	31600	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	3385	179122	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	60	3195	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	311	16441	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	3298	174471	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	0	16	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	1156	61156	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	225	11900	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	466	24665	SH	DEFINED
SYNOPSYS INC	COMMON	871607107	1303	68933	SH	DEFINED
SYNGENTA AG- ADR	COMMON	87160A100	0	0	SH	DEFINED
SYNGENTA AG- ADR	COMMON	87160A100	99	4737	SH	DEFINED
SYNGENTA AG- ADR	COMMON	87160A100	4845	230717	SH	DEFINED
SYNOVUS FINANCIAL CORP	COMMON	87161C105	174	6284	SH	DEFINED
SYNOVUS FINANCIAL CORP	COMMON	87161C105	674	24298	SH	DEFINED
SYNOVUS FINANCIAL CORP	COMMON	87161C105	22	800	SH	DEFINED
SYNOVUS FINANCIAL CORP	COMMON	87161C105	3174	114487	SH	DEFINED
SYNOVUS FINANCIAL CORP	COMMON	87161C105	225	8122	SH	DEFINED
SYNIVERSE TECH	COMMON	87163F106	3466	225096	SH	DEFINED
SYNIVERSE TECH	COMMON	87163F106	644	41800	SH	DEFINED
SYSCO CORP	COMMON	871829107	400	12761	SH	DEFINED
SYSCO CORP	COMMON	871829107	1551	49428	SH	DEFINED
SYSCO CORP	COMMON	871829107	21935	699236	SH	DEFINED
SYSCO CORP	COMMON	871829107	10624	338657	SH	DEFINED
SYSCO CORP	COMMON	871829107	652	20777	SH	DEFINED
TBC CORP	COMMON	872183108	29	850	SH	DEFINED
TCF FINANCIAL CORP	COMMON	872275102	36803	1375800	SH	DEFINED
TCF FINANCIAL CORP	COMMON	872275102	605	22625	SH	DEFINED
TCF FINANCIAL CORP	COMMON	872275102	4836	180800	SH	DEFINED
TCF FINANCIAL CORP	COMMON	872275102	272	10151	SH	DEFINED
TCF FINANCIAL CORP	COMMON	872275102	99	3700	SH	DEFINED
TCF FINANCIAL CORP	COMMON	872275102	20888	780867	SH	DEFINED
TCF FINANCIAL CORP	COMMON	872275102	173	6471	SH	DEFINED
TCF FINANCIAL CORP	COMMON	872275102	11435	427467	SH	DEFINED
TCF FINANCIAL CORP	COMMON	872275102	121	4525	SH	DEFINED
TC PIPELINES LP	COMMON	87233Q108	383	10949	SH	DEFINED
TC PIPELINES LP	COMMON	87233Q108	14	400	SH	DEFINED
TCW CONVERTIBLE SECURITIES CEF	COMMON	872340104	3	600	SH	DEFINED
TDK CORP ADR	COMMON	872351408	0	0	SH	DEFINED
TDK CORP ADR	COMMON	872351408	1737	24182	SH	DEFINED
TD BANKNORTH INC	COMMON	87235A101	6	185	SH	DEFINED
TD BANKNORTH INC	COMMON	87235A101	61	2016	SH	DEFINED
TD BANKNORTH INC	COMMON	87235A101	89	2964	SH	DEFINED
TDC A-S -SPON ADR	COMMON	87236N102	4	136	SH	DEFINED
TECO ENERGY INC	COMMON	872375100	76	4198	SH	DEFINED
TECO ENERGY INC	COMMON	872375100	304	16859	SH	DEFINED
TECO ENERGY INC	COMMON	872375100	225	12500	SH	DEFINED
TECO ENERGY INC	COMMON	872375100	28	1575	SH	DEFINED

TECO ENERGY INC	COMMON	872375100	191	10606	SH	DEFINED
TECO ENERGY INC	COMMON	872375100	62	3433	SH	DEFINED
TECO ENERGY INC	COMMON	872375100	22	1244	SH	DEFINED
TECO ENERGY INC	COMMON	872375100	299	16571	SH	DEFINED
TEPPCO PARTNERS LP	COMMON	872384102	201	4950	SH	DEFINED
TEPPCO PARTNERS LP	COMMON	872384102	962	23700	SH	DEFINED
THQ INC	COMMON	872443403	75	3525	SH	DEFINED
TJX COMPANIES INC	COMMON	872540109	23910	1167500	SH	DEFINED
TJX COMPANIES INC	COMMON	872540109	193	9416	SH	DEFINED
TJX COMPANIES INC	COMMON	872540109	744	36312	SH	DEFINED
TJX COMPANIES INC	COMMON	872540109	302	14726	SH	DEFINED
TJX COMPANIES INC	COMMON	872540109	13282	648522	SH	DEFINED
TJX COMPANIES INC	COMMON	872540109	389	19001	SH	DEFINED
TJX COMPANIES INC	COMMON	872540109	159	7781	SH	DEFINED
TJX COMPANIES INC CVT (TJX) 0.	CONVERT	872540AL3	15338	20050000	SH	DEFINED
TNT NV-ADR	COMMON	87260W101	9857	392855	SH	DEFINED
TNT NV-ADR	COMMON	87260W101	40811	1626595	SH	DEFINED
TNT NV-ADR	COMMON	87260W101	2533	100970	SH	DEFINED
TNS INC	COMMON	872960109	3318	136845	SH	DEFINED
TWX EXHANGEABLE TR CVT 144A 0.	CONVERT	87311QAA1	13547	15000000	SH	DEFINED
TXU CORPORATION	COMMON	873168108	32251	285708	SH	DEFINED
TXU CORPORATION	COMMON	873168108	547	4846	SH	DEFINED
TXU CORPORATION	COMMON	873168108	2572	22781	SH	DEFINED
TXU CORPORATION	COMMON	873168108	1230	10900	SH	DEFINED
TXU CORPORATION	COMMON	873168108	79026	700089	SH	DEFINED
TXU CORPORATION	COMMON	873168108	1061	9400	SH	DEFINED
TXU CORPORATION	COMMON	873168108	3228	28600	SH	DEFINED
TXU CORPORATION	COMMON	873168108	1210	10715	SH	DEFINED
TXU CORPORATION	COMMON	873168108	62	552	SH	DEFINED
TXU CORPORATION	COMMON	873168108	2788	24700	SH	DEFINED
TXU CORPORATION	COMMON	873168108	293	2600	SH	DEFINED
TXU CORPORATION	COMMON	873168108	5466	48420	SH	DEFINED
TXU CORPORATION	COMMON	873168108	35	306	SH	DEFINED
TXU CORPORATION	COMMON	873168108	1008	8933	SH	DEFINED
TXU CORPORATION	COMMON	873168108	4244	37600	SH	DEFINED
TXU CORPORATION	COMMON	873168108	11988	106200	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	31516	3834074	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	1193	145109	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	25243	3070900	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	23092	2809215	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	1459	177449	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	23577	2868260	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	7733	940779	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	62	7543	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	80	9786	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	2132	259380	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	4769	580223	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	1355	164809	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	4784	581964	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	728	88589	SH	DEFINED
TAIWAN SEMICONDUCTOR ADR	COMMON	874039100	590	71743	SH	DEFINED
TAKE TWO INTERACTIVE SOFTWARE	COMMON	874054109	316	14300	SH	DEFINED
TALBOTS INC	COMMON	874161102	1828	61100	SH	DEFINED
TALBOTS INC	COMMON	874161102	5589	186800	SH	DEFINED
TALISMAN ENERGY INC	COMMON	87425E103	39805	815000	SH	DEFINED
TALISMAN ENERGY INC	COMMON	87425E103	5617	115000	SH	DEFINED
TALISMAN ENERGY INC	COMMON	87425E103	2922	59594	SH	DEFINED
TALISMAN ENERGY INC	COMMON	87425E103	53406	1089100	SH	DEFINED

TALISMAN ENERGY INC	COMMON	87425E103	89837	1832050	SH	DEFINED
TALISMAN ENERGY INC	COMMON	87425E103	915	18735	SH	DEFINED
TALISMAN ENERGY INC	COMMON	87425E103	776	15828	SH	DEFINED
TALISMAN ENERGY INC	COMMON	87425E103	331	6746	SH	DEFINED
TALISMAN ENERGY INC	COMMON	87425E103	420	8600	SH	DEFINED
TALK AMERICA HOLDINGS INC	COMMON	87426R202	523	55500	SH	DEFINED
TALK AMERICA HOLDINGS INC	COMMON	87426R202	2336	247700	SH	DEFINED
TALK AMERICA HOLDINGS INC	COMMON	87426R202	55	5800	SH	DEFINED
TALK AMERICA HOLDINGS INC	COMMON	87426R202	869	92200	SH	DEFINED
TALX CORP	COMMON	874918105	482	14700	SH	DEFINED
TALX CORP	COMMON	874918105	13	400	SH	DEFINED
TALX CORP	COMMON	874918105	72	2200	SH	DEFINED
TANGER FACTORY OUTLET CTRS INC	COMMON	875465106	3668	131900	SH	DEFINED
TANGER FACTORY OUTLET CTRS INC	COMMON	875465106	228	8200	SH	DEFINED
TANGER FACTORY OUTLET CTRS INC	COMMON	875465106	673	24200	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	286506	5517153	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	926	17834	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	36351	700000	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	942	18132	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	23678	455952	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	125	2400	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	1026	19760	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	2259	43500	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	12514	240978	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	12	240	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	10199	196392	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	8719	167900	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	19246	370608	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	1236	23800	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	26175	504044	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	1489	28667	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	615	11848	SH	DEFINED
TARGET CORPORATION	COMMON	87612E106	1250	24070	SH	DEFINED
TASER INTERNATIONAL INC	COMMON	87651B104	2	300	SH	DEFINED
TAUBMAN CENTERS INC REIT	COMMON	876664103	7817	246600	SH	DEFINED
TAUBMAN CENTERS INC REIT	COMMON	876664103	101	3200	SH	DEFINED
TAUBMAN CENTERS INC REIT	COMMON	876664103	1601	50500	SH	DEFINED
TAYLOR CAPITAL GROUP INC	COMMON	876851106	647	17100	SH	DEFINED
TAYLOR CAPITAL GROUP INC	COMMON	876851106	19	500	SH	DEFINED
TAYLOR CAPITAL GROUP INC	COMMON	876851106	223	5900	SH	DEFINED
TECH DATA CORP	COMMON	878237106	59	1600	SH	DEFINED
TECHNE CORP	COMMON	878377100	60998	1070517	SH	DEFINED
TECHNE CORP	COMMON	878377100	12838	225300	SH	DEFINED
TECHNE CORP	COMMON	878377100	262	4600	SH	DEFINED
TECHNE CORP	COMMON	878377100	131	2300	SH	DEFINED
TECHNE CORP	COMMON	878377100	7077	124200	SH	DEFINED
TECHNE CORP	COMMON	878377100	168	2950	SH	DEFINED
TECHNE CORP	COMMON	878377100	5	85	SH	DEFINED
TECHNE CORP	COMMON	878377100	2655	46600	SH	DEFINED
TECHNE CORP	COMMON	878377100	292	5122	SH	DEFINED
TECHNICAL OLYMPIC USA INC	COMMON	878483106	9630	368128	SH	DEFINED
TECHNICAL OLYMPIC USA INC	COMMON	878483106	3296	125994	SH	DEFINED
TECHNIP-COFLEXIP ADR	COMMON	878546209	12	210	SH	DEFINED
TECHNIP-COFLEXIP ADR	COMMON	878546209	3695	62156	SH	DEFINED
TECHNOLOGY SOLUTIONS CO	COMMON	87872T108	0	225	SH	DEFINED
TEJON RANCH CO	COMMON	879080109	1001	21300	SH	DEFINED
TEJON RANCH CO	COMMON	879080109	141	3000	SH	DEFINED
TEKTRONIX INC	COMMON	879131100	43	1702	SH	DEFINED

TEKTRONIX INC	COMMON	879131100	166	6584	SH	DEFINED
TEKTRONIX INC	COMMON	879131100	18	725	SH	DEFINED
TELE CENTRO OESTE CELULAR SA A	COMMON	87923P105	0	4	SH	DEFINED
TELE NORTE LESTE PART SA ADR	COMMON	879246106	2384	144234	SH	DEFINED
TELE NORTE LESTE PART SA ADR	COMMON	879246106	499	30200	SH	DEFINED
TELE NORTE LESTE PART SA ADR	COMMON	879246106	589	35629	SH	DEFINED
TELECOMM ARGENTINA SA SP ADR	COMMON	879273209	207	16000	SH	DEFINED
TELECOMM ARGENTINA SA SP ADR	COMMON	879273209	217	16800	SH	DEFINED
TELECOMM ARGENTINA SA SP ADR	COMMON	879273209	503	39000	SH	DEFINED
TELECOM CORP NEW ZEALAND LTD A	COMMON	879278208	1193	35500	SH	DEFINED
TELECOM CORP NEW ZEALAND LTD A	COMMON	879278208	50	1500	SH	DEFINED
TELECOM ITALIA SPA ADR	COMMON	87927Y102	2	48	SH	DEFINED
TELECOMUNICACOES BRASILEIRAS A	COMMON	879287308	1	25	SH	DEFINED
TELECOMUNICACOES BRASILEIRAS A	COMMON	879287308	1	46	SH	DEFINED
TELEDYNE TECHNOLOGIES INC	COMMON	879360105	4598	133400	SH	DEFINED
TELEDYNE TECHNOLOGIES INC	COMMON	879360105	117	3400	SH	DEFINED
TELEDYNE TECHNOLOGIES INC	COMMON	879360105	1213	35200	SH	DEFINED
TELEDYNE TECHNOLOGIES INC	COMMON	879360105	7	200	SH	DEFINED
TELEFLEX INC	COMMON	879369106	2876	40800	SH	DEFINED
TELEFLEX INC	COMMON	879369106	460	6524	SH	DEFINED
TELEFONICA SA ADR	COMMON	879382208	4	81	SH	DEFINED
TELEFONICA SA ADR	COMMON	879382208	3	65	SH	DEFINED
TELEFONICA SA ADR	COMMON	879382208	0	0	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	2769	130190	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	50730	2385070	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	0	0	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	48647	2287129	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	1702	80000	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	43	2000	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	1971	92681	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	3720	174898	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	3514	165200	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	1388	65250	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	306	14400	SH	DEFINED
TELEFONOS DE MEXICO SA ADR	COMMON	879403780	1093	51400	SH	DEFINED
TELEPHONE & DATA SYS INC	COMMON	879433100	1	13	SH	DEFINED
TELEPHONE & DATA - SPECIAL SHS	COMMON	879433860	0	13	SH	DEFINED
TELENOR ASA- ADR	COMMON	87944W105	486	18047	SH	DEFINED
TELESP CELULAR PART SA ADR	COMMON	87952L108	0	3	SH	DEFINED
TELESP CELULAR PART SA ADR	COMMON	87952L108	846	216427	SH	DEFINED
TELEWEST GLOBAL INC	COMMON	87956T107	16717	728408	SH	DEFINED
TELEWEST GLOBAL INC	COMMON	87956T107	5746	250360	SH	DEFINED
TELEWEST GLOBAL INC	COMMON	87956T107	622	27100	SH	DEFINED
TELEWEST GLOBAL INC	COMMON	87956T107	120	5216	SH	DEFINED
TELEWEST GLOBAL INC	COMMON	87956T107	581	25327	SH	DEFINED
TELEWEST GLOBAL INC	COMMON	87956T107	32	1400	SH	DEFINED
TELIK INC	COMMON	87959M109	2781	170000	SH	DEFINED
TELLABS INC	COMMON	879664100	95	9021	SH	DEFINED
TELLABS INC	COMMON	879664100	20576	1955917	SH	DEFINED
TELLABS INC	COMMON	879664100	99	9400	SH	DEFINED
TELLABS INC	COMMON	879664100	1221	116100	SH	DEFINED
TELLABS INC	COMMON	879664100	1094	104000	SH	DEFINED
TELLABS INC	COMMON	879664100	373	35500	SH	DEFINED
TELLABS INC	COMMON	879664100	285	27100	SH	DEFINED
TELLABS INC	COMMON	879664100	29	2800	SH	DEFINED
TELLABS INC	COMMON	879664100	1032	98100	SH	DEFINED
TELVUE CORP	COMMON	87970K108	0	600	SH	DEFINED
TELUS CORP- NON VTG	COMMON	87971M202	316762	7759829	SH	DEFINED

TEMPLE-INLAND INC	COMMON	879868107	93	2276	SH	DEFINED
TEMPLE-INLAND INC	COMMON	879868107	750	18365	SH	DEFINED
TEMPLE-INLAND INC	COMMON	879868107	102	2500	SH	DEFINED
TEMPLE-INLAND INC	COMMON	879868107	53	1300	SH	DEFINED
TELETECH HOLDINGS INC	COMMON	879939106	2842	283600	SH	DEFINED
TELETECH HOLDINGS INC	COMMON	879939106	73	7300	SH	DEFINED
TELETECH HOLDINGS INC	COMMON	879939106	1020	101779	SH	DEFINED
TELETECH HOLDINGS INC	COMMON	879939106	348	34700	SH	DEFINED
TEMPLETON DRAGON FUND INC CF	COMMON	88018T101	179	9135	SH	DEFINED
TEMPLETON EMERGING MKTS CF	COMMON	880191101	337	17000	SH	DEFINED
TEMPLETON EMERG MKTS INC FD CF	COMMON	880192109	14	1000	SH	DEFINED
TEMPLETON GLOBAL INCOME FUND C	COMMON	880198106	40	4643	SH	DEFINED
TEMPUR-PEDIC INTERNATIONAL	COMMON	88023U101	22284	1882108	SH	DEFINED
TEMPUR-PEDIC INTERNATIONAL	COMMON	88023U101	11487	970200	SH	DEFINED
TEMPUR-PEDIC INTERNATIONAL	COMMON	88023U101	1117	94369	SH	DEFINED
TEMPUR-PEDIC INTERNATIONAL	COMMON	88023U101	3123	263751	SH	DEFINED
TEMPUR-PEDIC INTERNATIONAL	COMMON	88023U101	26889	2271000	SH	DEFINED
TENARIS SA-ADR	COMMON	88031M109	4724	34268	SH	DEFINED
TENARIS SA-ADR	COMMON	88031M109	3360	24379	SH	DEFINED
TENARIS SA-ADR	COMMON	88031M109	385	2792	SH	DEFINED
TENARIS SA-ADR	COMMON	88031M109	1192	8650	SH	DEFINED
TENET HEALTHCARE CORPORATION	COMMON	88033G100	106	9445	SH	DEFINED
TENET HEALTHCARE CORPORATION	COMMON	88033G100	412	36643	SH	DEFINED
TENET HEALTHCARE CORPORATION	COMMON	88033G100	110	9815	SH	DEFINED
TENET HEALTHCARE CORPORATION	COMMON	88033G100	201	17898	SH	DEFINED
TENET HEALTHCARE CORPORATION	COMMON	88033G100	14560	1296500	SH	DEFINED
TENET HEALTHCARE CORPORATION	COMMON	88033G100	772	68700	SH	DEFINED
TENNECO AUTOMOTIVE INC	COMMON	880349105	2563	146400	SH	DEFINED
TENNECO AUTOMOTIVE INC	COMMON	880349105	68	3900	SH	DEFINED
TENNECO AUTOMOTIVE INC	COMMON	880349105	1	71	SH	DEFINED
TENNECO AUTOMOTIVE INC	COMMON	880349105	933	53300	SH	DEFINED
TENNECO AUTOMOTIVE INC	COMMON	880349105	0	21	SH	DEFINED
TERADYNE INC	COMMON	880770102	66	3977	SH	DEFINED
TERADYNE INC	COMMON	880770102	634	38433	SH	DEFINED
TERADYNE INC	COMMON	880770102	50	3020	SH	DEFINED
TEREX CORP	COMMON	880779103	18182	367829	SH	DEFINED
TEREX CORP	COMMON	880779103	4340	87800	SH	DEFINED
TEREX CORP	COMMON	880779103	119	2400	SH	DEFINED
TEREX CORP	COMMON	880779103	546	11054	SH	DEFINED
TEREX CORP	COMMON	880779103	1191	24100	SH	DEFINED
TEREX CORP	COMMON	880779103	61	1225	SH	DEFINED
TEREX CORP	COMMON	880779103	26	536	SH	DEFINED
TEREX CORP	COMMON	880779103	251	5068	SH	DEFINED
TERCICA INC	COMMON	88078L105	3179	281863	SH	DEFINED
TERCICA INC	COMMON	88078L105	391	34700	SH	DEFINED
TERCICA INC	COMMON	88078L105	168	14900	SH	DEFINED
TERCICA INC	COMMON	88078L105	8	665	SH	DEFINED
TERCICA INC	COMMON	88078L105	370	32800	SH	DEFINED
TERRA INDS INC	COMMON	880915103	4309	647900	SH	DEFINED
TERRA INDS INC	COMMON	880915103	110	16600	SH	DEFINED
TERRA INDS INC	COMMON	880915103	1923	289100	SH	DEFINED
TERREMARK WORDWIDE	COMMON	881448203	4067	926505	SH	DEFINED
TERREMARK WORDWIDE	COMMON	881448203	702	159852	SH	DEFINED
TESORO CORP	COMMON	881609101	15499	230500	SH	DEFINED
TESORO CORP	COMMON	881609101	3463	51500	SH	DEFINED
TESORO CORP	COMMON	881609101	1224	18200	SH	DEFINED
TESORO CORP	COMMON	881609101	67	1000	SH	DEFINED
TESORO CORP	COMMON	881609101	47	700	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	186773	5588660	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	104417	3124400	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	361	10800	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	1386	41458	SH	DEFINED

TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	17645	527964	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	63	1900	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	16	475	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	789	23600	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	56899	1702558	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	196	5860	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	27282	816347	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	210	6291	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	20130	602335	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	585	17500	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	618	18500	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD A	COMMON	881624209	1604	48000	SH	DEFINED
TESSERA TECHNOLOGIES INC	COMMON	88164L100	26585	888819	SH	DEFINED
TESSERA TECHNOLOGIES INC	COMMON	88164L100	6036	201796	SH	DEFINED
TESSERA TECHNOLOGIES INC	COMMON	88164L100	60	2000	SH	DEFINED
TEVA PHARMACEUT CVT(TEVA) 0.5	CONVERT	88164RAA5	29925	30000000	SH	DEFINED
TEXAS CAPITAL BANCSHARES INC	COMMON	88224Q107	7520	355571	SH	DEFINED
TEXAS CAPITAL BANCSHARES INC	COMMON	88224Q107	2639	124755	SH	DEFINED
TEXAS CAPITAL BANCSHARES INC	COMMON	88224Q107	212	10000	SH	DEFINED
TEXAS GENCO HOLDINGS INC	COMMON	882443104	0	5	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	113280	3341590	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	1109	32721	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	1658	48900	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	776	22900	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	94583	2790072	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	753	22200	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	2301	67870	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	5749	169600	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	16916	498999	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	2543	75000	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	3935	116073	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	596	17579	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	11149	328871	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	3165	93359	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	158	4664	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	3763	111000	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	1584	46737	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	4981	146939	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	79	2328	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	624	18396	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	1394	41131	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	8239	243050	SH	DEFINED
TEXAS INSTRUMENTS INC	COMMON	882508104	230	6780	SH	DEFINED
TEXAS REGIONAL BANCSHARES CL A	COMMON	882673106	7778	270175	SH	DEFINED
TEXAS REGIONAL BANCSHARES CL A	COMMON	882673106	2696	93645	SH	DEFINED
TEXTRON INC	COMMON	883203101	56297	784952	SH	DEFINED
TEXTRON INC	COMMON	883203101	193	2695	SH	DEFINED
TEXTRON INC	COMMON	883203101	53790	750000	SH	DEFINED
TEXTRON INC	COMMON	883203101	4642	64724	SH	DEFINED
TEXTRON INC	COMMON	883203101	1348	18800	SH	DEFINED
TEXTRON INC	COMMON	883203101	6356	88619	SH	DEFINED
TEXTRON INC	COMMON	883203101	230	3200	SH	DEFINED
TEXTRON INC	COMMON	883203101	388	5412	SH	DEFINED
TEXTRON INC	COMMON	883203101	1148	16000	SH	DEFINED
TEXTRON INC	COMMON	883203101	314	4380	SH	DEFINED
THERAVANCE INC	COMMON	88338T104	4449	211442	SH	DEFINED
THERAVANCE INC	COMMON	88338T104	259	12300	SH	DEFINED
THERAVANCE INC	COMMON	88338T104	274	13025	SH	DEFINED

THERAVANCE INC	COMMON	88338T104	12	556	SH	DEFINED
THERAVANCE INC	COMMON	88338T104	583	27729	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	36150	1169908	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	102	3287	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	522	16900	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	5923	191695	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	1137	36800	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	1971	63782	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	145	4700	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	68	2186	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	3621	117200	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	40	1300	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	82	2642	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	615	19915	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	49	1572	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	244	7900	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	424	13713	SH	DEFINED
THERMO ELECTRON CORP	COMMON	883556102	1221	39500	SH	DEFINED
THIRD WAVE TECNOLOGIES	COMMON	88428W108	48	9791	SH	DEFINED
THOMAS & BETTS CORP	COMMON	884315102	13198	383547	SH	DEFINED
THOMAS & BETTS CORP	COMMON	884315102	6091	177000	SH	DEFINED
THOMAS & BETTS CORP	COMMON	884315102	138	4000	SH	DEFINED
THOMAS & BETTS CORP	COMMON	884315102	4632	134607	SH	DEFINED
THOMAS & BETTS CORP	COMMON	884315102	1621	47100	SH	DEFINED
THOMSON CORP	COMMON	884903105	237060	6335900	SH	DEFINED
THOMSON CORP	COMMON	884903105	357	9541	SH	DEFINED
THOMSON CORP	COMMON	884903105	611	16300	SH	DEFINED
THOMSON MULTIMEDIA ADR	COMMON	885118109	478	22900	SH	DEFINED
THORATEC CORPORATION	COMMON	885175307	3744	210800	SH	DEFINED
THORATEC CORPORATION	COMMON	885175307	5958	335500	SH	DEFINED
THORATEC CORPORATION	COMMON	885175307	156	8800	SH	DEFINED
THORATEC CORPORATION	COMMON	885175307	1231	69300	SH	DEFINED
THORNBURG MTG ASSET CORP	COMMON	885218107	20	800	SH	DEFINED
THORNBURG MTG ASSET CORP	COMMON	885218107	13	500	SH	DEFINED
3COM CORP	COMMON	885535104	181	44308	SH	DEFINED
3COM CORP	COMMON	885535104	1	180	SH	DEFINED
3M CO	COMMON	88579Y101	38892	530152	SH	DEFINED
3M CO	COMMON	88579Y101	1131	15423	SH	DEFINED
3M CO	COMMON	88579Y101	9687	132047	SH	DEFINED
3M CO	COMMON	88579Y101	2406	32800	SH	DEFINED
3M CO	COMMON	88579Y101	4255	58005	SH	DEFINED
3M CO	COMMON	88579Y101	228	3111	SH	DEFINED
3M CO	COMMON	88579Y101	9370	127727	SH	DEFINED
3M CO	COMMON	88579Y101	3961	54000	SH	DEFINED
3M CO	COMMON	88579Y101	12044	164172	SH	DEFINED
3M CO	COMMON	88579Y101	23618	321953	SH	DEFINED
3M CO	COMMON	88579Y101	147	2000	SH	DEFINED
3M CO	COMMON	88579Y101	1876	25575	SH	DEFINED
3M CO	COMMON	88579Y101	863	11762	SH	DEFINED
3M CO	COMMON	88579Y101	4764	64937	SH	DEFINED
TIBCO SOFTWARE INC	COMMON	88632Q103	13504	1615284	SH	DEFINED
TIBCO SOFTWARE INC	COMMON	88632Q103	390	46649	SH	DEFINED
TIBCO SOFTWARE INC	COMMON	88632Q103	412	49258	SH	DEFINED
TIBCO SOFTWARE INC	COMMON	88632Q103	23	2738	SH	DEFINED
TIDEWATER INC	COMMON	886423102	170	3500	SH	DEFINED
TIERONE CORPORATION	COMMON	88650R108	1455	55300	SH	DEFINED
TIERONE CORPORATION	COMMON	88650R108	39	1500	SH	DEFINED
TIERONE CORPORATION	COMMON	88650R108	510	19400	SH	DEFINED

TIFFANY & CO	COMMON	886547108	113	2842	SH	DEFINED
TIFFANY & CO	COMMON	886547108	3643	91590	SH	DEFINED
TIFFANY & CO	COMMON	886547108	1606	40380	SH	DEFINED
TIFFANY & CO	COMMON	886547108	77	1930	SH	DEFINED
TIFFANY & CO	COMMON	886547108	225	5663	SH	DEFINED
TIFFANY & CO	COMMON	886547108	453	11390	SH	DEFINED
TIM PARTICIPACOES SA ADR	COMMON	88706P106	0	1	SH	DEFINED
TIM PARTICIPACOES SA ADR	COMMON	88706P106	1115	60000	SH	DEFINED
TIMBERLAND CO	COMMON	887100105	1851	54800	SH	DEFINED
TIMBERLAND CO	COMMON	887100105	29	850	SH	DEFINED
TIMCO AVIATION SERV WT	COMMON	887151116	0	115	SH	DEFINED
TIME WARNER INC	COMMON	887317105	22659	1251169	SH	DEFINED
TIME WARNER INC	COMMON	887317105	1714	94639	SH	DEFINED
TIME WARNER INC	COMMON	887317105	389	21500	SH	DEFINED
TIME WARNER INC	COMMON	887317105	194	10689	SH	DEFINED
TIME WARNER INC	COMMON	887317105	2271	125380	SH	DEFINED
TIME WARNER INC	COMMON	887317105	50252	2774841	SH	DEFINED
TIME WARNER INC	COMMON	887317105	196	10800	SH	DEFINED
TIME WARNER INC	COMMON	887317105	6313	348600	SH	DEFINED
TIME WARNER INC	COMMON	887317105	38	2090	SH	DEFINED
TIME WARNER INC	COMMON	887317105	1840	101594	SH	DEFINED
TIME WARNER INC	COMMON	887317105	538	29713	SH	DEFINED
TIME WARNER INC	COMMON	887317105	485	26800	SH	DEFINED
TIME WARNER INC	COMMON	887317105	1082	59766	SH	DEFINED
TIME WARNER INC	COMMON	887317105	344	19000	SH	DEFINED
TIME WARNER INC	COMMON	887317105	4101	226444	SH	DEFINED
TIME WARNER INC	COMMON	887317105	92	5053	SH	DEFINED
TIME WARNER INC	COMMON	887317105	164	9054	SH	DEFINED
TIME WARNER INC	COMMON	887317105	893	49300	SH	DEFINED
TIME WARNER INC	COMMON	887317105	721	39800	SH	DEFINED
TITAN INTERNATIONAL INC	COMMON	88830M102	3290	239600	SH	DEFINED
TITAN INTERNATIONAL INC	COMMON	88830M102	88	6400	SH	DEFINED
TITAN INTERNATIONAL INC	COMMON	88830M102	1090	79400	SH	DEFINED
TITANIUM METALS CORP	COMMON	888339207	1709	43200	SH	DEFINED
TITANIUM METALS CORP	COMMON	888339207	47	1200	SH	DEFINED
TITANIUM METALS CORP	COMMON	888339207	229	5800	SH	DEFINED
TIVO INC	COMMON	888706108	1	100	SH	DEFINED
TODCO-A	COMMON	88889T107	11349	272100	SH	DEFINED
TODCO-A	COMMON	88889T107	1026	24600	SH	DEFINED
TOLL BROTHERS INC	COMMON	889478103	1433	32071	SH	DEFINED
TOLL BROTHERS INC	COMMON	889478103	4729	105860	SH	DEFINED
TOLL BROTHERS INC	COMMON	889478103	344	7700	SH	DEFINED
TOLL BROTHERS INC	COMMON	889478103	72	1618	SH	DEFINED
TOLL BROTHERS INC	COMMON	889478103	31	700	SH	DEFINED
TOLL BROTHERS INC	COMMON	889478103	3918	87720	SH	DEFINED
TOO INC	COMMON	890333107	3563	129903	SH	DEFINED
TOOTSIE ROLL INDS INC	COMMON	890516107	5	152	SH	DEFINED
TOOTSIE ROLL INDS INC	COMMON	890516107	66	2089	SH	DEFINED
TORCHMARK CORP	COMMON	891027104	111	2102	SH	DEFINED
TORCHMARK CORP	COMMON	891027104	498	9430	SH	DEFINED
TORCHMARK CORP	COMMON	891027104	433	8200	SH	DEFINED
TORCHMARK CORP	COMMON	891027104	580	10976	SH	DEFINED
TORCHMARK CORP	COMMON	891027104	204	3862	SH	DEFINED
TORO CO	COMMON	891092108	8954	243569	SH	DEFINED
TORO CO	COMMON	891092108	250	6800	SH	DEFINED
TORO CO	COMMON	891092108	2944	80100	SH	DEFINED
TORO CO	COMMON	891092108	25	680	SH	DEFINED
TORO CO	COMMON	891092108	22	600	SH	DEFINED

TORONTO-DOMINION BANK	COMMON	891160509	2943	59565	SH	DEFINED
TORONTO-DOMINION BANK	COMMON	891160509	4	89	SH	DEFINED
TORONTO-DOMINION BANK	COMMON	891160509	769455	15571000	SH	DEFINED
TORONTO-DOMINION BANK	COMMON	891160509	107895	2183400	SH	DEFINED
TORONTO-DOMINION BANK	COMMON	891160509	0	0	SH	DEFINED
TORONTO-DOMINION BANK	COMMON	891160509	25	509	SH	DEFINED
TORONTO-DOMINION BANK	COMMON	891160509	70	1421	SH	DEFINED
TORONTO-DOMINION BANK	COMMON	891160509	2042	41400	SH	DEFINED
TORTOISE ENERGY INFRASTR CF	COMMON	89147L100	16	500	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	37351	275000	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	4581	33730	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	125414	923382	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	0	0	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	5704	42000	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	61541	453108	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	87	642	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	7374	54296	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	386	2845	SH	DEFINED
TOTAL SA-SPON ADR	COMMON	89151E109	856	6300	SH	DEFINED
TOWN & CTRY TR	COMMON	892081100	8213	283000	SH	DEFINED
TOYOTA MOTOR CORPORATION ADR	COMMON	892331307	18377	198950	SH	DEFINED
TOYOTA MOTOR CORPORATION ADR	COMMON	892331307	39248	424897	SH	DEFINED
TOYOTA MOTOR CORPORATION ADR	COMMON	892331307	37	400	SH	DEFINED
TOYOTA MOTOR CORPORATION ADR	COMMON	892331307	3527	38181	SH	DEFINED
TRACTOR SUPPLY COMPANY	COMMON	892356106	134	2937	SH	DEFINED
TRAMMELL CROW CO	COMMON	89288R106	2382	96500	SH	DEFINED
TRAMMELL CROW CO	COMMON	89288R106	57	2300	SH	DEFINED
TRAMMELL CROW CO	COMMON	89288R106	281	11400	SH	DEFINED
TRAMMELL CROW CO	COMMON	89288R106	39	1575	SH	DEFINED
TRANS WORLD ENTERTAINMENT	COMMON	89336Q100	1550	196400	SH	DEFINED
TRANS WORLD ENTERTAINMENT	COMMON	89336Q100	31	3900	SH	DEFINED
TRANS WORLD ENTERTAINMENT	COMMON	89336Q100	373	47300	SH	DEFINED
TRANSACTION SYS ARCHITECTS	COMMON	893416107	3198	114835	SH	DEFINED
TRANSACTION SYS ARCHITECTS	COMMON	893416107	3058	109800	SH	DEFINED
TRANSACTION SYS ARCHITECTS	COMMON	893416107	86	3100	SH	DEFINED
TRANSACTION SYS ARCHITECTS	COMMON	893416107	574	20600	SH	DEFINED
TRANSAMERICA INCOME SHARES CF	COMMON	893506105	2	100	SH	DEFINED
TRANSCANADA CORP	COMMON	89353D107	3341	109373	SH	DEFINED
TRANSCANADA CORP	COMMON	89353D107	375	12255	SH	DEFINED
TRANSCANADA CORP	COMMON	89353D107	1890	61756	SH	DEFINED
TRANSCANADA CORP	COMMON	89353D107	1393	45600	SH	DEFINED
TRANSGENOMIC INC	COMMON	89365K206	2292	2292426	SH	DEFINED
TRANSITIONAL HOSPITALS CORP	COMMON	893719104	0	35	SH	DEFINED
TRANSMONTAIGNE INC	COMMON	893934109	1114	139400	SH	DEFINED
TRANSMONTAIGNE INC	COMMON	893934109	1099	137600	SH	DEFINED
TRANSMONTAIGNE INC	COMMON	893934109	30	3700	SH	DEFINED
TRANSMONTAIGNE INC	COMMON	893934109	417	52200	SH	DEFINED
TRAVELERS PPTY CVT 4.5 04-15-	CONVERT	89420G307	30252	1257375	SH	DEFINED
TRAVELERS PPTY CVT 4.5 04-15-	CONVERT	89420G307	55	2300	SH	DEFINED
TRAVELERS PPTY CVT 4.5 04-15-	CONVERT	89420G307	128	5300	SH	DEFINED
TREDEGAR CORPORATION	COMMON	894650100	26	1975	SH	DEFINED
TREEHOUSE FOODS	COMMON	89469A104	22936	853263	SH	DEFINED
TREEHOUSE FOODS	COMMON	89469A104	1328	49400	SH	DEFINED
TREEHOUSE FOODS	COMMON	89469A104	75	2778	SH	DEFINED
TREEHOUSE FOODS	COMMON	89469A104	26	975	SH	DEFINED
TREND MICRO INC ADR	COMMON	89486M206	1884	58791	SH	DEFINED
TREX INC	COMMON	89531P105	3955	164800	SH	DEFINED
TREX INC	COMMON	89531P105	1944	81000	SH	DEFINED

TRI-VALLEY CORP	COMMON	895735108	14	1450	SH	DEFINED
TRIAD HOSPITALS INC	COMMON	89579K109	23610	521535	SH	DEFINED
TRIAD HOSPITALS INC	COMMON	89579K109	5	118	SH	DEFINED
TRIAD HOSPITALS INC	COMMON	89579K109	1095	24192	SH	DEFINED
TRIAD HOSPITALS INC	COMMON	89579K109	26	570	SH	DEFINED
TRIAD HOSPITALS INC	COMMON	89579K109	1141	25200	SH	DEFINED
TRIAD HOSPITALS INC	COMMON	89579K109	139	3067	SH	DEFINED
TRIAD HOSPITALS INC	COMMON	89579K109	8861	195744	SH	DEFINED
TRIAD GUARANTY INC	COMMON	895925105	420	10700	SH	DEFINED
TRIAD GUARANTY INC	COMMON	895925105	65	1650	SH	DEFINED
TRIAD GUARANTY INC	COMMON	895925105	64	1631	SH	DEFINED
TRIARC COS INC	COMMON	895927101	512	30455	SH	DEFINED
TRIBUNE CO	COMMON	896047107	63596	1876551	SH	DEFINED
TRIBUNE CO	COMMON	896047107	181	5344	SH	DEFINED
TRIBUNE CO	COMMON	896047107	30501	900000	SH	DEFINED
TRIBUNE CO	COMMON	896047107	806	23797	SH	DEFINED
TRIBUNE CO	COMMON	896047107	700	20664	SH	DEFINED
TRIBUNE CO	COMMON	896047107	434	12800	SH	DEFINED
TRIBUNE CO	COMMON	896047107	13	394	SH	DEFINED
TRIBUNE CO	COMMON	896047107	1197	35324	SH	DEFINED
TRIBUNE CO	COMMON	896047107	1	41	SH	DEFINED
TRIBUNE CO	COMMON	896047107	1712	50506	SH	DEFINED
TRIBUNE CO	COMMON	896047107	246	7259	SH	DEFINED
TRICO BANCSHARES	COMMON	896095106	18	850	SH	DEFINED
TRICO MARINE SERVICES INC	COMMON	896106200	32	1200	SH	DEFINED
TRIMBLE NAVIGATION LTD	COMMON	896239100	21490	637871	SH	DEFINED
TRIMBLE NAVIGATION LTD	COMMON	896239100	77	2300	SH	DEFINED
TRIMBLE NAVIGATION LTD	COMMON	896239100	4138	122837	SH	DEFINED
TRIMBLE NAVIGATION LTD	COMMON	896239100	505	15000	SH	DEFINED
TRIMBLE NAVIGATION LTD	COMMON	896239100	988	29327	SH	DEFINED
TRIMBLE NAVIGATION LTD	COMMON	896239100	825	24500	SH	DEFINED
TRIMERIS INC	COMMON	896263100	2	137	SH	DEFINED
TRINITY INDUSTRIES INC	COMMON	896522109	274	6774	SH	DEFINED
TRIQUINT SEMICONDUCTOR INC	COMMON	89674K103	1	300	SH	DEFINED
TRIUMPH GROUP INC	COMMON	896818101	22	600	SH	DEFINED
TRIUMPH GROUP INC	COMMON	896818101	82	2200	SH	DEFINED
TRIZEC PROPERTIES INC	COMMON	89687P107	138299	5997358	SH	DEFINED
TRIZEC PROPERTIES INC	COMMON	89687P107	703	30500	SH	DEFINED
TRIZEC PROPERTIES INC	COMMON	89687P107	2359	102300	SH	DEFINED
TRIZEC PROPERTIES INC	COMMON	89687P107	10100	438000	SH	DEFINED
TRIZEC PROPERTIES INC	COMMON	89687P107	54	2350	SH	DEFINED
TRIZEC PROPERTIES INC	COMMON	89687P107	81	3500	SH	DEFINED
TRIZETTO GROUP INC	COMMON	896882107	4613	326700	SH	DEFINED
TRIZETTO GROUP INC	COMMON	896882107	116	8200	SH	DEFINED
TRIZETTO GROUP INC	COMMON	896882107	727	51500	SH	DEFINED
TRUSTCO BANK CORP NY	COMMON	898349105	338	27000	SH	DEFINED
TRUSTCO BANK CORP NY	COMMON	898349105	9	700	SH	DEFINED
TRUSTCO BANK CORP NY	COMMON	898349105	107	8500	SH	DEFINED
TRUSTMARK CORP	COMMON	898402102	1883	67600	SH	DEFINED
TRUSTMARK CORP	COMMON	898402102	47	1700	SH	DEFINED
TRUSTMARK CORP	COMMON	898402102	822	29500	SH	DEFINED
TRUSTREET PROPERTIES INC	COMMON	898404108	972	62100	SH	DEFINED
TRUSTREET PROPERTIES INC	COMMON	898404108	66	4225	SH	DEFINED
TUESDAY MORNING CORP	COMMON	899035505	11720	453023	SH	DEFINED
TUESDAY MORNING CORP	COMMON	899035505	361	13973	SH	DEFINED
TUESDAY MORNING CORP	COMMON	899035505	4	172	SH	DEFINED
TUMBLEWEED COMMUNICATIONS CORP	COMMON	899690101	112	26500	SH	DEFINED
TUPPERWARE CORP	COMMON	899896104	932	40900	SH	DEFINED
TUPPERWARE CORP	COMMON	899896104	127	5570	SH	DEFINED
TURKCELL ILETISIM HI ADR	COMMON	900111204	472	34544	SH	DEFINED
21ST CENTY INS GROUP	COMMON	90130N103	2	130	SH	DEFINED

24-7 REAL MEDIA INC	COMMON	901314203	3	410	SH	DEFINED
TYCO INTL CVT(TYC) 144A 3.125	CONVERT	902118BE7	14230	10750000	SH	DEFINED
TYCO INTL GROUP (TYC)CVT 3.125	CONVERT	902118BG2	22636	17100000	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	601674	21604089	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	1136	40802	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	114333	4105300	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	317	11400	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	158	5665	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	610	21900	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	70603	2535116	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	1963	70500	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	2392	85900	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	15713	564203	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	109	3916	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	7217	259151	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	32429	1164409	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	4331	155500	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	4808	172641	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	267	9600	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	2764	99240	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	45	1620	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	134	4795	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	982	35263	SH	DEFINED
TYCO INTERNATIONAL LTD	COMMON	902124106	15440	554400	SH	DEFINED
TYLER TECHNOLOGIES INC	COMMON	902252105	625	75500	SH	DEFINED
TYLER TECHNOLOGIES INC	COMMON	902252105	18	2200	SH	DEFINED
TYLER TECHNOLOGIES INC	COMMON	902252105	87	10500	SH	DEFINED
TYSON FOODS INC	COMMON	902494103	92	5071	SH	DEFINED
TYSON FOODS INC	COMMON	902494103	407	22549	SH	DEFINED
TYSON FOODS INC	COMMON	902494103	85	4704	SH	DEFINED
SYSCO CORP CVT(UBS) 144A 1.0 0	CONVERT	90261KDC1	20528	20300000	SH	DEFINED
CENDANT CORP CVT(UBS) 144A 1.0	CONVERT	90261KDS6	31493	29675000	SH	DEFINED
ECHOSTAR COMM CVT(UBS) 144A 1.	CONVERT	90261KEL0	101	125000	SH	DEFINED
EMC CORP (UBS) CVT 0.0 11-16-1	CONVERT	90261TAV3	16381	18775000	SH	DEFINED
UCBH HOLDINGS INC	COMMON	90262T308	2980	162563	SH	DEFINED
UCBH HOLDINGS INC	COMMON	90262T308	21	1125	SH	DEFINED
UGI CORP	COMMON	902681105	8116	288308	SH	DEFINED
UGI CORP	COMMON	902681105	53	1900	SH	DEFINED
UGI CORP	COMMON	902681105	1239	44000	SH	DEFINED
UGI CORP	COMMON	902681105	14	506	SH	DEFINED
UICI	COMMON	902737105	11869	329700	SH	DEFINED
UICI	COMMON	902737105	230	6400	SH	DEFINED
UICI	COMMON	902737105	3668	101900	SH	DEFINED
UIL HOLDINGS CORPORATION	COMMON	902748102	18	350	SH	DEFINED
USB HOLDING CO INC	COMMON	902910108	695	30479	SH	DEFINED
USB HOLDING CO INC	COMMON	902910108	19	840	SH	DEFINED
USB HOLDING CO INC	COMMON	902910108	225	9870	SH	DEFINED
UST INC	COMMON	902911106	4147	99061	SH	DEFINED
UST INC	COMMON	902911106	139	3312	SH	DEFINED
UST INC	COMMON	902911106	856	20449	SH	DEFINED
UST INC	COMMON	902911106	159	3800	SH	DEFINED
UST INC	COMMON	902911106	66997	1600500	SH	DEFINED
UST INC	COMMON	902911106	6175	147524	SH	DEFINED
UST INC	COMMON	902911106	4	105	SH	DEFINED
UST INC	COMMON	902911106	2193	52400	SH	DEFINED
US BANCORP	COMMON	902973304	34644	1233762	SH	DEFINED
US BANCORP	COMMON	902973304	1035	36846	SH	DEFINED
US BANCORP	COMMON	902973304	147036	5236316	SH	DEFINED
US BANCORP	COMMON	902973304	2171	77300	SH	DEFINED

US BANCORP	COMMON	902973304	6986	248800	SH	DEFINED
US BANCORP	COMMON	902973304	1488	53000	SH	DEFINED
US BANCORP	COMMON	902973304	2422	86244	SH	DEFINED
US BANCORP	COMMON	902973304	6102	217300	SH	DEFINED
US BANCORP	COMMON	902973304	5810	206917	SH	DEFINED
US BANCORP	COMMON	902973304	306	10900	SH	DEFINED
US BANCORP	COMMON	902973304	2609	92906	SH	DEFINED
US BANCORP	COMMON	902973304	86	3054	SH	DEFINED
US BANCORP	COMMON	902973304	1443	51400	SH	DEFINED
US BANCORP	COMMON	902973304	18696	665800	SH	DEFINED
US BANCORP CVT(USB) 144A FLT 0	CONVERT	902973AJ5	24656	25000000	SH	DEFINED
URS CORP	COMMON	903236107	4153	102811	SH	DEFINED
URS CORP	COMMON	903236107	36	900	SH	DEFINED
USG CORP	COMMON	903293405	1986	28900	SH	DEFINED
USG CORP	COMMON	903293405	10858	158000	SH	DEFINED
USG CORP	COMMON	903293405	261	3800	SH	DEFINED
USG CORP	COMMON	903293405	1922	27971	SH	DEFINED
USG CORP	COMMON	903293405	3223	46900	SH	DEFINED
USG CORP	COMMON	903293405	665	9679	SH	DEFINED
USEC INC	COMMON	90333E108	446	40000	SH	DEFINED
US PHYSICAL THERAPY INC	COMMON	90337L108	256	14100	SH	DEFINED
US PHYSICAL THERAPY INC	COMMON	90337L108	7	400	SH	DEFINED
US PHYSICAL THERAPY INC	COMMON	90337L108	35	1900	SH	DEFINED
US SHIPPING PARTNERS LP	COMMON	903417103	140	5540	SH	DEFINED
USA MOBILITY INC	COMMON	90341G103	815	30200	SH	DEFINED
USA MOBILITY INC	COMMON	90341G103	22	800	SH	DEFINED
USA MOBILITY INC	COMMON	90341G103	337	12500	SH	DEFINED
UBIQUITEL INC	COMMON	903474302	4297	491700	SH	DEFINED
UBIQUITEL INC	COMMON	903474302	116	13300	SH	DEFINED
UBIQUITEL INC	COMMON	903474302	1160	132700	SH	DEFINED
ULTICOM INC	COMMON	903844108	3303	299495	SH	DEFINED
ULTRALIFE BATTERIES INC	COMMON	903899102	4362	337623	SH	DEFINED
ULTRA PETROLEUM CORP	COMMON	903914109	2218	39000	SH	DEFINED
ULTRA PETROLEUM CORP	COMMON	903914109	3982	70000	SH	DEFINED
UMPQUA HOLDINGS CORP	COMMON	904214103	3	104	SH	DEFINED
UNICA CORP	COMMON	904583101	1895	172631	SH	DEFINED
UNIBANCO-UNIAO DE BANCOS BRASL	COMMON	90458E107	2893	55000	SH	DEFINED
UNIBANCO-UNIAO DE BANCOS BRASL	COMMON	90458E107	556	10569	SH	DEFINED
UNILEVER PLC ADR	COMMON	904767704	50	1175	SH	DEFINED
UNILEVER PLC ADR	COMMON	904767704	137	3240	SH	DEFINED
UNILEVER NV - NY REG SHARES	COMMON	904784709	1997	27951	SH	DEFINED
UNILEVER NV - NY REG SHARES	COMMON	904784709	27	382	SH	DEFINED
UNILEVER NV - NY REG SHARES	COMMON	904784709	13874	194172	SH	DEFINED
UNILEVER NV - NY REG SHARES	COMMON	904784709	236	3305	SH	DEFINED
UNION BANKSHARES CORP	COMMON	905399101	539	12900	SH	DEFINED
UNION BANKSHARES CORP	COMMON	905399101	13	300	SH	DEFINED
UNION BANKSHARES CORP	COMMON	905399101	301	7200	SH	DEFINED
UNION BANKSHARES CORP	COMMON	905399101	8	200	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	54047	753800	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	381	5317	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	28465	397000	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	1481	20656	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	498	6950	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	220	3063	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	5879	82000	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	1	20	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	807	11260	SH	DEFINED
UNION PACIFIC CORP	COMMON	907818108	514	7169	SH	DEFINED

UNIONBANCAL CORP	COMMON	908906100	1689	24220	SH	DEFINED
UNIONBANCAL CORP	COMMON	908906100	551	7900	SH	DEFINED
UNIONBANCAL CORP	COMMON	908906100	21	300	SH	DEFINED
UNISOURCE ENERGY CORP	COMMON	909205106	56	1675	SH	DEFINED
UNISYS CORPORATION	COMMON	909214108	46	6864	SH	DEFINED
UNISYS CORPORATION	COMMON	909214108	482	72581	SH	DEFINED
UNISYS CORPORATION	COMMON	909214108	84	12644	SH	DEFINED
UNIT CORP	COMMON	909218109	21603	390800	SH	DEFINED
UNIT CORP	COMMON	909218109	6400	115774	SH	DEFINED
UNITED AMERICA INDEMNITY-A	COMMON	90933T109	62	3375	SH	DEFINED
UNITED COMMUNITY FINANCIAL	COMMON	909839102	742	66100	SH	DEFINED
UNITED COMMUNITY FINANCIAL	COMMON	909839102	21	1900	SH	DEFINED
UNITED COMMUNITY FINANCIAL	COMMON	909839102	232	20700	SH	DEFINED
UNITED BANKSHARES INC	COMMON	909907107	2999	85800	SH	DEFINED
UNITED BANKSHARES INC	COMMON	909907107	80	2300	SH	DEFINED
UNITED BANKSHARES INC	COMMON	909907107	5	150	SH	DEFINED
UNITED BANKSHARES INC	COMMON	909907107	1276	36500	SH	DEFINED
UNITED CAPITAL CORPORATION	COMMON	909912107	115	4915	SH	DEFINED
UNITED DOMINION REALTY TR INC	COMMON	910197102	19818	836221	SH	DEFINED
UNITED DOMINION REALTY TR INC	COMMON	910197102	1766	74500	SH	DEFINED
UNITED DOMINION REALTY TR INC	COMMON	910197102	146	6140	SH	DEFINED
UNITED DOMINION REALTY TR INC	COMMON	910197102	493	20800	SH	DEFINED
UNITED FIRE & CASUALTY CO	COMMON	910331107	2057	45600	SH	DEFINED
UNITED FIRE & CASUALTY CO	COMMON	910331107	2585	57300	SH	DEFINED
UNITED FIRE & CASUALTY CO	COMMON	910331107	68	1500	SH	DEFINED
UNITED FIRE & CASUALTY CO	COMMON	910331107	997	22100	SH	DEFINED
UNITED FIRE & CASUALTY CO	COMMON	910331107	16	350	SH	DEFINED
UNITED INDUSTRIAL CORP	COMMON	910671106	14904	416903	SH	DEFINED
UNITED INDUSTRIAL CORP	COMMON	910671106	5190	145185	SH	DEFINED
UNITED MICROELECTRONICS ADR	COMMON	910873207	4	1092	SH	DEFINED
UNITED MICROELECTRONICS ADR	COMMON	910873207	374	104000	SH	DEFINED
UNITED MICROELECTRONICS ADR	COMMON	910873207	114	31620	SH	DEFINED
UNITED MICROELECTRONICS ADR	COMMON	910873207	370	102694	SH	DEFINED
UNITED NAT FOODS INC	COMMON	911163103	13659	386287	SH	DEFINED
UNITED NAT FOODS INC	COMMON	911163103	4750	134321	SH	DEFINED
UNITED NAT FOODS INC	COMMON	911163103	6	167	SH	DEFINED
UNITED ONLINE INC	COMMON	911268100	7993	577134	SH	DEFINED
UNITED ONLINE INC	COMMON	911268100	6059	437500	SH	DEFINED
UNITED ONLINE INC	COMMON	911268100	152	11000	SH	DEFINED
UNITED ONLINE INC	COMMON	911268100	1709	123400	SH	DEFINED
UNITED PARCEL SERVICE INC	COMMON	911312106	1543	22322	SH	DEFINED
UNITED PARCEL SERVICE INC	COMMON	911312106	15177	219538	SH	DEFINED
UNITED PARCEL SERVICE INC	COMMON	911312106	2682	38800	SH	DEFINED
UNITED PARCEL SERVICE INC	COMMON	911312106	6704	96983	SH	DEFINED
UNITED PARCEL SERVICE INC	COMMON	911312106	1431	20700	SH	DEFINED
UNITED PARCEL SERVICE INC	COMMON	911312106	13257	191764	SH	DEFINED
UNITED PARCEL SERVICE INC	COMMON	911312106	1091	15775	SH	DEFINED
UNITED PARCEL SERVICE INC	COMMON	911312106	620	8973	SH	DEFINED
UNITED RENTALS INC	COMMON	911363109	12646	641627	SH	DEFINED
UNITED RENTALS INC	COMMON	911363109	392	19898	SH	DEFINED
UNITED RENTALS INC	COMMON	911363109	76	3875	SH	DEFINED
U-STORE-IT TRUST	COMMON	91274F104	31205	1539458	SH	DEFINED
U-STORE-IT TRUST	COMMON	91274F104	1934	95400	SH	DEFINED
U-STORE-IT TRUST	COMMON	91274F104	474	23400	SH	DEFINED
UNITED STATES STEEL CORP	COMMON	912909108	33804	798200	SH	DEFINED
UNITED STATES STEEL CORP	COMMON	912909108	97	2302	SH	DEFINED
UNITED STATES STEEL CORP	COMMON	912909108	48059	1134800	SH	DEFINED
UNITED STATES STEEL CORP	COMMON	912909108	386	9103	SH	DEFINED

UNITED STATES STEEL CORP	COMMON	912909108	8736	206287	SH	DEFINED
UNITED STATES STEEL CORP	COMMON	912909108	85	2000	SH	DEFINED
UNITED STATES STEEL CORP	COMMON	912909108	555	13100	SH	DEFINED
UNITED SURGICAL PARTNERS	COMMON	913016309	129	3300	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	86150	1661844	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	1071	20659	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	10258	197886	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	1782	34370	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	192	3700	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	17086	329593	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	26288	507103	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	6864	132400	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	196	3787	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	28266	545246	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	1559	30078	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	502	9690	SH	DEFINED
UNITED TECHNOLOGIES CORP	COMMON	913017109	76	1460	SH	DEFINED
UNITED THERAPEUTICS CORP	COMMON	91307C102	11828	169456	SH	DEFINED
UNITED THERAPEUTICS CORP	COMMON	91307C102	7692	110200	SH	DEFINED
UNITED THERAPEUTICS CORP	COMMON	91307C102	216	3100	SH	DEFINED
UNITED THERAPEUTICS CORP	COMMON	91307C102	4189	60008	SH	DEFINED
UNITED THERAPEUTICS CORP	COMMON	91307C102	1047	15000	SH	DEFINED
UNITED THERAPEUTICS CORP	COMMON	91307C102	99	1425	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	451454	8032986	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	1431	25465	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	52052	926200	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	1950	34700	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	943	16788	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	613	10900	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	24787	441043	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	4041	71900	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	49429	879517	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	236	4191	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	3487	62055	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	4459	79347	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	11500	204632	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	16283	289736	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	24787	441041	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	1343	23900	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	66803	1188665	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	450	8000	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	6305	112185	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	71	1264	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	782	13915	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	777	13828	SH	DEFINED
UNITEDHEALTH GROUP INCORPORATE	COMMON	91324P102	7239	128803	SH	DEFINED
UNITRIN INC	COMMON	913275103	399	8400	SH	DEFINED
UNIVERSAL AMER FINANCIAL CRP	COMMON	913377107	3547	155963	SH	DEFINED
UNIVERSAL CORP-VA	COMMON	913456109	361	9300	SH	DEFINED
UNIVERSAL HEALTH RLTY INCM TR	COMMON	91359E105	3195	96081	SH	DEFINED
UNIVERSAL INSURANCE HOLDINGS	COMMON	91359V107	148	2900000	SH	DEFINED
UNIVERSAL HLTH SVCS INC	COMMON	913903100	13791	289550	SH	DEFINED
UNIVERSAL HLTH SVCS INC	COMMON	913903100	307	6456	SH	DEFINED
UNIVERSAL HEALTH CVT(UHS) 0.42	CONVERT	913903AL4	4350	7500000	SH	DEFINED
UNIVERSAL TECHNICAL INSTITUT	COMMON	913915104	392	11000	SH	DEFINED
UNIVERSAL TECHNICAL INSTITUT	COMMON	913915104	58	1625	SH	DEFINED
UNIVERSAL TECHNICAL INSTITUT	COMMON	913915104	4195	117806	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	55441	2089753	SH	DEFINED

UNIVISION COMMUNICATIONS INC	COMMON	914906102	123	4640	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	490	18488	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	476	17940	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	4010	151160	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	10	370	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	29145	1098584	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	6842	257889	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	159	5993	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	4470	168500	SH	DEFINED
UNIVISION COMMUNICATIONS INC	COMMON	914906102	960	36200	SH	DEFINED
UNIVEST CORP OF PENNSYLVANIA	COMMON	915271100	218	7900	SH	DEFINED
UNIVEST CORP OF PENNSYLVANIA	COMMON	915271100	6	200	SH	DEFINED
UNIVEST CORP OF PENNSYLVANIA	COMMON	915271100	33	1200	SH	DEFINED
UNOVA INC	COMMON	91529B106	13	382	SH	DEFINED
UNUMPROVIDENT CORP	COMMON	91529Y106	123	6004	SH	DEFINED
UNUMPROVIDENT CORP	COMMON	91529Y106	476	23216	SH	DEFINED
UNUMPROVIDENT CORP	COMMON	91529Y106	234	11400	SH	DEFINED
UNUMPROVIDENT CORP	COMMON	91529Y106	242	11812	SH	DEFINED
UPM KYMMENE CORP ADR	COMMON	915436109	6449	320520	SH	DEFINED
UPM KYMMENE CORP ADR	COMMON	915436109	21188	1053104	SH	DEFINED
URBAN OUTFITTERS INC	COMMON	917047102	1552	52800	SH	DEFINED
URBAN OUTFITTERS INC	COMMON	917047102	882	30000	SH	DEFINED
URBAN OUTFITTERS INC	COMMON	917047102	2	78	SH	DEFINED
URBAN OUTFITTERS INC	COMMON	917047102	23	770	SH	DEFINED
URSTADT BIDDLE CLASS A	COMMON	917286205	12375	816300	SH	DEFINED
URSTADT BIDDLE CLASS A	COMMON	917286205	108	7100	SH	DEFINED
URSTADT BIDDLE CLASS A	COMMON	917286205	503	33200	SH	DEFINED
US DATAWORKS INC	COMMON	91729G301	3	6000	SH	DEFINED
UTSTARCOM INC	COMMON	918076100	96	11701	SH	DEFINED
VCA ANTECH INC	COMMON	918194101	31653	1240322	SH	DEFINED
VCA ANTECH INC	COMMON	918194101	4729	185314	SH	DEFINED
VF CORPORATION	COMMON	918204108	18620	321200	SH	DEFINED
VF CORPORATION	COMMON	918204108	104	1799	SH	DEFINED
VF CORPORATION	COMMON	918204108	5998	103460	SH	DEFINED
VF CORPORATION	COMMON	918204108	1803	31100	SH	DEFINED
VF CORPORATION	COMMON	918204108	3	60	SH	DEFINED
VF CORPORATION	COMMON	918204108	11	184	SH	DEFINED
VF CORPORATION	COMMON	918204108	46	800	SH	DEFINED
VF CORPORATION	COMMON	918204108	2441	42100	SH	DEFINED
VAIL RESORTS INC	COMMON	91879Q109	957	33300	SH	DEFINED
VAIL RESORTS INC	COMMON	91879Q109	26	900	SH	DEFINED
VAIL RESORTS INC	COMMON	91879Q109	305	10600	SH	DEFINED
VAIL RESORTS INC	COMMON	91879Q109	6	200	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	44804	1149400	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	1990	51046	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	19	500	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	121	3100	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	5255	134800	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	1	25	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	117	3000	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	40918	1049705	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	94	2400	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	210	5392	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COMMON	918866104	30	765	SH	DEFINED
VALEANT PHARMACEUTICALS	COMMON	91911X104	11982	596711	SH	DEFINED
VALEANT PHARMACEUTICALS	COMMON	91911X104	4173	207800	SH	DEFINED
VALEANT PHARMACEUTICALS	COMMON	91911X104	371	18483	SH	DEFINED
VALEANT PHARMACEUTICALS	COMMON	91911X104	288	14350	SH	DEFINED

VALERO LP	COMMON	91913W104	2379	41752	SH	DEFINED
VALERO LP	COMMON	91913W104	12650	222013	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	216430	1914297	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	696	6160	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	98928	875000	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	577	5100	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	305	2700	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	8366	74000	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	16615	146957	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	1458	12900	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	45578	403129	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	57	500	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	122	1080	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	1362	12046	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	79	700	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	150	1331	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	2624	23206	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	99	872	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	260	2300	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	495	4380	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	2465	21800	SH	DEFINED
VALERO ENERGY CORP	COMMON	91913Y100	1157	10230	SH	DEFINED
VALLEY NATL BANCORP	COMMON	919794107	2838	123926	SH	DEFINED
VALMONT INDUSTRIES	COMMON	920253101	176	6000	SH	DEFINED
VALOR COMMUNICATIONS GROUP	COMMON	920255106	9266	679800	SH	DEFINED
VALOR COMMUNICATIONS GROUP	COMMON	920255106	16	1200	SH	DEFINED
VALOR COMMUNICATIONS GROUP	COMMON	920255106	363	26619	SH	DEFINED
VALSPAR CORP	COMMON	920355104	6495	290475	SH	DEFINED
VALSPAR CORP	COMMON	920355104	72	3210	SH	DEFINED
VALSPAR CORP	COMMON	920355104	38	1700	SH	DEFINED
VALSPAR CORP	COMMON	920355104	284	12700	SH	DEFINED
VALSPAR CORP	COMMON	920355104	5204	232757	SH	DEFINED
VALUECLICK INC	COMMON	92046N102	17167	1004500	SH	DEFINED
VALUECLICK INC	COMMON	92046N102	5944	347822	SH	DEFINED
VAN KAMPEN BOND FUND CEF	COMMON	920955101	5	300	SH	DEFINED
VAN KAMPEN SENIOR INCOME TRS C	COMMON	920961109	0	16	SH	DEFINED
VANGUARD EMERG MARKET VIPERS E	COMMON	922042858	6	100	SH	DEFINED
VANGUARD HEALTH CARE VIPERS ET	COMMON	92204A504	5	100	SH	DEFINED
VARIAN INC	COMMON	922206107	29589	862138	SH	DEFINED
VARIAN INC	COMMON	922206107	312	9100	SH	DEFINED
VARIAN INC	COMMON	922206107	4871	141924	SH	DEFINED
VARIAN INC	COMMON	922206107	134	3900	SH	DEFINED
VARIAN INC	COMMON	922206107	55	1616	SH	DEFINED
VARIAN INC	COMMON	922206107	2903	84600	SH	DEFINED
VARIAN INC	COMMON	922206107	7	191	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMENT	COMMON	922207105	18739	442268	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMENT	COMMON	922207105	4618	108992	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMENT	COMMON	922207105	4	92	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	82506	2088221	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	51003	1290900	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	75	1900	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	18484	467824	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	67	1700	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	38	951	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	1774	44900	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	39	995	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	601	15200	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	255	6462	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	474	12000	SH	DEFINED
VASCO DATA SECURITY INTL	COMMON	92230Y104	272	30000	SH	DEFINED
VECTREN CORPORATION	COMMON	92240G101	144	5093	SH	DEFINED
VECTOR GROUP LTD	COMMON	92240M108	418	20895	SH	DEFINED

VECTOR GROUP LTD	COMMON	92240M108	3907	195265	SH	DEFINED
VECTOR GROUP LTD	COMMON	92240M108	82	4095	SH	DEFINED
VECTOR GROUP LTD	COMMON	92240M108	1057	52815	SH	DEFINED
VEECO INSTRS INC DEL	COMMON	922417100	13	800	SH	DEFINED
VEECO INSTRS INC DEL	COMMON	922417100	51	3200	SH	DEFINED
VELOCITY EXPRESS CORP	COMMON	92257T608	0	2	SH	DEFINED
VENTAS INC	COMMON	92276F100	83808	2602738	SH	DEFINED
VENTAS INC	COMMON	92276F100	464	14400	SH	DEFINED
VENTAS INC	COMMON	92276F100	1797	55800	SH	DEFINED
VENTAS INC	COMMON	92276F100	657	20415	SH	DEFINED
VENTAS INC	COMMON	92276F100	7496	232800	SH	DEFINED
VENTAS INC	COMMON	92276F100	6966	216345	SH	DEFINED
VENTAS INC	COMMON	92276F100	138	4300	SH	DEFINED
VENTAS INC	COMMON	92276F100	55	1700	SH	DEFINED
VENTIV HEALTH INC	COMMON	922793104	6248	238400	SH	DEFINED
VENTIV HEALTH INC	COMMON	922793104	173	6600	SH	DEFINED
VENTIV HEALTH INC	COMMON	922793104	1014	38700	SH	DEFINED
VANGUARD EXTD MARKET VIPERS ET	COMMON	922908652	36	400	SH	DEFINED
VEOLIA ENVIRONNEMENT-ADR	COMMON	92334N103	8	188	SH	DEFINED
VEOLIA ENVIRONNEMENT-ADR	COMMON	92334N103	1755	41326	SH	DEFINED
VERILINK CORP	COMMON	923432108	0	18	SH	DEFINED
VERITY INC	COMMON	92343C106	8	800	SH	DEFINED
VERISIGN INC	COMMON	92343E102	41680	1950397	SH	DEFINED
VERISIGN INC	COMMON	92343E102	2452	114760	SH	DEFINED
VERISIGN INC	COMMON	92343E102	2957	138390	SH	DEFINED
VERISIGN INC	COMMON	92343E102	9	438	SH	DEFINED
VERISIGN INC	COMMON	92343E102	8490	397300	SH	DEFINED
VERISIGN INC	COMMON	92343E102	14	647	SH	DEFINED
VERISIGN INC	COMMON	92343E102	377	17653	SH	DEFINED
VERISIGN INC	COMMON	92343E102	34	1607	SH	DEFINED
VERISIGN INC	COMMON	92343E102	251	11732	SH	DEFINED
VERITAS DGC INC	COMMON	92343P107	51	1400	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	64968	1987400	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	1822	55748	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	34913	1068000	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	108371	3315115	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	1844	56400	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	5315	162600	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	471	14400	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	5905	180640	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	4240	129698	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	65	2000	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	4070	124500	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	2542	77757	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	255	7800	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	3687	112772	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	80	2450	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	1308	40000	SH	DEFINED
VERIZON COMMUNICATIONS	COMMON	92343V104	15387	470700	SH	DEFINED
VERMONT PURE HOLDINGS LTD	COMMON	924237100	2	1000	SH	DEFINED
VERTEX PHARMACEUTICALS INC	COMMON	92532F100	2745	122800	SH	DEFINED
VERTEX PHARMACEUTICALS INC	COMMON	92532F100	83	3700	SH	DEFINED
VERTEX PHARMACEUTICALS INC	COMMON	92532F100	1341	60000	SH	DEFINED
VERTEX PHARMACEUTICALS INC	COMMON	92532F100	389	17400	SH	DEFINED
VERTRUE INC	COMMON	92534N101	2450	67400	SH	DEFINED
VERTRUE INC	COMMON	92534N101	55	1500	SH	DEFINED
VERTRUE INC	COMMON	92534N101	534	14700	SH	DEFINED
VIACOM INC CL A	COMMON	925524100	4919	148063	SH	DEFINED

VIACOM INC CL A	COMMON	925524100	9	270	SH	DEFINED
VIACOM INC CL A	COMMON	925524100	40	1200	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	4987	151062	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	1054	31932	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	1099	33290	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	75388	2283783	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	647	19600	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	1425	43170	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	6153	186400	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	10	308	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	192	5829	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	8658	262271	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	122816	3720560	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	2433	73700	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	618	18714	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	1559	47229	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	48253	1461773	SH	DEFINED
VIACOM INC CL B	COMMON	925524308	13250	401380	SH	DEFINED
VIAD CORP	COMMON	92552R406	2	57	SH	DEFINED
VIASYS HEALTHCARE INC	COMMON	92553Q209	270	10800	SH	DEFINED
VIASYS HEALTHCARE INC	COMMON	92553Q209	115	4608	SH	DEFINED
VICOR CORP	COMMON	925815102	20	1321	SH	DEFINED
VIGNETTE CORPORATION	COMMON	926734401	18	1120	SH	DEFINED
VIGNETTE CORPORATION	COMMON	926734401	35	2200	SH	DEFINED
VINEYARD NATL BANCORP CO	COMMON	927426106	44	1504	SH	DEFINED
VINTAGE PETE INC	COMMON	927460105	20528	449580	SH	DEFINED
VINTAGE PETE INC	COMMON	927460105	306	6700	SH	DEFINED
VINTAGE PETE INC	COMMON	927460105	174	3800	SH	DEFINED
VINTAGE PETE INC	COMMON	927460105	4361	95500	SH	DEFINED
VINTAGE PETE INC	COMMON	927460105	55	1200	SH	DEFINED
VIRGINIA FINANCIAL GROUP INC	COMMON	927810101	41	1151	SH	DEFINED
VIROPHARMA INC	COMMON	928241108	4753	228500	SH	DEFINED
VIROPHARMA INC	COMMON	928241108	137	6600	SH	DEFINED
VIROPHARMA INC	COMMON	928241108	664	31900	SH	DEFINED
VISHAY INTERTECHNOLOGY INC	COMMON	928298108	0	1	SH	DEFINED
VISHAY INTERTECHNOLOGY INC	COMMON	928298108	30	2500	SH	DEFINED
VISHAY INTERTECHNOLOGY INC	COMMON	928298108	22	1800	SH	DEFINED
VISHAY INTERTECHNOLOGY INC	COMMON	928298108	13109	1096970	SH	DEFINED
VISHAY INTERTECHNOLOGY INC	COMMON	928298108	1071	89620	SH	DEFINED
VISTEON CORP	COMMON	92839U107	26	2609	SH	DEFINED
VISTEON CORP	COMMON	92839U107	98	10028	SH	DEFINED
VISTEON CORP	COMMON	92839U107	2	209	SH	DEFINED
VITAL SIGNS INC	COMMON	928469105	1166	25300	SH	DEFINED
VITAL SIGNS INC	COMMON	928469105	23	500	SH	DEFINED
VITAL SIGNS INC	COMMON	928469105	258	5600	SH	DEFINED
VITESSE SEMICONDUCTOR CORP	COMMON	928497106	2	1000	SH	DEFINED
VIVENDI UNIVERSAL SP ADR	COMMON	92851S204	7	229	SH	DEFINED
VIVENDI UNIVERSAL SP ADR	COMMON	92851S204	55	1680	SH	DEFINED
VIVENDI UNIVERSAL SP ADR	COMMON	92851S204	3230	98672	SH	DEFINED
VNUS MEDICAL TECHNOLOGIES	COMMON	928566108	6995	671274	SH	DEFINED
VNUS MEDICAL TECHNOLOGIES	COMMON	928566108	231	22200	SH	DEFINED
VNUS MEDICAL TECHNOLOGIES	COMMON	928566108	12	1141	SH	DEFINED
VNUS MEDICAL TECHNOLOGIES	COMMON	928566108	642	61600	SH	DEFINED
VODAFONE GROUP PLC ADR	COMMON	92857W100	16013	616607	SH	DEFINED
VODAFONE GROUP PLC ADR	COMMON	92857W100	13015	501145	SH	DEFINED
VODAFONE GROUP PLC ADR	COMMON	92857W100	51722	1991604	SH	DEFINED
VODAFONE GROUP PLC ADR	COMMON	92857W100	1606	61832	SH	DEFINED
VODAFONE GROUP PLC ADR	COMMON	92857W100	4706	181225	SH	DEFINED

VODAFONE GROUP PLC ADR	COMMON	92857W100	1276	49151	SH	DEFINED
VODAFONE GROUP PLC ADR	COMMON	92857W100	3495	134578	SH	DEFINED
VODAFONE GROUP PLC ADR	COMMON	92857W100	25689	989185	SH	DEFINED
VOLTERRA SEMICONDUCTOR CORP	COMMON	928708106	8	620	SH	DEFINED
VOLTERRA SEMICONDUCTOR CORP	COMMON	928708106	11339	924092	SH	DEFINED
VOLVO AB ADR	COMMON	928856400	0	0	SH	DEFINED
VOLVO AB ADR	COMMON	928856400	1565	35801	SH	DEFINED
VOLVO AB ADR	COMMON	928856400	13	300	SH	DEFINED
VOLVO AB ADR	COMMON	928856400	2460	56288	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	206	2375	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	310069	3579649	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	745	8600	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	1152	13300	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	3742	43200	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	107	1233	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	20370	235168	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	40	460	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	1325	15300	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	130	1500	SH	DEFINED
VORNADO REALTY TRUST REIT	COMMON	929042109	7597	87700	SH	DEFINED
VULCAN MATERIALS CO	COMMON	929160109	153	2061	SH	DEFINED
VULCAN MATERIALS CO	COMMON	929160109	638	8600	SH	DEFINED
VULCAN MATERIALS CO	COMMON	929160109	784	10571	SH	DEFINED
VULCAN MATERIALS CO	COMMON	929160109	186	2500	SH	DEFINED
VULCAN MATERIALS CO	COMMON	929160109	2100	28300	SH	DEFINED
VULCAN MATERIALS CO	COMMON	929160109	563	7587	SH	DEFINED
VULCAN MATERIALS CO	COMMON	929160109	122795	1654700	SH	DEFINED
VULCAN MATERIALS CO	COMMON	929160109	338	4557	SH	DEFINED
WCI COMMUNITIES INC	COMMON	92923C104	26	900	SH	DEFINED
WGL HOLDINGS INC	COMMON	92924F106	7583	236000	SH	DEFINED
WGL HOLDINGS INC	COMMON	92924F106	151	4700	SH	DEFINED
WGL HOLDINGS INC	COMMON	92924F106	2384	74200	SH	DEFINED
WGL HOLDINGS INC	COMMON	92924F106	26	800	SH	DEFINED
W HOLDING COMPANY INC	COMMON	929251106	506	52900	SH	DEFINED
W HOLDING COMPANY INC	COMMON	929251106	15	1600	SH	DEFINED
W HOLDING COMPANY INC	COMMON	929251106	269	28100	SH	DEFINED
W HOLDING COMPANY INC	COMMON	929251106	11	1188	SH	DEFINED
WPP GROUP PLC ADR	COMMON	929309300	14	280	SH	DEFINED
W.P. CAREY & CO. LLC	COMMON	92930Y107	9	330	SH	DEFINED
WPS RESOURCES CORP	COMMON	92931B106	2732	47258	SH	DEFINED
WPS RESOURCES CORP	COMMON	92931B106	393	6798	SH	DEFINED
WSFS FINL CORP	COMMON	929328102	783	13300	SH	DEFINED
WSFS FINL CORP	COMMON	929328102	1549	26300	SH	DEFINED
WSFS FINL CORP	COMMON	929328102	41	700	SH	DEFINED
WSFS FINL CORP	COMMON	929328102	536	9100	SH	DEFINED
WABA SH NATL CORP	COMMON	929566107	3845	195600	SH	DEFINED
WABA SH NATL CORP	COMMON	929566107	55	2800	SH	DEFINED
WABA SH NATL CORP	COMMON	929566107	1	67	SH	DEFINED
WABA SH NATL CORP	COMMON	929566107	153	7800	SH	DEFINED
WABTEC	COMMON	929740108	7596	278448	SH	DEFINED
WABTEC	COMMON	929740108	10	359	SH	DEFINED
WABTEC	COMMON	929740108	63	2300	SH	DEFINED
ARCHER-DANIELS-MIDLAND CVT(WB)	CONVERT	92977BDW8	21508	20000000	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	52769	1108829	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	1513	31800	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	23538	494596	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	181	3800	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	3155	66300	SH	DEFINED

WACHOVIA CORP	COMMON	929903102	2460	51700	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	71	1487	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	3169	66585	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	6724	141300	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	400	8400	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	32874	690783	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	443	9300	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	2554	53658	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	976	20519	SH	DEFINED
WACHOVIA CORP	COMMON	929903102	647	13600	SH	DEFINED
WADDELL & REED FINANCIAL INC	COMMON	930059100	4615	238390	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	19581	446857	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	2207	50354	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	408	9300	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	200	4568	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	12832	292845	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	196	4465	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	50230	1146277	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	1845	42100	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	6516	148700	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	674	15373	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	45339	1034655	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	329	7500	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	16505	376663	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	289	6600	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	4314	98455	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	170	3883	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	1321	30149	SH	DEFINED
WAL-MART STORES INC	COMMON	931142103	7589	173180	SH	DEFINED
WALGREEN CO	COMMON	931422109	15429	355100	SH	DEFINED
WALGREEN CO	COMMON	931422109	896	20611	SH	DEFINED
WALGREEN CO	COMMON	931422109	11767	270812	SH	DEFINED
WALGREEN CO	COMMON	931422109	1307	30070	SH	DEFINED
WALGREEN CO	COMMON	931422109	1695	39000	SH	DEFINED
WALGREEN CO	COMMON	931422109	1050	24166	SH	DEFINED
WALGREEN CO	COMMON	931422109	52149	1200215	SH	DEFINED
WALGREEN CO	COMMON	931422109	17945	413006	SH	DEFINED
WALGREEN CO	COMMON	931422109	1439	33125	SH	DEFINED
WALGREEN CO	COMMON	931422109	422	9720	SH	DEFINED
WALGREEN CO	COMMON	931422109	368	8480	SH	DEFINED
WALTER INDS INC	COMMON	93317Q105	3674	75100	SH	DEFINED
WALTER INDS INC	COMMON	93317Q105	108	2200	SH	DEFINED
WALTER INDS INC	COMMON	93317Q105	504	10300	SH	DEFINED
WARNACO GROUP INC-THE	COMMON	934390402	11088	506081	SH	DEFINED
WARNACO GROUP INC-THE	COMMON	934390402	3845	175495	SH	DEFINED
WARREN RESOURCES INC	COMMON	93564A100	8712	520090	SH	DEFINED
WASHINGTON GROUP INTL INC	COMMON	938862208	43	800	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	4708	120050	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	695	17730	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	337	8600	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	168	4295	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	63569	1620833	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	824	21000	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	3106	79200	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	267	6800	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	400	10203	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	359	9152	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	18865	481000	SH	DEFINED

WASHINGTON MUTUAL INC	COMMON	939322103	2612	66595	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	1161	29601	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	2060	52516	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	50	1275	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	179	4576	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	1476	37629	SH	DEFINED
WASHINGTON MUTUAL INC	COMMON	939322103	7095	180900	SH	DEFINED
WASHINGTON MUTUAL (WM) CVT PFD	CONVERT	939322848	2	35	SH	DEFINED
WASHINGTON POST CO	COMMON	939640108	3531	4400	SH	DEFINED
WASHINGTON REAL ESTATE INV	COMMON	939653101	2442	78500	SH	DEFINED
WASHINGTON REAL ESTATE INV	COMMON	939653101	31	1000	SH	DEFINED
WASHINGTON REAL ESTATE INV	COMMON	939653101	25	800	SH	DEFINED
WASHINGTON TRUST BANCORP	COMMON	940610108	479	17600	SH	DEFINED
WASHINGTON TRUST BANCORP	COMMON	940610108	14	500	SH	DEFINED
WASHINGTON TRUST BANCORP	COMMON	940610108	207	7600	SH	DEFINED
WASTE CONNECTIONS INC	COMMON	941053100	5772	164549	SH	DEFINED
WASTE CONNECTIONS INC	COMMON	941053100	0	0	SH	DEFINED
WASTE CONNECTIONS INC	COMMON	941053100	4	104	SH	DEFINED
WASTE CONNECTIONS INC	COMMON	941053100	38	1075	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	370077	12935248	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	325	11349	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	36063	1260500	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	406	14200	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	5688	198818	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	423	14800	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	5407	189000	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	3580	125127	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	25493	891062	SH	DEFINED
WASTE MANAGEMENT INC	COMMON	94106L109	575	20097	SH	DEFINED
WATER PIK TECHNOLOGIES INC	COMMON	94113U100	1	70	SH	DEFINED
WATERS CORP	COMMON	941848103	298538	7176387	SH	DEFINED
WATERS CORP	COMMON	941848103	96	2307	SH	DEFINED
WATERS CORP	COMMON	941848103	204	4900	SH	DEFINED
WATERS CORP	COMMON	941848103	354	8500	SH	DEFINED
WATERS CORP	COMMON	941848103	3952	95004	SH	DEFINED
WATERS CORP	COMMON	941848103	20668	496829	SH	DEFINED
WATERS CORP	COMMON	941848103	83	2000	SH	DEFINED
WATERS CORP	COMMON	941848103	44	1046	SH	DEFINED
WATERS CORP	COMMON	941848103	2276	54700	SH	DEFINED
WATERS CORP	COMMON	941848103	582	14000	SH	DEFINED
WATERS CORP	COMMON	941848103	171	4100	SH	DEFINED
WATERS CORP	COMMON	941848103	55727	1339597	SH	DEFINED
WATERS CORP	COMMON	941848103	303	7279	SH	DEFINED
WATERS CORP	COMMON	941848103	216	5201	SH	DEFINED
WATSCO INC	COMMON	942622200	8317	156593	SH	DEFINED
WATSCO INC	COMMON	942622200	5805	109300	SH	DEFINED
WATSCO INC	COMMON	942622200	154	2900	SH	DEFINED
WATSCO INC	COMMON	942622200	1848	34800	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	77	2100	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	549	15000	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	264	7202	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	47080	1285992	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	168	4600	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	2292	62600	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	2578	70406	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	7	200	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	751	20500	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	1418	38726	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	31	855	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	212	5795	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	1496	40862	SH	DEFINED
WATSON PHARMACEUTICALS INC	COMMON	942683103	2910	79500	SH	DEFINED

WATSON WYATT & CO HOLDINGS	COMMON	942712100	407	15106	SH	DEFINED
WATTS WATER TECHNOLOGIES INC	COMMON	942749102	26	900	SH	DEFINED
WEBEX COMMUNICATIONS INC	COMMON	94767L109	12821	523096	SH	DEFINED
WEBEX COMMUNICATIONS INC	COMMON	94767L109	1054	43000	SH	DEFINED
WEBEX COMMUNICATIONS INC	COMMON	94767L109	1471	60009	SH	DEFINED
WEBEX COMMUNICATIONS INC	COMMON	94767L109	102	4150	SH	DEFINED
WEBEX COMMUNICATIONS INC	COMMON	94767L109	1221	49800	SH	DEFINED
WEBEX COMMUNICATIONS INC	COMMON	94767L109	7372	300770	SH	DEFINED
WEBSENSE INC	COMMON	947684106	23037	449856	SH	DEFINED
WEBSENSE INC	COMMON	947684106	3805	74300	SH	DEFINED
WEBSENSE INC	COMMON	947684106	108	2100	SH	DEFINED
WEBSENSE INC	COMMON	947684106	3608	70462	SH	DEFINED
WEBSENSE INC	COMMON	947684106	538	10500	SH	DEFINED
WEBMETHODS INC	COMMON	94768C108	3	372	SH	DEFINED
WEBMD CORPORATION	COMMON	94769M105	9757	880608	SH	DEFINED
WEBMD CORPORATION	COMMON	94769M105	488	44000	SH	DEFINED
WEBMD CORPORATION	COMMON	94769M105	1022	92239	SH	DEFINED
WEBMD CORPORATION	COMMON	94769M105	3	300	SH	DEFINED
WEBMD CORPORATION	COMMON	94769M105	5516	497800	SH	DEFINED
WEBMD CORPORATION	COMMON	94769M105	833	75200	SH	DEFINED
WEBSTER FINANCIAL CORP	COMMON	947890109	1	27	SH	DEFINED
WEBSTER FINANCIAL CORP	COMMON	947890109	3	71	SH	DEFINED
WEBSTER FINANCIAL CORP	COMMON	947890109	36	800	SH	DEFINED
WEIGHT WATCHERS INTERNATIONAL	COMMON	948626106	1403	27209	SH	DEFINED
WEIGHT WATCHERS INTERNATIONAL	COMMON	948626106	8357	162020	SH	DEFINED
WEIGHT WATCHERS INTERNATIONAL	COMMON	948626106	758	14700	SH	DEFINED
WEIGHT WATCHERS INTERNATIONAL	COMMON	948626106	4746	92017	SH	DEFINED
WEIGHT WATCHERS INTERNATIONAL	COMMON	948626106	211	4100	SH	DEFINED
WEIGHT WATCHERS INTERNATIONAL	COMMON	948626106	604	11705	SH	DEFINED
WEIGHT WATCHERS INTERNATIONAL	COMMON	948626106	640	12400	SH	DEFINED
WEIGHT WATCHERS INTERNATIONAL	COMMON	948626106	1666	32302	SH	DEFINED
WEINGARTEN REALTY INVESTORS RE	COMMON	948741103	3894	102885	SH	DEFINED
WEINGARTEN REALTY INVESTORS RE	COMMON	948741103	126	3335	SH	DEFINED
WEIS MKTS INC	COMMON	948849104	320	8000	SH	DEFINED
WELLCARE HEALTH PLANS INC	COMMON	94946T106	129	3480	SH	DEFINED
WELLCARE HEALTH PLANS INC	COMMON	94946T106	8212	221650	SH	DEFINED
WELLCHOICE INC	COMMON	949475107	4554	60000	SH	DEFINED
WELLCHOICE INC	COMMON	949475107	32	420	SH	DEFINED
WELLCHOICE INC	COMMON	949475107	27	350	SH	DEFINED
WELLMAN INC	COMMON	949702104	1826	288500	SH	DEFINED
WELLMAN INC	COMMON	949702104	51	8100	SH	DEFINED
WELLMAN INC	COMMON	949702104	488	77100	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	291637	3846436	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	938	12370	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	94040	1240300	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	5762	76000	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	3989	52615	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	39290	518203	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	644	8500	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	164	2167	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	8300	109473	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	3207	42300	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	417	5500	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	671	8850	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	474201	6254300	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	54	716	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	22806	300790	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	379	5000	SH	DEFINED

WELLPOINT INC COMMON	COMMON	94973V107	1480	19518	SH	DEFINED
WELLPOINT INC COMMON	COMMON	94973V107	828	10920	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	22586	385622	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	1993	34031	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	1271	21700	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	615	10493	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	119082	2033150	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	1845	31500	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	7286	124400	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	1904	32500	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	1060	18093	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	15667	267485	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	10502	179300	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	4076	69600	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	26977	460593	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	6323	107961	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	89	1522	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	509	8697	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	1497	25556	SH	DEFINED
WELLS FARGO & COMPANY	COMMON	949746101	13588	232000	SH	DEFINED
WENDY'S INTERNATIONAL INC	COMMON	950590109	105	2328	SH	DEFINED
WENDY'S INTERNATIONAL INC	COMMON	950590109	4217	93400	SH	DEFINED
WENDY'S INTERNATIONAL INC	COMMON	950590109	406	9002	SH	DEFINED
WENDY'S INTERNATIONAL INC	COMMON	950590109	36802	815100	SH	DEFINED
WENDY'S INTERNATIONAL INC	COMMON	950590109	297	6574	SH	DEFINED
WESBANCO INC	COMMON	950810101	1177	42800	SH	DEFINED
WESBANCO INC	COMMON	950810101	30	1100	SH	DEFINED
WESBANCO INC	COMMON	950810101	393	14300	SH	DEFINED
WESCAST INDUSTRIES INC CL A	COMMON	950813105	55	2500	SH	DEFINED
WESCAST INDUSTRIES INC CL A	COMMON	950813105	8410	381200	SH	DEFINED
WESCAST INDUSTRIES INC CL A	COMMON	950813105	5317	241000	SH	DEFINED
WESCO INTL INC	COMMON	95082P105	19772	583767	SH	DEFINED
WESCO INTL INC	COMMON	95082P105	5904	174313	SH	DEFINED
WESCO INTL INC	COMMON	95082P105	132	3900	SH	DEFINED
WESCO INTL INC	COMMON	95082P105	152	4500	SH	DEFINED
WESCO INTL INC	COMMON	95082P105	611	18041	SH	DEFINED
WESCO INTL INC	COMMON	95082P105	1277	37700	SH	DEFINED
WEST BANCORPORATION	COMMON	95123P106	4	230	SH	DEFINED
WEST COAST BANCORP/OREGON	COMMON	952145100	540	21600	SH	DEFINED
WEST COAST BANCORP/OREGON	COMMON	952145100	13	500	SH	DEFINED
WEST COAST BANCORP/OREGON	COMMON	952145100	268	10700	SH	DEFINED
WEST COAST BANCORP/OREGON	COMMON	952145100	46	1825	SH	DEFINED
WEST CORPORATION	COMMON	952355105	808	21600	SH	DEFINED
WEST CORPORATION	COMMON	952355105	28	750	SH	DEFINED
WESTAIM CORPORATION	COMMON	956909105	939	275700	SH	DEFINED
WESTAIM CORPORATION	COMMON	956909105	374	109800	SH	DEFINED
WESTAIM CORPORATION	COMMON	956909105	26519	7787500	SH	DEFINED
WESTAMERICA BANCORPORATION	COMMON	957090103	3507	67900	SH	DEFINED
WESTAMERICA BANCORPORATION	COMMON	957090103	93	1800	SH	DEFINED
WESTAMERICA BANCORPORATION	COMMON	957090103	1090	21100	SH	DEFINED
WESTAR ENERGY INC	COMMON	95709T100	4289	177759	SH	DEFINED
WESTAR ENERGY INC	COMMON	95709T100	1	45	SH	DEFINED
WA/CLAY US TREAS INFL PROTEC C	COMMON	95766Q106	5	400	SH	DEFINED
WESTCORP	COMMON	957907108	1723	29252	SH	DEFINED
WESTCORP	COMMON	957907108	65	1100	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	9381	725506	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	23981	1854716	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	495	38300	SH	DEFINED

WESTERN DIGITAL CORP	COMMON	958102105	419	32394	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	22	1732	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	29	2211	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	3730	288453	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	800	61900	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	21	1630	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	299	23123	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	26	2014	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	451	34900	SH	DEFINED
WESTERN DIGITAL CORP	COMMON	958102105	1329	102770	SH	DEFINED
WESTERN GAS RESOURCES INC	COMMON	958259103	537	10482	SH	DEFINED
WESTERN SIERRA BANCORP	COMMON	959522103	296	8600	SH	DEFINED
WESTERN SIERRA BANCORP	COMMON	959522103	7	200	SH	DEFINED
WESTERN SIERRA BANCORP	COMMON	959522103	45	1300	SH	DEFINED
WESTERN SIERRA BANCORP	COMMON	959522103	21	600	SH	DEFINED
WESTLAKE CHEMICAL CORP	COMMON	960413102	3288	121403	SH	DEFINED
WESTLAKE CHEMICAL CORP	COMMON	960413102	401	14800	SH	DEFINED
WESTLAKE CHEMICAL CORP	COMMON	960413102	11	400	SH	DEFINED
WESTLAKE CHEMICAL CORP	COMMON	960413102	57	2100	SH	DEFINED
WESTPAC BANKING ADR	COMMON	961214301	162	2000	SH	DEFINED
WESTWOOD ONE INC	COMMON	961815107	6716	337660	SH	DEFINED
WESTWOOD ONE INC	COMMON	961815107	346	17400	SH	DEFINED
WESTWOOD ONE INC	COMMON	961815107	9	450	SH	DEFINED
WEYERHAEUSER CO	COMMON	962166104	22866	332600	SH	DEFINED
WEYERHAEUSER CO	COMMON	962166104	340	4949	SH	DEFINED
WEYERHAEUSER CO	COMMON	962166104	3371	49036	SH	DEFINED
WEYERHAEUSER CO	COMMON	962166104	282	4100	SH	DEFINED
WEYERHAEUSER CO	COMMON	962166104	108	1570	SH	DEFINED
WEYERHAEUSER CO	COMMON	962166104	399	5800	SH	DEFINED
WEYERHAEUSER CO	COMMON	962166104	413	6000	SH	DEFINED
WEYERHAEUSER CO	COMMON	962166104	911	13249	SH	DEFINED
WEYERHAEUSER CO	COMMON	962166104	40	577	SH	DEFINED
WHIRLPOOL CORP	COMMON	963320106	18969	250354	SH	DEFINED
WHIRLPOOL CORP	COMMON	963320106	102	1345	SH	DEFINED
WHIRLPOOL CORP	COMMON	963320106	2136	28188	SH	DEFINED
WHIRLPOOL CORP	COMMON	963320106	1796	23700	SH	DEFINED
WHIRLPOOL CORP	COMMON	963320106	220	2901	SH	DEFINED
WHITING PETROLEUM CORP	COMMON	966387102	11469	261600	SH	DEFINED
WHITING PETROLEUM CORP	COMMON	966387102	2551	58200	SH	DEFINED
WHITING PETROLEUM CORP	COMMON	966387102	319	7275	SH	DEFINED
WHITNEY HLDG CORP	COMMON	966612103	41	1518	SH	DEFINED
WHOLE FOODS MKT INC	COMMON	966837106	6637	49362	SH	DEFINED
WHOLE FOODS MKT INC	COMMON	966837106	28866	214700	SH	DEFINED
WHOLE FOODS MKT INC	COMMON	966837106	5224	38857	SH	DEFINED
WHOLE FOODS MKT INC	COMMON	966837106	589	4384	SH	DEFINED
WHOLE FOODS MKT INC	COMMON	966837106	24603	182989	SH	DEFINED
WHOLE FOODS MKT INC	COMMON	966837106	181	1343	SH	DEFINED
WHOLE FOODS MKT INC	COMMON	966837106	332	2470	SH	DEFINED
WILLIAMS COMMUNICATIONS-CL A	COMMON	969455104	0	100	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	244514	9761038	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	289	11534	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	5636	225000	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	6529	260656	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	95	3800	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	18904	754670	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	54	2164	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	458	18302	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	369	14750	SH	DEFINED

WILLIAMS COS INC	COMMON	969457100	80498	3213485	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	652	26017	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	43	1700	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	512	20432	SH	DEFINED
WILLIAMS COS INC	COMMON	969457100	235	9392	SH	DEFINED
CLAYTON WILLIAMS ENERGY INC	COMMON	969490101	1637	37900	SH	DEFINED
CLAYTON WILLIAMS ENERGY INC	COMMON	969490101	43	1000	SH	DEFINED
CLAYTON WILLIAMS ENERGY INC	COMMON	969490101	467	10800	SH	DEFINED
WILLIAMS PARTNERS LP	COMMON	96950F104	98	3000	SH	DEFINED
WILLIAMS PARTNERS LP	COMMON	96950F104	2006	61700	SH	DEFINED
WILLIAMS SONOMA INC	COMMON	969904101	384	10000	SH	DEFINED
WILLOW GROVE BANCORP	COMMON	97111W101	8	509	SH	DEFINED
WILMINGTON TRUST CORP	COMMON	971807102	33	900	SH	DEFINED
WILMINGTON TRUST CORP	COMMON	971807102	256	7020	SH	DEFINED
WIND RIVER SYSTEMS INC	COMMON	973149107	2378	183900	SH	DEFINED
WIND RIVER SYSTEMS INC	COMMON	973149107	69	5300	SH	DEFINED
WIND RIVER SYSTEMS INC	COMMON	973149107	14	1061	SH	DEFINED
WIND RIVER SYSTEMS INC	COMMON	973149107	330	25500	SH	DEFINED
WINNEBAGO INDUSTRIES	COMMON	974637100	58	2000	SH	DEFINED
WINNEBAGO INDUSTRIES	COMMON	974637100	127	4400	SH	DEFINED
WINSTON HOTELS INC	COMMON	97563A102	1651	165100	SH	DEFINED
WINSTON HOTELS INC	COMMON	97563A102	6	600	SH	DEFINED
WINSTON HOTELS INC	COMMON	97563A102	70	7000	SH	DEFINED
WINSTON HOTELS INC	COMMON	97563A102	315	31500	SH	DEFINED
WINTRUST FINANCIAL CORP	COMMON	97650W108	4483	89206	SH	DEFINED
WINTRUST FINANCIAL CORP	COMMON	97650W108	101	2000	SH	DEFINED
WISCONSIN ENERGY CORP	COMMON	976657106	60511	1515800	SH	DEFINED
WISCONSIN ENERGY CORP	COMMON	976657106	1068	26765	SH	DEFINED
WISCONSIN ENERGY CORP	COMMON	976657106	4351	109000	SH	DEFINED
WISCONSIN ENERGY CORP	COMMON	976657106	90	2250	SH	DEFINED
WISCONSIN ENERGY CORP	COMMON	976657106	128	3200	SH	DEFINED
WISCONSIN ENERGY CORP	COMMON	976657106	36924	924948	SH	DEFINED
WISCONSIN ENERGY CORP	COMMON	976657106	226	5662	SH	DEFINED
WISCONSIN ENERGY CORP	COMMON	976657106	295	7400	SH	DEFINED
WISCONSIN ENERGY CORP	COMMON	976657106	196	4914	SH	DEFINED
WOLVERINE WORLD WIDE INC	COMMON	978097103	8969	426098	SH	DEFINED
WOLVERINE WORLD WIDE INC	COMMON	978097103	9270	440400	SH	DEFINED
WOLVERINE WORLD WIDE INC	COMMON	978097103	217	10300	SH	DEFINED
WOLVERINE WORLD WIDE INC	COMMON	978097103	3125	148452	SH	DEFINED
WOLVERINE WORLD WIDE INC	COMMON	978097103	1686	80100	SH	DEFINED
WOODWARD GOVERNOR CO	COMMON	980745103	3342	39300	SH	DEFINED
WOODWARD GOVERNOR CO	COMMON	980745103	85	1000	SH	DEFINED
WOODWARD GOVERNOR CO	COMMON	980745103	987	11600	SH	DEFINED
WORLD ACCEPTANCE CORP	COMMON	981419104	4543	178802	SH	DEFINED
WORLD AIR HOLDINGS INC	COMMON	98142V104	561	52900	SH	DEFINED
WORLDSPACE INC-CLASS A	COMMON	981579105	3762	267000	SH	DEFINED
WORLDSPACE INC-CLASS A	COMMON	981579105	564	40000	SH	DEFINED
WORTHINGTON INDUSTRIES	COMMON	981811102	120	5700	SH	DEFINED
WORTHINGTON INDUSTRIES	COMMON	981811102	9	450	SH	DEFINED
WPT ENTERPIRSES INC	COMMON	98211W108	313	35500	SH	DEFINED
WPT ENTERPIRSES INC	COMMON	98211W108	9	1000	SH	DEFINED
WPT ENTERPIRSES INC	COMMON	98211W108	129	14600	SH	DEFINED
WRIGHT EXPRESS CORP	COMMON	98233Q105	5466	253172	SH	DEFINED
WRIGHT MEDICAL GROUP INC	COMMON	98235T107	14437	584954	SH	DEFINED
WRIGHT MEDICAL GROUP INC	COMMON	98235T107	4448	180238	SH	DEFINED
WRIGHT MEDICAL GROUP INC	COMMON	98235T107	12	494	SH	DEFINED
WRIGLEY (WM) JR CO	COMMON	982526105	260	3623	SH	DEFINED
WRIGLEY (WM) JR CO	COMMON	982526105	1007	14009	SH	DEFINED

WRIGLEY (WM) JR CO	COMMON	982526105	158	2198	SH	DEFINED
WRIGLEY (WM) JR CO	COMMON	982526105	949	13200	SH	DEFINED
WRIGLEY (WM) JR CO	COMMON	982526105	359	5000	SH	DEFINED
WRIGLEY (WM) JR CO	COMMON	982526105	330	4591	SH	DEFINED
WYETH	COMMON	983024100	439705	9503036	SH	DEFINED
WYETH	COMMON	983024100	1251	27038	SH	DEFINED
WYETH	COMMON	983024100	67452	1457800	SH	DEFINED
WYETH	COMMON	983024100	338	7300	SH	DEFINED
WYETH	COMMON	983024100	352	7600	SH	DEFINED
WYETH	COMMON	983024100	86540	1870333	SH	DEFINED
WYETH	COMMON	983024100	814	17600	SH	DEFINED
WYETH	COMMON	983024100	964	20830	SH	DEFINED
WYETH	COMMON	983024100	4868	105200	SH	DEFINED
WYETH	COMMON	983024100	22491	486079	SH	DEFINED
WYETH	COMMON	983024100	1050	22700	SH	DEFINED
WYETH	COMMON	983024100	189	4087	SH	DEFINED
WYETH	COMMON	983024100	9119	197074	SH	DEFINED
WYETH	COMMON	983024100	4638	100242	SH	DEFINED
WYETH	COMMON	983024100	8561	185032	SH	DEFINED
WYETH	COMMON	983024100	15723	339807	SH	DEFINED
WYETH	COMMON	983024100	2485	53715	SH	DEFINED
WYETH	COMMON	983024100	4079	88158	SH	DEFINED
WYETH	COMMON	983024100	2056	44445	SH	DEFINED
WYETH	COMMON	983024100	6746	145793	SH	DEFINED
WYETH	COMMON	983024100	14861	321180	SH	DEFINED
WYETH	COMMON	983024100	3559	76916	SH	DEFINED
WYNN RESORTS LTD	COMMON	983134107	13943	308823	SH	DEFINED
WYNN RESORTS LTD	COMMON	983134107	497	11000	SH	DEFINED
WYNN RESORTS LTD	COMMON	983134107	493	10930	SH	DEFINED
WYNN RESORTS LTD	COMMON	983134107	375	8313	SH	DEFINED
WYNN RESORTS LTD	COMMON	983134107	9	190	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	28706	799393	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	75508	2102700	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	147	4103	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	10127	282021	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	718	20000	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	1352	37651	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	186	5170	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	1102	30700	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	10193	283849	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	152	4246	SH	DEFINED
XM SATELLITE RADIO	COMMON	983759101	632	17600	SH	DEFINED
XM SATELLITE RADIO WT	COMMON	98375Y130	259	3652	SH	DEFINED
X-RITE INC	COMMON	983857103	2	155	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	7942	175233	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	330	7282	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	40818	900666	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	1933	42652	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	7396	163198	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	994	21925	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	16	358	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	50507	1114448	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	384	8476	SH	DEFINED
XTO ENERGY INC	COMMON	98385X106	465	10265	SH	DEFINED
XCEL ENERGY INC	COMMON	98389B100	159	8118	SH	DEFINED
XCEL ENERGY INC	COMMON	98389B100	10366	528584	SH	DEFINED
XCEL ENERGY INC	COMMON	98389B100	2161	110200	SH	DEFINED
XCEL ENERGY INC	COMMON	98389B100	75	3821	SH	DEFINED

XCEL ENERGY INC	COMMON	98389B100	6	300	SH	DEFINED
XCEL ENERGY INC	COMMON	98389B100	301	15336	SH	DEFINED
XCEL ENERGY INC	COMMON	98389B100	292	14874	SH	DEFINED
XCEL ENERGY INC	COMMON	98389B100	1479	75400	SH	DEFINED
XILINX INC	COMMON	983919101	87491	3141500	SH	DEFINED
XILINX INC	COMMON	983919101	196	7048	SH	DEFINED
XILINX INC	COMMON	983919101	25483	915000	SH	DEFINED
XILINX INC	COMMON	983919101	1441	51724	SH	DEFINED
XILINX INC	COMMON	983919101	5974	214500	SH	DEFINED
XILINX INC	COMMON	983919101	5280	189575	SH	DEFINED
XILINX INC	COMMON	983919101	111	4000	SH	DEFINED
XILINX INC	COMMON	983919101	23473	842820	SH	DEFINED
XILINX INC	COMMON	983919101	193	6920	SH	DEFINED
XILINX INC	COMMON	983919101	111	3985	SH	DEFINED
XILINX INC	COMMON	983919101	329	11802	SH	DEFINED
XENOPORT INC	COMMON	98411C100	4042	244956	SH	DEFINED
XENOPORT INC	COMMON	98411C100	215	13000	SH	DEFINED
XENOPORT INC	COMMON	98411C100	255	15453	SH	DEFINED
XENOPORT INC	COMMON	98411C100	11	658	SH	DEFINED
XENOPORT INC	COMMON	98411C100	546	33117	SH	DEFINED
XEROX CORP	COMMON	984121103	182237	13350700	SH	DEFINED
XEROX CORP	COMMON	984121103	264	19343	SH	DEFINED
XEROX CORP	COMMON	984121103	50796	3721300	SH	DEFINED
XEROX CORP	COMMON	984121103	2270	166266	SH	DEFINED
XEROX CORP	COMMON	984121103	10797	791000	SH	DEFINED
XEROX CORP	COMMON	984121103	45	3316	SH	DEFINED
XEROX CORP	COMMON	984121103	235	17200	SH	DEFINED
XEROX CORP	COMMON	984121103	42996	3149854	SH	DEFINED
XEROX CORP	COMMON	984121103	384	28129	SH	DEFINED
XEROX CORP	COMMON	984121103	100	7300	SH	DEFINED
XEROX CORP	COMMON	984121103	371	27160	SH	DEFINED
XEROX CORP	COMMON	984121103	207	15136	SH	DEFINED
YAK COMMUNICATIONS INC	COMMON	984208207	15	3425	SH	DEFINED
YAHOO INC	COMMON	984332106	159406	4710566	SH	DEFINED
YAHOO INC	COMMON	984332106	855	25280	SH	DEFINED
YAHOO INC	COMMON	984332106	113364	3350000	SH	DEFINED
YAHOO INC	COMMON	984332106	1601	47300	SH	DEFINED
YAHOO INC	COMMON	984332106	5247	155039	SH	DEFINED
YAHOO INC	COMMON	984332106	1228	36300	SH	DEFINED
YAHOO INC	COMMON	984332106	21567	637328	SH	DEFINED
YAHOO INC	COMMON	984332106	3486	103000	SH	DEFINED
YAHOO INC	COMMON	984332106	27	810	SH	DEFINED
YAHOO INC	COMMON	984332106	5833	172380	SH	DEFINED
YAHOO INC	COMMON	984332106	998	29479	SH	DEFINED
YAHOO INC	COMMON	984332106	3096	91480	SH	DEFINED
YAHOO INC	COMMON	984332106	5008	148000	SH	DEFINED
YAHOO INC	COMMON	984332106	112	3324	SH	DEFINED
YAHOO INC	COMMON	984332106	1139	33662	SH	DEFINED
YAHOO INC	COMMON	984332106	285	8434	SH	DEFINED
YAHOO INC	COMMON	984332106	347	10240	SH	DEFINED
YAHOO INC	COMMON	984332106	606	17910	SH	DEFINED
YAMANA GOLD INC	COMMON	98462Y100	2617	600000	SH	DEFINED
YANKEE CANDLE INC	COMMON	984757104	1343	54800	SH	DEFINED
YANKEE CANDLE INC	COMMON	984757104	37	1500	SH	DEFINED
YANKEE CANDLE INC	COMMON	984757104	176	7200	SH	DEFINED
YELLOW ROADWAY CORP	COMMON	985577105	489	11800	SH	DEFINED
YELLOW ROADWAY CORP	COMMON	985577105	74	1784	SH	DEFINED
YOUBET.COM	COMMON	987413101	117	20400	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	86094	1778440	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	278	5737	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	22995	475000	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	511	10552	SH	DEFINED

YUM! BRANDS INC	COMMON	988498101	16762	346246	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	300	6200	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	179	3700	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	14559	300750	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	9	190	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	134	2773	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	43	895	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	1762	36400	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	1719	35514	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	504	10421	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	203	4200	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	1123	23200	SH	DEFINED
YUM! BRANDS INC	COMMON	988498101	170	3520	SH	DEFINED
ZALE CORP	COMMON	988858106	15815	581880	SH	DEFINED
ZALE CORP	COMMON	988858106	217	8000	SH	DEFINED
ZALE CORP	COMMON	988858106	478	17600	SH	DEFINED
ZALE CORP	COMMON	988858106	2049	75400	SH	DEFINED
ZEBRA TECHNOLOGIES CORP CL A	COMMON	989207105	301	7700	SH	DEFINED
ZEBRA TECHNOLOGIES CORP CL A	COMMON	989207105	29	750	SH	DEFINED
ZEBRA TECHNOLOGIES CORP CL A	COMMON	989207105	512	13100	SH	DEFINED
ZEBRA TECHNOLOGIES CORP CL A	COMMON	989207105	18	450	SH	DEFINED
ZENITH NATIONAL INSURANCE CP	COMMON	989390109	150	2400	SH	DEFINED
ZENITH NATIONAL INSURANCE CP	COMMON	989390109	414	6600	SH	DEFINED
ZENITH NATIONAL INSURANCE CP	COMMON	989390109	270	4305	SH	DEFINED
ZIMMER HOLDINGS INC	COMMON	98956P102	13455	195305	SH	DEFINED
ZIMMER HOLDINGS INC	COMMON	98956P102	344	4990	SH	DEFINED
ZIMMER HOLDINGS INC	COMMON	98956P102	1433	20800	SH	DEFINED
ZIMMER HOLDINGS INC	COMMON	98956P102	486	7051	SH	DEFINED
ZIMMER HOLDINGS INC	COMMON	98956P102	59232	859808	SH	DEFINED
ZIMMER HOLDINGS INC	COMMON	98956P102	24109	349959	SH	DEFINED
ZIMMER HOLDINGS INC	COMMON	98956P102	916	13291	SH	DEFINED
ZIMMER HOLDINGS INC	COMMON	98956P102	213	3091	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	16517	231919	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	129	1815	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	5153	72359	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	1253	17600	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	691	9700	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	57	800	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	6987	98100	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	11	150	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	234	3289	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	203	2845	SH	DEFINED
ZIONS BANCORPORATION	COMMON	989701107	1140	16000	SH	DEFINED
ZORAN CORP	COMMON	98975F101	41	2875	SH	DEFINED
ZYMOGENETICS INC	COMMON	98985T109	3086	187057	SH	DEFINED
ZYMOGENETICS INC	COMMON	98985T109	335	20300	SH	DEFINED
ZYMOGENETICS INC	COMMON	98985T109	173	10500	SH	DEFINED
ZYMOGENETICS INC	COMMON	98985T109	8	475	SH	DEFINED
ZYMOGENETICS INC	COMMON	98985T109	3500	212100	SH	DEFINED
ZOLL MEDICAL CORP	COMMON	989922109	15	567	SH	DEFINED
TATA MOTORS LTD-SPON GDR	COMMON	876568502	2861	232000	SH	DEFINED
KINROSS GOLD CORP	COMMON	496902404	6159	800000	SH	DEFINED
KINROSS GOLD CORP	COMMON	496902404	252	32700	SH	DEFINED
KINROSS GOLD CORP	COMMON	496902404	654	85000	SH	DEFINED
KINROSS GOLD CORP	COMMON	496902404	215786	28029264	SH	DEFINED
KINROSS GOLD CORP	COMMON	496902404	19084	2478900	SH	DEFINED
MOLSON COORS BREWING CO -B	COMMON	60871R209	150	2345	SH	DEFINED
NOVELIS INC	COMMON	67000X106	52	2410	SH	DEFINED

DEUTSCHE - ALTRIA WTS	COMMON	B0KF4F7	0	5090000	SH		DEFINED
BJS JAN6 27.5 PUT - OTC	OPTION	BJS275M1M	727	3582000		PUT	DEFINED
BJS JAN6 27.5 PUT - OTC	OPTION	BJS275M1M	203	1000000		PUT	DEFINED
BJS JAN6 27.5 PUT	OPTION	BJSMY	40	198000		PUT	DEFINED
DAIMLERCHRYSLER AG	COMMON	D1668R123	3	55	SH		DEFINED
DAIMLERCHRYSLER AG	COMMON	5529027	1399	26291	SH		DEFINED
DAIMLERCHRYSLER AG	COMMON	5529027	1550	29128	SH		DEFINED
DAIMLERCHRYSLER AG	COMMON	5529027	994	18688	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	10946	116510	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	2556	27270	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	1022	10881	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	2568	27339	SH		DEFINED
DEUTSCHE BANK AG	COMMON	D18190898	118484	1261743	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	247	2625	SH		DEFINED
DEUTSCHE BANK AG	COMMON	D18190898	35298	377256	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	4387	46701	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	18463	196526	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	10395	110650	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	27393	291587	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	20396	217100	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	423	4500	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	2013	21431	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	965	10267	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	1346	14325	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	2963	31540	SH		DEFINED
DEUTSCHE BANK AG	COMMON	5750355	514	5473	SH		DEFINED
ACE LTD	COMMON	G0070K103	436326	9269728	SH		DEFINED
ACE LTD	COMMON	G0070K103	274	5812	SH		DEFINED
ACE LTD	COMMON	G0070K103	28209	599300	SH		DEFINED
ACE LTD	COMMON	G0070K103	391	8300	SH		DEFINED
ACE LTD	COMMON	G0070K103	18781	398998	SH		DEFINED
ACE LTD	COMMON	G0070K103	245	5200	SH		DEFINED
ACE LTD	COMMON	G0070K103	13628	289534	SH		DEFINED
ACE LTD	COMMON	G0070K103	23	479	SH		DEFINED
ACE LTD	COMMON	G0070K103	127	2700	SH		DEFINED
ACE LTD	COMMON	G0070K103	62605	1330041	SH		DEFINED
ACE LTD	COMMON	G0070K103	635	13480	SH		DEFINED
ACE LTD	COMMON	G0070K103	224	4763	SH		DEFINED
ACE LTD	COMMON	G0070K103	434	9221	SH		DEFINED
ACE LTD	COMMON	G0070K103	504	10700	SH		DEFINED
ACE LTD	COMMON	G0070K103	54	1145	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	165275	5960166	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	76258	2750000	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	8	284	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	22342	805692	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	1442	52000	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	3338	120370	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	55	2000	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	1960	70686	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	280	10100	SH		DEFINED
AMDOCS LTD	COMMON	G02602103	333	12000	SH		DEFINED
APEX SILVER MINES LTD	COMMON	G04074103	79	5000	SH		DEFINED
ARCH CAPITAL GROUP LTD	COMMON	G0450A105	1294	26100	SH		DEFINED
ASPEN INSURANCE HOLDINGS LTD	COMMON	G05384105	4	150	SH		DEFINED
ASSURED GUARANTY LTD	COMMON	G0585R106	10320	431267	SH		DEFINED
AXIS CAPITAL HOLDINGS LTD	COMMON	G0692U109	46029	1614500	SH		DEFINED
AXIS CAPITAL HOLDINGS LTD	COMMON	G0692U109	780	27363	SH		DEFINED
AXIS CAPITAL HOLDINGS LTD	COMMON	G0692U109	6151	215750	SH		DEFINED

AXIS CAPITAL HOLDINGS LTD	COMMON	G0692U109	123	4300	SH	DEFINED
AXIS CAPITAL HOLDINGS LTD	COMMON	G0692U109	26661	935143	SH	DEFINED
AXIS CAPITAL HOLDINGS LTD	COMMON	G0692U109	211	7414	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	87442	3434500	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	46154	1812800	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	634	24900	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	207	8142	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	144361	5670100	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	4666	183267	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	2	97	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	7745	304195	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	238	9357	SH	DEFINED
ACCENTURE LTD CL A	COMMON	G1150G111	1638	64334	SH	DEFINED
BUNGE LIMITED	COMMON	G16962105	34	640	SH	DEFINED
CENTRAL EUROPEAN MEDIA	COMMON	G20045202	528	10000	SH	DEFINED
CENTRAL EUROPEAN MEDIA	COMMON	G20045202	1848	35000	SH	DEFINED
CENTRAL EUROPEAN MEDIA	COMMON	G20045202	8	159	SH	DEFINED
CDC CORP-CL A	COMMON	G2022L106	6	1729	SH	DEFINED
COOPER INDUSTRIES INC	COMMON	G24182100	38075	550694	SH	DEFINED
COOPER INDUSTRIES INC	COMMON	G24182100	129	1866	SH	DEFINED
COOPER INDUSTRIES INC	COMMON	G24182100	499	7217	SH	DEFINED
COOPER INDUSTRIES INC	COMMON	G24182100	3008	43500	SH	DEFINED
COOPER INDUSTRIES INC	COMMON	G24182100	1447	20928	SH	DEFINED
COOPER INDUSTRIES INC	COMMON	G24182100	282	4077	SH	DEFINED
COOPER INDUSTRIES INC	COMMON	G24182100	269	3885	SH	DEFINED
CREDICORP LTD	COMMON	G2519Y108	857	30000	SH	DEFINED
ENDURANCE SPECIALTY HOLDINGS	COMMON	G30397106	33370	978317	SH	DEFINED
ENDURANCE SPECIALTY HOLDINGS	COMMON	G30397106	1935	56731	SH	DEFINED
ENDURANCE SPECIALTY HOLDINGS	COMMON	G30397106	23	688	SH	DEFINED
ENDURANCE SPECIALTY HOLDINGS	COMMON	G30397106	56	1644	SH	DEFINED
EVEREST RE GROUP LTD	COMMON	G3223R108	506	5164	SH	DEFINED
EVEREST RE GROUP LTD	COMMON	G3223R108	30	307	SH	DEFINED
FRONTLINE LTD	COMMON	5561052	1269	28450	SH	DEFINED
FRONTLINE LTD	COMMON	5561052	1497	33562	SH	DEFINED
FRONTLINE LTD	COMMON	5561052	1148	25732	SH	DEFINED
FRONTLINE LTD	COMMON	5561052	4758	106679	SH	DEFINED
FRONTLINE LTD	COMMON	5561052	10755	241158	SH	DEFINED
FRONTLINE LTD	COMMON	5561052	11109	249091	SH	DEFINED
FRONTLINE LTD	COMMON	5561052	348	7800	SH	DEFINED
FRONTLINE LTD	COMMON	5561052	860	19285	SH	DEFINED
FRONTLINE LTD	COMMON	5561052	339	7594	SH	DEFINED
GARMIN LTD	COMMON	G37260109	22119	326100	SH	DEFINED
GARMIN LTD	COMMON	G37260109	27132	400000	SH	DEFINED
GARMIN LTD	COMMON	G37260109	4910	72386	SH	DEFINED
GARMIN LTD	COMMON	G37260109	189	2780	SH	DEFINED
GARMIN LTD	COMMON	G37260109	13624	200855	SH	DEFINED
GARMIN LTD	COMMON	G37260109	292	4300	SH	DEFINED
GLOBALSANTAFE CORP	COMMON	G3930E101	70143	1537555	SH	DEFINED
GLOBALSANTAFE CORP	COMMON	G3930E101	34215	750000	SH	DEFINED
GLOBALSANTAFE CORP	COMMON	G3930E101	4790	105000	SH	DEFINED
GLOBALSANTAFE CORP	COMMON	G3930E101	17720	388436	SH	DEFINED
GLOBALSANTAFE CORP	COMMON	G3930E101	16	340	SH	DEFINED
GLOBALSANTAFE CORP	COMMON	G3930E101	84	1850	SH	DEFINED
GLOBALSANTAFE CORP	COMMON	G3930E101	336	7364	SH	DEFINED
GLOBALSANTAFE CORP	COMMON	G3930E101	391	8573	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	53824	1407904	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	260	6799	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	84106	2200000	SH	DEFINED

INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	5684	148691	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	870	22770	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	275	7200	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	15293	400025	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	29	770	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	598	15640	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	475	12420	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	375	9808	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	245	6420	SH	DEFINED
INGERSOLL-RAND CO LTD-CL A	COMMON	G4776G101	970	25380	SH	DEFINED
IPC HOLDINGS LTD	COMMON	G4933P101	432	13240	SH	DEFINED
IPC HOLDINGS LTD	COMMON	G4933P101	6	170	SH	DEFINED
KNIGHTSBRIDGE TANKERS LTD	COMMON	G5299G106	3435	93400	SH	DEFINED
KNIGHTSBRIDGE TANKERS LTD	COMMON	G5299G106	696	18924	SH	DEFINED
KNIGHTSBRIDGE TANKERS LTD	COMMON	G5299G106	37	1012	SH	DEFINED
KNIGHTSBRIDGE TANKERS LTD	COMMON	G5299G106	89	2418	SH	DEFINED
LORAL SPACE & COMM WT	COMMON	G56462180	0	74000	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	93301	2023441	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	70133	1521000	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	493	10700	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	198	4300	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	21525	466818	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	2886	62600	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	3816	82754	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	23	500	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	3126	67800	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	73	1576	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	33	715	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	80	1744	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	148	3206	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	1019	22100	SH	DEFINED
MARVELL TECHNOLOGY	COMMON	G5876H105	632	13700	SH	DEFINED
MAX RE CAPITAL (COMPLIANCE)	COMMON	G6052F103	803	32400	SH	DEFINED
MONTPELIER RE HOLDING	COMMON	G62185106	2251	90600	SH	DEFINED
MONTPELIER RE HOLDING	COMMON	G62185106	569	22907	SH	DEFINED
MONTPELIER RE HOLDING	COMMON	G62185106	19806	797019	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	212037	2951926	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	228	3173	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	36008	501300	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	5315	74000	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	1909	26583	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	11138	155058	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	25	354	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	38181	531552	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	165	2300	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	36600	509539	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	290	4044	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	321	4475	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	374	5212	SH	DEFINED
NABORS INDS LTD	COMMON	G6359F103	61	845	SH	DEFINED
NOBLE CORP	COMMON	G65422100	124599	1820024	SH	DEFINED
NOBLE CORP	COMMON	G65422100	189	2755	SH	DEFINED
NOBLE CORP	COMMON	G65422100	5682	83000	SH	DEFINED
NOBLE CORP	COMMON	G65422100	1646	24040	SH	DEFINED
NOBLE CORP	COMMON	G65422100	8708	127200	SH	DEFINED
NOBLE CORP	COMMON	G65422100	4453	65039	SH	DEFINED
NOBLE CORP	COMMON	G65422100	120	1750	SH	DEFINED
NOBLE CORP	COMMON	G65422100	32125	469253	SH	DEFINED

NOBLE CORP	COMMON	G65422100	203	2966	SH	DEFINED
NOBLE CORP	COMMON	G65422100	144	2100	SH	DEFINED
NOBLE CORP	COMMON	G65422100	360	5261	SH	DEFINED
OPENTV CORP	COMMON	G67543101	1	219	SH	DEFINED
ORIENT EXPRESS HOTEL LTD A	COMMON	G67743107	5369	188900	SH	DEFINED
PARTNERRE LTD	COMMON	G6852T105	501	7817	SH	DEFINED
PLATINUM UNDERWRITERS HLDGS	COMMON	G7127P100	2484	83100	SH	DEFINED
PRIMUS GUARANTY LTD	COMMON	G72457107	3824	351469	SH	DEFINED
PXRE GROUP LTD	COMMON	G73018106	2614	194181	SH	DEFINED
PXRE GROUP LTD	COMMON	G73018106	524	38915	SH	DEFINED
PXRE GROUP LTD	COMMON	G73018106	28	2087	SH	DEFINED
PXRE GROUP LTD	COMMON	G73018106	67	4987	SH	DEFINED
QUANTA CAPITAL HOLDINGS LTD	COMMON	G7313F106	5152	858700	SH	DEFINED
QUANTA CAPITAL HOLDINGS LTD	COMMON	G7313F106	997	166200	SH	DEFINED
RADICA GAMES LTD	COMMON	G7342H107	29	3300	SH	DEFINED
RENAISSANCERE HOLDINGS LTD	COMMON	G7496G103	620	14184	SH	DEFINED
RENAISSANCERE HOLDINGS LTD	COMMON	G7496G103	24436	558798	SH	DEFINED
RENAISSANCERE HOLDINGS LTD	COMMON	G7496G103	21276	486524	SH	DEFINED
RENAISSANCERE HOLDINGS LTD	COMMON	G7496G103	153	3505	SH	DEFINED
RENAISSANCERE HOLDINGS LTD	COMMON	G7496G103	55	1259	SH	DEFINED
SCOTTI SH ANNUITY & LIFE HLDGS	COMMON	G7885T104	1848	77500	SH	DEFINED
SCOTTI SH ANNUITY & LIFE HLDGS	COMMON	G7885T104	108	4550	SH	DEFINED
SEAGATE TECHNOLOGY	COMMON	G7945J104	4430	279500	SH	DEFINED
SEAGATE TECHNOLOGY	COMMON	G7945J104	4	267	SH	DEFINED
SEAGATE TECHNOLOGY	COMMON	G7945J104	1830	115487	SH	DEFINED
SEAGATE TECHNOLOGY	COMMON	G7945J104	98	6175	SH	DEFINED
SEAGATE TECHNOLOGY	COMMON	G7945J104	6163	388834	SH	DEFINED
SEAGATE TECHNOLOGY	COMMON	G7945J104	29	1800	SH	DEFINED
SEAGATE TECHNOLOGY	COMMON	G7945J104	254	16000	SH	DEFINED
SEAGATE TECHNOLOGY	COMMON	G7945J104	2309	145698	SH	DEFINED
SINA CORPORTATION	COMMON	G81477104	8948	325364	SH	DEFINED
SINA CORPORTATION	COMMON	G81477104	327	11905	SH	DEFINED
SINA CORPORTATION	COMMON	G81477104	844	30690	SH	DEFINED
UTI WORLDWIDE INC	COMMON	G87210103	4921	63328	SH	DEFINED
HILFIGER TOMMY CORP	COMMON	G8915Z102	3	195	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	312337	5094389	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	406	6627	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	3912	63800	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	68579	1118562	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	2072	33800	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	1277	20830	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	2262	36900	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	4573	74590	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	254	4137	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	277	4520	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	24868	405611	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	4568	74500	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	198	3224	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	1106	18039	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	37	603	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	1067	17400	SH	DEFINED
TRANSOCEAN INC	COMMON	G90078109	18330	298980	SH	DEFINED
WEATHERFORD INTL LTD	COMMON	G95089101	227512	3313598	SH	DEFINED
WEATHERFORD INTL LTD	COMMON	G95089101	191	2789	SH	DEFINED
WEATHERFORD INTL LTD	COMMON	G95089101	5671	82600	SH	DEFINED
WEATHERFORD INTL LTD	COMMON	G95089101	3251	47352	SH	DEFINED
WEATHERFORD INTL LTD	COMMON	G95089101	6955	101300	SH	DEFINED
WEATHERFORD INTL LTD	COMMON	G95089101	192	2790	SH	DEFINED
WEATHERFORD INTL LTD	COMMON	G95089101	17245	251162	SH	DEFINED
WEATHERFORD INTL LTD	COMMON	G95089101	14020	204193	SH	DEFINED
WEATHERFORD INTL LTD	COMMON	G95089101	325	4739	SH	DEFINED
WHITE MOUNTAINS INSURANCE GP	COMMON	G9618E107	181	300	SH	DEFINED

WHITE MOUNTAINS INSURANCE GP	COMMON	G9618E107	30	49	SH	DEFINED
WILLIS GROUP HLDGS LTD	COMMON	G96655108	17838	475048	SH	DEFINED
WILLIS GROUP HLDGS LTD	COMMON	G96655108	916	24400	SH	DEFINED
WILLIS GROUP HLDGS LTD	COMMON	G96655108	1420	37823	SH	DEFINED
WILLIS GROUP HLDGS LTD	COMMON	G96655108	2861	76200	SH	DEFINED
WILLIS GROUP HLDGS LTD	COMMON	G96655108	1	39	SH	DEFINED
WILLIS GROUP HLDGS LTD	COMMON	G96655108	191576	5101900	SH	DEFINED
WILLIS GROUP HLDGS LTD	COMMON	G96655108	796	21200	SH	DEFINED
XL CAPITAL LIMITED CL A	COMMON	G98255105	192	2829	SH	DEFINED
XL CAPITAL LIMITED CL A	COMMON	G98255105	1112	16341	SH	DEFINED
XL CAPITAL LIMITED CL A	COMMON	G98255105	143	2100	SH	DEFINED
XL CAPITAL LIMITED CL A	COMMON	G98255105	100	1470	SH	DEFINED
XL CAPITAL LIMITED CL A	COMMON	G98255105	68	1000	SH	DEFINED
XL CAPITAL LIMITED CL A	COMMON	G98255105	304	4463	SH	DEFINED
XL CAPITAL LIMITED CL A	COMMON	G98255105	210	3088	SH	DEFINED
XOMA LTD	COMMON	G9825R107	4	2500	SH	DEFINED
ALCON INC	COMMON	H01301102	161897	1266004	SH	DEFINED
ALCON INC	COMMON	H01301102	134581	1052400	SH	DEFINED
ALCON INC	COMMON	H01301102	45140	352988	SH	DEFINED
ALCON INC	COMMON	H01301102	5204	40693	SH	DEFINED
ALCON INC	COMMON	H01301102	127	997	SH	DEFINED
ALCON INC	COMMON	H01301102	40	315	SH	DEFINED
ALCON INC	COMMON	H01301102	2826	22097	SH	DEFINED
UBS AG	COMMON	7126114	67288	788585	SH	DEFINED
UBS AG	COMMON	7126114	1435	16825	SH	DEFINED
UBS AG	COMMON	7126114	2517	29514	SH	DEFINED
UBS AG	COMMON	7126114	463	5426	SH	DEFINED
UBS AG	COMMON	7126114	4496	52708	SH	DEFINED
UBS AG	COMMON	7126114	5884	68957	SH	DEFINED
UBS AG	COMMON	7126114	8253	96764	SH	DEFINED
UBS AG	COMMON	H8920M855	51	600	SH	DEFINED
UBS AG	COMMON	7126114	9639	113010	SH	DEFINED
UBS AG	COMMON	H8920M855	3987	46635	SH	DEFINED
UBS AG	COMMON	H8920M855	147	1725	SH	DEFINED
UBS AG	COMMON	7126114	22531	264168	SH	DEFINED
UBS AG	COMMON	7126114	38882	455869	SH	DEFINED
UBS AG	COMMON	7126114	581	6815	SH	DEFINED
UBS AG	COMMON	7126114	1774	20803	SH	DEFINED
UBS AG	COMMON	7126114	1890	22155	SH	DEFINED
UBS AG	COMMON	7126114	475	5568	SH	DEFINED
MILLICOM INTL CELLULAR S.A.	COMMON	L6388F110	1757	95400	SH	DEFINED
MILLICOM INTL CELLULAR S.A.	COMMON	L6388F110	1	80	SH	DEFINED
SBS BROADCASTING	COMMON	L8137F102	26599	489320	SH	DEFINED
SBS BROADCASTING	COMMON	L8137F102	457	8410	SH	DEFINED
SBS BROADCASTING	COMMON	L8137F102	1180	21700	SH	DEFINED
CHECK POINT SOFTWARE TECH LTD	COMMON	M22465104	15677	644604	SH	DEFINED
CHECK POINT SOFTWARE TECH LTD	COMMON	M22465104	474	19487	SH	DEFINED
CHECK POINT SOFTWARE TECH LTD	COMMON	M22465104	2406	98940	SH	DEFINED
CHECK POINT SOFTWARE TECH LTD	COMMON	M22465104	18231	749646	SH	DEFINED
CHECK POINT SOFTWARE TECH LTD	COMMON	M22465104	830	34115	SH	DEFINED
CHECK POINT SOFTWARE TECH LTD	COMMON	M22465104	1570	64554	SH	DEFINED
LIPMAN	COMMON	M6772H101	2722	129550	SH	DEFINED
SYNERON MEDICAL LTD	COMMON	M87245102	2984	81800	SH	DEFINED
TARO PHARMACEUTICAL INDUSTRY	COMMON	M8737E108	10590	411564	SH	DEFINED
TARO PHARMACEUTICAL INDUSTRY	COMMON	M8737E108	673	26147	SH	DEFINED
TARO PHARMACEUTICAL INDUSTRY	COMMON	M8737E108	77	3000	SH	DEFINED
TARO PHARMACEUTICAL INDUSTRY	COMMON	M8737E108	29	1143	SH	DEFINED
TARO PHARMACEUTICAL INDUSTRY	COMMON	M8737E108	1535	59639	SH	DEFINED

TARO PHARMACEUTICAL INDUSTRY	COMMON	M8737E108	4	148	SH		DEFINED
ASM INTERNATIONAL	COMMON	5165294	323	22900	SH		DEFINED
ASM INTERNATIONAL	COMMON	5165294	7500	531874	SH		DEFINED
ASM INTERNATIONAL	COMMON	5165294	5006	355000	SH		DEFINED
ASML HOLDING NV ADR	COMMON	N07059111	6816	412821	SH		DEFINED
ASML HOLDING NV ADR	COMMON	N07059111	797	48253	SH		DEFINED
ASML HOLDING NV ADR	COMMON	N07059111	271	16400	SH		DEFINED
ASML HOLDING NV ADR	COMMON	N07059111	4623	280000	SH		DEFINED
ASML HOLDING NV ADR	COMMON	N07059111	648	39240	SH		DEFINED
ASML HOLDING NV ADR	COMMON	N07059111	3	155	SH		DEFINED
CORE LABORATORIES N V	COMMON	N22717107	13654	423262	SH		DEFINED
CORE LABORATORIES N V	COMMON	N22717107	4122	127760	SH		DEFINED
QIAGEN N V	COMMON	N72482107	8	580	SH		DEFINED
NBR JAN6 60 PUT - OTC	OPTION	NBR600M1M	998	893000		PUT	DEFINED
NBR JAN6 60 PUT - OTC	OPTION	NBR600M1M	280	250000		PUT	DEFINED
NBR JAN6 60 PUT	OPTION	NBRML	55	55000		PUT	DEFINED
BANCO LATINOAMERICANO DE CL E	COMMON	P16994132	51	3000	SH		DEFINED
STEINER LEISURE LTD	COMMON	P8744Y102	10075	296586	SH		DEFINED
STEINER LEISURE LTD	COMMON	P8744Y102	3065	90221	SH		DEFINED
STEINER LEISURE LTD	COMMON	P8744Y102	71	2100	SH		DEFINED
AAPL OCT5 50 PUT	OPTION	QAAVJ	0	598700		PUT	DEFINED
AAPL OCT5 50 PUT	OPTION	QAAVJ	0	53200		PUT	DEFINED
SU DEC5 66 PUT	OPTION	SUX6600	91	37000		PUT	DEFINED
ROYAL CARIBBEAN CRUISES LTD	COMMON	V7780T103	13181	305119	SH		DEFINED
ROYAL CARIBBEAN CRUISES LTD	COMMON	V7780T103	1369	31700	SH		DEFINED
ROYAL CARIBBEAN CRUISES LTD	COMMON	V7780T103	23	530	SH		DEFINED
ROYAL CARIBBEAN CRUISES LTD	COMMON	V7780T103	210	4850	SH		DEFINED
WMB JAN6 20 PUT - OTC	OPTION	WMB200M1M	5510	2671000		PUT	DEFINED
WMB JAN6 20 PUT	OPTION	WMBMD	122	306000		PUT	DEFINED
FLEXTRONICS INTL LTD	COMMON	Y2573F102	11328	881575	SH		DEFINED
FLEXTRONICS INTL LTD	COMMON	Y2573F102	3	252	SH		DEFINED
FLEXTRONICS INTL LTD	COMMON	Y2573F102	758	59000	SH		DEFINED
FLEXTRONICS INTL LTD	COMMON	Y2573F102	1323	102983	SH		DEFINED
FLEXTRONICS INTL LTD	COMMON	Y2573F102	212	16487	SH		DEFINED
FLEXTRONICS INTL LTD	COMMON	Y2573F102	1114	86700	SH		DEFINED
FLEXTRONICS INTL LTD	COMMON	Y2573F102	80	6258	SH		DEFINED
FLEXTRONICS INTL LTD	COMMON	Y2573F102	251	19522	SH		DEFINED
GENERAL MARITIME CORP	COMMON	Y2692M103	5654	153608	SH		DEFINED
GENERAL MARITIME CORP	COMMON	Y2692M103	6184	168000	SH		DEFINED
GENERAL MARITIME CORP	COMMON	Y2692M103	169	4600	SH		DEFINED
GENERAL MARITIME CORP	COMMON	Y2692M103	1359	36931	SH		DEFINED
GENERAL MARITIME CORP	COMMON	Y2692M103	1494	40600	SH		DEFINED
GENERAL MARITIME CORP	COMMON	Y2692M103	477	12964	SH		DEFINED
TEEKAY SHIPPING CORP	COMMON	Y8564W103	824	19135	SH		DEFINED
TEEKAY SHIPPING CORP	COMMON	Y8564W103	792	18400	SH		DEFINED