

<TABLE> <S>	<C>	<C>								
		FORM 13F INFORMATION TABLE	VALUE	SHARES/	SH/	PUT/	INVSTMT	-VOTING		
AUTHORITY-	-TITLE OF CLASS-	--CUSIP--	X\$1000	PRN	AMT	PRN	CALL	DSCRETN	-MANAGERS-	SOLE
SHARED										
NONE										
AAR CORP	COM	000361105	1201	80306	SH			DEFINED	03	
80306										
A D C TELECOMMUNICATIONS	COM	000886101	3676	1237790	SH			DEFINED	03	
1237790										
A D C TELECOMMUNICATIONS	COM	000886101	2	625	SH			DEFINED	13	
625										
ABM INDS INC	COM	000957100	2301	132186	SH			DEFINED	03	
132186										
AFLAC INC	COM	001055102	34747	960384	SH			DEFINED	03	
960384										
AGCO CORP	COM	001084102	1086	53942	SH			DEFINED	03	
53942										
AGL RES INC	COM	001204106	2092	71876	SH			DEFINED	03	71876

AES CORP 962240	COM	00130H105	9084	962240	SH	DEFINED	03	
AES CORP	COM	00130H105	104	11000	SH CALL	DEFINED	13	
AK STL HLDG CORP 51073	COM	001547108	260	51073	SH	DEFINED	03	
AMB PROPERTY CORP 27433	COM	00163T109	902	27433	SH	DEFINED	03	
AMC ENTMT INC 27900	COM	001669100	424	27900	SH	DEFINED	03	
AMLI RESIDENTIAL PPTYS TR 7500	SH BEN INT	001735109	201	7500	SH	DEFINED	03	
AMR CORP 93403	COM	001765106	1210	93403	SH	DEFINED	03	
APAC CUSTOMER SERVICES INC	COM	00185E106	46	17500	SH	DEFINED	03	17500
AT&T CORP 2972258	COM NEW	001957505	60337	2972258	SH	DEFINED	03	
AT&T CORP 2114468	COM NEW	001957505	42924	2114468	SH	DEFINED	09	
AT&T CORP 180380	COM NEW	001957505	3662	180380	SH	DEFINED	13	
ATMI INC 75911	COM	00207R101	1762	75911	SH	DEFINED	03	
ATMI INC 100	COM	00207R101	2	100	SH	DEFINED	13	
AT&T WIRELESS SVCS INC 7660285	COM	00209A106	61206	7660285	SH	DEFINED	03	
ATC HEALTHCARE INC 85000	CL A	00209C102	50	85000	SH	DEFINED	03	
AVX CORP NEW	COM	002444107	299	18000	SH	DEFINED	03	18000
AAIPHARMA INC 60809	COM	00252W104	1529	60809	SH	DEFINED	03	
AARON RENTS INC 76536	COM	002535201	1541	76536	SH	DEFINED	03	
ABBOTT LABS 3244316	COM	002824100	151185	3244316	SH	DEFINED	03	
ABERCROMBIE & FITCH CO 105567	CL A	002896207	2609	105567	SH	DEFINED	03	
ABERCROMBIE & FITCH CO 63	CL A	002896207	2	63	SH	DEFINED	13	
ABGENIX INC 41700	COM	00339B107	515	41700	SH	DEFINED	03	
ACCLAIM ENTMT INC 14550	COM PAR \$0.02	004325205	9	14550	SH	DEFINED	03	
ACCLAIM ENTMT INC	COM PAR \$0.02	004325205	1	2000	SH	DEFINED	13	2000
ACCREDITO HEALTH INC 119393	COM	00437V104	3774	119393	SH	DEFINED	03	
ACCREDITO HEALTH INC 50	COM	00437V104	2	50	SH	DEFINED	13	
ACTIVISION INC NEW 243649	COM NEW	004930202	4437	243649	SH	DEFINED	03	
ACTIVISION INC NEW 395	COM NEW	004930202	7	395	SH	DEFINED	13	
ACTION PERFORMANCE COS INC 41554	COM	004933107	814	41554	SH	DEFINED	03	
ACTEL CORP 66278	COM	004934105	1597	66278	SH	DEFINED	03	
ACTIVCARD CORP 12200	COM	00506J107	96	12200	SH	DEFINED	03	
ACTUANT CORP	CL A NEW	00508X203	337	9300	SH	DEFINED	03	9300
ACUITY BRANDS INC 185436	COM	00508Y102	4784	185436	SH	DEFINED	03	
ACXIOM CORP 196942	COM	005125109	3669	196942	SH	DEFINED	03	
ADAPTEC INC 294322	COM	00651F108	2602	294322	SH	DEFINED	03	
ADMINISTAFF INC 85917	COM	007094105	1493	85917	SH	DEFINED	03	
ADOBE SYS INC 404309	COM	00724F101	15800	404309	SH	DEFINED	03	
ADOBE SYS INC 5079	COM	00724F101	198	5079	SH	DEFINED	13	
ADOLOR CORP 18600	COM	00724X102	372	18600	SH	DEFINED	03	
ADTRAN INC	COM	00738A106	837	26900	SH	DEFINED	03	26900
ADTRAN INC 360	COM	00738A106	11	360	SH	DEFINED	13	
ADVANCED AUTO PARTS INC 3700	COM	00751Y106	301	3700	SH	DEFINED	03	
ADVANCED DIGITAL INFORMATION	COM	007525108	429	30608	SH	DEFINED	03	

30608	ADVANCED DIGITAL INFORMATION	COM	007525108	3	192 SH	DEFINED 13	
192	ADVANCED MARKETING SVCS INC	COM	00753T105	494	43350 SH	DEFINED 03	
43350	ADVANCED FIBRE COMMUNICATION	COM	00754A105	525	26071 SH	DEFINED 03	
26071	ADVANCED FIBRE COMMUNICATION	COM	00754A105	2	93 SH	DEFINED 13	
93	ADVANCED NEUROMODULATION SYS	COM	00757T101	375	8150 SH	DEFINED 03	8150
	ADVO INC	COM	007585102	2698	84952 SH	DEFINED 03	
84952	ADVANCED MEDICAL OPTICS INC	COM	00763M108	1525	77607 SH	DEFINED 03	
77607	AEROFLEX INC	COM	007768104	1959	167262 SH	DEFINED 03	
167262	AEROPOSTALE	COM	007865108	1146	41786 SH	DEFINED 03	
41786	AEROPOSTALE	COM	007865108	2	60 SH	DEFINED 13	
60	ADVANCED MICRO DEVICES INC	COM	007903107	12665	850006 SH	DEFINED 03	
850006	ADVANCED MICRO DEVICES INC	COM	007903107	48	3238 SH	DEFINED 09	
3238	ADVANCEPCS	COM	00790K109	24137	457234 SH	DEFINED 03	457234
	ADVANCEPCS	COM	00790K109	6	118 SH	DEFINED 13	
118	ADVANCED ENERGY INDS	COM	007973100	2005	76952 SH	DEFINED 03	
76952	ADVANCED ENERGY INDS	COM	007973100	2	64 SH	DEFINED 13	
64	ADVENT SOFTWARE INC	COM	007974108	2069	118717 SH	DEFINED 03	
118717	AETHER SYS INC	COM	00808V105	80	16900 SH	DEFINED 03	
16900	AETNA INC NEW	COM	00817Y108	18514	273955 SH	DEFINED 03	
273955	AFFILIATED COMPUTER SERVICES	CL A	008190100	16376	300692 SH	DEFINED 03	
300692	AFFILIATED MANAGERS GROUP	COM	008252108	2714	39000 SH	DEFINED 03	39000
	AFFYMETRIX INC	COM	00826T108	1239	50335 SH	DEFINED 03	
50335	AFFYMETRIX INC	COM	00826T108	42	1702 SH	DEFINED 13	
1702	AFTERMARKET TECHNOLOGY CORP	COM	008318107	137	10000 SH	DEFINED 03	
10000	AFTERMARKET TECHNOLOGY CORP	COM	008318107	4	269 SH	DEFINED 13	
269	AGERE SYS INC	CL A	00845V100	545	178820 SH	DEFINED 03	
178820	AGILENT TECHNOLOGIES INC	COM	00846U101	27502	940548 SH	DEFINED 03	
940548	AGILENT TECHNOLOGIES INC	COM	00846U101	44	1506 SH	DEFINED 09	
1506	AGILE SOFTWARE CORP DEL	COM	00846X105	212	21400 SH	DEFINED 03	21400
	AGILYSYS INC	COM	00847J105	1102	98815 SH	DEFINED 03	
98815	AIR PRODS & CHEMS INC	COM	009158106	19037	360353 SH	DEFINED 03	
360353	AIRGAS INC	COM	009363102	2179	101447 SH	DEFINED 03	
101447	AIRTRAN HLDGS INC	COM	00949P108	443	37200 SH	DEFINED 03	
37200	AIRTRAN HLDGS INC	COM	00949P108	4	330 SH	DEFINED 13	
330	AKAMAI TECHNOLOGIES INC	COM	00971T101	554	51500 SH	DEFINED 03	
51500	AKAMAI TECHNOLOGIES INC	COM	00971T101	1	100 SH	DEFINED 13	
100	AKSYS LTD	COM	010196103	92	10400 SH	DEFINED 03	10400
	ALABAMA NATL BANCORP DELA	COM	010317105	247	4700 SH	DEFINED 03	
4700	ALARIS MEDICAL SYSTEMS INC	COM	011637105	265	17400 SH	DEFINED 03	
17400	ALASKA AIR GROUP INC	COM	011659109	491	17985 SH	DEFINED 03	
17985	ALBANY INTL CORP	CL A	012348108	3811	112423 SH	DEFINED 03	
112423	ALBANY MOLECULAR RESH INC	COM	012423109	225	15000 SH	DEFINED 03	
15000							

ALBEMARLE CORP 43134	COM	012653101	1293	43134	SH	DEFINED 03	
ALBERTO CULVER CO 92088	CL B CONV	013068101	5809	92088	SH	DEFINED 03	
ALBERTSONS INC	COM	013104104	34413	1519350	SH	DEFINED 03	1519350
ALBERTSONS INC 988	COM	013104104	22	988	SH	DEFINED 13	
ALCAN INC 199	COM	013716105	9	199	SH	DEFINED 03	
ALCAN INC 72500	COM	013716105	3404	72500	SH	DEFINED 10	
ALCAN INC 200000	COM	013716105	9390	200000	SH	DEFINED 13	
ALCOA INC 2222386	COM	013817101	84451	2222386	SH	DEFINED 03	
ALCOA INC 162160	COM	013817101	6162	162160	SH	DEFINED 09	
ALDERWOODS GROUP INC 16800	COM	014383103	158	16800	SH	DEFINED 03	
ALEXANDER & BALDWIN INC	COM	014482103	1540	45639	SH	DEFINED 03	45639
ALEXANDER & BALDWIN INC 330	COM	014482103	11	330	SH	DEFINED 13	
ALEXANDRIA REAL ESTATE EQ IN 9200	COM	015271109	533	9200	SH	DEFINED 03	
ALFA CORP 19583	COM	015385107	252	19583	SH	DEFINED 03	
ALIGN TECHNOLOGY INC 57400	COM	016255101	948	57400	SH	DEFINED 03	
ALKERMES INC 31200	COM	01642T108	421	31200	SH	DEFINED 03	
ALKERMES INC 13	COM	01642T108	68	5000	SH CALL	DEFINED	
ALKERMES INC 13	COM	01642T108	68	5000	SH PUT	DEFINED	
ALLEGHENY ENERGY INC	COM	017361106	3078	241220	SH	DEFINED 03	241220
ALLEGHENY TECHNOLOGIES INC 169027	COM	01741R102	2235	169027	SH	DEFINED 03	
ALLEGIANTE BANCORP INC 8400	COM	017476102	236	8400	SH	DEFINED 03	
ALLERGAN INC 207569	COM	018490102	15943	207569	SH	DEFINED 03	
ALLETE INC 78928	COM	018522102	2415	78928	SH	DEFINED 03	
ALLIANCE CAP MGMT HLDG L P 7400	UNIT LTD PARTN	01855A101	250	7400	SH	DEFINED 03	
ALLIANCE GAMING CORP 28700	COM NEW	01859P609	707	28700	SH	DEFINED 03	
ALLIANCE SEMICONDUCTOR CORP 89294	COM	01877H100	635	89294	SH	DEFINED 03	
ALLIANT ENERGY CORP	COM	018802108	4469	179468	SH	DEFINED 03	179468
ALLIANT TECHSYSTEMS INC 166319	COM	018804104	9607	166319	SH	DEFINED 03	
ALLIED CAP CORP NEW 12400	COM	01903Q108	346	12400	SH	DEFINED 03	
ALLIED WASTE INDS INC 460802	COM PAR\$.01NEW	019589308	6396	460802	SH	DEFINED 03	
ALLMERICA FINL CORP 72094	COM	019754100	2218	72094	SH	DEFINED 03	
ALLOY INC 17800	COM	019855105	93	17800	SH	DEFINED 03	
ALLSCRIPTS HEALTHCARE SOLUTI 10100	COM	01988P108	54	10100	SH	DEFINED 03	
ALLSCRIPTS HEALTHCARE SOLUTI 392	COM	01988P108	2	392	SH	DEFINED 13	
ALLSTATE CORP	COM	020002101	96380	2240356	SH	DEFINED 03	2240356
ALLSTATE CORP 335	COM	020002101	14	335	SH	DEFINED 13	
ALLTEL CORP 737722	COM	020039103	34363	737722	SH	DEFINED 03	
ALPHARMA INC 124808	CL A	020813101	2509	124808	SH	DEFINED 03	
ALTERA CORP 2312101	COM	021441100	52369	2312101	SH	DEFINED 03	
ALTERA CORP 1382	COM	021441100	31	1382	SH	DEFINED 09	
ALTERA CORP 73	COM	021441100	2	73	SH	DEFINED 13	
ALTEON INC 25900	COM	02144G107	41	25900	SH	DEFINED 03	
ALTIRIS INC	COM	02148M100	212	5800	SH	DEFINED 03	5800

ALTRIA GROUP INC 3798258	COM	02209S103	206701	3798258 SH	DEFINED 03	
ALTRIA GROUP INC 588808	COM	02209S103	32043	588808 SH	DEFINED 09	
ALTRIA GROUP INC 183858	COM	02209S103	10006	183858 SH	DEFINED 13	
AMAZON COM INC 43401	COM	023135106	2284	43401 SH	DEFINED 03	
AMAZON COM INC 380	COM	023135106	20	380 SH	DEFINED 13	
AMBAC FINL GROUP INC 193188	COM	023139108	13405	193188 SH	DEFINED 03	
AMERADA HESS CORP 390873	COM	023551104	20783	390873 SH	DEFINED 03	
AMERADA HESS CORP	COM	023551104	42	782 SH	DEFINED 13	782
AMEREN CORP 257546	COM	023608102	11847	257546 SH	DEFINED 03	
AMERICA WEST HLDG CORP 17568	CL B	023657208	218	17568 SH	DEFINED 03	
AMCORE FINL INC 13900	COM	023912108	377	13900 SH	DEFINED 03	
AMERICAN AXLE & MFG HLDGS IN 25900	COM	024061103	1047	25900 SH	DEFINED 03	
AMERICAN ELEC PWR INC 865715	COM	025537101	26413	865715 SH	DEFINED 03	
AMERICAN EAGLE OUTFITTERS NE 45245	COM	02553E106	742	45245 SH	DEFINED 03	
AMERICAN EXPRESS CO 2465176	COM	025816109	118895	2465176 SH	DEFINED 03	
AMERICAN EXPRESS CO	COM	025816109	17845	370000 SH	DEFINED 13	370000
AMERICAN FINL GROUP INC OHIO 149178	COM	025932104	3947	149178 SH	DEFINED 03	
AMERICAN FINL GROUP INC OHIO 117	COM	025932104	3	117 SH	DEFINED 13	
AMERICAN GREETINGS CORP 419045	CL A	026375105	9165	419045 SH	DEFINED 03	
AMERICAN HEALTHWAYS INC 77664	COM	02649V104	1854	77664 SH	DEFINED 03	
AMERICAN INTL GROUP INC 5616555	COM	026874107	372265	5616555 SH	DEFINED 03	
AMERICAN INTL GROUP INC 401139	COM	026874107	26587	401139 SH	DEFINED 13	
AMERICAN ITALIAN PASTA CO 43837	CL A	027070101	1837	43837 SH	DEFINED 03	
AMERICAN MGMT SYS INC	COM	027352103	1598	105992 SH	DEFINED 03	105992
AMERICAN MED SYS HLDGS INC 76376	COM	02744M108	1667	76376 SH	DEFINED 03	
AMERICAN MED SYS HLDGS INC 9	COM	02744M108	0	9 SH	DEFINED 13	
AMERICAN NATL INS CO 2600	COM	028591105	220	2600 SH	DEFINED 03	
AMERICAN PWR CONVERSION CORP 318346	COM	029066107	7799	318346 SH	DEFINED 03	
AMERICAN SOFTWARE INC 14800	CL A	029683109	106	14800 SH	DEFINED 03	
AMERICAN STD COS INC DEL 117170	COM	029712106	11799	117170 SH	DEFINED 03	
AMERICAN STS WTR CO 71876	COM	029899101	1797	71876 SH	DEFINED 03	
AMERICAN TOWER CORP	CL A	029912201	221	20400 SH	DEFINED 03	20400
AMERICAN WOODMARK CORP 9800	COM	030506109	539	9800 SH	DEFINED 03	
AMERICREDIT CORP 131373	COM	03060R101	2093	131373 SH	DEFINED 03	
AMERICREDIT CORP 119	COM	03060R101	2	119 SH	DEFINED 13	
AMERISTAR CASINOS INC 8822	COM	03070Q101	216	8822 SH	DEFINED 03	
AMERISTAR CASINOS INC 100	COM	03070Q101	2	100 SH	DEFINED 13	
AMERUS GROUP CO 118063	COM	03072M108	4129	118063 SH	DEFINED 03	
AMERISOURCEBERGEN CORP 176825	COM	03073E105	9929	176825 SH	DEFINED 03	
AMERIGROUP CORP	COM	03073T102	2667	62523 SH	DEFINED 03	62523
AMERITRADE HLDG CORP NEW 47100	COM	03074K100	665	47100 SH	DEFINED 03	
AMERITRADE HLDG CORP NEW 3428	COM	03074K100	48	3428 SH	DEFINED 13	

AMETEK INC NEW 35898	COM	031100100	1732	35898 SH	DEFINED 03	
AMGEN INC 3488231	COM	031162100	215538	3488231 SH	DEFINED 03	
AMGEN INC 11003	COM	031162100	680	11003 SH	DEFINED 09	
AMGEN INC 2592	COM	031162100	160	2592 SH	DEFINED 13	
AMGEN INC 13	COM	031162100	87	1400 SH CALL	DEFINED	
AMGEN INC	COM	031162100	87	1400 SH PUT	DEFINED 13	
AMKOR TECHNOLOGY INC 266316	COM	031652100	4831	266316 SH	DEFINED 03	
AMKOR TECHNOLOGY INC 70	COM	031652100	1	70 SH	DEFINED 13	
AMPHENOL CORP NEW 6265	CL A	032095101	401	6265 SH	DEFINED 03	
AMSOUTH BANCORPORATION 597315	COM	032165102	14634	597315 SH	DEFINED 03	
AMSURG CORP 132120	COM	03232P405	5014	132120 SH	DEFINED 03	
AMYLIN PHARMACEUTICALS INC 9400	COM	032346108	209	9400 SH	DEFINED 03	
ANADARKO PETE CORP 860889	COM	032511107	43914	860889 SH	DEFINED 03	
ANALOG DEVICES INC	COM	032654105	39954	875217 SH	DEFINED 03	875217
ANALOG DEVICES INC 703	COM	032654105	32	703 SH	DEFINED 09	
ANALOGIC CORP 32545	COM PAR \$0.05	032657207	1336	32545 SH	DEFINED 03	
ANAREN INC 24546	COM	032744104	347	24546 SH	DEFINED 03	
ANCHOR BANCORP WIS INC 57494	COM	032839102	1432	57494 SH	DEFINED 03	
ANDERSEN GROUP INC 12500	COM	033501107	58	12500 SH	DEFINED 03	
ANDREW CORP 558207	COM	034425108	6470	558207 SH	DEFINED 03	
ANGELICA CORP 21352	COM	034663104	470	21352 SH	DEFINED 03	
ANHEUSER BUSCH COS INC	COM	035229103	128563	2440459 SH	DEFINED 03	2440459
ANHEUSER BUSCH COS INC 39445	COM	035229103	2078	39445 SH	DEFINED 09	
ANHEUSER BUSCH COS INC 108	COM	035229103	6	108 SH	DEFINED 13	
ANIXTER INTL INC 119399	COM	035290105	3090	119399 SH	DEFINED 03	
ANNALY MTG MGMT INC 30500	COM	035710409	561	30500 SH	DEFINED 03	
ANNALY MTG MGMT INC 400	COM	035710409	7	400 SH	DEFINED 13	
ANNTAYLOR STORES CORP 178223	COM	036115103	6951	178223 SH	DEFINED 03	
ANSYS INC 45815	COM	03662Q105	1819	45815 SH	DEFINED 03	
ANTHEM INC	COM	03674B104	50185	669135 SH	DEFINED 03	669135
ANTHEM INC 2956	COM	03674B104	222	2956 SH	DEFINED 13	
ANTEON INTL CORP 11200	COM	03674E108	404	11200 SH	DEFINED 03	
ANTHRACITE CAP INC 57000	COM	037023108	631	57000 SH	DEFINED 03	
ANTIGENICS INC DEL 18700	COM	037032109	212	18700 SH	DEFINED 03	
ANWORTH MORTGAGE ASSET CP 14200	COM	037347101	198	14200 SH	DEFINED 03	
AQ TATNEFT 13500	SPON ADR REG S	03737P306	308	13500 SH	DEFINED 03	
AON CORP 776495	COM	037389103	18589	776495 SH	DEFINED 03	
APACHE CORP	COM	037411105	23347	287877 SH	DEFINED 03	287877
APACHE CORP 1277	COM	037411105	104	1277 SH	DEFINED 13	
APARTMENT INVT & MGMT CO 149189	CL A	03748R101	5147	149189 SH	DEFINED 03	
APOGEE ENTERPRISES INC 65915	COM	037598109	748	65915 SH	DEFINED 03	
APHTON CORP 17200	COM	03759P101	103	17200 SH	DEFINED 03	
APOLLO GROUP INC	CL A	037604105	56313	830456 SH	DEFINED 03	

830456							
APOLLO GROUP INC	CL A	037604105	7	109	SH	DEFINED 13	
109							
APOLLO GROUP INC	COM UNV PHOENX	037604204	589	8543	SH	DEFINED 03	
8543							
APOGENT TECHNOLOGIES INC	COM	03760A101	2982	129406	SH	DEFINED 03	129406
APOGENT TECHNOLOGIES INC	COM	03760A101	2	100	SH	DEFINED 13	
100							
APPLE COMPUTER INC	COM	037833100	12478	583920	SH	DEFINED 03	
583920							
APPLE COMPUTER INC	COM	037833100	103	4800	SH	DEFINED 13	
4800							
APPLE COMPUTER INC	COM	037833100	103	4800	SH CALL	DEFINED	
13							
APPLE COMPUTER INC	COM	037833100	103	4800	SH PUT	DEFINED	
13							
APPLEBEES INTL INC	COM	037899101	2049	52075	SH	DEFINED 03	
52075							
APPLEBEES INTL INC	COM	037899101	4	100	SH	DEFINED 13	
100							
APRIA HEALTHCARE GROUP INC	COM	037933108	7729	271480	SH	DEFINED 03	271480
APRIA HEALTHCARE GROUP INC	COM	037933108	7	230	SH	DEFINED 13	
230							
APPLERA CORP	COM AP BIO GRP	038020103	6925	334366	SH	DEFINED 03	
334366							
APPLERA CORP	COM CE GEN GRP	038020202	462	33200	SH	DEFINED 03	
33200							
APPLICA INC	COM	03815A106	391	51386	SH	DEFINED 03	
51386							
APPLIED FILMS CORP	COM	038197109	238	7200	SH	DEFINED 03	
7200							
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1410	59091	SH	DEFINED 03	
59091							
APPLIED MATLS INC	COM	038222105	60836	2711035	SH	DEFINED 03	
2711035							
APPLIED MATLS INC	COM	038222105	1596	71122	SH	DEFINED 09	71122
APPLIED MATLS INC	COM	038222105	4957	220892	SH	DEFINED 13	
220892							
APPLIED MICRO CIRCUITS CORP	COM	03822W109	2863	479489	SH	DEFINED 03	
479489							
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	322	13894	SH	DEFINED 03	
13894							
APTARGROUP INC	COM	038336103	3257	83514	SH	DEFINED 03	
83514							
AQUANTIVE INC	COM	03839G105	200	19500	SH	DEFINED 03	
19500							
AQUILA INC	COM	03840P102	785	231539	SH	DEFINED 03	
231539							
ARAMARK CORP	CL B	038521100	236	8600	SH	DEFINED 03	
8600							
ARBITRON INC	COM	03875Q108	3133	75094	SH	DEFINED 03	75094
ARCH CHEMICALS INC	COM	03937R102	1529	59588	SH	DEFINED 03	
59588							
ARCH COAL INC	COM	039380100	1485	47645	SH	DEFINED 03	
47645							
ARCHER DANIELS MIDLAND CO	COM	039483102	24069	1581428	SH	DEFINED 03	
1581428							
ARCHER DANIELS MIDLAND CO	COM	039483102	1203	79010	SH	DEFINED 09	
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ARCHER DANIELS MIDLAND CO	COM	039483102	2	114	SH	DEFINED 13	
114							
ARCHSTONE SMITH TR	COM	039583109	515	18420	SH	DEFINED 03	
18420							
ARCTIC CAT INC	COM	039670104	1516	62065	SH	DEFINED 03	
62065							
ARGONAUT GROUP INC	COM	040157109	176	11318	SH	DEFINED 03	11318
ARGOSY GAMING CO	COM	040228108	4228	162690	SH	DEFINED 03	
162690							
ARIAD PHARMACEUTICALS INC	COM	04033A100	95	12800	SH	DEFINED 03	
12800							
ARIBA INC	COM	04033V104	385	128200	SH	DEFINED 03	
128200							
ARKANSAS BEST CORP DEL	COM	040790107	2065	65633	SH	DEFINED 03	
65633							
ARMOR HOLDINGS INC	COM	042260109	2150	81706	SH	DEFINED 03	
81706							
ARQULE INC	COM	04269E107	268	54990	SH	DEFINED 03	
54990							
ARRIS GROUP INC	COM	04269Q100	201	27800	SH	DEFINED 03	
27800							

ARRIS GROUP INC	COM	04269Q100	2	297 SH	DEFINED 13	297
ARROW ELECTRS INC 103502	COM	042735100	2395	103502 SH	DEFINED 03	
ARROW INTL INC 12600	COM	042764100	315	12600 SH	DEFINED 03	
ARTESYN TECHNOLOGIES INC 123693	COM	043127109	1054	123693 SH	DEFINED 03	
ARTHROCARE CORP 52390	COM	043136100	1284	52390 SH	DEFINED 03	
ARVINMERITOR INC 78068	COM	043353101	1883	78068 SH	DEFINED 03	
ARVINMERITOR INC 203	COM	043353101	5	203 SH	DEFINED 13	
ASCENTIAL SOFTWARE CORP 41686	COM NEW	04362P207	1081	41686 SH	DEFINED 03	
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	1	34 SH	DEFINED 13	34
ASHLAND INC 322183	COM	044204105	14195	322183 SH	DEFINED 03	
ASHLAND INC 143	COM	044204105	6	143 SH	DEFINED 13	
ASHWORTH INC 25632	COM	04516H101	207	25632 SH	DEFINED 03	
ASIA TIGERS FD INC 35000	COM	04516T105	368	35000 SH	DEFINED 13	
ASK JEEVES INC 17700	COM	045174109	321	17700 SH	DEFINED 03	
ASK JEEVES INC 845	COM	045174109	15	845 SH	DEFINED 13	
ASIAINFO HLDGS INC 11600	COM	04518A104	77	11600 SH	DEFINED 03	
ASPECT COMMUNICATIONS CORP	COM	04523Q102	362	23000 SH	DEFINED 03	23000
ASPECT COMMUNICATIONS CORP 66	COM	04523Q102	1	66 SH	DEFINED 13	
ASPEN TECHNOLOGY INC 17400	COM	045327103	179	17400 SH	DEFINED 03	
ASSOCIATED BANC CORP 86353	COM	045487105	3696	86353 SH	DEFINED 03	
ASSOCIATED BANC CORP 32	COM	045487105	1	32 SH	DEFINED 13	
ASSOCIATED ESTATES RLTY CORP 13300	COM	045604105	97	13300 SH	DEFINED 03	
ASTEC INDS INC 45227	COM	046224101	556	45227 SH	DEFINED 03	
ASTORIA FINL CORP 104278	COM	046265104	3879	104278 SH	DEFINED 03	
ASTRAZENECA PLC	SPONSORED ADR	046353108	7288	150639 SH	DEFINED 03	150639
ASTRAZENECA PLC 11500	SPONSORED ADR	046353108	556	11500 SH	DEFINED 13	
ASTRAZENECA PLC	SPONSORED ADR	046353108	2806	58000 SH PUT	DEFINED 13	
AT RD INC 14300	COM	04648K105	190	14300 SH	DEFINED 03	
ASYST TECHNOLOGY CORP 22370	COM	04648X107	386	22370 SH	DEFINED 03	
ATHEROGENICS INC 16600	COM	047439104	247	16600 SH	DEFINED 03	
ATLANTIC COAST AIRLINES HLDG 123522	COM	048396105	1217	123522 SH	DEFINED 03	
ATMEL CORP 152488	COM	049513104	916	152488 SH	DEFINED 03	
ATMOS ENERGY CORP	COM	049560105	3028	124602 SH	DEFINED 03	124602
ATRIX LABS INC 10800	COM	04962L101	260	10800 SH	DEFINED 03	
ATWOOD OCEANICS INC 31168	COM	050095108	996	31168 SH	DEFINED 03	
AUDIOVOX CORP 53765	CL A	050757103	690	53765 SH	DEFINED 03	
AUDIOVOX CORP 400	CL A	050757103	5	400 SH	DEFINED 13	
AUTOBYTEL INC 11200	COM	05275N106	102	11200 SH	DEFINED 03	
AUTODESK INC 182588	COM	052769106	4488	182588 SH	DEFINED 03	
AUTOMATIC DATA PROCESSING IN 1087647	COM	053015103	43082	1087647 SH	DEFINED 03	
AUTOMATIC DATA PROCESSING IN	COM	053015103	972	24539 SH	DEFINED 09	24539
AUTONATION INC 1234449	COM	05329W102	22677	1234449 SH	DEFINED 03	
AUTONATION INC	COM	05329W102	2	110 SH	DEFINED 13	

110 AUTOZONE INC	COM	053332102	12356	145001 SH	DEFINED 03	
145001 AUTOZONE INC	COM	053332102	37	438 SH	DEFINED 13	
438 AVALONBAY CMNTYS INC	COM	053484101	367	7669 SH	DEFINED 03	
7669 AVANEX CORP	COM	05348W109	124	24900 SH	DEFINED 03	
24900 AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	52	19100 SH	DEFINED 03	
19100 AVAYA INC	COM	053499109	10242	791516 SH	DEFINED 03	791516
AVAYA INC	COM	053499109	1	110 SH	DEFINED 13	
110 AVERY DENNISON CORP	COM	053611109	9909	176875 SH	DEFINED 03	
176875 AVIAL INC NEW	COM	05366B102	244	15700 SH	DEFINED 03	
15700 AVID TECHNOLOGY INC	COM	05367P100	3950	82284 SH	DEFINED 03	
82284 AVID TECHNOLOGY INC	COM	05367P100	2	40 SH	DEFINED 13	
40 AVISTA CORP	COM	05379B107	2450	135189 SH	DEFINED 03	
135189 AVNET INC	COM	053807103	2242	103508 SH	DEFINED 03	
103508 AVOCENT CORP	COM	053893103	1465	40115 SH	DEFINED 03	40115
AVON PRODS INC	COM	054303102	48370	716700 SH	DEFINED 03	
716700 AXCELIS TECHNOLOGIES INC	COM	054540109	2568	250040 SH	DEFINED 03	
250040 AZTAR CORP	COM	054802103	4426	196703 SH	DEFINED 03	
196703 BB&T CORP	COM	054937107	35350	914854 SH	DEFINED 03	
914854 BEI TECHNOLOGIES INC	COM	05538P104	692	34578 SH	DEFINED 03	
34578 BISYS GROUP INC	COM	055472104	577	38754 SH	DEFINED 03	
38754 BJ SVCS CO	COM	055482103	21231	591404 SH	DEFINED 03	
591404 BJ SVCS CO	COM	055482103	1	40 SH	DEFINED 13	40
BJS WHOLESALE CLUB INC	COM	05548J106	2627	114407 SH	DEFINED 03	
114407 BOK FINL CORP	COM NEW	05561Q201	226	5848 SH	DEFINED 03	
5848 BOK FINL CORP	COM NEW	05561Q201	11	281 SH	DEFINED 13	
281 BP PLC	SPONSORED ADR	055622104	114	2300 SH	DEFINED 13	
2300 BP PLC	SPONSORED ADR	055622104	114	2300 SH CALL	DEFINED	
13 BP PLC	SPONSORED ADR	055622104	114	2300 SH PUT	DEFINED	
13 BMC SOFTWARE INC	COM	055921100	7015	376127 SH	DEFINED 03	
376127 BMC SOFTWARE INC	COM	055921100	1681	90150 SH	DEFINED 13	90150
BAKER HUGHES INC	COM	057224107	27946	868982 SH	DEFINED 03	
868982 BALDOR ELEC CO	COM	057741100	1964	85935 SH	DEFINED 03	
85935 BALL CORP	COM	058498106	16494	276885 SH	DEFINED 03	
276885 BALLY TOTAL FITNESS HLDG COR	COM	05873K108	673	96150 SH	DEFINED 03	
96150 BANCFIRST CORP	COM	05945F103	214	3700 SH	DEFINED 03	
3700 BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	371	15586 SH	DEFINED 03	
15586 BANDAG INC	COM	059815100	572	13878 SH	DEFINED 03	
13878 BANK OF AMERICA CORPORATION	COM	060505104	337490	4196073 SH	DEFINED 03	4196073
BANK OF AMERICA CORPORATION	COM	060505104	16143	200709 SH	DEFINED 13	
200709 BANK OF GRANITE CORP	COM	062401104	230	10575 SH	DEFINED 03	
10575 BANK HAWAII CORP	COM	062540109	1639	38835 SH	DEFINED 03	
38835 BANK MUTUAL CORP NEW	COM	063750103	256	22501 SH	DEFINED 03	
22501						

BANK MUTUAL CORP NEW 489	COM	063750103	6	489 SH	DEFINED 13	
BANK NEW YORK INC 1236797	COM	064057102	40963	1236797 SH	DEFINED 03	
BANK NEW YORK INC 220000	COM	064057102	7286	220000 SH	DEFINED 13	
BANK NOVA SCOTIA HALIFAX	COM	064149107	1092	21564 SH	DEFINED 03	21564
BANK NOVA SCOTIA HALIFAX 40800	COM	064149107	2066	40800 SH	DEFINED 10	
BANK ONE CORP 3671565	COM	06423A103	167387	3671565 SH	DEFINED 03	
BANKATLANTIC BANCORP 23100	CL A	065908501	439	23100 SH	DEFINED 03	
BANKNORTH GROUP INC NEW 137342	COM	06646R107	4468	137342 SH	DEFINED 03	
BANKNORTH GROUP INC NEW 198	COM	06646R107	6	198 SH	DEFINED 13	
BANKUNITED FINL CORP 72900	CL A	06652B103	1880	72900 SH	DEFINED 03	
BANTA CORP 29227	COM	066821109	1184	29227 SH	DEFINED 03	
BARD C R INC	COM	067383109	22853	281269 SH	DEFINED 03	281269
BARD C R INC 100	COM	067383109	8	100 SH	DEFINED 13	
BARNES & NOBLE INC 20827	COM	067774109	684	20827 SH	DEFINED 03	
BARNES & NOBLE INC 572	COM	067774109	19	572 SH	DEFINED 13	
BARNES GROUP INC 55883	COM	067806109	1806	55883 SH	DEFINED 03	
BARRICK GOLD CORP 12151	COM	067901108	276	12151 SH	DEFINED 03	
BARR LABS INC 23730	COM	068306109	1826	23730 SH	DEFINED 03	
BARR LABS INC 99	COM	068306109	8	99 SH	DEFINED 13	
BARR LABS INC	COM	068306109	385	5000 SH PUT	DEFINED 13	
BARRA INC 74413	COM	068313105	2647	74413 SH	DEFINED 03	
BASSETT FURNITURE INDS INC 28596	COM	070203104	472	28596 SH	DEFINED 03	
BAUSCH & LOMB INC 121571	COM	071707103	6310	121571 SH	DEFINED 03	
BAXTER INTL INC 2088112	COM	071813109	63729	2088112 SH	DEFINED 03	
BAY VIEW CAP CORP DEL 30900	COM	07262L101	66	30900 SH	DEFINED 03	
BEA SYS INC 44060	COM	073325102	542	44060 SH	DEFINED 03	
BEAR STEARNS COS INC 679537	COM	073902108	54329	679537 SH	DEFINED 03	
BEAR STEARNS COS INC	COM	073902108	13	165 SH	DEFINED 13	165
BEARINGPOINT INC 18530	COM	074002106	187	18530 SH	DEFINED 03	
BEAZER HOMES USA INC 6400	COM	07556Q105	625	6400 SH	DEFINED 03	
BEBE STORES INC 45132	COM	075571109	1173	45132 SH	DEFINED 03	
BECKMAN COULTER INC 85406	COM	075811109	4341	85406 SH	DEFINED 03	
BECKMAN COULTER INC 229	COM	075811109	12	229 SH	DEFINED 13	
BECTON DICKINSON & CO 756107	COM	075887109	31106	756107 SH	DEFINED 03	
BECTON DICKINSON & CO 26854	COM	075887109	1105	26854 SH	DEFINED 09	
BED BATH & BEYOND INC	COM	075896100	35113	809996 SH	DEFINED 03	809996
BED BATH & BEYOND INC 137	COM	075896100	6	137 SH	DEFINED 13	
BEDFORD PPTY INVS INC 11200	COM PAR \$0.02	076446301	321	11200 SH	DEFINED 03	
BEL FUSE INC 25276	CL B	077347300	825	25276 SH	DEFINED 03	
BELDEN INC 64699	COM	077459105	1365	64699 SH	DEFINED 03	
BELL MICROPRODUCTS INC 55515	COM	078137106	503	55515 SH	DEFINED 03	
BELLSOUTH CORP 5833779	COM	079860102	165096	5833779 SH	DEFINED 03	
BELLSOUTH CORP	COM	079860102	113	4000 SH	DEFINED 13	

4000							
BELLSOUTH CORP	COM	079860102	108	3800 SH CALL	DEFINED 13		
BELLSOUTH CORP	COM	079860102	108	3800 SH PUT	DEFINED		
13							
BELO CORP	COM SER A	080555105	3381	119305 SH	DEFINED 03		
119305							
BEMIS INC	COM	081437105	5284	105684 SH	DEFINED 03		
105684							
BEMIS INC	COM	081437105	1763	35256 SH	DEFINED 09		
35256							
BENCHMARK ELECTRS INC	COM	08160H101	4146	119107 SH	DEFINED 03		
119107							
BERKLEY W R CORP	COM	084423102	3863	110526 SH	DEFINED 03		
110526							
BERKLEY W R CORP	COM	084423102	208	5954 SH	DEFINED 13		
5954							
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	10953	130 SH	DEFINED 03		130
BEST BUY INC	COM	086516101	45335	867817 SH	DEFINED 03		
867817							
BEST BUY INC	COM	086516101	17	324 SH	DEFINED 13		
324							
BEST BUY INC	COM	086516101	616	11800 SH CALL	DEFINED		
13							
BEVERLY ENTERPRISES INC	COM NEW	087851309	456	53100 SH	DEFINED 03		
53100							
BEVERLY ENTERPRISES INC	COM NEW	087851309	4	440 SH	DEFINED 13		
440							
BIG LOTS INC	COM	089302103	2653	186708 SH	DEFINED 03		
186708							
BIOMET INC	COM	090613100	14947	412671 SH	DEFINED 03		
412671							
BIOMET INC	COM	090613100	10	280 SH	DEFINED 13		280
BIOMET INC	COM	090613100	54	1500 SH CALL	DEFINED		
13							
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	216	27800 SH	DEFINED 03		
27800							
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1	90 SH	DEFINED 13		
90							
BIOMERGEN IDEC INC	COM	09062X103	33140	903009 SH	DEFINED 03		
903009							
BIOMERGEN IDEC INC	COM	09062X103	109	2970 SH	DEFINED 13		
2970							
BIOMERGEN IDEC INC	COM	09062X103	106	2900 SH CALL	DEFINED		
13							
BIOMERGEN IDEC INC	COM	09062X103	106	2900 SH PUT	DEFINED		
13							
BIOPURE CORP	CL A	09065H105	33	13600 SH	DEFINED 03		13600
BIOPURE CORP	CL A	09065H105	8	3300 SH	DEFINED 13		
3300							
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	3383	25000 SH	DEFINED 13		
25000							
BIOSITE INC	COM	090945106	1024	35381 SH	DEFINED 03		
35381							
BLACK & DECKER CORP	COM	091797100	13936	282557 SH	DEFINED 03		
282557							
BLACK BOX CORP DEL	COM	091826107	2789	60555 SH	DEFINED 03		
60555							
BLACK HILLS CORP	COM	092113109	753	25237 SH	DEFINED 03		
25237							
BLOCK H & R INC	COM	093671105	43842	791800 SH	DEFINED 03		
791800							
BLOCK H & R INC	COM	093671105	3447	62262 SH	DEFINED 09		62262
BLOCKBUSTER INC	CL A	093679108	982	54708 SH	DEFINED 03		
54708							
BLYTH INC	COM	09643P108	1352	41960 SH	DEFINED 03		
41960							
BLYTH INC	COM	09643P108	2	70 SH	DEFINED 13		
70							
BOB EVANS FARMS INC	COM	096761101	1942	59836 SH	DEFINED 03		
59836							
BOCA RESORTS INC	CL A	09688T106	307	20500 SH	DEFINED 03		
20500							
BOEING CO	COM	097023105	65926	1564455 SH	DEFINED 03		
1564455							
BOISE CASCADE CORP	COM	097383103	4735	144083 SH	DEFINED 03		
144083							
BOMBAY CO INC	COM	097924104	106	13000 SH	DEFINED 03		13000
BOMBAY CO INC	COM	097924104	2	210 SH	DEFINED 13		
210							

BORDERS GROUP INC 88990	COM	099709107	1951	88990	SH	DEFINED 03	
BORDERS GROUP INC 80	COM	099709107	2	80	SH	DEFINED 13	
BORG WARNER INC 31545	COM	099724106	2684	31545	SH	DEFINED 03	
BORG WARNER INC 54	COM	099724106	5	54	SH	DEFINED 13	
BORLAND SOFTWARE CORP 35300	COM	099849101	343	35300	SH	DEFINED 03	
BOSTON COMMUNICATIONS GROUP 56406	COM	100582105	524	56406	SH	DEFINED 03	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	1477	59479	SH	DEFINED 03	59479
BOSTON PRIVATE FINL HLDGS IN 1087	COM	101119105	27	1087	SH	DEFINED 13	
BOSTON PROPERTIES INC 3036735	COM	101121101	146340	3036735	SH	DEFINED 03	
BOSTON SCIENTIFIC CORP 1767890	COM	101137107	64988	1767890	SH	DEFINED 03	
BOSTON SCIENTIFIC CORP 3261	COM	101137107	120	3261	SH	DEFINED 13	
BOSTON SCIENTIFIC CORP 13	COM	101137107	118	3200	SH CALL	DEFINED	
BOSTON SCIENTIFIC CORP 13	COM	101137107	118	3200	SH PUT	DEFINED	
BOWATER INC 18300	COM	102183100	847	18300	SH	DEFINED 03	
BOWNE & CO INC	COM	103043105	1305	96213	SH	DEFINED 03	96213
BOYD GAMING CORP 33000	COM	103304101	533	33000	SH	DEFINED 03	
BOYDS COLLECTION LTD 10800	COM	103354106	46	10800	SH	DEFINED 03	
BOYKIN LODGING CO 31700	COM	103430104	290	31700	SH	DEFINED 03	
BRADY CORP 62437	CL A	104674106	2544	62437	SH	DEFINED 03	
BRANDYWINE RLTY TR 21800	SH BEN INT NEW	105368203	584	21800	SH	DEFINED 03	
BRIGGS & STRATTON CORP 65444	COM	109043109	4411	65444	SH	DEFINED 03	
BRIGGS & STRATTON CORP 3560	COM	109043109	240	3560	SH	DEFINED 13	
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	260	6186	SH	DEFINED 03	6186
BRINKER INTL INC 121390	COM	109641100	4025	121390	SH	DEFINED 03	
BRINKS CO 39865	COM	109696104	901	39865	SH	DEFINED 03	
BRISTOL MYERS SQUIBB CO 5560587	COM	110122108	159033	5560587	SH	DEFINED 03	
BRISTOL MYERS SQUIBB CO 300428	COM	110122108	8592	300428	SH	DEFINED 13	
BROADCOM CORP 474959	CL A	111320107	16158	474959	SH	DEFINED 03	
BROADCOM CORP 1164	CL A	111320107	40	1164	SH	DEFINED 09	
BROADVISION INC 15166	COM NEW	111412607	65	15166	SH	DEFINED 03	
BROADVISION INC	COM NEW	111412607	1	200	SH	DEFINED 13	200
BROCADE COMMUNICATIONS SYS I 24300	COM	111621108	140	24300	SH	DEFINED 03	
BROOKFIELD HOMES CORP 7900	COM	112723101	204	7900	SH	DEFINED 03	
BROOKLINE BANCORP INC DEL 145134	COM	11373M107	2226	145134	SH	DEFINED 03	
BROOKS AUTOMATION INC 104142	COM	114340102	2472	104142	SH	DEFINED 03	
BROOKS AUTOMATION INC 85	COM	114340102	2	85	SH	DEFINED 13	
BROOKTROUT INC 25094	COM	114580103	316	25094	SH	DEFINED 03	
BROWN & BROWN INC 143123	COM	115236101	4667	143123	SH	DEFINED 03	
BROWN FORMAN CORP	CL B	115637209	9330	99840	SH	DEFINED 03	99840
BROWN FORMAN CORP 8646	CL B	115637209	808	8646	SH	DEFINED 09	
BROWN TOM INC 109058	COM NEW	115660201	3517	109058	SH	DEFINED 03	
BROWN SHOE INC NEW 59632	COM	115736100	2262	59632	SH	DEFINED 03	
BRUKER BIOSCIENCES CORP	COM	116794108	67	14800	SH	DEFINED 03	

14800							
BRUNSWICK CORP	COM	117043109	4901	153960 SH	DEFINED 03		
153960							
BRUSH ENGINEERED MATLS INC	COM	117421107	597	38970 SH	DEFINED 03		
38970							
BUCKEYE TECHNOLOGIES INC	COM	118255108	902	89756 SH	DEFINED 03		
89756							
BUILDING MATLS HLDG CORP	COM	120113105	613	39453 SH	DEFINED 03	39453	
BURLINGTON COAT FACTORY	COM	121579106	2226	105185 SH	DEFINED 03		
105185							
BURLINGTON NORTHN SANTA FE C	COM	12189T104	32143	993604 SH	DEFINED 03		
993604							
BURLINGTON RES INC	COM	122014103	39684	716577 SH	DEFINED 03		
716577							
BURLINGTON RES INC	COM	122014103	9	166 SH	DEFINED 13		
166							
BUTLER MFG CO DEL	COM	123655102	329	14940 SH	DEFINED 03		
14940							
C&D TECHNOLOGIES INC	COM	124661109	1687	88014 SH	DEFINED 03		
88014							
CBL & ASSOC PPTYS INC	COM	124830100	232	4100 SH	DEFINED 03		
4100							
CBL & ASSOC PPTYS INC	COM	124830100	2653	46960 SH	DEFINED 09	46960	
CBRL GROUP INC	COM	12489V106	3204	83706 SH	DEFINED 03		
83706							
CBRL GROUP INC	COM	12489V106	4	100 SH	DEFINED 13		
100							
C COR NET CORP	COM	125010108	968	86996 SH	DEFINED 03		
86996							
C D I CORP	COM	125071100	1520	46414 SH	DEFINED 03		
46414							
C D W CORP	COM	12512N105	18720	324098 SH	DEFINED 03		
324098							
C D W CORP	COM	12512N105	67	1155 SH	DEFINED 13		
1155							
CEC ENTMT INC	COM	125137109	4391	92653 SH	DEFINED 03		
92653							
CH ENERGY GROUP INC	COM	12541M102	1866	39785 SH	DEFINED 03	39785	
C H ROBINSON WORLDWIDE INC	COM	12541W100	3616	95373 SH	DEFINED 03		
95373							
CIGNA CORP	COM	125509109	23408	407098 SH	DEFINED 03		
407098							
CIGNA CORP	COM	125509109	2439	42414 SH	DEFINED 09		
42414							
CIGNA CORP	COM	125509109	11	190 SH	DEFINED 13		
190							
CIT GROUP INC	COM	125581108	784	21800 SH	DEFINED 03		
21800							
CIT GROUP INC	COM	125581108	5	150 SH	DEFINED 13		
150							
CKE RESTAURANTS INC	COM	12561E105	157	24498 SH	DEFINED 03		
24498							
CLECO CORP NEW	COM	12561W105	2131	118546 SH	DEFINED 03	118546	
CMGI INC	COM	125750109	366	205686 SH	DEFINED 03		
205686							
CMGI INC	COM	125750109	1	550 SH	DEFINED 13		
550							
CMS ENERGY CORP	COM	125896100	2545	298727 SH	DEFINED 03		
298727							
CPI CORP	COM	125902106	368	18206 SH	DEFINED 03		
18206							
CSK AUTO CORP	COM	125965103	306	16300 SH	DEFINED 03		
16300							
CNA FINL CORP	COM	126117100	586	24300 SH	DEFINED 03		
24300							
CNA SURETY CORP	COM	12612L108	140	14692 SH	DEFINED 03		
14692							
CNF INC	COM	12612W104	2909	85807 SH	DEFINED 03	85807	
CNET NETWORKS INC	COM	12613R104	418	61338 SH	DEFINED 03		
61338							
CSG SYS INTL INC	COM	126349109	1621	129793 SH	DEFINED 03		
129793							
CSG SYS INTL INC	COM	126349109	2	131 SH	DEFINED 13		
131							
CSX CORP	COM	126408103	18852	524551 SH	DEFINED 03		
524551							
CSX CORP	COM	126408103	18	500 SH	DEFINED 13		
500							
CTS CORP	COM	126501105	1074	93421 SH	DEFINED 03		
93421							

CUNO INC 42192	COM	126583103	1900	42192	SH	DEFINED 03	
CVB FINL CORP	COM	126600105	413	21418	SH	DEFINED 03	21418
CVB FINL CORP 446	COM	126600105	9	446	SH	DEFINED 13	
CVF TECHNOLOGIES CORP 647128	COM	12660F102	265	647128	SH	DEFINED 03	
CVS CORP 648696	COM	126650100	23431	648696	SH	DEFINED 03	
CV THERAPEUTICS INC 13200	COM	126667104	194	13200	SH	DEFINED 03	
CABLEVISION SYS CORP 23100	CL A NY CABLVS	12686C109	540	23100	SH	DEFINED 03	
CABLE DESIGN TECHNOLOGIES CO 125794	COM	126924109	1131	125794	SH	DEFINED 03	
CABOT CORP 31272	COM	127055101	996	31272	SH	DEFINED 03	
CABOT OIL & GAS CORP	COM	127097103	2359	80373	SH	DEFINED 03	80373
CABOT MICROELECTRONICS CORP 16206	COM	12709P103	794	16206	SH	DEFINED 03	
CACI INTL INC 76717	CL A	127190304	3730	76717	SH	DEFINED 03	
CADENCE DESIGN SYSTEM INC 83957	COM	127387108	1510	83957	SH	DEFINED 03	
CAL DIVE INTL INC 94422	COM	127914109	2277	94422	SH	DEFINED 03	
CAL DIVE INTL INC 59	COM	127914109	1	59	SH	DEFINED 13	
CALGON CARBON CORP 11800	COM	129603106	73	11800	SH	DEFINED 03	
CALLAWAY GOLF CO 59603	COM	131193104	1004	59603	SH	DEFINED 03	
CALPINE CORP	COM	131347106	2895	601878	SH	DEFINED 03	601878
CAMBREX CORP 66005	COM	132011107	1667	66005	SH	DEFINED 03	
CAMPBELL SOUP CO 657248	COM	134429109	17614	657248	SH	DEFINED 03	
CAPITAL CITY BK GROUP INC 4979	COM	139674105	229	4979	SH	DEFINED 03	
CAPITAL AUTOMOTIVE REIT 78874	COM SH BEN INT	139733109	2524	78874	SH	DEFINED 03	
CAPITAL ONE FINL CORP 451006	COM	14040H105	27642	451006	SH	DEFINED 03	
CAPITAL ONE FINL CORP 126	COM	14040H105	8	126	SH	DEFINED 13	
CAPITOL FED FINL 7585	COM	14057C106	274	7585	SH	DEFINED 03	
CAPTARIS INC	COM	14071N104	351	62524	SH	DEFINED 03	62524
CARBO CERAMICS INC 41234	COM	140781105	2113	41234	SH	DEFINED 03	
CARAUSTAR INDS INC 67820	COM	140909102	936	67820	SH	DEFINED 03	
CARDIAC SCIENCE INC 21500	COM NEW	141410209	86	21500	SH	DEFINED 03	
CARDINAL HEALTH INC 793653	COM	14149Y108	48540	793653	SH	DEFINED 03	
CARDIODYNAMICS INTL CORP 11100	COM	141597104	66	11100	SH	DEFINED 03	
CAREER EDUCATION CORP 31913	COM	141665109	1284	31913	SH	DEFINED 03	
CAREER EDUCATION CORP 205	COM	141665109	8	205	SH	DEFINED 13	
CAREMARK RX INC	COM	141705103	817	32267	SH	DEFINED 03	32267
CAREMARK RX INC 204	COM	141705103	5	204	SH	DEFINED 13	
CARLISLE COS INC 20802	COM	142339100	1266	20802	SH	DEFINED 03	
CARMAX INC 160482	COM	143130102	4964	160482	SH	DEFINED 03	
CARMAX INC 60	COM	143130102	2	60	SH	DEFINED 13	
CARNIVAL CORP 994967	PAIRED CTF	143658300	39530	994967	SH	DEFINED 03	
CARPENTER TECHNOLOGY CORP 17057	COM	144285103	504	17057	SH	DEFINED 03	
CARRAMERICA RLTY CORP 10800	COM	144418100	322	10800	SH	DEFINED 03	
CARREKER CORP	COM	144433109	704	50284	SH	DEFINED 03	50284
CASCADE NAT GAS CORP	COM	147339105	558	26440	SH	DEFINED 03	

26440	CASEYS GEN STORES INC	COM	147528103	2240	126815 SH	DEFINED 03	
126815	CASH AMER INTL INC	COM	14754D100	1409	66532 SH	DEFINED 03	
66532	CASTLE A M & CO	COM	148411101	222	30472 SH	DEFINED 03	
30472	CATALINA MARKETING CORP	COM	148867104	1832	90859 SH	DEFINED 03	
90859	CATAPULT COMMUNICATIONS CORP	COM	149016107	372	25649 SH	DEFINED 03	
25649	CATELLUS DEV CORP NEW	COM	149113102	277	11492 SH	DEFINED 03	
11492	CATERPILLAR INC DEL	COM	149123101	56446	679904 SH	DEFINED 03	679904
	CATERPILLAR INC DEL	COM	149123101	5527	66577 SH	DEFINED 09	
66577	CATHAY GENERAL BANCORP	COM	149150104	590	10525 SH	DEFINED 03	
10525	CATHAY GENERAL BANCORP	COM	149150104	8	134 SH	DEFINED 13	
134	CATO CORP NEW	CL A	149205106	1295	63183 SH	DEFINED 03	
63183	CELL GENESYS INC	COM	150921104	216	16900 SH	DEFINED 03	
16900	CELL THERAPEUTICS INC	COM	150934107	148	17100 SH	DEFINED 03	
17100	CELGENE CORP	COM	151020104	18109	403489 SH	DEFINED 03	
403489	CENDANT CORP	COM	151313103	70332	3158172 SH	DEFINED 03	3158172
	CENDANT CORP	COM	151313103	268	12020 SH	DEFINED 13	
12020	CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	61	11500 SH	DEFINED 03	
11500	CENTENE CORP DEL	COM	15135B101	1344	47982 SH	DEFINED 03	
47982	CENTERPOINT PPTYS TR	COM	151895109	240	3200 SH	DEFINED 03	
3200	CENTERPOINT ENERGY INC	COM	15189T107	4790	494357 SH	DEFINED 03	
494357	CENTEX CORP	COM	152312104	19537	181489 SH	DEFINED 03	
181489	CENTEX CORP	COM	152312104	13	125 SH	DEFINED 13	
125	CENTILLIUM COMMUNICATIONS IN	COM	152319109	80	14200 SH	DEFINED 03	14200
	CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	705	11700 SH	DEFINED 03	
11700	CENTRAL EUROPE AND RUSSIA FD	COM	153436100	1148	50000 SH	DEFINED 13	
50000	CENTRAL GARDEN & PET CO	COM	153527106	216	7703 SH	DEFINED 03	
7703	CENTRAL PKG CORP	COM	154785109	1215	81350 SH	DEFINED 03	
81350	CENTRAL VT PUB SVC CORP	COM	155771108	688	29270 SH	DEFINED 03	
29270	CENTURY ALUM CO	COM	156431108	865	45505 SH	DEFINED 03	
45505	CENTURY BUSINESS SVCS INC	COM	156490104	168	37600 SH	DEFINED 03	
37600	CENTURYTEL INC	COM	156700106	15475	474412 SH	DEFINED 03	474412
	CENTURYTEL INC	COM	156700106	25	777 SH	DEFINED 13	
777	CEPHALON INC	COM	156708109	8711	179946 SH	DEFINED 03	
179946	CEPHALON INC	COM	156708109	847	17500 SH CALL	DEFINED	
13	CEPHEID	COM	15670R107	92	9600 SH	DEFINED 03	
9600	CEPHEID	COM	15670R107	10	1000 SH	DEFINED 13	
1000	CERIDIAN CORP NEW	COM	156779100	1375	65643 SH	DEFINED 03	
65643	CERNER CORP	COM	156782104	3697	97672 SH	DEFINED 03	
97672	CERNER CORP	COM	156782104	1	20 SH	DEFINED 13	20
	CERTEGY INC	COM	156880106	2042	62242 SH	DEFINED 03	
62242	CHAMPION ENTERPRISES INC	COM	158496109	965	137877 SH	DEFINED 03	
137877	CHAMPION ENTERPRISES INC	COM	158496109	3	410 SH	DEFINED 13	
410							

CHARLES RIV LABS INTL INC 14700	COM	159864107	505	14700	SH	DEFINED 03	
CHARTER ONE FINL INC 483341	COM	160903100	16699	483341	SH	DEFINED 03	
CHARTER ONE FINL INC 160	COM	160903100	6	160	SH	DEFINED 13	
CHARTERMAC 22200	SH BEN INT	160908109	469	22200	SH	DEFINED 03	
CHARMING SHOPPES INC	COM	161133103	284	51800	SH	DEFINED 03	51800
CHARTER COMMUNICATIONS INC D 129200	CL A	16117M107	519	129200	SH	DEFINED 03	
CHARTER COMMUNICATIONS INC D 54	CL A	16117M107	0	54	SH	DEFINED 13	
CHATTEM INC 25100	COM	162456107	449	25100	SH	DEFINED 03	
CHECKFREE CORP NEW 76645	COM	162813109	2119	76645	SH	DEFINED 03	
CHECKFREE CORP NEW 92	COM	162813109	3	92	SH	DEFINED 13	
CHECKPOINT SYS INC 87411	COM	162825103	1653	87411	SH	DEFINED 03	
CHEESECAKE FACTORY INC 16344	COM	163072101	720	16344	SH	DEFINED 03	
CHELSEA PPTY GROUP INC	COM	163421100	307	5600	SH	DEFINED 03	5600
CHEMICAL FINL CORP 12624	COM	163731102	459	12624	SH	DEFINED 03	
CHESAPEAKE CORP 42228	COM	165159104	1118	42228	SH	DEFINED 03	
CHESAPEAKE ENERGY CORP 225154	COM	165167107	3058	225154	SH	DEFINED 03	
CHEVRONTEXACO CORP 2520871	COM	166764100	217778	2520871	SH	DEFINED 03	
CHEVRONTEXACO CORP 151300	COM	166764100	13071	151300	SH	DEFINED 13	
CHEVRONTEXACO CORP 13	COM	166764100	112	1300	SH CALL	DEFINED	
CHEVRONTEXACO CORP 13	COM	166764100	112	1300	SH PUT	DEFINED	
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	253	3500	SH	DEFINED 03	3500
CHICOS FAS INC 143014	COM	168615102	5284	143014	SH	DEFINED 03	
CHILDRENS PL RETAIL STORES I 62810	COM	168905107	1679	62810	SH	DEFINED 03	
CHINA MOBILE HONG KONG LTD 62000	SPONSORED ADR	16941M109	963	62000	SH	DEFINED 03	
CHIPPAC INC 30800	CL A	169657103	234	30800	SH	DEFINED 03	
CHOICE HOTELS INTL INC 11900	COM	169905106	419	11900	SH	DEFINED 03	
CHIQUITA BRANDS INTL INC 39684	COM	170032809	894	39684	SH	DEFINED 03	
CHIRON CORP 296863	COM	170040109	16915	296863	SH	DEFINED 03	
CHITTENDEN CORP	COM	170228100	3053	90761	SH	DEFINED 03	90761
CHOICEPOINT INC 27343	COM	170388102	1041	27343	SH	DEFINED 03	
CHRISTOPHER & BANKS CORP 94876	COM	171046105	1853	94876	SH	DEFINED 03	
CHUBB CORP 394882	COM	171232101	26891	394882	SH	DEFINED 03	
CHUBB CORP 120000	COM	171232101	8172	120000	SH	DEFINED 13	
CHUNGHWA TELECOM CO LTD 49000	SPONSORED ADR	17133Q205	711	49000	SH	DEFINED 03	
CHURCH & DWIGHT INC 24716	COM	171340102	979	24716	SH	DEFINED 03	
CIBER INC 163774	COM	17163B102	1418	163774	SH	DEFINED 03	
CIENA CORP	COM	171779101	4721	719736	SH	DEFINED 03	719736
CIMA LABS INC 36739	COM	171796105	1198	36739	SH	DEFINED 03	
CIMAREX ENERGY CO 107642	COM	171798101	2873	107642	SH	DEFINED 03	
CINCINNATI BELL INC NEW 254934	COM	171871106	1287	254934	SH	DEFINED 03	
CINCINNATI FINL CORP 255129	COM	172062101	10652	255129	SH	DEFINED 03	
CINCINNATI FINL CORP 271	COM	172062101	11	271	SH	DEFINED 13	
CINERGY CORP	COM	172474108	20659	532314	SH	DEFINED 03	

532314 CIRCUIT CITY STORE INC 339098	COM	172737108	3435	339098 SH	DEFINED 03	
CIRRUS LOGIC INC	COM	172755100	277	36000 SH	DEFINED 03	36000
CISCO SYS INC 15985160	COM	17275R102	387320	15985160 SH	DEFINED 03	
CISCO SYS INC 221717	COM	17275R102	5372	221717 SH	DEFINED 09	
CISCO SYS INC 657455	COM	17275R102	15930	657455 SH	DEFINED 13	
CISCO SYS INC 13	COM	17275R102	116	4800 SH CALL	DEFINED	
CISCO SYS INC 13	COM	17275R102	116	4800 SH PUT	DEFINED	
CINTAS CORP 272380	COM	172908105	13646	272380 SH	DEFINED 03	
CINTAS CORP 45599	COM	172908105	2285	45599 SH	DEFINED 09	
CITIGROUP INC	COM	172967101	650664	13404706 SH	DEFINED 03	13404706
CITIGROUP INC 291279	COM	172967101	14139	291279 SH	DEFINED 09	
CITIGROUP INC 340768	COM	172967101	16541	340768 SH	DEFINED 13	
CITIZENS BKG CORP MICH 20550	COM	174420109	672	20550 SH	DEFINED 03	
CITIZENS COMMUNICATIONS CO 441781	COM	174538101	5487	441781 SH	DEFINED 03	
CITIZENS INC 10362	CL A	174740100	98	10362 SH	DEFINED 03	
CITRIX SYS INC 835543	COM	177376100	17680	835543 SH	DEFINED 03	
CITRIX SYS INC 136	COM	177376100	3	136 SH	DEFINED 13	
CITY HLDG CO	COM	177835105	654	18655 SH	DEFINED 03	18655
CITY NATL CORP 30902	COM	178566105	1920	30902 SH	DEFINED 03	
CITY NATL CORP 428	COM	178566105	27	428 SH	DEFINED 13	
CLAIRES STORES INC 109060	COM	179584107	2055	109060 SH	DEFINED 03	
CLAIRES STORES INC 19112	COM	179584107	360	19112 SH	DEFINED 13	
CLARCOR INC 66947	COM	179895107	2952	66947 SH	DEFINED 03	
CLEAR CHANNEL COMMUNICATIONS 1138504	COM	184502102	53316	1138504 SH	DEFINED 03	
CLEAR CHANNEL COMMUNICATIONS 15000	COM	184502102	702	15000 SH	DEFINED 13	
CLEVELAND CLIFFS INC	COM	185896107	1647	32326 SH	DEFINED 03	32326
CLOROX CO DEL 746239	COM	189054109	36237	746239 SH	DEFINED 03	
COACH INC 699642	COM	189754104	26411	699642 SH	DEFINED 03	
COACH INC 138	COM	189754104	5	138 SH	DEFINED 13	
COACHMEN INDS INC 37529	COM	189873102	680	37529 SH	DEFINED 03	
COCA COLA CO 5163696	COM	191216100	262058	5163696 SH	DEFINED 03	
COCA COLA CO 170215	COM	191216100	8638	170215 SH	DEFINED 13	
COCA COLA ENTERPRISES INC 739202	COM	191219104	16166	739202 SH	DEFINED 03	
COEUR D ALENE MINES CORP IDA	COM	192108108	581	100600 SH	DEFINED 03	100600
COGNEX CORP 122800	COM	192422103	3474	122800 SH	DEFINED 03	
COGNIZANT TECHNOLOGY SOLUTIO 6600	CL A	192446102	301	6600 SH	DEFINED 03	
COHERENT INC 73430	COM	192479103	1748	73430 SH	DEFINED 03	
COHU INC 50278	COM	192576106	965	50278 SH	DEFINED 03	
COINSTAR INC 51053	COM	19259P300	925	51053 SH	DEFINED 03	
COINSTAR INC 125	COM	19259P300	2	125 SH	DEFINED 13	
COLGATE PALMOLIVE CO 874369	COM	194162103	43762	874369 SH	DEFINED 03	
COLGATE PALMOLIVE CO	COM	194162103	860	17186 SH	DEFINED 09	17186

COLGATE PALMOLIVE CO 150	COM	194162103	8	150 SH	DEFINED 13	
COLONIAL BANCGROUP INC 90840	COM	195493309	1573	90840 SH	DEFINED 03	
COLONIAL PPTYS TR 67432	COM SH BEN INT	195872106	2670	67432 SH	DEFINED 03	
COLUMBIA LABS INC 11300	COM	197779101	71	11300 SH	DEFINED 03	
COLUMBIA SPORTSWEAR CO 3750	COM	198516106	204	3750 SH	DEFINED 03	
COMCAST CORP NEW 4770314	CL A	20030N101	156419	4770314 SH	DEFINED 03	
COMCAST CORP NEW 126496	CL A	20030N101	4148	126496 SH	DEFINED 09	
COMCAST CORP NEW	CL A	20030N101	2	60 SH	DEFINED 13	60
COMERICA INC 452210	COM	200340107	25351	452210 SH	DEFINED 03	
COMMERCE BANCORP INC NJ 166296	COM	200519106	8760	166296 SH	DEFINED 03	
COMMERCE BANCSHARES INC 7145	COM	200525103	350	7145 SH	DEFINED 03	
COMMERCE BANCSHARES INC 180	COM	200525103	9	180 SH	DEFINED 13	
COMMERCE GROUP INC MASS 12900	COM	200641108	510	12900 SH	DEFINED 03	
COMMERCIAL FEDERAL CORPORATI 122562	COM	201647104	3274	122562 SH	DEFINED 03	
COMMERCIAL METALS CO 94002	COM	201723103	2858	94002 SH	DEFINED 03	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	528	29639 SH	DEFINED 03	29639
COMMONWEALTH INDS INC DEL 31405	COM	203004106	316	31405 SH	DEFINED 03	
COMMONWEALTH TEL ENTERPRISES 58407	COM	203349105	2205	58407 SH	DEFINED 03	
COMMSCOPE INC 82751	COM	203372107	1351	82751 SH	DEFINED 03	
COMMUNITY BK SYS INC 5700	COM	203607106	279	5700 SH	DEFINED 03	
COMMUNITY BKS INC MILLERSBUR 5472	COM	203628102	215	5472 SH	DEFINED 03	
COMMUNITY HEALTH SYS INC NEW 32033	COM	203668108	851	32033 SH	DEFINED 03	
COMMUNITY HEALTH SYS INC NEW 140	COM	203668108	4	140 SH	DEFINED 13	
COMMUNITY FIRST BANKSHARES I	COM	203902101	3127	108063 SH	DEFINED 03	108063
COMMUNITY FIRST BANKSHARES I 286	COM	203902101	8	286 SH	DEFINED 13	
COMMUNITY TR BANCORP INC 7051	COM	204149108	213	7051 SH	DEFINED 03	
COMPANHIA VALE DO RIO DOCE 37394	SPONSORED ADR	204412209	2188	37394 SH	DEFINED 03	
COMPASS BANCSHARES INC 136302	COM	20449H109	5363	136302 SH	DEFINED 03	
COMPUREDIT CORP 10600	COM	20478N100	226	10600 SH	DEFINED 03	
COMPUTER ASSOC INTL INC 961025	COM	204912109	26274	961025 SH	DEFINED 03	
COMPUTER NETWORK TECHNOLOGY 17700	COM	204925101	169	17700 SH	DEFINED 03	
COMPUTER NETWORK TECHNOLOGY	COM	204925101	1	69 SH	DEFINED 13	69
COMPUTER SCIENCES CORP 468916	COM	205363104	20740	468916 SH	DEFINED 03	
COMPUTER SCIENCES CORP 362	COM	205363104	16	362 SH	DEFINED 13	
COMPUWARE CORP 604560	COM	205638109	3652	604560 SH	DEFINED 03	
COMSTOCK RES INC 15276	COM NEW	205768203	295	15276 SH	DEFINED 03	
COMVERSE TECHNOLOGY INC 299329	COM PAR \$0.10	205862402	5265	299329 SH	DEFINED 03	
COMVERSE TECHNOLOGY INC 56	COM PAR \$0.10	205862402	1	56 SH	DEFINED 13	
CONAGRA FOODS INC 1395639	COM	205887102	36831	1395639 SH	DEFINED 03	
CONAGRA FOODS INC	COM	205887102	2220	84139 SH	DEFINED 09	84139
COMPUTER HORIZONS CORP 12300	COM	205908106	48	12300 SH	DEFINED 03	
CONCERTO SOFTWARE INC 25352	COM	20602T106	304	25352 SH	DEFINED 03	
CONCORD CAMERA CORP	COM	206156101	769	83113 SH	DEFINED 03	

83113	CONCORD COMMUNICATIONS INC	COM	206186108	889	45062 SH	DEFINED 03	
45062	CONCORD EFS INC	COM	206197105	17619	1187281 SH	DEFINED 03	
1187281	CONCORD EFS INC	COM	206197105	58	3940 SH	DEFINED 13	
3940	CONCORD EFS INC	COM	206197105	148	10000 SH CALL	DEFINED	
13	CONCURRENT COMPUTER CORP NEW	COM	206710204	149	34200 SH	DEFINED 03	34200
	CONEXANT SYSTEMS INC	COM	207142100	641	128900 SH	DEFINED 03	
128900	CONMED CORP	COM	207410101	1717	72122 SH	DEFINED 03	
72122	CONNECTICUT BANCSHARES INC	COM	207540105	284	5515 SH	DEFINED 03	
5515	CONNETICS CORP	COM	208192104	276	15200 SH	DEFINED 03	
15200	CONNETICS CORP	COM	208192104	0	10 SH	DEFINED 13	
10	CONOCOPHILLIPS	COM	20825C104	140749	2146541 SH	DEFINED 03	
2146541	CONOCOPHILLIPS	COM	20825C104	2554	38952 SH	DEFINED 09	
38952	CONOCOPHILLIPS	COM	20825C104	5274	80440 SH	DEFINED 13	80440
	CONSECO INC	COM NEW	208464883	216	9900 SH	DEFINED 03	
9900	CONSOL ENERGY INC	COM	20854P109	259	10000 SH	DEFINED 03	
10000	CONSOLIDATED EDISON INC	COM	209115104	23859	554730 SH	DEFINED 03	
554730	CONSOLIDATED GRAPHICS INC	COM	209341106	1150	36424 SH	DEFINED 03	
36424	CONSOLIDATED GRAPHICS INC	COM	209341106	3	100 SH	DEFINED 13	
100	CONSTELLATION BRANDS INC	CL A	21036P108	1117	33928 SH	DEFINED 03	
33928	CONSTELLATION ENERGY GROUP I	COM	210371100	14580	372306 SH	DEFINED 03	
372306	CONTINENTAL AIRLS INC	CL B	210795308	486	29900 SH	DEFINED 03	29900
	CONVERGYS CORP	COM	212485106	19284	1104469 SH	DEFINED 03	
1104469	CONVERGYS CORP	COM	212485106	3	195 SH	DEFINED 13	
195	COOPER CAMERON CORP	COM	216640102	807	17324 SH	DEFINED 03	
17324	COOPER COS INC	COM NEW	216648402	4160	88269 SH	DEFINED 03	
88269	COOPER TIRE & RUBR CO	COM	216831107	10354	484307 SH	DEFINED 03	
484307	COORS ADOLPH CO	CL B	217016104	9592	170988 SH	DEFINED 03	
170988	COORS ADOLPH CO	CL B	217016104	786	14016 SH	DEFINED 09	
14016	COORS ADOLPH CO	CL B	217016104	3	50 SH	DEFINED 13	50
	COPART INC	COM	217204106	1577	94973 SH	DEFINED 03	
94973	CORINTHIAN COLLEGES INC	COM	218868107	7037	126761 SH	DEFINED 03	
126761	CORINTHIAN COLLEGES INC	COM	218868107	5	96 SH	DEFINED 13	
96	CORIXA CORP	COM	21887F100	170	28106 SH	DEFINED 03	
28106	CORIXA CORP	COM	21887F100	6	1000 SH	DEFINED 13	
1000	CORN PRODS INTL INC	COM	219023108	3693	107192 SH	DEFINED 03	
107192	CORNERSTONE RLTY INCOME TR I	COM	21922V102	387	44186 SH	DEFINED 03	
44186	CORNING INC	COM	219350105	21922	2101837 SH	DEFINED 03	2101837
	CORNING INC	COM	219350105	47	4500 SH	DEFINED 13	
4500	CORNING INC	COM	219350105	104	10000 SH PUT	DEFINED 13	
	CORPORATE EXECUTIVE BRD CO	COM	21988R102	4715	101022 SH	DEFINED 03	
101022	CORPORATE EXECUTIVE BRD CO	COM	21988R102	1	30 SH	DEFINED 13	
30	CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	237	11300 SH	DEFINED 03	
11300							

CORRECTIONS CORP AMER NEW 16770	COM NEW	22025Y407	483	16770 SH	DEFINED 03	
CORUS BANKSHARES INC 10048	COM	220873103	312	10048 SH	DEFINED 03	
CORUS BANKSHARES INC	COM	220873103	3	100 SH	DEFINED 13	100
CORVIS CORP 153200	COM	221009103	260	153200 SH	DEFINED 03	
COST PLUS INC CALIF 55099	COM	221485105	2259	55099 SH	DEFINED 03	
COSTCO WHSL CORP NEW 774820	COM	22160K105	28808	774820 SH	DEFINED 03	
COSTCO WHSL CORP NEW 109775	COM	22160K105	4081	109775 SH	DEFINED 09	
COSTAR GROUP INC 7256	COM	22160N109	303	7256 SH	DEFINED 03	
COUNTRYWIDE FINANCIAL CORP 611037	COM	222372104	46347	611037 SH	DEFINED 03	
COUNTRYWIDE FINANCIAL CORP 2760	COM	222372104	209	2760 SH	DEFINED 13	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	796	10500 SH CALL	DEFINED 13	
COVANCE INC 44487	COM	222816100	1192	44487 SH	DEFINED 03	
COVANCE INC 80	COM	222816100	2	80 SH	DEFINED 13	
COVENTRY HEALTH CARE INC 36800	COM	222862104	2373	36800 SH	DEFINED 03	
COVENTRY HEALTH CARE INC 216	COM	222862104	14	216 SH	DEFINED 13	
COX COMMUNICATIONS INC NEW 63625	CL A	224044107	2192	63625 SH	DEFINED 03	
CRANE CO 253197	COM	224399105	7783	253197 SH	DEFINED 03	
CRANE CO 100	COM	224399105	3	100 SH	DEFINED 13	
CRAWFORD & CO	CL B	224633107	114	16100 SH	DEFINED 03	16100
CRAY INC 30400	COM	225223106	302	30400 SH	DEFINED 03	
CREDENCE SYS CORP 42800	COM	225302108	563	42800 SH	DEFINED 03	
CREDENCE SYS CORP 190	COM	225302108	3	190 SH	DEFINED 13	
CREDIT ACCEP CORP MICH 12141	COM	225310101	186	12141 SH	DEFINED 03	
CREE INC 69298	COM	225447101	1226	69298 SH	DEFINED 03	
CREE INC 5100	COM	225447101	90	5100 SH	DEFINED 13	
CREE INC 13	COM	225447101	90	5100 SH CALL	DEFINED	
CREE INC	COM	225447101	90	5100 SH PUT	DEFINED 13	
CRESCENT REAL ESTATE EQUITIE 23000	COM	225756105	394	23000 SH	DEFINED 03	
CRISTALERIAS DE CHILE S A 21500	SPONSORED ADR	226714103	608	21500 SH	DEFINED 03	
CROMPTON CORP 101638	COM	227116100	729	101638 SH	DEFINED 03	
CROSS A T CO 45802	CL A	227478104	306	45802 SH	DEFINED 03	
CROSS CTRY HEALTHCARE INC 81800	COM	227483104	1225	81800 SH	DEFINED 03	
CROWN ANDERSEN INC 12609	COM	228190104	32	12609 SH	DEFINED 03	
CROWN CASTLE INTL CORP 361912	COM	228227104	3992	361912 SH	DEFINED 03	
CROWN CASTLE INTL CORP	COM	228227104	3	280 SH	DEFINED 13	280
CROWN HOLDINGS INC 78200	COM	228368106	708	78200 SH	DEFINED 03	
CROWN MEDIA HLDGS INC 15884	CL A	228411104	131	15884 SH	DEFINED 03	
CRYOLIFE INC 46176	COM	228903100	267	46176 SH	DEFINED 03	
CTI MOLECULAR IMAGING INC 14100	COM	22943D105	238	14100 SH	DEFINED 03	
CUBIC CORP 60584	COM	229669106	1393	60584 SH	DEFINED 03	
CUBIST PHARMACEUTICALS INC 23473	COM	229678107	286	23473 SH	DEFINED 03	
CULLEN FROST BANKERS INC 16962	COM	229899109	688	16962 SH	DEFINED 03	
CUMMINS INC	COM	231021106	5311	108529 SH	DEFINED 03	108529

CUMMINS INC 72494	COM	231021106	3548	72494 SH	DEFINED 09	
CUMULUS MEDIA INC 21100	CL A	231082108	464	21100 SH	DEFINED 03	
CUMULUS MEDIA INC 30	CL A	231082108	1	30 SH	DEFINED 13	
CURAGEN CORP 26400	COM	23126R101	194	26400 SH	DEFINED 03	
CURATIVE HEALTH SRVCS INC 29783	COM	23126W100	411	29783 SH	DEFINED 03	
CURTISS WRIGHT CORP 63386	COM	231561101	2853	63386 SH	DEFINED 03	
CYBERONICS INC 11800	COM	23251P102	378	11800 SH	DEFINED 03	
CYBERONICS INC	COM	23251P102	4	130 SH	DEFINED 13	130
CYBEX INTL INC 14500	COM	23252E106	18	14500 SH	DEFINED 03	
CYMER INC 89481	COM	232572107	4133	89481 SH	DEFINED 03	
CYMER INC 40	COM	232572107	2	40 SH	DEFINED 13	
CYPRESS SEMICONDUCTOR CORP 1110148	COM	232806109	23713	1110148 SH	DEFINED 03	
CYTEC INDS INC 88712	COM	232820100	3406	88712 SH	DEFINED 03	
CYTEC INDS INC 6256	COM	232820100	240	6256 SH	DEFINED 13	
CYTYC CORP 834316	COM	232946103	11547	834316 SH	DEFINED 03	
CYTYC CORP	COM	232946103	277	20000 SH CALL	DEFINED 13	
DPL INC 65351	COM	233293109	1365	65351 SH	DEFINED 03	
DRS TECHNOLOGIES INC 71444	COM	23330X100	1985	71444 SH	DEFINED 03	
D R HORTON INC 149737	COM	23331A109	6478	149737 SH	DEFINED 03	
D R HORTON INC 378	COM	23331A109	16	378 SH	DEFINED 13	
D R HORTON INC 13	COM	23331A109	216	5000 SH CALL	DEFINED	
DST SYS INC DEL 409557	COM	233326107	17103	409557 SH	DEFINED 03	
DSP GROUP INC 77907	COM	23332B106	1944	77907 SH	DEFINED 03	
DTE ENERGY CO	COM	233331107	20915	530825 SH	DEFINED 03	530825
DADE BEHRING HLDGS INC 19400	COM	23342J206	693	19400 SH	DEFINED 03	
DAKTRONICS INC 23452	COM	234264109	590	23452 SH	DEFINED 03	
DANA CORP 796591	COM	235811106	14617	796591 SH	DEFINED 03	
DANAHER CORP DEL 516684	COM	235851102	47406	516684 SH	DEFINED 03	
DANAHER CORP DEL 1000	COM	235851102	92	1000 SH	DEFINED 13	
DANAHER CORP DEL 13	COM	235851102	92	1000 SH CALL	DEFINED	
DANAHER CORP DEL 13	COM	235851102	92	1000 SH PUT	DEFINED	
DARDEN RESTAURANTS INC	COM	237194105	11691	555673 SH	DEFINED 03	555673
DARDEN RESTAURANTS INC 133	COM	237194105	3	133 SH	DEFINED 13	
DARLING INTL INC 15000	COM	237266101	41	15000 SH	DEFINED 03	
DATASCOPE CORP 39056	COM	238113104	1400	39056 SH	DEFINED 03	
DAVITA INC 6707	COM	23918K108	262	6707 SH	DEFINED 03	
DAVITA INC 348	COM	23918K108	14	348 SH	DEFINED 13	
DEAN FOODS CO NEW 105895	COM	242370104	3481	105895 SH	DEFINED 03	
DEAN FOODS CO NEW 1655	COM	242370104	54	1655 SH	DEFINED 13	
DECODE GENETICS INC	COM	243586104	145	17700 SH	DEFINED 03	17700
DEERE & CO 435504	COM	244199105	28330	435504 SH	DEFINED 03	
DEERE & CO 50000	COM	244199105	3253	50000 SH	DEFINED 13	

DEERE & CO 13	COM	244199105	325	5000	SH PUT	DEFINED	
DEL MONTE FOODS CO 57288	COM	24522P103	596	57288	SH	DEFINED 03	
DELL INC 4816716	COM	24702R101	163672	4816716	SH	DEFINED 03	
DELL INC 118151	COM	24702R101	4015	118151	SH	DEFINED 09	
DELL INC 1591	COM	24702R101	54	1591	SH	DEFINED 13	
DELPHI CORP	COM	247126105	13498	1322008	SH	DEFINED 03	1322008
DELPHI CORP 206015	COM	247126105	2103	206015	SH	DEFINED 09	
DELPHI CORP 500	COM	247126105	5	500	SH	DEFINED 13	
DELPHI FINL GROUP INC 80193	CL A	247131105	2887	80193	SH	DEFINED 03	
DELTA & PINE LD CO 94577	COM	247357106	2402	94577	SH	DEFINED 03	
DELTA AIR LINES INC DEL 372101	COM	247361108	4395	372101	SH	DEFINED 03	
DELTIC TIMBER CORP 27806	COM	247850100	845	27806	SH	DEFINED 03	
DENBURY RES INC 20100	COM NEW	247916208	280	20100	SH	DEFINED 03	
DELUXE CORP	COM	248019101	14633	354046	SH	DEFINED 03	354046
DELUXE CORP 316	COM	248019101	13	316	SH	DEFINED 13	
DENDRITE INTL INC 97997	COM	248239105	1539	97997	SH	DEFINED 03	
DENTSPLY INTL INC NEW 38948	COM	249030107	1759	38948	SH	DEFINED 03	
DENTSPLY INTL INC NEW 40	COM	249030107	2	40	SH	DEFINED 13	
DEPARTMENT 56 INC 41996	COM	249509100	550	41996	SH	DEFINED 03	
DEVELOPERS DIVERSIFIED RLTY 9330	COM	251591103	313	9330	SH	DEFINED 03	
DEVELOPERS DIVERSIFIED RLTY 82232	COM	251591103	2761	82232	SH	DEFINED 09	
DEVON ENERGY CORP NEW	COM	25179M103	51168	893607	SH	DEFINED 03	893607
DEVON ENERGY CORP NEW 923	COM	25179M103	53	923	SH	DEFINED 13	
DEVRY INC DEL 64077	COM	251893103	1610	64077	SH	DEFINED 03	
DIAGNOSTIC PRODS CORP 74483	COM	252450101	3420	74483	SH	DEFINED 03	
DIAL CORP NEW 181374	COM	25247D101	5164	181374	SH	DEFINED 03	
DIAL CORP NEW 11514	COM	25247D101	328	11514	SH	DEFINED 13	
DIAMOND OFFSHORE DRILLING IN 13300	COM	25271C102	273	13300	SH	DEFINED 03	
DIAMOND OFFSHORE DRILLING IN 13	COM	25271C102	205	10000	SH CALL	DEFINED	
DICKS SPORTING GOODS INC	COM	253393102	316	6500	SH	DEFINED 03	6500
DIEBOLD INC 35194	COM	253651103	1896	35194	SH	DEFINED 03	
DIGENE CORP 6500	COM	253752109	261	6500	SH	DEFINED 03	
DIGENE CORP 130	COM	253752109	5	130	SH	DEFINED 13	
DIGI INTL INC 43631	COM	253798102	419	43631	SH	DEFINED 03	
DIGITAL INSIGHT CORP 14600	COM	25385P106	363	14600	SH	DEFINED 03	
DIGITAL RIV INC 13200	COM	25388B104	292	13200	SH	DEFINED 03	
DIGITAL RIV INC 92	COM	25388B104	2	92	SH	DEFINED 13	
DIGITAS INC	COM	25388K104	142	15203	SH	DEFINED 03	15203
DIGITALTHINK INC 10500	COM	25388M100	30	10500	SH	DEFINED 03	
DIME CMNTY BANCSHARES 84324	COM	253922108	2594	84324	SH	DEFINED 03	
DILLARDS INC 158993	CL A	254067101	2617	158993	SH	DEFINED 03	
DIME BANCORP INC NEW 143600	*W EXP 99/99/9	25429Q110	24	143600	SH	DEFINED 03	
DIMON INC	COM	254394109	566	83850	SH	DEFINED 03	

83850							
DIONEX CORP	COM	254546104	2444	53114 SH	DEFINED 03		
53114							
DISCOVERY LABORATORIES INC N	COM	254668106	145	13800 SH	DEFINED 03		
13800							
DISNEY WALT CO	COM DISNEY	254687106	119485	5121498 SH	DEFINED 03		5121498
DISNEY WALT CO	COM DISNEY	254687106	13765	590000 SH	DEFINED 13		
590000							
DITECH COMMUNICATIONS CORP	COM	25500M103	220	11500 SH	DEFINED 03		
11500							
DIVERSA CORP	COM	255064107	103	11100 SH	DEFINED 03		
11100							
DIXIE GROUP INC	CL A	255519100	82	10700 SH	DEFINED 03		
10700							
DOBSON COMMUNICATIONS CORP	CL A	256069105	116	17720 SH	DEFINED 03		
17720							
DOLLAR GEN CORP	COM	256669102	14215	677220 SH	DEFINED 03		
677220							
DOLLAR GEN CORP	COM	256669102	23	1086 SH	DEFINED 13		
1086							
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	333	12822 SH	DEFINED 03		12822
DOLLAR TREE STORES INC	COM	256747106	2287	76070 SH	DEFINED 03		
76070							
DOMINION RES INC VA NEW	COM	25746U109	46085	722003 SH	DEFINED 03		
722003							
DONALDSON INC	COM	257651109	2268	38329 SH	DEFINED 03		
38329							
DONNELLEY R R & SONS CO	COM	257867101	9238	306407 SH	DEFINED 03		
306407							
DORAL FINL CORP	COM	25811P100	5524	171140 SH	DEFINED 03		
171140							
DOT HILL SYS CORP	COM	25848T109	281	18530 SH	DEFINED 03		
18530							
DOUBLECLICK INC	COM	258609304	318	30910 SH	DEFINED 03		
30910							
DOVER CORP	COM	260003108	15262	383939 SH	DEFINED 03		383939
DOW CHEM CO	COM	260543103	70745	1701820 SH	DEFINED 03		
1701820							
DOW CHEM CO	COM	260543103	2546	61243 SH	DEFINED 09		
61243							
DOW JONES & CO INC	COM	260561105	6874	137902 SH	DEFINED 03		
137902							
DOWNNEY FINL CORP	COM	261018105	3348	67918 SH	DEFINED 03		
67918							
DRESS BARN INC	COM	261570105	1237	82493 SH	DEFINED 03		
82493							
DRIL-QUIP INC	COM	262037104	654	40124 SH	DEFINED 03		
40124							
DRUGSTORE COM INC	COM	262241102	127	22900 SH	DEFINED 03		
22900							
DSL NET INC	COM	262506108	11	17500 SH	DEFINED 03		17500
DU PONT E I DE NEMOURS & CO	COM	263534109	74349	1620149 SH	DEFINED 03		
1620149							
DU PONT E I DE NEMOURS & CO	COM	263534109	25306	551443 SH	DEFINED 09		
551443							
DU PONT E I DE NEMOURS & CO	COM	263534109	7	144 SH	DEFINED 13		
144							
DUANE READE INC	COM	263578106	1008	59571 SH	DEFINED 03		
59571							
DUKE ENERGY CORP	COM	264399106	35696	1745546 SH	DEFINED 03		
1745546							
DUKE REALTY CORP	COM NEW	264411505	441	14216 SH	DEFINED 03		
14216							
DUKE REALTY CORP	COM NEW	264411505	2261	72928 SH	DEFINED 09		
72928							
DUN & BRADSTREET CORP DEL NE	COM	26483E100	2751	54247 SH	DEFINED 03		54247
DUN & BRADSTREET CORP DEL NE	COM	26483E100	36	702 SH	DEFINED 13		
702							
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	174	13400 SH	DEFINED 03		
13400							
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	1	48 SH	DEFINED 13		
48							
DUPONT PHOTOMASKS INC	COM	26613X101	1051	43543 SH	DEFINED 03		
43543							
DUQUESNE LT HLDGS INC	COM	266233105	586	31949 SH	DEFINED 03		
31949							
DURECT CORP	COM	266605104	37	14700 SH	DEFINED 03		
14700							
DYCOM INDS INC	COM	267475101	1467	54710 SH	DEFINED 03		
54710							

DYNEGY INC NEW	CL A	26816Q101	2506	585450	SH	DEFINED 03	585450
EGL INC 28832	COM	268484102	507	28832	SH	DEFINED 03	
EGL INC 3	COM	268484102	0	3	SH	DEFINED 13	
E-LOAN INC 18600	COM	26861P107	55	18600	SH	DEFINED 03	
E M C CORP MASS 7148973	COM	268648102	92365	7148973	SH	DEFINED 03	
E M C CORP MASS 7000	COM	268648102	90	7000	SH	DEFINED 13	
E M C CORP MASS 13	COM	268648102	90	7000	SH CALL	DEFINED	
E M C CORP MASS 13	COM	268648102	90	7000	SH PUT	DEFINED	
ENSCO INTL INC	COM	26874Q100	7311	269071	SH	DEFINED 03	269071
ENSCO INTL INC 60	COM	26874Q100	2	60	SH	DEFINED 13	
EOG RES INC 196905	COM	26875P101	9091	196905	SH	DEFINED 03	
E PIPHANY INC 41150	COM	26881V100	297	41150	SH	DEFINED 03	
EPIQ SYS INC 43129	COM	26882D109	738	43129	SH	DEFINED 03	
ESS TECHNOLOGY INC 96062	COM	269151106	1636	96062	SH	DEFINED 03	
ESS TECHNOLOGY INC 13074	COM	269151106	223	13074	SH	DEFINED 13	
E TRADE FINANCIAL CORP 331202	COM	269246104	4190	331202	SH	DEFINED 03	
E Z EM INC	COM NEW	269305405	132	10200	SH	DEFINED 03	10200
EARTHLINK INC 111345	COM	270321102	1113	111345	SH	DEFINED 03	
EAST WEST BANCORP INC 61204	COM	27579R104	3285	61204	SH	DEFINED 03	
EASTGROUP PPTY INC 11200	COM	277276101	363	11200	SH	DEFINED 03	
EASTMAN CHEM CO 250814	COM	277432100	9915	250814	SH	DEFINED 03	
EASTMAN KODAK CO 1440062	COM	277461109	36966	1440062	SH	DEFINED 03	
EASTMAN KODAK CO 995632	COM	277461109	25558	995632	SH	DEFINED 09	
EASTMAN KODAK CO 477	COM	277461109	12	477	SH	DEFINED 13	
EASTMAN KODAK CO	COM	277461109	1299	50600	SH CALL	DEFINED 13	
EASTMAN KODAK CO 13	COM	277461109	1155	45000	SH PUT	DEFINED	
EATON CORP 170276	COM	278058102	18386	170276	SH	DEFINED 03	
EATON CORP 179	COM	278058102	19	179	SH	DEFINED 13	
EATON VANCE CORP 53968	COM NON VTG	278265103	1977	53968	SH	DEFINED 03	
EBAY INC 1024552	COM	278642103	66196	1024552	SH	DEFINED 03	
ECHELON CORP 20200	COM	27874N105	225	20200	SH	DEFINED 03	
ECHELON CORP 100	COM	27874N105	1	100	SH	DEFINED 13	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	836	24610	SH	DEFINED 03	24610
ECHOSTAR COMMUNICATIONS NEW 13	CL A	278762109	802	23600	SH PUT	DEFINED	
ECLIPSYS CORP 18600	COM	278856109	217	18600	SH	DEFINED 03	
ECOLAB INC 475273	COM	278865100	13008	475273	SH	DEFINED 03	
EDISON INTL 1118303	COM	281020107	24524	1118303	SH	DEFINED 03	
EDISON INTL 1611	COM	281020107	35	1611	SH	DEFINED 13	
EDO CORP 74779	COM	281347104	1843	74779	SH	DEFINED 03	
EDUCATION MGMT CORP 294206	COM	28139T101	9132	294206	SH	DEFINED 03	
EDWARDS AG INC	COM	281760108	10856	299643	SH	DEFINED 03	299643
EDWARDS LIFESCIENCES CORP 55520	COM	28176E108	1670	55520	SH	DEFINED 03	
EFUNDS CORP	COM	28224R101	2632	151696	SH	DEFINED 03	

151696	EFUNDS CORP	COM	28224R101	4	203 SH	DEFINED 13	
203	EL PASO CORP	COM	28336L109	9688	1182951 SH	DEFINED 03	
1182951	EL PASO CORP	COM	28336L109	5	615 SH	DEFINED 13	
615	EL PASO ELEC CO	COM NEW	283677854	1543	115553 SH	DEFINED 03	
115553	ELECTRO SCIENTIFIC INDS	COM	285229100	1691	71055 SH	DEFINED 03	
71055	ELECTRONIC ARTS INC	COM	285512109	23145	485422 SH	DEFINED 03	485422
	ELECTRONIC ARTS INC	COM	285512109	7	146 SH	DEFINED 13	
146	ELECTRONIC DATA SYS NEW	COM	285661104	25083	1022127 SH	DEFINED 03	
1022127	ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	4467	195131 SH	DEFINED 03	
195131	ELECTRONICS FOR IMAGING INC	COM	286082102	2292	88075 SH	DEFINED 03	
88075	ELECTRONICS FOR IMAGING INC	COM	286082102	10	366 SH	DEFINED 13	
366	ELKCORP	COM	287456107	1313	49162 SH	DEFINED 03	
49162	EMCOR GROUP INC	COM	29084Q100	1679	38239 SH	DEFINED 03	
38239	EMERGING MKTS TELECOMNC FD N	COM	290890102	371	49723 SH	DEFINED 13	49723
	EMERSON ELEC CO	COM	291011104	47357	731387 SH	DEFINED 03	
731387	EMMIS COMMUNICATIONS CORP	CL A	291525103	925	34191 SH	DEFINED 03	
34191	EMMIS COMMUNICATIONS CORP	CL A	291525103	2	60 SH	DEFINED 13	
60	EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	456	39000 SH	DEFINED 03	
39000	ENCORE ACQUISITION CO	COM	29255W100	224	9100 SH	DEFINED 03	
9100	ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	163	18200 SH	DEFINED 03	
18200	ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	327	16900 SH	DEFINED 03	
16900	ENERGEN CORP	COM	29265N108	4130	100651 SH	DEFINED 03	100651
	ENERGY EAST CORP	COM	29266M109	2932	130886 SH	DEFINED 03	
130886	ENERGIZER HLDGS INC	COM	29266R108	18154	483338 SH	DEFINED 03	
483338	ENERGIZER HLDGS INC	COM	29266R108	49	1317 SH	DEFINED 13	
1317	ENGELHARD CORP	COM	292845104	16501	550942 SH	DEFINED 03	
550942	ENGELHARD CORP	COM	292845104	1	32 SH	DEFINED 13	
32	ENGINEERED SUPPORT SYS INC	COM	292866100	3843	69793 SH	DEFINED 03	
69793	ENESCO GROUP INC	COM	292973104	284	27546 SH	DEFINED 03	
27546	ENTEGRIS INC	COM	29362U104	344	26800 SH	DEFINED 03	26800
	ENTEGRIS INC	COM	29362U104	1	101 SH	DEFINED 13	
101	ENTERASYS NETWORKS INC	COM	293637104	357	95300 SH	DEFINED 03	
95300	ENTERCOM COMMUNICATIONS CORP	CL A	293639100	852	16080 SH	DEFINED 03	
16080	ENTERGY CORP NEW	COM	29364G103	45640	798872 SH	DEFINED 03	
798872	ENTERGY CORP NEW	COM	29364G103	30	525 SH	DEFINED 13	
525	ENTERPRISE PRODS PARTNERS L	COM	293792107	545	22200 SH	DEFINED 03	
22200	ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	375	10800 SH	DEFINED 03	
10800	ENTRUST INC	COM	293848107	116	28400 SH	DEFINED 03	28400
	ENZON PHARMACEUTICALS INC	COM	293904108	245	20500 SH	DEFINED 03	
20500	ENZO BIOCHEM INC	COM	294100102	1449	80915 SH	DEFINED 03	
80915	EON LABS INC	COM	29412E100	228	4479 SH	DEFINED 03	
4479	EON LABS INC	COM	29412E100	1	28 SH	DEFINED 13	
28							

EPICOR SOFTWARE CORP 21864	COM	29426L108	279	21864	SH	DEFINED 03	
EPICOR SOFTWARE CORP 60	COM	29426L108	1	60	SH	DEFINED 13	
EQUIFAX INC 229992	COM	294429105	5635	229992	SH	DEFINED 03	
EQUIFAX INC	COM	294429105	6	252	SH	DEFINED 13	252
EQUITABLE RES INC 28038	COM	294549100	1203	28038	SH	DEFINED 03	
EQUITABLE RES INC 953	COM	294549100	41	953	SH	DEFINED 13	
EQUITY INNS INC 26900	COM	294703103	243	26900	SH	DEFINED 03	
EQUITY OFFICE PROPERTIES TRU 1115690	COM	294741103	31965	1115690	SH	DEFINED 03	
EQUITY ONE 52131	COM	294752100	880	52131	SH	DEFINED 03	
EQUITY RESIDENTIAL 430761	SH BEN INT	29476L107	12712	430761	SH	DEFINED 03	
ERESEARCHTECHNOLOGY INC 12450	COM	29481V108	316	12450	SH	DEFINED 03	
ERICSSON L M TEL CO	ADR B SEK 10	294821608	4594	259547	SH	DEFINED 09	259547
ERIE INDTY CO 7500	CL A	29530P102	318	7500	SH	DEFINED 03	
ERIE INDTY CO 25	CL A	29530P102	1	25	SH	DEFINED 13	
ESCO TECHNOLOGIES INC 8000	COM	296315104	349	8000	SH	DEFINED 03	
ESPEED INC 11400	CL A	296643109	268	11400	SH	DEFINED 03	
ESPERION THERAPEUTICS INC 16800	COM	29664R106	581	16800	SH	DEFINED 03	
ESSEX PPTY TR INC 55614	COM	297178105	3572	55614	SH	DEFINED 03	
ESTERLINE TECHNOLOGIES CORP 64488	COM	297425100	1720	64488	SH	DEFINED 03	
ETHAN ALLEN INTERIORS INC	COM	297602104	3245	77490	SH	DEFINED 03	77490
ETHYL CORP 9460	COM NEW	297659609	207	9460	SH	DEFINED 03	
EUROPEAN WT FD INC 52100	COM	298792102	125	52100	SH	DEFINED 13	
EVERGREEN RES INC 110298	COM NO PAR	299900308	3586	110298	SH	DEFINED 03	
EXAR CORP 110946	COM	300645108	1903	110946	SH	DEFINED 03	
EXELON CORP 1173581	COM	30161N101	77879	1173581	SH	DEFINED 03	
EXELON CORP 1728	COM	30161N101	115	1728	SH	DEFINED 13	
EXELIXIS INC 22300	COM	30161Q104	157	22300	SH	DEFINED 03	
EXPEDITORS INTL WASH INC	COM	302130109	1294	34367	SH	DEFINED 03	34367
EXPRESS SCRIPTS INC 123431	COM	302182100	8200	123431	SH	DEFINED 03	
EXPRESS SCRIPTS INC 8388	COM	302182100	557	8388	SH	DEFINED 13	
EXPRESSJET HOLDINGS INC 198040	CL A	30218U108	2971	198040	SH	DEFINED 03	
EXTENDED STAY AMER INC 62026	COM	30224P101	898	62026	SH	DEFINED 03	
EXTREME NETWORKS INC 50750	COM	30226D106	366	50750	SH	DEFINED 03	
EXTREME NETWORKS INC 10029	COM	30226D106	72	10029	SH	DEFINED 13	
EXTREME NETWORKS INC 13	COM	30226D106	72	10000	SH PUT	DEFINED	
EXULT INC DEL	COM	302284104	215	29900	SH	DEFINED 03	29900
EXXON MOBIL CORP 15583015	COM	30231G102	638904	15583015	SH	DEFINED 03	
EXXON MOBIL CORP 484747	COM	30231G102	19875	484747	SH	DEFINED 09	
EXXON MOBIL CORP 220	COM	30231G102	9	220	SH	DEFINED 13	
FEI CO 80349	COM	30241L109	1808	80349	SH	DEFINED 03	
FEI CO 25	COM	30241L109	1	25	SH	DEFINED 13	
FLIR SYS INC 85814	COM	302445101	3132	85814	SH	DEFINED 03	
F M C CORP	COM NEW	302491303	3119	91398	SH	DEFINED 03	

91398	FMC TECHNOLOGIES INC	COM	30249U101	2293	98418 SH	DEFINED 03	98418
	FPL GROUP INC	COM	302571104	19886	303973 SH	DEFINED 03	
303973	FPL GROUP INC	COM	302571104	1	15 SH	DEFINED 13	
15	FTI CONSULTING INC	COM	302941109	728	31154 SH	DEFINED 03	
31154	FACTSET RESH SYS INC	COM	303075105	3144	82270 SH	DEFINED 03	
82270	FAIR ISAAC CORP	COM	303250104	2005	40778 SH	DEFINED 03	
40778	FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	905	36259 SH	DEFINED 03	
36259	FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	4	180 SH	DEFINED 13	
180	FALCONSTOR SOFTWARE INC	COM	306137100	127	14500 SH	DEFINED 03	14500
	FAMILY DLR STORES INC	COM	307000109	9591	267303 SH	DEFINED 03	
267303	FAMILY DLR STORES INC	COM	307000109	2736	76242 SH	DEFINED 09	
76242	FASTENAL CO	COM	311900104	2732	54913 SH	DEFINED 03	
54913	FEDDERS CORP	COM NEW	313135501	528	73323 SH	DEFINED 03	
73323	FEDERAL HOME LN MTG CORP	COM	313400301	71359	1223578 SH	DEFINED 03	
1223578	FEDERAL HOME LN MTG CORP	COM	313400301	10575	181330 SH	DEFINED 13	
181330	FEDERAL HOME LN MTG CORP	COM	313400301	682	11700 SH PUT	DEFINED	
13	FEDERAL NATL MTG ASSN	COM	313586109	184114	2452891 SH	DEFINED 03	2452891
	FEDERAL NATL MTG ASSN	COM	313586109	15829	210890 SH	DEFINED 13	
210890	FEDERAL NATL MTG ASSN	COM	313586109	1126	15000 SH PUT	DEFINED 13	
	FEDERAL SIGNAL CORP	COM	313855108	598	34109 SH	DEFINED 03	
34109	FEDERATED DEPT STORES INC DE	COM	31410H101	41631	883323 SH	DEFINED 03	
883323	FEDERATED DEPT STORES INC DE	COM	31410H101	9452	200554 SH	DEFINED 13	
200554	FEDERATED INVS INC PA	CL B	314211103	5356	182422 SH	DEFINED 03	
182422	FEDEX CORP	COM	31428X106	34931	517498 SH	DEFINED 03	
517498	FEDEX CORP	COM	31428X106	14	208 SH	DEFINED 13	208
	FELCOR LODGING TR INC	COM	31430F101	297	26790 SH	DEFINED 03	
26790	FERRO CORP	COM	315405100	763	28059 SH	DEFINED 03	
28059	F5 NETWORKS INC	COM	315616102	314	12500 SH	DEFINED 03	
12500	F5 NETWORKS INC	COM	315616102	5	190 SH	DEFINED 13	
190	FIDELITY NATL FINL INC	COM	316326107	4696	121089 SH	DEFINED 03	
121089	FIDELITY NATL FINL INC	COM	316326107	262	6761 SH	DEFINED 13	
6761	FIFTH THIRD BANCORP	COM	316773100	53820	910660 SH	DEFINED 03	
910660	FIFTH THIRD BANCORP	COM	316773100	7	110 SH	DEFINED 13	110
	FILENET CORP	COM	316869106	2900	107088 SH	DEFINED 03	
107088	FINANCIAL FED CORP	COM	317492106	1403	45920 SH	DEFINED 03	
45920	FINISAR	COM	31787A101	214	68300 SH	DEFINED 03	
68300	FINISAR	COM	31787A101	1	400 SH	DEFINED 13	
400	FINISH LINE INC	CL A	317923100	276	9200 SH	DEFINED 03	
9200	FIRST AMERN CORP CALIF	COM	318522307	3647	122500 SH	DEFINED 03	
122500	FIRST BANCORP P R	COM	318672102	3842	97153 SH	DEFINED 03	
97153	FIRST CHARTER CORP	COM	319439105	357	18258 SH	DEFINED 03	18258
	FIRST CHARTER CORP	COM	319439105	24	1206 SH	DEFINED 13	
1206							

3900 FIRST CTZNS BANCSHARES INC N	CL A	31946M103	470	3900	SH	DEFINED 03	
33400 FIRST COMWLTH FINL CORP PA	COM	319829107	476	33400	SH	DEFINED 03	
5600 FIRST CMNTY BANCORP CALIF	COM	31983B101	202	5600	SH	DEFINED 03	
190 FIRST CMNTY BANCORP CALIF	COM	31983B101	7	190	SH	DEFINED 13	
9336 FIRST FED CAP CORP	COM	319960100	211	9336	SH	DEFINED 03	
2210694 FIRST DATA CORP	COM	319963104	90837	2210694	SH	DEFINED 03	
FIRST DATA CORP	COM	319963104	18	430	SH	DEFINED 13	430
3750 FIRST ESSEX BANCORP INC	COM	320103104	218	3750	SH	DEFINED 03	
18620 FIRST FINL BANCORP OH	COM	320209109	297	18620	SH	DEFINED 03	
260 FIRST FINL BANCORP OH	COM	320209109	4	260	SH	DEFINED 13	
7463 FIRST FINL BANKSHARES	COM	32020R109	307	7463	SH	DEFINED 03	
43292 FIRST HORIZON PHARMACEUTICAL	COM	32051K106	487	43292	SH	DEFINED 03	
19300 FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	651	19300	SH	DEFINED 03	
9259 FIRST MERCHANTS CORP	COM	320817109	236	9259	SH	DEFINED 03	
FIRST MERCHANTS CORP	COM	320817109	3	114	SH	DEFINED 13	114
113959 FIRST MIDWEST BANCORP DEL	COM	320867104	3696	113959	SH	DEFINED 03	
227077 FIRST HEALTH GROUP CORP	COM	320960107	4433	227077	SH	DEFINED 03	
24 FIRST HEALTH GROUP CORP	COM	320960107	0	24	SH	DEFINED 13	
13 FIRST HEALTH GROUP CORP	COM	320960107	273	14000	SH CALL	DEFINED	
33702 FIRST NIAGARA FINL GP INC	COM	33582V108	505	33702	SH	DEFINED 03	
3767 FIRST NIAGARA FINL GP INC	COM	33582V108	56	3767	SH	DEFINED 13	
37748 FIRST REP BK SAN FRANCISCO	COM	336158100	1351	37748	SH	DEFINED 03	
FIRST SENTINEL BANCORP INC	COM	33640T103	324	15300	SH	DEFINED 03	15300
54 FIRST SENTINEL BANCORP INC	COM	33640T103	1	54	SH	DEFINED 13	
382777 FIRST TENN NATL CORP	COM	337162101	16880	382777	SH	DEFINED 03	
1538 FIRST TENN NATL CORP	COM	337162101	68	1538	SH	DEFINED 13	
301199 FISERV INC	COM	337738108	11909	301199	SH	DEFINED 03	
51809 FIRSTFED FINL CORP	COM	337907109	2254	51809	SH	DEFINED 03	
1324 FIRSTFED FINL CORP	COM	337907109	58	1324	SH	DEFINED 13	
46572 FIRSTMERIT CORP	COM	337915102	1263	46572	SH	DEFINED 03	
FIRSTFED AMER BANCORP INC	COM	337929103	219	8400	SH	DEFINED 03	8400
153971 FLAGSTAR BANCORP INC	COM	337930101	3298	153971	SH	DEFINED 03	
901448 FIRSTENERGY CORP	COM	337932107	31731	901448	SH	DEFINED 03	
11830 FISHER SCIENTIFIC INTL INC	COM NEW	338032204	489	11830	SH	DEFINED 03	
2236314 FLEETBOSTON FINL CORP	COM	339030108	97615	2236314	SH	DEFINED 03	
94051 FLEETWOOD ENTERPRISES INC	COM	339099103	965	94051	SH	DEFINED 03	
13800 FLORIDA EAST COAST INDS	COM	340632108	457	13800	SH	DEFINED 03	
61281 FLORIDA ROCK INDS INC	COM	341140101	3361	61281	SH	DEFINED 03	
FLUOR CORP NEW	COM	343412102	13132	331277	SH	DEFINED 03	331277
119104 FLOWERS FOODS INC	COM	343498101	3073	119104	SH	DEFINED 03	
50836 FLOWSERVE CORP	COM	34354P105	1061	50836	SH	DEFINED 03	
13800 FOOT LOCKER INC	COM	344849104	324	13800	SH	DEFINED 03	
FORD MTR CO DEL	COM PAR \$0.01	345370860	92665	5791585	SH	DEFINED 03	

5791585							
FORD MTR CO DEL	COM PAR \$0.01	345370860	72	4500 SH	DEFINED 13		
4500							
FORD MTR CO DEL	COM PAR \$0.01	345370860	160	10000 SH CALL	DEFINED		
13							
FORD MTR CO DEL	COM PAR \$0.01	345370860	640	40000 SH PUT	DEFINED		
13							
FOREST CITY ENTERPRISES INC	CL A	345550107	252	5300 SH	DEFINED 03		5300
FOREST LABS INC	COM	345838106	36526	591035 SH	DEFINED 03		
591035							
FOREST OIL CORP	COM PAR \$0.01	346091705	2467	86338 SH	DEFINED 03		
86338							
FORGENT NETWORKS INC	COM	34629U103	54	21726 SH	DEFINED 03		
21726							
FORTUNE BRANDS INC	COM	349631101	16914	236586 SH	DEFINED 03		
236586							
FORWARD AIR CORP	COM	349853101	1409	51233 SH	DEFINED 03		
51233							
FOSSIL INC	COM	349882100	4842	172137 SH	DEFINED 03		
172137							
FOUNDRY NETWORKS INC	COM	35063R100	317	11600 SH	DEFINED 03		
11600							
4 KIDS ENTMT INC	COM	350865101	795	30549 SH	DEFINED 03		30549
FOX ENTMT GROUP INC	CL A	35138T107	12158	417083 SH	DEFINED 03		
417083							
FRANKLIN RES INC	COM	354613101	21830	419315 SH	DEFINED 03		
419315							
FREDS INC	CL A	356108100	5100	164581 SH	DEFINED 03		
164581							
FREEMARKETS INC	COM	356602102	173	25800 SH	DEFINED 03		
25800							
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	13069	310199 SH	DEFINED 03		
310199							
FREMONT GEN CORP	COM	357288109	3069	181481 SH	DEFINED 03		
181481							
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	361	15636 SH	DEFINED 03		
15636							
FRIEDMAN INDS INC	COM	358435105	77	22902 SH	DEFINED 03		22902
FRONTIER AIRLINES INC NEW	COM	359065109	1308	91520 SH	DEFINED 03		
91520							
FRONTIER FINL CORP WASH	COM	35907K105	292	8808 SH	DEFINED 03		
8808							
FRONTIER FINL CORP WASH	COM	35907K105	9	263 SH	DEFINED 13		
263							
FRONTIER OIL CORP	COM	35914P105	1288	74817 SH	DEFINED 03		
74817							
FUELCELL ENERGY INC	COM	35952H106	174	13400 SH	DEFINED 03		
13400							
FULLER H B CO	COM	359694106	2119	71237 SH	DEFINED 03		
71237							
FULTON FINL CORP PA	COM	360271100	220	10060 SH	DEFINED 03		
10060							
FULTON FINL CORP PA	COM	360271100	4	193 SH	DEFINED 13		193
FURNITURE BRANDS INTL INC	COM	360921100	501	17098 SH	DEFINED 03		
17098							
FURNITURE BRANDS INTL INC	COM	360921100	2	60 SH	DEFINED 13		
60							
G & K SVCS INC	CL A	361268105	2102	57196 SH	DEFINED 03		
57196							
GATX CORP	COM	361448103	1182	42239 SH	DEFINED 03		
42239							
GSI COMMERCE INC	COM	36238G102	124	12711 SH	DEFINED 03		
12711							
GABLES RESIDENTIAL TR	SH BEN INT	362418105	2428	69900 SH	DEFINED 03		
69900							
GALLAGHER ARTHUR J & CO	COM	363576109	918	28248 SH	DEFINED 03		
28248							
GAMESTOP CORP	CL A	36466R101	1744	113158 SH	DEFINED 03		113158
GANNETT INC	COM	364730101	56844	637548 SH	DEFINED 03		
637548							
GANNETT INC	COM	364730101	4	48 SH	DEFINED 13		
48							
GAP INC DEL	COM	364760108	35292	1520561 SH	DEFINED 03		
1520561							
GAP INC DEL	COM	364760108	46	1964 SH	DEFINED 13		
1964							
GARDNER DENVER INC	COM	365558105	971	40681 SH	DEFINED 03		
40681							
GARTNER INC	COM	366651107	813	71859 SH	DEFINED 03		
71859							

GARTNER INC 16775	CL B	366651206	183	16775 SH	DEFINED 03	
GATEWAY INC	COM	367626108	2813	611593 SH	DEFINED 03	611593
GAYLORD ENTMT CO NEW 11573	COM	367905106	345	11573 SH	DEFINED 03	
GEN-PROBE INC NEW 89000	COM	36866T103	3246	89000 SH	DEFINED 03	
GEN-PROBE INC NEW 55	COM	36866T103	2	55 SH	DEFINED 13	
GEMSTAR-TV GUIDE INTL INC 44900	COM	36866W106	228	44900 SH	DEFINED 03	
GEMSTAR-TV GUIDE INTL INC 180	COM	36866W106	1	180 SH	DEFINED 13	
GENCORP INC 109586	COM	368682100	1180	109586 SH	DEFINED 03	
GENE LOGIC INC 20700	COM	368689105	107	20700 SH	DEFINED 03	
GENE LOGIC INC	COM	368689105	0	69 SH	DEFINED 13	69
GENENTECH INC 123209	COM NEW	368710406	11529	123209 SH	DEFINED 03	
GENERAL CABLE CORP DEL NEW 19750	COM	369300108	161	19750 SH	DEFINED 03	
GENERAL COMMUNICATION INC 141804	CL A	369385109	1234	141804 SH	DEFINED 03	
GENERAL COMMUNICATION INC 170	CL A	369385109	1	170 SH	DEFINED 13	
GENERAL DYNAMICS CORP 615879	COM	369550108	55669	615879 SH	DEFINED 03	
GENERAL DYNAMICS CORP 12209	COM	369550108	1104	12209 SH	DEFINED 09	
GENERAL DYNAMICS CORP 1638	COM	369550108	148	1638 SH	DEFINED 13	
GENERAL DYNAMICS CORP	COM	369550108	99	1100 SH CALL	DEFINED 13	
GENERAL DYNAMICS CORP 13	COM	369550108	99	1100 SH PUT	DEFINED	
GENERAL ELEC CO 21048025	COM	369604103	652068	21048025 SH	DEFINED 03	
GENERAL ELEC CO 783015	COM	369604103	24258	783015 SH	DEFINED 09	
GENERAL ELEC CO 1640600	COM	369604103	50826	1640600 SH	DEFINED 13	
GENERAL GROWTH PPTYS INC 24500	COM	370021107	680	24500 SH	DEFINED 03	
GENERAL GROWTH PPTYS INC 110364	COM	370021107	3063	110364 SH	DEFINED 09	
GENERAL GROWTH PPTYS INC 14770	COM	370021107	410	14770 SH	DEFINED 13	
GENERAL MLS INC	COM	370334104	42568	939684 SH	DEFINED 03	939684
GENERAL MTRS CORP 1797966	COM	370442105	96011	1797966 SH	DEFINED 03	
GENERAL MTRS CORP 596021	COM	370442105	31828	596021 SH	DEFINED 09	
GENERAL MTRS CORP 493	COM	370442105	26	493 SH	DEFINED 13	
GENERAL MTRS CORP 13	COM	370442105	529	9900 SH PUT	DEFINED	
GENESCO INC 51033	COM	371532102	772	51033 SH	DEFINED 03	
GENESCO INC 110	COM	371532102	2	110 SH	DEFINED 13	
GENESIS MICROCHIP INC DEL 11956	COM	37184C103	216	11956 SH	DEFINED 03	
GENTEX CORP	COM	371901109	8796	199196 SH	DEFINED 03	199196
GENTEX CORP 152	COM	371901109	7	152 SH	DEFINED 13	
GENLYTE GROUP INC 8664	COM	372302109	506	8664 SH	DEFINED 03	
GENTA INC 25700	COM NEW	37245M207	268	25700 SH	DEFINED 03	
GENUINE PARTS CO 280819	COM	372460105	9323	280819 SH	DEFINED 03	
GENTIVA HEALTH SERVICES INC 11731	COM	37247A102	148	11731 SH	DEFINED 03	
GENZYME CORP 471536	COM GENL DIV	372917104	23242	471536 SH	DEFINED 03	
GENZYME CORP 49	COM GENL DIV	372917104	2	49 SH	DEFINED 13	
GEORGIA GULF CORP	COM PAR \$0.01	373200203	2502	86651 SH	DEFINED 03	86651
GEORGIA PAC CORP	COM	373298108	28407	926227 SH	DEFINED 03	

926227							
GERBER SCIENTIFIC INC	COM	373730100	479	60163 SH	DEFINED 03		
60163							
GERON CORP	COM	374163103	197	19800 SH	DEFINED 03		
19800							
GETTY IMAGES INC	COM	374276103	2141	42700 SH	DEFINED 03		
42700							
GETTY RLTY CORP NEW	COM	374297109	295	11300 SH	DEFINED 03		
11300							
GEVITY HR INC	COM	374393106	1920	86347 SH	DEFINED 03		
86347							
GILEAD SCIENCES INC	COM	375558103	14055	241168 SH	DEFINED 03		
241168							
GILEAD SCIENCES INC	COM	375558103	26	451 SH	DEFINED 13		451
GILLETTE CO	COM	375766102	114439	3115675 SH	DEFINED 03		
3115675							
GLACIER BANCORP INC NEW	COM	37637Q105	267	8230 SH	DEFINED 03		
8230							
GLAMIS GOLD LTD	COM	376775102	202	11800 SH	DEFINED 03		
11800							
GLATFELTER	COM	377316104	777	62383 SH	DEFINED 03		
62383							
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	107	2300 SH	DEFINED 13		
2300							
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	103	2200 SH CALL	DEFINED		
13							
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	103	2200 SH PUT	DEFINED		
13							
GLENBOROUGH RLTY TR INC	COM	37803P105	1660	83226 SH	DEFINED 03		83226
GLIMCHER RLTY TR	SH BEN INT	379302102	369	16500 SH	DEFINED 03		
16500							
GLOBAL INDS LTD	COM	379336100	187	36500 SH	DEFINED 03		
36500							
GLOBAL INDS LTD	COM	379336100	0	49 SH	DEFINED 13		
49							
GLOBAL IMAGING SYSTEMS	COM	37934A100	1773	55856 SH	DEFINED 03		
55856							
GLOBAL PMTS INC	COM	37940X102	3915	83087 SH	DEFINED 03		
83087							
GLOBESPANVIRATA INC	COM	37957V106	336	57396 SH	DEFINED 03		
57396							
GLOBESPANVIRATA INC	COM	37957V106	35	5952 SH	DEFINED 13		
5952							
GOLD BANC CORP INC	COM	379907108	1343	95520 SH	DEFINED 03		95520
GOAMERICA INC	COM	38020R106	4	11100 SH	DEFINED 03		
11100							
GOLDEN WEST FINL CORP DEL	COM	381317106	48674	471690 SH	DEFINED 03		
471690							
GOLDEN WEST FINL CORP DEL	COM	381317106	94	915 SH	DEFINED 13		
915							
GOLDMAN SACHS GROUP INC	COM	38141G104	102635	1039549 SH	DEFINED 03		
1039549							
GOLDMAN SACHS GROUP INC	COM	38141G104	14	144 SH	DEFINED 13		
144							
GOODRICH CORP	COM	382388106	11674	393212 SH	DEFINED 03		
393212							
GOODYEAR TIRE & RUBR CO	COM	382550101	2987	379976 SH	DEFINED 03		
379976							
GOODYEAR TIRE & RUBR CO	COM	382550101	1	130 SH	DEFINED 13		130
GOODYS FAMILY CLOTHING INC	COM	382588101	657	70212 SH	DEFINED 03		
70212							
GORMAN RUPP CO	COM	383082104	219	8300 SH	DEFINED 03		
8300							
GRACE W R & CO DEL NEW	COM	38388F108	91	35600 SH	DEFINED 03		
35600							
GRACO INC	COM	384109104	3571	89050 SH	DEFINED 03		
89050							
GRAFTECH INTL LTD	COM	384313102	560	41500 SH	DEFINED 03		
41500							
GRAFTECH INTL LTD	COM	384313102	6	440 SH	DEFINED 13		
440							
GRAINGER W W INC	COM	384802104	7748	163486 SH	DEFINED 03		
163486							
GRANITE CONSTR INC	COM	387328107	707	30080 SH	DEFINED 03		30080
GRANT PRIDECO INC	COM	38821G101	497	38139 SH	DEFINED 03		
38139							
GRAY TELEVISION INC	COM	389375106	322	21300 SH	DEFINED 03		
21300							
GREAT ATLANTIC & PAC TEA INC	COM	390064103	752	89493 SH	DEFINED 03		
89493							

GREAT LAKES CHEM CORP 104194	COM	390568103	2833	104194	SH	DEFINED 03	
GREAT PLAINS ENERGY INC 37131	COM	391164100	1182	37131	SH	DEFINED 03	
GREATER BAY BANCORP 35434	COM	391648102	1009	35434	SH	DEFINED 03	
GREEN MOUNTAIN PWR CORP 10287	COM	393154109	243	10287	SH	DEFINED 03	
GREENPOINT FINL CORP	COM	395384100	7302	206725	SH	DEFINED 03	206725
GREENPOINT FINL CORP 363	COM	395384100	13	363	SH	DEFINED 13	
GREIF INC 7184	CL A	397624107	255	7184	SH	DEFINED 03	
GREY GLOBAL GROUP INC 540	COM	39787M108	369	540	SH	DEFINED 03	
GREY WOLF INC 98900	COM	397888108	370	98900	SH	DEFINED 03	
GRIFFON CORP 81887	COM	398433102	1659	81887	SH	DEFINED 03	
GROUP 1 AUTOMOTIVE INC 54957	COM	398905109	1989	54957	SH	DEFINED 03	
GTECH HLDGS CORP 18948	COM	400518106	938	18948	SH	DEFINED 03	
GUIDANT CORP	COM	401698105	42103	699379	SH	DEFINED 03	699379
GUIDANT CORP 2195	COM	401698105	132	2195	SH	DEFINED 13	
GUILFORD PHARMACEUTICALS INC 9000	COM	401829106	61	9000	SH	DEFINED 03	
GUILFORD PHARMACEUTICALS INC 2112	COM	401829106	14	2112	SH	DEFINED 13	
GUITAR CTR MGMT INC 54560	COM	402040109	1781	54560	SH	DEFINED 03	
GYMBOREE CORP 85097	COM	403777105	1466	85097	SH	DEFINED 03	
H & Q HEALTHCARE FD 37564	SH BEN INT	404052102	686	37564	SH	DEFINED 13	
HCA INC 798703	COM	404119109	34312	798703	SH	DEFINED 03	
HCA INC	COM	404119109	8	178	SH	DEFINED 13	178
HCC INS HLDGS INC 34668	COM	404132102	1102	34668	SH	DEFINED 03	
HMS HLDGS CORP 12200	COM	40425J101	49	12200	SH	DEFINED 03	
HRPT PPTYS TR 14800	COM SH BEN INT	40426W101	149	14800	SH	DEFINED 03	
HAEMONETICS CORP 59512	COM	405024100	1422	59512	SH	DEFINED 03	
HAGGAR CORP 12706	COM	405173105	248	12706	SH	DEFINED 03	
HAIN CELESTIAL GROUP INC 81071	COM	405217100	1882	81071	SH	DEFINED 03	
HALLIBURTON CO 872378	COM	406216101	22682	872378	SH	DEFINED 03	
HALLIBURTON CO	COM	406216101	4680	180000	SH	DEFINED 13	180000
HALLIBURTON CO 13	COM	406216101	520	20000	SH CALL	DEFINED	
HALLIBURTON CO	COM	406216101	1300	50000	SH PUT	DEFINED 13	
HANCOCK FABRICS INC 44059	COM	409900107	638	44059	SH	DEFINED 03	
HANCOCK HLDG CO 6350	COM	410120109	347	6350	SH	DEFINED 03	
HANCOCK JOHN FINL SVCS INC 809591	COM	41014S106	30360	809591	SH	DEFINED 03	
HANDLEMAN CO DEL 30042	COM	410252100	617	30042	SH	DEFINED 03	
HANOVER COMPRESSOR CO 112786	COM	410768105	1258	112786	SH	DEFINED 03	
HANSEN NAT CORP	COM	411310105	93	11000	SH	DEFINED 03	11000
HARBOR FLA BANCSHARES INC 10610	COM	411901101	316	10610	SH	DEFINED 03	
HARBOR FLA BANCSHARES INC 127	COM	411901101	4	127	SH	DEFINED 13	
HARLAND JOHN H CO 126542	COM	412693103	3455	126542	SH	DEFINED 03	
HARLEY DAVIDSON INC 605738	COM	412822108	28791	605738	SH	DEFINED 03	
HARLEY DAVIDSON INC 116	COM	412822108	6	116	SH	DEFINED 13	
HARLEYSVILLE GROUP INC	COM	412824104	292	14658	SH	DEFINED 03	

14658							
HARLEYSVILLE NATL CORP PA	COM	412850109	345	11475 SH	DEFINED 03		
11475							
HARMAN INTL INDS INC	COM	413086109	25418	343582 SH	DEFINED 03		343582
HARMAN INTL INDS INC	COM	413086109	5	70 SH	DEFINED 13		
70							
HARMONIC INC	COM	413160102	1327	183058 SH	DEFINED 03		
183058							
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	207	12738 SH	DEFINED 03		
12738							
HARRAHS ENTMT INC	COM	413619107	9261	186083 SH	DEFINED 03		
186083							
HARRAHS ENTMT INC	COM	413619107	27	542 SH	DEFINED 13		
542							
HARRIS CORP DEL	COM	413875105	1613	42509 SH	DEFINED 03		
42509							
HARRIS INTERACTIVE INC	COM	414549105	129	15500 SH	DEFINED 03		
15500							
HARSCO CORP	COM	415864107	980	22357 SH	DEFINED 03		22357
HARTE-HANKS INC	COM	416196103	2325	106877 SH	DEFINED 03		
106877							
HARTFORD FINL SVCS GROUP INC	COM	416515104	38851	658159 SH	DEFINED 03		
658159							
HARTMARX CORP	COM	417119104	43	10250 SH	DEFINED 03		
10250							
HARVEST NATURAL RESOURCES IN	COM	41754V103	138	13900 SH	DEFINED 03		
13900							
HASBRO INC	COM	418056107	12245	575437 SH	DEFINED 03		
575437							
HAVERTY FURNITURE INC	COM	419596101	1018	51264 SH	DEFINED 03		
51264							
HAWAIIAN ELEC INDUSTRIES	COM	419870100	578	12198 SH	DEFINED 03		
12198							
HEALTH CARE PPTY INVS INC	COM	421915109	315	6200 SH	DEFINED 03		6200
HEALTH MGMT ASSOC INC NEW	CL A	421933102	9040	376670 SH	DEFINED 03		
376670							
HEALTH MGMT ASSOC INC NEW	CL A	421933102	20	845 SH	DEFINED 13		
845							
HEALTHCARE RLTY TR	COM	421946104	200	5600 SH	DEFINED 03		
5600							
HEADWATERS INC	COM	42210P102	261	13400 SH	DEFINED 03		
13400							
HEALTH CARE REIT INC	COM	42217K106	866	24050 SH	DEFINED 03		
24050							
HEALTH NET INC	COM	42222G108	10022	306495 SH	DEFINED 03		
306495							
HEALTH NET INC	COM	42222G108	267	8167 SH	DEFINED 13		
8167							
HEARTLAND EXPRESS INC	COM	422347104	2862	118321 SH	DEFINED 03		118321
HEARTLAND EXPRESS INC	COM	422347104	3	117 SH	DEFINED 13		
117							
HECLA MNG CO	COM	422704106	473	57000 SH	DEFINED 03		
57000							
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1032	47336 SH	DEFINED 03		
47336							
HEINZ H J CO	COM	423074103	20519	563234 SH	DEFINED 03		
563234							
HELIX TECHNOLOGY CORP	COM	423319102	1278	62116 SH	DEFINED 03		
62116							
HELMERICH & PAYNE INC	COM	423452101	2288	81923 SH	DEFINED 03		
81923							
HENRY JACK & ASSOC INC	COM	426281101	793	38549 SH	DEFINED 03		
38549							
HENRY JACK & ASSOC INC	COM	426281101	3	151 SH	DEFINED 13		151
HERCULES INC	COM	427056106	4213	345350 SH	DEFINED 03		
345350							
HERITAGE PPTY INVT TR INC	COM	42725M107	78701	2766288 SH	DEFINED 03		
2766288							
HERLEY INDS INC DEL	COM	427398102	1136	54896 SH	DEFINED 03		
54896							
HERSHEY FOODS CORP	COM	427866108	16473	213958 SH	DEFINED 03		
213958							
HEWITT ASSOCS INC	COM	42822Q100	285	9543 SH	DEFINED 03		
9543							
HEWLETT PACKARD CO	COM	428236103	152896	6656342 SH	DEFINED 03		
6656342							
HEWLETT PACKARD CO	COM	428236103	32	1384 SH	DEFINED 09		
1384							
HEWLETT PACKARD CO	COM	428236103	10672	464600 SH	DEFINED 13		464600

HEWLETT PACKARD CO 13	COM	428236103	106	4600	SH CALL	DEFINED	
HEWLETT PACKARD CO	COM	428236103	106	4600	SH PUT	DEFINED	13
HIBERNIA CORP 170691	CL A	428656102	4013	170691	SH	DEFINED	03
HIGH YIELD INCOME FD INC 11000	COM	429904105	67	11000	SH	DEFINED	03
HIGHWOODS PPTYS INC 48012	COM	431284108	1220	48012	SH	DEFINED	03
HILB ROGAL & HAMILTON CO 85843	COM	431294107	2753	85843	SH	DEFINED	03
HILLENBRAND INDS INC 115264	COM	431573104	7153	115264	SH	DEFINED	03
HILTON HOTELS CORP	COM	432848109	10352	604346	SH	DEFINED	03 604346
HOLLINGER INTL INC 25200	CL A	435569108	394	25200	SH	DEFINED	03
HOLLYWOOD ENTMT CORP 27300	COM	436141105	375	27300	SH	DEFINED	03
HOLLYWOOD ENTMT CORP 23	COM	436141105	0	23	SH	DEFINED	13
HOLOGIC INC 46684	COM	436440101	805	46684	SH	DEFINED	03
HOME DEPOT INC 5635767	COM	437076102	200013	5635767	SH	DEFINED	03
HOME DEPOT INC 544938	COM	437076102	19340	544938	SH	DEFINED	13
HOME PROPERTIES INC 14600	COM	437306103	590	14600	SH	DEFINED	03
HOMESTORE INC	COM	437852106	198	41900	SH	DEFINED	03 41900
HOMESTORE INC 193	COM	437852106	1	193	SH	DEFINED	13
HON INDS INC 111400	COM	438092108	4826	111400	SH	DEFINED	03
HONEYWELL INTL INC 1784735	COM	438516106	59664	1784735	SH	DEFINED	03
HONEYWELL INTL INC 1049916	COM	438516106	35099	1049916	SH	DEFINED	09
HOOPER HOLMES INC 156523	COM	439104100	967	156523	SH	DEFINED	03
HORACE MANN EDUCATORS CORP N 38718	COM	440327104	541	38718	SH	DEFINED	03
HORMEL FOODS CORP 80681	COM	440452100	2082	80681	SH	DEFINED	03
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	2751	66645	SH	DEFINED	03 66645
HOSPITALITY PPTYS TR 155	COM SH BEN INT	44106M102	6	155	SH	DEFINED	13
HOST MARRIOTT CORP NEW 28700	COM	44107P104	354	28700	SH	DEFINED	03
HOT TOPIC INC 225375	COM	441339108	6637	225375	SH	DEFINED	03
HOUSTON EXPL CO 11100	COM	442120101	405	11100	SH	DEFINED	03
HOVNANIAN ENTERPRISES INC 9151	CL A	442487203	797	9151	SH	DEFINED	03
HUBBELL INC 60896	CL B	443510201	2686	60896	SH	DEFINED	03
HUDSON CITY BANCORP 19372	COM	443683107	740	19372	SH	DEFINED	03
HUDSON CITY BANCORP	COM	443683107	6	170	SH	DEFINED	13 170
HUDSON RIV BANCORP INC 6000	COM	444128102	234	6000	SH	DEFINED	03
HUDSON UNITED BANCORP 105544	COM	444165104	3900	105544	SH	DEFINED	03
HUFFY CORP 31862	COM	444356109	167	31862	SH	DEFINED	03
HUGHES SUPPLY INC 59255	COM	444482103	2940	59255	SH	DEFINED	03
HUMANA INC 781643	COM	444859102	17861	781643	SH	DEFINED	03
HUMANA INC 1000	COM	444859102	23	1000	SH	DEFINED	13
HUMAN GENOME SCIENCES INC 35319	COM	444903108	468	35319	SH	DEFINED	03
HUNT J B TRANS SVCS INC	COM	445658107	14411	533532	SH	DEFINED	03 533532
HUNT J B TRANS SVCS INC 655	COM	445658107	18	655	SH	DEFINED	13
HUNTINGTON BANCSHARES INC 684752	COM	446150104	15407	684752	SH	DEFINED	03
HUNTINGTON BANCSHARES INC	COM	446150104	6	285	SH	DEFINED	13

285							
HUTCHINSON TECHNOLOGY INC	COM	448407106	2379	77357 SH	DEFINED 03		
77357							
HUTCHINSON TECHNOLOGY INC	COM	448407106	1	47 SH	DEFINED 13		
47							
HYDRIL	COM	448774109	1275	53118 SH	DEFINED 03		
53118							
HYPERCOM CORP	COM	44913M105	53	11200 SH	DEFINED 03		
11200							
HYPERION SOLUTIONS CORP	COM	44914M104	3117	103411 SH	DEFINED 03	103411	
ICOS CORP	COM	449295104	231	5600 SH	DEFINED 03		
5600							
ICOS CORP	COM	449295104	8	200 SH	DEFINED 13		
200							
ICU MED INC	COM	44930G107	2773	80857 SH	DEFINED 03		
80857							
IDX SYS CORP	COM	449491109	252	9400 SH	DEFINED 03		
9400							
IGEN INC	COM	449536101	536	9100 SH	DEFINED 03		
9100							
IHOP CORP	COM	449623107	2279	59233 SH	DEFINED 03		
59233							
IMC GLOBAL INC	COM	449669100	777	78227 SH	DEFINED 03		
78227							
IMCO RECYCLING INC	COM	449681105	299	30200 SH	DEFINED 03	30200	
IMS HEALTH INC	COM	449934108	12011	483136 SH	DEFINED 03		
483136							
ISTAR FINL INC	COM	45031U101	369	9485 SH	DEFINED 03		
9485							
ITT EDUCATIONAL SERVICES INC	COM	45068B109	6670	142016 SH	DEFINED 03		
142016							
IXIA	COM	45071R109	156	13368 SH	DEFINED 03		
13368							
ITT INDS INC IND	COM	450911102	10751	144871 SH	DEFINED 03		
144871							
ITT INDS INC IND	COM	450911102	1215	16368 SH	DEFINED 09		
16368							
ICICI BK LTD	ADR	45104G104	210	12250 SH	DEFINED 03		
12250							
IDACORP INC	COM	451107106	1089	36386 SH	DEFINED 03	36386	
IDEX CORP	COM	45167R104	3589	86293 SH	DEFINED 03		
86293							
IDEXX LABS INC	COM	45168D104	5537	119647 SH	DEFINED 03		
119647							
IGATE CORP	COM	45169U105	82	10400 SH	DEFINED 03		
10400							
IKON OFFICE SOLUTIONS INC	COM	451713101	169	14216 SH	DEFINED 03		
14216							
IDENTIX INC	COM	451906101	146	32900 SH	DEFINED 03		
32900							
ILEX ONCOLOGY INC	COM	451923106	359	16900 SH	DEFINED 03		
16900							
ILLINOIS TOOL WKS INC	COM	452308109	41717	497169 SH	DEFINED 03		
497169							
ILLINOIS TOOL WKS INC	COM	452308109	7552	90000 SH	DEFINED 13	90000	
IMATION CORP	COM	45245A107	1526	43428 SH	DEFINED 03		
43428							
IMCLONE SYS INC	COM	45245W109	344	8682 SH	DEFINED 03		
8682							
IMCLONE SYS INC	COM	45245W109	2	40 SH	DEFINED 13		
40							
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1680	44802 SH	DEFINED 03		
44802							
IMAGISTICS INTERNATIONAL INC	COM	45247T104	75	2000 SH	DEFINED 13		
2000							
IMAGISTICS INTERNATIONAL INC	COM	45247T104	19	500 SH CALL	DEFINED		
13							
IMMUNOGEN INC	COM	45253H101	112	22100 SH	DEFINED 03		
22100							
IMPAC MTG HLDGS INC	COM	45254P102	805	44200 SH	DEFINED 03	44200	
IMPAX LABORATORIES INC	COM	45256B101	211	14668 SH	DEFINED 03		
14668							
IMMUNOMEDICS INC	COM	452907108	117	25700 SH	DEFINED 03		
25700							
INAMED CORP	COM	453235103	4142	86212 SH	DEFINED 03		
86212							
INCYTE CORP	COM	45337C102	231	33700 SH	DEFINED 03		
33700							
INDEPENDENCE CMNTY BK CORP	COM	453414104	2451	68134 SH	DEFINED 03		
68134							

INDEPENDENCE CMNTY BK CORP 287	COM	453414104	10	287	SH	DEFINED	13	
INDEPENDENT BANK CORP MASS 7162	COM	453836108	203	7162	SH	DEFINED	03	
INDEPENDENT BANK CORP MICH	COM	453838104	300	10584	SH	DEFINED	03	10584
INDEVUS PHARMACEUTICALS INC 29800	COM	454072109	176	29800	SH	DEFINED	03	
INDYMAC BANCORP INC 33115	COM	456607100	986	33115	SH	DEFINED	03	
INFOCUS CORP 16000	COM	45665B106	155	16000	SH	DEFINED	03	
INFOCUS CORP 99	COM	45665B106	1	99	SH	DEFINED	13	
INFORMATICA CORP 38800	COM	45666Q102	400	38800	SH	DEFINED	03	
INFONET SVCS CORP 73000	CL B	45666T106	124	73000	SH	DEFINED	03	
INFORMATION HLDGS INC 52674	COM	456727106	1164	52674	SH	DEFINED	03	
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	1212	12700	SH	DEFINED	03	12700
INFOSYS TECHNOLOGIES LTD 7	SPONSORED ADR	456788108	1	7	SH	DEFINED	13	
INFOSPACE INC 12949	COM NEW	45678T201	298	12949	SH	DEFINED	03	
INFOUSA INC NEW 10200	COM	456818301	76	10200	SH	DEFINED	03	
INGRAM MICRO INC 16100	CL A	457153104	256	16100	SH	DEFINED	03	
INPUT/OUTPUT INC 126016	COM	457652105	568	126016	SH	DEFINED	03	
INSIGHT ENTERPRISES INC 113402	COM	45765U103	2132	113402	SH	DEFINED	03	
INSIGHT ENTERPRISES INC 101	COM	45765U103	2	101	SH	DEFINED	13	
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1126	68217	SH	DEFINED	03	68217
INSIGHT COMMUNICATIONS INC 23234	CL A	45768V108	240	23234	SH	DEFINED	03	
INNKEEPERS USA TR 10107	COM	4576J0104	85	10107	SH	DEFINED	03	
INSPIRE PHARMACEUTICALS INC 14400	COM	457733103	204	14400	SH	DEFINED	03	
INSPIRE PHARMACEUTICALS INC 220	COM	457733103	3	220	SH	DEFINED	13	
INSURANCE AUTO AUCTIONS INC 25757	COM	457875102	336	25757	SH	DEFINED	03	
INTEGRA LIFESCIENCES HLDGS C 65146	COM NEW	457985208	1867	65146	SH	DEFINED	03	
INTEGRA LIFESCIENCES HLDGS C 7	COM NEW	457985208	0	7	SH	DEFINED	13	
INTEGRATED DEVICE TECHNOLOGY 1859	COM	458118106	2979	173521	SH	DEFINED	03	173521
INTEGRATED DEVICE TECHNOLOGY 13500	COM	458118106	32	1859	SH	DEFINED	13	
INTEGRATED ELECTRICAL SVC 116807	COM	45811E103	125	13500	SH	DEFINED	03	
INTEGRATED CIRCUIT SYS INC 89	COM	45811K208	3329	116807	SH	DEFINED	03	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	3	89	SH	DEFINED	13	
INTEGRATED SILICON SOLUTION 47084	COM	45812P107	737	47084	SH	DEFINED	03	
INTEL CORP 15992003	COM	458140100	512544	15992003	SH	DEFINED	03	
INTEL CORP 175068	COM	458140100	5611	175068	SH	DEFINED	09	
INTEL CORP	COM	458140100	26827	837029	SH	DEFINED	13	837029
INTEL CORP 13	COM	458140100	481	15000	SH CALL	DEFINED		
INTEGRA BK CORP 9848	COM	45814P105	217	9848	SH	DEFINED	03	
INTELIDATA TECHNOLOGIES CORP 27300	COM	45814T107	43	27300	SH	DEFINED	03	
INTER TEL INC 79692	COM	458372109	1991	79692	SH	DEFINED	03	
INTERACTIVECORP 238228	COM	45840Q101	8083	238228	SH	DEFINED	03	
INTERACTIVECORP 3131	COM	45840Q101	106	3131	SH	DEFINED	13	
INTERACTIVECORP 13	COM	45840Q101	102	3000	SH CALL	DEFINED		
INTERACTIVECORP	COM	45840Q101	102	3000	SH PUT	DEFINED	13	

INTERFACE INC 129988	CL A	458665106	719	129988	SH	DEFINED 03	
INTERGRAPH CORP 22200	COM	458683109	531	22200	SH	DEFINED 03	
INTERGRAPH CORP 1125	COM	458683109	27	1125	SH	DEFINED 09	
INTERGRAPH CORP 100	COM	458683109	2	100	SH	DEFINED 13	
INTERMAGNETICS GEN CORP 41830	COM	458771102	927	41830	SH	DEFINED 03	
INTERMET CORP 51258	COM	45881K104	279	51258	SH	DEFINED 03	
INTERMUNE INC 13600	COM	45884X103	315	13600	SH	DEFINED 03	
INTERMUNE INC	COM	45884X103	0	11	SH	DEFINED 13	11
INTERNAP NETWORK SVCS CORP 12800	COM	45885A102	31	12800	SH	DEFINED 03	
INTERNATIONAL BUSINESS MACHS 4006026	COM	459200101	371278	4006026	SH	DEFINED 03	
INTERNATIONAL BUSINESS MACHS 100333	COM	459200101	9299	100333	SH	DEFINED 13	
INTERNATIONAL BUSINESS MACHS 13	COM	459200101	463	5000	SH CALL	DEFINED	
INTERNATIONAL FLAVORS&FRAGRA 198092	COM	459506101	6917	198092	SH	DEFINED 03	
INTERNATIONAL GAME TECHNOLOG 551435	COM	459902102	19686	551435	SH	DEFINED 03	
INTERNATIONAL GAME TECHNOLOG 2225	COM	459902102	79	2225	SH	DEFINED 13	
INTERNATIONAL MULTIFOODS COR	COM	460043102	1938	107660	SH	DEFINED 03	107660
INTL PAPER CO 1133230	COM	460146103	48854	1133230	SH	DEFINED 03	
INTL PAPER CO 203456	COM	460146103	8771	203456	SH	DEFINED 09	
INTL PAPER CO 200	COM	460146103	9	200	SH	DEFINED 13	
INTERNATIONAL RECTIFIER CORP 110058	COM	460254105	5438	110058	SH	DEFINED 03	
INTERNATIONAL SPEEDWAY CORP 29275	CL A	460335201	1301	29275	SH	DEFINED 03	
INTERNET CAP GROUP INC 28500	COM	46059C106	10	28500	SH	DEFINED 03	
INTERNET SEC SYS INC 131922	COM	46060X107	2484	131922	SH	DEFINED 03	
INTERPUBLIC GROUP COS INC	COM	460690100	10027	642736	SH	DEFINED 03	642736
INTERPUBLIC GROUP COS INC 215300	COM	460690100	3359	215300	SH	DEFINED 13	
INTERSIL CORP 42779	CL A	46069S109	1063	42779	SH	DEFINED 03	
INTERSIL CORP 180	CL A	46069S109	4	180	SH	DEFINED 13	
INTERSTATE BAKERIES CORP DEL 51873	COM	46072H108	738	51873	SH	DEFINED 03	
INTERVOICE INC NEW 40400	COM	461142101	480	40400	SH	DEFINED 03	
INTERWOVEN INC 18554	COM NEW	46114T508	240	18554	SH	DEFINED 03	
INTRADO INC 74590	COM	46117A100	1637	74590	SH	DEFINED 03	
INTRADO INC	COM	46117A100	2	107	SH	DEFINED 13	107
INTUIT 1120251	COM	461202103	59216	1120251	SH	DEFINED 03	
INTUIT 2100	COM	461202103	111	2100	SH	DEFINED 13	
INTUIT 13	COM	461202103	111	2100	SH CALL	DEFINED	
INTUIT 13	COM	461202103	111	2100	SH PUT	DEFINED	
INVACARE CORP 88098	COM	461203101	3557	88098	SH	DEFINED 03	
INTUITIVE SURGICAL INC 15063	COM NEW	46120E602	257	15063	SH	DEFINED 03	
INTRUSION INC 12300	COM	46121E106	7	12300	SH	DEFINED 03	
INVERESK RESH GROUP INC	COM	461238107	440	17800	SH	DEFINED 03	17800
INVESTMENT TECHNOLOGY GRP NE 57689	COM	46145F105	932	57689	SH	DEFINED 03	
INVESTORS REAL ESTATE TR 14500	SH BEN INT	461730103	144	14500	SH	DEFINED 03	

INVISION TECHNOLOGIES INC 48761	COM	461851107	1637	48761	SH	DEFINED 03	
INVISION TECHNOLOGIES INC 100	COM	461851107	3	100	SH	DEFINED 13	
INVITROGEN CORP 4700	COM	46185R100	329	4700	SH	DEFINED 03	
INVESTORS FINL SERVICES CORP 57994	COM	461915100	2228	57994	SH	DEFINED 03	
INVESTORS FINL SERVICES CORP 50	COM	461915100	2	50	SH	DEFINED 13	
IOMEGA CORP	COM NEW	462030305	177	29640	SH	DEFINED 03	29640
IONICS INC 42185	COM	462218108	1344	42185	SH	DEFINED 03	
IRON MTN INC PA 8350	COM	462846106	330	8350	SH	DEFINED 03	
IRWIN FINL CORP 79225	COM	464119106	2488	79225	SH	DEFINED 03	
ISHARES TR 4059	S&P 500 INDEX	464287200	451	4059	SH	DEFINED 10	
ISHARES TR 14300	MSCI EMERG MKT	464287234	2344	14300	SH	DEFINED 03	
ISHARES TR 1400	MSCI EAFE IDX	464287465	191	1400	SH	DEFINED 03	
ISHARES TR 12657	MSCI EAFE IDX	464287465	1731	12657	SH	DEFINED 10	
ISHARES TR	S&P MIDCAP 400	464287507	11011	95700	SH	DEFINED 03	95700
ISHARES TR 47354	RUSSELL1000VAL	464287598	2764	47354	SH	DEFINED 10	
ISHARES TR 41905	RUSSELL1000GRW	464287614	1961	41905	SH	DEFINED 10	
ISHARES TR 3530	RUSL 2000 VALU	464287630	566	3530	SH	DEFINED 10	
ISHARES TR 6469	RUSL 2000 GROW	464287648	383	6469	SH	DEFINED 10	
ISHARES TR 86000	RUSSELL 2000	464287655	9529	86000	SH	DEFINED 03	
ISHARES TR 339150	S&P SMLCAP 600	464287804	45446	339150	SH	DEFINED 03	
ISIS PHARMACEUTICALS INC 25200	COM	464330109	164	25200	SH	DEFINED 03	
ITRON INC	COM	465741106	899	48950	SH	DEFINED 03	48950
IVAX CORP 158223	COM	465823102	3778	158223	SH	DEFINED 03	
IVAX CORP	COM	465823102	7104	297500	SH CALL	DEFINED 13	
IXYS CORP 10500	COM	46600W106	98	10500	SH	DEFINED 03	
J & J SNACK FOODS CORP 24158	COM	466032109	912	24158	SH	DEFINED 03	
JDS UNIPHASE CORP 2280529	COM	46612J101	8301	2280529	SH	DEFINED 03	
JDS UNIPHASE CORP 7253	COM	46612J101	26	7253	SH	DEFINED 09	
JDS UNIPHASE CORP 350	COM	46612J101	1	350	SH	DEFINED 13	
JDA SOFTWARE GROUP INC	COM	46612K108	1234	74736	SH	DEFINED 03	74736
J F CHINA REGION FD INC 38563	COM	46614T107	697	38563	SH	DEFINED 13	
J JILL GROUP INC 45103	COM	466189107	573	45103	SH	DEFINED 03	
JLG INDS INC 106959	COM	466210101	1629	106959	SH	DEFINED 03	
J P MORGAN CHASE & CO 6134706	COM	46625H100	225328	6134706	SH	DEFINED 03	
J P MORGAN CHASE & CO 1407634	COM	46625H100	51702	1407634	SH	DEFINED 09	
J P MORGAN CHASE & CO 1565	COM	46625H100	57	1565	SH	DEFINED 13	
J2 GLOBAL COMMUNICATIONS INC 53746	COM NEW	46626E205	1332	53746	SH	DEFINED 03	
JABIL CIRCUIT INC	COM	466313103	9491	335366	SH	DEFINED 03	335366
JACK IN THE BOX INC 113852	COM	466367109	2432	113852	SH	DEFINED 03	
JACOBS ENGR GROUP INC DEL 20658	COM	469814107	992	20658	SH	DEFINED 03	
JACUZZI BRANDS INC 38530	COM	469865109	273	38530	SH	DEFINED 03	
JAKKS PAC INC 63920	COM	47012E106	841	63920	SH	DEFINED 03	
JANUS CAP GROUP INC	COM	47102X105	12369	753775	SH	DEFINED 03	

753775							
JAPAN EQUITY FD INC	COM	471057109	442	66100 SH	DEFINED 13		
66100							
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	270	24800 SH	DEFINED 13		
24800							
JARDEN CORP	COM	471109108	346	12646 SH	DEFINED 03	12646	
JARDEN CORP	COM	471109108	4	141 SH	DEFINED 13		
141							
JEFFERIES GROUP INC NEW	COM	472319102	3761	113910 SH	DEFINED 03		
113910							
JEFFERSON PILOT CORP	COM	475070108	21710	428626 SH	DEFINED 03		
428626							
JETBLUE AWYS CORP	COM	477143101	850	32034 SH	DEFINED 03		
32034							
JO-ANN STORES INC	COM	47758P307	1136	55702 SH	DEFINED 03		
55702							
JOHNSON & JOHNSON	COM	478160104	343141	6642299 SH	DEFINED 03		
6642299							
JOHNSON & JOHNSON	COM	478160104	17930	347072 SH	DEFINED 13		
347072							
JOHNSON & JOHNSON	COM	478160104	615	11900 SH CALL	DEFINED 13		
JOHNSON & JOHNSON	COM	478160104	98	1900 SH PUT	DEFINED		
13							
JOHNSON CTLS INC	COM	478366107	28845	248403 SH	DEFINED 03		
248403							
JOHNSON CTLS INC	COM	478366107	2447	21074 SH	DEFINED 09		
21074							
JOHNSON CTLS INC	COM	478366107	18	157 SH	DEFINED 13		
157							
JONES APPAREL GROUP INC	COM	480074103	31008	880155 SH	DEFINED 03		
880155							
JONES LANG LASALLE INC	COM	48020Q107	338	16300 SH	DEFINED 03		
16300							
JOURNAL REGISTER CO	COM	481138105	327	15800 SH	DEFINED 03		
15800							
JOY GLOBAL INC	COM	481165108	607	23216 SH	DEFINED 03	23216	
JUNIPER NETWORKS INC	COM	48203R104	863	46186 SH	DEFINED 03		
46186							
JUNIPER NETWORKS INC	COM	48203R104	2	111 SH	DEFINED 13		
111							
KCS ENERGY INC	COM	482434206	151	14300 SH	DEFINED 03		
14300							
KLA-TENCOR CORP	COM	482480100	22698	387739 SH	DEFINED 03		
387739							
KLA-TENCOR CORP	COM	482480100	35	598 SH	DEFINED 09		
598							
KLA-TENCOR CORP	COM	482480100	4	60 SH	DEFINED 13		
60							
K-SWISS INC	CL A	482686102	2263	93916 SH	DEFINED 03		
93916							
K2 INC	COM	482732104	1232	80979 SH	DEFINED 03	80979	
K V PHARMACEUTICAL CO	CL A	482740206	554	21735 SH	DEFINED 03		
21735							
KAMAN CORP	CL A	483548103	748	58761 SH	DEFINED 03		
58761							
KANSAS CITY SOUTHERN	COM NEW	485170302	2197	153431 SH	DEFINED 03		
153431							
KAYDON CORP	COM	486587108	2199	85085 SH	DEFINED 03		
85085							
KEANE INC	COM	486665102	4431	302631 SH	DEFINED 03		
302631							
KEANE INC	COM	486665102	2	145 SH	DEFINED 13		
145							
KB HOME	COM	48666K109	42682	588552 SH	DEFINED 03		
588552							
KB HOME	COM	48666K109	1108	15277 SH	DEFINED 09	15277	
KB HOME	COM	48666K109	8	112 SH	DEFINED 13		
112							
KEITHLEY INSTRS INC	COM	487584104	676	36944 SH	DEFINED 03		
36944							
KELLOGG CO	COM	487836108	27229	715042 SH	DEFINED 03		
715042							
KELLOGG CO	COM	487836108	2905	76296 SH	DEFINED 09		
76296							
KELLOGG CO	COM	487836108	31	805 SH	DEFINED 13		
805							
KELLWOOD CO	COM	488044108	3461	84411 SH	DEFINED 03		
84411							
KELLWOOD CO	COM	488044108	22	527 SH	DEFINED 13		
527							

KELLY SVCS INC	CL A	488152208	883	30933	SH	DEFINED 03	30933
KEMET CORP	COM	488360108	842	61489	SH	DEFINED 03	
61489 KENNAMETAL INC	COM	489170100	1056	26566	SH	DEFINED 03	
26566 KENSEY NASH CORP	COM	490057106	305	13131	SH	DEFINED 03	
13131 KERR MCGEE CORP	COM	492386107	17654	379731	SH	DEFINED 03	
379731 KEYCORP NEW	COM	493267108	24005	818714	SH	DEFINED 03	
818714 KEYNOTE SYS INC	COM	493308100	407	34413	SH	DEFINED 03	
34413 KEYSpan CORP	COM	49337W100	9521	258723	SH	DEFINED 03	
258723 KIMBALL INTL INC	CL B	494274103	292	18800	SH	DEFINED 03	18800
KILROY RLTY CORP	COM	49427F108	2719	83012	SH	DEFINED 03	
83012 KIMBERLY CLARK CORP	COM	494368103	91824	1553974	SH	DEFINED 03	
1553974 KIMBERLY CLARK CORP	COM	494368103	6	100	SH	DEFINED 13	
100 KIMCO REALTY CORP	COM	49446R109	477	10650	SH	DEFINED 03	
10650 KINDER MORGAN INC KANS	COM	49455P101	24970	422497	SH	DEFINED 03	
422497 KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	204	4743	SH	DEFINED 03	
4743 KINDRED HEALTHCARE INC	COM	494580103	307	5900	SH	DEFINED 03	
5900 KING PHARMACEUTICALS INC	COM	495582108	11907	780288	SH	DEFINED 03	780288
KIRBY CORP	COM	497266106	2079	59595	SH	DEFINED 03	
59595 KMART HLDG CORPORATION	COM	498780105	232	9700	SH	DEFINED 03	
9700 KMART HLDG CORPORATION	COM	498780105	4	178	SH	DEFINED 13	
178 KNIGHT RIDDER INC	COM	499040103	13704	177129	SH	DEFINED 03	
177129 KNIGHT TRADING GROUP INC	COM	499063105	2929	199800	SH	DEFINED 03	
199800 KNIGHT TRANSN INC	COM	499064103	2775	108189	SH	DEFINED 03	
108189 KOGER EQUITY INC	COM	500228101	278	13300	SH	DEFINED 03	
13300 KOHLS CORP	COM	500255104	24252	539655	SH	DEFINED 03	539655
KOPIN CORP	COM	500600101	1112	165733	SH	DEFINED 03	
165733 KOREA ELECTRIC PWR	SPONSORED ADR	500631106	244	23500	SH	DEFINED 03	
23500 KOREA FD	COM	500634100	1285	70000	SH	DEFINED 13	
70000 KORN FERRY INTL	COM NEW	500643200	407	30544	SH	DEFINED 03	
30544 KOS PHARMACEUTICALS INC	COM	500648100	2073	48187	SH	DEFINED 03	
48187 KRAFT FOODS INC	CL A	50075N104	4949	153611	SH	DEFINED 03	
153611 KRAFT FOODS INC	CL A	50075N104	5	156	SH	DEFINED 13	
156 KRISPY KREME DOUGHNUTS INC	COM	501014104	677	18500	SH	DEFINED 03	18500
KROGER CO	COM	501044101	48742	2633253	SH	DEFINED 03	
2633253 KROGER CO	COM	501044101	6	300	SH	DEFINED 13	
300 KROLL INC	COM	501049100	2679	103054	SH	DEFINED 03	
103054 KRONOS INC	COM	501052104	3399	85817	SH	DEFINED 03	
85817 KULICKE & SOFFA INDS INC	COM	501242101	1894	131693	SH	DEFINED 03	
131693 KYPHON INC	COM	501577100	609	24511	SH	DEFINED 03	
24511 LNR PPTY CORP	COM	501940100	436	8800	SH	DEFINED 03	
8800 LSI LOGIC CORP	COM	502161102	5322	599973	SH	DEFINED 03	599973
LTX CORP	COM	502392103	1519	101058	SH	DEFINED 03	
101058 L-3 COMMUNICATIONS HLDGS INC	COM	502424104	11572	225306	SH	DEFINED 03	

225306						
LA JOLLA PHARMACEUTICAL CO	COM	503459109	76	17900 SH	DEFINED 03	
17900						
LA QUINTA CORP	PAIRED CTF	50419U202	427	66600 SH	DEFINED 03	
66600						
LA Z BOY INC	COM	505336107	2474	117908 SH	DEFINED 03	
117908						
LABOR READY INC	COM NEW	505401208	1360	103812 SH	DEFINED 03	
103812						
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3683	99664 SH	DEFINED 03	
99664						
LABRANCHE & CO INC	COM	505447102	207	17723 SH	DEFINED 03	17723
LACLEDE GROUP INC	COM	505597104	1362	47692 SH	DEFINED 03	
47692						
LAFARGE NORTH AMERICA INC	COM	505862102	284	7000 SH	DEFINED 03	
7000						
LAFARGE NORTH AMERICA INC	COM	505862102	19	459 SH	DEFINED 13	
459						
LAM RESEARCH CORP	COM	512807108	1291	39972 SH	DEFINED 03	
39972						
LAM RESEARCH CORP	COM	512807108	10	296 SH	DEFINED 13	
296						
LAMAR ADVERTISING CO	CL A	512815101	336	9000 SH	DEFINED 03	
9000						
LAMAR ADVERTISING CO	CL A	512815101	3	87 SH	DEFINED 13	
87						
LANCASTER COLONY CORP	COM	513847103	1298	28740 SH	DEFINED 03	28740
LANCE INC	COM	514606102	1100	73162 SH	DEFINED 03	
73162						
LANDAMERICA FINL GROUP INC	COM	514936103	5805	111083 SH	DEFINED 03	
111083						
LANDRYS RESTAURANTS INC	COM	51508L103	1848	71842 SH	DEFINED 03	
71842						
LANDSTAR SYS INC	COM	515098101	3350	88056 SH	DEFINED 03	
88056						
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	346	22700 SH	DEFINED 13	
22700						
LATTICE SEMICONDUCTOR CORP	COM	518415104	709	73224 SH	DEFINED 03	
73224						
LATTICE SEMICONDUCTOR CORP	COM	518415104	4	385 SH	DEFINED 13	
385						
LAUDER ESTEE COS INC	CL A	518439104	747	19019 SH	DEFINED 03	19019
LAWSON PRODS INC	COM	520776105	786	23775 SH	DEFINED 03	
23775						
LAWSON SOFTWARE INC	COM	520780107	119	14300 SH	DEFINED 03	
14300						
LAWSON SOFTWARE INC	COM	520780107	0	54 SH	DEFINED 13	
54						
LEAR CORP	COM	521865105	3906	63692 SH	DEFINED 03	
63692						
LEARNING TREE INTL INC	COM	522015106	209	12000 SH	DEFINED 03	
12000						
LEE ENTERPRISES INC	COM	523768109	1250	28635 SH	DEFINED 03	
28635						
LEGGETT & PLATT INC	COM	524660107	6649	307409 SH	DEFINED 03	
307409						
LEGG MASON INC	COM	524901105	3992	51722 SH	DEFINED 03	51722
LEHMAN BROS HLDGS INC	COM	524908100	88311	1143632 SH	DEFINED 03	
1143632						
LENNAR CORP	CL A	526057104	4235	44118 SH	DEFINED 03	
44118						
LENNAR CORP	CL A	526057104	7	70 SH	DEFINED 13	
70						
LENNOX INTL INC	COM	526107107	2872	171955 SH	DEFINED 03	
171955						
LEUCADIA NATL CORP	COM	527288104	1162	25205 SH	DEFINED 03	
25205						
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	392	68700 SH	DEFINED 03	
68700						
LEXAR MEDIA INC	COM	52886P104	531	30500 SH	DEFINED 03	
30500						
LEXICON GENETICS INC	COM	528872104	159	27000 SH	DEFINED 03	27000
LEXINGTON CORP PPTYS TR	COM	529043101	2050	101512 SH	DEFINED 03	
101512						
LEXMARK INTL NEW	CL A	529771107	45176	574462 SH	DEFINED 03	
574462						
LEXMARK INTL NEW	CL A	529771107	210	2676 SH	DEFINED 13	
2676						
LIBBEY INC	COM	529898108	966	33933 SH	DEFINED 03	
33933						

LIBERTY CORP S C 8678	COM	530370105	392	8678 SH	DEFINED 03	
LIBERTY MEDIA CORP NEW 518805	COM SER A	530718105	6169	518805 SH	DEFINED 03	
LIBERTY PPTY TR 51728	SH BEN INT	531172104	2012	51728 SH	DEFINED 03	
LIFEPOINT HOSPITALS INC	COM	53219L109	7356	249776 SH	DEFINED 03	249776
LIGAND PHARMACEUTICALS INC 32700	CL B	53220K207	480	32700 SH	DEFINED 03	
LIGAND PHARMACEUTICALS INC 300	CL B	53220K207	4	300 SH	DEFINED 13	
LIGHTBRIDGE INC 13229	COM	532226107	120	13229 SH	DEFINED 03	
LILLY ELI & CO 1970918	COM	532457108	138615	1970918 SH	DEFINED 03	
LILLY ELI & CO 1400	COM	532457108	98	1400 SH	DEFINED 13	
LILLY ELI & CO 13	COM	532457108	98	1400 SH CALL	DEFINED	
LILLY ELI & CO 13	COM	532457108	98	1400 SH PUT	DEFINED	
LIMITED BRANDS INC	COM	532716107	28461	1578520 SH	DEFINED 03	1578520
LIMITED BRANDS INC 286	COM	532716107	5	286 SH	DEFINED 13	
LIN TV CORP 13400	CL A	532774106	346	13400 SH	DEFINED 03	
LINCARE HLDGS INC 535470	COM	532791100	16107	535470 SH	DEFINED 03	
LINCARE HLDGS INC 1057	COM	532791100	32	1057 SH	DEFINED 13	
LINCOLN ELEC HLDGS INC 18700	COM	533900106	463	18700 SH	DEFINED 03	
LINCOLN NATL CORP IND 465581	COM	534187109	18796	465581 SH	DEFINED 03	
LINDSAY MFG CO 27406	COM	535555106	692	27406 SH	DEFINED 03	
LINEAR TECHNOLOGY CORP	COM	535678106	64230	1526738 SH	DEFINED 03	1526738
LINEAR TECHNOLOGY CORP 705	COM	535678106	30	705 SH	DEFINED 09	
LINEAR TECHNOLOGY CORP 150	COM	535678106	6	150 SH	DEFINED 13	
LINENS N THINGS INC 110605	COM	535679104	3327	110605 SH	DEFINED 03	
LIONBRIDGE TECHNOLOGIES INC 10500	COM	536252109	101	10500 SH	DEFINED 03	
LITTELFUSE INC 10084	COM	537008104	291	10084 SH	DEFINED 03	
LIZ CLAIBORNE INC 660139	COM	539320101	23409	660139 SH	DEFINED 03	
LIZ CLAIBORNE INC 60247	COM	539320101	2136	60247 SH	DEFINED 09	
LIZ CLAIBORNE INC	COM	539320101	17	477 SH	DEFINED 13	477
LOCAL FINL CORP 14200	COM	539553107	296	14200 SH	DEFINED 03	
LOCKHEED MARTIN CORP 1669632	COM	539830109	85819	1669632 SH	DEFINED 03	
LOEWS CORP 356957	COM	540424108	17652	356957 SH	DEFINED 03	
LOEWS CORP 168	COM	540424108	8	168 SH	DEFINED 13	
LONE STAR STEAKHOUSE SALOON 57342	COM	542307103	1331	57342 SH	DEFINED 03	
LONE STAR TECHNOLOGIES INC 68148	COM	542312103	1089	68148 SH	DEFINED 03	
LONGS DRUG STORES CORP 23544	COM	543162101	582	23544 SH	DEFINED 03	
LONGS DRUG STORES CORP	COM	543162101	2	65 SH	DEFINED 13	65
LONGVIEW FIBRE CO 59461	COM	543213102	734	59461 SH	DEFINED 03	
LOOKSMART LTD 36800	COM	543442107	57	36800 SH	DEFINED 03	
LOUISIANA PAC CORP 1029867	COM	546347105	18414	1029867 SH	DEFINED 03	
LOUISIANA PAC CORP 13	COM	546347105	1758	98300 SH CALL	DEFINED	
LOWES COS INC 1786400	COM	548661107	98949	1786400 SH	DEFINED 03	
LOWES COS INC 51	COM	548661107	3	51 SH	DEFINED 13	
LUBRIZOL CORP	COM	549271104	2946	90585 SH	DEFINED 03	

90585	LUCENT TECHNOLOGIES INC	COM	549463107	18787	6615002 SH	DEFINED 03	6615002
	LUCENT TECHNOLOGIES INC	COM	549463107	29	10199 SH	DEFINED 09	
10199	LUCENT TECHNOLOGIES INC	COM	549463107	0	84 SH	DEFINED 13	
84	LUMINEX CORP DEL	COM	55027E102	95	10100 SH	DEFINED 03	
10100	LYDALL INC DEL	COM	550819106	385	37802 SH	DEFINED 03	
37802	LYDALL INC DEL	COM	550819106	1	139 SH	DEFINED 13	
139	LYONDELL CHEMICAL CO	COM	552078107	3001	177029 SH	DEFINED 03	
177029	M & T BK CORP	COM	55261F104	7022	71434 SH	DEFINED 03	
71434	MAF BANCORP INC	COM	55261R108	3636	86788 SH	DEFINED 03	86788
	MAF BANCORP INC	COM	55261R108	9	212 SH	DEFINED 13	
212	MBIA INC	COM	55262C100	26560	448421 SH	DEFINED 03	
448421	MBNA CORP	COM	55262L100	66261	2666440 SH	DEFINED 03	
2666440	MB FINANCIAL INC NEW	COM	55264U108	349	9600 SH	DEFINED 03	
9600	M D C HLDGS INC	COM	552676108	4835	74965 SH	DEFINED 03	
74965	M D C HLDGS INC	COM	552676108	11	171 SH	DEFINED 13	
171	MDU RES GROUP INC	COM	552690109	1852	77771 SH	DEFINED 03	
77771	MDU RES GROUP INC	COM	552690109	2	81 SH	DEFINED 13	81
	MEMC ELECTR MATLS INC	COM	552715104	389	40400 SH	DEFINED 03	
40400	MFA MTG INVTs INC	COM	55272X102	215	22000 SH	DEFINED 03	
22000	MGE ENERGY INC	COM	55277P104	201	6400 SH	DEFINED 03	
6400	MGIC INVT CORP WIS	COM	552848103	17825	313052 SH	DEFINED 03	
313052	MGIC INVT CORP WIS	COM	552848103	28	500 SH	DEFINED 13	
500	MGIC INVT CORP WIS	COM	552848103	427	7500 SH PUT	DEFINED	
13	MGI PHARMA INC	COM	552880106	4033	98011 SH	DEFINED 03	
98011	MGM MIRAGE	COM	552953101	580	15430 SH	DEFINED 03	15430
	M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	261	6695 SH	DEFINED 03	
6695	MKS INSTRUMENT INC	COM	55306N104	428	14757 SH	DEFINED 03	
14757	MKS INSTRUMENT INC	COM	55306N104	2	60 SH	DEFINED 13	
60	MPS GROUP INC	COM	553409103	671	71746 SH	DEFINED 03	
71746	MRV COMMUNICATIONS INC	COM	553477100	239	63444 SH	DEFINED 03	
63444	MRV COMMUNICATIONS INC	COM	553477100	0	100 SH	DEFINED 13	
100	MRO SOFTWARE INC	COM	55347W105	882	65372 SH	DEFINED 03	
65372	MSC INDL DIRECT INC	CL A	553530106	1217	44239 SH	DEFINED 03	44239
	MSC SOFTWARE CORP	COM	553531104	158	16700 SH	DEFINED 03	
16700	MACDERMID INC	COM	554273102	5428	158520 SH	DEFINED 03	
158520	MACERICH CO	COM	554382101	235	5287 SH	DEFINED 03	
5287	MACK CALI RLTY CORP	COM	554489104	1952	46900 SH	DEFINED 03	
46900	MACROVISION CORP	COM	555904101	902	39928 SH	DEFINED 03	
39928	MACROMEDIA INC	COM	556100105	332	18720 SH	DEFINED 03	
18720	MACROMEDIA INC	COM	556100105	1	61 SH	DEFINED 13	
61	MADDEN STEVEN LTD	COM	556269108	239	11700 SH	DEFINED 03	11700
	MAGMA DESIGN AUTOMATION	COM	559181102	278	11900 SH	DEFINED 03	
11900							

MAGNA ENTMT CORP 18900	CL A	559211107	95	18900	SH	DEFINED 03	
MAGNETEK INC 55943	COM	559424106	369	55943	SH	DEFINED 03	
MAGNUM HUNTER RES INC 33450	COM PAR \$0.002	55972F203	318	33450	SH	DEFINED 03	
MAHANAGAR TEL NIGAM LTD 27000	SPONS ADR 2001	559778402	165	27000	SH	DEFINED 03	
MAIL-WELL INC 16300	COM	560321200	75	16300	SH	DEFINED 03	
MANDALAY RESORT GROUP 19205	COM	562567107	859	19205	SH	DEFINED 03	
MANHATTAN ASSOCS INC	COM	562750109	1975	71454	SH	DEFINED 03	71454
MANHATTAN ASSOCS INC 82	COM	562750109	2	82	SH	DEFINED 13	
MANITOWOC INC 68124	COM	563571108	2125	68124	SH	DEFINED 03	
MANOR CARE INC NEW 188437	COM	564055101	6514	188437	SH	DEFINED 03	
MANPOWER INC 30526	COM	56418H100	1437	30526	SH	DEFINED 03	
MANTECH INTL CORP 72240	CL A	564563104	1802	72240	SH	DEFINED 03	
MANUFACTURED HOME CMNTYS INC 7200	COM	564682102	271	7200	SH	DEFINED 03	
MANUGISTICS GROUP INC 29000	COM	565011103	182	29000	SH	DEFINED 03	
MANUGISTICS GROUP INC	COM	565011103	2	325	SH	DEFINED 13	325
MAPINFO CORP 30851	COM	565105103	311	30851	SH	DEFINED 03	
MARATHON OIL CORP 1056364	COM	565849106	34955	1056364	SH	DEFINED 03	
MARATHON OIL CORP 852	COM	565849106	28	852	SH	DEFINED 13	
MARCUS CORP 73908	COM	566330106	1212	73908	SH	DEFINED 03	
MARKEL CORP 1100	COM	570535104	279	1100	SH	DEFINED 03	
MARSH & MCLENNAN COS INC 853070	COM	571748102	40854	853070	SH	DEFINED 03	
MARSHALL & ILSLEY CORP 356320	COM	571834100	13629	356320	SH	DEFINED 03	
MARSHALL & ILSLEY CORP	COM	571834100	26	690	SH	DEFINED 13	690
MARRIOTT INTL INC NEW 480643	CL A	571903202	22206	480643	SH	DEFINED 03	
MARTEK BIOSCIENCES CORP 11886	COM	572901106	774	11886	SH	DEFINED 03	
MARTIN MARIETTA MATLS INC 43839	COM	573284106	2059	43839	SH	DEFINED 03	
MARVEL ENTERPRISES INC 67600	COM	57383M108	1968	67600	SH	DEFINED 03	
MARVEL ENTERPRISES INC 260	COM	57383M108	8	260	SH	DEFINED 13	
MASCO CORP 1897484	COM	574599106	52010	1897484	SH	DEFINED 03	
MASCO CORP 158	COM	574599106	4	158	SH	DEFINED 13	
MASSEY ENERGY CORP	COM	576206106	3768	181176	SH	DEFINED 03	181176
MASTEC INC 12650	COM	576323109	187	12650	SH	DEFINED 03	
MATERIAL SCIENCES CORP 31784	COM	576674105	321	31784	SH	DEFINED 03	
MATRIX SVC CO 10600	COM	576853105	192	10600	SH	DEFINED 03	
MATRIXONE INC 22700	COM	57685P304	140	22700	SH	DEFINED 03	
MATTEL INC 948014	COM	577081102	18268	948014	SH	DEFINED 03	
MATTHEWS INTL CORP 15200	CL A	577128101	450	15200	SH	DEFINED 03	
MATTSON TECHNOLOGY INC 9736	COM	577223100	118	9736	SH	DEFINED 03	
MATTSON TECHNOLOGY INC	COM	577223100	73	6013	SH	DEFINED 13	6013
MAXTOR CORP 51709	COM NEW	577729205	574	51709	SH	DEFINED 03	
MAXIM INTEGRATED PRODS INC 623589	COM	57772K101	30918	623589	SH	DEFINED 03	
MAXIM INTEGRATED PRODS INC 640	COM	57772K101	32	640	SH	DEFINED 09	
MAXIM INTEGRATED PRODS INC	COM	57772K101	11	227	SH	DEFINED 13	

227							
MAXYGEN INC	COM	577776107	119	11200 SH	DEFINED 03		
11200							
MAY DEPT STORES CO	COM	577778103	22796	784176 SH	DEFINED 03		
784176							
MAY DEPT STORES CO	COM	577778103	8	274 SH	DEFINED 13		
274							
MAVERICK TUBE CORP	COM	577914104	2067	107384 SH	DEFINED 03		107384
MAVERICK TUBE CORP	COM	577914104	443	23000 SH CALL	DEFINED		
13							
MAXIMUS INC	COM	577933104	2050	52401 SH	DEFINED 03		
52401							
MAYTAG CORP	COM	578592107	9314	334417 SH	DEFINED 03		
334417							
MAYTAG CORP	COM	578592107	45	1600 SH	DEFINED 13		
1600							
MCCLATCHY CO	CL A	579489105	335	4875 SH	DEFINED 03		
4875							
MCCORMICK & CO INC	COM NON VTG	579780206	6414	213096 SH	DEFINED 03		
213096							
MCCORMICK & CO INC	COM NON VTG	579780206	1915	63612 SH	DEFINED 09		
63612							
MCDATA CORP	CL A	580031201	341	35782 SH	DEFINED 03		35782
MCDATA CORP	CL A	580031201	0	48 SH	DEFINED 13		
48							
MCDONALDS CORP	COM	580135101	81443	3280009 SH	DEFINED 03		
3280009							
MCDONALDS CORP	COM	580135101	8453	340421 SH	DEFINED 13		
340421							
MCG CAPITAL CORP	COM	58047P107	319	16300 SH	DEFINED 03		
16300							
MCGRAW HILL COS INC	COM	580645109	36067	515835 SH	DEFINED 03		
515835							
MCKESSON CORP	COM	58155Q103	21414	665865 SH	DEFINED 03		
665865							
MEADE INSTRUMENTS CORP	COM	583062104	133	38675 SH	DEFINED 03		
38675							
MEADWESTVACO CORP	COM	583334107	16773	563814 SH	DEFINED 03		563814
MEDAREX INC	COM	583916101	286	45854 SH	DEFINED 03		
45854							
MEDALLION FINL CORP	COM	583928106	38	4000 SH	DEFINED 03		
4000							
MEDALLION FINL CORP	COM	583928106	63	6621 SH	DEFINED 13		
6621							
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	18083	532023 SH	DEFINED 03		
532023							
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1	24 SH	DEFINED 13		
24							
MEDIA GEN INC	CL A	584404107	1943	29854 SH	DEFINED 03		
29854							
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	298	34400 SH	DEFINED 03		
34400							
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1	64 SH	DEFINED 13		64
MEDICINES CO	COM	584688105	669	22700 SH	DEFINED 03		
22700							
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	4327	60688 SH	DEFINED 03		
60688							
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	3	40 SH	DEFINED 13		
40							
MEDIMMUNE INC	COM	584699102	10571	416495 SH	DEFINED 03		
416495							
MEDIMMUNE INC	COM	584699102	4601	181285 SH	DEFINED 13		
181285							
MEDTRONIC INC	COM	585055106	114591	2357345 SH	DEFINED 03		
2357345							
MEDTRONIC INC	COM	585055106	1799	37000 SH	DEFINED 13		
37000							
MELLON FINL CORP	COM	58551A108	22840	711311 SH	DEFINED 03		711311
MELLON FINL CORP	COM	58551A108	5780	180000 SH	DEFINED 13		
180000							
MEMBERWORKS INC	COM	586002107	1309	48180 SH	DEFINED 03		
48180							
MENS WEARHOUSE INC	COM	587118100	2407	96254 SH	DEFINED 03		
96254							
MENTOR CORP MINN	COM	587188103	2905	120741 SH	DEFINED 03		
120741							
MENTOR GRAPHICS CORP	COM	587200106	2870	197367 SH	DEFINED 03		
197367							
MERCANTILE BANKSHARES CORP	COM	587405101	2831	62121 SH	DEFINED 03		
62121							

MERCANTILE BANKSHARES CORP 76	COM	587405101	3	76 SH	DEFINED 13	
MERCK & CO INC	COM	589331107	262937	5691270 SH	DEFINED 03	5691270
MERCK & CO INC 163412	COM	589331107	7550	163412 SH	DEFINED 09	
MERCK & CO INC 211	COM	589331107	10	211 SH	DEFINED 13	
MERCURY COMPUTER SYS 221005	COM	589378108	5503	221005 SH	DEFINED 03	
MERCURY COMPUTER SYS 1042	COM	589378108	26	1042 SH	DEFINED 13	
MERCURY GENL CORP NEW 5400	COM	589400100	251	5400 SH	DEFINED 03	
MERCURY INTERACTIVE CORP 141440	COM	589405109	6880	141440 SH	DEFINED 03	
MERCURY INTERACTIVE CORP 100	COM	589405109	5	100 SH	DEFINED 13	
MEREDITH CORP	COM	589433101	5548	113670 SH	DEFINED 03	113670
MERIDIAN RESOURCE CORP 11200	COM	589770109	67	11200 SH	DEFINED 03	
MERISTAR HOSPITALITY CORP 23100	COM	58984Y103	150	23100 SH	DEFINED 03	
MERIT MED SYS INC 12454	COM	589889104	277	12454 SH	DEFINED 03	
MERITAGE CORP 5800	COM	59001A102	385	5800 SH	DEFINED 03	
MERRILL LYNCH & CO INC 2853501	COM	590188108	167358	2853501 SH	DEFINED 03	
MERRILL LYNCH & CO INC 651	COM	590188108	38	651 SH	DEFINED 13	
MESA AIR GROUP INC 81840	COM	590479101	1029	81840 SH	DEFINED 03	
METHODE ELECTRS INC	CL A	591520200	1732	141614 SH	DEFINED 03	141614
METLIFE INC 1513113	COM	59156R108	50947	1513113 SH	DEFINED 03	
METLIFE INC 152720	COM	59156R108	5142	152720 SH	DEFINED 13	
METRIS COS INC 18350	COM	591598107	81	18350 SH	DEFINED 03	
METRO GOLDWYN MAYER INC 24150	COM	591610100	413	24150 SH	DEFINED 03	
MEXICO FD INC 20000	COM	592835102	329	20000 SH	DEFINED 13	
MICHAELS STORES INC 54700	COM	594087108	2418	54700 SH	DEFINED 03	
MICHAELS STORES INC 46	COM	594087108	2	46 SH	DEFINED 13	
MICHAELS STORES INC	COM	594087108	221	5000 SH PUT	DEFINED 13	
MICREL INC 93729	COM	594793101	1458	93729 SH	DEFINED 03	
MICREL INC 538	COM	594793101	8	538 SH	DEFINED 13	
MICROS SYS INC 44029	COM	594901100	1909	44029 SH	DEFINED 03	
MICROSOFT CORP 24949737	COM	594918104	682874	24949737 SH	DEFINED 03	
MICROSOFT CORP 134861	COM	594918104	3691	134861 SH	DEFINED 09	
MICROSOFT CORP 991267	COM	594918104	27131	991267 SH	DEFINED 13	
MICROSOFT CORP 13	COM	594918104	96	3500 SH CALL	DEFINED	
MICROSOFT CORP	COM	594918104	96	3500 SH PUT	DEFINED 13	
MICROSTRATEGY INC 5890	CL A NEW	594972408	309	5890 SH	DEFINED 03	
MICROCHIP TECHNOLOGY INC 86752	COM	595017104	2895	86752 SH	DEFINED 03	
MICROCHIP TECHNOLOGY INC 1196	COM	595017104	40	1196 SH	DEFINED 09	
MICROCHIP TECHNOLOGY INC 10	COM	595017104	0	10 SH	DEFINED 13	
MICROMUSE INC 43600	COM	595094103	301	43600 SH	DEFINED 03	
MICROMUSE INC 13	COM	595094103	35	5000 SH CALL	DEFINED	
MICRON TECHNOLOGY INC 1038096	COM	595112103	13983	1038096 SH	DEFINED 03	
MICRON TECHNOLOGY INC	COM	595112103	31	2330 SH	DEFINED 09	2330
MICRON TECHNOLOGY INC	COM	595112103	202	15000 SH CALL	DEFINED	

13							
MICROSEMI CORP	COM	595137100	2185	89163 SH	DEFINED 03		
89163							
MICROTEK MEDICAL HLDGS INC	COM	595158109	100	20000 SH	DEFINED 03		
20000							
MID-AMER APT CMNTYS INC	COM	59522J103	349	10400 SH	DEFINED 03		
10400							
MID ATLANTIC MED SVCS INC	COM	59523C107	6758	104297 SH	DEFINED 03		
104297							
MID ATLANTIC MED SVCS INC	COM	59523C107	3	40 SH	DEFINED 13		
40							
MID-STATE BANCSHARES	COM	595440108	301	11823 SH	DEFINED 03		
11823							
MIDAS GROUP INC	COM	595626102	488	34132 SH	DEFINED 03		34132
MIDWAY GAMES INC	COM	598148104	499	128594 SH	DEFINED 03		
128594							
MILACRON INC	COM	598709103	338	81077 SH	DEFINED 03		
81077							
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1782	95561 SH	DEFINED 03		
95561							
MILLENNIUM PHARMACEUTICALS I	COM	599902103	3	170 SH	DEFINED 13		
170							
MILLENNIUM CHEMICALS INC	COM	599903101	393	31000 SH	DEFINED 03		
31000							
MILLER HERMAN INC	COM	600544100	569	23463 SH	DEFINED 03		
23463							
MILLIPORE CORP	COM	601073109	3387	78682 SH	DEFINED 03		
78682							
MINDSPEED TECHNOLOGIES INC	COM	602682106	296	43166 SH	DEFINED 03		43166
MINDSPEED TECHNOLOGIES INC	COM	602682106	0	45 SH	DEFINED 13		
45							
MINE SAFETY APPLIANCES CO	COM	602720104	398	5000 SH	DEFINED 03		
5000							
MINERALS TECHNOLOGIES INC	COM	603158106	1271	21459 SH	DEFINED 03		
21459							
MIPS TECHNOLOGIES INC	COM	604567107	101	18400 SH	DEFINED 03		
18400							
MOBILE MINI INC	COM	60740F105	716	36308 SH	DEFINED 03		
36308							
MODINE MFG CO	COM	607828100	592	21956 SH	DEFINED 03		
21956							
MOHAWK INDS INC	COM	608190104	4865	68966 SH	DEFINED 03		
68966							
MOHAWK INDS INC	COM	608190104	8	111 SH	DEFINED 13		111
MOLECULAR DEVICES CORP	COM	60851C107	219	11549 SH	DEFINED 03		
11549							
MOLECULAR DEVICES CORP	COM	60851C107	0	1 SH	DEFINED 13		
1							
MOLEX INC	COM	608554101	10578	303181 SH	DEFINED 03		
303181							
MONACO COACH CORP	COM	60886R103	1671	70222 SH	DEFINED 03		
70222							
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	121	14100 SH	DEFINED 03		
14100							
MONSANTO CO NEW	COM	61166W101	36094	1254127 SH	DEFINED 03		
1254127							
MONSANTO CO NEW	COM	61166W101	6	215 SH	DEFINED 13		
215							
MONSTER WORLDWIDE INC	COM	611742107	5149	234475 SH	DEFINED 03		234475
MONY GROUP INC	COM	615337102	1302	41600 SH	DEFINED 03		
41600							
MOODY'S CORP	COM	615369105	27821	459475 SH	DEFINED 03		
459475							
MOODY'S CORP	COM	615369105	3	48 SH	DEFINED 13		
48							
MOOG INC	CL A	615394202	2044	41376 SH	DEFINED 03		
41376							
MORGAN STANLEY	COM NEW	617446448	146909	2538601 SH	DEFINED 03		
2538601							
MORGAN STANLEY	COM NEW	617446448	13334	230417 SH	DEFINED 13		
230417							
MORGAN STANLEY EMER MKTS FD	COM	61744G107	883	60000 SH	DEFINED 13		
60000							
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	543	50000 SH	DEFINED 13		50000
MOTOROLA INC	COM	620076109	52972	3783697 SH	DEFINED 03		
3783697							
MOTOROLA INC	COM	620076109	38	2732 SH	DEFINED 09		
2732							
MOTOROLA INC	COM	620076109	4340	310000 SH	DEFINED 13		
310000							

MOVIE GALLERY INC 76664	COM	624581104	1432	76664	SH	DEFINED 03	
MUELLER INDS INC 85113	COM	624756102	2924	85113	SH	DEFINED 03	
MULTIMEDIA GAMES INC 7115	COM	625453105	292	7115	SH	DEFINED 03	
MURPHY OIL CORP 34850	COM	626717102	2276	34850	SH	DEFINED 03	
MYERS INDS INC	COM	628464109	917	75701	SH	DEFINED 03	75701
MYKROLIS CORP 20318	COM	62852P103	327	20318	SH	DEFINED 03	
MYLAN LABS INC 272005	COM	628530107	6871	272005	SH	DEFINED 03	
MYLAN LABS INC 200	COM	628530107	5	200	SH	DEFINED 13	
MYRIAD GENETICS INC 12600	COM	62855J104	162	12600	SH	DEFINED 03	
NBT BANCORP INC 15494	COM	628778102	332	15494	SH	DEFINED 03	
NBTY INC 161651	COM	628782104	4342	161651	SH	DEFINED 03	
NCI BUILDING SYS INC 9562	COM	628852105	229	9562	SH	DEFINED 03	
NCO GROUP INC	COM	628858102	1444	63566	SH	DEFINED 03	63566
NCO GROUP INC 253	COM	628858102	6	253	SH	DEFINED 13	
NCR CORP NEW 146420	COM	62886E108	5681	146420	SH	DEFINED 03	
NII HLDGS INC 5000	CL B NEW	62913F201	373	5000	SH	DEFINED 03	
NII HLDGS INC 50	CL B NEW	62913F201	4	50	SH	DEFINED 13	
NIC INC 27100	COM	62914B100	218	27100	SH	DEFINED 03	
NPS PHARMACEUTICALS INC 15300	COM	62936P103	469	15300	SH	DEFINED 03	
NTL INC DEL 65132	COM	62940M104	4543	65132	SH	DEFINED 03	
NUI CORP	COM	629431107	797	49433	SH	DEFINED 03	49433
NVR INC 16523	COM	62944T105	7700	16523	SH	DEFINED 03	
NABI BIOPHARMACEUTICALS 21783	COM	629519109	277	21783	SH	DEFINED 03	
NACCO INDS INC 3500	CL A	629579103	313	3500	SH	DEFINED 03	
NASDAQ 100 TR 12270	UNIT SER 1	631100104	447	12270	SH	DEFINED 13	
NASH FINCH CO 36969	COM	631158102	826	36969	SH	DEFINED 03	
NATIONAL CITY CORP 1925129	COM	635405103	65339	1925129	SH	DEFINED 03	
NATIONAL CITY CORP 1400	COM	635405103	48	1400	SH	DEFINED 13	
NATIONAL COMMERCE FINL CORP	COM	63545P104	4602	168692	SH	DEFINED 03	168692
NATIONAL FINL PARTNERS CORP 10884	COM	63607P208	300	10884	SH	DEFINED 03	
NATIONAL FUEL GAS CO N J 76204	COM	636180101	1862	76204	SH	DEFINED 03	
NATIONAL HEALTH INVS INC 37600	COM	63633D104	935	37600	SH	DEFINED 03	
NATIONAL HEALTH INVS INC 152	COM	63633D104	4	152	SH	DEFINED 13	
NATIONAL INSTRS CORP 18814	COM	636518102	855	18814	SH	DEFINED 03	
NATIONAL-OILWELL INC 25609	COM	637071101	573	25609	SH	DEFINED 03	
NATIONAL PENN BANCSHARES INC 12691	COM	637138108	408	12691	SH	DEFINED 03	
NATIONAL PRESTO INDS INC	COM	637215104	542	14980	SH	DEFINED 03	14980
NATIONAL PROCESSING INC 9100	COM	637229105	214	9100	SH	DEFINED 03	
NATIONAL SEMICONDUCTOR CORP 351054	COM	637640103	13835	351054	SH	DEFINED 03	
NATIONAL SEMICONDUCTOR CORP 1046	COM	637640103	41	1046	SH	DEFINED 09	
NATIONAL SEMICONDUCTOR CORP 143	COM	637640103	6	143	SH	DEFINED 13	
NATIONWIDE FINL SVCS INC 5962	CL A	638612101	197	5962	SH	DEFINED 03	
NATIONWIDE FINL SVCS INC	CL A	638612101	30	910	SH	DEFINED 13	

910							
NATIONWIDE HEALTH PPTYS INC	COM	638620104	547	28000 SH	DEFINED 03		
28000							
NATURES SUNSHINE PRODUCTS IN	COM	639027101	255	30246 SH	DEFINED 03		30246
NAUTILUS GROUP INC	COM	63910B102	1151	81912 SH	DEFINED 03		
81912							
NAVISTAR INTL CORP NEW	COM	63934E108	7458	155741 SH	DEFINED 03		
155741							
NAVISTAR INTL CORP NEW	COM	63934E108	6	120 SH	DEFINED 13		
120							
NAVIGANT CONSULTING INC	COM	63935N107	393	20850 SH	DEFINED 03		
20850							
NDCHEALTH CORP	COM	639480102	2240	87443 SH	DEFINED 03		
87443							
NEIGHBORCARE INC	COM	64015Y104	314	15900 SH	DEFINED 03		
15900							
NEIMAN MARCUS GROUP INC	CL A	640204202	2420	45083 SH	DEFINED 03		
45083							
NEKTAR THERAPEUTICS	COM	640268108	358	26300 SH	DEFINED 03		26300
NEKTAR THERAPEUTICS	COM	640268108	3	234 SH	DEFINED 13		
234							
NELSON THOMAS INC	COM	640376109	592	30604 SH	DEFINED 03		
30604							
NETBANK INC	COM	640933107	831	62212 SH	DEFINED 03		
62212							
NETWORKS ASSOCS INC	COM	640938106	1059	70428 SH	DEFINED 03		
70428							
NETFLIX COM INC	COM	64110L106	323	5900 SH	DEFINED 03		
5900							
NETEGRITY INC	COM	64110P107	1130	111214 SH	DEFINED 03		
111214							
NETEGRITY INC	COM	64110P107	2	160 SH	DEFINED 13		
160							
NETIQ CORP	COM	64115P102	334	25195 SH	DEFINED 03		25195
NETWORK EQUIP TECHNOLOGIES	COM	641208103	669	60788 SH	DEFINED 03		
60788							
NETWORK APPLIANCE INC	COM	64120L104	11322	553922 SH	DEFINED 03		
553922							
NETWORK APPLIANCE INC	COM	64120L104	9	424 SH	DEFINED 13		
424							
NEW CENTURY FINANCIAL CORP	COM	64352D101	11658	293871 SH	DEFINED 03		
293871							
NEW CENTURY FINANCIAL CORP	COM	64352D101	125	3148 SH	DEFINED 13		
3148							
NEW ENGLAND BUSINESS SVC INC	COM	643872104	1132	38359 SH	DEFINED 03		
38359							
NEW ENGLAND BUSINESS SVC INC	COM	643872104	37	1270 SH	DEFINED 13		
1270							
NEW FOCUS INC	COM	644383101	136	27100 SH	DEFINED 03		27100
NEW GERMANY FD INC	COM	644465106	455	63600 SH	DEFINED 13		
63600							
NEW JERSEY RES	COM	646025106	2694	69963 SH	DEFINED 03		
69963							
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1261	51129 SH	DEFINED 03		
51129							
NEW YORK CMNTY BANCORP INC	COM	649445103	22654	595362 SH	DEFINED 03		
595362							
NEW YORK CMNTY BANCORP INC	COM	649445103	21	561 SH	DEFINED 13		
561							
NEW YORK TIMES CO	CL A	650111107	13379	279944 SH	DEFINED 03		
279944							
NEWCASTLE INVT CORP	COM	65105M108	366	13500 SH	DEFINED 03		
13500							
NEWELL RUBBERMAID INC	COM	651229106	10025	440256 SH	DEFINED 03		440256
NEWELL RUBBERMAID INC	COM	651229106	1840	80800 SH	DEFINED 13		
80800							
NEWFIELD EXPL CO	COM	651290108	9854	221240 SH	DEFINED 03		
221240							
NEWMONT MINING CORP	COM	651639106	82402	1695167 SH	DEFINED 03		
1695167							
NEWMONT MINING CORP	COM	651639106	107	2200 SH	DEFINED 13		
2200							
NEWMONT MINING CORP	COM	651639106	107	2200 SH CALL	DEFINED		
13							
NEWMONT MINING CORP	COM	651639106	107	2200 SH PUT	DEFINED		
13							
NEWPARK RES INC	COM PAR \$.01NE	651718504	210	43800 SH	DEFINED 03		
43800							
NEWPORT CORP	COM	651824104	482	28987 SH	DEFINED 03		28987

NEWPORT CORP 100	COM	651824104	2	100	SH	DEFINED	13	
NEWS CORP LTD 256930	SP ADR PFD	652487802	7772	256930	SH	DEFINED	03	
NEWS CORP LTD 7	SP ADR PFD	652487802	0	7	SH	DEFINED	13	
NEWTEK BUSINESS SVCS INC 12600	COM	652526104	87	12600	SH	DEFINED	03	
NEXTEL COMMUNICATIONS INC 3260708	CL A	65332V103	91495	3260708	SH	DEFINED	03	
NEXTEL COMMUNICATIONS INC 244496	CL A	65332V103	6861	244496	SH	DEFINED	09	
NEXTEL COMMUNICATIONS INC 6344	CL A	65332V103	178	6344	SH	DEFINED	13	
NEXTEL PARTNERS INC	CL A	65333F107	7921	588920	SH	DEFINED	03	588920
NEXTEL PARTNERS INC 100	CL A	65333F107	1	100	SH	DEFINED	13	
NICOR INC 238147	COM	654086107	8107	238147	SH	DEFINED	03	
NIKE INC 418247	CL B	654106103	28633	418247	SH	DEFINED	03	
NIKE INC 13177	CL B	654106103	902	13177	SH	DEFINED	09	
NIKE INC 65	CL B	654106103	4	65	SH	DEFINED	13	
99 CENTS ONLY STORES 23611	COM	65440K106	643	23611	SH	DEFINED	03	
NISOURCE INC 1127989	COM	65473P105	24748	1127989	SH	DEFINED	03	
NOKIA CORP	SPONSORED ADR	654902204	1049	61693	SH	DEFINED	03	61693
NOKIA CORP 763	SPONSORED ADR	654902204	13	763	SH	DEFINED	13	
NOBLE ENERGY INC 74662	COM	655044105	3317	74662	SH	DEFINED	03	
NORDSON CORP 29406	COM	655663102	1018	29406	SH	DEFINED	03	
NORDSTROM INC 220031	COM	655664100	7547	220031	SH	DEFINED	03	
NORFOLK SOUTHERN CORP 632919	COM	655844108	14969	632919	SH	DEFINED	03	
NORFOLK SOUTHERN CORP 13	COM	655844108	568	24000	SH CALL	DEFINED		
NORTEL NETWORKS CORP NEW 19970000	NOTE 4.250% 9	656568AB8	18797	19970000	PRN	DEFINED	03	
NORTH FORK BANCORPORATION NY	COM	659424105	11575	286022	SH	DEFINED	03	286022
NORTHEAST UTILS 181889	COM	664397106	3669	181889	SH	DEFINED	03	
NORTHERN TR CORP 346434	COM	665859104	16033	346434	SH	DEFINED	03	
NORTHROP GRUMMAN CORP 828952	COM	666807102	79248	828952	SH	DEFINED	03	
NORTHWEST AIRLS CORP 31300	CL A	667280101	396	31300	SH	DEFINED	03	
NORTHWEST BANCORP INC PA 12400	COM	667328108	265	12400	SH	DEFINED	03	
NORTHWEST NAT GAS CO 65777	COM	667655104	2023	65777	SH	DEFINED	03	
NOVARTIS A G 89284	SPONSORED ADR	66987V109	4097	89284	SH	DEFINED	03	
NOVASTAR FINL INC	COM	669947400	410	9547	SH	DEFINED	03	9547
NUANCE COMMUNICATIONS INC 10500	COM	669967101	80	10500	SH	DEFINED	03	
NOVELL INC 594755	COM	670006105	6263	594755	SH	DEFINED	03	
NOVELLUS SYS INC 237599	COM	670008101	9991	237599	SH	DEFINED	03	
NOVELLUS SYS INC 845	COM	670008101	36	845	SH	DEFINED	09	
NOVEN PHARMACEUTICALS INC 58029	COM	670009109	883	58029	SH	DEFINED	03	
NU SKIN ENTERPRISES INC 31478	CL A	67018T105	538	31478	SH	DEFINED	03	
NSTAR 40767	COM	67019E107	1977	40767	SH	DEFINED	03	
NUCOR CORP	COM	670346105	13714	244901	SH	DEFINED	03	244901
NUCOR CORP 13	COM	670346105	196	3500	SH CALL	DEFINED		
NUCOR CORP	COM	670346105	762	13600	SH PUT	DEFINED	13	
NUEVO ENERGY CO	COM	670509108	1620	67009	SH	DEFINED	03	

67009							
NVIDIA CORP	COM	67066G104	5883	253592	SH	DEFINED 03	
253592							
NYFIX INC	COM	670712108	613	77422	SH	DEFINED 03	
77422							
NUVELO INC	COM	67072M103	51	14600	SH	DEFINED 03	
14600							
O CHARLEYS INC	COM	670823103	861	47972	SH	DEFINED 03	
47972							
OGE ENERGY CORP	COM	670837103	925	38239	SH	DEFINED 03	38239
OM GROUP INC	COM	670872100	5767	220212	SH	DEFINED 03	
220212							
NUVEEN INVTS INC	CL A	67090F106	371	13900	SH	DEFINED 03	
13900							
OSI PHARMACEUTICALS INC	COM	671040103	616	19088	SH	DEFINED 03	
19088							
OAKLEY INC	COM	673662102	270	19500	SH	DEFINED 03	
19500							
OCCIDENTAL PETE CORP DEL	COM	674599105	61706	1460853	SH	DEFINED 03	
1460853							
OCCIDENTAL PETE CORP DEL	COM	674599105	91	2155	SH	DEFINED 13	
2155							
OCEANEERING INTL INC	COM	675232102	2232	79708	SH	DEFINED 03	
79708							
OCULAR SCIENCES INC	COM	675744106	271	9452	SH	DEFINED 03	9452
OCWEN FINL CORP	COM	675746101	253	28532	SH	DEFINED 03	
28532							
ODYSSEY HEALTHCARE INC	COM	67611V101	2590	87929	SH	DEFINED 03	
87929							
ODYSSEY RE HLDGS CORP	COM	67612W108	694	30776	SH	DEFINED 03	
30776							
OFFICE DEPOT INC	COM	676220106	15342	918143	SH	DEFINED 03	
918143							
OFFSHORE LOGISTICS INC	COM	676255102	1530	62393	SH	DEFINED 03	
62393							
OHIO CAS CORP	COM	677240103	1065	61363	SH	DEFINED 03	
61363							
OHIO CAS CORP	COM	677240103	6	368	SH	DEFINED 13	
368							
OIL STS INTL INC	COM	678026105	206	14800	SH	DEFINED 03	14800
OLD DOMINION FGHT LINES INC	COM	679580100	206	6030	SH	DEFINED 03	
6030							
OLD DOMINION FGHT LINES INC	COM	679580100	1	34	SH	DEFINED 13	
34							
OLD REP INTL CORP	COM	680223104	6630	261422	SH	DEFINED 03	
261422							
OLD REP INTL CORP	COM	680223104	3	118	SH	DEFINED 13	
118							
OLIN CORP	COM PAR \$1	680665205	1028	51245	SH	DEFINED 03	
51245							
OMNICARE INC	COM	681904108	1329	32911	SH	DEFINED 03	
32911							
OMNICOM GROUP INC	COM	681919106	26326	301456	SH	DEFINED 03	
301456							
OMNICOM GROUP INC	COM	681919106	1055	12086	SH	DEFINED 09	12086
OMNIVISION TECHNOLOGIES INC	COM	682128103	719	13008	SH	DEFINED 03	
13008							
OMNIVISION TECHNOLOGIES INC	COM	682128103	3	51	SH	DEFINED 13	
51							
OMNOVA SOLUTIONS INC	COM	682129101	478	99519	SH	DEFINED 03	
99519							
ON ASSIGNMENT INC	COM	682159108	263	50427	SH	DEFINED 03	
50427							
ON SEMICONDUCTOR CORP	COM	682189105	232	35800	SH	DEFINED 03	
35800							
ONEOK INC NEW	COM	682680103	2455	111209	SH	DEFINED 03	
111209							
ON2 TECHNOLOGIES INC	COM	68338A107	13	10100	SH	DEFINED 03	
10100							
ONYX PHARMACEUTICALS INC	COM	683399109	395	14000	SH	DEFINED 03	14000
ONYX PHARMACEUTICALS INC	COM	683399109	3	100	SH	DEFINED 13	
100							
OPENWAVE SYS INC	COM NEW	683718308	316	28749	SH	DEFINED 03	
28749							
OPENWAVE SYS INC	COM NEW	683718308	2	159	SH	DEFINED 13	
159							
OPLINK COMMUNICATIONS INC	COM	68375Q106	119	49900	SH	DEFINED 03	
49900							
OPSWARE INC	COM	68383A101	181	24500	SH	DEFINED 03	
24500							

ORACLE CORP 12826886	COM	68389X105	169700	12826886	SH	DEFINED	03	
ORACLE CORP 290076	COM	68389X105	3838	290076	SH	DEFINED	09	
ORACLE CORP	COM	68389X105	7396	559000	SH	DEFINED	13	559000
ORACLE CORP 13	COM	68389X105	108	8200	SH CALL	DEFINED		
ORACLE CORP	COM	68389X105	108	8200	SH PUT	DEFINED	13	
ORASURE TECHNOLOGIES INC 15000	COM	68554V108	119	15000	SH	DEFINED	03	
ORBITAL SCIENCES CORP 21200	COM	685564106	255	21200	SH	DEFINED	03	
ORBITAL SCIENCES CORP 13	COM	685564106	149	12400	SH CALL	DEFINED		
O REILLY AUTOMOTIVE INC 16848	COM	686091109	650	16848	SH	DEFINED	03	
ORIENTAL FINL GROUP INC 9508	COM	68618W100	244	9508	SH	DEFINED	03	
ORTHOLOGIC CORP	COM	68750J107	69	11200	SH	DEFINED	03	11200
ORTHODONTIC CTRS AMER INC 128045	COM	68750P103	1031	128045	SH	DEFINED	03	
ORTHODONTIC CTRS AMER INC 430	COM	68750P103	3	430	SH	DEFINED	13	
OSHKOSH B GOSH INC 38344	CL A	688222207	823	38344	SH	DEFINED	03	
OSHKOSH TRUCK CORP 101082	COM	688239201	5158	101082	SH	DEFINED	03	
OSTEOTECH INC 47221	COM	688582105	416	47221	SH	DEFINED	03	
OTTER TAIL CORP 9700	COM	689648103	259	9700	SH	DEFINED	03	
OUTBACK STEAKHOUSE INC 24900	COM	689899102	1101	24900	SH	DEFINED	03	
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	942	27678	SH	DEFINED	03	27678
OWENS & MINOR INC NEW 103994	COM	690732102	2279	103994	SH	DEFINED	03	
OWENS ILL INC 18300	COM NEW	690768403	218	18300	SH	DEFINED	03	
OWENS ILL INC 447	COM NEW	690768403	5	447	SH	DEFINED	13	
OXFORD HEALTH PLANS INC 75912	COM	691471106	3302	75912	SH	DEFINED	03	
OXFORD HEALTH PLANS INC 120	COM	691471106	5	120	SH	DEFINED	13	
OXFORD INDS INC 38540	COM	691497309	1306	38540	SH	DEFINED	03	
PC-TEL INC 48130	COM	69325Q105	517	48130	SH	DEFINED	03	
PDF SOLUTIONS INC	COM	693282105	197	13200	SH	DEFINED	03	13200
PG&E CORP 782877	COM	69331C108	21740	782877	SH	DEFINED	03	
PFF BANCORP INC 7980	COM	69331W104	290	7980	SH	DEFINED	03	
P F CHANGS CHINA BISTRO INC 129010	COM	69333Y108	6564	129010	SH	DEFINED	03	
PMA CAP CORP 10400	CL A	693419202	53	10400	SH	DEFINED	03	
PMA CAP CORP 801	CL A	693419202	4	801	SH	DEFINED	13	
PMC-SIERRA INC 704103	COM	69344F106	14152	704103	SH	DEFINED	03	
PMC-SIERRA INC 127	COM	69344F106	3	127	SH	DEFINED	13	
PMI GROUP INC	COM	69344M101	3006	80751	SH	DEFINED	03	80751
PMI GROUP INC 467	COM	69344M101	17	467	SH	DEFINED	13	
PNC FINL SVCS GROUP INC 870732	COM	693475105	47655	870732	SH	DEFINED	03	
POSCO 12500	SPONSORED ADR	693483109	425	12500	SH	DEFINED	03	
POSCO 1606	SPONSORED ADR	693483109	55	1606	SH	DEFINED	13	
PNM RES INC 104897	COM	69349H107	2948	104897	SH	DEFINED	03	
PPG INDS INC 397685	COM	693506107	25460	397685	SH	DEFINED	03	
PPL CORP 578718	COM	69351T106	25319	578718	SH	DEFINED	03	
PPL CORP	COM	69351T106	16	362	SH	DEFINED	13	362

PRG-SCHULTZ INTERNATIONAL IN 163994	COM	69357C107	804	163994 SH	DEFINED 03	
PS BUSINESS PKS INC CALIF 8700	COM	69360J107	359	8700 SH	DEFINED 03	
PSS WORLD MED INC 83545	COM	69366A100	1008	83545 SH	DEFINED 03	
PSS WORLD MED INC 135	COM	69366A100	2	135 SH	DEFINED 13	
PTEK HLDGS INC 18500	COM	69366M104	163	18500 SH	DEFINED 03	
PTEK HLDGS INC 76	COM	69366M104	1	76 SH	DEFINED 13	
PACCAR INC 261301	COM	693718108	22242	261301 SH	DEFINED 03	
PACCAR INC	COM	693718108	24	278 SH	DEFINED 13	278
PACER INTL INC TENN 12609	COM	69373H106	255	12609 SH	DEFINED 03	
PACIFIC CAP BANCORP NEW 16720	COM	69404P101	616	16720 SH	DEFINED 03	
PACIFIC SUNWEAR CALIF INC 421138	COM	694873100	8886	421138 SH	DEFINED 03	
PACIFICARE HEALTH SYS DEL 40299	COM	695112102	2724	40299 SH	DEFINED 03	
PACKAGING CORP AMER 50177	COM	695156109	1097	50177 SH	DEFINED 03	
PACKETEER INC 12500	COM	695210104	212	12500 SH	DEFINED 03	
PACKETEER INC 184	COM	695210104	3	184 SH	DEFINED 13	
PACTIV CORP	COM	695257105	21768	910781 SH	DEFINED 03	910781
PACTIV CORP 1042	COM	695257105	25	1042 SH	DEFINED 13	
PALATIN TECHNOLOGIES INC 12200	COM NEW	696077304	31	12200 SH	DEFINED 03	
PALL CORP 208001	COM	696429307	5581	208001 SH	DEFINED 03	
PALMONE INC 18414	COM	69713P107	216	18414 SH	DEFINED 03	
PANAMSAT CORP NEW 14826	COM	697933109	320	14826 SH	DEFINED 03	
PAN PACIFIC RETAIL PPTYS INC 4304	COM	69806L104	205	4304 SH	DEFINED 03	
PANERA BREAD CO 75186	CL A	69840W108	2971	75186 SH	DEFINED 03	
PANERA BREAD CO	CL A	69840W108	3	80 SH	DEFINED 13	80
PAPA JOHNS INTL INC 75362	COM	698813102	2516	75362 SH	DEFINED 03	
PAPA JOHNS INTL INC 100	COM	698813102	3	100 SH	DEFINED 13	
PARAMETRIC TECHNOLOGY CORP 542903	COM	699173100	2139	542903 SH	DEFINED 03	
PAREXEL INTL CORP 77065	COM	699462107	1253	77065 SH	DEFINED 03	
PARK ELECTROCHEMICAL CORP 52246	COM	700416209	1384	52246 SH	DEFINED 03	
PARK PL ENTMT CORP 819896	COM	700690100	8879	819896 SH	DEFINED 03	
PARKER DRILLING CO 30500	COM	701081101	78	30500 SH	DEFINED 03	
PARKER HANNIFIN CORP	COM	701094104	15522	260871 SH	DEFINED 03	260871
PATINA OIL & GAS CORP 91353	COM	703224105	4475	91353 SH	DEFINED 03	
PATINA OIL & GAS CORP 2709	COM	703224105	133	2709 SH	DEFINED 13	
PATHMARK STORES INC NEW 17541	COM	70322A101	133	17541 SH	DEFINED 03	
PATTERSON DENTAL CO 24631	COM	703412106	1576	24631 SH	DEFINED 03	
PATTERSON DENTAL CO 2	COM	703412106	0	2 SH	DEFINED 13	
PATTERSON UTI ENERGY INC 70996	COM	703481101	2338	70996 SH	DEFINED 03	
PATTERSON UTI ENERGY INC 1615	COM	703481101	53	1615 SH	DEFINED 13	
PAXAR CORP	COM	704227107	1668	124452 SH	DEFINED 03	124452
PAXSON COMMUNICATIONS CORP 29500	COM	704231109	114	29500 SH	DEFINED 03	
PAYCHEX INC 734491	COM	704326107	27323	734491 SH	DEFINED 03	

PAYCHEX INC 28525	COM	704326107	1061	28525	SH	DEFINED 09	
PAYLESS SHOESOURCE INC 47242	COM	704379106	633	47242	SH	DEFINED 03	
PEABODY ENERGY CORP 78300	COM	704549104	3266	78300	SH	DEFINED 03	
PEDIATRIX MED GROUP 84239	COM	705324101	4641	84239	SH	DEFINED 03	
PEGASUS SOLUTIONS INC 72889	COM	705906105	763	72889	SH	DEFINED 03	
PENFORD CORP	COM	707051108	226	16620	SH	DEFINED 03	16620
PENN NATL GAMING INC 25662	COM	707569109	593	25662	SH	DEFINED 03	
PENN NATL GAMING INC 72	COM	707569109	2	72	SH	DEFINED 13	
PENNEY J C INC 441201	COM	708160106	11595	441201	SH	DEFINED 03	
PENNSYLVANIA RL ESTATE INVT 14533	SH BEN INT	709102107	528	14533	SH	DEFINED 03	
PENTAIR INC 93393	COM	709631105	4268	93393	SH	DEFINED 03	
PENTAIR INC 91	COM	709631105	4	91	SH	DEFINED 13	
PEOPLES BK BRIDGEPORT CONN 6350	COM	710198102	207	6350	SH	DEFINED 03	
PEOPLES BK BRIDGEPORT CONN	COM	710198102	141	4318	SH	DEFINED 13	4318
PEOPLES ENERGY CORP 190017	COM	711030106	7988	190017	SH	DEFINED 03	
PEOPLESOFT INC 604888	COM	712713106	13785	604888	SH	DEFINED 03	
PEP BOYS MANNY MOE & JACK 154223	COM	713278109	3527	154223	SH	DEFINED 03	
PEPCO HOLDINGS INC 187953	COM	713291102	3673	187953	SH	DEFINED 03	
PEPSI BOTTLING GROUP INC 937246	COM	713409100	22663	937246	SH	DEFINED 03	
PEPSIAMERICAS INC 244377	COM	71343P200	4184	244377	SH	DEFINED 03	
PEPSIAMERICAS INC 126	COM	71343P200	2	126	SH	DEFINED 13	
PEPSICO INC	COM	713448108	149383	3204275	SH	DEFINED 03	3204275
PEPSICO INC 304000	COM	713448108	14172	304000	SH	DEFINED 13	
PER-SE TECHNOLOGIES INC 18233	COM NEW	713569309	279	18233	SH	DEFINED 03	
PEREGRINE PHARMACEUTICALS IN 39000	COM	713661106	86	39000	SH	DEFINED 03	
PERFORMANCE FOOD GROUP CO 96212	COM	713755106	3480	96212	SH	DEFINED 03	
PERICOM SEMICONDUCTOR CORP 63333	COM	713831105	688	63333	SH	DEFINED 03	
PERKINELMER INC 709354	COM	714046109	12109	709354	SH	DEFINED 03	
PEROT SYS CORP 38500	CL A	714265105	519	38500	SH	DEFINED 03	
PERRIGO CO	COM	714290103	1348	85747	SH	DEFINED 03	85747
PETCO ANIMAL SUPPLIES 14357	COM NEW	716016209	437	14357	SH	DEFINED 03	
PETROLEO BRASILEIRO SA PETRO 115400	SPONSORED ADR	71654V408	3374	115400	SH	DEFINED 10	
PETSMART INC 172185	COM	716768106	4098	172185	SH	DEFINED 03	
PETSMART INC 120	COM	716768106	3	120	SH	DEFINED 13	
PFIZER INC 16075522	COM	717081103	567948	16075522	SH	DEFINED 03	
PFIZER INC 21488	COM	717081103	759	21488	SH	DEFINED 09	
PFIZER INC 1233835	COM	717081103	43591	1233835	SH	DEFINED 13	
PFIZER INC	COM	717081103	707	20000	SH CALL	DEFINED 13	
PHARMACEUTICAL PROD DEV INC 117264	COM	717124101	3163	117264	SH	DEFINED 03	
PHARMACEUTICAL RES INC 10700	COM	717125108	697	10700	SH	DEFINED 03	
PHARMACOPEIA INC 11600	COM	717138104	165	11600	SH	DEFINED 03	
PHELPS DODGE CORP 322478	COM	717265102	24537	322478	SH	DEFINED 03	
PHELPS DODGE CORP	COM	717265102	24	316	SH	DEFINED 13	

316	PHILADELPHIA CONS HLDG CORP	COM	717528103	2598	53215 SH	DEFINED 03	
53215	PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	669	30274 SH	DEFINED 03	
30274	PHILLIPS VAN HEUSEN CORP	COM	718592108	1330	74952 SH	DEFINED 03	74952
	PHOENIX COS INC NEW	COM	71902E109	593	49213 SH	DEFINED 03	
49213	PHOENIX TECHNOLOGY LTD	COM	719153108	401	49637 SH	DEFINED 03	
49637	PHOENIX TECHNOLOGY LTD	COM	719153108	11	1398 SH	DEFINED 13	
1398	PHOTON DYNAMICS INC	COM	719364101	4855	120661 SH	DEFINED 03	
120661	PHOTRONICS INC	COM	719405102	2111	105985 SH	DEFINED 03	
105985	PIEDMONT NAT GAS INC	COM	720186105	3068	70586 SH	DEFINED 03	
70586	PIER 1 IMPORTS INC	COM	720279108	3304	151123 SH	DEFINED 03	
151123	PILGRIMS PRIDE CORP	COM	721467108	366	22400 SH	DEFINED 03	22400
	PINNACLE ENTMT INC	COM	723456109	583	62504 SH	DEFINED 03	
62504	PINNACLE SYS INC	COM	723481107	1395	163557 SH	DEFINED 03	
163557	PINNACLE WEST CAP CORP	COM	723484101	5966	149063 SH	DEFINED 03	
149063	PIONEER NAT RES CO	COM	723787107	4825	151102 SH	DEFINED 03	
151102	PITNEY BOWES INC	COM	724479100	15444	380218 SH	DEFINED 03	
380218	PITNEY BOWES INC	COM	724479100	29	721 SH	DEFINED 13	
721	PITNEY BOWES INC	COM	724479100	203	5000 SH CALL	DEFINED	
13	PIXAR	COM	725811103	402	5800 SH	DEFINED 03	5800
	PIXELWORKS INC	COM	72581M107	222	20100 SH	DEFINED 03	
20100	PLAINS EXPL& PRODTN CO	COM	726505100	401	26085 SH	DEFINED 03	
26085	PLAINS RES INC	COM PAR \$0.10	726540503	1066	66404 SH	DEFINED 03	
66404	PLANAR SYS INC	COM	726900103	1087	44694 SH	DEFINED 03	
44694	PLANTRONICS INC NEW	COM	727493108	6963	213256 SH	DEFINED 03	
213256	PLANTRONICS INC NEW	COM	727493108	52	1604 SH	DEFINED 13	
1604	PLEXUS CORP	COM	729132100	612	35635 SH	DEFINED 03	
35635	PLUG POWER INC	COM	72919P103	93	12863 SH	DEFINED 03	12863
	PLUM CREEK TIMBER CO INC	COM	729251108	8992	295294 SH	DEFINED 03	
295294	POGO PRODUCING CO	COM	730448107	3827	79228 SH	DEFINED 03	
79228	POGO PRODUCING CO	COM	730448107	8	174 SH	DEFINED 13	
174	POLARIS INDS INC	COM	731068102	4452	50258 SH	DEFINED 03	
50258	POLO RALPH LAUREN CORP	CL A	731572103	460	15966 SH	DEFINED 03	
15966	POLO RALPH LAUREN CORP	CL A	731572103	4	141 SH	DEFINED 13	
141	POLYCOM INC	COM	73172K104	14823	759357 SH	DEFINED 03	
759357	POLYCOM INC	COM	73172K104	8	429 SH	DEFINED 13	429
	POLYMEDICA CORP	COM	731738100	2252	85636 SH	DEFINED 03	
85636	POLYONE CORP	COM	73179P106	1525	238669 SH	DEFINED 03	
238669	POPE & TALBOT INC	COM	732827100	733	41607 SH	DEFINED 03	
41607	POPULAR INC	COM	733174106	8567	191004 SH	DEFINED 03	
191004	PORTAL SOFTWARE INC	COM NEW	736126301	87	12900 SH	DEFINED 03	
12900	PORTAL SOFTWARE INC	COM NEW	736126301	7	1006 SH	DEFINED 13	
1006	POSSIS MEDICAL INC	COM	737407106	884	44750 SH	DEFINED 03	
44750							

POST PPTYS INC	COM	737464107	489	17500	SH	DEFINED 03	17500
POST PPTYS INC	COM	737464107	2	86	SH	DEFINED 13	
86							
POTLATCH CORP	COM	737628107	726	20869	SH	DEFINED 03	
20869							
POWER INTEGRATIONS INC	COM	739276103	2547	76120	SH	DEFINED 03	
76120							
POWER-ONE INC	COM	739308104	1541	142302	SH	DEFINED 03	
142302							
POWERWAVE TECHNOLOGIES INC	COM	739363109	356	45952	SH	DEFINED 03	
45952							
POZEN INC	COM	739410102	132	12901	SH	DEFINED 03	
12901							
PRAECIS PHARMACEUTICALS INC	COM	739421105	168	26100	SH	DEFINED 03	
26100							
PRAECIS PHARMACEUTICALS INC	COM	739421105	1	200	SH	DEFINED 13	200
PRAXAIR INC	COM	74005P104	34454	901930	SH	DEFINED 03	
901930							
PRAXAIR INC	COM	74005P104	10	266	SH	DEFINED 13	
266							
PRE PAID LEGAL SVCS INC	COM	740065107	1268	48546	SH	DEFINED 03	
48546							
PRECISION CASTPARTS CORP	COM	740189105	2413	53143	SH	DEFINED 03	
53143							
PRECISION CASTPARTS CORP	COM	740189105	20	444	SH	DEFINED 13	
444							
PREMCOR INC	COM	74045Q104	445	17100	SH	DEFINED 03	
17100							
PRENTISS PPTYS TR	SH BEN INT	740706106	815	24700	SH	DEFINED 03	
24700							
PRESIDENTIAL LIFE CORP	COM	740884101	955	72604	SH	DEFINED 03	72604
PRESIDENTIAL LIFE CORP	COM	740884101	4	284	SH	DEFINED 13	
284							
PRESSTEK INC	COM	741113104	111	15400	SH	DEFINED 03	
15400							
PRICE COMMUNICATIONS CORP	COM NEW	741437305	1137	82788	SH	DEFINED 03	
82788							
PRICE T ROWE GROUP INC	COM	74144T108	9218	194441	SH	DEFINED 03	
194441							
PRICE T ROWE GROUP INC	COM	74144T108	22	470	SH	DEFINED 13	
470							
PRICELINE COM INC	COM NEW	741503403	660	36849	SH	DEFINED 03	
36849							
PRIDE INTL INC DEL	COM	74153Q102	3428	183911	SH	DEFINED 03	
183911							
PRIMEDIA INC	COM	74157K101	210	74300	SH	DEFINED 03	74300
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	1074	30554	SH	DEFINED 03	
30554							
PRIME HOSPITALITY CORP	COM	741917108	1103	108133	SH	DEFINED 03	
108133							
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	246	24224	SH	DEFINED 03	
24224							
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	42675	1290437	SH	DEFINED 03	
1290437							
PRIORITY HEALTHCARE CORP	CL B	74264T102	2616	108824	SH	DEFINED 03	
108824							
PROASSURANCE CORP	COM	74267C106	379	11800	SH	DEFINED 03	
11800							
PROASSURANCE CORP	COM	74267C106	4	110	SH	DEFINED 13	
110							
PROCTER & GAMBLE CO	COM	742718109	282378	2827173	SH	DEFINED 03	2827173
PROCTER & GAMBLE CO	COM	742718109	7990	80000	SH	DEFINED 13	
80000							
PROGRESS ENERGY INC	COM	743263105	17550	387749	SH	DEFINED 03	
387749							
PROGRESS SOFTWARE CORP	COM	743312100	1887	92228	SH	DEFINED 03	
92228							
PROGRESS SOFTWARE CORP	COM	743312100	1	34	SH	DEFINED 13	
34							
PROGRESSIVE CORP OHIO	COM	743315103	29812	356644	SH	DEFINED 03	
356644							
PROLOGIS	SH BEN INT	743410102	9286	289369	SH	DEFINED 03	
289369							
PROQUEST COMPANY	COM	74346P102	362	12300	SH	DEFINED 03	
12300							
PROTECTIVE LIFE CORP	COM	743674103	1384	40889	SH	DEFINED 03	40889
PROTECTIVE LIFE CORP	COM	743674103	5	150	SH	DEFINED 13	
150							
PROTEIN DESIGN LABS INC	COM	74369L103	533	29786	SH	DEFINED 03	

29786	PROVIDENT BANKSHARES CORP	COM	743859100	2215	74877 SH	DEFINED 03	
74877	PROVIDENT FINL GROUP INC	COM	743866105	1391	43539 SH	DEFINED 03	
43539	PROVIDENT FINL GROUP INC	COM	743866105	1	37 SH	DEFINED 13	
37	PROVIDENT FINL SVCS INC	COM	74386T105	348	18400 SH	DEFINED 03	
18400	PROVINCE HEALTHCARE CO	COM	743977100	2088	130501 SH	DEFINED 03	
130501	PROVIDIAN FINL CORP	COM	74406A102	5388	462854 SH	DEFINED 03	462854
	PROVIDIAN FINL CORP	COM	74406A102	33	2874 SH	DEFINED 13	
2874	PROXIM CORP	CL A	744283102	83	49727 SH	DEFINED 03	
49727	PROXIM CORP	CL A	744283102	1	400 SH	DEFINED 13	
400	PRUDENTIAL FINL INC	COM	744320102	39318	941303 SH	DEFINED 03	
941303	PUBLIC SVC ENTERPRISE GROUP	COM	744573106	25064	572247 SH	DEFINED 03	
572247	PUBLIC SVC ENTERPRISE GROUP	COM	744573106	4	100 SH	DEFINED 13	
100	PUBLIC STORAGE INC	COM	74460D109	607	14000 SH	DEFINED 03	
14000	PUGET ENERGY INC NEW	COM	745310102	1822	76661 SH	DEFINED 03	76661
	PULITZER INC	COM	745769109	1260	23328 SH	DEFINED 03	
23328	PULTE HOMES INC	COM	745867101	27702	295902 SH	DEFINED 03	
295902	PULTE HOMES INC	COM	745867101	27	287 SH	DEFINED 13	
287	PUMATECH INC	COM	745887109	94	23700 SH	DEFINED 03	
23700	QRS CORP	COM	74726X105	270	33275 SH	DEFINED 03	
33275	QLOGIC CORP	COM	747277101	9754	189145 SH	DEFINED 03	
189145	QLOGIC CORP	COM	747277101	27	528 SH	DEFINED 09	
528	QLOGIC CORP	COM	747277101	45	863 SH	DEFINED 13	863
	QUAKER CHEM CORP	COM	747316107	803	26127 SH	DEFINED 03	
26127	QUALCOMM INC	COM	747525103	91619	1698859 SH	DEFINED 03	
1698859	QUALCOMM INC	COM	747525103	126	2340 SH	DEFINED 13	
2340	QUALCOMM INC	COM	747525103	658	12200 SH CALL	DEFINED	
13	QUALCOMM INC	COM	747525103	119	2200 SH PUT	DEFINED	
13	QUANEX CORP	COM	747620102	2096	45477 SH	DEFINED 03	
45477	QUANTA SVCS INC	COM	74762E102	447	61239 SH	DEFINED 03	
61239	QUANTUM CORP	COM DSSG	747906204	405	129921 SH	DEFINED 03	129921
	QUEST DIAGNOSTICS INC	COM	74834L100	12366	169146 SH	DEFINED 03	
169146	QUEST SOFTWARE INC	COM	74834T103	315	22200 SH	DEFINED 03	
22200	QUESTAR CORP	COM	748356102	1927	54818 SH	DEFINED 03	
54818	QUICKSILVER RESOURCES INC	COM	74837R104	241	7467 SH	DEFINED 03	
7467	QUIKSILVER INC	COM	74838C106	2486	140212 SH	DEFINED 03	
140212	QUIKSILVER INC	COM	74838C106	3	147 SH	DEFINED 13	
147	QWEST COMMUNICATIONS INTL IN	COM	749121109	11889	2752081 SH	DEFINED 03	
2752081	R & G FINANCIAL CORP	CL B	749136107	533	13400 SH	DEFINED 03	13400
	R & G FINANCIAL CORP	CL B	749136107	138	3474 SH	DEFINED 13	
3474	RAIT INVT TR	COM	749227104	218	8500 SH	DEFINED 03	
8500	RCN CORP	COM	749361101	13	19756 SH	DEFINED 03	
19756	RCN CORP	COM	749361101	0	624 SH	DEFINED 13	
624							

R H DONNELLEY CORP 13554	COM NEW	74955W307	540	13554 SH	DEFINED 03	
RLI CORP 59219	COM	749607107	2218	59219 SH	DEFINED 03	
R O C TAIWAN FD 35000	SH BEN INT	749651105	166	35000 SH	DEFINED 13	
RPM INTL INC	COM	749685103	6526	396485 SH	DEFINED 03	396485
RSA SEC INC 38380	COM	749719100	547	38380 SH	DEFINED 03	
RTI INTL METALS INC 49544	COM	74973W107	836	49544 SH	DEFINED 03	
RF MICRODEVICES INC 1465731	COM	749941100	14745	1465731 SH	DEFINED 03	
RADIAN GROUP INC 70973	COM	750236101	3460	70973 SH	DEFINED 03	
RADIANT SYSTEMS INC 60481	COM	75025N102	508	60481 SH	DEFINED 03	
RADIO ONE INC 11200	CL A	75040P108	219	11200 SH	DEFINED 03	
RADIO ONE INC 15736	CL D NON VTG	75040P405	304	15736 SH	DEFINED 03	
RADIO ONE INC	CL D NON VTG	75040P405	2	81 SH	DEFINED 13	81
RADIOSHACK CORP 408936	COM	750438103	12546	408936 SH	DEFINED 03	
RADIOSHACK CORP 380566	COM	750438103	11676	380566 SH	DEFINED 13	
RADISYS CORP 44972	COM	750459109	759	44972 SH	DEFINED 03	
RAINBOW TECHNOLOGIES INC 80304	COM	750862104	904	80304 SH	DEFINED 03	
RAINDANCE COMM 17400	COM	75086X106	48	17400 SH	DEFINED 03	
RAMBUS INC DEL 10000	COM	750917106	307	10000 SH	DEFINED 03	
RAMBUS INC DEL 20	COM	750917106	1	20 SH	DEFINED 13	
RAMBUS INC DEL	COM	750917106	123	4000 SH PUT	DEFINED 13	
RALCORP HLDGS INC NEW 99406	COM	751028101	3117	99406 SH	DEFINED 03	
RANGE RES CORP 26307	COM	75281A109	249	26307 SH	DEFINED 03	
RARE HOSPITALITY INTL INC 84275	COM	753820109	2060	84275 SH	DEFINED 03	
RARE HOSPITALITY INTL INC 10	COM	753820109	0	10 SH	DEFINED 13	
RAYMOND JAMES FINANCIAL INC 15100	COM	754730109	569	15100 SH	DEFINED 03	
RAYONIER INC 15241	COM	754907103	633	15241 SH	DEFINED 03	
RAYOVAC CORP 19500	COM	755081106	409	19500 SH	DEFINED 03	
RAYTECH CORP DEL	COM	755103108	55	16600 SH	DEFINED 03	16600
RAYTHEON CO 933237	COM NEW	755111507	28034	933237 SH	DEFINED 03	
READERS DIGEST ASSN INC 91053	COM	755267101	1335	91053 SH	DEFINED 03	
REALNETWORKS INC 14700	COM	75605L104	84	14700 SH	DEFINED 03	
RECKSON ASSOCS RLTY CORP 132068	COM	75621K106	3209	132068 SH	DEFINED 03	
RED HAT INC 16800	COM	756577102	315	16800 SH	DEFINED 03	
REDBACK NETWORKS INC 87000	COM	757209101	20	87000 SH	DEFINED 03	
REDWOOD TR INC 6300	COM	758075402	320	6300 SH	DEFINED 03	
REEBOK INTL LTD	COM	758110100	15564	395825 SH	DEFINED 03	395825
REEBOK INTL LTD 438	COM	758110100	17	438 SH	DEFINED 13	
REGAL BELOIT CORP 59237	COM	758750103	1303	59237 SH	DEFINED 03	
REGENCY CTRS CORP 6200	COM	758849103	247	6200 SH	DEFINED 03	
REGENT COMMUNICATIONS INC DE 10500	COM	758865109	67	10500 SH	DEFINED 03	
REGENERON PHARMACEUTICALS 127654	COM	75886F107	1878	127654 SH	DEFINED 03	
REGENERON PHARMACEUTICALS 131	COM	75886F107	2	131 SH	DEFINED 13	
REGIS CORP MINN	COM	758932107	3971	100469 SH	DEFINED 03	

100469 REGIONS FINL CORP	COM	758940100	27524	739891 SH	DEFINED 03	739891
REHABCARE GROUP INC	COM	759148109	818	38456 SH	DEFINED 03	
38456 REGISTER COM INC	COM	75914G101	53	10400 SH	DEFINED 03	
10400 REINSURANCE GROUP AMER INC	COM	759351109	241	6232 SH	DEFINED 03	
6232 RELIANCE STEEL & ALUMINUM CO	COM	759509102	2789	83985 SH	DEFINED 03	
83985 RELIANT RES INC	COM	75952B105	352	47888 SH	DEFINED 03	
47888 REMEC INC	COM	759543101	249	29100 SH	DEFINED 03	
29100 REMINGTON OIL & GAS CORP	COM	759594302	1274	64713 SH	DEFINED 03	
64713 RENAISSANCE LEARNING INC	COM	75968L105	1110	46133 SH	DEFINED 03	46133
RENAL CARE GROUP INC	COM	759930100	4372	106110 SH	DEFINED 03	
106110 RENT A CTR INC NEW	COM	76009N100	5214	173799 SH	DEFINED 03	
173799 RENT A CTR INC NEW	COM	76009N100	2	50 SH	DEFINED 13	
50 REPUBLIC BANCORP INC	COM	760282103	2264	167805 SH	DEFINED 03	
167805 REPUBLIC SVCS INC	COM	760759100	5806	226547 SH	DEFINED 03	
226547 RESMED INC	COM	761152107	2999	72197 SH	DEFINED 03	
72197 RESOURCES CONNECTION INC	COM	76122Q105	268	9800 SH	DEFINED 03	
9800 RESPIRONICS INC	COM	761230101	4761	105317 SH	DEFINED 03	105317
RETEK INC	COM	76128Q109	443	47766 SH	DEFINED 03	
47766 RETEK INC	COM	76128Q109	11	1184 SH	DEFINED 13	
1184 REWARDS NETWORK INC	COM	761557107	585	54834 SH	DEFINED 03	
54834 REYNOLDS & REYNOLDS CO	CL A	761695105	2624	90326 SH	DEFINED 03	
90326 REYNOLDS & REYNOLDS CO	CL A	761695105	6	191 SH	DEFINED 13	
191 REYNOLDS R J TOB HLDGS INC	COM	76182K105	17162	295133 SH	DEFINED 03	
295133 REYNOLDS R J TOB HLDGS INC	COM	76182K105	3899	67056 SH	DEFINED 09	
67056 REYNOLDS R J TOB HLDGS INC	COM	76182K105	1	24 SH	DEFINED 13	24
REYNOLDS R J TOB HLDGS INC	COM	76182K105	233	4000 SH PUT	DEFINED	
13 RIGGS NATL CORP WASH DC	COM	766570105	1151	69616 SH	DEFINED 03	
69616 RIGGS NATL CORP WASH DC	COM	766570105	294	17810 SH	DEFINED 13	
17810 RIGHT MGMT CONSULTANTS INC	COM	766573109	244	13100 SH	DEFINED 03	
13100 RITE AID CORP	COM	767754104	308	50970 SH	DEFINED 03	
50970 ROBBINS & MYERS INC	COM	770196103	678	35685 SH	DEFINED 03	
35685 ROBERT HALF INTL INC	COM	770323103	6678	286117 SH	DEFINED 03	
286117 ROCK-TENN CO	CL A	772739207	1531	88674 SH	DEFINED 03	88674
ROCKWELL AUTOMATION INC	COM	773903109	10542	296124 SH	DEFINED 03	
296124 ROCKWELL AUTOMATION INC	COM	773903109	38	1074 SH	DEFINED 09	
1074 ROCKWELL COLLINS INC	COM	774341101	17961	598097 SH	DEFINED 03	
598097 ROGERS CORP	COM	775133101	1780	40339 SH	DEFINED 03	
40339 ROHM & HAAS CO	COM	775371107	21602	505781 SH	DEFINED 03	
505781 ROLLINS INC	COM	775711104	699	30976 SH	DEFINED 03	
30976 ROPER INDS INC NEW	COM	776696106	5812	117979 SH	DEFINED 03	
117979 ROSS STORES INC	COM	778296103	3855	145684 SH	DEFINED 03	145684
ROSS STORES INC	COM	778296103	20	740 SH	DEFINED 13	
740						

ROSTELECOM OPEN JT STK LNG D 10000	SPONSORED ADR	778529107	125	10000	SH	DEFINED 03	
ROTO ROOTER INC NEW 25540	COM	778787101	1177	25540	SH	DEFINED 03	
ROUSE CO 9500	COM	779273101	447	9500	SH	DEFINED 03	
ROWAN COS INC 354787	COM	779382100	8220	354787	SH	DEFINED 03	
ROXIO INC 65294	COM	780008108	313	65294	SH	DEFINED 03	
ROYAL DUTCH PETE CO 300	NY REG EUR .56	780257804	16	300	SH	DEFINED 03	
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	115	2200	SH	DEFINED 13	2200
ROYAL DUTCH PETE CO 13	NY REG EUR .56	780257804	115	2200	SH CALL	DEFINED	
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	115	2200	SH PUT	DEFINED 13	
RUBY TUESDAY INC 93329	COM	781182100	2659	93329	SH	DEFINED 03	
RUDDICK CORP 33053	COM	781258108	592	33053	SH	DEFINED 03	
RUDOLPH TECHNOLOGIES INC 39946	COM	781270103	980	39946	SH	DEFINED 03	
RUSS BERRIE & CO 48803	COM	782233100	1654	48803	SH	DEFINED 03	
RUSSELL CORP 95713	COM	782352108	1681	95713	SH	DEFINED 03	
RYANS FAMILY STEAK HOUSE INC	COM	783519101	1987	131399	SH	DEFINED 03	131399
RYDER SYS INC 369586	COM	783549108	12621	369586	SH	DEFINED 03	
RYDER SYS INC 147	COM	783549108	5	147	SH	DEFINED 13	
RYERSON TULL INC NEW 57765	COM	78375P107	661	57765	SH	DEFINED 03	
RYLAND GROUP INC 89256	COM	783764103	7912	89256	SH	DEFINED 03	
RYLAND GROUP INC 2175	COM	783764103	193	2175	SH	DEFINED 13	
S & T BANCORP INC 12600	COM	783859101	375	12600	SH	DEFINED 03	
SBC COMMUNICATIONS INC 7391843	COM	78387G103	192705	7391843	SH	DEFINED 03	
SBC COMMUNICATIONS INC	COM	78387G103	46530	1784817	SH	DEFINED 09	1784817
SBC COMMUNICATIONS INC 635	COM	78387G103	17	635	SH	DEFINED 13	
SBS TECHNOLOGIES INC 34155	COM	78387P103	504	34155	SH	DEFINED 03	
SBA COMMUNICATIONS CORP 12600	COM	78388J106	47	12600	SH	DEFINED 03	
SCM MICROSYSTEMS INC 32559	COM	784018103	251	32559	SH	DEFINED 03	
SCP POOL CORP 196249	COM	784028102	6413	196249	SH	DEFINED 03	
SCPIE HLDGS INC 19591	COM	78402P104	173	19591	SH	DEFINED 03	
SEI INVESTMENTS CO 79284	COM	784117103	2416	79284	SH	DEFINED 03	
SEI INVESTMENTS CO	COM	784117103	3	100	SH	DEFINED 13	100
SEMCO ENERGY INC 11201	COM	78412D109	55	11201	SH	DEFINED 03	
SL GREEN RLTY CORP 15600	COM	78440X101	640	15600	SH	DEFINED 03	
SLM CORP 1530342	COM	78442P106	57663	1530342	SH	DEFINED 03	
SPDR TR 2769	UNIT SER 1	78462F103	308	2769	SH	DEFINED 03	
SPSS INC 41336	COM	78462K102	739	41336	SH	DEFINED 03	
SPX CORP 89630	COM	784635104	5271	89630	SH	DEFINED 03	
SPX CORP 61	COM	784635104	4	61	SH	DEFINED 13	
S1 CORPORATION	COM	78463B101	299	37100	SH	DEFINED 03	37100
SWS GROUP INC 58900	COM	78503N107	1048	58900	SH	DEFINED 03	
SABRE HLDGS CORP 382489	CL A	785905100	8258	382489	SH	DEFINED 03	
SAFECO CORP 401760	COM	786429100	15641	401760	SH	DEFINED 03	
SAFECO CORP	COM	786429100	20	506	SH	DEFINED 13	

506	SAFEGUARD SCIENTIFICS INC	COM	786449108	232	57400 SH	DEFINED 03	
57400	SAFEWAY INC	COM NEW	786514208	33153	1513153 SH	DEFINED 03	
1513153	SAFEWAY INC	COM NEW	786514208	7	300 SH	DEFINED 13	
300	SAFFRON FD INC	COM	78657R102	384	42719 SH	DEFINED 13	42719
	ST JOE CO	COM	790148100	283	7600 SH	DEFINED 03	
7600	ST JUDE MED INC	COM	790849103	17105	278818 SH	DEFINED 03	
278818	ST MARY LD & EXPL CO	COM	792228108	2040	71577 SH	DEFINED 03	
71577	ST PAUL COS INC	COM	792860108	32886	829405 SH	DEFINED 03	
829405	SAKS INC	COM	79377W108	1000	66467 SH	DEFINED 03	
66467	SALTON INC	COM	795757103	297	22755 SH	DEFINED 03	
22755	SANDERSON FARMS INC	COM	800013104	343	8500 SH	DEFINED 03	
8500	SANDISK CORP	COM	80004C101	17147	280172 SH	DEFINED 03	280172
	SANDISK CORP	COM	80004C101	295	4814 SH	DEFINED 13	
4814	SANDY SPRING BANCORP INC	COM	800363103	308	8250 SH	DEFINED 03	
8250	SANMINA SCI CORP	COM	800907107	19338	1534741 SH	DEFINED 03	
1534741	SANMINA SCI CORP	COM	800907107	54	4246 SH	DEFINED 09	
4246	SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	4860	116944 SH	DEFINED 03	
116944	SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	6	146 SH	DEFINED 13	
146	SAPIENT CORP	COM	803062108	233	41400 SH	DEFINED 03	
41400	SARA LEE CORP	COM	803111103	46820	2156610 SH	DEFINED 03	2156610
	SARA LEE CORP	COM	803111103	40	1827 SH	DEFINED 13	
1827	SATYAM COMPUTER SERVICES LTD	ADR	804098101	352	12000 SH	DEFINED 03	
12000	SAVIENT PHARMACEUTICALS INC	COM	80517Q100	736	159594 SH	DEFINED 03	
159594	SAVIENT PHARMACEUTICALS INC	COM	80517Q100	2	385 SH	DEFINED 13	
385	SAVVIS COMMUNICATIONS CORP	COM	805423100	20	13200 SH	DEFINED 03	
13200	SAXON CAPITAL INC	COM	80556P302	304	14510 SH	DEFINED 03	
14510	SCANA CORP NEW	COM	80589M102	3168	92505 SH	DEFINED 03	
92505	SCANSOURCE INC	COM	806037107	237	5200 SH	DEFINED 03	5200
	SCANSOFT INC	COM	80603P107	243	45695 SH	DEFINED 03	
45695	SCHEIN HENRY INC	COM	806407102	1677	24810 SH	DEFINED 03	
24810	SCHEIN HENRY INC	COM	806407102	7	100 SH	DEFINED 13	
100	SCHERING PLOUGH CORP	COM	806605101	49739	2860215 SH	DEFINED 03	
2860215	SCHLUMBERGER LTD	COM	806857108	66779	1220380 SH	DEFINED 03	
1220380	SCHLUMBERGER LTD	COM	806857108	8	150 SH	DEFINED 13	
150	SCHNITZER STL INDS	CL A	806882106	322	5325 SH	DEFINED 03	
5325	SCHOLASTIC CORP	COM	807066105	541	15895 SH	DEFINED 03	15895
	SCHOLASTIC CORP	COM	807066105	6	180 SH	DEFINED 13	
180	SCHOOL SPECIALTY INC	COM	807863105	1566	46053 SH	DEFINED 03	
46053	SCHULMAN A INC	COM	808194104	1743	81749 SH	DEFINED 03	
81749	SCHWAB CHARLES CORP NEW	COM	808513105	25992	2195240 SH	DEFINED 03	
2195240	SCHWAB CHARLES CORP NEW	COM	808513105	4499	380000 SH	DEFINED 13	
380000	SCHWEITZER-MAUDUIT INTL INC	COM	808541106	940	31571 SH	DEFINED 03	
31571							

SCHWEITZER-MAUDUIT INTL INC 10	COM	808541106	0	10 SH	DEFINED 13	
SCICLONE PHARMACEUTICALS INC	COM	80862K104	95	14000 SH	DEFINED 03	14000
SCIENTIFIC ATLANTA INC 278285	COM	808655104	7597	278285 SH	DEFINED 03	
SCIENTIFIC ATLANTA INC 426	COM	808655104	12	426 SH	DEFINED 13	
SCIENTIFIC GAMES CORP 23900	CL A	80874P109	406	23900 SH	DEFINED 03	
SCOTTS CO 9900	CL A	810186106	586	9900 SH	DEFINED 03	
SCRIPPS E W CO OHIO 8230	CL A	811054204	775	8230 SH	DEFINED 03	
SCRIPPS E W CO OHIO 20	CL A	811054204	2	20 SH	DEFINED 13	
SEACHANGE INTL INC 12700	COM	811699107	196	12700 SH	DEFINED 03	
SEACOAST FINL SVCS CORP	COM	81170Q106	1734	63346 SH	DEFINED 03	63346
SEACOAST FINL SVCS CORP 263	COM	81170Q106	7	263 SH	DEFINED 13	
SEACOR SMIT INC 47100	COM	811904101	1980	47100 SH	DEFINED 03	
SEALED AIR CORP NEW 148707	COM	81211K100	8051	148707 SH	DEFINED 03	
SEALED AIR CORP NEW 123	COM	81211K100	7	123 SH	DEFINED 13	
SEARS ROEBUCK & CO 1156725	COM	812387108	52619	1156725 SH	DEFINED 03	
SEARS ROEBUCK & CO 69681	COM	812387108	3170	69681 SH	DEFINED 09	
SEARS ROEBUCK & CO 1917	COM	812387108	87	1917 SH	DEFINED 13	
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	6673	250000 SH	DEFINED 13	250000
SECURE COMPUTING CORP 13200	COM	813705100	236	13200 SH	DEFINED 03	
SEEBEYOND TECHNOLOGIES CORP 42500	COM	815704101	182	42500 SH	DEFINED 03	
SEEBEYOND TECHNOLOGIES CORP 27	COM	815704101	0	27 SH	DEFINED 13	
SELECT COMFORT CORP 11000	COM	81616X103	272	11000 SH	DEFINED 03	
SELECT COMFORT CORP 160	COM	81616X103	4	160 SH	DEFINED 13	
SELECT MEDICAL CORP 27600	COM	816196109	449	27600 SH	DEFINED 03	
SELECT MEDICAL CORP 100	COM	816196109	2	100 SH	DEFINED 13	
SELECTIVE INS GROUP INC	COM	816300107	2357	72838 SH	DEFINED 03	72838
SEMTECH CORP 45608	COM	816850101	1038	45608 SH	DEFINED 03	
SEMPRA ENERGY 988443	COM	816851109	29713	988443 SH	DEFINED 03	
SENIOR HSG PPTYS TR 24100	SH BEN INT	81721M109	415	24100 SH	DEFINED 03	
SENSIENT TECHNOLOGIES CORP 111315	COM	81725T100	2201	111315 SH	DEFINED 03	
SEPRACOR INC 83549	COM	817315104	1999	83549 SH	DEFINED 03	
SEPRACOR INC 300	COM	817315104	7	300 SH	DEFINED 13	
SEQUA CORPORATION 5010	CL A	817320104	245	5010 SH	DEFINED 03	
SERENA SOFTWARE INC	COM	817492101	1886	102770 SH	DEFINED 03	102770
SEROLOGICALS CORP 13200	COM	817523103	246	13200 SH	DEFINED 03	
SERVICE CORP INTL 32450	COM	817565104	175	32450 SH	DEFINED 03	
SERVICEMASTER CO 35833	COM	81760N109	417	35833 SH	DEFINED 03	
7-ELEVEN INC 18341	COM NEW	817826209	294	18341 SH	DEFINED 03	
SHAW GROUP INC 178362	COM	820280105	2429	178362 SH	DEFINED 03	
SHERWIN WILLIAMS CO 522555	COM	824348106	18154	522555 SH	DEFINED 03	
SHOPKO STORES INC 112461	COM	824911101	1715	112461 SH	DEFINED 03	
SHUFFLE MASTER INC	COM	825549108	1378	39918 SH	DEFINED 03	39918
SHUFFLE MASTER INC	COM	825549108	1	40 SH	DEFINED 13	

40							
SHURGARD STORAGE CTRS INC	COM	82567D104	3590	95357 SH	DEFINED 03		
95357							
SICOR INC	COM	825846108	2158	79327 SH	DEFINED 03		
79327							
SIEBEL SYS INC	COM	826170102	10669	766450 SH	DEFINED 03		
766450							
SIEBEL SYS INC	COM	826170102	3	230 SH	DEFINED 13		
230							
SIERRA HEALTH SVCS INC	COM	826322109	2418	88080 SH	DEFINED 03		
88080							
SIERRA PAC RES NEW	COM	826428104	845	115077 SH	DEFINED 03		
115077							
SIGMA ALDRICH CORP	COM	826552101	7846	137214 SH	DEFINED 03	137214	
SIGMA ALDRICH CORP	COM	826552101	1058	18499 SH	DEFINED 09		
18499							
SILICON LABORATORIES INC	COM	826919102	3120	72079 SH	DEFINED 03		
72079							
SILICON LABORATORIES INC	COM	826919102	17	400 SH	DEFINED 13		
400							
SILGAN HOLDINGS INC	COM	827048109	259	6100 SH	DEFINED 03		
6100							
SILICON GRAPHICS INC	COM	827056102	181	132000 SH	DEFINED 03		
132000							
SILICON STORAGE TECHNOLOGY I	COM	827057100	461	41900 SH	DEFINED 03		
41900							
SILICON STORAGE TECHNOLOGY I	COM	827057100	1	97 SH	DEFINED 13		
97							
SILICON IMAGE INC	COM	82705T102	193	27000 SH	DEFINED 03	27000	
SILICON VY BANCSHARES	COM	827064106	849	23547 SH	DEFINED 03		
23547							
SILICONIX INC	COM NEW	827079203	251	5500 SH	DEFINED 03		
5500							
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	232	8400 SH	DEFINED 03		
8400							
SIMON PPTY GROUP INC NEW	COM	828806109	14063	303464 SH	DEFINED 03		
303464							
SIMPSON MANUFACTURING CO INC	COM	829073105	3084	60630 SH	DEFINED 03		
60630							
SINCLAIR BROADCAST GROUP INC	CL A	829226109	303	20200 SH	DEFINED 03		
20200							
SIRIUS SATELLITE RADIO INC	COM	82966U103	315	99700 SH	DEFINED 03		
99700							
SITEL CORP	COM	82980K107	36	15500 SH	DEFINED 03	15500	
SIX FLAGS INC	COM	83001P109	481	64023 SH	DEFINED 03		
64023							
SIZELER PPTY INVS INC	COM	830137105	122	11415 SH	DEFINED 03		
11415							
SKY FINL GROUP INC	COM	83080P103	253	9759 SH	DEFINED 03		
9759							
SKYLINE CORP	COM	830830105	719	20621 SH	DEFINED 03		
20621							
SKYWEST INC	COM	830879102	2820	156074 SH	DEFINED 03		
156074							
SKYWORKS SOLUTIONS INC	COM	83088M102	3191	366759 SH	DEFINED 03		
366759							
SMITH A O	COM	831865209	3000	85590 SH	DEFINED 03		
85590							
SMITH INTL INC	COM	832110100	3265	78634 SH	DEFINED 03	78634	
SMITHFIELD FOODS INC	COM	832248108	2945	142266 SH	DEFINED 03		
142266							
SMUCKER J M CO	COM NEW	832696405	827	18260 SH	DEFINED 03		
18260							
SMURFIT-STONE CONTAINER CORP	COM	832727101	507	27286 SH	DEFINED 03		
27286							
SNAP ON INC	COM	833034101	10820	335596 SH	DEFINED 03		
335596							
SOLA INTL INC	COM	834092108	1715	91202 SH	DEFINED 03		
91202							
SOLECTRON CORP	COM	834182107	7823	1323757 SH	DEFINED 03		
1323757							
SOLECTRON CORP	NOTE	11 834182AL1	10820	189000000 PRN	DEFINED 03		
18900000							
SOLUTIA INC	COM	834376105	5	13480 SH	DEFINED 03	13480	
SOMERA COMMUNICATION	COM	834458101	19	11800 SH	DEFINED 03		
11800							
SONIC CORP	COM	835451105	2978	96933 SH	DEFINED 03		
96933							
SONIC CORP	COM	835451105	1	40 SH	DEFINED 13		
40							

SONIC AUTOMOTIVE INC 14500	CL A	83545G102	332	14500	SH	DEFINED 03	
SONICWALL INC 37310	COM	835470105	291	37310	SH	DEFINED 03	
SONOCO PRODS CO 59647	COM	835495102	1469	59647	SH	DEFINED 03	
SOTHEBYS HLDGS INC 38502	CL A	835898107	526	38502	SH	DEFINED 03	
SONUS NETWORKS INC	COM	835916107	820	108774	SH	DEFINED 03	108774
SOUNDVIEW TECHNOLOGY GROUP N 8320	COM NEW	83611Q406	129	8320	SH	DEFINED 03	
SOUNDVIEW TECHNOLOGY GROUP N 5683	COM NEW	83611Q406	88	5683	SH	DEFINED 13	
SOURCECORP 78297	COM	836167106	1993	78297	SH	DEFINED 03	
SOUTH FINL GROUP INC 145958	COM	837841105	4050	145958	SH	DEFINED 03	
SOUTHERN CO 1513452	COM	842587107	45782	1513452	SH	DEFINED 03	
SOUTHERN PERU COPPER CORP 6849	COM	843611104	323	6849	SH	DEFINED 03	
SOUTHERN UN CO NEW 204621	COM	844030106	3765	204621	SH	DEFINED 03	
SOUTHTRUST CORP	COM	844730101	37543	1146687	SH	DEFINED 03	1146687
SOUTHWEST AIRLS CO 1239082	COM	844741108	19999	1239082	SH	DEFINED 03	
SOUTHWEST BANCORPORATION TEX 82222	COM	84476R109	3194	82222	SH	DEFINED 03	
SOUTHWEST BANCORPORATION TEX 21	COM	84476R109	1	21	SH	DEFINED 13	
SOUTHWEST GAS CORP 91022	COM	844895102	2043	91022	SH	DEFINED 03	
SOUTHWESTERN ENERGY CO 88172	COM	845467109	2107	88172	SH	DEFINED 03	
SOVEREIGN BANCORP INC 136845	COM	845905108	3250	136845	SH	DEFINED 03	
SPANISH BROADCASTING SYS INC 14200	CL A	846425882	150	14200	SH	DEFINED 03	
SPARTECH CORP	COM NEW	847220209	328	13300	SH	DEFINED 03	13300
SPECTRALINK CORP 22600	COM	847580107	433	22600	SH	DEFINED 03	
SPEEDWAY MOTORSPORTS INC 9200	COM	847788106	266	9200	SH	DEFINED 03	
SPHERION CORP 149335	COM	848420105	1462	149335	SH	DEFINED 03	
SPINNAKER EXPL CO 84930	COM	84855W109	2741	84930	SH	DEFINED 03	
SPORTS AUTH INC NEW 10056	COM	84917U109	386	10056	SH	DEFINED 03	
SPORTS AUTH INC NEW 70	COM	84917U109	3	70	SH	DEFINED 13	
SPORTS RESORTS INTL INC 10500	COM	84918U108	54	10500	SH	DEFINED 03	
SPRINT CORP	COM FON GROUP	852061100	57772	3518397	SH	DEFINED 03	3518397
SPRINT CORP 1450	COM FON GROUP	852061100	24	1450	SH	DEFINED 13	
SPRINT CORP 1630782	PCS COM SER 1	852061506	9165	1630782	SH	DEFINED 03	
STAGE STORES INC 8800	COM NEW	85254C305	246	8800	SH	DEFINED 03	
STAMPS COM INC 15900	COM	852857101	99	15900	SH	DEFINED 03	
STANCORP FINL GROUP INC 19949	COM	852891100	1254	19949	SH	DEFINED 03	
STANDARD MICROSYSTEMS CORP 69798	COM	853626109	1766	69798	SH	DEFINED 03	
STANDARD MTR PRODS INC 41725	COM	853666105	507	41725	SH	DEFINED 03	
STANDARD PAC CORP NEW	COM	85375C101	6001	123604	SH	DEFINED 03	123604
STANDARD REGISTER CO 68153	COM	853887107	1147	68153	SH	DEFINED 03	
STANDEX INTL CORP 28512	COM	854231107	798	28512	SH	DEFINED 03	
STANLEY WKS 339628	COM	854616109	12862	339628	SH	DEFINED 03	
STAPLES INC 790559	COM	855030102	21582	790559	SH	DEFINED 03	
STAPLES INC 200	COM	855030102	5	200	SH	DEFINED 13	
STARBUCKS CORP	COM	855244109	29535	890667	SH	DEFINED 03	

890667 STARBUCKS CORP 38	COM	855244109	1	38 SH	DEFINED 13	
STARTEK INC	COM	85569C107	1449	35513 SH	DEFINED 03	35513
STARWOOD HOTELS&RESORTS WRLD 317113	PAIRED CTF	85590A203	11407	317113 SH	DEFINED 03	
STATE STR CORP 608265	COM	857477103	31678	608265 SH	DEFINED 03	
STATEN IS BANCORP INC 148420	COM	857550107	3339	148420 SH	DEFINED 03	
STATION CASINOS INC 63400	COM	857689103	1942	63400 SH	DEFINED 03	
STEAK N SHAKE CO 72445	COM	857873103	1293	72445 SH	DEFINED 03	
STEEL DYNAMICS INC 115246	COM	858119100	2651	115246 SH	DEFINED 03	
STEEL TECHNOLOGIES INC 19270	COM	858147101	341	19270 SH	DEFINED 03	
STEIN MART INC	COM	858375108	750	90988 SH	DEFINED 03	90988
STERLING BANCSHARES INC 113570	COM	858907108	1510	113570 SH	DEFINED 03	
STERICYCLE INC 69796	COM	858912108	3259	69796 SH	DEFINED 03	
STERICYCLE INC 146	COM	858912108	7	146 SH	DEFINED 13	
STERIS CORP 24783	COM	859152100	560	24783 SH	DEFINED 03	
STERIS CORP 789	COM	859152100	18	789 SH	DEFINED 13	
STERLING BANCORP 7170	COM	859158107	204	7170 SH	DEFINED 03	
STERLING FINL CORP WASH 7918	COM	859319105	271	7918 SH	DEFINED 03	
STERLING FINL CORP WASH	COM	859319105	5	150 SH	DEFINED 13	150
STEWART & STEVENSON SVCS INC 71451	COM	860342104	1004	71451 SH	DEFINED 03	
STEWART ENTERPRISES INC 47100	CL A	860370105	268	47100 SH	DEFINED 03	
STEWART INFORMATION SVCS COR 64951	COM	860372101	2634	64951 SH	DEFINED 03	
STILLWATER MNG CO 26397	COM	86074Q102	253	26397 SH	DEFINED 03	
STONE ENERGY CORP 72804	COM	861642106	3091	72804 SH	DEFINED 03	
STORAGE TECHNOLOGY CORP 87421	COM PAR \$0.10	862111200	2251	87421 SH	DEFINED 03	
STORAGE COMPUTER CORP 25258	COM	86211A101	9	25258 SH	DEFINED 03	
STRATEX NETWORKS INC	COM	86279T109	220	51200 SH	DEFINED 03	51200
STRAYER ED INC 5700	COM	863236105	620	5700 SH	DEFINED 03	
STRAYER ED INC 20	COM	863236105	2	20 SH	DEFINED 13	
STRIDE RITE CORP 103152	COM	863314100	1174	103152 SH	DEFINED 03	
STRYKER CORP 760942	COM	863667101	64688	760942 SH	DEFINED 03	
STUDENT LN CORP 2100	COM	863902102	307	2100 SH	DEFINED 03	
STURM RUGER & CO INC 73336	COM	864159108	834	73336 SH	DEFINED 03	
SUFFOLK BANCORP 5800	COM	864739107	202	5800 SH	DEFINED 03	
SUMMIT AMER TELEVISION INC	COM	86600T109	39	10000 SH	DEFINED 03	10000
SUMMIT PPTYS INC 9900	COM	866239106	238	9900 SH	DEFINED 03	
SUN COMMUNITIES INC 7694	COM	866674104	298	7694 SH	DEFINED 03	
SUN MICROSYSTEMS INC 5169461	COM	866810104	23107	5169461 SH	DEFINED 03	
SUN MICROSYSTEMS INC 728270	COM	866810104	3255	728270 SH	DEFINED 09	
SUN MICROSYSTEMS INC 465559	COM	866810104	2081	465559 SH	DEFINED 13	
SUN MICROSYSTEMS INC 13	COM	866810104	26	5900 SH CALL	DEFINED	
SUN MICROSYSTEMS INC 13	COM	866810104	156	35000 SH PUT	DEFINED	
SUNGARD DATA SYS INC	COM	867363103	12320	444600 SH	DEFINED 03	444600

SUNOCO INC 172706	COM	86764P109	8834	172706	SH	DEFINED 03	
SUNOCO INC 59728	COM	86764P109	3055	59728	SH	DEFINED 09	
SUNRISE SENIOR LIVING INC 55119	COM	86768K106	2135	55119	SH	DEFINED 03	
SUNTRUST BKS INC 628402	COM	867914103	44931	628402	SH	DEFINED 03	
SUPERCONDUCTOR TECHNOLOGIES 17500	COM	867931107	97	17500	SH	DEFINED 03	
SUPERCONDUCTOR TECHNOLOGIES 60	COM	867931107	0	60	SH	DEFINED 13	
SUPERGEN INC 15600	COM	868059106	172	15600	SH	DEFINED 03	
SUPERGEN INC	COM	868059106	1	100	SH	DEFINED 13	100
SUPERIOR ENERGY SVCS INC 25700	COM	868157108	242	25700	SH	DEFINED 03	
SUPERIOR INDS INTL INC 16372	COM	868168105	713	16372	SH	DEFINED 03	
SUPERTEX INC 29485	COM	868532102	568	29485	SH	DEFINED 03	
SUPERVALU INC 685938	COM	868536103	19611	685938	SH	DEFINED 03	
SUPERVALU INC 1642	COM	868536103	47	1642	SH	DEFINED 13	
SUPPORTSOFT INC 17200	COM	868587106	226	17200	SH	DEFINED 03	
SUREWEST COMMUNICATIONS 6893	COM	868733106	279	6893	SH	DEFINED 03	
SURMODICS INC	COM	868873100	1173	49393	SH	DEFINED 03	49393
SUSQUEHANNA BANCSHARES INC P 99458	COM	869099101	2487	99458	SH	DEFINED 03	
SWIFT ENERGY CO 66768	COM	870738101	1125	66768	SH	DEFINED 03	
SWIFT TRANSN CO 66580	COM	870756103	1400	66580	SH	DEFINED 03	
SWISS HELVETIA FD INC 72358	COM	870875101	935	72358	SH	DEFINED 13	
SYBASE INC 148566	COM	871130100	3057	148566	SH	DEFINED 03	
SYBASE INC 100	COM	871130100	2	100	SH	DEFINED 13	
SYBRON DENTAL SPECIALTIES IN 119756	COM	871142105	3365	119756	SH	DEFINED 03	
SYCAMORE NETWORKS INC	COM	871206108	467	89400	SH	DEFINED 03	89400
SYCAMORE NETWORKS INC 840	COM	871206108	4	840	SH	DEFINED 13	
SYKES ENTERPRISES INC 20500	COM	871237103	176	20500	SH	DEFINED 03	
SYLVAN LEARNING SYS INC 160954	COM	871399101	4634	160954	SH	DEFINED 03	
SYLVAN LEARNING SYS INC 256	COM	871399101	7	256	SH	DEFINED 13	
SYMANTEC CORP 501038	COM	871503108	17286	501038	SH	DEFINED 03	
SYMANTEC CORP 560	COM	871503108	19	560	SH	DEFINED 13	
SYMBOL TECHNOLOGIES INC 505084	COM	871508107	8531	505084	SH	DEFINED 03	
SYMBOL TECHNOLOGIES INC	COM	871508107	591	35000	SH	DEFINED 13	35000
SYMMETRICOM INC 112656	COM	871543104	820	112656	SH	DEFINED 03	
SYMYX TECHNOLOGIES 14200	COM	871555108	292	14200	SH	DEFINED 03	
SYNAPTICS INC 27064	COM	87157D109	405	27064	SH	DEFINED 03	
SYNAPTICS INC 257	COM	87157D109	4	257	SH	DEFINED 13	
SYNOPSYS INC 48980	COM	871607107	1658	48980	SH	DEFINED 03	
SYNOVUS FINL CORP 483506	COM	87161C105	13983	483506	SH	DEFINED 03	
SYNTEL INC 10250	COM	87162H103	253	10250	SH	DEFINED 03	
SYSCO CORP	COM	871829107	44039	1182902	SH	DEFINED 03	1182902
SYSCO CORP 25769	COM	871829107	959	25769	SH	DEFINED 09	
SYSTEMS & COMPUTER TECHNOLOG 82317	COM	871873105	1348	82317	SH	DEFINED 03	
TBC CORP	COM	872180104	1282	49676	SH	DEFINED 03	

49676							
TCF FINL CORP	COM	872275102	4419	86057 SH	DEFINED 03		
86057							
TECO ENERGY INC	COM	872375100	4052	281228 SH	DEFINED 03		
281228							
TECO ENERGY INC	COM	872375100	303	21000 SH PUT	DEFINED		
13							
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	246	6100 SH	DEFINED 03		
6100							
THQ INC	COM NEW	872443403	1809	106956 SH	DEFINED 03	106956	
TJX COS INC NEW	COM	872540109	19348	877454 SH	DEFINED 03		
877454							
TTM TECHNOLOGIES INC	COM	87305R109	205	12125 SH	DEFINED 03		
12125							
TXU CORP	COM	873168108	26140	1102035 SH	DEFINED 03		
1102035							
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	462	45137 SH	DEFINED 03		
45137							
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	28	2712 SH	DEFINED 13		
2712							
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	3305	114666 SH	DEFINED 03		
114666							
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	15	515 SH	DEFINED 13		
515							
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	317	11000 SH CALL	DEFINED 13		
TALK AMERICA HLDGS INC	COM NEW	87426R202	129	11186 SH	DEFINED 03		
11186							
TALK AMERICA HLDGS INC	COM NEW	87426R202	3	279 SH	DEFINED 13		
279							
TALX CORP	COM	874918105	1106	48009 SH	DEFINED 03		
48009							
TALX CORP	COM	874918105	4	180 SH	DEFINED 13		
180							
TANOX INC	COM	87588Q109	202	13600 SH	DEFINED 03		
13600							
TARGET CORP	COM	87612E106	55417	1443141 SH	DEFINED 03		
1443141							
TARGET CORP	COM	87612E106	3059	79653 SH	DEFINED 09		
79653							
TARGET CORP	COM	87612E106	9984	260010 SH	DEFINED 13	260010	
TAUBMAN CTRS INC	COM	876664103	509	24723 SH	DEFINED 03		
24723							
TECH DATA CORP	COM	878237106	4791	120709 SH	DEFINED 03		
120709							
TECHNE CORP	COM	878377100	6720	177581 SH	DEFINED 03		
177581							
TECHNITROL INC	COM	878555101	2184	105313 SH	DEFINED 03		
105313							
TECUMSEH PRODS CO	CL A	878895200	1849	38180 SH	DEFINED 03		
38180							
TEKELEC	COM	879101103	417	26800 SH	DEFINED 03		
26800							
TEKTRONIX INC	COM	879131100	7872	249114 SH	DEFINED 03		
249114							
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	2198	80000 SH	DEFINED 13	80000	
TELEDYNE TECHNOLOGIES INC	COM	879360105	1772	93996 SH	DEFINED 03		
93996							
TELEFLEX INC	COM	879369106	731	15124 SH	DEFINED 03		
15124							
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	2626	79500 SH	DEFINED 10		
79500							
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	179	5417 SH	DEFINED 13		
5417							
TELEPHONE & DATA SYS INC	COM	879433100	3833	61276 SH	DEFINED 03		
61276							
TELIK INC	COM	87959M109	476	20700 SH	DEFINED 03		
20700							
TELIK INC	COM	87959M109	7	300 SH	DEFINED 13		
300							
TELLABS INC	COM	879664100	5453	648403 SH	DEFINED 03	648403	
TELLABS INC	COM	879664100	130	15449 SH	DEFINED 13		
15449							
TELLABS INC	COM	879664100	110	13100 SH CALL	DEFINED 13		
TELLABS INC	COM	879664100	110	13100 SH PUT	DEFINED		
13							
TEMPLE INLAND INC	COM	879868107	11134	177663 SH	DEFINED 03		
177663							
TELETECH HOLDINGS INC	COM	879939106	260	23053 SH	DEFINED 03		
23053							

140000 TEMPLETON DRAGON FD INC	COM	88018T101	2519	140000	SH	DEFINED 13	
38700 TEMPLETON RUS AND EAST EUR F	COM	88022F105	1189	38700	SH	DEFINED 13	
TENET HEALTHCARE CORP	COM	88033G100	19098	1189907	SH	DEFINED 03	1189907
17413 TENNECO AUTOMOTIVE INC	COM	880349105	116	17413	SH	DEFINED 03	
306440 TERADYNE INC	COM	880770102	7799	306440	SH	DEFINED 03	
190 TERADYNE INC	COM	880770102	5	190	SH	DEFINED 13	
31600 TERAYON COMMUNICATION SYS	COM	880775101	142	31600	SH	DEFINED 03	
21100 TEREX CORP NEW	COM	880779103	601	21100	SH	DEFINED 03	
33800 TERREMARK WORLDWIDE INC	COM	881448104	22	33800	SH	DEFINED 03	
44000 TESORO PETE CORP	COM	881609101	641	44000	SH	DEFINED 03	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	4479	78974	SH	DEFINED 03	78974
113661 TETRA TECHNOLOGIES INC DEL	COM	88162F105	2755	113661	SH	DEFINED 03	
137257 TETRA TECH INC NEW	COM	88162G103	3412	137257	SH	DEFINED 03	
58262 TEXAS INDS INC	COM	882491103	2156	58262	SH	DEFINED 03	
3221561 TEXAS INSTRS INC	COM	882508104	94649	3221561	SH	DEFINED 03	
1245 TEXAS INSTRS INC	COM	882508104	37	1245	SH	DEFINED 09	
244600 TEXAS INSTRS INC	COM	882508104	7186	244600	SH	DEFINED 13	
13 TEXAS INSTRS INC	COM	882508104	120	4100	SH CALL	DEFINED	
TEXAS INSTRS INC	COM	882508104	120	4100	SH PUT	DEFINED 13	
12111 TEXAS REGL BANCSHARES INC	CL A VTG	882673106	448	12111	SH	DEFINED 03	
397741 TEXTRON INC	COM	883203101	22695	397741	SH	DEFINED 03	
75645 THERAGENICS CORP	COM	883375107	414	75645	SH	DEFINED 03	
14812 THERASENSE INC	COM	883381105	299	14812	SH	DEFINED 03	
565 THERASENSE INC	COM	883381105	11	565	SH	DEFINED 13	
269856 THERMO ELECTRON CORP	COM	883556102	6800	269856	SH	DEFINED 03	
120637 THOMAS & BETTS CORP	COM	884315102	2761	120637	SH	DEFINED 03	
THOMAS INDS INC	COM	884425109	1540	44445	SH	DEFINED 03	44445
69128 THOR INDS INC	COM	885160101	3886	69128	SH	DEFINED 03	
24654 THORATEC CORP	COM NEW	885175307	319	24654	SH	DEFINED 03	
41 THORATEC CORP	COM NEW	885175307	1	41	SH	DEFINED 13	
114258 3COM CORP	COM	885535104	933	114258	SH	DEFINED 03	
130 3COM CORP	COM	885535104	1	130	SH	DEFINED 13	
13 3COM CORP	COM	885535104	245	30000	SH PUT	DEFINED	
50509 THREE FIVE SYS INC	COM	88554L108	265	50509	SH	DEFINED 03	
3M CO	COM	88579Y101	167414	1968877	SH	DEFINED 03	1968877
1400 3M CO	COM	88579Y101	119	1400	SH	DEFINED 13	
3M CO	COM	88579Y101	119	1400	SH CALL	DEFINED 13	
13 3M CO	COM	88579Y101	119	1400	SH PUT	DEFINED	
50100 TIBCO SOFTWARE INC	COM	88632Q103	339	50100	SH	DEFINED 03	
47031 TIDEWATER INC	COM	886423102	1405	47031	SH	DEFINED 03	
8700 TIERONE CORP	COM	88650R108	200	8700	SH	DEFINED 03	
45 TIERONE CORP	COM	88650R108	1	45	SH	DEFINED 13	
TIFFANY & CO NEW	COM	886547108	17135	379084	SH	DEFINED 03	379084

TIFFANY & CO NEW 76	COM	886547108	3	76 SH	DEFINED 13	
TIMBERLAND CO 40711	CL A	887100105	2120	40711 SH	DEFINED 03	
TIME WARNER INC 9893586	COM	887317105	177986	9893586 SH	DEFINED 03	
TIME WARNER INC 590000	COM	887317105	10614	590000 SH	DEFINED 13	
TIME WARNER TELECOM INC 16700	CL A	887319101	169	16700 SH	DEFINED 03	
TIMKEN CO 186736	COM	887389104	3746	186736 SH	DEFINED 03	
TITAN CORP 57871	COM	888266103	1262	57871 SH	DEFINED 03	
TIVO INC	COM	888706108	132	17900 SH	DEFINED 03	17900
TOLL BROTHERS INC 46300	COM	889478103	1841	46300 SH	DEFINED 03	
TOLL BROTHERS INC 251	COM	889478103	10	251 SH	DEFINED 13	
TOLLGRADE COMMUNICATIONS INC 35433	COM	889542106	621	35433 SH	DEFINED 03	
T00 INC 96515	COM	890333107	1629	96515 SH	DEFINED 03	
T00TSIE ROLL INDS INC 17225	COM	890516107	620	17225 SH	DEFINED 03	
TOPPS INC 14600	COM	890786106	150	14600 SH	DEFINED 03	
TORCHMARK CORP 413512	COM	891027104	18831	413512 SH	DEFINED 03	
TORO CO	COM	891092108	2995	64547 SH	DEFINED 03	64547
TOTAL S A 152584	SPONSORED ADR	89151E109	14116	152584 SH	DEFINED 03	
TOWER AUTOMOTIVE INC 148060	COM	891707101	1011	148060 SH	DEFINED 03	
TOTAL SYS SVCS INC 19550	COM	891906109	609	19550 SH	DEFINED 03	
TOYS R US INC 1108238	COM	892335100	14008	1108238 SH	DEFINED 03	
TOYS R US INC 300	COM	892335100	4	300 SH	DEFINED 13	
TRACTOR SUPPLY CO 95183	COM	892356106	3712	95183 SH	DEFINED 03	
TRACTOR SUPPLY CO 72	COM	892356106	3	72 SH	DEFINED 13	
TRAMMELL CROW CO	COM	89288R106	219	16500 SH	DEFINED 03	16500
TRANSACTION SYS ARCHITECTS 22822	CL A	893416107	508	22822 SH	DEFINED 03	
TRANSATLANTIC HLDGS INC 5193	COM	893521104	420	5193 SH	DEFINED 03	
TRANSKARYOTIC THERAPIES INC 14000	COM	893735100	219	14000 SH	DEFINED 03	
TRANSKARYOTIC THERAPIES INC 154	COM	893735100	2	154 SH	DEFINED 13	
TRANSMETA CORP DEL 50500	COM	89376R109	172	50500 SH	DEFINED 03	
TRANSPRO INC 10065	COM	893885103	42	10065 SH	DEFINED 03	
TRAVELERS PPTY CAS CORP NEW 341583	CL A	89420G109	5732	341583 SH	DEFINED 03	
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	56081	3304732 SH	DEFINED 03	3304732
TRAVELERS PPTY CAS CORP NEW 191	CL B	89420G406	3	191 SH	DEFINED 13	
TREDEGAR CORP 89193	COM	894650100	1385	89193 SH	DEFINED 03	
TRIAD HOSPITALS INC 31779	COM	89579K109	1057	31779 SH	DEFINED 03	
TRIAD HOSPITALS INC 66	COM	89579K109	2	66 SH	DEFINED 13	
TRIAD GTY INC 4000	COM	895925105	201	4000 SH	DEFINED 03	
TRIARC COS INC 139610	CL B SER 1	895927309	1505	139610 SH	DEFINED 03	
TRIBUNE CO NEW 590966	COM	896047107	30494	590966 SH	DEFINED 03	
TRIMBLE NAVIGATION LTD	COM	896239100	3349	89936 SH	DEFINED 03	89936
TRIMBLE NAVIGATION LTD 35	COM	896239100	1	35 SH	DEFINED 13	
TRIMERIS INC 8100	COM	896263100	170	8100 SH	DEFINED 03	

TRIMERIS INC 23420	COM	896263100	490	23420	SH	DEFINED	13	
TRINITY INDS INC 64156	COM	896522109	1979	64156	SH	DEFINED	03	
TRIQUINT SEMICONDUCTOR INC 94226	COM	89674K103	666	94226	SH	DEFINED	03	
TRITON PCS HLDGS INC 10700	CL A	89677M106	60	10700	SH	DEFINED	03	
TRIUMPH GROUP INC NEW 37000	COM	896818101	1347	37000	SH	DEFINED	03	
TRIZEC PROPERTIES INC	COM	89687P107	308	20000	SH	DEFINED	03	20000
TRIZEC PROPERTIES INC 159	COM	89687P107	2	159	SH	DEFINED	13	
TRIZETTO GROUP INC 22700	COM	896882107	146	22700	SH	DEFINED	03	
TRUST CO NJ JERSEY CITY NEW 9934	COM	898304100	394	9934	SH	DEFINED	03	
TRUSTCO BK CORP N Y 182781	COM	898349105	2404	182781	SH	DEFINED	03	
TRUSTMARK CORP 7600	COM	898402102	222	7600	SH	DEFINED	03	
TRUSTMARK CORP 92	COM	898402102	3	92	SH	DEFINED	13	
TUESDAY MORNING CORP 9600	COM NEW	899035505	290	9600	SH	DEFINED	03	
TULARIK INC	COM	899165104	371	23000	SH	DEFINED	03	23000
TULARIK INC 40	COM	899165104	1	40	SH	DEFINED	13	
TUPPERWARE CORP 466328	COM	899896104	8086	466328	SH	DEFINED	03	
21ST CENTY INS GROUP 14600	COM	90130N103	201	14600	SH	DEFINED	03	
TYCO INTL GROUP S A 5000000	DBCV 3.125% 1	902118BE7	6838	5000000	PRN	DEFINED	03	
TYCO INTL LTD NEW 5595360	COM	902124106	148277	5595360	SH	DEFINED	03	
TYCO INTL LTD NEW 19	COM	902124106	1	19	SH	DEFINED	13	
TYLER TECHNOLOGIES INC 31907	COM	902252105	307	31907	SH	DEFINED	03	
TYSON FOODS INC	CL A	902494103	10141	765944	SH	DEFINED	03	765944
TYSON FOODS INC 186	CL A	902494103	2	186	SH	DEFINED	13	
UCBH HOLDINGS INC 127709	COM	90262T308	4977	127709	SH	DEFINED	03	
UCBH HOLDINGS INC 72	COM	90262T308	3	72	SH	DEFINED	13	
UGI CORP NEW 109743	COM	902681105	3720	109743	SH	DEFINED	03	
UICI 114583	COM	902737105	1522	114583	SH	DEFINED	03	
UIL HLDG CORP 36690	COM	902748102	1655	36690	SH	DEFINED	03	
UMB FINL CORP 9302	COM	902788108	442	9302	SH	DEFINED	03	
UST INC	COM	902911106	11602	325069	SH	DEFINED	03	325069
US BANCORP DEL 5362555	COM NEW	902973304	159697	5362555	SH	DEFINED	03	
URS CORP NEW 79365	COM	903236107	1985	79365	SH	DEFINED	03	
U S G CORP 20342	COM NEW	903293405	337	20342	SH	DEFINED	03	
USEC INC 46000	COM	90333E108	386	46000	SH	DEFINED	03	
U S I HLDGS 12000	COM	90333H101	157	12000	SH	DEFINED	03	
US ONCOLOGY INC 278137	COM	90338W103	2993	278137	SH	DEFINED	03	
UBIQUITEL INC 11400	COM	903474302	31	11400	SH	DEFINED	03	
ULTIMATE ELECTRS INC	COM	903849107	242	31778	SH	DEFINED	03	31778
ULTRATECH INC 77152	COM	904034105	2266	77152	SH	DEFINED	03	
ULTRATECH INC 130	COM	904034105	4	130	SH	DEFINED	13	
UMPQUA HLDGS CORP 73528	COM	904214103	1529	73528	SH	DEFINED	03	
UMPQUA HLDGS CORP 456	COM	904214103	9	456	SH	DEFINED	13	
UNIFI INC	COM	904677101	284	44036	SH	DEFINED	03	

44036							
UNILEVER N V	N Y SHS NEW	904784709	266	4100 SH	DEFINED 03		
4100							
UNILEVER N V	N Y SHS NEW	904784709	6	100 SH	DEFINED 13		
100							
UNION PAC CORP	COM	907818108	46812	673753 SH	DEFINED 03	673753	
UNION PAC CORP	COM	907818108	1968	28329 SH	DEFINED 09		
28329							
UNION PAC CORP	COM	907818108	20	283 SH	DEFINED 13		
283							
UNION PLANTERS CORP	COM	908068109	14604	463752 SH	DEFINED 03		
463752							
UNIONBANCAL CORP	COM	908906100	1600	27803 SH	DEFINED 03		
27803							
UNISOURCE ENERGY CORP	COM	909205106	2144	86931 SH	DEFINED 03		
86931							
UNISYS CORP	COM	909214108	11585	780143 SH	DEFINED 03		
780143							
UNISYS CORP	COM	909214108	10	674 SH	DEFINED 13		
674							
UNIT CORP	COM	909218109	6093	258735 SH	DEFINED 03	258735	
UNITED AUTO GROUP INC	COM	909440109	366	11700 SH	DEFINED 03		
11700							
UNITED CMNTY FINL CORP OHIO	COM	909839102	217	19000 SH	DEFINED 03		
19000							
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	278	8454 SH	DEFINED 03		
8454							
UNITED BANKSHARES INC WEST V	COM	909907107	3161	101337 SH	DEFINED 03		
101337							
UNITED BANKSHARES INC WEST V	COM	909907107	8	260 SH	DEFINED 13		
260							
UNITED DEFENSE INDS INC	COM	910188104	616	19317 SH	DEFINED 03		
19317							
UNITED DOMINION REALTY TR IN	COM	910197102	749	39000 SH	DEFINED 03		
39000							
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	221	44662 SH	DEFINED 03	44662	
UNITED NATL BANCORP N J	COM	910909100	294	8200 SH	DEFINED 03		
8200							
UNITED NAT FOODS INC	COM	911163103	1776	49460 SH	DEFINED 03		
49460							
UNITED ONLINE INC	COM	911268100	383	22834 SH	DEFINED 03		
22834							
UNITED ONLINE INC	COM	911268100	4	237 SH	DEFINED 13		
237							
UNITED PARCEL SERVICE INC	CL B	911312106	168060	2254320 SH	DEFINED 03		
2254320							
UNITED PARCEL SERVICE INC	CL B	911312106	7455	100000 SH	DEFINED 13		
100000							
UNITED RENTALS INC	COM	911363109	2092	108609 SH	DEFINED 03		
108609							
UNITED STATES CELLULAR CORP	COM	911684108	309	8700 SH	DEFINED 03	8700	
UNITED STATES STL CORP NEW	COM	912909108	5704	162874 SH	DEFINED 03		
162874							
UNITED STATIONERS INC	COM	913004107	3932	96097 SH	DEFINED 03		
96097							
UNITED STATIONERS INC	COM	913004107	187	4580 SH	DEFINED 13		
4580							
UNITED SURGICAL PARTNERS INT	COM	913016309	2277	68018 SH	DEFINED 03		
68018							
UNITED SURGICAL PARTNERS INT	COM	913016309	3	94 SH	DEFINED 13		
94							
UNITED TECHNOLOGIES CORP	COM	913017109	120519	1271700 SH	DEFINED 03		
1271700							
UNITED TECHNOLOGIES CORP	COM	913017109	77	813 SH	DEFINED 13		
813							
UNITED THERAPEUTICS CORP DEL	COM	91307C102	177	7700 SH	DEFINED 03	7700	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	2	100 SH	DEFINED 13		
100							
UNITED THERAPEUTICS CORP DEL	COM	91307C102	57	2500 SH PUT	DEFINED 13		
UNITEDGLOBALCOM	CL A	913247508	5609	661446 SH	DEFINED 03		
661446							
UNITEDHEALTH GROUP INC	COM	91324P102	60800	1045026 SH	DEFINED 03		
1045026							
UNITEDHEALTH GROUP INC	COM	91324P102	45	772 SH	DEFINED 13		
772							
UNITEDHEALTH GROUP INC	COM	91324P102	1571	27000 SH CALL	DEFINED		
13							
UNITRIN INC	COM	913275103	1510	36456 SH	DEFINED 03		
36456							

UNIVERSAL COMPRESSION HLDGS	COM	913431102	332	12700	SH	DEFINED 03	12700
UNIVERSAL CORP VA 13219	COM	913456109	584	13219	SH	DEFINED 03	
UNIVERSAL FST PRODS INC 62024	COM	913543104	2010	62024	SH	DEFINED 03	
UNIVERSAL HLTH SVCS INC 119740	CL B	913903100	6432	119740	SH	DEFINED 03	
UNIVERSAL HLTH SVCS INC 178	CL B	913903100	10	178	SH	DEFINED 13	
UNIVISION COMMUNICATIONS INC 530428	CL A	914906102	21053	530428	SH	DEFINED 03	
UNIVISION COMMUNICATIONS INC 50	CL A	914906102	2	50	SH	DEFINED 13	
UNOCAL CORP 584202	COM	915289102	21516	584202	SH	DEFINED 03	
UNIZAN FINANCIAL CORP	COM	91528W101	254	12538	SH	DEFINED 03	12538
UNIZAN FINANCIAL CORP 2965	COM	91528W101	60	2965	SH	DEFINED 13	
UNOVA INC 30140	COM	91529B106	692	30140	SH	DEFINED 03	
UNUMPROVIDENT CORP 1328847	COM	91529Y106	20956	1328847	SH	DEFINED 03	
UNUMPROVIDENT CORP 426	COM	91529Y106	7	426	SH	DEFINED 13	
URBAN OUTFITTERS INC 92821	COM	917047102	3439	92821	SH	DEFINED 03	
URBAN OUTFITTERS INC 70	COM	917047102	3	70	SH	DEFINED 13	
USF CORP 74948	COM	91729Q101	2562	74948	SH	DEFINED 03	
UTSTARCOM INC	COM	918076100	14643	395005	SH	DEFINED 03	395005
UTSTARCOM INC 1970	COM	918076100	73	1970	SH	DEFINED 13	
VCA ANTECH INC 15400	COM	918194101	477	15400	SH	DEFINED 03	
VCA ANTECH INC 8941	COM	918194101	277	8941	SH	DEFINED 13	
V F CORP 440123	COM	918204108	19031	440123	SH	DEFINED 03	
V F CORP 1323	COM	918204108	57	1323	SH	DEFINED 13	
VALASSIS COMMUNICATIONS INC 33229	COM	918866104	975	33229	SH	DEFINED 03	
VALHI INC NEW 21250	COM	918905100	318	21250	SH	DEFINED 03	
VALENCE TECHNOLOGY INC	COM	918914102	59	14900	SH	DEFINED 03	14900
VALEANT PHARMACEUTICALS INTL 25621	COM	91911X104	644	25621	SH	DEFINED 03	
VALERO ENERGY CORP NEW 130421	COM	91913Y100	6044	130421	SH	DEFINED 03	
VALLEY NATL BANCORP 11156	COM	919794107	326	11156	SH	DEFINED 03	
VALMONT INDS INC 55735	COM	920253101	1290	55735	SH	DEFINED 03	
VALSPAR CORP 40706	COM	920355104	2012	40706	SH	DEFINED 03	
VALUECLICK INC 28959	COM	92046N102	263	28959	SH	DEFINED 03	
VALUEVISION MEDIA INC 11200	CL A	92047K107	187	11200	SH	DEFINED 03	
VANS INC	COM	921930103	679	59536	SH	DEFINED 03	59536
VARCO INTL INC DEL 33193	COM	922122106	685	33193	SH	DEFINED 03	
VARIAN INC 22000	COM	922206107	917	22000	SH	DEFINED 03	
VARIAN SEMICONDUCTOR EQUIPMN 86101	COM	922207105	3771	86101	SH	DEFINED 03	
VARIAN MED SYS INC 134391	COM	92220P105	9286	134391	SH	DEFINED 03	
VARIAN MED SYS INC 20	COM	92220P105	1	20	SH	DEFINED 13	
VASTERA INC 22100	COM	92239N109	88	22100	SH	DEFINED 03	
VASTERA INC 100	COM	92239N109	0	100	SH	DEFINED 13	
VECTREN CORP	COM	92240G101	795	32260	SH	DEFINED 03	32260
VEECO INSTRS INC DEL 71278	COM	922417100	2007	71278	SH	DEFINED 03	
VENTAS INC	COM	92276F100	842	38279	SH	DEFINED 03	

38279							
VENTANA MED SYS INC	COM	92276H106	532	13500 SH	DEFINED 03		
13500							
VERITAS SOFTWARE CO	COM	923436109	24819	670409 SH	DEFINED 03		
670409							
VERITAS SOFTWARE CO	COM	923436109	111	3000 SH	DEFINED 13		
3000							
VERITY INC	COM	92343C106	1498	89729 SH	DEFINED 03		
89729							
VERISIGN INC	COM	92343E102	419	25707 SH	DEFINED 03		
25707							
VERISIGN INC	COM	92343E102	21	1295 SH	DEFINED 13		1295
VERITAS DGC INC	COM	92343P107	823	78578 SH	DEFINED 03		
78578							
VERIZON COMMUNICATIONS	COM	92343V104	238848	6808659 SH	DEFINED 03		
6808659							
VERIZON COMMUNICATIONS	COM	92343V104	109	3100 SH	DEFINED 13		
3100							
VERIZON COMMUNICATIONS	COM	92343V104	109	3100 SH CALL	DEFINED		
13							
VERIZON COMMUNICATIONS	COM	92343V104	109	3100 SH PUT	DEFINED		
13							
VERSO TECHNOLOGIES INC	COM	925317109	129	40000 SH	DEFINED 03		
40000							
VERTEX PHARMACEUTICALS INC	COM	92532F100	531	51308 SH	DEFINED 03		
51308							
VIACOM INC	CL B	925524308	170446	3840612 SH	DEFINED 03		3840612
VIAD CORP	COM	92552R109	1999	79955 SH	DEFINED 03		
79955							
VIASAT INC	COM	92552V100	1223	63921 SH	DEFINED 03		
63921							
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1534	74480 SH	DEFINED 03		
74480							
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1	70 SH	DEFINED 13		
70							
VICOR CORP	COM	925815102	1101	96473 SH	DEFINED 03		
96473							
VICURON PHARMACEUTICALS INC	COM	926471103	423	22700 SH	DEFINED 03		
22700							
VICURON PHARMACEUTICALS INC	COM	926471103	1	51 SH	DEFINED 13		
51							
VIGNETTE CORP	COM	926734104	236	104144 SH	DEFINED 03		104144
VINTAGE PETE INC	COM	927460105	2045	170022 SH	DEFINED 03		
170022							
VISHAY INTERTECHNOLOGY INC	COM	928298108	1368	59754 SH	DEFINED 03		
59754							
VISHAY INTERTECHNOLOGY INC	COM	928298108	4	180 SH	DEFINED 13		
180							
VISTEON CORP	COM	92839U107	2817	270617 SH	DEFINED 03		
270617							
VISTACARE INC	CL A	92839Y109	220	6300 SH	DEFINED 03		
6300							
VISX INC DEL	COM	92844S105	5405	233463 SH	DEFINED 03		
233463							
VITAL SIGNS INC	COM	928469105	1054	32225 SH	DEFINED 03		
32225							
VITALWORKS INC	COM	928483106	73	16500 SH	DEFINED 03		16500
VITESSE SEMICONDUCTOR CORP	COM	928497106	681	116427 SH	DEFINED 03		
116427							
VIVUS INC	COM	928551100	97	25700 SH	DEFINED 03		
25700							
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	3	120 SH	DEFINED 03		
120							
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	142	5690 SH	DEFINED 13		
5690							
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	118	4700 SH CALL	DEFINED		
13							
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	118	4700 SH PUT	DEFINED		
13							
VOLT INFORMATION SCIENCES IN	COM	928703107	797	35280 SH	DEFINED 03		
35280							
VORNADO RLTY TR	SH BEN INT	929042109	621	11340 SH	DEFINED 03		11340
VULCAN MATLS CO	COM	929160109	7965	167427 SH	DEFINED 03		
167427							
VULCAN MATLS CO	COM	929160109	2	44 SH	DEFINED 13		
44							
WD-40 CO	COM	929236107	1745	49344 SH	DEFINED 03		
49344							
WFS FINL INC	COM	92923B106	378	8900 SH	DEFINED 03		
8900							

WFS FINL INC 80	COM	92923B106	3	80 SH	DEFINED 13	
WCI CMNTYS INC 79897	COM	92923C104	1647	79897 SH	DEFINED 03	
WGL HLDGS INC 41512	COM	92924F106	1154	41512 SH	DEFINED 03	
W HLDG CO INC	COM	929251106	692	37178 SH	DEFINED 03	37178
W-H ENERGY SVCS INC 66957	COM	92925E108	1085	66957 SH	DEFINED 03	
WJ COMMUNICATIONS INC 17300	COM	929284107	87	17300 SH	DEFINED 03	
WMS INDS INC 70230	COM	929297109	1840	70230 SH	DEFINED 03	
WPS RESOURCES CORP 10650	COM	92931B106	492	10650 SH	DEFINED 03	
WABASH NATL CORP 104627	COM	929566107	3066	104627 SH	DEFINED 03	
WABASH NATL CORP 120	COM	929566107	4	120 SH	DEFINED 13	
WABTEC CORP 16518	COM	929740108	281	16518 SH	DEFINED 03	
WACHOVIA CORP 2ND NEW	COM	929903102	186331	3999374 SH	DEFINED 03	3999374
WADDELL & REED FINL INC 58856	CL A	930059100	1381	58856 SH	DEFINED 03	
WAL MART STORES INC 9116824	COM	931142103	483648	9116824 SH	DEFINED 03	
WAL MART STORES INC 200000	COM	931142103	10610	200000 SH	DEFINED 13	
WALGREEN CO 1648706	COM	931422109	59980	1648706 SH	DEFINED 03	
WALTER INDS INC 24540	COM	93317Q105	328	24540 SH	DEFINED 03	
WARNACO GROUP INC 22100	COM NEW	934390402	352	22100 SH	DEFINED 03	
WASHINGTON FED INC 22405	COM	938824109	636	22405 SH	DEFINED 03	
WASHINGTON FED INC	COM	938824109	11	374 SH	DEFINED 13	374
WASHINGTON GROUP INTL INC 9700	COM NEW	938862208	330	9700 SH	DEFINED 03	
WASHINGTON MUT INC 3126042	COM	939322103	125417	3126042 SH	DEFINED 03	
WASHINGTON MUT INC 1118	COM	939322103	45	1118 SH	DEFINED 13	
WASHINGTON MUT INC 13	COM	939322103	1220	30400 SH CALL	DEFINED	
WASHINGTON POST CO 8375	CL B	939640108	6628	8375 SH	DEFINED 03	
WASHINGTON REAL ESTATE INVT 18800	SH BEN INT	939653101	549	18800 SH	DEFINED 03	
WASHINGTON TR BANCORP 7700	COM	940610108	202	7700 SH	DEFINED 03	
WASTE CONNECTIONS INC	COM	941053100	2985	79032 SH	DEFINED 03	79032
WASTE MGMT INC DEL 1064282	COM	94106L109	31503	1064282 SH	DEFINED 03	
WATCHGUARD TECHNOLOGIES INC 13400	COM	941105108	78	13400 SH	DEFINED 03	
WATERS CORP 437503	COM	941848103	14508	437503 SH	DEFINED 03	
WATERS CORP 133	COM	941848103	4	133 SH	DEFINED 13	
WATSCO INC 72358	COM	942622200	1645	72358 SH	DEFINED 03	
WATSON PHARMACEUTICALS INC 171059	COM	942683103	7869	171059 SH	DEFINED 03	
WATSON PHARMACEUTICALS INC 195	COM	942683103	9	195 SH	DEFINED 13	
WATSON WYATT & CO HLDGS	CL A	942712100	1995	82609 SH	DEFINED 03	82609
WATTS WATER TECHNOLOGIES INC 76852	CL A	942749102	1706	76852 SH	DEFINED 03	
WAUSAU-MOSINEE PAPER CORP 34445	COM	943315101	466	34445 SH	DEFINED 03	
WAVE SYSTEMS CORP 12200	CL A	943526103	20	12200 SH	DEFINED 03	
WAYPOINT FINL CORP 85785	COM	946756103	1861	85785 SH	DEFINED 03	
WEBEX COMMUNICATIONS INC 109182	COM	94767L109	2199	109182 SH	DEFINED 03	
WEBSense INC 57173	COM	947684106	1673	57173 SH	DEFINED 03	
WEBMETHODS INC	COM	94768C108	274	30112 SH	DEFINED 03	

30112	WEBMD CORP	COM	94769M105	315	35050 SH	DEFINED 03	35050
	WEBSTER FINL CORP CONN	COM	947890109	2064	45002 SH	DEFINED 03	
45002	WEIGHT WATCHERS INTL INC NEW	COM	948626106	444	11575 SH	DEFINED 03	
11575	WEINGARTEN RLTY INVS	SH BEN INT	948741103	239	5400 SH	DEFINED 03	
5400	WEIS MKTS INC	COM	948849104	240	6600 SH	DEFINED 03	
6600	WELLMAN INC	COM	949702104	885	86656 SH	DEFINED 03	
86656	WELLPOINT HEALTH NETWORK NEW	COM	94973H108	47637	491157 SH	DEFINED 03	
491157	WELLPOINT HEALTH NETWORK NEW	COM	94973H108	78	802 SH	DEFINED 13	
802	WELLS FARGO & CO NEW	COM	949746101	211809	3596697 SH	DEFINED 03	3596697
	WELLS FARGO & CO NEW	COM	949746101	27	458 SH	DEFINED 13	
458	WELLS GARDNER ELECTRS CORP	COM	949765101	57	16079 SH	DEFINED 03	
16079	WENDYS INTL INC	COM	950590109	7520	191633 SH	DEFINED 03	
191633	WENDYS INTL INC	COM	950590109	1409	35913 SH	DEFINED 09	
35913	WERNER ENTERPRISES INC	COM	950755108	488	25016 SH	DEFINED 03	
25016	WERNER ENTERPRISES INC	COM	950755108	1	50 SH	DEFINED 13	
50	WESBANCO INC	COM	950810101	298	10778 SH	DEFINED 03	
10778	WESBANCO INC	COM	950810101	4	145 SH	DEFINED 13	145
	WESCO FINL CORP	COM	950817106	317	900 SH	DEFINED 03	
900	WEST PHARMACEUTICAL SVSC INC	COM	955306105	262	7734 SH	DEFINED 03	
7734	WESTAMERICA BANCORPORATION	COM	957090103	773	15534 SH	DEFINED 03	
15534	WESTAMERICA BANCORPORATION	COM	957090103	7	147 SH	DEFINED 13	
147	WESTAR ENERGY INC	COM	95709T100	3171	156609 SH	DEFINED 03	
156609	WESTELL TECHNOLOGIES INC	CL A	957541105	189	29928 SH	DEFINED 03	
29928	WESTCORP INC	COM	957907108	369	10100 SH	DEFINED 03	
10100	WESTERN DIGITAL CORP	COM	958102105	1470	124640 SH	DEFINED 03	124640
	WESTERN DIGITAL CORP	COM	958102105	159	13479 SH	DEFINED 13	
13479	WESTERN GAS RES INC	COM	958259103	531	11236 SH	DEFINED 03	
11236	WESTERN WIRELESS CORP	CL A	95988E204	2250	122558 SH	DEFINED 03	
122558	WESTERN WIRELESS CORP	CL A	95988E204	12	662 SH	DEFINED 13	
662	WESTPORT RES CORP NEW	COM	961418100	224	7500 SH	DEFINED 03	
7500	WESTWOOD ONE INC	COM	961815107	1495	43703 SH	DEFINED 03	
43703	WET SEAL INC	CL A	961840105	742	75018 SH	DEFINED 03	
75018	WEYERHAEUSER CO	COM	962166104	27794	434285 SH	DEFINED 03	434285
	WEYERHAEUSER CO	COM	962166104	2341	36572 SH	DEFINED 09	
36572	WEYERHAEUSER CO	COM	962166104	8320	130000 SH	DEFINED 13	
130000	WHIRLPOOL CORP	COM	963320106	16981	233743 SH	DEFINED 03	
233743	WHITNEY HLDG CORP	COM	966612103	3628	88500 SH	DEFINED 03	
88500	WHOLE FOODS MKT INC	COM	966837106	17249	256943 SH	DEFINED 03	
256943	WILD OATS MARKETS INC	COM	96808B107	193	14906 SH	DEFINED 03	
14906	WILLIAMS COS INC DEL	COM	969457100	8871	903349 SH	DEFINED 03	
903349	WILLIAMS COS INC DEL	COM	969457100	2946	300000 SH	DEFINED 13	300000
	WILLIAMS COS INC DEL	COM	969457100	196	20000 SH CALL	DEFINED	
13							

WILLIAMS SONOMA INC 92609	COM	969904101	3220	92609	SH	DEFINED 03	
WILLIAMS SONOMA INC 73	COM	969904101	3	73	SH	DEFINED 13	
WILMINGTON TRUST CORP 35496	COM	971807102	1278	35496	SH	DEFINED 03	
WILSON GREATBATCH TECHNOLOGI 65705	COM	972232102	2777	65705	SH	DEFINED 03	
WIND RIVER SYSTEMS INC 52560	COM	973149107	460	52560	SH	DEFINED 03	
WIND RIVER SYSTEMS INC 5209	COM	973149107	46	5209	SH	DEFINED 13	
WINN DIXIE STORES INC	COM	974280109	10193	1024411	SH	DEFINED 03	1024411
WINNEBAGO INDS INC 41197	COM	974637100	2832	41197	SH	DEFINED 03	
WINTRUST FINANCIAL CORP 60434	COM	97650W108	2726	60434	SH	DEFINED 03	
WIPRO LTD 4400	SPON ADR 1 SH	97651M109	212	4400	SH	DEFINED 03	
WIRELESS FACILITIES INC 16600	COM	97653A103	247	16600	SH	DEFINED 03	
WISCONSIN ENERGY CORP 81493	COM	976657106	2726	81493	SH	DEFINED 03	
WOLVERINE TUBE INC 23670	COM	978093102	149	23670	SH	DEFINED 03	
WOLVERINE WORLD WIDE INC 108384	COM	978097103	2209	108384	SH	DEFINED 03	
WOODWARD GOVERNOR CO	COM	980745103	1921	33794	SH	DEFINED 03	33794
WORTHINGTON INDS INC 136540	COM	981811102	2462	136540	SH	DEFINED 03	
WRIGHT MED GROUP INC 9000	COM	98235T107	274	9000	SH	DEFINED 03	
WRIGLEY WM JR CO 361839	COM	982526105	20339	361839	SH	DEFINED 03	
WRIGLEY WM JR CO 35020	COM	982526105	1968	35020	SH	DEFINED 09	
WYETH 3620872	COM	983024100	153706	3620872	SH	DEFINED 03	
WYETH 282	COM	983024100	12	282	SH	DEFINED 13	
WYNDHAM INTL INC 19841	CL A	983101106	13	19841	SH	DEFINED 03	
XM SATELLITE RADIO HLDGS INC	CL A	983759101	347	13200	SH	DEFINED 03	13200
X-RITE INC 60637	COM	983857103	686	60637	SH	DEFINED 03	
XTO ENERGY INC 57778	COM	98385X106	1635	57778	SH	DEFINED 03	
XTO ENERGY INC 7851	COM	98385X106	222	7851	SH	DEFINED 13	
XCEL ENERGY INC 648177	COM	98389B100	11006	648177	SH	DEFINED 03	
XILINX INC 547225	COM	983919101	21139	547225	SH	DEFINED 03	
XILINX INC 864	COM	983919101	33	864	SH	DEFINED 09	
XILINX INC 605	COM	983919101	23	605	SH	DEFINED 13	
XEROX CORP	COM	984121103	26367	1910632	SH	DEFINED 03	1910632
XEROX CORP 500	COM	984121103	7	500	SH	DEFINED 13	
YAHOO INC 1221605	COM	984332106	55009	1221605	SH	DEFINED 03	
YANKEE CANDLE INC 294349	COM	984757104	8045	294349	SH	DEFINED 03	
YELLOW ROADWAY CORP 121907	COM	985577105	4409	121907	SH	DEFINED 03	
YORK INTL CORP NEW 29189	COM	986670107	1074	29189	SH	DEFINED 03	
YUM BRANDS INC 896034	COM	988498101	30824	896034	SH	DEFINED 03	
ZALE CORP NEW 67472	COM	988858106	3590	67472	SH	DEFINED 03	
ZALE CORP NEW	COM	988858106	5	90	SH	DEFINED 13	90
ZEBRA TECHNOLOGIES CORP 14950	CL A	989207105	992	14950	SH	DEFINED 03	
ZENITH NATL INS CORP 42229	COM	989390109	1375	42229	SH	DEFINED 03	
ZHONE TECHNOLOGIES INC NEW 19225	COM	98950P108	95	19225	SH	DEFINED 03	
ZIMMER HLDGS INC	COM	98956P102	26594	377755	SH	DEFINED 03	

377755							
ZIMMER HLDGS INC	COM	98956P102	42	596 SH	DEFINED 13		
596							
ZIONS BANCORPORATION	COM	989701107	16808	274017 SH	DEFINED 03		
274017							
ZIX CORP	COM	98974P100	478	54970 SH	DEFINED 03		
54970							
ZORAN CORP	COM	98975F101	339	19487 SH	DEFINED 03	19487	
ZYGO CORP	COM	989855101	173	10500 SH	DEFINED 03		
10500							
ZYMOGENETICS INC	COM	98985T109	158	10200 SH	DEFINED 03		
10200							
ACE LTD	ORD	G0070K103	34710	838003 SH	DEFINED 03		
838003							
ACE LTD	ORD	G0070K103	46	1120 SH	DEFINED 13		
1120							
ANNUITY AND LIFE RE HLDGS	ORD	G03910109	1419	1028369 SH	DEFINED 03		
1028369							
ACCENTURE LTD BERMUDA	CL A	G1150G111	5	200 SH	DEFINED 03		
200							
ACCENTURE LTD BERMUDA	CL A	G1150G111	395	15000 SH	DEFINED 13		
15000							
BUNGE LIMITED	COM	G16962105	352	10700 SH	DEFINED 03	10700	
BUNGE LIMITED	COM	G16962105	178	5392 SH	DEFINED 13		
5392							
COOPER INDS LTD	CL A	G24182100	18287	315675 SH	DEFINED 03		
315675							
EVEREST RE GROUP LTD	COM	G3223R108	4694	55487 SH	DEFINED 03		
55487							
EVEREST RE GROUP LTD	COM	G3223R108	5	58 SH	DEFINED 13		
58							
GLOBAL SANTAFE CORP	SHS	G3930E101	5304	213614 SH	DEFINED 03		
213614							
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	39149	576738 SH	DEFINED 03		
576738							
NABORS INDUSTRIES LTD	SHS	G6359F103	16048	386706 SH	DEFINED 03		
386706							
NABORS INDUSTRIES LTD	SHS	G6359F103	7494	180570 SH	DEFINED 13	180570	
NOBLE CORPORATION	SHS	G65422100	7566	211463 SH	DEFINED 03		
211463							
TRANSOCEAN INC	ORD	G90078109	12784	532442 SH	DEFINED 03		
532442							
TRANSOCEAN INC	ORD	G90078109	1	29 SH	DEFINED 13		
29							
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2791	77517 SH	DEFINED 03		
77517							
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2520	70000 SH	DEFINED 13		
70000							
WHITE MTNS INS GROUP LTD	COM	G9618E107	412	896 SH	DEFINED 03		
896							
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	228	6693 SH	DEFINED 03		
6693							
XL CAP LTD	CL A	G98255105	23019	296832 SH	DEFINED 03	296832	
XOMA LTD	ORD	G9825R107	73	11100 SH	DEFINED 03		
11100							
ALCON INC	COM SHS	H01301102	2355	38893 SH	DEFINED 03		
38893							
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	285	16500 SH	DEFINED 03		
16500							
ORBOTECH LTD	ORD	M75253100	227	9500 SH	DEFINED 03		
9500							
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	724	20800 SH	DEFINED 03		
20800							
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	6	160 SH	DEFINED 13		
160							

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