

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2004

Check here if Amendment No
Amendment Number: 0
This Amendment (choose one):

Institutional Investment Manager Filing this Report:

Name: Prudential Financial, Inc.
Address: 751 Broad Street
Newark, New Jersey 07102-3777

Form 13F File Number: 28-10077

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Frank P. Adamo
Title: Second Vice President
Phone: 973-802-5632

Signature, Place, and Date of Signing:
/s/ Frank P. Adamo Newark, New Jersey August 12, 2004

Report Type (Check only one.): 13F Holdings Report

List of Other Managers Reporting for this Manager:

I am signing this report as required by the Securities Exchange Act of 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3
Form 13F Information Table Entry Total: 2,934
Form 13F Information Table Value Total: \$34,180,366,000.00

List of Other Included Managers:

No.	13F File Number	Name
3	28-4217	Prudential Investment Management, Inc.
9	28-6737	Prudential Investment management Services, LLC
13	28-1085	Prudential Equity Group, Inc.

Jennison Associates, LLC., a wholly-owned subsidiary of Prudential Financial, Inc. is reporting with respect to securities over which it exercises investment discretion.

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FORM 13F

INFORMATION TABLE

SH/ PUT/ INVSTMT	-VOTING AUTHORITY-	VALUE	SHARES/
NAME OF ISSUER	-TITLE OF CLASS-	PRN	AMT
PRN CALL DISCRETN -MANAGERS-	SOLE SHARED NONE	X\$1000	
AAR CORP	COM	000361105	985 86762
SH DEFINED 03	86762		
A D C TELECOMMUNICATIONS	COM	000886101	4417 1555282
SH DEFINED 03	1555282		
A D C TELECOMMUNICATIONS	COM	000886101	3 1017
SH DEFINED 13	1017		
ABM INDS INC	COM	000957100	2816 144628
SH DEFINED 03	144628		
AFLAC INC	COM	001055102	47434 1162325
SH DEFINED 03	1162325		
AGCO CORP	COM	001084102	3020 148242
SH DEFINED 03	148242		
AGL RES INC	COM	001204106	2233 76882

SH	DEFINED 03	76882			
AES CORP		COM	00130H105	15591	1570074
SH	DEFINED 03	1570074			
AK STL HLDG CORP		COM	001547108	229	43473
SH	DEFINED 03	43473			
AMB PROPERTY CORP		COM	00163T109	1085	31333
SH	DEFINED 03	31333			
AMR CORP		COM	001765106	394	32539
SH	DEFINED 03	32539			
APAC CUSTOMER SERVICES INC		COM	00185E106	30	17500
SH	DEFINED 03	17500			
AT&T CORP		COM NEW	001957505	25996	1776919
SH	DEFINED 03	1776919			
ATMI INC		COM	00207R101	2575	94295
SH	DEFINED 03	94295			
AT&T WIRELESS SVCS INC		COM	00209A106	81342	5680295
SH	DEFINED 03	5680295			
ATC HEALTHCARE INC		CL A	00209C102	43	85000
SH	DEFINED 03	85000			
AU OPTRONICS CORP		SPONSORED ADR	002255107	737	45100
SH	DEFINED 03	45100			
AVX CORP NEW		COM	002444107	260	18000
SH	DEFINED 03	18000			
AARON RENTS INC		COM	002535201	2514	75873
SH	DEFINED 03	75873			
ABBOTT LABS		COM	002824100	140135	3438042
SH	DEFINED 03	3438042			
ABBOTT LABS		COM	002824100	90	2200
SH	DEFINED 13	2200			
ABBOTT LABS		COM	002824100	90	2200 SH
CALL DEFINED 13					
ABBOTT LABS		COM	002824100	90	2200 SH
PUT DEFINED 13					
ABERCROMBIE & FITCH CO		CL A	002896207	3229	83341
SH	DEFINED 03	83341			
ABERCROMBIE & FITCH CO		CL A	002896207	2	63
SH	DEFINED 13	63			
ACCLAIM ENTMT INC		COM PAR \$0.02	004325205	5	14550
SH	DEFINED 03	14550			
ACCREDITED HOME LENDRS HLDG		COM	00437P107	1146	40700
SH	DEFINED 03	40700			
ACCREDITO HEALTH INC		COM	00437V104	4250	109125
SH	DEFINED 03	109125			
ACTIVISION INC NEW		COM NEW	004930202	2536	159505
SH	DEFINED 03	159505			
ACTIVISION INC NEW		COM NEW	004930202	0	27
SH	DEFINED 13	27			
ACTION PERFORMANCE COS INC		COM	004933107	634	42100
SH	DEFINED 03	42100			
ACTEL CORP		COM	004934105	1067	57650
SH	DEFINED 03	57650			
ACTEL CORP		COM	004934105	5	250
SH	DEFINED 13	250			
ACTIVCARD CORP		COM	00506J107	73	10100
SH	DEFINED 03	10100			
ACTUANT CORP		CL A NEW	00508X203	659	16900
SH	DEFINED 03	16900			
ACUITY BRANDS INC		COM	00508Y102	4198	155474
SH	DEFINED 03	155474			
ACXIOM CORP		COM	005125109	912	36742
SH	DEFINED 03	36742			
ADAPTEC INC		COM	00651F108	2689	317872
SH	DEFINED 03	317872			
ADMINISTAFF INC		COM	007094105	1477	88973
SH	DEFINED 03	88973			
ADOBE SYS INC		COM	00724F101	23704	509754
SH	DEFINED 03	509754			
ADTRAN INC		COM	00738A106	1645	49300
SH	DEFINED 03	49300			
ADVANCE AUTO PARTS INC		COM	00751Y106	327	7400
SH	DEFINED 03	7400			
ADVANCED MARKETING SVCS INC		COM	00753T105	590	45702
SH	DEFINED 03	45702			
ADVANCED FIBRE COMMUNICATION		COM	00754A105	567	28071
SH	DEFINED 03	28071			
ADVO INC		COM	007585102	2962	89983
SH	DEFINED 03	89983			
ADVANCED MEDICAL OPTICS INC		COM	00763M108	5075	119206
SH	DEFINED 03	119206			
AEROFLEX INC		COM	007768104	2548	178412
SH	DEFINED 03	178412			
AEROPOSTALE		COM	007865108	258	9600
SH	DEFINED 03	9600			
ADVANCED MICRO DEVICES INC		COM	007903107	14937	939459
SH	DEFINED 03	939459			

ADVANCED ENERGY INDS	COM	007973100	1224	77850
SH DEFINED 03	77850			
ADVENT SOFTWARE INC	COM	007974108	1653	91485
SH DEFINED 03	91485			
AETNA INC NEW	COM	00817Y108	56602	665902
SH DEFINED 03	665902			
AETNA INC NEW	COM	00817Y108	33	390
SH DEFINED 13	390			
AFFILIATED COMPUTER SERVICES	CL A	008190100	15628	295200
SH DEFINED 03	295200			
AFFILIATED COMPUTER SERVICES	CL A	008190100	32	599
SH DEFINED 13	599			
AFFILIATED MANAGERS GROUP	COM	008252108	1788	35500
SH DEFINED 03	35500			
AFFYMETRIX INC	COM	00826T108	959	29300
SH DEFINED 03	29300			
AGERE SYS INC	CL A	00845V100	347	150982
SH DEFINED 03	150982			
AGERE SYS INC	CL B	00845V209	2582	1200808
SH DEFINED 03	1200808			
AGILENT TECHNOLOGIES INC	COM	00846U101	42437	1449343
SH DEFINED 03	1449343			
AGILE SOFTWARE CORP DEL	COM	00846X105	216	24700
SH DEFINED 03	24700			
AGILYSYS INC	COM	00847J105	1950	141394
SH DEFINED 03	141394			
AIR PRODS & CHEMS INC	COM	009158106	22464	428292
SH DEFINED 03	428292			
AIRGAS INC	COM	009363102	1720	71947
SH DEFINED 03	71947			
AIRTRAN HLDGS INC	COM	00949P108	379	26800
SH DEFINED 03	26800			
AKAMAI TECHNOLOGIES INC	COM	00971T101	3840	213900
SH DEFINED 03	213900			
AKSYS LTD	COM	010196103	61	10400
SH DEFINED 03	10400			
ALABAMA NATL BANCORP DELA	COM	010317105	225	4050
SH DEFINED 03	4050			
ALASKA AIR GROUP INC	COM	011659109	346	14485
SH DEFINED 03	14485			
ALBANY INTL CORP	CL A	012348108	3048	90830
SH DEFINED 03	90830			
ALBEMARLE CORP	COM	012653101	837	26434
SH DEFINED 03	26434			
ALBERTO CULVER CO	COM	013068101	8834	176196
SH DEFINED 03	176196			
ALBERTSONS INC	COM	013104104	27883	1050598
SH DEFINED 03	1050598			
ALBERTSONS INC	COM	013104104	5	199
SH DEFINED 13	199			
ALCOA INC	COM	013817101	69131	2092979
SH DEFINED 03	2092979			
ALDERWOODS GROUP INC	COM	014383103	205	16800
SH DEFINED 03	16800			
ALEXANDER & BALDWIN INC	COM	014482103	1181	35312
SH DEFINED 03	35312			
ALEXANDERS INC	COM	014752109	201	1200
SH DEFINED 03	1200			
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	625	11000
SH DEFINED 03	11000			
ALFA CORP	COM	015385107	238	16983
SH DEFINED 03	16983			
ALIGN TECHNOLOGY INC	COM	016255101	3365	177100
SH DEFINED 03	177100			
ALKERMES INC	COM	01642T108	450	33100
SH DEFINED 03	33100			
ALLEGHANY CORP DEL	COM	017175100	224	782
SH DEFINED 03	782			
ALLEGHENY ENERGY INC	COM	017361106	3608	234104
SH DEFINED 03	234104			
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3510	194481
SH DEFINED 03	194481			
ALLERGAN INC	COM	018490102	23153	258633
SH DEFINED 03	258633			
ALLETE INC	COM	018522102	1881	56499
SH DEFINED 03	56499			
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	251	7400
SH DEFINED 03	7400			
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1065	25200
SH DEFINED 03	25200			
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	515	86517
SH DEFINED 03	86517			
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	25	4132
SH DEFINED 13	4132			
ALLIANT ENERGY CORP	COM	018802108	4880	187118

SH	DEFINED 03	187118			
	ALLIANT TECHSYSTEMS INC	COM	018804104	6893	108819
SH	DEFINED 03	108819			
	ALLIED CAP CORP NEW	COM	01903Q108	304	12450
SH	DEFINED 03	12450			
	ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	8217	623417
SH	DEFINED 03	623417			
	ALLMERICA FINL CORP	COM	019754100	3599	106494
SH	DEFINED 03	106494			
	ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	87	11100
SH	DEFINED 03	11100			
	ALLSTATE CORP	COM	020002101	132905	2855111
SH	DEFINED 03	2855111			
	ALLSTATE CORP	COM	020002101	38	809
SH	DEFINED 13	809			
	ALLTEL CORP	COM	020039103	43624	861785
SH	DEFINED 03	861785			
	ALPHARMA INC	CL A	020813101	2319	113216
SH	DEFINED 03	113216			
	ALTERA CORP	COM	021441100	28085	1267378
SH	DEFINED 03	1267378			
	ALTEON INC	COM	02144G107	25	21400
SH	DEFINED 03	21400			
	ALTIRIS INC	COM	02148M100	323	11700
SH	DEFINED 03	11700			
	ALTRIA GROUP INC	COM	02209S103	237065	4736555
SH	DEFINED 03	4736555			
	ALTRIA GROUP INC	COM	02209S103	96	1914
SH	DEFINED 13	1914			
	AMAZON COM INC	COM	023135106	2113	38850
SH	DEFINED 03	38850			
	AMAZON COM INC	COM	023135106	61	1119
SH	DEFINED 13	1119			
	AMBAC FINL GROUP INC	COM	023139108	19180	261162
SH	DEFINED 03	261162			
	AMERADA HESS CORP	COM	023551104	28074	354511
SH	DEFINED 03	354511			
	AMERADA HESS CORP	COM	023551104	52	655
SH	DEFINED 13	655			
	AMERADA HESS CORP	COM	023551104	127	1600 SH
PUT	DEFINED 13				
	AMEREN CORP	COM	023608102	14559	338900
SH	DEFINED 03	338900			
	AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	982	27000
SH	DEFINED 03	27000			
	AMERICA WEST HLDG CORP	CL B	023657208	140	15468
SH	DEFINED 03	15468			
	AMCORE FINL INC	COM	023912108	259	8600
SH	DEFINED 03	8600			
	AMCORE FINL INC	COM	023912108	3	100
SH	DEFINED 13	100			
	AMERICAN AXLE & MFG HLDGS IN	COM	024061103	4647	127800
SH	DEFINED 03	127800			
	AMERICAN ELEC PWR INC	COM	025537101	38880	1215012
SH	DEFINED 03	1215012			
	AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1716	59345
SH	DEFINED 03	59345			
	AMERICAN EXPRESS CO	COM	025816109	146595	2853151
SH	DEFINED 03	2853151			
	AMERICAN FINL GROUP INC OHIO	COM	025932104	5221	170778
SH	DEFINED 03	170778			
	AMERICAN FINL GROUP INC OHIO	COM	025932104	1	42
SH	DEFINED 13	42			
	AMERICAN GREETINGS CORP	CL A	026375105	3807	164245
SH	DEFINED 03	164245			
	AMERICAN GREETINGS CORP	CL A	026375105	1	50
SH	DEFINED 13	50			
	AMERICAN HEALTHWAYS INC	COM	02649V104	2642	99239
SH	DEFINED 03	99239			
	AMERICAN HEALTHWAYS INC	COM	02649V104	11	400
SH	DEFINED 13	400			
	AMERICAN HOME MTG INVT CORP	COM	02660R107	369	14246
SH	DEFINED 03	14246			
	AMERICAN INTL GROUP INC	COM	026874107	476341	6682680
SH	DEFINED 03	6682680			
	AMERICAN INTL GROUP INC	COM	026874107	35	484
SH	DEFINED 13	484			
	AMERICAN ITALIAN PASTA CO	CL A	027070101	1166	38259
SH	DEFINED 03	38259			
	AMERICAN MED SYS HLDGS INC	COM	02744M108	2845	84430
SH	DEFINED 03	84430			
	AMERICAN NATL INS CO	COM	028591105	240	2600
SH	DEFINED 03	2600			
	AMERICAN PWR CONVERSION CORP	COM	029066107	7498	381597
SH	DEFINED 03	381597			

AMERICAN STD COS INC DEL	COM	029712106	16294	404217
SH DEFINED 03	404217			
AMERICAN STS WTR CO	COM	029899101	1442	62040
SH DEFINED 03	62040			
AMERICAN TOWER CORP	CL A	029912201	310	20400
SH DEFINED 03	20400			
AMERICAN WOODMARK CORP	COM	030506109	419	7000
SH DEFINED 03	7000			
AMERICREDIT CORP	COM	03060R101	3142	160873
SH DEFINED 03	160873			
AMERICREDIT CORP	COM	03060R101	1	59
SH DEFINED 13	59			
AMERISTAR CASINOS INC	COM	03070Q101	435	12966
SH DEFINED 03	12966			
AMERUS GROUP CO	COM	03072M108	4552	109943
SH DEFINED 03	109943			
AMERISOURCEBERGEN CORP	COM	03073E105	18884	315894
SH DEFINED 03	315894			
AMERIGROUP CORP	COM	03073T102	3602	73209
SH DEFINED 03	73209			
AMERITRADE HLDG CORP NEW	COM	03074K100	664	58500
SH DEFINED 03	58500			
AMERITRADE HLDG CORP NEW	COM	03074K100	8	727
SH DEFINED 13	727			
AMETEK INC NEW	COM	031100100	2395	77496
SH DEFINED 03	77496			
AMGEN INC	COM	031162100	242271	4439640
SH DEFINED 03	4439640			
AMGEN INC	COM	031162100	9	158
SH DEFINED 13	158			
AMGEN INC	COM	031162100	76	1400 SH
CALL DEFINED 13				
AMKOR TECHNOLOGY INC	COM	031652100	244	29774
SH DEFINED 03	29774			
AMPHENOL CORP NEW	CL A	032095101	1036	31100
SH DEFINED 03	31100			
AMSOUTH BANCORPORATION	COM	032165102	24135	947600
SH DEFINED 03	947600			
AMSURG CORP	COM	03232P405	2214	88092
SH DEFINED 03	88092			
AMYLIN PHARMACEUTICALS INC	COM	032346108	214	9400
SH DEFINED 03	9400			
AMYLIN PHARMACEUTICALS INC	COM	032346108	2	100
SH DEFINED 13	100			
ANADARKO PETE CORP	COM	032511107	53184	907574
SH DEFINED 03	907574			
ANADARKO PETE CORP	COM	032511107	6	100
SH DEFINED 13	100			
ANALOG DEVICES INC	COM	032654105	42606	904979
SH DEFINED 03	904979			
ANALOGIC CORP	COM PAR \$0.05	032657207	1205	28398
SH DEFINED 03	28398			
ANALOGIC CORP	COM PAR \$0.05	032657207	2	48
SH DEFINED 13	48			
ANAREN INC	COM	032744104	966	59100
SH DEFINED 03	59100			
ANCHOR BANCORP WIS INC	COM	032839102	1541	58275
SH DEFINED 03	58275			
ANDREW CORP	COM	034425108	10391	519278
SH DEFINED 03	519278			
ANDRX CORP DEL	ANDRX GROUP	034553107	201	7202
SH DEFINED 03	7202			
ANDRX CORP DEL	ANDRX GROUP	034553107	87	3100
SH DEFINED 13	3100			
ANGELICA CORP	COM	034663104	597	23776
SH DEFINED 03	23776			
ANHEUSER BUSCH COS INC	COM	035229103	145107	2687171
SH DEFINED 03	2687171			
ANIXTER INTL INC	COM	035290105	3821	112289
SH DEFINED 03	112289			
ANNALY MTG MGMT INC	COM	035710409	1894	111700
SH DEFINED 03	111700			
ANNALY MTG MGMT INC	COM	035710409	8	500
SH DEFINED 13	500			
ANNTAYLOR STORES CORP	COM	036115103	11073	382100
SH DEFINED 03	382100			
ANNTAYLOR STORES CORP	COM	036115103	104	3600
SH DEFINED 13	3600			
ANNTAYLOR STORES CORP	COM	036115103	70	2400 SH
CALL DEFINED 13				
ANNTAYLOR STORES CORP	COM	036115103	70	2400 SH
PUT DEFINED 13				
ANSYS INC	COM	03662Q105	2359	50188
SH DEFINED 03	50188			
ANTHEM INC	COM	03674B104	73371	819241

SH	DEFINED 03	819241			
	ANTHEM INC	COM	036748104	1009	11266
SH	DEFINED 13	11266			
	ANTHEM INC	COM	036748104	99	1100 SH
CALL	DEFINED 13				
	ANTHEM INC	COM	036748104	99	1100 SH
PUT	DEFINED 13				
	ANTEON INTL CORP	COM	03674E108	594	18200
SH	DEFINED 03	18200			
	ANTHRACITE CAP INC	COM	037023108	695	58000
SH	DEFINED 03	58000			
	ANWORTH MORTGAGE ASSET CP	COM	037347101	301	25300
SH	DEFINED 03	25300			
	A0 TATNEFT	SPON	ADR REG S	03737P306	810 30500
SH	DEFINED 03	30500			
	AON CORP	COM	037389103	24654	865975
SH	DEFINED 03	865975			
	APACHE CORP	COM	037411105	39417	905093
SH	DEFINED 03	905093			
	APACHE CORP	COM	037411105	33	766
SH	DEFINED 13	766			
	APARTMENT INVT & MGMT CO	CL A	03748R101	5686	182668
SH	DEFINED 03	182668			
	APOGEE ENTERPRISES INC	COM	037598109	727	69881
SH	DEFINED 03	69881			
	APHTON CORP	COM	03759P101	59	14800
SH	DEFINED 03	14800			
	APOLLO GROUP INC	CL A	037604105	87098	986497
SH	DEFINED 03	986497			
	APOLLO GROUP INC	CL A	037604105	198	2240
SH	DEFINED 13	2240			
	APOLLO GROUP INC	CL A	037604105	194	2200 SH
CALL	DEFINED 13				
	APOLLO GROUP INC	CL A	037604105	194	2200 SH
PUT	DEFINED 13				
	APOLLO GROUP INC	COM UNV PHOENX	037604204	3744	42743
SH	DEFINED 03	42743			
	APOLLO GROUP INC	COM UNV PHOENX	037604204	9	100
SH	DEFINED 13	100			
	APOGENT TECHNOLOGIES INC	COM	03760A101	7599	237475
SH	DEFINED 03	237475			
	APPLE COMPUTER INC	COM	037833100	23481	721613
SH	DEFINED 03	721613			
	APPLE COMPUTER INC	COM	037833100	1	23
SH	DEFINED 13	23			
	APPLE COMPUTER INC	COM	037833100	143	4400 SH
PUT	DEFINED 13				
	APPLEBEES INTL INC	COM	037899101	3266	141887
SH	DEFINED 03	141887			
	APRIA HEALTHCARE GROUP INC	COM	037933108	9109	317395
SH	DEFINED 03	317395			
	APRIA HEALTHCARE GROUP INC	COM	037933108	3	115
SH	DEFINED 13	115			
	APPLERA CORP	COM AP BIO GRP	038020103	9003	413915
SH	DEFINED 03	413915			
	APPLERA CORP	COM CE GEN GRP	038020202	391	34000
SH	DEFINED 03	34000			
	APPLICA INC	COM	03815A106	606	68063
SH	DEFINED 03	68063			
	APPLIED FILMS CORP	COM	038197109	290	10000
SH	DEFINED 03	10000			
	APPLIED INDL TECHNOLOGIES IN	COM	03820C105	2057	68297
SH	DEFINED 03	68297			
	APPLIED MATLS INC	COM	038222105	101149	5155379
SH	DEFINED 03	5155379			
	APPLIED MATLS INC	COM	038222105	12	588
SH	DEFINED 13	588			
	APPLIED MICRO CIRCUITS CORP	COM	03822W109	3240	609002
SH	DEFINED 03	609002			
	APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	1041	29694
SH	DEFINED 03	29694			
	APTARGROUP INC	COM	038336103	3777	86450
SH	DEFINED 03	86450			
	AQUA AMERICA INC	COM	03836W103	1324	66041
SH	DEFINED 03	66041			
	AQUILA INC	COM	03840P102	742	208439
SH	DEFINED 03	208439			
	ARAMARK CORP	CL B	038521100	247	8600
SH	DEFINED 03	8600			
	ARBITRON INC	COM	03875Q108	2539	69526
SH	DEFINED 03	69526			
	ARCH CHEMICALS INC	COM	03937R102	1750	60728
SH	DEFINED 03	60728			
	ARCH COAL INC	COM	039380100	2024	55302
SH	DEFINED 03	55302			

ARCH WIRELESS INC	CL A	039392709	1442	50613
SH DEFINED 03	50613			
ARCHER DANIELS MIDLAND CO	COM	039483102	43604	2598568
SH DEFINED 03	2598568			
ARCHER DANIELS MIDLAND CO	COM	039483102	10	585
SH DEFINED 13	585			
ARCHSTONE SMITH TR	COM	039583109	543	18520
SH DEFINED 03	18520			
ARCHSTONE SMITH TR	COM	039583109	1672	57000
SH DEFINED 13	57000			
ARCTIC CAT INC	COM	039670104	1770	64284
SH DEFINED 03	64284			
ARGONAUT GROUP INC	COM	040157109	233	12618
SH DEFINED 03	12618			
ARGOSY GAMING CO	COM	040228108	5160	137241
SH DEFINED 03	137241			
ARIBA INC	COM	04033V104	49	24500
SH DEFINED 03	24500			
ARKANSAS BEST CORP DEL	COM	040790107	2150	65322
SH DEFINED 03	65322			
ARMOR HOLDINGS INC	COM	042260109	9107	267855
SH DEFINED 03	267855			
ARQULE INC	COM	04269E107	314	59563
SH DEFINED 03	59563			
ARROW ELECTRS INC	COM	042735100	14716	548695
SH DEFINED 03	548695			
ARROW INTL INC	COM	042764100	377	12600
SH DEFINED 03	12600			
ARTESYN TECHNOLOGIES INC	COM	043127109	993	110381
SH DEFINED 03	110381			
ARTHROCARE CORP	COM	043136100	1380	47530
SH DEFINED 03	47530			
ARVINMERITOR INC	COM	043353101	1827	93368
SH DEFINED 03	93368			
ARVINMERITOR INC	COM	043353101	2	86
SH DEFINED 13	86			
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	487	30436
SH DEFINED 03	30436			
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	0	16
SH DEFINED 13	16			
ASHLAND INC	COM	044204105	10269	194452
SH DEFINED 03	194452			
ASHWORTH INC	COM	04516H101	227	27280
SH DEFINED 03	27280			
ASIA TIGERS FD INC	COM	04516T105	341	35000
SH DEFINED 13	35000			
ASK JEEVES INC	COM	045174109	390	10000
SH DEFINED 03	10000			
ASIAINFO HLDGS INC	COM	04518A104	61	11600
SH DEFINED 03	11600			
ASPECT COMMUNICATIONS CORP	COM	04523Q102	5240	369000
SH DEFINED 03	369000			
ASPEN TECHNOLOGY INC	COM	045327103	85	11700
SH DEFINED 03	11700			
ASSOCIATED BANC CORP	COM	045487105	4334	146284
SH DEFINED 03	146284			
ASSOCIATED BANC CORP	COM	045487105	3	100
SH DEFINED 13	100			
ASSOCIATED ESTATES RLTY CORP	COM	045604105	299	37200
SH DEFINED 03	37200			
ASSURANT INC	COM	04621X108	327	12400
SH DEFINED 03	12400			
ASTEC INDS INC	COM	046224101	1011	53666
SH DEFINED 03	53666			
ASTORIA FINL CORP	COM	046265104	5954	162757
SH DEFINED 03	162757			
ASTORIA FINL CORP	COM	046265104	9	259
SH DEFINED 13	259			
ASTRAZENECA PLC	SPONSORED ADR	046353108	7183	157392
SH DEFINED 03	157392			
AT RD INC	COM	04648K105	95	12400
SH DEFINED 03	12400			
ASYST TECHNOLOGY CORP	COM	04648X107	1214	117370
SH DEFINED 03	117370			
ATHEROGENICS INC	COM	047439104	196	10300
SH DEFINED 03	10300			
ATLANTIC COAST AIRLINES HLDG	COM	048396105	573	99806
SH DEFINED 03	99806			
ATLANTIC COAST AIRLINES HLDG	COM	048396105	0	35
SH DEFINED 13	35			
ATMEL CORP	COM	049513104	1498	253113
SH DEFINED 03	253113			
ATMEL CORP	COM	049513104	1	179
SH DEFINED 13	179			
ATMOS ENERGY CORP	COM	049560105	3445	134551

SH	DEFINED 03	134551			
	ATRIX LABS INC	COM	04962L101	394	11500
SH	DEFINED 03	11500			
	ATWOOD OCEANICS INC	COM	050095108	1938	46427
SH	DEFINED 03	46427			
	AUDIOVOX CORP	CL A	050757103	879	52053
SH	DEFINED 03	52053			
	AUDIOVOX CORP	CL A	050757103	4	223
SH	DEFINED 13	223			
	AUTODESK INC	COM	052769106	9993	233426
SH	DEFINED 03	233426			
	AUTOMATIC DATA PROCESSING IN	COM	053015103	53934	1287830
SH	DEFINED 03	1287830			
	AUTONATION INC	COM	05329W102	31445	1838891
SH	DEFINED 03	1838891			
	AUTOZONE INC	COM	053332102	54888	685244
SH	DEFINED 03	685244			
	AVALONBAY CMNTYS INC	COM	053484101	354	6269
SH	DEFINED 03	6269			
	AVANEX CORP	COM	05348W109	49	12700
SH	DEFINED 03	12700			
	AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	55	20600
SH	DEFINED 03	20600			
	AVAYA INC	COM	053499109	13851	877187
SH	DEFINED 03	877187			
	AVERY DENNISON CORP	COM	053611109	13687	213820
SH	DEFINED 03	213820			
	AVIAL INC NEW	COM	05366B102	298	15700
SH	DEFINED 03	15700			
	AVID TECHNOLOGY INC	COM	05367P100	4424	81071
SH	DEFINED 03	81071			
	AVISTA CORP	COM	05379B107	2636	143131
SH	DEFINED 03	143131			
	AVNET INC	COM	053807103	7478	329418
SH	DEFINED 03	329418			
	AVNET INC	COM	053807103	2	110
SH	DEFINED 13	110			
	AVOCENT CORP	COM	053893103	1437	39115
SH	DEFINED 03	39115			
	AVON PRODS INC	COM	054303102	90013	1950863
SH	DEFINED 03	1950863			
	AXCELIS TECHNOLOGIES INC	COM	054540109	4046	325232
SH	DEFINED 03	325232			
	AXCELIS TECHNOLOGIES INC	COM	054540109	1	82
SH	DEFINED 13	82			
	AZTAR CORP	COM	054802103	4001	142885
SH	DEFINED 03	142885			
	BB&T CORP	COM	054937107	48900	1322694
SH	DEFINED 03	1322694			
	BEI TECHNOLOGIES INC	COM	05538P104	1276	45063
SH	DEFINED 03	45063			
	BISYS GROUP INC	COM	055472104	3405	242154
SH	DEFINED 03	242154			
	BJ SVCS CO	COM	055482103	25577	557961
SH	DEFINED 03	557961			
	BJS WHOLESALE CLUB INC	COM	05548J106	7461	298434
SH	DEFINED 03	298434			
	BOK FINL CORP	COM NEW	05561Q201	237	6023
SH	DEFINED 03	6023			
	BMC SOFTWARE INC	COM	055921100	8011	433050
SH	DEFINED 03	433050			
	BMC SOFTWARE INC	COM	055921100	93	5000
SH	DEFINED 13	5000			
	BMC SOFTWARE INC	COM	055921100	93	5000 SH
CALL	DEFINED 13				
	BMC SOFTWARE INC	COM	055921100	93	5000 SH
PUT	DEFINED 13				
	BAKER HUGHES INC	COM	057224107	30280	804253
SH	DEFINED 03	804253			
	BALDOR ELEC CO	COM	057741100	1999	85605
SH	DEFINED 03	85605			
	BALL CORP	COM	058498106	22746	315704
SH	DEFINED 03	315704			
	BALLY TOTAL FITNESS HLDG COR	COM	05873K108	418	83544
SH	DEFINED 03	83544			
	BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	955	35786
SH	DEFINED 03	35786			
	BANDAG INC	COM	059815100	302	6778
SH	DEFINED 03	6778			
	BANK OF AMERICA CORPORATION	COM	060505104	555399	6563445
SH	DEFINED 03	6563445			
	BANK OF AMERICA CORPORATION	COM	060505104	37	437
SH	DEFINED 13	437			
	BANK OF GRANITE CORP	COM	062401104	221	10575
SH	DEFINED 03	10575			

BANK HAWAII CORP	COM	062540109	1743	38535
SH DEFINED 03	38535			
BANK MUTUAL CORP NEW	COM	063750103	245	22501
SH DEFINED 03	22501			
BANK NEW YORK INC	COM	064057102	44612	1513296
SH DEFINED 03	1513296			
BANK NOVA SCOTIA HALIFAX	COM	064149107	1236	45872
SH DEFINED 03	45872			
BANK NOVA SCOTIA HALIFAX	COM	064149107	2199	81600
SH DEFINED 10	81600			
BANK ONE CORP	COM	06423A103	149556	2932475
SH DEFINED 03	2932475			
BANK ONE CORP	COM	06423A103	5	100
SH DEFINED 13	100			
BANKATLANTIC BANCORP	CL A	065908501	2035	110300
SH DEFINED 03	110300			
BANKNORTH GROUP INC NEW	COM	06646R107	4053	124770
SH DEFINED 03	124770			
BANKNORTH GROUP INC NEW	COM	06646R107	3	83
SH DEFINED 13	83			
BANKUNITED FINL CORP	CL A	06652B103	1984	76905
SH DEFINED 03	76905			
BANKUNITED FINL CORP	CL A	06652B103	11	435
SH DEFINED 13	435			
BANTA CORP	COM	066821109	5975	134545
SH DEFINED 03	134545			
BARD C R INC	COM	067383109	21930	387118
SH DEFINED 03	387118			
BARD C R INC	COM	067383109	9	160
SH DEFINED 13	160			
BARNES & NOBLE INC	COM	067774109	1224	36027
SH DEFINED 03	36027			
BARNES & NOBLE INC	COM	067774109	19	563
SH DEFINED 13	563			
BARNES GROUP INC	COM	067806109	1810	62441
SH DEFINED 03	62441			
BARRICK GOLD CORP	COM	067901108	240	12151
SH DEFINED 03	12151			
BARR PHARMACEUTICALS INC	COM	068306109	1358	40295
SH DEFINED 03	40295			
BARR PHARMACEUTICALS INC	COM	068306109	72	2128
SH DEFINED 13	2128			
BASSETT FURNITURE INDS INC	COM	070203104	704	32336
SH DEFINED 03	32336			
BAUSCH & LOMB INC	COM	071707103	10817	166229
SH DEFINED 03	166229			
BAXTER INTL INC	COM	071813109	47372	1372718
SH DEFINED 03	1372718			
BAY VIEW CAP CORP DEL	COM	07262L101	50	24200
SH DEFINED 03	24200			
BEA SYS INC	COM	073325102	303	36900
SH DEFINED 03	36900			
BEAR STEARNS COS INC	COM	073902108	57189	678316
SH DEFINED 03	678316			
BEAR STEARNS COS INC	COM	073902108	5	65
SH DEFINED 13	65			
BEARINGPOINT INC	COM	074002106	164	18530
SH DEFINED 03	18530			
BEAZER HOMES USA INC	COM	07556Q105	1665	16600
SH DEFINED 03	16600			
BEBE STORES INC	COM	075571109	1972	98598
SH DEFINED 03	98598			
BECKMAN COULTER INC	COM	075811109	5771	94606
SH DEFINED 03	94606			
BECKMAN COULTER INC	COM	075811109	12	198
SH DEFINED 13	198			
BECTON DICKINSON & CO	COM	075887109	56375	1088323
SH DEFINED 03	1088323			
BED BATH & BEYOND INC	COM	075896100	37484	974875
SH DEFINED 03	974875			
BED BATH & BEYOND INC	COM	075896100	1	35
SH DEFINED 13	35			
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	339	11600
SH DEFINED 03	11600			
BEL FUSE INC	CL B	077347300	1200	28773
SH DEFINED 03	28773			
BELDEN INC	COM	077459105	1427	66573
SH DEFINED 03	66573			
BELL MICROPRODUCTS INC	COM	078137106	483	59729
SH DEFINED 03	59729			
BELL MICROPRODUCTS INC	COM	078137106	1	100
SH DEFINED 13	100			
BELLSOUTH CORP	COM	079860102	186136	7098992
SH DEFINED 03	7098992			
BELLSOUTH CORP	COM	079860102	5	200

SH	DEFINED 13	200			
BELLSOUTH CORP	COM		079860102	100	3800 SH
CALL DEFINED 13					
BELO CORP	COM SER A		080555105	3258	121343
SH	DEFINED 03	121343			
BEMIS INC	COM		081437105	6105	216114
SH	DEFINED 03	216114			
BENCHMARK ELECTRS INC	COM		08160H101	2574	88468
SH	DEFINED 03	88468			
BERKLEY W R CORP	COM		084423102	4427	103078
SH	DEFINED 03	103078			
BERKLEY W R CORP	COM		084423102	137	3181
SH	DEFINED 13	3181			
BERKSHIRE HATHAWAY INC DEL	CL A		084670108	11564	130
SH	DEFINED 03	130			
BEST BUY INC	COM		086516101	39861	785596
SH	DEFINED 03	785596			
BEST BUY INC	COM		086516101	8	155
SH	DEFINED 13	155			
BEVERLY ENTERPRISES INC	COM NEW		087851309	845	98252
SH	DEFINED 03	98252			
BIG LOTS INC	COM		089302103	3134	216742
SH	DEFINED 03	216742			
BIO RAD LABS INC	CL A		090572207	1012	17200
SH	DEFINED 03	17200			
BIOMET INC	COM		090613100	23068	519090
SH	DEFINED 03	519090			
BIOMET INC	COM		090613100	2	37
SH	DEFINED 13	37			
BIOMARIN PHARMACEUTICAL INC	COM		09061G101	184	30600
SH	DEFINED 03	30600			
BIOGEN IDEC INC	COM		09062X103	39385	622683
SH	DEFINED 03	622683			
BIOGEN IDEC INC	COM		09062X103	4	70
SH	DEFINED 13	70			
BIOLASE TECHNOLOGY INC	COM		090911108	888	66000
SH	DEFINED 03	66000			
BIOSITE INC	COM		090945106	1676	37162
SH	DEFINED 03	37162			
BIOSITE INC	COM		090945106	108	2402
SH	DEFINED 13	2402			
BIOSITE INC	COM		090945106	108	2400 SH
CALL DEFINED 13					
BIOSITE INC	COM		090945106	108	2400 SH
PUT DEFINED 13					
BLACK & DECKER CORP	COM		091797100	17871	287638
SH	DEFINED 03	287638			
BLACK BOX CORP DEL	COM		091826107	2698	57078
SH	DEFINED 03	57078			
BLACK BOX CORP DEL	COM		091826107	3	65
SH	DEFINED 13	65			
BLACK HILLS CORP	COM		092113109	619	19637
SH	DEFINED 03	19637			
BLOCK H & R INC	COM		093671105	17689	371002
SH	DEFINED 03	371002			
BLYTH INC	COM		09643P108	1689	48960
SH	DEFINED 03	48960			
BLYTH INC	COM		09643P108	2	70
SH	DEFINED 13	70			
BOB EVANS FARMS INC	COM		096761101	1967	71836
SH	DEFINED 03	71836			
BOCA RESORTS INC	CL A		09688T106	222	11200
SH	DEFINED 03	11200			
BOEING CO	COM		097023105	103764	2031007
SH	DEFINED 03	2031007			
BOISE CASCADE CORP	COM		097383103	6203	164786
SH	DEFINED 03	164786			
BOISE CASCADE CORP	COM		097383103	102	2700
SH	DEFINED 13	2700			
BOISE CASCADE CORP	COM		097383103	102	2700 SH
CALL DEFINED 13					
BOISE CASCADE CORP	COM		097383103	102	2700 SH
PUT DEFINED 13					
BORDERS GROUP INC	COM		099709107	2721	116090
SH	DEFINED 03	116090			
BORG WARNER INC	COM		099724106	2280	52090
SH	DEFINED 03	52090			
BORG WARNER INC	COM		099724106	2	52
SH	DEFINED 13	52			
BORLAND SOFTWARE CORP	COM		099849101	301	35500
SH	DEFINED 03	35500			
BOSTON COMMUNICATIONS GROUP	COM		100582105	870	84915
SH	DEFINED 03	84915			
BOSTON PRIVATE FINL HLDGS IN	COM		101119105	1413	61029
SH	DEFINED 03	61029			

BOSTON PROPERTIES INC	COM	101121101	152080	3036735
SH DEFINED 03	3036735			
BOSTON SCIENTIFIC CORP	COM	101137107	66877	1562545
SH DEFINED 03	1562545			
BOSTON SCIENTIFIC CORP	COM	101137107	26	600
SH DEFINED 13	600			
BOWATER INC	COM	102183100	903	21700
SH DEFINED 03	21700			
BOWNE & CO INC	COM	103043105	1681	106035
SH DEFINED 03	106035			
BOYD GAMING CORP	COM	103304101	1076	40500
SH DEFINED 03	40500			
BOYKIN LODGING CO	COM	103430104	653	85300
SH DEFINED 03	85300			
BRADLEY PHARMACEUTICALS INC	COM	104576103	2034	72900
SH DEFINED 03	72900			
BRADY CORP	CL A	104674106	2946	63902
SH DEFINED 03	63902			
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	402	14800
SH DEFINED 03	14800			
BRIGGS & STRATTON CORP	COM	109043109	5694	64453
SH DEFINED 03	64453			
BRIGGS & STRATTON CORP	COM	109043109	163	1847
SH DEFINED 13	1847			
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	434	8100
SH DEFINED 03	8100			
BRINKER INTL INC	COM	109641100	6317	185129
SH DEFINED 03	185129			
BRINKS CO	COM	109696104	1516	44265
SH DEFINED 03	44265			
BRISTOL MYERS SQUIBB CO	COM	110122108	150140	6128163
SH DEFINED 03	6128163			
BROADCOM CORP	CL A	111320107	26828	575704
SH DEFINED 03	575704			
BROCADE COMMUNICATIONS SYS I	COM	111621108	145	24300
SH DEFINED 03	24300			
BROCADE COMMUNICATIONS SYS I	COM	111621108	6	943
SH DEFINED 13	943			
BROOKFIELD HOMES CORP	COM	112723101	230	8800
SH DEFINED 03	8800			
BROOKLINE BANCORP INC DEL	COM	11373M107	2022	137845
SH DEFINED 03	137845			
BROOKS AUTOMATION INC	COM	114340102	2322	115217
SH DEFINED 03	115217			
BROOKTROUT INC	COM	114580103	285	26374
SH DEFINED 03	26374			
BROWN & BROWN INC	COM	115236101	2553	59223
SH DEFINED 03	59223			
BROWN FORMAN CORP	CL B	115637209	12036	249339
SH DEFINED 03	249339			
BROWN SHOE INC NEW	COM	115736100	2592	63336
SH DEFINED 03	63336			
BRUNSWICK CORP	COM	117043109	9731	238504
SH DEFINED 03	238504			
BRUSH ENGINEERED MATLS INC	COM	117421107	808	42757
SH DEFINED 03	42757			
BUCKEYE TECHNOLOGIES INC	COM	118255108	1105	96058
SH DEFINED 03	96058			
BUCKLE INC	COM	118440106	201	7100
SH DEFINED 03	7100			
BUILDING MATLS HLDG CORP	COM	120113105	892	47136
SH DEFINED 03	47136			
BURLINGTON COAT FACTORY	COM	121579106	2175	112692
SH DEFINED 03	112692			
BURLINGTON NORTHN SANTA FE C	COM	12189T104	38031	1084431
SH DEFINED 03	1084431			
BURLINGTON RES INC	COM	122014103	56334	1557037
SH DEFINED 03	1557037			
BURLINGTON RES INC	COM	122014103	118	3250
SH DEFINED 13	3250			
BURLINGTON RES INC	COM	122014103	109	3000 SH
CALL DEFINED 13				
BURLINGTON RES INC	COM	122014103	109	3000 SH
PUT DEFINED 13				
C&D TECHNOLOGIES INC	COM	124661109	1163	65237
SH DEFINED 03	65237			
CBL & ASSOC PPTYS INC	COM	124830100	352	6400
SH DEFINED 03	6400			
CBRL GROUP INC	COM	12489V106	654	21206
SH DEFINED 03	21206			
CBRL GROUP INC	COM	12489V106	1	47
SH DEFINED 13	47			
C COR NET CORP	COM	125010108	1122	109001
SH DEFINED 03	109001			
C D I CORP	COM	125071100	1535	44363

SH	DEFINED 03	44363			
C D W CORP		COM	12512N105	3604	56518
SH	DEFINED 03	56518			
C D W CORP		COM	12512N105	9	135
SH	DEFINED 13	135			
CEC ENTMT INC		COM	125137109	10523	356591
SH	DEFINED 03	356591			
CH ENERGY GROUP INC		COM	12541M102	1900	40913
SH	DEFINED 03	40913			
C H ROBINSON WORLDWIDE INC		COM	12541W100	1557	33973
SH	DEFINED 03	33973			
CIGNA CORP		COM	125509109	28792	418434
SH	DEFINED 03	418434			
CIGNA CORP		COM	125509109	11	159
SH	DEFINED 13	159			
CIT GROUP INC		COM	125581108	3426	89470
SH	DEFINED 03	89470			
CKE RESTAURANTS INC		COM	12561E105	552	41398
SH	DEFINED 03	41398			
CLECO CORP NEW		COM	12561W105	2242	124692
SH	DEFINED 03	124692			
CMGI INC		COM	125750109	76	39186
SH	DEFINED 03	39186			
CMGI INC		COM	125750109	0	215
SH	DEFINED 13	215			
CMS ENERGY CORP		COM	125896100	12849	1407357
SH	DEFINED 03	1407357			
CPI CORP		COM	125902106	293	19931
SH	DEFINED 03	19931			
CNA FINL CORP		COM	126117100	660	22300
SH	DEFINED 03	22300			
CNF INC		COM	12612W104	3880	93371
SH	DEFINED 03	93371			
CNET NETWORKS INC		COM	12613R104	655	59128
SH	DEFINED 03	59128			
CSG SYS INTL INC		COM	126349109	353	17076
SH	DEFINED 03	17076			
CSX CORP		COM	126408103	20422	623190
SH	DEFINED 03	623190			
CSX CORP		COM	126408103	16	500
SH	DEFINED 13	500			
CTS CORP		COM	126501105	1050	87050
SH	DEFINED 03	87050			
CUNO INC		COM	126583103	2373	44471
SH	DEFINED 03	44471			
CVB FINL CORP		COM	126600105	344	15837
SH	DEFINED 03	15837			
CVB FINL CORP		COM	126600105	0	11
SH	DEFINED 13	11			
CVF TECHNOLOGIES CORP		COM	12660F102	291	647128
SH	DEFINED 03	647128			
CVS CORP		COM	126650100	33108	787905
SH	DEFINED 03	787905			
CVS CORP		COM	126650100	109	2600
SH	DEFINED 13	2600			
CVS CORP		COM	126650100	109	2600 SH
CALL DEFINED 13					
CVS CORP		COM	126650100	109	2600 SH
PUT DEFINED 13					
CABLEVISION SYS CORP		CL A NY CABLVS	12686C109	392	19950
SH	DEFINED 03	19950			
CABLE DESIGN TECHNOLOGIES CO		COM	126924109	1243	117285
SH	DEFINED 03	117285			
CABOT CORP		COM	127055101	2111	51872
SH	DEFINED 03	51872			
CABOT OIL & GAS CORP		COM	127097103	2969	70183
SH	DEFINED 03	70183			
CABOT MICROELECTRONICS CORP		COM	12709P103	806	26324
SH	DEFINED 03	26324			
CACI INTL INC		CL A	127190304	2635	65147
SH	DEFINED 03	65147			
CADENCE DESIGN SYSTEM INC		COM	127387108	1808	123614
SH	DEFINED 03	123614			
CAESARS ENTMT INC		COM	127687101	5106	340399
SH	DEFINED 03	340399			
CAL DIVE INTL INC		COM	127914109	3291	108536
SH	DEFINED 03	108536			
CALGON CARBON CORP		COM	129603106	79	11800
SH	DEFINED 03	11800			
CALIFORNIA PIZZA KITCHEN INC		COM	13054D109	291	15200
SH	DEFINED 03	15200			
CALLAWAY GOLF CO		COM	131193104	719	63403
SH	DEFINED 03	63403			
CALPINE CORP		COM	131347106	3296	762863
SH	DEFINED 03	762863			

CAMBREX CORP	COM	132011107	1709	67724
SH DEFINED 03	67724			
CAMPBELL SOUP CO	COM	134429109	21804	811175
SH DEFINED 03	811175			
CANDELA CORP	COM	136907102	163	16600
SH DEFINED 03	16600			
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	2776	94642
SH DEFINED 03	94642			
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	2	63
SH DEFINED 13	63			
CAPITAL ONE FINL CORP	COM	14040H105	36629	535669
SH DEFINED 03	535669			
CAPITAL ONE FINL CORP	COM	14040H105	2	26
SH DEFINED 13	26			
CAPITALSOURCE INC	COM	14055X102	249	10200
SH DEFINED 03	10200			
CAPITOL FED FINL	COM	14057C106	227	7585
SH DEFINED 03	7585			
CAPITOL FED FINL	COM	14057C106	2	74
SH DEFINED 13	74			
CAPSTEAD MTG CORP	COM NO PAR	14067E506	162	12079
SH DEFINED 03	12079			
CAPTARIS INC	COM	14071N104	441	68235
SH DEFINED 03	68235			
CARBO CERAMICS INC	COM	140781105	3422	50134
SH DEFINED 03	50134			
CARAUSTAR INDS INC	COM	140909102	1118	79218
SH DEFINED 03	79218			
CARDINAL HEALTH INC	COM	14149Y108	59078	843365
SH DEFINED 03	843365			
CARDIODYNAMICS INTL CORP	COM	141597104	56	11100
SH DEFINED 03	11100			
CAREER EDUCATION CORP	COM	141665109	1899	41673
SH DEFINED 03	41673			
CAREER EDUCATION CORP	COM	141665109	68	1500
SH DEFINED 13	1500			
CAREER EDUCATION CORP	COM	141665109	68	1500 SH
CALL DEFINED 13				
CAREER EDUCATION CORP	COM	141665109	68	1500 SH
PUT DEFINED 13				
CAREMARK RX INC	COM	141705103	28637	869377
SH DEFINED 03	869377			
CAREMARK RX INC	COM	141705103	6	179
SH DEFINED 13	179			
CARLISLE COS INC	COM	142339100	2471	39702
SH DEFINED 03	39702			
CARMAX INC	COM	143130102	861	39367
SH DEFINED 03	39367			
CARNIVAL CORP	PAIRED CTF	143658300	55901	1189392
SH DEFINED 03	1189392			
CARPENTER TECHNOLOGY CORP	COM	144285103	2011	59050
SH DEFINED 03	59050			
CARRAMERICA RLTY CORP	COM	144418100	326	10800
SH DEFINED 03	10800			
CARREKER CORP	COM	144433109	558	55687
SH DEFINED 03	55687			
CASCADE CORP	COM	147195101	247	7900
SH DEFINED 03	7900			
CASCADE NAT GAS CORP	COM	147339105	675	30600
SH DEFINED 03	30600			
CASEYS GEN STORES INC	COM	147528103	2331	127394
SH DEFINED 03	127394			
CASH AMER INTL INC	COM	14754D100	2142	93126
SH DEFINED 03	93126			
CASTLE A M & CO	COM	148411101	357	33197
SH DEFINED 03	33197			
CASUAL MALE RETAIL GRP INC	COM	148711104	347	47600
SH DEFINED 03	47600			
CASUAL MALE RETAIL GRP INC	COM	148711104	0	36
SH DEFINED 13	36			
CATALINA MARKETING CORP	COM	148867104	1267	69291
SH DEFINED 03	69291			
CATAPULT COMMUNICATIONS CORP	COM	149016107	641	27850
SH DEFINED 03	27850			
CATELLUS DEV CORP NEW	COM	149113102	283	11492
SH DEFINED 03	11492			
CATERPILLAR INC DEL	COM	149123101	119100	1499249
SH DEFINED 03	1499249			
CATHAY GENERAL BANCORP	COM	149150104	622	9325
SH DEFINED 03	9325			
CATO CORP NEW	CL A	149205106	1346	59947
SH DEFINED 03	59947			
CELGENE CORP	COM	151020104	452	7900
SH DEFINED 03	7900			
CENDANT CORP	COM	151313103	64958	2653532

SH	DEFINED 03	2653532			
CENDANT	CORP	COM	151313103	21	856
SH	DEFINED 13	856			
CENTENE	CORP DEL	COM	151358101	2048	53136
SH	DEFINED 03	53136			
CENTERPOINT	ENERGY INC	COM	15189T107	6960	605243
SH	DEFINED 03	605243			
CENTEX	CORP	COM	152312104	18421	402648
SH	DEFINED 03	402648			
CENTEX	CORP	COM	152312104	6	130
SH	DEFINED 13	130			
CENTRAL	EUROPE AND RUSSIA FD	COM	153436100	1077	50335
SH	DEFINED 13	50335			
CENTRAL	GARDEN & PET CO	COM	153527106	290	8100
SH	DEFINED 03	8100			
CENTRAL	PAC FINL CORP	COM	154760102	228	8300
SH	DEFINED 03	8300			
CENTRAL	PKG CORP	COM	154785109	1750	93613
SH	DEFINED 03	93613			
CENTRAL	VT PUB SVC CORP	COM	155771108	648	31621
SH	DEFINED 03	31621			
CENTURY	ALUM CO	COM	156431108	5625	226926
SH	DEFINED 03	226926			
CENTURY	BUSINESS SVCS INC	COM	156490104	141	32265
SH	DEFINED 03	32265			
CENTURYTEL	INC	COM	156700106	30444	1013459
SH	DEFINED 03	1013459			
CENTURYTEL	INC	COM	156700106	4	135
SH	DEFINED 13	135			
CEPHALON	INC	COM	156708109	14461	267800
SH	DEFINED 03	267800			
CERES	GROUP INC	COM	156772105	226	36834
SH	DEFINED 13	36834			
CERIDIAN	CORP NEW	COM	156779100	1604	71279
SH	DEFINED 03	71279			
CERNER	CORP	COM	156782104	7108	159436
SH	DEFINED 03	159436			
CERNER	CORP	COM	156782104	5	111
SH	DEFINED 13	111			
CERTEGY	INC	COM	156880106	3751	96683
SH	DEFINED 03	96683			
CHAMPION	ENTERPRISES INC	COM	158496109	1312	142894
SH	DEFINED 03	142894			
CHARLES	RIV LABS INTL INC	COM	159864107	1759	36000
SH	DEFINED 03	36000			
CHARTER	ONE FINL INC	COM	160903100	18695	423069
SH	DEFINED 03	423069			
CHARTERMAC		SH BEN INT	160908109	1614	82100
SH	DEFINED 03	82100			
CHARLOTTE	RUSSE HLDG INC	COM	161048103	344	16100
SH	DEFINED 03	16100			
CHARMING	SHOPPES INC	COM	161133103	549	61500
SH	DEFINED 03	61500			
CHARMING	SHOPPES INC	COM	161133103	4	450
SH	DEFINED 13	450			
CHARTER	COMMUNICATIONS INC D	CL A	16117M107	346	88600
SH	DEFINED 03	88600			
CHARTER	COMMUNICATIONS INC D	CL A	16117M107	2	557
SH	DEFINED 13	557			
CHATTEM	INC	COM	162456107	632	21900
SH	DEFINED 03	21900			
CHECKFREE	CORP NEW	COM	162813109	2338	77936
SH	DEFINED 03	77936			
CHECKPOINT	SYS INC	COM	162825103	2214	123505
SH	DEFINED 03	123505			
CHEESECAKE	FACTORY INC	COM	163072101	790	19844
SH	DEFINED 03	19844			
CHELSEA	PPTY GROUP INC	COM	163421100	280	4300
SH	DEFINED 03	4300			
CHEMED	CORP NEW	COM	16359R103	1322	27258
SH	DEFINED 03	27258			
CHEMICAL	FINL CORP	COM	163731102	451	12224
SH	DEFINED 03	12224			
CHESAPEAKE	CORP	COM	165159104	1379	51692
SH	DEFINED 03	51692			
CHESAPEAKE	ENERGY CORP	COM	165167107	17231	1170554
SH	DEFINED 03	1170554			
CHEVRONTEXACO	CORP	COM	166764100	296575	3151366
SH	DEFINED 03	3151366			
CHEVRONTEXACO	CORP	COM	166764100	5	50
SH	DEFINED 13	50			
CHICAGO	MERCANTILE HLDGS INC	CL A	167760107	419	2900
SH	DEFINED 03	2900			
CHICOS	FAS INC	COM	168615102	13421	297194
SH	DEFINED 03	297194			

CHICOS FAS INC	COM	168615102	2	50
SH DEFINED 13	50			
CHILDRENS PL RETAIL STORES I	COM	168905107	1399	59494
SH DEFINED 03	59494			
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	637	42000
SH DEFINED 03	42000			
CHIPPAC INC	CL A	169657103	192	30700
SH DEFINED 03	30700			
CHIPPAC INC	CL A	169657103	0	70
SH DEFINED 13	70			
CHOICE HOTELS INTL INC	COM	169905106	582	11600
SH DEFINED 03	11600			
CHIQUITA BRANDS INTL INC	COM	170032809	3606	172357
SH DEFINED 03	172357			
CHIRON CORP	COM	170040109	15544	348211
SH DEFINED 03	348211			
CHITTENDEN CORP	COM	170228100	3145	89462
SH DEFINED 03	89462			
CHOICEPOINT INC	COM	170388102	1903	41675
SH DEFINED 03	41675			
CHRISTOPHER & BANKS CORP	COM	171046105	1674	94498
SH DEFINED 03	94498			
CHUBB CORP	COM	171232101	36492	535224
SH DEFINED 03	535224			
CHUBB CORP	COM	171232101	95	1400
SH DEFINED 13	1400			
CHUBB CORP	COM	171232101	95	1400 SH
CALL DEFINED 13				
CHUBB CORP	COM	171232101	95	1400 SH
PUT DEFINED 13				
CHURCH & DWIGHT INC	COM	171340102	1077	23516
SH DEFINED 03	23516			
CIBER INC	COM	171638102	3447	419334
SH DEFINED 03	419334			
CIENA CORP	COM	171779101	3504	946939
SH DEFINED 03	946939			
CIMA LABS INC	COM	171796105	1151	34115
SH DEFINED 03	34115			
CIMAREX ENERGY CO	COM	171798101	3228	106781
SH DEFINED 03	106781			
CINCINNATI BELL INC NEW	COM	171871106	630	141813
SH DEFINED 03	141813			
CINCINNATI FINL CORP	COM	172062101	14102	324027
SH DEFINED 03	324027			
CINERGY CORP	COM	172474108	22348	588103
SH DEFINED 03	588103			
CIRCUIT CITY STORE INC	COM	172737108	5129	396095
SH DEFINED 03	396095			
CIRRUS LOGIC INC	COM	172755100	216	35900
SH DEFINED 03	35900			
CISCO SYS INC	COM	17275R102	423595	17873201
SH DEFINED 03	17873201			
CISCO SYS INC	COM	17275R102	22	940
SH DEFINED 13	940			
CISCO SYS INC	COM	17275R102	114	4800 SH
CALL DEFINED 13				
CITADEL BROADCASTING CORP	COM	17285T106	168	11538
SH DEFINED 03	11538			
CINTAS CORP	COM	172908105	15192	318698
SH DEFINED 03	318698			
CITIGROUP INC	COM	172967101	790178	16993071
SH DEFINED 03	16993071			
CITIGROUP INC	COM	172967101	52	1125
SH DEFINED 13	1125			
CITIZENS BKG CORP MICH	COM	174420109	470	15150
SH DEFINED 03	15150			
CITIZENS BKG CORP MICH	COM	174420109	319	10274
SH DEFINED 13	10274			
CITIZENS COMMUNICATIONS CO	COM	174538101	7185	593780
SH DEFINED 03	593780			
CITIZENS INC	CL A	174740100	85	10363
SH DEFINED 03	10363			
CITRIX SYS INC	COM	177376100	7341	360580
SH DEFINED 03	360580			
CITRIX SYS INC	COM	177376100	90	4400
SH DEFINED 13	4400			
CITRIX SYS INC	COM	177376100	90	4400 SH
CALL DEFINED 13				
CITRIX SYS INC	COM	177376100	90	4400 SH
PUT DEFINED 13				
CITY HLDG CO	COM	177835105	496	15700
SH DEFINED 03	15700			
CITY NATL CORP	COM	178566105	1774	27002
SH DEFINED 03	27002			
CLAIRES STORES INC	COM	179584107	6661	306978

SH	DEFINED 03	306978			
CLAIRES	STORES INC	COM	179584107	212	9786
SH	DEFINED 13	9786			
CLARCOR	INC	COM	179895107	3178	69399
SH	DEFINED 03	69399			
CLEAR	CHANNEL COMMUNICATIONS	COM	184502102	45354	1227453
SH	DEFINED 03	1227453			
CLEVELAND	CLIFFS INC	COM	185896107	3512	62278
SH	DEFINED 03	62278			
CLOROX	CO DEL	COM	189054109	21668	402904
SH	DEFINED 03	402904			
COACH	INC	COM	189754104	25409	562265
SH	DEFINED 03	562265			
COACH	INC	COM	189754104	4	78
SH	DEFINED 13	78			
COACHMEN	INDS INC	COM	189873102	647	40462
SH	DEFINED 03	40462			
COCA	COLA CO	COM	191216100	351945	6971961
SH	DEFINED 03	6971961			
COCA	COLA CO	COM	191216100	96	1900
SH	DEFINED 13	1900			
COCA	COLA CO	COM	191216100	96	1900 SH
CALL	DEFINED 13				
COCA	COLA CO	COM	191216100	96	1900 SH
PUT	DEFINED 13				
COCA	COLA ENTERPRISES INC	COM	191219104	27235	939463
SH	DEFINED 03	939463			
COCA	COLA ENTERPRISES INC	COM	191219104	35	1200
SH	DEFINED 13	1200			
COEUR	D ALENE MINES CORP IDA	COM	192108108	83	20400
SH	DEFINED 03	20400			
COGNEX	CORP	COM	192422103	5886	152965
SH	DEFINED 03	152965			
COGNEX	CORP	COM	192422103	2	47
SH	DEFINED 13	47			
COGNIZANT	TECHNOLOGY SOLUTIO	CL A	192446102	3740	147200
SH	DEFINED 03	147200			
COHERENT	INC	COM	192479103	2356	78916
SH	DEFINED 03	78916			
COHERENT	INC	COM	192479103	3	100
SH	DEFINED 13	100			
COHU	INC	COM	192576106	924	48516
SH	DEFINED 03	48516			
COINSTAR	INC	COM	19259P300	1206	54915
SH	DEFINED 03	54915			
COINSTAR	INC	COM	19259P300	3	125
SH	DEFINED 13	125			
COLE	KENNETH PRODTNS INC	CL A	193294105	240	7000
SH	DEFINED 03	7000			
COLGATE	PALMOLIVE CO	COM	194162103	60330	1032162
SH	DEFINED 03	1032162			
COLLINS	& AIKMAN CORP NEW	COM NEW	194830204	125	22400
SH	DEFINED 03	22400			
COLONIAL	BANCGROUP INC	COM	195493309	2263	124540
SH	DEFINED 03	124540			
COLONIAL	PPTYs TR	COM SH BEN INT	195872106	3021	78415
SH	DEFINED 03	78415			
COLUMBIA	BKG SYS INC	COM	197236102	222	9971
SH	DEFINED 03	9971			
COLUMBIA	BKG SYS INC	COM	197236102	1	29
SH	DEFINED 13	29			
COLUMBIA	SPORTSWEAR CO	COM	198516106	205	3750
SH	DEFINED 03	3750			
COMCAST	CORP NEW	CL A	20030N101	163062	5802902
SH	DEFINED 03	5802902			
COMCAST	CORP NEW	CL A	20030N101	4	158
SH	DEFINED 13	158			
COMCAST	CORP NEW	CL A SPL	20030N200	203	7355
SH	DEFINED 03	7355			
COMCAST	CORP NEW	CL A SPL	20030N200	0	3
SH	DEFINED 13	3			
COMERICA	INC	COM	200340107	28339	516385
SH	DEFINED 03	516385			
COMMERCE	BANCORP INC NJ	COM	200519106	4428	80496
SH	DEFINED 03	80496			
COMMERCE	BANCORP INC NJ	COM	200519106	83	1500 SH
CALL	DEFINED 13				
COMMERCE	BANCSHARES INC	COM	200525103	328	7145
SH	DEFINED 03	7145			
COMMERCE	BANCSHARES INC	COM	200525103	5	100
SH	DEFINED 13	100			
COMMERCE	GROUP INC MASS	COM	200641108	671	13600
SH	DEFINED 03	13600			
COMMERCIAL	CAP BANCORP INC	COM	20162L105	177	10210
SH	DEFINED 03	10210			

COMMERCIAL CAP BANCORP INC	COM	20162L105	5	300
SH DEFINED 13	300			
COMMERCIAL FEDERAL CORPORATI	COM	201647104	3244	119702
SH DEFINED 03	119702			
COMMERCIAL METALS CO	COM	201723103	4107	126554
SH DEFINED 03	126554			
COMMERCIAL NET LEASE RLTY IN	COM	202218103	2358	137091
SH DEFINED 03	137091			
COMMONWEALTH INDS INC DEL	COM	203004106	349	33743
SH DEFINED 03	33743			
COMMONWEALTH TEL ENTERPRISES	COM	203349105	2597	58018
SH DEFINED 03	58018			
COMMSCOPE INC	COM	203372107	486	22647
SH DEFINED 03	22647			
COMMUNITY BK SYS INC	COM	203607106	253	11100
SH DEFINED 03	11100			
COMMUNITY BKS INC MILLERSBUR	COM	203628102	203	6894
SH DEFINED 03	6894			
COMMUNITY HEALTH SYS INC NEW	COM	203668108	2303	86033
SH DEFINED 03	86033			
COMMUNITY FIRST BANKSHARES I	COM	203902101	3210	99720
SH DEFINED 03	99720			
COMMUNITY TR BANCORP INC	COM	204149108	215	7051
SH DEFINED 03	7051			
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	782	20000
SH DEFINED 03	20000			
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	1985	41750
SH DEFINED 03	41750			
COMPASS BANCSHARES INC	COM	20449H109	4370	101624
SH DEFINED 03	101624			
COMPASS BANCSHARES INC	COM	20449H109	324	7536
SH DEFINED 13	7536			
COMPUCREDIT CORP	COM	20478N100	183	10600
SH DEFINED 03	10600			
COMPUTER ASSOC INTL INC	COM	204912109	30896	1101072
SH DEFINED 03	1101072			
COMPUTER SCIENCES CORP	COM	205363104	31311	674367
SH DEFINED 03	674367			
COMPUTER SCIENCES CORP	COM	205363104	12	248
SH DEFINED 13	248			
COMPUWARE CORP	COM	205638109	4950	750025
SH DEFINED 03	750025			
COMSTOCK RES INC	COM NEW	205768203	455	23376
SH DEFINED 03	23376			
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	408	18100
SH DEFINED 03	18100			
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	7240	363104
SH DEFINED 03	363104			
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	36	1815
SH DEFINED 13	1815			
CONAGRA FOODS INC	COM	205887102	40322	1489014
SH DEFINED 03	1489014			
COMPUTER HORIZONS CORP	COM	205908106	47	11800
SH DEFINED 03	11800			
CONCORD CAMERA CORP	COM	206156101	201	60839
SH DEFINED 03	60839			
CONCORD COMMUNICATIONS INC	COM	206186108	539	47251
SH DEFINED 03	47251			
CONCORD COMMUNICATIONS INC	COM	206186108	0	2
SH DEFINED 13	2			
CONEXANT SYSTEMS INC	COM	207142100	182	42072
SH DEFINED 03	42072			
CONEXANT SYSTEMS INC	COM	207142100	75	17254
SH DEFINED 13	17254			
CONMED CORP	COM	207410101	2393	87335
SH DEFINED 03	87335			
CONOCOPHILLIPS	COM	20825C104	206050	2700872
SH DEFINED 03	2700872			
CONOCOPHILLIPS	COM	20825C104	24	310
SH DEFINED 13	310			
CONSECO INC	COM NEW	208464883	1430	71858
SH DEFINED 03	71858			
CONSOL ENERGY INC	COM	20854P109	4262	118400
SH DEFINED 03	118400			
CONSOLIDATED EDISON INC	COM	209115104	25776	648290
SH DEFINED 03	648290			
CONSOLIDATED GRAPHICS INC	COM	209341106	1742	39546
SH DEFINED 03	39546			
CONSTELLATION BRANDS INC	CL A	21036P108	1497	40328
SH DEFINED 03	40328			
CONSTELLATION ENERGY GROUP I	COM	210371100	27770	732708
SH DEFINED 03	732708			
CONVERGYS CORP	COM	212485106	14567	945928
SH DEFINED 03	945928			
COOPER CAMERON CORP	COM	216640102	2807	57644

SH	DEFINED 03	57644			
	COOPER COS INC	COM NEW	216648402	6161	97534
SH	DEFINED 03	97534			
	COOPER TIRE & RUBR CO	COM	216831107	11903	517539
SH	DEFINED 03	517539			
	COORS ADOLPH CO	CL B	217016104	16928	234004
SH	DEFINED 03	234004			
	COORS ADOLPH CO	CL B	217016104	4	50
SH	DEFINED 13	50			
	COPART INC	COM	217204106	995	37273
SH	DEFINED 03	37273			
	COPART INC	COM	217204106	3	100
SH	DEFINED 13	100			
	CORINTHIAN COLLEGES INC	COM	218868107	1448	58540
SH	DEFINED 03	58540			
	CORIXA CORP	COM	21887F100	92	19800
SH	DEFINED 03	19800			
	CORIXA CORP	COM	21887F100	6	1193
SH	DEFINED 13	1193			
	CORN PRODS INTL INC	COM	219023108	5118	109943
SH	DEFINED 03	109943			
	CORNERSTONE RLTY INCOME TR I	COM	21922V102	467	53300
SH	DEFINED 03	53300			
	CORNING INC	COM	219350105	36870	2823089
SH	DEFINED 03	2823089			
	CORPORATE EXECUTIVE BRD CO	COM	21988R102	202	3500
SH	DEFINED 03	3500			
	CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	789	19969
SH	DEFINED 03	19969			
	CORUS BANKSHARES INC	COM	220873103	413	10048
SH	DEFINED 03	10048			
	CORVIS CORP	COM	221009103	232	164200
SH	DEFINED 03	164200			
	CORVIS CORP	COM	221009103	0	175
SH	DEFINED 13	175			
	COST PLUS INC CALIF	COM	221485105	1465	45144
SH	DEFINED 03	45144			
	COST PLUS INC CALIF	COM	221485105	1	31
SH	DEFINED 13	31			
	COSTCO WHSL CORP NEW	COM	22160K105	42299	1027184
SH	DEFINED 03	1027184			
	COSTCO WHSL CORP NEW	COM	22160K105	8	200
SH	DEFINED 13	200			
	COSTAR GROUP INC	COM	22160N109	333	7256
SH	DEFINED 03	7256			
	COUNTRYWIDE FINANCIAL CORP	COM	222372104	81832	1164864
SH	DEFINED 03	1164864			
	COUNTRYWIDE FINANCIAL CORP	COM	222372104	53	757
SH	DEFINED 13	757			
	COVANCE INC	COM	222816100	1276	33087
SH	DEFINED 03	33087			
	COVANCE INC	COM	222816100	3	80
SH	DEFINED 13	80			
	COVENTRY HEALTH CARE INC	COM	222862104	13726	280700
SH	DEFINED 03	280700			
	COVENTRY HEALTH CARE INC	COM	222862104	8	165
SH	DEFINED 13	165			
	COX COMMUNICATIONS INC NEW	CL A	224044107	1940	69797
SH	DEFINED 03	69797			
	CRANE CO	COM	224399105	6306	200886
SH	DEFINED 03	200886			
	CRANE CO	COM	224399105	3	100
SH	DEFINED 13	100			
	CREDENCE SYS CORP	COM	225302108	1503	108925
SH	DEFINED 03	108925			
	CREDIT ACCEP CORP MICH	COM	225310101	201	13341
SH	DEFINED 03	13341			
	CREE INC	COM	225447101	17964	775971
SH	DEFINED 03	775971			
	CREE INC	COM	225447101	3	127
SH	DEFINED 13	127			
	CRISTALERIAS DE CHILE S A	SPONSORED ADR	226714103	364	15000
SH	DEFINED 03	15000			
	CROMPTON CORP	COM	227116100	692	109912
SH	DEFINED 03	109912			
	CROMPTON CORP	COM	227116100	189	30000
SH	DEFINED 13	30000			
	CROSS CTRY HEALTHCARE INC	COM	227483104	1393	76742
SH	DEFINED 03	76742			
	CROWN ANDERSEN INC	COM	228190104	23	12609
SH	DEFINED 03	12609			
	CROWN CASTLE INTL CORP	COM	228227104	3453	234100
SH	DEFINED 03	234100			
	CROWN HOLDINGS INC	COM	228368106	334	33500
SH	DEFINED 03	33500			

CROWN MEDIA HLDGS INC	CL A	228411104	122	14284
SH DEFINED 03	14284			
CRYOLIFE INC	COM	228903100	271	51479
SH DEFINED 03	51479			
CTI MOLECULAR IMAGING INC	COM	22943D105	200	14100
SH DEFINED 03	14100			
CUBIC CORP	COM	229669106	1423	68008
SH DEFINED 03	68008			
CULLEN FROST BANKERS INC	COM	229899109	875	19562
SH DEFINED 03	19562			
CUMMINS INC	COM	231021106	8436	134971
SH DEFINED 03	134971			
CURAGEN CORP	COM	23126R101	158	26300
SH DEFINED 03	26300			
CURATIVE HEALTH SRVCS INC	COM	23126W100	236	27259
SH DEFINED 03	27259			
CURTISS WRIGHT CORP	COM	231561101	3924	69829
SH DEFINED 03	69829			
CYBERONICS INC	COM	23251P102	1721	51600
SH DEFINED 03	51600			
CYBEX INTL INC	COM	23252E106	54	14500
SH DEFINED 03	14500			
CYMER INC	COM	232572107	3706	98986
SH DEFINED 03	98986			
CYPRESS SEMICONDUCTOR CORP	COM	232806109	5648	398025
SH DEFINED 03	398025			
CYTEC INDS INC	COM	232820100	2452	53949
SH DEFINED 03	53949			
CYTEC INDS INC	COM	232820100	154	3381
SH DEFINED 13	3381			
CYTYC CORP	COM	232946103	1076	42419
SH DEFINED 03	42419			
DHB INDS INC	COM	23321E103	445	29300
SH DEFINED 03	29300			
DJ ORTHOPEDICS INC	COM	23325G104	281	12200
SH DEFINED 03	12200			
DPL INC	COM	233293109	1026	52851
SH DEFINED 03	52851			
DRS TECHNOLOGIES INC	COM	23330X100	2341	73386
SH DEFINED 03	73386			
D R HORTON INC	COM	23331A109	31220	1099284
SH DEFINED 03	1099284			
D R HORTON INC	COM	23331A109	10	341
SH DEFINED 13	341			
DST SYS INC DEL	COM	233326107	16412	341268
SH DEFINED 03	341268			
DSP GROUP INC	COM	23332B106	2341	85923
SH DEFINED 03	85923			
DSP GROUP INC	COM	23332B106	4	149
SH DEFINED 13	149			
DTE ENERGY CO	COM	233331107	22978	566799
SH DEFINED 03	566799			
DADE BEHRING HLDGS INC	COM	23342J206	2519	53000
SH DEFINED 03	53000			
DAKTRONICS INC	COM	234264109	1027	41149
SH DEFINED 03	41149			
DANA CORP	COM	235811106	20762	1059273
SH DEFINED 03	1059273			
DANAHER CORP DEL	COM	235851102	53460	1031050
SH DEFINED 03	1031050			
DANAHER CORP DEL	COM	235851102	104	2000 SH
CALL DEFINED 13				
DARDEN RESTAURANTS INC	COM	237194105	24838	1208654
SH DEFINED 03	1208654			
DARDEN RESTAURANTS INC	COM	237194105	8	374
SH DEFINED 13	374			
DARLING INTL INC	COM	237266101	80	19000
SH DEFINED 03	19000			
DATASCOPE CORP	COM	238113104	1684	42429
SH DEFINED 03	42429			
DAVITA INC	COM	23918K108	310	10060
SH DEFINED 03	10060			
DAVITA INC	COM	23918K108	577	18721
SH DEFINED 13	18721			
DEAN FOODS CO NEW	COM	242370104	3980	106680
SH DEFINED 03	106680			
DEAN FOODS CO NEW	COM	242370104	41	1086
SH DEFINED 13	1086			
DECODE GENETICS INC	COM	243586104	150	17700
SH DEFINED 03	17700			
DEERE & CO	COM	244199105	67368	960474
SH DEFINED 03	960474			
DEERE & CO	COM	244199105	47	666
SH DEFINED 13	666			
DEL MONTE FOODS CO	COM	24522P103	1558	153301

SH	DEFINED 03	153301			
	DELL INC	COM	24702R101	210317	5871485
SH	DEFINED 03	5871485			
	DELL INC	COM	24702R101	123	3445
SH	DEFINED 13	3445			
	DELL INC	COM	24702R101	100	2800 SH
CALL	DEFINED 13				
	DELL INC	COM	24702R101	100	2800 SH
PUT	DEFINED 13				
	DELPHI CORP	COM	247126105	15772	1476788
SH	DEFINED 03	1476788			
	DELPHI CORP	COM	247126105	5	450
SH	DEFINED 13	450			
	DELPHI FINL GROUP INC	CL A	247131105	3875	87083
SH	DEFINED 03	87083			
	DELTA & PINE LD CO	COM	247357106	1966	89576
SH	DEFINED 03	89576			
	DELTA AIR LINES INC DEL	COM	247361108	2920	410054
SH	DEFINED 03	410054			
	DELTIC TIMBER CORP	COM	247850100	1156	30098
SH	DEFINED 03	30098			
	DENBURY RES INC	COM NEW	247916208	446	21300
SH	DEFINED 03	21300			
	DELUXE CORP	COM	248019101	15560	357704
SH	DEFINED 03	357704			
	DENDRITE INTL INC	COM	248239105	1792	96455
SH	DEFINED 03	96455			
	DENDRITE INTL INC	COM	248239105	18	968
SH	DEFINED 13	968			
	DENTSPLY INTL INC NEW	COM	249030107	1646	31598
SH	DEFINED 03	31598			
	DEPARTMENT 56 INC	COM	249509100	683	44371
SH	DEFINED 03	44371			
	DEVELOPERS DIVERSIFIED RLTY	COM	251591103	330	9330
SH	DEFINED 03	9330			
	DEVON ENERGY CORP NEW	COM	25179M103	86024	1303391
SH	DEFINED 03	1303391			
	DEVON ENERGY CORP NEW	COM	25179M103	254	3854
SH	DEFINED 13	3854			
	DEVON ENERGY CORP NEW	COM	25179M103	205	3100 SH
CALL	DEFINED 13				
	DEVON ENERGY CORP NEW	COM	25179M103	205	3100 SH
PUT	DEFINED 13				
	DEVRY INC DEL	COM	251893103	715	26077
SH	DEFINED 03	26077			
	DIAGNOSTIC PRODS CORP	COM	252450101	3778	85981
SH	DEFINED 03	85981			
	DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1087	45600
SH	DEFINED 03	45600			
	DICKS SPORTING GOODS INC	COM	253393102	827	24800
SH	DEFINED 03	24800			
	DIEBOLD INC	COM	253651103	2860	54094
SH	DEFINED 03	54094			
	DIGENE CORP	COM	253752109	1005	27500
SH	DEFINED 03	27500			
	DIGENE CORP	COM	253752109	21	573
SH	DEFINED 13	573			
	DIGI INTL INC	COM	253798102	518	48353
SH	DEFINED 03	48353			
	DIGITAL INSIGHT CORP	COM	25385P106	2171	105600
SH	DEFINED 03	105600			
	DIGITAL RIV INC	COM	25388B104	858	26300
SH	DEFINED 03	26300			
	DIGITAS INC	COM	25388K104	119	10800
SH	DEFINED 03	10800			
	DIGITAS INC	COM	25388K104	2	164
SH	DEFINED 13	164			
	DIME CMNTY BANCSHARES	COM	253922108	2194	125506
SH	DEFINED 03	125506			
	DIME CMNTY BANCSHARES	COM	253922108	2	100
SH	DEFINED 13	100			
	DILLARDS INC	CL A	254067101	5003	224335
SH	DEFINED 03	224335			
	DIMON INC	COM	254394109	519	90771
SH	DEFINED 03	90771			
	DIONEX CORP	COM	254546104	3165	57376
SH	DEFINED 03	57376			
	DIRECTV GROUP INC	COM	25459L106	5504	321845
SH	DEFINED 03	321845			
	DIRECTV GROUP INC	COM	25459L106	1	64
SH	DEFINED 13	64			
	DISNEY WALT CO	COM DISNEY	254687106	156056	6122226
SH	DEFINED 03	6122226			
	DISNEY WALT CO	COM DISNEY	254687106	28	1100
SH	DEFINED 13	1100			

DITECH COMMUNICATIONS CORP	COM	25500M103	1218	52200
SH DEFINED 03	52200			
DOBSON COMMUNICATIONS CORP	CL A	256069105	51	15720
SH DEFINED 03	15720			
DOLLAR GEN CORP	COM	256669102	13248	677311
SH DEFINED 03	677311			
DOLLAR GEN CORP	COM	256669102	13	665
SH DEFINED 13	665			
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	395	14400
SH DEFINED 03	14400			
DOLLAR TREE STORES INC	COM	256747106	2841	103570
SH DEFINED 03	103570			
DOMINION RES INC VA NEW	COM	25746U109	48840	774251
SH DEFINED 03	774251			
DONALDSON INC	COM	257651109	2313	78958
SH DEFINED 03	78958			
DONNELLEY R R & SONS CO	COM	257867101	17576	532273
SH DEFINED 03	532273			
DORAL FINL CORP	COM	25811P100	2412	69900
SH DEFINED 03	69900			
DOUBLECLICK INC	COM	258609304	83	10710
SH DEFINED 03	10710			
DOUBLECLICK INC	COM	258609304	18	2361
SH DEFINED 13	2361			
DOVER CORP	COM	260003108	16252	386039
SH DEFINED 03	386039			
DOW CHEM CO	COM	260543103	114624	2816304
SH DEFINED 03	2816304			
DOW JONES & CO INC	COM	260561105	9278	205720
SH DEFINED 03	205720			
DOWNEY FINL CORP	COM	261018105	3662	68771
SH DEFINED 03	68771			
DRESS BARN INC	COM	261570105	1431	83576
SH DEFINED 03	83576			
DRIL-QUIP INC	COM	262037104	742	39662
SH DEFINED 03	39662			
DSL NET INC	COM	262506108	5	17500
SH DEFINED 03	17500			
DU PONT E I DE NEMOURS & CO	COM	263534109	99015	2229069
SH DEFINED 03	2229069			
DU PONT E I DE NEMOURS & CO	COM	263534109	5	102
SH DEFINED 13	102			
DUANE READE INC	COM	263578106	831	50868
SH DEFINED 03	50868			
DUKE ENERGY CORP	COM	264399106	41821	2061184
SH DEFINED 03	2061184			
DUKE REALTY CORP	COM NEW	264411505	454	14266
SH DEFINED 03	14266			
DUN & BRADSTREET CORP DEL NE	COM	26483E100	5108	94747
SH DEFINED 03	94747			
DUN & BRADSTREET CORP DEL NE	COM	26483E100	3	55
SH DEFINED 13	55			
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	161	17600
SH DEFINED 03	17600			
DUPONT PHOTOMASKS INC	COM	26613X101	934	45964
SH DEFINED 03	45964			
DUPONT PHOTOMASKS INC	COM	26613X101	1	27
SH DEFINED 13	27			
DUQUESNE LT HLDGS INC	COM	266233105	582	30149
SH DEFINED 03	30149			
DURECT CORP	COM	266605104	45	12900
SH DEFINED 03	12900			
DYCOM INDS INC	COM	267475101	1694	60510
SH DEFINED 03	60510			
DYNEGY INC NEW	CL A	26816Q101	3016	707871
SH DEFINED 03	707871			
EGL INC	COM	268484102	3713	139581
SH DEFINED 03	139581			
E-LOAN INC	COM	26861P107	50	18600
SH DEFINED 03	18600			
E-LOAN INC	COM	26861P107	1	457
SH DEFINED 13	457			
E M C CORP MASS	COM	268648102	53133	4660829
SH DEFINED 03	4660829			
E M C CORP MASS	COM	268648102	77	6782
SH DEFINED 13	6782			
E M C CORP MASS	COM	268648102	80	7000 SH
CALL DEFINED 13				
ENSCO INTL INC	COM	26874Q100	4626	158980
SH DEFINED 03	158980			
ENI S P A	SPONSORED ADR	26874R108	3266	32545
SH DEFINED 03	32545			
EOG RES INC	COM	26875P101	12833	214919
SH DEFINED 03	214919			
EOG RES INC	COM	26875P101	131	2200 SH

PUT	DEFINED 13				
E	PIPHANY INC	COM	26881V100	112	23150
SH	DEFINED 03	23150			
EPIQ	SYS INC	COM	26882D109	681	46968
SH	DEFINED 03	46968			
ESS	TECHNOLOGY INC	COM	269151106	1561	145733
SH	DEFINED 03	145733			
ESS	TECHNOLOGY INC	COM	269151106	2	216
SH	DEFINED 13	216			
E	TRADE FINANCIAL CORP	COM	269246104	8230	738100
SH	DEFINED 03	738100			
E	TRADE FINANCIAL CORP	COM	269246104	69	6156
SH	DEFINED 13	6156			
EAGLE	MATERIALS INC	COM	26969P108	1093	15392
SH	DEFINED 03	15392			
EARTHLINK	INC	COM	270321102	4429	427945
SH	DEFINED 03	427945			
EAST	WEST BANCORP INC	COM	27579R104	3929	127968
SH	DEFINED 03	127968			
EAST	WEST BANCORP INC	COM	27579R104	4	117
SH	DEFINED 13	117			
EASTMAN	CHEM CO	COM	277432100	13055	282398
SH	DEFINED 03	282398			
EASTMAN	KODAK CO	COM	277461109	29833	1105742
SH	DEFINED 03	1105742			
EASTMAN	KODAK CO	COM	277461109	102	3797
SH	DEFINED 13	3797			
EASTMAN	KODAK CO	COM	277461109	92	3400 SH
CALL	DEFINED 13				
EASTMAN	KODAK CO	COM	277461109	92	3400 SH
PUT	DEFINED 13				
EATON	CORP	COM	278058102	46012	710715
SH	DEFINED 03	710715			
EATON	CORP	COM	278058102	16	251
SH	DEFINED 13	251			
EATON	VANCE CORP	COM NON VTG	278265103	1179	30868
SH	DEFINED 03	30868			
EBAY	INC	COM	278642103	131902	1434493
SH	DEFINED 03	1434493			
EBAY	INC	COM	278642103	202	2200
SH	DEFINED 13	2200			
EBAY	INC	COM	278642103	202	2200 SH
CALL	DEFINED 13				
EBAY	INC	COM	278642103	331	3600 SH
PUT	DEFINED 13				
ECHOSTAR	COMMUNICATIONS NEW	CL A	278762109	689	22410
SH	DEFINED 03	22410			
ECHOSTAR	COMMUNICATIONS NEW	CL A	278762109	11	346
SH	DEFINED 13	346			
ECLIPSYS	CORP	COM	278856109	217	14200
SH	DEFINED 03	14200			
ECOLAB	INC	COM	278865100	15379	485134
SH	DEFINED 03	485134			
EDISON	INTL	COM	281020107	15676	613051
SH	DEFINED 03	613051			
EDISON	INTL	COM	281020107	26	1010
SH	DEFINED 13	1010			
EDO	CORP	COM	281347104	1261	52279
SH	DEFINED 03	52279			
EDUCATION	MGMT CORP	COM	28139T101	7865	239348
SH	DEFINED 03	239348			
EDWARDS	AG INC	COM	281760108	10409	305882
SH	DEFINED 03	305882			
EDWARDS	LIFESCIENCES CORP	COM	28176E108	882	25320
SH	DEFINED 03	25320			
EFUNDS	CORP	COM	28224R101	3256	186049
SH	DEFINED 03	186049			
EL	PASO CORP	COM	28336L109	11304	1434533
SH	DEFINED 03	1434533			
EL	PASO ELEC CO	COM NEW	283677854	1724	111637
SH	DEFINED 03	111637			
ELECTRO	SCIENTIFIC INDS	COM	285229100	2045	72249
SH	DEFINED 03	72249			
ELECTRONIC	ARTS INC	COM	285512109	37738	691814
SH	DEFINED 03	691814			
ELECTRONIC	DATA SYS NEW	COM	285661104	22365	1167869
SH	DEFINED 03	1167869			
ELECTRONICS	BOUTIQUE HLDGS C	COM	286045109	4215	160022
SH	DEFINED 03	160022			
ELECTRONICS	BOUTIQUE HLDGS C	COM	286045109	99	3747
SH	DEFINED 13	3747			
ELECTRONICS	FOR IMAGING INC	COM	286082102	851	30100
SH	DEFINED 03	30100			
ELECTRONICS	FOR IMAGING INC	COM	286082102	6	200
SH	DEFINED 13	200			

ELIZABETH ARDEN INC	COM	28660G106	307	14600
SH DEFINED 03	14600			
ELKCORP	COM	287456107	1559	65110
SH DEFINED 03	65110			
EMBARCADERO TECHNOLOGIES INC	COM	290787100	131	10600
SH DEFINED 03	10600			
EMCOR GROUP INC	COM	29084Q100	1492	33930
SH DEFINED 03	33930			
EMERGING MKTS TELECOMNC FD N	COM	290890102	381	49723
SH DEFINED 13	49723			
EMERSON ELEC CO	COM	291011104	66880	1052402
SH DEFINED 03	1052402			
EMMIS COMMUNICATIONS CORP	CL A	291525103	743	35391
SH DEFINED 03	35391			
EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	725	58500
SH DEFINED 03	58500			
ENCORE WIRE CORP	COM	292562105	475	17200
SH DEFINED 03	17200			
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	173	20300
SH DEFINED 03	20300			
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	305	13000
SH DEFINED 03	13000			
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	6	270
SH DEFINED 13	270			
ENERGEN CORP	COM	29265N108	4871	101496
SH DEFINED 03	101496			
ENERGY EAST CORP	COM	29266M109	2923	120538
SH DEFINED 03	120538			
ENERGIZER HLDGS INC	COM	29266R108	19301	428921
SH DEFINED 03	428921			
ENERGIZER HLDGS INC	COM	29266R108	30	661
SH DEFINED 13	661			
ENERGY PARTNERS LTD	COM	29270U105	260	17000
SH DEFINED 03	17000			
ENERSIS S A	SPONSORED ADR	29274F104	119	20000
SH DEFINED 03	20000			
ENGELHARD CORP	COM	292845104	19987	618597
SH DEFINED 03	618597			
ENGELHARD CORP	COM	292845104	1	32
SH DEFINED 13	32			
ENGINEERED SUPPORT SYS INC	COM	292866100	3240	55368
SH DEFINED 03	55368			
ENESCO GROUP INC	COM	292973104	254	28353
SH DEFINED 03	28353			
ENPRO INDS INC	COM	29355X107	264	11500
SH DEFINED 03	11500			
ENTEGRIS INC	COM	29362U104	364	31500
SH DEFINED 03	31500			
ENTERASYS NETWORKS INC	COM	293637104	188	89000
SH DEFINED 03	89000			
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	693	18580
SH DEFINED 03	18580			
ENTERGY CORP NEW	COM	29364G103	58644	1047026
SH DEFINED 03	1047026			
ENTERGY CORP NEW	COM	29364G103	22	390
SH DEFINED 13	390			
ENTERPRISE PRODS PARTNERS L	COM	293792107	395	18600
SH DEFINED 03	18600			
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	2148	60100
SH DEFINED 03	60100			
ENTRUST INC	COM	293848107	128	28400
SH DEFINED 03	28400			
ENZON PHARMACEUTICALS INC	COM	293904108	946	74100
SH DEFINED 03	74100			
ENZO BIOCHEM INC	COM	294100102	1156	77096
SH DEFINED 03	77096			
EON LABS INC	COM	29412E100	367	8958
SH DEFINED 03	8958			
EPICOR SOFTWARE CORP	COM	29426L108	141	10000
SH DEFINED 03	10000			
EQUIFAX INC	COM	294429105	7302	295027
SH DEFINED 03	295027			
EQUIFAX INC	COM	294429105	3	130
SH DEFINED 13	130			
EQUITABLE RES INC	COM	294549100	1250	24173
SH DEFINED 03	24173			
EQUITABLE RES INC	COM	294549100	22	429
SH DEFINED 13	429			
EQUITY INNS INC	COM	294703103	354	38100
SH DEFINED 03	38100			
EQUITY OFFICE PROPERTIES TRU	COM	294741103	29049	1067962
SH DEFINED 03	1067962			
EQUITY ONE	COM	294752100	1417	78400
SH DEFINED 03	78400			
EQUITY RESIDENTIAL	SH BEN INT	29476L107	15381	517361

SH	DEFINED 03	517361			
ERIE INDY CO	CL A		29530P102	271	5800
SH	DEFINED 03	5800			
ESCO TECHNOLOGIES INC	COM		296315104	379	7100
SH	DEFINED 03	7100			
ESSEX PPTY TR INC	COM		297178105	3408	49858
SH	DEFINED 03	49858			
ESTERLINE TECHNOLOGIES CORP	COM		297425100	1915	64859
SH	DEFINED 03	64859			
ETHAN ALLEN INTERIORS INC	COM		297602104	2845	79228
SH	DEFINED 03	79228			
EUROPEAN WT FD INC	COM		298792102	132	52100
SH	DEFINED 13	52100			
EVERGREEN RES INC	COM NO PAR		299900308	3757	93006
SH	DEFINED 03	93006			
EXAR CORP	COM		300645108	1286	87718
SH	DEFINED 03	87718			
EXELON CORP	COM		30161N101	86100	2586363
SH	DEFINED 03	2586363			
EXELON CORP	COM		30161N101	71	2142
SH	DEFINED 13	2142			
EXELIXIS INC	COM		30161Q104	172	17000
SH	DEFINED 03	17000			
EXPEDITORS INTL WASH INC	COM		302130109	2064	41767
SH	DEFINED 03	41767			
EXPRESS SCRIPTS INC	COM		302182100	62033	782944
SH	DEFINED 03	782944			
EXPRESS SCRIPTS INC	COM		302182100	3	40
SH	DEFINED 13	40			
EXPRESSJET HOLDINGS INC	CL A		30218U108	4852	399696
SH	DEFINED 03	399696			
EXTREME NETWORKS INC	COM		30226D106	112	20250
SH	DEFINED 03	20250			
EXTREME NETWORKS INC	COM		30226D106	0	75
SH	DEFINED 13	75			
EXULT INC DEL	COM		302284104	61	11300
SH	DEFINED 03	11300			
EXXON MOBIL CORP	COM		30231G102	815039	18352592
SH	DEFINED 03	18352592			
EXXON MOBIL CORP	COM		30231G102	18	400
SH	DEFINED 13	400			
FEI CO	COM		30241L109	1689	70638
SH	DEFINED 03	70638			
FLIR SYS INC	COM		302445101	4495	81871
SH	DEFINED 03	81871			
FLIR SYS INC	COM		302445101	23	424
SH	DEFINED 13	424			
F M C CORP	COM NEW		302491303	3901	90498
SH	DEFINED 03	90498			
FMC TECHNOLOGIES INC	COM		30249U101	728	25276
SH	DEFINED 03	25276			
FPL GROUP INC	COM		302571104	24163	377843
SH	DEFINED 03	377843			
FPL GROUP INC	COM		302571104	1	15
SH	DEFINED 13	15			
FACTSET RESH SYS INC	COM		303075105	3759	79525
SH	DEFINED 03	79525			
FAIR ISAAC CORP	COM		303250104	2880	86285
SH	DEFINED 03	86285			
FAIR ISAAC CORP	COM		303250104	3	75
SH	DEFINED 13	75			
FAIRCHILD SEMICONDUCTOR INTL	COM		303726103	3979	243059
SH	DEFINED 03	243059			
FAMILY DLR STORES INC	COM		307000109	9682	318292
SH	DEFINED 03	318292			
FASTENAL CO	COM		311900104	24418	429664
SH	DEFINED 03	429664			
FEDDERS CORP	COM NEW		313135501	327	75069
SH	DEFINED 03	75069			
FEDERAL HOME LN MTG CORP	COM		313400301	98852	1561642
SH	DEFINED 03	1561642			
FEDERAL HOME LN MTG CORP	COM		313400301	54	851
SH	DEFINED 13	851			
FEDERAL NATL MTG ASSN	COM		313586109	166892	2338733
SH	DEFINED 03	2338733			
FEDERAL NATL MTG ASSN	COM		313586109	53	742
SH	DEFINED 13	742			
FEDERAL SIGNAL CORP	COM		313855108	407	21876
SH	DEFINED 03	21876			
FEDERATED DEPT STORES INC DE	COM		31410H101	40480	824431
SH	DEFINED 03	824431			
FEDERATED DEPT STORES INC DE	COM		31410H101	17	345
SH	DEFINED 13	345			
FEDERATED INVS INC PA	CL B		314211103	5984	197215
SH	DEFINED 03	197215			

FEDEX CORP	COM	31428X106	53544	655459
SH DEFINED 03	655459			
FEDEX CORP	COM	31428X106	230	2817
SH DEFINED 13	2817			
FEDEX CORP	COM	31428X106	212	2600 SH
CALL DEFINED 13				
FEDEX CORP	COM	31428X106	212	2600 SH
PUT DEFINED 13				
FELCOR LODGING TR INC	COM	31430F101	443	36590
SH DEFINED 03	36590			
FERRO CORP	COM	315405100	747	27999
SH DEFINED 03	27999			
FIDELITY BANKSHARES INC NEW	COM	31604Q107	220	6200
SH DEFINED 03	6200			
FIDELITY BANKSHARES INC NEW	COM	31604Q107	1	18
SH DEFINED 13	18			
FIDELITY NATL FINL INC	COM	316326107	5251	140615
SH DEFINED 03	140615			
FIDELITY NATL FINL INC	COM	316326107	140	3759
SH DEFINED 13	3759			
FIFTH THIRD BANCORP	COM	316773100	57142	1062511
SH DEFINED 03	1062511			
FIFTH THIRD BANCORP	COM	316773100	0	8
SH DEFINED 13	8			
FILENET CORP	COM	316869106	4637	146870
SH DEFINED 03	146870			
FINANCIAL FED CORP	COM	317492106	1409	39963
SH DEFINED 03	39963			
FINISAR	COM	31787A101	135	68300
SH DEFINED 03	68300			
FINISH LINE INC	CL A	317923100	272	9000
SH DEFINED 03	9000			
FIRST AMERN CORP CALIF	COM	318522307	4844	187100
SH DEFINED 03	187100			
FIRST BANCORP P R	COM	318672102	4578	112337
SH DEFINED 03	112337			
FIRST CHARTER CORP	COM	319439105	264	12100
SH DEFINED 03	12100			
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	394	3231
SH DEFINED 03	3231			
FIRST COMWLTH FINL CORP PA	COM	319829107	478	36828
SH DEFINED 03	36828			
FIRST DATA CORP	COM	319963104	74275	1668344
SH DEFINED 03	1668344			
FIRST DATA CORP	COM	319963104	6	140
SH DEFINED 13	140			
FIRST FINL BANCORP OH	COM	320209109	284	16020
SH DEFINED 03	16020			
FIRST FINL BANKSHARES	COM	32020R109	296	7063
SH DEFINED 03	7063			
FIRST HORIZON NATL CORP	COM	320517105	18044	396838
SH DEFINED 03	396838			
FIRST HORIZON NATL CORP	COM	320517105	2	51
SH DEFINED 13	51			
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	3524	186450
SH DEFINED 03	186450			
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	793	21500
SH DEFINED 03	21500			
FIRST MARBLEHEAD CORP	COM	320771108	221	5500
SH DEFINED 03	5500			
FIRST MERCHANTS CORP	COM	320817109	261	10059
SH DEFINED 03	10059			
FIRST MIDWEST BANCORP DEL	COM	320867104	3958	112404
SH DEFINED 03	112404			
FIRST HEALTH GROUP CORP	COM	320960107	2190	140270
SH DEFINED 03	140270			
FIRST NIAGARA FINL GP INC	COM	33582V108	493	41123
SH DEFINED 03	41123			
FIRST REP BK SAN FRANCISCO	COM	336158100	1844	42813
SH DEFINED 03	42813			
FISERV INC	COM	337738108	14763	379603
SH DEFINED 03	379603			
FIRSTFED FINL CORP	COM	337907109	2304	55374
SH DEFINED 03	55374			
FIRSTFED FINL CORP	COM	337907109	1	22
SH DEFINED 13	22			
FIRSTMERIT CORP	COM	337915102	1096	41572
SH DEFINED 03	41572			
FIRSTMERIT CORP	COM	337915102	1	20
SH DEFINED 13	20			
FLAGSTAR BANCORP INC	COM	337930101	2803	140986
SH DEFINED 03	140986			
FIRSTENERGY CORP	COM	337932107	38317	1024245
SH DEFINED 03	1024245			
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	371	6419

SH	DEFINED 03	6419			
	FLEETWOOD ENTERPRISES INC	COM	339099103	2156	148198
SH	DEFINED 03	148198			
	FLORIDA EAST COAST INDS	COM	340632108	414	10700
SH	DEFINED 03	10700			
	FLORIDA ROCK INDS INC	COM	341140101	5528	131089
SH	DEFINED 03	131089			
	FLUOR CORP NEW	COM	343412102	16877	354037
SH	DEFINED 03	354037			
	FLOWERS FOODS INC	COM	343498101	7846	300055
SH	DEFINED 03	300055			
	FLOWSERVE CORP	COM	34354P105	1384	55512
SH	DEFINED 03	55512			
	FOOT LOCKER INC	COM	344849104	339	13939
SH	DEFINED 03	13939			
	FORD MTR CO DEL	COM PAR \$0.01	345370860	118765	7588815
SH	DEFINED 03	7588815			
	FORD MTR CO DEL	COM PAR \$0.01	345370860	6	360
SH	DEFINED 13	360			
	FOREST CITY ENTERPRISES INC	CL A	345550107	281	5300
SH	DEFINED 03	5300			
	FOREST LABS INC	COM	345838106	42944	758326
SH	DEFINED 03	758326			
	FOREST OIL CORP	COM PAR \$0.01	346091705	2225	81438
SH	DEFINED 03	81438			
	FORGENT NETWORKS INC	COM	34629U103	30	21726
SH	DEFINED 03	21726			
	FORTUNE BRANDS INC	COM	349631101	22007	291753
SH	DEFINED 03	291753			
	FORWARD AIR CORP	COM	349853101	2018	53959
SH	DEFINED 03	53959			
	FOSSIL INC	COM	349882100	4233	155335
SH	DEFINED 03	155335			
	FOUNDRY NETWORKS INC	COM	35063R100	182	12900
SH	DEFINED 03	12900			
	4 KIDS ENMT INC	COM	350865101	823	34403
SH	DEFINED 03	34403			
	FOX ENMT GROUP INC	CL A	35138T107	2503	93730
SH	DEFINED 03	93730			
	FRANKLIN ELEC INC	COM	353514102	242	6400
SH	DEFINED 03	6400			
	FRANKLIN RES INC	COM	354613101	24541	490034
SH	DEFINED 03	490034			
	FREDS INC	CL A	356108100	1962	88816
SH	DEFINED 03	88816			
	FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	11892	358721
SH	DEFINED 03	358721			
	FREMONT GEN CORP	COM	357288109	3486	197484
SH	DEFINED 03	197484			
	FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	240	12136
SH	DEFINED 03	12136			
	FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	6	300
SH	DEFINED 13	300			
	FRONTIER AIRLINES INC NEW	COM	359065109	788	72463
SH	DEFINED 03	72463			
	FRONTIER AIRLINES INC NEW	COM	359065109	1	100
SH	DEFINED 13	100			
	FRONTIER FINL CORP WASH	COM	35907K105	287	8208
SH	DEFINED 03	8208			
	FRONTIER FINL CORP WASH	COM	35907K105	4	102
SH	DEFINED 13	102			
	FRONTIER OIL CORP	COM	35914P105	1258	59378
SH	DEFINED 03	59378			
	FULLER H B CO	COM	359694106	2213	77912
SH	DEFINED 03	77912			
	FULTON FINL CORP PA	COM	360271100	213	10563
SH	DEFINED 03	10563			
	FURNITURE BRANDS INTL INC	COM	360921100	569	22698
SH	DEFINED 03	22698			
	FURNITURE BRANDS INTL INC	COM	360921100	2	60
SH	DEFINED 13	60			
	G & K SVCS INC	CL A	361268105	2174	54090
SH	DEFINED 03	54090			
	GATX CORP	COM	361448103	910	33439
SH	DEFINED 03	33439			
	GSI COMMERCE INC	COM	36238G102	109	11300
SH	DEFINED 03	11300			
	GABLES RESIDENTIAL TR	SH BEN INT	362418105	2300	67677
SH	DEFINED 03	67677			
	GALLAGHER ARTHUR J & CO	COM	363576109	1056	34685
SH	DEFINED 03	34685			
	GAMESTOP CORP	CL A	36466R101	909	59700
SH	DEFINED 03	59700			
	GANNETT INC	COM	364730101	73947	871507
SH	DEFINED 03	871507			

GAP INC DEL	COM	364760108	58021	2392627
SH DEFINED 03	2392627			
GAP INC DEL	COM	364760108	9	370
SH DEFINED 13	370			
GARDNER DENVER INC	COM	365558105	1783	63918
SH DEFINED 03	63918			
GARTNER INC	COM	366651107	928	70159
SH DEFINED 03	70159			
GATEWAY INC	COM	367626108	3014	669858
SH DEFINED 03	669858			
GEN-PROBE INC NEW	COM	36866T103	8376	177000
SH DEFINED 03	177000			
GEN-PROBE INC NEW	COM	36866T103	17	366
SH DEFINED 13	366			
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	216	44900
SH DEFINED 03	44900			
GENCORP INC	COM	368682100	1339	99980
SH DEFINED 03	99980			
GENE LOGIC INC	COM	368689105	64	15900
SH DEFINED 03	15900			
GENENTECH INC	COM NEW	368710406	11376	202421
SH DEFINED 03	202421			
GENENTECH INC	COM NEW	368710406	101	1800
SH DEFINED 13	1800			
GENENTECH INC	COM NEW	368710406	101	1800 SH
CALL DEFINED 13				
GENENTECH INC	COM NEW	368710406	101	1800 SH
PUT DEFINED 13				
GENERAL COMMUNICATION INC	CL A	369385109	1103	138934
SH DEFINED 03	138934			
GENERAL DYNAMICS CORP	COM	369550108	71631	721356
SH DEFINED 03	721356			
GENERAL DYNAMICS CORP	COM	369550108	28	282
SH DEFINED 13	282			
GENERAL ELEC CO	COM	369604103	866505	26743982
SH DEFINED 03	26743982			
GENERAL ELEC CO	COM	369604103	10	300
SH DEFINED 13	300			
GENERAL GROWTH PPTYS INC	COM	370021107	5005	169244
SH DEFINED 03	169244			
GENERAL GROWTH PPTYS INC	COM	370021107	205	6945
SH DEFINED 13	6945			
GENERAL MLS INC	COM	370334104	37586	790786
SH DEFINED 03	790786			
GENERAL MTRS CORP	COM	370442105	112500	2414676
SH DEFINED 03	2414676			
GENERAL MTRS CORP	COM	370442105	18	391
SH DEFINED 13	391			
GENESCO INC	COM	371532102	1325	56057
SH DEFINED 03	56057			
GENESEE & WYO INC	CL A	371559105	239	10100
SH DEFINED 03	10100			
GENESIS HEALTHCARE CORP	COM	371840101	295	10150
SH DEFINED 03	10150			
GENTEX CORP	COM	371901109	1200	30240
SH DEFINED 03	30240			
GENTEX CORP	COM	371901109	9	239
SH DEFINED 13	239			
GENLYTE GROUP INC	COM	372302109	633	10064
SH DEFINED 03	10064			
GENUINE PARTS CO	COM	372460105	13067	329322
SH DEFINED 03	329322			
GENTIVA HEALTH SERVICES INC	COM	37247A102	752	46231
SH DEFINED 03	46231			
GENWORTH FINL INC	COM CL A	37247D106	978	42600
SH DEFINED 03	42600			
GENZYME CORP	COM GENL DIV	372917104	20248	427812
SH DEFINED 03	427812			
GENZYME CORP	COM GENL DIV	372917104	16	344
SH DEFINED 13	344			
GEORGIA GULF CORP	COM PAR \$0.01	373200203	3277	91383
SH DEFINED 03	91383			
GEORGIA PAC CORP	COM	373298108	58181	1573320
SH DEFINED 03	1573320			
GERBER SCIENTIFIC INC	COM	373730100	414	58665
SH DEFINED 03	58665			
GERON CORP	COM	374163103	119	14800
SH DEFINED 03	14800			
GETTY IMAGES INC	COM	374276103	350	5835
SH DEFINED 03	5835			
GILEAD SCIENCES INC	COM	375558103	27194	405882
SH DEFINED 03	405882			
GILEAD SCIENCES INC	COM	375558103	110	1649
SH DEFINED 13	1649			
GILLETTE CO	COM	375766102	139962	3300979

SH	DEFINED 03	3300979			
	GLAMIS GOLD LTD	COM	376775102	207	11800
SH	DEFINED 03	11800			
	GLATFELTER	COM	377316104	548	38933
SH	DEFINED 03	38933			
	GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	91	2200
SH	DEFINED 13	2200			
	GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	91	2200 SH
	CALL DEFINED 13				
	GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	91	2200 SH
PUT	DEFINED 13				
	GLENBOROUGH RLTY TR INC	COM	37803P105	1882	102584
SH	DEFINED 03	102584			
	GLIMCHER RLTY TR	SH BEN INT	379302102	460	20800
SH	DEFINED 03	20800			
	GLOBAL IMAGING SYSTEMS	COM	37934A100	3916	106817
SH	DEFINED 03	106817			
	GLOBAL PMTS INC	COM	37940X102	3962	88004
SH	DEFINED 03	88004			
	GOLD BANC CORP INC	COM	379907108	1494	96384
SH	DEFINED 03	96384			
	GOLD BANC CORP INC	COM	379907108	58	3733
SH	DEFINED 13	3733			
	GOLDEN WEST FINL CORP DEL	COM	381317106	48465	455708
SH	DEFINED 03	455708			
	GOLDEN WEST FINL CORP DEL	COM	381317106	52	493
SH	DEFINED 13	493			
	GOLDMAN SACHS GROUP INC	COM	38141G104	156469	1661733
SH	DEFINED 03	1661733			
	GOLDMAN SACHS GROUP INC	COM	38141G104	12	130
SH	DEFINED 13	130			
	GOODRICH CORP	COM	382388106	13586	420225
SH	DEFINED 03	420225			
	GOODYEAR TIRE & RUBR CO	COM	382550101	2961	325736
SH	DEFINED 03	325736			
	GOODYEAR TIRE & RUBR CO	COM	382550101	1	130
SH	DEFINED 13	130			
	GOODYS FAMILY CLOTHING INC	COM	382588101	796	76783
SH	DEFINED 03	76783			
	GRACE W R & CO DEL NEW	COM	38388F108	215	34700
SH	DEFINED 03	34700			
	GRACO INC	COM	384109104	3160	101773
SH	DEFINED 03	101773			
	GRAINGER W W INC	COM	384802104	11509	200154
SH	DEFINED 03	200154			
	GRANITE CONSTR INC	COM	387328107	553	30330
SH	DEFINED 03	30330			
	GRANT PRIDECO INC	COM	38821G101	1147	62139
SH	DEFINED 03	62139			
	GRAPHIC PACKAGING CORP DEL	COM	388688103	150	17300
SH	DEFINED 03	17300			
	GRAY TELEVISION INC	COM	389375106	215	15500
SH	DEFINED 03	15500			
	GREAT ATLANTIC & PAC TEA INC	COM	390064103	736	96132
SH	DEFINED 03	96132			
	GREAT LAKES CHEM CORP	COM	390568103	2846	105160
SH	DEFINED 03	105160			
	GREAT PLAINS ENERGY INC	COM	391164100	1278	43031
SH	DEFINED 03	43031			
	GREATER BAY BANCORP	COM	391648102	2105	72834
SH	DEFINED 03	72834			
	GREEN MOUNTAIN PWR CORP	COM	393154109	291	11146
SH	DEFINED 03	11146			
	GREENPOINT FINL CORP	COM	395384100	5964	150225
SH	DEFINED 03	150225			
	GREENPOINT FINL CORP	COM	395384100	8	210
SH	DEFINED 13	210			
	GREIF INC	CL A	397624107	330	7800
SH	DEFINED 03	7800			
	GREY GLOBAL GROUP INC	COM	39787M108	437	444
SH	DEFINED 03	444			
	GREY WOLF INC	COM	397888108	112	26400
SH	DEFINED 03	26400			
	GRIFFON CORP	COM	398433102	3175	142520
SH	DEFINED 03	142520			
	GROUP 1 AUTOMOTIVE INC	COM	398905109	2165	65204
SH	DEFINED 03	65204			
	GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J206	317	7000
SH	DEFINED 03	7000			
	GTECH HLDGS CORP	COM	400518106	1086	23448
SH	DEFINED 03	23448			
	GUESS INC	COM	401617105	213	13235
SH	DEFINED 03	13235			
	GUIDANT CORP	COM	401698105	36458	652441
SH	DEFINED 03	652441			

GUIDANT CORP	COM	401698105	5	96
SH DEFINED 13	96			
GUITAR CTR MGMT INC	COM	402040109	2313	52002
SH DEFINED 03	52002			
GYMBOREE CORP	COM	403777105	1014	66009
SH DEFINED 03	66009			
H & Q HEALTHCARE FD	SH BEN INT	404052102	464	26636
SH DEFINED 13	26636			
HCA INC	COM	404119109	50677	1218490
SH DEFINED 03	1218490			
HCC INS HLDGS INC	COM	404132102	1360	40711
SH DEFINED 03	40711			
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	363	13500
SH DEFINED 03	13500			
HNI CORP	COM	404251100	3266	77167
SH DEFINED 03	77167			
HMS HLDGS CORP	COM	40425J101	73	12200
SH DEFINED 03	12200			
HRPT PPTYS TR	COM SH BEN INT	40426W101	221	22100
SH DEFINED 03	22100			
HAEMONETICS CORP	COM	405024100	2030	68478
SH DEFINED 03	68478			
HAGGAR CORP	COM	405173105	300	15032
SH DEFINED 03	15032			
HAIN CELESTIAL GROUP INC	COM	405217100	1337	73870
SH DEFINED 03	73870			
HALLIBURTON CO	COM	406216101	60360	1994729
SH DEFINED 03	1994729			
HANCOCK FABRICS INC	COM	409900107	528	41443
SH DEFINED 03	41443			
HANCOCK HLDG CO	COM	410120109	369	12700
SH DEFINED 03	12700			
HANDLEMAN CO DEL	COM	410252100	626	27042
SH DEFINED 03	27042			
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	156	13300
SH DEFINED 03	13300			
HANMI FINL CORP	COM	410495105	258	8736
SH DEFINED 03	8736			
HANOVER COMPRESSOR CO	COM	410768105	949	79786
SH DEFINED 03	79786			
HARBOR FLA BANCSHARES INC	COM	411901101	292	10610
SH DEFINED 03	10610			
HARLAND JOHN H CO	COM	412693103	3719	126704
SH DEFINED 03	126704			
HARLEY DAVIDSON INC	COM	412822108	41738	673843
SH DEFINED 03	673843			
HARLEY DAVIDSON INC	COM	412822108	7	116
SH DEFINED 13	116			
HARLEYSVILLE GROUP INC	COM	412824104	219	11600
SH DEFINED 03	11600			
HARLEYSVILLE NATL CORP PA	COM	412850109	294	11475
SH DEFINED 03	11475			
HARMAN INTL INDS INC	COM	413086109	8518	93609
SH DEFINED 03	93609			
HARMONIC INC	COM	413160102	1498	176036
SH DEFINED 03	176036			
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	347	32805
SH DEFINED 03	32805			
HARRAHS ENTMT INC	COM	413619107	13687	252996
SH DEFINED 03	252996			
HARRAHS ENTMT INC	COM	413619107	10	192
SH DEFINED 13	192			
HARRIS CORP DEL	COM	413875105	3177	62609
SH DEFINED 03	62609			
HARRIS INTERACTIVE INC	COM	414549105	102	15200
SH DEFINED 03	15200			
HARRIS INTERACTIVE INC	COM	414549105	5	730
SH DEFINED 13	730			
HARSCO CORP	COM	415864107	1648	35057
SH DEFINED 03	35057			
HARTE-HANKS INC	COM	416196103	2249	92133
SH DEFINED 03	92133			
HARTFORD FINL SVCS GROUP INC	COM	416515104	57356	834395
SH DEFINED 03	834395			
HARTMARX CORP	COM	417119104	65	10250
SH DEFINED 03	10250			
HASBRO INC	COM	418056107	18615	979738
SH DEFINED 03	979738			
HAVERTY FURNITURE INC	COM	419596101	1025	58638
SH DEFINED 03	58638			
HAWAIIAN ELEC INDUSTRIES	COM	419870100	757	28996
SH DEFINED 03	28996			
HEALTHCARE SVCS GRP INC	COM	421906108	167	10900
SH DEFINED 03	10900			
HEALTH CARE PPTY INVS INC	COM	421915109	298	12400

SH	DEFINED 03	12400			
	HEALTH MGMT ASSOC INC NEW	CL A	421933102	10906	486427
SH	DEFINED 03	486427			
	HEALTH MGMT ASSOC INC NEW	CL A	421933102	17	740
SH	DEFINED 13	740			
	HEALTHCARE RLTY TR	COM	421946104	212	5652
SH	DEFINED 03	5652			
	HEADWATERS INC	COM	42210P102	2370	91400
SH	DEFINED 03	91400			
	HEALTH CARE REIT INC	COM	42217K106	1094	33650
SH	DEFINED 03	33650			
	HEALTH NET INC	COM	42222G108	4477	168926
SH	DEFINED 03	168926			
	HEALTH NET INC	COM	42222G108	109	4124
SH	DEFINED 13	4124			
	HEARST-ARGYLE TELEVISION INC	COM	422317107	216	8369
SH	DEFINED 03	8369			
	HEARTLAND EXPRESS INC	COM	422347104	3140	114751
SH	DEFINED 03	114751			
	HEIDRICK & STRUGGLES INTL IN	COM	422819102	1453	48950
SH	DEFINED 03	48950			
	HEINZ H J CO	COM	423074103	25941	661753
SH	DEFINED 03	661753			
	HELIX TECHNOLOGY CORP	COM	423319102	2612	122479
SH	DEFINED 03	122479			
	HELMERICH & PAYNE INC	COM	423452101	1222	46723
SH	DEFINED 03	46723			
	HENRY JACK & ASSOC INC	COM	426281101	1494	74349
SH	DEFINED 03	74349			
	HENRY JACK & ASSOC INC	COM	426281101	121	5998
SH	DEFINED 13	5998			
	HERCULES INC	COM	427056106	3131	256878
SH	DEFINED 03	256878			
	HERITAGE PPTY INVT TR INC	COM	42725M107	47985	1773288
SH	DEFINED 03	1773288			
	HERSHEY FOODS CORP	COM	427866108	23284	503217
SH	DEFINED 03	503217			
	HEWITT ASSOCS INC	COM	42822Q100	234	8508
SH	DEFINED 03	8508			
	HEWLETT PACKARD CO	COM	428236103	201951	9571138
SH	DEFINED 03	9571138			
	HEWLETT PACKARD CO	COM	428236103	106	5026
SH	DEFINED 13	5026			
	HEWLETT PACKARD CO	COM	428236103	97	4600 SH
CALL	DEFINED 13				
	HEWLETT PACKARD CO	COM	428236103	97	4600 SH
PUT	DEFINED 13				
	HEXCEL CORP NEW	COM	428291108	169	14600
SH	DEFINED 03	14600			
	HIBBETT SPORTING GOODS INC	COM	428565105	1576	57625
SH	DEFINED 03	57625			
	HIBERNIA CORP	CL A	428656102	4333	178317
SH	DEFINED 03	178317			
	HIGH YIELD INCOME FD INC	COM	429904105	60	11000
SH	DEFINED 03	11000			
	HIGHWOODS PTYS INC	COM	431284108	3925	167000
SH	DEFINED 03	167000			
	HILB ROGAL & HOBBS CO	COM	431294107	3007	84290
SH	DEFINED 03	84290			
	HILLENBRAND INDS INC	COM	431573104	5721	94645
SH	DEFINED 03	94645			
	HILTON HOTELS CORP	COM	432848109	13222	708593
SH	DEFINED 03	708593			
	HOLLYWOOD ENTMT CORP	COM	436141105	280	20953
SH	DEFINED 03	20953			
	HOLLYWOOD ENTMT CORP	COM	436141105	2	167
SH	DEFINED 13	167			
	HOLOGIC INC	COM	436440101	1419	61026
SH	DEFINED 03	61026			
	HOME DEPOT INC	COM	437076102	238531	6776445
SH	DEFINED 03	6776445			
	HOME DEPOT INC	COM	437076102	24	690
SH	DEFINED 13	690			
	HOMESTORE INC	COM	437852106	167	41900
SH	DEFINED 03	41900			
	HOMESTORE INC	COM	437852106	0	100
SH	DEFINED 13	100			
	HONEYWELL INTL INC	COM	438516106	78494	2142891
SH	DEFINED 03	2142891			
	HOOPER HOLMES INC	COM	439104100	864	150459
SH	DEFINED 03	150459			
	HORACE MANN EDUCATORS CORP N	COM	440327104	388	22218
SH	DEFINED 03	22218			
	HORMEL FOODS CORP	COM	440452100	2773	89170
SH	DEFINED 03	89170			

HOSPIRA INC	COM	441060100	11233	406990
SH DEFINED 03	406990			
HOSPITALITY PPTYs TR	COM SH BEN INT	44106M102	2231	52745
SH DEFINED 03	52745			
HOST MARRIOTT CORP NEW	COM	44107P104	356	28839
SH DEFINED 03	28839			
HOT TOPIC INC	COM	441339108	2165	105653
SH DEFINED 03	105653			
HOUSTON EXPL CO	COM	442120101	1073	20700
SH DEFINED 03	20700			
HOVNIANIAN ENTERPRISES INC	CL A	442487203	778	22402
SH DEFINED 03	22402			
HOVNIANIAN ENTERPRISES INC	CL A	442487203	68	1964
SH DEFINED 13	1964			
HUBBELL INC	CL B	443510201	4005	85745
SH DEFINED 03	85745			
HUDSON CITY BANCORP	COM	443683107	574	17172
SH DEFINED 03	17172			
HUDSON CITY BANCORP	COM	443683107	52	1556
SH DEFINED 13	1556			
HUDSON RIV BANCORP INC	COM	444128102	210	12300
SH DEFINED 03	12300			
HUDSON UNITED BANCORP	COM	444165104	4009	107538
SH DEFINED 03	107538			
HUGHES SUPPLY INC	COM	444482103	5084	86264
SH DEFINED 03	86264			
HUMANA INC	COM	444859102	17362	1027321
SH DEFINED 03	1027321			
HUMANA INC	COM	444859102	17	1000
SH DEFINED 13	1000			
HUMAN GENOME SCIENCES INC	COM	444903108	140	12000
SH DEFINED 03	12000			
HUMAN GENOME SCIENCES INC	COM	444903108	1	71
SH DEFINED 13	71			
HUNT J B TRANS SVCS INC	COM	445658107	11787	305532
SH DEFINED 03	305532			
HUNT J B TRANS SVCS INC	COM	445658107	22	583
SH DEFINED 13	583			
HUNTINGTON BANCSHARES INC	COM	446150104	21758	946838
SH DEFINED 03	946838			
HUTCHINSON TECHNOLOGY INC	COM	448407106	1376	55962
SH DEFINED 03	55962			
HYDRIL	COM	448774109	1601	50826
SH DEFINED 03	50826			
HYPERCOM CORP	COM	44913M105	94	11100
SH DEFINED 03	11100			
HYPERION SOLUTIONS CORP	COM	44914M104	3731	85340
SH DEFINED 03	85340			
ICU MED INC	COM	44930G107	1019	30386
SH DEFINED 03	30386			
IDX SYS CORP	COM	449491109	389	12200
SH DEFINED 03	12200			
IHOP CORP	COM	449623107	2031	56805
SH DEFINED 03	56805			
IMC GLOBAL INC	COM	449669100	13022	971813
SH DEFINED 03	971813			
IMCO RECYCLING INC	COM	449681105	411	31052
SH DEFINED 03	31052			
IMS HEALTH INC	COM	449934108	12137	517809
SH DEFINED 03	517809			
ITC DELTACOM INC	COM NEW	45031T401	70	12551
SH DEFINED 03	12551			
ISTAR FINL INC	COM	45031U101	417	10435
SH DEFINED 03	10435			
ITT EDUCATIONAL SERVICES INC	COM	45068B109	2129	56000
SH DEFINED 03	56000			
IBERIABANK CORP	COM	450828108	201	3400
SH DEFINED 03	3400			
IBERIABANK CORP	COM	450828108	4	70
SH DEFINED 13	70			
ITT INDS INC IND	COM	450911102	15257	183820
SH DEFINED 03	183820			
ICICI BK LTD	ADR	45104G104	293	24250
SH DEFINED 03	24250			
IDACORP INC	COM	451107106	747	27667
SH DEFINED 03	27667			
IDEX CORP	COM	45167R104	4270	124318
SH DEFINED 03	124318			
IDEXX LABS INC	COM	45168D104	8041	127764
SH DEFINED 03	127764			
IKON OFFICE SOLUTIONS INC	COM	451713101	163	14216
SH DEFINED 03	14216			
IDENTIX INC	COM	451906101	246	32900
SH DEFINED 03	32900			
IDENTIX INC	COM	451906101	1	91

SH	DEFINED 13	91			
	ILLINOIS TOOL WKS INC	COM	452308109	56206	586146
SH	DEFINED 03	586146			
	IMATION CORP	COM	45245A107	1480	34728
SH	DEFINED 03	34728			
	IMCLONE SYS INC	COM	45245W109	4733	55171
SH	DEFINED 03	55171			
	IMAGISTICS INTERNATIONAL INC	COM	45247T104	1649	46568
SH	DEFINED 03	46568			
	IMMUCOR INC	COM	452526106	1327	40767
SH	DEFINED 03	40767			
	IMMUNOGEN INC	COM	45253H101	95	15700
SH	DEFINED 03	15700			
	IMPAC MTG HLDGS INC	COM	45254P102	709	31500
SH	DEFINED 03	31500			
	IMPAX LABORATORIES INC	COM	45256B101	290	14968
SH	DEFINED 03	14968			
	INAMED CORP	COM	453235103	2806	44658
SH	DEFINED 03	44658			
	INCYTE CORP	COM	45337C102	157	20600
SH	DEFINED 03	20600			
	INDEPENDENCE CMNTY BK CORP	COM	453414104	2936	80661
SH	DEFINED 03	80661			
	INDEPENDENT BANK CORP MASS	COM	453836108	202	6973
SH	DEFINED 03	6973			
	INDEPENDENT BANK CORP MICH	COM	453838104	277	10922
SH	DEFINED 03	10922			
	INDEVUS PHARMACEUTICALS INC	COM	454072109	224	36400
SH	DEFINED 03	36400			
	INDYMAC BANCORP INC	COM	456607100	1558	49315
SH	DEFINED 03	49315			
	INFINITY PPTY & CAS CORP	COM	45665Q103	228	6900
SH	DEFINED 03	6900			
	INFINITY PPTY & CAS CORP	COM	45665Q103	7	210
SH	DEFINED 13	210			
	INFORMATICA CORP	COM	45666Q102	422	55300
SH	DEFINED 03	55300			
	INFONET SVCS CORP	CL B	45666T106	34	19600
SH	DEFINED 03	19600			
	INFORMATION HLDGS INC	COM	456727106	1307	47755
SH	DEFINED 03	47755			
	INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	1062	11400
SH	DEFINED 03	11400			
	INFOSPACE INC	COM NEW	45678T201	493	12949
SH	DEFINED 03	12949			
	INFOUSA INC NEW	COM	456818301	267	26300
SH	DEFINED 03	26300			
	INGRAM MICRO INC	CL A	457153104	596	41200
SH	DEFINED 03	41200			
	INGRAM MICRO INC	CL A	457153104	1	75
SH	DEFINED 13	75			
	INPUT/OUTPUT INC	COM	457652105	1205	145319
SH	DEFINED 03	145319			
	INSIGHT ENTERPRISES INC	COM	45765U103	2326	130946
SH	DEFINED 03	130946			
	INSIGHT ENTERPRISES INC	COM	45765U103	2	109
SH	DEFINED 13	109			
	INSITUFORM TECHNOLOGIES INC	CL A	457667103	953	58552
SH	DEFINED 03	58552			
	INNKEEPERS USA TR	COM	4576J0104	188	18200
SH	DEFINED 03	18200			
	INSPIRE PHARMACEUTICALS INC	COM	457733103	224	13400
SH	DEFINED 03	13400			
	INSPIRE PHARMACEUTICALS INC	COM	457733103	1	39
SH	DEFINED 13	39			
	INSTINET GROUP INC	COM	457750107	153	28900
SH	DEFINED 03	28900			
	INSTINET GROUP INC	COM	457750107	30	5731
SH	DEFINED 13	5731			
	INSURANCE AUTO AUCTIONS INC	COM	457875102	472	27774
SH	DEFINED 03	27774			
	INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	2600	73722
SH	DEFINED 03	73722			
	INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2915	210632
SH	DEFINED 03	210632			
	INTEGRATED DEVICE TECHNOLOGY	COM	458118106	77	5542
SH	DEFINED 13	5542			
	INTEGRATED ELECTRICAL SVC	COM	45811E103	109	13500
SH	DEFINED 03	13500			
	INTEGRATED CIRCUIT SYS INC	COM	45811K208	704	25923
SH	DEFINED 03	25923			
	INTEL CORP	COM	458140100	457564	16578394
SH	DEFINED 03	16578394			
	INTEL CORP	COM	458140100	108	3900
SH	DEFINED 13	3900			

INTEL CORP	COM	458140100	86	3100 SH
CALL DEFINED 13				
INTEL CORP	COM	458140100	86	3100 SH
PUT DEFINED 13				
INTEGRA BK CORP	COM	45814P105	213	9648
SH DEFINED 03	9648			
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	18	27300
SH DEFINED 03	27300			
INTELLISYNC CORP	COM	458176104	32	11000
SH DEFINED 03	11000			
INTER TEL INC	COM	458372109	1864	74663
SH DEFINED 03	74663			
INTERACTIVECORP	COM	45840Q101	14671	486748
SH DEFINED 03	486748			
INTERACTIVECORP	COM	45840Q101	117	3883
SH DEFINED 13	3883			
INTERACTIVECORP	COM	45840Q101	90	3000 SH
CALL DEFINED 13				
INTERACTIVECORP	COM	45840Q101	90	3000 SH
PUT DEFINED 13				
INTERFACE INC	CL A	458665106	1035	118169
SH DEFINED 03	118169			
INTERDIGITAL COMMUNICATIONS	COM	45866A105	2673	142100
SH DEFINED 03	142100			
INTERGRAPH CORP	COM	458683109	913	35300
SH DEFINED 03	35300			
INTERMAGNETICS GEN CORP	COM	458771102	1183	34778
SH DEFINED 03	34778			
INTERMET CORP	COM	45881K104	220	51887
SH DEFINED 03	51887			
INTERNAP NETWORK SVCS CORP	COM	45885A102	15	12800
SH DEFINED 03	12800			
INTERNATIONAL BANCSHARES COR	COM	459044103	462	11403
SH DEFINED 03	11403			
INTERNATIONAL BUSINESS MACHS	COM	459200101	461633	5236904
SH DEFINED 03	5236904			
INTERNATIONAL BUSINESS MACHS	COM	459200101	24	270
SH DEFINED 13	270			
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	8390	224323
SH DEFINED 03	224323			
INTERNATIONAL GAME TECHNOLOG	COM	459902102	25285	655048
SH DEFINED 03	655048			
INTERNATIONAL GAME TECHNOLOG	COM	459902102	32	830
SH DEFINED 13	830			
INTL PAPER CO	COM	460146103	57688	1290559
SH DEFINED 03	1290559			
INTERNATIONAL RECTIFIER CORP	COM	460254105	3722	89858
SH DEFINED 03	89858			
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1682	34575
SH DEFINED 03	34575			
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	5	100
SH DEFINED 13	100			
INTERNATIONAL STL GROUP INC	COM	460377104	253	8500
SH DEFINED 03	8500			
INTERNET SEC SYS INC	COM	46060X107	1491	97200
SH DEFINED 03	97200			
INTERPUBLIC GROUP COS INC	COM	460690100	10825	788440
SH DEFINED 03	788440			
INTERPUBLIC GROUP COS INC	COM	460690100	4	300
SH DEFINED 13	300			
INTERSIL CORP	CL A	46069S109	2886	133231
SH DEFINED 03	133231			
INTERSTATE BAKERIES CORP DEL	COM	46072H108	622	57373
SH DEFINED 03	57373			
INTERVOICE INC NEW	COM	461142101	388	33800
SH DEFINED 03	33800			
INTRADO INC	COM	46117A100	1158	71996
SH DEFINED 03	71996			
INTUIT	COM	461202103	15672	406232
SH DEFINED 03	406232			
INTUIT	COM	461202103	81	2100 SH
CALL DEFINED 13				
INVACARE CORP	COM	461203101	4483	100240
SH DEFINED 03	100240			
INTUITIVE SURGICAL INC	COM NEW	46120E602	311	16363
SH DEFINED 03	16363			
INVERESK RESH GROUP INC	COM	461238107	558	18100
SH DEFINED 03	18100			
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1602	125268
SH DEFINED 03	125268			
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	4	340
SH DEFINED 13	340			
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	151	14500
SH DEFINED 03	14500			
INVISION TECHNOLOGIES INC	COM	461851107	1837	36821

SH	DEFINED 03	36821			
	INVITROGEN CORP	COM	46185R100	338	4700
SH	DEFINED 03	4700			
	INVESTORS FINL SERVICES CORP	COM	461915100	2519	57794
SH	DEFINED 03	57794			
	INVESTORS FINL SERVICES CORP	COM	461915100	4	100
SH	DEFINED 13	100			
	IOMEGA CORP	COM NEW	462030305	108	19400
SH	DEFINED 03	19400			
	IONICS INC	COM	462218108	1387	49087
SH	DEFINED 03	49087			
	IRON MTN INC PA	COM	462846106	403	8350
SH	DEFINED 03	8350			
	IRWIN FINL CORP	COM	464119106	2339	88587
SH	DEFINED 03	88587			
	ISHARES TR	S&P 500 INDEX	464287200	1015	8856
SH	DEFINED 10	8856			
	ISHARES TR	MSCI EMERG MKT	464287234	550	3400
SH	DEFINED 03	3400			
	ISHARES TR	MSCI EAFE IDX	464287465	400	2800
SH	DEFINED 03	2800			
	ISHARES TR	MSCI EAFE IDX	464287465	1484	10379
SH	DEFINED 10	10379			
	ISHARES TR	S&P MIDCAP 400	464287507	10500	86350
SH	DEFINED 03	86350			
	ISHARES TR	RUSSELL1000VAL	464287598	2286	38064
SH	DEFINED 10	38064			
	ISHARES TR	RUSSELL1000GRW	464287614	1843	38526
SH	DEFINED 10	38526			
	ISHARES TR	RUSL 2000 VALU	464287630	574	3329
SH	DEFINED 10	3329			
	ISHARES TR	RUSL 2000 GROW	464287648	552	8829
SH	DEFINED 10	8829			
	ISHARES TR	RUSSELL 2000	464287655	4366	37000
SH	DEFINED 03	37000			
	ISHARES TR	RUSSELL 2000	464287655	94	800
SH	DEFINED 13	800			
	ISHARES TR	RUSSELL 2000	464287655	94	800 SH
CALL	DEFINED 13				
	ISHARES TR	RUSSELL 2000	464287655	94	800 SH
PUT	DEFINED 13				
	ISHARES TR	S&P SMLCAP 600	464287804	44013	299000
SH	DEFINED 03	299000			
	ITRON INC	COM	465741106	1055	45990
SH	DEFINED 03	45990			
	IVAX CORP	COM	465823102	4038	168323
SH	DEFINED 03	168323			
	IXYS CORP	COM	46600W106	170	21600
SH	DEFINED 03	21600			
	J & J SNACK FOODS CORP	COM	466032109	1248	30567
SH	DEFINED 03	30567			
	JDS UNIPHASE CORP	COM	46612J101	10284	2713538
SH	DEFINED 03	2713538			
	JDA SOFTWARE GROUP INC	COM	46612K108	1088	82610
SH	DEFINED 03	82610			
	J F CHINA REGION FD INC	COM	46614T107	438	38563
SH	DEFINED 13	38563			
	J JILL GROUP INC	COM	466189107	1928	81730
SH	DEFINED 03	81730			
	JLG INDS INC	COM	466210101	1938	139504
SH	DEFINED 03	139504			
	J P MORGAN CHASE & CO	COM	46625H100	253226	6531501
SH	DEFINED 03	6531501			
	J P MORGAN CHASE & CO	COM	46625H100	191	4924
SH	DEFINED 13	4924			
	J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	1629	58594
SH	DEFINED 03	58594			
	JABIL CIRCUIT INC	COM	466313103	10433	414332
SH	DEFINED 03	414332			
	JACK IN THE BOX INC	COM	466367109	4749	159894
SH	DEFINED 03	159894			
	JACOBS ENGR GROUP INC DEL	COM	469814107	888	22558
SH	DEFINED 03	22558			
	JACUZZI BRANDS INC	COM	469865109	344	42630
SH	DEFINED 03	42630			
	JAKKS PAC INC	COM	47012E106	1424	68472
SH	DEFINED 03	68472			
	JANUS CAP GROUP INC	COM	47102X105	13520	819899
SH	DEFINED 03	819899			
	JAPAN EQUITY FD INC	COM	471057109	569	87734
SH	DEFINED 13	87734			
	JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	321	24800
SH	DEFINED 13	24800			
	JARDEN CORP	COM	471109108	219	6096
SH	DEFINED 03	6096			

JARDEN CORP	COM	471109108	2	63
SH DEFINED 13	63			
JEFFERIES GROUP INC NEW	COM	472319102	2489	80500
SH DEFINED 03	80500			
JEFFERSON PILOT CORP	COM	475070108	23782	468152
SH DEFINED 03	468152			
JETBLUE AWYS CORP	COM	477143101	1270	43233
SH DEFINED 03	43233			
JO-ANN STORES INC	COM	47758P307	1662	56520
SH DEFINED 03	56520			
JOHNSON & JOHNSON	COM	478160104	473692	8504342
SH DEFINED 03	8504342			
JOHNSON & JOHNSON	COM	478160104	1588	28514
SH DEFINED 13	28514			
JOHNSON & JOHNSON	COM	478160104	301	5400 SH
CALL DEFINED 13				
JOHNSON & JOHNSON	COM	478160104	195	3500 SH
PUT DEFINED 13				
JOHNSON CTLS INC	COM	478366107	31695	593765
SH DEFINED 03	593765			
JOHNSON CTLS INC	COM	478366107	13	242
SH DEFINED 13	242			
JONES APPAREL GROUP INC	COM	480074103	35338	895082
SH DEFINED 03	895082			
JONES LANG LASALLE INC	COM	48020Q107	398	14700
SH DEFINED 03	14700			
JOS A BANK CLOTHIERS INC	COM	480838101	378	12050
SH DEFINED 03	12050			
JOS A BANK CLOTHIERS INC	COM	480838101	33	1061
SH DEFINED 13	1061			
JOURNAL REGISTER CO	COM	481138105	416	20800
SH DEFINED 03	20800			
JOY GLOBAL INC	COM	481165108	330	11016
SH DEFINED 03	11016			
JUNIPER NETWORKS INC	COM	48203R104	1138	46300
SH DEFINED 03	46300			
JUNIPER NETWORKS INC	COM	48203R104	10	399
SH DEFINED 13	399			
KCS ENERGY INC	COM	482434206	200	15000
SH DEFINED 03	15000			
KLA-TENCOR CORP	COM	482480100	18099	366518
SH DEFINED 03	366518			
KLA-TENCOR CORP	COM	482480100	218	4415
SH DEFINED 13	4415			
KLA-TENCOR CORP	COM	482480100	217	4400 SH
CALL DEFINED 13				
KLA-TENCOR CORP	COM	482480100	217	4400 SH
PUT DEFINED 13				
K-SWISS INC	CL A	482686102	2153	106555
SH DEFINED 03	106555			
K2 INC	COM	482732104	1724	109839
SH DEFINED 03	109839			
K V PHARMACEUTICAL CO	CL A	482740206	521	22550
SH DEFINED 03	22550			
KAMAN CORP	CL A	483548103	882	63040
SH DEFINED 03	63040			
KANSAS CITY SOUTHERN	COM NEW	485170302	2201	142022
SH DEFINED 03	142022			
KAYDON CORP	COM	486587108	2601	84091
SH DEFINED 03	84091			
KEANE INC	COM	486665102	1178	86081
SH DEFINED 03	86081			
KB HOME	COM	48666K109	21495	313208
SH DEFINED 03	313208			
KB HOME	COM	48666K109	77	1127
SH DEFINED 13	1127			
KEITHLEY INSTRS INC	COM	487584104	1062	47928
SH DEFINED 03	47928			
KELLOGG CO	COM	487836108	32974	787909
SH DEFINED 03	787909			
KELLOGG CO	COM	487836108	5	130
SH DEFINED 13	130			
KELLWOOD CO	COM	488044108	3681	84522
SH DEFINED 03	84522			
KELLWOOD CO	COM	488044108	17	399
SH DEFINED 13	399			
KELLY SVCS INC	CL A	488152208	797	26731
SH DEFINED 03	26731			
KEMET CORP	COM	488360108	1063	86989
SH DEFINED 03	86989			
KENNAMETAL INC	COM	489170100	1446	31566
SH DEFINED 03	31566			
KENSEY NASH CORP	COM	490057106	3206	92931
SH DEFINED 03	92931			
KERR MCGEE CORP	COM	492386107	23703	440825

SH	DEFINED 03	440825			
	KERR MCGEE CORP	COM	492386107	5	102
SH	DEFINED 13	102			
	KEY ENERGY SVCS INC	COM	492914106	5121	542500
SH	DEFINED 03	542500			
	KEYCORP NEW	COM	493267108	40469	1353920
SH	DEFINED 03	1353920			
	KEYNOTE SYS INC	COM	493308100	483	35161
SH	DEFINED 03	35161			
	KEYSPAN CORP	COM	49337W100	18379	500788
SH	DEFINED 03	500788			
	KEYSPAN CORP	COM	49337W100	156	4247
SH	DEFINED 13	4247			
	KIMBALL INTL INC	CL B	494274103	267	18100
SH	DEFINED 03	18100			
	KILROY RLTY CORP	COM	49427F108	2793	81892
SH	DEFINED 03	81892			
	KIMBERLY CLARK CORP	COM	494368103	127051	1928514
SH	DEFINED 03	1928514			
	KIMBERLY CLARK CORP	COM	494368103	7	100
SH	DEFINED 13	100			
	KIMCO REALTY CORP	COM	49446R109	487	10700
SH	DEFINED 03	10700			
	KINDER MORGAN INC KANS	COM	49455P101	20307	342498
SH	DEFINED 03	342498			
	KINDRED HEALTHCARE INC	COM	494580103	511	19400
SH	DEFINED 03	19400			
	KINDRED HEALTHCARE INC	COM	494580103	2	81
SH	DEFINED 13	81			
	KINETIC CONCEPTS INC	COM NEW	49460W208	279	5600
SH	DEFINED 03	5600			
	KING PHARMACEUTICALS INC	COM	495582108	10260	896057
SH	DEFINED 03	896057			
	KING PHARMACEUTICALS INC	COM	495582108	3	300
SH	DEFINED 13	300			
	KIRBY CORP	COM	497266106	2346	60319
SH	DEFINED 03	60319			
	KMART HLDG CORPORATION	COM	498780105	582	8100
SH	DEFINED 03	8100			
	KNIGHT RIDDER INC	COM	499040103	12181	169179
SH	DEFINED 03	169179			
	KNIGHT TRADING GROUP INC	COM	499063105	8049	803300
SH	DEFINED 03	803300			
	KNIGHT TRADING GROUP INC	COM	499063105	3	255
SH	DEFINED 13	255			
	KNIGHT TRANSN INC	COM	499064103	4998	173964
SH	DEFINED 03	173964			
	KNIGHT TRANSN INC	COM	499064103	0	4
SH	DEFINED 13	4			
	KOGER EQUITY INC	COM	500228101	201	8700
SH	DEFINED 03	8700			
	KOHL'S CORP	COM	500255104	33866	800993
SH	DEFINED 03	800993			
	KOPIN CORP	COM	500600101	819	160182
SH	DEFINED 03	160182			
	KOREA ELECTRIC PWR	SPONSORED ADR	500631106	179	19500
SH	DEFINED 03	19500			
	KORN FERRY INTL	COM NEW	500643200	913	47144
SH	DEFINED 03	47144			
	KOS PHARMACEUTICALS INC	COM	500648100	234	7100
SH	DEFINED 03	7100			
	KOS PHARMACEUTICALS INC	COM	500648100	294	8909
SH	DEFINED 13	8909			
	KRAFT FOODS INC	CL A	50075N104	935	29519
SH	DEFINED 03	29519			
	KRAFT FOODS INC	CL A	50075N104	5	156
SH	DEFINED 13	156			
	KRISPY KREME DOUGHNUTS INC	COM	501014104	481	25200
SH	DEFINED 03	25200			
	KROGER CO	COM	501044101	54036	2969026
SH	DEFINED 03	2969026			
	KROGER CO	COM	501044101	5	300
SH	DEFINED 13	300			
	KROLL INC	COM	501049100	5579	151266
SH	DEFINED 03	151266			
	KROLL INC	COM	501049100	1	31
SH	DEFINED 13	31			
	KRONOS INC	COM	501052104	3801	92255
SH	DEFINED 03	92255			
	KULICKE & SOFFA INDS INC	COM	501242101	1867	170319
SH	DEFINED 03	170319			
	LSI LOGIC CORP	COM	502161102	18936	2484976
SH	DEFINED 03	2484976			
	LTC PPTYS INC	COM	502175102	254	15300
SH	DEFINED 03	15300			

LTX CORP	COM	502392103	378	34967
SH DEFINED 03	34967			
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	6120	91614
SH DEFINED 03	91614			
LA JOLLA PHARMACEUTICAL CO	COM	503459109	48	19900
SH DEFINED 03	19900			
LA JOLLA PHARMACEUTICAL CO	COM	503459109	0	100
SH DEFINED 13	100			
LA QUINTA CORP	PAIRED CTF	50419U202	410	48800
SH DEFINED 03	48800			
LA Z BOY INC	COM	505336107	2586	143844
SH DEFINED 03	143844			
LABOR READY INC	COM NEW	505401208	1712	110433
SH DEFINED 03	110433			
LABONE INC NEW	COM	50540L105	982	30900
SH DEFINED 03	30900			
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	506	12750
SH DEFINED 03	12750			
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	95	2400
SH DEFINED 13	2400			
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	95	2400 SH
CALL DEFINED 13				
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	95	2400 SH
PUT DEFINED 13				
LABRANCHE & CO INC	COM	505447102	158	18723
SH DEFINED 03	18723			
LACLEDE GROUP INC	COM	505597104	1510	55087
SH DEFINED 03	55087			
LAFARGE NORTH AMERICA INC	COM	505862102	303	7000
SH DEFINED 03	7000			
LAFARGE NORTH AMERICA INC	COM	505862102	7	171
SH DEFINED 13	171			
LAIDLAW INTL INC	COM	50730R102	132	10200
SH DEFINED 03	10200			
LAM RESEARCH CORP	COM	512807108	1342	50072
SH DEFINED 03	50072			
LAM RESEARCH CORP	COM	512807108	4	133
SH DEFINED 13	133			
LAMAR ADVERTISING CO	CL A	512815101	390	9000
SH DEFINED 03	9000			
LANCASTER COLONY CORP	COM	513847103	984	23640
SH DEFINED 03	23640			
LANCE INC	COM	514606102	1131	73446
SH DEFINED 03	73446			
LANDAMERICA FINL GROUP INC	COM	514936103	5771	148231
SH DEFINED 03	148231			
LANDRYS RESTAURANTS INC	COM	51508L103	2452	82038
SH DEFINED 03	82038			
LANDSTAR SYS INC	COM	515098101	4126	78037
SH DEFINED 03	78037			
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	326	22700
SH DEFINED 13	22700			
LATTICE SEMICONDUCTOR CORP	COM	518415104	968	138072
SH DEFINED 03	138072			
LAUDER ESTEE COS INC	CL A	518439104	2025	41521
SH DEFINED 03	41521			
LAUREATE EDUCATION INC	COM	518613104	1100	28756
SH DEFINED 03	28756			
LAWSON PRODS INC	COM	520776105	975	25549
SH DEFINED 03	25549			
LEAR CORP	COM	521865105	10547	178792
SH DEFINED 03	178792			
LEE ENTERPRISES INC	COM	523768109	1260	26235
SH DEFINED 03	26235			
LEGGETT & PLATT INC	COM	524660107	10163	380496
SH DEFINED 03	380496			
LEGG MASON INC	COM	524901105	4307	47322
SH DEFINED 03	47322			
LEHMAN BROS HLDGS INC	COM	524908100	95120	1264050
SH DEFINED 03	1264050			
LENNAR CORP	CL A	526057104	39189	876319
SH DEFINED 03	876319			
LENNAR CORP	CL A	526057104	6	140
SH DEFINED 13	140			
LENNOX INTL INC	COM	526107107	3252	179667
SH DEFINED 03	179667			
LEUCADIA NATL CORP	COM	527288104	3089	62145
SH DEFINED 03	62145			
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	241	68700
SH DEFINED 03	68700			
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1	296
SH DEFINED 13	296			
LEXICON GENETICS INC	COM	528872104	103	13100
SH DEFINED 03	13100			
LEXICON GENETICS INC	COM	528872104	0	9

SH	DEFINED 13	9			
	LEXINGTON CORP PPTYS TR	COM	529043101	2566	128902
SH	DEFINED 03	128902			
	LEXMARK INTL NEW	CL A	529771107	41145	426236
SH	DEFINED 03	426236			
	LEXMARK INTL NEW	CL A	529771107	128	1325
SH	DEFINED 13	1325			
	LIBBEY INC	COM	529898108	982	35387
SH	DEFINED 03	35387			
	LIBERTY CORP S C	COM	530370105	309	6578
SH	DEFINED 03	6578			
	LIBERTY MEDIA CORP NEW	COM SER A	530718105	4517	502500
SH	DEFINED 03	502500			
	LIBERTY MEDIA INTL INC	COM SER A	530719103	475	12797
SH	DEFINED 03	12797			
	LIBERTY PPTY TR	SH BEN INT	531172104	1485	36928
SH	DEFINED 03	36928			
	LIFEPOINT HOSPITALS INC	COM	53219L109	8230	221124
SH	DEFINED 03	221124			
	LIFEPOINT HOSPITALS INC	COM	53219L109	2	60
SH	DEFINED 13	60			
	LIGAND PHARMACEUTICALS INC	CL B	53220K207	478	27500
SH	DEFINED 03	27500			
	LIGAND PHARMACEUTICALS INC	CL B	53220K207	217	12514
SH	DEFINED 13	12514			
	LIGHTBRIDGE INC	COM	532226107	55	9772
SH	DEFINED 03	9772			
	LIGHTBRIDGE INC	COM	532226107	3	523
SH	DEFINED 13	523			
	LILLY ELI & CO	COM	532457108	173790	2485910
SH	DEFINED 03	2485910			
	LILLY ELI & CO	COM	532457108	98	1400
SH	DEFINED 13	1400			
	LILLY ELI & CO	COM	532457108	98	1400 SH
CALL	DEFINED 13				
	LILLY ELI & CO	COM	532457108	98	1400 SH
PUT	DEFINED 13				
	LIMITED BRANDS INC	COM	532716107	26103	1395879
SH	DEFINED 03	1395879			
	LIMITED BRANDS INC	COM	532716107	8	420
SH	DEFINED 13	420			
	LINCARE HLDGS INC	COM	532791100	1281	38993
SH	DEFINED 03	38993			
	LINCARE HLDGS INC	COM	532791100	16	500
SH	DEFINED 13	500			
	LINCOLN ELEC HLDGS INC	COM	533900106	1152	33800
SH	DEFINED 03	33800			
	LINCOLN NATL CORP IND	COM	534187109	24400	516412
SH	DEFINED 03	516412			
	LINCOLN NATL CORP IND	COM	534187109	5	100
SH	DEFINED 13	100			
	LINDSAY MFG CO	COM	535555106	674	28077
SH	DEFINED 03	28077			
	LINEAR TECHNOLOGY CORP	COM	535678106	82253	2083925
SH	DEFINED 03	2083925			
	LINENS N THINGS INC	COM	535679104	4635	158146
SH	DEFINED 03	158146			
	LITHIA MTRS INC	CL A	536797103	310	12500
SH	DEFINED 03	12500			
	LITTELFUSE INC	COM	537008104	2289	53984
SH	DEFINED 03	53984			
	LIZ CLAIBORNE INC	COM	539320101	26861	746546
SH	DEFINED 03	746546			
	LIZ CLAIBORNE INC	COM	539320101	8	214
SH	DEFINED 13	214			
	LOCKHEED MARTIN CORP	COM	539830109	93739	1799898
SH	DEFINED 03	1799898			
	LOEWS CORP	COM	540424108	36848	614536
SH	DEFINED 03	614536			
	LONE STAR STEAKHOUSE SALOON	COM	542307103	1625	59756
SH	DEFINED 03	59756			
	LONE STAR STEAKHOUSE SALOON	COM	542307103	1	22
SH	DEFINED 13	22			
	LONE STAR TECHNOLOGIES INC	COM	542312103	2275	82536
SH	DEFINED 03	82536			
	LONGS DRUG STORES CORP	COM	543162101	2070	86700
SH	DEFINED 03	86700			
	LONGVIEW FIBRE CO	COM	543213102	453	30761
SH	DEFINED 03	30761			
	LOOKSMART LTD	COM	543442107	80	36800
SH	DEFINED 03	36800			
	LOUISIANA PAC CORP	COM	546347105	36938	1561841
SH	DEFINED 03	1561841			
	LOWES COS INC	COM	548661107	120910	2300848
SH	DEFINED 03	2300848			

LUBRIZOL CORP	COM	549271104	3958	108085
SH DEFINED 03	108085			
LUCENT TECHNOLOGIES INC	COM	549463107	32161	8508084
SH DEFINED 03	8508084			
LYDALL INC DEL	COM	550819106	390	39946
SH DEFINED 03	39946			
LYON WILLIAM HOMES	COM	552074106	267	2900
SH DEFINED 03	2900			
LYONDELL CHEMICAL CO	COM	552078107	3149	181097
SH DEFINED 03	181097			
M & T BK CORP	COM	55261F104	19594	224445
SH DEFINED 03	224445			
MAF BANCORP INC	COM	55261R108	3461	81096
SH DEFINED 03	81096			
MBIA INC	COM	55262C100	26545	464720
SH DEFINED 03	464720			
MBNA CORP	COM	55262L100	98774	3829923
SH DEFINED 03	3829923			
MBNA CORP	COM	55262L100	11	444
SH DEFINED 13	444			
MB FINANCIAL INC NEW	COM	55264U108	335	9100
SH DEFINED 03	9100			
M D C HLDGS INC	COM	552676108	7547	118652
SH DEFINED 03	118652			
M D C HLDGS INC	COM	552676108	7	112
SH DEFINED 13	112			
MDU RES GROUP INC	COM	552690109	2307	96021
SH DEFINED 03	96021			
MDU RES GROUP INC	COM	552690109	2	81
SH DEFINED 13	81			
MEMC ELECTR MATLS INC	COM	552715104	212	21500
SH DEFINED 03	21500			
MFA MTG INVT INC	COM	55272X102	256	28800
SH DEFINED 03	28800			
MGE ENERGY INC	COM	55277P104	232	7100
SH DEFINED 03	7100			
MGIC INVT CORP WIS	COM	552848103	24795	326847
SH DEFINED 03	326847			
MGI PHARMA INC	COM	552880106	4571	169240
SH DEFINED 03	169240			
MGM MIRAGE	COM	552953101	607	12930
SH DEFINED 03	12930			
MIM CORP	COM	553044108	122	14000
SH DEFINED 03	14000			
M/I HOMES INC	COM	55305B101	528	12995
SH DEFINED 03	12995			
MKS INSTRUMENT INC	COM	55306N104	474	20757
SH DEFINED 03	20757			
MPS GROUP INC	COM	553409103	1523	125646
SH DEFINED 03	125646			
MRV COMMUNICATIONS INC	COM	553477100	155	56444
SH DEFINED 03	56444			
MRV COMMUNICATIONS INC	COM	553477100	0	100
SH DEFINED 13	100			
MRO SOFTWARE INC	COM	55347W105	965	70880
SH DEFINED 03	70880			
MSC SOFTWARE CORP	COM	553531104	135	15100
SH DEFINED 03	15100			
MTS SYS CORP	COM	553777103	274	11700
SH DEFINED 03	11700			
MTS SYS CORP	COM	553777103	2	85
SH DEFINED 13	85			
MACDERMID INC	COM	554273102	7169	211785
SH DEFINED 03	211785			
MACERICH CO	COM	554382101	253	5287
SH DEFINED 03	5287			
MACK CALI RLTY CORP	COM	554489104	2355	56900
SH DEFINED 03	56900			
MACROVISION CORP	COM	555904101	797	31828
SH DEFINED 03	31828			
MACROVISION CORP	COM	555904101	2	86
SH DEFINED 13	86			
MACROMEDIA INC	COM	556100105	824	33584
SH DEFINED 03	33584			
MAGNETEK INC	COM	559424106	485	58114
SH DEFINED 03	58114			
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	563	54250
SH DEFINED 03	54250			
MAGYAR TAVKOZLESI RT	SPONSORED ADR	559776109	386	19015
SH DEFINED 03	19015			
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	370	51000
SH DEFINED 03	51000			
MANDALAY RESORT GROUP	COM	562567107	1915	27905
SH DEFINED 03	27905			
MANHATTAN ASSOCS INC	COM	562750109	2018	65362

SH	DEFINED 03	65362			
	MANITOWOC INC	COM	563571108	2046	60452
SH	DEFINED 03	60452			
	MANOR CARE INC NEW	COM	564055101	7120	217867
SH	DEFINED 03	217867			
	MANPOWER INC	COM	56418H100	1760	34660
SH	DEFINED 03	34660			
	MANTECH INTL CORP	CL A	564563104	1294	68930
SH	DEFINED 03	68930			
	MANUFACTURED HOME CMNTYS INC	COM	564682102	222	6700
SH	DEFINED 03	6700			
	MAPINFO CORP	COM	565105103	449	42342
SH	DEFINED 03	42342			
	MARATHON OIL CORP	COM	565849106	45675	1207069
SH	DEFINED 03	1207069			
	MARATHON OIL CORP	COM	565849106	226	5965
SH	DEFINED 13	5965			
	MARATHON OIL CORP	COM	565849106	204	5400 SH
CALL	DEFINED 13				
	MARATHON OIL CORP	COM	565849106	204	5400 SH
PUT	DEFINED 13				
	MARCUS CORP	COM	566330106	1234	71565
SH	DEFINED 03	71565			
	MARKEL CORP	COM	570535104	305	1100
SH	DEFINED 03	1100			
	MARSH & MCLENNAN COS INC	COM	571748102	45014	991937
SH	DEFINED 03	991937			
	MARSHALL & ILSLEY CORP	COM	571834100	18456	472151
SH	DEFINED 03	472151			
	MARSHALL & ILSLEY CORP	COM	571834100	23	600
SH	DEFINED 13	600			
	MARRIOTT INTL INC NEW	CL A	571903202	23370	468527
SH	DEFINED 03	468527			
	MARTIN MARIETTA MATLS INC	COM	573284106	2356	53139
SH	DEFINED 03	53139			
	MARVEL ENTERPRISES INC	COM	57383M108	211	10800
SH	DEFINED 03	10800			
	MASCO CORP	COM	574599106	89495	2870273
SH	DEFINED 03	2870273			
	MASSEY ENERGY CORP	COM	576206106	5503	195070
SH	DEFINED 03	195070			
	MATERIAL SCIENCES CORP	COM	576674105	357	33484
SH	DEFINED 03	33484			
	MATRIX SVC CO	COM	576853105	162	17700
SH	DEFINED 03	17700			
	MATRIXONE INC	COM	57685P304	116	16800
SH	DEFINED 03	16800			
	MATTEL INC	COM	577081102	17489	958304
SH	DEFINED 03	958304			
	MATTHEWS INTL CORP	CL A	577128101	524	15900
SH	DEFINED 03	15900			
	MAXTOR CORP	COM NEW	577729205	156	23600
SH	DEFINED 03	23600			
	MAXIM INTEGRATED PRODS INC	COM	57772K101	104299	1989686
SH	DEFINED 03	1989686			
	MAXIM INTEGRATED PRODS INC	COM	57772K101	14	273
SH	DEFINED 13	273			
	MAXYGEN INC	COM	577776107	133	12600
SH	DEFINED 03	12600			
	MAY DEPT STORES CO	COM	577778103	23497	854730
SH	DEFINED 03	854730			
	MAY DEPT STORES CO	COM	577778103	6	236
SH	DEFINED 13	236			
	MAVERICK TUBE CORP	COM	577914104	4394	167343
SH	DEFINED 03	167343			
	MAXIMUS INC	COM	577933104	2097	59139
SH	DEFINED 03	59139			
	MAYTAG CORP	COM	578592107	8695	354765
SH	DEFINED 03	354765			
	MCCLATCHY CO	CL A	579489105	342	4875
SH	DEFINED 03	4875			
	MCCORMICK & CO INC	COM NON VTG	579780206	8709	256158
SH	DEFINED 03	256158			
	MCDATA CORP	CL A	580031201	200	37138
SH	DEFINED 03	37138			
	MCDONALDS CORP	COM	580135101	126059	4848409
SH	DEFINED 03	4848409			
	MCDONALDS CORP	COM	580135101	12	443
SH	DEFINED 13	443			
	MCG CAPITAL CORP	COM	58047P107	161	10500
SH	DEFINED 03	10500			
	MCGRAW HILL COS INC	COM	580645109	38005	496344
SH	DEFINED 03	496344			
	MCKESSON CORP	COM	58155Q103	25860	753282
SH	DEFINED 03	753282			

MCLEODUSA INC	CL A	582266706	9	18364
SH DEFINED 03	18364			
MEADE INSTRUMENTS CORP	COM	583062104	127	39773
SH DEFINED 03	39773			
MEADWESTVACO CORP	COM	583334107	16587	564377
SH DEFINED 03	564377			
MEDAREX INC	COM	583916101	266	36454
SH DEFINED 03	36454			
MEDAREX INC	COM	583916101	2	305
SH DEFINED 13	305			
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	25613	683015
SH DEFINED 03	683015			
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1	24
SH DEFINED 13	24			
MEDIA GEN INC	CL A	584404107	2071	32254
SH DEFINED 03	32254			
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	166	21200
SH DEFINED 03	21200			
MEDICINES CO	COM	584688105	659	21600
SH DEFINED 03	21600			
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	4878	122113
SH DEFINED 03	122113			
MEDIMMUNE INC	COM	584699102	14336	612921
SH DEFINED 03	612921			
MEDIMMUNE INC	COM	584699102	89	3800
SH DEFINED 13	3800			
MEDTRONIC INC	COM	585055106	191534	3931319
SH DEFINED 03	3931319			
MELLON FINL CORP	COM	58551A108	24195	824907
SH DEFINED 03	824907			
MEMBERWORKS INC	COM	586002107	1508	50898
SH DEFINED 03	50898			
MENS WEARHOUSE INC	COM	587118100	3007	113933
SH DEFINED 03	113933			
MENTOR CORP MINN	COM	587188103	4255	124093
SH DEFINED 03	124093			
MENTOR GRAPHICS CORP	COM	587200106	2280	147363
SH DEFINED 03	147363			
MENTOR GRAPHICS CORP	COM	587200106	2	113
SH DEFINED 13	113			
MERCANTILE BANKSHARES CORP	COM	587405101	2501	53421
SH DEFINED 03	53421			
MERCK & CO INC	COM	589331107	329508	6937000
SH DEFINED 03	6937000			
MERCK & CO INC	COM	589331107	183	3843
SH DEFINED 13	3843			
MERCURY COMPUTER SYS	COM	589378108	2670	107672
SH DEFINED 03	107672			
MERCURY GENL CORP NEW	COM	589400100	268	5400
SH DEFINED 03	5400			
MERCURY INTERACTIVE CORP	COM	589405109	8365	167872
SH DEFINED 03	167872			
MEREDITH CORP	COM	589433101	5848	106407
SH DEFINED 03	106407			
MERISTAR HOSPITALITY CORP	COM	58984Y103	208	30400
SH DEFINED 03	30400			
MERIT MED SYS INC	COM	589889104	1291	81038
SH DEFINED 03	81038			
MERITAGE CORP	COM	59001A102	2788	40516
SH DEFINED 03	40516			
MERRILL LYNCH & CO INC	COM	590188108	203909	3777491
SH DEFINED 03	3777491			
MERRILL LYNCH & CO INC	COM	590188108	23	430
SH DEFINED 13	430			
MESA AIR GROUP INC	COM	590479101	651	80456
SH DEFINED 03	80456			
METHODE ELECTRS INC	COM	591520200	1723	132826
SH DEFINED 03	132826			
METLIFE INC	COM	59156R108	61921	1727232
SH DEFINED 03	1727232			
METLIFE INC	COM	59156R108	43	1203
SH DEFINED 13	1203			
METRIS COS INC	COM	591598107	147	16900
SH DEFINED 03	16900			
METRO GOLDWYN MAYER INC	COM	591610100	265	21936
SH DEFINED 03	21936			
MICHAELS STORES INC	COM	594087108	2448	44500
SH DEFINED 03	44500			
MICREL INC	COM	594793101	1616	133029
SH DEFINED 03	133029			
MICREL INC	COM	594793101	2	132
SH DEFINED 13	132			
MICROS SYS INC	COM	594901100	2320	48356
SH DEFINED 03	48356			
MICROSOFT CORP	COM	594918104	844387	29565373

SH	DEFINED 03	29565373			
	MICROSOFT CORP	COM	594918104	93	3246
SH	DEFINED 13	3246			
	MICROSOFT CORP	COM	594918104	100	3500 SH
CALL	DEFINED 13				
	MICROSTRATEGY INC	CL A NEW	594972408	5487	128490
SH	DEFINED 03	128490			
	MICROCHIP TECHNOLOGY INC	COM	595017104	6103	193502
SH	DEFINED 03	193502			
	MICROCHIP TECHNOLOGY INC	COM	595017104	7	234
SH	DEFINED 13	234			
	MICROMUSE INC	COM	595094103	221	33100
SH	DEFINED 03	33100			
	MICRON TECHNOLOGY INC	COM	595112103	23651	1544798
SH	DEFINED 03	1544798			
	MICROSEMI CORP	COM	595137100	2601	183063
SH	DEFINED 03	183063			
	MICROTEK MEDICAL HLDGS INC	COM	595158109	102	20000
SH	DEFINED 03	20000			
	MID-STATE BANCSHARES	COM	595440108	285	12123
SH	DEFINED 03	12123			
	MIDAS GROUP INC	COM	595626102	612	35181
SH	DEFINED 03	35181			
	MIDWAY GAMES INC	COM	598148104	287	24900
SH	DEFINED 03	24900			
	MILACRON INC	COM	598709103	417	104185
SH	DEFINED 03	104185			
	MILLENNIUM PHARMACEUTICALS I	COM	599902103	1770	128288
SH	DEFINED 03	128288			
	MILLENNIUM PHARMACEUTICALS I	COM	599902103	166	12017
SH	DEFINED 13	12017			
	MILLENNIUM CHEMICALS INC	COM	599903101	537	31000
SH	DEFINED 03	31000			
	MILLER HERMAN INC	COM	600544100	887	30663
SH	DEFINED 03	30663			
	MILLIPORE CORP	COM	601073109	5778	102497
SH	DEFINED 03	102497			
	MINDSPEED TECHNOLOGIES INC	COM	602682106	227	45766
SH	DEFINED 03	45766			
	MINDSPEED TECHNOLOGIES INC	COM	602682106	1	126
SH	DEFINED 13	126			
	MINE SAFETY APPLIANCES CO	COM	602720104	438	13000
SH	DEFINED 03	13000			
	MINERALS TECHNOLOGIES INC	COM	603158106	671	11574
SH	DEFINED 03	11574			
	MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	549	4500
SH	DEFINED 03	4500			
	MOBILE MINI INC	COM	60740F105	1169	41165
SH	DEFINED 03	41165			
	MODINE MFG CO	COM	607828100	537	16856
SH	DEFINED 03	16856			
	MOHAWK INDS INC	COM	608190104	4506	61450
SH	DEFINED 03	61450			
	MOHAWK INDS INC	COM	608190104	4	60
SH	DEFINED 13	60			
	MOLECULAR DEVICES CORP	COM	60851C107	567	31900
SH	DEFINED 03	31900			
	MOLEX INC	COM	608554101	11637	362756
SH	DEFINED 03	362756			
	MONACO COACH CORP	COM	60886R103	3752	133209
SH	DEFINED 03	133209			
	MONSANTO CO NEW	COM	61166W101	18871	490164
SH	DEFINED 03	490164			
	MONSTER WORLDWIDE INC	COM	611742107	5225	203159
SH	DEFINED 03	203159			
	MONSTER WORLDWIDE INC	COM	611742107	25	988
SH	DEFINED 13	988			
	MONY GROUP INC	COM	615337102	711	22700
SH	DEFINED 03	22700			
	MOODYS CORP	COM	615369105	31533	487677
SH	DEFINED 03	487677			
	MOOG INC	CL A	615394202	2705	72879
SH	DEFINED 03	72879			
	MORGAN STANLEY	COM NEW	617446448	200945	3807938
SH	DEFINED 03	3807938			
	MORGAN STANLEY	COM NEW	617446448	25	471
SH	DEFINED 13	471			
	MORGAN STANLEY EMER MKTS FD	COM	61744G107	7	500
SH	DEFINED 03	500			
	MORGAN STANLEY EMER MKTS FD	COM	61744G107	794	60000
SH	DEFINED 13	60000			
	MORGAN STANLEY ASIA PAC FD I	COM	61744U106	563	50000
SH	DEFINED 13	50000			
	MORGAN STANLEY INDIA INVS FD	COM	61745C105	888	44056
SH	DEFINED 03	44056			

MOTOROLA INC	COM	620076109	148550	8139753
SH DEFINED 03	8139753			
MOVIE GALLERY INC	COM	624581104	1614	82540
SH DEFINED 03	82540			
MOVIE GALLERY INC	COM	624581104	8	422
SH DEFINED 13	422			
MUELLER INDS INC	COM	624756102	3501	97793
SH DEFINED 03	97793			
MULTIMEDIA GAMES INC	COM	625453105	1786	66600
SH DEFINED 03	66600			
MULTIMEDIA GAMES INC	COM	625453105	2640	98450
SH DEFINED 13	98450			
MURPHY OIL CORP	COM	626717102	3239	43950
SH DEFINED 03	43950			
MYERS INDS INC	COM	628464109	1036	73456
SH DEFINED 03	73456			
MYKROLIS CORP	COM	62852P103	354	20318
SH DEFINED 03	20318			
MYLAN LABS INC	COM	628530107	9584	473266
SH DEFINED 03	473266			
MYLAN LABS INC	COM	628530107	4	200
SH DEFINED 13	200			
MYRIAD GENETICS INC	COM	62855J104	318	21300
SH DEFINED 03	21300			
NBT BANCORP INC	COM	628778102	346	15494
SH DEFINED 03	15494			
NBTY INC	COM	628782104	7926	269699
SH DEFINED 03	269699			
NCI BUILDING SYS INC	COM	628852105	393	12062
SH DEFINED 03	12062			
NCO GROUP INC	COM	628858102	2137	80069
SH DEFINED 03	80069			
NCO GROUP INC	COM	628858102	9	349
SH DEFINED 13	349			
NCR CORP NEW	COM	62886E108	8932	180125
SH DEFINED 03	180125			
NS GROUP INC	COM	628916108	263	16000
SH DEFINED 03	16000			
NII HLDGS INC	CL B NEW	62913F201	505	15000
SH DEFINED 03	15000			
NIC INC	COM	62914B100	145	20300
SH DEFINED 03	20300			
NRG ENERGY INC	COM NEW	629377508	7938	320070
SH DEFINED 03	320070			
NTL INC DEL	COM	62940M104	2064	35823
SH DEFINED 03	35823			
NUI CORP	COM	629431107	554	37923
SH DEFINED 03	37923			
NVR INC	COM	62944T105	21423	44245
SH DEFINED 03	44245			
NARA BANCORP INC	COM	63080P105	250	14600
SH DEFINED 03	14600			
NASDAQ 100 TR	UNIT SER 1	631100104	1094	29000
SH DEFINED 13	29000			
NASDAQ 100 TR	UNIT SER 1	631100104	75	2000 SH
PUT DEFINED 13				
NASH FINCH CO	COM	631158102	1156	46172
SH DEFINED 03	46172			
NATIONAL CITY CORP	COM	635405103	93856	2680842
SH DEFINED 03	2680842			
NATIONAL CITY CORP	COM	635405103	49	1400
SH DEFINED 13	1400			
NATIONAL COMMERCE FINL CORP	COM	63545P104	3447	106072
SH DEFINED 03	106072			
NATIONAL FINL PARTNERS CORP	COM	63607P208	428	12130
SH DEFINED 03	12130			
NATIONAL FUEL GAS CO N J	COM	636180101	1915	76604
SH DEFINED 03	76604			
NATIONAL HEALTH INVS INC	COM	63633D104	566	20800
SH DEFINED 03	20800			
NATIONAL INSTRS CORP	COM	636518102	1239	40421
SH DEFINED 03	40421			
NATIONAL-OILWELL INC	COM	637071101	1269	40305
SH DEFINED 03	40305			
NATIONAL PENN BANCSHARES INC	COM	637138108	253	8506
SH DEFINED 03	8506			
NATIONAL PRESTO INDS INC	COM	637215104	680	16490
SH DEFINED 03	16490			
NATIONAL SEMICONDUCTOR CORP	COM	637640103	17165	780570
SH DEFINED 03	780570			
NATIONWIDE FINL SVCS INC	CL A	638612101	621	16500
SH DEFINED 03	16500			
NATIONWIDE FINL SVCS INC	CL A	638612101	16	420
SH DEFINED 13	420			
NATIONWIDE HEALTH PPTYS INC	COM	638620104	567	30000

SH	DEFINED 03	30000			
	NATURES SUNSHINE PRODUCTS IN	COM	639027101	526	36945
SH	DEFINED 03	36945			
	NAUTILUS GROUP INC	COM	639108102	1388	71136
SH	DEFINED 03	71136			
	NAVISTAR INTL CORP NEW	COM	63934E108	6425	165764
SH	DEFINED 03	165764			
	NAVIGANT INTL INC	COM	63935R108	178	10000
SH	DEFINED 03	10000			
	NDCHEALTH CORP	COM	639480102	2033	87616
SH	DEFINED 03	87616			
	NEIMAN MARCUS GROUP INC	CL A	640204202	3210	57683
SH	DEFINED 03	57683			
	NEIMAN MARCUS GROUP INC	CL A	640204202	22	392
SH	DEFINED 13	392			
	NELSON THOMAS INC	COM	640376109	896	39410
SH	DEFINED 03	39410			
	NEOSE TECHNOLOGIES INC	COM	640522108	83	10000
SH	DEFINED 03	10000			
	NEOSE TECHNOLOGIES INC	COM	640522108	2	200
SH	DEFINED 13	200			
	NEOWARE SYS INC	COM	64065P102	84	10100
SH	DEFINED 03	10100			
	NETBANK INC	COM	640933107	436	39900
SH	DEFINED 03	39900			
	NETWORKS ASSOCS INC	COM	640938106	1476	81417
SH	DEFINED 03	81417			
	NETEGRITY INC	COM	64110P107	735	86893
SH	DEFINED 03	86893			
	NETEGRITY INC	COM	64110P107	1	100
SH	DEFINED 13	100			
	NETIQ CORP	COM	64115P102	208	15787
SH	DEFINED 03	15787			
	NETIQ CORP	COM	64115P102	1	100
SH	DEFINED 13	100			
	NETWORK EQUIP TECHNOLOGIES	COM	641208103	423	51861
SH	DEFINED 03	51861			
	NETWORK APPLIANCE INC	COM	64120L104	32839	1525249
SH	DEFINED 03	1525249			
	NETWORK APPLIANCE INC	COM	64120L104	0	11
SH	DEFINED 13	11			
	NEW CENTURY FINANCIAL CORP	COM	64352D101	10150	216783
SH	DEFINED 03	216783			
	NEW CENTURY FINANCIAL CORP	COM	64352D101	3	55
SH	DEFINED 13	55			
	NEW GERMANY FD INC	COM	644465106	500	64063
SH	DEFINED 13	64063			
	NEW JERSEY RES	COM	646025106	2978	71629
SH	DEFINED 03	71629			
	NEW PLAN EXCEL RLTY TR INC	COM	648053106	2073	88729
SH	DEFINED 03	88729			
	NEW YORK CMNTY BANCORP INC	COM	649445103	4005	204019
SH	DEFINED 03	204019			
	NEW YORK CMNTY BANCORP INC	COM	649445103	11	573
SH	DEFINED 13	573			
	NEW YORK TIMES CO	CL A	650111107	12677	283543
SH	DEFINED 03	283543			
	NEWALLIANCE BANCSHARES INC	COM	650203102	141	10100
SH	DEFINED 03	10100			
	NEWCASTLE INVT CORP	COM	65105M108	695	23200
SH	DEFINED 03	23200			
	NEWELL RUBBERMAID INC	COM	651229106	11862	504747
SH	DEFINED 03	504747			
	NEWELL RUBBERMAID INC	COM	651229106	19	800
SH	DEFINED 13	800			
	NEWFIELD EXPL CO	COM	651290108	17549	314844
SH	DEFINED 03	314844			
	NEWMONT MINING CORP	COM	651639106	35442	914394
SH	DEFINED 03	914394			
	NEWMONT MINING CORP	COM	651639106	85	2200 SH
CALL	DEFINED 13				
	NEWPARK RES INC	COM PAR \$.01NE	651718504	263	42400
SH	DEFINED 03	42400			
	NEWPORT CORP	COM	651824104	417	25772
SH	DEFINED 03	25772			
	NEWPORT CORP	COM	651824104	0	6
SH	DEFINED 13	6			
	NEWS CORP LTD	ADR NEW	652487703	1328	37500
SH	DEFINED 03	37500			
	NEWS CORP LTD	SP ADR PFD	652487802	4480	136241
SH	DEFINED 03	136241			
	NEWS CORP LTD	SP ADR PFD	652487802	0	7
SH	DEFINED 13	7			
	NEWTEK BUSINESS SVCS INC	COM	652526104	47	12600
SH	DEFINED 03	12600			

NEXTEL COMMUNICATIONS INC	CL A	65332V103	72300	2711936
SH DEFINED 03	2711936			
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1	45
SH DEFINED 13	45			
NEXTEL PARTNERS INC	CL A	65333F107	6610	415200
SH DEFINED 03	415200			
NEXEN INC	COM	65334H102	1564	40087
SH DEFINED 03	40087			
NICOR INC	COM	654086107	8697	256026
SH DEFINED 03	256026			
NIKE INC	CL B	654106103	39699	524073
SH DEFINED 03	524073			
NIKE INC	CL B	654106103	2	32
SH DEFINED 13	32			
99 CENTS ONLY STORES	COM	65440K106	474	31111
SH DEFINED 03	31111			
99 CENTS ONLY STORES	COM	65440K106	75	4900
SH DEFINED 13	4900			
99 CENTS ONLY STORES	COM	65440K106	75	4900 SH
CALL DEFINED 13				
99 CENTS ONLY STORES	COM	65440K106	75	4900 SH
PUT DEFINED 13				
NISOURCE INC	COM	65473P105	29964	1453153
SH DEFINED 03	1453153			
NOBLE ENERGY INC	COM	655044105	2966	58162
SH DEFINED 03	58162			
NORDSON CORP	COM	655663102	794	18306
SH DEFINED 03	18306			
NORDSON CORP	COM	655663102	3	75
SH DEFINED 13	75			
NORDSTROM INC	COM	655664100	11714	274918
SH DEFINED 03	274918			
NORDSTROM INC	COM	655664100	92	2156
SH DEFINED 13	2156			
NORFOLK SOUTHERN CORP	COM	655844108	27287	1028919
SH DEFINED 03	1028919			
NORFOLK SOUTHERN CORP	COM	655844108	2	65
SH DEFINED 13	65			
NORTEL NETWORKS CORP NEW	COM	656568102	5625	1127208
SH DEFINED 03	1127208			
NORTEL NETWORKS CORP NEW	COM	656568102	1	200
SH DEFINED 13	200			
NORTEL NETWORKS CORP NEW	NOTE	4.250% 9 656568AB8	8522	8970000
PRN DEFINED 03	8970000			
NORTH FORK BANCORPORATION NY	COM	659424105	53387	1403068
SH DEFINED 03	1403068			
NORTHEAST UTILS	COM	664397106	4079	209485
SH DEFINED 03	209485			
NORTHERN TR CORP	COM	665859104	17341	410139
SH DEFINED 03	410139			
NORTHERN TR CORP	COM	665859104	22	511
SH DEFINED 13	511			
NORTHROP GRUMMAN CORP	COM	666807102	109136	2032319
SH DEFINED 03	2032319			
NORTHROP GRUMMAN CORP	COM	666807102	430	8000
SH DEFINED 13	8000			
NORTHWEST NAT GAS CO	COM	667655104	2340	76733
SH DEFINED 03	76733			
NOVARTIS A G	SPONSORED ADR	66987V109	3990	89656
SH DEFINED 03	89656			
NOVASTAR FINL INC	COM	669947400	340	8947
SH DEFINED 03	8947			
NOVELL INC	COM	670006105	5966	711065
SH DEFINED 03	711065			
NOVELLUS SYS INC	COM	670008101	8732	277737
SH DEFINED 03	277737			
NOVELLUS SYS INC	COM	670008101	1	25
SH DEFINED 13	25			
NOVEN PHARMACEUTICALS INC	COM	670009109	1158	52604
SH DEFINED 03	52604			
NU SKIN ENTERPRISES INC	CL A	67018T105	3852	152136
SH DEFINED 03	152136			
NSTAR	COM	67019E107	1614	33707
SH DEFINED 03	33707			
NUCOR CORP	COM	670346105	71570	932390
SH DEFINED 03	932390			
NVIDIA CORP	COM	67066G104	6213	303527
SH DEFINED 03	303527			
NYFIX INC	COM	670712108	369	75396
SH DEFINED 03	75396			
O CHARLEYS INC	COM	670823103	942	54827
SH DEFINED 03	54827			
OGE ENERGY CORP	COM	670837103	1091	42839
SH DEFINED 03	42839			
OM GROUP INC	COM	670872100	4384	132797

SH	DEFINED 03	132797			
	NUVEEN INVTs INC	CL A	67090F106	225	8400
SH	DEFINED 03	8400			
	OSI PHARMACEUTICALS INC	COM	671040103	288	4088
SH	DEFINED 03	4088			
	OAKLEY INC	COM	673662102	133	10273
SH	DEFINED 03	10273			
	OCCIDENTAL PETE CORP DEL	COM	674599105	87472	1806907
SH	DEFINED 03	1806907			
	OCCIDENTAL PETE CORP DEL	COM	674599105	81	1677
SH	DEFINED 13	1677			
	OCEANEERING INTL INC	COM	675232102	3216	93912
SH	DEFINED 03	93912			
	OCTEL CORP	COM	675727101	219	8300
SH	DEFINED 03	8300			
	OCULAR SCIENCES INC	COM	675744106	530	13952
SH	DEFINED 03	13952			
	ODYSSEY HEALTHCARE INC	COM	67611V101	1488	79087
SH	DEFINED 03	79087			
	ODYSSEY RE HLDGS CORP	COM	67612W108	600	25000
SH	DEFINED 03	25000			
	OFFICE DEPOT INC	COM	676220106	19693	1099556
SH	DEFINED 03	1099556			
	OFFSHORE LOGISTICS INC	COM	676255102	2077	73877
SH	DEFINED 03	73877			
	OHIO CAS CORP	COM	677240103	2136	106093
SH	DEFINED 03	106093			
	OIL STS INTL INC	COM	678026105	226	14800
SH	DEFINED 03	14800			
	OLD DOMINION FGHT LINES INC	COM	679580100	332	11245
SH	DEFINED 03	11245			
	OLD REP INTL CORP	COM	680223104	5627	237242
SH	DEFINED 03	237242			
	OLD REP INTL CORP	COM	680223104	2	68
SH	DEFINED 13	68			
	OLIN CORP	COM PAR \$1	680665205	668	37914
SH	DEFINED 03	37914			
	OMNICARE INC	COM	681904108	2464	57561
SH	DEFINED 03	57561			
	OMNICOM GROUP INC	COM	681919106	27766	365872
SH	DEFINED 03	365872			
	OMEGA HEALTHCARE INVS INC	COM	681936100	185	18400
SH	DEFINED 03	18400			
	OMNIVISION TECHNOLOGIES INC	COM	682128103	1710	107200
SH	DEFINED 03	107200			
	OMNOVA SOLUTIONS INC	COM	682129101	596	97677
SH	DEFINED 03	97677			
	ON ASSIGNMENT INC	COM	682159108	309	52339
SH	DEFINED 03	52339			
	ON SEMICONDUCTOR CORP	COM	682189105	180	35800
SH	DEFINED 03	35800			
	ONEOK INC NEW	COM	682680103	2281	103736
SH	DEFINED 03	103736			
	ON2 TECHNOLOGIES INC	COM	68338A107	7	10100
SH	DEFINED 03	10100			
	OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	993	10300
SH	DEFINED 03	10300			
	OPENWAVE SYS INC	COM NEW	683718308	435	34249
SH	DEFINED 03	34249			
	OPLINK COMMUNICATIONS INC	COM	68375Q106	96	49900
SH	DEFINED 03	49900			
	OPLINK COMMUNICATIONS INC	COM	68375Q106	0	100
SH	DEFINED 13	100			
	OPSWARE INC	COM	68383A101	198	25000
SH	DEFINED 03	25000			
	OPSWARE INC	COM	68383A101	4	458
SH	DEFINED 13	458			
	ORACLE CORP	COM	68389X105	197929	16590830
SH	DEFINED 03	16590830			
	ORACLE CORP	COM	68389X105	41	3474
SH	DEFINED 13	3474			
	ORACLE CORP	COM	68389X105	98	8200 SH
CALL	DEFINED 13				
	OPTION CARE INC	COM	683948103	214	14000
SH	DEFINED 03	14000			
	ORBITAL SCIENCES CORP	COM	685564106	352	25500
SH	DEFINED 03	25500			
	O REILLY AUTOMOTIVE INC	COM	686091109	906	20048
SH	DEFINED 03	20048			
	ORIENTAL FINL GROUP INC	COM	68618W100	433	16008
SH	DEFINED 03	16008			
	ORTHOLOGIC CORP	COM	68750J107	97	11200
SH	DEFINED 03	11200			
	ORTHODONTIC CTRS AMER INC	COM	68750P103	1057	129033
SH	DEFINED 03	129033			

ORTHODONTIC CTRS AMER INC	COM	68750P103	4	430
SH DEFINED 13	430			
OSHKOSH B GOSH INC	CL A	688222207	799	31989
SH DEFINED 03	31989			
OSHKOSH TRUCK CORP	COM	688239201	5732	100025
SH DEFINED 03	100025			
OSTEOTECH INC	COM	688582105	252	38905
SH DEFINED 03	38905			
OTTER TAIL CORP	COM	689648103	215	8000
SH DEFINED 03	8000			
OUTBACK STEAKHOUSE INC	COM	689899102	1944	47000
SH DEFINED 03	47000			
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	4911	111278
SH DEFINED 03	111278			
OVERSTOCK COM INC DEL	COM	690370101	2855	73000
SH DEFINED 03	73000			
OWENS & MINOR INC NEW	COM	690732102	2846	109886
SH DEFINED 03	109886			
OWENS ILL INC	COM NEW	690768403	225	13400
SH DEFINED 03	13400			
OWENS ILL INC	COM NEW	690768403	4	211
SH DEFINED 13	211			
OXFORD HEALTH PLANS INC	COM	691471106	4585	83312
SH DEFINED 03	83312			
OXFORD HEALTH PLANS INC	COM	691471106	7	120
SH DEFINED 13	120			
OXFORD INDS INC	COM	691497309	1972	45260
SH DEFINED 03	45260			
PC-TEL INC	COM	69325Q105	516	43706
SH DEFINED 03	43706			
PG&E CORP	COM	69331C108	28729	1028256
SH DEFINED 03	1028256			
PFF BANCORP INC	COM	69331W104	297	7980
SH DEFINED 03	7980			
P F CHANGS CHINA BISTRO INC	COM	69333Y108	2375	57726
SH DEFINED 03	57726			
P F CHANGS CHINA BISTRO INC	COM	69333Y108	7	161
SH DEFINED 13	161			
PMC-SIERRA INC	COM	69344F106	4500	313579
SH DEFINED 03	313579			
PMI GROUP INC	COM	69344M101	2213	50840
SH DEFINED 03	50840			
PMI GROUP INC	COM	69344M101	17	394
SH DEFINED 13	394			
PNC FINL SVCS GROUP INC	COM	693475105	66067	1244666
SH DEFINED 03	1244666			
POSCO	SPONSORED ADR	693483109	251	7500
SH DEFINED 03	7500			
POSCO	SPONSORED ADR	693483109	78	2318
SH DEFINED 13	2318			
PNM RES INC	COM	69349H107	3263	157119
SH DEFINED 03	157119			
PPG INDS INC	COM	693506107	29309	469026
SH DEFINED 03	469026			
PPL CORP	COM	69351T106	23764	517731
SH DEFINED 03	517731			
PPL CORP	COM	69351T106	22	481
SH DEFINED 13	481			
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	801	146375
SH DEFINED 03	146375			
PS BUSINESS PKS INC CALIF	COM	69360J107	483	12000
SH DEFINED 03	12000			
PSS WORLD MED INC	COM	69366A100	257	22945
SH DEFINED 03	22945			
PSS WORLD MED INC	COM	69366A100	1	100
SH DEFINED 13	100			
PTEK HLDGS INC	COM	69366M104	248	21500
SH DEFINED 03	21500			
PTEK HLDGS INC	COM	69366M104	89	7728
SH DEFINED 13	7728			
PACCAR INC	COM	693718108	46859	808053
SH DEFINED 03	808053			
PACCAR INC	COM	693718108	24	420
SH DEFINED 13	420			
PACER INTL INC TENN	COM	69373H106	1589	85909
SH DEFINED 03	85909			
PACIFIC CAP BANCORP NEW	COM	69404P101	796	28284
SH DEFINED 03	28284			
PACIFIC SUNWEAR CALIF INC	COM	694873100	15481	790253
SH DEFINED 03	790253			
PACIFICARE HEALTH SYS DEL	COM	695112102	2593	67074
SH DEFINED 03	67074			
PACIFICARE HEALTH SYS DEL	COM	695112102	26	681
SH DEFINED 13	681			
PACKAGING CORP AMER	COM	695156109	939	39277

SH	DEFINED 03	39277			
	PACKETEER INC	COM	695210104	254	15700
SH	DEFINED 03	15700			
	PACKETEER INC	COM	695210104	18	1123
SH	DEFINED 13	1123			
	PACTIV CORP	COM	695257105	14490	580997
SH	DEFINED 03	580997			
	PALATIN TECHNOLOGIES INC	COM NEW	696077304	68	16200
SH	DEFINED 03	16200			
	PALL CORP	COM	696429307	6393	244088
SH	DEFINED 03	244088			
	PALMONE INC	COM	69713P107	504	14500
SH	DEFINED 03	14500			
	PANAMSAT CORP NEW	COM	697933109	344	14826
SH	DEFINED 03	14826			
	PANAMSAT CORP NEW	COM	697933109	2	100
SH	DEFINED 13	100			
	PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	217	4304
SH	DEFINED 03	4304			
	PANERA BREAD CO	CL A	69840W108	2309	64367
SH	DEFINED 03	64367			
	PANERA BREAD CO	CL A	69840W108	4	106
SH	DEFINED 13	106			
	PANTRY INC	COM	698657103	300	13747
SH	DEFINED 03	13747			
	PANTRY INC	COM	698657103	2	100
SH	DEFINED 13	100			
	PAPA JOHNS INTL INC	COM	698813102	1414	47853
SH	DEFINED 03	47853			
	PAR PHARMACEUTICAL COS INC	COM	69888P106	419	11900
SH	DEFINED 03	11900			
	PARAMETRIC TECHNOLOGY CORP	COM	699173100	3195	638910
SH	DEFINED 03	638910			
	PAREXEL INTL CORP	COM	699462107	1502	75846
SH	DEFINED 03	75846			
	PARK ELECTROCHEMICAL CORP	COM	700416209	1439	56995
SH	DEFINED 03	56995			
	PARKER DRILLING CO	COM	701081101	117	30500
SH	DEFINED 03	30500			
	PARKER HANNIFIN CORP	COM	701094104	18185	305841
SH	DEFINED 03	305841			
	PARKWAY PPTYS INC	COM	70159Q104	378	8500
SH	DEFINED 03	8500			
	PATINA OIL & GAS CORP	COM	703224105	5950	199190
SH	DEFINED 03	199190			
	PATINA OIL & GAS CORP	COM	703224105	3	100
SH	DEFINED 13	100			
	PATTERSON DENTAL CO	COM	703412106	2229	29139
SH	DEFINED 03	29139			
	PATTERSON UTI ENERGY INC	COM	703481101	3434	102796
SH	DEFINED 03	102796			
	PAXAR CORP	COM	704227107	2305	118067
SH	DEFINED 03	118067			
	PAXSON COMMUNICATIONS CORP	COM	704231109	76	23400
SH	DEFINED 03	23400			
	PAYCHEX INC	COM	704326107	25506	752832
SH	DEFINED 03	752832			
	PAYCHEX INC	COM	704326107	95	2800 SH
CALL	DEFINED 13				
	PAYLESS SHOESOURCE INC	COM	704379106	301	20221
SH	DEFINED 03	20221			
	PEABODY ENERGY CORP	COM	704549104	1400	25000
SH	DEFINED 03	25000			
	PEDIATRIX MED GROUP	COM	705324101	4230	60562
SH	DEFINED 03	60562			
	PEETS COFFEE & TEA INC	COM	705560100	305	12200
SH	DEFINED 03	12200			
	PEGASUS SOLUTIONS INC	COM	705906105	2242	170724
SH	DEFINED 03	170724			
	PENFORD CORP	COM	707051108	325	18546
SH	DEFINED 03	18546			
	PENN NATL GAMING INC	COM	707569109	584	17600
SH	DEFINED 03	17600			
	PENN VA CORP	COM	707882106	303	8400
SH	DEFINED 03	8400			
	PENNEY J C INC	COM	708160106	19903	527090
SH	DEFINED 03	527090			
	PENNEY J C INC	COM	708160106	4	97
SH	DEFINED 13	97			
	PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	871	25433
SH	DEFINED 03	25433			
	PENTAIR INC	COM	709631105	4632	137686
SH	DEFINED 03	137686			
	PENTAIR INC	COM	709631105	6	182
SH	DEFINED 13	182			

PEOPLES BK BRIDGEPORT CONN	COM	710198102	297	9525
SH DEFINED 03	9525			
PEOPLES ENERGY CORP	COM	711030106	8618	204458
SH DEFINED 03	204458			
PEOPLESOFT INC	COM	712713106	19938	1077745
SH DEFINED 03	1077745			
PEP BOYS MANNY MOE & JACK	COM	713278109	3218	126951
SH DEFINED 03	126951			
PEPCO HOLDINGS INC	COM	713291102	3494	191161
SH DEFINED 03	191161			
PEPSI BOTTLING GROUP INC	COM	713409100	43164	1413364
SH DEFINED 03	1413364			
PEPSIAMERICAS INC	COM	71343P200	4732	222777
SH DEFINED 03	222777			
PEPSICO INC	COM	713448108	208722	3873835
SH DEFINED 03	3873835			
PER-SE TECHNOLOGIES INC	COM NEW	713569309	256	17633
SH DEFINED 03	17633			
PEREGRINE PHARMACEUTICALS IN	COM	713661106	59	40500
SH DEFINED 03	40500			
PERFORMANCE FOOD GROUP CO	COM	713755106	2721	102519
SH DEFINED 03	102519			
PERICOM SEMICONDUCTOR CORP	COM	713831105	735	68591
SH DEFINED 03	68591			
PERKINELMER INC	COM	714046109	9256	461857
SH DEFINED 03	461857			
PEROT SYS CORP	CL A	714265105	602	45400
SH DEFINED 03	45400			
PERRIGO CO	COM	714290103	2396	126315
SH DEFINED 03	126315			
PETCO ANIMAL SUPPLIES	COM NEW	716016209	609	18900
SH DEFINED 03	18900			
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	1235	49000
SH DEFINED 03	49000			
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	2678	95400
SH DEFINED 10	95400			
PETROLEUM DEV CORP	COM	716578109	233	8500
SH DEFINED 03	8500			
PETSMART INC	COM	716768106	2957	91110
SH DEFINED 03	91110			
PFIZER INC	COM	717081103	723701	21111450
SH DEFINED 03	21111450			
PFIZER INC	COM	717081103	963	28093
SH DEFINED 13	28093			
PFIZER INC	COM	717081103	89	2600 SH
CALL DEFINED 13				
PFIZER INC	COM	717081103	89	2600 SH
PUT DEFINED 13				
PHARMACEUTICAL PROD DEV INC	COM	717124101	3843	120950
SH DEFINED 03	120950			
PHELPS DODGE CORP	COM	717265102	14497	187040
SH DEFINED 03	187040			
PHELPS DODGE CORP	COM	717265102	98	1262
SH DEFINED 13	1262			
PHILADELPHIA CONS HLDG CORP	COM	717528103	3507	58374
SH DEFINED 03	58374			
PHILLIPS VAN HEUSEN CORP	COM	718592108	1506	78249
SH DEFINED 03	78249			
PHOENIX COS INC NEW	COM	71902E109	845	69013
SH DEFINED 03	69013			
PHOENIX TECHNOLOGY LTD	COM	719153108	356	50907
SH DEFINED 03	50907			
PHOENIX TECHNOLOGY LTD	COM	719153108	1	85
SH DEFINED 13	85			
PHOTON DYNAMICS INC	COM	719364101	6420	183064
SH DEFINED 03	183064			
PHOTRONICS INC	COM	719405102	3787	199935
SH DEFINED 03	199935			
PIEDMONT NAT GAS INC	COM	720186105	3505	82079
SH DEFINED 03	82079			
PIER 1 IMPORTS INC	COM	720279108	1711	96723
SH DEFINED 03	96723			
PILGRIMS PRIDE CORP	COM	721467108	799	27600
SH DEFINED 03	27600			
PINNACLE ENTMT INC	COM	723456109	986	78153
SH DEFINED 03	78153			
PINNACLE SYS INC	COM	723481107	1287	180039
SH DEFINED 03	180039			
PINNACLE WEST CAP CORP	COM	723484101	6950	172070
SH DEFINED 03	172070			
PIONEER NAT RES CO	COM	723787107	2571	73291
SH DEFINED 03	73291			
PIPER JAFFRAY COS	COM	724078100	2104	46520
SH DEFINED 03	46520			
PITNEY BOWES INC	COM	724479100	20285	458429

SH	DEFINED 03	458429			
PITNEY BOWES INC	COM		724479100	3	72
SH	DEFINED 13	72			
PIXAR	COM		725811103	403	5800
SH	DEFINED 03	5800			
PIXAR	COM		725811103	101	1459
SH	DEFINED 13	1459			
PLAINS EXPL& PRODTN CO	COM		726505100	1322	72030
SH	DEFINED 03	72030			
PLAINS RES INC	COM PAR \$0.10		726540503	1168	68892
SH	DEFINED 03	68892			
PLANAR SYS INC	COM		726900103	396	29563
SH	DEFINED 03	29563			
PLANAR SYS INC	COM		726900103	7	500
SH	DEFINED 13	500			
PLANTRONICS INC NEW	COM		727493108	8932	212154
SH	DEFINED 03	212154			
PLANTRONICS INC NEW	COM		727493108	36	864
SH	DEFINED 13	864			
PLAYTEX PRODS INC	COM		72813P100	263	33600
SH	DEFINED 03	33600			
PLEXUS CORP	COM		729132100	173	12835
SH	DEFINED 03	12835			
PLUM CREEK TIMBER CO INC	COM		729251108	11312	347209
SH	DEFINED 03	347209			
POGO PRODUCING CO	COM		730448107	4378	88628
SH	DEFINED 03	88628			
POGO PRODUCING CO	COM		730448107	7	151
SH	DEFINED 13	151			
POLARIS INDS INC	COM		731068102	4865	101348
SH	DEFINED 03	101348			
POLO RALPH LAUREN CORP	CL A		731572103	661	19198
SH	DEFINED 03	19198			
POLO RALPH LAUREN CORP	CL A		731572103	2	70
SH	DEFINED 13	70			
POLYCOM INC	COM		73172K104	22628	1009719
SH	DEFINED 03	1009719			
POLYMEDICA CORP	COM		731738100	4088	131708
SH	DEFINED 03	131708			
POLYONE CORP	COM		73179P106	1862	250275
SH	DEFINED 03	250275			
POPE & TALBOT INC	COM		732827100	793	40093
SH	DEFINED 03	40093			
POPULAR INC	COM		733174106	9392	219604
SH	DEFINED 03	219604			
PORTFOLIO RECOVERY ASSOCS IN	COM		73640Q105	284	10300
SH	DEFINED 03	10300			
POSSIS MEDICAL INC	COM		737407106	2163	63348
SH	DEFINED 03	63348			
POST PPTYS INC	COM		737464107	207	7100
SH	DEFINED 03	7100			
POTLATCH CORP	COM		737628107	2114	50769
SH	DEFINED 03	50769			
POWER INTEGRATIONS INC	COM		739276103	2324	93333
SH	DEFINED 03	93333			
POWER INTEGRATIONS INC	COM		739276103	67	2678
SH	DEFINED 13	2678			
POWER-ONE INC	COM		739308104	1838	167413
SH	DEFINED 03	167413			
POWERWAVE TECHNOLOGIES INC	COM		739363109	1139	147952
SH	DEFINED 03	147952			
PRAECIS PHARMACEUTICALS INC	COM		739421105	69	18100
SH	DEFINED 03	18100			
PRAECIS PHARMACEUTICALS INC	COM		739421105	0	104
SH	DEFINED 13	104			
PRAXAIR INC	COM		74005P104	42952	1076210
SH	DEFINED 03	1076210			
PRE PAID LEGAL SVCS INC	COM		740065107	1324	55571
SH	DEFINED 03	55571			
PRECISION CASTPARTS CORP	COM		740189105	1548	28303
SH	DEFINED 03	28303			
PRECISION CASTPARTS CORP	COM		740189105	19	354
SH	DEFINED 13	354			
PREMCOR INC	COM		74045Q104	6859	182900
SH	DEFINED 03	182900			
PRENTISS PPTYS TR	SH BEN INT		740706106	754	22500
SH	DEFINED 03	22500			
PRESIDENTIAL LIFE CORP	COM		740884101	1491	82727
SH	DEFINED 03	82727			
PRESSTEK INC	COM		741113104	162	15400
SH	DEFINED 03	15400			
PRICE COMMUNICATIONS CORP	COM NEW		741437305	508	34388
SH	DEFINED 03	34388			
PRICE T ROWE GROUP INC	COM		74144T108	11738	232903
SH	DEFINED 03	232903			

PRICE T ROWE GROUP INC	COM	74144T108	11	223
SH DEFINED 13	223			
PRICELINE COM INC	COM NEW	741503403	215	7966
SH DEFINED 03	7966			
PRIDE INTL INC DEL	COM	74153Q102	952	55658
SH DEFINED 03	55658			
PRIMEDIA INC	COM	74157K101	207	74300
SH DEFINED 03	74300			
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	1177	29750
SH DEFINED 03	29750			
PRIME HOSPITALITY CORP	COM	741917108	1229	115726
SH DEFINED 03	115726			
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	133	26124
SH DEFINED 03	26124			
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	1	152
SH DEFINED 13	152			
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	36391	1046313
SH DEFINED 03	1046313			
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	2	50
SH DEFINED 13	50			
PRIORITY HEALTHCARE CORP	CL B	74264T102	2051	89363
SH DEFINED 03	89363			
PROASSURANCE CORP	COM	74267C106	2204	64600
SH DEFINED 03	64600			
PROCTER & GAMBLE CO	COM	742718109	339392	6234231
SH DEFINED 03	6234231			
PROCTER & GAMBLE CO	COM	742718109	98	1800
SH DEFINED 13	1800			
PROCTER & GAMBLE CO	COM	742718109	98	1800 SH
CALL DEFINED 13				
PROCTER & GAMBLE CO	COM	742718109	98	1800 SH
PUT DEFINED 13				
PRIVATEBANCORP INC	COM	742962103	379	13800
SH DEFINED 03	13800			
PROGRESS ENERGY INC	COM	743263105	27001	612955
SH DEFINED 03	612955			
PROGRESS SOFTWARE CORP	COM	743312100	2290	105667
SH DEFINED 03	105667			
PROGRESS SOFTWARE CORP	COM	743312100	66	3056
SH DEFINED 13	3056			
PROGRESSIVE CORP OHIO	COM	743315103	40369	473255
SH DEFINED 03	473255			
PROLOGIS	SH BEN INT	743410102	11277	342557
SH DEFINED 03	342557			
PROTECTIVE LIFE CORP	COM	743674103	1701	43989
SH DEFINED 03	43989			
PROTECTIVE LIFE CORP	COM	743674103	6	150
SH DEFINED 13	150			
PROTEIN DESIGN LABS INC	COM	74369L103	683	35686
SH DEFINED 03	35686			
PROTEIN DESIGN LABS INC	COM	74369L103	2	100
SH DEFINED 13	100			
PROVIDENT BANCORP INC DEL	COM	74383A109	141	12352
SH DEFINED 03	12352			
PROVIDENT BANCORP INC DEL	COM	74383A109	2	200
SH DEFINED 13	200			
PROVIDENT BANKSHARES CORP	COM	743859100	2990	103687
SH DEFINED 03	103687			
PROVIDENT FINL GROUP INC	COM	743866105	481	12187
SH DEFINED 03	12187			
PROVIDENT FINL GROUP INC	COM	743866105	2	45
SH DEFINED 13	45			
PROVIDENT FINL SVCS INC	COM	74386T105	318	18100
SH DEFINED 03	18100			
PROVINCE HEALTHCARE CO	COM	743977100	2404	140164
SH DEFINED 03	140164			
PROVIDIAN FINL CORP	COM	74406A102	8636	588699
SH DEFINED 03	588699			
PROXIM CORP	CL A	744283102	55	46102
SH DEFINED 03	46102			
PROXIM CORP	CL A	744283102	0	200
SH DEFINED 13	200			
PRUDENTIAL FINL INC	COM	744320102	54488	1172540
SH DEFINED 03	1172540			
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26776	668887
SH DEFINED 03	668887			
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	4	100
SH DEFINED 13	100			
PUBLIC STORAGE INC	COM	74460D109	534	11600
SH DEFINED 03	11600			
PUGET ENERGY INC NEW	COM	745310102	2648	120861
SH DEFINED 03	120861			
PULITZER INC	COM	745769109	616	12600
SH DEFINED 03	12600			
PULTE HOMES INC	COM	745867101	41536	798301

SH	DEFINED 03	798301			
	PULTE HOMES INC	COM	745867101	16	316
SH	DEFINED 13	316			
	QRS CORP	COM	74726X105	225	34509
SH	DEFINED 03	34509			
	QLOGIC CORP	COM	747277101	4947	186043
SH	DEFINED 03	186043			
	QLOGIC CORP	COM	747277101	5	200
SH	DEFINED 13	200			
	QUAKER CHEM CORP	COM	747316107	773	27976
SH	DEFINED 03	27976			
	QUALCOMM INC	COM	747525103	194285	2662163
SH	DEFINED 03	2662163			
	QUALCOMM INC	COM	747525103	222	3044
SH	DEFINED 13	3044			
	QUALCOMM INC	COM	747525103	212	2900 SH
	CALL DEFINED 13				
	QUALCOMM INC	COM	747525103	212	2900 SH
PUT	DEFINED 13				
	QUANEX CORP	COM	747620102	1949	40024
SH	DEFINED 03	40024			
	QUANTA SVCS INC	COM	74762E102	294	47239
SH	DEFINED 03	47239			
	QUANTUM CORP	COM DSSG	747906204	195	62775
SH	DEFINED 03	62775			
	QUEST DIAGNOSTICS INC	COM	74834L100	24557	289076
SH	DEFINED 03	289076			
	QUEST SOFTWARE INC	COM	74834T103	98	7600
SH	DEFINED 03	7600			
	QUEST SOFTWARE INC	COM	74834T103	716	55539
SH	DEFINED 13	55539			
	QUESTAR CORP	COM	748356102	1991	51518
SH	DEFINED 03	51518			
	QUIKSILVER INC	COM	74838C106	3640	152889
SH	DEFINED 03	152889			
	QUIKSILVER INC	COM	74838C106	4	147
SH	DEFINED 13	147			
	QWEST COMMUNICATIONS INTL IN	COM	749121109	12085	3366398
SH	DEFINED 03	3366398			
	R & G FINANCIAL CORP	CL B	749136107	737	22300
SH	DEFINED 03	22300			
	R & G FINANCIAL CORP	CL B	749136107	4	107
SH	DEFINED 13	107			
	RAIT INVT TR	COM	749227104	210	8500
SH	DEFINED 03	8500			
	RC2 CORP	COM	749388104	284	8000
SH	DEFINED 03	8000			
	R H DONNELLEY CORP	COM NEW	74955W307	805	18400
SH	DEFINED 03	18400			
	RLI CORP	COM	749607107	2208	60498
SH	DEFINED 03	60498			
	RPM INTL INC	COM	749685103	6335	416785
SH	DEFINED 03	416785			
	RSA SEC INC	COM	749719100	1400	68380
SH	DEFINED 03	68380			
	RTI INTL METALS INC	COM	74973W107	834	52297
SH	DEFINED 03	52297			
	RF MICRODEVICES INC	COM	749941100	573	76396
SH	DEFINED 03	76396			
	RF MICRODEVICES INC	COM	749941100	1	160
SH	DEFINED 13	160			
	RADIAN GROUP INC	COM	750236101	2859	59677
SH	DEFINED 03	59677			
	RADIAN GROUP INC	COM	750236101	1	16
SH	DEFINED 13	16			
	RADIANT SYSTEMS INC	COM	75025N102	266	56814
SH	DEFINED 03	56814			
	RADIO ONE INC	CL A	75040P108	180	11200
SH	DEFINED 03	11200			
	RADIO ONE INC	CL D NON VTG	75040P405	298	18599
SH	DEFINED 03	18599			
	RADIOSHACK CORP	COM	750438103	15574	543992
SH	DEFINED 03	543992			
	RADIOSHACK CORP	COM	750438103	24	831
SH	DEFINED 13	831			
	RADISYS CORP	COM	750459109	1454	78272
SH	DEFINED 03	78272			
	RAINDANCE COMM	COM	75086X106	36	17400
SH	DEFINED 03	17400			
	RAMBUS INC DEL	COM	750917106	177	10000
SH	DEFINED 03	10000			
	RAMBUS INC DEL	COM	750917106	1	83
SH	DEFINED 13	83			
	RALCORP HLDGS INC NEW	COM	751028101	3347	95089
SH	DEFINED 03	95089			

RAMCO-GERSHENSON PPTYS TR	COM	SH BEN INT	751452202	245	10100
SH DEFINED 03	10100				
RANGE RES CORP	COM		75281A109	384	26307
SH DEFINED 03	26307				
RARE HOSPITALITY INTL INC	COM		753820109	2426	97437
SH DEFINED 03	97437				
RAYMOND JAMES FINANCIAL INC	COM		754730109	1205	45550
SH DEFINED 03	45550				
RAYONIER INC	COM		754907103	788	17726
SH DEFINED 03	17726				
RAYOVAC CORP	COM		755081106	6106	217300
SH DEFINED 03	217300				
RAYTHEON CO	COM NEW		755111507	36962	1033314
SH DEFINED 03	1033314				
READERS DIGEST ASSN INC	COM		755267101	1034	64653
SH DEFINED 03	64653				
REALNETWORKS INC	COM		75605L104	101	14700
SH DEFINED 03	14700				
RECKSON ASSOCS RLTY CORP	COM		75621K106	330	12000
SH DEFINED 03	12000				
RED HAT INC	COM		756577102	386	16800
SH DEFINED 03	16800				
RED ROBIN GOURMET BURGERS IN	COM		75689M101	263	9600
SH DEFINED 03	9600				
RED ROBIN GOURMET BURGERS IN	COM		75689M101	1	26
SH DEFINED 13	26				
REDWOOD TR INC	COM		758075402	273	4900
SH DEFINED 03	4900				
REEBOK INTL LTD	COM		758110100	17399	483564
SH DEFINED 03	483564				
REEBOK INTL LTD	COM		758110100	15	410
SH DEFINED 13	410				
REGAL BELOIT CORP	COM		758750103	1611	72361
SH DEFINED 03	72361				
REGENCY CTRS CORP	COM		758849103	266	6200
SH DEFINED 03	6200				
REGENT COMMUNICATIONS INC DE	COM		758865109	75	12100
SH DEFINED 03	12100				
REGENERON PHARMACEUTICALS	COM		75886F107	1277	121304
SH DEFINED 03	121304				
REGENERATION TECH INC DEL	COM		75886N100	131	12200
SH DEFINED 03	12200				
REGIS CORP MINN	COM		758932107	1244	27900
SH DEFINED 03	27900				
REGIONS FINL CORP	COM		758940100	27408	749885
SH DEFINED 03	749885				
REHABCARE GROUP INC	COM		759148109	1321	49607
SH DEFINED 03	49607				
REINSURANCE GROUP AMER INC	COM		759351109	239	5890
SH DEFINED 03	5890				
RELIANCE STEEL & ALUMINUM CO	COM		759509102	5826	144498
SH DEFINED 03	144498				
RELIANT ENERGY INC	COM		75952B105	282	26064
SH DEFINED 03	26064				
REMINGTON OIL & GAS CORP	COM		759594302	1837	77833
SH DEFINED 03	77833				
RENAL CARE GROUP INC	COM		759930100	4005	120875
SH DEFINED 03	120875				
RENT A CTR INC NEW	COM		76009N100	4467	149250
SH DEFINED 03	149250				
RENT A CTR INC NEW	COM		76009N100	0	6
SH DEFINED 13	6				
REPUBLIC BANCORP INC	COM		760282103	2741	197168
SH DEFINED 03	197168				
REPUBLIC SVCS INC	COM		760759100	4644	160474
SH DEFINED 03	160474				
RESMED INC	COM		761152107	4681	91848
SH DEFINED 03	91848				
RESPIRONICS INC	COM		761230101	5312	90412
SH DEFINED 03	90412				
RESPIRONICS INC	COM		761230101	1	12
SH DEFINED 13	12				
RETEK INC	COM		76128Q109	274	44670
SH DEFINED 03	44670				
REWARDS NETWORK INC	COM		761557107	565	62818
SH DEFINED 03	62818				
REYNOLDS & REYNOLDS CO	CL A		761695105	1738	75126
SH DEFINED 03	75126				
REYNOLDS & REYNOLDS CO	CL A		761695105	2	78
SH DEFINED 13	78				
REYNOLDS R J TOB HLDGS INC	COM		76182K105	12595	186345
SH DEFINED 03	186345				
REYNOLDS R J TOB HLDGS INC	COM		76182K105	2	24
SH DEFINED 13	24				
REYNOLDS R J TOB HLDGS INC	COM		76182K105	1352	20000 SH

PUT	DEFINED 13				
RIGGS	NATL CORP WASH DC	COM	766570105	1413	66917
SH	DEFINED 03	66917			
RIGGS	NATL CORP WASH DC	COM	766570105	0	8
SH	DEFINED 13	8			
RITE AID	CORP	COM	767754104	266	50970
SH	DEFINED 03	50970			
ROBBINS & MYERS	INC	COM	770196103	872	38826
SH	DEFINED 03	38826			
ROBERT HALF INTL	INC	COM	770323103	10079	338552
SH	DEFINED 03	338552			
ROCK-TENN CO		CL A	772739207	1633	96365
SH	DEFINED 03	96365			
ROCKWELL AUTOMATION	INC	COM	773903109	14560	388161
SH	DEFINED 03	388161			
ROCKWELL COLLINS	INC	COM	774341101	22054	661872
SH	DEFINED 03	661872			
ROCKWELL COLLINS	INC	COM	774341101	3	100
SH	DEFINED 13	100			
ROFIN SINAR TECHNOLOGIES	INC	COM	775043102	338	13300
SH	DEFINED 03	13300			
ROGERS CORP		COM	775133101	3468	49618
SH	DEFINED 03	49618			
ROHM & HAAS CO		COM	775371107	24170	581285
SH	DEFINED 03	581285			
ROLLINS INC		COM	775711104	970	42176
SH	DEFINED 03	42176			
ROPER INDS INC NEW		COM	776696106	4782	84045
SH	DEFINED 03	84045			
ROSS STORES INC		COM	778296103	1732	64734
SH	DEFINED 03	64734			
ROSS STORES INC		COM	778296103	5	200
SH	DEFINED 13	200			
ROSTELECOM OPEN JT STK LNG D		SPONSORED ADR	778529107	174	13500
SH	DEFINED 03	13500			
ROUSE CO		COM	779273101	454	9550
SH	DEFINED 03	9550			
ROWAN COS INC		COM	779382100	9743	400453
SH	DEFINED 03	400453			
ROXIO INC		COM	780008108	351	71427
SH	DEFINED 03	71427			
RUBY TUESDAY INC		COM	781182100	2495	90887
SH	DEFINED 03	90887			
RUDDICK CORP		COM	781258108	887	39495
SH	DEFINED 03	39495			
RUDOLPH TECHNOLOGIES	INC	COM	781270103	732	40237
SH	DEFINED 03	40237			
RUSS BERRIE & CO		COM	782233100	852	43856
SH	DEFINED 03	43856			
RUSSELL CORP		COM	782352108	1939	107952
SH	DEFINED 03	107952			
RYANS RESTAURANT GROUP	INC	COM	783520109	2181	138007
SH	DEFINED 03	138007			
RYDER SYS INC		COM	783549108	14741	367883
SH	DEFINED 03	367883			
RYDER SYS INC		COM	783549108	6	147
SH	DEFINED 13	147			
RYERSON TULL INC NEW		COM	78375P107	1220	76833
SH	DEFINED 03	76833			
RYLAND GROUP INC		COM	783764103	10307	131800
SH	DEFINED 03	131800			
RYLAND GROUP INC		COM	783764103	2	25
SH	DEFINED 13	25			
S & T BANCORP INC		COM	783859101	345	10800
SH	DEFINED 03	10800			
SBC COMMUNICATIONS	INC	COM	78387G103	211689	8729444
SH	DEFINED 03	8729444			
SBC COMMUNICATIONS	INC	COM	78387G103	95	3900
SH	DEFINED 13	3900			
SBC COMMUNICATIONS	INC	COM	78387G103	90	3700 SH
CALL	DEFINED 13				
SBC COMMUNICATIONS	INC	COM	78387G103	90	3700 SH
PUT	DEFINED 13				
SBS TECHNOLOGIES	INC	COM	78387P103	540	33587
SH	DEFINED 03	33587			
SBA COMMUNICATIONS	CORP	COM	78388J106	67	15100
SH	DEFINED 03	15100			
SCM MICROSYSTEMS	INC	COM	784018103	226	34824
SH	DEFINED 03	34824			
SCP POOL CORP		COM	784028102	5399	119979
SH	DEFINED 03	119979			
SCPIE HLDGS INC		COM	78402P104	190	20925
SH	DEFINED 03	20925			
SEI INVESTMENTS CO		COM	784117103	1518	52279
SH	DEFINED 03	52279			

SI INTL INC	COM	78427V102	341	16700
SH DEFINED 03	16700			
SL GREEN RLTY CORP	COM	78440X101	295	6300
SH DEFINED 03	6300			
SLM CORP	COM	78442P106	36481	901888
SH DEFINED 03	901888			
SPDR TR	UNIT SER 1	78462F103	11681	101990
SH DEFINED 03	101990			
SPSS INC	COM	78462K102	698	38816
SH DEFINED 03	38816			
SPX CORP	COM	784635104	3985	85818
SH DEFINED 03	85818			
SPX CORP	COM	784635104	3	61
SH DEFINED 13	61			
S1 CORPORATION	COM	78463B101	337	33900
SH DEFINED 03	33900			
SWS GROUP INC	COM	78503N107	815	53266
SH DEFINED 03	53266			
SABRE HLDGS CORP	CL A	785905100	13050	470948
SH DEFINED 03	470948			
SAFECO CORP	COM	786429100	18530	421142
SH DEFINED 03	421142			
SAFEGUARD SCIENTIFICS INC	COM	786449108	114	49500
SH DEFINED 03	49500			
SAFEWAY INC	COM NEW	786514208	30809	1215829
SH DEFINED 03	1215829			
ST JOE CO	COM	790148100	302	7600
SH DEFINED 03	7600			
ST JUDE MED INC	COM	790849103	26726	353283
SH DEFINED 03	353283			
ST MARY LD & EXPL CO	COM	792228108	2769	77675
SH DEFINED 03	77675			
ST PAUL TRAVELERS INC	COM	792860108	118227	2916314
SH DEFINED 03	2916314			
ST PAUL TRAVELERS INC	COM	792860108	3	82
SH DEFINED 13	82			
SAKS INC	COM	79377W108	1164	77567
SH DEFINED 03	77567			
SALIX PHARMACEUTICALS INC	COM	795435106	244	7400
SH DEFINED 03	7400			
SALIX PHARMACEUTICALS INC	COM	795435106	3	100
SH DEFINED 13	100			
SANDERSON FARMS INC	COM	800013104	3137	58500
SH DEFINED 03	58500			
SANDISK CORP	COM	80004C101	3290	151698
SH DEFINED 03	151698			
SANDISK CORP	COM	80004C101	18	808
SH DEFINED 13	808			
SANMINA SCI CORP	COM	800907107	32718	3595407
SH DEFINED 03	3595407			
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	5021	120087
SH DEFINED 03	120087			
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	96	2300
SH DEFINED 13	2300			
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	96	2300 SH
CALL DEFINED 13				
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	96	2300 SH
PUT DEFINED 13				
SAPIENT CORP	COM	803062108	249	41400
SH DEFINED 03	41400			
SARA LEE CORP	COM	803111103	57368	2495364
SH DEFINED 03	2495364			
SARA LEE CORP	COM	803111103	17	758
SH DEFINED 13	758			
SATYAM COMPUTER SERVICES LTD	ADR	804098101	786	42500
SH DEFINED 03	42500			
SATYAM COMPUTER SERVICES LTD	ADR	804098101	3	150
SH DEFINED 13	150			
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	357	144086
SH DEFINED 03	144086			
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	1	400
SH DEFINED 13	400			
SAVVIS COMMUNICATIONS CORP	COM	805423100	18	13200
SH DEFINED 03	13200			
SAXON CAPITAL INC	COM	80556P302	582	25500
SH DEFINED 03	25500			
SAXON CAPITAL INC	COM	80556P302	2	68
SH DEFINED 13	68			
SCANA CORP NEW	COM	80589M102	3679	101155
SH DEFINED 03	101155			
SCANSOURCE INC	COM	806037107	2020	34000
SH DEFINED 03	34000			
SCANSOFT INC	COM	80603P107	147	29768
SH DEFINED 03	29768			
SCHEIN HENRY INC	COM	806407102	1137	18010

SH	DEFINED 03	18010			
	SCHERING PLOUGH CORP	COM	806605101	60049	3249379
SH	DEFINED 03	3249379			
	SCHERING PLOUGH CORP	COM	806605101	2582	139700
SH	DEFINED 13	139700			
	SCHLUMBERGER LTD	COM	806857108	110627	1741887
SH	DEFINED 03	1741887			
	SCHLUMBERGER LTD	COM	806857108	10	150
SH	DEFINED 13	150			
	SCHNITZER STL INDS	CL A	806882106	1296	38150
SH	DEFINED 03	38150			
	SCHOLASTIC CORP	COM	807066105	755	25192
SH	DEFINED 03	25192			
	SCHOLASTIC CORP	COM	807066105	8	254
SH	DEFINED 13	254			
	SCHOOL SPECIALTY INC	COM	807863105	1640	45169
SH	DEFINED 03	45169			
	SCHULMAN A INC	COM	808194104	1619	75349
SH	DEFINED 03	75349			
	SCHWAB CHARLES CORP NEW	COM	808513105	24700	2570254
SH	DEFINED 03	2570254			
	SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1064	34751
SH	DEFINED 03	34751			
	SCHWEITZER-MAUDUIT INTL INC	COM	808541106	0	10
SH	DEFINED 13	10			
	SCIENTIFIC ATLANTA INC	COM	808655104	10633	308213
SH	DEFINED 03	308213			
	SCOTTS CO	CL A	810186106	1086	17000
SH	DEFINED 03	17000			
	SCRIPPS E W CO OHIO	CL A	811054204	770	7330
SH	DEFINED 03	7330			
	SCS TRANSN INC	COM	81111T102	205	7750
SH	DEFINED 03	7750			
	SEACHANGE INTL INC	COM	811699107	177	10500
SH	DEFINED 03	10500			
	SEACOAST FINL SVCS CORP	COM	81170Q106	2347	67826
SH	DEFINED 03	67826			
	SEACOR HOLDINGS INC	COM	811904101	1824	41530
SH	DEFINED 03	41530			
	SEALED AIR CORP NEW	COM	81211K100	9075	170366
SH	DEFINED 03	170366			
	SEALED AIR CORP NEW	COM	81211K100	5	93
SH	DEFINED 13	93			
	SEARS ROEBUCK & CO	COM	812387108	47607	1260778
SH	DEFINED 03	1260778			
	SEARS ROEBUCK & CO	COM	812387108	30	782
SH	DEFINED 13	782			
	SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	100	3500 SH
CALL	DEFINED 13				
	SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	100	3500 SH
PUT	DEFINED 13				
	SEEBEYOND TECHNOLOGIES CORP	COM	815704101	139	37000
SH	DEFINED 03	37000			
	SELECT COMFORT CORP	COM	81616X103	2228	78457
SH	DEFINED 03	78457			
	SELECTIVE INS GROUP INC	COM	816300107	3175	79620
SH	DEFINED 03	79620			
	SELECTIVE INS GROUP INC	COM	816300107	7	179
SH	DEFINED 13	179			
	SEMTECH CORP	COM	816850101	1914	81308
SH	DEFINED 03	81308			
	SEMPRA ENERGY	COM	816851109	39130	1136498
SH	DEFINED 03	1136498			
	SENIOR HSG PPTYs TR	SH BEN INT	81721M109	512	30493
SH	DEFINED 03	30493			
	SENSIENT TECHNOLOGIES CORP	COM	81725T100	2133	99315
SH	DEFINED 03	99315			
	SEPRACOR INC	COM	817315104	1833	34649
SH	DEFINED 03	34649			
	SEQUA CORPORATION	CL A	817320104	317	5421
SH	DEFINED 03	5421			
	SERENA SOFTWARE INC	COM	817492101	9316	488000
SH	DEFINED 03	488000			
	SERVICE CORP INTL	COM	817565104	239	32450
SH	DEFINED 03	32450			
	SERVICEMASTER CO	COM	81760N109	331	26833
SH	DEFINED 03	26833			
	7-ELEVEN INC	COM NEW	817826209	320	17900
SH	DEFINED 03	17900			
	7-ELEVEN INC	COM NEW	817826209	4	200
SH	DEFINED 13	200			
	SHAW GROUP INC	COM	820280105	1771	174778
SH	DEFINED 03	174778			
	SHERWIN WILLIAMS CO	COM	824348106	22943	552184
SH	DEFINED 03	552184			

SHOPKO STORES INC	COM	824911101	1448	102398
SH DEFINED 03	102398			
SHUFFLE MASTER INC	COM	825549108	1825	50256
SH DEFINED 03	50256			
SHUFFLE MASTER INC	COM	825549108	2	62
SH DEFINED 13	62			
SHURGARD STORAGE CTRS INC	COM	82567D104	3685	98520
SH DEFINED 03	98520			
SIEBEL SYS INC	COM	826170102	10002	935654
SH DEFINED 03	935654			
SIERRA HEALTH SVCS INC	COM	826322109	4925	110176
SH DEFINED 03	110176			
SIERRA PAC RES NEW	COM	826428104	1001	129877
SH DEFINED 03	129877			
SIGMA ALDRICH CORP	COM	826552101	12182	204367
SH DEFINED 03	204367			
SILICON LABORATORIES INC	COM	826919102	1650	35593
SH DEFINED 03	35593			
SILICON LABORATORIES INC	COM	826919102	2	39
SH DEFINED 13	39			
SILGAN HOLDINGS INC	COM	827048109	347	8600
SH DEFINED 03	8600			
SILICON GRAPHICS INC	COM	827056102	254	115500
SH DEFINED 03	115500			
SILICON IMAGE INC	COM	82705T102	515	39300
SH DEFINED 03	39300			
SILICON VY BANCSHARES	COM	827064106	472	11909
SH DEFINED 03	11909			
SILICON VY BANCSHARES	COM	827064106	2	43
SH DEFINED 13	43			
SILICONIX INC	COM NEW	827079203	253	5100
SH DEFINED 03	5100			
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	250	9600
SH DEFINED 03	9600			
SIMON PPTY GROUP INC NEW	COM	828806109	19546	380123
SH DEFINED 03	380123			
SIMPSON MANUFACTURING CO INC	COM	829073105	3603	64201
SH DEFINED 03	64201			
SIRIUS SATELLITE RADIO INC	COM	82966U103	343	111300
SH DEFINED 03	111300			
SITEL CORP	COM	82980K107	65	15500
SH DEFINED 03	15500			
SIX FLAGS INC	COM	83001P109	503	69323
SH DEFINED 03	69323			
SIZELER PPTY INVS INC	COM	830137105	131	14200
SH DEFINED 03	14200			
SKECHERS U S A INC	CL A	830566105	177	13600
SH DEFINED 03	13600			
SKY FINL GROUP INC	COM	83080P103	219	8859
SH DEFINED 03	8859			
SKY FINL GROUP INC	COM	83080P103	336	13570
SH DEFINED 13	13570			
SKYLINE CORP	COM	830830105	900	22139
SH DEFINED 03	22139			
SKYWEST INC	COM	830879102	2742	157510
SH DEFINED 03	157510			
SKYWEST INC	COM	830879102	3	193
SH DEFINED 13	193			
SKYWORKS SOLUTIONS INC	COM	83088M102	6749	773130
SH DEFINED 03	773130			
SMITH A O	COM	831865209	2855	89817
SH DEFINED 03	89817			
SMITH INTL INC	COM	832110100	3392	60834
SH DEFINED 03	60834			
SMITHFIELD FOODS INC	COM	832248108	8497	289013
SH DEFINED 03	289013			
SMUCKER J M CO	COM NEW	832696405	1418	30897
SH DEFINED 03	30897			
SMURFIT-STONE CONTAINER CORP	COM	832727101	439	21986
SH DEFINED 03	21986			
SNAP ON INC	COM	833034101	11857	353414
SH DEFINED 03	353414			
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	105	2800
SH DEFINED 13	2800			
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	105	2800 SH
CALL DEFINED 13				
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	105	2800 SH
PUT DEFINED 13				
SOLA INTL INC	COM	834092108	1665	96636
SH DEFINED 03	96636			
SOLECTRON CORP	COM	834182107	12396	1915895
SH DEFINED 03	1915895			
SOMERA COMMUNICATION	COM	834458101	19	11800
SH DEFINED 03	11800			
SONIC CORP	COM	835451105	3648	160330

SH	DEFINED 03	160330			
	SONIC CORP	COM	835451105	1	42
SH	DEFINED 13	42			
	SONIC AUTOMOTIVE INC	CL A	83545G102	295	13300
SH	DEFINED 03	13300			
	SONIC SOLUTIONS	COM	835460106	799	37600
SH	DEFINED 03	37600			
	SONICWALL INC	COM	835470105	2243	260802
SH	DEFINED 03	260802			
	SONOCO PRODS CO	COM	835495102	1776	69647
SH	DEFINED 03	69647			
	SOTHEBYS HLDGS INC	CL A	835898107	557	34930
SH	DEFINED 03	34930			
	SONUS NETWORKS INC	COM	835916107	329	68889
SH	DEFINED 03	68889			
	SOURCECORP	COM	836167106	1966	71455
SH	DEFINED 03	71455			
	SOUTH FINL GROUP INC	COM	837841105	5109	180077
SH	DEFINED 03	180077			
	SOUTH FINL GROUP INC	COM	837841105	6	207
SH	DEFINED 13	207			
	SOUTHERN CO	COM	842587107	51102	1753079
SH	DEFINED 03	1753079			
	SOUTHERN PERU COPPER CORP	COM	843611104	1337	32349
SH	DEFINED 03	32349			
	SOUTHERN UN CO NEW	COM	844030106	3909	185429
SH	DEFINED 03	185429			
	SOUTHTRUST CORP	COM	844730101	36390	937643
SH	DEFINED 03	937643			
	SOUTHTRUST CORP	COM	844730101	23	595
SH	DEFINED 13	595			
	SOUTHWEST AIRLS CO	COM	844741108	24875	1483305
SH	DEFINED 03	1483305			
	SOUTHWEST BANCORPORATION TEX	COM	84476R109	3355	76050
SH	DEFINED 03	76050			
	SOUTHWEST BANCORPORATION TEX	COM	84476R109	48	1093
SH	DEFINED 13	1093			
	SOUTHWEST GAS CORP	COM	844895102	2357	97668
SH	DEFINED 03	97668			
	SOUTHWESTERN ENERGY CO	COM	845467109	2684	93634
SH	DEFINED 03	93634			
	SOVEREIGN BANCORP INC	COM	845905108	9089	411252
SH	DEFINED 03	411252			
	SPANISH BROADCASTING SYS INC	CL A	846425882	117	12500
SH	DEFINED 03	12500			
	SPARTECH CORP	COM NEW	847220209	358	13800
SH	DEFINED 03	13800			
	SPECTRALINK CORP	COM	847580107	183	12300
SH	DEFINED 03	12300			
	SPECTRASITE INC	COM	84761M104	815	18859
SH	DEFINED 03	18859			
	SPEEDWAY MOTORSPORTS INC	COM	847788106	201	6000
SH	DEFINED 03	6000			
	SPHERION CORP	COM	848420105	1695	167174
SH	DEFINED 03	167174			
	SPINNAKER EXPL CO	COM	84855W109	3200	81248
SH	DEFINED 03	81248			
	SPORTS AUTH INC NEW	COM	84917U109	777	21656
SH	DEFINED 03	21656			
	SPRINT CORP	COM FON GROUP	852061100	56651	3218831
SH	DEFINED 03	3218831			
	SPRINT CORP	COM FON GROUP	852061100	4	220
SH	DEFINED 13	220			
	SS&C TECHNOLOGIES INC	COM	85227Q100	416	22250
SH	DEFINED 03	22250			
	STAGE STORES INC	COM NEW	85254C305	331	8800
SH	DEFINED 03	8800			
	STAMPS COM INC	COM NEW	852857200	106	10400
SH	DEFINED 03	10400			
	STAMPS COM INC	COM NEW	852857200	1	100
SH	DEFINED 13	100			
	STANCORP FINL GROUP INC	COM	852891100	1330	19849
SH	DEFINED 03	19849			
	STANDARD MICROSYSTEMS CORP	COM	853626109	1696	72742
SH	DEFINED 03	72742			
	STANDARD MTR PRODS INC	COM	853666105	665	45133
SH	DEFINED 03	45133			
	STANDARD PAC CORP NEW	COM	85375C101	5921	120098
SH	DEFINED 03	120098			
	STANDARD REGISTER CO	COM	853887107	781	65604
SH	DEFINED 03	65604			
	STANDEX INTL CORP	COM	854231107	845	31054
SH	DEFINED 03	31054			
	STANLEY WKS	COM	854616109	16501	362028
SH	DEFINED 03	362028			

STAPLES INC	COM	855030102	27864	947425
SH DEFINED 03	947425			
STAPLES INC	COM	855030102	6	217
SH DEFINED 13	217			
STARBUCKS CORP	COM	855244109	44069	1013320
SH DEFINED 03	1013320			
STARTEK INC	COM	85569C107	1455	40632
SH DEFINED 03	40632			
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	17134	382039
SH DEFINED 03	382039			
STATE STR CORP	COM	857477103	34937	712426
SH DEFINED 03	712426			
STATION CASINOS INC	COM	857689103	305	6300
SH DEFINED 03	6300			
STEAK N SHAKE CO	COM	857873103	1414	77612
SH DEFINED 03	77612			
STEEL DYNAMICS INC	COM	858119100	9129	318849
SH DEFINED 03	318849			
STEEL TECHNOLOGIES INC	COM	858147101	612	27720
SH DEFINED 03	27720			
STEIN MART INC	COM	858375108	1608	98908
SH DEFINED 03	98908			
STERLING BANCSHARES INC	COM	858907108	1403	98868
SH DEFINED 03	98868			
STERICYCLE INC	COM	858912108	6742	130296
SH DEFINED 03	130296			
STERIS CORP	COM	859152100	653	28964
SH DEFINED 03	28964			
STERIS CORP	COM	859152100	17	771
SH DEFINED 13	771			
STERLING BANCORP	COM	859158107	209	7570
SH DEFINED 03	7570			
STERLING FINL CORP WASH	COM	859319105	1753	54994
SH DEFINED 03	54994			
STERLING FINL CORP WASH	COM	859319105	5	143
SH DEFINED 13	143			
STEWART & STEVENSON SVCS INC	COM	860342104	1122	62638
SH DEFINED 03	62638			
STEWART ENTERPRISES INC	CL A	860370105	446	54800
SH DEFINED 03	54800			
STEWART INFORMATION SVCS COR	COM	860372101	2104	62300
SH DEFINED 03	62300			
STILLWATER MNG CO	COM	86074Q102	174	11623
SH DEFINED 03	11623			
STONE ENERGY CORP	COM	861642106	4241	92841
SH DEFINED 03	92841			
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	4052	139721
SH DEFINED 03	139721			
STORAGE COMPUTER CORP	COM	86211A101	8	25258
SH DEFINED 03	25258			
STRATEX NETWORKS INC	COM	86279T109	104	35400
SH DEFINED 03	35400			
STRATEX NETWORKS INC	COM	86279T109	0	157
SH DEFINED 13	157			
STRAYER ED INC	COM	863236105	312	2800
SH DEFINED 03	2800			
STRIDE RITE CORP	COM	863314100	1090	98793
SH DEFINED 03	98793			
STRYKER CORP	COM	863667101	100748	1831790
SH DEFINED 03	1831790			
STRYKER CORP	COM	863667101	5	86
SH DEFINED 13	86			
STUDENT LN CORP	COM	863902102	287	2100
SH DEFINED 03	2100			
STURM RUGER & CO INC	COM	864159108	868	71680
SH DEFINED 03	71680			
SUMMIT PPTYS INC	COM	866239106	213	8300
SH DEFINED 03	8300			
SUN COMMUNITIES INC	COM	866674104	376	9994
SH DEFINED 03	9994			
SUN MICROSYSTEMS INC	COM	866810104	26889	6209848
SH DEFINED 03	6209848			
SUNCOR ENERGY INC	COM	867229106	3994	155947
SH DEFINED 03	155947			
SUNGARD DATA SYS INC	COM	867363103	13930	535770
SH DEFINED 03	535770			
SUNOCO INC	COM	86764P109	9855	154901
SH DEFINED 03	154901			
SUNOCO INC	COM	86764P109	13	200
SH DEFINED 13	200			
SUNRISE SENIOR LIVING INC	COM	86768K106	2475	63227
SH DEFINED 03	63227			
SUNTRUST BKS INC	COM	867914103	75437	1160743
SH DEFINED 03	1160743			
SUPERIOR ENERGY SVCS INC	COM	868157108	141	14000

SH	DEFINED 03	14000			
	SUPERIOR INDS INTL INC	COM	868168105	364	10872
SH	DEFINED 03	10872			
	SUPERTEX INC	COM	868532102	518	31720
SH	DEFINED 03	31720			
	SUPERVALU INC	COM	868536103	21989	718358
SH	DEFINED 03	718358			
	SUPERVALU INC	COM	868536103	33	1084
SH	DEFINED 13	1084			
	SUPPORTSOFT INC	COM	868587106	177	20400
SH	DEFINED 03	20400			
	SUREWEST COMMUNICATIONS	COM	868733106	211	6693
SH	DEFINED 03	6693			
	SURMODICS INC	COM	868873100	949	38526
SH	DEFINED 03	38526			
	SUSQUEHANNA BANCSHARES INC P	COM	869099101	3043	120945
SH	DEFINED 03	120945			
	SWIFT ENERGY CO	COM	870738101	1609	72942
SH	DEFINED 03	72942			
	SWIFT TRANSN CO	COM	870756103	3978	221590
SH	DEFINED 03	221590			
	SWIFT TRANSN CO	COM	870756103	1	83
SH	DEFINED 13	83			
	SWISS HELVETIA FD INC	COM	870875101	943	72358
SH	DEFINED 13	72358			
	SYBASE INC	COM	871130100	3660	203334
SH	DEFINED 03	203334			
	SYBRON DENTAL SPECIALTIES IN	COM	871142105	4986	167026
SH	DEFINED 03	167026			
	SYCAMORE NETWORKS INC	COM	871206108	378	89400
SH	DEFINED 03	89400			
	SYCAMORE NETWORKS INC	COM	871206108	0	73
SH	DEFINED 13	73			
	SYKES ENTERPRISES INC	COM	871237103	127	16700
SH	DEFINED 03	16700			
	SYMANTEC CORP	COM	871503108	28232	644850
SH	DEFINED 03	644850			
	SYMBOL TECHNOLOGIES INC	COM	871508107	7113	482563
SH	DEFINED 03	482563			
	SYMMETRICOM INC	COM	871543104	1014	113982
SH	DEFINED 03	113982			
	SYNAPTICS INC	COM	871570109	541	28000
SH	DEFINED 03	28000			
	SYNAPTICS INC	COM	871570109	24	1219
SH	DEFINED 13	1219			
	SYNOPSYS INC	COM	871607107	1728	60790
SH	DEFINED 03	60790			
	SYNOVUS FINL CORP	COM	87161C105	14510	573055
SH	DEFINED 03	573055			
	SYSCO CORP	COM	871829107	53328	1486695
SH	DEFINED 03	1486695			
	TBC CORP	COM	872180104	1357	57029
SH	DEFINED 03	57029			
	TCF FINL CORP	COM	872275102	3333	57408
SH	DEFINED 03	57408			
	TECO ENERGY INC	COM	872375100	5096	425053
SH	DEFINED 03	425053			
	TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	232	6100
SH	DEFINED 03	6100			
	THQ INC	COM NEW	872443403	2773	121071
SH	DEFINED 03	121071			
	TJX COS INC NEW	COM	872540109	38656	1601313
SH	DEFINED 03	1601313			
	TTM TECHNOLOGIES INC	COM	87305R109	3136	264603
SH	DEFINED 03	264603			
	TTM TECHNOLOGIES INC	COM	87305R109	3	222
SH	DEFINED 13	222			
	TXU CORP	COM	873168108	41904	1034405
SH	DEFINED 03	1034405			
	TAIWAN GREATER CHINA FD	SH BEN INT	874037104	149	35000
SH	DEFINED 13	35000			
	TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3007	361808
SH	DEFINED 03	361808			
	TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	105	12592
SH	DEFINED 13	12592			
	TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2937	95857
SH	DEFINED 03	95857			
	TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2	63
SH	DEFINED 13	63			
	TALBOTS INC	COM	874161102	223	5700
SH	DEFINED 03	5700			
	TALK AMERICA HLDGS INC	COM NEW	87426R202	218	28366
SH	DEFINED 03	28366			
	TALK AMERICA HLDGS INC	COM NEW	87426R202	2	243
SH	DEFINED 13	243			

TALX CORP	COM	874918105	1307	53490
SH DEFINED 03	53490			
TALX CORP	COM	874918105	2	100
SH DEFINED 13	100			
TANOX INC	COM	87588Q109	286	15000
SH DEFINED 03	15000			
TARGET CORP	COM	87612E106	73826	1738302
SH DEFINED 03	1738302			
TARGET CORP	COM	87612E106	2	40
SH DEFINED 13	40			
TAUBMAN CTRS INC	COM	876664103	371	16209
SH DEFINED 03	16209			
TECH DATA CORP	COM	878237106	7654	195609
SH DEFINED 03	195609			
TECH DATA CORP	COM	878237106	3	85
SH DEFINED 13	85			
TECHNE CORP	COM	878377100	8396	193227
SH DEFINED 03	193227			
TECHNITROL INC	COM	878555101	2352	107408
SH DEFINED 03	107408			
TECUMSEH PRODS CO	CL A	878895200	1402	34046
SH DEFINED 03	34046			
TEKTRONIX INC	COM	879131100	6079	178688
SH DEFINED 03	178688			
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	596	20000
SH DEFINED 03	20000			
TELEDYNE TECHNOLOGIES INC	COM	879360105	2281	113934
SH DEFINED 03	113934			
TELEFLEX INC	COM	879369106	2744	54724
SH DEFINED 03	54724			
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1065	32000
SH DEFINED 03	32000			
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	2768	83200
SH DEFINED 10	83200			
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	111	3348
SH DEFINED 13	3348			
TELEPHONE & DATA SYS INC	COM	879433100	2121	29794
SH DEFINED 03	29794			
TELIK INC	COM	87959M109	277	11600
SH DEFINED 03	11600			
TELIK INC	COM	87959M109	3	125
SH DEFINED 13	125			
TELLABS INC	COM	879664100	7089	811099
SH DEFINED 03	811099			
TELLABS INC	COM	879664100	4	469
SH DEFINED 13	469			
TEMPLE INLAND INC	COM	879868107	12184	175941
SH DEFINED 03	175941			
TELETECH HOLDINGS INC	COM	879939106	317	36100
SH DEFINED 03	36100			
TEMPLETON DRAGON FD INC	COM	88018T101	1844	126800
SH DEFINED 13	126800			
TENET HEALTHCARE CORP	COM	88033G100	19268	1436870
SH DEFINED 03	1436870			
TENET HEALTHCARE CORP	COM	88033G100	127	9500 SH
PUT DEFINED 13				
TENNECO AUTOMOTIVE INC	COM	880349105	245	18513
SH DEFINED 03	18513			
TERADYNE INC	COM	880770102	37477	1650968
SH DEFINED 03	1650968			
TEREX CORP NEW	COM	880779103	1983	58100
SH DEFINED 03	58100			
TERREMARK WORLDWIDE INC	COM	881448104	29	33800
SH DEFINED 03	33800			
TESORO PETE CORP	COM	881609101	14758	534700
SH DEFINED 03	534700			
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1934	28795
SH DEFINED 03	28795			
TETRA TECHNOLOGIES INC DEL	COM	88162F105	1310	48771
SH DEFINED 03	48771			
TETRA TECH INC NEW	COM	88162G103	2273	139252
SH DEFINED 03	139252			
TEXAS GENCO HLDGS INC	COM	882443104	316	7000
SH DEFINED 03	7000			
TEXAS INDS INC	COM	882491103	2953	71724
SH DEFINED 03	71724			
TEXAS INSTRS INC	COM	882508104	119792	4954196
SH DEFINED 03	4954196			
TEXAS INSTRS INC	COM	882508104	12	500
SH DEFINED 13	500			
TEXAS INSTRS INC	COM	882508104	99	4100 SH
CALL DEFINED 13				
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	326	7096
SH DEFINED 03	7096			
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	99	2148

SH	DEFINED 13	2148			
	TEXTRON INC	COM	883203101	27717	467001
SH	DEFINED 03	467001			
	THERAGENICS CORP	COM	883375107	342	74095
SH	DEFINED 03	74095			
	THERMO ELECTRON CORP	COM	883556102	9688	315149
SH	DEFINED 03	315149			
	THOMAS & BETTS CORP	COM	884315102	3756	137922
SH	DEFINED 03	137922			
	THOMAS INDS INC	COM	884425109	1605	48345
SH	DEFINED 03	48345			
	THOR INDS INC	COM	885160101	1623	48500
SH	DEFINED 03	48500			
	THORNBURG MTG INC	COM	885218107	3221	119500
SH	DEFINED 03	119500			
	THORNBURG MTG INC	COM	885218107	5	170
SH	DEFINED 13	170			
	3COM CORP	COM	885535104	1025	163958
SH	DEFINED 03	163958			
	THREE FIVE SYS INC	COM	88554L108	305	59729
SH	DEFINED 03	59729			
	3M CO	COM	88579Y101	170459	1893782
SH	DEFINED 03	1893782			
	3M CO	COM	88579Y101	126	1400
SH	DEFINED 13	1400			
	3M CO	COM	88579Y101	126	1400 SH
CALL	DEFINED 13				
	3M CO	COM	88579Y101	126	1400 SH
PUT	DEFINED 13				
	TIBCO SOFTWARE INC	COM	88632Q103	4413	522290
SH	DEFINED 03	522290			
	TIDEWATER INC	COM	886423102	1637	54931
SH	DEFINED 03	54931			
	TIER TECHNOLOGIES INC	CL B	88650Q100	258	26500
SH	DEFINED 03	26500			
	TIERONE CORP	COM	88650R108	331	15400
SH	DEFINED 03	15400			
	TIFFANY & CO NEW	COM	886547108	14545	394713
SH	DEFINED 03	394713			
	TIMBERLAND CO	CL A	887100105	7183	111211
SH	DEFINED 03	111211			
	TIME WARNER INC	COM	887317105	236374	13445636
SH	DEFINED 03	13445636			
	TIME WARNER TELECOM INC	CL A	887319101	66	15700
SH	DEFINED 03	15700			
	TIME WARNER TELECOM INC	CL A	887319101	1	233
SH	DEFINED 13	233			
	TIMKEN CO	COM	887389104	5543	209246
SH	DEFINED 03	209246			
	TITAN CORP	COM	888266103	876	67471
SH	DEFINED 03	67471			
	TOLL BROTHERS INC	COM	889478103	1430	33800
SH	DEFINED 03	33800			
	TOLL BROTHERS INC	COM	889478103	85	2013
SH	DEFINED 13	2013			
	TOLLGRADE COMMUNICATIONS INC	COM	889542106	329	31000
SH	DEFINED 03	31000			
	TOMPKINSTRICTO INC	COM	890110109	204	4290
SH	DEFINED 03	4290			
	TOO INC	COM	890333107	1992	119292
SH	DEFINED 03	119292			
	TOOTSIE ROLL INDS INC	COM	890516107	654	20133
SH	DEFINED 03	20133			
	TOPPS INC	COM	890786106	105	10800
SH	DEFINED 03	10800			
	TORCHMARK CORP	COM	891027104	22101	410805
SH	DEFINED 03	410805			
	TORO CO	COM	891092108	5308	75750
SH	DEFINED 03	75750			
	TOTAL S A	SPONSORED ADR	89151E109	14429	150180
SH	DEFINED 03	150180			
	TOWER AUTOMOTIVE INC	COM	891707101	554	152246
SH	DEFINED 03	152246			
	TOTAL SYS SVCS INC	COM	891906109	428	19550
SH	DEFINED 03	19550			
	TOYS R US INC	COM	892335100	18470	1159437
SH	DEFINED 03	1159437			
	TRACTOR SUPPLY CO	COM	892356106	4427	105853
SH	DEFINED 03	105853			
	TRAMMELL CROW CO	COM	89288R106	251	17800
SH	DEFINED 03	17800			
	TRANSACTION SYS ARCHITECTS	CL A	893416107	569	26422
SH	DEFINED 03	26422			
	TRANSATLANTIC HLDGS INC	COM	893521104	415	5125
SH	DEFINED 03	5125			

TRANSMETA CORP DEL	COM	89376R109	28	12700
SH DEFINED 03	12700			
TRANSPRO INC	COM	893885103	58	10065
SH DEFINED 03	10065			
TREDEGAR CORP	COM	894650100	1512	93762
SH DEFINED 03	93762			
TRIAD HOSPITALS INC	COM	89579K109	2096	56300
SH DEFINED 03	56300			
TRIARC COS INC	CL B SER 1	895927309	1537	151119
SH DEFINED 03	151119			
TRIBUNE CO NEW	COM	896047107	30949	679604
SH DEFINED 03	679604			
TRIMBLE NAVIGATION LTD	COM	896239100	3357	120793
SH DEFINED 03	120793			
TRIMBLE NAVIGATION LTD	COM	896239100	11	382
SH DEFINED 13	382			
TRINITY INDS INC	COM	896522109	577	18156
SH DEFINED 03	18156			
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	363	66440
SH DEFINED 03	66440			
TRITON PCS HLDGS INC	CL A	89677M106	60	13800
SH DEFINED 03	13800			
TRIUMPH GROUP INC NEW	COM	896818101	1139	35686
SH DEFINED 03	35686			
TRIZEC PROPERTIES INC	COM	89687P107	325	20000
SH DEFINED 03	20000			
TRIZETTO GROUP INC	COM	896882107	127	19100
SH DEFINED 03	19100			
TRIPATH IMAGING INC	COM	896942109	151	16000
SH DEFINED 03	16000			
TROPICAL SPORTSWEAR INTL COR	COM	89708P102	67	19000
SH DEFINED 13	19000			
TRUSTCO BK CORP N Y	COM	898349105	2446	186724
SH DEFINED 03	186724			
TRUSTCO BK CORP N Y	COM	898349105	23	1723
SH DEFINED 13	1723			
TRUSTMARK CORP	COM	898402102	211	7300
SH DEFINED 03	7300			
TRUSTMARK CORP	COM	898402102	12	400
SH DEFINED 13	400			
TULARIK INC	COM	899165104	246	9900
SH DEFINED 03	9900			
TUPPERWARE CORP	COM	899896104	2827	145496
SH DEFINED 03	145496			
21ST CENTY INS GROUP	COM	90130N103	197	15200
SH DEFINED 03	15200			
TYCO INTL GROUP S A	DBCV 3.125% 1	902118BE7	8094	5000000
PRN DEFINED 03	5000000			
TYCO INTL LTD NEW	COM	902124106	230321	6949937
SH DEFINED 03	6949937			
TYLER TECHNOLOGIES INC	COM	902252105	245	25900
SH DEFINED 03	25900			
TYSON FOODS INC	CL A	902494103	17788	849072
SH DEFINED 03	849072			
TYSON FOODS INC	CL A	902494103	8	400
SH DEFINED 13	400			
UCBH HOLDINGS INC	COM	90262T308	5502	139224
SH DEFINED 03	139224			
UGI CORP NEW	COM	902681105	4039	125813
SH DEFINED 03	125813			
UICI	COM	902737105	3010	126424
SH DEFINED 03	126424			
UIL HLDG CORP	COM	902748102	1702	34947
SH DEFINED 03	34947			
UMB FINL CORP	COM	902788108	338	6555
SH DEFINED 03	6555			
U S B HLDG INC	COM	902910108	201	8762
SH DEFINED 03	8762			
UST INC	COM	902911106	16601	461130
SH DEFINED 03	461130			
UST INC	COM	902911106	5	140
SH DEFINED 13	140			
US BANCORP DEL	COM NEW	902973304	181186	6574226
SH DEFINED 03	6574226			
URS CORP NEW	COM	903236107	3265	119162
SH DEFINED 03	119162			
U S G CORP	COM NEW	903293405	534	30400
SH DEFINED 03	30400			
USEC INC	COM	90333E108	264	30100
SH DEFINED 03	30100			
US ONCOLOGY INC	COM	90338W103	3515	238816
SH DEFINED 03	238816			
UBIQUITEL INC	COM	903474302	48	11400
SH DEFINED 03	11400			
UBIQUITEL INC	COM	903474302	1	151

SH	DEFINED 13	151			
	ULTICOM INC	COM	903844108	156	13300
SH	DEFINED 03	13300			
	ULTIMATE ELECTRS INC	COM	903849107	149	30250
SH	DEFINED 03	30250			
	ULTRA PETROLEUM CORP	COM	903914109	296	7934
SH	DEFINED 03	7934			
	ULTRATECH INC	COM	904034105	790	48549
SH	DEFINED 03	48549			
	ULTRATECH INC	COM	904034105	1	72
SH	DEFINED 13	72			
	UMPQUA HLDGS CORP	COM	904214103	1785	85059
SH	DEFINED 03	85059			
	UMPQUA HLDGS CORP	COM	904214103	3	165
SH	DEFINED 13	165			
	UNIFI INC	COM	904677101	35	12000
SH	DEFINED 03	12000			
	UNION PAC CORP	COM	907818108	38747	651752
SH	DEFINED 03	651752			
	UNION PAC CORP	COM	907818108	83	1400
SH	DEFINED 13	1400			
	UNION PAC CORP	COM	907818108	83	1400 SH
CALL	DEFINED 13				
	UNION PAC CORP	COM	907818108	83	1400 SH
PUT	DEFINED 13				
	UNION PLANTERS CORP	COM	908068109	13083	438872
SH	DEFINED 03	438872			
	UNIONBANCAL CORP	COM	908906100	1473	26110
SH	DEFINED 03	26110			
	UNISOURCE ENERGY CORP	COM	909205106	1957	78763
SH	DEFINED 03	78763			
	UNISYS CORP	COM	909214108	12975	934833
SH	DEFINED 03	934833			
	UNIT CORP	COM	909218109	8144	258964
SH	DEFINED 03	258964			
	UNITED AUTO GROUP INC	COM	909440109	331	10800
SH	DEFINED 03	10800			
	UNITED CMNTY FINL CORP OHIO	COM	909839102	234	18000
SH	DEFINED 03	18000			
	UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	244	9700
SH	DEFINED 03	9700			
	UNITED BANKSHARES INC WEST V	COM	909907107	3309	101819
SH	DEFINED 03	101819			
	UNITED BANKSHARES INC WEST V	COM	909907107	192	5923
SH	DEFINED 13	5923			
	UNITED DEFENSE INDS INC	COM	910188104	467	13338
SH	DEFINED 03	13338			
	UNITED DOMINION REALTY TR IN	COM	910197102	918	46400
SH	DEFINED 03	46400			
	UNITED FIRE & CAS CO	COM	910331107	202	3500
SH	DEFINED 03	3500			
	UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	1309	303762
SH	DEFINED 03	303762			
	UNITED NAT FOODS INC	COM	911163103	2638	91240
SH	DEFINED 03	91240			
	UNITED ONLINE INC	COM	911268100	4088	232134
SH	DEFINED 03	232134			
	UNITED PARCEL SERVICE INC	CL B	911312106	219577	2921078
SH	DEFINED 03	2921078			
	UNITED RENTALS INC	COM	911363109	2509	140241
SH	DEFINED 03	140241			
	UNITED STATES CELLULAR CORP	COM	911684108	335	8700
SH	DEFINED 03	8700			
	UNITED STATES STL CORP NEW	COM	912909108	12173	346608
SH	DEFINED 03	346608			
	UNITED STATIONERS INC	COM	913004107	4227	106427
SH	DEFINED 03	106427			
	UNITED STATIONERS INC	COM	913004107	2	62
SH	DEFINED 13	62			
	UNITED SURGICAL PARTNERS INT	COM	913016309	7638	193508
SH	DEFINED 03	193508			
	UNITED TECHNOLOGIES CORP	COM	913017109	161026	1760230
SH	DEFINED 03	1760230			
	UNITED TECHNOLOGIES CORP	COM	913017109	139	1515
SH	DEFINED 13	1515			
	UNITED TECHNOLOGIES CORP	COM	913017109	101	1100 SH
CALL	DEFINED 13				
	UNITED TECHNOLOGIES CORP	COM	913017109	101	1100 SH
PUT	DEFINED 13				
	UNITEDGLOBALCOM	CL A	913247508	6801	936800
SH	DEFINED 03	936800			
	UNITEDHEALTH GROUP INC	COM	91324P102	73215	1176146
SH	DEFINED 03	1176146			
	UNITEDHEALTH GROUP INC	COM	91324P102	44	711
SH	DEFINED 13	711			

UNITRIN INC	COM	913275103	1742	40890
SH DEFINED 03	40890			
UNIVERSAL AMERN FINL CORP	COM	913377107	121	11000
SH DEFINED 03	11000			
UNIVERSAL COMPRESSION HLDGS	COM	913431102	210	6858
SH DEFINED 03	6858			
UNIVERSAL CORP VA	COM	913456109	485	9519
SH DEFINED 03	9519			
UNIVERSAL FST PRODS INC	COM	913543104	2137	66590
SH DEFINED 03	66590			
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	204	7100
SH DEFINED 03	7100			
UNIVERSAL HLTH SVCS INC	CL B	913903100	2048	44635
SH DEFINED 03	44635			
UNIVISION COMMUNICATIONS INC	CL A	914906102	26354	825353
SH DEFINED 03	825353			
UNOCAL CORP	COM	915289102	25544	672212
SH DEFINED 03	672212			
UNOCAL CORP	COM	915289102	5	130
SH DEFINED 13	130			
UNIZAN FINANCIAL CORP	COM	91528W101	278	10638
SH DEFINED 03	10638			
UNOVA INC	COM	91529B106	535	26440
SH DEFINED 03	26440			
UNUMPROVIDENT CORP	COM	91529Y106	16842	1059225
SH DEFINED 03	1059225			
UNUMPROVIDENT CORP	COM	91529Y106	7	462
SH DEFINED 13	462			
URBAN OUTFITTERS INC	COM	917047102	7085	116318
SH DEFINED 03	116318			
URSTADT BIDDLE PPTYS INS	CL A	917286205	184	12400
SH DEFINED 03	12400			
USF CORP	COM	91729Q101	2449	69715
SH DEFINED 03	69715			
UTSTARCOM INC	COM	918076100	1422	47000
SH DEFINED 03	47000			
UTSTARCOM INC	COM	918076100	1	17
SH DEFINED 13	17			
VCA ANTECH INC	COM	918194101	798	17800
SH DEFINED 03	17800			
VCA ANTECH INC	COM	918194101	11	256
SH DEFINED 13	256			
V F CORP	COM	918204108	24028	493394
SH DEFINED 03	493394			
V F CORP	COM	918204108	54	1100
SH DEFINED 13	1100			
VALASSIS COMMUNICATIONS INC	COM	918866104	836	27429
SH DEFINED 03	27429			
VALHI INC NEW	COM	918905100	255	22450
SH DEFINED 03	22450			
VALENCE TECHNOLOGY INC	COM	918914102	69	20100
SH DEFINED 03	20100			
VALEANT PHARMACEUTICALS INTL	COM	91911X104	608	30421
SH DEFINED 03	30421			
VALERO ENERGY CORP NEW	COM	91913Y100	17352	235254
SH DEFINED 03	235254			
VALERO ENERGY CORP NEW	COM	91913Y100	111	1500
SH DEFINED 13	1500			
VALERO ENERGY CORP NEW	COM	91913Y100	111	1500 SH
CALL DEFINED 13				
VALERO ENERGY CORP NEW	COM	91913Y100	111	1500 SH
PUT DEFINED 13				
VALLEY NATL BANCORP	COM	919794107	220	8713
SH DEFINED 03	8713			
VALMONT INDS INC	COM	920253101	1329	58035
SH DEFINED 03	58035			
VALSPAR CORP	COM	920355104	2671	53006
SH DEFINED 03	53006			
VALUECLICK INC	COM	92046N102	337	28159
SH DEFINED 03	28159			
VALUECLICK INC	COM	92046N102	40	3308
SH DEFINED 13	3308			
VANS INC	COM	921930103	1573	76536
SH DEFINED 03	76536			
VARCO INTL INC DEL	COM	922122106	812	37093
SH DEFINED 03	37093			
VARIAN INC	COM	922206107	552	13100
SH DEFINED 03	13100			
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	2967	76952
SH DEFINED 03	76952			
VARIAN MED SYS INC	COM	92220P105	27538	347046
SH DEFINED 03	347046			
VASTERA INC	COM	92239N109	50	16600
SH DEFINED 03	16600			
VECTREN CORP	COM	92240G101	1000	39860

SH	DEFINED 03	39860			
VEECO INSTRS INC DEL	COM		922417100	3899	151055
SH	DEFINED 03	151055			
VENTAS INC	COM		92276F100	866	37079
SH	DEFINED 03	37079			
VENTANA MED SYS INC	COM		92276H106	1492	31400
SH	DEFINED 03	31400			
VERITAS SOFTWARE CO	COM		923436109	23256	836852
SH	DEFINED 03	836852			
VERITY INC	COM		92343C106	1074	79521
SH	DEFINED 03	79521			
VERITY INC	COM		92343C106	0	27
SH	DEFINED 13	27			
VERISIGN INC	COM		92343E102	430	21607
SH	DEFINED 03	21607			
VERISIGN INC	COM		92343E102	21	1075
SH	DEFINED 13	1075			
VERITAS DGC INC	COM		92343P107	1726	74536
SH	DEFINED 03	74536			
VERITAS DGC INC	COM		92343P107	111	4800
SH	DEFINED 13	4800			
VERITAS DGC INC	COM		92343P107	111	4800 SH
CALL DEFINED 13					
VERITAS DGC INC	COM		92343P107	111	4800 SH
PUT DEFINED 13					
VERIZON COMMUNICATIONS	COM		92343V104	314166	8681024
SH	DEFINED 03	8681024			
VERIZON COMMUNICATIONS	COM		92343V104	112	3100 SH
CALL DEFINED 13					
VERSO TECHNOLOGIES INC	COM		925317109	68	40000
SH	DEFINED 03	40000			
VERTEX PHARMACEUTICALS INC	COM		92532F100	695	64108
SH	DEFINED 03	64108			
VIACOM INC	CL B		925524308	173812	4865963
SH	DEFINED 03	4865963			
VIAD CORP	COM		92552R109	1396	51700
SH	DEFINED 03	51700			
VIASAT INC	COM		92552V100	1716	68779
SH	DEFINED 03	68779			
VIASYS HEALTHCARE INC	COM NEW		92553Q209	1769	84605
SH	DEFINED 03	84605			
VICOR CORP	COM		925815102	1822	99731
SH	DEFINED 03	99731			
VICURON PHARMACEUTICALS INC	COM		926471103	285	22700
SH	DEFINED 03	22700			
VICURON PHARMACEUTICALS INC	COM		926471103	1	100
SH	DEFINED 13	100			
VIGNETTE CORP	COM		926734104	78	46944
SH	DEFINED 03	46944			
VINTAGE PETE INC	COM		927460105	3079	181437
SH	DEFINED 03	181437			
VISHAY INTERTECHNOLOGY INC	COM		928298108	10977	590818
SH	DEFINED 03	590818			
VISHAY INTERTECHNOLOGY INC	COM		928298108	2	85
SH	DEFINED 13	85			
VISTEON CORP	COM		92839U107	4654	398833
SH	DEFINED 03	398833			
VISX INC DEL	COM		92844S105	2131	79743
SH	DEFINED 03	79743			
VITAL SIGNS INC	COM		928469105	1093	37625
SH	DEFINED 03	37625			
VITALWORKS INC	COM		928483106	49	14200
SH	DEFINED 03	14200			
VITESSE SEMICONDUCTOR CORP	COM		928497106	478	97975
SH	DEFINED 03	97975			
VIVUS INC	COM		928551100	58	15900
SH	DEFINED 03	15900			
VOLT INFORMATION SCIENCES IN	COM		928703107	1208	38346
SH	DEFINED 03	38346			
VORNADO RLTY TR	SH BEN INT		929042109	648	11340
SH	DEFINED 03	11340			
VULCAN MATLS CO	COM		929160109	10671	224419
SH	DEFINED 03	224419			
WD-40 CO	COM		929236107	1654	55241
SH	DEFINED 03	55241			
WFS FINL INC	COM		92923B106	441	8900
SH	DEFINED 03	8900			
WGL HLDGS INC	COM		92924F106	862	30012
SH	DEFINED 03	30012			
W HLDG CO INC	COM		929251106	796	46378
SH	DEFINED 03	46378			
W-H ENERGY SVCS INC	COM		92925E108	1494	76229
SH	DEFINED 03	76229			
WJ COMMUNICATIONS INC	COM		929284107	61	17300
SH	DEFINED 03	17300			

WMS INDS INC	COM	929297109	1914	64229
SH DEFINED 03	64229			
WPS RESOURCES CORP	COM	929318106	735	15850
SH DEFINED 03	15850			
WABASH NATL CORP	COM	929566107	2871	104206
SH DEFINED 03	104206			
WABTEC CORP	COM	929740108	298	16518
SH DEFINED 03	16518			
WACHOVIA CORP 2ND NEW	COM	929903102	204477	4594993
SH DEFINED 03	4594993			
WADDELL & REED FINL INC	CL A	930059100	1067	48256
SH DEFINED 03	48256			
WAL MART STORES INC	COM	931142103	635389	12043007
SH DEFINED 03	12043007			
WALGREEN CO	COM	931422109	69601	1922138
SH DEFINED 03	1922138			
WALTER INDS INC	COM	933170105	850	62440
SH DEFINED 03	62440			
WARNACO GROUP INC	COM NEW	934390402	413	19400
SH DEFINED 03	19400			
WASHINGTON FED INC	COM	938824109	909	37866
SH DEFINED 03	37866			
WASHINGTON FED INC	COM	938824109	5	199
SH DEFINED 13	199			
WASHINGTON GROUP INTL INC	COM NEW	938862208	1375	38322
SH DEFINED 03	38322			
WASHINGTON MUT INC	COM	939322103	116340	3010880
SH DEFINED 03	3010880			
WASHINGTON MUT INC	COM	939322103	12	319
SH DEFINED 13	319			
WASHINGTON POST CO	CL B	939640108	8626	9275
SH DEFINED 03	9275			
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	382	13000
SH DEFINED 03	13000			
WASHINGTON TR BANCORP	COM	940610108	200	7700
SH DEFINED 03	7700			
WASTE CONNECTIONS INC	COM	941053100	3579	120682
SH DEFINED 03	120682			
WASTE MGMT INC DEL	COM	94106L109	36740	1198685
SH DEFINED 03	1198685			
WATCHGUARD TECHNOLOGIES INC	COM	941105108	110	15200
SH DEFINED 03	15200			
WATERS CORP	COM	941848103	12358	258635
SH DEFINED 03	258635			
WATERS CORP	COM	941848103	115	2400
SH DEFINED 13	2400			
WATERS CORP	COM	941848103	115	2400 SH
CALL DEFINED 13				
WATERS CORP	COM	941848103	115	2400 SH
PUT DEFINED 13				
WATSCO INC	COM	942622200	2285	81418
SH DEFINED 03	81418			
WATSON PHARMACEUTICALS INC	COM	942683103	6047	224801
SH DEFINED 03	224801			
WATSON PHARMACEUTICALS INC	COM	942683103	2	60
SH DEFINED 13	60			
WATSON WYATT & CO HLDGS	CL A	942712100	2406	90297
SH DEFINED 03	90297			
WATTS WATER TECHNOLOGIES INC	CL A	942749102	2031	75356
SH DEFINED 03	75356			
WAUSAU-MOSINEE PAPER CORP	COM	943315101	2171	125506
SH DEFINED 03	125506			
WAVE SYSTEMS CORP	CL A	943526103	16	12200
SH DEFINED 03	12200			
WAYPOINT FINL CORP	COM	946756103	2172	78728
SH DEFINED 03	78728			
WEBEX COMMUNICATIONS INC	COM	94767L109	2978	136843
SH DEFINED 03	136843			
WEBSense INC	COM	947684106	1840	49434
SH DEFINED 03	49434			
WEBMETHODS INC	COM	94768C108	143	16700
SH DEFINED 03	16700			
WEBMD CORP	COM	94769M105	253	27150
SH DEFINED 03	27150			
WEBSTER FINL CORP CONN	COM	947890109	2254	47936
SH DEFINED 03	47936			
WEIGHT WATCHERS INTL INC NEW	COM	948626106	584	14919
SH DEFINED 03	14919			
WEINGARTEN RLTY INVS	SH BEN INT	948741103	253	8100
SH DEFINED 03	8100			
WEIS MKTS INC	COM	948849104	235	6700
SH DEFINED 03	6700			
WELLCHOICE INC	COM	949475107	302	7300
SH DEFINED 03	7300			
WELLMAN INC	COM	949702104	573	70434

SH	DEFINED 03	70434			
	WELLPOINT HEALTH NETWORK NEW	COM	94973H108	63380	565843
SH	DEFINED 03	565843			
	WELLPOINT HEALTH NETWORK NEW	COM	94973H108	38	341
SH	DEFINED 13	341			
	WELLS FARGO & CO NEW	COM	949746101	265404	4637493
SH	DEFINED 03	4637493			
	WELLS FARGO & CO NEW	COM	949746101	9	158
SH	DEFINED 13	158			
	WELLS GARDNER ELECTRS CORP	COM	949765101	79	16882
SH	DEFINED 03	16882			
	WENDYS INTL INC	COM	950590109	9748	279781
SH	DEFINED 03	279781			
	WERNER ENTERPRISES INC	COM	950755108	789	37398
SH	DEFINED 03	37398			
	WERNER ENTERPRISES INC	COM	950755108	2	79
SH	DEFINED 13	79			
	WESBANCO INC	COM	950810101	323	11078
SH	DEFINED 03	11078			
	WESCO FINL CORP	COM	950817106	217	600
SH	DEFINED 03	600			
	WEST PHARMACEUTICAL SVSC INC	COM	955306105	228	5400
SH	DEFINED 03	5400			
	WESTAMERICA BANCORPORATION	COM	957090103	977	18634
SH	DEFINED 03	18634			
	WESTAMERICA BANCORPORATION	COM	957090103	8	162
SH	DEFINED 13	162			
	WESTAR ENERGY INC	COM	95709T100	2220	111509
SH	DEFINED 03	111509			
	WESTELL TECHNOLOGIES INC	CL A	957541105	89	17500
SH	DEFINED 03	17500			
	WESTELL TECHNOLOGIES INC	CL A	957541105	1	100
SH	DEFINED 13	100			
	WESTCORP INC	COM	957907108	614	13500
SH	DEFINED 03	13500			
	WESTERN DIGITAL CORP	COM	958102105	184	21200
SH	DEFINED 03	21200			
	WESTERN DIGITAL CORP	COM	958102105	10	1157
SH	DEFINED 13	1157			
	WESTERN GAS RES INC	COM	958259103	918	28272
SH	DEFINED 03	28272			
	WESTERN WIRELESS CORP	CL A	95988E204	2128	73600
SH	DEFINED 03	73600			
	WESTERN WIRELESS CORP	CL A	95988E204	44	1507
SH	DEFINED 13	1507			
	WESTWOOD ONE INC	COM	961815107	1545	64931
SH	DEFINED 03	64931			
	WET SEAL INC	CL A	961840105	388	74171
SH	DEFINED 03	74171			
	WET SEAL INC	CL A	961840105	2	400
SH	DEFINED 13	400			
	WEYERHAEUSER CO	COM	962166104	34002	538689
SH	DEFINED 03	538689			
	WHIRLPOOL CORP	COM	963320106	17546	255774
SH	DEFINED 03	255774			
	WHITNEY HLDG CORP	COM	966612103	4164	93222
SH	DEFINED 03	93222			
	WHOLE FOODS MKT INC	COM	966837106	36720	384699
SH	DEFINED 03	384699			
	WILD OATS MARKETS INC	COM	96808B107	592	42100
SH	DEFINED 03	42100			
	WILEY JOHN & SONS INC	CL A	968223206	205	6400
SH	DEFINED 03	6400			
	WILLIAMS COS INC DEL	COM	969457100	11524	968434
SH	DEFINED 03	968434			
	WILLIAMS SONOMA INC	COM	969904101	6978	211709
SH	DEFINED 03	211709			
	WILLIAMS SONOMA INC	COM	969904101	0	15
SH	DEFINED 13	15			
	WILMINGTON TRUST CORP	COM	971807102	1481	39796
SH	DEFINED 03	39796			
	WILSON GREATBATCH TECHNOLOGI	COM	972232102	1908	68254
SH	DEFINED 03	68254			
	WIND RIVER SYSTEMS INC	COM	973149107	836	71060
SH	DEFINED 03	71060			
	WINN DIXIE STORES INC	COM	974280109	6173	857321
SH	DEFINED 03	857321			
	WINNEBAGO INDS INC	COM	974637100	8719	233879
SH	DEFINED 03	233879			
	WINSTON HOTELS INC	COM	97563A102	167	16100
SH	DEFINED 03	16100			
	WINTRUST FINANCIAL CORP	COM	97650W108	3286	65049
SH	DEFINED 03	65049			
	WIPRO LTD	SPON ADR 1 SH	97651M109	1051	22500
SH	DEFINED 03	22500			

WIRELESS FACILITIES INC	COM	97653A103	472	48000
SH DEFINED 03	48000			
WISCONSIN ENERGY CORP	COM	976657106	2874	88143
SH DEFINED 03	88143			
WOLVERINE TUBE INC	COM	978093102	275	25244
SH DEFINED 03	25244			
WOLVERINE WORLD WIDE INC	COM	978097103	2963	112891
SH DEFINED 03	112891			
WOODWARD GOVERNOR CO	COM	980745103	2571	35649
SH DEFINED 03	35649			
WORLD ACCEP CORP DEL	COM	981419104	786	42900
SH DEFINED 03	42900			
WORLD WRESTLING ENTMT INC	CL A	98156Q108	272	21345
SH DEFINED 03	21345			
WORTHINGTON INDS INC	COM	981811102	3507	170812
SH DEFINED 03	170812			
WRIGHT MED GROUP INC	COM	98235T107	370	10400
SH DEFINED 03	10400			
WRIGLEY WM JR CO	COM	982526105	28460	451391
SH DEFINED 03	451391			
WYETH	COM	983024100	157291	4349875
SH DEFINED 03	4349875			
WYETH	COM	983024100	7	200
SH DEFINED 13	200			
WYNN RESORTS LTD	COM	983134107	281	7265
SH DEFINED 03	7265			
XM SATELLITE RADIO HLDGS INC	CL A	983759101	484	17750
SH DEFINED 03	17750			
XM SATELLITE RADIO HLDGS INC	CL A	983759101	9	345
SH DEFINED 13	345			
X-RITE INC	COM	983857103	952	65462
SH DEFINED 03	65462			
XTO ENERGY INC	COM	98385X106	4149	139263
SH DEFINED 03	139263			
XTO ENERGY INC	COM	98385X106	154	5165
SH DEFINED 13	5165			
XCEL ENERGY INC	COM	98389B100	18303	1095324
SH DEFINED 03	1095324			
XILINX INC	COM	983919101	21620	649061
SH DEFINED 03	649061			
XILINX INC	COM	983919101	24	733
SH DEFINED 13	733			
XEROX CORP	COM	984121103	44711	3083516
SH DEFINED 03	3083516			
XEROX CORP	COM	984121103	4	250
SH DEFINED 13	250			
YAHOO INC	COM	984332106	202330	5558529
SH DEFINED 03	5558529			
YAHOO INC	COM	984332106	174	4785
SH DEFINED 13	4785			
YAHOO INC	COM	984332106	160	4400 SH
PUT DEFINED 13				
YANKEE CANDLE INC	COM	984757104	491	16800
SH DEFINED 03	16800			
YELLOW ROADWAY CORP	COM	985577105	4571	114668
SH DEFINED 03	114668			
YORK INTL CORP NEW	COM	986670107	2456	59789
SH DEFINED 03	59789			
YORK INTL CORP NEW	COM	986670107	4	100
SH DEFINED 13	100			
YUM BRANDS INC	COM	988498101	40154	1078834
SH DEFINED 03	1078834			
ZALE CORP NEW	COM	988858106	3888	142638
SH DEFINED 03	142638			
ZALE CORP NEW	COM	988858106	2	88
SH DEFINED 13	88			
ZEBRA TECHNOLOGIES CORP	CL A	989207105	3445	39600
SH DEFINED 03	39600			
ZENITH NATL INS CORP	COM	989390109	2076	42721
SH DEFINED 03	42721			
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	73	18725
SH DEFINED 03	18725			
ZIMMER HLDGS INC	COM	98956P102	40056	454147
SH DEFINED 03	454147			
ZIMMER HLDGS INC	COM	98956P102	7	80
SH DEFINED 13	80			
ZIONS BANCORPORATION	COM	989701107	21033	342284
SH DEFINED 03	342284			
ZIX CORP	COM	98974P100	506	64116
SH DEFINED 03	64116			
ZORAN CORP	COM	98975F101	193	10500
SH DEFINED 03	10500			
ACE LTD	ORD	G0070K103	53767	1271687
SH DEFINED 03	1271687			
ACE LTD	ORD	G0070K103	33	780

SH	DEFINED 13	780			
	ANNUITY AND LIFE RE HLDGS	ORD	G03910109	843	1028369
SH	DEFINED 03	1028369			
	AXIS CAPITAL HOLDINGS	SHS	G0692U109	273	9745
SH	DEFINED 03	9745			
	BUNGE LIMITED	COM	G16962105	417	10700
SH	DEFINED 03	10700			
	BUNGE LIMITED	COM	G16962105	113	2914
SH	DEFINED 13	2914			
	COOPER INDS LTD	CL A	G24182100	38663	650784
SH	DEFINED 03	650784			
	EVEREST RE GROUP LTD	COM	G3223R108	6727	83714
SH	DEFINED 03	83714			
	EVEREST RE GROUP LTD	COM	G3223R108	95	1181
SH	DEFINED 13	1181			
	GARMIN LTD	ORD	G37260109	170	4574
SH	DEFINED 13	4574			
	GARMIN LTD	ORD	G37260109	89	2400 SH
CALL	DEFINED 13				
	GARMIN LTD	ORD	G37260109	89	2400 SH
PUT	DEFINED 13				
	GLOBALSANTAFE CORP	SHS	G3930E101	5174	195248
SH	DEFINED 03	195248			
	INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	49824	729384
SH	DEFINED 03	729384			
	INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	10	140
SH	DEFINED 13	140			
	MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	2280	85400
SH	DEFINED 03	85400			
	NABORS INDUSTRIES LTD	SHS	G6359F103	16611	367348
SH	DEFINED 03	367348			
	NABORS INDUSTRIES LTD	SHS	G6359F103	23	500
SH	DEFINED 13	500			
	NOBLE CORPORATION	SHS	G65422100	9648	254633
SH	DEFINED 03	254633			
	RENAISSANCE RE HLDGS LTD	COM	G7496G103	378	7000
SH	DEFINED 03	7000			
	SEAGATE TECHNOLOGY	SHS	G7945J104	574	39800
SH	DEFINED 03	39800			
	SHIP FINANCE INTERNATIONAL L	SHS	G81075106	222	14858
SH	DEFINED 03	14858			
	TRANSOCEAN INC	ORD	G90078109	48353	1670788
SH	DEFINED 03	1670788			
	TRANSOCEAN INC	ORD	G90078109	1	29
SH	DEFINED 13	29			
	WEATHERFORD INTERNATIONAL LT	COM	G95089101	7111	158087
SH	DEFINED 03	158087			
	WEATHERFORD INTERNATIONAL LT	COM	G95089101	99	2200
SH	DEFINED 13	2200			
	WEATHERFORD INTERNATIONAL LT	COM	G95089101	99	2200 SH
CALL	DEFINED 13				
	WEATHERFORD INTERNATIONAL LT	COM	G95089101	99	2200 SH
PUT	DEFINED 13				
	WHITE MTNS INS GROUP LTD	COM	G9618E107	457	896
SH	DEFINED 03	896			
	XL CAP LTD	CL A	G98255105	32279	427761
SH	DEFINED 03	427761			
	XOMA LTD	ORD	G9825R107	50	11100
SH	DEFINED 03	11100			
	ALVARION LTD	SHS	M0861T100	250	18800
SH	DEFINED 03	18800			
	CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1944	72020
SH	DEFINED 03	72020			
	CHECK POINT SOFTWARE TECH LT	ORD	M22465104	195	7212
SH	DEFINED 13	7212			
	LIPMAN ELECTRONIC ENGINEERIN	ORD	M6772H101	217	4200
SH	DEFINED 03	4200			
	M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	307	20600
SH	DEFINED 03	20600			
	ORBOTECH LTD	ORD	M75253100	637	31300
SH	DEFINED 03	31300			
	ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	760	17500
SH	DEFINED 03	17500			
	FLEXTRONICS INTL LTD	ORD	Y2573F102	633	39700
SH	DEFINED 03	39700			

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