

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 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 February 11, 2005

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: 4
Form 13F Information Table Entry Total: 2,693
Form 13F Information Table Value Total: \$37,021,237,000

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.
14		Quantitative Management Associates (QMA)

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

<TABLE> <S>		<C>		<C> FORM 13F INFORMATION TABLE					<C> -VOTING	
AUTHORITY- NAME OF ISSUER SHARED NONE	-TITLE OF CLASS-	--CUSIP--	X\$1000	PRN	AMT	PRN	CALL	DSCRETN	-MANAGERS-	SOLE
AAR CORP 65303	COM	000361105	1115	81853	SH		DEFINED	14		16550
A D C TELECOMMUNICATIONS 1557632	COM	000886101	4228	1577632	SH		DEFINED	14		20000
ADE CORP MASS 0	COM	00089C107	511	27300	SH		DEFINED	14		27300
ABM INDS INC 115944	COM	000957100	2837	143844	SH		DEFINED	14		27900
AFLAC INC 991887	COM	001055102	39517	991887	SH		DEFINED	14		0
AGCO CORP	COM	001084102	3190	145738	SH		DEFINED	14		0

145738 AGL RES INC	COM	001204106	2731	82163 SH	DEFINED 14	0
82163 AES CORP	COM	00130H105	18198	1331264 SH	DEFINED 14	66500
1264764 AK STL HLDG CORP	COM	001547108	696	48073 SH	DEFINED 14	34700
13373 AMB PROPERTY CORP	COM	00163T109	1342	32884 SH	DEFINED 10	32884
0 AMB PROPERTY CORP	COM	00163T109	1437	35589 SH	DEFINED 14	0
35589 AMR CORP	COM	001765106	170	15500 SH	DEFINED 14	0
15500 APAC CUSTOMER SERVICES INC	COM	00185E106	19	10900 SH	DEFINED 14	0
10900 AT&T CORP	COM NEW	001957505	1	35 SH	DEFINED 13	0
35 AT&T CORP	COM NEW	001957505	90709	4752624 SH	DEFINED 14	522200
4230424 A S V INC	COM	001963107	536	11200 SH	DEFINED 14	11200
0 ATMI INC	COM	00207R101	1850	82132 SH	DEFINED 14	15400
66732 ATC HEALTHCARE INC	CL A	00209C102	31	85000 SH	DEFINED 14	0
85000 AU Optronics Corp	SPONSORED ADR	002255107	365	25500 SH	DEFINED 14	0
25500 AVX CORP NEW	COM	002444107	227	18000 SH	DEFINED 14	0
18000 AARON RENTS INC	COM	002535201	2455	98194 SH	DEFINED 14	0
98194 ABBOTT LABS	COM	002824100	1	25 SH	DEFINED 13	0
25 ABBOTT LABS	COM	002824100	190025	4073421 SH	DEFINED 14	125000
3948421 ABERCROMBIE & FITCH CO	CL A	002896207	5911	125890 SH	DEFINED 14	0
125890 ACCREDITED HOME LENDRS HLDG	COM	00437P107	2961	59600 SH	DEFINED 14	51200
8400 ACCREDITO HEALTH INC	COM	00437V104	2705	97595 SH	DEFINED 14	0
97595 ACTIVISION INC NEW	COM NEW	004930202	1195	59206 SH	DEFINED 14	0
59206 ACTION PERFORMANCE COS INC	COM	004933107	445	40407 SH	DEFINED 14	5900
34507 ACTEL CORP	COM	004934105	900	51314 SH	DEFINED 14	0
51314 ACTIVCARD CORP	COM	00506J107	235	26353 SH	DEFINED 13	0
26353 ACTIVCARD CORP	COM	00506J107	9	1000 SH	DEFINED 14	1000
0 ACTUANT CORP	CL A NEW	00508X203	1356	26000 SH	DEFINED 14	24200
1800 ACUITY BRANDS INC	COM	00508Y102	3466	109002 SH	DEFINED 14	15400
93602 ACXIOM CORP	COM	005125109	1190	45266 SH	DEFINED 14	0
45266 ADAPTEC INC	COM	00651F108	2	264 SH	DEFINED 13	264
0 ADAPTEC INC	COM	00651F108	1822	240017 SH	DEFINED 14	20600
219417 ADESA INC	COM	00686U104	1231	58000 SH	DEFINED 14	0
58000 ADMINISTAFF INC	COM	007094105	1541	122181 SH	DEFINED 14	38300
83881 ADOBE SYS INC	COM	00724F101	34046	542650 SH	DEFINED 14	25800
516850 ADTRAN INC	COM	00738A106	1255	65551 SH	DEFINED 14	0
65551 ADVANCE AUTO PARTS INC	COM	00751Y106	1411	32300 SH	DEFINED 14	0
32300 ADVANCED DIGITAL INFORMATION	COM	007525108	1	61 SH	DEFINED 13	61
0 ADVANCED DIGITAL INFORMATION	COM	007525108	134	13400 SH	DEFINED 14	8000
5400 ADVANCED MARKETING SVCS INC	COM	00753T105	433	43001 SH	DEFINED 14	7200
35801 ADVO INC	COM	007585102	3211	90077 SH	DEFINED 14	20600
69477 ADVANCED MEDICAL OPTICS INC	COM	00763M108	4490	109151 SH	DEFINED 14	28100
81051 AEROFLEX INC	COM	007768104	1	106 SH	DEFINED 13	106

0 AEROFLEX INC 146268	COM	007768104	1773	146268 SH	DEFINED 14	0
AEROGEN INC 10000	COM NEW	007779309	0	10000 SH	DEFINED 13	0
AEROPOSTALE 0	COM	007865108	18	600 SH	DEFINED 13	600
AEROPOSTALE 61920	COM	007865108	1999	67920 SH	DEFINED 14	6000
ADVANCED MICRO DEVICES INC 320	COM	007903107	7	320 SH	DEFINED 13	0
ADVANCED MICRO DEVICES INC 835943	COM	007903107	18407	835943 SH	DEFINED 14	0
ADVANTA CORP 0	CL B	007942204	279	11500 SH	DEFINED 14	11500
ADVANCED ENERGY INDS 61469	COM	007973100	561	61469 SH	DEFINED 14	0
ADVENT SOFTWARE INC 28588	COM	007974108	680	33188 SH	DEFINED 14	4600
AETNA INC NEW 476493	COM	00817Y108	62274	499193 SH	DEFINED 14	22700
AFFILIATED COMPUTER SERVICES 48	CL A	008190100	3	48 SH	DEFINED 13	0
AFFILIATED COMPUTER SERVICES 248450	CL A	008190100	14954	248450 SH	DEFINED 14	0
AFFILIATED MANAGERS GROUP 3300	COM	008252108	1754	25900 SH	DEFINED 14	22600
AFFORDABLE RESIDENTIAL CMTYS 0	COM	008273104	440	30000 SH	DEFINED 14	30000
AFTERMARKET TECHNOLOGY CORP 4905	COM	008318107	283	17605 SH	DEFINED 14	12700
AGERE SYS INC 2	CL A	00845V100	0	2 SH	DEFINED 13	0
AGERE SYS INC 150982	CL A	00845V100	207	150982 SH	DEFINED 14	0
AGILENT TECHNOLOGIES INC 928308	COM	00846U101	22372	928308 SH	DEFINED 14	0
AGILYSYS INC 191597	COM	00847J105	4444	259297 SH	DEFINED 14	67700
AIR PRODS & CHEMS INC 438499	COM	009158106	25420	438499 SH	DEFINED 14	0
AIRGAS INC 50976	COM	009363102	1351	50976 SH	DEFINED 14	0
AIRTRAN HLDGS INC 36764	COM	00949P108	393	36764 SH	DEFINED 14	0
AKAMAI TECHNOLOGIES INC 74	COM	00971T101	1	74 SH	DEFINED 13	0
AKAMAI TECHNOLOGIES INC 12300	COM	00971T101	160	12300 SH	DEFINED 14	0
ALAMOS A HLDGS INC 0	COM	011589108	1	67 SH	DEFINED 13	67
ALAMOS A HLDGS INC 9300	COM	011589108	181	14500 SH	DEFINED 14	5200
ALASKA AIR GROUP INC 23985	COM	011659109	1446	43185 SH	DEFINED 14	19200
ALBANY INTL CORP 69458	CL A	012348108	3027	86058 SH	DEFINED 14	16600
ALBEMARLE CORP 17774	COM	012653101	688	17774 SH	DEFINED 14	0
ALBERTO CULVER CO 174760	COM	013068101	8488	174760 SH	DEFINED 14	0
ALBERTSONS INC 1295047	COM	013104104	31695	1327247 SH	DEFINED 14	32200
ALCOA INC 400	COM	013817101	13	400 SH	DEFINED 13	0
ALCOA INC 1924192	COM	013817101	60458	1924192 SH	DEFINED 14	0
ALDERWOODS GROUP INC 0	COM	014383103	210	18500 SH	DEFINED 14	18500
ALERIS INTL INC 4000	COM	014477103	68	4000 SH	DEFINED 13	0
ALERIS INTL INC 54311	COM	014477103	938	55452 SH	DEFINED 14	1141
ALEXANDER & BALDWIN INC 20455	COM	014482103	868	20455 SH	DEFINED 14	0
ALEXANDERS INC 400	COM	014752109	258	1200 SH	DEFINED 14	800
ALFA CORP 5883	COM	015385107	238	15683 SH	DEFINED 14	9800
ALKERMES INC 7800	COM	01642T108	600	42600 SH	DEFINED 14	34800

ALLEGHENY ENERGY INC 250471	COM	017361106	4937	250471 SH	DEFINED 14	0
ALLEGHENY TECHNOLOGIES INC 184689	COM	01741R102	4002	184689 SH	DEFINED 14	0
ALLERGAN INC 253002	COM	018490102	20511	253002 SH	DEFINED 14	0
ALLETE INC 58293	COM NEW	018522300	2142	58293 SH	DEFINED 14	0
ALLIANCE CAP MGMT HLDG L P 7400	UNIT LTD PARTN	01855A101	311	7400 SH	DEFINED 14	0
ALLIANCE DATA SYSTEMS CORP 42264	COM	018581108	2007	42264 SH	DEFINED 14	0
ALLIANCE SEMICONDUCTOR CORP 79143	COM	01877H100	293	79143 SH	DEFINED 14	0
ALLIANT ENERGY CORP 188014	COM	018802108	5723	200114 SH	DEFINED 14	12100
ALLIANT TECHSYSTEMS INC 65079	COM	018804104	4255	65079 SH	DEFINED 14	0
ALLIED WASTE INDS INC 610574	COM PAR\$.01NEW	019589308	5666	610574 SH	DEFINED 14	0
ALLMERICA FINL CORP 69694	COM	019754100	2288	69694 SH	DEFINED 14	0
ALLSTATE CORP 2516	COM	020002101	133	2566 SH	DEFINED 13	50
ALLSTATE CORP 2656734	COM	020002101	145695	2816134 SH	DEFINED 14	159400
ALLTEL CORP 70	COM	020039103	4	70 SH	DEFINED 13	0
ALLTEL CORP 975635	COM	020039103	60906	1036135 SH	DEFINED 14	60500
ALPHARMA INC 103715	CL A	020813101	1872	110415 SH	DEFINED 14	6700
ALTERA CORP 0	COM	021441100	1	56 SH	DEFINED 13	56
ALTERA CORP 725135	COM	021441100	15010	725135 SH	DEFINED 14	0
ALTEON INC 17200	COM	02144G107	23	17200 SH	DEFINED 14	0
ALTIRIS INC 0	COM	02148M100	2	48 SH	DEFINED 13	48
ALTIRIS INC 53400	COM	02148M100	1892	53400 SH	DEFINED 14	0
ALTRIA GROUP INC 1510	COM	02209S103	92	1510 SH	DEFINED 13	0
ALTRIA GROUP INC 4999440	COM	02209S103	305209	4999440 SH	DEFINED 14	0
AMAZON COM INC 0	COM	023135106	4	100 SH	DEFINED 13	100
AMAZON COM INC 36750	COM	023135106	1628	36750 SH	DEFINED 14	0
AMBAC FINL GROUP INC 282777	COM	023139108	23224	282777 SH	DEFINED 14	0
AMCOL INTL CORP 55370	COM	02341W103	1112	55370 SH	DEFINED 14	0
AMEDISYS INC 29100	COM	023436108	943	29100 SH	DEFINED 14	0
AMERADA HESS CORP 367210	COM	023551104	31466	381910 SH	DEFINED 14	14700
AMEREN CORP 369834	COM	023608102	18543	369834 SH	DEFINED 14	0
AMERICA SVC GROUP INC 5000	COM	02364L109	535	20000 SH	DEFINED 14	15000
AMERICA MOVIL S A DE C V 25000	SPON ADR L SHS	02364W105	1309	25000 SH	DEFINED 14	0
AMERICA WEST HLDG CORP 5968	CL B	023657208	68	10268 SH	DEFINED 14	4300
AMCORE FINL INC 2400	COM	023912108	425	13200 SH	DEFINED 14	10800
AMERICAN AXLE & MFG HLDGS IN 110700	COM	024061103	3946	128700 SH	DEFINED 14	18000
AMERICAN ELEC PWR INC 1061599	COM	025537101	36455	1061599 SH	DEFINED 14	0
AMERICAN EAGLE OUTFITTERS NE 180361	COM	02553E106	8703	184761 SH	DEFINED 14	4400
AMERICAN EXPRESS CO 2920	COM	025816109	165	2920 SH	DEFINED 13	0
AMERICAN EXPRESS CO 2956336	COM	025816109	175875	3120003 SH	DEFINED 14	163667
AMERICAN FINL GROUP INC OHIO 357229	COM	025932104	11686	373229 SH	DEFINED 14	16000

AMERICAN FINL RLTY TR 9500	COM	02607P305	879	53600 SH	DEFINED 14	44100
AMERICAN GREETINGS CORP 32074	CL A	026375105	1219	48074 SH	DEFINED 14	16000
AMERICAN HEALTHWAYS INC 67671	COM	02649V104	3101	93871 SH	DEFINED 14	26200
AMERICAN HOME MTG INVT CORP 24000	COM	02660R107	2310	67446 SH	DEFINED 14	43446
AMERICAN INTL GROUP INC 3019	COM	026874107	202	3069 SH	DEFINED 13	50
AMERICAN INTL GROUP INC 6378751	COM	026874107	435373	6629709 SH	DEFINED 14	250958
AMERICAN ITALIAN PASTA CO 34014	CL A	027070101	791	34014 SH	DEFINED 14	0
AMERICAN MED SYS HLDGS INC 111248	COM	02744M108	6265	149848 SH	DEFINED 14	38600
AMERICAN NATL INS CO 2600	COM	028591105	271	2600 SH	DEFINED 14	0
AMERICAN PHARMACEUTICALS PTN 6100	COM	02886P109	228	6100 SH	DEFINED 14	0
AMERICAN PHYSICIANS CAPITAL 0	COM	028884104	436	12100 SH	DEFINED 14	12100
AMERICAN PWR CONVERSION CORP 0	COM	029066107	1	26 SH	DEFINED 13	26
AMERICAN PWR CONVERSION CORP 381794	COM	029066107	8170	381794 SH	DEFINED 14	0
AMERICAN STD COS INC DEL 25	COM	029712106	1	25 SH	DEFINED 13	0
AMERICAN STD COS INC DEL 411568	COM	029712106	17006	411568 SH	DEFINED 14	0
AMERICAN STS WTR CO 51240	COM	029899101	1748	67240 SH	DEFINED 14	16000
AMERICAN TOWER CORP 20400	CL A	029912201	375	20400 SH	DEFINED 14	0
AMERICAN WOODMARK CORP 7000	COM	030506109	751	17200 SH	DEFINED 14	10200
AMERICREDIT CORP 68330	COM	03060R101	1671	68330 SH	DEFINED 14	0
AMERISTAR CASINOS INC 2966	COM	03070Q101	865	20066 SH	DEFINED 14	17100
AMERUS GROUP CO 79737	COM	03072M108	4971	109737 SH	DEFINED 14	30000
AMERISOURCEBERGEN CORP 328322	COM	03073E105	19266	328322 SH	DEFINED 14	0
AMERIGROUP CORP 51899	COM	03073T102	3972	52499 SH	DEFINED 14	600
AMERITRADE HLDG CORP NEW 0	COM	03074K100	4	263 SH	DEFINED 13	263
AMERITRADE HLDG CORP NEW 505550	COM	03074K100	7751	545050 SH	DEFINED 14	39500
AMETEK INC NEW 76193	COM	031100100	2718	76193 SH	DEFINED 14	0
AMGEN INC 1243	COM	031162100	94	1466 SH	DEFINED 13	223
AMGEN INC 2994464	COM	031162100	200065	3118712 SH	DEFINED 14	124248
AMKOR TECHNOLOGY INC 17174	COM	031652100	115	17174 SH	DEFINED 14	0
AMPHENOL CORP NEW 169	CL A	032095101	6	169 SH	DEFINED 13	0
AMPHENOL CORP NEW 372761	CL A	032095101	15297	416361 SH	DEFINED 14	43600
AMSOUTH BANCORPORATION 1059094	COM	032165102	27661	1067894 SH	DEFINED 14	8800
AMSURG CORP 213584	COM	03232P405	7729	261634 SH	DEFINED 14	48050
AMYLIN PHARMACEUTICALS INC 9400	COM	032346108	220	9400 SH	DEFINED 14	0
ANADARKO PETE CORP 971117	COM	032511107	65356	1008417 SH	DEFINED 14	37300
ANALOG DEVICES INC 725520	COM	032654105	26786	725520 SH	DEFINED 14	0
ANALOGIC CORP 0	COM PAR \$0.05	032657207	6	145 SH	DEFINED 13	145
ANALOGIC CORP 26046	COM PAR \$0.05	032657207	1167	26046 SH	DEFINED 14	0
ANAREN INC 2400	COM	032744104	174	13400 SH	DEFINED 14	11000
ANCHOR BANCORP WIS INC 45963	COM	032839102	1655	56763 SH	DEFINED 14	10800
ANDREW CORP	COM	034425108	6856	502991 SH	DEFINED 14	0

502991 ANGELICA CORP 18002	COM	034663104	625	23102 SH	DEFINED 14	5100
ANHEUSER BUSCH COS INC 11465	COM	035229103	582	11465 SH	DEFINED 13	0
ANHEUSER BUSCH COS INC 2526938	COM	035229103	135339	2670138 SH	DEFINED 14	143200
ANIXTER INTL INC 73636	COM	035290105	2650	73636 SH	DEFINED 14	0
ANNALY MTG MGMT INC 11200	COM	035710409	220	11200 SH	DEFINED 14	0
ANNTAYLOR STORES CORP 31811	COM	036115103	685	31811 SH	DEFINED 14	0
ANSYS INC 80327	COM	036620105	3348	104427 SH	DEFINED 14	24100
ANTEON INTL CORP 4000	COM	03674E108	1260	30100 SH	DEFINED 14	26100
ANTHRACITE CAP INC 37200	COM	037023108	1106	88300 SH	DEFINED 14	51100
ANTIGENICS INC DEL 1990	COM	037032109	21	2090 SH	DEFINED 13	100
ANTIGENICS INC DEL 8500	COM	037032109	86	8500 SH	DEFINED 14	0
ANWORTH MORTGAGE ASSET CP 0	COM	037347101	615	56000 SH	DEFINED 14	56000
A0 TATNEFT 35000	SPON ADR REG S	03737P306	1015	35000 SH	DEFINED 14	0
AON CORP 858408	COM	037389103	20482	858408 SH	DEFINED 14	0
APACHE CORP 25	COM	037411105	1	25 SH	DEFINED 13	0
APACHE CORP 1601502	COM	037411105	91127	1801994 SH	DEFINED 14	200492
APARTMENT INVT & MGMT CO 0	CL A	03748R101	1435	37240 SH	DEFINED 10	37240
APARTMENT INVT & MGMT CO 178292	CL A	03748R101	6871	178292 SH	DEFINED 14	0
APOGEE ENTERPRISES INC 51320	COM	037598109	883	65820 SH	DEFINED 14	14500
APOLLO GROUP INC 0	CL A	037604105	24	300 SH	DEFINED 13	300
APOLLO GROUP INC 1075874	CL A	037604105	96737	1198570 SH	DEFINED 14	122696
APOLLO INVT CORP 0	COM	03761U106	373	24700 SH	DEFINED 14	24700
APPLE COMPUTER INC 420	COM	037833100	27	420 SH	DEFINED 13	0
APPLE COMPUTER INC 757678	COM	037833100	48794	757678 SH	DEFINED 14	0
APPLEBEES INTL INC 50163	COM	037899101	1327	50163 SH	DEFINED 14	0
APRIA HEALTHCARE GROUP INC 67119	COM	037933108	2528	76719 SH	DEFINED 14	9600
APPLERA CORP 700362	COM AP BIO GRP	038020103	15937	762062 SH	DEFINED 14	61700
APPLERA CORP 6300	COM CE GEN GRP	038020202	638	46400 SH	DEFINED 14	40100
APPLICA INC 45269	COM	03815A106	274	45269 SH	DEFINED 14	0
APPLIED INDL TECHNOLOGIES IN 80857	COM	03820C105	3079	112357 SH	DEFINED 14	31500
APPLIED MATLS INC 4045	COM	038222105	69	4045 SH	DEFINED 13	0
APPLIED MATLS INC 3256279	COM	038222105	55682	3256279 SH	DEFINED 14	0
APPLIED MICRO CIRCUITS CORP 0	COM	03822W109	0	45 SH	DEFINED 13	45
APPLIED MICRO CIRCUITS CORP 590492	COM	03822W109	2486	590492 SH	DEFINED 14	0
APPLIED SIGNAL TECHNOLOGY IN 32360	COM	038237103	2011	57060 SH	DEFINED 14	24700
APTARGROUP INC 70789	COM	038336103	3736	70789 SH	DEFINED 14	0
AQUA AMERICA INC 100016	COM	03836W103	2459	100016 SH	DEFINED 14	0
AQUILA INC 156579	COM	03840P102	578	156579 SH	DEFINED 14	0
ARAMARK CORP 16300	CL B	038521100	432	16300 SH	DEFINED 14	0
ARBITRON INC	COM	03875Q108	2507	63979 SH	DEFINED 14	2700

61279 ARBOR RLTY TR INC 8100	COM	038923108	560	22800 SH	DEFINED 14	14700
ARCH CHEMICALS INC 47173	COM	03937R102	1430	49673 SH	DEFINED 14	2500
ARCH COAL INC 25551	COM	039380100	908	25551 SH	DEFINED 14	0
ARCHER DANIELS MIDLAND CO 2585	COM	039483102	61	2735 SH	DEFINED 13	150
ARCHER DANIELS MIDLAND CO 2756289	COM	039483102	67567	3028549 SH	DEFINED 14	272260
ARCHSTONE SMITH TR 0	COM	039583109	2635	68798 SH	DEFINED 10	68798
ARCHSTONE SMITH TR 312820	COM	039583109	11981	312820 SH	DEFINED 14	0
ARCTIC CAT INC 46108	COM	039670104	1538	58008 SH	DEFINED 14	11900
ARDEN RLTY INC 0	COM	039793104	1129	29548 SH	DEFINED 10	29548
ARDEN RLTY INC 5300	COM	039793104	200	5300 SH	DEFINED 14	0
ARGONAUT GROUP INC 2818	COM	040157109	262	12418 SH	DEFINED 14	9600
ARGOSY GAMING CO 64349	COM	040228108	3169	67849 SH	DEFINED 14	3500
ARKANSAS BEST CORP DEL 68659	COM	040790107	5044	112359 SH	DEFINED 14	43700
ARMOR HOLDINGS INC 123287	COM	042260109	9126	194087 SH	DEFINED 14	70800
ARQULE INC 54392	COM	04269E107	315	54392 SH	DEFINED 14	0
ARRAY BIOPHARMA INC 0	COM	04269X105	208	21800 SH	DEFINED 14	21800
ARROW ELECTRS INC 119491	COM	042735100	2904	119491 SH	DEFINED 14	0
ARTESYN TECHNOLOGIES INC 73946	COM	043127109	1188	105146 SH	DEFINED 14	31200
ARTHROCARE CORP 47422	COM	043136100	1520	47422 SH	DEFINED 14	0
ARVINMERITOR INC 71776	COM	043353101	1606	71776 SH	DEFINED 14	0
ASCENTIAL SOFTWARE CORP 0	COM NEW	04362P207	5	298 SH	DEFINED 13	298
ASCENTIAL SOFTWARE CORP 25011	COM NEW	04362P207	408	25011 SH	DEFINED 14	0
ASHFORD HOSPITALITY TR INC 1700	COM SHS	044103109	251	22800 SH	DEFINED 14	21100
ASHLAND INC 137074	COM	044204105	8002	137074 SH	DEFINED 14	0
ASHWORTH INC 25271	COM	04516H101	275	25271 SH	DEFINED 14	0
ASPECT MED SYS INC 0	COM	045235108	567	23200 SH	DEFINED 14	23200
ASPECT COMMUNICATIONS CORP 93400	COM	04523Q102	2039	183000 SH	DEFINED 14	89600
ASSOCIATED BANC CORP 0	COM	045487105	1	39 SH	DEFINED 13	39
ASSOCIATED BANC CORP 151129	COM	045487105	5046	151857 SH	DEFINED 14	728
ASSOCIATED ESTATES RLTY CORP 25500	COM	045604105	294	28800 SH	DEFINED 14	3300
ASSURANT INC 83700	COM	04621X108	3244	106200 SH	DEFINED 14	22500
ASTEC INDS INC 37574	COM	046224101	900	52274 SH	DEFINED 14	14700
ASTORIA FINL CORP 103260	COM	046265104	4127	103260 SH	DEFINED 14	0
ATMEL CORP 212886	COM	049513104	835	212886 SH	DEFINED 14	0
ATMOS ENERGY CORP 204962	COM	049560105	7807	285462 SH	DEFINED 14	80500
ATWOOD OCEANICS INC 56740	COM	050095108	3206	61540 SH	DEFINED 14	4800
AUDIOVOX CORP 0	CL A	050757103	0	1 SH	DEFINED 13	1
AUDIOVOX CORP 45731	CL A	050757103	722	45731 SH	DEFINED 14	0
AUTODESK INC 442450	COM	052769106	16791	442450 SH	DEFINED 14	0
AUTOMATIC DATA PROCESSING IN 1192357	COM	053015103	52970	1194357 SH	DEFINED 14	2000

AUTONATION INC 864282	COM	05329W102	16603	864282 SH	DEFINED 14	0
AUTOZONE INC 338219	COM	053332102	32216	352819 SH	DEFINED 14	14600
AVALONBAY CMNTYS INC 0	COM	053484101	2116	27601 SH	DEFINED 10	27601
AVALONBAY CMNTYS INC 6269	COM	053484101	472	6269 SH	DEFINED 14	0
AVANEX CORP 0	COM	05348W109	1	271 SH	DEFINED 13	271
AVANEX CORP 12700	COM	05348W109	42	12700 SH	DEFINED 14	0
AVAYA INC 362	COM	053499109	6	362 SH	DEFINED 13	0
AVAYA INC 1444684	COM	053499109	26907	1564384 SH	DEFINED 14	119700
AVERY DENNISON CORP 211413	COM	053611109	12678	211413 SH	DEFINED 14	0
AVID TECHNOLOGY INC 67381	COM	05367P100	4161	67381 SH	DEFINED 14	0
AVISTA CORP 105784	COM	05379B107	2458	139084 SH	DEFINED 14	33300
AVNET INC 54403	COM	053807103	992	54403 SH	DEFINED 14	0
AVOCENT CORP 0	COM	053893103	0	5 SH	DEFINED 13	5
AVOCENT CORP 21128	COM	053893103	858	21128 SH	DEFINED 14	0
AVON PRODS INC 1767	COM	054303102	68	1767 SH	DEFINED 13	0
AVON PRODS INC 1058738	COM	054303102	40973	1058738 SH	DEFINED 14	0
AXCELIS TECHNOLOGIES INC 219281	COM	054540109	2610	320981 SH	DEFINED 14	101700
AZTAR CORP 75040	COM	054802103	2620	75040 SH	DEFINED 14	0
BB&T CORP 2043693	COM	054937107	88713	2109693 SH	DEFINED 14	66000
BEI TECHNOLOGIES INC 37525	COM	05538P104	1813	58725 SH	DEFINED 14	21200
BISYS GROUP INC 64732	COM	055472104	1065	64732 SH	DEFINED 14	0
BJ SVCS CO 420	COM	055482103	20	420 SH	DEFINED 13	0
BJ SVCS CO 311989	COM	055482103	14520	311989 SH	DEFINED 14	0
BJS WHOLESALE CLUB INC 94342	COM	05548J106	2748	94342 SH	DEFINED 14	0
BOK FINL CORP 6023	COM NEW	05561Q201	294	6023 SH	DEFINED 14	0
BP PLC 4255	SPONSORED ADR	055622104	248	4255 SH	DEFINED 13	0
BMC SOFTWARE INC 431720	COM	055921100	8030	431720 SH	DEFINED 14	0
BAKER HUGHES INC 649211	COM	057224107	27702	649211 SH	DEFINED 14	0
BALDOR ELEC CO 81194	COM	057741100	3104	112594 SH	DEFINED 14	31400
BALL CORP 546865	COM	058498106	25969	590465 SH	DEFINED 14	43600
BALLY TOTAL FITNESS HLDG COR 64384	COM	05873K108	273	64384 SH	DEFINED 14	0
BANCFIRST CORP 1305	COM	05945F103	230	2905 SH	DEFINED 14	1600
BANCO SANTANDER CHILE NEW 38486	SP ADR REP COM	05965X109	1303	38486 SH	DEFINED 14	0
BANCORPSOUTH INC 7725	COM	059692103	488	19925 SH	DEFINED 14	12200
BANDAG INC 8421	COM	059815100	419	8421 SH	DEFINED 14	0
BANK OF AMERICA CORPORATION 650	COM	060505104	35	750 SH	DEFINED 13	100
BANK OF AMERICA CORPORATION 12000543	COM	060505104	586851	12488851 SH	DEFINED 14	488308
BANK OF GRANITE CORP 5250	COM	062401104	221	10575 SH	DEFINED 14	5325
BANK HAWAII CORP 45681	COM	062540109	2318	45681 SH	DEFINED 14	0
BANK MUTUAL CORP NEW 6360	COM	063750103	186	15301 SH	DEFINED 14	8941

BANK OF THE OZARKS INC 2200	COM	063904106	402	11800 SH	DEFINED 14	9600
BANK NEW YORK INC 375	COM	064057102	13	375 SH	DEFINED 13	0
BANK NEW YORK INC 1492924	COM	064057102	49894	1492924 SH	DEFINED 14	0
BANKATLANTIC BANCORP 121120	CL A	065908501	2536	127420 SH	DEFINED 14	6300
BANKNORTH GROUP INC NEW 150281	COM	06646R107	5500	150281 SH	DEFINED 14	0
BANKUNITED FINL CORP 0	CL A	06652B103	1	36 SH	DEFINED 13	36
BANKUNITED FINL CORP 60175	CL A	06652B103	2300	71975 SH	DEFINED 14	11800
BANTA CORP 55836	COM	066821109	3775	84336 SH	DEFINED 14	28500
BARD C R INC 410672	COM	067383109	27746	433672 SH	DEFINED 14	23000
BARNES & NOBLE INC 45	COM	067774109	1	45 SH	DEFINED 13	0
BARNES & NOBLE INC 44678	COM	067774109	1442	44678 SH	DEFINED 14	0
BARNES GROUP INC 49205	COM	067806109	1479	55805 SH	DEFINED 14	6600
BARRICK GOLD CORP 12151	COM	067901108	294	12151 SH	DEFINED 14	0
BARR PHARMACEUTICALS INC 44659	COM	068306109	2034	44659 SH	DEFINED 14	0
BASSETT FURNITURE INDS INC 26832	COM	070203104	693	35332 SH	DEFINED 14	8500
BAUSCH & LOMB INC 318967	COM	071707103	23762	368567 SH	DEFINED 14	49600
BAXTER INTL INC 1440	COM	071813109	50	1440 SH	DEFINED 13	0
BAXTER INTL INC 1395925	COM	071813109	48215	1395925 SH	DEFINED 14	0
BE AEROSPACE INC 8300	COM	073302101	1161	99700 SH	DEFINED 14	91400
BEA SYS INC 240	COM	073325102	2	240 SH	DEFINED 13	0
BEA SYS INC 36900	COM	073325102	327	36900 SH	DEFINED 14	0
BEAR STEARNS COS INC 520758	COM	073902108	53760	525458 SH	DEFINED 14	4700
BEARINGPOINT INC 2000	COM	074002106	16	2000 SH	DEFINED 13	0
BEARINGPOINT INC 18530	COM	074002106	149	18530 SH	DEFINED 14	0
BEAZER HOMES USA INC 1300	COM	07556Q105	3202	21900 SH	DEFINED 14	20600
BEBE STORES INC 72852	COM	075571109	3125	115827 SH	DEFINED 14	42975
BECKMAN COULTER INC 29	COM	075811109	2	29 SH	DEFINED 13	0
BECKMAN COULTER INC 61781	COM	075811109	4139	61781 SH	DEFINED 14	0
BECTON DICKINSON & CO 1313877	COM	075887109	84127	1480577 SH	DEFINED 14	166700
BED BATH & BEYOND INC 849041	COM	075896100	35056	880141 SH	DEFINED 14	31100
BEDFORD PPTY INVS INC 700	COM PAR \$0.02	076446301	459	15900 SH	DEFINED 14	15200
BEL FUSE INC 21067	CL B	077347300	975	28867 SH	DEFINED 14	7800
BELDEN CDT INC 103255	COM	077454106	3241	139605 SH	DEFINED 14	36350
BELL MICROPRODUCTS INC 58778	COM	078137106	565	58778 SH	DEFINED 14	0
BELLSOUTH CORP 5192546	COM	079860102	147122	5303246 SH	DEFINED 14	110700
BELO CORP 73881	COM SER A	080555105	1939	73881 SH	DEFINED 14	0
BEMIS INC 197639	COM	081437105	5749	197639 SH	DEFINED 14	0
BENCHMARK ELECTRS INC 82328	COM	08160H101	2807	82328 SH	DEFINED 14	0
BERKLEY W R CORP 120	COM	084423102	6	120 SH	DEFINED 13	0
BERKLEY W R CORP 82614	COM	084423102	3897	82614 SH	DEFINED 14	0

BERKSHIRE HATHAWAY INC DEL 130	CL A	084670108	11427	130 SH	DEFINED 14	0
BEST BUY INC 25	COM	086516101	1	25 SH	DEFINED 13	0
BEST BUY INC 778702	COM	086516101	47691	802602 SH	DEFINED 14	23900
BEVERLY ENTERPRISES INC 16252	COM NEW	087851309	1292	141252 SH	DEFINED 14	125000
BIG LOTS INC 228245	COM	089302103	2769	228245 SH	DEFINED 14	0
BIO RAD LABS INC 11700	CL A	090572207	1021	17800 SH	DEFINED 14	6100
BIOMET INC 509618	COM	090613100	22112	509618 SH	DEFINED 14	0
BIOGEN IDEC INC 685672	COM	09062X103	45673	685672 SH	DEFINED 14	0
BIOLASE TECHNOLOGY INC 46636	COM	090911108	574	52836 SH	DEFINED 14	6200
BIOSITE INC 101923	COM	090945106	9029	146723 SH	DEFINED 14	44800
BLACK & DECKER CORP 265961	COM	091797100	23492	265961 SH	DEFINED 14	0
BLACK BOX CORP DEL 0	COM	091826107	0	5 SH	DEFINED 13	5
BLACK BOX CORP DEL 40303	COM	091826107	2791	58103 SH	DEFINED 14	17800
BLACKBOARD INC 0	COM	091935502	178	12000 SH	DEFINED 14	12000
BLACK HILLS CORP 13883	COM	092113109	426	13883 SH	DEFINED 14	0
BLOCK H & R INC 447069	COM	093671105	21906	447069 SH	DEFINED 14	0
BLOCKBUSTER INC 15800	CL A	093679108	151	15800 SH	DEFINED 14	0
BLYTH INC 43912	COM	09643P108	1505	50912 SH	DEFINED 14	7000
BOB EVANS FARMS INC 48474	COM	096761101	1539	58874 SH	DEFINED 14	10400
BOEING CO 25	COM	097023105	4	75 SH	DEFINED 13	50
BOEING CO 2139145	COM	097023105	117779	2275045 SH	DEFINED 14	135900
BONE CARE INTL INC 0	COM	098072101	320	11500 SH	DEFINED 14	11500
BORDERS GROUP INC 119160	COM	099709107	3027	119160 SH	DEFINED 14	0
BORG WARNER INC 51999	COM	099724106	2817	51999 SH	DEFINED 14	0
BORLAND SOFTWARE CORP 7000	COM	099849101	338	28900 SH	DEFINED 14	21900
BOSTON COMMUNICATIONS GROUP 80993	COM	100582105	1137	123093 SH	DEFINED 14	42100
BOSTON PRIVATE FINL HLDGS IN 56119	COM	101119105	1581	56119 SH	DEFINED 14	0
BOSTON PROPERTIES INC 0	COM	101121101	2625	40200 SH	DEFINED 10	40200
BOSTON PROPERTIES INC 3036735	COM	101121101	196386	3036735 SH	DEFINED 14	0
BOSTON SCIENTIFIC CORP 224	COM	101137107	8	224 SH	DEFINED 13	0
BOSTON SCIENTIFIC CORP 1615902	COM	101137107	57445	1615902 SH	DEFINED 14	0
BOWATER INC 340	COM	102183100	15	340 SH	DEFINED 13	0
BOWATER INC 25225	COM	102183100	1109	25225 SH	DEFINED 14	0
BOWNE & CO INC 72988	COM	103043105	1187	72988 SH	DEFINED 14	0
BOYD GAMING CORP 58776	COM	103304101	3085	74076 SH	DEFINED 14	15300
BOYKIN LODGING CO 63800	COM	103430104	615	67100 SH	DEFINED 14	3300
BRADLEY PHARMACEUTICALS INC 40912	COM	104576103	1548	79812 SH	DEFINED 14	38900
BRADY CORP 52170	CL A	104674106	3264	52170 SH	DEFINED 14	0
BRANDYWINE RLTY TR 3900	SH BEN INT NEW	105368203	995	33400 SH	DEFINED 14	29500
BRIGGS & STRATTON CORP 176	COM	109043109	7	176 SH	DEFINED 13	0

BRIGGS & STRATTON CORP 101284	COM	109043109	4211	101284	SH	DEFINED 14	0
BRIGHT HORIZON FAMILY SOLUTI 1400	COM	109195107	822	12700	SH	DEFINED 14	11300
BRIGHTPOINT INC 25800	COM NEW	109473405	1774	90800	SH	DEFINED 14	65000
BRINKER INTL INC 88125	COM	109641100	3091	88125	SH	DEFINED 14	0
BRINKS CO 24078	COM	109696104	952	24078	SH	DEFINED 14	0
BRISTOL MYERS SQUIBB CO 12121	COM	110122108	311	12121	SH	DEFINED 13	0
BRISTOL MYERS SQUIBB CO 5367731	COM	110122108	141259	5513631	SH	DEFINED 14	145900
BROADCOM CORP 200	CL A	111320107	32	986	SH	DEFINED 13	786
BROADCOM CORP 596890	CL A	111320107	19268	596890	SH	DEFINED 14	0
BROCADE COMMUNICATIONS SYS I 0	COM	111621108	1	80	SH	DEFINED 13	80
BROCADE COMMUNICATIONS SYS I 23500	COM	111621108	861	112700	SH	DEFINED 14	89200
BROOKLINE BANCORP INC DEL 116688	COM	11373M107	1934	118517	SH	DEFINED 14	1829
BROOKS AUTOMATION INC 97522	COM	114340102	1698	98622	SH	DEFINED 14	1100
BROOKTROUT INC 31940	COM	114580103	384	31940	SH	DEFINED 14	0
BROWN & BROWN INC 42856	COM	115236101	1866	42856	SH	DEFINED 14	0
BROWN FORMAN CORP 232823	CL B	115637209	11358	233323	SH	DEFINED 14	500
BROWN SHOE INC NEW 54419	COM	115736100	2503	83819	SH	DEFINED 14	29400
BRUNSWICK CORP 20	COM	117043109	1	20	SH	DEFINED 13	0
BRUNSWICK CORP 393648	COM	117043109	22901	462648	SH	DEFINED 14	69000
BRUSH ENGINEERED MATLS INC 36063	COM	117421107	839	45363	SH	DEFINED 14	9300
BUCKEYE TECHNOLOGIES INC 81175	COM	118255108	1407	108175	SH	DEFINED 14	27000
BUCKLE INC 3900	COM	118440106	207	7000	SH	DEFINED 14	3100
BUILDING MATLS HLDG CORP 33620	COM	120113105	1786	46620	SH	DEFINED 14	13000
BURLINGTON COAT FACTORY 93549	COM	121579106	2398	105649	SH	DEFINED 14	12100
BURLINGTON NORTHN SANTA FE C 1032364	COM	12189T104	48841	1032364	SH	DEFINED 14	0
BURLINGTON RES INC 76	COM	122014103	3	76	SH	DEFINED 13	0
BURLINGTON RES INC 1211603	COM	122014103	52705	1211603	SH	DEFINED 14	0
C&D TECHNOLOGIES INC 52292	COM	124661109	891	52292	SH	DEFINED 14	0
CBL & ASSOC PPTYS INC 0	COM	124830100	833	10800	SH	DEFINED 10	10800
CBL & ASSOC PPTYS INC 2700	COM	124830100	206	2700	SH	DEFINED 14	0
CCC INFORMATION SVCS GROUP I 0	COM	12487Q109	211	9500	SH	DEFINED 14	9500
CBRL GROUP INC 57190	COM	12489V106	3122	74590	SH	DEFINED 14	17400
CB RICHARD ELLIS GROUP INC 6000	CL A	12497T101	201	6000	SH	DEFINED 14	0
C COR INC 84900	COM	125010108	790	84900	SH	DEFINED 14	0
C D I CORP 39831	COM	125071100	852	39831	SH	DEFINED 14	0
C D W CORP 75190	COM	12512N105	4989	75190	SH	DEFINED 14	0
CEC ENTMT INC 400380	COM	125137109	19939	498855	SH	DEFINED 14	98475
CH ENERGY GROUP INC 31287	COM	12541M102	1907	39687	SH	DEFINED 14	8400
C H ROBINSON WORLDWIDE INC 0	COM	12541W100	3	63	SH	DEFINED 13	63
C H ROBINSON WORLDWIDE INC 43301	COM	12541W100	2404	43301	SH	DEFINED 14	0
CIGNA CORP	COM	125509109	32657	400350	SH	DEFINED 14	10500

389850 CIT GROUP INC 597896	COM	125581108	27570	601696 SH	DEFINED 14	3800
CKE RESTAURANTS INC 22898	COM	12561E105	1171	80698 SH	DEFINED 14	57800
CLECO CORP NEW 103464	COM	12561W105	2580	127364 SH	DEFINED 14	23900
CMGI INC 39186	COM	125750109	100	39186 SH	DEFINED 14	0
CMS ENERGY CORP 646501	COM	125896100	8443	807901 SH	DEFINED 14	161400
CPI CORP 14346	COM	125902106	214	15746 SH	DEFINED 14	1400
CNA FINL CORP 29500	COM	126117100	789	29500 SH	DEFINED 14	0
CNF INC 118936	COM	12612W104	5959	118936 SH	DEFINED 14	0
CNET NETWORKS INC 12028	COM	12613R104	738	65728 SH	DEFINED 14	53700
CSG SYS INTL INC 48461	COM	126349109	2213	118361 SH	DEFINED 14	69900
CSX CORP 598513	COM	126408103	23988	598513 SH	DEFINED 14	0
CTS CORP 76648	COM	126501105	1096	82448 SH	DEFINED 14	5800
CUNO INC 30	COM	126583103	2	30 SH	DEFINED 13	0
CUNO INC 34467	COM	126583103	2101	35367 SH	DEFINED 14	900
CVB FINL CORP 4300	COM	126600105	342	12837 SH	DEFINED 14	8537
CVS CORP 795687	COM	126650100	35862	795687 SH	DEFINED 14	0
CABLEVISION SYS CORP 27050	CL A NY CABLVS	12686C109	674	27050 SH	DEFINED 14	0
CABOT CORP 52595	COM	127055101	2034	52595 SH	DEFINED 14	0
CABOT OIL & GAS CORP 65294	COM	127097103	2889	65294 SH	DEFINED 14	0
CABOT MICROELECTRONICS CORP 0	COM	12709P103	2	42 SH	DEFINED 13	42
CABOT MICROELECTRONICS CORP 381022	COM	12709P103	21767	543222 SH	DEFINED 14	162200
CACI INTL INC 58066	CL A	127190304	3956	58066 SH	DEFINED 14	0
CADENCE DESIGN SYSTEM INC 55	COM	127387108	1	55 SH	DEFINED 13	0
CADENCE DESIGN SYSTEM INC 118880	COM	127387108	1642	118880 SH	DEFINED 14	0
CAESARS ENTMT INC 0	COM	127687101	2	100 SH	DEFINED 13	100
CAESARS ENTMT INC 264625	COM	127687101	5330	264625 SH	DEFINED 14	0
CAL DIVE INTL INC 0	COM	127914109	0	3 SH	DEFINED 13	3
CAL DIVE INTL INC 102287	COM	127914109	6756	165787 SH	DEFINED 14	63500
CALIFORNIA PIZZA KITCHEN INC 0	COM	13054D109	518	22500 SH	DEFINED 14	22500
CALIFORNIA WTR SVC GROUP 0	COM	130788102	369	9800 SH	DEFINED 14	9800
CALLAWAY GOLF CO 33453	COM	131193104	452	33453 SH	DEFINED 14	0
CALLON PETE CO DEL 0	COM	13123X102	189	13100 SH	DEFINED 14	13100
CALLISTO PHARMACEUTICALS NEW 40580	COM	1312EM104	0	40580 SH	DEFINED 13	0
CALPINE CORP 924526	COM	131347106	3643	924526 SH	DEFINED 14	0
CAMBREX CORP 51761	COM	132011107	1403	51761 SH	DEFINED 14	0
CAMPBELL SOUP CO 3500	COM	134429109	105	3500 SH	DEFINED 13	0
CAMPBELL SOUP CO 799691	COM	134429109	23903	799691 SH	DEFINED 14	0
CAPITAL AUTOMOTIVE REIT 84869	COM SH BEN INT	139733109	3320	93469 SH	DEFINED 14	8600
CAPITAL LEASE FDG INC 5200	COM	140288101	332	26300 SH	DEFINED 14	21100
CAPITAL ONE FINL CORP 551150	COM	14040H105	46412	551150 SH	DEFINED 14	0

CAPITALSOURCE INC 248500	COM	14055X102	7324	285300 SH	DEFINED 14	36800
CAPITOL BANCORP LTD 0	COM	14056D105	222	6300 SH	DEFINED 14	6300
CAPITOL FED FINL 7585	COM	14057C106	273	7585 SH	DEFINED 14	0
CAPSTEAD MTG CORP 5429	COM NO PAR	14067E506	228	21279 SH	DEFINED 14	15850
CAPTARIS INC 57255	COM	14071N104	295	57255 SH	DEFINED 14	0
CARBO CERAMICS INC 72792	COM	140781105	6437	93292 SH	DEFINED 14	20500
CARAUSTAR INDS INC 68833	COM	140909102	1649	98033 SH	DEFINED 14	29200
CARDINAL HEALTH INC 1600	COM	14149Y108	93	1600 SH	DEFINED 13	0
CARDINAL HEALTH INC 830873	COM	14149Y108	48315	830873 SH	DEFINED 14	0
CAREER EDUCATION CORP 0	COM	141665109	1	24 SH	DEFINED 13	24
CAREER EDUCATION CORP 85812	COM	141665109	3432	85812 SH	DEFINED 14	0
CAREMARK RX INC 881137	COM	141705103	34743	881137 SH	DEFINED 14	0
CARLISLE COS INC 52536	COM	142339100	3411	52536 SH	DEFINED 14	0
CARMAX INC 44870	COM	143130102	1393	44870 SH	DEFINED 14	0
CARMIKE CINEMAS INC 0	COM	143436400	279	7600 SH	DEFINED 14	7600
CARNIVAL CORP 1282969	PAIRED CTF	143658300	73695	1282969 SH	DEFINED 14	0
CARPENTER TECHNOLOGY CORP 47956	COM	144285103	2804	47956 SH	DEFINED 14	0
CARRAMERICA RLTY CORP 13900	COM	144418100	1327	40200 SH	DEFINED 14	26300
CARREKER CORP 46634	COM	144433109	401	46634 SH	DEFINED 14	0
CASCADE CORP 0	COM	147195101	445	11100 SH	DEFINED 14	11100
CASCADE NAT GAS CORP 21170	COM	147339105	515	24270 SH	DEFINED 14	3100
CASEYS GEN STORES INC 98523	COM	147528103	1968	108423 SH	DEFINED 14	9900
CASH AMER INTL INC 63069	COM	14754D100	2211	74369 SH	DEFINED 14	11300
CASTLE A M & CO 29699	COM	148411101	355	29699 SH	DEFINED 14	0
CASUAL MALE RETAIL GRP INC 0	COM	148711104	69	12700 SH	DEFINED 14	12700
CATALINA MARKETING CORP 59881	COM	148867104	2109	71181 SH	DEFINED 14	11300
CATAPULT COMMUNICATIONS CORP 27401	COM	149016107	708	29301 SH	DEFINED 14	1900
CATELLUS DEV CORP NEW 8892	COM	149113102	272	8892 SH	DEFINED 14	0
CATERPILLAR INC DEL 905303	COM	149123101	91036	933603 SH	DEFINED 14	28300
CATHAY GENERAL BANCORP 0	COM	149150104	5	132 SH	DEFINED 13	132
CATHAY GENERAL BANCORP 5650	COM	149150104	636	16950 SH	DEFINED 14	11300
CATO CORP NEW 48653	CL A	149205106	1463	50753 SH	DEFINED 14	2100
CELGENE CORP 15800	COM	151020104	419	15800 SH	DEFINED 14	0
CENDANT CORP 35	COM	151313103	1	35 SH	DEFINED 13	0
CENDANT CORP 2453929	COM	151313103	57373	2453929 SH	DEFINED 14	0
CENTENE CORP DEL 81856	COM	15135B101	2856	100756 SH	DEFINED 14	18900
CENTERPOINT PPTYS TR 4200	COM	151895109	201	4200 SH	DEFINED 14	0
CENTERPOINT ENERGY INC 596189	COM	15189T107	6737	596189 SH	DEFINED 14	0
CENTEX CORP 398971	COM	152312104	23771	398971 SH	DEFINED 14	0
CENTRAL PAC FINL CORP 2400	COM	154760102	731	20200 SH	DEFINED 14	17800
CENTRAL PKG CORP	COM	154785109	1150	75878 SH	DEFINED 14	2500

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CENTRAL VT PUB SVC CORP 24098	COM	155771108	763	32798 SH	DEFINED 14	8700
CENTURY ALUM CO 164800	COM	156431108	5677	216200 SH	DEFINED 14	51400
CENTURYTEL INC 932198	COM	156700106	36158	1019398 SH	DEFINED 14	87200
CEPHALON INC 324181	COM	156708109	18769	368881 SH	DEFINED 14	44700
CERADYNE INC 32400	COM	156710105	1854	32400 SH	DEFINED 14	0
CERIDIAN CORP NEW 66060	COM	156779100	1208	66060 SH	DEFINED 14	0
CERNER CORP 87163	COM	156782104	6575	123663 SH	DEFINED 14	36500
CERTEGY INC 111590	COM	156880106	3965	111590 SH	DEFINED 14	0
CHAMPION ENTERPRISES INC 141985	COM	158496109	1678	141985 SH	DEFINED 14	0
CHARLES RIVER ASSOCIATES 1900	COM	159852102	697	14900 SH	DEFINED 14	13000
CHARLES RIV LABS INTL INC 85313	COM	159864107	3925	85313 SH	DEFINED 14	0
CHARTERMAC 50400	SH BEN INT	160908109	2589	105000 SH	DEFINED 14	54600
CHARLOTTE RUSSE HLDG INC 0	COM	161048103	1	88 SH	DEFINED 13	88
CHARLOTTE RUSSE HLDG INC 0	COM	161048103	296	29300 SH	DEFINED 14	29300
CHARMING SHOPPES INC 9700	COM	161133103	433	46200 SH	DEFINED 14	36500
CHARTER COMMUNICATIONS INC D 28400	CL A	16117M107	64	28400 SH	DEFINED 14	0
CHATTEM INC 8900	COM	162456107	1046	31600 SH	DEFINED 14	22700
CHECKFREE CORP NEW 0	COM	162813109	2	50 SH	DEFINED 13	50
CHECKFREE CORP NEW 70510	COM	162813109	2685	70510 SH	DEFINED 14	0
CHECKPOINT SYS INC 88029	COM	162825103	1786	98929 SH	DEFINED 14	10900
CHEESECAKE FACTORY INC 34123	COM	163072101	1108	34123 SH	DEFINED 14	0
CHEMED CORP NEW 27446	COM	16359R103	1983	29546 SH	DEFINED 14	2100
CHEMICAL FINL CORP 3274	COM	163731102	443	10324 SH	DEFINED 14	7050
CHESAPEAKE CORP 40162	COM	165159104	1357	49962 SH	DEFINED 14	9800
CHESAPEAKE ENERGY CORP 140800	COM	165167107	2323	140800 SH	DEFINED 14	0
CHEVRONTEXACO CORP 960	COM	166764100	50	960 SH	DEFINED 13	0
CHEVRONTEXACO CORP 6163283	COM	166764100	340610	6486575 SH	DEFINED 14	323292
CHICAGO MERCANTILE HLDGS INC 2900	CL A	167760107	663	2900 SH	DEFINED 14	0
CHICOS FAS INC 87165	COM	168615102	3969	87165 SH	DEFINED 14	0
CHILDRENS PL RETAIL STORES I 53160	COM	168905107	1969	53160 SH	DEFINED 14	0
CHINA MOBILE HONG KONG LTD 36500	SPONSORED ADR	16941M109	626	36500 SH	DEFINED 14	0
CHOICE HOTELS INTL INC 3900	COM	169905106	226	3900 SH	DEFINED 14	0
CHIQUITA BRANDS INTL INC 101358	COM	170032809	3404	154058 SH	DEFINED 14	52700
CHIRON CORP 625	COM	170040109	21	634 SH	DEFINED 13	9
CHIRON CORP 363476	COM	170040109	12115	363476 SH	DEFINED 14	0
CHITTENDEN CORP 91477	COM	170228100	2766	96270 SH	DEFINED 14	4793
CHOICEPOINT INC 45623	COM	170388102	2098	45623 SH	DEFINED 14	0
CHRISTOPHER & BANKS CORP 74647	COM	171046105	1469	79597 SH	DEFINED 14	4950
CHUBB CORP 15	COM	171232101	1	15 SH	DEFINED 13	0
CHUBB CORP	COM	171232101	50943	662347 SH	DEFINED 14	24700

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CHURCH & DWIGHT INC 27544	COM	171340102	926	27544 SH	DEFINED 14		0
CIBER INC 123134	COM	17163B102	1187	123134 SH	DEFINED 14		0
CIENA CORP 0	COM	171779101	0	30 SH	DEFINED 13		30
CIENA CORP 993371	COM	171779101	3318	993371 SH	DEFINED 14		0
CIMAREX ENERGY CO 87101	COM	171798101	3540	93401 SH	DEFINED 14		6300
CINCINNATI BELL INC NEW 99196	COM	171871106	412	99196 SH	DEFINED 14		0
CINCINNATI FINL CORP 328726	COM	172062101	14549	328726 SH	DEFINED 14		0
CINERGY CORP 583080	COM	172474108	24274	583080 SH	DEFINED 14		0
CIRCUIT CITY STORE INC 559040	COM	172737108	9089	581140 SH	DEFINED 14		22100
CISCO SYS INC 15805	COM	17275R102	305	15805 SH	DEFINED 13		0
CISCO SYS INC 19961855	COM	17275R102	411778	21313555 SH	DEFINED 14		1351700
CITADEL BROADCASTING CORP 11538	COM	17285T106	187	11538 SH	DEFINED 14		0
CINTAS CORP 326380	COM	172908105	14315	326380 SH	DEFINED 14		0
CITIGROUP INC 3474	COM	172967101	167	3474 SH	DEFINED 13		0
CITIGROUP INC 16454624	COM	172967101	835067	17332224 SH	DEFINED 14		877600
CITIZENS BKG CORP MICH 3750	COM	174420109	359	10450 SH	DEFINED 14		6700
CITIZENS COMMUNICATIONS CO 611510	COM	17453B101	8433	611510 SH	DEFINED 14		0
CITIZENS INC 0	CL A	174740100	77	12051 SH	DEFINED 14		12051
CITRIX SYS INC 393096	COM	177376100	9643	393096 SH	DEFINED 14		0
CITY HLDG CO 2700	COM	177835105	533	14700 SH	DEFINED 14		12000
CITY NATL CORP 29355	COM	178566105	2074	29355 SH	DEFINED 14		0
CLAIRES STORES INC 440	COM	179584107	9	440 SH	DEFINED 13		0
CLAIRES STORES INC 161644	COM	179584107	3435	161644 SH	DEFINED 14		0
CLARCOR INC 51786	COM	179895107	2913	53186 SH	DEFINED 14		1400
CLEAR CHANNEL COMMUNICATIONS 2621098	COM	184502102	98379	2936398 SH	DEFINED 14		315300
CLEVELAND CLIFFS INC 29070	COM	185896107	3674	35370 SH	DEFINED 14		6300
CLOROX CO DEL 920	COM	189054109	54	920 SH	DEFINED 13		0
CLOROX CO DEL 307695	COM	189054109	18132	307695 SH	DEFINED 14		0
COACH INC 200	COM	189754104	11	200 SH	DEFINED 13		0
COACH INC 824159	COM	189754104	50667	898359 SH	DEFINED 14		74200
COACHMEN INDS INC 30581	COM	189873102	665	38281 SH	DEFINED 14		7700
COCA COLA CO 6988115	COM	191216100	311056	7470115 SH	DEFINED 14		482000
COCA COLA ENTERPRISES INC 1254440	COM	191219104	29001	1390940 SH	DEFINED 14		136500
COEUR D ALENE MINES CORP IDA 20400	COM	192108108	80	20400 SH	DEFINED 14		0
COGENT INC 6800	COM	19239Y108	224	6800 SH	DEFINED 14		0
COGNEX CORP 0	COM	192422103	3	100 SH	DEFINED 13		100
COGNEX CORP 113411	COM	192422103	3666	131411 SH	DEFINED 14		18000
COGNIZANT TECHNOLOGY SOLUTIO 131101	CL A	192446102	5550	131101 SH	DEFINED 14		0
COHERENT INC 64240	COM	192479103	2701	88740 SH	DEFINED 14		24500
COHU INC	COM	192576106	752	40497 SH	DEFINED 14		0

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COINSTAR INC 65671	COM	19259P300	2631	98071 SH	DEFINED 14	32400
COLE KENNETH PRODTNS INC 2500	CL A	193294105	364	11800 SH	DEFINED 14	9300
COLGATE PALMOLIVE CO 39665	COM	194162103	2029	39665 SH	DEFINED 13	0
COLGATE PALMOLIVE CO 1096961	COM	194162103	56550	1105361 SH	DEFINED 14	8400
COLLINS & AIKMAN CORP NEW 12600	COM NEW	194830204	55	12600 SH	DEFINED 14	0
COLOMBIA REP 0	DEB 9.750% 4/	195325AT2	16345	14140000PRN	DEFINED 03	0
COLONIAL BANCGROUP INC 142347	COM	195493309	3022	142347 SH	DEFINED 14	0
COLONIAL PPTYS TR 73655	COM SH BEN INT	195872106	3866	98455 SH	DEFINED 14	24800
COLUMBIA BKG SYS INC 0	COM	197236102	404	16171 SH	DEFINED 14	16171
COLUMBIA SPORTSWEAR CO 3750	COM	198516106	224	3750 SH	DEFINED 14	0
COMCAST CORP NEW 1511	CL A	20030N101	74	2210 SH	DEFINED 13	699
COMCAST CORP NEW 4807213	CL A	20030N101	161697	4867389 SH	DEFINED 14	60176
COMERICA INC 867123	COM	200340107	56005	917423 SH	DEFINED 14	50300
COMMERCE BANCORP INC NJ 195593	COM	200519106	12596	195593 SH	DEFINED 14	0
COMMERCE BANCSHARES INC 7502	COM	200525103	377	7502 SH	DEFINED 14	0
COMMERCE GROUP INC MASS 3300	COM	200641108	824	13500 SH	DEFINED 14	10200
COMMERCIAL FEDERAL CORPORATI 93940	COM	201647104	3567	119940 SH	DEFINED 14	26000
COMMERCIAL METALS CO 118182	COM	201723103	8038	158982 SH	DEFINED 14	40800
COMMERCIAL NET LEASE RLTY IN 105915	COM	202218103	2652	128715 SH	DEFINED 14	22800
COMMONWEALTH TEL ENTERPRISES 42530	COM	203349105	2852	57430 SH	DEFINED 14	14900
COMMSCOPE INC 97126	COM	203372107	3556	188126 SH	DEFINED 14	91000
COMMUNITY BK SYS INC 60061	COM	203607106	1958	69261 SH	DEFINED 14	9200
COMMUNITY BKS INC MILLERSBUR 2646	COM	203628102	220	7794 SH	DEFINED 14	5148
COMMUNITY HEALTH SYS INC NEW 49445	COM	203668108	1379	49445 SH	DEFINED 14	0
COMMUNITY TR BANCORP INC 1815	COM	204149108	313	9626 SH	DEFINED 14	7811
COMPANHIA VALE DO RIO DOCE 25000	SPON ADR PFD	204412100	610	25000 SH	DEFINED 14	0
COMPANHIA VALE DO RIO DOCE 15000	SPONSORED ADR	204412209	435	15000 SH	DEFINED 14	0
COMPASS BANCSHARES INC 241868	COM	20449H109	11772	241868 SH	DEFINED 14	0
COMPUcredit CORP 11100	COM	20478N100	1143	41800 SH	DEFINED 14	30700
COMPUTER ASSOC INTL INC 1129497	COM	204912109	35082	1129497 SH	DEFINED 14	0
COMPUTER SCIENCES CORP 550980	COM	205363104	31059	550980 SH	DEFINED 14	0
COMPUWARE CORP 751198	COM	205638109	4815	751198 SH	DEFINED 14	0
COMSTOCK RES INC 3576	COM NEW	205768203	800	36276 SH	DEFINED 14	32700
COMVERSE TECHNOLOGY INC 0	COM PAR \$0.10	205862402	7	300 SH	DEFINED 13	300
COMVERSE TECHNOLOGY INC 372839	COM PAR \$0.10	205862402	9116	372839 SH	DEFINED 14	0
CONAGRA FOODS INC 1393449	COM	205887102	41358	1404349 SH	DEFINED 14	10900
CONCORD COMMUNICATIONS INC 37269	COM	206186108	413	37269 SH	DEFINED 14	0
CONEXANT SYSTEMS INC 42072	COM	207142100	84	42072 SH	DEFINED 14	0
CONMED CORP 63952	COM	207410101	2504	88102 SH	DEFINED 14	24150
CONOCOPHILLIPS	COM	20825C104	277	3195 SH	DEFINED 13	0

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CONOCOPHILLIPS 2642390	COM	20825C104	245189	2823783 SH	DEFINED 14	181393
CONSECO INC 41622	COM NEW	208464883	830	41622 SH	DEFINED 03	0
CONSECO INC 12429	COM NEW	208464883	248	12429 SH	DEFINED 14	0
CONSOL ENERGY INC 7800	COM	20854P109	320	7800 SH	DEFINED 14	0
CONSOLIDATED EDISON INC 665558	COM	209115104	29118	665558 SH	DEFINED 14	0
CONSOLIDATED GRAPHICS INC 30654	COM	209341106	1715	37354 SH	DEFINED 14	6700
CONSTELLATION BRANDS INC 45987	CL A	21036P108	2139	45987 SH	DEFINED 14	0
CONSTELLATION ENERGY GROUP I 0	COM	210371100	2	50 SH	DEFINED 13	50
CONSTELLATION ENERGY GROUP I 758386	COM	210371100	37342	853686 SH	DEFINED 14	95300
CONVERGYS CORP 1238536	COM	212485106	20149	1344136 SH	DEFINED 14	105600
COOPER CAMERON CORP 67657	COM	216640102	3641	67657 SH	DEFINED 14	0
COOPER COS INC 72182	COM NEW	216648402	5095	72182 SH	DEFINED 14	0
COOPER TIRE & RUBR CO 465809	COM	216831107	10155	471209 SH	DEFINED 14	5400
COORS ADOLPH CO 189016	CL B	217016104	14303	189016 SH	DEFINED 14	0
COPART INC 38935	COM	217204106	1025	38935 SH	DEFINED 14	0
CORINTHIAN COLLEGES INC 0	COM	218868107	0	10 SH	DEFINED 13	10
CORINTHIAN COLLEGES INC 39738	COM	218868107	749	39738 SH	DEFINED 14	0
CORIXA CORP 0	COM	21887F100	0	100 SH	DEFINED 13	100
CORIXA CORP 10000	COM	21887F100	36	10000 SH	DEFINED 14	0
CORN PRODS INTL INC 78399	COM	219023108	4425	82599 SH	DEFINED 14	4200
CORNERSTONE RLTY INCOME TR I 2900	COM	21922V102	401	40200 SH	DEFINED 14	37300
CORNING INC 4892860	COM	219350105	60946	5178060 SH	DEFINED 14	285200
CORPORATE EXECUTIVE BRD CO 3500	COM	21988R102	234	3500 SH	DEFINED 14	0
CORRECTIONAL PPTYS TR 0	COM	22025E104	264	9100 SH	DEFINED 14	9100
CORRECTIONS CORP AMER NEW 3100	COM NEW	22025Y407	209	5170 SH	DEFINED 14	2070
CORUS BANKSHARES INC 0	COM	220873103	5	100 SH	DEFINED 13	100
CORUS BANKSHARES INC 3048	COM	220873103	209	4348 SH	DEFINED 14	1300
COST PLUS INC CALIF 41189	COM	221485105	1323	41189 SH	DEFINED 14	0
COSTCO WHSL CORP NEW 0	COM	22160K105	5	100 SH	DEFINED 13	100
COSTCO WHSL CORP NEW 947814	COM	22160K105	45884	947814 SH	DEFINED 14	0
COSTAR GROUP INC 1556	COM	22160N109	455	9856 SH	DEFINED 14	8300
COUNTRYWIDE FINANCIAL CORP 0	COM	222372104	2	50 SH	DEFINED 13	50
COUNTRYWIDE FINANCIAL CORP 1905222	COM	222372104	73251	1979222 SH	DEFINED 14	74000
COVANCE INC 28113	COM	222816100	1089	28113 SH	DEFINED 14	0
COVENTRY HEALTH CARE INC 121464	COM	222862104	6447	121464 SH	DEFINED 14	0
CRANE CO 111504	COM	224399105	3216	111504 SH	DEFINED 14	0
CREDENCE SYS CORP 37736	COM	225302108	345	37736 SH	DEFINED 14	0
CREDIT ACCEP CORP MICH 5441	COM	225310101	225	8841 SH	DEFINED 14	3400
CREE INC 761831	COM	225447101	35151	877031 SH	DEFINED 14	115200
CRISTALERIAS DE CHILE S A 10000	SPONSORED ADR	226714103	303	10000 SH	DEFINED 14	0
CROMPTON CORP 52475	COM	227116100	619	52475 SH	DEFINED 14	0

CROSS CTRY HEALTHCARE INC 60860	COM	227483104	1100	60860 SH	DEFINED 14	0
CROWN CASTLE INTL CORP 216000	COM	228227104	3594	216000 SH	DEFINED 14	0
CROWN HOLDINGS INC 13300	COM	228368106	183	13300 SH	DEFINED 14	0
CROWN MEDIA HLDGS INC 6084	CL A	228411104	90	10484 SH	DEFINED 14	4400
CRT PROPERTIES INC 58400	COM	22876P109	1728	72200 SH	DEFINED 14	13800
CRYOLIFE INC 44876	COM	228903100	317	44876 SH	DEFINED 14	0
CUBIC CORP 52564	COM	229669106	1621	64664 SH	DEFINED 14	12100
CUBIST PHARMACEUTICALS INC 6300	COM	229678107	154	13000 SH	DEFINED 14	6700
CULLEN FROST BANKERS INC 23516	COM	229899109	1143	23516 SH	DEFINED 14	0
CUMMINS INC 128407	COM	231021106	11689	139507 SH	DEFINED 14	11100
CURAGEN CORP 0	COM	23126R101	0	8 SH	DEFINED 13	8
CURAGEN CORP 9500	COM	23126R101	205	28700 SH	DEFINED 14	19200
CURATIVE HEALTH SRVCS INC 25372	COM	23126W100	174	25372 SH	DEFINED 14	0
CURTISS WRIGHT CORP 48584	COM	231561101	3071	53484 SH	DEFINED 14	4900
CYBEROPTICS CORP 100	COM	232517102	300	20200 SH	DEFINED 14	20100
CYBERONICS INC 48812	COM	23251P102	1011	48812 SH	DEFINED 14	0
CYBEX INTL INC 14500	COM	23252E106	59	14500 SH	DEFINED 14	0
CYMER INC 73049	COM	232572107	2158	73049 SH	DEFINED 14	0
CYPRESS SEMICONDUCTOR CORP 54537	COM	232806109	640	54537 SH	DEFINED 14	0
CYTEC INDS INC 125	COM	232820100	6	125 SH	DEFINED 13	0
CYTEC INDS INC 66764	COM	232820100	5433	105664 SH	DEFINED 14	38900
CYTYC CORP 50393	COM	232946103	1389	50393 SH	DEFINED 14	0
DJ ORTHOPEDICS INC 43327	COM	23325G104	1406	65627 SH	DEFINED 14	22300
DPL INC 55743	COM	233293109	1400	55743 SH	DEFINED 14	0
DRS TECHNOLOGIES INC 76520	COM	23330X100	4993	116906 SH	DEFINED 14	40386
D R HORTON INC 279572	COM	23331A109	11270	279572 SH	DEFINED 14	0
DST SYS INC DEL 60568	COM	233326107	3157	60568 SH	DEFINED 14	0
DSP GROUP INC 0	COM	23332B106	0	2 SH	DEFINED 13	2
DSP GROUP INC 54866	COM	23332B106	1225	54866 SH	DEFINED 14	0
DTE ENERGY CO 527018	COM	233331107	22818	529018 SH	DEFINED 14	2000
DADE BEHRING HLDGS INC 55900	COM	23342J206	3578	63900 SH	DEFINED 14	8000
DAKTRONICS INC 35628	COM	234264109	887	35628 SH	DEFINED 14	0
DANA CORP 1061317	COM	235811106	20197	1165417 SH	DEFINED 14	104100
DANAHER CORP DEL 626440	COM	235851102	35964	626440 SH	DEFINED 14	0
DARDEN RESTAURANTS INC 1185786	COM	237194105	35748	1288686 SH	DEFINED 14	102900
DATASCOPE CORP 30305	COM	238113104	1445	36405 SH	DEFINED 14	6100
DAVE & BUSTERS INC 0	COM	23833N104	202	10000 SH	DEFINED 14	10000
DAVITA INC 10060	COM	23918K108	398	10060 SH	DEFINED 14	0
DEAN FOODS CO NEW 232855	COM	242370104	7673	232855 SH	DEFINED 14	0
DECKERS OUTDOOR CORP 0	COM	243537107	630	13400 SH	DEFINED 14	13400

DEERE & CO 3321	COM	244199105	251	3371 SH	DEFINED 13	50
DEERE & CO 1106752	COM	244199105	92865	1247652 SH	DEFINED 14	140900
DEL MONTE FOODS CO 451290	COM	24522P103	5187	470690 SH	DEFINED 14	19400
DELL INC 1839	COM	24702R101	89	2121 SH	DEFINED 13	282
DELL INC 5481890	COM	24702R101	236873	5628190 SH	DEFINED 14	146300
DELPHI CORP 1480949	COM	247126105	13358	1480949 SH	DEFINED 14	0
DELPHI FINL GROUP INC 65763	CL A	247131105	3035	65763 SH	DEFINED 14	0
DELTA & PINE LD CO 76119	COM	247357106	2077	76119 SH	DEFINED 14	0
DELTA AIR LINES INC DEL 245941	COM	247361108	1840	245941 SH	DEFINED 14	0
DELTIC TIMBER CORP 23008	COM	247850100	1206	28408 SH	DEFINED 14	5400
DELUXE CORP 224568	COM	248019101	8383	224568 SH	DEFINED 14	0
DENDRITE INTL INC 83946	COM	248239105	1629	83946 SH	DEFINED 14	0
DENTSPLY INTL INC NEW 0	COM	249030107	11	194 SH	DEFINED 13	194
DENTSPLY INTL INC NEW 56595	COM	249030107	3181	56595 SH	DEFINED 14	0
DEPARTMENT 56 INC 35529	COM	249509100	680	40829 SH	DEFINED 14	5300
DEVELOPERS DIVERSIFIED RLTY 0	COM	251591103	1443	32150 SH	DEFINED 10	32150
DEVELOPERS DIVERSIFIED RLTY 45572	COM	251591103	2022	45572 SH	DEFINED 14	0
DEVON ENERGY CORP NEW 2142	COM	25179M103	83	2142 SH	DEFINED 13	0
DEVON ENERGY CORP NEW 2200283	COM	25179M103	94053	2416583 SH	DEFINED 14	216300
DEVRY INC DEL 30682	COM	251893103	533	30682 SH	DEFINED 14	0
DEX MEDIA INC 13100	COM	25212E100	327	13100 SH	DEFINED 14	0
DIAGNOSTIC PRODS CORP 58054	COM	252450101	3196	58054 SH	DEFINED 14	0
DIAMOND OFFSHORE DRILLING IN 672560	COM	25271C102	32106	801660 SH	DEFINED 14	129100
DIAMONDCLUSTER INTL INC 15500	COM	25278P106	888	62000 SH	DEFINED 14	46500
DIEBOLD INC 35983	COM	253651103	2005	35983 SH	DEFINED 14	0
DIGI INTL INC 56897	COM	253798102	1480	86097 SH	DEFINED 14	29200
DIGITAL INSIGHT CORP 70763	COM	25385P106	1302	70763 SH	DEFINED 14	0
DIGITAL RIV INC 26000	COM	25388B104	1082	26000 SH	DEFINED 13	0
DIGITAL RIV INC 2700	COM	25388B104	112	2700 SH	DEFINED 14	0
DIGITAS INC 8200	COM	25388K104	332	34800 SH	DEFINED 14	26600
DIME CMNTY BANCSHARES 98194	COM	253922108	1952	109006 SH	DEFINED 14	10812
DILLARDS INC 164872	CL A	254067101	4430	164872 SH	DEFINED 14	0
DIMON INC 85179	COM	254394109	572	85179 SH	DEFINED 14	0
DIODES INC 0	COM	254543101	479	21150 SH	DEFINED 14	21150
DIONEX CORP 52897	COM	254546104	4176	73697 SH	DEFINED 14	20800
DIRECTV GROUP INC 123120	COM	25459L106	2061	123120 SH	DEFINED 14	0
DISNEY WALT CO 5300	COM DISNEY	254687106	147	5300 SH	DEFINED 13	0
DISNEY WALT CO 4732916	COM DISNEY	254687106	137752	4953216 SH	DEFINED 14	220300
DOLLAR GEN CORP 102	COM	256669102	2	102 SH	DEFINED 13	0
DOLLAR GEN CORP 644732	COM	256669102	13391	644732 SH	DEFINED 14	0

DOLLAR THRIFTY AUTOMOTIVE GP 2800	COM	256743105	471	15600	SH	DEFINED 14	12800
DOLLAR TREE STORES INC 50517	COM	256747106	1453	50517	SH	DEFINED 14	0
DOMINION RES INC VA NEW 921696	COM	25746U109	65647	969096	SH	DEFINED 14	47400
DONALDSON INC 41734	COM	257651109	1360	41734	SH	DEFINED 14	0
DONNELLEY R R & SONS CO 501591	COM	257867101	17701	501591	SH	DEFINED 14	0
DORAL FINL CORP 10800	COM	25811P100	532	10800	SH	DEFINED 14	0
DOUBLECLICK INC 0	COM	258609304	2	200	SH	DEFINED 13	200
DOUBLECLICK INC 10710	COM	258609304	1435	184510	SH	DEFINED 14	173800
DOVER CORP 393255	COM	260003108	16493	393255	SH	DEFINED 14	0
DOW CHEM CO 3114448	COM	260543103	165964	3350530	SH	DEFINED 14	236082
DOW JONES & CO INC 158554	COM	260561105	6827	158554	SH	DEFINED 14	0
DOWNEY FINL CORP 64650	COM	261018105	3947	69250	SH	DEFINED 14	4600
DREAMWORKS ANIMATION SKG INC 9100	CL A	26153C103	341	9100	SH	DEFINED 14	0
DRESS BARN INC 68246	COM	261570105	1340	76146	SH	DEFINED 14	7900
DRIL-QUIP INC 36749	COM	262037104	892	36749	SH	DEFINED 14	0
DSL NET INC 17500	COM	262506108	4	17500	SH	DEFINED 14	0
DU PONT E I DE NEMOURS & CO 20	COM	263534109	1	20	SH	DEFINED 13	0
DU PONT E I DE NEMOURS & CO 1984250	COM	263534109	98696	2012550	SH	DEFINED 14	28300
DUKE ENERGY CORP 2182674	COM	264399106	55287	2182674	SH	DEFINED 14	0
DUKE REALTY CORP 0	COM NEW	264411505	1691	49524	SH	DEFINED 10	49524
DUKE REALTY CORP 16266	COM NEW	264411505	555	16266	SH	DEFINED 14	0
DUN & BRADSTREET CORP DEL NE 168724	COM	26483E100	10064	168724	SH	DEFINED 14	0
DUPONT PHOTOMASKS INC 37776	COM	26613X101	998	37776	SH	DEFINED 14	0
DUQUESNE LT HLDGS INC 33400	COM	266233105	630	33400	SH	DEFINED 14	0
DURECT CORP 10900	COM	266605104	36	10900	SH	DEFINED 14	0
DYCOM INDS INC 20939	COM	267475101	639	20939	SH	DEFINED 14	0
DYNEGY INC NEW 737163	CL A	26816Q101	3457	748163	SH	DEFINED 14	11000
ECI TELECOM LTD 132	ORD	268258100	1	132	SH	DEFINED 13	0
ECI TELECOM LTD 48000	ORD	268258100	392	48000	SH	DEFINED 14	0
EGL INC 134204	COM	268484102	4543	152004	SH	DEFINED 14	17800
E M C CORP MASS 3870	COM	268648102	58	3870	SH	DEFINED 13	0
E M C CORP MASS 9903914	COM	268648102	162155	10904814	SH	DEFINED 14	1000900
ENSCO INTL INC 103414	COM	26874Q100	3282	103414	SH	DEFINED 14	0
EOG RES INC 222541	COM	26875P101	15881	222541	SH	DEFINED 14	0
E PIPHANY INC 16550	COM	26881V100	80	16550	SH	DEFINED 14	0
EPIQ SYS INC 37986	COM	26882D109	752	51336	SH	DEFINED 14	13350
ESS TECHNOLOGY INC 0	COM	269151106	0	34	SH	DEFINED 13	34
ESS TECHNOLOGY INC 81234	COM	269151106	578	81234	SH	DEFINED 14	0
E TRADE FINANCIAL CORP 702390	COM	269246104	10501	702390	SH	DEFINED 14	0
EAGLE MATERIALS INC 6192	COM	26969P108	1557	17992	SH	DEFINED 14	11800
EARTHLINK INC	COM	270321102	2	190	SH	DEFINED 13	0

190 EARTHLINK INC 714543	COM	270321102	13382	1161643 SH	DEFINED 14	447100
EAST WEST BANCORP INC 0	COM	27579R104	7	162 SH	DEFINED 13	162
EAST WEST BANCORP INC 105836	COM	27579R104	5658	134836 SH	DEFINED 14	29000
EASTGROUP PPTY INC 2000	COM	277276101	215	5600 SH	DEFINED 14	3600
EASTMAN CHEM CO 288890	COM	277432100	17335	300190 SH	DEFINED 14	11300
EASTMAN KODAK CO 65	COM	277461109	2	65 SH	DEFINED 13	0
EASTMAN KODAK CO 884545	COM	277461109	28527	884545 SH	DEFINED 14	0
EATON CORP 628909	COM	278058102	49140	679109 SH	DEFINED 14	50200
EATON VANCE CORP 29873	COM NON VTG	278265103	1558	29873 SH	DEFINED 14	0
EBAY INC 9	COM	278642103	1	9 SH	DEFINED 13	0
EBAY INC 1279118	COM	278642103	149103	1281618 SH	DEFINED 14	2500
ECHOSTAR COMMUNICATIONS NEW 224610	CL A	278762109	8572	257810 SH	DEFINED 14	33200
ECLIPSYS CORP 5000	COM	278856109	321	15700 SH	DEFINED 14	10700
ECOLAB INC 497947	COM	278865100	17493	497947 SH	DEFINED 14	0
EDISON INTL 624691	COM	281020107	20009	624691 SH	DEFINED 14	0
EDO CORP 40542	COM	281347104	1287	40542 SH	DEFINED 14	0
EDUCATION MGMT CORP 121323	COM	28139T101	4005	121323 SH	DEFINED 14	0
EDWARDS AG INC 204898	COM	281760108	9817	227098 SH	DEFINED 14	22200
EDWARDS LIFESCIENCES CORP 164823	COM	28176E108	7589	183923 SH	DEFINED 14	19100
EFUNDS CORP 120436	COM	28224R101	3706	154336 SH	DEFINED 14	33900
EL PASO CORP 1000	COM	28336L109	10	1000 SH	DEFINED 13	0
EL PASO CORP 1445485	COM	28336L109	15033	1445485 SH	DEFINED 14	0
EL PASO ELEC CO 94021	COM NEW	283677854	1781	94021 SH	DEFINED 14	0
ELECTRO SCIENTIFIC INDS 0	COM	285229100	4	183 SH	DEFINED 13	183
ELECTRO SCIENTIFIC INDS 67079	COM	285229100	1980	100179 SH	DEFINED 14	33100
ELECTRONIC ARTS INC 568608	COM	285512109	35072	568608 SH	DEFINED 14	0
ELECTRONIC DATA SYS NEW 1386922	COM	285661104	32486	1406322 SH	DEFINED 14	19400
ELECTRONICS BOUTIQUE HLDGS C 0	COM	286045109	2	49 SH	DEFINED 13	49
ELECTRONICS BOUTIQUE HLDGS C 226915	COM	286045109	13263	308865 SH	DEFINED 14	81950
ELECTRONICS FOR IMAGING INC 0	COM	286082102	5	261 SH	DEFINED 13	261
ELECTRONICS FOR IMAGING INC 6200	COM	286082102	501	28800 SH	DEFINED 14	22600
ELKCORP 46296	COM	287456107	1832	53546 SH	DEFINED 14	7250
EMCOR GROUP INC 30679	COM	29084Q100	1386	30679 SH	DEFINED 14	0
EMERSON ELEC CO 1382946	COM	291011104	106008	1512246 SH	DEFINED 14	129300
EMMIS COMMUNICATIONS CORP 25402	CL A	291525103	708	36902 SH	DEFINED 14	11500
EMPRESA NACIONAL DE ELCTRCID 52000	SPONSORED ADR	29244T101	948	52000 SH	DEFINED 14	0
ENCORE WIRE CORP 0	COM	292562105	432	32400 SH	DEFINED 14	32400
ENDO PHARMACEUTICALS HLDGS I 270	COM	29264F205	6	286 SH	DEFINED 13	16
ENDO PHARMACEUTICALS HLDGS I 13000	COM	29264F205	273	13000 SH	DEFINED 14	0
ENERGEN CORP 84140	COM	29265N108	5915	100340 SH	DEFINED 14	16200

ENERGY EAST CORP 128508	COM	29266M109	3429	128508 SH	DEFINED 14	0
ENERGIZER HLDGS INC 43	COM	29266R108	2	43 SH	DEFINED 13	0
ENERGIZER HLDGS INC 320745	COM	29266R108	17438	350945 SH	DEFINED 14	30200
ENERSIS S A 10000	SPONSORED ADR	29274F104	85	10000 SH	DEFINED 14	0
ENGELHARD CORP 615985	COM	292845104	19328	630185 SH	DEFINED 14	14200
ENGINEERED SUPPORT SYS INC 0	COM	292866100	4	66 SH	DEFINED 13	66
ENGINEERED SUPPORT SYS INC 54208	COM	292866100	3210	54208 SH	DEFINED 14	0
ENESCO GROUP INC 26901	COM	292973104	217	26901 SH	DEFINED 14	0
ENNIS INC 0	COM	293389102	241	12500 SH	DEFINED 14	12500
ENPRO INDS INC 0	COM	29355X107	302	10200 SH	DEFINED 14	10200
ENTERASYS NETWORKS INC 16700	COM	293637104	30	16700 SH	DEFINED 14	0
ENTERCOM COMMUNICATIONS CORP 41601	CL A	293639100	1493	41601 SH	DEFINED 14	0
ENERGY CORP NEW 45	COM	29364G103	30	445 SH	DEFINED 13	400
ENERGY CORP NEW 599657	COM	29364G103	40531	599657 SH	DEFINED 14	0
ENTERPRISE PRODS PARTNERS L 31500	COM	293792107	815	31500 SH	DEFINED 14	0
ENTERTAINMENT PPTYS TR 50261	COM SH BEN INT	29380T105	2262	50761 SH	DEFINED 14	500
ENTRUST INC 12800	COM	293848107	49	12800 SH	DEFINED 14	0
ENZON PHARMACEUTICALS INC 3600	COM	293904108	1106	80600 SH	DEFINED 14	77000
ENZO BIOCHEM INC 64354	COM	294100102	1253	64354 SH	DEFINED 14	0
EON LABS INC 8958	COM	29412E100	242	8958 SH	DEFINED 14	0
EQUIFAX INC 272011	COM	294429105	7644	272011 SH	DEFINED 14	0
EQUITABLE RES INC 27346	COM	294549100	1659	27346 SH	DEFINED 14	0
EQUITY INNS INC 9000	COM	294703103	745	62900 SH	DEFINED 14	53900
EQUITY LIFESTYLE PPTYS INC 1900	COM	29472R108	204	5700 SH	DEFINED 14	3800
EQUITY OFFICE PROPERTIES TRU 0	COM	294741103	4430	152118 SH	DEFINED 10	152118
EQUITY OFFICE PROPERTIES TRU 890730	COM	294741103	25938	890730 SH	DEFINED 14	0
EQUITY ONE 10700	COM	294752100	645	27200 SH	DEFINED 14	16500
EQUITY RESIDENTIAL 0	SH BEN INT	29476L107	3644	99546 SH	DEFINED 10	99546
EQUITY RESIDENTIAL 535623	SH BEN INT	29476L107	19379	535623 SH	DEFINED 14	0
ERIE INDTY CO 0	CL A	29530P102	3	55 SH	DEFINED 13	55
ERIE INDTY CO 5800	CL A	29530P102	305	5800 SH	DEFINED 14	0
ESSEX PPTY TR INC 45419	COM	297178105	3806	45419 SH	DEFINED 14	0
ESTERLINE TECHNOLOGIES CORP 48735	COM	297425100	1591	48735 SH	DEFINED 14	0
ETHAN ALLEN INTERIORS INC 71457	COM	297602104	2932	73257 SH	DEFINED 14	1800
EXAR CORP 0	COM	300645108	1	92 SH	DEFINED 13	92
EXAR CORP 82484	COM	300645108	1170	82484 SH	DEFINED 14	0
EXELON CORP 46	COM	30161N101	2	46 SH	DEFINED 13	0
EXELON CORP 1968729	COM	30161N101	88516	2008529 SH	DEFINED 14	39800
EXELIXIS INC 8500	COM	30161Q104	247	26000 SH	DEFINED 14	17500
EXPEDITORS INTL WASH INC 48489	COM	302130109	2710	48489 SH	DEFINED 14	0
EXPRESS SCRIPTS INC 0	COM	302182100	5	67 SH	DEFINED 13	67

EXPRESS SCRIPTS INC 400882	COM	302182100	32210	421382 SH	DEFINED 14	20500
EXPRESSJET HOLDINGS INC 54177	CL A	30218U108	1198	92977 SH	DEFINED 14	38800
EXTREME NETWORKS INC 0	COM	30226D106	0	36 SH	DEFINED 13	36
EXTREME NETWORKS INC 10350	COM	30226D106	68	10350 SH	DEFINED 14	0
EXXON MOBIL CORP 68715	COM	30231G102	3527	68815 SH	DEFINED 13	100
EXXON MOBIL CORP 18106101	COM	30231G102	964219	18815863 SH	DEFINED 14	709762
FEI CO 65626	COM	30241L109	1378	65626 SH	DEFINED 14	0
FLIR SYS INC 68225	COM	302445101	4352	68225 SH	DEFINED 14	0
F M C CORP 105730	COM NEW	302491303	7372	152630 SH	DEFINED 14	46900
FMC TECHNOLOGIES INC 30801	COM	30249U101	992	30801 SH	DEFINED 14	0
FPL GROUP INC 359897	COM	302571104	28584	382397 SH	DEFINED 14	22500
FACTSET RESH SYS INC 77716	COM	303075105	6768	115816 SH	DEFINED 14	38100
FAIR ISAAC CORP 76567	COM	303250104	2808	76567 SH	DEFINED 14	0
FAIRCHILD SEMICONDUCTOR INTL 51326	COM	303726103	835	51326 SH	DEFINED 14	0
FAMILY DLR STORES INC 312729	COM	307000109	9767	312729 SH	DEFINED 14	0
FASTENAL CO 53123	COM	311900104	3270	53123 SH	DEFINED 14	0
FEDDERS CORP 69221	COM NEW	313135501	251	69221 SH	DEFINED 14	0
FEDERAL HOME LN MTG CORP 0	COM	313400301	4	50 SH	DEFINED 13	50
FEDERAL HOME LN MTG CORP 1637022	COM	313400301	122233	1658522 SH	DEFINED 14	21500
FEDERAL NATL MTG ASSN 15	COM	313586109	1	15 SH	DEFINED 13	0
FEDERAL NATL MTG ASSN 2124670	COM	313586109	154723	2176270 SH	DEFINED 14	51600
FEDERAL REALTY INVT TR 0	SH BEN INT NEW	313747206	942	17902 SH	DEFINED 10	17902
FEDERAL REALTY INVT TR 4400	SH BEN INT NEW	313747206	227	4400 SH	DEFINED 14	0
FEDERAL SIGNAL CORP 20423	COM	313855108	361	20423 SH	DEFINED 14	0
FEDERATED DEPT STORES INC DE 730	COM	31410H101	48	830 SH	DEFINED 13	100
FEDERATED DEPT STORES INC DE 757347	COM	31410H101	43906	759747 SH	DEFINED 14	2400
FEDERATED INVS INC PA 203987	CL B	314211103	6201	203987 SH	DEFINED 14	0
FEDEX CORP 882929	COM	31428X106	94608	960529 SH	DEFINED 14	77600
FELCOR LODGING TR INC 23990	COM	31430F101	1315	89790 SH	DEFINED 14	65800
FERRO CORP 17741	COM	315405100	411	17741 SH	DEFINED 14	0
F5 NETWORKS INC 3200	COM	315616102	3279	67300 SH	DEFINED 14	64100
FIDELITY BANKSHARES INC NEW 1800	COM	31604Q107	343	8000 SH	DEFINED 14	6200
FIDELITY NATL FINL INC 183	COM	316326107	8	183 SH	DEFINED 13	0
FIDELITY NATL FINL INC 95438	COM	316326107	4359	95438 SH	DEFINED 14	0
FIFTH THIRD BANCORP 1083442	COM	316773100	51247	1083442 SH	DEFINED 14	0
FILENET CORP 79333	COM	316869106	2131	82733 SH	DEFINED 14	3400
FINANCIAL FED CORP 37394	COM	317492106	1940	49494 SH	DEFINED 14	12100
FINDWHAT COM 61055	COM	317794105	1083	61055 SH	DEFINED 14	0
FINISAR 0	COM	31787A101	0	96 SH	DEFINED 13	96
FINISAR 17700	COM	31787A101	40	17700 SH	DEFINED 14	0

0 FINISH LINE INC	CL A	317923100	1094	59800	SH	DEFINED 14	59800
99382 FIRST AMERN CORP CALIF	COM	318522307	3492	99382	SH	DEFINED 14	0
91360 FIRST BANCORP P R	COM	318672102	6552	103160	SH	DEFINED 14	11800
0 FIRST CHARTER CORP	COM	319439105	7	262	SH	DEFINED 13	262
3100 FIRST CHARTER CORP	COM	319439105	274	10400	SH	DEFINED 14	7300
831 FIRST CTZNS BANCSHARES INC N	CL A	31946M103	569	3831	SH	DEFINED 14	3000
6000 FIRST COMWLTH FINL CORP PA	COM	319829107	569	36628	SH	DEFINED 14	30628
0 FIRST CMNTY BANCORP CALIF	COM	31983B101	2	47	SH	DEFINED 13	47
1700 FIRST CMNTY BANCORP CALIF	COM	31983B101	683	16000	SH	DEFINED 14	14300
17 FIRST DATA CORP	COM	319963104	1	17	SH	DEFINED 13	0
1908573 FIRST DATA CORP	COM	319963104	82072	1929273	SH	DEFINED 14	20700
0 FIRST FINL BANCORP OH	COM	320209109	1	33	SH	DEFINED 13	33
4500 FIRST FINL BANCORP OH	COM	320209109	310	17620	SH	DEFINED 14	13120
1401 FIRST FINL BANKSHARES	COM	32020R109	368	8163	SH	DEFINED 14	6762
0 FIRST FINL HLDGS INC	COM	320239106	242	7400	SH	DEFINED 14	7400
370307 FIRST HORIZON NATL CORP	COM	320517105	17183	398307	SH	DEFINED 14	28000
455486 FIRST HORIZON PHARMACEUTICAL	COM	32051K106	14660	640436	SH	DEFINED 14	184950
10700 FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	2196	53200	SH	DEFINED 14	42500
5500 FIRST MARBLEHEAD CORP	COM	320771108	309	5500	SH	DEFINED 14	0
2734 FIRST MERCHANTS CORP	COM	320817109	412	14559	SH	DEFINED 14	11825
0 FIRST MIDWEST BANCORP DEL	COM	320867104	13	347	SH	DEFINED 13	347
102302 FIRST MIDWEST BANCORP DEL	COM	320867104	3894	107277	SH	DEFINED 14	4975
55664 FIRST HEALTH GROUP CORP	COM	320960107	1041	55664	SH	DEFINED 14	0
8779 FIRST NIAGARA FINL GP INC	COM	33582V108	585	41923	SH	DEFINED 14	33144
33366 FIRST REP BK SAN FRANCISCO	COM	336158100	2092	39466	SH	DEFINED 14	6100
0 1ST SOURCE CORP	COM	336901103	1	44	SH	DEFINED 13	44
2600 1ST SOURCE CORP	COM	336901103	212	8320	SH	DEFINED 14	5720
372162 FISERV INC	COM	337738108	14957	372162	SH	DEFINED 14	0
42889 FIRSTFED FINL CORP	COM	337907109	2749	52989	SH	DEFINED 14	10100
45360 FIRSTMERIT CORP	COM	337915102	1292	45360	SH	DEFINED 14	0
129317 FLAGSTAR BANCORP INC	COM	337930101	3323	147017	SH	DEFINED 14	17700
1093451 FIRSTENERGY CORP	COM	337932107	45727	1157351	SH	DEFINED 14	63900
301171 FISHER SCIENTIFIC INTL INC	COM NEW	338032204	19848	318171	SH	DEFINED 14	17000
109118 FLEETWOOD ENTERPRISES INC	COM	339099103	1469	109118	SH	DEFINED 14	0
3300 FLORIDA EAST COAST INDS	COM	340632108	298	6600	SH	DEFINED 14	3300
102859 FLORIDA ROCK INDS INC	COM	341140101	6123	102859	SH	DEFINED 14	0
256231 FLUOR CORP NEW	COM	343412102	13967	256231	SH	DEFINED 14	0
104196 FLOWERS FOODS INC	COM	343498101	4164	131846	SH	DEFINED 14	27650
23712 FLOWSERVE CORP	COM	34354P105	1110	40312	SH	DEFINED 14	16600
0 FLUSHING FINL CORP	COM	343873105	2	100	SH	DEFINED 13	100
0 FLUSHING FINL CORP	COM	343873105	208	10350	SH	DEFINED 14	10350

0 FOOT LOCKER INC 66749	COM	344849104	1798	66749 SH	DEFINED 14	0
FORD MTR CO DEL 7877247	COM PAR \$0.01	345370860	124824	8526247 SH	DEFINED 14	649000
FOREST CITY ENTERPRISES INC 5300	CL A	345550107	305	5300 SH	DEFINED 14	0
FOREST LABS INC 715504	COM	345838106	32098	715504 SH	DEFINED 14	0
FOREST OIL CORP 36360	COM PAR \$0.01	346091705	1471	46360 SH	DEFINED 14	10000
FORGENT NETWORKS INC 21726	COM	34629U103	46	21726 SH	DEFINED 14	0
FORTUNE BRANDS INC 299000	COM	349631101	24204	313600 SH	DEFINED 14	14600
FORWARD AIR CORP 42454	COM	349853101	2376	53154 SH	DEFINED 14	10700
FOSSIL INC 142749	COM	349882100	3660	142749 SH	DEFINED 14	0
FOUNDRY NETWORKS INC 0	COM	35063R100	1	108 SH	DEFINED 13	108
FOUNDRY NETWORKS INC 12900	COM	35063R100	170	12900 SH	DEFINED 14	0
4 KIDS ENTMT INC 29947	COM	350865101	1075	51147 SH	DEFINED 14	21200
FOX ENTMT GROUP INC 38600	CL A	35138T107	1207	38600 SH	DEFINED 14	0
FRANKLIN CAP CORP 71237	COM	35252P105	0	71237 SH	DEFINED 13	0
FRANKLIN ELEC INC 1400	COM	353514102	296	7000 SH	DEFINED 14	5600
FRANKLIN RES INC 35	COM	354613101	2	35 SH	DEFINED 13	0
FRANKLIN RES INC 481290	COM	354613101	33522	481290 SH	DEFINED 14	0
FREDS INC 74031	CL A	356108100	1288	74031 SH	DEFINED 14	0
FREEPORT-MCMORAN COPPER & GO 145	CL B	35671D857	6	145 SH	DEFINED 13	0
FREEPORT-MCMORAN COPPER & GO 337032	CL B	35671D857	12885	337032 SH	DEFINED 14	0
FREESCALE SEMICONDUCTOR INC 687543	CL B	35687M206	12623	687543 SH	DEFINED 14	0
FREMONT GEN CORP 152945	COM	357288109	3851	152945 SH	DEFINED 14	0
FRIEDMAN BILLINGS RAMSEY GRO 226	CL A	358434108	4	226 SH	DEFINED 13	0
FRIEDMAN BILLINGS RAMSEY GRO 12136	CL A	358434108	235	12136 SH	DEFINED 14	0
FRONTIER AIRLINES INC NEW 0	COM	359065109	0	16 SH	DEFINED 13	16
FRONTIER AIRLINES INC NEW 72975	COM	359065109	833	72975 SH	DEFINED 14	0
FRONTIER FINL CORP WASH 0	COM	35907K105	4	108 SH	DEFINED 13	108
FRONTIER FINL CORP WASH 2408	COM	35907K105	367	9508 SH	DEFINED 14	7100
FRONTIER OIL CORP 55153	COM	35914P105	1497	56153 SH	DEFINED 14	1000
FULLER H B CO 57231	COM	359694106	1714	60131 SH	DEFINED 14	2900
FULTON FINL CORP PA 10563	COM	360271100	246	10563 SH	DEFINED 14	0
FURNITURE BRANDS INTL INC 22945	COM	360921100	575	22945 SH	DEFINED 14	0
G & K SVCS INC 43011	CL A	361268105	1967	45311 SH	DEFINED 14	2300
GATX CORP 21055	COM	361448103	939	31755 SH	DEFINED 14	10700
GEO GROUP INC 0	COM	36159R103	207	7800 SH	DEFINED 14	7800
GABLES RESIDENTIAL TR 57745	SH BEN INT	362418105	2092	58445 SH	DEFINED 14	700
GALLAGHER ARTHUR J & CO 40262	COM	363576109	1309	40262 SH	DEFINED 14	0
GAMESTOP CORP 64100	CL A	36466R101	1954	87400 SH	DEFINED 14	23300
GAMESTOP CORP 103	COM CL B	36466R200	2	103 SH	DEFINED 13	0
GAMESTOP CORP	COM CL B	36466R200	2680	119603 SH	DEFINED 14	15100

104503 GANNETT INC 1131243	COM	364730101	103479	1266143 SH	DEFINED 14	134900
GAP INC DEL 1700729	COM	364760108	36500	1728207 SH	DEFINED 14	27478
GARDNER DENVER INC 42045	COM	365558105	1863	51345 SH	DEFINED 14	9300
GARTNER INC 48046	COM	366651107	896	71946 SH	DEFINED 14	23900
GATEWAY INC 710754	COM	367626108	4272	710754 SH	DEFINED 14	0
GEMSTAR-TV GUIDE INTL INC 44900	COM	36866W106	266	44900 SH	DEFINED 14	0
GENCORP INC 104412	COM	368682100	1939	104412 SH	DEFINED 14	0
GENENTECH INC 160	COM NEW	368710406	9	160 SH	DEFINED 13	0
GENENTECH INC 105668	COM NEW	368710406	5753	105668 SH	DEFINED 14	0
GENERAL COMMUNICATION INC 0	CL A	369385109	2	160 SH	DEFINED 13	160
GENERAL COMMUNICATION INC 109605	CL A	369385109	1314	119005 SH	DEFINED 14	9400
GENERAL DYNAMICS CORP 15	COM	369550108	2	15 SH	DEFINED 13	0
GENERAL DYNAMICS CORP 899534	COM	369550108	104353	997634 SH	DEFINED 14	98100
GENERAL ELEC CO 28748	COM	369604103	1049	28748 SH	DEFINED 13	0
GENERAL ELEC CO 26587775	COM	369604103	1014007	27781307 SH	DEFINED 14	1193532
GENERAL GROWTH PPTYS INC 0	COM	370021107	2777	76810 SH	DEFINED 10	76810
GENERAL GROWTH PPTYS INC 312	COM	370021107	11	312 SH	DEFINED 13	0
GENERAL GROWTH PPTYS INC 405193	COM	370021107	16467	455393 SH	DEFINED 14	50200
GENERAL MLS INC 729354	COM	370334104	36674	737754 SH	DEFINED 14	8400
GENERAL MTRS CORP 667	COM	370442105	27	667 SH	DEFINED 13	0
GENERAL MTRS CORP 1461136	COM	370442105	58533	1461136 SH	DEFINED 14	0
GENESCO INC 42997	COM	371532102	2413	77497 SH	DEFINED 14	34500
GENESIS HEALTHCARE CORP 2450	COM	37184D101	541	15450 SH	DEFINED 14	13000
GENTEX CORP 34035	COM	371901109	1260	34035 SH	DEFINED 14	0
GENLYTE GROUP INC 2464	COM	372302109	982	11464 SH	DEFINED 14	9000
GENTEK INC 49072	COM NEW	37245X203	6916	154232 SH	DEFINED 03	105160
GENUINE PARTS CO 337751	COM	372460105	14881	337751 SH	DEFINED 14	0
GENTIVA HEALTH SERVICES INC 113098	COM	37247A102	2593	155098 SH	DEFINED 14	42000
GENWORTH FINL INC 370300	COM CL A	37247D106	12390	458900 SH	DEFINED 14	88600
GENZYME CORP 0	COM GENL DIV	372917104	1	22 SH	DEFINED 13	22
GENZYME CORP 467106	COM GENL DIV	372917104	27125	467106 SH	DEFINED 14	0
GEORGIA GULF CORP 72262	COM PAR \$0.01	373200203	4337	87062 SH	DEFINED 14	14800
GEORGIA PAC CORP 0	COM	373298108	2	50 SH	DEFINED 13	50
GEORGIA PAC CORP 1435120	COM	373298108	60508	1614420 SH	DEFINED 14	179300
GERBER SCIENTIFIC INC 45173	COM	373730100	344	45173 SH	DEFINED 14	0
GERON CORP 4600	COM	374163103	86	10800 SH	DEFINED 14	6200
GETTY IMAGES INC 1000	COM	374276103	69	1000 SH	DEFINED 13	0
GETTY IMAGES INC 5600	COM	374276103	386	5600 SH	DEFINED 14	0
GILEAD SCIENCES INC 20	COM	375558103	1	20 SH	DEFINED 13	0
GILEAD SCIENCES INC	COM	375558103	35205	1006145 SH	DEFINED 14	6400

999745 GILLETTE CO	COM	375766102	31	690	SH	DEFINED 13	0
690 GILLETTE CO	COM	375766102	149091	3329416	SH	DEFINED 14	190100
3139316 GLACIER BANCORP INC NEW	COM	37637Q105	280	8213	SH	DEFINED 14	5813
2400 GLAMIS GOLD LTD	COM	376775102	195	11350	SH	DEFINED 14	0
11350 GLATFELTER	COM	377316104	302	19761	SH	DEFINED 14	0
19761 GLENBOROUGH RLTY TR INC	COM	37803P105	2112	98944	SH	DEFINED 14	18700
80244 GLIMCHER RLTY TR	SH BEN INT	379302102	819	29100	SH	DEFINED 14	26000
3100 GLOBAL INDS LTD	COM	379336100	113	13600	SH	DEFINED 14	0
13600 GLOBAL IMAGING SYSTEMS	COM	37934A100	0	12	SH	DEFINED 13	12
0 GLOBAL IMAGING SYSTEMS	COM	37934A100	1823	46144	SH	DEFINED 14	0
46144 GLOBAL PMTS INC	COM	37940X102	4873	83239	SH	DEFINED 14	0
83239 GLOBAL SIGNAL INC	COM	37944Q103	487	17700	SH	DEFINED 14	9900
7800 GOLD BANC CORP INC	COM	379907108	1	100	SH	DEFINED 13	100
0 GOLD BANC CORP INC	COM	379907108	1331	91067	SH	DEFINED 14	10300
80767 GOLDEN WEST FINL CORP DEL	COM	381317106	2	32	SH	DEFINED 13	0
32 GOLDEN WEST FINL CORP DEL	COM	381317106	56939	927043	SH	DEFINED 14	47000
880043 GOLDMAN SACHS GROUP INC	COM	38141G104	11	110	SH	DEFINED 13	0
110 GOLDMAN SACHS GROUP INC	COM	38141G104	184791	1776158	SH	DEFINED 14	145800
1630358 GOODRICH CORP	COM	382388106	13263	406350	SH	DEFINED 14	0
406350 GOODYEAR TIRE & RUBR CO	COM	382550101	2	150	SH	DEFINED 13	150
0 GOODYEAR TIRE & RUBR CO	COM	382550101	4993	340600	SH	DEFINED 14	0
340600 GOODYS FAMILY CLOTHING INC	COM	382588101	564	61747	SH	DEFINED 14	0
61747 GOOGLE INC	CL A	38259P508	13	65	SH	DEFINED 13	0
65 GOOGLE INC	CL A	38259P508	4567	23650	SH	DEFINED 14	0
23650 GRACE W R & CO DEL NEW	COM	38388F108	464	34100	SH	DEFINED 14	25000
9100 GRACO INC	COM	384109104	2784	74533	SH	DEFINED 14	0
74533 GRAINGER W W INC	COM	384802104	19463	292154	SH	DEFINED 14	26700
265454 GRANITE CONSTR INC	COM	387328107	642	24113	SH	DEFINED 14	5750
18363 GRANT PRIDECO INC	COM	38821G101	6501	324223	SH	DEFINED 14	11800
312423 GRAPHIC PACKAGING CORP DEL	COM	388688103	125	17300	SH	DEFINED 14	0
17300 GRAY TELEVISION INC	COM	389375106	388	25000	SH	DEFINED 14	19500
5500 GREAT ATLANTIC & PAC TEA INC	COM	390064103	887	86574	SH	DEFINED 14	8200
78374 GREAT LAKES CHEM CORP	COM	390568103	2787	97832	SH	DEFINED 14	0
97832 GREAT PLAINS ENERGY INC	COM	391164100	1394	46039	SH	DEFINED 14	0
46039 GREATER BAY BANCORP	COM	391648102	595	21353	SH	DEFINED 14	0
21353 GREEN MOUNTAIN PWR CORP	COM	393154109	287	9946	SH	DEFINED 14	200
9746 GREENBRIER COS INC	COM	393657101	345	10200	SH	DEFINED 14	10200
0 GRIEF INC	CL A	397624107	280	5000	SH	DEFINED 14	3100
1900 GREY WOLF INC	COM	397888108	85	16200	SH	DEFINED 14	0
16200 GRIFFON CORP	COM	398433102	2968	109914	SH	DEFINED 14	25190
84724							

GROUP 1 AUTOMOTIVE INC 46208	COM	398905109	1519	48208 SH	DEFINED 14	2000
GRUPO TELEVISIA SA DE CV 3500	SP ADR REP ORD	40049J206	212	3500 SH	DEFINED 14	0
GTECH HLDGS CORP 51882	COM	400518106	1346	51882 SH	DEFINED 14	0
GUIDANT CORP 678936	COM	401698105	51561	715136 SH	DEFINED 14	36200
GUITAR CTR MGMT INC 49990	COM	402040109	2871	54490 SH	DEFINED 14	4500
GYMBOREE CORP 57988	COM	403777105	743	57988 SH	DEFINED 14	0
HCA INC 1134494	COM	404119109	46253	1157494 SH	DEFINED 14	23000
HCC INS HLDGS INC 35374	COM	404132102	1172	35374 SH	DEFINED 14	0
HDFC BANK LTD 12500	ADR REPS 3 SHS	40415F101	567	12500 SH	DEFINED 14	0
HNI CORP 75567	COM	404251100	3253	75567 SH	DEFINED 14	0
HMS HLDGS CORP 12200	COM	40425J101	110	12200 SH	DEFINED 14	0
HRPT PPTYS TR 0	COM SH BEN INT	40426W101	814	63466 SH	DEFINED 10	63466
HRPT PPTYS TR 14800	COM SH BEN INT	40426W101	190	14800 SH	DEFINED 14	0
HAEMONETICS CORP 50460	COM	405024100	2522	69660 SH	DEFINED 14	19200
HAGGAR CORP 13432	COM	405173105	316	13432 SH	DEFINED 14	0
HAIN CELESTIAL GROUP INC 72707	COM	405217100	1503	72707 SH	DEFINED 14	0
HALLIBURTON CO 240	COM	406216101	9	240 SH	DEFINED 13	0
HALLIBURTON CO 851875	COM	406216101	33428	851875 SH	DEFINED 14	0
HANCOCK FABRICS INC 35615	COM	409900107	369	35615 SH	DEFINED 14	0
HANCOCK HLDG CO 2200	COM	410120109	599	17900 SH	DEFINED 14	15700
HANDLEMAN CO DEL 56142	COM	410252100	1870	86942 SH	DEFINED 14	30800
HANMI FINL CORP 2400	COM	410495105	376	10436 SH	DEFINED 14	8036
HANOVER COMPRESSOR CO 32968	COM	410768105	466	32968 SH	DEFINED 14	0
HARBOR FLA BANCSHARES INC 2210	COM	411901101	250	7210 SH	DEFINED 14	5000
HARLAND JOHN H CO 84542	COM	412693103	3926	108742 SH	DEFINED 14	24200
HARLEY DAVIDSON INC 52	COM	412822108	3	52 SH	DEFINED 13	0
HARLEY DAVIDSON INC 567832	COM	412822108	34496	567832 SH	DEFINED 14	0
HARLEYSVILLE NATL CORP PA 2205	COM	412850109	320	12048 SH	DEFINED 14	9843
HARMAN INTL INDS INC 74511	COM	413086109	9463	74511 SH	DEFINED 14	0
HARMONIC INC 144367	COM	413160102	1204	144367 SH	DEFINED 14	0
HARRAHS ENTMT INC 274907	COM	413619107	18389	274907 SH	DEFINED 14	0
HARRIS & HARRIS GROUP INC 0	COM	413833104	406	24800 SH	DEFINED 14	24800
HARRIS CORP DEL 77381	COM	413875105	4781	77381 SH	DEFINED 14	0
HARSCO CORP 29699	COM	415864107	1655	29699 SH	DEFINED 14	0
HARTE-HANKS INC 100501	COM	416196103	2611	100501 SH	DEFINED 14	0
HARTFORD FINL SVCS GROUP INC 817230	COM	416515104	59266	854930 SH	DEFINED 14	37700
HARTMARX CORP 10250	COM	417119104	80	10250 SH	DEFINED 14	0
HASBRO INC 814950	COM	418056107	17815	919250 SH	DEFINED 14	104300
HAVERTY FURNITURE INC 42544	COM	419596101	804	43444 SH	DEFINED 14	900
HAWAIIAN ELEC INDUSTRIES 35304	COM	419870100	1029	35304 SH	DEFINED 14	0
HEALTHCARE SVCS GRP INC	COM	421906108	402	19300 SH	DEFINED 14	13800

5500 HEALTH CARE PPTY INVS INC 0	COM	421915109	1325	47866 SH	DEFINED 10	47866
12400 HEALTH CARE PPTY INVS INC HEALTH MGMT ASSOC INC NEW 100	COM	421915109	343	12400 SH	DEFINED 14	0
HEALTH MGMT ASSOC INC NEW 465258	CL A	421933102	2	100 SH	DEFINED 13	0
HEALTHCARE RLTY TR 5600	CL A	421933102	10571	465258 SH	DEFINED 14	0
HEADWATERS INC 0	COM	421946104	285	7000 SH	DEFINED 14	1400
HEADWATERS INC 66103	COM	42210P102	2	81 SH	DEFINED 13	81
HEALTH CARE REIT INC 0	COM	42210P102	1884	66103 SH	DEFINED 14	0
HEALTH CARE REIT INC 4900	COM	42217K106	679	17807 SH	DEFINED 10	17807
HEALTHCARE REIT INC 0	COM	42217K106	187	4900 SH	DEFINED 14	0
HEALTHCARE REIT INC 4900	COM	422211102	0	9 SH	DEFINED 13	9
HEALTHCARE REIT INC 6900	COM	422211102	429	26300 SH	DEFINED 14	19400
HEALTH NET INC 143	COM	42222G108	4	143 SH	DEFINED 13	0
HEALTH NET INC 160697	COM	42222G108	4639	160697 SH	DEFINED 14	0
HEARTLAND EXPRESS INC 148030	COM	422347104	3524	156828 SH	DEFINED 14	8798
HECLA MNG CO 11200	COM	422704106	65	11200 SH	DEFINED 14	0
HEIDRICK & STRUGGLES INTL IN 43356	COM	422819102	1921	56056 SH	DEFINED 14	12700
HEINZ H J CO 525	COM	423074103	20	525 SH	DEFINED 13	0
HEINZ H J CO 732626	COM	423074103	28750	737326 SH	DEFINED 14	4700
HELIUM TECHNOLOGY CORP 0	COM	423319102	1	82 SH	DEFINED 13	82
HELIUM TECHNOLOGY CORP 76806	COM	423319102	2042	117406 SH	DEFINED 14	40600
HELMERICH & PAYNE INC 28919	COM	423452101	1298	38119 SH	DEFINED 14	9200
HENRY JACK & ASSOC INC 83766	COM	426281101	1668	83766 SH	DEFINED 14	0
HERCULES INC 215521	COM	427056106	3695	248821 SH	DEFINED 14	33300
HERITAGE PPTY INVT TR INC 4500	COM	42725M107	793	24400 SH	DEFINED 14	19900
HERSHEY FOODS CORP 477038	COM	427866108	26495	477038 SH	DEFINED 14	0
HEWITT ASSOCS INC 10403	COM	42822Q100	333	10403 SH	DEFINED 14	0
HEWLETT PACKARD CO 966	COM	428236103	20	966 SH	DEFINED 13	0
HEWLETT PACKARD CO 9506632	COM	428236103	211731	10094627 SH	DEFINED 14	587995
HEXCEL CORP NEW 0	COM	428291108	173	11900 SH	DEFINED 14	11900
HIBBETT SPORTING GOODS INC 53169	COM	428565105	1415	53169 SH	DEFINED 14	0
HIBERNIA CORP 175095	CL A	428656102	5167	175095 SH	DEFINED 14	0
HIGH YIELD INCOME FD INC 0	COM	429904105	66	11000 SH	DEFINED 03	11000
HIGHLAND HOSPITALITY CORP 0	COM	430141101	207	18200 SH	DEFINED 14	18200
HIGHWOODS PPTYS INC 107014	COM	431284108	4524	163314 SH	DEFINED 14	56300
HILB ROGAL & HOBBS CO 70977	COM	431294107	2572	70977 SH	DEFINED 14	0
HILLENBRAND INDS INC 65245	COM	431573104	3624	65245 SH	DEFINED 14	0
HILTON HOTELS CORP 740440	COM	432848109	16838	740440 SH	DEFINED 14	0
HOLLYWOOD ENTMT CORP 253	COM	436141105	379	28953 SH	DEFINED 14	28700
HOLOGIC INC 41868	COM	436440101	1455	52968 SH	DEFINED 14	11100
HOME DEPOT INC 725	COM	437076102	31	725 SH	DEFINED 13	0

HOME DEPOT INC 6411318	COM	437076102	291971	6831318 SH	DEFINED 14	420000
HOMESTORE INC 10100	COM	437852106	31	10100 SH	DEFINED 14	0
HONEYWELL INTL INC 2114717	COM	438516106	74964	2117017 SH	DEFINED 14	2300
HOOPER HOLMES INC 124127	COM	439104100	749	126527 SH	DEFINED 14	2400
HORACE MANN EDUCATORS CORP N 14403	COM	440327104	279	14603 SH	DEFINED 14	200
HORMEL FOODS CORP 102316	COM	440452100	3208	102316 SH	DEFINED 14	0
HORNBECK OFFSHORE SVCS INC N 5600	COM	440543106	353	18300 SH	DEFINED 14	12700
HOSPIRA INC 0	COM	441060100	2	50 SH	DEFINED 13	50
HOSPIRA INC 391917	COM	441060100	13668	407997 SH	DEFINED 14	16080
HOSPITALITY PPTYS TR 0	COM SH BEN INT	44106M102	1148	24574 SH	DEFINED 10	24574
HOSPITALITY PPTYS TR 59864	COM SH BEN INT	44106M102	2754	59864 SH	DEFINED 14	0
HOST MARRIOTT CORP NEW 28700	COM	44107P104	497	28700 SH	DEFINED 14	0
HOT TOPIC INC 102943	COM	441339108	2246	130668 SH	DEFINED 14	27725
HOUSTON EXPL CO 9800	COM	442120101	2675	47500 SH	DEFINED 14	37700
HOVNANIAN ENTERPRISES INC 26082	CL A	442487203	1292	26082 SH	DEFINED 14	0
HUB GROUP INC 0	CL A	443320106	742	14200 SH	DEFINED 14	14200
HUBBELL INC 97047	CL B	443510201	5076	97047 SH	DEFINED 14	0
HUDSON CITY BANCORP 0	COM	443683107	7	197 SH	DEFINED 13	197
HUDSON CITY BANCORP 17172	COM	443683107	632	17172 SH	DEFINED 14	0
HUDSON RIV BANCORP INC 3600	COM	444128102	226	11400 SH	DEFINED 14	7800
HUDSON UNITED BANCORP 103346	COM	444165104	4160	105646 SH	DEFINED 14	2300
HUGHES SUPPLY INC 140061	COM	444482103	4531	140061 SH	DEFINED 14	0
HUMANA INC 70	COM	444859102	2	70 SH	DEFINED 13	0
HUMANA INC 904774	COM	444859102	28246	951374 SH	DEFINED 14	46600
HUMAN GENOME SCIENCES INC 12000	COM	444903108	144	12000 SH	DEFINED 14	0
HUNT J B TRANS SVCS INC 74	COM	445658107	3	74 SH	DEFINED 13	0
HUNT J B TRANS SVCS INC 231200	COM	445658107	10369	231200 SH	DEFINED 14	0
HUNTINGTON BANCSHARES INC 745552	COM	446150104	18709	756152 SH	DEFINED 14	10600
HUTCHINSON TECHNOLOGY INC 56910	COM	448407106	2213	64010 SH	DEFINED 14	7100
HYDRIL 49652	COM	448774109	3393	74552 SH	DEFINED 14	24900
HYPERCOM CORP 0	COM	44913M105	62	10400 SH	DEFINED 14	10400
HYPERION SOLUTIONS CORP 80376	COM	44914M104	4731	101476 SH	DEFINED 14	21100
IAC INTERACTIVECORP 0	COM	44919P102	19	673 SH	DEFINED 13	673
IAC INTERACTIVECORP 62218	COM	44919P102	1718	62218 SH	DEFINED 14	0
ICU MED INC 27985	COM	44930G107	765	27985 SH	DEFINED 14	0
IHOP CORP 45685	COM	449623107	2123	50685 SH	DEFINED 14	5000
IMS HEALTH INC 456141	COM	449934108	10631	458041 SH	DEFINED 14	1900
ISTAR FINL INC 0	COM	45031U101	1704	37642 SH	DEFINED 10	37642
ISTAR FINL INC 10435	COM	45031U101	472	10435 SH	DEFINED 14	0
ITLA CAP CORP 0	COM	450565106	223	3800 SH	DEFINED 14	3800

ITT EDUCATIONAL SERVICES INC 68684	COM	45068B109	3266	68684 SH	DEFINED 14	0
IBERIABANK CORP 0	COM	450828108	287	4300 SH	DEFINED 14	4300
ITT INDS INC IND 178373	COM	450911102	15064	178373 SH	DEFINED 14	0
ICICI BK LTD 22050	ADR	45104G104	444	22050 SH	DEFINED 14	0
IDACORP INC 30159	COM	451107106	1604	52459 SH	DEFINED 14	22300
IDEX CORP 109556	COM	45167R104	4437	109556 SH	DEFINED 14	0
IDEXX LABS INC 0	COM	45168D104	4	78 SH	DEFINED 13	78
IDEXX LABS INC 170005	COM	45168D104	9887	181105 SH	DEFINED 14	11100
IKON OFFICE SOLUTIONS INC 3000	COM	451713101	35	3000 SH	DEFINED 13	0
IKON OFFICE SOLUTIONS INC 14216	COM	451713101	164	14216 SH	DEFINED 14	0
IDENTIX INC 1100	COM	451906101	8	1129 SH	DEFINED 13	29
IDENTIX INC 11400	COM	451906101	173	23400 SH	DEFINED 14	12000
ILLINOIS TOOL WKS INC 400	COM	452308109	37	400 SH	DEFINED 13	0
ILLINOIS TOOL WKS INC 953293	COM	452308109	94831	1022993 SH	DEFINED 14	69700
IMATION CORP 40536	COM	45245A107	2315	72736 SH	DEFINED 14	32200
IMCLONE SYS INC 6671	COM	45245W109	307	6671 SH	DEFINED 14	0
IMAGISTICS INTERNATIONAL INC 30775	COM	45247T104	1036	30775 SH	DEFINED 14	0
IMMUCOR INC 139000	COM	452526106	3896	165700 SH	DEFINED 14	26700
IMPAC MTG HLDGS INC 5400	COM	45254P102	805	35500 SH	DEFINED 14	30100
INAMED CORP 16105	COM	453235103	1019	16105 SH	DEFINED 14	0
INCYTE CORP 5600	COM	45337C102	239	23900 SH	DEFINED 14	18300
INDEPENDENCE CMNTY BK CORP 51533	COM	453414104	2194	51533 SH	DEFINED 14	0
INDEPENDENT BANK CORP MASS 2273	COM	453836108	395	11673 SH	DEFINED 14	9400
INDEPENDENT BANK CORP MICH 2600	COM	453838104	445	14922 SH	DEFINED 14	12322
INDYMAC BANCORP INC 26924	COM	456607100	928	26924 SH	DEFINED 14	0
INFINITY PPTY & CAS CORP 50700	COM	45665Q103	3485	99000 SH	DEFINED 14	48300
INFOSYS TECHNOLOGIES LTD 39200	SPONSORED ADR	456788108	2717	39200 SH	DEFINED 14	0
ING GROUP N V 287005	SPONSORED ADR	456837103	0	287005 SH	DEFINED 13	0
INGRAM MICRO INC 19100	CL A	457153104	397	19100 SH	DEFINED 14	0
INPUT/OUTPUT INC 153035	COM	457652105	1353	153035 SH	DEFINED 14	0
INSIGHT ENTERPRISES INC 0	COM	45765U103	0	6 SH	DEFINED 13	6
INSIGHT ENTERPRISES INC 95987	COM	45765U103	1970	95987 SH	DEFINED 14	0
INSITUFORM TECHNOLOGIES INC 53191	CL A	457667103	1414	62391 SH	DEFINED 14	9200
INNOVATIVE SOLUTIONS & SUPPO 0	COM	45769N105	841	25200 SH	DEFINED 14	25200
INNKEEPERS USA TR 0	COM	4576J0104	543	38100 SH	DEFINED 14	38100
INSTINET GROUP INC 0	COM	457750107	14	2251 SH	DEFINED 13	2251
INSTINET GROUP INC 28900	COM	457750107	174	28900 SH	DEFINED 14	0
INSURANCE AUTO AUCTIONS INC 25321	COM	457875102	778	34721 SH	DEFINED 14	9400
INTEGRA LIFESCIENCES HLDGS C 57707	COM NEW	457985208	2131	57707 SH	DEFINED 14	0
INTEGRATED DEVICE TECHNOLOGY 0	COM	458118106	7	603 SH	DEFINED 13	603
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	538	46581 SH	DEFINED 14	0

46581 INTEGRATED CIRCUIT SYS INC 0	COM	45811K208	1	28 SH	DEFINED 13	28
INTEGRATED CIRCUIT SYS INC 30780	COM	45811K208	644	30780 SH	DEFINED 14	0
INTEL CORP 5624	COM	458140100	149	6356 SH	DEFINED 13	732
INTEL CORP 19037627	COM	458140100	472568	20203827 SH	DEFINED 14	1166200
INTEGRA BK CORP 3748	COM	45814P105	268	11548 SH	DEFINED 14	7800
INTELIDATA TECHNOLOGIES CORP 14800	COM	45814T107	10	14800 SH	DEFINED 14	0
INTELLISYNC CORP 11000	COM	458176104	22	11000 SH	DEFINED 14	0
INTER TEL INC 61191	COM	458372109	2156	78691 SH	DEFINED 14	17500
INTERACTIVE DATA CORP 500	COM	45840J107	11	500 SH	DEFINED 13	0
INTERACTIVE DATA CORP 9700	COM	45840J107	211	9700 SH	DEFINED 14	0
INTERFACE INC 107002	CL A	458665106	1301	130502 SH	DEFINED 14	23500
INTERMAGNETICS GEN CORP 52747	COM	458771102	1340	52747 SH	DEFINED 14	0
INTERMUNE INC 5800	COM	45884X103	922	69500 SH	DEFINED 14	63700
INTERNAP NETWORK SVCS CORP 12800	COM	45885A102	12	12800 SH	DEFINED 14	0
INTERNATIONAL BUSINESS MACHS 4428	COM	459200101	441	4478 SH	DEFINED 13	50
INTERNATIONAL BUSINESS MACHS 5051370	COM	459200101	529455	5370820 SH	DEFINED 14	319450
INTERNATIONAL FLAVORS&FRAGRA 180581	COM	459506101	7736	180581 SH	DEFINED 14	0
INTERNATIONAL GAME TECHNOLOG 75	COM	459902102	3	75 SH	DEFINED 13	0
INTERNATIONAL GAME TECHNOLOG 664360	COM	459902102	22841	664360 SH	DEFINED 14	0
INTL PAPER CO 970	COM	460146103	41	970 SH	DEFINED 13	0
INTL PAPER CO 1143690	COM	460146103	48035	1143690 SH	DEFINED 14	0
INTERNATIONAL RECTIFIER CORP 45606	COM	460254105	2033	45606 SH	DEFINED 14	0
INTERNATIONAL SPEEDWAY CORP 34690	CL A	460335201	1832	34690 SH	DEFINED 14	0
INTERNATIONAL STL GROUP INC 123300	COM	460377104	5240	129200 SH	DEFINED 14	5900
INTERNET CAP GROUP INC 1425	COM NEW	46059C205	98	10925 SH	DEFINED 14	9500
INTERNET SEC SYS INC 511998	COM	46060X107	15659	673498 SH	DEFINED 14	161500
INTERPUBLIC GROUP COS INC 1844	COM	460690100	25	1844 SH	DEFINED 13	0
INTERPUBLIC GROUP COS INC 811099	COM	460690100	10869	811099 SH	DEFINED 14	0
INTERSIL CORP 63916	CL A	46069S109	1070	63916 SH	DEFINED 14	0
INTERVOICE INC NEW 0	COM	461142101	693	51900 SH	DEFINED 14	51900
INTERWOVEN INC 7979	COM NEW	46114T508	210	19279 SH	DEFINED 14	11300
INTRADO INC 32780	COM	46117A100	397	32780 SH	DEFINED 14	0
INTUIT 1219439	COM	461202103	57919	1316039 SH	DEFINED 14	96600
INVACARE CORP 74895	COM	461203101	4418	95495 SH	DEFINED 14	20600
INTUITIVE SURGICAL INC 4263	COM NEW	46120E602	2508	62663 SH	DEFINED 14	58400
INVESTMENT TECHNOLOGY GRP NE 113155	COM	46145F105	3351	167555 SH	DEFINED 14	54400
INVESTORS REAL ESTATE TR 0	SH BEN INT	461730103	220	21000 SH	DEFINED 14	21000
INVITROGEN CORP 475315	COM	46185R100	37319	555915 SH	DEFINED 14	80600
INVESTORS FINL SERVICES CORP 61461	COM	461915100	3072	61461 SH	DEFINED 14	0
IONICS INC	COM	462218108	1947	44927 SH	DEFINED 14	0

44927 IPAYMENT INC 1700	COM	46262E105	995	20100 SH	DEFINED 14	18400
IRON MTN INC PA 12525	COM	462846106	382	12525 SH	DEFINED 14	0
IRWIN FINL CORP 71102	COM	464119106	2691	94802 SH	DEFINED 14	23700
ISHARES TR 0	S&P 500 INDEX	464287200	1106	9143 SH	DEFINED 10	9143
ISHARES TR 1600	S&P 500 INDEX	464287200	194	1600 SH	DEFINED 14	0
ISHARES TR 29900	MSCI EMERG MKT	464287234	6035	29900 SH	DEFINED 14	0
ISHARES TR 0	MSCI EAFE IDX	464287465	2181	13609 SH	DEFINED 10	13609
ISHARES TR 700	MSCI EAFE IDX	464287465	112	700 SH	DEFINED 14	0
ISHARES TR 32350	S&P MIDCAP 400	464287507	4281	32350 SH	DEFINED 14	0
ISHARES TR 0	RUSSELL1000VAL	464287598	2516	37905 SH	DEFINED 10	37905
ISHARES TR 0	RUSSELL1000GRW	464287614	1860	37853 SH	DEFINED 10	37853
ISHARES TR 0	RUSL 2000 VALU	464287630	1163	6027 SH	DEFINED 10	6027
ISHARES TR 0	RUSL 2000 GRW	464287648	593	8808 SH	DEFINED 10	8808
ISHARES TR 166610	S&P SMLCAP 600	464287804	27109	166610 SH	DEFINED 14	0
ITRON INC 39853	COM	465741106	953	39853 SH	DEFINED 14	0
IVAX CORP 109241	COM	465823102	1728	109241 SH	DEFINED 14	0
IXYS CORP 5400	COM	46600W106	122	11800 SH	DEFINED 14	6400
J & J SNACK FOODS CORP 19198	COM	466032109	1099	22398 SH	DEFINED 14	3200
JDS UNIPHASE CORP 16080	COM	46612J101	310	97806 SH	DEFINED 13	81726
JDS UNIPHASE CORP 2760720	COM	46612J101	8751	2760720 SH	DEFINED 14	0
JDA SOFTWARE GROUP INC 67800	COM	46612K108	1016	74600 SH	DEFINED 14	6800
J JILL GROUP INC 0	COM	466189107	1	100 SH	DEFINED 13	100
J JILL GROUP INC 49615	COM	466189107	1016	68265 SH	DEFINED 14	18650
JLG INDS INC 97466	COM	466210101	2320	118166 SH	DEFINED 14	20700
JPMORGAN & CHASE & CO 2684	COM	46625H100	146	3734 SH	DEFINED 13	1050
JPMORGAN & CHASE & CO 10122124	COM	46625H100	410858	10532128 SH	DEFINED 14	410004
J2 GLOBAL COMMUNICATIONS INC 46463	COM NEW	46626E205	2262	65563 SH	DEFINED 14	19100
JABIL CIRCUIT INC 391618	COM	466313103	10018	391618 SH	DEFINED 14	0
JACK IN THE BOX INC 126993	COM	466367109	6437	174593 SH	DEFINED 14	47600
JACOBS ENGR GROUP INC DEL 24877	COM	469814107	1189	24877 SH	DEFINED 14	0
JACUZZI BRANDS INC 74	COM	469865109	1	74 SH	DEFINED 13	0
JACUZZI BRANDS INC 12530	COM	469865109	545	62630 SH	DEFINED 14	50100
JAKKS PAC INC 56736	COM	47012E106	2159	97636 SH	DEFINED 14	40900
JANUS CAP GROUP INC 805467	COM	47102X105	13540	805467 SH	DEFINED 14	0
JEFFERIES GROUP INC NEW 71288	COM	472319102	2871	71288 SH	DEFINED 14	0
JEFFERSON PILOT CORP 456368	COM	475070108	23713	456368 SH	DEFINED 14	0
JETBLUE AWYS CORP 45133	COM	477143101	1048	45133 SH	DEFINED 14	0
JO-ANN STORES INC 44551	COM	47758P307	1485	53936 SH	DEFINED 14	9385
JOHNSON & JOHNSON 13005	COM	478160104	825	13005 SH	DEFINED 13	0
JOHNSON & JOHNSON 8325924	COM	478160104	561353	8851358 SH	DEFINED 14	525434

JOHNSON CTLS INC 552430	COM	478366107	35046	552430 SH	DEFINED 14	0
JONES APPAREL GROUP INC 1072527	COM	480074103	43585	1191827 SH	DEFINED 14	119300
JONES LANG LASALLE INC 2800	COM	48020Q107	209	5600 SH	DEFINED 14	2800
JOS A BANK CLOTHIERS INC 0	COM	480838101	17	584 SH	DEFINED 13	584
JOS A BANK CLOTHIERS INC 0	COM	480838101	995	35162 SH	DEFINED 14	35162
JOURNAL COMMUNICATIONS INC 6700	CL A	481130102	392	21700 SH	DEFINED 14	15000
JOURNAL REGISTER CO 3700	COM	481138105	706	36500 SH	DEFINED 14	32800
JOY GLOBAL INC 5016	COM	481165108	218	5016 SH	DEFINED 14	0
JUNIPER NETWORKS INC 46350	COM	48203R104	1260	46350 SH	DEFINED 14	0
KCS ENERGY INC 7400	COM	482434206	838	56700 SH	DEFINED 14	49300
KLA-TENCOR CORP 377511	COM	482480100	17584	377511 SH	DEFINED 14	0
K-SWISS INC 70579	CL A	482686102	2361	81079 SH	DEFINED 14	10500
K2 INC 105497	COM	482732104	2364	148897 SH	DEFINED 14	43400
KAMAN CORP 48107	CL A	483548103	732	57807 SH	DEFINED 14	9700
KANSAS CITY SOUTHERN 124324	COM NEW	485170302	2204	124324 SH	DEFINED 14	0
KAYDON CORP 57532	COM	486587108	1900	57532 SH	DEFINED 14	0
KEANE INC 71450	COM	486665102	1735	118050 SH	DEFINED 14	46600
KB HOME 324365	COM	48666K109	36589	350465 SH	DEFINED 14	26100
KEITHLEY INSTRS INC 39638	COM	487584104	1019	51738 SH	DEFINED 14	12100
KELLOGG CO 2110	COM	487836108	94	2110 SH	DEFINED 13	0
KELLOGG CO 859473	COM	487836108	38335	859473 SH	DEFINED 14	0
KELLWOOD CO 61	COM	488044108	2	61 SH	DEFINED 13	0
KELLWOOD CO 69994	COM	488044108	3529	102294 SH	DEFINED 14	32300
KELLY SVCS INC 19077	CL A	488152208	576	19077 SH	DEFINED 14	0
KEMET CORP 38683	COM	488360108	346	38683 SH	DEFINED 14	0
KENNAMETAL INC 31210	COM	489170100	2827	56810 SH	DEFINED 14	25600
KENSEY NASH CORP 70915	COM	490057106	3460	100215 SH	DEFINED 14	29300
KERR MCGEE CORP 437668	COM	492386107	25293	437668 SH	DEFINED 14	0
KEY ENERGY SVCS INC 12900	COM	492914106	152	12900 SH	DEFINED 14	0
KEYCORP NEW 1635970	COM	493267108	59999	1769870 SH	DEFINED 14	133900
KEYNOTE SYS INC 8600	COM	493308100	319	22900 SH	DEFINED 14	14300
KEYSPAN CORP 312906	COM	49337W100	12344	312906 SH	DEFINED 14	0
KIMBALL INTL INC 4800	CL B	494274103	270	18100 SH	DEFINED 14	13300
KILROY RLTY CORP 62126	COM	49427F108	2708	63326 SH	DEFINED 14	1200
KIMBERLY CLARK CORP 1650	COM	494368103	109	1650 SH	DEFINED 13	0
KIMBERLY CLARK CORP 1432127	COM	494368103	99095	1505327 SH	DEFINED 14	73200
KIMCO REALTY CORP 0	COM	49446R109	2315	39506 SH	DEFINED 10	39506
KIMCO REALTY CORP 10700	COM	49446R109	620	10700 SH	DEFINED 14	0
KINDER MORGAN INC KANS 238264	COM	49455P101	17424	238264 SH	DEFINED 14	0
KINDER MORGAN MANAGEMENT LLC 5078	SHS	49455U100	207	5078 SH	DEFINED 14	0

KINDRED HEALTHCARE INC 26300	COM	494580103	2114	70600 SH	DEFINED 14	44300
KINETIC CONCEPTS INC 5600	COM NEW	49460W208	427	5600 SH	DEFINED 14	0
KING PHARMACEUTICALS INC 878358	COM	495582108	10892	878358 SH	DEFINED 14	0
KIRBY CORP 49132	COM	497266106	2278	51332 SH	DEFINED 14	2200
KITE RLTY GROUP TR 0	COM	49803T102	161	10400 SH	DEFINED 14	10400
KMART HLDG CORPORATION 0	COM	498780105	10	100 SH	DEFINED 13	100
KMART HLDG CORPORATION 89300	COM	498780105	8836	89300 SH	DEFINED 14	0
KNIGHT RIDDER INC 242285	COM	499040103	16580	247685 SH	DEFINED 14	5400
KNIGHT TRADING GROUP INC 10200	COM	499063105	112	10200 SH	DEFINED 14	0
KNIGHT TRANSN INC 188535	COM	499064103	5776	232922 SH	DEFINED 14	44387
KOHLS CORP 647107	COM	500255104	31818	647107 SH	DEFINED 14	0
KOOKMIN BK NEW 5300	SPONSORED ADR	50049M109	207	5300 SH	DEFINED 14	0
KOPIN CORP 132081	COM	500600101	511	132081 SH	DEFINED 14	0
KOREA ELECTRIC PWR 32500	SPONSORED ADR	500631106	430	32500 SH	DEFINED 14	0
KORN FERRY INTL 62300	COM NEW	500643200	1977	95300 SH	DEFINED 14	33000
KRAFT FOODS INC 147750	CL A	50075N104	5261	147750 SH	DEFINED 14	0
KRAMONT RLTY TR 0	COM SH BEN INT	50075Q107	228	9600 SH	DEFINED 14	9600
KRISPY KREME DOUGHNUTS INC 26297	COM	501014104	331	26297 SH	DEFINED 14	0
KROGER CO 2941544	COM	501044101	55173	3145544 SH	DEFINED 14	204000
KRONOS INC 0	COM	501052104	3	67 SH	DEFINED 13	67
KRONOS INC 71745	COM	501052104	4465	87332 SH	DEFINED 14	15587
KRONOS WORLDWIDE INC 4290	COM	50105F105	253	6213 SH	DEFINED 14	1923
KULICKE & SOFFA INDS INC 0	COM	501242101	1	163 SH	DEFINED 13	163
KULICKE & SOFFA INDS INC 101703	COM	501242101	877	101703 SH	DEFINED 14	0
KYPHON INC 2700	COM	501577100	860	33400 SH	DEFINED 14	30700
LCA-VISION INC 53150	COM PAR \$.001	501803308	1243	53150 SH	DEFINED 14	0
LSI LOGIC CORP 756416	COM	502161102	4145	756416 SH	DEFINED 14	0
LSI INDS INC 5100	COM	50216C108	271	23650 SH	DEFINED 14	18550
LTC PPTYS INC 4300	COM	502175102	388	19500 SH	DEFINED 14	15200
LTX CORP 20702	COM	502392103	159	20702 SH	DEFINED 14	0
L-3 COMMUNICATIONS HLDGS INC 231455	COM	502424104	16952	231455 SH	DEFINED 14	0
LA QUINTA CORP 12600	PAIRED CTF	50419U202	306	33700 SH	DEFINED 14	21100
LA Z BOY INC 123009	COM	505336107	2479	161309 SH	DEFINED 14	38300
LABOR READY INC 84555	COM NEW	505401208	1826	107905 SH	DEFINED 14	23350
LABONE INC NEW 35233	COM	50540L105	1129	35233 SH	DEFINED 14	0
LABORATORY CORP AMER HLDGS 40	COM NEW	50540R409	2	40 SH	DEFINED 13	0
LABORATORY CORP AMER HLDGS 291741	COM NEW	50540R409	14535	291741 SH	DEFINED 14	0
LABRANCHE & CO INC 29566	COM	505447102	574	64066 SH	DEFINED 14	34500
LACLEDE GROUP INC 39878	COM	505597104	1522	48778 SH	DEFINED 14	8900
LAFARGE NORTH AMERICA INC 7000	COM	505862102	359	7000 SH	DEFINED 14	0

LAILAW INTL INC 10200	COM	50730R102	218	10200 SH	DEFINED 14	0
LAM RESEARCH CORP 58049	COM	512807108	1678	58049 SH	DEFINED 14	0
LAMAR ADVERTISING CO 0	CL A	512815101	8	194 SH	DEFINED 13	194
LAMAR ADVERTISING CO 9000	CL A	512815101	385	9000 SH	DEFINED 14	0
LANCASTER COLONY CORP 20692	COM	513847103	887	20692 SH	DEFINED 14	0
LANCE INC 55752	COM	514606102	1061	55752 SH	DEFINED 14	0
LANDAMERICA FINL GROUP INC 125373	COM	514936103	8741	162073 SH	DEFINED 14	36700
LANDRYS RESTAURANTS INC 72364	COM	51508L103	3512	120864 SH	DEFINED 14	48500
LANDSTAR SYS INC 68939	COM	515098101	5143	69839 SH	DEFINED 14	900
LAS VEGAS SANDS CORP 30400	COM	517834107	1459	30400 SH	DEFINED 14	0
LATTICE SEMICONDUCTOR CORP 48124	COM	518415104	274	48124 SH	DEFINED 14	0
LAUDER ESTEE COS INC 130	CL A	518439104	6	130 SH	DEFINED 13	0
LAUDER ESTEE COS INC 13917	CL A	518439104	637	13917 SH	DEFINED 14	0
LAUREATE EDUCATION INC 21499	COM	518613104	948	21499 SH	DEFINED 14	0
LAWSON PRODS INC 20314	COM	520776105	1210	24114 SH	DEFINED 14	3800
LEAR CORP 83931	COM	521865105	5121	83931 SH	DEFINED 14	0
LEE ENTERPRISES INC 28375	COM	523768109	1308	28375 SH	DEFINED 14	0
LEGGETT & PLATT INC 378420	COM	524660107	10758	378420 SH	DEFINED 14	0
LEGG MASON INC 55716	COM	524901105	4082	55716 SH	DEFINED 14	0
LEHMAN BROS HLDGS INC 730	COM	524908100	64	730 SH	DEFINED 13	0
LEHMAN BROS HLDGS INC 1317892	COM	524908100	126277	1443492 SH	DEFINED 14	125600
LENNAR CORP 0	CL A	526057104	3	50 SH	DEFINED 13	50
LENNAR CORP 193448	CL A	526057104	10965	193448 SH	DEFINED 14	0
LENNOX INTL INC 145688	COM	526107107	3520	172826 SH	DEFINED 14	27138
LEUCADIA NATL CORP 33487	COM	527288104	2327	33487 SH	DEFINED 14	0
LEVEL 3 COMMUNICATIONS INC 0	COM	52729N100	2	479 SH	DEFINED 13	479
LEVEL 3 COMMUNICATIONS INC 68700	COM	52729N100	233	68700 SH	DEFINED 14	0
LEVITT CORP 1700	CL A	52742P108	332	10875 SH	DEFINED 14	9175
LEXICON GENETICS INC 0	COM	528872104	0	37 SH	DEFINED 13	37
LEXICON GENETICS INC 0	COM	528872104	102	13100 SH	DEFINED 14	13100
LEXINGTON CORP PPTYS TR 113892	COM	529043101	3030	134192 SH	DEFINED 14	20300
LEXMARK INTL NEW 61	CL A	529771107	5	61 SH	DEFINED 13	0
LEXMARK INTL NEW 308369	CL A	529771107	26211	308369 SH	DEFINED 14	0
LIBBEY INC 25952	COM	529898108	663	29852 SH	DEFINED 14	3900
LIBERTY MEDIA CORP NEW 3974423	COM SER A	530718105	50115	4564223 SH	DEFINED 14	589800
LIBERTY MEDIA INTL INC 15296	COM SER A	530719103	707	15296 SH	DEFINED 14	0
LIBERTY PPTY TR 0	SH BEN INT	531172104	1402	31582 SH	DEFINED 10	31582
LIBERTY PPTY TR 49145	SH BEN INT	531172104	2123	49145 SH	DEFINED 14	0
LIFEPOINT HOSPITALS INC 76849	COM	53219L109	4584	131649 SH	DEFINED 14	54800
LILLY ELI & CO 1110	COM	532457108	63	1110 SH	DEFINED 13	0
LILLY ELI & CO	COM	532457108	129148	2279236 SH	DEFINED 14	22700

2256536 LIMITED BRANDS INC 2073876	COM	532716107	53515	2311976	SH	DEFINED 14	238100
LINCARE HLDGS INC 0	COM	532791100	2	37	SH	DEFINED 13	37
LINCARE HLDGS INC 44505	COM	532791100	1898	44505	SH	DEFINED 14	0
LINCOLN ELEC HLDGS INC 3700	COM	533900106	277	8000	SH	DEFINED 14	4300
LINCOLN NATL CORP IND 510267	COM	534187109	24370	522067	SH	DEFINED 14	11800
LINDSAY MFG CO 22163	COM	535555106	664	25663	SH	DEFINED 14	3500
LINEAR TECHNOLOGY CORP 0	COM	535678106	4	100	SH	DEFINED 13	100
LINEAR TECHNOLOGY CORP 2005856	COM	535678106	87243	2250856	SH	DEFINED 14	245000
LINENS N THINGS INC 94060	COM	535679104	2660	107260	SH	DEFINED 14	13200
LITHIA MTRS INC 0	CL A	536797103	456	17000	SH	DEFINED 14	17000
LITTELFUSE INC 45173	COM	537008104	1994	58373	SH	DEFINED 14	13200
LIZ CLAIBORNE INC 712079	COM	539320101	31906	755879	SH	DEFINED 14	43800
LOCKHEED MARTIN CORP 1612469	COM	539830109	92917	1672669	SH	DEFINED 14	60200
LOEWS CORP 508133	COM	540424108	35722	508133	SH	DEFINED 14	0
LONE STAR STEAKHOUSE SALOON 40766	COM	542307103	1141	40766	SH	DEFINED 14	0
LONE STAR TECHNOLOGIES INC 57351	COM	542312103	1919	57351	SH	DEFINED 14	0
LONGS DRUG STORES CORP 76293	COM	543162101	2162	78393	SH	DEFINED 14	2100
LONGVIEW FIBRE CO 22421	COM	543213102	548	30221	SH	DEFINED 14	7800
LOUISIANA PAC CORP 825749	COM	546347105	26870	1004849	SH	DEFINED 14	179100
LOWES COS INC 2889504	COM	548661107	180602	3136004	SH	DEFINED 14	246500
LUBRIZOL CORP 121405	COM	549271104	4475	121405	SH	DEFINED 14	0
LUCENT TECHNOLOGIES INC 710	COM	549463107	3	710	SH	DEFINED 13	0
LUCENT TECHNOLOGIES INC 8434025	COM	549463107	33289	8853325	SH	DEFINED 14	419300
LUMINENT MTG CAP INC 2600	COM	550278303	756	61400	SH	DEFINED 14	58800
LYDALL INC DEL 31282	COM	550819106	371	31282	SH	DEFINED 14	0
LYON WILLIAM HOMES 1100	COM	552074106	204	2900	SH	DEFINED 14	1800
LYONDELL CHEMICAL CO 240	COM	552078107	7	240	SH	DEFINED 13	0
LYONDELL CHEMICAL CO 288546	COM	552078107	8345	288546	SH	DEFINED 14	0
M & T BK CORP 228128	COM	55261F104	24601	228128	SH	DEFINED 14	0
MAF BANCORP INC 71700	COM	55261R108	3389	75585	SH	DEFINED 14	3885
MBIA INC 441846	COM	55262C100	27960	441846	SH	DEFINED 14	0
MBNA CORP 3027089	COM	55262L100	86332	3062339	SH	DEFINED 14	35250
M D C HLDGS INC 98939	COM	552676108	8552	98939	SH	DEFINED 14	0
MDU RES GROUP INC 91793	COM	552690109	2449	91793	SH	DEFINED 14	0
MCI INC 27400	COM	552691107	552	27400	SH	DEFINED 14	0
MEMC ELECTR MATLS INC 0	COM	552715104	3	250	SH	DEFINED 13	250
MEMC ELECTR MATLS INC 99400	COM	552715104	1317	99400	SH	DEFINED 14	0
MFA MTG INVTS INC 7600	COM	55272X102	364	40400	SH	DEFINED 14	32800
MGE ENERGY INC 0	COM	55277P104	256	7100	SH	DEFINED 14	7100
MGIC INVT CORP WIS	COM	552848103	32118	466085	SH	DEFINED 14	28800

437285 MGI PHARMA INC 0	COM	552880106	11	388 SH	DEFINED 13	388
MGI PHARMA INC 140179	COM	552880106	3926	140179 SH	DEFINED 14	0
MGM MIRAGE 12930	COM	552953101	941	12930 SH	DEFINED 14	0
M/I HOMES INC 1772	COM	55305B101	710	12872 SH	DEFINED 14	11100
MPS GROUP INC 68411	COM	553409103	1545	126011 SH	DEFINED 14	57600
MRV COMMUNICATIONS INC 0	COM	553477100	0	50 SH	DEFINED 13	50
MRV COMMUNICATIONS INC 27244	COM	553477100	100	27244 SH	DEFINED 14	0
MRO SOFTWARE INC 53455	COM	55347W105	876	67255 SH	DEFINED 14	13800
MSC INDL DIRECT INC 5945	CL A	553530106	214	5945 SH	DEFINED 14	0
MTS SYS CORP 54800	COM	553777103	2669	78900 SH	DEFINED 14	24100
MACDERMID INC 121659	COM	554273102	5086	140859 SH	DEFINED 14	19200
MACERICH CO 0	COM	554382101	1290	20540 SH	DEFINED 10	20540
MACERICH CO 5287	COM	554382101	332	5287 SH	DEFINED 14	0
MACK CALI RLTY CORP 0	COM	554489104	986	21416 SH	DEFINED 10	21416
MACK CALI RLTY CORP 49965	COM	554489104	2300	49965 SH	DEFINED 14	0
MACROVISION CORP 23828	COM	555904101	613	23828 SH	DEFINED 14	0
MACROMEDIA INC 29304	COM	556100105	912	29304 SH	DEFINED 14	0
MAGNETEK INC 53671	COM	559424106	370	53671 SH	DEFINED 14	0
MAGNUM HUNTER RES INC 7300	COM PAR \$0.002	55972F203	1043	80850 SH	DEFINED 14	73550
MAGUIRE PTYS INC 6200	COM	559775101	220	8000 SH	DEFINED 14	1800
MAGYAR TAVKOZLESI RT 16515	SPONSORED ADR	559776109	403	16515 SH	DEFINED 14	0
MAHANAGAR TEL NIGAM LTD 55000	SPONS ADR 2001	559778402	439	55000 SH	DEFINED 14	0
MANDALAY RESORT GROUP 29151	COM	562567107	2053	29151 SH	DEFINED 14	0
MANHATTAN ASSOCS INC 59480	COM	562750109	1420	59480 SH	DEFINED 14	0
MANITOWOC INC 58088	COM	563571108	2187	58088 SH	DEFINED 14	0
MANOR CARE INC NEW 517110	COM	564055101	19958	563310 SH	DEFINED 14	46200
MANPOWER INC 100	COM	56418H100	5	100 SH	DEFINED 13	0
MANPOWER INC 58464	COM	56418H100	2824	58464 SH	DEFINED 14	0
MANTECH INTL CORP 64282	CL A	564563104	1526	64282 SH	DEFINED 14	0
MAPINFO CORP 38288	COM	565105103	459	38288 SH	DEFINED 14	0
MARATHON OIL CORP 1190117	COM	565849106	46573	1238317 SH	DEFINED 14	48200
MARCUS CORP 56885	COM	566330106	1482	58935 SH	DEFINED 14	2050
MARKEL CORP 900	COM	570535104	328	900 SH	DEFINED 14	0
MARSH & MCLENNAN COS INC 8600	COM	571748102	283	8600 SH	DEFINED 13	0
MARSH & MCLENNAN COS INC 994132	COM	571748102	32707	994132 SH	DEFINED 14	0
MARSHALL & ILSLEY CORP 503264	COM	571834100	22903	518164 SH	DEFINED 14	14900
MARRIOTT INTL INC NEW 436135	CL A	571903202	27468	436135 SH	DEFINED 14	0
MARTIN MARIETTA MATLS INC 37238	COM	573284106	1998	37238 SH	DEFINED 14	0
MARVEL ENTERPRISES INC 500	COM	57383M108	10	500 SH	DEFINED 13	0
MARVEL ENTERPRISES INC 599300	COM	57383M108	13756	671700 SH	DEFINED 14	72400

MASCO CORP 2637518	COM	574599106	106639	2919218 SH	DEFINED 14	281700
MASSEY ENERGY CORP 150257	COM	576206106	5251	150257 SH	DEFINED 14	0
MATERIAL SCIENCES CORP 26927	COM	576674105	484	26927 SH	DEFINED 14	0
MATTEL INC 829330	COM	577081102	16164	829330 SH	DEFINED 14	0
MATTHEWS INTL CORP 4500	CL A	577128101	611	16600 SH	DEFINED 14	12100
MAXTOR CORP 21500	COM NEW	577729205	114	21500 SH	DEFINED 14	0
MAXIM INTEGRATED PRODS INC 0	COM	57772K101	4	106 SH	DEFINED 13	106
MAXIM INTEGRATED PRODS INC 728390	COM	57772K101	31021	731790 SH	DEFINED 14	3400
MAXYGEN INC 0	COM	577776107	168	13100 SH	DEFINED 14	13100
MAY DEPT STORES CO 829305	COM	577778103	24382	829305 SH	DEFINED 14	0
MAVERICK TUBE CORP 113776	COM	577914104	4847	159976 SH	DEFINED 14	46200
MAXIMUS INC 46214	COM	577933104	1889	60714 SH	DEFINED 14	14500
MAYTAG CORP 432343	COM	578592107	9122	432343 SH	DEFINED 14	0
MCAFEE INC 208421	COM	579064106	6030	208421 SH	DEFINED 14	0
MCCLATCHY CO 4875	CL A	579489105	350	4875 SH	DEFINED 14	0
MCCORMICK & CO INC 258866	COM NON VTG	579780206	9992	258866 SH	DEFINED 14	0
MCDATA CORP 40127	CL A	580031201	239	40127 SH	DEFINED 14	0
MCDONALDS CORP 200	COM	580135101	10	300 SH	DEFINED 13	100
MCDONALDS CORP 4856004	COM	580135101	169424	5284604 SH	DEFINED 14	428600
MCGRAW HILL COS INC 367843	COM	580645109	33672	367843 SH	DEFINED 14	0
MCKESSON CORP 788565	COM	58155Q103	24808	788565 SH	DEFINED 14	0
MCMORAN EXPLORATION CO 25	COM	582411104	195	10425 SH	DEFINED 14	10400
MEADE INSTRUMENTS CORP 37603	COM	583062104	129	37603 SH	DEFINED 14	0
MEADWESTVACO CORP 518183	COM	583334107	17561	518183 SH	DEFINED 14	0
MEDCO HEALTH SOLUTIONS INC 53	COM	58405U102	2	53 SH	DEFINED 13	0
MEDCO HEALTH SOLUTIONS INC 549650	COM	58405U102	22885	550118 SH	DEFINED 14	468
MEDIA GEN INC 31654	CL A	584404107	2051	31654 SH	DEFINED 14	0
MEDIACOM COMMUNICATIONS CORP 0	CL A	58446K105	1	122 SH	DEFINED 13	122
MEDIACOM COMMUNICATIONS CORP 10300	CL A	58446K105	64	10300 SH	DEFINED 14	0
MEDICIS PHARMACEUTICAL CORP 515730	CL A NEW	584690309	19636	559230 SH	DEFINED 14	43500
MEDIMMUNE INC 0	COM	584699102	4	134 SH	DEFINED 13	134
MEDIMMUNE INC 477991	COM	584699102	12958	477991 SH	DEFINED 14	0
MEDTRONIC INC 565	COM	585055106	28	565 SH	DEFINED 13	0
MEDTRONIC INC 3477869	COM	585055106	187160	3768069 SH	DEFINED 14	290200
MELLON FINL CORP 823897	COM	58551A108	25631	823897 SH	DEFINED 14	0
MENS WEARHOUSE INC 60	COM	587118100	2	60 SH	DEFINED 13	0
MENS WEARHOUSE INC 83191	COM	587118100	4091	127991 SH	DEFINED 14	44800
MENTOR CORP MINN 91283	COM	587188103	3867	114483 SH	DEFINED 14	23200
MENTOR GRAPHICS CORP 0	COM	587200106	1	93 SH	DEFINED 13	93
MENTOR GRAPHICS CORP 32081	COM	587200106	491	32081 SH	DEFINED 14	0
MERCANTILE BANKSHARES CORP	COM	587405101	2773	53131 SH	DEFINED 14	0

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MERCK & CO INC 27326	COM	589331107	878	27326	SH	DEFINED 13	0
MERCK & CO INC 7827868	COM	589331107	270772	8418968	SH	DEFINED 14	591100
MERCURY COMPUTER SYS 42842	COM	589378108	1272	42842	SH	DEFINED 14	0
MERCURY GENL CORP NEW 5400	COM	589400100	324	5400	SH	DEFINED 14	0
MERCURY INTERACTIVE CORP 283103	COM	589405109	13720	301203	SH	DEFINED 14	18100
MEREDITH CORP 102329	COM	589433101	5546	102329	SH	DEFINED 14	0
MERISTAR HOSPITALITY CORP 4000	COM	58984Y103	215	25700	SH	DEFINED 14	21700
MERIT MED SYS INC 0	COM	589889104	5	299	SH	DEFINED 13	299
MERIT MED SYS INC 53771	COM	589889104	883	57771	SH	DEFINED 14	4000
MERITAGE HOMES CORP 29384	COM	59001A102	5273	46784	SH	DEFINED 14	17400
MERRILL LYNCH & CO INC 2089	COM	590188108	125	2089	SH	DEFINED 13	0
MERRILL LYNCH & CO INC 3183135	COM	590188108	204481	3421135	SH	DEFINED 14	238000
MESA AIR GROUP INC 59574	COM	590479101	473	59574	SH	DEFINED 14	0
METAL MGMT INC 0	COM NEW	591097209	897	33400	SH	DEFINED 14	33400
METALS USA INC 14500	COM NEW	591324207	1048	56500	SH	DEFINED 14	42000
METHODE ELECTRS INC 0	COM	591520200	0	10	SH	DEFINED 13	10
METHODE ELECTRS INC 85778	COM	591520200	1222	95078	SH	DEFINED 14	9300
METLIFE INC 1700	COM	59156R108	69	1700	SH	DEFINED 13	0
METLIFE INC 1964255	COM	59156R108	86020	2123430	SH	DEFINED 14	159175
METRIS COS INC 7500	COM	591598107	201	15800	SH	DEFINED 14	8300
METRO GOLDWYN MAYER INC 21936	COM	591610100	261	21936	SH	DEFINED 14	0
MICHAELS STORES INC 64065	COM	594087108	1920	64065	SH	DEFINED 14	0
MICREL INC 145644	COM	594793101	2585	234544	SH	DEFINED 14	88900
MICROS SYS INC 36535	COM	594901100	2852	36535	SH	DEFINED 14	0
MICROSOFT CORP 14113	COM	594918104	377	14113	SH	DEFINED 13	0
MICROSOFT CORP 30436618	COM	594918104	862008	32260787	SH	DEFINED 14	1824169
MICROSTRATEGY INC 1690	CL A NEW	594972408	2247	37290	SH	DEFINED 14	35600
MICROCHIP TECHNOLOGY INC 198092	COM	595017104	5267	198092	SH	DEFINED 14	0
MICRON TECHNOLOGY INC 1191520	COM	595112103	14715	1191520	SH	DEFINED 14	0
MICROSEMI CORP 140433	COM	595137100	2933	168933	SH	DEFINED 14	28500
MICROTEK MEDICAL HLDGS INC 20000	COM	59515B109	81	20000	SH	DEFINED 14	0
MID-AMER APT CMNTYS INC 1800	COM	59522J103	223	5400	SH	DEFINED 14	3600
MID-STATE BANCSHARES 2423	COM	595440108	337	11723	SH	DEFINED 14	9300
MIDAS GROUP INC 29554	COM	595626102	643	32154	SH	DEFINED 14	2600
MIDDLEBY CORP 7500	COM	596278101	1202	23700	SH	DEFINED 14	16200
MILACRON INC 96186	COM	598709103	326	96186	SH	DEFINED 14	0
MILLENNIUM PHARMACEUTICALS I 134400	COM	599902103	1632	134400	SH	DEFINED 14	0
MILLER HERMAN INC 56223	COM	600544100	1553	56223	SH	DEFINED 14	0
MILLIPORE CORP 98708	COM	601073109	4917	98708	SH	DEFINED 14	0
MILLS CORP 0	COM	601148109	1117	17516	SH	DEFINED 10	17516
MILLS CORP	COM	601148109	268	4200	SH	DEFINED 14	0

4200							
MINE SAFETY APPLIANCES CO	COM	602720104	563	11100 SH	DEFINED 14	7800	
3300							
MINERALS TECHNOLOGIES INC	COM	603158106	585	8774 SH	DEFINED 14	0	
8774							
MISSION WEST PTYS INC	COM	605203108	123	11400 SH	DEFINED 14	11400	
0							
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	1302	9400 SH	DEFINED 14	0	
9400							
MOBILE MINI INC	COM	60740F105	1521	46045 SH	DEFINED 14	15300	
30745							
MODINE MFG CO	COM	607828100	552	16340 SH	DEFINED 14	1100	
15240							
MOHAWK INDS INC	COM	608190104	5351	58640 SH	DEFINED 14	0	
58640							
MOLEX INC	COM	608554101	10887	362915 SH	DEFINED 14	0	
362915							
MONACO COACH CORP	COM	60886R103	2083	101271 SH	DEFINED 14	28550	
72721							
MONEYGRAM INTL INC	COM	60935Y109	805	38093 SH	DEFINED 14	0	
38093							
MONSANTO CO NEW	COM	61166W101	27995	503963 SH	DEFINED 14	0	
503963							
MONSTER WORLDWIDE INC	COM	611742107	7647	227305 SH	DEFINED 14	0	
227305							
MOODYS CORP	COM	615369105	122	1400 SH	DEFINED 13	0	
1400							
MOODYS CORP	COM	615369105	37468	431406 SH	DEFINED 14	6700	
424706							
MOOG INC	CL A	615394202	2872	63332 SH	DEFINED 14	11200	
52132							
MORGAN STANLEY	COM NEW	617446448	41	744 SH	DEFINED 13	50	
694							
MORGAN STANLEY	COM NEW	617446448	221683	3992857 SH	DEFINED 14	268800	
3724057							
MORGAN STANLEY INDIA INVS FD	COM	61745C105	373	12056 SH	DEFINED 14	0	
12056							
MORTGAGEIT HLDGS INC	COM	61915Q108	311	16900 SH	DEFINED 14	16900	
0							
MOSAIC CO	COM	61945A107	7307	447724 SH	DEFINED 14	162800	
284924							
MOTOROLA INC	COM	620076109	115483	6713553 SH	DEFINED 14	241400	
6472153							
MOVIE GALLERY INC	COM	624581104	2120	111171 SH	DEFINED 14	37300	
73871							
MUELLER INDS INC	COM	624756102	6319	196234 SH	DEFINED 14	64500	
131734							
MULTI FINELINE ELECTRONIX IN	COM	62541B101	317	17400 SH	DEFINED 14	17400	
0							
MULTIMEDIA GAMES INC	COM	625453105	833	52870 SH	DEFINED 14	0	
52870							
MURPHY OIL CORP	COM	626717102	5438	67597 SH	DEFINED 14	0	
67597							
MYERS INDS INC	COM	628464109	1146	89418 SH	DEFINED 14	21570	
67848							
MYKROLIS CORP	COM	62852P103	492	34718 SH	DEFINED 14	30000	
4718							
MYLAN LABS INC	COM	628530107	8661	489888 SH	DEFINED 14	0	
489888							
NBT BANCORP INC	COM	628778102	4	150 SH	DEFINED 13	150	
0							
NBT BANCORP INC	COM	628778102	419	16294 SH	DEFINED 14	13600	
2694							
NBTY INC	COM	628782104	3965	165132 SH	DEFINED 14	0	
165132							
NCI BUILDING SYS INC	COM	628852105	926	24693 SH	DEFINED 14	22300	
2393							
NCO GROUP INC	COM	628858102	0	3 SH	DEFINED 13	3	
0							
NCO GROUP INC	COM	628858102	1905	73679 SH	DEFINED 14	8800	
64879							
NCR CORP NEW	COM	62886E108	25159	363407 SH	DEFINED 14	39300	
324107							
NS GROUP INC	COM	628916108	653	23500 SH	DEFINED 14	23500	
0							
NIC INC	COM	62914B100	89	17600 SH	DEFINED 14	0	
17600							
NRG ENERGY INC	COM NEW	629377508	11214	311070 SH	DEFINED 03	311070	
0							
NRG ENERGY INC	COM NEW	629377508	324	9000 SH	DEFINED 14	0	
9000							

NTL INC DEL 27388	COM	62940M104	1998	27388 SH	DEFINED 03	0
NTL INC DEL 0	COM	62940M104	7	100 SH	DEFINED 13	100
NTL INC DEL 8485	COM	62940M104	619	8485 SH	DEFINED 14	0
NVR INC 20682	COM	62944T105	15913	20682 SH	DEFINED 14	0
NACCO INDS INC 700	CL A	629579103	295	2800 SH	DEFINED 14	2100
NALCO HOLDING COMPANY 12300	COM	62985Q101	240	12300 SH	DEFINED 14	0
NARA BANCORP INC 43900	COM	63080P105	1686	79200 SH	DEFINED 14	35300
NASH FINCH CO 27941	COM	631158102	1776	47041 SH	DEFINED 14	19100
NATIONAL CITY CORP 2240201	COM	635405103	87259	2323801 SH	DEFINED 14	83600
NATIONAL FINL PARTNERS CORP 2800	COM	63607P208	1222	31400 SH	DEFINED 14	28600
NATIONAL FUEL GAS CO N J 66055	COM	636180101	1872	66055 SH	DEFINED 14	0
NATIONAL HEALTH INVS INC 9700	COM	63633D104	647	22100 SH	DEFINED 14	12400
NATIONAL INSTRS CORP 34501	COM	636518102	940	34501 SH	DEFINED 14	0
NATIONAL-OILWELL INC 47702	COM	637071101	1683	47702 SH	DEFINED 14	0
NATIONAL PENN BANCSHARES INC 3000	COM	637138108	328	11832 SH	DEFINED 14	8832
NATIONAL PRESTO INDS INC 12868	COM	637215104	713	15668 SH	DEFINED 14	2800
NATIONAL SEMICONDUCTOR CORP 0	COM	637640103	3	150 SH	DEFINED 13	150
NATIONAL SEMICONDUCTOR CORP 697723	COM	637640103	12524	697723 SH	DEFINED 14	0
NATIONAL WESTN LIFE INS CO 700	CL A	638522102	266	1600 SH	DEFINED 14	900
NATIONWIDE FINL SVCS INC 16500	CL A	638612101	631	16500 SH	DEFINED 14	0
NATIONWIDE HEALTH PPTYS INC 5200	COM	638620104	945	39800 SH	DEFINED 14	34600
NATURES SUNSHINE PRODUCTS IN 28848	COM	639027101	752	36948 SH	DEFINED 14	8100
NAUTILUS GROUP INC 66878	COM	63910B102	1616	66878 SH	DEFINED 14	0
NAVISTAR INTL CORP NEW 172724	COM	63934E108	7596	172724 SH	DEFINED 14	0
NAVIGANT INTL INC 0	COM	63935R108	202	16600 SH	DEFINED 14	16600
NAVTEQ CORP 7700	COM	63936L100	357	7700 SH	DEFINED 14	0
NDCHEALTH CORP 71996	COM	639480102	1338	71996 SH	DEFINED 14	0
NEENAH PAPER INC 50	COM	640079109	2	50 SH	DEFINED 13	0
NEENAH PAPER INC 31303	COM	640079109	1020	31303 SH	DEFINED 14	0
NEIMAN MARCUS GROUP INC 50309	CL A	640204202	3599	50309 SH	DEFINED 14	0
NELSON THOMAS INC 29472	COM	640376109	1039	45972 SH	DEFINED 14	16500
NEOSE TECHNOLOGIES INC 3900	COM	640522108	95	14200 SH	DEFINED 14	10300
NETBANK INC 9300	COM	640933107	97	9314 SH	DEFINED 13	14
NETBANK INC 6500	COM	640933107	385	37000 SH	DEFINED 14	30500
NETGEAR INC 0	COM	64111Q104	4	199 SH	DEFINED 13	199
NETGEAR INC 6000	COM	64111Q104	993	54700 SH	DEFINED 14	48700
NETIQ CORP 30687	COM	64115P102	1297	106187 SH	DEFINED 14	75500
NETWORK EQUIP TECHNOLOGIES 46050	COM	641208103	452	46050 SH	DEFINED 14	0
NETWORK APPLIANCE INC 260	COM	64120L104	9	260 SH	DEFINED 13	0
NETWORK APPLIANCE INC 1628175	COM	64120L104	58533	1761975 SH	DEFINED 14	133800

NEUROCRINE BIOSCIENCES INC 16400	COM	64125C109	809	16400 SH	DEFINED 14	0
NEW CENTURY FINANCIAL CORP M 211970	COM	6435EV108	17283	270420 SH	DEFINED 14	58450
NEW JERSEY RES 55102	COM	646025106	2849	65652 SH	DEFINED 14	10550
NEW PLAN EXCEL RLTY TR INC 0	COM	648053106	976	35522 SH	DEFINED 10	35522
NEW PLAN EXCEL RLTY TR INC 127285	COM	648053106	3447	127285 SH	DEFINED 14	0
NEW YORK CMNTY BANCORP INC 848667	COM	649445103	19171	931967 SH	DEFINED 14	83300
NEW YORK TIMES CO 279297	CL A	650111107	11395	279297 SH	DEFINED 14	0
NEWALLIANCE BANCSHARES INC 10100	COM	650203102	155	10100 SH	DEFINED 14	0
NEWCASTLE INVT CORP 2800	COM	65105M108	844	26100 SH	DEFINED 14	23300
NEWELL RUBBERMAID INC 673486	COM	651229106	16292	673486 SH	DEFINED 14	0
NEWFIELD EXPL CO 226051	COM	651290108	13348	226051 SH	DEFINED 14	0
NEWMARKET CORP 4360	COM	651587107	274	13760 SH	DEFINED 14	9400
NEWMONT MINING CORP 5610	COM	651639106	249	5610 SH	DEFINED 13	0
NEWMONT MINING CORP 851687	COM	651639106	37823	851687 SH	DEFINED 14	0
NEWPARK RES INC 13700	COM PAR \$.01NEW	651718504	195	37900 SH	DEFINED 14	24200
NEWPORT CORP 14372	COM	651824104	409	28972 SH	DEFINED 14	14600
NEWS CORP 4896145	CL A	65248E104	91362	4896145 SH	DEFINED 14	0
NEWTEK BUSINESS SVCS INC 0	COM	652526104	54	12600 SH	DEFINED 03	12600
NEXTEL COMMUNICATIONS INC 50000	CL A	65332V103	1500	50000 SH	DEFINED 03	0
NEXTEL COMMUNICATIONS INC 0	CL A	65332V103	6	185 SH	DEFINED 13	185
NEXTEL COMMUNICATIONS INC 2141605	CL A	65332V103	64248	2141605 SH	DEFINED 14	0
NEXTEL PARTNERS INC 16300	CL A	65333F107	319	16300 SH	DEFINED 14	0
NICOR INC 247368	COM	654086107	9138	247368 SH	DEFINED 14	0
NIKE INC 0	CL B	654106103	5	50 SH	DEFINED 13	50
NIKE INC 586509	CL B	654106103	56246	621109 SH	DEFINED 14	34600
99 CENTS ONLY STORES 43178	COM	65440K106	961	59478 SH	DEFINED 14	16300
NISOURCE INC 1409268	COM	65473P105	35511	1558868 SH	DEFINED 14	149600
NOBLE ENERGY INC 48402	COM	655044105	2984	48402 SH	DEFINED 14	0
NOBLE INTL LTD 5000	COM	655053106	514	25200 SH	DEFINED 14	20200
NORDSON CORP 15506	COM	655663102	790	19706 SH	DEFINED 14	4200
NORDSTROM INC 132	COM	655664100	6	132 SH	DEFINED 13	0
NORDSTROM INC 296900	COM	655664100	13874	296900 SH	DEFINED 14	0
NORFOLK SOUTHERN CORP 65	COM	655844108	6	165 SH	DEFINED 13	100
NORFOLK SOUTHERN CORP 914632	COM	655844108	33101	914632 SH	DEFINED 14	0
NORTEL NETWORKS CORP NEW 0	NOTE4.250% 9/	656568AB8	8791	8970000PRN	DEFINED 03	0
NORTH FORK BANCORPORATION NY 1125313	COM	659424105	32465	1125313 SH	DEFINED 14	0
NORTHEAST UTILS 161594	COM	664397106	3046	161594 SH	DEFINED 14	0
NORTHERN TR CORP 5000	COM	665859104	243	5000 SH	DEFINED 13	0
NORTHERN TR CORP 420929	COM	665859104	20449	420929 SH	DEFINED 14	0
NORTHROP GRUMMAN CORP 1844847	COM	666807102	110656	2035607 SH	DEFINED 14	190760

NORTHWEST NAT GAS CO 56867	COM	667655104	2448	72567 SH	DEFINED 14	15700
NOVASTAR FINL INC 2347	COM	669947400	656	12947 SH	DEFINED 14	10600
NOVELL INC 0	COM	670006105	30	4375 SH	DEFINED 13	4375
NOVELL INC 740935	COM	670006105	5001	740935 SH	DEFINED 14	0
NOVELLUS SYS INC 75	COM	670008101	2	75 SH	DEFINED 13	0
NOVELLUS SYS INC 352019	COM	670008101	9818	352019 SH	DEFINED 14	0
NOVEN PHARMACEUTICALS INC 47564	COM	670009109	866	50764 SH	DEFINED 14	3200
NU SKIN ENTERPRISES INC 208736	CL A	67018T105	7539	297036 SH	DEFINED 14	88300
NSTAR 47908	COM	67019E107	2600	47908 SH	DEFINED 14	0
NUCOR CORP 1567931	COM	670346105	93284	1781731 SH	DEFINED 14	213800
NVIDIA CORP 322966	COM	67066G104	7609	322966 SH	DEFINED 14	0
NYFIX INC 64958	COM	670712108	402	64958 SH	DEFINED 14	0
O CHARLEYS INC 40176	COM	670823103	957	48976 SH	DEFINED 14	8800
OGE ENERGY CORP 49573	COM	670837103	1314	49573 SH	DEFINED 14	0
OCA INC 101379	COM	67083Q101	644	101379 SH	DEFINED 14	0
OM GROUP INC 181804	COM	670872100	7671	236604 SH	DEFINED 14	54800
NUVEEN INVTS INC 8400	CL A	67090F106	332	8400 SH	DEFINED 14	0
OSI PHARMACEUTICALS INC 0	COM	671040103	1	7 SH	DEFINED 13	7
OSI PHARMACEUTICALS INC 4143	COM	671040103	310	4143 SH	DEFINED 14	0
OCCIDENTAL PETE CORP DEL 280	COM	674599105	19	330 SH	DEFINED 13	50
OCCIDENTAL PETE CORP DEL 1707697	COM	674599105	110350	1889997 SH	DEFINED 14	182300
OCEANEERING INTL INC 66125	COM	675232102	3173	85025 SH	DEFINED 14	18900
OCULAR SCIENCES INC 2652	COM	675744106	625	12752 SH	DEFINED 14	10100
OCWEN FINL CORP 8100	COM	675746101	136	14200 SH	DEFINED 14	6100
ODYSSEY HEALTHCARE INC 73444	COM	67611V101	1005	73444 SH	DEFINED 14	0
ODYSSEY RE HLDGS CORP 32200	COM	67612W108	812	32200 SH	DEFINED 14	0
OFFICE DEPOT INC 1063098	COM	676220106	18726	1078698 SH	DEFINED 14	15600
OFFICEMAX INC DEL 169879	COM	67622P101	5331	169879 SH	DEFINED 14	0
OFFSHORE LOGISTICS INC 54163	COM	676255102	2181	67163 SH	DEFINED 14	13000
OHIO CAS CORP 72788	COM	677240103	2973	128088 SH	DEFINED 14	55300
OIL STS INTL INC 4900	COM	678026105	392	20300 SH	DEFINED 14	15400
OLD DOMINION FGHT LINES INC 0	COM	679580100	318	9150 SH	DEFINED 14	9150
OLD NATL BANCORP IND 4999	COM	680033107	321	12399 SH	DEFINED 14	7400
OLD REP INTL CORP 182738	COM	680223104	4623	182738 SH	DEFINED 14	0
OLD SECOND BANCORP INC ILL 2114	COM	680277100	266	8314 SH	DEFINED 14	6200
OLIN CORP 92960	COM PAR \$1	680665205	3174	144160 SH	DEFINED 14	51200
OMNICARE INC 46414	COM	681904108	1607	46414 SH	DEFINED 14	0
OMNICOM GROUP INC 259	COM	681919106	22	259 SH	DEFINED 13	0
OMNICOM GROUP INC 368368	COM	681919106	31061	368368 SH	DEFINED 14	0
OMEGA HEALTHCARE INVS INC 3300	COM	681936100	244	20700 SH	DEFINED 14	17400

OMNIVISION TECHNOLOGIES INC 5400	COM	682128103	2257	123000	SH	DEFINED 14	117600
OMNOVA SOLUTIONS INC 75901	COM	682129101	478	85001	SH	DEFINED 14	9100
ON ASSIGNMENT INC 47577	COM	682159108	247	47577	SH	DEFINED 14	0
ON SEMICONDUCTOR CORP 20600	COM	682189105	94	20600	SH	DEFINED 14	0
ONEOK INC NEW 105562	COM	682680103	3000	105562	SH	DEFINED 14	0
ON2 TECHNOLOGIES INC 10100	COM	68338A107	6	10100	SH	DEFINED 14	0
OPEN JT STK CO-VIMPEL COMMUN 38700	SPONSORED ADR	68370R109	1399	38700	SH	DEFINED 14	0
OPLINK COMMUNICATIONS INC 15200	COM	68375Q106	30	15200	SH	DEFINED 14	0
ORACLE CORP 2565	COM	68389X105	35	2565	SH	DEFINED 13	0
ORACLE CORP 15917528	COM	68389X105	237959	17343928	SH	DEFINED 14	1426400
OPTION CARE INC 0	COM	683948103	459	26700	SH	DEFINED 14	26700
OREGON STL MLS INC 0	COM	686079104	375	18500	SH	DEFINED 14	18500
O REILLY AUTOMOTIVE INC 24005	COM	686091109	1081	24005	SH	DEFINED 14	0
ORIENTAL FINL GROUP INC 3910	COM	68618W100	682	23988	SH	DEFINED 14	20078
OSHKOSH B GOSH INC 26725	CL A	688222207	621	29025	SH	DEFINED 14	2300
OSHKOSH TRUCK CORP 81643	COM	688239201	5583	81643	SH	DEFINED 14	0
OSTEOTECH INC 34752	COM	688582105	191	34752	SH	DEFINED 14	0
OUTBACK STEAKHOUSE INC 42650	COM	689899102	1953	42650	SH	DEFINED 14	0
OVERNITE CORP 2400	COM	690322102	1046	28100	SH	DEFINED 14	25700
OVERSEAS SHIPHOLDING GROUP I 94226	COM	690368105	8088	146526	SH	DEFINED 14	52300
OVERSTOCK COM INC DEL 126100	COM	690370101	13786	199800	SH	DEFINED 14	73700
OWENS & MINOR INC NEW 81603	COM	690732102	2780	98703	SH	DEFINED 14	17100
OWENS ILL INC 13400	COM NEW	690768403	304	13400	SH	DEFINED 14	0
OXFORD INDS INC 33312	COM	691497309	1388	33612	SH	DEFINED 14	300
PC-TEL INC 38986	COM	69325Q105	309	38986	SH	DEFINED 14	0
PDI INC 67600	COM	69329V100	2083	93500	SH	DEFINED 14	25900
PG&E CORP 0	COM	69331C108	2	50	SH	DEFINED 13	50
PG&E CORP 785959	COM	69331C108	26157	785959	SH	DEFINED 14	0
PFF BANCORP INC 2240	COM	69331W104	360	7780	SH	DEFINED 14	5540
P F CHANGS CHINA BISTRO INC 51018	COM	69333Y108	2875	51018	SH	DEFINED 14	0
PMC-SIERRA INC 332359	COM	69344F106	3739	332359	SH	DEFINED 14	0
PMI GROUP INC 81561	COM	69344M101	3405	81561	SH	DEFINED 14	0
PNC FINL SVCS GROUP INC 1435167	COM	693475105	92069	1602867	SH	DEFINED 14	167700
POSCO 366	SPONSORED ADR	693483109	16	366	SH	DEFINED 13	0
POSCO 14300	SPONSORED ADR	693483109	637	14300	SH	DEFINED 14	0
PNM RES INC 74169	COM	69349H107	2715	107369	SH	DEFINED 14	33200
PPG INDS INC 0	COM	693506107	3	50	SH	DEFINED 13	50
PPG INDS INC 474050	COM	693506107	33150	486350	SH	DEFINED 14	12300
PPL CORP 452497	COM	69351T106	25167	472197	SH	DEFINED 14	19700
PRG-SCHULTZ INTERNATIONAL IN 131019	COM	69357C107	659	131019	SH	DEFINED 14	0

PS BUSINESS PKS INC CALIF 1900	COM	69360J107	546	12100 SH	DEFINED 14	10200
PACCAR INC 709192	COM	693718108	61732	765642 SH	DEFINED 14	56450
PACER INTL INC TENN 25209	COM	69373H106	1278	60109 SH	DEFINED 14	34900
PACIFIC CAP BANCORP NEW 3830	COM	69404P101	1138	33484 SH	DEFINED 14	29654
PACIFIC SUNWEAR CALIF INC 1278470	COM	694873100	35212	1581857 SH	DEFINED 14	303387
PACIFICARE HEALTH SYS DEL 94	COM	695112102	5	94 SH	DEFINED 13	0
PACIFICARE HEALTH SYS DEL 94658	COM	695112102	5350	94658 SH	DEFINED 14	0
PACKAGING CORP AMER 46793	COM	695156109	1102	46793 SH	DEFINED 14	0
PACKETEER INC 3700	COM	695210104	436	30200 SH	DEFINED 14	26500
PACTIV CORP 457413	COM	695257105	11568	457413 SH	DEFINED 14	0
PALL CORP 244208	COM	696429307	7070	244208 SH	DEFINED 14	0
PALMONE INC 21	COM	69713P107	1	33 SH	DEFINED 13	12
PALMONE INC 20800	COM	69713P107	3701	117300 SH	DEFINED 14	96500
PALOMAR MED TECHNOLOGIES INC 28500	COM NEW	697529303	1582	60700 SH	DEFINED 14	32200
PAN PACIFIC RETAIL PPTYS INC 0	COM	69806L104	930	14840 SH	DEFINED 10	14840
PAN PACIFIC RETAIL PPTYS INC 4304	COM	69806L104	270	4304 SH	DEFINED 14	0
PANERA BREAD CO 60043	CL A	69840W108	2421	60043 SH	DEFINED 14	0
PANTRY INC 6747	COM	698657103	696	23147 SH	DEFINED 14	16400
PAPA JOHNS INTL INC 41579	COM	698813102	2014	58479 SH	DEFINED 14	16900
PAR PHARMACEUTICAL COS INC 19960	COM	69888P106	826	19960 SH	DEFINED 14	0
PARAMETRIC TECHNOLOGY CORP 541907	COM	699173100	3192	541907 SH	DEFINED 14	0
PAREXEL INTL CORP 0	COM	699462107	0	6 SH	DEFINED 13	6
PAREXEL INTL CORP 60076	COM	699462107	1427	70276 SH	DEFINED 14	10200
PARK ELECTROCHEMICAL CORP 44455	COM	700416209	1178	54355 SH	DEFINED 14	9900
PARK NATL CORP 1470	COM	700658107	270	1990 SH	DEFINED 14	520
PARKER HANNIFIN CORP 248088	COM	701094104	19040	251388 SH	DEFINED 14	3300
PARKWAY PPTYS INC 23100	COM	70159Q104	1665	32800 SH	DEFINED 14	9700
PARTNERS TR FINL GROUP INC N 0	COM	70213F102	2	200 SH	DEFINED 13	200
PARTNERS TR FINL GROUP INC N 6900	COM	70213F102	387	33200 SH	DEFINED 14	26300
PATINA OIL & GAS CORP 145032	COM	703224105	5439	145032 SH	DEFINED 14	0
PATHMARK STORES INC NEW 0	*W EXP 09/10/2070322A119		4	17625 SH	DEFINED 03	17625
PATTERSON COMPANIES INC 87937	COM	703395103	3816	87937 SH	DEFINED 14	0
PATTERSON UTI ENERGY INC 102557	COM	703481101	1995	102557 SH	DEFINED 14	0
PAXAR CORP 95636	COM	704227107	2355	106236 SH	DEFINED 14	10600
PAXSON COMMUNICATIONS CORP 18000	COM	704231109	25	18000 SH	DEFINED 14	0
PAYCHEX INC 0	COM	704326107	3	100 SH	DEFINED 13	100
PAYCHEX INC 944729	COM	704326107	32987	967929 SH	DEFINED 14	23200
PAYLESS SHOESOURCE INC 39077	COM	704379106	481	39077 SH	DEFINED 14	0
PEABODY ENERGY CORP 28305	COM	704549104	2290	28305 SH	DEFINED 14	0
PEDIATRIX MED GROUP 94200	COM	705324101	8154	127300 SH	DEFINED 14	33100
PEETS COFFEE & TEA INC 7800	COM	705560100	675	25500 SH	DEFINED 14	17700

PEGASUS SOLUTIONS INC 129464	COM	705906105	2183	173264	SH	DEFINED 14	43800
PENFORD CORP 16416	COM	707051108	258	16416	SH	DEFINED 14	0
PENN NATL GAMING INC 3500	COM	707569109	212	3500	SH	DEFINED 14	0
PENN VA CORP 0	COM	707882106	515	12700	SH	DEFINED 14	12700
PENNEY J C INC 1877692	COM	708160106	87523	2114092	SH	DEFINED 14	236400
PENNSYLVANIA RL ESTATE INVT 3209	SH BEN INT	709102107	1354	31633	SH	DEFINED 14	28424
PENTAIR INC 75597	COM	709631105	3293	75597	SH	DEFINED 14	0
PEOPLES BK BRIDGEPORT CONN 9525	COM	710198102	370	9525	SH	DEFINED 14	0
PEOPLES ENERGY CORP 199656	COM	711030106	9037	205556	SH	DEFINED 14	5900
PEP BOYS MANNY MOE & JACK 112226	COM	713278109	1916	112226	SH	DEFINED 14	0
PEPCO HOLDINGS INC 204501	COM	713291102	4360	204501	SH	DEFINED 14	0
PEPSI BOTTLING GROUP INC 1509509	COM	713409100	45807	1693709	SH	DEFINED 14	184200
PEPSIAMERICAS INC 168565	COM	71343P200	3580	168565	SH	DEFINED 14	0
PEPSICO INC 110	COM	713448108	6	110	SH	DEFINED 13	0
PEPSICO INC 3701725	COM	713448108	202108	3872445	SH	DEFINED 14	170720
PER-SE TECHNOLOGIES INC 0	COM NEW	713569309	1	45	SH	DEFINED 13	45
PER-SE TECHNOLOGIES INC 4233	COM NEW	713569309	377	23833	SH	DEFINED 14	19600
PERFORMANCE FOOD GROUP CO 92900	COM	713755106	2500	92900	SH	DEFINED 14	0
PERICOM SEMICONDUCTOR CORP 0	COM	713831105	40	4238	SH	DEFINED 13	4238
PERICOM SEMICONDUCTOR CORP 54419	COM	713831105	614	65119	SH	DEFINED 14	10700
PERINI CORP 0	COM	713839108	352	21100	SH	DEFINED 14	21100
PERKINELMER INC 827717	COM	714046109	20277	901617	SH	DEFINED 14	73900
PEROT SYS CORP 13100	CL A	714265105	859	53600	SH	DEFINED 14	40500
PERRIGO CO 92691	COM	714290103	2264	131091	SH	DEFINED 14	38400
PETROLEO BRASILEIRO SA PETRO 52300	SPONSORED ADR	71654V101	1894	52300	SH	DEFINED 14	0
PETROLEO BRASILEIRO SA PETRO 108400	SPONSORED ADR	71654V408	4312	108400	SH	DEFINED 10	0
PETROLEUM DEV CORP 31359	COM	716578109	1210	31359	SH	DEFINED 14	0
PETSMART INC 0	COM	716768106	7	200	SH	DEFINED 13	200
PETSMART INC 64103	COM	716768106	2278	64103	SH	DEFINED 14	0
PFIZER INC 14100	COM	717081103	589	21920	SH	DEFINED 13	7820
PFIZER INC 21886372	COM	717081103	624854	23237412	SH	DEFINED 14	1351040
PHARMACEUTICAL PROD DEV INC 114194	COM	717124101	4715	114194	SH	DEFINED 14	0
PHARMION CORP 0	COM	71715B409	2	42	SH	DEFINED 13	42
PHARMION CORP 173759	COM	71715B409	11019	261059	SH	DEFINED 14	87300
PHELPS DODGE CORP 1000	COM	717265102	99	1000	SH	DEFINED 13	0
PHELPS DODGE CORP 223233	COM	717265102	22082	223233	SH	DEFINED 14	0
PHILADELPHIA CONS HLDG CORP 44519	COM	717528103	3335	50419	SH	DEFINED 14	5900
PHILLIPS VAN HEUSEN CORP 58433	COM	718592108	1734	64233	SH	DEFINED 14	5800
PHOENIX COS INC NEW 8400	COM	71902E109	654	52300	SH	DEFINED 14	43900
PHOENIX TECHNOLOGY LTD 46172	COM	719153108	381	46172	SH	DEFINED 14	0

PHOTON DYNAMICS INC 33481	COM	719364101	811	33481 SH	DEFINED 14	0
PHOTRONICS INC 0	COM	719405102	0	1 SH	DEFINED 13	1
PHOTRONICS INC 80935	COM	719405102	1677	101635 SH	DEFINED 14	20700
PIEDMONT NAT GAS INC 152231	COM	720186105	3547	152631 SH	DEFINED 14	400
PIER 1 IMPORTS INC 37739	COM	720279108	743	37739 SH	DEFINED 14	0
PILGRIMS PRIDE CORP 552143	COM	721467108	19839	646643 SH	DEFINED 14	94500
PINNACLE AIRL CORP 0	COM	723443107	475	34100 SH	DEFINED 14	34100
PINNACLE ENTMT INC 78815	COM	723456109	1830	92515 SH	DEFINED 14	13700
PINNACLE SYS INC 138681	COM	723481107	846	138681 SH	DEFINED 14	0
PINNACLE WEST CAP CORP 197925	COM	723484101	8790	197925 SH	DEFINED 14	0
PIONEER NAT RES CO 62362	COM	723787107	2189	62362 SH	DEFINED 14	0
PIPER JAFFRAY COS 43392	COM	724078100	2081	43392 SH	DEFINED 14	0
PITNEY BOWES INC 448685	COM	724479100	20765	448685 SH	DEFINED 14	0
PIXAR 57	COM	725811103	5	57 SH	DEFINED 13	0
PIXAR 4900	COM	725811103	419	4900 SH	DEFINED 14	0
PLAINS EXPL& PRODTN CO 32954	COM	726505100	857	32954 SH	DEFINED 14	0
PLANAR SYS INC 0	COM	726900103	1	46 SH	DEFINED 13	46
PLANAR SYS INC 27460	COM	726900103	308	27460 SH	DEFINED 14	0
PLANTRONICS INC NEW 132	COM	727493108	5	132 SH	DEFINED 13	0
PLANTRONICS INC NEW 87902	COM	727493108	3645	87902 SH	DEFINED 14	0
PLAYTEX PRODS INC 2758	COM	72813P100	172	21558 SH	DEFINED 14	18800
PLEXUS CORP 18686	COM	729132100	243	18686 SH	DEFINED 14	0
PLUM CREEK TIMBER CO INC 0	COM	729251108	2534	65927 SH	DEFINED 10	65927
PLUM CREEK TIMBER CO INC 350146	COM	729251108	13460	350146 SH	DEFINED 14	0
POGO PRODUCING CO 217846	COM	730448107	11145	229846 SH	DEFINED 14	12000
POLARIS INDS INC 95880	COM	731068102	6522	95880 SH	DEFINED 14	0
POLO RALPH LAUREN CORP 8800	CL A	731572103	375	8800 SH	DEFINED 14	0
POLYCOM INC 0	COM	73172K104	0	19 SH	DEFINED 13	19
POLYCOM INC 1027085	COM	73172K104	26696	1144785 SH	DEFINED 14	117700
POLYMEDICA CORP 54705	COM	731738100	2040	54705 SH	DEFINED 14	0
POLYONE CORP 206890	COM	73179P106	2467	272290 SH	DEFINED 14	65400
POPE & TALBOT INC 30520	COM	732827100	529	30920 SH	DEFINED 14	400
POPULAR INC 0	COM	733174106	43	1496 SH	DEFINED 13	1496
POPULAR INC 341108	COM	733174106	9967	345708 SH	DEFINED 14	4600
PORTFOLIO RECOVERY ASSOCS IN 1700	COM	73640Q105	523	12700 SH	DEFINED 14	11000
POSSIS MEDICAL INC 34682	COM	737407106	521	38682 SH	DEFINED 14	4000
POTLATCH CORP 12778	COM	737628107	646	12778 SH	DEFINED 14	0
POWER INTEGRATIONS INC 61842	COM	739276103	1290	65242 SH	DEFINED 14	3400
POWER-ONE INC 125339	COM	739308104	1118	125339 SH	DEFINED 14	0
POWERWAVE TECHNOLOGIES INC 41963	COM	739363109	356	41963 SH	DEFINED 14	0

PRAXAIR INC 194	COM	74005P104	9	194 SH	DEFINED 13	0
PRAXAIR INC 816568	COM	74005P104	36369	823768 SH	DEFINED 14	7200
PRE PAID LEGAL SVCS INC 41024	COM	740065107	2237	59324 SH	DEFINED 14	18300
PRECISION CASTPARTS CORP 52	COM	740189105	3	52 SH	DEFINED 13	0
PRECISION CASTPARTS CORP 54588	COM	740189105	3585	54588 SH	DEFINED 14	0
PREMCOR INC 7800	COM	74045Q104	329	7800 SH	DEFINED 14	0
PRENTISS PPTYS TR 4100	SH BEN INT	740706106	1323	34200 SH	DEFINED 14	30100
PRESIDENTIAL LIFE CORP 0	COM	740884101	0	22 SH	DEFINED 13	22
PRESIDENTIAL LIFE CORP 65508	COM	740884101	1370	80708 SH	DEFINED 14	15200
PRICE COMMUNICATIONS CORP 4918	COM NEW	741437305	228	12253 SH	DEFINED 14	7335
PRICE T ROWE GROUP INC 0	COM	74144T108	3	55 SH	DEFINED 13	55
PRICE T ROWE GROUP INC 248507	COM	74144T108	15457	248507 SH	DEFINED 14	0
PRICELINE COM INC 43383	COM NEW	741503403	2707	114766 SH	DEFINED 14	71383
PRIDE INTL INC DEL 214928	COM	74153Q102	4415	214928 SH	DEFINED 14	0
PRIMEDIA INC 20200	COM	74157K101	77	20200 SH	DEFINED 14	0
PRINCIPAL FINANCIAL GROUP IN 708049	COM	74251V102	29565	722149 SH	DEFINED 14	14100
PRIORITY HEALTHCARE CORP 85685	CL B	74264T102	1865	85685 SH	DEFINED 14	0
PROASSURANCE CORP 57596	COM	74267C106	2307	58996 SH	DEFINED 14	1400
PROCTER & GAMBLE CO 11732	COM	742718109	646	11732 SH	DEFINED 13	0
PROCTER & GAMBLE CO 6556450	COM	742718109	376711	6843150 SH	DEFINED 14	286700
PRIVATEBANCORP INC 0	COM	742962103	3	86 SH	DEFINED 13	86
PRIVATEBANCORP INC 58056	COM	742962103	2764	85756 SH	DEFINED 14	27700
PROGRESS ENERGY INC 938835	COM	743263105	48119	1063635 SH	DEFINED 14	124800
PROGRESS SOFTWARE CORP 80391	COM	743312100	2417	103491 SH	DEFINED 14	23100
PROGRESSIVE CORP OHIO 386363	COM	743315103	32779	386363 SH	DEFINED 14	0
PROLOGIS 0	SH BEN INT	743410102	2774	64016 SH	DEFINED 10	64016
PROLOGIS 354898	SH BEN INT	743410102	15378	354898 SH	DEFINED 14	0
PROSPERITY BANCSHARES INC 0	COM	743606105	2	61 SH	DEFINED 13	61
PROSPERITY BANCSHARES INC 2300	COM	743606105	222	7600 SH	DEFINED 14	5300
PROTECTIVE LIFE CORP 39681	COM	743674103	1694	39681 SH	DEFINED 14	0
PROTEIN DESIGN LABS INC 41853	COM	74369L103	865	41853 SH	DEFINED 14	0
PROVIDENT BANCORP INC DEL 7534	COM	74383A109	152	11552 SH	DEFINED 14	4018
PROVIDENT BANKSHARES CORP 75342	COM	743859100	3230	88822 SH	DEFINED 14	13480
PROVIDENT FINL SVCS INC 6800	COM	74386T105	318	16431 SH	DEFINED 14	9631
PROVINCE HEALTHCARE CO 99959	COM	743977100	2234	99959 SH	DEFINED 14	0
PROVIDIAN FINL CORP 260	COM	74406A102	4	260 SH	DEFINED 13	0
PROVIDIAN FINL CORP 1041627	COM	74406A102	18127	1100627 SH	DEFINED 14	59000
PRUDENTIAL FINL INC 1090435	COM	744320102	59930	1090435 SH	DEFINED 14	0
PSYCHIATRIC SOLUTIONS INC 0	COM	74439H108	713	19500 SH	DEFINED 14	19500
PUBLIC SVC ENTERPRISE GROUP 629440	COM	744573106	32586	629440 SH	DEFINED 14	0

0 PUBLIC STORAGE INC 11650	COM	74460D109	2590	46458 SH	DEFINED 10	46458
116295 PUGET ENERGY INC NEW PULTE HOMES INC 403547	COM	74460D109	649	11650 SH	DEFINED 14	0
0 QLOGIC CORP 187292	COM	745310102	2981	120695 SH	DEFINED 14	4400
QUAKER CHEM CORP 20522	COM	745867101	25746	403547 SH	DEFINED 14	0
5000 QUALCOMM INC 3454782	COM	747277101	2556	69600 SH	DEFINED 13	69600
0 QUALITY SYS INC QUANEX CORP 36111	COM	747277101	6879	187292 SH	DEFINED 14	0
50156 QUANTA SVCS INC QUEST DIAGNOSTICS INC 14	COM	747316107	550	22122 SH	DEFINED 14	1600
196063 QUEST DIAGNOSTICS INC QUESTAR CORP 37972	COM	747525103	245	5775 SH	DEFINED 13	775
193977 QUIKSILVER INC QWEST COMMUNICATIONS INTL IN 3468806	COM	747525103	148866	3510882 SH	DEFINED 14	56100
3950 R & G FINANCIAL CORP RAIT INVT TR 2600	COM	747582104	347	5800 SH	DEFINED 14	5800
2700 R H DONNELLEY CORP RLI CORP 49761	COM	747620102	3402	49611 SH	DEFINED 14	13500
263871 RPM INTL INC RSA SEC INC 28943	COM	74762E102	401	50156 SH	DEFINED 14	0
40735 RTI INTL METALS INC RF MICRODEVICES INC 0	COM	74834L100	1	14 SH	DEFINED 13	0
79092 RF MICRODEVICES INC RADIANT GROUP INC 87345	COM	74834L100	18734	196063 SH	DEFINED 14	0
49731 RADIANT SYSTEMS INC RADIO ONE INC 11200	COM	748356102	1935	37972 SH	DEFINED 14	0
70 RADIO SHACK CORP 492380	COM	74838C106	8629	289677 SH	DEFINED 14	95700
38676 RADISYS CORP RAILAMERICA INC 0	COM	749121109	15401	3468806 SH	DEFINED 14	0
0 RAMBUS INC DEL 10000	CL B	749136107	993	25550 SH	DEFINED 14	21600
72660 RALCORP HLDGS INC NEW RAMCO-GERSHENSON PPTYS TR 0	COM	749227104	366	13100 SH	DEFINED 14	10500
30580 RANDGOLD RES LTD RARE HOSPITALITY INTL INC 67485	COM NEW	74955W307	1795	30400 SH	DEFINED 14	27700
RAYMOND JAMES FINANCIAL INC 45754	COM	749607107	2106	50661 SH	DEFINED 14	900
	COM	749685103	5188	263871 SH	DEFINED 14	0
	COM	749719100	1642	81843 SH	DEFINED 14	52900
	COM	74973W107	983	47835 SH	DEFINED 14	7100
	COM	749941100	1	100 SH	DEFINED 13	100
	COM	749941100	541	79092 SH	DEFINED 14	0
	COM	750236101	4650	87345 SH	DEFINED 14	0
	COM	75025N102	324	49731 SH	DEFINED 14	0
	CL A	75040P108	180	11200 SH	DEFINED 14	0
	COM	750438103	2	70 SH	DEFINED 13	0
	COM	750438103	16189	492380 SH	DEFINED 14	0
	COM	750459109	873	44676 SH	DEFINED 14	6000
	COM	750753105	268	20500 SH	DEFINED 14	20500
	COM	750917106	4	160 SH	DEFINED 13	160
	COM	750917106	230	10000 SH	DEFINED 14	0
	COM	751028101	3298	78660 SH	DEFINED 14	6000
	COM SH BEN INT	751452202	490	15000 SH	DEFINED 14	15000
	ADR	752344309	349	30580 SH	DEFINED 13	0
	COM	753820109	2150	67485 SH	DEFINED 14	0
	COM	754730109	1417	45754 SH	DEFINED 14	0

RAYONIER INC 21749	COM	754907103	1064	21749	SH	DEFINED 14	0
RAYOVAC CORP 68494	COM	755081106	3218	105294	SH	DEFINED 14	36800
RAYTHEON CO 1049241	COM NEW	755111507	40742	1049241	SH	DEFINED 14	0
READERS DIGEST ASSN INC 77092	COM	755267101	1467	105492	SH	DEFINED 14	28400
REALNETWORKS INC 14700	COM	75605L104	97	14700	SH	DEFINED 14	0
RECKSON ASSOCS RLTY CORP 0	COM	75621K106	871	26200	SH	DEFINED 10	26200
RECKSON ASSOCS RLTY CORP 5900	COM	75621K106	194	5900	SH	DEFINED 14	0
RED HAT INC 230	COM	756577102	19	1419	SH	DEFINED 13	1189
RED HAT INC 16800	COM	756577102	224	16800	SH	DEFINED 14	0
RED ROBIN GOURMET BURGERS IN 0	COM	75689M101	1005	18800	SH	DEFINED 14	18800
REEBOK INTL LTD 74	COM	758110100	3	74	SH	DEFINED 13	0
REEBOK INTL LTD 565644	COM	758110100	28325	643744	SH	DEFINED 14	78100
REGAL BELOIT CORP 46022	COM	758750103	1549	54122	SH	DEFINED 14	8100
REGAL ENTMT GROUP 12500	CL A	758766109	259	12500	SH	DEFINED 14	0
REGENCY CTRS CORP 0	COM	758849103	1178	21269	SH	DEFINED 10	21269
REGENCY CTRS CORP 6200	COM	758849103	343	6200	SH	DEFINED 14	0
REGENT COMMUNICATIONS INC DE 0	COM	758865109	0	52	SH	DEFINED 13	52
REGENT COMMUNICATIONS INC DE 0	COM	758865109	64	12100	SH	DEFINED 14	12100
REGENERON PHARMACEUTICALS 129004	COM	75886F107	1637	177704	SH	DEFINED 14	48700
REGENERATION TECH INC DEL 0	COM	75886N100	1	100	SH	DEFINED 13	100
REGENERATION TECH INC DEL 0	COM	75886N100	130	12400	SH	DEFINED 14	12400
REGIS CORP MINN 19501	COM	758932107	900	19501	SH	DEFINED 14	0
REHABCARE GROUP INC 36536	COM	759148109	1028	36736	SH	DEFINED 14	200
REGIONS FINANCIAL CORP NEW 1241678	COM	7591EP100	44191	1241678	SH	DEFINED 14	0
REINSURANCE GROUP AMER INC 5890	COM	759351109	285	5890	SH	DEFINED 14	0
RELiance STEEL & ALUMINUM CO 255369	COM	759509102	12570	322519	SH	DEFINED 14	67150
RELIANT ENERGY INC 26219	COM	75952B105	358	26219	SH	DEFINED 14	0
REMINGTON OIL & GAS CORP 56037	COM	759594302	1527	56037	SH	DEFINED 14	0
RENAL CARE GROUP INC 89770	COM	759930100	3231	89770	SH	DEFINED 14	0
RENT A CTR INC NEW 103996	COM	76009N100	2756	103996	SH	DEFINED 14	0
REPUBLIC BANCORP INC 0	COM	760282103	1	80	SH	DEFINED 13	80
REPUBLIC BANCORP INC 159892	COM	760282103	3174	207381	SH	DEFINED 14	47489
REPUBLIC SVCS INC 150538	COM	760759100	5049	150538	SH	DEFINED 14	0
RESMED INC 68388	COM	761152107	3495	68388	SH	DEFINED 14	0
RESOURCE AMERICA INC 2400	CL A	761195205	234	7200	SH	DEFINED 14	4800
RESOURCES CONNECTION INC 2300	COM	76122Q105	1662	30600	SH	DEFINED 14	28300
RESPIRONICS INC 93101	COM	761230101	5219	96001	SH	DEFINED 14	2900
RETEK INC 0	COM	76128Q109	1	200	SH	DEFINED 13	200
RETEK INC 26270	COM	76128Q109	162	26270	SH	DEFINED 14	0
REVLON INC 32200	CL A	761525500	74	32200	SH	DEFINED 14	0
REWARDS NETWORK INC 46594	COM	761557107	384	54894	SH	DEFINED 14	8300

REYNOLDS & REYNOLDS CO 79673	CL A	761695105	2112	79673 SH	DEFINED 14	0
REYNOLDS AMERICAN INC 24	COM	761713106	2	24 SH	DEFINED 13	0
REYNOLDS AMERICAN INC 647668	COM	761713106	50907	647668 SH	DEFINED 14	0
RIGGS NATL CORP WASH DC 59652	COM	766570105	1268	59652 SH	DEFINED 14	0
RITE AID CORP 50970	COM	767754104	187	50970 SH	DEFINED 14	0
ROBBINS & MYERS INC 28052	COM	770196103	802	33652 SH	DEFINED 14	5600
ROBERT HALF INTL INC 417708	COM	770323103	12905	438508 SH	DEFINED 14	20800
ROCK-TENN CO 82763	CL A	772739207	1523	100463 SH	DEFINED 14	17700
ROCKWELL AUTOMATION INC 359575	COM	773903109	17817	359575 SH	DEFINED 14	0
ROCKWELL COLLINS INC 478570	COM	774341101	18875	478570 SH	DEFINED 14	0
ROFIN SINAR TECHNOLOGIES INC 0	COM	775043102	760	17900 SH	DEFINED 14	17900
ROGERS CORP 33355	COM	775133101	1438	33355 SH	DEFINED 14	0
ROHM & HAAS CO 576276	COM	775371107	25489	576276 SH	DEFINED 14	0
ROLLINS INC 26476	COM	775711104	742	28176 SH	DEFINED 14	1700
ROPER INDS INC NEW 99107	COM	776696106	6023	99107 SH	DEFINED 14	0
ROSS STORES INC 63949	COM	778296103	1846	63949 SH	DEFINED 14	0
ROWAN COS INC 381483	COM	779382100	9880	381483 SH	DEFINED 14	0
ROYAL BK SCOTLAND GROUP PLC 50000	SP ADR L RP PF	780097788	1226	50000 SH	DEFINED 03	0
RUBY TUESDAY INC 127809	COM	781182100	3333	127809 SH	DEFINED 14	0
RUDDICK CORP 27522	COM	781258108	1024	47122 SH	DEFINED 14	19600
RUDOLPH TECHNOLOGIES INC 35185	COM	781270103	604	35185 SH	DEFINED 14	0
RUSS BERRIE & CO 39149	COM	782233100	894	39149 SH	DEFINED 14	0
RUSSELL CORP 81109	COM	782352108	1933	99209 SH	DEFINED 14	18100
RYANS RESTAURANT GROUP INC 97989	COM	783520109	2108	136689 SH	DEFINED 14	38700
RYDER SYS INC 326856	COM	783549108	15614	326856 SH	DEFINED 14	0
RYERSON TULL INC NEW 49048	COM	78375P107	1321	83848 SH	DEFINED 14	34800
RYLAND GROUP INC 50	COM	783764103	3	50 SH	DEFINED 13	0
RYLAND GROUP INC 71424	COM	783764103	4110	71424 SH	DEFINED 14	0
S & T BANCORP INC 2200	COM	783859101	409	10800 SH	DEFINED 14	8600
SBC COMMUNICATIONS INC 8373295	COM	78387G103	220369	8555195 SH	DEFINED 14	181900
SBS TECHNOLOGIES INC 29040	COM	78387P103	405	29040 SH	DEFINED 14	0
SBA COMMUNICATIONS CORP 0	COM	78388J106	138	14900 SH	DEFINED 14	14900
SCP POOL CORP 154341	COM	784028102	6869	215321 SH	DEFINED 14	60980
SCPIE HLDGS INC 18456	COM	78402P104	190	19156 SH	DEFINED 14	700
SEI INVESTMENTS CO 50	COM	784117103	2	50 SH	DEFINED 13	0
SEI INVESTMENTS CO 91509	COM	784117103	3837	91509 SH	DEFINED 14	0
SFBC INTL INC 42400	COM	784121105	1797	45500 SH	DEFINED 14	3100
SI INTL INC 0	COM	78427V102	642	20874 SH	DEFINED 03	20874
SL GREEN RLTY CORP 0	COM	78440X101	838	13726 SH	DEFINED 10	13726
SL GREEN RLTY CORP 3300	COM	78440X101	200	3300 SH	DEFINED 14	0

SLM CORP 1302678	COM	78442P106	73458	1375878	SH	DEFINED 14	73200
SPDR TR 1810	UNIT SER 1	78462F103	219	1810	SH	DEFINED 13	0
SPDR TR 81850	UNIT SER 1	78462F103	9893	81850	SH	DEFINED 14	0
SPSS INC 33085	COM	78462K102	560	35785	SH	DEFINED 14	2700
SPX CORP 78462	COM	784635104	3143	78462	SH	DEFINED 14	0
S1 CORPORATION 9300	COM	78463B101	365	40300	SH	DEFINED 14	31000
SWS GROUP INC 41621	COM	78503N107	1129	51443	SH	DEFINED 14	9822
SABRE HLDGS CORP 1350784	CL A	785905100	33590	1515784	SH	DEFINED 14	165000
SAFECO CORP 0	COM	786429100	2	47	SH	DEFINED 13	47
SAFECO CORP 337538	COM	786429100	20015	383138	SH	DEFINED 14	45600
SAFEGUARD SCIENTIFICS INC 10200	COM	786449108	22	10200	SH	DEFINED 14	0
SAFEWAY INC 1766168	COM NEW	786514208	36710	1859668	SH	DEFINED 14	93500
SAGA COMMUNICATIONS 0	CL A	786598102	188	11175	SH	DEFINED 14	11175
ST JOE CO 7600	COM	790148100	488	7600	SH	DEFINED 14	0
ST JUDE MED INC 694521	COM	790849103	29121	694521	SH	DEFINED 14	0
ST MARY LD & EXPL CO 57443	COM	792228108	2398	57443	SH	DEFINED 14	0
ST PAUL TRAVELERS INC 1485883	COM	792860108	55275	1491107	SH	DEFINED 14	5224
SAKS INC 66354	COM	79377W108	963	66354	SH	DEFINED 14	0
SALIX PHARMACEUTICALS INC 0	COM	795435106	2	105	SH	DEFINED 13	105
SALIX PHARMACEUTICALS INC 3200	COM	795435106	246	14000	SH	DEFINED 14	10800
SANDERSON FARMS INC 94603	COM	800013104	6020	139103	SH	DEFINED 14	44500
SANDISK CORP 70685	COM	80004C101	1765	70685	SH	DEFINED 14	0
SANFILIPPO JOHN B & SON INC 0	COM	800422107	232	9000	SH	DEFINED 14	9000
SANMINA SCI CORP 0	COM	800907107	3	355	SH	DEFINED 13	355
SANMINA SCI CORP 1121735	COM	800907107	9501	1121735	SH	DEFINED 14	0
SANTANDER BANCORP 3300	COM	802809103	221	7295	SH	DEFINED 14	3995
SAPIENT CORP 11200	COM	803062108	89	11200	SH	DEFINED 14	0
SARA LEE CORP 2087763	COM	803111103	51698	2141163	SH	DEFINED 14	53400
SATYAM COMPUTER SERVICES LTD 150	ADR	804098101	4	150	SH	DEFINED 13	0
SATYAM COMPUTER SERVICES LTD 52300	ADR	804098101	1262	52300	SH	DEFINED 14	0
SAUL CTRS INC 0	COM	804395101	272	7100	SH	DEFINED 14	7100
SAVIENT PHARMACEUTICALS INC 123326	COM	80517Q100	334	123326	SH	DEFINED 14	0
SAVVIS COMMUNICATIONS CORP 13200	COM	805423100	15	13200	SH	DEFINED 14	0
SCANA CORP NEW 108596	COM	80589M102	4279	108596	SH	DEFINED 14	0
SCANSOURCE INC 29354	COM	806037107	2658	42754	SH	DEFINED 14	13400
SCHEIN HENRY INC 18905	COM	806407102	1317	18905	SH	DEFINED 14	0
SCHERING PLOUGH CORP 38765	COM	806605101	809	38765	SH	DEFINED 13	0
SCHERING PLOUGH CORP 3330129	COM	806605101	69533	3330129	SH	DEFINED 14	0
SCHLUMBERGER LTD 15	COM	806857108	1	15	SH	DEFINED 13	0
SCHLUMBERGER LTD 2193104	COM	806857108	160417	2395504	SH	DEFINED 14	202400
SCHNITZER STL INDS	CL A	806882106	779	22950	SH	DEFINED 14	20650

2300 SCHOLASTIC CORP	COM	807066105	1129	30547 SH	DEFINED 14	3800
26747 SCHOOL SPECIALTY INC	COM	807863105	1654	42890 SH	DEFINED 14	0
42890 SCHULMAN A INC	COM	808194104	1624	75848 SH	DEFINED 14	13800
62048 SCHWAB CHARLES CORP NEW 2604910	COM	808513105	31155	2604910 SH	DEFINED 14	0
SCHWEITZER-MAUDUIT INTL INC 27971	COM	808541106	950	27971 SH	DEFINED 14	0
SCIENTIFIC ATLANTA INC 373822	COM	808655104	12340	373822 SH	DEFINED 14	0
SCOTTS CO 18347	CL A	810186106	1349	18347 SH	DEFINED 14	0
SCRIPPS E W CO OHIO 300	CL A	811054204	14	300 SH	DEFINED 13	0
SCRIPPS E W CO OHIO 14660	CL A	811054204	708	14660 SH	DEFINED 14	0
SEABOARD CORP 100	COM	811543107	220	220 SH	DEFINED 14	120
SEACHANGE INTL INC 3900	COM	811699107	192	11000 SH	DEFINED 14	7100
SEACOR HOLDINGS INC 66569	COM	811904101	4823	90319 SH	DEFINED 14	23750
SEALED AIR CORP NEW 165932	COM	81211K100	8839	165932 SH	DEFINED 14	0
SEARS ROEBUCK & CO 300	COM	812387108	15	300 SH	DEFINED 13	0
SEARS ROEBUCK & CO 602312	COM	812387108	30736	602312 SH	DEFINED 14	0
SEEBEYOND TECHNOLOGIES CORP 0	COM	815704101	1	200 SH	DEFINED 13	200
SEEBEYOND TECHNOLOGIES CORP 22000	COM	815704101	79	22000 SH	DEFINED 14	0
SELECT COMFORT CORP 0	COM	81616X103	2	100 SH	DEFINED 13	100
SELECT COMFORT CORP 72679	COM	81616X103	1304	72679 SH	DEFINED 14	0
SELECT MEDICAL CORP 157400	COM	816196109	5262	299000 SH	DEFINED 14	141600
SELECTIVE INS GROUP INC 61215	COM	816300107	3274	74015 SH	DEFINED 14	12800
SEMTECH CORP 51729	COM	816850101	1130	51729 SH	DEFINED 14	0
SEMPRA ENERGY 40	COM	816851109	1	40 SH	DEFINED 13	0
SEMPRA ENERGY 1189207	COM	816851109	46460	1266107 SH	DEFINED 14	76900
SENIOR HSG PPTYS TR 4893	SH BEN INT	81721M109	593	31293 SH	DEFINED 14	26400
SENSIENT TECHNOLOGIES CORP 80028	COM	81725T100	2330	97128 SH	DEFINED 14	17100
SEPRACOR INC 43436	COM	817315104	2579	43436 SH	DEFINED 14	0
SEQUA CORPORATION 3621	CL A	817320104	325	5321 SH	DEFINED 14	1700
SERENA SOFTWARE INC 428	COM	817492101	9	428 SH	DEFINED 13	0
SERENA SOFTWARE INC 87202	COM	817492101	1884	87202 SH	DEFINED 14	0
SERVICE CORP INTL 32450	COM	817565104	242	32450 SH	DEFINED 14	0
SERVICEMASTER CO 26833	COM	81760N109	370	26833 SH	DEFINED 14	0
7-ELEVEN INC 8800	COM NEW	817826209	211	8800 SH	DEFINED 14	0
SHAW GROUP INC 125310	COM	820280105	2246	125810 SH	DEFINED 14	500
SHERWIN WILLIAMS CO 513546	COM	824348106	22920	513546 SH	DEFINED 14	0
SHOPKO STORES INC 77366	COM	824911101	2035	108966 SH	DEFINED 14	31600
SHUFFLE MASTER INC 45987	COM	825549108	2166	45987 SH	DEFINED 14	0
SHURGARD STORAGE CTRS INC 92149	COM	82567D104	4055	92149 SH	DEFINED 14	0
SIEBEL SYS INC 185	COM	826170102	2	185 SH	DEFINED 13	0
SIEBEL SYS INC	COM	826170102	10137	966333 SH	DEFINED 14	0

966333 SIERRA HEALTH SVCS INC 63103	COM	826322109	4977	90303 SH	DEFINED 14	27200
SIERRA PAC RES NEW 105910	COM	826428104	1590	151410 SH	DEFINED 14	45500
SIGMA ALDRICH CORP 171872	COM	826552101	10391	171872 SH	DEFINED 14	0
SIGMATEL INC 320400	COM	82661W107	15768	443800 SH	DEFINED 14	123400
SILICON LABORATORIES INC 22582	COM	826919102	797	22582 SH	DEFINED 14	0
SILGAN HOLDINGS INC 1635	COM	827048109	667	10935 SH	DEFINED 14	9300
SILICON GRAPHICS INC 26900	COM	827056102	47	26900 SH	DEFINED 14	0
SILICON IMAGE INC 0	COM	82705T102	4	255 SH	DEFINED 13	255
SILICON IMAGE INC 7800	COM	82705T102	2049	124500 SH	DEFINED 14	116700
SILICON VY BANCSHARES 0	COM	827064106	10	232 SH	DEFINED 13	232
SILICON VY BANCSHARES 15949	COM	827064106	1593	35549 SH	DEFINED 14	19600
SILICONIX INC 2600	COM NEW	827079203	241	6600 SH	DEFINED 14	4000
SIMMONS 1ST NATL CORP 2800	CL A \$1 PAR	828730200	305	10500 SH	DEFINED 14	7700
SIMON PPTY GROUP INC NEW 0	COM	828806109	4805	74304 SH	DEFINED 10	74304
SIMON PPTY GROUP INC NEW 537697	COM	828806109	34773	537697 SH	DEFINED 14	0
SIMON PPTY GROUP INC NEW 0	PFD CONV I 6%	828806802	272	4599 SH	DEFINED 10	4599
SIMPSON MANUFACTURING CO INC 99816	COM	829073105	3637	104216 SH	DEFINED 14	4400
SIRIUS SATELLITE RADIO INC 0	COM	82966U103	1	195 SH	DEFINED 13	195
SIRIUS SATELLITE RADIO INC 111300	COM	82966U103	851	111300 SH	DEFINED 14	0
SITEL CORP 15500	COM	82980K107	38	15500 SH	DEFINED 14	0
SIX FLAGS INC 8000	COM	83001P109	231	43100 SH	DEFINED 14	35100
SKECHERS U S A INC 0	CL A	830566105	334	25800 SH	DEFINED 14	25800
SKY FINL GROUP INC 8859	COM	83080P103	254	8859 SH	DEFINED 14	0
SKYLINE CORP 15942	COM	830830105	851	20842 SH	DEFINED 14	4900
SKYWEST INC 114074	COM	830879102	2288	114074 SH	DEFINED 14	0
SKYWORKS SOLUTIONS INC 0	COM	83088M102	3	267 SH	DEFINED 13	267
SKYWORKS SOLUTIONS INC 819619	COM	83088M102	11410	1209919 SH	DEFINED 14	390300
SMART & FINAL INC 55214	COM	831683107	1218	84614 SH	DEFINED 14	29400
SMITH & WOLLENSKY RESTAURANT 0	COM	831758107	494	93239 SH	DEFINED 03	93239
SMITH A O 72511	COM	831865209	2228	74411 SH	DEFINED 14	1900
SMITH INTL INC 141057	COM	832110100	7675	141057 SH	DEFINED 14	0
SMITHFIELD FOODS INC 416653	COM	832248108	14575	492553 SH	DEFINED 14	75900
SMUCKER J M CO 26341	COM NEW	832696405	1240	26341 SH	DEFINED 14	0
SMURFIT-STONE CONTAINER CORP 494	COM	832727101	9	494 SH	DEFINED 13	0
SMURFIT-STONE CONTAINER CORP 23286	COM	832727101	435	23286 SH	DEFINED 14	0
SNAP ON INC 342671	COM	833034101	11774	342671 SH	DEFINED 14	0
SOLA INTL INC 77746	COM	834092108	2469	89646 SH	DEFINED 14	11900
SOLECTRON CORP 1861069	COM	834182107	9961	1868769 SH	DEFINED 14	7700
SOMERA COMMUNICATION 11800	COM	834458101	15	11800 SH	DEFINED 14	0
SONIC CORP	COM	835451105	3629	118981 SH	DEFINED 14	0

118981 SONIC AUTOMOTIVE INC 78000	CL A	83545G102	1934	78000 SH	DEFINED 14	0
44113 SONIC SOLUTIONS 70495	COM	835460106	990	44113 SH	DEFINED 14	0
750 SONOCO PRODS CO 70495	COM	835495102	2090	70495 SH	DEFINED 14	0
750 SONOSITE INC 0	COM	83568G104	25	750 SH	DEFINED 13	0
0 SONOSITE INC 26221	COM	83568G104	272	8000 SH	DEFINED 14	8000
26221 SOTHEBYS HLDGS INC 21500	CL A	835898107	476	26221 SH	DEFINED 14	0
21500 SONUS NETWORKS INC 53421	COM	835916107	123	21500 SH	DEFINED 14	0
53421 SOURCECORP 1935	COM	836167106	1300	68021 SH	DEFINED 14	14600
1935 SOUTH FINL GROUP INC 149583	COM	837841105	63	1935 SH	DEFINED 13	0
149583 SOUTH FINL GROUP INC 1740811	COM	837841105	5068	155783 SH	DEFINED 14	6200
1740811 SOUTHERN CO 24949	COM	842587107	58352	1740811 SH	DEFINED 14	0
24949 SOUTHERN PERU COPPER CORP 169378	COM	843611104	1178	24949 SH	DEFINED 14	0
169378 SOUTHERN UN CO NEW 1492841	COM	844030106	4287	178764 SH	DEFINED 14	9386
1492841 SOUTHWEST AIRLS CO 138049	COM	844741108	24303	1492841 SH	DEFINED 14	0
138049 SOUTHWEST BANCORPORATION TEX 84048	COM	84476R109	3287	141149 SH	DEFINED 14	3100
84048 SOUTHWEST GAS CORP 72014	COM	844895102	2821	111048 SH	DEFINED 14	27000
72014 SOUTHWESTERN ENERGY CO 760705	COM	845467109	3650	72014 SH	DEFINED 14	0
760705 SOVEREIGN BANCORP INC 29865	COM	845905108	17154	760705 SH	DEFINED 14	0
29865 SOVRAN SELF STORAGE INC 0	COM	84610H108	1351	32065 SH	DEFINED 14	2200
0 SPANISH BROADCASTING SYS INC 4300	CL A	846425882	241	22800 SH	DEFINED 14	22800
4300 SPECTRASITE INC 122585	COM	84761M104	249	4300 SH	DEFINED 14	0
122585 SPHERION CORP 67270	COM	848420105	1316	156685 SH	DEFINED 14	34100
67270 SPINNAKER EXPL CO 2220	COM	84855W109	2359	67270 SH	DEFINED 14	0
2220 SPORTS AUTH INC NEW 3248758	COM	84917U109	928	36056 SH	DEFINED 14	33836
3248758 SPRINT CORP 35100	COM FON	852061100	80732	3248758 SH	DEFINED 14	0
35100 STAGE STORES INC 2000	COM NEW	85254C305	1457	35100 SH	DEFINED 14	0
2000 STAMPS COM INC 18741	COM NEW	852857200	423	26700 SH	DEFINED 14	24700
18741 STANCORP FINL GROUP INC 37214	COM	852891100	1546	18741 SH	DEFINED 14	0
37214 STANDARD MICROSYSTEMS CORP 38851	COM	853626109	664	37214 SH	DEFINED 14	0
38851 STANDARD MTR PRODS INC 245099	COM	853666105	818	51751 SH	DEFINED 14	12900
245099 STANDARD PAC CORP NEW 58786	COM	85375C101	18415	287099 SH	DEFINED 14	42000
58786 STANDARD REGISTER CO 23206	COM	853887107	872	61786 SH	DEFINED 14	3000
23206 STANDEX INTL CORP 356021	COM	854231107	872	30606 SH	DEFINED 14	7400
356021 STANLEY WKS 985128	COM	854616109	17441	356021 SH	DEFINED 14	0
985128 STAPLES INC 56	COM	855030102	33209	985128 SH	DEFINED 14	0
56 STARBUCKS CORP 1265117	COM	855244109	3	56 SH	DEFINED 03	0
1265117 STARBUCKS CORP 28511	COM	855244109	86314	1384117 SH	DEFINED 14	119000
28511 STARTEK INC 20	COM	85569C107	811	28511 SH	DEFINED 14	0
20 STARWOOD HOTELS&RESORTS WRLD 391918	PAIRED CTF	85590A203	1	20 SH	DEFINED 13	0
391918 STARWOOD HOTELS&RESORTS WRLD 391918	PAIRED CTF	85590A203	22888	391918 SH	DEFINED 14	0

STATE STR CORP 639079	COM	857477103	31392	639079 SH	DEFINED 14	0
STATION CASINOS INC 240	COM	857689103	13	240 SH	DEFINED 13	0
STATION CASINOS INC 6300	COM	857689103	344	6300 SH	DEFINED 14	0
STEAK N SHAKE CO 52267	COM	857873103	1056	52583 SH	DEFINED 14	316
STEEL DYNAMICS INC 67709	COM	858119100	4187	110409 SH	DEFINED 14	42700
STEEL TECHNOLOGIES INC 24966	COM	858147101	1229	44666 SH	DEFINED 14	19700
STEELCASE INC 12900	CL A	858155203	179	12900 SH	DEFINED 14	0
STEIN MART INC 80008	COM	858375108	1474	86408 SH	DEFINED 14	6400
STERLING BANCSHARES INC 90140	COM	858907108	1338	93790 SH	DEFINED 14	3650
STERICYCLE INC 19691	COM	858912108	905	19691 SH	DEFINED 14	0
STERIS CORP 74	COM	859152100	2	74 SH	DEFINED 13	0
STERIS CORP 32571	COM	859152100	946	39871 SH	DEFINED 14	7300
STERLING BANCORP 10662	COM	859158107	301	10662 SH	DEFINED 13	0
STERLING BANCORP 2520	COM	859158107	292	10344 SH	DEFINED 14	7824
STERLING FINL CORP 0	COM	859317109	202	7019 SH	DEFINED 14	7019
STERLING FINL CORP WASH 45132	COM	859319105	1798	45788 SH	DEFINED 14	656
STEWART & STEVENSON SVCS INC 500	COM	860342104	10	500 SH	DEFINED 13	0
STEWART & STEVENSON SVCS INC 59637	COM	860342104	1399	69137 SH	DEFINED 14	9500
STEWART ENTERPRISES INC 9300	CL A	860370105	273	39000 SH	DEFINED 14	29700
STEWART INFORMATION SVCS COR 45805	COM	860372101	2337	56105 SH	DEFINED 14	10300
STILLWATER MNG CO 11623	COM	86074Q102	131	11623 SH	DEFINED 14	0
STONE ENERGY CORP 68513	COM	861642106	5154	114309 SH	DEFINED 14	45796
STORAGE TECHNOLOGY CORP 153225	COM PAR \$0.10	862111200	4843	153225 SH	DEFINED 14	0
STORAGE COMPUTER CORP 25258	COM	86211A101	6	25258 SH	DEFINED 14	0
STRATEX NETWORKS INC 0	COM	86279T109	0	100 SH	DEFINED 13	100
STRATEX NETWORKS INC 18900	COM	86279T109	43	18900 SH	DEFINED 14	0
STRIDE RITE CORP 69203	COM	863314100	998	89303 SH	DEFINED 14	20100
STRYKER CORP 86	COM	863667101	4	86 SH	DEFINED 13	0
STRYKER CORP 884664	COM	863667101	42685	884664 SH	DEFINED 14	0
STUDENT LN CORP 2100	COM	863902102	386	2100 SH	DEFINED 14	0
STURM RUGER & CO INC 56171	COM	864159108	602	66671 SH	DEFINED 14	10500
SUFFOLK BANCORP 1500	COM	864739107	227	6500 SH	DEFINED 14	5000
SUN COMMUNITIES INC 1894	COM	866674104	253	6294 SH	DEFINED 14	4400
SUN MICROSYSTEMS INC 6459115	COM	866810104	34815	6459115 SH	DEFINED 14	0
SUNGARD DATA SYS INC 555336	COM	867363103	15733	555336 SH	DEFINED 14	0
SUNOCO INC 144653	COM	86764P109	11820	144653 SH	DEFINED 14	0
SUNRISE SENIOR LIVING INC 48170	COM	86768K106	2678	57770 SH	DEFINED 14	9600
SUNTRUST BKS INC 1297576	COM	867914103	102241	1383876 SH	DEFINED 14	86300
SUPERIOR INDS INTL INC 48400	COM	868168105	1406	48400 SH	DEFINED 14	0
SUPERTEX INC 24515	COM	868532102	682	31415 SH	DEFINED 14	6900

SUPERVALU INC 111	COM	868536103	4	111 SH	DEFINED 13	0
SUPERVALU INC 809726	COM	868536103	30289	877426 SH	DEFINED 14	67700
SUPPORTSOFT INC 5700	COM	868587106	118	17700 SH	DEFINED 14	12000
SUREWEST COMMUNICATIONS 8793	COM	868733106	536	18893 SH	DEFINED 14	10100
SURMODICS INC 44457	COM	868873100	2167	66657 SH	DEFINED 14	22200
SUSQUEHANNA BANCSHARES INC P 92315	COM	869099101	2934	117615 SH	DEFINED 14	25300
SWIFT ENERGY CO 69457	COM	870738101	3153	108957 SH	DEFINED 14	39500
SWIFT TRANSN CO 100	COM	870756103	2	100 SH	DEFINED 13	0
SWIFT TRANSN CO 537134	COM	870756103	15569	724834 SH	DEFINED 14	187700
SYBASE INC 178696	COM	871130100	3565	178696 SH	DEFINED 14	0
SYBRON DENTAL SPECIALTIES IN 115283	COM	871142105	5321	150383 SH	DEFINED 14	35100
SYCAMORE NETWORKS INC 0	COM	871206108	0	100 SH	DEFINED 13	100
SYCAMORE NETWORKS INC 27000	COM	871206108	180	44400 SH	DEFINED 14	17400
SYKES ENTERPRISES INC 9900	COM	871237103	85	12200 SH	DEFINED 14	2300
SYMANTEC CORP 160	COM	871503108	4	160 SH	DEFINED 13	0
SYMANTEC CORP 1215705	COM	871503108	31317	1215705 SH	DEFINED 14	0
SYMBION INC DEL 0	COM	871507109	272	12300 SH	DEFINED 14	12300
SYMBOL TECHNOLOGIES INC 470007	COM	871508107	8131	470007 SH	DEFINED 14	0
SYMMETRICOM INC 0	COM	871543104	13	1311 SH	DEFINED 13	1311
SYMMETRICOM INC 89438	COM	871543104	1201	123738 SH	DEFINED 14	34300
SYNAPTICS INC 50456	COM	87157D109	1543	50456 SH	DEFINED 14	0
SYNOPSYS INC 66646	COM	871607107	1303	66646 SH	DEFINED 14	0
SYNOVUS FINL CORP 594816	COM	87161C105	17000	594816 SH	DEFINED 14	0
SYSCO CORP 2810	COM	871829107	107	2810 SH	DEFINED 13	0
SYSCO CORP 1221670	COM	871829107	46631	1221670 SH	DEFINED 14	0
TBC CORP NEW 43371	COM	872183108	1664	59871 SH	DEFINED 14	16500
TCF FINL CORP 105695	COM	872275102	3397	105695 SH	DEFINED 14	0
TECO ENERGY INC 403999	COM	872375100	6201	403999 SH	DEFINED 14	0
TEPPCO PARTNERS L P 6100	UT LTD PARTNER	872384102	240	6100 SH	DEFINED 14	0
THQ INC 650	COM NEW	872443403	15	650 SH	DEFINED 13	0
THQ INC 88686	COM NEW	872443403	2788	121536 SH	DEFINED 14	32850
TJX COS INC NEW 920022	COM	872540109	23120	920022 SH	DEFINED 14	0
TTM TECHNOLOGIESINC 0	COM	87305R109	1	90 SH	DEFINED 13	90
TTM TECHNOLOGIESINC 5303	COM	87305R109	310	26303 SH	DEFINED 14	21000
TXU CORP 237	COM	873168108	15	237 SH	DEFINED 13	0
TXU CORP 1433768	COM	873168108	98093	1518668 SH	DEFINED 14	84900
TAIWAN GREATER CHINA FD 12413	SH BEN INT	874037104	0	12413 SH	DEFINED 13	0
TAIWAN SEMICONDUCTOR MFG LTD 724	SPONSORED ADR	874039100	6	724 SH	DEFINED 13	0
TAIWAN SEMICONDUCTOR MFG LTD 375809	SPONSORED ADR	874039100	3191	375809 SH	DEFINED 14	0
TAKE-TWO INTERACTIVE SOFTWARE 89127	COM	874054109	3101	89127 SH	DEFINED 14	0
TALK AMERICA HLDGS INC	COM NEW	87426R202	83	12466 SH	DEFINED 14	10333

2133 TALX CORP	COM	874918105	1354	52446 SH	DEFINED 14	15380
37066 TANGER FACTORY OUTLET CTRS I	COM	875465106	243	9200 SH	DEFINED 14	6200
3000 TARGET CORP	COM	87612E106	82	1588 SH	DEFINED 13	0
1588 TARGET CORP	COM	87612E106	90777	1748068 SH	DEFINED 14	6700
1741368 TASER INTL INC	COM	87651B104	13977	441600 SH	DEFINED 14	0
441600 TATA MTRS LTD	SPONSORED ADR	876568502	811	68000 SH	DEFINED 14	0
68000 TECH DATA CORP	COM	878237106	11177	246189 SH	DEFINED 14	34700
211489 TECHNE CORP	COM	878377100	4178	107400 SH	DEFINED 14	45600
61800 TECHNITROL INC	COM	878555101	1852	101731 SH	DEFINED 14	16900
84831 TECUMSEH PRODS CO	CL A	878895200	1130	23638 SH	DEFINED 14	1400
22238 TEKTRONIX INC	COM	879131100	9503	314569 SH	DEFINED 14	27000
287569 TELEDYNE TECHNOLOGIES INC	COM	879360105	2496	84803 SH	DEFINED 14	9600
75203 TELEFLEX INC	COM	879369106	926	17832 SH	DEFINED 14	0
17832 TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	4100	107000 SH	DEFINED 10	0
107000 TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	3	83 SH	DEFINED 13	0
83 TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1456	38000 SH	DEFINED 14	0
38000 TELEPHONE & DATA SYS INC	COM	879433100	2402	31212 SH	DEFINED 14	0
31212 TELEWEST GLOBAL INC	COM	87956T107	3333	189591 SH	DEFINED 03	0
189591 TELEWEST GLOBAL INC	COM	87956T107	0	330 SH	DEFINED 13	0
330 TELLABS INC	COM	879664100	12745	1483661 SH	DEFINED 14	93200
1390461 TEMPLE INLAND INC	COM	879868107	15021	219600 SH	DEFINED 14	6700
212900 TELETECH HOLDINGS INC	COM	879939106	481	49600 SH	DEFINED 14	43500
6100 TEMPUR PEDIC INTL INC	COM	88023U101	867	40900 SH	DEFINED 14	32400
8500 TENET HEALTHCARE CORP	COM	88033G100	14586	1328376 SH	DEFINED 14	0
1328376 TENNECO AUTOMOTIVE INC	COM	880349105	369	21413 SH	DEFINED 14	17400
4013 TERADYNE INC	COM	880770102	6183	362215 SH	DEFINED 14	0
362215 TEREX CORP NEW	COM	880779103	2301	48300 SH	DEFINED 14	36700
11600 TERRA INDS INC	COM	880915103	1032	116200 SH	DEFINED 14	77500
38700 TERREMARK WORLDWIDE INC	COM	881448104	22	33800 SH	DEFINED 14	0
33800 TESORO CORP	COM	881609101	3611	113350 SH	DEFINED 14	105300
8050 TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1628	54520 SH	DEFINED 14	0
54520 TETRA TECHNOLOGIES INC DEL	COM	88162F105	1281	45256 SH	DEFINED 14	0
45256 TETRA TECH INC NEW	COM	88162G103	1892	113042 SH	DEFINED 14	0
113042 TEXAS INDS INC	COM	882491103	4872	78109 SH	DEFINED 14	24800
53309 TEXAS INSTRS INC	COM	882508104	90	3640 SH	DEFINED 13	0
3640 TEXAS INSTRS INC	COM	882508104	82260	3341184 SH	DEFINED 14	0
3341184 TEXTRON INC	COM	883203101	27808	376799 SH	DEFINED 14	0
376799 THERAGENICS CORP	COM	883375107	238	58555 SH	DEFINED 14	0
58555 THERMO ELECTRON CORP	COM	883556102	36742	1217024 SH	DEFINED 14	95600
1121424 THIRD WAVE TECHNOLOGIES INC	COM	88428W108	341	39700 SH	DEFINED 14	26800

12900 THOMAS & BETTS CORP	COM	884315102	1819	59165 SH	DEFINED 14	23000
36165 THOMAS INDS INC	COM	884425109	1530	38322 SH	DEFINED 14	2400
35922 THOR INDS INC	COM	885160101	2607	70347 SH	DEFINED 14	23500
46847 THORATEC CORP	COM NEW	885175307	0	15 SH	DEFINED 13	0
15 THORATEC CORP	COM NEW	885175307	836	80200 SH	DEFINED 14	74800
5400 THORNBURG MTG INC	COM	885218107	2983	103000 SH	DEFINED 14	600
102400 3COM CORP	COM	885535104	1	289 SH	DEFINED 13	289
0 3COM CORP	COM	885535104	697	167176 SH	DEFINED 14	0
167176 3M CO	COM	88579Y101	340	4146 SH	DEFINED 13	0
4146 3M CO	COM	88579Y101	167653	2043510 SH	DEFINED 14	110400
1933110 TIBCO SOFTWARE INC	COM	88632Q103	28	2082 SH	DEFINED 13	0
2082 TIBCO SOFTWARE INC	COM	88632Q103	248	18600 SH	DEFINED 14	0
18600 TIDEWATER INC	COM	886423102	1209	33947 SH	DEFINED 14	0
33947 TIER TECHNOLOGIES INC	CL B	88650Q100	0	37 SH	DEFINED 13	37
0 TIER TECHNOLOGIES INC	CL B	88650Q100	199	21500 SH	DEFINED 14	21500
0 TIERONE CORP	COM	88650R108	432	17400 SH	DEFINED 14	17400
0 TIFFANY & CO NEW	COM	886547108	8874	277575 SH	DEFINED 14	0
277575 TIMBERLAND CO	CL A	887100105	7121	113634 SH	DEFINED 14	0
113634 TIME WARNER INC	COM	887317105	22	1125 SH	DEFINED 13	100
1025 TIME WARNER INC	COM	887317105	302658	15560813 SH	DEFINED 14	1080600
14480213 TIME WARNER TELECOM INC	CL A	887319101	3	696 SH	DEFINED 13	696
0 TIME WARNER TELECOM INC	CL A	887319101	44	10100 SH	DEFINED 14	0
10100 TIMKEN CO	COM	887389104	5008	192450 SH	DEFINED 14	0
192450 TITAN CORP	COM	888266103	742	45823 SH	DEFINED 14	8900
36923 TODCO	CL A	88889T107	3796	206100 SH	DEFINED 14	67500
138600 TOLL BROTHERS INC	COM	889478103	4100	59756 SH	DEFINED 14	0
59756 TOLLGRADE COMMUNICATIONS INC	COM	889542106	329	26867 SH	DEFINED 14	0
26867 TOMPKINSTRUSTCO INC	COM	890110109	256	4790 SH	DEFINED 14	3690
1100 T00 INC	COM	890333107	2108	86193 SH	DEFINED 14	16000
70193 TOOTSIE ROLL INDS INC	COM	890516107	809	23356 SH	DEFINED 14	0
23356 TORCHMARK CORP	COM	891027104	3	50 SH	DEFINED 13	50
0 TORCHMARK CORP	COM	891027104	22552	394681 SH	DEFINED 14	0
394681 TORO CO	COM	891092108	6684	82123 SH	DEFINED 14	29300
52823 TOTAL SYS SVCS INC	COM	891906109	475	19550 SH	DEFINED 14	0
19550 TOYS R US INC	COM	892335100	15266	745769 SH	DEFINED 14	0
745769 TRACTOR SUPPLY CO	COM	892356106	2838	76281 SH	DEFINED 14	0
76281 TRAMMELL CROW CO	COM	89288R106	290	16000 SH	DEFINED 14	11700
4300 TRANS WORLD ENTMT CORP	COM	89336Q100	195	15600 SH	DEFINED 14	15600
0 TRANSACTION SYS ARCHITECTS	CL A	893416107	301	15154 SH	DEFINED 14	0
15154 TRANSATLANTIC HLDGS INC	COM	893521104	396	6406 SH	DEFINED 14	0

6406 TRANSMETA CORP DEL 0	COM	89376R109	0	205 SH	DEFINED 13	205
12700 TRANSMETA CORP DEL TRANSPRO INC 10065	COM	89376R109	21	12700 SH	DEFINED 14	0
0 TRAVELZOO INC 0	COM	89421Q106	13	141 SH	DEFINED 13	141
1400 TRAVELZOO INC TREDEGAR CORP 75678	COM	89421Q106	391	4100 SH	DEFINED 14	2700
1500 TREX INC TRIAD HOSPITALS INC 43207	COM	894650100	1853	91678 SH	DEFINED 14	16000
130445 TRIARC COS INC 130445	CL B SER 1	895927309	1629	132845 SH	DEFINED 14	2400
687787 TRIBUNE CO NEW TRIMBLE NAVIGATION LTD 0	COM	896047107	28983	687787 SH	DEFINED 14	0
114271 TRIMBLE NAVIGATION LTD TRINITY INDS INC 21055	COM	896239100	0	13 SH	DEFINED 13	13
60373 TRIUMPH GROUP INC NEW 30026	COM	896239100	4636	140321 SH	DEFINED 14	26050
18900 TRIZEC PROPERTIES INC TRIZETTO GROUP INC 12200	COM	896522109	718	21055 SH	DEFINED 14	0
0 TRIPATH IMAGING INC TRUSTCO BK CORP N Y 146088	COM	89674K103	269	60373 SH	DEFINED 14	0
5800 TRUSTMARK CORP TUPPERWARE CORP 26800	COM	896818101	1198	30326 SH	DEFINED 14	300
6900 21ST CENTY INS GROUP II VI INC 1900	COM	89687P107	358	18900 SH	DEFINED 14	0
0 TYCO INTL GROUP S A 0	COM	896882107	194	20400 SH	DEFINED 14	8200
45 TYCO INTL LTD NEW 5915692	COM	896942109	118	13200 SH	DEFINED 14	13200
0 TYSON FOODS INC 0	COM	898349105	2404	174014 SH	DEFINED 14	27926
872535 TYSON FOODS INC UCBH HOLDINGS INC 0	COM	898402102	1162	37400 SH	DEFINED 14	31600
112843 UCBH HOLDINGS INC UGI CORP NEW 115208	COM	899896104	659	31700 SH	DEFINED 14	4900
91036 UICI UIL HLDG CORP 28973	COM	90130N103	136	10000 SH	DEFINED 14	3100
4200 U S B HLDG INC UST INC 470468	COM	902104108	756	17800 SH	DEFINED 14	15900
0 US BANCORP DEL 7118984	DBC3.125% 1/	902118BE7	8424	5000000PRN	DEFINED 03	0
89309 URS CORP NEW USANA HEALTH SCIENCES INC 150806	COM	902124106	3	95 SH	DEFINED 13	50
4000 U S G CORP USEC INC 7800	COM	902124106	226516	6336720 SH	DEFINED 14	421028
0 U S I HLDGS	CL A	902494103	3	150 SH	DEFINED 13	150
	CL A	902494103	17768	965635 SH	DEFINED 14	93100
	COM	90262T308	7	150 SH	DEFINED 13	150
	COM	90262T308	6189	135043 SH	DEFINED 14	22200
	COM	902681105	4713	115208 SH	DEFINED 14	0
	COM	902737105	3086	91036 SH	DEFINED 14	0
	COM	902748102	1486	28973 SH	DEFINED 14	0
	COM	902910108	250	10025 SH	DEFINED 14	5825
	COM	902911106	22634	470468 SH	DEFINED 14	0
	COM NEW	902973304	239247	7633864 SH	DEFINED 14	514880
	COM	903236107	3310	103109 SH	DEFINED 14	13800
	COM	90328M107	7487	218906 SH	DEFINED 14	68100
	COM NEW	903293405	1381	34300 SH	DEFINED 14	30300
	COM	90333E108	324	33400 SH	DEFINED 14	25600
	COM	90333H101	0	20 SH	DEFINED 13	20

0 U S I HLDGS 5200	COM	90333H101	176	15200 SH	DEFINED 14	10000
USA MOBILITY INC 51999	COM	90341G103	1836	51999 SH	DEFINED 03	0
USA MOBILITY INC 500	COM	90341G103	226	6400 SH	DEFINED 14	5900
UBIQUITEL INC 109100	COM	903474302	1334	187300 SH	DEFINED 14	78200
ULTICOM INC 0	COM	903844108	4	250 SH	DEFINED 13	250
ULTICOM INC 0	COM	903844108	428	26700 SH	DEFINED 14	26700
ULTRA PETROLEUM CORP 6534	COM	903914109	314	6534 SH	DEFINED 14	0
ULTRATECH INC 0	COM	904034105	1	50 SH	DEFINED 13	50
ULTRATECH INC 44883	COM	904034105	846	44883 SH	DEFINED 14	0
UMPQUA HLDGS CORP 0	COM	904214103	9	363 SH	DEFINED 13	363
UMPQUA HLDGS CORP 93564	COM	904214103	3252	128920 SH	DEFINED 14	35356
UNIBANCO-UNIAO DE BANCOS BRA 7600	GDR REP PFD UT	90458E107	241	7600 SH	DEFINED 14	0
UNION PAC CORP 650550	COM	907818108	43749	650550 SH	DEFINED 14	0
UNIONBANCAL CORP 30110	COM	908906100	1941	30110 SH	DEFINED 14	0
UNISOURCE ENERGY CORP 70957	COM	909205106	1711	70957 SH	DEFINED 14	0
UNISYS CORP 0	COM	909214108	246	24199 SH	DEFINED 03	24199
UNISYS CORP 897547	COM	909214108	9137	897547 SH	DEFINED 14	0
UNIT CORP 302688	COM	909218109	14737	385688 SH	DEFINED 14	83000
UNITED CMNTY FINL CORP OHIO 5500	COM	909839102	212	18900 SH	DEFINED 14	13400
UNITED CMNTY BKS BLAIRSVLE G 3000	CAP STK	90984P105	340	12600 SH	DEFINED 14	9600
UNITED BANKSHARES INC WEST V 0	COM	909907107	3	90 SH	DEFINED 13	90
UNITED BANKSHARES INC WEST V 92278	COM	909907107	3593	94178 SH	DEFINED 14	1900
UNITED DEFENSE INDS INC 5138	COM	91018B104	243	5138 SH	DEFINED 14	0
UNITED DOMINION REALTY TR IN 0	COM	910197102	1139	45910 SH	DEFINED 10	45910
UNITED DOMINION REALTY TR IN 56592	COM	910197102	1403	56592 SH	DEFINED 14	0
UNITED FIRE & CAS CO 0	COM	910331107	324	9600 SH	DEFINED 14	9600
UNITED INDL CORP 2500	COM	910671106	1046	27000 SH	DEFINED 14	24500
UNITED MICROELECTRONICS CORP 39000	SPONSORED ADR	910873207	138	39000 SH	DEFINED 13	0
UNITED MICROELECTRONICS CORP 372061	SPONSORED ADR	910873207	1313	372061 SH	DEFINED 14	0
UNITED NAT FOODS INC 78654	COM	911163103	2446	78654 SH	DEFINED 14	0
UNITED ONLINE INC 0	COM	911268100	1	93 SH	DEFINED 13	93
UNITED ONLINE INC 6334	COM	911268100	1110	96234 SH	DEFINED 14	89900
UNITED PARCEL SERVICE INC 17	CL B	911312106	1	17 SH	DEFINED 13	0
UNITED PARCEL SERVICE INC 2842477	CL B	911312106	256671	3002877 SH	DEFINED 14	160400
UNITED RENTALS INC 95936	COM	911363109	2426	128336 SH	DEFINED 14	32400
UNITED STATES CELLULAR CORP 8700	COM	911684108	389	8700 SH	DEFINED 14	0
UNITED STATES STL CORP NEW 820459	COM	912909108	48311	942659 SH	DEFINED 14	122200
UNITED STATIONERS INC 0	COM	913004107	0	5 SH	DEFINED 13	5
UNITED STATIONERS INC 75588	COM	913004107	4582	99188 SH	DEFINED 14	23600
UNITED SURGICAL PARTNERS INT 0	COM	913016309	6	139 SH	DEFINED 13	139
UNITED SURGICAL PARTNERS INT	COM	913016309	4810	115353 SH	DEFINED 14	27000

88353 UNITED TECHNOLOGIES CORP 15	COM	913017109	2	15 SH	DEFINED 13	0
UNITED TECHNOLOGIES CORP 1797456	COM	913017109	198551	1921156 SH	DEFINED 14	123700
UNITED THERAPEUTICS CORP DEL 197400	COM	91307C102	13938	308700 SH	DEFINED 14	111300
UNITEDGLOBALCOM 774955	CL A	913247508	7486	774955 SH	DEFINED 03	0
UNITEDGLOBALCOM 35044	CL A	913247508	339	35044 SH	DEFINED 14	0
UNITEDHEALTH GROUP INC 175	COM	91324P102	20	225 SH	DEFINED 13	50
UNITEDHEALTH GROUP INC 1264806	COM	91324P102	112283	1275506 SH	DEFINED 14	10700
UNITRIN INC 57283	COM	913275103	2604	57283 SH	DEFINED 14	0
UNIVERSAL AMERN FINL CORP 0	COM	913377107	167	10800 SH	DEFINED 14	10800
UNIVERSAL COMPRESSION HLDGS 48258	COM	913431102	2474	70858 SH	DEFINED 14	22600
UNIVERSAL CORP VA 10867	COM	913456109	520	10867 SH	DEFINED 14	0
UNIVERSAL ELECTRS INC 9063	COM	913483103	483	27463 SH	DEFINED 14	18400
UNIVERSAL FST PRODS INC 47430	COM	913543104	2449	56430 SH	DEFINED 14	9000
UNIVERSAL HEALTH RLTY INCM T 0	SH BEN INT	91359E105	286	8900 SH	DEFINED 14	8900
UNIVERSAL HLTH SVCS INC 62924	CL B	913903100	2800	62924 SH	DEFINED 14	0
UNIVISION COMMUNICATIONS INC 613201	CL A	914906102	17948	613201 SH	DEFINED 14	0
UNOCAL CORP 666764	COM	915289102	28831	666764 SH	DEFINED 14	0
UNIZAN FINANCIAL CORP 3851	COM	91528W101	217	8238 SH	DEFINED 14	4387
UNUMPROVIDENT CORP 2004342	COM	91529Y106	41514	2314042 SH	DEFINED 14	309700
URBAN OUTFITTERS INC 90147	COM	917047102	4003	90147 SH	DEFINED 14	0
URSTADT BIDDLE PPTYS INS 0	CL A	917286205	244	14300 SH	DEFINED 14	14300
USF CORP 57697	COM	91729Q101	2555	67297 SH	DEFINED 14	9600
UTSTARCOM INC 48689	COM	918076100	1078	48689 SH	DEFINED 14	0
VCA ANTECH INC 77856	COM	918194101	1521	77856 SH	DEFINED 14	0
V F CORP 523945	COM	918204108	29969	541145 SH	DEFINED 14	17200
VALASSIS COMMUNICATIONS INC 28248	COM	918866104	2134	60948 SH	DEFINED 14	32700
VALHI INC NEW 12300	COM	918905100	361	22450 SH	DEFINED 14	10150
VALEANT PHARMACEUTICALS INTL 36260	COM	91911X104	955	36260 SH	DEFINED 14	0
VALERO ENERGY CORP NEW 522573	COM	91913Y100	23725	522573 SH	DEFINED 14	0
VALLEY NATL BANCORP 8713	COM	919794107	241	8713 SH	DEFINED 14	0
VALMONT INDS INC 47359	COM	920253101	1291	51409 SH	DEFINED 14	4050
VALSPAR CORP 42656	COM	920355104	2133	42656 SH	DEFINED 14	0
VARCO INTL INC DEL 41850	COM	922122106	1220	41850 SH	DEFINED 14	0
VARIAN INC 15604	COM	922206107	898	21904 SH	DEFINED 14	6300
VARIAN SEMICONDUCTOR EQUIPMN 0	COM	922207105	1	26 SH	DEFINED 13	26
VARIAN SEMICONDUCTOR EQUIPMN 71792	COM	922207105	2646	71792 SH	DEFINED 14	0
VARIAN MED SYS INC 754542	COM	92220P105	36955	854642 SH	DEFINED 14	100100
VECTREN CORP 41758	COM	92240G101	1119	41758 SH	DEFINED 14	0
VEECO INSTRS INC DEL 58529	COM	922417100	1233	58529 SH	DEFINED 14	0
VENTAS INC 9479	COM	92276F100	260	9479 SH	DEFINED 14	0

VENTANA MED SYS INC 63000	COM	92276H106	6437	100600 SH	DEFINED 14	37600
VERITAS SOFTWARE CO 160	COM	923436109	5	160 SH	DEFINED 13	0
VERITAS SOFTWARE CO 808706	COM	923436109	23089	808706 SH	DEFINED 14	0
VERITY INC 103940	COM	92343C106	1865	142140 SH	DEFINED 14	38200
VERISIGN INC 21607	COM	92343E102	724	21607 SH	DEFINED 14	0
VERITAS DGC INC 66121	COM	92343P107	1482	66121 SH	DEFINED 14	0
VERIZON COMMUNICATIONS 50	COM	92343V104	6	150 SH	DEFINED 13	100
VERIZON COMMUNICATIONS 8565116	COM	92343V104	364809	9005416 SH	DEFINED 14	440300
VERTEX PHARMACEUTICALS INC 34532	COM	92532F100	702	66432 SH	DEFINED 14	31900
VERTRUE INC 32529	COM	92534N101	1572	41629 SH	DEFINED 14	9100
VIACOM INC 20	CL B	925524308	1	20 SH	DEFINED 13	0
VIACOM INC 3736668	CL B	925524308	137093	3767268 SH	DEFINED 14	30600
VIAD CORP 43820	COM NEW	92552R406	1248	43820 SH	DEFINED 14	0
VIASAT INC 0	COM	92552V100	4	147 SH	DEFINED 13	147
VIASAT INC 52302	COM	92552V100	1568	64602 SH	DEFINED 14	12300
VIASYS HEALTHCARE INC 65384	COM NEW	92553Q209	1662	87484 SH	DEFINED 14	22100
VICOR CORP 98508	COM	925815102	1576	120208 SH	DEFINED 14	21700
VIGNETTE CORP 21744	COM	926734104	30	21744 SH	DEFINED 14	0
VINTAGE PETE INC 138435	COM	927460105	3519	155035 SH	DEFINED 14	16600
VISHAY INTERTECHNOLOGY INC 122476	COM	928298108	1840	122476 SH	DEFINED 14	0
VISTEON CORP 269194	COM	92839U107	2630	269194 SH	DEFINED 14	0
VISX INC DEL 21467	COM	92844S105	555	21467 SH	DEFINED 14	0
VITAL SIGNS INC 29994	COM	928469105	1440	36994 SH	DEFINED 14	7000
VITESSE SEMICONDUCTOR CORP 0	COM	928497106	1	352 SH	DEFINED 13	352
VITESSE SEMICONDUCTOR CORP 17075	COM	928497106	60	17075 SH	DEFINED 14	0
VIVUS INC 0	COM	928551100	1	115 SH	DEFINED 13	115
VIVUS INC 11700	COM	928551100	52	11700 SH	DEFINED 14	0
VOLT INFORMATION SCIENCES IN 31205	COM	928703107	1055	35905 SH	DEFINED 14	4700
VOLTERRA SEMICONDUCTOR CORP 0	COM	928708106	237	10700 SH	DEFINED 14	10700
VORNADO RLTY TR 0	SH BEN INT	929042109	3327	43705 SH	DEFINED 10	43705
VORNADO RLTY TR 11360	SH BEN INT	929042109	865	11360 SH	DEFINED 14	0
VULCAN MATLS CO 200242	COM	929160109	10935	200242 SH	DEFINED 14	0
WD-40 CO 38155	COM	929236107	1311	46155 SH	DEFINED 14	8000
WFS FINL INC 4200	COM	92923B106	212	4200 SH	DEFINED 14	0
WGL HLDGS INC 29957	COM	92924F106	1158	37557 SH	DEFINED 14	7600
W HLDG CO INC 11313	COM	929251106	260	11313 SH	DEFINED 14	0
W-H ENERGY SVCS INC 82265	COM	92925E108	2544	113765 SH	DEFINED 14	31500
WJ COMMUNICATIONS INC 17300	COM	929284107	60	17300 SH	DEFINED 14	0
WMS INDS INC 60287	COM	929297109	2022	60287 SH	DEFINED 14	0
WPS RESOURCES CORP 24554	COM	92931B106	1227	24554 SH	DEFINED 14	0

WSFS FINL CORP 0	COM	929328102	276	4600 SH	DEFINED 14	4600
WABASH NATL CORP 76264	COM	929566107	2905	107864 SH	DEFINED 14	31600
WACHOVIA CORP 2ND NEW 0	COM	929903102	3	50 SH	DEFINED 13	50
WACHOVIA CORP 2ND NEW 4976926	COM	929903102	266173	5060326 SH	DEFINED 14	83400
WADDELL & REED FINL INC 36198	CL A	930059100	865	36198 SH	DEFINED 14	0
WAL MART STORES INC 4176	COM	931142103	223	4226 SH	DEFINED 13	50
WAL MART STORES INC 11688570	COM	931142103	652888	12358970 SH	DEFINED 14	670400
WALGREEN CO 500	COM	931422109	19	500 SH	DEFINED 13	0
WALGREEN CO 1971316	COM	931422109	75639	1971316 SH	DEFINED 14	0
WALTER INDS INC 4594	COM	93317Q105	155	4594 SH	DEFINED 03	0
WALTER INDS INC 12546	COM	93317Q105	1698	50346 SH	DEFINED 14	37800
WARNACO GROUP INC 4100	COM NEW	934390402	315	14600 SH	DEFINED 14	10500
WASHINGTON FED INC 38550	COM	938824109	1023	38550 SH	DEFINED 14	0
WASHINGTON MUT INC 2826987	COM	939322103	124400	2942287 SH	DEFINED 14	115300
WASHINGTON POST CO 10559	CL B	939640108	10380	10559 SH	DEFINED 14	0
WASHINGTON REAL ESTATE INVT 4400	SH BEN INT	939653101	285	8400 SH	DEFINED 14	4000
WASHINGTON TR BANCORP 2600	COM	940610108	241	8200 SH	DEFINED 14	5600
WASTE CONNECTIONS INC 94246	COM	941053100	3228	94246 SH	DEFINED 14	0
WASTE MGMT INC DEL 1091885	COM	94106L109	32691	1091885 SH	DEFINED 14	0
WATERS CORP 302497	COM	941848103	14893	318297 SH	DEFINED 14	15800
WATSCO INC 63389	COM	942622200	2609	74089 SH	DEFINED 14	10700
WATSON PHARMACEUTICALS INC 267767	COM	942683103	8785	267767 SH	DEFINED 14	0
WATSON WYATT & CO HLDGS 66284	CL A	942712100	2157	79984 SH	DEFINED 14	13700
WATTS WATER TECHNOLOGIES INC 65716	CL A	942749102	2167	67216 SH	DEFINED 14	1500
WAUSAU-MOSINEE PAPER CORP 108095	COM	943315101	2279	127595 SH	DEFINED 14	19500
WAVE SYSTEMS CORP 12200	CL A	943526103	14	12200 SH	DEFINED 14	0
WAYPOINT FINL CORP 66449	COM	946756103	2015	71089 SH	DEFINED 14	4640
WEBEX COMMUNICATIONS INC 92066	COM	94767L109	2363	99366 SH	DEFINED 14	7300
WEBSense INC 46231	COM	947684106	2345	46231 SH	DEFINED 14	0
WEBMD CORP 0	COM	94769M105	0	45 SH	DEFINED 13	45
WEBMD CORP 27150	COM	94769M105	222	27150 SH	DEFINED 14	0
WEBSTER FINL CORP CONN 29945	COM	947890109	1516	29945 SH	DEFINED 14	0
WEIGHT WATCHERS INTL INC NEW 9600	COM	948626106	394	9600 SH	DEFINED 14	0
WEINGARTEN RLTY INVS 0	SH BEN INT	948741103	1212	30235 SH	DEFINED 10	30235
WEINGARTEN RLTY INVS 38400	SH BEN INT	948741103	1540	38400 SH	DEFINED 14	0
WEIS MKTS INC 2300	COM	948849104	247	6400 SH	DEFINED 14	4100
WELLCARE HEALTH PLANS INC 3400	COM	94946T106	211	6500 SH	DEFINED 14	3100
WELLCHOICE INC 23200	COM	949475107	1239	23200 SH	DEFINED 14	0
WELLMAN INC 60352	COM	949702104	803	75152 SH	DEFINED 14	14800
WELLPOINT INC 55	COM	94973V107	6	55 SH	DEFINED 13	0
WELLPOINT INC	COM	94973V107	140042	1217757 SH	DEFINED 14	116200

1101557							
WELLS FARGO & CO NEW 2560	COM	949746101	159	2560 SH	DEFINED 13		0
WELLS FARGO & CO NEW 5170041	COM	949746101	341169	5489441 SH	DEFINED 14		319400
WELLS GARDNER ELECTRS CORP 16882	COM	949765101	103	16882 SH	DEFINED 14		0
WENDYS INTL INC 239457	COM	950590109	9750	248357 SH	DEFINED 14		8900
WERNER ENTERPRISES INC 34582	COM	950755108	919	40582 SH	DEFINED 14		6000
WESBANCO INC 0	COM	950810101	2	67 SH	DEFINED 13		67
WESBANCO INC 2378	COM	950810101	376	11678 SH	DEFINED 14		9300
WESCO FINL CORP 600	COM	950817106	236	600 SH	DEFINED 14		0
WESCO INTL INC 4800	COM	95082P105	649	21900 SH	DEFINED 14		17100
WEST COAST BANCORP ORE NEW 0	COM	952145100	246	9700 SH	DEFINED 14		9700
WEST CORP 7100	COM	952355105	235	7100 SH	DEFINED 14		0
WEST PHARMACEUTICAL SVSC INC 3600	COM	955306105	433	17300 SH	DEFINED 14		13700
WESTAMERICA BANCORPORATION 17001	COM	957090103	1143	19601 SH	DEFINED 14		2600
WESTAR ENERGY INC 82426	COM	95709T100	1885	82426 SH	DEFINED 14		0
WESTCORP INC 4200	COM	957907108	285	6200 SH	DEFINED 14		2000
WESTERN DIGITAL CORP 21200	COM	958102105	230	21200 SH	DEFINED 14		0
WESTERN GAS RES INC 33114	COM	958259103	969	33114 SH	DEFINED 14		0
WESTERN WIRELESS CORP 118700	CL A	95988E204	3478	118700 SH	DEFINED 14		0
WESTLAKE CHEM CORP 4700	COM	960413102	955	28600 SH	DEFINED 14		23900
WESTWOOD ONE INC 43322	COM	961815107	1167	43322 SH	DEFINED 14		0
WEYERHAEUSER CO 684169	COM	962166104	47751	710369 SH	DEFINED 14		26200
WHIRLPOOL CORP 243478	COM	963320106	16851	243478 SH	DEFINED 14		0
WHITNEY HLDG CORP 86130	COM	966612103	3875	86130 SH	DEFINED 14		0
WHOLE FOODS MKT INC 0	COM	966837106	5	55 SH	DEFINED 13		55
WHOLE FOODS MKT INC 43618	COM	966837106	4159	43618 SH	DEFINED 14		0
WILD OATS MARKETS INC 32200	COM	96808B107	779	88400 SH	DEFINED 14		56200
WILEY JOHN & SONS INC 6400	CL A	968223206	223	6400 SH	DEFINED 14		0
WILLIAMS COS INC DEL 1000	COM	969457100	16	1000 SH	DEFINED 13		0
WILLIAMS COS INC DEL 1039232	COM	969457100	16929	1039232 SH	DEFINED 14		0
WILLIAMS SONOMA INC 55673	COM	969904101	1951	55673 SH	DEFINED 14		0
WILMINGTON TRUST CORP 40091	COM	971807102	1449	40091 SH	DEFINED 14		0
WILSHIRE BANCORP INC 0	COM	97186T108	549	33200 SH	DEFINED 14		33200
WILSON GREATBATCH TECHNOLOGI 43458	COM	972232102	974	43458 SH	DEFINED 14		0
WIND RIVER SYSTEMS INC 78761	COM	973149107	2522	186161 SH	DEFINED 14		107400
WINN DIXIE STORES INC 11832	COM	974280109	54	11832 SH	DEFINED 14		0
WINNEBAGO INDS INC 195000	COM	974637100	9804	250900 SH	DEFINED 14		55900
WINSTON HOTELS INC 0	COM	97563A102	237	19800 SH	DEFINED 14		19800
WINTRUST FINANCIAL CORP 28	COM	97650W108	82	1446 SH	DEFINED 13		1418
WINTRUST FINANCIAL CORP 55013	COM	97650W108	4278	75113 SH	DEFINED 14		20100
WIPRO LTD 81000	SPON ADR 1 SH	97651M109	1997	81000 SH	DEFINED 14		0

WISCONSIN ENERGY CORP 102953	COM	976657106	3471	102953 SH	DEFINED 14	0
WITNESS SYS INC 9300	COM	977424100	182	10414 SH	DEFINED 13	1114
WITNESS SYS INC 0	COM	977424100	367	21000 SH	DEFINED 14	21000
WOLVERINE TUBE INC 27884	COM	978093102	360	27884 SH	DEFINED 14	0
WOLVERINE WORLD WIDE INC 94994	COM	978097103	4387	139494 SH	DEFINED 14	44500
WOODWARD GOVERNOR CO 27139	COM	980745103	2323	32439 SH	DEFINED 14	5300
WORLD ACCEP CORP DEL 42983	COM	981419104	1628	59183 SH	DEFINED 14	16200
WORTHINGTON INDS INC 37972	COM	981811102	743	37972 SH	DEFINED 14	0
WRIGLEY WM JR CO 437272	COM	982526105	31099	449472 SH	DEFINED 14	12200
WYETH 16035	COM	983024100	685	16085 SH	DEFINED 13	50
WYETH 4016001	COM	983024100	180347	4234501 SH	DEFINED 14	218500
WYNN RESORTS LTD 7265	COM	983134107	486	7265 SH	DEFINED 14	0
XM SATELLITE RADIO HLDGS INC 0	CL A	983759101	20	544 SH	DEFINED 13	544
XM SATELLITE RADIO HLDGS INC 17750	CL A	983759101	668	17750 SH	DEFINED 14	0
X-RITE INC 52864	COM	983857103	1000	62464 SH	DEFINED 14	9600
XT0 ENERGY INC 230	COM	98385X106	8	230 SH	DEFINED 13	0
XT0 ENERGY INC 420116	COM	98385X106	14864	420116 SH	DEFINED 14	0
XCEL ENERGY INC 1496363	COM	98389B100	29332	1610363 SH	DEFINED 14	114000
XILINX INC 648732	COM	983919101	19248	648732 SH	DEFINED 14	0
XEROX CORP 0	COM	984121103	3	150 SH	DEFINED 13	150
XEROX CORP 3567243	COM	984121103	66901	3933043 SH	DEFINED 14	365800
XEROX CORP 50000	PFD CONV SER C	984121509	7388	50000 SH	DEFINED 03	0
YAH00 INC 4181257	COM	984332106	173360	4600857 SH	DEFINED 14	419600
YANKEE CANDLE INC 324900	COM	984757104	14659	441800 SH	DEFINED 14	116900
YELLOW ROADWAY CORP 109289	COM	985577105	6088	109289 SH	DEFINED 14	0
YORK INTL CORP NEW 19132	COM	986670107	661	19132 SH	DEFINED 14	0
YUM BRANDS INC 902319	COM	988498101	45464	963619 SH	DEFINED 14	61300
ZALE CORP NEW 103333	COM	988858106	3705	124033 SH	DEFINED 14	20700
ZEBRA TECHNOLOGIES CORP 0	CL A	989207105	1	22 SH	DEFINED 13	22
ZEBRA TECHNOLOGIES CORP 118015	CL A	989207105	6642	118015 SH	DEFINED 14	0
ZENITH NATL INS CORP 40859	COM	989390109	2729	54759 SH	DEFINED 14	13900
ZIMMER HLDGS INC 800	COM	98956P102	64	800 SH	DEFINED 13	0
ZIMMER HLDGS INC 598138	COM	98956P102	49261	618438 SH	DEFINED 14	20300
ZIONS BANCORPORATION 290337	COM	989701107	19922	292837 SH	DEFINED 14	2500
ZIX CORP 60597	COM	98974P100	312	60597 SH	DEFINED 14	0
ACE LTD 53	ORD	G0070K103	2	53 SH	DEFINED 13	0
ACE LTD 1388194	ORD	G0070K103	66636	1557894 SH	DEFINED 14	169700
BUNGE LIMITED 140	COM	G16962105	8	140 SH	DEFINED 13	0
BUNGE LIMITED 9600	COM	G16962105	547	9600 SH	DEFINED 14	0
COOPER INDS LTD 573615	CL A	G24182100	40956	603115 SH	DEFINED 14	29500

EVEREST RE GROUP LTD 55	COM	G3223R108	5	55 SH	DEFINED 13	0
EVEREST RE GROUP LTD 86715	COM	G3223R108	7766	86715 SH	DEFINED 14	0
FRESH DEL MONTE PRODUCE INC 7500	ORD	G36738105	222	7500 SH	DEFINED 14	0
GLOBAL SANTAFE CORP 24834	SHS	G3930E101	822	24834 SH	DEFINED 14	0
INGERSOLL-RAND COMPANY LTD 766699	CL A	G4776G101	66665	830199 SH	DEFINED 14	63500
MARVELL TECHNOLOGY GROUP LTD 0	ORD	G5876H105	11	298 SH	DEFINED 13	298
MARVELL TECHNOLOGY GROUP LTD 20673	ORD	G5876H105	733	20673 SH	DEFINED 14	0
NABORS INDUSTRIES LTD 286952	SHS	G6359F103	14718	286952 SH	DEFINED 14	0
NOBLE CORPORATION 313208	SHS	G65422100	15982	321308 SH	DEFINED 14	8100
SEAGATE TECHNOLOGY 39800	SHS	G7945J104	687	39800 SH	DEFINED 14	0
TRANSOCEAN INC 633683	ORD	G90078109	26862	633683 SH	DEFINED 14	0
WEATHERFORD INTERNATIONAL LT 187782	COM	G95089101	9633	187782 SH	DEFINED 14	0
WHITE MTNS INS GROUP LTD 900	COM	G9618E107	581	900 SH	DEFINED 14	0
XL CAP LTD 10	CL A	G98255105	1	10 SH	DEFINED 13	0
XL CAP LTD 306312	CL A	G98255105	23785	306312 SH	DEFINED 14	0
XOMA LTD 1200	ORD	G9825R107	3	1300 SH	DEFINED 13	100
XOMA LTD 11100	ORD	G9825R107	29	11100 SH	DEFINED 14	0
ALVARION LTD 41700	SHS	M0861T100	553	41700 SH	DEFINED 14	0
CHECK POINT SOFTWARE TECH LT 599	ORD	M22465104	15	599 SH	DEFINED 13	0
CHECK POINT SOFTWARE TECH LT 52520	ORD	M22465104	1294	52520 SH	DEFINED 14	0
LIPMAN ELECTRONIC ENGINEERIN 26200	ORD	M6772H101	731	26200 SH	DEFINED 14	0
M SYS FLASH DISK PIONEERS LT 0	ORD	M7061C100	3	167 SH	DEFINED 13	167
M SYS FLASH DISK PIONEERS LT 28600	ORD	M7061C100	564	28600 SH	DEFINED 14	0
ORBOTECH LTD 0	ORD	M75253100	1	25 SH	DEFINED 13	25
ORBOTECH LTD 41900	ORD	M75253100	890	41900 SH	DEFINED 14	0
RADWARE LTD 10700	ORD	M81873107	280	10700 SH	DEFINED 14	0
ROYAL CARIBBEAN CRUISES LTD 17100	COM	V7780T103	931	17100 SH	DEFINED 14	0

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