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AMERICAN EXPRESS FINANCIAL CORP
Form 13F-HR
November 01, 2004

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

FORM 13 (F) COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

Name: American Express Financial Corporation
Address: 430 AXP Financial Center
Minneapolis, MN 55474-0000

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Jeffrey Fox
Title: V.P. Investment Accounting
Phone: 612-671-6741

Signature, Place, and Date of Signing:

/s/ Jeffrey Fox Minneapolis, MN October 06, 2004

[Signature] [City, State] [Date]

Report Type (Check only one.):

13F HOLDINGS REPORT.
 13F NOTICE.
 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 13
Form 13F Information Table Entry Total: 5066
Form 13F Information Table Value Total: \$61134620 (thousands)

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List of Other Included Managers:

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

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN CALL	PUT/ CALL	INVSTMT DSCRETN		
AAON INC	COM	000360206	663	38100	SH		DEFINED	01	
AAR CORP	COM	000361105	1065	85515	SH		DEFINED	01	
LIPMAN ELECTRONIC ENGINEERIG	COM	000428011	2393	101940	SH		DEFINED	01	1
ADC TELECOM	COM	000886101	87	48149	SH		DEFINED	01	
ADC TELECOM	COM	000886101	339	187048	SH		DEFINED	01	0
ADC TELECOM	COM	000886101	87	48800	SH		DEFINED	01	1
ROYAL CARIBBEAN COM USD0.01	COM	000886286	4612	105800	SH		DEFINED	01	1
ADE CORP S	COM	00089C107	2136	125378	SH		DEFINED	01	
ADE CORP S	COM	00089C107	16	950	SH		DEFINED	01	0
ADE CORP S	COM	00089C107	73	4300	SH		DEFINED	01	0
ACT TELECONFERENCING INC	COM	000955104	419	332310	SH		DEFINED	01	
ABM INDUSTRIES INC	COM	000957100	2586	128334	SH		DEFINED	01	
AFLAC INC S	COM	001055102	193314	4930225	SH		DEFINED	01	
AFLAC INC S	COM	001055102	2927	74630	SH		DEFINED	01	0
AFLAC INC S	COM	001055102	5470	139485	SH		DEFINED	01	0
ORBOTECH LTD	COM	001082338	37	2100	SH		DEFINED	01	1
CHECK POINT SFTWRE ORD ILS1	COM	001082411	24263	1429717	SH		DEFINED	01	1
AGCO CORP	COM	001084102	8561	378525	SH		DEFINED	01	
AGCO CORP	COM	001084102	1450	64115	SH		DEFINED	01	0
AGL RESOURCES INC	COM	001204106	1657	53855	SH		DEFINED	01	
AGL RESOURCES INC	COM	001204106	22	716	SH		DEFINED	01	0
AGL RESOURCES INC	COM	001204106	128	4161	SH		DEFINED	01	0
AES CORP S	COM	00130H105	385	38556	SH		DEFINED	01	
AES CORP S	COM	00130H105	1472	147343	SH		DEFINED	01	0
ALCON INC	COM	001382649	15	188	SH		DEFINED	01	1
AK STEEL	COM	001547108	3247	398000	SH		DEFINED	01	
AK STEEL	COM	001547108	22	2720	SH		DEFINED	01	0
AK STEEL	COM	001547108	133	16300	SH		DEFINED	01	0
AMB PROPERTY CORP.	COM	00163T109	1921	51900	SH		DEFINED	01	
AMC ENTERTAINMENT IN S	COM	001669100	2337	122078	SH		DEFINED	01	
AMLI RESIDENTIAL PROP	COM	001735109	1277	41800	SH		DEFINED	01	
AMN HEALTHCARE SERV.	COM	001744101	1744	145890	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	23866	3256000	SH		DEFINED	01	
AMR CORP DEL	COM	001765106	86	11800	SH		DEFINED	01	0
AMR CORP DEL	COM	001765106	332	45300	SH		DEFINED	01	0
ATI TECHNOLOGIES FSUSD	COM	001941103	21	1402	SH		DEFINED	01	0
AT&T CORP	COM	001957505	61676	4306932	SH		DEFINED	01	

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AT&T CORP	COM	001957505	479	33383	SH	DEFINED	01	0
AT&T CORP	COM	001957505	3871	270331	SH	DEFINED	01	0
AT&T CORP	COM	001957505	1146	80000	SH	DEFINED	01	1
AT&T CORP	COM	001957505	600	41894	SH	DEFINED	01	1
A.S.V. INC	COM	001963107	1909	51000	SH	DEFINED	01	
A.S.V. INC	COM	001963107	4	110	SH	DEFINED	01	0
ATMI INC	COM	00207R101	1695	82767	SH	DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	65900	4458665	SH	DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	1038	70209	SH	DEFINED	01	0
AT&T WIRELESS SVCS	COM	00209A106	9322	630702	SH	DEFINED	01	0
AARON RENTS INC	COM	002535201	6637	304981	SH	DEFINED	01	
AARON RENTS INC-CL A	COM	002535300	89	4500	SH	DEFINED	01	
ABAXIS S	COM	002567105	330	25352	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	8337	196799	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	25	589	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	15319	361639	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	6980	164780	SH	DEFINED	01	1
ABERCROMBIE & FITCH S	COM	002896207	74	2360	SH	DEFINED	01	
ABERCROMBIE & FITCH S	COM	002896207	682	21662	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	1913	193900	SH	DEFINED	01	
ABLE LABORATORIES INC S	COM	00371N407	705	36770	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	17944	2843650	SH	DEFINED	01	
ACADIA REALTY TRUST S	COM	004239109	2060	139611	SH	DEFINED	01	
ACAMBIS PLC-SPONS ADR FSUSD	COM	004286100	104	9500	SH	DEFINED	01	
ACCESS PHARMACEUTICALS INC	COM	00431M209	827	140460	SH	DEFINED	01	
ACCREDITED HOME LENDERS	COM	00437P107	5698	147904	SH	DEFINED	01	
ACCREDITED HOME LENDERS	COM	00437P107	1012	26299	SH	DEFINED	01	1
ACCREDO HEALTH INC	COM	00437V104	3152	133761	SH	DEFINED	01	
ACE CASH EXPRESS INC	COM	004403101	457	17561	SH	DEFINED	01	
ACTIVISION INC S	COM	004930202	3063	220876	SH	DEFINED	01	
ACTION PERFORMANCE S	COM	004933107	649	64141	SH	DEFINED	01	
ACTEL CORP	COM	004934105	1045	68727	SH	DEFINED	01	
ACTUANT CORPORATION.	COM	00508X203	4852	117740	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	2873	120873	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	38522	1622648	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	1162	48995	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	2433	102500	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	5241	689700	SH	DEFINED	01	
ADAPTEC INC	COM	00651F108	20	2660	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	120	15800	SH	DEFINED	01	0
ADESA INC	COM	00686U104	82	5000	SH	DEFINED	01	
ADMINISTAFF INC	COM	007094105	831	70980	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	23719	479466	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	782	15784	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	4272	86367	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	42820	865733	SH	DEFINED	01	1
ADVANCE AUTO PARTS.	COM	00751Y106	16575	481800	SH	DEFINED	01	
ADVANCED MKTG SERV S	COM	00753T105	545	50516	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	498	16400	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	15055	496025	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	642	21150	SH	DEFINED	01	0
ADVO INC S	COM	007585102	5790	187120	SH	DEFINED	01	
ADVANCED POWER TECH S	COM	00761E108	426	50000	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	8520	215304	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	5	130	SH	DEFINED	01	0
AEROFLEX INC	COM	007768104	5191	491058	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	19	1802	SH	DEFINED	01	0
AEROFLEX INC	COM	007768104	86	8098	SH	DEFINED	01	0
AEROPOSTALE INC. S	COM	007865108	3930	149968	SH	DEFINED	01	
AEROPOSTALE INC. S	COM	007865108	188	7170	SH	DEFINED	01	0
ADVANCED MICRO DEV S	COM	007903107	651	50016	SH	DEFINED	01	
ADVANCED MICRO DEV S	COM	007903107	1063	81765	SH	DEFINED	01	0

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ADVANTA B		COM	007942204	2886	119353	SH	DEFINED	01
ADVANCED ENERGY IND		COM	007973100	856	92114	SH	DEFINED	01
ADVENT SOFTWARE	S	COM	007974108	12771	758810	SH	DEFINED	01
ADVENT SOFTWARE	S	COM	007974108	379	22554	SH	DEFINED	01 0
ADVENT SOFTWARE	S	COM	007974108	794	47200	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	146604	1467082	SH	DEFINED	01
AETNA INC NEW	S	COM	00817Y108	2649	26500	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	3555	35571	SH	DEFINED	01 0
AETNA INC NEW	S	COM	00817Y108	478	4779	SH	DEFINED	01 1
AFFILIATED COMPUTER		COM	008190100	92220	1656538	SH	DEFINED	01
AFFILIATED COMPUTER		COM	008190100	4020	72200	SH	DEFINED	01 0
AFFILIATED COMPUTER		COM	008190100	1650	29645	SH	DEFINED	01 0
AFFILIATED COMPUTER		COM	008190100	4452	80000	SH	DEFINED	01 1
AFFILIATED MANAGERS	S	COM	008252108	8791	164192	SH	DEFINED	01
AFFILIATED MANAGERS	S	COM	008252108	88	1640	SH	DEFINED	01 0
AFFYMETRIX.		COM	00826T108	276	9000	SH	DEFINED	01
AFFYMETRIX.		COM	00826T108	423	13798	SH	DEFINED	01 1
AFFIRMATIVE INSURANCE HOLDING		COM	008272106	1590	100000	SH	DEFINED	01 1
AFFORDABLE RESIDENTIAL COMMU		COM	008273104	582	39882	SH	DEFINED	01
AFTERMARKET TECH.	S	COM	008318107	1929	153336	SH	DEFINED	01
AGERE SYSTEMS INC-CL A		COM	00845V100	1357	1292100	SH	DEFINED	01
AGERE SYSTEMS INC-CL A		COM	00845V100	624	600000	SH	DEFINED	01 1
AGILENT TECHNOLOGIES		COM	00846U101	7650	354631	SH	DEFINED	01
AGILENT TECHNOLOGIES		COM	00846U101	100	4650	SH	DEFINED	01 0
AGILENT TECHNOLOGIES		COM	00846U101	2851	132138	SH	DEFINED	01 0
AGILENT TECH CVT		CONV BND	00846UAB7	1604	1600000	PRN	DEFINED	01
AGILE SOFTWARE CORP		COM	00846X105	932	117600	SH	DEFINED	01
AGNICO EAGLE MINES	FSUSD	COM	008474108	2516	176200	SH	DEFINED	01
AGNICO EAGLE MINES	FSUSD	COM	008474108	1428	100000	SH	DEFINED	01 0
AGILYSYS INC	S	COM	00847J105	5237	302929	SH	DEFINED	01
AGREE REALTY CORP	S	COM	008492100	1080	38024	SH	DEFINED	01
AGRIUM		COM	008916108	6660	374994	SH	DEFINED	01
AIR FRANCE ADR		COM	009119108	5464	343420	SH	DEFINED	01
AIR FRANCE ADR WTS		WT	009119116	303	312200	SH	DEFINED	01
AIR PROD & CHEM		COM	009158106	51197	941475	SH	DEFINED	01
AIR PROD & CHEM		COM	009158106	2773	50988	SH	DEFINED	01 0
AIR PROD & CHEM		COM	009158106	5414	99563	SH	DEFINED	01 0
AIRGAS INC		COM	009363102	4479	186090	SH	DEFINED	01
AIRGAS INC		COM	009363102	350	14580	SH	DEFINED	01 0
AIRGAS INC		COM	009363102	185	7700	SH	DEFINED	01 0
AIRGAS INC		COM	009363102	2526	105000	SH	DEFINED	01 1
AIRTRAN HOLDINGS INC	S	COM	00949P108	2855	286629	SH	DEFINED	01
AKAMAI TECHNOLOGIES.		COM	00971T101	584	41558	SH	DEFINED	01
ALABAMA NATL BANC..	S	COM	010317105	2662	44463	SH	DEFINED	01
ALAMO GROUP INC.	S	COM	011311107	503	26900	SH	DEFINED	01
ALAMOSA HOLDINGS INC		COM	011589108	956	125069	SH	DEFINED	01
ALASKA AIRGROUP		COM	011659109	6343	256000	SH	DEFINED	01
ALBANY INTL CORP NEW		COM	012348108	2612	87630	SH	DEFINED	01
ALBANY MOLECULAR RES		COM	012423109	578	60200	SH	DEFINED	01
ALBEMARLE CORP		COM	012653101	4654	132646	SH	DEFINED	01
ALBERTO CULVER	S	COM	013068101	234	5378	SH	DEFINED	01
ALBERTO CULVER	S	COM	013068101	910	20919	SH	DEFINED	01 0
ALBERTSONS INC		COM	013104104	8321	347694	SH	DEFINED	01
ALBERTSONS INC		COM	013104104	52	2166	SH	DEFINED	01 0
ALBERTSONS INC		COM	013104104	2035	85051	SH	DEFINED	01 0
ALBERTSONS INC		COM	013104104	120	5000	SH	DEFINED	01 1
ALCAN INC		COM	013716105	7994	167235	SH	DEFINED	01
ALCOA INC		COM	013817101	138844	4133480	SH	DEFINED	01
ALCOA INC		COM	013817101	1349	40170	SH	DEFINED	01 0
ALCOA INC		COM	013817101	10038	298852	SH	DEFINED	01 0
ALCOA INC		COM	013817101	5693	169600	SH	DEFINED	01 1
ALDERWOODS GROUP INC	S	COM	014383103	13	1270	SH	DEFINED	01 0

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ALDERWOODS GROUP INC	S	COM	014383103	72	7300	SH	DEFINED	01	0
ALEXANDERS INC	S	COM	014752109	35	175	SH	DEFINED	01	
ALEXION PHARMACEUTIC		COM	015351109	477	26500	SH	DEFINED	01	
ALFA CORP		COM	015385107	256	18322	SH	DEFINED	01	
ALIGN TECHNOLOGY INC.		COM	016255101	165	10804	SH	DEFINED	01	
ALKERMES INC		COM	01642T108	807	69900	SH	DEFINED	01	
ALLEGHANY CORP		COM	017175100	3880	14216	SH	DEFINED	01	
ALLEGHENY ENERGY	S	COM	017361106	3671	230067	SH	DEFINED	01	
ALLEGHENY ENERGY	S	COM	017361106	468	29353	SH	DEFINED	01	0
ALLEGHENY TECHNOLOGY		COM	01741R102	5198	284796	SH	DEFINED	01	
ALLEGHENY TECHNOLOGY		COM	01741R102	20	1100	SH	DEFINED	01	0
ALLEGHENY TECHNOLOGY		COM	01741R102	509	27871	SH	DEFINED	01	0
ALLERGAN INC		COM	018490102	13379	184419	SH	DEFINED	01	
ALLERGAN INC		COM	018490102	22	300	SH	DEFINED	01	0
ALLERGAN INC		COM	018490102	2204	30377	SH	DEFINED	01	0
ALLERGAN INC		COM	018490102	692	9265	SH	DEFINED	01	1
ALLERGAN INC CVT		CONV BND	018490AE2	731	800000	PRN	DEFINED	01	
ALLETE INC		COM	018522300	2563	78841	SH	DEFINED	01	
ALLIANCE BANKSHARES CORP	S	COM	018535104	499	32862	SH	DEFINED	01	
ALLIANCE CAPITAL STK		COM	01855A101	64	1800	SH	DEFINED	01	0
ALLIANCE DATA SYSTEM		COM	018581108	23848	587950	SH	DEFINED	01	
ALLIANCE GAMING CORP		COM	01859P609	3112	206600	SH	DEFINED	01	
ALLIANCE GAMING CORP		COM	01859P609	3	180	SH	DEFINED	01	0
ALLIANCE IMAGING INC.		COM	018606202	18	2393	SH	DEFINED	01	
ALLIANCE SEMI CONDUCT		COM	01877H100	324	93514	SH	DEFINED	01	
ALLIANCE RESOURCE PARTNERS	S	COM	01877R108	390	7009	SH	DEFINED	01	
ALLIANT ENERGY CORP		COM	018802108	108	4400	SH	DEFINED	01	1
ALLIANT TECHSYSTEMS	S	COM	018804104	7745	128000	SH	DEFINED	01	
ALLIED DOMEQ SPS-ADR		COM	019121201	3462	101000	SH	DEFINED	01	
ALLIED HEALTHCARE INTL INC		COM	01923A109	133	25000	SH	DEFINED	01	1
ALLIED WASTE IND		COM	019589308	2424	273887	SH	DEFINED	01	
ALLIED WASTE IND		COM	019589308	649	73370	SH	DEFINED	01	0
ALLMERICA FINANCIAL	S	COM	019754100	2899	107812	SH	DEFINED	01	
ALLMERICA FINANCIAL	S	COM	019754100	14	538	SH	DEFINED	01	0
ALLMERICA FINANCIAL	S	COM	019754100	87	3223	SH	DEFINED	01	0
ALLSCRIPTS HLTHCARE		COM	01988P108	2492	276900	SH	DEFINED	01	
ALLSCRIPTS HLTHCARE		COM	01988P108	6	630	SH	DEFINED	01	0
ALLSTATE CORP		COM	020002101	74644	1555409	SH	DEFINED	01	
ALLSTATE CORP		COM	020002101	3098	64539	SH	DEFINED	01	0
ALLSTATE CORP		COM	020002101	7704	160534	SH	DEFINED	01	0
ALLSTATE CORP		COM	020002101	292	6100	SH	DEFINED	01	1
ALLTEL CORP		COM	020039103	5092	92747	SH	DEFINED	01	
ALLTEL CORP		COM	020039103	3913	71262	SH	DEFINED	01	0
ALNYLAM PHARMACEUTICALS INC		COM	02043Q107	860	149307	SH	DEFINED	01	0
ALPHARMA INC CL A		COM	020813101	2540	138862	SH	DEFINED	01	
ALTERA CORP		COM	021441100	20034	1023731	SH	DEFINED	01	
ALTERA CORP		COM	021441100	396	20190	SH	DEFINED	01	0
ALTERA CORP		COM	021441100	2478	126642	SH	DEFINED	01	0
ALTERA CORP		COM	021441100	146	7500	SH	DEFINED	01	1
ALTIRIS INC		COM	02148M100	2481	78400	SH	DEFINED	01	
ALTIRIS INC		COM	02148M100	6	180	SH	DEFINED	01	0
ALTRIA GROUP INC		COM	02209S103	377151	8017672	SH	DEFINED	01	
ALTRIA GROUP INC		COM	02209S103	6398	135443	SH	DEFINED	01	0
ALTRIA GROUP INC		COM	02209S103	24564	522193	SH	DEFINED	01	0
ALTRIA GROUP INC		COM	02209S103	27235	579292	SH	DEFINED	01	1
ALTRIA GROUP INC		COM	02209S103	2555	54306	SH	DEFINED	01	1
AMAZON COM INC	S	COM	023135106	64	1564	SH	DEFINED	01	0
AMBAC FINANCIAL GRP		COM	023139108	1832	22912	SH	DEFINED	01	
AMBAC FINANCIAL GRP		COM	023139108	2004	25070	SH	DEFINED	01	0
AMBASSADORS GROUP INC	S	COM	023177108	15	567	SH	DEFINED	01	
AMCOL INTL CORP.		COM	02341W103	1553	81239	SH	DEFINED	01	
AMEDISYS INC	S	COM	023436108	1648	55000	SH	DEFINED	01	

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AMEDISYS INC	S	COM	023436108	5	170	SH	DEFINED	01	0
AMEDISYS INC	S	COM	023436108	135	4500	SH	DEFINED	01	1
AMERADA HESS		COM	023551104	22528	253110	SH	DEFINED	01	
AMERADA HESS		COM	023551104	1853	20815	SH	DEFINED	01	0
AMERADA HESS		COM	023551104	684	7686	SH	DEFINED	01	1
AMERADA HESS CVT PFD		CONV PRF	023551401	1650	20667	SH	DEFINED	01	0
AMEREN CORP		COM	023608102	5957	129082	SH	DEFINED	01	
AMEREN CORP		COM	023608102	2068	44815	SH	DEFINED	01	0
AMERICA SERVICE GROUP INC		COM	02364L109	18	436	SH	DEFINED	01	
AMERICA MOVIL SA CV.		COM	02364W105	956	24487	SH	DEFINED	01	
AMERICA MOVIL SA CV.		COM	02364W105	769	19700	SH	DEFINED	01	0
AMERICA MOVIL SA CV.		COM	02364W105	31	800	SH	DEFINED	01	0
AMERICA MOVIL SA CV.		COM	02364W105	181914	4660800	SH	DEFINED	01	1
AMERICA MOVIL SA CV.		COM	02364W105	3962	101501	SH	DEFINED	01	1
AMERICA WEST HLDG CP		COM	023657208	1724	319283	SH	DEFINED	01	
AMCORE FINL INC		COM	023912108	254	8911	SH	DEFINED	01	
AMER AXLE & MFG HDGS	S	COM	024061103	2990	102216	SH	DEFINED	01	
AMER AXLE & MFG HDGS	S	COM	024061103	65	2300	SH	DEFINED	01	1
AMER CAP STRATEGIES.		COM	024937104	86	2738	SH	DEFINED	01	
AMER CAP STRATEGIES.		COM	024937104	2019	64500	SH	DEFINED	01	1
AMERICAN ELEC PWR	S	COM	025537101	1540	48185	SH	DEFINED	01	
AMERICAN ELEC PWR	S	COM	025537101	2924	91496	SH	DEFINED	01	0
AMERICAN ELEC PWR	S	COM	025537101	271	8450	SH	DEFINED	01	1
AMERICAN EAGLE OUTFI		COM	02553E106	4174	113255	SH	DEFINED	01	
AMERICAN EAGLE OUTFI		COM	02553E106	741	20100	SH	DEFINED	01	0
AEMG - SMALL CAP GROWTH FUND		COM	025810987	14923	10000000	SH	DEFINED	01	0
AMERICAN EXPRESS		COM	025816109	3891	75611	SH	DEFINED	01	
AMERICAN EXPRESS		COM	025816109	15113	293682	SH	DEFINED	01	0
AMERICAN EXPRESS		COM	025816109	6364	123700	SH	DEFINED	01	1
AMERICAN FINCIAL GRP		COM	025932104	802	26825	SH	DEFINED	01	
AMERICAN FINCIAL GRP		COM	025932104	85	2833	SH	DEFINED	01	0
AMERICAN FINANCIAL REALTY TR		COM	02607P305	121	8600	SH	DEFINED	01	
AMERICAN FINANCIAL REALTY TR		COM	02607P305	423	30000	SH	DEFINED	01	1
AM GREETINGS CL A	S	COM	026375105	5429	216109	SH	DEFINED	01	
AM GREETINGS CL A	S	COM	026375105	28	1120	SH	DEFINED	01	0
AM GREETINGS CL A	S	COM	026375105	161	6400	SH	DEFINED	01	0
AMERICAN HEALTHWAYS.	S	COM	02649V104	3043	104540	SH	DEFINED	01	
AMERICAN HOME MORTGAGE INV		COM	02660R107	402	14375	SH	DEFINED	01	
AMERICAN INTL GROUP		COM	026874107	819383	12051484	SH	DEFINED	01	
AMERICAN INTL GROUP		COM	026874107	16215	238505	SH	DEFINED	01	0
AMERICAN INTL GROUP		COM	026874107	43728	643152	SH	DEFINED	01	0
AMERICAN INTL GROUP		COM	026874107	94532	1390759	SH	DEFINED	01	1
AMERICAN INTL GROUP		COM	026874107	76	1123	SH	DEFINED	01	1
AMER ITALIAN PASTA		COM	027070101	5498	210265	SH	DEFINED	01	
AMERICAN MEDICAL SYS..		COM	02744M108	3874	106800	SH	DEFINED	01	
AMERICAN NATL INS CO	S	COM	028591105	3707	38300	SH	DEFINED	01	
AMERICAN PHARM PART.	S	COM	02886P109	10098	366300	SH	DEFINED	01	
AMERICAN PHARM PART.	S	COM	02886P109	340	12320	SH	DEFINED	01	0
AMERICAN PHARM PART.	S	COM	02886P109	633	22950	SH	DEFINED	01	0
AMERICAN PHYSICIANS CAP INC		COM	028884104	263	8600	SH	DEFINED	01	
AMER PWR CONVERSION		COM	029066107	28760	1653808	SH	DEFINED	01	
AMER PWR CONVERSION		COM	029066107	873	50209	SH	DEFINED	01	0
AMER PWR CONVERSION		COM	029066107	2508	144242	SH	DEFINED	01	0
AMERICAN STD CO		COM	029712106	13081	336162	SH	DEFINED	01	
AMERICAN STD CO		COM	029712106	2464	63300	SH	DEFINED	01	0
AMERICAN STD CO		COM	029712106	1928	49550	SH	DEFINED	01	0
AMERICAN STS WATER		COM	029899101	1098	44100	SH	DEFINED	01	
AMERICAN TOWER CORP	S	COM	029912201	48476	3159780	SH	DEFINED	01	1
AMERICAN VANGUARD CORP		COM	030371108	536	15000	SH	DEFINED	01	
AMERICAN WOODMARK CORP.		COM	030506109	4442	119988	SH	DEFINED	01	
AMERICREDIT CORP		COM	03060R101	5352	256300	SH	DEFINED	01	
AMERICREDIT CORP		COM	03060R101	84	4044	SH	DEFINED	01	0

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AMERICREDIT CORP	COM	03060R101	2601	124891	SH	DEFINED	01	1
AMERISTAR CASINOS IN	COM	03070Q101	838	27692	SH	DEFINED	01	
AMERON INTL CORP. S	COM	030710107	207	6261	SH	DEFINED	01	
AMERIVEST PROPERTIES INC	COM	03071L101	233	34866	SH	DEFINED	01	
AMERUS GROUP CO	COM	03072M108	3953	96405	SH	DEFINED	01	
AMERUS GROUP CO	COM	03072M108	38	930	SH	DEFINED	01	0
AMERUS GROUP CO	COM	03072M108	221	5400	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	177252	3300168	SH	DEFINED	01	
AMERISOURCEBERGEN	COM	03073E105	6659	123993	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	1395	25970	SH	DEFINED	01	0
AMERISOURCEBERGEN	COM	03073E105	182	3397	SH	DEFINED	01	1
AMERIGROUP CORP S	COM	03073T102	11983	213010	SH	DEFINED	01	
AMERIGROUP CORP S	COM	03073T102	6	110	SH	DEFINED	01	0
AMERIGROUP CORP S	COM	03073T102	225	4005	SH	DEFINED	01	1
AMERITRADE HLDGS.	COM	03074K100	6678	556000	SH	DEFINED	01	
AMERITRADE HLDGS.	COM	03074K100	37022	3082750	SH	DEFINED	01	1
AMETEK INC (NEW)	COM	031100100	1171	38604	SH	DEFINED	01	
AMGEN INC S	COM	031162100	437429	7717542	SH	DEFINED	01	
AMGEN INC S	COM	031162100	10116	178377	SH	DEFINED	01	0
AMGEN INC S	COM	031162100	18544	327166	SH	DEFINED	01	0
AMGEN INC S	COM	031162100	89060	1568151	SH	DEFINED	01	1
AMGEN INC CVT	CONV BND	031162AE0	3139	4300000	PRN	DEFINED	01	
AMGEN INC CVT	CONV BND	031162AE0	949	1300000	PRN	DEFINED	01	0
AMKOR TECH 05.000% 03/15/2007	CONV BND	031652AH3	3759	4500000	PRN	DEFINED	01	0
AMPHENOL CORP	COM	032095101	247	7206	SH	DEFINED	01	
AMPHENOL CORP	COM	032095101	536	15634	SH	DEFINED	01	0
AMSOUTH BANCORPORATI	COM	032165102	17476	716272	SH	DEFINED	01	
AMSOUTH BANCORPORATI	COM	032165102	1987	81454	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	1698	80190	SH	DEFINED	01	
AMSURG CORP.	COM	03232P405	10891	514275	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	527	24900	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	10240	499000	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	13764	670870	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	570	27800	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	28189	424787	SH	DEFINED	01	
ANADARKO PETRO CORP	COM	032511107	1897	28576	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	3847	57966	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	103391	1559457	SH	DEFINED	01	1
ANADARKO PETRO CORP	COM	032511107	41	612	SH	DEFINED	01	1
ANALOG DEVICES	COM	032654105	69097	1781763	SH	DEFINED	01	
ANALOG DEVICES	COM	032654105	2049	52825	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	3371	86923	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	11966	308645	SH	DEFINED	01	1
ANALOGIC	COM	032657207	2893	69391	SH	DEFINED	01	
ANCHOR BANCORP	COM	032839102	1626	62767	SH	DEFINED	01	
ANDERSONS INC/THE S	COM	034164103	90	4300	SH	DEFINED	01	
ANDREW CORP	COM	034425108	117	9568	SH	DEFINED	01	
ANDREW CORP	COM	034425108	455	37144	SH	DEFINED	01	0
ANDRX CORP-ANDRX GRP S	COM	034553107	95	4272	SH	DEFINED	01	
ANDRX CORP-ANDRX GRP S	COM	034553107	96	4305	SH	DEFINED	01	1
ANGELICA CORP S	COM	034663104	589	23689	SH	DEFINED	01	
ANGIOTECH PHARM IN FSUSD	COM	034918102	10	500	SH	DEFINED	01	0
ANGIOTECH PHARM IN FSUSD	COM	034918102	142	7000	SH	DEFINED	01	1
ANGLOGOLD ASHANTI LTD -ADR	COM	035128206	2334	60000	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	2886	57768	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	9268	185547	SH	DEFINED	01	0
ANIKA THERAPEUTICS INC	COM	035255108	52	3787	SH	DEFINED	01	
ANIXTER INTL INC	COM	035290105	7509	214034	SH	DEFINED	01	
ANIXTER INTL INC	COM	035290105	25	730	SH	DEFINED	01	0
ANIXTER INTL INC	COM	035290105	147	4200	SH	DEFINED	01	0
ANN TAYLOR STORES COR	COM	036115103	108	4633	SH	DEFINED	01	
ANN TAYLOR STORES COR	COM	036115103	2968	126837	SH	DEFINED	01	0

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ANSYS S	COM	03662Q105	5617	112966	SH	DEFINED	01
ANSYS S	COM	03662Q105	5	100	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	12048	138085	SH	DEFINED	01
ANTHEM INC	COM	03674B104	2803	32122	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	2797	32060	SH	DEFINED	01 0
ANTHEM INC	COM	03674B104	4530	51931	SH	DEFINED	01 1
ANTHRACITE CAPITAL..	COM	037023108	529	47575	SH	DEFINED	01
ANTIGENICS INC/DEL S	COM	037032109	1629	270200	SH	DEFINED	01
ANWORTH MORTGAGE ASSET CORP.	COM	037347101	361	31770	SH	DEFINED	01
AON CORP	COM	037389103	11822	411353	SH	DEFINED	01
AON CORP	COM	037389103	2094	72865	SH	DEFINED	01 0
AON CORP	COM	037389103	98	3500	SH	DEFINED	01 1
APACHE CORP	COM	037411105	443412	8848764	SH	DEFINED	01
APACHE CORP	COM	037411105	7993	159509	SH	DEFINED	01 0
APACHE CORP	COM	037411105	8187	163364	SH	DEFINED	01 0
APACHE CORP	COM	037411105	1284	25700	SH	DEFINED	01 1
APARTMENT INVT & MGMT CO	COM	03748R101	8066	231877	SH	DEFINED	01
APARTMENT INVT & MGMT CO	COM	03748R101	757	21765	SH	DEFINED	01 0
APOGEE ENTERPRISES	COM	037598109	939	72634	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	15445	210502	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	14950	203760	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	4074	55529	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	295	4014	SH	DEFINED	01 1
APOLLO GOLD CORP S	COM	03761E102	120	150000	SH	DEFINED	01
APOLLO INVESTMENT CORP	COM	03761U106	1392	98310	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.9%	PRF	037735842	476	4692	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.920	PRF	037735859	572	5634	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	124328	3208436	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	1852	47740	SH	DEFINED	01 0
APPLE COMPUTER	COM	037833100	4174	107708	SH	DEFINED	01 0
APPLE COMPUTER	COM	037833100	412	10644	SH	DEFINED	01 1
APPLEBEE'S INTL COM USD0.01	COM	037899101	3425	135500	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	227	12016	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	881	46664	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	COM	038020202	4968	425000	SH	DEFINED	01
CELERA GENOMICS GRP-APPLER	COM	038020202	14	1270	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	COM	038020202	88	7500	SH	DEFINED	01 0
APPLICA INC	COM	03815A106	257	63734	SH	DEFINED	01
APPLIED FILMS CORP..	COM	038197109	14	830	SH	DEFINED	01 0
APPLIED FILMS CORP..	COM	038197109	88	4900	SH	DEFINED	01 0
APPLIED IND TECHNOLO	COM	03820C105	2538	70988	SH	DEFINED	01
APPLIED IND TECHNOLO	COM	03820C105	17	450	SH	DEFINED	01 0
APPLIED IND TECHNOLO	COM	03820C105	64	1800	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	92222	5592631	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	1765	107010	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	6979	423239	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	3034	184000	SH	DEFINED	01 1
APPLIED MICRO CIRCUIT	COM	03822W109	58	18566	SH	DEFINED	01
APPLIED MICRO CIRCUIT	COM	03822W109	226	72087	SH	DEFINED	01 0
APPLIED SIGNAL. S	COM	038237103	2479	77470	SH	DEFINED	01
APTARGROUP INC	COM	038336103	4272	97158	SH	DEFINED	01
AQUA AMERICA INC	COM	03836W103	1142	51646	SH	DEFINED	01 0
AQUANTIVE INC.. S	COM	03839G105	505	52350	SH	DEFINED	01
AQUILA INC	COM	03840P102	1285	412000	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	203	6140	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	64715	1958404	SH	DEFINED	01 1
ARACRUZ CELLULOSE SA	COM	038496204	981	29632	SH	DEFINED	01 1
ARAMARK CORPORATION	COM	038521100	52539	2180946	SH	DEFINED	01 1
ARBITRON INC S	COM	03875Q108	3070	83849	SH	DEFINED	01
ARBITRON INC S	COM	03875Q108	106	2900	SH	DEFINED	01 0
ARCH CHEMICALS INC	COM	03937R102	4852	169927	SH	DEFINED	01
ARCH CHEMICALS INC	COM	03937R102	27	940	SH	DEFINED	01 0

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ARCH CHEMICALS INC	COM	03937R102	160	5600	SH	DEFINED	01	0
ARCH COAL INC	COM	039380100	113	3186	SH	DEFINED	01	
ARCH COAL INC	COM	039380100	2774	78180	SH	DEFINED	01	0
ARCH WIRELESS INC S	COM	039392709	93	3239	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	43927	2586993	SH	DEFINED	01	
ARCHER DANIELS MDLND	COM	039483102	2552	150305	SH	DEFINED	01	0
ARCHER DANIELS MDLND	COM	039483102	3394	200000	SH	DEFINED	01	1
ARCHSTONE-SMITH TRUS S	COM	039583109	2069	65400	SH	DEFINED	01	
ARCTIC CAT INC	COM	039670104	5533	213239	SH	DEFINED	01	
ARDEN REALTY INC	COM	039793104	1463	44900	SH	DEFINED	01	
ARENA BRANDS HLD CRP	COM	03999M207	670	111111	SH	DEFINED	01	
ARGON ST INC S	COM	040149106	538	19200	SH	DEFINED	01	
ARGONAUT GROUP INC	COM	040157109	2487	133200	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	9906	252736	SH	DEFINED	01	
ARGOSY GAMING	COM	040228108	26	670	SH	DEFINED	01	0
ARGOSY GAMING	COM	040228108	122	3100	SH	DEFINED	01	0
ARIAD PHARMACEUTICALS INC S	COM	04033A100	1184	177000	SH	DEFINED	01	
ARIAD PHARMACEUTICALS INC S	COM	04033A100	2	250	SH	DEFINED	01	0
ARIBA INC	COM	04033V203	2923	313033	SH	DEFINED	01	0
ARKANSAS BEST CORP	COM	040790107	3618	98803	SH	DEFINED	01	
ARMOR HOLDINGS INC	COM	042260109	4440	106722	SH	DEFINED	01	
ARQULE INC	COM	04269E107	352	76084	SH	DEFINED	01	
ARROW ELECTRONICS S	COM	042735100	804	35623	SH	DEFINED	01	
ARROW ELECTRONICS S	COM	042735100	155	6900	SH	DEFINED	01	1
ARROW INTERNATIONAL	COM	042764100	1719	57500	SH	DEFINED	01	
ARTISAN COMPONENTS	COM	042923102	527	18100	SH	DEFINED	01	
ARTESYN TECHNOLOGIES S	COM	043127109	3298	330494	SH	DEFINED	01	
ARTESYN TECHNOLOGIES S	COM	043127109	13	1430	SH	DEFINED	01	0
ARTESYN TECHNOLOGIES S	COM	043127109	71	7100	SH	DEFINED	01	0
ARTHROCARE CORP	COM	043136100	2686	91731	SH	DEFINED	01	
ARVINMERITOR INC S	COM	043353101	1352	72112	SH	DEFINED	01	
ASBURY AUTOMOTIVE GROUP	COM	043436104	154	11398	SH	DEFINED	01	
ASHLAND INC	COM	044204105	1322	23559	SH	DEFINED	01	
ASHLAND INC	COM	044204105	912	16270	SH	DEFINED	01	0
ASHLAND INC	COM	044204105	151	2700	SH	DEFINED	01	1
ASHWORTH INC S	COM	04516H101	291	35450	SH	DEFINED	01	
APP CHINA GRP WTS 3/15/10 UNIT WT	WT	04516V118	0	6400	SH	DEFINED	01	0
ASK JEEVES INC.	COM	045174109	1107	33834	SH	DEFINED	01	
ASPECT COMMUNICATION S	COM	04523Q102	761	76550	SH	DEFINED	01	
ASPECT COMMUNICATION S	COM	04523Q102	20	2001	SH	DEFINED	01	0
ASPECT COMMUNICATION S	COM	04523Q102	94	9434	SH	DEFINED	01	0
ASPEN TECH.	COM	045327103	22	3040	SH	DEFINED	01	
ASSOCIATED ESTATES R	COM	045604105	294	29398	SH	DEFINED	01	
ASSURANT INC	COM	04621X108	11881	456959	SH	DEFINED	01	
ASTEC INDS INC S	COM	046224101	1004	52503	SH	DEFINED	01	
ATHEROGENICS INC S	COM	047439104	2508	76100	SH	DEFINED	01	
ATHEROGENICS INC S	COM	047439104	3	100	SH	DEFINED	01	0
ATHEROS COMMUNICATIONS	COM	04743P108	1750	171550	SH	DEFINED	01	
ATHEROS COMMUNICATIONS	COM	04743P108	2	200	SH	DEFINED	01	0
ATMEL	COM	049513104	50	14400	SH	DEFINED	01	1
ATMOS ENERGY CORP S	COM	049560105	6349	252034	SH	DEFINED	01	
ATRION CORPORATION	COM	049904105	119	2500	SH	DEFINED	01	
ATWOOD OCEANICS	COM	050095108	1747	36752	SH	DEFINED	01	
AUDIOVOX CORP S	COM	050757103	2750	163287	SH	DEFINED	01	
AUGUST TECH CORP S	COM	05106U105	151	22000	SH	DEFINED	01	
AUTO DATA NETWORK INC	COM	05270Q104	2475	1249870	SH	DEFINED	01	0
AUTOBYTEL INC	COM	05275N106	1593	177579	SH	DEFINED	01	
AUTODESK INC	COM	052769106	13954	286940	SH	DEFINED	01	
AUTODESK INC	COM	052769106	83	1701	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	1276	26242	SH	DEFINED	01	0
AUTODESK INC	COM	052769106	5004	102794	SH	DEFINED	01	1
AUTOLIV INC	COM	052800109	85	2096	SH	DEFINED	01	0

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AUTOLIV INC		COM	052800109	143	3600	SH	DEFINED	01	1
AUTOMATIC DATA PROC.	S	COM	053015103	1565	37873	SH	DEFINED	01	
AUTOMATIC DATA PROC.	S	COM	053015103	647	15662	SH	DEFINED	01	0
AUTOMATIC DATA PROC.	S	COM	053015103	5591	135319	SH	DEFINED	01	0
AUTOMATIC DATA PROC.	S	COM	053015103	23083	558748	SH	DEFINED	01	1
AUTONATION INC		COM	05329W102	5430	317915	SH	DEFINED	01	
AUTONATION INC		COM	05329W102	1056	61825	SH	DEFINED	01	0
AUTOLIV INC FSUSD		COM	053303996	501	12534	SH	DEFINED	01	
AUTOZONE S		COM	053332102	8780	113645	SH	DEFINED	01	
AUTOZONE S		COM	053332102	1485	19222	SH	DEFINED	01	0
AVALONBAY COMM		COM	053484101	2246	37300	SH	DEFINED	01	
AVANT IMMUNOTHERAPEU		COM	053491106	2	1210	SH	DEFINED	01	0
AVATAR HOLDINGS INC..		COM	053494100	226	5320	SH	DEFINED	01	
AVAYA INC S		COM	053499109	2005	143901	SH	DEFINED	01	
AVAYA INC S		COM	053499109	71	5125	SH	DEFINED	01	0
AVAYA INC S		COM	053499109	1462	104853	SH	DEFINED	01	0
AVAYA INC S		COM	053499109	463	33200	SH	DEFINED	01	1
AVENTIS		COM	053561106	34	400	SH	DEFINED	01	0
AVERY DENNISON CORP		COM	053611109	7621	115861	SH	DEFINED	01	
AVERY DENNISON CORP		COM	053611109	1680	25540	SH	DEFINED	01	0
AVIALL		COM	05366B102	610	29914	SH	DEFINED	01	
AVID TECH		COM	05367P100	10569	225503	SH	DEFINED	01	
AVID TECH		COM	05367P100	4	90	SH	DEFINED	01	0
AVISTA CORP		COM	05379B107	3505	193648	SH	DEFINED	01	
AVISTA CORP		COM	05379B107	29	1600	SH	DEFINED	01	0
AVISTA CORP		COM	05379B107	174	9610	SH	DEFINED	01	0
AVNET INC S		COM	053807103	416	24270	SH	DEFINED	01	
AVNET INC S		COM	053807103	111	6500	SH	DEFINED	01	1
AVOCENT CORPORATION		COM	053893103	245	9400	SH	DEFINED	01	
AVON PRODUCTS		COM	054303102	1754	40143	SH	DEFINED	01	
AVON PRODUCTS		COM	054303102	519	11872	SH	DEFINED	01	0
AVON PRODUCTS		COM	054303102	4766	109120	SH	DEFINED	01	0
AVON PRODUCTS		COM	054303102	713	16550	SH	DEFINED	01	1
AXA		COM	054536107	0	24	SH	DEFINED	01	0
AXCELIS TECH INC		COM	054540109	2814	339808	SH	DEFINED	01	
AXCELIS TECH INC		COM	054540109	14	1640	SH	DEFINED	01	0
AXCELIS TECH INC		COM	054540109	77	9300	SH	DEFINED	01	0
AZTAR CORP		COM	054802103	6273	236663	SH	DEFINED	01	
BB&T CORP		COM	054937107	13292	334872	SH	DEFINED	01	
BB&T CORP		COM	054937107	5098	128436	SH	DEFINED	01	0
BCE INC		COM	05534B109	2165	100000	SH	DEFINED	01	
BEI TECHNOLOGIES INC S		COM	05538P104	1146	41838	SH	DEFINED	01	
BHP OPERATIONS 144A		PRF	055453740	5247	50000	SH	DEFINED	01	
BISYS GROUP S		COM	055472104	1917	131292	SH	DEFINED	01	
BJ SERVICES CO		COM	055482103	75235	1435506	SH	DEFINED	01	
BJ SERVICES CO		COM	055482103	1814	34629	SH	DEFINED	01	0
BJ SERVICES CO		COM	055482103	4691	89510	SH	DEFINED	01	0
BJ SERVICES CO		COM	055482103	1177	22500	SH	DEFINED	01	1
BKF CAPITAL GROUP. S		COM	05548G102	147	5000	SH	DEFINED	01	
BJ`S WHOLESALE CLUB		COM	05548J106	11964	437558	SH	DEFINED	01	
BJ`S WHOLESALE CLUB		COM	05548J106	20	739	SH	DEFINED	01	0
BJ`S WHOLESALE CLUB		COM	05548J106	123	4496	SH	DEFINED	01	0
BOK FINANCIAL CORP		COM	05561Q201	42	940	SH	DEFINED	01	
BP PLC ADR		COM	055622104	127925	2223627	SH	DEFINED	01	
BP PLC ADR		COM	055622104	667	11600	SH	DEFINED	01	0
BP PLC ADR		COM	055622104	1148	19950	SH	DEFINED	01	0
BRE PROPERTIES		COM	05564E106	1557	40600	SH	DEFINED	01	
BT GROUP PLC SPN ADR		COM	05577E101	824	25000	SH	DEFINED	01	
BMC SOFTWARE INC		COM	055921100	48697	3080164	SH	DEFINED	01	
BMC SOFTWARE INC		COM	055921100	1517	95935	SH	DEFINED	01	0
BMC SOFTWARE INC		COM	055921100	3569	225723	SH	DEFINED	01	0
BAKER HUGHES		COM	057224107	83862	1918138	SH	DEFINED	01	

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BAKER HUGHES	COM	057224107	1119	25600	SH	DEFINED	01	0
BAKER HUGHES	COM	057224107	5764	131825	SH	DEFINED	01	0
BALDOR ELECTRIC	COM	057741100	2711	114569	SH	DEFINED	01	
BALL CORP S	COM	058498106	331	8842	SH	DEFINED	01	
BALL CORP S	COM	058498106	74	1975	SH	DEFINED	01	0
BALL CORP S	COM	058498106	975	26048	SH	DEFINED	01	0
BALLY TOTAL FITNESS S	COM	05873K108	329	90360	SH	DEFINED	01	
BANCFIRST CORP.	COM	05945F103	164	2573	SH	DEFINED	01	
BANCO ITAU HLD FIN SA - ADR	COM	059602201	144	2600	SH	DEFINED	01	
BANCO SANTANDER CHILE ADR	COM	05965X109	1361	48754	SH	DEFINED	01	1
BANCO SANTANDER CHILE ADR	COM	05965X109	95	3392	SH	DEFINED	01	1
BANCORPSOUTH INC	COM	059692103	93	4074	SH	DEFINED	01	
BANCORP BANK/THE	COM	05969F104	1802	88540	SH	DEFINED	01	
BANDAG INC.	COM	059815100	235	5366	SH	DEFINED	01	
BANK OF AMERICA CORP	COM	060505104	676623	15615550	SH	DEFINED	01	
BANK OF AMERICA CORP	COM	060505104	17011	392600	SH	DEFINED	01	0
BANK OF AMERICA CORP	COM	060505104	44914	1036554	SH	DEFINED	01	0
BANK OF AMERICA CORP	COM	060505104	127239	2937014	SH	DEFINED	01	1
BANK OF AMERICA CORP	COM	060505104	1821	42026	SH	DEFINED	01	1
BANK OF HAWAII S	COM	062540109	5846	123734	SH	DEFINED	01	
BANK OF THE OZARKS INC	COM	063904106	2603	87550	SH	DEFINED	01	
BANK OF THE OZARKS INC	COM	063904106	13	420	SH	DEFINED	01	0
BANK OF THE OZARKS INC	COM	063904106	54	1800	SH	DEFINED	01	0
BANK OF NEW YORK S	COM	064057102	19438	666357	SH	DEFINED	01	
BANK OF NEW YORK S	COM	064057102	37	1280	SH	DEFINED	01	0
BANK OF NEW YORK S	COM	064057102	5245	179804	SH	DEFINED	01	0
BANK UNITED CORP RTS	WT	065416117	0	60	SH	DEFINED	01	
BANKATLANTIC CL A	COM	065908501	3139	171324	SH	DEFINED	01	
BANKATLANTIC CL A	COM	065908501	1463	80000	SH	DEFINED	01	1
BANKUNITED FINANCIAL	COM	06652B103	12229	419501	SH	DEFINED	01	
BANKUNITED FINANCIAL	COM	06652B103	31	1077	SH	DEFINED	01	0
BANKUNITED FINANCIAL	COM	06652B103	186	6365	SH	DEFINED	01	0
BANTA CORP	COM	066821109	321	8058	SH	DEFINED	01	
BARD (C.R.) INC	COM	067383109	36584	646020	SH	DEFINED	01	
BARD (C.R.) INC	COM	067383109	45	800	SH	DEFINED	01	0
BARD (C.R.) INC	COM	067383109	1366	24126	SH	DEFINED	01	0
BARNES & NOBLE	COM	067774109	908	24548	SH	DEFINED	01	
BARNES & NOBLE	COM	067774109	73	1961	SH	DEFINED	01	0
BARNES GROUP	COM	067806109	1683	61277	SH	DEFINED	01	
BARRICK GOLD INC	COM	067901108	14716	699470	SH	DEFINED	01	
BARRICK GOLD INC	COM	067901108	3102	147500	SH	DEFINED	01	0
BARR PHARMACEUTICALS INC	COM	068306109	2669	64400	SH	DEFINED	01	0
BARR PHARMACEUTICALS INC	COM	068306109	1766	42638	SH	DEFINED	01	1
BARRIER THERAPEUTICS INC	COM	06850R108	905	76000	SH	DEFINED	01	1
BASSETT FURN IND.	COM	070203104	586	31039	SH	DEFINED	01	
BAUSCH & LOMB	COM	071707103	877	13200	SH	DEFINED	01	
BAUSCH & LOMB	COM	071707103	82	1232	SH	DEFINED	01	0
BAUSCH & LOMB	COM	071707103	814	12244	SH	DEFINED	01	0
BAXTER INTL INC S	COM	071813109	59495	1849971	SH	DEFINED	01	
BAXTER INTL INC S	COM	071813109	969	30135	SH	DEFINED	01	0
BAXTER INTL INC S	COM	071813109	4558	141734	SH	DEFINED	01	0
BAXTER INTL INC S	COM	071813109	1624	50500	SH	DEFINED	01	1
BEA SYSTEMS INC	COM	073325102	15	2200	SH	DEFINED	01	
BEA SYSTEMS INC	COM	073325102	15	2196	SH	DEFINED	01	0
BEACON ROOFING SUPPLY INC	COM	073685109	202	12300	SH	DEFINED	01	
BEAR STEARNS S	COM	073902108	9269	96384	SH	DEFINED	01	
BEAR STEARNS S	COM	073902108	87	900	SH	DEFINED	01	0
BEAR STEARNS S	COM	073902108	2296	23871	SH	DEFINED	01	0
BEAR STEARNS S	COM	073902108	85464	888766	SH	DEFINED	01	1
BEASLEY BRD GRP A. S	COM	074014101	1256	80000	SH	DEFINED	01	
BEAZER HOMES USA INC.	COM	07556Q105	4266	39906	SH	DEFINED	01	
BEBE STORES INC	COM	075571109	3168	150000	SH	DEFINED	01	

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BEBE STORES INC	COM	075571109	5	225	SH	DEFINED	01	0
BECKMAN COULTER INC	COM	075811109	1527	27200	SH	DEFINED	01	0
BECKMAN COULTER INC	COM	075811109	3203	57098	SH	DEFINED	01	1
BECTON DICKINSON	COM	075887109	3277	63389	SH	DEFINED	01	
BECTON DICKINSON	COM	075887109	440	8513	SH	DEFINED	01	0
BECTON DICKINSON	COM	075887109	3001	58039	SH	DEFINED	01	0
BECTON DICKINSON	COM	075887109	28	545	SH	DEFINED	01	1
BED BATH & BEYOND IN	COM	075896100	868	23404	SH	DEFINED	01	
BED BATH & BEYOND IN	COM	075896100	2666	71841	SH	DEFINED	01	0
BED BATH & BEYOND IN	COM	075896100	1299	34850	SH	DEFINED	01	1
BEDFORD PPTY INVS IN	COM	076446301	206	6787	SH	DEFINED	01	
BEL FUSE INC	COM	077347300	2148	64920	SH	DEFINED	01	
BELDEN CDT INC	COM	077454106	2702	123943	SH	DEFINED	01	
BELL MICRPROD INC S	COM	078137106	574	73999	SH	DEFINED	01	
BELL SOUTH	COM	079860102	129581	4778056	SH	DEFINED	01	
BELL SOUTH	COM	079860102	2168	79904	SH	DEFINED	01	0
BELL SOUTH	COM	079860102	13687	504689	SH	DEFINED	01	0
BELL SOUTH	COM	079860102	176	6500	SH	DEFINED	01	1
BELL SOUTH	COM	079860102	834	30744	SH	DEFINED	01	1
BELO CORP	COM	080555105	676	30000	SH	DEFINED	01	
BEMIS CO.	COM	081437105	169	6370	SH	DEFINED	01	
BEMIS CO.	COM	081437105	657	24724	SH	DEFINED	01	0
BENCHMARK ELECTRONIC S	COM	08160H101	8996	301880	SH	DEFINED	01	
BENCHMARK ELECTRONIC S	COM	08160H101	20	687	SH	DEFINED	01	0
BENCHMARK ELECTRONIC S	COM	08160H101	110	3700	SH	DEFINED	01	0
BENTLEY PHARMACEUTICALS INC.	COM	082657107	586	55300	SH	DEFINED	01	
BERKSHIRE HATHAWAY B	COM	084670207	34016	11848	SH	DEFINED	01	
BERKSHIRE HATHAWAY B	COM	084670207	47232	16457	SH	DEFINED	01	1
BERKSHIRE HILLS.	COM	084680107	1282	34692	SH	DEFINED	01	
BERRY PETROLEUM CO-CL A	COM	085789105	14	394	SH	DEFINED	01	
BEST BUY CO INC	COM	086516101	70304	1296206	SH	DEFINED	01	
BEST BUY CO INC	COM	086516101	2511	46269	SH	DEFINED	01	0
BEST BUY CO INC	COM	086516101	4433	81736	SH	DEFINED	01	0
BEST BUY CO INC	COM	086516101	1306	24077	SH	DEFINED	01	1
BEVERLY ENTERPRISES.	COM	087851309	111	14655	SH	DEFINED	01	
BIG LOTS INC	COM	089302103	4219	344956	SH	DEFINED	01	
BIG LOTS INC	COM	089302103	326	26639	SH	DEFINED	01	0
BIO-RAD LABS CL A.	COM	090572207	1181	23100	SH	DEFINED	01	
BIO-RAD LABS CL A.	COM	090572207	15	300	SH	DEFINED	01	0
BIOMET INC S	COM	090613100	94336	2012309	SH	DEFINED	01	
BIOMET INC S	COM	090613100	2356	50276	SH	DEFINED	01	0
BIOMET INC S	COM	090613100	7292	155547	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	304720	4981521	SH	DEFINED	01	
BIOGEN IDEC INC	COM	09062X103	76277	1246967	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	13888	227033	SH	DEFINED	01	0
BIOGEN IDEC INC	COM	09062X103	245	4000	SH	DEFINED	01	1
BIOGEN IDEC INC	COM	09062X103	23	378	SH	DEFINED	01	1
BIOMED REALTY TRUST INC	COM	09063H107	1379	78404	SH	DEFINED	01	
BIOVERIS CORP	COM	090676107	1710	275430	SH	DEFINED	01	0
BIOLASE TECHNOLOGY INC	COM	090911108	892	109350	SH	DEFINED	01	
BIOLASE TECHNOLOGY INC	COM	090911108	1835	224870	SH	DEFINED	01	0
BIOSITE INC	COM	090945106	5799	118443	SH	DEFINED	01	
BIOSITE INC	COM	090945106	14151	289040	SH	DEFINED	01	0
BIOSITE INC	COM	090945106	676	13800	SH	DEFINED	01	0
BLACK & DECKER	COM	091797100	2834	36584	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	580	7491	SH	DEFINED	01	0
BLACK & DECKER	COM	091797100	1418	18310	SH	DEFINED	01	0
BJ'S RESTAURANTS INC S	COM	09180C106	100	6300	SH	DEFINED	01	0
BLACK BOX CORP	COM	091826107	5546	150116	SH	DEFINED	01	
BLACKBOARD INC	COM	091935502	398	23170	SH	DEFINED	01	
BLACK HILLS CORP	COM	092113109	3159	113700	SH	DEFINED	01	
BLACKROCK INC	COM	09247X101	1473	20055	SH	DEFINED	01	1

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BLOCK H&R INC		COM	093671105	13695	277125	SH	DEFINED	01
BLOCK H&R INC		COM	093671105	1888	38196	SH	DEFINED	01 0
BLOCKBUSTER INC	S	COM	093679108	9854	1298208	SH	DEFINED	01
BLOCKBUSTER INC	S	COM	093679108	57	7550	SH	DEFINED	01 0
BLOCKBUSTER INC	S	COM	093679108	170	22400	SH	DEFINED	01 0
BLUE COAT SYSTEMS INC	S	COM	09534T508	2744	190510	SH	DEFINED	01 0
BLUE COAT SYSTEMS INC	S	COM	09534T508	1416	98350	SH	DEFINED	01 0
BLUEGREEN CORP		COM	096231105	462	41567	SH	DEFINED	01
BLYTH INC		COM	09643P108	3551	114900	SH	DEFINED	01
BOB EVANS FARMS	S	COM	096761101	2458	90491	SH	DEFINED	01
BOCA RESORTS INC		COM	09688T106	1430	77000	SH	DEFINED	01
BOEING		COM	097023105	34411	666632	SH	DEFINED	01
BOEING		COM	097023105	2314	44809	SH	DEFINED	01 0
BOEING		COM	097023105	10947	212051	SH	DEFINED	01 0
BOEING		COM	097023105	219	4300	SH	DEFINED	01 1
BOEING		COM	097023105	817	15821	SH	DEFINED	01 1
BOISE CASCADE		COM	097383103	513	15405	SH	DEFINED	01
BOISE CASCADE		COM	097383103	674	20263	SH	DEFINED	01 0
BON-TON STORES INC/THE		COM	09776J101	505	41390	SH	DEFINED	01
BONE CARE INTERNATIONAL INC		COM	098072101	1629	67000	SH	DEFINED	01
BONE CARE INTERNATIONAL INC		COM	098072101	3	130	SH	DEFINED	01 0
BORDERS GROUP INC.		COM	099709107	1810	73000	SH	DEFINED	01
BORG WARNER INC	S	COM	099724106	1732	40000	SH	DEFINED	01
BORG WARNER INC	S	COM	099724106	3090	71400	SH	DEFINED	01 0
BORG WARNER INC	S	COM	099724106	100	2400	SH	DEFINED	01 1
BOSTON BEER		COM	100557107	1245	49400	SH	DEFINED	01
BOSTON COMMUNICATION		COM	100582105	406	46283	SH	DEFINED	01
BOSTON PRIVATE FINL		COM	101119105	2266	90774	SH	DEFINED	01
BOSTON PROPERTIES IN		COM	101121101	1412	25500	SH	DEFINED	01
BOSTON PROPERTIES IN		COM	101121101	1328	24000	SH	DEFINED	01 1
BOSTON SCIENTIFIC	S	COM	101137107	278544	7010924	SH	DEFINED	01
BOSTON SCIENTIFIC	S	COM	101137107	4924	123987	SH	DEFINED	01 0
BOSTON SCIENTIFIC	S	COM	101137107	9436	237490	SH	DEFINED	01 0
BOSTON SCIENTIFIC	S	COM	101137107	550	13843	SH	DEFINED	01 1
BOWATER INC		COM	102183100	20759	543589	SH	DEFINED	01
BOWATER INC		COM	102183100	187	4900	SH	DEFINED	01 0
BOWATER INC		COM	102183100	733	19200	SH	DEFINED	01 0
BOWNE & CO		COM	103043105	1212	93285	SH	DEFINED	01
BOYD GAMING CORP		COM	103304101	135	4791	SH	DEFINED	01
BOYD GAMING CORP		COM	103304101	17870	636866	SH	DEFINED	01 1
BRADLEY PHARMACEUTIC		COM	104576103	2410	118415	SH	DEFINED	01
BRADLEY PHARMACEUTIC		COM	104576103	61	3000	SH	DEFINED	01 0
BRADY CORP		COM	104674106	8479	173867	SH	DEFINED	01
BRANDYWINE RLTY TR.	S	COM	105368203	1263	44368	SH	DEFINED	01
BRASIL TELECOM ADR	FSUSD	COM	105530109	59622	1840629	SH	DEFINED	01 1
BRASIL TELECOM ADR	FSUSD	COM	105530109	1389	42856	SH	DEFINED	01 1
BRASKEM SA SPON ADR		COM	105532105	18420	557184	SH	DEFINED	01 1
BRASKEM SA SPON ADR		COM	105532105	387	11712	SH	DEFINED	01 1
BRIGGS & STRATTON		COM	109043109	5797	71394	SH	DEFINED	01
BRIGHAM EXPLORATION		COM	109178103	833	88570	SH	DEFINED	01
BRIGHT HORIZONS FAMILY SOLUT		COM	109195107	1569	29000	SH	DEFINED	01 1
BRINKER INT`L INC	S	COM	109641100	23581	757000	SH	DEFINED	01
BRINKER INT`L INC	S	COM	109641100	445	14275	SH	DEFINED	01 0
BRINKER INT`L INC	S	COM	109641100	715	22950	SH	DEFINED	01 0
BRINKER INTL CVT		CONV BND	109641AC4	1548	2400000	PRN	DEFINED	01
BRINK'S CO, THE		COM	109696104	477	15837	SH	DEFINED	01
BRINK'S CO, THE		COM	109696104	69	2272	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB		COM	110122108	61271	2588503	SH	DEFINED	01
BRISTOL MYERS SQUIBB		COM	110122108	1998	84397	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB		COM	110122108	10643	449631	SH	DEFINED	01 0
BRISTOL MYERS SQUIBB		COM	110122108	1854	78477	SH	DEFINED	01 1
BRISTON-MYER CVT		CONV BND	110122AN8	1597	1600000	PRN	DEFINED	01

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BRISTOL WEST HOLDINGS INC	COM	11037M105	3206	187060	SH	DEFINED	01
BROADCOM CORP	COM	111320107	37038	1357238	SH	DEFINED	01
BROADCOM CORP	COM	111320107	2048	75048	SH	DEFINED	01 0
BROADCOM CORP	COM	111320107	2748	100694	SH	DEFINED	01 0
BROCADE COMMUNICATIO S	COM	111621108	1271	225000	SH	DEFINED	01
BROCADE COMMUNICATIO S	COM	111621108	2	370	SH	DEFINED	01 0
BROOKFIELD HOMES INC. S	COM	112723101	2635	100000	SH	DEFINED	01
BROOKFIELD HOMES INC. S	COM	112723101	21	780	SH	DEFINED	01 0
BROOKFIELD HOMES INC. S	COM	112723101	120	4570	SH	DEFINED	01 0
BROOKLINE BANCORP INC	COM	11373M107	5902	376682	SH	DEFINED	01
BROOKLINE BANCORP INC	COM	11373M107	1473	94500	SH	DEFINED	01 1
BROOKS AUTOMATION INC	COM	114340102	1673	118198	SH	DEFINED	01
BROOKSTONE INC	COM	114537103	6834	361762	SH	DEFINED	01
BROOKTROUT INC	COM	114580103	1946	214763	SH	DEFINED	01
BROWN-FORMAN CORP	COM	115637100	2129	45500	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	331	7234	SH	DEFINED	01
BROWN FORMAN CL B	COM	115637209	1286	28086	SH	DEFINED	01 0
BROWN SHOE CO INC	COM	115736100	1478	58969	SH	DEFINED	01
BRUKER BIOSCIENCES CORP	COM	116794108	500	144600	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	7535	164651	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	84	1832	SH	DEFINED	01 0
BRUNSWICK CORP	COM	117043109	1002	21901	SH	DEFINED	01 0
BRUSH ENGINEERED MAT	COM	117421107	1066	51511	SH	DEFINED	01
BUCA INC S	COM	117769109	825	194434	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	2944	264094	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	12	1156	SH	DEFINED	01 0
BUCKEYE TECHNOLOGIES	COM	118255108	55	4973	SH	DEFINED	01 0
BUCKLE INC. S	COM	118440106	5273	191908	SH	DEFINED	01
BUCYRUS INTERNATIONAL INC-A	COM	118759109	898	26722	SH	DEFINED	01 1
BLDG MATERIAL HOLD	COM	120113105	1269	46056	SH	DEFINED	01
BUNGE LIMITED CVT	CONV BND	120568AE0	809	600000	PRN	DEFINED	01
BURLINGTON COAT FACT	COM	121579106	2771	130548	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	98389	2568217	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	3824	99800	SH	DEFINED	01 0
BURLINGTON N SANTA	COM	12189T104	6190	161567	SH	DEFINED	01 0
BURLINGTON N SANTA	COM	12189T104	7260	189650	SH	DEFINED	01 1
BURLINGTON RESOURCES	COM	122014103	19126	468734	SH	DEFINED	01
BURLINGTON RESOURCES	COM	122014103	297	7280	SH	DEFINED	01 0
BURLINGTON RESOURCES	COM	122014103	3731	91444	SH	DEFINED	01 0
BURLINGTON RESOURCES	COM	122014103	11608	284577	SH	DEFINED	01 1
BUSINESS OBJECTS SA	COM	12328X107	2879	123500	SH	DEFINED	01
C&D TECHNOLOGY S	COM	124661109	1276	67108	SH	DEFINED	01
CBA CAPITAL TRUST 144A	PRF	124789AA6	31051	30000000	SH	DEFINED	01 0
CBL & ASSOCIATES	COM	124830100	2915	47817	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	21176	586900	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	519	14398	SH	DEFINED	01 0
CBRL GROUP INC	COM	12489V106	1061	29400	SH	DEFINED	01 0
CB RICHARD ELLIS GROUP INC-A	COM	12497T101	4019	174010	SH	DEFINED	01 1
C-COR INC	COM	125010108	1771	209613	SH	DEFINED	01
C-COR INC	COM	125010108	3	330	SH	DEFINED	01 0
CDI CORP	COM	125071100	1067	52072	SH	DEFINED	01
CDW CORP	COM	12512N105	154	2660	SH	DEFINED	01
CDW CORP	COM	12512N105	29	505	SH	DEFINED	01 0
CEC ENTERTAINMENT	COM	125137109	6986	190093	SH	DEFINED	01
CEC ENTERTAINMENT	COM	125137109	6	150	SH	DEFINED	01 0
CH ENERGY GROUP S	COM	12541M102	5888	128590	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	9046	195000	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	23	491	SH	DEFINED	01 0
CIGNA CORP S	COM	125509109	36576	525285	SH	DEFINED	01
CIGNA CORP S	COM	125509109	104	1488	SH	DEFINED	01 0
CIGNA CORP S	COM	125509109	2218	31859	SH	DEFINED	01 0
CIGNA CORP S	COM	125509109	923	13244	SH	DEFINED	01 1

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CIT GROUP INC	COM	125581108	9645	258301	SH	DEFINED	01	1
CKE RESTAURANTS INC..	COM	12561E105	4017	363578	SH	DEFINED	01	
CKE RESTAURANTS INC..	COM	12561E105	2	210	SH	DEFINED	01	0
CLECO CORP	COM	12561W105	2628	152473	SH	DEFINED	01	
CMS ENERGY CORP	COM	125896100	2069	217240	SH	DEFINED	01	
CMS ENERGY CORP	COM	125896100	356	37355	SH	DEFINED	01	0
CMS ENERGY CORP	COM	125896100	67	7100	SH	DEFINED	01	1
CPI CORP S	COM	125902106	272	20502	SH	DEFINED	01	
CSS INDUSTRIES INC	COM	125906107	377	12200	SH	DEFINED	01	
CSK AUTO CORP.	COM	125965103	2331	175000	SH	DEFINED	01	
CNA SURETY CORP.	COM	12612L108	3336	314719	SH	DEFINED	01	
CNF INC	COM	12612W104	1793	43727	SH	DEFINED	01	
CNF INC	COM	12612W104	85	2064	SH	DEFINED	01	0
CNS INC	COM	126136100	2768	251640	SH	DEFINED	01	
CNET NETWORKS INC.	COM	12613R104	973	106338	SH	DEFINED	01	
CNET NETWORKS INC.	COM	12613R104	3	330	SH	DEFINED	01	0
CSG SYSTEMS	COM	126349109	360	23363	SH	DEFINED	01	
CSX CORP	COM	126408103	3480	104829	SH	DEFINED	01	
CSX CORP	COM	126408103	1648	49645	SH	DEFINED	01	0
CSX CORP	COM	126408103	89	2650	SH	DEFINED	01	1
CT COMMUNICATION INC	COM	126426402	291	21100	SH	DEFINED	01	
CTS CORP	COM	126501105	4040	320666	SH	DEFINED	01	
CUNO INC S	COM	126583103	2627	45505	SH	DEFINED	01	
CVS CORP S	COM	126650100	5377	127646	SH	DEFINED	01	
CVS CORP S	COM	126650100	4	100	SH	DEFINED	01	0
CVS CORP S	COM	126650100	3871	91876	SH	DEFINED	01	0
CVS CORP S	COM	126650100	3579	85000	SH	DEFINED	01	1
CVS CORP S	COM	126650100	51	1217	SH	DEFINED	01	1
CABELAS INC	COM	126804301	1354	56785	SH	DEFINED	01	1
CABLEVISION SYS NY GRP S	COM	12686C109	13249	653300	SH	DEFINED	01	
CABOT OIL & GAS CORP	COM	127097103	5866	130630	SH	DEFINED	01	
CABOT OIL & GAS CORP	COM	127097103	27	600	SH	DEFINED	01	0
CABOT OIL & GAS CORP	COM	127097103	148	3300	SH	DEFINED	01	0
CABOT MICROELECTRONI	COM	12709P103	168	4632	SH	DEFINED	01	
CACI INTERNATIONAL	COM	127190304	5847	110786	SH	DEFINED	01	
CADBURY SCHWEPPE ADR FSUSD	COM	127209302	2501	80900	SH	DEFINED	01	
CADENCE DESIGN SYS	COM	127387108	8205	629287	SH	DEFINED	01	
CAL DIVE INTL INC	COM	127914109	10146	284817	SH	DEFINED	01	
CAL DIVE INTL INC	COM	127914109	5	140	SH	DEFINED	01	0
CAL-MAINE FOODS INC S	COM	128030202	4	320	SH	DEFINED	01	0
CALIFORNIA MICRO DEV	COM	130439102	937	121180	SH	DEFINED	01	
CALIFORNIA MICRO DEV	COM	130439102	2	320	SH	DEFINED	01	0
CALIF PIZZA KITCHEN	COM	13054D109	2040	93363	SH	DEFINED	01	
CALIFORNIA WATER SERVICE GRP	COM	130788102	203	6900	SH	DEFINED	01	
CALLAWAY GOLF CO	COM	131193104	4485	424304	SH	DEFINED	01	
CALLON PETROLEUM CORP S	COM	13123X102	407	32097	SH	DEFINED	01	
CALPINE CORP	COM	131347106	77	26496	SH	DEFINED	01	
CALPINE CORP	COM	131347106	298	102928	SH	DEFINED	01	0
COM COMMERCE SOLUTIONS INC	COM	131916108	286	20000	SH	DEFINED	01	
CAMBREX CORP S	COM	132011107	1779	81026	SH	DEFINED	01	
CAMDEN NATIONAL CORP	COM	133034108	49	1413	SH	DEFINED	01	
CAMDEN PROP TRUST	COM	133131102	1580	34200	SH	DEFINED	01	
CAMPBELL SOUP S	COM	134429109	3299	125470	SH	DEFINED	01	
CAMPBELL SOUP S	COM	134429109	2498	95032	SH	DEFINED	01	0
CANADIAN NATL RAILWA	COM	136375102	4494	92094	SH	DEFINED	01	
CANDELA CORP.	COM	136907102	489	42337	SH	DEFINED	01	
CANTEL MEDICAL CORP S	COM	138098108	15	606	SH	DEFINED	01	
CANTERBURY PARK HLDG	COM	13811E101	869	55000	SH	DEFINED	01	
CAPITAL AUTOMOTIVE REIT	COM	139733109	5797	185399	SH	DEFINED	01	
CAPITAL CORP OF THE WEST	COM	140065103	313	7299	SH	DEFINED	01	
CAPITAL CROSSING BANK S	COM	140071101	309	12145	SH	DEFINED	01	
CAPITAL LEASE FUNDING INC	COM	140288101	514	46550	SH	DEFINED	01	0

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CAPITAL LEASE FUNDING INC	COM	140288101	203	18446	SH	DEFINED	01	1
CAPITAL ONE FINL COR	COM	14040H105	155478	2103897	SH	DEFINED	01	
CAPITAL ONE FINL COR	COM	14040H105	5355	72468	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	6920	93647	SH	DEFINED	01	0
CAPITAL ONE FINL COR	COM	14040H105	30	400	SH	DEFINED	01	1
CAPITAL TRUST CL A	COM	14052H506	407	14000	SH	DEFINED	01	
CAPITALSOURCE INC.	COM	14055X102	27418	1227300	SH	DEFINED	01	
CAPITALSOURCE INC.	COM	14055X102	26183	1172101	SH	DEFINED	01	0
CAPITALSOURCE INC.	COM	14055X102	1977	88500	SH	DEFINED	01	0
CAPITOL FEDERAL FINANCIAL S	COM	14057C106	2983	92700	SH	DEFINED	01	
CAPSTEAD MORTGAGE CORP	COM	14067E506	337	27053	SH	DEFINED	01	
CAPTARIS INC S	COM	14071N104	355	83441	SH	DEFINED	01	
CARACO PHARM LABS INC	COM	14075T107	16	2102	SH	DEFINED	01	
CARACO PHARM LABS INC	COM	14075T107	2	240	SH	DEFINED	01	0
CARBO CERAMICS	COM	140781105	7842	108702	SH	DEFINED	01	
CARBO CERAMICS	COM	140781105	5	70	SH	DEFINED	01	0
CARAUSTAR	COM	140909102	7938	473317	SH	DEFINED	01	
CARDINAL FINANCIAL CORP	COM	14149F109	665	70683	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	82344	1881293	SH	DEFINED	01	
CARDINAL HEALTH	COM	14149Y108	2975	67962	SH	DEFINED	01	0
CARDINAL HEALTH	COM	14149Y108	5126	117124	SH	DEFINED	01	0
CAREER EDUCATIONS	COM	141665109	72	2532	SH	DEFINED	01	0
CAREER EDUCATIONS	COM	141665109	17	599	SH	DEFINED	01	0
CAREMARK RX INC S	COM	141705103	58314	1818352	SH	DEFINED	01	
CAREMARK RX INC S	COM	141705103	1100	34298	SH	DEFINED	01	0
CAREMARK RX INC S	COM	141705103	3462	107945	SH	DEFINED	01	0
CARMAX INC	COM	143130102	124	5740	SH	DEFINED	01	
CARMIKE CINEMAS INC	COM	143436400	362	10300	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	146778	3103767	SH	DEFINED	01	
CARNIVAL CORP	COM	143658300	3288	69546	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	9629	203607	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	33061	699227	SH	DEFINED	01	1
CARNIVAL CORP CVT	CONV BND	143658AN2	785	600000	PRN	DEFINED	01	
CARPENTER TECHNOLOGY S	COM	144285103	5565	116574	SH	DEFINED	01	
CARRAMERICA REALTY	COM	144418100	1743	53300	SH	DEFINED	01	
CARREKER CORPORATION	COM	144433109	494	64868	SH	DEFINED	01	
CASCADE CORP	COM	147195101	81	2920	SH	DEFINED	01	
CASCADE NATURAL GAS	COM	147339105	632	29759	SH	DEFINED	01	
CASEYS GENERAL STOR	COM	147528103	2465	132583	SH	DEFINED	01	
CASH AMERICA INTL INC	COM	14754D100	1832	74893	SH	DEFINED	01	
CASTLE A M CO PV10 S	COM	148411101	425	41893	SH	DEFINED	01	
CATALINA MKTG S	COM	148867104	40763	1766200	SH	DEFINED	01	
CATALINA MKTG S	COM	148867104	1204	52178	SH	DEFINED	01	0
CATALINA MKTG S	COM	148867104	2258	97850	SH	DEFINED	01	0
CATAPULT COMM. CORP	COM	149016107	2184	115915	SH	DEFINED	01	
CATELLUS DEVELOPMENT	COM	149113102	1170	44134	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	271356	3372992	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	8793	109294	SH	DEFINED	01	0
CATERPILLAR INC	COM	149123101	11662	144958	SH	DEFINED	01	0
CATERPILLAR INC	COM	149123101	4927	61300	SH	DEFINED	01	1
CATHAY GENERAL BANCORP	COM	149150104	300	8048	SH	DEFINED	01	
CATHAY GENERAL BANCORP	COM	149150104	18	500	SH	DEFINED	01	0
CATHAY GENERAL BANCORP	COM	149150104	104	2800	SH	DEFINED	01	0
CATO CORP -CL A	COM	149205106	4849	217914	SH	DEFINED	01	
CAVALIER HOMES INC	COM	149507105	311	55000	SH	DEFINED	01	
CAVCO INDUSTRIES INC	COM	149568107	574	15193	SH	DEFINED	01	
CEDAR FAIR LP S	COM	150185106	5186	169200	SH	DEFINED	01	
CELL GENESYS INC. S	COM	150921104	1041	116100	SH	DEFINED	01	
CELL THERAPEUTICS.	COM	150934107	662	96440	SH	DEFINED	01	
CEMEX ADW 04	WT	151290863	7	1931	SH	DEFINED	01	1
CEMEX	COM	151290889	53112	1887399	SH	DEFINED	01	
CEMEX	COM	151290889	1949	69269	SH	DEFINED	01	0

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CEMEX		COM	151290889	53636	1907942	SH	DEFINED	01	1
CENDANT CORP		COM	151313103	320277	14827558	SH	DEFINED	01	
CENDANT CORP		COM	151313103	12445	576080	SH	DEFINED	01	0
CENDANT CORP		COM	151313103	5918	273999	SH	DEFINED	01	0
CENDANT CORP		COM	151313103	21496	997027	SH	DEFINED	01	1
CENTENE CORP.		COM	15135B101	12042	282795	SH	DEFINED	01	1
CENTENE CORP.		COM	15135B101	8	180	SH	DEFINED	01	0
CENTER POINT		COM	151895109	11427	262200	SH	DEFINED	01	
CENTERPOINT ENERGY INC	S	COM	15189T107	2050	197923	SH	DEFINED	01	
CENTERPOINT ENERGY INC	S	COM	15189T107	736	71033	SH	DEFINED	01	0
CENTERPOINT ENERGY CVT		CONV BND	15189TAC1	1537	1400000	PRN	DEFINED	01	
CENTEX CORPORATION	S	COM	152312104	13617	269828	SH	DEFINED	01	
CENTEX CORPORATION	S	COM	152312104	41	807	SH	DEFINED	01	0
CENTEX CORPORATION	S	COM	152312104	1527	30268	SH	DEFINED	01	0
CENTRAL EURO DISTRIBUTION CORP		COM	153435102	1207	54000	SH	DEFINED	01	
CENTRAL GARDEN & PET.	S	COM	153527106	3797	124000	SH	DEFINED	01	
CENTRAL GARDEN & PET.	S	COM	153527106	20	646	SH	DEFINED	01	0
CENTRAL GARDEN & PET.	S	COM	153527106	114	3711	SH	DEFINED	01	0
CENTRAL ILL LT PFD \$100 5.850		PRF	153645882	3351	33158	SH	DEFINED	01	
CENTRAL PACIFIC FINANCIAL CO		COM	154760102	5142	186801	SH	DEFINED	01	
CENTRAL PACIFIC FINANCIAL CO		COM	154760102	25	940	SH	DEFINED	01	0
CENTRAL PACIFIC FINANCIAL CO		COM	154760102	154	5600	SH	DEFINED	01	0
CENTRAL PARKING	S	COM	154785109	1276	96527	SH	DEFINED	01	
CENTRAL VT PUB SRV	S	COM	155771108	1013	50396	SH	DEFINED	01	
CENTURY ALUMINUM		COM	156431108	10449	376841	SH	DEFINED	01	
CENTURY ALUMINUM		COM	156431108	25	910	SH	DEFINED	01	0
CENTURY ALUMINUM		COM	156431108	125	4500	SH	DEFINED	01	0
CENTURY BUSINESS SRV		COM	156490104	15	3370	SH	DEFINED	01	0
CENTURY BUSINESS SRV		COM	156490104	81	18000	SH	DEFINED	01	0
CENTURYTEL INC	S	COM	156700106	8921	260556	SH	DEFINED	01	
CENTURYTEL INC	S	COM	156700106	1071	31274	SH	DEFINED	01	0
CEPHALON INC		COM	156708109	14	299	SH	DEFINED	01	0
CEPHEID INC		COM	15670R107	1526	177000	SH	DEFINED	01	
CEPHEID INC		COM	15670R107	3	340	SH	DEFINED	01	0
CERADYNE INC.		COM	156710105	1981	45115	SH	DEFINED	01	
CERADYNE INC.		COM	156710105	3	60	SH	DEFINED	01	0
CERES GROUP INC.	S	COM	156772105	24	4433	SH	DEFINED	01	0
CERES GROUP INC.	S	COM	156772105	144	26370	SH	DEFINED	01	0
CERNER CORP		COM	156782104	7955	183871	SH	DEFINED	01	