

# SECURITIES AND EXCHANGE COMMISSION

## FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2004-08-12** | Period of Report: **2004-06-30**  
SEC Accession No. **0000950129-04-005997**

([HTML Version](#) on [secdatabase.com](#))

### FILER

#### **A I M MANAGEMENT GROUP INC /DE/**

CIK: **911218** | IRS No.: **760528004** | State of Incorpor.: **DE** | Fiscal Year End: **1231**  
Type: **13F-HR** | Act: **34** | File No.: **028-04163** | Film No.: **04968872**  
SIC: **6282** Investment advice

Mailing Address  
11 GREENWAY PLAZA  
STE 100  
HOUSTON TX 77046

Business Address  
11 GREENWAY PLAZA  
STE 100  
HOUSTON TX 77046  
7132144507

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

Name: AIM Management Group Inc.  
Address: 11 Greenway Plaza, Suite 100  
Houston, TX 77046

Form 13F File Number: 28-1983

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: Kevin Carome  
Title: Senior Vice President,  
Secretary and General  
Counsel

Phone: (713) 214-1191

Signature, Place, and Date of Signing:

\_\_\_\_\_  
Houston, Texas 8/11/04

Report Type (Check only one.):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 6  
Form 13F Information Table Entry Total: 3,188  
Form 13F Information Table Value Total: \$60,807,790  
(thousands)

List of Other Included Managers:

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

<TABLE>

<CAPTION>

No.	Form 13F File Number	Name
<S>	<C>	<C>
1	28- 1983	AIM Advisors, Inc.
2	28- 1983	AIM Capital Management, Inc.
3	28- _____	AIM Capital Management Company Limited
4	28- 6708	AIM Funds Management Inc.
5	28- _____	AIM Private Asset Management, Inc.
6	28- _____	AIM Alternative Asset Management Company, Inc.
7	28- _____	_____
8	28- _____	_____

9 28- \_\_\_\_\_  
 10 28- \_\_\_\_\_  
 11 28- \_\_\_\_\_

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FORM 13F INFORMATION TABLE

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS
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3M CO	COMMON	885535104	0	35	SH		DEFINED	5
3M CO	COMMON	88579Y101	163,013	1,811,050	SH		DEFINED	1
3M CO	COMMON	88579Y101	28,134	312,570	SH		DEFINED	2
3M CO	COMMON	88579Y101	100	1,114	SH		DEFINED	5
3M CO	COMMON	88579Y101	58,507	650,000	SH		DEFINED	1,2
3M CO	COMMON	88579Y101	15,860	176,200	SH		DEFINED	1,4
3M CO	COMMON	88579Y101	567	6,300	SH		DEFINED	2,3
A T & T WIRELESS SERVICES	COMMON	00209A106	5	370	SH		DEFINED	1
ABBOTT LABORATORIES	COMMON	002824100	70,348	1,725,900	SH		DEFINED	1
ABBOTT LABORATORIES	COMMON	002824100	970	23,800	SH		DEFINED	2
ABBOTT LABORATORIES	COMMON	002824100	1	27	SH		DEFINED	5
ABBOTT LABORATORIES	COMMON	002824100	32,200	790,000	SH		DEFINED	1,2
ABLE LABORATORIES INC	COMMON	00371N407	822	40,000	SH		DEFINED	1
ACADIA REALTY TRUST	COMMON	004239109	2,405	175,000	SH		DEFINED	1
ACCELR8 TECHNOLOGY CORP	COMMON	004304200	86	29,424	SH		DEFINED	1
ACCELR8 TECHNOLOGY CORP	COMMON	004304200	6	1,900	SH		DEFINED	2
ACCELR8 TECHNOLOGY CORP	COMMON	004304200	0	61	SH		DEFINED	1,4
ACCELR8 TECHNOLOGY CORP	COMMON	004304200	2	578	SH		DEFINED	2,3
ACCENTURE LTD CL A	COMMON	G1150G111	106,547	3,877,270	SH		DEFINED	1
ACCENTURE LTD CL A	COMMON	G1150G111	7,082	257,700	SH		DEFINED	2
ACCENTURE LTD CL A	COMMON	G1150G111	39	1,414	SH		DEFINED	5
ACCENTURE LTD CL A	COMMON	G1150G111	41,220	1,500,000	SH		DEFINED	1,2
ACCENTURE LTD CL A	COMMON	G1150G111	4,727	172,000	SH		DEFINED	1,4
ACCENTURE LTD CL A	COMMON	G1150G111	179	6,500	SH		DEFINED	2,3
ACCREDITO HEALTH INC	COMMON	00437V104	14,221	365,100	SH		DEFINED	1
ACCREDITO HEALTH INC	COMMON	00437V104	4,497	115,449	SH		DEFINED	2

<CAPTION>

COLUMN 1	COLUMN 8		
NAME OF ISSUER	VOTING SOLE	AUTHORITY SHARED	NONE
<S>	<C>	<C>	<C>
3M CO	35		
3M CO	1,811,050		
3M CO	312,570		
3M CO	1,114		
3M CO	650,000		
3M CO	176,200		
3M CO	6,300		
A T & T WIRELESS SERVICES	370		
ABBOTT LABORATORIES	1,725,900		
ABBOTT LABORATORIES	23,800		
ABBOTT LABORATORIES	27		
ABBOTT LABORATORIES	790,000		
ABLE LABORATORIES INC	40,000		
ACADIA REALTY TRUST	175,000		
ACCELR8 TECHNOLOGY CORP	29,424		
ACCELR8 TECHNOLOGY CORP	1,900		
ACCELR8 TECHNOLOGY CORP	61		
ACCELR8 TECHNOLOGY CORP	578		
ACCENTURE LTD CL A	3,877,270		
ACCENTURE LTD CL A	257,700		
ACCENTURE LTD CL A	1,414		

ACCENTURE LTD CL A 1,500,000  
 ACCENTURE LTD CL A 172,000  
 ACCENTURE LTD CL A 6,500

ACCREDO HEALTH INC 365,100  
 ACCREDO HEALTH INC 115,449  
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ACE CASH EXPRESS INC	COMMON	004403101	760	29,600	SH	DEFINED	1	29,600			
ACE LTD	COMMON	G0070K103	433,482	10,252,644	SH	DEFINED	1	10,252,644			
ACE LTD	COMMON	G0070K103	7,570	179,050	SH	DEFINED	2	179,050			
ACE LTD	COMMON	G0070K103	42,844	1,013,357	SH	DEFINED	5	1,013,357			
ACE LTD	COMMON	G0070K103	31,710	750,000	SH	DEFINED	1,2	750,000			
ACE LTD	COMMON	G0070K103	600	14,200	SH	DEFINED	1,4	14,200			
ACE LTD	COMMON	G0070K103	520	12,300	SH	DEFINED	2,3	12,300			
ACTEL CORP	COMMON	004934105	5,550	300,000	SH	DEFINED	1	300,000			
ACTEL CORP	COMMON	004934105	1,774	95,900	SH	DEFINED	2	95,900			
ACTIVCARD CORP	COMMON	00506J107	216	29,700	SH	DEFINED	1	29,700			
ACTIVISION INC	COMMON	004930202	12,090	760,400	SH	DEFINED	1	760,400			
ACTIVISION INC	COMMON	004930202	3,504	220,350	SH	DEFINED	2	220,350			
ACXIOM CORP	COMMON	005125109	21,221	854,640	SH	DEFINED	1	854,640			
ACXIOM CORP	COMMON	005125109	2,019	81,300	SH	DEFINED	2	81,300			
ACXIOM CORP	COMMON	005125109	65	2,600	SH	DEFINED	1,4	2,600			
ACXIOM CORP	COMMON	005125109	164	6,600	SH	DEFINED	2,3	6,600			
ADAPTEC INC	COMMON	00651F108	789	93,300	SH	DEFINED	1	93,300			
ADECCO SA-ADR	COMMON	006754105	1,571	125,000	SH	DEFINED	1	125,000			
ADMINISTAFF INC	COMMON	007094105	6,318	380,600	SH	DEFINED	1	380,600			
ADMINISTAFF INC	COMMON	007094105	1,633	98,400	SH	DEFINED	2	98,400			
ADOBE SYSTEMS INC	COMMON	00724F101	29,314	630,410	SH	DEFINED	1	630,410			
ADOBE SYSTEMS INC	COMMON	00724F101	3,865	83,120	SH	DEFINED	2	83,120			
ADOBE SYSTEMS INC	COMMON	00724F101	196	4,206	SH	DEFINED	5	4,206			
ADOBE SYSTEMS INC	COMMON	00724F101	5,338	114,800	SH	DEFINED	1,4	114,800			
ADOBE SYSTEMS INC	COMMON	00724F101	56	1,200	SH	DEFINED	2,3	1,200			
ADOLOR CORP	COMMON	00724X102	933	73,597	SH	DEFINED	1	73,597			
ADTRAN INC	COMMON	00738A106	10,011	300,000	SH	DEFINED	1	300,000			
ADTRAN INC	COMMON	00738A106	2,116	63,400	SH	DEFINED	2	63,400			
ADTRAN INC	COMMON	00738A106	110	3,285	SH	DEFINED	5	3,285			

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ADVANCE AUTO PARTS	COMMON	00751Y106	25,214	570,700	SH	DEFINED	1	570,700			
ADVANCE AUTO PARTS	COMMON	00751Y106	1	32	SH	DEFINED	5	32			
ADVANCED ENERGY INDUSTRIES INC	COMMON	007973100	236	15,000	SH	DEFINED	6	15,000			
ADVANCED FIBRE COMMUNICATIONS INC	COMMON	00754A105	2	81	SH	DEFINED	5	81			
ADVANCED NEUROMODULATION SYS	COMMON	00757T101	11,480	350,000	SH	DEFINED	1	350,000			
ADVANCED NEUROMODULATION SYS	COMMON	00757T101	2,617	79,799	SH	DEFINED	2	79,799			
ADVENT CLAYMORE CONV SECS & COM	COMMON	00764C109	0	1	SH	DEFINED	5	1			
ADVO INC	COMMON	007585102	5,560	168,900	SH	DEFINED	1	168,900			

AEGON NV	COMMON	007924103	67	5,562	SH	DEFINED	5	5,562
AEROFLEX INC	COMMON	007768104	33,544	2,340,800	SH	DEFINED	1	2,340,800
AEROFLEX INC	COMMON	007768104	3,625	253,000	SH	DEFINED	2	253,000
AEROPOSTALE INC	COMMON	007865108	34,224	1,271,800	SH	DEFINED	1	1,271,800
AEROPOSTALE INC	COMMON	007865108	5,880	218,500	SH	DEFINED	2	218,500
AEROPOSTALE INC	COMMON	007865108	2,644	98,250	SH	DEFINED	1,4	98,250
AEROPOSTALE INC	COMMON	007865108	174	6,450	SH	DEFINED	2,3	6,450
AES TRUST VII CVT PRFD	CONVERT	00103V305	8,315	182,750	SH	DEFINED	1	182,750
AES TRUST VII CVT PRFD	CONVERT	00103V305	102	2,250	SH	DEFINED	2,3	2,250
AETNA INC	COMMON	00817Y108	70,770	832,590	SH	DEFINED	1	832,590
AETNA INC	COMMON	00817Y108	6,350	74,700	SH	DEFINED	2	74,700
AETNA INC	COMMON	00817Y108	93,662	1,101,900	SH	DEFINED	1,2	1,101,900
AETNA INC	COMMON	00817Y108	616	7,250	SH	DEFINED	2,3	7,250
AFFILIATED COMPUTER SERVICES-A	COMMON	008190100	47,528	897,770	SH	DEFINED	1	897,770
AFFILIATED COMPUTER SERVICES-A	COMMON	008190100	5,543	104,700	SH	DEFINED	2	104,700
AFFILIATED COMPUTER SERVICES-A	COMMON	008190100	14,319	270,476	SH	DEFINED	5	270,476
AFFILIATED COMPUTER SERVICES-A	COMMON	008190100	498	9,400	SH	DEFINED	1,4	9,400
AFFILIATED COMPUTER SERVICES-A	COMMON	008190100	37	700	SH	DEFINED	2,3	700

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AFFILIATED MANAGERS GROUP INC	COMMON	008252108	47,106	935,200	SH	DEFINED	1	935,200		
AFFILIATED MANAGERS GROUP INC	COMMON	008252108	5,097	101,200	SH	DEFINED	2	101,200		
AFFILIATED MANAGERS GROUP INC	COMMON	008252108	68	1,350	SH	DEFINED	1,4	1,350		
AFFILIATED MANAGERS GROUP INC	COMMON	008252108	164	3,250	SH	DEFINED	2,3	3,250		
AFFYMETRIX INC	COMMON	00826T108	9,001	275,000	SH	DEFINED	1	275,000		
AFFYMETRIX INC	COMMON	00826T108	2,920	89,200	SH	DEFINED	2	89,200		
AFLAC INC	COMMON	001055102	10,411	255,100	SH	DEFINED	1	255,100		
AFLAC INC	COMMON	001055102	396	9,700	SH	DEFINED	2	9,700		
AGCO CORP	COMMON	001084102	1,120	55,000	SH	DEFINED	1	55,000		
AGILENT TECHNOLOGIES INC	COMMON	00846U101	93,620	3,197,400	SH	DEFINED	1	3,197,400		
AGILENT TECHNOLOGIES INC	COMMON	00846U101	17,574	600,200	SH	DEFINED	2	600,200		
AGILENT TECHNOLOGIES INC	COMMON	00846U101	1	22	SH	DEFINED	5	22		
AGILENT TECHNOLOGIES INC	COMMON	00846U101	102,480	3,500,000	SH	DEFINED	1,2	3,500,000		
AGILENT TECHNOLOGIES INC	COMMON	00846U101	3,317	113,300	SH	DEFINED	1,4	113,300		
AGILENT TECHNOLOGIES INC	COMMON	00846U101	706	24,100	SH	DEFINED	2,3	24,100		
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	20,303	387,100	SH	DEFINED	1	387,100		
AIR PRODUCTS & CHEMICALS INC	COMMON	009158106	11,219	213,900	SH	DEFINED	2	213,900		
AIRGAS INC	COMMON	009363102	22,243	930,300	SH	DEFINED	1	930,300		
AIRGAS INC	COMMON	009363102	299	12,500	SH	DEFINED	6	12,500		
AIRTRAN HOLDINGS INC	COMMON	00949P108	20,193	1,428,100	SH	DEFINED	1	1,428,100		
AIRTRAN HOLDINGS INC	COMMON	00949P108	3,030	214,300	SH	DEFINED	2	214,300		
AKAMAI TECHNOLOGIES	COMMON	00971T101	7,180	400,000	SH	DEFINED	1	400,000		
AKAMAI TECHNOLOGIES	COMMON	00971T101	628	35,000	SH	DEFINED	6	35,000		
ALAMOSA HOLDINGS SER B	CONVERT	011589207	3,800	6,782	SH	DEFINED	1	6,782		
ALAMOSA HOLDINGS SER B	CONVERT	011589207	29	51	SH	DEFINED	2,3	51		
ALBERTO CULVER CO CL B	COMMON	013068101	4	78	SH	DEFINED	5	78		
ALCAN INC	COMMON	013716105	12,006	290,000	SH	DEFINED	1,4	290,000		

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ALCOA INC	COMMON	013817101	87,860	2,660,000	SH	DEFINED	1	2,660,000		
ALCOA INC	COMMON	013817101	14,599	442,000	SH	DEFINED	2	442,000		
ALCOA INC	COMMON	013817101	1	35	SH	DEFINED	5	35		
ALCON INC	COMMON	H01301102	75,990	966,180	SH	DEFINED	1	966,180		
ALCON INC	COMMON	H01301102	8,605	109,410	SH	DEFINED	2	109,410		
ALCON INC	COMMON	H01301102	77	985	SH	DEFINED	5	985		
ALCON INC	COMMON	H01301102	31,460	400,000	SH	DEFINED	1,2	400,000		
ALCON INC	COMMON	H01301102	15,738	200,100	SH	DEFINED	1,4	200,100		
ALCON INC	COMMON	H01301102	476	6,050	SH	DEFINED	2,3	6,050		
ALEXION PHARMACEUTICALS INC	COMMON	015351109	930	50,000	SH	DEFINED	1	50,000		
ALEXION PHARMACEUTICALS INC	COMMON	015351109	84	4,500	SH	DEFINED	2	4,500		
ALIGN TECHNOLOGY INC	COMMON	016255101	2,734	143,900	SH	DEFINED	1	143,900		
ALLEGHENY TECHNOLOGIES INC	COMMON	01741R102	1	75	SH	DEFINED	5	75		
ALLERGAN INC	COMMON	018490102	36,515	407,900	SH	DEFINED	1	407,900		
ALLERGAN INC	COMMON	018490102	13,115	146,500	SH	DEFINED	2	146,500		
ALLERGAN INC	COMMON	018490102	15	173	SH	DEFINED	5	173		
ALLERGAN INC	COMMON	018490102	90	1,000	SH	DEFINED	2,3	1,000		
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	120,839	2,860,100	SH	DEFINED	1	2,860,100		
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	13,803	326,700	SH	DEFINED	2	326,700		
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	334	7,904	SH	DEFINED	5	7,904		
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	283	6,700	SH	DEFINED	1,4	6,700		
ALLIANCE DATA SYSTEMS CORP	COMMON	018581108	545	12,900	SH	DEFINED	2,3	12,900		
ALLIANT ENERGY CORP	COMMON	018802108	535	20,500	SH	DEFINED	1	20,500		
ALLIANT ENERGY CORP	COMMON	018802108	1,933	74,100	SH	DEFINED	2	74,100		
ALLIANT TECHSYSTEMS INC	COMMON	018804104	16,510	260,650	SH	DEFINED	1	260,650		
ALLIED CAP CORP	COMMON	01903Q108	2	95	SH	DEFINED	5	95		
ALLSTATE CORP	COMMON	020002101	35,907	771,360	SH	DEFINED	1	771,360		
ALLSTATE CORP	COMMON	020002101	12,936	277,900	SH	DEFINED	2	277,900		
ALLSTATE CORP	COMMON	020002101	251	5,400	SH	DEFINED	2,3	5,400		

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ALLTEL CORP	COMMON	020039103	71,850	1,419,400	SH	DEFINED	1	1,419,400		
ALLTEL CORP	COMMON	020039103	344	6,800	SH	DEFINED	2	6,800		
ALLTEL CORP	COMMON	020039103	35,434	700,000	SH	DEFINED	1,2	700,000		
ALLTEL CORP	COMMON	020039103	6,910	136,500	SH	DEFINED	1,4	136,500		
ALTERA CORP	COMMON	021441100	8,330	374,870	SH	DEFINED	1	374,870		
ALTERA CORP	COMMON	021441100	1,146	51,590	SH	DEFINED	2	51,590		
ALTERA CORP	COMMON	021441100	102	4,575	SH	DEFINED	5	4,575		
ALTRIA GROUP INC	COMMON	02209S103	1,186	23,700	SH	DEFINED	1	23,700		
ALTRIA GROUP INC	COMMON	02209S103	5	99	SH	DEFINED	5	99		
AMAZON.COM INC	COMMON	023135106	5,859	107,700	SH	DEFINED	1	107,700		
AMAZON.COM INC	COMMON	023135106	207	3,800	SH	DEFINED	2	3,800		
AMAZON.COM INC	COMMON	023135106	16,320	300,000	SH	DEFINED	1,2	300,000		
AMAZON.COM INC	COMMON	023135106	136	2,500	SH	DEFINED	2,3	2,500		
AMBAC INC	COMMON	023139108	5	70	SH	DEFINED	1	70		
AMBAC INC	COMMON	023139108	24	334	SH	DEFINED	5	334		
AMDOCS LTD	COMMON	G02602103	75,921	3,240,320	SH	DEFINED	1	3,240,320		
AMDOCS LTD	COMMON	G02602103	1,474	62,900	SH	DEFINED	2	62,900		
AMDOCS LTD	COMMON	G02602103	26,945	1,150,000	SH	DEFINED	1,2	1,150,000		
AMDOCS LTD	COMMON	G02602103	211	9,000	SH	DEFINED	2,3	9,000		
AMERADA HESS CORP	COMMON	023551104	108,975	1,376,120	SH	DEFINED	1	1,376,120		
AMERADA HESS CORP	COMMON	023551104	4,146	52,350	SH	DEFINED	2	52,350		
AMERADA HESS CORP	COMMON	023551104	18,314	231,265	SH	DEFINED	5	231,265		
AMERADA HESS CORP	COMMON	023551104	34,170	431,500	SH	DEFINED	1,2	431,500		
AMERADA HESS CORP	COMMON	023551104	562	7,100	SH	DEFINED	1,4	7,100		
AMERADA HESS CORP	COMMON	023551104	39	495	SH	DEFINED	2,3	495		

AMERICA MOVIL SER L ADR	COMMON	02364W105	36,073	991,836	SH	DEFINED	1	991,836
AMERICA MOVIL SER L ADR	COMMON	02364W105	440	12,100	SH	DEFINED	2	12,100
AMERICA MOVIL SER L ADR	COMMON	02364W105	5,343	146,900	SH	DEFINED	1,4	146,900
AMERICAN AXLE & MFG HOLDINGS	COMMON	024061103	549	15,100	SH	DEFINED	1	15,100
AMERICAN AXLE & MFG HOLDINGS	COMMON	024061103	1,574	43,300	SH	DEFINED	2	43,300

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AMERICAN EXPRESS CO	COMMON	025816109	66,302	1,290,430	SH	DEFINED	1	1,290,430		
AMERICAN EXPRESS CO	COMMON	025816109	32,004	622,890	SH	DEFINED	2	622,890		
AMERICAN EXPRESS CO	COMMON	025816109	35	674	SH	DEFINED	5	674		
AMERICAN EXPRESS CO	COMMON	025816109	92,484	1,800,000	SH	DEFINED	1,2	1,800,000		
AMERICAN EXPRESS CO	COMMON	025816109	550	10,700	SH	DEFINED	2,3	10,700		
AMERICAN FINANCIAL GROUP INC	COMMON	025932104	2,884	94,330	SH	DEFINED	1	94,330		
AMERICAN HEALTHWAYS INC	COMMON	02649V104	4,347	163,300	SH	DEFINED	1	163,300		
AMERICAN HEALTHWAYS INC	COMMON	02649V104	1,145	43,000	SH	DEFINED	2	43,000		
AMERICAN INTERNATIONAL GROUP INC	COMMON	026874107	143,688	2,015,820	SH	DEFINED	1	2,015,820		
AMERICAN INTERNATIONAL GROUP INC	COMMON	026874107	47,843	671,200	SH	DEFINED	2	671,200		
AMERICAN INTERNATIONAL GROUP INC	COMMON	026874107	99,792	1,400,000	SH	DEFINED	1,2	1,400,000		
AMERICAN INTERNATIONAL GROUP INC	COMMON	026874107	542	7,600	SH	DEFINED	2,3	7,600		
AMERICAN INTERNATIONAL GROUP INC	COMMON	026874107	3	42	SH	DEFINED	5	42		
AMERICAN MED SECURITY GROUP	COMMON	02744P101	5,616	206,100	SH	DEFINED	1	206,100		
AMERICAN MEDICAL SYS HOLDINGS	COMMON	02744M108	7,583	225,000	SH	DEFINED	1	225,000		
AMERICAN MEDICAL SYS HOLDINGS	COMMON	02744M108	2,403	71,300	SH	DEFINED	2	71,300		
AMERICAN PHARMACEUTICAL PARTNERS	COMMON	02886P109	6,927	228,000	SH	DEFINED	1	228,000		
AMERICAN PHARMACEUTICAL PARTNERS	COMMON	02886P109	2,837	93,400	SH	DEFINED	2	93,400		
AMERICAN STANDARD CO	COMMON	029712106	310,355	7,699,210	SH	DEFINED	1	7,699,210		
AMERICAN STANDARD CO	COMMON	029712106	4,528	112,330	SH	DEFINED	2	112,330		
AMERICAN STANDARD CO	COMMON	029712106	22,172	550,037	SH	DEFINED	5	550,037		
AMERICAN STANDARD CO	COMMON	029712106	38,577	957,000	SH	DEFINED	1,2	957,000		
AMERICAN STANDARD CO	COMMON	029712106	512	12,700	SH	DEFINED	2,3	12,700		
AMERICAN TOWER 144A WTS 08/01/08	COMMON	03027R111	1,713	7,955	SH	DEFINED	1	7,955		
AMERICAN TOWER 144A WTS 08/01/08	COMMON	03027R111	10	45	SH	DEFINED	2,3	45		
AMERICA'S CAR-MART INC	COMMON	03062T105	1,502	50,000	SH	DEFINED	1	50,000		
AMERICREDIT CORP	COMMON	03060R101	18,374	940,800	SH	DEFINED	1	940,800		

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AMERISOURCEBERGEN CORP	COMMON	03073E105	56,332	942,330	SH	DEFINED	1	942,330		
AMERISOURCEBERGEN CORP	COMMON	03073E105	5,245	87,740	SH	DEFINED	2	87,740		
AMERISOURCEBERGEN CORP	COMMON	03073E105	21,937	366,957	SH	DEFINED	5	366,957		
AMERISOURCEBERGEN CORP	COMMON	03073E105	745	12,460	SH	DEFINED	1,4	12,460		
AMERISOURCEBERGEN CORP	COMMON	03073E105	62	1,030	SH	DEFINED	2,3	1,030		
AMERITRADE HOLDING CORP-CL A	COMMON	03074K100	12,967	1,142,500	SH	DEFINED	1	1,142,500		
AMERITRADE HOLDING CORP-CL A	COMMON	03074K100	1,531	134,900	SH	DEFINED	2	134,900		
AMERITRADE HOLDING CORP-CL A	COMMON	03074K100	50	4,400	SH	DEFINED	1,4	4,400		
AMGEN INC	COMMON	031162100	149,783	2,744,780	SH	DEFINED	1	2,744,780		
AMGEN INC	COMMON	031162100	29,038	532,120	SH	DEFINED	2	532,120		
AMGEN INC	COMMON	031162100	2	28	SH	DEFINED	5	28		
AMGEN INC	COMMON	031162100	40,638	744,700	SH	DEFINED	1,2	744,700		
AMGEN INC	COMMON	031162100	180	3,300	SH	DEFINED	2,3	3,300		
AMIS HOLDINGS INC	COMMON	031538101	32,126	1,898,700	SH	DEFINED	1	1,898,700		
AMIS HOLDINGS INC	COMMON	031538101	6,331	374,200	SH	DEFINED	2	374,200		
AMIS HOLDINGS INC	COMMON	031538101	76	4,500	SH	DEFINED	1,4	4,500		
AMIS HOLDINGS INC	COMMON	031538101	179	10,600	SH	DEFINED	2,3	10,600		
AMPHENOL CORP CL A	COMMON	032095101	53,872	1,616,800	SH	DEFINED	1	1,616,800		
AMPHENOL CORP CL A	COMMON	032095101	3,865	116,000	SH	DEFINED	2	116,000		
AMPHENOL CORP CL A	COMMON	032095101	520	15,600	SH	DEFINED	1,4	15,600		
AMPHENOL CORP CL A	COMMON	032095101	40	1,200	SH	DEFINED	2,3	1,200		
AMSOUTH BANCORPORATION	COMMON	032165102	28,381	1,114,300	SH	DEFINED	1	1,114,300		

AMSOUTH BANCORPORATION	COMMON	032165102	2,856	112,150	SH	DEFINED	2	112,150
AMSOUTH BANCORPORATION	COMMON	032165102	17,222	676,150	SH	DEFINED	5	676,150
AMSOUTH BANCORPORATION	COMMON	032165102	349	13,700	SH	DEFINED	1,4	13,700
AMSOUTH BANCORPORATION	COMMON	032165102	31	1,200	SH	DEFINED	2,3	1,200
AMSURG CORP	COMMON	03232P405	8,261	328,750	SH	DEFINED	1	328,750
AMSURG CORP	COMMON	03232P405	2,611	103,900	SH	DEFINED	2	103,900
AMYLIN PHARMACEUTICALS, INC	COMMON	032346108	14,941	655,300	SH	DEFINED	1	655,300
AMYLIN PHARMACEUTICALS, INC	COMMON	032346108	1,550	68,000	SH	DEFINED	2	68,000
AMYLIN PHARMACEUTICALS, INC	COMMON	032346108	228	10,000	SH	DEFINED	6	10,000
AMYLIN PHARMACEUTICALS, INC	COMMON	032346108	50	2,200	SH	DEFINED	1,4	2,200
AMYLIN PHARMACEUTICALS, INC	COMMON	032346108	128	5,600	SH	DEFINED	2,3	5,600

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ANADARKO PETROLEUM CORP	COMMON	032511107	3	50	SH	DEFINED	1	50			
ANADARKO PETROLEUM CORP	COMMON	032511107	1	12	SH	DEFINED	5	12			
ANALOG DEVICES INC	COMMON	032654105	156,263	3,319,090	SH	DEFINED	1	3,319,090			
ANALOG DEVICES INC	COMMON	032654105	30,335	644,320	SH	DEFINED	2	644,320			
ANALOG DEVICES INC	COMMON	032654105	72	1,538	SH	DEFINED	5	1,538			
ANALOG DEVICES INC	COMMON	032654105	471	10,000	SH	DEFINED	6	10,000			
ANALOG DEVICES INC	COMMON	032654105	178,904	3,800,000	SH	DEFINED	1,2	3,800,000			
ANALOG DEVICES INC	COMMON	032654105	5,852	124,300	SH	DEFINED	1,4	124,300			
ANALOG DEVICES INC	COMMON	032654105	1,177	25,000	SH	DEFINED	2,3	25,000			
ANALOGIC CORP	COMMON	032657207	849	20,000	SH	DEFINED	1	20,000			
ANCHOR GLASS CONTAINER CORP	COMMON	03304B300	1,019	75,330	SH	DEFINED	1	75,330			
ANDREW CORP	COMMON	034425108	10,005	500,000	SH	DEFINED	1	500,000			
ANDREW CORP	COMMON	034425108	500	25,000	SH	DEFINED	6	25,000			
ANGIOTECH PHARMACEUTICALS INC	COMMON	034918102	8,765	435,000	SH	DEFINED	1	435,000			
ANGIOTECH PHARMACEUTICALS INC	COMMON	034918102	3,536	175,500	SH	DEFINED	2	175,500			
ANHEUSER-BUSCH COS INC	COMMON	035229103	491	9,100	SH	DEFINED	1	9,100			
ANIXTER INTERNATIONAL INC.	COMMON	035290105	3,403	100,000	SH	DEFINED	1	100,000			
ANN TAYLOR STORES INC	COMMON	036115103	1,856	64,050	SH	DEFINED	1	64,050			
ANTEON INTERNATIONAL CORP	COMMON	03674E108	11,417	350,000	SH	DEFINED	1	350,000			
ANTEON INTERNATIONAL CORP	COMMON	03674E108	2,841	87,100	SH	DEFINED	2	87,100			
ANTHEM INC	COMMON	03674B104	125,001	1,395,720	SH	DEFINED	1	1,395,720			
ANTHEM INC	COMMON	03674B104	5,642	63,000	SH	DEFINED	2	63,000			
ANTIGENICS INC	COMMON	037032109	1,323	154,600	SH	DEFINED	1	154,600			
ANTIGENICS INC	COMMON	037032109	106	12,400	SH	DEFINED	2	12,400			
AON CORP	COMMON	037389103	34,810	1,222,700	SH	DEFINED	1	1,222,700			
AP PHARMA INC	COMMON	00202J104	0	55	SH	DEFINED	5	55			

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APACHE CORP	COMMON	037411105	27,696	635,950	SH	DEFINED	1	635,950			
APACHE CORP	COMMON	037411105	6,271	144,000	SH	DEFINED	2	144,000			
APACHE CORP	COMMON	037411105	21,775	500,000	SH	DEFINED	1,2	500,000			
APACHE CORP	COMMON	037411105	96	2,200	SH	DEFINED	2,3	2,200			
APOGENT TECHNOLOGIES INC	COMMON	03760A101	1,127	35,210	SH	DEFINED	1	35,210			
APOGENT TECHNOLOGIES INC	COMMON	03760A101	80	2,500	SH	DEFINED	2	2,500			
APOGENT TECHNOLOGIES INC	COMMON	03760A101	9	275	SH	DEFINED	5	275			
APOLLO GROUP INC CL A	COMMON	037604105	164,305	1,860,965	SH	DEFINED	1	1,860,965			
APOLLO GROUP INC CL A	COMMON	037604105	36,568	414,184	SH	DEFINED	2	414,184			
APOLLO GROUP INC CL A	COMMON	037604105	110	1,242	SH	DEFINED	5	1,242			
APOLLO GROUP INC CL A	COMMON	037604105	105,948	1,200,000	SH	DEFINED	1,2	1,200,000			
APOLLO GROUP INC CL A	COMMON	037604105	3,268	37,020	SH	DEFINED	1,4	37,020			
APOLLO GROUP INC CL A	COMMON	037604105	935	10,585	SH	DEFINED	2,3	10,585			
APOLLO INVESTMENT CORP	COMMON	03761U106	4,117	299,000	SH	DEFINED	1	299,000			



APPLE COMPUTER INC	COMMON	037833100	8,392	257,900	SH	DEFINED	1	257,900
APPLE COMPUTER INC	COMMON	037833100	2,857	87,800	SH	DEFINED	2	87,800
APPLE COMPUTER INC	COMMON	037833100	24,405	750,000	SH	DEFINED	1,2	750,000
APPLE COMPUTER INC	COMMON	037833100	104	3,200	SH	DEFINED	2,3	3,200
APPLEBEES INTL INC	COMMON	037899101	1	26	SH	DEFINED	5	26
APPLIED FILMS CORP	COMMON	038197109	19,612	675,800	SH	DEFINED	1	675,800
APPLIED FILMS CORP	COMMON	038197109	4,368	150,500	SH	DEFINED	2	150,500
APPLIED FILMS CORP	COMMON	038197109	132	4,551	SH	DEFINED	5	4,551
APPLIED MATERIALS INC	COMMON	038222105	80,532	4,104,600	SH	DEFINED	1	4,104,600
APPLIED MATERIALS INC	COMMON	038222105	17,505	892,200	SH	DEFINED	2	892,200
APPLIED MATERIALS INC	COMMON	038222105	9,174	467,623	SH	DEFINED	5	467,623
APPLIED MATERIALS INC	COMMON	038222105	63,257	3,224,100	SH	DEFINED	1,2	3,224,100
APPLIED MATERIALS INC	COMMON	038222105	275	14,000	SH	DEFINED	2,3	14,000
APRIA HEALTHCARE GROUP	COMMON	037933108	16,531	576,000	SH	DEFINED	1	576,000
ARAMARK CORP CL B	COMMON	038521100	15,766	548,200	SH	DEFINED	1	548,200
ARTESYN TECHNOLOGIES INC	COMMON	043127109	698	77,600	SH	DEFINED	1	77,600

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ARTISAN COMPONENTS INC	COMMON	042923102	5,160	200,000	SH	DEFINED	1	200,000		
ARTISAN COMPONENTS INC	COMMON	042923102	1,618	62,700	SH	DEFINED	2	62,700		
ASE TEST LTD	COMMON	Y02516105	5,712	775,000	SH	DEFINED	1	775,000		
ASE TEST LTD	COMMON	Y02516105	1,811	245,700	SH	DEFINED	2	245,700		
ASHFORD HOSPITALITY TRUST	COMMON	044103109	1,283	153,700	SH	DEFINED	1	153,700		
ASHLAND, INC.	COMMON	044204105	13,599	257,500	SH	DEFINED	1	257,500		
ASK JEEVES INC	COMMON	045174109	14,925	382,400	SH	DEFINED	1	382,400		
ASK JEEVES INC	COMMON	045174109	2,420	62,000	SH	DEFINED	2	62,000		
ASML HOLDING NV	COMMON	N07059111	38,474	2,248,600	SH	DEFINED	1	2,248,600		
ASML HOLDING NV	COMMON	N07059111	3,680	215,100	SH	DEFINED	2	215,100		
ASML HOLDING NV	COMMON	N07059111	15,283	893,254	SH	DEFINED	5	893,254		
ASML HOLDING NV	COMMON	N07059111	541	31,600	SH	DEFINED	1,4	31,600		
ASML HOLDING NV	COMMON	N07059111	43	2,500	SH	DEFINED	2,3	2,500		
ASSURANT INC	COMMON	04621X108	1,852	70,200	SH	DEFINED	1	70,200		
ASSURED GUARANTY	COMMON	G0585R106	5,966	352,000	SH	DEFINED	1	352,000		
ASSURED GUARANTY	COMMON	G0585R106	2,544	150,100	SH	DEFINED	2	150,100		
ASTRAZENECA PLC ADR	COMMON	046353108	117	2,557	SH	DEFINED	5	2,557		
ASYST TECHNOLOGIES INC	COMMON	04648X107	5,429	525,000	SH	DEFINED	1	525,000		
ASYST TECHNOLOGIES INC	COMMON	04648X107	1,710	165,400	SH	DEFINED	2	165,400		
AT ROAD INC	COMMON	04648K105	2,678	350,000	SH	DEFINED	1	350,000		
ATLANTIC COAST AIRLINES HLDG	COMMON	048396105	258	45,000	SH	DEFINED	6	45,000		
ATLAS AMERICA INC	COMMON	049167109	1,011	50,500	SH	DEFINED	1	50,500		
ATLAS COPCO AB ADR	COMMON	049255706	92	2,474	SH	DEFINED	5	2,474		
ATMEL CORP	COMMON	049513104	758	128,000	SH	DEFINED	1	128,000		
ATS MEDICAL INC	COMMON	002083103	5,640	1,500,000	SH	DEFINED	1	1,500,000		
ATS MEDICAL INC	COMMON	002083103	354	94,200	SH	DEFINED	2	94,200		

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AU OPTRONICS CORP ADR	COMMON	002255107	2,272	139,040	SH	DEFINED	1	139,040		
AU OPTRONICS CORP ADR	COMMON	002255107	1,471	90,000	SH	DEFINED	2	90,000		
AU OPTRONICS CORP ADR	COMMON	002255107	136	8,309	SH	DEFINED	5	8,309		
AU OPTRONICS CORP-ADR	COMMON	002255206	244	15,000	SH	DEFINED	1	15,000		
AU OPTRONICS CORP-ADR	COMMON	002255206	260	16,000	SH	DEFINED	2	16,000		

AUTODESK INC	COMMON	052769106	30,622	715,300	SH	DEFINED	1	715,300
AUTODESK INC	COMMON	052769106	9,003	210,300	SH	DEFINED	2	210,300
AUTODESK INC	COMMON	052769106	3	59	SH	DEFINED	5	59
AUTODESK INC	COMMON	052769106	47,091	1,100,000	SH	DEFINED	1,2	1,100,000
AUTODESK INC	COMMON	052769106	1,815	42,400	SH	DEFINED	1,4	42,400
AUTODESK INC	COMMON	052769106	205	4,800	SH	DEFINED	2,3	4,800
AUTOLIV INC	COMMON	052800109	4,650	110,180	SH	DEFINED	1	110,180
AUTOLIV INC	COMMON	052800109	1,561	37,000	SH	DEFINED	2	37,000
AUTOLIV INC	COMMON	052800109	242	5,734	SH	DEFINED	5	5,734
AUTOLIV INC	COMMON	052800109	422	10,000	SH	DEFINED	6	10,000
AUTOMATIC DATA PROCESSING INC	COMMON	053015103	95,046	2,269,490	SH	DEFINED	1	2,269,490
AUTOMATIC DATA PROCESSING INC	COMMON	053015103	15,873	379,000	SH	DEFINED	2	379,000
AUTOMATIC DATA PROCESSING INC	COMMON	053015103	76,431	1,825,000	SH	DEFINED	1,2	1,825,000
AUTOMATIC DATA PROCESSING INC	COMMON	053015103	239	5,700	SH	DEFINED	2,3	5,700
AUTOZONE INC	COMMON	053332102	5,895	73,600	SH	DEFINED	1	73,600
AVAYA INC	COMMON	053499109	81,847	5,183,480	SH	DEFINED	1	5,183,480
AVAYA INC	COMMON	053499109	9,622	609,400	SH	DEFINED	2	609,400
AVAYA INC	COMMON	053499109	29	1,839	SH	DEFINED	5	1,839
AVAYA INC	COMMON	053499109	434	27,500	SH	DEFINED	6	27,500
AVAYA INC	COMMON	053499109	52,897	3,350,000	SH	DEFINED	1,2	3,350,000
AVAYA INC	COMMON	053499109	1,645	104,200	SH	DEFINED	1,4	104,200
AVAYA INC	COMMON	053499109	387	24,500	SH	DEFINED	2,3	24,500
AVENTIS ADR SPONSORED	COMMON	053561106	23,751	312,222	SH	DEFINED	5	312,222
AVERY DENNISON CORP	COMMON	053611109	1	21	SH	DEFINED	5	21
AVERY-DENNISON CORP	COMMON	053611109	1,152	18,000	SH	DEFINED	1	18,000
AVERY-DENNISON CORP	COMMON	053611109	1,216	19,000	SH	DEFINED	2	19,000

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AVID TECHNOLOGY INC	COMMON	05367P100	21,828	400,000	SH	DEFINED	1	400,000		
AVID TECHNOLOGY INC	COMMON	05367P100	3,798	69,600	SH	DEFINED	2	69,600		
AVID TECHNOLOGY INC	COMMON	05367P100	163	2,978	SH	DEFINED	5	2,978		
AVOCENT CORP	COMMON	053893103	23,837	648,800	SH	DEFINED	1	648,800		
AVOCENT CORP	COMMON	053893103	4,932	134,250	SH	DEFINED	2	134,250		
AVOCENT CORP	COMMON	053893103	59	1,600	SH	DEFINED	1,4	1,600		
AVOCENT CORP	COMMON	053893103	151	4,100	SH	DEFINED	2,3	4,100		
AVON PRODUCTS	COMMON	054303102	98,020	2,124,400	SH	DEFINED	1	2,124,400		
AVON PRODUCTS	COMMON	054303102	17,668	382,920	SH	DEFINED	2	382,920		
AVON PRODUCTS	COMMON	054303102	54	1,177	SH	DEFINED	5	1,177		
AVON PRODUCTS	COMMON	054303102	27,684	600,000	SH	DEFINED	1,2	600,000		
AVON PRODUCTS	COMMON	054303102	480	10,400	SH	DEFINED	2,3	10,400		
AXCAN PHARMA INC	COMMON	054923107	8,282	392,500	SH	DEFINED	1	392,500		
AXCELIS TECHNOLOGIES INC	COMMON	054540109	6,159	495,100	SH	DEFINED	1	495,100		
AZTAR CORP	COMMON	054802103	1,120	40,000	SH	DEFINED	1	40,000		
BAKER HUGHES INC	COMMON	057224107	69,174	1,837,300	SH	DEFINED	1	1,837,300		
BAKER HUGHES INC	COMMON	057224107	286	7,600	SH	DEFINED	2	7,600		
BAKER HUGHES INC	COMMON	057224107	35,015	930,000	SH	DEFINED	1,2	930,000		
BALL CORP	COMMON	058498106	41,746	579,400	SH	DEFINED	1	579,400		
BALL CORP	COMMON	058498106	3,970	55,100	SH	DEFINED	2	55,100		
BALL CORP	COMMON	058498106	555	7,700	SH	DEFINED	1,4	7,700		
BALL CORP	COMMON	058498106	43	600	SH	DEFINED	2,3	600		
BANK OF AMERICA CORP	COMMON	060505104	160,564	1,897,470	SH	DEFINED	1	1,897,470		
BANK OF AMERICA CORP	COMMON	060505104	24,840	293,550	SH	DEFINED	2	293,550		
BANK OF AMERICA CORP	COMMON	060505104	3	41	SH	DEFINED	5	41		
BANK OF AMERICA CORP	COMMON	060505104	102,009	1,205,500	SH	DEFINED	1,2	1,205,500		
BANK OF AMERICA CORP	COMMON	060505104	186	2,200	SH	DEFINED	2,3	2,200		
BANK OF HAWAII CORP	COMMON	062540109	9,564	211,500	SH	DEFINED	1	211,500		
BANK OF HAWAII CORP	COMMON	062540109	303	6,700	SH	DEFINED	2	6,700		

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BANK OF NEW YORK CO	COMMON	064057102	252,577	8,567,750	SH	DEFINED	1	8,567,750			
BANK OF NEW YORK CO	COMMON	064057102	2,683	91,000	SH	DEFINED	2	91,000			
BANK OF NEW YORK CO	COMMON	064057102	14,630	496,260	SH	DEFINED	5	496,260			
BANK OF NEW YORK CO	COMMON	064057102	442	15,000	SH	DEFINED	2,3	15,000			
BANK ONE CORP	COMMON	06423A103	204,977	4,019,150	SH	DEFINED	1	4,019,150			
BANK ONE CORP	COMMON	06423A103	2,392	46,900	SH	DEFINED	2	46,900			
BANK ONE CORP	COMMON	06423A103	15,929	312,332	SH	DEFINED	5	312,332			
BANK ONE CORP	COMMON	06423A103	398	7,800	SH	DEFINED	2,3	7,800			
BANKNORTH GROUP INC	COMMON	06646R107	27,150	835,900	SH	DEFINED	1	835,900			
BANKNORTH GROUP INC	COMMON	06646R107	2,644	81,400	SH	DEFINED	2	81,400			
BANKNORTH GROUP INC	COMMON	06646R107	14,847	457,115	SH	DEFINED	5	457,115			
BANKNORTH GROUP INC	COMMON	06646R107	344	10,600	SH	DEFINED	1,4	10,600			
BANKNORTH GROUP INC	COMMON	06646R107	29	900	SH	DEFINED	2,3	900			
BARD C R INC	COMMON	067383109	19,903	351,340	SH	DEFINED	1	351,340			
BARD C R INC	COMMON	067383109	1,364	24,080	SH	DEFINED	2	24,080			
BARD C R INC	COMMON	067383109	2	40	SH	DEFINED	5	40			
BARD C R INC	COMMON	067383109	14,163	250,000	SH	DEFINED	1,2	250,000			
BARD C R INC	COMMON	067383109	13,296	234,700	SH	DEFINED	1,4	234,700			
BARD C R INC	COMMON	067383109	113	2,000	SH	DEFINED	2,3	2,000			
BARR PHARMACEUTICALS INC	COMMON	068306109	24,129	716,000	SH	DEFINED	1	716,000			
BARR PHARMACEUTICALS INC	COMMON	068306109	2,592	76,900	SH	DEFINED	2	76,900			
BARR PHARMACEUTICALS INC	COMMON	068306109	1	24	SH	DEFINED	5	24			
BARR PHARMACEUTICALS INC	COMMON	068306109	84	2,500	SH	DEFINED	1,4	2,500			
BARRICK GOLD CORP	COMMON	067901108	594	30,100	SH	DEFINED	1	30,100			
BARRICK GOLD CORP	COMMON	067901108	12,915	653,900	SH	DEFINED	1,4	653,900			
BARRIER THERAPEUTICS INC	COMMON	06850R108	768	54,800	SH	DEFINED	1	54,800			
BARRIER THERAPEUTICS INC	COMMON	06850R108	73	5,200	SH	DEFINED	2	5,200			
BAUSCH & LOMB INC	COMMON	071707103	2,817	43,290	SH	DEFINED	1	43,290			
BAXTER INTERNATIONAL INC	COMMON	071813109	77,351	2,241,400	SH	DEFINED	1	2,241,400			
BAXTER INTERNATIONAL INC	COMMON	071813109	0	1	SH	DEFINED	5	1			

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BB&T CORPORATION	COMMON	054937107	51,791	1,400,900	SH	DEFINED	1	1,400,900			
BB&T CORPORATION	COMMON	054937107	242	6,550	SH	DEFINED	2	6,550			
BB&T CORPORATION	COMMON	054937107	26,223	709,300	SH	DEFINED	1,2	709,300			
BCE INC	COMMON	05534B109	13,443	670,800	SH	DEFINED	1,4	670,800			
BEAR STEARNS COMPANIES INC	COMMON	073902108	4,640	55,040	SH	DEFINED	1	55,040			
BEBE STORES INC	COMMON	075571109	8,460	423,000	SH	DEFINED	1	423,000			
BEBE STORES INC	COMMON	075571109	2,299	114,949	SH	DEFINED	2	114,949			
BECKMAN COULTER INC	COMMON	075811109	2,440	40,000	SH	DEFINED	1	40,000			
BECKMAN COULTER INC	COMMON	075811109	268	4,400	SH	DEFINED	2	4,400			
BECTON DICKINSON & CO	COMMON	075887109	114,682	2,213,940	SH	DEFINED	1	2,213,940			
BECTON DICKINSON & CO	COMMON	075887109	9,461	182,640	SH	DEFINED	2	182,640			
BECTON DICKINSON & CO	COMMON	075887109	36	694	SH	DEFINED	5	694			
BECTON DICKINSON & CO	COMMON	075887109	40,772	787,100	SH	DEFINED	1,2	787,100			
BECTON DICKINSON & CO	COMMON	075887109	176	3,400	SH	DEFINED	2,3	3,400			
BED BATH AND BEYOND INC	COMMON	075896100	60,021	1,561,015	SH	DEFINED	1	1,561,015			
BED BATH AND BEYOND INC	COMMON	075896100	25,673	667,690	SH	DEFINED	2	667,690			
BED BATH AND BEYOND INC	COMMON	075896100	161	4,182	SH	DEFINED	5	4,182			
BED BATH AND BEYOND INC	COMMON	075896100	327	8,500	SH	DEFINED	6	8,500			
BED BATH AND BEYOND INC	COMMON	075896100	86,116	2,239,700	SH	DEFINED	1,2	2,239,700			
BED BATH AND BEYOND INC	COMMON	075896100	377	9,800	SH	DEFINED	2,3	9,800			
BELLSOUTH CORP	COMMON	079860102	4,851	185,000	SH	DEFINED	1	185,000			
BELO CORP CL A	COMMON	080555105	12,217	455,000	SH	DEFINED	1	455,000			
BELO CORP CL A	COMMON	080555105	1,533	57,100	SH	DEFINED	2	57,100			
BELO CORP CL A	COMMON	080555105	12	457	SH	DEFINED	5	457			
BELO CORP CL A	COMMON	080555105	51	1,900	SH	DEFINED	1,4	1,900			
BELO CORP CL A	COMMON	080555105	91	3,400	SH	DEFINED	2,3	3,400			
BEMIS CO	COMMON	081437105	429	15,200	SH	DEFINED	1	15,200			
BEMIS CO	COMMON	081437105	3	116	SH	DEFINED	5	116			

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BEST BUY CO INC	COMMON	086516101	80,935	1,595,100	SH	DEFINED	1	1,595,100			
BEST BUY CO INC	COMMON	086516101	21,062	415,100	SH	DEFINED	2	415,100			
BEST BUY CO INC	COMMON	086516101	4	75	SH	DEFINED	5	75			
BEST BUY CO INC	COMMON	086516101	53,277	1,050,000	SH	DEFINED	1,2	1,050,000			
BEST BUY CO INC	COMMON	086516101	96	1,900	SH	DEFINED	1,4	1,900			
BEST BUY CO INC	COMMON	086516101	452	8,900	SH	DEFINED	2,3	8,900			
BEVERLY ENTERPRISES INC	COMMON	087851309	2,580	300,000	SH	DEFINED	1	300,000			
BHP LTD SPONSORED ADR	COMMON	088606108	162	9,273	SH	DEFINED	5	9,273			
BIG LOTS INC	COMMON	089302103	1,085	75,000	SH	DEFINED	1	75,000			
BIOGEN IDEC INC	COMMON	09062X103	14,269	225,600	SH	DEFINED	1	225,600			
BIOGEN IDEC INC	COMMON	09062X103	4,826	76,300	SH	DEFINED	2	76,300			
BIOGEN IDEC INC	COMMON	09062X103	5	74	SH	DEFINED	5	74			
BIOGEN IDEC INC	COMMON	09062X103	60,088	950,000	SH	DEFINED	1,2	950,000			
BIOGEN IDEC INC	COMMON	09062X103	354	5,600	SH	DEFINED	2,3	5,600			
BIOMET INC	COMMON	090613100	41,201	927,125	SH	DEFINED	1	927,125			
BIOMET INC	COMMON	090613100	20,157	453,575	SH	DEFINED	2	453,575			
BIOMET INC	COMMON	090613100	12	277	SH	DEFINED	5	277			
BIOMET INC	COMMON	090613100	157,103	3,535,175	SH	DEFINED	1,2	3,535,175			
BIOMET INC	COMMON	090613100	673	15,150	SH	DEFINED	2,3	15,150			
BIO-RAD LABORATORIES CL A	COMMON	090572207	748	12,700	SH	DEFINED	1	12,700			
BIOVAIL CORP	COMMON	09067J109	1	27	SH	DEFINED	5	27			
BJ SERVICES CO	COMMON	055482103	26,858	585,900	SH	DEFINED	1	585,900			
BJ SERVICES CO	COMMON	055482103	4,648	101,400	SH	DEFINED	2	101,400			
BJ SERVICES CO	COMMON	055482103	31	659	SH	DEFINED	5	659			
BJ SERVICES CO	COMMON	055482103	39,862	869,600	SH	DEFINED	1,2	869,600			
BJ SERVICES CO	COMMON	055482103	174	3,800	SH	DEFINED	2,3	3,800			
BJS WHOLESALE CLUB INC	COMMON	05548J106	12,733	509,300	SH	DEFINED	1	509,300			
BLACK & DECKER CORP	COMMON	091797100	14,855	239,100	SH	DEFINED	1	239,100			
BLACK & DECKER CORP	COMMON	091797100	1	23	SH	DEFINED	5	23			
BLACK BOX CORP	COMMON	091826107	3	55	SH	DEFINED	5	55			

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BLOCK H&R INC	COMMON	093671105	141,915	2,976,400	SH	DEFINED	1	2,976,400			
BLOCK H&R INC	COMMON	093671105	2,115	44,350	SH	DEFINED	2	44,350			
BLOCK H&R INC	COMMON	093671105	12,475	261,648	SH	DEFINED	5	261,648			
BLOCK H&R INC	COMMON	093671105	362	7,600	SH	DEFINED	2,3	7,600			
BLOCKBUSTER INC CL A	COMMON	093679108	4,744	312,500	SH	DEFINED	1	312,500			
BLYTH INDUSTRIES, INC.	COMMON	09643P108	6	180	SH	DEFINED	1	180			
BMC SOFTWARE INC	COMMON	055921100	23,504	1,270,500	SH	DEFINED	1	1,270,500			
BMC SOFTWARE INC	COMMON	055921100	2,509	135,600	SH	DEFINED	2	135,600			
BMC SOFTWARE INC	COMMON	055921100	83	4,500	SH	DEFINED	1,4	4,500			
BMC SOFTWARE INC	COMMON	055921100	142	7,700	SH	DEFINED	2,3	7,700			
BNP PARIBAS - ADR	COMMON	05565A202	152	4,933	SH	DEFINED	5	4,933			
BOEING CO	COMMON	097023105	10,917	213,690	SH	DEFINED	1	213,690			
BOEING CO	COMMON	097023105	5,605	109,700	SH	DEFINED	2	109,700			
BOEING CO	COMMON	097023105	38	751	SH	DEFINED	5	751			
BOEING CO	COMMON	097023105	12,773	250,000	SH	DEFINED	1,2	250,000			
BOEING CO	COMMON	097023105	15,705	307,400	SH	DEFINED	1,4	307,400			
BOEING CO	COMMON	097023105	102	2,000	SH	DEFINED	2,3	2,000			
BONE CARE INTERNATIONAL INC	COMMON	098072101	3,513	150,000	SH	DEFINED	1	150,000			
BONE CARE INTERNATIONAL INC	COMMON	098072101	187	8,000	SH	DEFINED	6	8,000			
BOSTON PROPERTIES INC	COMMON	101121101	636	12,700	SH	DEFINED	6	12,700			
BOSTON PROPERTIES INC	COMMON	101121101	3,756	75,000	SH	DEFINED	1,4	75,000			

BOSTON SCIENTIFIC CORP	COMMON	101137107	76,201	1,780,400	SH	DEFINED	1	1,780,400
BOSTON SCIENTIFIC CORP	COMMON	101137107	25,284	590,750	SH	DEFINED	2	590,750
BOSTON SCIENTIFIC CORP	COMMON	101137107	428	10,000	SH	DEFINED	6	10,000
BOSTON SCIENTIFIC CORP	COMMON	101137107	89,238	2,085,000	SH	DEFINED	1,2	2,085,000
BOSTON SCIENTIFIC CORP	COMMON	101137107	706	16,500	SH	DEFINED	2,3	16,500
BP PLC ADR	COMMON	055622104	122,651	2,289,550	SH	DEFINED	1	2,289,550
BP PLC ADR	COMMON	055622104	532	9,925	SH	DEFINED	2	9,925
BP PLC ADR	COMMON	055622104	1	17	SH	DEFINED	5	17
BP PLC ADR	COMMON	055622104	61,391	1,146,000	SH	DEFINED	1,2	1,146,000

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BRIGHT HORIZONS FAMILY SOLUTIONS	COMMON	109195107	4,021	75,000	SH	DEFINED	1	75,000			
BRINKER INTL INC	COMMON	109641100	1,194	35,000	SH	DEFINED	1	35,000			
BRISTOL MYERS SQUIBB CO	COMMON	110122108	1	40	SH	DEFINED	5	40			
BRISTOL WEST HOLDINGS INC	COMMON	11037M105	4,329	238,000	SH	DEFINED	1	238,000			
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	99,641	4,066,970	SH	DEFINED	1	4,066,970			
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	2,252	91,900	SH	DEFINED	2	91,900			
BRISTOL-MYERS SQUIBB CO	COMMON	110122108	40,058	1,635,000	SH	DEFINED	1,2	1,635,000			
BROADCOM CORP CL A	COMMON	111320107	10,776	230,400	SH	DEFINED	1	230,400			
BROADCOM CORP CL A	COMMON	111320107	2,759	59,000	SH	DEFINED	2	59,000			
BROADCOM CORP CL A	COMMON	111320107	14	302	SH	DEFINED	5	302			
BROADCOM CORP CL A	COMMON	111320107	23,385	500,000	SH	DEFINED	1,2	500,000			
BROADCOM CORP CL A	COMMON	111320107	103	2,200	SH	DEFINED	2,3	2,200			
BROOKLINE BANCORP INC	COMMON	11373M107	197	13,400	SH	DEFINED	1	13,400			
BRUKER BIOSCIENCES CORP	COMMON	116794108	2,155	442,600	SH	DEFINED	1	442,600			
BRUNSWICK CORP	COMMON	117043109	76,148	1,866,370	SH	DEFINED	1	1,866,370			
BRUNSWICK CORP	COMMON	117043109	8,323	204,000	SH	DEFINED	2	204,000			
BRUNSWICK CORP	COMMON	117043109	18,851	462,035	SH	DEFINED	5	462,035			
BRUNSWICK CORP	COMMON	117043109	628	15,400	SH	DEFINED	1,4	15,400			
BRUNSWICK CORP	COMMON	117043109	141	3,450	SH	DEFINED	2,3	3,450			
BUFFALO WILD WINGS INC	COMMON	119848109	5,530	200,000	SH	DEFINED	1	200,000			
BUFFALO WILD WINGS INC	COMMON	119848109	1,728	62,500	SH	DEFINED	2	62,500			
BURLINGTON NORTHERN SANTA FE CORP.	COMMON	12189T104	530	15,100	SH	DEFINED	1	15,100			
BURLINGTON NORTHERN SANTA FE CORP.	COMMON	12189T104	484	13,800	SH	DEFINED	2	13,800			
BURLINGTON RESOURCES INC	COMMON	122014103	16,617	459,280	SH	DEFINED	1	459,280			
C.H. ROBINSON WORLDWIDE INC	COMMON	12541W100	40,761	889,200	SH	DEFINED	1	889,200			
C.H. ROBINSON WORLDWIDE INC	COMMON	12541W100	3,113	67,900	SH	DEFINED	2	67,900			
C.H. ROBINSON WORLDWIDE INC	COMMON	12541W100	105	2,300	SH	DEFINED	1,4	2,300			
C.H. ROBINSON WORLDWIDE INC	COMMON	12541W100	183	4,000	SH	DEFINED	2,3	4,000			

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CABELA'S INC	COMMON	126804301	4,735	175,700	SH	DEFINED	1	175,700			
CABELA'S INC	COMMON	126804301	243	9,000	SH	DEFINED	2	9,000			
CABLEVISION SYS CORP	COMMON	12686C109	1	40	SH	DEFINED	5	40			
CABOT MICROELECTRONICS CORP	COMMON	12709P103	10,750	351,200	SH	DEFINED	1	351,200			
CACHE INC	COMMON	127150308	4,821	356,850	SH	DEFINED	1	356,850			
CACHE INC	COMMON	127150308	274	20,250	SH	DEFINED	6	20,250			
CACI INTERNATIONAL INC CL A	COMMON	127190304	27,916	690,300	SH	DEFINED	1	690,300			
CACI INTERNATIONAL INC CL A	COMMON	127190304	4,444	109,900	SH	DEFINED	2	109,900			
CACI INTERNATIONAL INC CL A	COMMON	127190304	87	2,150	SH	DEFINED	1,4	2,150			
CACI INTERNATIONAL INC CL A	COMMON	127190304	198	4,900	SH	DEFINED	2,3	4,900			
CADBURY SCHWEPPEES- SPONS ADR	COMMON	127209302	4,346	123,900	SH	DEFINED	1	123,900			
CAL DIVE INTL INC	COMMON	127914109	15,948	526,000	SH	DEFINED	1	526,000			
CAL DIVE INTL INC	COMMON	127914109	4,818	158,900	SH	DEFINED	2	158,900			
CAL DIVE INTL INC	COMMON	127914109	194	6,396	SH	DEFINED	5	6,396			

CALPINE CORP	COMMON	131347106	259	60,000	CALL	DEFINED	6	60,000
CAMPBELL SOUP CO	COMMON	134429109	189,727	7,058,300	SH	DEFINED	1	7,058,300
CAMPBELL SOUP CO	COMMON	134429109	7,102	264,200	SH	DEFINED	2	264,200
CAMPBELL SOUP CO	COMMON	134429109	37,432	1,392,530	SH	DEFINED	5	1,392,530
CAMPBELL SOUP CO	COMMON	134429109	59,459	2,212,000	SH	DEFINED	1,2	2,212,000
CAMPBELL SOUP CO	COMMON	134429109	935	34,800	SH	DEFINED	1,4	34,800
CAMPBELL SOUP CO	COMMON	134429109	74	2,750	SH	DEFINED	2,3	2,750
CANADIAN NATIONAL RAILWAY	COMMON	136375102	20,402	468,050	SH	DEFINED	1	468,050
CANADIAN NATIONAL RAILWAY	COMMON	136375102	9,923	227,650	SH	DEFINED	2	227,650
CANADIAN NATIONAL RAILWAY	COMMON	136375102	91	2,093	SH	DEFINED	5	2,093
CANADIAN NATIONAL RAILWAY	COMMON	136375102	6,172	141,600	SH	DEFINED	1,4	141,600
CANADIAN PAC RY LTD	COMMON	13645T100	83	3,368	SH	DEFINED	5	3,368
CANDESCENT TECH 8.0% CVT 144A 5/03	CONVERT	137392AA4	1,338	34,843,000	PRN	DEFINED	1	34,843,000
CANDESCENT TECH 8.0% CVT 144A 5/03	CONVERT	137392AA4	1,643	42,800,000	PRN	DEFINED	1,2	42,800,000

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CANDESCENT TECH 8.0% CVT 144A 5/03	CONVERT	137392AB2	477	12,417,000	PRN	DEFINED	1	12,417,000		
CANDESCENT TECH 8.0% CVT 144A 5/03	CONVERT	137392AB2	687	17,900,000	PRN	DEFINED	1,2	17,900,000		
CANON INC ADR	COMMON	138006309	284	5,316	SH	DEFINED	5	5,316		
CAPITAL LEASE FUNDING INC	COMMON	140288101	5,204	500,400	SH	DEFINED	1	500,400		
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	5,209	76,170	SH	DEFINED	1	76,170		
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	253	3,700	SH	DEFINED	2	3,700		
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	1	19	SH	DEFINED	5	19		
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	137	2,000	SH	DEFINED	2,3	2,000		
CARDINAL HEALTH INC	COMMON	14149Y108	419,416	5,987,375	SH	DEFINED	1	5,987,375		
CARDINAL HEALTH INC	COMMON	14149Y108	10,448	149,150	SH	DEFINED	2	149,150		
CARDINAL HEALTH INC	COMMON	14149Y108	23,480	335,192	SH	DEFINED	5	335,192		
CARDINAL HEALTH INC	COMMON	14149Y108	56,040	800,000	SH	DEFINED	1,2	800,000		
CARDINAL HEALTH INC	COMMON	14149Y108	890	12,700	SH	DEFINED	2,3	12,700		
CAREER EDUCATION CORP	COMMON	141665109	23,891	524,380	SH	DEFINED	1	524,380		
CAREER EDUCATION CORP	COMMON	141665109	3,640	79,900	SH	DEFINED	2	79,900		
CAREER EDUCATION CORP	COMMON	141665109	8	166	SH	DEFINED	5	166		
CAREER EDUCATION CORP	COMMON	141665109	57	1,250	SH	DEFINED	1,4	1,250		
CAREMARK RX INC	COMMON	141705103	118,054	3,583,910	SH	DEFINED	1	3,583,910		
CAREMARK RX INC	COMMON	141705103	22,986	697,805	SH	DEFINED	2	697,805		
CAREMARK RX INC	COMMON	141705103	15	458	SH	DEFINED	5	458		
CAREMARK RX INC	COMMON	141705103	161,682	4,908,381	SH	DEFINED	1,2	4,908,381		
CAREMARK RX INC	COMMON	141705103	155	4,700	SH	DEFINED	1,4	4,700		
CAREMARK RX INC	COMMON	141705103	1,077	32,688	SH	DEFINED	2,3	32,688		
CARLISLE COS INC	COMMON	142339100	735	11,800	SH	DEFINED	1	11,800		
CARMAX INC	COMMON	143130102	5,640	257,900	SH	DEFINED	1	257,900		
CARMAX INC	COMMON	143130102	1,789	81,800	SH	DEFINED	2	81,800		
CARMAX INC	COMMON	143130102	54	2,463	SH	DEFINED	5	2,463		
CARNIVAL CORP	COMMON	143658300	30,635	651,800	SH	DEFINED	1	651,800		
CARNIVAL CORP	COMMON	143658300	15,165	322,660	SH	DEFINED	2	322,660		
CARNIVAL CORP	COMMON	143658300	1	20	SH	DEFINED	5	20		
CARNIVAL CORP	COMMON	143658300	35,250	750,000	SH	DEFINED	1,2	750,000		
CARNIVAL CORP	COMMON	143658300	155	3,300	SH	DEFINED	2,3	3,300		

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CAROLINA GROUP	COMMON	540424207	501	20,400	SH	DEFINED	1	20,400		
CASELLA WASTE SYSTEMS INC CL A	COMMON	147448104	4,063	309,000	SH	DEFINED	1	309,000		
CATERPILLAR INC	COMMON	149123101	15,252	192,000	SH	DEFINED	1	192,000		
CATERPILLAR INC	COMMON	149123101	6,951	87,500	SH	DEFINED	2	87,500		
CATERPILLAR INC	COMMON	149123101	1	12	SH	DEFINED	5	12		
CATERPILLAR INC	COMMON	149123101	59,580	750,000	SH	DEFINED	1,2	750,000		
CATERPILLAR INC	COMMON	149123101	254	3,200	SH	DEFINED	2,3	3,200		

CATHAY PAC AWYS LTD ADR	COMMON	148906308	92	9,719	SH	DEFINED	5	9,719
CB RICHARD ELLIS GROUP INC-A	COMMON	12497T101	19,969	1,045,500	SH	DEFINED	1	1,045,500
CB RICHARD ELLIS GROUP INC-A	COMMON	12497T101	1,274	66,700	SH	DEFINED	2	66,700
CB RICHARD ELLIS GROUP INC-A	COMMON	12497T101	42	2,200	SH	DEFINED	1,4	2,200
CB RICHARD ELLIS GROUP INC-A	COMMON	12497T101	105	5,500	SH	DEFINED	2,3	5,500
CBRL GROUP INC	COMMON	12489V106	20,359	659,950	SH	DEFINED	1	659,950
CBRL GROUP INC	COMMON	12489V106	2,126	68,900	SH	DEFINED	2	68,900
CBRL GROUP INC	COMMON	12489V106	68	2,200	SH	DEFINED	1,4	2,200
CBRL GROUP INC	COMMON	12489V106	164	5,300	SH	DEFINED	2,3	5,300
C-COR.NET CORP	COMMON	125010108	4,682	455,000	SH	DEFINED	1	455,000
C-COR.NET CORP	COMMON	125010108	1,485	144,300	SH	DEFINED	2	144,300
C-COR.NET CORP	COMMON	125010108	0	30	SH	DEFINED	5	30
CDW CORP	COMMON	12512N105	93,523	1,466,800	SH	DEFINED	1	1,466,800
CDW CORP	COMMON	12512N105	20,737	325,240	SH	DEFINED	2	325,240
CDW CORP	COMMON	12512N105	104	1,635	SH	DEFINED	5	1,635
CDW CORP	COMMON	12512N105	111,950	1,755,800	SH	DEFINED	1,2	1,755,800
CDW CORP	COMMON	12512N105	189	2,960	SH	DEFINED	1,4	2,960
CDW CORP	COMMON	12512N105	807	12,660	SH	DEFINED	2,3	12,660
CEC ENTERTAINMENT INC	COMMON	125137109	4,775	161,800	SH	DEFINED	1	161,800
CELESTICA INC	COMMON	15101Q108	1,696	85,000	SH	DEFINED	1	85,000
CELESTICA INC	COMMON	15101Q108	1,796	90,000	SH	DEFINED	2	90,000
CELESTICA INC	COMMON	15101Q108	2,993	150,000	SH	DEFINED	1,4	150,000
CEMEX SA WTS </TABLE>	COMMON	151290863	5	1,111	SH	DEFINED	1	1,111

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CENCOSUD DA - 144A	COMMON	15132H200	999	54,000	SH	DEFINED	1	54,000			
CENDANT CORP	COMMON	151313103	551,143	22,514,000	SH	DEFINED	1	22,514,000			
CENDANT CORP	COMMON	151313103	26,417	1,079,110	SH	DEFINED	2	1,079,110			
CENDANT CORP	COMMON	151313103	21,255	868,264	SH	DEFINED	5	868,264			
CENDANT CORP	COMMON	151313103	61,200	2,500,000	SH	DEFINED	1,2	2,500,000			
CENDANT CORP	COMMON	151313103	1,338	54,650	SH	DEFINED	2,3	54,650			
CENTEX CORP	COMMON	152312104	7,068	154,500	SH	DEFINED	1	154,500			
CENTEX CORP	COMMON	152312104	1,418	31,000	SH	DEFINED	2	31,000			
CENTRAL EUROPEAN MEDIA ENT-A	COMMON	G20045202	2,370	104,320	SH	DEFINED	1	104,320			
CENTRAL GARDEN & PET CO	COMMON	153527106	3,963	110,800	SH	DEFINED	1	110,800			
CENTRAL PARKING CORPORATION	COMMON	154785109	1,869	100,000	SH	DEFINED	1	100,000			
CENTURY ALUMINUM CO	COMMON	156431108	902	36,400	SH	DEFINED	1	36,400			
CENTURYTEL INC	COMMON	156700106	39,686	1,321,100	SH	DEFINED	1	1,321,100			
CENTURYTEL INC	COMMON	156700106	4,912	163,500	SH	DEFINED	2	163,500			
CENTURYTEL INC	COMMON	156700106	3	87	SH	DEFINED	5	87			
CENTURYTEL INC	COMMON	156700106	2,250	74,900	SH	DEFINED	1,4	74,900			
CENTURYTEL INC	COMMON	156700106	39	1,300	SH	DEFINED	2,3	1,300			
CEPHALON INC	COMMON	156708109	5,530	102,399	SH	DEFINED	1	102,399			
CEPHALON INC	COMMON	156708109	2,727	50,500	SH	DEFINED	2	50,500			
CEPHEID INC	COMMON	15670R107	866	75,000	SH	DEFINED	1	75,000			
CERIDIAN CORP	COMMON	156779100	285,782	12,701,430	SH	DEFINED	1	12,701,430			
CERIDIAN CORP	COMMON	156779100	9,029	401,300	SH	DEFINED	2	401,300			
CERIDIAN CORP	COMMON	156779100	45,358	2,015,932	SH	DEFINED	5	2,015,932			
CERIDIAN CORP	COMMON	156779100	974	43,300	SH	DEFINED	1,4	43,300			
CERIDIAN CORP	COMMON	156779100	497	22,100	SH	DEFINED	2,3	22,100			
CERNER CORP	COMMON	156782104	4,904	110,000	SH	DEFINED	1	110,000			
CERNER CORP </TABLE>	COMMON	156782104	1,587	35,600	SH	DEFINED	2	35,600			

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CERTEGY INC	COMMON	156880106	66,393	1,711,150	SH	DEFINED	1	1,711,150			

CERTEGY INC	COMMON	156880106	5,382	138,700	SH	DEFINED	2	138,700
CERTEGY INC	COMMON	156880106	26,478	682,410	SH	DEFINED	5	682,410
CERTEGY INC	COMMON	156880106	764	19,700	SH	DEFINED	1,4	19,700
CERTEGY INC	COMMON	156880106	54	1,400	SH	DEFINED	2,3	1,400
CHARLES RIVER ASSOCIATES INC	COMMON	159852102	6,871	222,000	SH	DEFINED	1	222,000
CHARLES RIVER ASSOCIATES INC	COMMON	159852102	2,176	70,300	SH	DEFINED	2	70,300
CHARLES RIVER LABORATORIES INTL INC	COMMON	159864107	1,852	37,900	SH	DEFINED	1	37,900
CHARLES RIVER LABORATORIES INTL INC	COMMON	159864107	1,618	33,100	SH	DEFINED	2	33,100
CHARLOTTE RUSSE HOLDING	COMMON	161048103	6,450	301,700	SH	DEFINED	1	301,700
CHARLOTTE RUSSE HOLDING	COMMON	161048103	214	10,000	SH	DEFINED	6	10,000
CHARMING SHOPPES INC	COMMON	161133103	1	97	SH	DEFINED	5	97
CHARTERMAC	COMMON	160908109	1,697	86,300	SH	DEFINED	2	86,300
CHECK POINT SOFTWARE TECH	COMMON	M22465104	28,472	1,054,900	SH	DEFINED	1	1,054,900
CHECK POINT SOFTWARE TECH	COMMON	M22465104	348	12,900	SH	DEFINED	2	12,900
CHECK POINT SOFTWARE TECH	COMMON	M22465104	10,796	400,000	SH	DEFINED	1,2	400,000
CHECK POINT SOFTWARE TECH	COMMON	M22465104	6,772	250,900	SH	DEFINED	1,4	250,900
CHECK POINT SOFTWARE TECH	COMMON	M22465104	81	3,000	SH	DEFINED	2,3	3,000
CHECKFREE CORP	COMMON	162813109	104	3,453	SH	DEFINED	5	3,453
CHEROKEE INTL CORP	COMMON	164450108	1,961	171,900	SH	DEFINED	1	171,900
CHESAPEAKE ENERGY CORP	COMMON	165167107	1	65	SH	DEFINED	5	65
CHEUNG KONG HLDGS LTD ADR	COMMON	166744201	117	15,852	SH	DEFINED	5	15,852
CHEVRONTEXACO CORP	COMMON	166764100	518	5,500	PUT	DEFINED	1	5,500
CHEVRONTEXACO CORP	COMMON	166764100	67,732	719,715	SH	DEFINED	1	719,715
CHEVRONTEXACO CORP	COMMON	166764100	264	2,810	SH	DEFINED	2	2,810
CHEVRONTEXACO CORP	COMMON	166764100	32,233	342,500	SH	DEFINED	1,2	342,500
CHICAGO BRIDGE & IRON-NY SHR	COMMON	167250109	4,356	156,400	SH	DEFINED	1	156,400

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CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	13,282	92,000	SH	DEFINED	1	92,000			
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	462	3,200	SH	DEFINED	2	3,200			
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	172	1,193	SH	DEFINED	5	1,193			
CHICAGO MERCANTILE EXCHANGE	COMMON	167760107	289	2,000	SH	DEFINED	6	2,000			
CHICOS FAS INC	COMMON	168615102	31,666	701,200	SH	DEFINED	1	701,200			
CHICOS FAS INC	COMMON	168615102	9,456	209,398	SH	DEFINED	2	209,398			
CHICOS FAS INC	COMMON	168615102	14	319	SH	DEFINED	5	319			
CHICOS FAS INC	COMMON	168615102	36,128	800,000	SH	DEFINED	1,2	800,000			
CHICOS FAS INC	COMMON	168615102	1,653	36,600	SH	DEFINED	1,4	36,600			
CHICOS FAS INC	COMMON	168615102	158	3,500	SH	DEFINED	2,3	3,500			
CHINA MOBILE HONG KONG LTD ADR SPON	COMMON	16941M109	134	8,863	SH	DEFINED	5	8,863			
CHIPPAC INC	COMMON	169657103	10,142	1,617,500	SH	DEFINED	1	1,617,500			
CHIPPAC INC	COMMON	169657103	2,663	424,700	SH	DEFINED	2	424,700			
CHIPPAC INC	COMMON	169657103	116	18,570	SH	DEFINED	5	18,570			
CHIRON CORP	COMMON	170040109	1	27	SH	DEFINED	5	27			
CHRISTOPHER & BANKS CORP	COMMON	171046105	1,771	100,000	SH	DEFINED	1	100,000			
CHUBB CORP	COMMON	171232101	532	7,800	SH	DEFINED	1	7,800			
CHUBB CORP	COMMON	171232101	1	15	SH	DEFINED	5	15			
CIA SIDERURGICA NAACL-SP ADR	COMMON	20440W105	861	70,800	SH	DEFINED	1	70,800			
CIA SIDERURGICA NAACL-SP ADR	COMMON	20440W105	579	47,600	SH	DEFINED	2	47,600			
CIGNA CORPORATION	COMMON	125509109	1	19	SH	DEFINED	5	19			
CINCINNATI FINL CORP	COMMON	172062101	3	60	SH	DEFINED	5	60			
CINTAS CORP	COMMON	172908105	47,064	987,280	SH	DEFINED	1	987,280			
CINTAS CORP	COMMON	172908105	9,095	190,800	SH	DEFINED	2	190,800			
CINTAS CORP	COMMON	172908105	35,753	750,000	SH	DEFINED	1,2	750,000			
CINTAS CORP	COMMON	172908105	157	3,300	SH	DEFINED	1,4	3,300			
CINTAS CORP	COMMON	172908105	276	5,800	SH	DEFINED	2,3	5,800			
CIPHERGEN BIOSYSTEMS INC	COMMON	17252Y104	11	1,500	SH	DEFINED	2	1,500			



CIRRUS LOGIC INC	COMMON	172755100	0	43	SH	DEFINED	5	43
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CISCO SYSTEMS INC	COMMON	17275R102	328,295	13,852,093	SH	DEFINED	1	13,852,093			
CISCO SYSTEMS INC	COMMON	17275R102	80,345	3,390,105	SH	DEFINED	2	3,390,105			
CISCO SYSTEMS INC	COMMON	17275R102	128	5,394	SH	DEFINED	5	5,394			
CISCO SYSTEMS INC	COMMON	17275R102	297,435	12,550,000	SH	DEFINED	1,2	12,550,000			
CISCO SYSTEMS INC	COMMON	17275R102	15,419	650,600	SH	DEFINED	1,4	650,600			
CISCO SYSTEMS INC	COMMON	17275R102	2,019	85,200	SH	DEFINED	2,3	85,200			
CIT GROUP INC	COMMON	125581108	5,081	132,700	SH	DEFINED	1	132,700			
CIT GROUP INC	COMMON	125581108	4,074	106,400	SH	DEFINED	2	106,400			
CIT GROUP INC	COMMON	125581108	15,396	402,100	SH	DEFINED	1,4	402,100			
CITADEL BROADCASTING CORP	COMMON	17285T106	18,511	1,270,500	SH	DEFINED	1	1,270,500			
CITADEL BROADCASTING CORP	COMMON	17285T106	1,976	135,600	SH	DEFINED	2	135,600			
CITADEL BROADCASTING CORP	COMMON	17285T106	67	4,600	SH	DEFINED	1,4	4,600			
CITADEL BROADCASTING CORP	COMMON	17285T106	153	10,500	SH	DEFINED	2,3	10,500			
CITIGROUP INC	COMMON	172967101	602,388	12,954,576	SH	DEFINED	1	12,954,576			
CITIGROUP INC	COMMON	172967101	67,280	1,446,890	SH	DEFINED	2	1,446,890			
CITIGROUP INC	COMMON	172967101	20,622	443,469	SH	DEFINED	5	443,469			
CITIGROUP INC	COMMON	172967101	145,392	3,126,700	SH	DEFINED	1,2	3,126,700			
CITIGROUP INC	COMMON	172967101	6,966	149,800	SH	DEFINED	1,4	149,800			
CITIGROUP INC	COMMON	172967101	1,404	30,200	SH	DEFINED	2,3	30,200			
CITRIX SYSTEMS INC	COMMON	177376100	33,010	1,621,300	SH	DEFINED	1	1,621,300			
CITRIX SYSTEMS INC	COMMON	177376100	6,739	331,000	SH	DEFINED	2	331,000			
CITRIX SYSTEMS INC	COMMON	177376100	1	47	SH	DEFINED	5	47			
CITRIX SYSTEMS INC	COMMON	177376100	26,468	1,300,000	SH	DEFINED	1,2	1,300,000			
CITRIX SYSTEMS INC	COMMON	177376100	116	5,700	SH	DEFINED	2,3	5,700			
CITY NATIONAL CORP	COMMON	178566105	31,175	474,500	SH	DEFINED	1	474,500			
CITY NATIONAL CORP	COMMON	178566105	2,924	44,500	SH	DEFINED	2	44,500			
CITY NATIONAL CORP	COMMON	178566105	368	5,600	SH	DEFINED	1,4	5,600			
CITY NATIONAL CORP	COMMON	178566105	33	500	SH	DEFINED	2,3	500			
CLAIRE'S STORES INC	COMMON	179584107	2	100	SH	DEFINED	1	100			
CLAIRE'S STORES INC	COMMON	179584107	7,779	358,500	SH	DEFINED	1,4	358,500			

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CLEAR CHANNEL COMMUNICATIONS INC	COMMON	184502102	60,247	1,630,500	SH	DEFINED	1	1,630,500			
CLEAR CHANNEL COMMUNICATIONS INC	COMMON	184502102	13,043	353,000	SH	DEFINED	2	353,000			
CLEAR CHANNEL COMMUNICATIONS INC	COMMON	184502102	110,717	2,996,400	SH	DEFINED	1,2	2,996,400			
CLEAR CHANNEL COMMUNICATIONS INC	COMMON	184502102	477	12,900	SH	DEFINED	2,3	12,900			
CLEAR CHANNEL COMMUNICATIONS INC	COMMON	184502102	27	735	SH	DEFINED	5	735			
CLOROX CO	COMMON	189054109	9,848	183,120	SH	DEFINED	1	183,120			
CLOROX CO	COMMON	189054109	15	282	SH	DEFINED	5	282			
CLOSURE MEDICAL CORP	COMMON	189093107	8,161	325,000	SH	DEFINED	1	325,000			
CLOSURE MEDICAL CORP	COMMON	189093107	2,584	102,900	SH	DEFINED	2	102,900			
CMET FINANCE 144A	COMMON	189758105	4,500	45,000	SH	DEFINED	1	45,000			
CNET NETWORKS INC	COMMON	12613R104	12,227	1,104,500	SH	DEFINED	1	1,104,500			
CNET NETWORKS INC	COMMON	12613R104	2,472	223,300	SH	DEFINED	2	223,300			
CNOOC LTD ADR	COMMON	126132109	8,836	206,700	SH	DEFINED	1	206,700			
CNOOC LTD ADR	COMMON	126132109	133	3,100	SH	DEFINED	2	3,100			
CNOOC LTD ADR	COMMON	126132109	135	3,161	SH	DEFINED	5	3,161			
COACH INC	COMMON	189754104	31,203	690,490	SH	DEFINED	1	690,490			
COACH INC	COMMON	189754104	8,720	192,960	SH	DEFINED	2	192,960			
COACH INC	COMMON	189754104	45,190	1,000,000	SH	DEFINED	1,2	1,000,000			
COACH INC	COMMON	189754104	194	4,300	SH	DEFINED	2,3	4,300			
COACH INC	COMMON	189754104	99	2,196	SH	DEFINED	5	2,196			
COCA COLA CO	COMMON	191216100	2	35	SH	DEFINED	5	35			
COCA-COLA CO	COMMON	191216100	37,394	740,760	SH	DEFINED	1	740,760			
COCA-COLA CO	COMMON	191216100	17,784	352,300	SH	DEFINED	2	352,300			
COCA-COLA CO	COMMON	191216100	86	1,700	SH	DEFINED	2,3	1,700			

COCA-COLA ENTERPRISES INC	COMMON	191219104	6,011	207,360	SH	DEFINED	1	207,360
COCA-COLA ENTERPRISES INC	COMMON	191219104	1,252	43,200	SH	DEFINED	2	43,200
COCA-COLA ENTERPRISES INC	COMMON	191219104	52	1,810	SH	DEFINED	5	1,810
COGNEX CORP	COMMON	192422103	8,658	225,000	SH	DEFINED	1	225,000
COGNEX CORP	COMMON	192422103	1,832	47,600	SH	DEFINED	2	47,600

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COGNIZANT TECH SOLUTIONS CORP	COMMON	192446102	9,453	372,000	SH	DEFINED	1	372,000		
COGNIZANT TECH SOLUTIONS CORP	COMMON	192446102	4,396	173,000	SH	DEFINED	2	173,000		
COGNIZANT TECH SOLUTIONS CORP	COMMON	192446102	4	153	SH	DEFINED	5	153		
COGNOS INC	COMMON	19244C109	29,684	820,900	SH	DEFINED	1	820,900		
COGNOS INC	COMMON	19244C109	5,348	147,900	SH	DEFINED	2	147,900		
COGNOS INC	COMMON	19244C109	136	3,773	SH	DEFINED	5	3,773		
COGNOS INC	COMMON	19244C109	3,811	105,400	SH	DEFINED	1,4	105,400		
COGNOS INC	COMMON	19244C109	174	4,800	SH	DEFINED	2,3	4,800		
COLDWATER CREEK INC	COMMON	193068103	4,111	155,300	SH	DEFINED	1	155,300		
COLDWATER CREEK INC	COMMON	193068103	1,339	50,600	SH	DEFINED	2	50,600		
COLGATE PALMOLIVE CO	COMMON	194162103	28,182	482,160	SH	DEFINED	1	482,160		
COLGATE PALMOLIVE CO	COMMON	194162103	15,910	272,200	SH	DEFINED	2	272,200		
COLGATE PALMOLIVE CO	COMMON	194162103	19,528	334,100	SH	DEFINED	1,4	334,100		
COMCAST CORP CL A SPL	COMMON	20030N200	2	67	SH	DEFINED	5	67		
COMCAST CORP NEW COM CL A	COMMON	20030N101	0	10	SH	DEFINED	5	10		
COMERICA INC	COMMON	200340107	28,477	518,900	SH	DEFINED	1	518,900		
COMERICA INC	COMMON	200340107	2,677	48,780	SH	DEFINED	2	48,780		
COMERICA INC	COMMON	200340107	338	6,150	SH	DEFINED	1,4	6,150		
COMERICA INC	COMMON	200340107	33	600	SH	DEFINED	2,3	600		
COMMERCE BANCORP INC/NJ	COMMON	200519106	8,252	150,000	SH	DEFINED	1	150,000		
COMMERCE BANCORP INC/NJ	COMMON	200519106	1,122	20,400	SH	DEFINED	2	20,400		
COMMERCE BANCORP INC/NJ	COMMON	200519106	33	600	SH	DEFINED	1,4	600		
COMMERCE BANCSHARES INC	COMMON	200525103	198	4,300	SH	DEFINED	1	4,300		
COMMUNITY HEALTH SYSTEMS INC	COMMON	203668108	29,233	1,092,000	SH	DEFINED	1	1,092,000		
COMMUNITY HEALTH SYSTEMS INC	COMMON	203668108	6,050	226,000	SH	DEFINED	2	226,000		
COMMUNITY HEALTH SYSTEMS INC	COMMON	203668108	321	12,000	SH	DEFINED	6	12,000		
COMPANHIA DE BEBIDAS PR ADR	COMMON	20441W203	16,046	799,500	SH	DEFINED	1	799,500		
COMPANHIA DE BEBIDAS PR ADR	COMMON	20441W203	195	9,700	SH	DEFINED	2	9,700		
COMPANHIA DE BEBIDAS PR ADR	COMMON	20441W203	106	5,300	SH	DEFINED	1,4	5,300		

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COMPASS BANCSHARES INC	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
COMPASS BANCSHARES INC	COMMON	20449H109	30,453	708,200	SH	DEFINED	1	708,200		
COMPASS BANCSHARES INC	COMMON	20449H109	2,812	65,400	SH	DEFINED	2	65,400		
COMPASS BANCSHARES INC	COMMON	20449H109	360	8,375	SH	DEFINED	1,4	8,375		
COMPASS BANCSHARES INC	COMMON	20449H109	31	725	SH	DEFINED	2,3	725		
COMPASS MINERALS INTERNATIONAL	COMMON	20451N101	5,244	270,600	SH	DEFINED	1	270,600		
COMPUTER ASSOCIATES INTL	COMMON	204912109	674,085	24,023,000	SH	DEFINED	1	24,023,000		
COMPUTER ASSOCIATES INTL	COMMON	204912109	14,563	519,000	SH	DEFINED	2	519,000		
COMPUTER ASSOCIATES INTL	COMMON	204912109	64,140	2,285,797	SH	DEFINED	5	2,285,797		
COMPUTER ASSOCIATES INTL	COMMON	204912109	79,943	2,849,000	SH	DEFINED	1,2	2,849,000		
COMPUTER ASSOCIATES INTL	COMMON	204912109	6,499	231,600	SH	DEFINED	1,4	231,600		
COMPUTER ASSOCIATES INTL	COMMON	204912109	996	35,500	SH	DEFINED	2,3	35,500		
COMSTOCK RESOURCES INC	COMMON	205768203	4,131	212,300	SH	DEFINED	1	212,300		
COMVERSE TECHNOLOGY INC	COMMON	205862402	65,517	3,285,700	SH	DEFINED	1	3,285,700		
COMVERSE TECHNOLOGY INC	COMMON	205862402	11,828	593,200	SH	DEFINED	2	593,200		
COMVERSE TECHNOLOGY INC	COMMON	205862402	235	11,783	SH	DEFINED	5	11,783		
COMVERSE TECHNOLOGY INC	COMMON	205862402	897	45,000	SH	DEFINED	6	45,000		
COMVERSE TECHNOLOGY INC	COMMON	205862402	39,880	2,000,000	SH	DEFINED	1,2	2,000,000		
COMVERSE TECHNOLOGY INC	COMMON	205862402	132	6,600	SH	DEFINED	1,4	6,600		
COMVERSE TECHNOLOGY INC	COMMON	205862402	409	20,500	SH	DEFINED	2,3	20,500		

CONCEPTUS INC	COMMON	206016107	619	55,000	SH	DEFINED	1	55,000
CONNETICS CORP	COMMON	208192104	5,050	250,000	SH	DEFINED	1	250,000
CONNETICS CORP	COMMON	208192104	1,568	77,600	SH	DEFINED	2	77,600
CONOCOPHILLIPS	COMMON	20825C104	67,562	885,600	SH	DEFINED	1	885,600
CONOCOPHILLIPS	COMMON	20825C104	277	3,625	SH	DEFINED	2	3,625
CONOCOPHILLIPS	COMMON	20825C104	1	10	SH	DEFINED	5	10
CONOCOPHILLIPS	COMMON	20825C104	33,438	438,300	SH	DEFINED	1,2	438,300
CONSOL ENE REG-REST REMVD UPON SELL	COMMON	20854P992	21,683	602,300	SH	DEFINED	1	602,300
CONSOL ENERGY INC	COMMON	20854P109	817	22,700	SH	DEFINED	1	22,700
CONSTELLATION BRANDS INC A	COMMON	21036P108	10,344	278,600	SH	DEFINED	1	278,600
CONTINENTAL AG ADR SPONSORED	COMMON	210771200	224	4,655	SH	DEFINED	5	4,655

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COOPER CAMERON CORP	COMMON	216640102	37,182	763,500	SH	DEFINED	1	763,500			
COOPER CAMERON CORP	COMMON	216640102	3,803	78,100	SH	DEFINED	2	78,100			
COOPER CAMERON CORP	COMMON	216640102	11,866	243,646	SH	DEFINED	5	243,646			
COOPER CAMERON CORP	COMMON	216640102	536	11,000	SH	DEFINED	1,4	11,000			
COOPER CAMERON CORP	COMMON	216640102	39	800	SH	DEFINED	2,3	800			
COOPER INDUSTRIES LTD CL A	COMMON	G24182100	23,663	398,300	SH	DEFINED	1	398,300			
COOPER INDUSTRIES LTD CL A	COMMON	G24182100	1,046	17,600	SH	DEFINED	2	17,600			
COOPER INDUSTRIES LTD CL A	COMMON	G24182100	36	600	SH	DEFINED	1,4	600			
COOPER TIRE AND RUBBER COMPANY	COMMON	216831107	3,220	140,000	SH	DEFINED	1	140,000			
COORS (ADOLPH) CO	COMMON	217016104	4,340	60,000	PUT	DEFINED	1	60,000			
COORS (ADOLPH) CO	COMMON	217016104	1,085	15,000	PUT	DEFINED	6	15,000			
CORCEPT THERAPEUTICS INC	COMMON	218352102	6,485	840,000	SH	DEFINED	1	840,000			
CORCEPT THERAPEUTICS INC	COMMON	218352102	995	128,900	SH	DEFINED	2	128,900			
CORE LABORATORIES NV	COMMON	N22717107	6,325	275,000	SH	DEFINED	1	275,000			
CORE LABORATORIES NV	COMMON	N22717107	1,822	79,200	SH	DEFINED	2	79,200			
CORE LABORATORIES NV	COMMON	N22717107	0	15	SH	DEFINED	5	15			
CORGENTECH INC	COMMON	21872P105	2,579	160,000	SH	DEFINED	1	160,000			
CORGENTECH INC	COMMON	21872P105	129	8,000	SH	DEFINED	2	8,000			
CORINTHIAN COLLEGES INC	COMMON	218868107	34,537	1,395,990	SH	DEFINED	1	1,395,990			
CORINTHIAN COLLEGES INC	COMMON	218868107	2,979	120,400	SH	DEFINED	2	120,400			
CORINTHIAN COLLEGES INC	COMMON	218868107	99	4,000	SH	DEFINED	1,4	4,000			
CORINTHIAN COLLEGES INC	COMMON	218868107	186	7,500	SH	DEFINED	2,3	7,500			
CORNING INC	COMMON	219350105	23,883	1,828,700	SH	DEFINED	1	1,828,700			
CORNING INC	COMMON	219350105	8,502	651,000	SH	DEFINED	2	651,000			
CORNING INC	COMMON	219350105	2	174	SH	DEFINED	5	174			
CORNING INC	COMMON	219350105	84,890	6,500,000	SH	DEFINED	1,2	6,500,000			
CORNING INC	COMMON	219350105	2,002	153,300	SH	DEFINED	1,4	153,300			
CORNING INC	COMMON	219350105	441	33,800	SH	DEFINED	2,3	33,800			

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CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	48,665	842,100	SH	DEFINED	1	842,100			
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	10,668	184,600	SH	DEFINED	2	184,600			
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	197	3,417	SH	DEFINED	5	3,417			
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	133	2,300	SH	DEFINED	1,4	2,300			
CORPORATE EXECUTIVE BOARD CO	COMMON	21988R102	272	4,700	SH	DEFINED	2,3	4,700			
CORPORATE HIGH YIELD FD VI ICOM	COMMON	219932100	0	1	SH	DEFINED	5	1			
CORRECTIONS CORP OF AMERICA	COMMON	22025Y407	18,803	476,150	SH	DEFINED	1	476,150			
COSTAR GROUP INC	COMMON	22160N109	39,631	862,850	SH	DEFINED	1	862,850			
COSTAR GROUP INC	COMMON	22160N109	8,054	175,350	SH	DEFINED	2	175,350			
COSTAR GROUP INC	COMMON	22160N109	197	4,293	SH	DEFINED	5	4,293			
COSTAR GROUP INC	COMMON	22160N109	80	1,750	SH	DEFINED	1,4	1,750			
COSTAR GROUP INC	COMMON	22160N109	193	4,200	SH	DEFINED	2,3	4,200			
COSTCO WHOLESALE CORP	COMMON	22160K105	65,250	1,588,760	SH	DEFINED	1	1,588,760			
COSTCO WHOLESALE CORP	COMMON	22160K105	14,674	357,300	SH	DEFINED	2	357,300			

COSTCO WHOLESALE CORP	COMMON	22160K105	20,535	500,000	SH	DEFINED	1,2	500,000
COSTCO WHOLESALE CORP	COMMON	22160K105	6,046	147,200	SH	DEFINED	1,4	147,200
COSTCO WHOLESALE CORP	COMMON	22160K105	164	4,000	SH	DEFINED	2,3	4,000
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	4,580	65,199	SH	DEFINED	1	65,199
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	984	14,000	SH	DEFINED	2	14,000
COUNTRYWIDE FINANCIAL CORP	COMMON	222372104	1	16	SH	DEFINED	5	16
COVANCE INC	COMMON	222816100	17,836	462,300	SH	DEFINED	1	462,300
COVANCE INC	COMMON	222816100	2,874	74,500	SH	DEFINED	2	74,500
COVENTRY HEALTH CARE INC	COMMON	222862104	17,985	367,800	SH	DEFINED	1	367,800
COVENTRY HEALTH CARE INC	COMMON	222862104	2	34	SH	DEFINED	5	34
COX RADIO INC CL A	COMMON	224051102	14,182	816,000	SH	DEFINED	1	816,000
COX RADIO INC CL A	COMMON	224051102	1,317	75,800	SH	DEFINED	2	75,800
CREDIT SUISSE GROUP ADR SPO	COMMON	225401108	84	2,355	SH	DEFINED	5	2,355
CREE INC	COMMON	225447101	1	23	SH	DEFINED	5	23
CROSS TIMBERS ROYALTY TRUST	COMMON	22757R109	0	9	SH	DEFINED	1,4	9

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CROWN CASTLE INTERNATIONAL CORP	COMMON	228227104	2,213	150,000	SH	DEFINED	1	150,000			
CSG SYSTEMS INTERNATIONAL INC	COMMON	126349109	13,521	653,200	SH	DEFINED	1	653,200			
CSK AUTO CORP	COMMON	125965103	2,571	150,000	SH	DEFINED	1	150,000			
CULLEN/FROST BANKERS INC	COMMON	229899109	10,856	242,600	SH	DEFINED	1	242,600			
CUMMINS ENGINE	COMMON	231021106	8,325	133,200	SH	DEFINED	1	133,200			
CUMULUS MEDIA INC CL A	COMMON	231082108	12,414	738,500	SH	DEFINED	1	738,500			
CUMULUS MEDIA INC CL A	COMMON	231082108	2,392	142,300	SH	DEFINED	2	142,300			
CV THERAPEUTICS INC	COMMON	126667104	799	47,700	SH	DEFINED	1	47,700			
CYBERONICS INC	COMMON	23251P102	6,672	200,000	SH	DEFINED	1	200,000			
CYBERONICS INC	COMMON	23251P102	2,148	64,400	SH	DEFINED	2	64,400			
CYMER INC	COMMON	232572107	8,948	239,000	SH	DEFINED	1	239,000			
CYMER INC	COMMON	232572107	2,834	75,700	SH	DEFINED	2	75,700			
CYPRESS SEMICONDUCTOR CORP	COMMON	232806109	6,512	458,900	SH	DEFINED	1	458,900			
CYTOKINETICS INC	COMMON	23282W100	382	25,700	SH	DEFINED	1	25,700			
CYTOKINETICS INC	COMMON	23282W100	64	4,300	SH	DEFINED	2	4,300			
CYTYC CORP	COMMON	232946103	19,761	778,900	SH	DEFINED	1	778,900			
CYTYC CORP	COMMON	232946103	4,638	182,800	SH	DEFINED	2	182,800			
D.R. HORTON INC	COMMON	23331A109	7,239	254,900	SH	DEFINED	1	254,900			
DADE BEHRING HOLDINGS INC	COMMON	23342J206	1,901	40,000	SH	DEFINED	1	40,000			
DAKTRONICS INC	COMMON	234264109	7,485	300,000	SH	DEFINED	1	300,000			
DAKTRONICS INC	COMMON	234264109	2,373	95,100	SH	DEFINED	2	95,100			

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DANAHER CORP	COMMON	235851102	163,858	3,160,230	SH	DEFINED	1	3,160,230			
DANAHER CORP	COMMON	235851102	34,171	659,040	SH	DEFINED	2	659,040			
DANAHER CORP	COMMON	235851102	1	28	SH	DEFINED	5	28			
DANAHER CORP	COMMON	235851102	82,960	1,600,000	SH	DEFINED	1,2	1,600,000			
DANAHER CORP	COMMON	235851102	187	3,600	SH	DEFINED	1,4	3,600			
DANAHER CORP	COMMON	235851102	820	15,820	SH	DEFINED	2,3	15,820			
DANKA BUSINESS SYSTEMS PLC -ADR	COMMON	236277109	3,313	732,900	SH	DEFINED	1	732,900			
DARDEN RESTAURANTS INC	COMMON	237194105	10	467	SH	DEFINED	5	467			
DAVITA INC	COMMON	23918K108	43,358	1,406,350	SH	DEFINED	1	1,406,350			
DAVITA INC	COMMON	23918K108	4,060	131,700	SH	DEFINED	2	131,700			
DAVITA INC	COMMON	23918K108	1	48	SH	DEFINED	5	48			

DAVITA INC	COMMON	23918K108	46	1,500	SH	DEFINED	1,4	1,500
DAVITA INC	COMMON	23918K108	117	3,800	SH	DEFINED	2,3	3,800
DAYTON SUPERIOR WTS 144A	COMMON	240028118	0	11,000	SH	DEFINED	1	11,000
DDI CORP	COMMON	233162304	4,943	600,600	SH	DEFINED	1	600,600
DEERE & CO	COMMON	244199105	38,339	546,600	SH	DEFINED	1	546,600
DEERE & CO	COMMON	244199105	9,322	132,900	SH	DEFINED	2	132,900
DEERE & CO	COMMON	244199105	56,112	800,000	SH	DEFINED	1,2	800,000
DEERE & CO	COMMON	244199105	77	1,100	SH	DEFINED	1,4	1,100
DEERE & CO	COMMON	244199105	253	3,600	SH	DEFINED	2,3	3,600
DELL INC	COMMON	24702R101	201,289	5,619,470	SH	DEFINED	1	5,619,470
DELL INC	COMMON	24702R101	55,236	1,542,040	SH	DEFINED	2	1,542,040
DELL INC	COMMON	24702R101	123	3,423	SH	DEFINED	5	3,423
DELL INC	COMMON	24702R101	188,055	5,250,000	SH	DEFINED	1,2	5,250,000
DELL INC	COMMON	24702R101	15,317	427,600	SH	DEFINED	1,4	427,600
DELL INC	COMMON	24702R101	1,214	33,900	SH	DEFINED	2,3	33,900
DELUXE CORP	COMMON	248019101	10	220	SH	DEFINED	1	220
DESIGN WITHIN REACH INC	COMMON	250557105	822	50,000	SH	DEFINED	1	50,000
DEUTSCHE TELEKOM AG ADR SPO </TABLE>	COMMON	251566105	116	6,566	SH	DEFINED	5	6,566

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DEVON ENERGY CORP	COMMON	25179M103	51,658	782,697	SH	DEFINED	1	782,697			
DEVON ENERGY CORP	COMMON	25179M103	9,802	148,509	SH	DEFINED	2	148,509			
DEVON ENERGY CORP	COMMON	25179M103	16,041	243,044	SH	DEFINED	5	243,044			
DEVON ENERGY CORP	COMMON	25179M103	46,200	700,000	SH	DEFINED	1,2	700,000			
DEVON ENERGY CORP	COMMON	25179M103	594	9,000	SH	DEFINED	1,4	9,000			
DEVON ENERGY CORP	COMMON	25179M103	251	3,807	SH	DEFINED	2,3	3,807			
DIEBOLD INC	COMMON	253651103	40,070	757,900	SH	DEFINED	1	757,900			
DIEBOLD INC	COMMON	253651103	3,944	74,600	SH	DEFINED	2	74,600			
DIEBOLD INC	COMMON	253651103	16,461	311,351	SH	DEFINED	5	311,351			
DIEBOLD INC	COMMON	253651103	539	10,200	SH	DEFINED	1,4	10,200			
DIEBOLD INC	COMMON	253651103	42	800	SH	DEFINED	2,3	800			
DIGENE CORP	COMMON	253752109	15,650	428,419	SH	DEFINED	1	428,419			
DIGENE CORP	COMMON	253752109	2,999	82,100	SH	DEFINED	2	82,100			
DIGENE CORP	COMMON	253752109	180	4,923	SH	DEFINED	5	4,923			
DIGENE CORP	COMMON	253752109	511	14,000	SH	DEFINED	6	14,000			
DIGITAL INSIGHT CORP	COMMON	25385P106	7,256	350,000	SH	DEFINED	1	350,000			
DIGITAL INSIGHT CORP	COMMON	25385P106	2,299	110,900	SH	DEFINED	2	110,900			
DIGITALNET HOLDINGS INC	COMMON	25389B103	1,220	60,000	SH	DEFINED	1	60,000			
DIGITAS INC	COMMON	25388K104	11,754	1,065,600	SH	DEFINED	1	1,065,600			
DIGITAS INC	COMMON	25388K104	3,158	286,300	SH	DEFINED	2	286,300			
DIONEX CORP	COMMON	254546104	1,970	35,700	SH	DEFINED	1	35,700			
DIONEX CORP	COMMON	254546104	2,008	36,400	SH	DEFINED	2	36,400			
DIRECT GENERAL CORP	COMMON	25456W204	8,830	273,700	SH	DEFINED	1	273,700			
DIRECT GENERAL CORP	COMMON	25456W204	1,536	47,600	SH	DEFINED	2	47,600			
DJ ORTHOPEDICS INC	COMMON	23325G104	6,509	283,000	SH	DEFINED	1	283,000			
DOLLAR GENERAL CORP	COMMON	256669102	12,162	621,800	SH	DEFINED	1	621,800			
DOLLAR THRIFTY AUTOMOTIVE GROUP INC	COMMON	256743105	5,295	192,950	SH	DEFINED	1	192,950			
DOLLAR TREE STORES INC	COMMON	256747106	13,182	480,570	SH	DEFINED	1	480,570			
DOLLAR TREE STORES INC	COMMON	256747106	2,167	79,000	SH	DEFINED	2	79,000			
DOLLAR TREE STORES INC </TABLE>	COMMON	256747106	206	7,500	SH	DEFINED	6	7,500			

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DOMINION RESOURCES INC VA	COMMON	25746U109	15,656	248,200	SH	DEFINED	1	248,200			
DOMINION RESOURCES INC VA	COMMON	25746U109	8,062	127,800	SH	DEFINED	2	127,800			
DONNELLEY (R.R.) & SONS C.	COMMON	257867101	14,325	433,841	SH	DEFINED	1	433,841			

DORAL FINANCIAL CORP	COMMON	25811P100	15,930	461,750	SH	DEFINED	1	461,750
DORAL FINANCIAL CORP	COMMON	25811P100	2,139	62,000	SH	DEFINED	2	62,000
DOT HILL SYSTEMS CORP	COMMON	25848T109	2,444	218,059	SH	DEFINED	1	218,059
DOVER CORP	COMMON	260003108	219,370	5,210,700	SH	DEFINED	1	5,210,700
DOVER CORP	COMMON	260003108	10,828	257,200	SH	DEFINED	2	257,200
DOVER CORP	COMMON	260003108	36,959	877,875	SH	DEFINED	5	877,875
DOVER CORP	COMMON	260003108	65,499	1,555,800	SH	DEFINED	1,2	1,555,800
DOVER CORP	COMMON	260003108	1,305	31,000	SH	DEFINED	1,4	31,000
DOVER CORP	COMMON	260003108	93	2,200	SH	DEFINED	2,3	2,200
DOW CHEMICAL CO	COMMON	260543103	134,904	3,314,600	SH	DEFINED	1	3,314,600
DOW CHEMICAL CO	COMMON	260543103	13,663	335,700	SH	DEFINED	2	335,700
DOW CHEMICAL CO	COMMON	260543103	34,595	850,000	SH	DEFINED	1,2	850,000
DST SYSTEMS INC	COMMON	233326107	23,842	495,770	SH	DEFINED	1	495,770
DST SYSTEMS INC	COMMON	233326107	5,521	114,800	SH	DEFINED	1,4	114,800
DUPONT DE NEMOUR & CO	COMMON	263534109	686	15,440	SH	DEFINED	1	15,440
E TRADE GROUP INC	COMMON	269246104	1	82	SH	DEFINED	5	82
EAST WEST BANCORP INC	COMMON	27579R104	16,075	523,600	SH	DEFINED	1	523,600
EAST WEST BANCORP INC	COMMON	27579R104	3,936	128,200	SH	DEFINED	2	128,200
EATON CORP	COMMON	278058102	45,927	709,400	SH	DEFINED	1	709,400
EATON CORP	COMMON	278058102	8,199	126,650	SH	DEFINED	2	126,650
EATON CORP	COMMON	278058102	148	2,284	SH	DEFINED	5	2,284
EATON CORP	COMMON	278058102	32,370	500,000	SH	DEFINED	1,2	500,000
EATON CORP	COMMON	278058102	149	2,300	SH	DEFINED	1,4	2,300
EATON CORP	COMMON	278058102	395	6,100	SH	DEFINED	2,3	6,100
EATON VANCE CORP	COMMON	278265103	3	74	SH	DEFINED	5	74

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EBAY INC	COMMON	278642103	96,867	1,053,470	SH	DEFINED	1	1,053,470			
EBAY INC	COMMON	278642103	23,969	260,670	SH	DEFINED	2	260,670			
EBAY INC	COMMON	278642103	69	755	SH	DEFINED	5	755			
EBAY INC	COMMON	278642103	105,743	1,150,000	SH	DEFINED	1,2	1,150,000			
EBAY INC	COMMON	278642103	6,832	74,300	SH	DEFINED	1,4	74,300			
EBAY INC	COMMON	278642103	883	9,600	SH	DEFINED	2,3	9,600			
ECOLLEGE.COM INC	COMMON	27887E100	1,040	65,000	SH	DEFINED	1	65,000			
EDISON INTERNATIONAL	COMMON	281020107	445	17,400	SH	DEFINED	2	17,400			
EDUCATION MANAGEMENT CORP	COMMON	28139T101	9,280	282,400	SH	DEFINED	1	282,400			
EDUCATION MANAGEMENT CORP	COMMON	28139T101	2,938	89,400	SH	DEFINED	2	89,400			
EDWARDS (A.G.) INC	COMMON	281760108	10,941	321,500	SH	DEFINED	1	321,500			
EDWARDS (A.G.) INC	COMMON	281760108	1,157	34,000	SH	DEFINED	2	34,000			
EDWARDS (A.G.) INC	COMMON	281760108	37	1,100	SH	DEFINED	1,4	1,100			
EDWARDS (A.G.) INC	COMMON	281760108	85	2,500	SH	DEFINED	2,3	2,500			
EDWARDS LIFESCIENCES CORP	COMMON	28176E108	3,485	100,000	SH	DEFINED	1	100,000			
EDWARDS LIFESCIENCES CORP	COMMON	28176E108	603	17,300	SH	DEFINED	2	17,300			
ELAN PLC ADR	COMMON	284131208	2	62	SH	DEFINED	5	62			
ELECTRO SCIENTIFIC INDUSTRIES INC	COMMON	285229100	931	32,900	SH	DEFINED	1	32,900			
ELECTRONIC ARTS INC	COMMON	285512109	8,757	160,540	SH	DEFINED	1	160,540			
ELECTRONIC ARTS INC	COMMON	285512109	344	6,300	SH	DEFINED	2	6,300			
ELECTRONIC ARTS INC	COMMON	285512109	1	27	SH	DEFINED	5	27			
ELECTRONIC ARTS INC	COMMON	285512109	21,820	400,000	SH	DEFINED	1,2	400,000			
ELECTRONIC ARTS INC	COMMON	285512109	180	3,300	SH	DEFINED	2,3	3,300			
ELECTRONICS FOR IMAGING INC	COMMON	286082102	32,903	1,164,300	SH	DEFINED	1	1,164,300			
ELECTRONICS FOR IMAGING INC	COMMON	286082102	2,255	79,800	SH	DEFINED	2	79,800			
ELECTRONICS FOR IMAGING INC	COMMON	286082102	0	7	SH	DEFINED	5	7			
ELECTRONICS FOR IMAGING INC	COMMON	286082102	65	2,300	SH	DEFINED	1,4	2,300			
ELECTRONICS FOR IMAGING INC	COMMON	286082102	155	5,500	SH	DEFINED	2,3	5,500			
ELKCORP	COMMON	287456107	5,023	209,800	SH	DEFINED	1	209,800			

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EMC CORP	COMMON	268648102	28,377	2,489,200	SH	DEFINED	1	2,489,200			
EMC CORP	COMMON	268648102	15,853	1,390,635	SH	DEFINED	2	1,390,635			
EMC CORP	COMMON	268648102	342	30,000	SH	DEFINED	6	30,000			
EMC CORP	COMMON	268648102	22,800	2,000,000	SH	DEFINED	1,2	2,000,000			
EMC CORP	COMMON	268648102	104	9,100	SH	DEFINED	2,3	9,100			
EMERSON ELECTRIC CO	COMMON	291011104	70,515	1,109,600	SH	DEFINED	1	1,109,600			
EMERSON ELECTRIC CO	COMMON	291011104	273	4,300	SH	DEFINED	2	4,300			
EMERSON ELECTRIC CO	COMMON	291011104	1	18	SH	DEFINED	5	18			
EMERSON ELECTRIC CO	COMMON	291011104	33,364	525,000	SH	DEFINED	1,2	525,000			
EMMIS COMMUNICATIONS CORP	COMMON	291525103	4,825	230,000	SH	DEFINED	1	230,000			
EMULEX CORP	COMMON	292475209	44,589	3,115,900	SH	DEFINED	1	3,115,900			
EMULEX CORP	COMMON	292475209	4,395	307,100	SH	DEFINED	2	307,100			
EMULEX CORP	COMMON	292475209	494	34,500	SH	DEFINED	1,4	34,500			
EMULEX CORP	COMMON	292475209	40	2,800	SH	DEFINED	2,3	2,800			
ENCANA CORP	COMMON	292505104	95	2,194	SH	DEFINED	5	2,194			
ENCORE MEDICAL CORP	COMMON	29256E109	231	36,698	SH	DEFINED	6	36,698			
ENDO PHARMACEUT HLDGS INC	COMMON	29264F205	2	90	SH	DEFINED	1	90			
ENDURANCE SPECIALTY HOLDINGS	COMMON	G30397106	6,243	179,400	SH	DEFINED	1	179,400			
ENERGEN CORP	COMMON	29265N108	5,015	104,500	SH	DEFINED	1	104,500			
ENERGEN CORP	COMMON	29265N108	1,929	40,200	SH	DEFINED	2	40,200			
ENERGEN CORP	COMMON	29265N108	5,005	104,300	SH	DEFINED	1,4	104,300			
ENERGY PARTNERS LTD	COMMON	29270U105	800	52,300	SH	DEFINED	1	52,300			
ENGELHARD CORP	COMMON	292845104	31,425	972,620	SH	DEFINED	1	972,620			
ENGELHARD CORP	COMMON	292845104	3,040	94,100	SH	DEFINED	2	94,100			
ENGELHARD CORP	COMMON	292845104	16,460	509,431	SH	DEFINED	5	509,431			
ENGELHARD CORP	COMMON	292845104	452	14,000	SH	DEFINED	1,4	14,000			
ENGELHARD CORP	COMMON	292845104	32	1,000	SH	DEFINED	2,3	1,000			

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ENGINEERED SUPPORT SYSTEMS	COMMON	292866100	51,916	887,300	SH	DEFINED	1	887,300			
ENGINEERED SUPPORT SYSTEMS	COMMON	292866100	6,468	110,550	SH	DEFINED	2	110,550			
ENGINEERED SUPPORT SYSTEMS	COMMON	292866100	351	6,000	SH	DEFINED	6	6,000			
ENGINEERED SUPPORT SYSTEMS	COMMON	292866100	88	1,500	SH	DEFINED	1,4	1,500			
ENGINEERED SUPPORT SYSTEMS	COMMON	292866100	211	3,600	SH	DEFINED	2,3	3,600			
ENI S P A ADR SPONSORED	COMMON	26874R108	417	4,160	SH	DEFINED	5	4,160			
ENSCO INTERNATIONAL INC	COMMON	26874Q100	141,342	4,857,100	SH	DEFINED	1	4,857,100			
ENSCO INTERNATIONAL INC	COMMON	26874Q100	11,852	407,300	SH	DEFINED	2	407,300			
ENSCO INTERNATIONAL INC	COMMON	26874Q100	9,247	317,771	SH	DEFINED	5	317,771			
ENSCO INTERNATIONAL INC	COMMON	26874Q100	35,473	1,219,000	SH	DEFINED	1,2	1,219,000			
ENSCO INTERNATIONAL INC	COMMON	26874Q100	474	16,300	SH	DEFINED	2,3	16,300			
ENTEGRIS INC	COMMON	29362U104	7,118	615,200	SH	DEFINED	1	615,200			
ENTEGRIS INC	COMMON	29362U104	2,256	195,000	SH	DEFINED	2	195,000			
ENTERCOM COMMUNICATIONS CORP	COMMON	293639100	17,673	473,800	SH	DEFINED	1	473,800			
ENTERCOM COMMUNICATIONS CORP	COMMON	293639100	1,774	47,550	SH	DEFINED	2	47,550			
ENTERCOM COMMUNICATIONS CORP	COMMON	293639100	56	1,500	SH	DEFINED	1,4	1,500			
ENTERCOM COMMUNICATIONS CORP	COMMON	293639100	142	3,800	SH	DEFINED	2,3	3,800			
ENTERGY CORP	COMMON	29364G103	977	17,450	SH	DEFINED	1	17,450			
ENTERGY CORP	COMMON	29364G103	0	1	SH	DEFINED	5	1			
ENTRAVISION COMMUNICATIONS CORP	COMMON	29382R107	4,332	564,000	SH	DEFINED	1	564,000			
ENTRAVISION COMMUNICATIONS CORP	COMMON	29382R107	1,373	178,800	SH	DEFINED	2	178,800			
EOG RES INC	COMMON	26875P101	0	1	SH	DEFINED	5	1			
EON LABS INC	COMMON	29412E100	18,214	445,000	SH	DEFINED	1	445,000			
EON LABS INC	COMMON	29412E100	729	17,800	SH	DEFINED	2	17,800			
EON LABS INC	COMMON	29412E100	12	303	SH	DEFINED	5	303			
EQUIFAX INC	COMMON	294429105	1,203	48,600	SH	DEFINED	1	48,600			
EQUIFAX INC	COMMON	294429105	2	69	SH	DEFINED	5	69			
EQUITABLE RESOURCES INC	COMMON	294549100	2,063	39,900	SH	DEFINED	2	39,900			

EQUITABLE RESOURCES INC	COMMON	294549100	4	71	SH	DEFINED	5	71
EQUITY OFFICE PROPERTIES TRUST </TABLE>	COMMON	294741103	4,624	170,000	SH	DEFINED	1,4	170,000

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EQUITY RESIDENTIAL	COMMON	29476L107	238	8,000	SH	DEFINED	6	8,000			
EQUITY RESIDENTIAL	COMMON	29476L107	5,351	180,000	SH	DEFINED	1,4	180,000			
ERESEARCH TECHNOLOGY INC	COMMON	29481V108	11,806	421,650	SH	DEFINED	1	421,650			
ERESEARCH TECHNOLOGY INC	COMMON	29481V108	3,232	115,423	SH	DEFINED	2	115,423			
ERICSSON L M TEL CO ADR B SEK 10	COMMON	294821608	95	3,185	SH	DEFINED	5	3,185			
ESPEED INC CL A	COMMON	296643109	9,459	535,900	SH	DEFINED	1	535,900			
ESPEED INC CL A	COMMON	296643109	2,099	118,900	SH	DEFINED	2	118,900			
ESTEE LAUDER CO	COMMON	518439104	77,526	1,589,290	SH	DEFINED	1	1,589,290			
ESTEE LAUDER CO	COMMON	518439104	2,453	50,280	SH	DEFINED	2	50,280			
ESTEE LAUDER CO	COMMON	518439104	51	1,044	SH	DEFINED	5	1,044			
ESTEE LAUDER CO	COMMON	518439104	31,707	650,000	SH	DEFINED	1,2	650,000			
ESTEE LAUDER CO	COMMON	518439104	256	5,250	SH	DEFINED	2,3	5,250			
ETABLISSEMENTS DELHAIZE FRERSPONSOR	COMMON	29759W101	46	906	SH	DEFINED	5	906			
EURONET WORLDWIDE INC	COMMON	298736109	30,009	1,297,400	SH	DEFINED	1	1,297,400			
EURONET WORLDWIDE INC	COMMON	298736109	6,222	269,000	SH	DEFINED	2	269,000			
EURONET WORLDWIDE INC	COMMON	298736109	203	8,796	SH	DEFINED	5	8,796			
EURONET WORLDWIDE INC	COMMON	298736109	51	2,200	SH	DEFINED	1,4	2,200			
EURONET WORLDWIDE INC	COMMON	298736109	136	5,900	SH	DEFINED	2,3	5,900			
EVEREST RE GROUP LTD	COMMON	G3223R108	6,348	79,000	SH	DEFINED	1	79,000			
EVEREST RE GROUP LTD	COMMON	G3223R108	1,607	20,000	SH	DEFINED	2	20,000			
EVEREST RE GROUP LTD	COMMON	G3223R108	1	10	SH	DEFINED	5	10			
EXACT SCIENCES CORP	COMMON	30063P105	2,252	366,200	SH	DEFINED	1	366,200			
EXAR CORP	COMMON	300645108	5,449	371,700	SH	DEFINED	1	371,700			
EXAR CORP	COMMON	300645108	1,728	117,900	SH	DEFINED	2	117,900			
EXCEL TECHNOLOGY INC	COMMON	30067T103	0	10	SH	DEFINED	5	10			
EXELON CORP </TABLE>	COMMON	30161N101	1,743	52,360	SH	DEFINED	1	52,360			

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EXPEDITORS INTL OF WASHINGTON INC	COMMON	302130109	3,518	71,200	SH	DEFINED	1	71,200		
EXPEDITORS INTL OF WASHINGTON INC	COMMON	302130109	2,915	59,000	SH	DEFINED	2	59,000		
EXPEDITORS INTL OF WASHINGTON INC	COMMON	302130109	164	3,324	SH	DEFINED	5	3,324		
EXPEDITORS INTL OF WASHINGTON INC	COMMON	302130109	24,705	500,000	SH	DEFINED	1,2	500,000		
EXPEDITORS INTL OF WASHINGTON INC	COMMON	302130109	104	2,100	SH	DEFINED	2,3	2,100		
EXPRESS SCRIPTS INC	COMMON	302182100	39,794	502,260	SH	DEFINED	1	502,260		
EXPRESS SCRIPTS INC	COMMON	302182100	2,139	27,000	SH	DEFINED	2	27,000		
EXPRESS SCRIPTS INC	COMMON	302182100	214	2,696	SH	DEFINED	5	2,696		
EXPRESSJET HOLDINGS INC	COMMON	30218U108	376	31,000	SH	DEFINED	2	31,000		
EXULT INC	COMMON	302284104	2,152	400,000	SH	DEFINED	1	400,000		
EXXON MOBIL CORP	COMMON	30231G102	218,343	4,916,520	SH	DEFINED	1	4,916,520		
EXXON MOBIL CORP	COMMON	30231G102	711	16,000	PUT	DEFINED	1	16,000		
EXXON MOBIL CORP	COMMON	30231G102	50,665	1,140,850	SH	DEFINED	2	1,140,850		
EXXON MOBIL CORP	COMMON	30231G102	1	27	SH	DEFINED	5	27		
EXXON MOBIL CORP	COMMON	30231G102	506	11,400	SH	DEFINED	6	11,400		
EXXON MOBIL CORP	COMMON	30231G102	79,303	1,785,700	SH	DEFINED	1,2	1,785,700		
EXXON MOBIL CORP	COMMON	30231G102	15,099	340,000	SH	DEFINED	1,4	340,000		
EXXON MOBIL CORP	COMMON	30231G102	253	5,700	SH	DEFINED	2,3	5,700		
F5 NETWORKS INC	COMMON	315616102	2,158	81,500	SH	DEFINED	1	81,500		
F5 NETWORKS INC	COMMON	315616102	212	8,000	SH	DEFINED	6	8,000		
FACTSET RESEARCH SYSTEMS INC	COMMON	303075105	1,394	29,500	SH	DEFINED	1	29,500		
FACTSET RESEARCH SYSTEMS INC	COMMON	303075105	1,792	37,900	SH	DEFINED	2	37,900		
FACTSET RESEARCH SYSTEMS INC	COMMON	303075105	9,014	190,700	SH	DEFINED	1,4	190,700		
FAIR ISAAC CORP	COMMON	303250104	59,083	1,770,000	SH	DEFINED	1	1,770,000		
FAIR ISAAC CORP	COMMON	303250104	6,092	182,500	SH	DEFINED	2	182,500		



FAIR ISAAC CORP	COMMON	303250104	584	17,500	SH	DEFINED	1,4	17,500
FAIR ISAAC CORP	COMMON	303250104	237	7,100	SH	DEFINED	2,3	7,100
FAIRCHILD SEMICON INTL CL A	COMMON	303726103	715	43,700	SH	DEFINED	1	43,700

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FAMILY DOLLAR STORES INC	COMMON	307000109	56,283	1,850,200	SH	DEFINED	1	1,850,200		
FAMILY DOLLAR STORES INC	COMMON	307000109	7,649	251,460	SH	DEFINED	2	251,460		
FAMILY DOLLAR STORES INC	COMMON	307000109	15,898	522,606	SH	DEFINED	5	522,606		
FAMILY DOLLAR STORES INC	COMMON	307000109	554	18,200	SH	DEFINED	1,4	18,200		
FAMILY DOLLAR STORES INC	COMMON	307000109	33	1,100	SH	DEFINED	2,3	1,100		
FANNIE MAE	COMMON	313586109	490,547	6,874,260	SH	DEFINED	1	6,874,260		
FANNIE MAE	COMMON	313586109	23,670	331,700	SH	DEFINED	2	331,700		
FANNIE MAE	COMMON	313586109	27,117	380,003	SH	DEFINED	5	380,003		
FANNIE MAE	COMMON	313586109	2,712	38,000	SH	DEFINED	1,4	38,000		
FANNIE MAE	COMMON	313586109	714	10,000	SH	DEFINED	2,3	10,000		
FANNIE MAE PFD 3.0	PREFERRED	313586851	9,191	183,450	SH	DEFINED	1	183,450		
FANNIE MAE PFD 3.0	PREFERRED	313586851	774	15,450	SH	DEFINED	1,4	15,450		
FANNIE MAE PFD 3.0	PREFERRED	313586851	55	1,100	SH	DEFINED	2,3	1,100		
FASTENAL CO	COMMON	311900104	30,018	528,200	SH	DEFINED	1	528,200		
FASTENAL CO	COMMON	311900104	3,079	54,180	SH	DEFINED	2	54,180		
FASTENAL CO	COMMON	311900104	108	1,900	SH	DEFINED	1,4	1,900		
FASTENAL CO	COMMON	311900104	176	3,100	SH	DEFINED	2,3	3,100		
FEDERAL AGRICULTURAL MTG CORP	COMMON	313148306	3,085	128,900	SH	DEFINED	1	128,900		
FEDERAL NATIONAL MTG ASSN	COMMON	313586109	377	5,286	SH	DEFINED	5	5,286		
FEDERAL SIGNAL CORP	COMMON	313855108	0	1	SH	DEFINED	5	1		
FEDERATED DEPARTMENT STORES	COMMON	31410H101	3	70	SH	DEFINED	1	70		
FEDERATED INVESTORS INC	COMMON	314211103	3,975	131,000	SH	DEFINED	1	131,000		
FEDERATED INVESTORS INC	COMMON	314211103	7	230	SH	DEFINED	5	230		
FEDEX CORP	COMMON	31428X106	13	160	SH	DEFINED	1	160		
FEI CO	COMMON	30241L109	7,218	301,900	SH	DEFINED	1	301,900		
FEI CO	COMMON	30241L109	2,288	95,700	SH	DEFINED	2	95,700		
FIELDSTONE INVT CORP COMM 144A	COMMON	31659U102	16,886	1,072,100	SH	DEFINED	1	1,072,100		
FIFTH THIRD BANCORP	COMMON	316773100	16	300	SH	DEFINED	1	300		

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FIRST CASH FINL SVCS INC	COMMON	31942D107	2,711	127,400	SH	DEFINED	1	127,400		
FIRST DATA CORP	COMMON	319963104	604,040	13,567,830	SH	DEFINED	1	13,567,830		
FIRST DATA CORP	COMMON	319963104	24,375	547,500	SH	DEFINED	2	547,500		
FIRST DATA CORP	COMMON	319963104	23,474	527,258	SH	DEFINED	5	527,258		
FIRST DATA CORP	COMMON	319963104	445	10,000	SH	DEFINED	6	10,000		
FIRST DATA CORP	COMMON	319963104	59,879	1,345,000	SH	DEFINED	1,2	1,345,000		
FIRST DATA CORP	COMMON	319963104	695	15,600	SH	DEFINED	2,3	15,600		
FIRST FINANCIAL HOLDINGS	COMMON	320239106	196	6,800	SH	DEFINED	1	6,800		
FIRST MARBLEHEAD CORP	COMMON	320771108	1,570	39,000	SH	DEFINED	1	39,000		
FIRST MARBLEHEAD CORP	COMMON	320771108	1,651	41,000	SH	DEFINED	2	41,000		
FIRSTENERGY CORP	COMMON	337932107	27,070	723,600	SH	DEFINED	1	723,600		
FIRSTENERGY CORP	COMMON	337932107	430	11,500	SH	DEFINED	2	11,500		
FIRSTENERGY CORP	COMMON	337932107	75	2,000	SH	DEFINED	2,3	2,000		
FISERV INC	COMMON	337738108	65,288	1,678,797	SH	DEFINED	1	1,678,797		
FISERV INC	COMMON	337738108	21,873	562,425	SH	DEFINED	2	562,425		
FISERV INC	COMMON	337738108	106,948	2,750,000	SH	DEFINED	1,2	2,750,000		
FISERV INC	COMMON	337738108	175	4,500	SH	DEFINED	1,4	4,500		
FISERV INC	COMMON	337738108	610	15,687	SH	DEFINED	2,3	15,687		
FISHER SCIENTIFIC INTL	COMMON	338032204	74,351	1,287,470	SH	DEFINED	1	1,287,470		

FISHER SCIENTIFIC INTL	COMMON	338032204	6,378	110,450	SH	DEFINED	2	110,450
FISHER SCIENTIFIC INTL	COMMON	338032204	275	4,766	SH	DEFINED	5	4,766
FISHER SCIENTIFIC INTL	COMMON	338032204	156	2,700	SH	DEFINED	1,4	2,700
FISHER SCIENTIFIC INTL	COMMON	338032204	266	4,600	SH	DEFINED	2,3	4,600
FLEXTRONICS INTERNATIONAL LTD	COMMON	Y2573F102	97	6,100	SH	DEFINED	2	6,100
FLEXTRONICS INTERNATIONAL LTD	COMMON	Y2573F102	8,446	529,500	SH	DEFINED	1,4	529,500
FLIR SYSTEMS INC	COMMON	302445101	19,160	349,000	SH	DEFINED	1	349,000
FLIR SYSTEMS INC	COMMON	302445101	4,606	83,900	SH	DEFINED	2	83,900
FLORIDA ROCK INDS INC	COMMON	341140101	348	8,250	SH	DEFINED	2	8,250
FLOWERS FOOD INC	COMMON	343498101	13,031	498,300	SH	DEFINED	1	498,300
FLOWSERVE CORP	COMMON	34354P105	5	209	SH	DEFINED	5	209

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FMC TECHNOLOGIES INC	COMMON	30249U101	17,893	621,300	SH	DEFINED	1	621,300		
FMC TECHNOLOGIES INC	COMMON	30249U101	3,629	126,000	SH	DEFINED	2	126,000		
FMC TECHNOLOGIES INC	COMMON	30249U101	576	20,000	SH	DEFINED	6	20,000		
FOOT LOCKER INC	COMMON	344849104	24,115	990,750	SH	DEFINED	1	990,750		
FOOT LOCKER INC	COMMON	344849104	3,736	153,500	SH	DEFINED	2	153,500		
FOOT LOCKER INC	COMMON	344849104	15,380	631,900	SH	DEFINED	1,2	631,900		
FOOT LOCKER INC	COMMON	344849104	56	2,300	SH	DEFINED	1,4	2,300		
FOOT LOCKER INC	COMMON	344849104	114	4,700	SH	DEFINED	2,3	4,700		
FOREST LABORATORIES INC	COMMON	345838106	33,689	594,900	SH	DEFINED	1	594,900		
FOREST LABORATORIES INC	COMMON	345838106	12,328	217,700	SH	DEFINED	2	217,700		
FOREST LABORATORIES INC	COMMON	345838106	1	22	SH	DEFINED	5	22		
FOREST LABORATORIES INC	COMMON	345838106	849	15,000	SH	DEFINED	6	15,000		
FOREST LABORATORIES INC	COMMON	345838106	45,808	808,900	SH	DEFINED	1,2	808,900		
FOREST LABORATORIES INC	COMMON	345838106	328	5,800	SH	DEFINED	2,3	5,800		
FORMFACTOR INC	COMMON	346375108	14,161	630,800	SH	DEFINED	1	630,800		
FORMFACTOR INC	COMMON	346375108	2,669	118,900	SH	DEFINED	2	118,900		
FORRESTER RESEARCH INC	COMMON	346563109	9,491	508,900	SH	DEFINED	1	508,900		
FORRESTER RESEARCH INC	COMMON	346563109	2,122	113,800	SH	DEFINED	2	113,800		
FORTUNE BRANDS INC	COMMON	349631101	64,183	850,900	SH	DEFINED	1	850,900		
FORTUNE BRANDS INC	COMMON	349631101	12,297	163,020	SH	DEFINED	2	163,020		
FORTUNE BRANDS INC	COMMON	349631101	75	990	SH	DEFINED	5	990		
FORTUNE BRANDS INC	COMMON	349631101	26,401	350,000	SH	DEFINED	1,2	350,000		
FORTUNE BRANDS INC	COMMON	349631101	336	4,450	SH	DEFINED	2,3	4,450		
FORWARD AIR CORPORATION	COMMON	349853101	1,870	50,000	SH	DEFINED	1	50,000		
FOSSIL INC	COMMON	349882100	9,430	346,050	SH	DEFINED	1	346,050		
FOSSIL INC	COMMON	349882100	2,992	109,800	SH	DEFINED	2	109,800		
FOSSIL INC	COMMON	349882100	218	8,000	SH	DEFINED	6	8,000		
FOUNDRY NETWORKS INC	COMMON	35063R100	6,261	445,000	SH	DEFINED	1	445,000		

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FPL GROUP INC	COMMON	302571104	119,175	1,863,560	SH	DEFINED	1	1,863,560		
FPL GROUP INC	COMMON	302571104	12,202	190,800	SH	DEFINED	2	190,800		
FPL GROUP INC	COMMON	302571104	18,940	296,177	SH	DEFINED	5	296,177		
FPL GROUP INC	COMMON	302571104	32,691	511,200	SH	DEFINED	1,2	511,200		
FPL GROUP INC	COMMON	302571104	505	7,900	SH	DEFINED	1,4	7,900		
FPL GROUP INC	COMMON	302571104	42	650	SH	DEFINED	2,3	650		
FRANKLIN BANK CORP CL A 144A	COMMON	352448104	2,136	135,000	SH	DEFINED	1	135,000		
FRANKLIN BANK CORP/ HOUSTON	COMMON	352451108	65	4,100	SH	DEFINED	1	4,100		
FRANKLIN RESOURCES INC	COMMON	354613101	5,203	103,900	SH	DEFINED	1	103,900		
FRANKLIN RESOURCES INC	COMMON	354613101	205	4,100	SH	DEFINED	2	4,100		
FRANKLIN RESOURCES INC	COMMON	354613101	14	280	SH	DEFINED	5	280		
FRANKLIN RESOURCES INC	COMMON	354613101	210	4,200	SH	DEFINED	6	4,200		
FRANKLIN RESOURCES INC	COMMON	354613101	12,520	250,000	SH	DEFINED	1,2	250,000		
FRANKLIN RESOURCES INC	COMMON	354613101	100	2,000	SH	DEFINED	2,3	2,000		

FREDDIE MAC	COMMON	313400301	3,507	55,400	SH	DEFINED	1	55,400
FREDDIE MAC	COMMON	313400301	0	1	SH	DEFINED	5	1
FREDDIE MAC	COMMON	313400301	525	8,300	SH	DEFINED	6	8,300
FREDDIE MAC	COMMON	313400301	8,197	129,500	SH	DEFINED	1,4	129,500
FREDS INC	COMMON	356108100	17,177	777,600	SH	DEFINED	1	777,600
FREDS INC	COMMON	356108100	2,660	120,400	SH	DEFINED	2	120,400
FREEPORT-MCMORAN COPPER & GOLD INC.	COMMON	35671D857	50	1,500	SH	DEFINED	1	1,500
FREMONT GENERAL CORP	COMMON	357288109	688	39,000	SH	DEFINED	1	39,000
FREMONT GENERAL CORP	COMMON	357288109	215	12,200	SH	DEFINED	2	12,200
FREMONT GENERAL CORP	COMMON	357288109	1,470	83,300	SH	DEFINED	1,4	83,300
FRIEDMAN BILLINGS RAMSEY A	COMMON	358434108	12,928	653,280	SH	DEFINED	1	653,280
GALLAGHER ARTHUR J & CO	COMMON	363576109	2	74	SH	DEFINED	5	74
GAMESTOP CORP	COMMON	36466R101	11,805	775,600	SH	DEFINED	1	775,600
GAMESTOP CORP	COMMON	36466R101	2,408	158,200	SH	DEFINED	2	158,200

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GANNETT CO	COMMON	364730101	83,331	982,100	SH	DEFINED	1	982,100			
GANNETT CO	COMMON	364730101	5,320	62,700	SH	DEFINED	2	62,700			
GANNETT CO	COMMON	364730101	80,608	950,000	SH	DEFINED	1,2	950,000			
GANNETT CO	COMMON	364730101	178	2,100	SH	DEFINED	2,3	2,100			
GAP INC	COMMON	364760108	448,023	18,475,160	SH	DEFINED	1	18,475,160			
GAP INC	COMMON	364760108	32,716	1,349,120	SH	DEFINED	2	1,349,120			
GAP INC	COMMON	364760108	19,980	823,923	SH	DEFINED	5	823,923			
GAP INC	COMMON	364760108	129,738	5,350,000	SH	DEFINED	1,2	5,350,000			
GAP INC	COMMON	364760108	2,643	109,000	SH	DEFINED	1,4	109,000			
GAP INC	COMMON	364760108	1,525	62,900	SH	DEFINED	2,3	62,900			
GARMIN LTD	COMMON	G37260109	13,738	370,900	SH	DEFINED	1	370,900			
GARTNER GROUP INC	COMMON	366651107	3,966	300,000	SH	DEFINED	1	300,000			
GAYLORD ENTERTAINMENT CO	COMMON	367905106	3,139	100,000	SH	DEFINED	1	100,000			
GENENCOR INTL INC	COMMON	368709101	5,215	318,600	SH	DEFINED	1	318,600			
GENENCOR INTL INC	COMMON	368709101	1,655	101,100	SH	DEFINED	2	101,100			
GENENTECH INC	COMMON	368710406	100,759	1,792,860	SH	DEFINED	1	1,792,860			
GENENTECH INC	COMMON	368710406	16,569	294,830	SH	DEFINED	2	294,830			
GENENTECH INC	COMMON	368710406	45	801	SH	DEFINED	5	801			
GENENTECH INC	COMMON	368710406	50,580	900,000	SH	DEFINED	1,2	900,000			
GENENTECH INC	COMMON	368710406	599	10,650	SH	DEFINED	2,3	10,650			
GENERAL DYNAMICS CORP	COMMON	369550108	999	10,060	SH	DEFINED	1	10,060			
GENERAL ELECTRIC CO	COMMON	369604103	304,115	9,386,250	SH	DEFINED	1	9,386,250			
GENERAL ELECTRIC CO	COMMON	369604103	54,912	1,694,810	SH	DEFINED	2	1,694,810			
GENERAL ELECTRIC CO	COMMON	369604103	1	40	SH	DEFINED	5	40			
GENERAL ELECTRIC CO	COMMON	369604103	95,078	2,934,500	SH	DEFINED	1,2	2,934,500			
GENERAL ELECTRIC CO	COMMON	369604103	353	10,900	SH	DEFINED	2,3	10,900			
GENERAL MILLS INC	COMMON	370334104	182,406	3,837,700	SH	DEFINED	1	3,837,700			
GENERAL MILLS INC	COMMON	370334104	765	16,100	SH	DEFINED	2	16,100			
GENERAL MILLS INC	COMMON	370334104	89,356	1,880,000	SH	DEFINED	1,2	1,880,000			
GENESCO INC	COMMON	371532102	714	30,200	SH	DEFINED	1	30,200			

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GENESIS MICROCHIP INC	COMMON	37184C103	4,182	303,700	SH	DEFINED	1	303,700			
GENESIS MICROCHIP INC	COMMON	37184C103	1,325	96,200	SH	DEFINED	2	96,200			
GEN-PROBE INC	COMMON	36866T103	20,518	433,600	SH	DEFINED	1	433,600			
GEN-PROBE INC	COMMON	36866T103	4,131	87,300	SH	DEFINED	2	87,300			
GEN-PROBE INC	COMMON	36866T103	115	2,420	SH	DEFINED	5	2,420			
GENTEX CORP	COMMON	371901109	10,583	266,700	SH	DEFINED	1	266,700			
GENTEX CORP	COMMON	371901109	1,329	33,500	SH	DEFINED	2	33,500			

GENTEX CORP	COMMON	371901109	44	1,100	SH	DEFINED	1,4	1,100
GENTEX CORP	COMMON	371901109	123	3,100	SH	DEFINED	2,3	3,100
GENUINE PARTS CO	COMMON	372460105	46,620	1,174,900	SH	DEFINED	1	1,174,900
GENUINE PARTS CO	COMMON	372460105	4,635	116,800	SH	DEFINED	2	116,800
GENUINE PARTS CO	COMMON	372460105	659	16,600	SH	DEFINED	1,4	16,600
GENUINE PARTS CO	COMMON	372460105	48	1,200	SH	DEFINED	2,3	1,200
GENWORTH FINANCIAL INC CL A	COMMON	37247D106	132,295	5,764,500	SH	DEFINED	1	5,764,500
GENWORTH FINANCIAL INC CL A	COMMON	37247D106	6,672	290,700	SH	DEFINED	2	290,700
GENWORTH FINANCIAL INC CL A	COMMON	37247D106	41,310	1,800,000	SH	DEFINED	1,2	1,800,000
GENWORTH FINANCIAL INC CL A	COMMON	37247D106	482	21,000	SH	DEFINED	2,3	21,000
GENZYME CORP	COMMON	372917104	14,909	315,000	SH	DEFINED	1	315,000
GENZYME CORP	COMMON	372917104	3,091	65,300	SH	DEFINED	2	65,300
GENZYME CORP	COMMON	372917104	2	32	SH	DEFINED	5	32
GENZYME CORP	COMMON	372917104	24,545	518,600	SH	DEFINED	1,2	518,600
GENZYME CORP	COMMON	372917104	114	2,400	SH	DEFINED	2,3	2,400
GEORGIA PACIFIC CORP	COMMON	373298108	137,980	3,731,200	SH	DEFINED	1	3,731,200
GEORGIA PACIFIC CORP	COMMON	373298108	5,026	135,900	SH	DEFINED	2	135,900
GEORGIA PACIFIC CORP	COMMON	373298108	10	279	SH	DEFINED	5	279
GEORGIA PACIFIC CORP	COMMON	373298108	44,376	1,200,000	SH	DEFINED	1,2	1,200,000
GEORGIA PACIFIC CORP	COMMON	373298108	666	18,000	SH	DEFINED	1,4	18,000
GEORGIA PACIFIC CORP	COMMON	373298108	52	1,400	SH	DEFINED	2,3	1,400
GETTY IMAGES INC	COMMON	374276103	56,376	939,600	SH	DEFINED	1	939,600
GETTY IMAGES INC	COMMON	374276103	8,826	147,100	SH	DEFINED	2	147,100
GETTY IMAGES INC	COMMON	374276103	171	2,845	SH	DEFINED	5	2,845
GETTY IMAGES INC	COMMON	374276103	450	7,500	SH	DEFINED	6	7,500
GETTY IMAGES INC	COMMON	374276103	54	900	SH	DEFINED	1,4	900
GETTY IMAGES INC	COMMON	374276103	138	2,300	SH	DEFINED	2,3	2,300

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GEVITY HR INC	COMMON	374393106	9,549	364,600	SH	DEFINED	1	364,600			
GEVITY HR INC	COMMON	374393106	2,543	97,100	SH	DEFINED	2	97,100			
GIBRALTAR STEEL CORP	COMMON	37476F103	8,258	251,600	SH	DEFINED	1	251,600			
GIBRALTAR STEEL CORP	COMMON	37476F103	2,619	79,800	SH	DEFINED	2	79,800			
GILEAD SCIENCES INC	COMMON	375558103	18,539	276,700	SH	DEFINED	1	276,700			
GILEAD SCIENCES INC	COMMON	375558103	6,526	97,400	SH	DEFINED	2	97,400			
GILEAD SCIENCES INC	COMMON	375558103	36,488	544,600	SH	DEFINED	1,2	544,600			
GILEAD SCIENCES INC	COMMON	375558103	161	2,400	SH	DEFINED	2,3	2,400			
GILLETTE CO	COMMON	375766102	137,635	3,246,100	SH	DEFINED	1	3,246,100			
GILLETTE CO	COMMON	375766102	33,558	791,460	SH	DEFINED	2	791,460			
GILLETTE CO	COMMON	375766102	86	2,029	SH	DEFINED	5	2,029			
GILLETTE CO	COMMON	375766102	91,160	2,150,000	SH	DEFINED	1,2	2,150,000			
GILLETTE CO	COMMON	375766102	15,463	364,700	SH	DEFINED	1,4	364,700			
GILLETTE CO	COMMON	375766102	787	18,550	SH	DEFINED	2,3	18,550			
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	144,015	3,473,600	SH	DEFINED	1	3,473,600			
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	3,487	84,100	SH	DEFINED	2	84,100			
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	84	2,015	SH	DEFINED	5	2,015			
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	59,288	1,430,000	SH	DEFINED	1,2	1,430,000			
GLAXOSMITHKLINE PLC ADR	COMMON	37733W105	8,267	199,400	SH	DEFINED	1,4	199,400			
GLOBAL IMAGING SYSTEMS INC	COMMON	37934A100	8,556	233,400	SH	DEFINED	1	233,400			
GLOBAL PAYMENTS INC	COMMON	37940X102	9,004	200,000	SH	DEFINED	1	200,000			
GLOBAL PAYMENTS INC	COMMON	37940X102	2,931	65,100	SH	DEFINED	2	65,100			
GLOBAL PAYMENTS INC	COMMON	37940X102	12	262	SH	DEFINED	5	262			
GLOBALSANTAFE CORP	COMMON	G3930E101	769	29,000	SH	DEFINED	1	29,000			
GLOBALSANTAFE CORP	COMMON	G3930E101	1	25	SH	DEFINED	5	25			
GOL LINHAS AEREAS INTEL- ADR	COMMON	38045R107	1,029	60,500	SH	DEFINED	1	60,500			
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	4,579	43,060	SH	DEFINED	1	43,060			
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	948	8,910	SH	DEFINED	2	8,910			
GOLDEN WEST FINANCIAL CORP	COMMON	381317106	51	477	SH	DEFINED	5	477			

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GOLDMAN SACHS GROUP INC	COMMON	38141G104	133,604	1,418,900	SH	DEFINED	1	1,418,900			
GOLDMAN SACHS GROUP INC	COMMON	38141G104	28,790	305,755	SH	DEFINED	2	305,755			
GOLDMAN SACHS GROUP INC	COMMON	38141G104	0	1	SH	DEFINED	5	1			
GOLDMAN SACHS GROUP INC	COMMON	38141G104	112,992	1,200,000	SH	DEFINED	1,2	1,200,000			
GOLDMAN SACHS GROUP INC	COMMON	38141G104	6,956	73,875	SH	DEFINED	1,4	73,875			
GOLDMAN SACHS GROUP INC	COMMON	38141G104	895	9,500	SH	DEFINED	2,3	9,500			
GRACO INC	COMMON	384109104	2,131	68,625	SH	DEFINED	1	68,625			
GRACO INC	COMMON	384109104	4	135	SH	DEFINED	5	135			
GRAFTECH INTERNATIONAL LTD	COMMON	384313102	5,866	560,800	SH	DEFINED	1	560,800			
GRANT PRIDECO INC	COMMON	38821G101	1	35	SH	DEFINED	5	35			
GREAT LAKES CHEMICAL CORP.	COMMON	390568103	17,567	649,200	SH	DEFINED	1	649,200			
GREATER BAY BANCORP	COMMON	391648102	7,271	251,600	SH	DEFINED	1	251,600			
GREATER BAY BANCORP	COMMON	391648102	2,306	79,800	SH	DEFINED	2	79,800			
GREY WOLF INC	COMMON	397888108	6,499	1,532,700	SH	DEFINED	1	1,532,700			
GREY WOLF INC	COMMON	397888108	2,061	486,000	SH	DEFINED	2	486,000			
GRUPO AEROPORTUARIO SUR ADR	COMMON	40051E202	161	8,700	SH	DEFINED	1	8,700			
GRUPO TELEVISIA S.A. ADR	COMMON	40049J206	10,106	223,228	SH	DEFINED	1	223,228			
GRUPO TELEVISIA S.A. ADR	COMMON	40049J206	81	1,800	SH	DEFINED	2	1,800			
GRUPO TELEVISIA S.A. ADR	COMMON	40049J206	41	900	SH	DEFINED	1,4	900			
GTECH HOLDINGS CORP	COMMON	400518106	5,715	123,400	SH	DEFINED	1	123,400			
GTECH HOLDINGS CORP	COMMON	400518106	1	25	SH	DEFINED	5	25			
GUCCI GROUP N V SHS-N Y REGISTR	COMMON	401566104	11	134	SH	DEFINED	5	134			
GUIDANT CORP	COMMON	401698105	11,267	201,630	SH	DEFINED	1	201,630			
GUIDANT CORP	COMMON	401698105	2,783	49,800	SH	DEFINED	2	49,800			
GUIDANT CORP	COMMON	401698105	23,978	429,100	SH	DEFINED	1,2	429,100			
GUIDANT CORP	COMMON	401698105	106	1,900	SH	DEFINED	2,3	1,900			
GUITAR CENTER INC	COMMON	402040109	2,224	50,000	SH	DEFINED	1	50,000			

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GULFMARK OFFSHORE INC	COMMON	402629109	5,720	362,500	SH	DEFINED	1	362,500			
GULFMARK OFFSHORE INC	COMMON	402629109	1,815	115,000	SH	DEFINED	2	115,000			
GUS PLC	COMMON	40330M108	104	6,797	SH	DEFINED	5	6,797			
H & R BLOCK INC	COMMON	936711105	180	3,768	SH	DEFINED	5	3,768			
HAEMONETICS CORPORATION	COMMON	405024100	901	30,400	SH	DEFINED	1	30,400			
HAEMONETICS CORPORATION	COMMON	405024100	211	7,100	SH	DEFINED	2	7,100			
HALLIBURTON CO	COMMON	406216101	263,289	8,700,900	SH	DEFINED	1	8,700,900			
HALLIBURTON CO	COMMON	406216101	2,430	80,300	SH	DEFINED	2	80,300			
HALLIBURTON CO	COMMON	406216101	13,741	454,113	SH	DEFINED	5	454,113			
HALLIBURTON CO	COMMON	406216101	375	12,400	SH	DEFINED	2,3	12,400			
HARLEY-DAVIDSON INC	COMMON	412822108	19,761	319,040	SH	DEFINED	1	319,040			
HARLEY-DAVIDSON INC	COMMON	412822108	3,859	62,300	SH	DEFINED	2	62,300			
HARLEY-DAVIDSON INC	COMMON	412822108	30,970	500,000	SH	DEFINED	1,2	500,000			
HARLEY-DAVIDSON INC	COMMON	412822108	136	2,200	SH	DEFINED	2,3	2,200			
HARMAN INTERNATIONAL INDUSTRIES INC	COMMON	413086109	29,656	325,890	SH	DEFINED	1	325,890			
HARMAN INTERNATIONAL INDUSTRIES INC	COMMON	413086109	2,499	27,460	SH	DEFINED	2	27,460			
HARMAN INTERNATIONAL INDUSTRIES INC	COMMON	413086109	57	630	SH	DEFINED	5	630			
HARRAHS ENTERTAINMENT INC	COMMON	413619107	14,439	266,900	SH	DEFINED	1	266,900			
HARRIS CORP	COMMON	413875105	13,007	256,300	SH	DEFINED	1	256,300			
HARRIS CORP	COMMON	413875105	1	10	SH	DEFINED	5	10			
HARTFORD FINANCIAL SERVICES GRP	COMMON	416515104	72,541	1,055,300	SH	DEFINED	1	1,055,300			
HARVARD BIOSCIENCE INC	COMMON	416906105	1,798	401,300	SH	DEFINED	1	401,300			
HARVARD BIOSCIENCE INC	COMMON	416906105	591	131,900	SH	DEFINED	2	131,900			
HARVEST NATURAL RESOURCES	COMMON	41754V103	8,201	550,000	SH	DEFINED	1	550,000			
HARVEST NATURAL RESOURCES	COMMON	41754V103	2,664	178,700	SH	DEFINED	2	178,700			

HASBRO INC	COMMON	418056107	14,024	738,100	SH	DEFINED	1	738,100
HASBRO INC	COMMON	418056107	1,482	78,000	SH	DEFINED	2	78,000
HASBRO INC	COMMON	418056107	1	35	SH	DEFINED	5	35

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HCA INC	COMMON	404119109	376,038	9,041,560	SH	DEFINED	1	9,041,560		
HCA INC	COMMON	404119109	6,908	166,100	SH	DEFINED	2	166,100		
HCA INC	COMMON	404119109	16,287	391,593	SH	DEFINED	5	391,593		
HCA INC	COMMON	404119109	42,584	1,023,900	SH	DEFINED	1,2	1,023,900		
HCA INC	COMMON	404119109	387	9,300	SH	DEFINED	2,3	9,300		
HCC INSURANCE HOLDINGS INC	COMMON	404132102	12,569	376,200	SH	DEFINED	1	376,200		
HCC INSURANCE HOLDINGS INC	COMMON	404132102	2,516	75,300	SH	DEFINED	2	75,300		
HCC INSURANCE HOLDINGS INC	COMMON	404132102	138	4,145	SH	DEFINED	5	4,145		
HDFC BANK LTD ADR	COMMON	40415F101	2,935	109,261	SH	DEFINED	1	109,261		
HDFC BANK LTD ADR	COMMON	40415F101	91	3,400	SH	DEFINED	2	3,400		
HDFC BANK LTD ADR	COMMON	40415F101	78	2,902	SH	DEFINED	5	2,902		
HDFC BANK LTD ADR	COMMON	40415F101	46	1,700	SH	DEFINED	1,4	1,700		
HEALTH MANAGEMENT ASSOC INC A	COMMON	421933102	36,663	1,635,300	SH	DEFINED	1	1,635,300		
HEALTH MANAGEMENT ASSOC INC A	COMMON	421933102	4,118	183,670	SH	DEFINED	2	183,670		
HEALTH MANAGEMENT ASSOC INC A	COMMON	421933102	105	4,683	SH	DEFINED	5	4,683		
HEALTH MANAGEMENT ASSOC INC A	COMMON	421933102	52	2,300	SH	DEFINED	1,4	2,300		
HEALTH MANAGEMENT ASSOC INC A	COMMON	421933102	90	4,000	SH	DEFINED	2,3	4,000		
HEALTH NET INC	COMMON	42222G108	15,245	575,300	SH	DEFINED	1	575,300		
HEALTH NET INC	COMMON	42222G108	1,789	67,500	SH	DEFINED	2	67,500		
HEALTH NET INC	COMMON	42222G108	61	2,300	SH	DEFINED	1,4	2,300		
HEALTH NET INC	COMMON	42222G108	154	5,800	SH	DEFINED	2,3	5,800		
HEALTH EXTRAS INC	COMMON	422211102	5,964	359,900	SH	DEFINED	1	359,900		
HELEN OF TROY LTD	COMMON	G4388N106	5,531	150,000	SH	DEFINED	1	150,000		
HENRY SCHEIN INC	COMMON	806407102	28,609	453,100	SH	DEFINED	1	453,100		
HENRY SCHEIN INC	COMMON	806407102	1,484	23,500	SH	DEFINED	2	23,500		
HENRY SCHEIN INC	COMMON	806407102	51	800	SH	DEFINED	1,4	800		
HENRY SCHEIN INC	COMMON	806407102	101	1,600	SH	DEFINED	2,3	1,600		
HERMAN MILLER INC	COMMON	600544100	37,092	1,281,700	SH	DEFINED	1	1,281,700		
HERMAN MILLER INC	COMMON	600544100	3,856	133,250	SH	DEFINED	2	133,250		
HERMAN MILLER INC	COMMON	600544100	22,369	772,964	SH	DEFINED	5	772,964		
HERMAN MILLER INC	COMMON	600544100	495	17,100	SH	DEFINED	1,4	17,100		
HERMAN MILLER INC	COMMON	600544100	39	1,350	SH	DEFINED	2,3	1,350		

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HERSHEY FOODS CORP	COMMON	427866108	3,442	74,400	SH	DEFINED	1	74,400		
HERSHEY FOODS CORP	COMMON	427866108	130	2,800	SH	DEFINED	2,3	2,800		
HEWLETT PACKARD CO	COMMON	428236103	12,995	615,870	SH	DEFINED	1	615,870		
HI/FN INC	COMMON	428358105	0	12	SH	DEFINED	1,4	12		
HIBERNIA CORP CL A	COMMON	428656102	29,792	1,226,000	SH	DEFINED	1	1,226,000		
HIBERNIA CORP CL A	COMMON	428656102	2,821	116,100	SH	DEFINED	2	116,100		
HIBERNIA CORP CL A	COMMON	428656102	15,213	626,042	SH	DEFINED	5	626,042		
HIBERNIA CORP CL A	COMMON	428656102	365	15,000	SH	DEFINED	1,4	15,000		
HIBERNIA CORP CL A	COMMON	428656102	32	1,300	SH	DEFINED	2,3	1,300		
HIGHLAND HOSPITALITY CORP	COMMON	430141101	2,532	251,900	SH	DEFINED	1	251,900		
HILB ROGAL & HOBBS CO	COMMON	431294107	3,047	85,400	SH	DEFINED	1	85,400		
HMS HOLDINGS CORP	COMMON	40425J101	10,413	1,750,000	SH	DEFINED	1	1,750,000		
HMS HOLDINGS CORP	COMMON	40425J101	4,944	831,000	SH	DEFINED	2	831,000		
HOME DEPOT INC	COMMON	437076102	62,659	1,780,080	SH	DEFINED	1	1,780,080		
HOME DEPOT INC	COMMON	437076102	26,408	750,230	SH	DEFINED	2	750,230		
HOME DEPOT INC	COMMON	437076102	67	1,898	SH	DEFINED	5	1,898		
HOME DEPOT INC	COMMON	437076102	17,600	500,000	SH	DEFINED	1,2	500,000		
HOME DEPOT INC	COMMON	437076102	327	9,300	SH	DEFINED	2,3	9,300		

HONDA MTR LTD ADR 10 ORD	COMMON	438128308	0	1	SH	DEFINED	5	1
HONEYWELL INTL INC	COMMON	438516106	230,051	6,280,400	SH	DEFINED	1	6,280,400
HONEYWELL INTL INC	COMMON	438516106	15,476	422,500	SH	DEFINED	2	422,500
HONEYWELL INTL INC	COMMON	438516106	13,654	372,776	SH	DEFINED	5	372,776
HONEYWELL INTL INC	COMMON	438516106	21,978	600,000	SH	DEFINED	1,2	600,000
HONEYWELL INTL INC	COMMON	438516106	513	14,000	SH	DEFINED	2,3	14,000
HONGKONG ELEC HLDGS LTD ADR SPO	COMMON	438580300	0	1	SH	DEFINED	5	1
HORIZON PCS INC 144A WTS	COMMON	44043U118	0	29,980	SH	DEFINED	1	29,980
HORIZON PCS INC 144A WTS	COMMON	44043U118	0	20	SH	DEFINED	2,3	20

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HOSPIRA INC	COMMON	441060100	16,695	604,904	SH	DEFINED	1	604,904			
HOSPIRA INC	COMMON	441060100	1,515	54,880	SH	DEFINED	2	54,880			
HOSPIRA INC	COMMON	441060100	0	3	SH	DEFINED	5	3			
HOSPIRA INC	COMMON	441060100	2,180	79,000	SH	DEFINED	1,2	79,000			
HOSPIRA INC	COMMON	441060100	41	1,500	SH	DEFINED	1,4	1,500			
HOT TOPIC INC	COMMON	441339108	13,324	650,250	SH	DEFINED	1	650,250			
HOT TOPIC INC	COMMON	441339108	2,186	106,674	SH	DEFINED	2	106,674			
HOT TOPIC INC	COMMON	441339108	328	16,000	SH	DEFINED	6	16,000			
HOUSTON EXPLORATION COMPANY	COMMON	442120101	2,167	41,800	SH	DEFINED	1	41,800			
HOUSTON EXPLORATION COMPANY	COMMON	442120101	1,337	25,800	SH	DEFINED	2	25,800			
HOUSTON EXPLORATION COMPANY	COMMON	442120101	2,343	45,200	SH	DEFINED	1,4	45,200			
HSBC HLDGS PLC ADR	COMMON	404280406	0	1	SH	DEFINED	5	1			
HUDSON UNITED BANCORP	COMMON	444165104	27,002	724,300	SH	DEFINED	1	724,300			
HUDSON UNITED BANCORP	COMMON	444165104	2,634	70,650	SH	DEFINED	2	70,650			
HUDSON UNITED BANCORP	COMMON	444165104	337	9,050	SH	DEFINED	1,4	9,050			
HUDSON UNITED BANCORP	COMMON	444165104	32	850	SH	DEFINED	2,3	850			
HUMAN GENOME SCIENCES INC	COMMON	444903108	930	80,000	SH	DEFINED	1	80,000			
HUMAN GENOME SCIENCES INC	COMMON	444903108	335	28,800	SH	DEFINED	2	28,800			
HUNT JB TRANSPORTATION SERVICES INC	COMMON	445658107	2,296	59,500	SH	DEFINED	1	59,500			
HUNT JB TRANSPORTATION SERVICES INC	COMMON	445658107	3,573	92,600	SH	DEFINED	2	92,600			
HUNT JB TRANSPORTATION SERVICES INC	COMMON	445658107	3,507	90,900	SH	DEFINED	1,4	90,900			
HUTCHISON WHAMPOA LTD ADR	COMMON	448415208	74	2,179	SH	DEFINED	5	2,179			
ICON PLC - SPONSORED ADR	COMMON	45103T107	12,203	277,400	SH	DEFINED	1	277,400			
ICON PLC - SPONSORED ADR	COMMON	45103T107	3,334	75,800	SH	DEFINED	2	75,800			
ICOS CORP	COMMON	449295104	10,328	346,100	SH	DEFINED	1	346,100			
ICOS CORP	COMMON	449295104	1,253	42,000	SH	DEFINED	2	42,000			
ICOS CORP	COMMON	449295104	42	1,400	SH	DEFINED	1,4	1,400			
ICOS CORP	COMMON	449295104	101	3,400	SH	DEFINED	2,3	3,400			
IDEXX LABORATORIES INC	COMMON	45168D104	14,036	223,000	SH	DEFINED	1	223,000			

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<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
II-VI INC	COMMON	902104108	8,140	265,500	SH	DEFINED	1	265,500			
II-VI INC	COMMON	902104108	2,579	84,100	SH	DEFINED	2	84,100			
IKON OFFICE SOLUTIONS INC	COMMON	451713101	1	63	SH	DEFINED	5	63			
ILLINOIS TOOL WORKS	COMMON	452308109	177,702	1,853,185	SH	DEFINED	1	1,853,185			
ILLINOIS TOOL WORKS	COMMON	452308109	7,048	73,500	SH	DEFINED	2	73,500			
ILLINOIS TOOL WORKS	COMMON	452308109	108,308	1,129,500	SH	DEFINED	1,2	1,129,500			
ILLINOIS TOOL WORKS	COMMON	452308109	211	2,200	SH	DEFINED	2,3	2,200			
IMAX CORP	COMMON	45245E109	5,575	1,006,400	SH	DEFINED	1	1,006,400			
IMAX CORP	COMMON	45245E109	1,768	319,100	SH	DEFINED	2	319,100			
IMAX CORP	COMMON	45245E109	111	20,026	SH	DEFINED	5	20,026			
IMCLONE SYSTEMS	COMMON	45245W109	1,201	14,000	SH	DEFINED	1	14,000			
IMCLONE SYSTEMS	COMMON	45245W109	1,201	14,000	SH	DEFINED	2	14,000			
IMCLONE SYSTEMS	COMMON	45245W109	2	18	SH	DEFINED	5	18			
IMCLONE SYSTEMS	COMMON	45245W109	1,707	19,900	SH	DEFINED	1,4	19,900			

IMMUNICON CORP	COMMON	45260A107	913	116,100	SH	DEFINED	1	116,100
IMMUNICON CORP	COMMON	45260A107	85	10,800	SH	DEFINED	2	10,800
IMPAX LABORATORIES INC	COMMON	45256B101	14,613	754,000	SH	DEFINED	1	754,000
IMPAX LABORATORIES INC	COMMON	45256B101	1,700	87,700	SH	DEFINED	2	87,700
IMPAX LABORATORIES INC	COMMON	45256B101	56	2,900	SH	DEFINED	1,4	2,900
IMPAX LABORATORIES INC	COMMON	45256B101	138	7,100	SH	DEFINED	2,3	7,100
IMPERIAL TOBACCO GROUP PLC ADR SPON	COMMON	453142101	309	7,036	SH	DEFINED	5	7,036
IMS HEALTH INC	COMMON	449934108	204,780	8,736,330	SH	DEFINED	1	8,736,330
IMS HEALTH INC	COMMON	449934108	10,121	431,790	SH	DEFINED	2	431,790
IMS HEALTH INC	COMMON	449934108	41,588	1,774,218	SH	DEFINED	5	1,774,218
IMS HEALTH INC	COMMON	449934108	921	39,300	SH	DEFINED	1,4	39,300
IMS HEALTH INC	COMMON	449934108	363	15,500	SH	DEFINED	2,3	15,500
INAMED CORP	COMMON	453235103	1	22	SH	DEFINED	5	22
INDYMAC MORTGAGE HLDS	COMMON	456607100	1,899	60,080	SH	DEFINED	1	60,080
INFORMATICA CORP	COMMON	45666Q102	3,472	455,000	SH	DEFINED	1	455,000

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<TABLE>											
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INFOSYS TECHNOLOGIES ADR	COMMON	456788108	9,017	97,200	SH	DEFINED	1	97,200			
INFOSYS TECHNOLOGIES ADR	COMMON	456788108	482	5,200	SH	DEFINED	2	5,200			
INFOSYS TECHNOLOGIES ADR	COMMON	456788108	223	2,394	SH	DEFINED	5	2,394			
INFOSYS TECHNOLOGIES ADR	COMMON	456788108	5,180	55,840	SH	DEFINED	1,4	55,840			
INFOSYS TECHNOLOGIES ADR	COMMON	456788108	195	2,100	SH	DEFINED	2,3	2,100			
INGERSOLL RAND CO CL A	COMMON	G4776G101	35,214	515,500	SH	DEFINED	1	515,500			
INGERSOLL RAND CO CL A	COMMON	G4776G101	22,036	322,590	SH	DEFINED	2	322,590			
INGERSOLL RAND CO CL A	COMMON	G4776G101	95,634	1,400,000	SH	DEFINED	1,2	1,400,000			
INGERSOLL RAND CO CL A	COMMON	G4776G101	499	7,300	SH	DEFINED	2,3	7,300			
INGRAM MICRO INC CL-A	COMMON	457153104	8,912	615,900	SH	DEFINED	1	615,900			
INKINE PHARMACEUTICAL CO INC	COMMON	457214104	871	225,000	SH	DEFINED	1	225,000			
INSIGHT ENTERPRISES INC	COMMON	45765U103	9,431	531,000	SH	DEFINED	1	531,000			
INSIGHT ENTERPRISES INC	COMMON	45765U103	2,984	168,000	SH	DEFINED	2	168,000			
INTEGRA LIFESCIENCES HLDG	COMMON	457985208	8,818	250,000	SH	DEFINED	1	250,000			
INTEGRA LIFESCIENCES HLDG	COMMON	457985208	2,793	79,200	SH	DEFINED	2	79,200			
INTEGRATED ALARM SERVICES	COMMON	45890M109	1,108	205,200	SH	DEFINED	1	205,200			
INTEGRATED CIRCUIT SYSTEMS	COMMON	45811K208	9,593	353,200	SH	DEFINED	1	353,200			
INTEGRATED CIRCUIT SYSTEMS	COMMON	45811K208	3,064	112,800	SH	DEFINED	2	112,800			
INTEGRATED DEVICE TECH INC	COMMON	458118106	21	1,488	SH	DEFINED	5	1,488			
INTEGRATED SILICON SOLUTION	COMMON	45812P107	740	60,600	SH	DEFINED	1	60,600			
INTEL CORP	COMMON	458140100	194,385	7,042,920	SH	DEFINED	1	7,042,920			
INTEL CORP	COMMON	458140100	47,529	1,722,070	SH	DEFINED	2	1,722,070			
INTEL CORP	COMMON	458140100	36	1,292	SH	DEFINED	5	1,292			
INTEL CORP	COMMON	458140100	122,530	4,439,500	SH	DEFINED	1,2	4,439,500			
INTEL CORP	COMMON	458140100	15,191	550,400	SH	DEFINED	1,4	550,400			
INTEL CORP	COMMON	458140100	591	21,400	SH	DEFINED	2,3	21,400			
INTERACTIVECORP	COMMON	45840Q101	63,442	2,104,900	SH	DEFINED	1	2,104,900			
INTERACTIVECORP	COMMON	45840Q101	289	9,600	SH	DEFINED	2	9,600			
INTERACTIVECORP	COMMON	45840Q101	1	40	SH	DEFINED	5	40			
INTERACTIVECORP	COMMON	45840Q101	32,250	1,070,000	SH	DEFINED	1,2	1,070,000			

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INTERDIGITAL COMM CORP	COMMON	45866A105	4,057	215,700	SH	DEFINED	1	215,700			
INTERGRAPH CORP	COMMON	458683109	7,758	300,000	SH	DEFINED	1	300,000			
INTERGRAPH CORP	COMMON	458683109	2,506	96,900	SH	DEFINED	2	96,900			
INTERMAGNETICS GENERAL CORP	COMMON	458771102	3,403	100,000	SH	DEFINED	1	100,000			



INTERMUNE INC	COMMON	45884X103	7,170	465,000	SH	DEFINED	1	465,000
INTERMUNE INC	COMMON	45884X103	911	59,100	SH	DEFINED	2	59,100
INTERNATIONAL GAME TECHNOLOGY	COMMON	459902102	84,176	2,180,730	SH	DEFINED	1	2,180,730
INTERNATIONAL GAME TECHNOLOGY	COMMON	459902102	17,657	457,440	SH	DEFINED	2	457,440
INTERNATIONAL GAME TECHNOLOGY	COMMON	459902102	127	3,279	SH	DEFINED	5	3,279
INTERNATIONAL GAME TECHNOLOGY	COMMON	459902102	28,950	750,000	SH	DEFINED	1,2	750,000
INTERNATIONAL GAME TECHNOLOGY	COMMON	459902102	394	10,200	SH	DEFINED	2,3	10,200
INTERNATIONAL PAPER CO	COMMON	460146103	894	20,000	SH	DEFINED	1	20,000
INTERNATIONAL RECTIFIER CORP	COMMON	460254105	704	17,000	SH	DEFINED	1	17,000
INTERNET SECURITY SYSTEMS INC	COMMON	46060X107	5,130	334,450	SH	DEFINED	1	334,450
INTERNET SECURITY SYSTEMS INC	COMMON	46060X107	1,698	110,700	SH	DEFINED	2	110,700
INTERPUBLIC GROUP CO INC	COMMON	460690100	245,677	17,893,470	SH	DEFINED	1	17,893,470
INTERPUBLIC GROUP CO INC	COMMON	460690100	2,774	202,050	SH	DEFINED	2	202,050
INTERPUBLIC GROUP CO INC	COMMON	460690100	15,469	1,126,625	SH	DEFINED	5	1,126,625
INTERPUBLIC GROUP CO INC	COMMON	460690100	478	34,800	SH	DEFINED	2,3	34,800
INTERSECTIONS INC	COMMON	460981301	2,804	116,900	SH	DEFINED	1	116,900
INTERSIL CORP	COMMON	46069S109	35,566	1,642,000	SH	DEFINED	1	1,642,000
INTERSIL CORP	COMMON	46069S109	5,136	237,112	SH	DEFINED	2	237,112
INTERSIL CORP	COMMON	46069S109	162	7,459	SH	DEFINED	5	7,459
INTERSIL CORP	COMMON	46069S109	76	3,500	SH	DEFINED	1,4	3,500
INTERSIL CORP	COMMON	46069S109	178	8,200	SH	DEFINED	2,3	8,200
INTERSTATE HOTELS & RESORTS	COMMON	46088S106	674	125,000	SH	DEFINED	1	125,000
INTER-TEL INC	COMMON	458372109	4,011	160,628	SH	DEFINED	1	160,628

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INTERWOVEN INC	COMMON	46114T508	4,142	410,100	SH	DEFINED	1	410,100			
INTERWOVEN INC	COMMON	46114T508	1,312	129,950	SH	DEFINED	2	129,950			
INTL BUSINESS MACHINE CORP	COMMON	459200101	127,748	1,449,210	SH	DEFINED	1	1,449,210			
INTL BUSINESS MACHINE CORP	COMMON	459200101	20,530	232,900	SH	DEFINED	2	232,900			
INTL BUSINESS MACHINE CORP	COMMON	459200101	0	5	SH	DEFINED	5	5			
INTL BUSINESS MACHINE CORP	COMMON	459200101	44,957	510,000	SH	DEFINED	1,2	510,000			
INTL FLAVORS AND FRAGRANCES INC	COMMON	459506101	92,541	2,474,350	SH	DEFINED	1	2,474,350			
INTL FLAVORS AND FRAGRANCES INC	COMMON	459506101	9,343	249,800	SH	DEFINED	2	249,800			
INTL FLAVORS AND FRAGRANCES INC	COMMON	459506101	39,959	1,068,424	SH	DEFINED	5	1,068,424			
INTL FLAVORS AND FRAGRANCES INC	COMMON	459506101	1,361	36,400	SH	DEFINED	1,4	36,400			
INTL FLAVORS AND FRAGRANCES INC	COMMON	459506101	97	2,600	SH	DEFINED	2,3	2,600			
INTRADO INC	COMMON	46117A100	10,164	631,715	SH	DEFINED	1	631,715			
INTRADO INC	COMMON	46117A100	1,569	97,500	SH	DEFINED	2	97,500			
INTRAWEST CORP	COMMON	460915200	1,196	75,000	SH	DEFINED	1	75,000			
INTUIT INC	COMMON	461202103	11,191	290,070	SH	DEFINED	1	290,070			
INTUIT INC	COMMON	461202103	1,620	42,000	SH	DEFINED	2	42,000			
INVERESK RESEARCH GROUP INC	COMMON	461238107	7,710	250,000	SH	DEFINED	1	250,000			
INVERESK RESEARCH GROUP INC	COMMON	461238107	1,952	63,300	SH	DEFINED	2	63,300			
INVERESK RESEARCH GROUP INC	COMMON	461238107	120	3,897	SH	DEFINED	5	3,897			
INVESTORS FINANCIAL SERV CORP	COMMON	461915100	97,881	2,246,000	SH	DEFINED	1	2,246,000			
INVESTORS FINANCIAL SERV CORP	COMMON	461915100	12,215	280,280	SH	DEFINED	2	280,280			
INVESTORS FINANCIAL SERV CORP	COMMON	461915100	180	4,123	SH	DEFINED	5	4,123			
INVESTORS FINANCIAL SERV CORP	COMMON	461915100	244	5,600	SH	DEFINED	1,4	5,600			
INVESTORS FINANCIAL SERV CORP	COMMON	461915100	475	10,900	SH	DEFINED	2,3	10,900			
INVITROGEN CORP	COMMON	46185R100	41,277	573,370	SH	DEFINED	1	573,370			
INVITROGEN CORP	COMMON	46185R100	7,710	107,100	SH	DEFINED	2	107,100			
INVITROGEN CORP	COMMON	46185R100	167	2,325	SH	DEFINED	5	2,325			
INVITROGEN CORP	COMMON	46185R100	50	700	SH	DEFINED	1,4	700			
INVITROGEN CORP	COMMON	46185R100	86	1,200	SH	DEFINED	2,3	1,200			
IPAYMENT INC	COMMON	46262E105	5,125	125,000	SH	DEFINED	1	125,000			
IPAYMENT INC	COMMON	46262E105	1,624	39,600	SH	DEFINED	2	39,600			

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	IPC HOLDINGS LTD	COMMON	G4933P101	9,233	250,000	SH		DEFINED	1	250,000	
	IPCS INC WTS 144A	COMMON	44980Y115	0	6,980	SH		DEFINED	1	6,980	
	IPCS INC WTS 144A	COMMON	44980Y115	0	20	SH		DEFINED	2,3	20	
	IRELAND BK ADR SPONSORED	COMMON	46267Q103	258	4,801	SH		DEFINED	5	4,801	
	IRON MOUNTAIN INC	COMMON	462846106	29,179	604,625	SH		DEFINED	1	604,625	
	IRON MOUNTAIN INC	COMMON	462846106	4,486	92,945	SH		DEFINED	2	92,945	
	IRON MOUNTAIN INC	COMMON	462846106	101	3,155	SH		DEFINED	5	3,155	
	IRON MOUNTAIN INC	COMMON	462846106	55	1,150	SH		DEFINED	1,4	1,150	
	IRON MOUNTAIN INC	COMMON	462846106	98	2,030	SH		DEFINED	2,3	2,030	
	ISHARES NASDAQ BIOTECH INDEX	COMMON	464287556	8,419	112,100	SH		DEFINED	1	112,100	
	ISHARES NASDAQ BIOTECH INDEX	COMMON	464287556	2,636	35,100	SH		DEFINED	2	35,100	
	ISIS PHARMACEUTICALS INC	COMMON	464330109	10,217	1,780,000	SH		DEFINED	1	1,780,000	
	ISIS PHARMACEUTICALS INC	COMMON	464330109	1,000	174,300	SH		DEFINED	2	174,300	
	ISIS PHARMACEUTICALS INC	COMMON	464330109	0	20	SH		DEFINED	5	20	
	ITT EDUCATIONAL SERVICES, INC.	COMMON	45068B109	3,232	85,000	SH		DEFINED	1	85,000	
	ITT EDUCATIONAL SERVICES, INC.	COMMON	45068B109	2,015	53,000	SH		DEFINED	2	53,000	
	ITT INDUSTRIES INC	COMMON	450911102	30,063	362,200	SH		DEFINED	1	362,200	
	ITT INDUSTRIES INC	COMMON	450911102	3,079	37,100	SH		DEFINED	2	37,100	
	ITT INDUSTRIES INC	COMMON	450911102	457	5,500	SH		DEFINED	1,4	5,500	
	ITT INDUSTRIES INC	COMMON	450911102	50	600	SH		DEFINED	2,3	600	
	IVAX CORP	COMMON	465823102	29,011	1,209,300	SH		DEFINED	1	1,209,300	
	IVAX CORP	COMMON	465823102	2,281	95,100	SH		DEFINED	2	95,100	
	IVAX CORP	COMMON	465823102	288	12,000	SH		DEFINED	6	12,000	
	IVAX CORP	COMMON	465823102	65	2,700	SH		DEFINED	1,4	2,700	
	IWO HOLDINGS INC WTS 144A 01/15/11	COMMON	45071T113	0	14,980	SH		DEFINED	1	14,980	
	IWO HOLDINGS INC WTS 144A 01/15/11	COMMON	45071T113	0	20	SH		DEFINED	2,3	20	

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	J.C. PENNY CORP.	COMMON	708160106	68,847	1,823,290	SH		DEFINED	1	1,823,290	
	J.C. PENNY CORP.	COMMON	708160106	15,112	400,220	SH		DEFINED	2	400,220	
	J.C. PENNY CORP.	COMMON	708160106	36	943	SH		DEFINED	5	943	
	J.C. PENNY CORP.	COMMON	708160106	69,856	1,850,000	SH		DEFINED	1,2	1,850,000	
	J.C. PENNY CORP.	COMMON	708160106	3,009	79,700	SH		DEFINED	1,4	79,700	
	J.C. PENNY CORP.	COMMON	708160106	491	13,000	SH		DEFINED	2,3	13,000	
	JABIL CIRCUIT INC	COMMON	466313103	1	34	SH		DEFINED	5	34	
	JACK HENRY & ASSOCIATES INC	COMMON	426281101	4,322	215,000	SH		DEFINED	1	215,000	
	JACKSON HEWITT TAX SERVICE	COMMON	468202106	21,716	1,240,900	SH		DEFINED	1	1,240,900	
	JACOBS ENGR GROUP INC	COMMON	469814107	1	32	SH		DEFINED	5	32	
	JANUS CAPITAL GROUP INC	COMMON	47102X105	73,215	4,439,980	SH		DEFINED	1	4,439,980	
	JANUS CAPITAL GROUP INC	COMMON	47102X105	1,021	61,900	SH		DEFINED	2	61,900	
	JANUS CAPITAL GROUP INC	COMMON	47102X105	6,455	391,418	SH		DEFINED	5	391,418	
	JANUS CAPITAL GROUP INC	COMMON	47102X105	176	10,700	SH		DEFINED	2,3	10,700	
	JARDEN CORP	COMMON	471109108	6,187	171,900	SH		DEFINED	1	171,900	
	JEFFERIES GROUP INC	COMMON	472319102	14,192	459,000	SH		DEFINED	1	459,000	
	JEFFERIES GROUP INC	COMMON	472319102	2,344	75,800	SH		DEFINED	2	75,800	
	JER INVESTORS 144A	COMMON	46614H103	4,500	300,000	SH		DEFINED	1	300,000	
	JETBLUE AIRWAYS CORP	COMMON	477143101	588	20,000	SH		DEFINED	1	20,000	
	JETBLUE AIRWAYS CORP	COMMON	477143101	646	22,000	SH		DEFINED	2	22,000	
	JOHNSON & JOHNSON	COMMON	478160104	258,676	4,644,090	SH		DEFINED	1	4,644,090	
	JOHNSON & JOHNSON	COMMON	478160104	37,793	678,505	SH		DEFINED	2	678,505	
	JOHNSON & JOHNSON	COMMON	478160104	52	942	SH		DEFINED	5	942	
	JOHNSON & JOHNSON	COMMON	478160104	171,851	3,085,300	SH		DEFINED	1,2	3,085,300	
	JOHNSON & JOHNSON	COMMON	478160104	3,392	60,900	SH		DEFINED	1,4	60,900	
	JOHNSON & JOHNSON	COMMON	478160104	685	12,300	SH		DEFINED	2,3	12,300	

JOHNSON CONTROLS INC COMMON 478366107 406 7,600 SH DEFINED 1 7,600

JONES APPAREL GROUP INC COMMON 480074103 454 11,500 SH DEFINED 1 11,500  
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JONES LANG LASALLE INC COMMON 48020Q107 4,382 161,700 SH DEFINED 1 161,700  
JOS A BANK CLOTHIERS INC COMMON 480838101 9,624 306,600 SH DEFINED 1 306,600  
JOS A BANK CLOTHIERS INC COMMON 480838101 2,489 79,300 SH DEFINED 2 79,300  
JOS A BANK CLOTHIERS INC COMMON 480838101 116 3,701 SH DEFINED 5 3,701  
JOURNAL COMMUNICATIONS INC COMMON 481130102 15,695 833,500 SH DEFINED 1 833,500  
JOY GLOBAL INC COMMON 481165108 15,991 534,100 SH DEFINED 1 534,100  
JOY GLOBAL INC COMMON 481165108 2,033 67,900 SH DEFINED 2 67,900  
JOY GLOBAL INC COMMON 481165108 127 4,235 SH DEFINED 5 4,235  
JOY GLOBAL INC COMMON 481165108 66 2,200 SH DEFINED 1,4 2,200  
JOY GLOBAL INC COMMON 481165108 168 5,600 SH DEFINED 2,3 5,600  
JP MORGAN CHASE & CO COMMON 46625H100 309,999 7,995,850 SH DEFINED 1 7,995,850  
JP MORGAN CHASE & CO COMMON 46625H100 41,965 1,082,400 SH DEFINED 2 1,082,400  
JP MORGAN CHASE & CO COMMON 46625H100 11,935 307,847 SH DEFINED 5 307,847  
JP MORGAN CHASE & CO COMMON 46625H100 93,048 2,400,000 SH DEFINED 1,2 2,400,000  
JP MORGAN CHASE & CO COMMON 46625H100 863 22,250 SH DEFINED 2,3 22,250  
JUNIPER NETWORKS INC COMMON 48203R104 9,850 400,900 SH DEFINED 1 400,900  
JUNIPER NETWORKS INC COMMON 48203R104 7,093 288,700 SH DEFINED 2 288,700  
JUNIPER NETWORKS INC COMMON 48203R104 17 684 SH DEFINED 5 684  
JUNIPER NETWORKS INC COMMON 48203R104 49,140 2,000,000 SH DEFINED 1,2 2,000,000  
JUNIPER NETWORKS INC COMMON 48203R104 211 8,600 SH DEFINED 2,3 8,600  
K2 INC. COMMON 482732104 760 48,400 SH DEFINED 1 48,400  
KEITHLEY INSTRUMENTS INC COMMON 487584104 10,105 456,200 SH DEFINED 1 456,200  
KEITHLEY INSTRUMENTS INC COMMON 487584104 2,946 133,000 SH DEFINED 2 133,000  
KELLOGG CO COMMON 487836108 62,599 1,495,800 SH DEFINED 1 1,495,800  
KELLOGG CO COMMON 487836108 255 6,100 SH DEFINED 2 6,100  
KELLOGG CO COMMON 487836108 31,806 760,000 SH DEFINED 1,2 760,000  
KENNAMETAL INC COMMON 489170100 5,095 111,250 SH DEFINED 1 111,250  
KENNAMETAL INC COMMON 489170100 2 51 SH DEFINED 5 51  
KENNETH COLE PRODUCTIONS CL A COMMON 193294105 514 15,000 SH DEFINED 6 15,000  
</TABLE>

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KERZNER INTERNATIONAL LTD COMMON P6065Y107 15,300 321,700 SH DEFINED 1 321,700  
KERZNER INTERNATIONAL LTD COMMON P6065Y107 2,678 56,300 SH DEFINED 2 56,300  
KEY ENERGY GROUP INC COMMON 492914106 14,629 1,549,650 SH DEFINED 1 1,549,650  
KEY ENERGY GROUP INC COMMON 492914106 1,907 202,000 SH DEFINED 2 202,000  
KEYCORP COMMON 493267108 508 17,000 SH DEFINED 1 17,000  
KIMBERLY-CLARK CORP COMMON 494368103 67,605 1,026,180 SH DEFINED 1 1,026,180  
KIMBERLY-CLARK CORP COMMON 494368103 277 4,200 SH DEFINED 2 4,200  
KIMBERLY-CLARK CORP COMMON 494368103 33,796 513,000 SH DEFINED 1,2 513,000  
KIMCO REALTY CORP. COMMON 49446R109 7,735 170,000 SH DEFINED 1,4 170,000  
KINDER MORGAN INC COMMON 49455P101 7,150 120,600 SH DEFINED 1 120,600  
KINDRED HEALTHCARE INC COMMON 494580103 3,953 150,000 SH DEFINED 1 150,000  
KINDRED HEALTHCARE INC COMMON 494580103 580 22,000 SH DEFINED 6 22,000  
KINETIC CONCEPTS INC COMMON 49460W208 3,129 62,700 SH DEFINED 1 62,700  
KINETIC CONCEPTS INC COMMON 49460W208 190 3,800 SH DEFINED 2 3,800  
KINETIC CONCEPTS INC COMMON 49460W208 15 298 SH DEFINED 5 298  
KING PHARMACEUTICALS INC COMMON 495582108 1 120 SH DEFINED 1 120  
KINTERA INC COMMON 49720P506 4,172 400,000 SH DEFINED 1 400,000

KLA-TENCOR CORP	COMMON	482480100	27,386	554,600	SH	DEFINED	1	554,600
KLA-TENCOR CORP	COMMON	482480100	16,137	326,800	SH	DEFINED	2	326,800
KLA-TENCOR CORP	COMMON	482480100	1	16	SH	DEFINED	5	16
KLA-TENCOR CORP	COMMON	482480100	65,320	1,322,800	SH	DEFINED	1,2	1,322,800
KLA-TENCOR CORP	COMMON	482480100	281	5,700	SH	DEFINED	2,3	5,700
KMC TELECOM HLDGS-WTS EXP 4/15/08	COMMON	482562121	0	35	SH	DEFINED	1	35
KNIGHT TRADING GROUP INC	COMMON	499063105	5,511	550,000	SH	DEFINED	1	550,000
KNIGHT TRADING GROUP INC	COMMON	499063105	1,746	174,300	SH	DEFINED	2	174,300
KNOLOGY INC	COMMON	499183804	370	74,469	SH	DEFINED	1	74,469
KNOLOGY INC	COMMON	499183804	1	132	SH	DEFINED	2,3	132

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<TABLE>											
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KNOLOGY INC WTS 144A EXP 10/07	COMMON	499183119	0	53,095	SH	DEFINED	1	53,095			
KNOLOGY INC WTS 144A EXP 10/07	COMMON	499183119	0	500	SH	DEFINED	2,3	500			
KOHL'S CORP	COMMON	500255104	106,215	2,512,171	SH	DEFINED	1	2,512,171			
KOHL'S CORP	COMMON	500255104	5,255	124,300	SH	DEFINED	2	124,300			
KOHL'S CORP	COMMON	500255104	92,242	2,181,700	SH	DEFINED	1,2	2,181,700			
KOHL'S CORP	COMMON	500255104	381	9,000	SH	DEFINED	2,3	9,000			
KOMAG INC	COMMON	500453204	763	54,600	SH	DEFINED	1	54,600			
KONINKLIJKE PHILIPS ELECTRS SPONS A	COMMON	500472303	12,258	450,679	SH	DEFINED	5	450,679			
KOOKMIN BK NEW SPONSORED ADR	COMMON	50049M109	140	4,461	SH	DEFINED	5	4,461			
KOS PHARMACEUTICALS INC	COMMON	500648100	3,218	97,600	SH	DEFINED	1	97,600			
KOS PHARMACEUTICALS INC	COMMON	500648100	2,938	89,100	SH	DEFINED	2	89,100			
KOS PHARMACEUTICALS INC	COMMON	500648100	198	6,000	SH	DEFINED	6	6,000			
KOSAN BIOSCIENCES INC	COMMON	50064W107	814	103,000	SH	DEFINED	1	103,000			
KOSAN BIOSCIENCES INC	COMMON	50064W107	52	6,600	SH	DEFINED	2	6,600			
KRAFT FOODS INC A	COMMON	50075N104	170,993	5,397,500	SH	DEFINED	1	5,397,500			
KRAFT FOODS INC A	COMMON	50075N104	415	13,100	SH	DEFINED	2	13,100			
KRAFT FOODS INC A	COMMON	50075N104	50,688	1,600,000	SH	DEFINED	1,2	1,600,000			
KRAFT FOODS INC A	COMMON	50075N104	1	23	SH	DEFINED	5	23			
KRISPY KREME DOUGHNUTS INC	COMMON	501014104	5,441	285,000	SH	DEFINED	1	285,000			
KRISPY KREME DOUGHNUTS INC	COMMON	501014104	2,923	153,100	SH	DEFINED	2	153,100			
KROGER CORP	COMMON	501044101	419,305	23,038,750	SH	DEFINED	1	23,038,750			
KROGER CORP	COMMON	501044101	9,418	517,450	SH	DEFINED	2	517,450			
KROGER CORP	COMMON	501044101	38,648	2,123,516	SH	DEFINED	5	2,123,516			
KROGER CORP	COMMON	501044101	62,972	3,460,000	SH	DEFINED	1,2	3,460,000			
KROGER CORP	COMMON	501044101	828	45,500	SH	DEFINED	1,4	45,500			
KROGER CORP	COMMON	501044101	495	27,200	SH	DEFINED	2,3	27,200			
KULICKE & SOFFA INDUSTRIES	COMMON	501242101	2,192	200,000	SH	DEFINED	1	200,000			
KYOCERA CORP ADR	COMMON	501556203	119	1,386	SH	DEFINED	5	1,386			
L S I LOGIC CORP	COMMON	502161102	7,891	1,035,500	SH	DEFINED	1	1,035,500			

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L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	58,285	872,530	SH	DEFINED	1	872,530			
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	7,358	110,150	SH	DEFINED	2	110,150			
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	26,639	398,789	SH	DEFINED	5	398,789			
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	728	10,900	SH	DEFINED	1,4	10,900			
L-3 COMMUNICATIONS HLDGS INC	COMMON	502424104	55	825	SH	DEFINED	2,3	825			
LABORATORY CORP AMER HLDGS	COMMON	50540R409	1	23	SH	DEFINED	5	23			
LAFARGE CORPORATION	COMMON	505862102	701	16,200	SH	DEFINED	1	16,200			
LAILAW INTERNATIONAL	COMMON	50730R102	76	5,900	SH	DEFINED	2	5,900			
LAILAW INTERNATIONAL	COMMON	50730R102	6,636	512,000	SH	DEFINED	1,4	512,000			
LAM RESEARCH CORP	COMMON	512807108	24,876	928,200	SH	DEFINED	1	928,200			

LAM RESEARCH CORP	COMMON	512807108	12,633	471,390	SH	DEFINED	2	471,390
LAM RESEARCH CORP	COMMON	512807108	107,200	4,000,000	SH	DEFINED	1,2	4,000,000
LAM RESEARCH CORP	COMMON	512807108	469	17,500	SH	DEFINED	2,3	17,500
LAMAR ADVERTISING CO	COMMON	512815101	48,619	1,121,550	SH	DEFINED	1	1,121,550
LAMAR ADVERTISING CO	COMMON	512815101	18,268	421,400	SH	DEFINED	2	421,400
LAMAR ADVERTISING CO	COMMON	512815101	130,050	3,000,000	SH	DEFINED	1,2	3,000,000
LAMAR ADVERTISING CO	COMMON	512815101	95	2,200	SH	DEFINED	1,4	2,200
LAMAR ADVERTISING CO	COMMON	512815101	724	16,700	SH	DEFINED	2,3	16,700
LANCASTER COLONY CO	COMMON	513847103	566	13,600	SH	DEFINED	1	13,600
LANCASTER COLONY CO	COMMON	513847103	2	55	SH	DEFINED	5	55
LANDRY'S RESTAURANTS INC	COMMON	51508L103	738	24,700	SH	DEFINED	1	24,700
LANDSTAR SYSTEM INC	COMMON	515098101	11,660	220,550	SH	DEFINED	1	220,550
LATTICE SEMICONDUCTOR CORP	COMMON	518415104	0	40	SH	DEFINED	5	40
LAUREATE EDUCATION INC	COMMON	518613104	9,139	239,000	SH	DEFINED	1	239,000
LAUREATE EDUCATION INC	COMMON	518613104	2,899	75,800	SH	DEFINED	2	75,800
LCA-VISION INC </TABLE>	COMMON	501803308	915	31,400	SH	DEFINED	1	31,400

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LEAR CORP	COMMON	521865105	6,294	106,700	SH	DEFINED	1	106,700			
LEAR CORP	COMMON	521865105	799	13,550	SH	DEFINED	2	13,550			
LEAR CORP	COMMON	521865105	29	500	SH	DEFINED	1,4	500			
LEAR CORP	COMMON	521865105	47	800	SH	DEFINED	2,3	800			
LECG CORP	COMMON	523234102	2,661	153,700	SH	DEFINED	1	153,700			
LECROY CORP	COMMON	52324W109	7,654	425,000	SH	DEFINED	1	425,000			
LECROY CORP	COMMON	52324W109	2,464	136,800	SH	DEFINED	2	136,800			
LEE ENTERPRISES	COMMON	523768109	18,455	384,400	SH	DEFINED	1	384,400			
LEE ENTERPRISES	COMMON	523768109	1,906	39,700	SH	DEFINED	2	39,700			
LEE ENTERPRISES	COMMON	523768109	283	5,900	SH	DEFINED	1,4	5,900			
LEE ENTERPRISES	COMMON	523768109	29	600	SH	DEFINED	2,3	600			
LEGG MASON INC	COMMON	524901105	45,396	498,800	SH	DEFINED	1	498,800			
LEGG MASON INC	COMMON	524901105	6,512	71,550	SH	DEFINED	2	71,550			
LEGG MASON INC	COMMON	524901105	202	2,216	SH	DEFINED	5	2,216			
LEGG MASON INC	COMMON	524901105	364	4,000	SH	DEFINED	6	4,000			
LEGG MASON INC	COMMON	524901105	127	1,400	SH	DEFINED	1,4	1,400			
LEGG MASON INC	COMMON	524901105	217	2,380	SH	DEFINED	2,3	2,380			
LEHMAN BROTHERS HLDGS INC	COMMON	524908100	64,866	862,000	SH	DEFINED	1	862,000			
LEHMAN BROTHERS HLDGS INC	COMMON	524908100	3,574	47,500	SH	DEFINED	2	47,500			
LEHMAN BROTHERS HLDGS INC	COMMON	524908100	1	13	SH	DEFINED	5	13			
LEHMAN BROTHERS HLDGS INC	COMMON	524908100	37,625	500,000	SH	DEFINED	1,2	500,000			
LEHMAN BROTHERS HLDGS INC	COMMON	524908100	120	1,600	SH	DEFINED	1,4	1,600			
LEHMAN BROTHERS HLDGS INC	COMMON	524908100	301	4,000	SH	DEFINED	2,3	4,000			
LEUCADIA NATIONAL CORP.	COMMON	527288104	3,539	71,200	SH	DEFINED	1	71,200			
LEXMARK INTERNATIONAL INC	COMMON	529771107	8,725	90,390	SH	DEFINED	1	90,390			
LEXMARK INTERNATIONAL INC	COMMON	529771107	2,933	30,380	SH	DEFINED	2	30,380			
LEXMARK INTERNATIONAL INC	COMMON	529771107	2	21	SH	DEFINED	5	21			
LEXMARK INTERNATIONAL INC	COMMON	529771107	14,480	150,000	SH	DEFINED	1,2	150,000			
LEXMARK INTERNATIONAL INC	COMMON	529771107	10,020	103,800	SH	DEFINED	1,4	103,800			
LEXMARK INTERNATIONAL INC	COMMON	529771107	116	1,200	SH	DEFINED	2,3	1,200			
LIBERTY MEDIA CORP SERIES A	COMMON	530718105	2	200	SH	DEFINED	5	200			
LIBERTY MEDIA INTL INC </TABLE>	COMMON	530719103	0	10	SH	DEFINED	5	10			

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LIFEPOINT HOSPITALS INC	COMMON	53219L109	12,353	331,900	SH	DEFINED	1	331,900			
LIFEPOINT HOSPITALS INC	COMMON	53219L109	3,908	105,000	SH	DEFINED	2	105,000			
LILLY (ELI) & CO	COMMON	532457108	47,749	683,000	SH	DEFINED	1	683,000			
LILLY (ELI) & CO	COMMON	532457108	17,030	243,595	SH	DEFINED	2	243,595			

LILLY (ELI) & CO	COMMON	532457108	59,486	850,900	SH	DEFINED	1,2	850,900
LILLY (ELI) & CO	COMMON	532457108	416	5,950	SH	DEFINED	2,3	5,950
LIMITED BRANDS INC	COMMON	532716107	101,718	5,439,450	SH	DEFINED	1	5,439,450
LIMITED BRANDS INC	COMMON	532716107	1,125	60,170	SH	DEFINED	2	60,170
LIMITED BRANDS INC	COMMON	532716107	29,920	1,600,000	SH	DEFINED	1,2	1,600,000
LINEAR TECHNOLOGY CORP	COMMON	535678106	77,843	1,972,200	SH	DEFINED	1	1,972,200
LINEAR TECHNOLOGY CORP	COMMON	535678106	21,649	548,500	SH	DEFINED	2	548,500
LINEAR TECHNOLOGY CORP	COMMON	535678106	92,755	2,350,000	SH	DEFINED	1,2	2,350,000
LINEAR TECHNOLOGY CORP	COMMON	535678106	51	1,300	SH	DEFINED	1,4	1,300
LINEAR TECHNOLOGY CORP	COMMON	535678106	707	17,900	SH	DEFINED	2,3	17,900
LIONS GATE ENTERTAINMENT CORP	COMMON	535919203	10,920	1,564,480	SH	DEFINED	1	1,564,480
LIONS GATE ENTERTAINMENT CORP	COMMON	535919203	3,217	460,900	SH	DEFINED	2	460,900
LIONS GATE ENTERTAINMENT CORP	COMMON	535919203	4,551	652,000	SH	DEFINED	1,4	652,000
LITTELFUSE INC	COMMON	537008104	17,986	424,100	SH	DEFINED	1	424,100
LITTELFUSE INC	COMMON	537008104	3,965	93,500	SH	DEFINED	2	93,500
LITTELFUSE INC	COMMON	537008104	34	800	SH	DEFINED	1,4	800
LITTELFUSE INC	COMMON	537008104	110	2,600	SH	DEFINED	2,3	2,600
LIZ CLAIBORNE, INC.	COMMON	539320101	3	70	SH	DEFINED	1	70
LKQ CORP	COMMON	501889208	2,765	149,200	SH	DEFINED	1	149,200
LLOYDS TSB GROUP ADR	COMMON	539439109	1	29	SH	DEFINED	5	29
LOCKHEED MARTIN CORP	COMMON	539830109	22,910	439,900	SH	DEFINED	1	439,900
LOEWS CORPORATION	COMMON	540424108	1	24	SH	DEFINED	5	24
LORAL SPACE & COMM WT 12/27/06 </TABLE>	COMMON	G56462180	1	74,000	SH	DEFINED	1	74,000

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LOUISIANA PACIFIC CORP	COMMON	546347105	842	35,600	SH	DEFINED	1	35,600			
LOUISIANA PACIFIC CORP	COMMON	546347105	4,342	183,600	SH	DEFINED	1,4	183,600			
LOWES COMPANIES INC	COMMON	548661107	34,147	649,800	SH	DEFINED	1	649,800			
LOWES COMPANIES INC	COMMON	548661107	4,311	82,030	SH	DEFINED	2	82,030			
LOWES COMPANIES INC	COMMON	548661107	35,913	683,400	SH	DEFINED	1,2	683,400			
LOWES COMPANIES INC	COMMON	548661107	163	3,100	SH	DEFINED	2,3	3,100			
LUKOIL HOLDING	COMMON	677862104	6,013	57,158	SH	DEFINED	1	57,158			
LYONDELL CHEMICAL CO	COMMON	552078107	0	3	SH	DEFINED	5	3			
MACROMEDIA INC	COMMON	556100105	15,491	631,000	SH	DEFINED	1	631,000			
MACROMEDIA INC	COMMON	556100105	4,124	168,000	SH	DEFINED	2	168,000			
MACROVISION CORP	COMMON	555904101	10,197	407,400	SH	DEFINED	1	407,400			
MACROVISION CORP	COMMON	555904101	3,226	128,900	SH	DEFINED	2	128,900			
MAGMA DESIGN AUTOMATION	COMMON	559181102	5,769	300,000	SH	DEFINED	1	300,000			
MAGMA DESIGN AUTOMATION	COMMON	559181102	1,829	95,100	SH	DEFINED	2	95,100			
MAGUIRE PROPERTIES	COMMON	559775101	211	8,500	SH	DEFINED	6	8,500			
MANPOWER INC	COMMON	56418H100	2,031	40,000	SH	DEFINED	1	40,000			
MANPOWER INC	COMMON	56418H100	2,132	42,000	SH	DEFINED	2	42,000			
MANULIFE FINL CORP	COMMON	56501R106	314	7,749	SH	DEFINED	5	7,749			
MAPICS, INC.	COMMON	564910107	1,938	183,500	SH	DEFINED	1	183,500			
MARLIN BUSINESS SERVICES INC	COMMON	571157106	752	50,000	SH	DEFINED	1	50,000			
MARRIOTT INTERNATIONAL	COMMON	571903202	748	15,000	SH	DEFINED	1	15,000			
MARRIOTT INTERNATIONAL	COMMON	571903202	798	16,000	SH	DEFINED	2	16,000			
MARSH & MCLENNAN CO	COMMON	571748102	14,404	317,410	SH	DEFINED	1	317,410			
MARSHALL & ILSLEY CORP	COMMON	571834100	30,060	769,000	SH	DEFINED	1	769,000			
MARSHALL & ILSLEY CORP	COMMON	571834100	3,065	78,400	SH	DEFINED	2	78,400			
MARSHALL & ILSLEY CORP	COMMON	571834100	422	10,800	SH	DEFINED	1,4	10,800			
MARSHALL & ILSLEY CORP	COMMON	571834100	31	800	SH	DEFINED	2,3	800			

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MARTEK BIOSCIENCES CORP	COMMON	572901106	10,189	181,400	SH	DEFINED	1	181,400			
MARTEK BIOSCIENCES CORP	COMMON	572901106	4,123	73,400	SH	DEFINED	2	73,400			
MARTIN MARIETTA MATLS INC	COMMON	573284106	3	68	SH	DEFINED	5	68			
MARVEL ENTERPRISES INC	COMMON	57383M108	12,141	622,000	SH	DEFINED	1	622,000			
MARVEL ENTERPRISES INC	COMMON	57383M108	5,130	262,800	SH	DEFINED	2	262,800			
MARVELL TECHNOLOGY GROUP LTD	COMMON	G5876H105	8,945	335,000	SH	DEFINED	1	335,000			
MARVELL TECHNOLOGY GROUP LTD	COMMON	G5876H105	2,163	81,000	SH	DEFINED	2	81,000			
MARVELL TECHNOLOGY GROUP LTD	COMMON	G5876H105	135	5,049	SH	DEFINED	5	5,049			
MASCO CORP	COMMON	574599106	397,468	12,747,520	SH	DEFINED	1	12,747,520			
MASCO CORP	COMMON	574599106	17,784	570,350	SH	DEFINED	2	570,350			
MASCO CORP	COMMON	574599106	19,757	633,625	SH	DEFINED	5	633,625			
MASCO CORP	COMMON	574599106	36,621	1,174,500	SH	DEFINED	1,2	1,174,500			
MASCO CORP	COMMON	574599106	543	17,400	SH	DEFINED	2,3	17,400			
MASSEY ENERGY CO	COMMON	576206106	858	30,400	SH	DEFINED	1	30,400			
MATTEL INC	COMMON	577081102	103,133	5,651,110	SH	DEFINED	1	5,651,110			
MATTEL INC	COMMON	577081102	5,701	312,400	SH	DEFINED	2	312,400			
MATTEL INC	COMMON	577081102	29,226	1,601,457	SH	DEFINED	5	1,601,457			
MATTEL INC	COMMON	577081102	727	39,850	SH	DEFINED	1,4	39,850			
MATTEL INC	COMMON	577081102	172	9,400	SH	DEFINED	2,3	9,400			
MAVERICK TUBE CORP	COMMON	577914104	846	32,200	SH	DEFINED	1	32,200			
MAXIM INTEGRATED PRODUCTS INC	COMMON	57772K101	12,235	233,400	SH	DEFINED	1	233,400			
MAXIM INTEGRATED PRODUCTS INC	COMMON	57772K101	6,171	117,730	SH	DEFINED	2	117,730			
MAXIM INTEGRATED PRODUCTS INC	COMMON	57772K101	10	190	SH	DEFINED	5	190			
MAXIM INTEGRATED PRODUCTS INC	COMMON	57772K101	78,630	1,500,000	SH	DEFINED	1,2	1,500,000			
MAXIM INTEGRATED PRODUCTS INC	COMMON	57772K101	440	8,400	SH	DEFINED	2,3	8,400			
MAXTOR CORP	COMMON	577729205	0	37	SH	DEFINED	5	37			
MAY DEPARTMENT STORES CO	COMMON	577778103	29,574	1,075,800	SH	DEFINED	1	1,075,800			
MBIA INC	COMMON	55262C100	1,000	17,500	SH	DEFINED	1	17,500			
MBIA INC	COMMON	55262C100	1	10	SH	DEFINED	5	10			

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MBNA CORP	COMMON	55262L100	91,689	3,555,210	SH	DEFINED	1	3,555,210			
MBNA CORP	COMMON	55262L100	29,759	1,153,900	SH	DEFINED	2	1,153,900			
MBNA CORP	COMMON	55262L100	119,924	4,650,000	SH	DEFINED	1,2	4,650,000			
MBNA CORP	COMMON	55262L100	628	24,350	SH	DEFINED	2,3	24,350			
MC DONALDS CORP	COMMON	580135101	106,531	4,097,330	SH	DEFINED	1	4,097,330			
MC DONALDS CORP	COMMON	580135101	23,657	909,880	SH	DEFINED	2	909,880			
MC DONALDS CORP	COMMON	580135101	61	2,351	SH	DEFINED	5	2,351			
MC DONALDS CORP	COMMON	580135101	52,000	2,000,000	SH	DEFINED	1,2	2,000,000			
MC DONALDS CORP	COMMON	580135101	322	12,400	SH	DEFINED	2,3	12,400			
MCGRAW HILL	COMMON	580645109	5	70	SH	DEFINED	1	70			
MCGRAW HILL	COMMON	580645109	1,738	22,700	SH	DEFINED	2	22,700			
MCGRAW HILL	COMMON	580645109	1,531	20,000	SH	DEFINED	1,4	20,000			
MCKESSON CORP	COMMON	58155Q103	353,072	10,284,650	SH	DEFINED	1	10,284,650			
MCKESSON CORP	COMMON	58155Q103	8,586	250,100	SH	DEFINED	2	250,100			
MCKESSON CORP	COMMON	58155Q103	18,749	546,143	SH	DEFINED	5	546,143			
MCKESSON CORP	COMMON	58155Q103	498	14,500	SH	DEFINED	2,3	14,500			
MCLEODUSA INC- WT	COMMON	582266110	20	143,407	SH	DEFINED	1	143,407			
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	56,685	1,511,600	SH	DEFINED	1	1,511,600			
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	5,104	136,100	SH	DEFINED	2	136,100			
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	581	15,500	SH	DEFINED	1,4	15,500			
MEDCO HEALTH SOLUTIONS INC	COMMON	58405U102	45	1,200	SH	DEFINED	2,3	1,200			
MEDICAL PROPERTIES TRUST INC	COMMON	58463J106	4,798	479,800	SH	DEFINED	1	479,800			
MEDICIS PHARMACEUTICAL CORP CL A	COMMON	584690309	47,984	1,201,100	SH	DEFINED	1	1,201,100			
MEDICIS PHARMACEUTICAL CORP CL A	COMMON	584690309	11,498	287,800	SH	DEFINED	2	287,800			

MEDICIS PHARMACEUTICAL CORP CL A	COMMON	584690309	162	4,050	SH	DEFINED	5	4,050
MEDICIS PHARMACEUTICAL CORP CL A	COMMON	584690309	499	12,500	SH	DEFINED	6	12,500
MEDICIS PHARMACEUTICAL CORP CL A	COMMON	584690309	53,273	1,333,500	SH	DEFINED	1,2	1,333,500
MEDICIS PHARMACEUTICAL CORP CL A	COMMON	584690309	232	5,800	SH	DEFINED	2,3	5,800
MEDIMMUNE INC	COMMON	584699102	936	40,000	SH	DEFINED	1	40,000
MEDSOURCE TECHNOLOGIES INC	COMMON	58505Y103	249	35,000	SH	DEFINED	1	35,000
MEDSOURCE TECHNOLOGIES INC	COMMON	58505Y103	57	8,000	SH	DEFINED	2	8,000

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MEDTRONIC INC	COMMON	585055106	38,720	794,750	SH	DEFINED	1	794,750			
MEDTRONIC INC	COMMON	585055106	21,994	451,430	SH	DEFINED	2	451,430			
MEDTRONIC INC	COMMON	585055106	39,741	815,700	SH	DEFINED	1,2	815,700			
MEDTRONIC INC	COMMON	585055106	171	3,500	SH	DEFINED	2,3	3,500			
MEMC ELECTRONIC MATERIALS	COMMON	552715104	11,821	1,196,500	SH	DEFINED	1	1,196,500			
MEMC ELECTRONIC MATERIALS	COMMON	552715104	1,501	151,900	SH	DEFINED	2	151,900			
MEMC ELECTRONIC MATERIALS	COMMON	552715104	47	4,800	SH	DEFINED	1,4	4,800			
MEMC ELECTRONIC MATERIALS	COMMON	552715104	128	13,000	SH	DEFINED	2,3	13,000			
MERCK & CO	COMMON	589331107	120,205	2,530,630	SH	DEFINED	1	2,530,630			
MERCK & CO	COMMON	589331107	499	10,500	SH	DEFINED	2	10,500			
MERCK & CO	COMMON	589331107	1	27	SH	DEFINED	5	27			
MERCK & CO	COMMON	589331107	57,950	1,220,000	SH	DEFINED	1,2	1,220,000			
MERCURY INTERACTIVE CORP	COMMON	589405109	3,548	71,200	SH	DEFINED	1	71,200			
MERCURY INTERACTIVE CORP	COMMON	589405109	2,940	59,000	SH	DEFINED	2	59,000			
MERCURY INTERACTIVE CORP	COMMON	589405109	1	21	SH	DEFINED	5	21			
MERCURY INTERACTIVE CORP	COMMON	589405109	24,915	500,000	SH	DEFINED	1,2	500,000			
MERCURY INTERACTIVE CORP	COMMON	589405109	105	2,100	SH	DEFINED	2,3	2,100			
MERRILL LYNCH & CO	COMMON	590188108	313,589	5,809,350	SH	DEFINED	1	5,809,350			
MERRILL LYNCH & CO	COMMON	590188108	31,195	577,900	SH	DEFINED	2	577,900			
MERRILL LYNCH & CO	COMMON	590188108	1	16	SH	DEFINED	5	16			
MERRILL LYNCH & CO	COMMON	590188108	86,368	1,600,000	SH	DEFINED	1,2	1,600,000			
MERRILL LYNCH & CO	COMMON	590188108	964	17,850	SH	DEFINED	2,3	17,850			
METROLOGIC INSTRUMENTS INC	COMMON	591676101	877	44,000	SH	DEFINED	1	44,000			
METTLER-TOLEDO INTERNATIONAL INC	COMMON	592688105	54,821	1,115,600	SH	DEFINED	1	1,115,600			
METTLER-TOLEDO INTERNATIONAL INC	COMMON	592688105	5,376	109,400	SH	DEFINED	2	109,400			
METTLER-TOLEDO INTERNATIONAL INC	COMMON	592688105	22,003	447,775	SH	DEFINED	5	447,775			
METTLER-TOLEDO INTERNATIONAL INC	COMMON	592688105	806	16,400	SH	DEFINED	1,4	16,400			
METTLER-TOLEDO INTERNATIONAL INC	COMMON	592688105	54	1,100	SH	DEFINED	2,3	1,100			
MGI PHARMA INC	COMMON	552880106	3,090	114,400	SH	DEFINED	1	114,400			
MGI PHARMA INC	COMMON	552880106	205	7,600	SH	DEFINED	2	7,600			

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MGIC INVESTMENT CORP	COMMON	552848103	132,903	1,751,950	SH	DEFINED	1	1,751,950			
MGIC INVESTMENT CORP	COMMON	552848103	3,179	41,900	SH	DEFINED	2	41,900			
MGIC INVESTMENT CORP	COMMON	552848103	11,436	150,753	SH	DEFINED	5	150,753			
MGIC INVESTMENT CORP	COMMON	552848103	759	10,000	SH	DEFINED	6	10,000			
MGIC INVESTMENT CORP	COMMON	552848103	296	3,900	SH	DEFINED	2,3	3,900			
MGM GRAND INC	COMMON	552953101	5,168	110,100	SH	DEFINED	1	110,100			
MGM GRAND INC	COMMON	552953101	4,187	89,200	SH	DEFINED	2	89,200			
MGM GRAND INC	COMMON	552953101	35,205	750,000	SH	DEFINED	1,2	750,000			
MGM GRAND INC	COMMON	552953101	160	3,400	SH	DEFINED	2,3	3,400			
MICROCHIP TECHNOLOGY INC	COMMON	595017104	182,323	5,780,707	SH	DEFINED	1	5,780,707			
MICROCHIP TECHNOLOGY INC	COMMON	595017104	40,531	1,285,073	SH	DEFINED	2	1,285,073			
MICROCHIP TECHNOLOGY INC	COMMON	595017104	17,695	561,053	SH	DEFINED	5	561,053			
MICROCHIP TECHNOLOGY INC	COMMON	595017104	199,300	6,318,952	SH	DEFINED	1,2	6,318,952			
MICROCHIP TECHNOLOGY INC	COMMON	595017104	745	23,612	SH	DEFINED	1,4	23,612			
MICROCHIP TECHNOLOGY INC	COMMON	595017104	1,516	48,072	SH	DEFINED	2,3	48,072			
MICROMUSE INC	COMMON	595094103	7,168	1,071,500	SH	DEFINED	1	1,071,500			
MICROMUSE INC	COMMON	595094103	1,848	276,300	SH	DEFINED	2	276,300			
MICROMUSE INC	COMMON	595094103	0	22	SH	DEFINED	5	22			
MICRON TECHNOLOGY INC	COMMON	595112103	1	50	SH	DEFINED	5	50			



MICROSEMI CORP	COMMON	595137100	7,460	525,000	SH	DEFINED	1	525,000
MICROSEMI CORP	COMMON	595137100	2,365	166,400	SH	DEFINED	2	166,400
MICROSOFT CORP	COMMON	594918104	424,544	14,865,000	SH	DEFINED	1	14,865,000
MICROSOFT CORP	COMMON	594918104	86,207	3,018,450	SH	DEFINED	2	3,018,450
MICROSOFT CORP	COMMON	594918104	108	3,795	SH	DEFINED	5	3,795
MICROSOFT CORP	COMMON	594918104	376,621	13,187,000	SH	DEFINED	1,2	13,187,000
MICROSOFT CORP	COMMON	594918104	1,879	65,800	SH	DEFINED	2,3	65,800
MILLENNIUM PHARMACEUTICALS INC	COMMON	599902103	690	50,000	SH	DEFINED	1	50,000
MILLENNIUM PHARMACEUTICALS INC	COMMON	599902103	90	6,500	SH	DEFINED	2	6,500
MILLENNIUM PHARMACEUTICALS INC	COMMON	599902103	0	35	SH	DEFINED	5	35
MILLIPORE CORP	COMMON	601073109	13	227	SH	DEFINED	5	227
MINERALS TECHNOLOGIES INC	COMMON	603158106	5,324	91,800	SH	DEFINED	1	91,800

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MKS INSTRUMENTS INC	COMMON	55306N104	3,088	135,300	SH	DEFINED	1	135,300		
MKS INSTRUMENTS INC	COMMON	55306N104	228	10,000	SH	DEFINED	6	10,000		
MMO2 PLC	COMMON	55309W101	233	13,845	SH	DEFINED	5	13,845		
MOBILE TELESYSTEMS SP ADR	COMMON	607409109	5,209	42,700	SH	DEFINED	1	42,700		
MOHAWK INDUSTRIES INC	COMMON	608190104	74,254	1,012,600	SH	DEFINED	1	1,012,600		
MOHAWK INDUSTRIES INC	COMMON	608190104	7,635	104,125	SH	DEFINED	2	104,125		
MOHAWK INDUSTRIES INC	COMMON	608190104	24,919	339,822	SH	DEFINED	5	339,822		
MOHAWK INDUSTRIES INC	COMMON	608190104	950	12,950	SH	DEFINED	1,4	12,950		
MOHAWK INDUSTRIES INC	COMMON	608190104	79	1,075	SH	DEFINED	2,3	1,075		
MOLEX INC	COMMON	608554101	3,702	115,400	SH	DEFINED	1	115,400		
MOLEX INC	COMMON	608554101	2,999	93,500	SH	DEFINED	2	93,500		
MOLEX INC	COMMON	608554101	25,741	802,400	SH	DEFINED	1,2	802,400		
MOLEX INC	COMMON	608554101	112	3,500	SH	DEFINED	2,3	3,500		
MOLEX INC CL A	COMMON	608554200	3	117	SH	DEFINED	5	117		
MONEYGRAM INTERNATIONAL- W/I	COMMON	60935Y109	2,808	136,300	SH	DEFINED	1	136,300		
MONSANTO CO	COMMON	61166W101	2,549	66,200	SH	DEFINED	1	66,200		
MONSANTO CO	COMMON	61166W101	1,819	47,245	SH	DEFINED	2	47,245		
MONSANTO CO	COMMON	61166W101	0	5	SH	DEFINED	5	5		
MONSANTO CO	COMMON	61166W101	5,070	131,700	SH	DEFINED	1,4	131,700		
MONSTER WORLDWIDE INC	COMMON	611742107	1,415	55,000	SH	DEFINED	1	55,000		
MONSTER WORLDWIDE INC	COMMON	611742107	1,466	57,000	SH	DEFINED	2	57,000		
MONTPELIER RE HOLDINGS LTD	COMMON	G62185106	2,216	63,400	SH	DEFINED	1	63,400		
MONTPELIER RE HOLDINGS LTD	COMMON	G62185106	2,855	81,700	SH	DEFINED	2	81,700		
MOODYS CORP	COMMON	615369105	115	1,786	SH	DEFINED	5	1,786		
MOODY'S CORP	COMMON	615369105	37,522	580,300	SH	DEFINED	1	580,300		
MOODY'S CORP	COMMON	615369105	7,371	114,000	SH	DEFINED	2	114,000		
MOODY'S CORP	COMMON	615369105	15,308	236,750	SH	DEFINED	1,4	236,750		
MOODY'S CORP	COMMON	615369105	84	1,300	SH	DEFINED	2,3	1,300		

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MORGAN STANLEY	COMMON	617446448	369,294	6,998,190	SH	DEFINED	1	6,998,190		
MORGAN STANLEY	COMMON	617446448	28,441	538,964	SH	DEFINED	2	538,964		
MORGAN STANLEY	COMMON	617446448	24,664	467,400	SH	DEFINED	5	467,400		
MORGAN STANLEY	COMMON	617446448	70,303	1,332,250	SH	DEFINED	1,2	1,332,250		
MORGAN STANLEY	COMMON	617446448	2,902	55,000	SH	DEFINED	1,4	55,000		
MORGAN STANLEY	COMMON	617446448	570	10,800	SH	DEFINED	2,3	10,800		
MOTOROLA INC	COMMON	620076109	191,141	10,473,490	SH	DEFINED	1	10,473,490		
MOTOROLA INC	COMMON	620076109	6,588	361,010	SH	DEFINED	2	361,010		
MOTOROLA INC	COMMON	620076109	8,891	487,175	SH	DEFINED	5	487,175		
MOTOROLA INC	COMMON	620076109	45,625	2,500,000	SH	DEFINED	1,2	2,500,000		
MOTOROLA INC	COMMON	620076109	11,311	619,800	SH	DEFINED	1,4	619,800		
MOTOROLA INC	COMMON	620076109	726	39,800	SH	DEFINED	2,3	39,800		

MSC INDUSTRIAL

DIRECT CO INC MSC INDUSTRIAL	COMMON	553530106	39,415	1,200,200	SH	DEFINED	1	1,200,200
DIRECT CO INC MSC INDUSTRIAL	COMMON	553530106	8,435	256,850	SH	DEFINED	2	256,850
DIRECT CO INC MSC INDUSTRIAL	COMMON	553530106	187	5,707	SH	DEFINED	5	5,707
DIRECT CO INC MSC INDUSTRIAL	COMMON	553530106	89	2,700	SH	DEFINED	1,4	2,700
DIRECT CO INC	COMMON	553530106	210	6,400	SH	DEFINED	2,3	6,400
M-SYSTEMS FLASH DISK PIONEER	COMMON	M7061C100	8,953	600,500	SH	DEFINED	1	600,500
M-SYSTEMS FLASH DISK PIONEER	COMMON	M7061C100	2,593	173,900	SH	DEFINED	2	173,900
M-SYSTEMS FLASH DISK PIONEER	COMMON	M7061C100	78	5,256	SH	DEFINED	5	5,256
MULTI-FINELINE ELECTRONIX	COMMON	62541B101	889	88,500	SH	DEFINED	1	88,500
MURPHY OIL CORP	COMMON	626717102	122,618	1,663,750	SH	DEFINED	1	1,663,750
MURPHY OIL CORP	COMMON	626717102	3,857	52,340	SH	DEFINED	2	52,340
MURPHY OIL CORP	COMMON	626717102	0	5	SH	DEFINED	5	5
MURPHY OIL CORP	COMMON	626717102	33,526	454,900	SH	DEFINED	1,2	454,900
MURPHY OIL CORP	COMMON	626717102	6,371	86,450	SH	DEFINED	1,4	86,450
MURPHY OIL CORP	COMMON	626717102	39	525	SH	DEFINED	2,3	525
MYKROLIS CORP	COMMON	62852P103	13,084	751,100	SH	DEFINED	1	751,100
MYKROLIS CORP	COMMON	62852P103	3,916	224,800	SH	DEFINED	2	224,800
MYLAN LABORATORIES INC	COMMON	628530107	2	80	SH	DEFINED	1	80
MYLAN LABORATORIES INC	COMMON	628530107	13	638	SH	DEFINED	5	638

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NABORS INDUSTRIES LTD	COMMON	G6359F103	11,531	254,990	SH	DEFINED	1	254,990		
NABORS INDUSTRIES LTD	COMMON	G6359F103	904	20,000	SH	DEFINED	1,4	20,000		
NABORS INDUSTRIES LTD	COMMON	G6359F103	172	3,800	SH	DEFINED	2,3	3,800		
NATIONAL CITY CORP	COMMON	635405103	10	280	SH	DEFINED	1	280		
NATIONAL INSTRUMENTS CORP	COMMON	636518102	15,356	501,000	SH	DEFINED	1	501,000		
NATIONAL INSTRUMENTS CORP	COMMON	636518102	3,094	100,950	SH	DEFINED	2	100,950		
NATIONAL INSTRUMENTS CORP	COMMON	636518102	131	4,259	SH	DEFINED	5	4,259		
NATIONAL INSTRUMENTS CORP	COMMON	636518102	307	10,000	SH	DEFINED	6	10,000		
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	4,847	220,400	SH	DEFINED	1	220,400		
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	3,167	144,000	SH	DEFINED	2	144,000		
NATIONAL SEMICONDUCTOR CORP	COMMON	637640103	16	734	SH	DEFINED	5	734		
NATIONAL-OILWELL INC	COMMON	637071101	11,022	350,000	SH	DEFINED	1	350,000		
NATIONAL-OILWELL INC	COMMON	637071101	2,736	86,900	SH	DEFINED	2	86,900		
NATIONWIDE FINANCIAL SERV CL A	COMMON	638612101	3,452	91,790	SH	DEFINED	1	91,790		
NAVARRA CORP	COMMON	639208107	2,910	202,200	SH	DEFINED	1	202,200		
NAVIGANT CONSULTING CO	COMMON	63935N107	8,040	375,000	SH	DEFINED	1	375,000		
NAVIGATORS GROUP INC	COMMON	638904102	5,371	185,900	SH	DEFINED	1	185,900		
NAVIGATORS GROUP INC	COMMON	638904102	1,702	58,900	SH	DEFINED	2	58,900		
NAVISTAR INTERNATIONAL CORP	COMMON	63934E108	5,771	148,900	SH	DEFINED	1	148,900		
NAVISTAR INTERNATIONAL CORP	COMMON	63934E108	1	20	SH	DEFINED	5	20		
NBTY INC	COMMON	628782104	33,675	1,145,800	SH	DEFINED	1	1,145,800		
NBTY INC	COMMON	628782104	3,879	132,000	SH	DEFINED	2	132,000		
NCO GROUP INC	COMMON	628858102	4,719	176,800	SH	DEFINED	1	176,800		

NCR CORPORATION	COMMON	62886E108	5,098	102,800	SH	DEFINED	1,4	102,800
NESTLE S A ADR SPONS REG	COMMON	641069406	154	2,307	SH	DEFINED	5	2,307
NETEGRITY INC	COMMON	64110P107	6,552	774,500	SH	DEFINED	1	774,500
NETEGRITY INC	COMMON	64110P107	1,856	219,400	SH	DEFINED	2	219,400

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NETFLIX.COM INC	COMMON	64110L106	15,063	419,000	SH	DEFINED	1	419,000	<C>	<C>	<C>
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NETGEAR INC	COMMON	64111Q104	1,719	160,100	SH	DEFINED	1	160,100	<C>	<C>	<C>
NETWORK APPLIANCE INC	COMMON	64120L104	8,420	391,100	SH	DEFINED	1	391,100	<C>	<C>	<C>
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NETWORK ASSOCIATES INC	COMMON	640938106	40,263	2,220,800	SH	DEFINED	1	2,220,800	<C>	<C>	<C>
NETWORK ASSOCIATES INC	COMMON	640938106	3,731	205,774	SH	DEFINED	2	205,774	<C>	<C>	<C>
NETWORK ASSOCIATES INC	COMMON	640938106	49	2,700	SH	DEFINED	1,4	2,700	<C>	<C>	<C>
NETWORK ASSOCIATES INC	COMMON	640938106	131	7,200	SH	DEFINED	2,3	7,200	<C>	<C>	<C>
NEUROCRINE BIOSCIENCES INC	COMMON	64125C109	933	18,000	SH	DEFINED	1	18,000	<C>	<C>	<C>
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NEW CENTURY FINANCIAL CORP	COMMON	64352D101	735	15,700	SH	DEFINED	1	15,700	<C>	<C>	<C>
NEW YORK COMMUNITY BANCORP	COMMON	649445103	20,178	1,027,922	SH	DEFINED	1	1,027,922	<C>	<C>	<C>
NEW YORK COMMUNITY BANCORP	COMMON	649445103	3,154	160,672	SH	DEFINED	2	160,672	<C>	<C>	<C>
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NEW YORK COMMUNITY BANCORP	COMMON	649445103	85	4,325	SH	DEFINED	2,3	4,325	<C>	<C>	<C>
NEW YORK MORTGAGE TRUST INC	COMMON	649604105	5,164	582,800	SH	DEFINED	1	582,800	<C>	<C>	<C>
NEW YORK TIMES CO	COMMON	650111107	132,520	2,964,000	SH	DEFINED	1	2,964,000	<C>	<C>	<C>
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NEW YORK TIMES CO	COMMON	650111107	19,235	430,209	SH	DEFINED	5	430,209	<C>	<C>	<C>
NEW YORK TIMES CO	COMMON	650111107	42,604	952,900	SH	DEFINED	1,2	952,900	<C>	<C>	<C>
NEW YORK TIMES CO	COMMON	650111107	644	14,400	SH	DEFINED	1,4	14,400	<C>	<C>	<C>
NEW YORK TIMES CO	COMMON	650111107	49	1,100	SH	DEFINED	2,3	1,100	<C>	<C>	<C>
NEWELL RUBBERMAID INC	COMMON	651229106	145,611	6,196,200	SH	DEFINED	1	6,196,200	<C>	<C>	<C>
NEWELL RUBBERMAID INC	COMMON	651229106	6,112	260,100	SH	DEFINED	2	260,100	<C>	<C>	<C>
NEWELL RUBBERMAID INC	COMMON	651229106	20,165	858,086	SH	DEFINED	5	858,086	<C>	<C>	<C>
NEWELL RUBBERMAID INC	COMMON	651229106	47,000	2,000,000	SH	DEFINED	1,2	2,000,000	<C>	<C>	<C>
NEWELL RUBBERMAID INC	COMMON	651229106	684	29,100	SH	DEFINED	1,4	29,100	<C>	<C>	<C>
NEWELL RUBBERMAID INC	COMMON	651229106	54	2,300	SH	DEFINED	2,3	2,300	<C>	<C>	<C>

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NEWMONT MINING CORP HLDG CO	COMMON	651639106	601	15,500	SH	DEFINED	1	15,500	<C>	<C>	<C>
NEWMONT MINING CORP HLDG CO	COMMON	651639106	0	12	SH	DEFINED	5	12	<C>	<C>	<C>
NEWS CORP LTD ADR	COMMON	652487703	1	23	SH	DEFINED	5	23	<C>	<C>	<C>
NEXTEL COMMUNICATIONS INC-A	COMMON	65332V103	36,683	1,375,940	SH	DEFINED	1	1,375,940	<C>	<C>	<C>
NEXTEL COMMUNICATIONS INC-A	COMMON	65332V103	11,885	445,790	SH	DEFINED	2	445,790	<C>	<C>	<C>
NEXTEL COMMUNICATIONS INC-A	COMMON	65332V103	95	3,568	SH	DEFINED	5	3,568	<C>	<C>	<C>
NEXTEL COMMUNICATIONS INC-A	COMMON	65332V103	39,990	1,500,000	SH	DEFINED	1,2	1,500,000	<C>	<C>	<C>
NEXTEL COMMUNICATIONS INC-A	COMMON	65332V103	2,821	105,815	SH	DEFINED	1,4	105,815	<C>	<C>	<C>
NEXTEL COMMUNICATIONS INC-A	COMMON	65332V103	253	9,500	SH	DEFINED	2,3	9,500	<C>	<C>	<C>
NEXTEL PARTNERS INC CL A	COMMON	65333F107	9,974	626,500	SH	DEFINED	1	626,500	<C>	<C>	<C>

NEXTEL PARTNERS INC CL A	COMMON	65333F107	1,982	124,500	SH	DEFINED	2	124,500
NEXTEL PARTNERS INC CL A	COMMON	65333F107	10	633	SH	DEFINED	5	633
NEXTEL PARTNERS INC CL A	COMMON	65333F107	557	35,000	SH	DEFINED	6	35,000
NIDEC CORP	COMMON	654090109	150	5,757	SH	DEFINED	5	5,757
NII HOLDINGS INC- CL B	COMMON	62913F201	9,814	291,308	SH	DEFINED	1	291,308
NII HOLDINGS INC- CL B	COMMON	62913F201	3,032	90,000	SH	DEFINED	2	90,000
NII HOLDINGS INC- CL B	COMMON	62913F201	105	3,113	SH	DEFINED	5	3,113
NIKE INC CL B	COMMON	654106103	101,466	1,339,480	SH	DEFINED	1	1,339,480
NIKE INC CL B	COMMON	654106103	14,705	194,120	SH	DEFINED	2	194,120
NIKE INC CL B	COMMON	654106103	10	138	SH	DEFINED	5	138
NIKE INC CL B	COMMON	654106103	22,725	300,000	SH	DEFINED	1,2	300,000
NIKE INC CL B	COMMON	654106103	284	3,750	SH	DEFINED	2,3	3,750
NIPPON TELEG & TEL CORP ADR SPO	COMMON	654624105	1	37	SH	DEFINED	5	37
NISSAN MTRS	COMMON	654744408	95	4,255	SH	DEFINED	5	4,255
NOBLE CORP	COMMON	G65422100	35,473	936,200	SH	DEFINED	1	936,200
NOBLE CORP	COMMON	G65422100	3,611	95,300	SH	DEFINED	2	95,300
NOBLE CORP	COMMON	G65422100	14,269	376,597	SH	DEFINED	5	376,597
NOBLE CORP	COMMON	G65422100	512	13,500	SH	DEFINED	1,4	13,500
NOBLE CORP	COMMON	G65422100	38	1,000	SH	DEFINED	2,3	1,000

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NOKIA CORP ADR	COMMON	654902204	82,152	5,650,100	SH	DEFINED	1	5,650,100		
NOKIA CORP ADR	COMMON	654902204	122	8,400	SH	DEFINED	2	8,400		
NOKIA CORP ADR	COMMON	654902204	32	2,208	SH	DEFINED	5	2,208		
NOKIA CORP ADR	COMMON	654902204	327	22,500	SH	DEFINED	6	22,500		
NOKIA CORP ADR	COMMON	654902204	14,540	1,000,000	SH	DEFINED	1,2	1,000,000		
NORDSTROM INC	COMMON	655664100	30,248	709,870	SH	DEFINED	1	709,870		
NORDSTROM INC	COMMON	655664100	9,623	225,840	SH	DEFINED	2	225,840		
NORDSTROM INC	COMMON	655664100	55	1,286	SH	DEFINED	5	1,286		
NORDSTROM INC	COMMON	655664100	66,046	1,550,000	SH	DEFINED	1,2	1,550,000		
NORDSTROM INC	COMMON	655664100	379	8,900	SH	DEFINED	2,3	8,900		
NORFOLK SOUTHERN CORP	COMMON	655844108	73,917	2,787,200	SH	DEFINED	1	2,787,200		
NORFOLK SOUTHERN CORP	COMMON	655844108	289	10,900	SH	DEFINED	2	10,900		
NORFOLK SOUTHERN CORP	COMMON	655844108	35,378	1,334,000	SH	DEFINED	1,2	1,334,000		
NORTEL NETWORKS CORP	COMMON	656568102	4,990	1,000,000	SH	DEFINED	1	1,000,000		
NORTH FORK BANCORPORATION	COMMON	659424105	179	4,700	SH	DEFINED	1	4,700		
NORTHERN TRUST CORP	COMMON	665859104	3,015	71,300	SH	DEFINED	1	71,300		
NORTHERN TRUST CORP	COMMON	665859104	2,469	58,400	SH	DEFINED	2	58,400		
NORTHERN TRUST CORP	COMMON	665859104	21,140	500,000	SH	DEFINED	1,2	500,000		
NORTHERN TRUST CORP	COMMON	665859104	97	2,300	SH	DEFINED	2,3	2,300		
NORTHROP GRUMMAN CO	COMMON	666807102	74,654	1,390,200	SH	DEFINED	1	1,390,200		
NORTHROP GRUMMAN CO	COMMON	666807102	311	5,800	SH	DEFINED	2	5,800		
NORTHROP GRUMMAN CO	COMMON	666807102	3	48	SH	DEFINED	5	48		
NORTHROP GRUMMAN CO	COMMON	666807102	37,590	700,000	SH	DEFINED	1,2	700,000		
NOVARTIS AG-- ADR	COMMON	66987V109	8,900	200,000	SH	DEFINED	1	200,000		
NOVARTIS AG-- ADR	COMMON	66987V109	983	22,100	SH	DEFINED	2	22,100		
NOVELL INC	COMMON	670006105	5,621	670,000	SH	DEFINED	1	670,000		
NOVELL INC	COMMON	670006105	2,838	338,300	SH	DEFINED	2	338,300		

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NOVELLUS SYSTEMS INC	COMMON	670008101	162,859	5,180,000	SH	DEFINED	1	5,180,000			
NOVELLUS SYSTEMS INC	COMMON	670008101	7,028	223,550	SH	DEFINED	2	223,550			
NOVELLUS SYSTEMS INC	COMMON	670008101	2	77	SH	DEFINED	5	77			
NOVELLUS SYSTEMS INC	COMMON	670008101	20,436	650,000	SH	DEFINED	1,2	650,000			
NOVELLUS SYSTEMS INC	COMMON	670008101	107	3,400	SH	DEFINED	1,4	3,400			
NOVELLUS SYSTEMS INC	COMMON	670008101	442	14,050	SH	DEFINED	2,3	14,050			
NPS PHARMACEUTICALS INC	COMMON	62936P103	18,113	862,500	SH	DEFINED	1	862,500			
NPS PHARMACEUTICALS INC	COMMON	62936P103	2,205	105,000	SH	DEFINED	2	105,000			
NPS PHARMACEUTICALS INC	COMMON	62936P103	71	3,400	SH	DEFINED	1,4	3,400			
NPS PHARMACEUTICALS INC	COMMON	62936P103	176	8,400	SH	DEFINED	2,3	8,400			
NTELOS INC-- ILLIQUID	COMMON	67019U200	5,887	272,564	SH	DEFINED	1	272,564			
NTELOS INC CVT 144A-- ILLIQUID	CONVERT	67019UAA9	6,000	6,000,000	PRN	DEFINED	1	6,000,000			
NTELOS INC-WT 144A	COMMON	67019U119	0	40,570	SH	DEFINED	1	40,570			
NUTRACEUTICAL INTL CORP	COMMON	67060Y101	656	30,800	SH	DEFINED	1	30,800			
NUVASIVE INC	COMMON	670704105	6,615	606,300	SH	DEFINED	1	606,300			
NUVASIVE INC	COMMON	670704105	1,557	142,700	SH	DEFINED	2	142,700			
NUVEEN INVESTMENTS INC CL A	COMMON	67090F106	3,093	115,400	SH	DEFINED	1,4	115,400			
NVIDIA CORP	COMMON	67066G104	5,945	290,000	SH	DEFINED	1	290,000			
NVIDIA CORP	COMMON	67066G104	2,485	121,200	SH	DEFINED	2	121,200			
NVIDIA CORP	COMMON	67066G104	143	7,005	SH	DEFINED	5	7,005			
O2MICRO INTERNATIONAL LTD	COMMON	G6797E106	8,515	500,000	SH	DEFINED	1	500,000			
O2MICRO INTERNATIONAL LTD	COMMON	G6797E106	2,699	158,500	SH	DEFINED	2	158,500			
OAKLEY INC	COMMON	673662102	453	35,000	SH	DEFINED	6	35,000			
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	17,950	370,800	SH	DEFINED	1	370,800			
ODYSSEY HEALTHCARE INC	COMMON	67611V101	10,069	535,000	SH	DEFINED	1	535,000			
ODYSSEY HEALTHCARE INC	COMMON	67611V101	2,088	110,948	SH	DEFINED	2	110,948			
OLD DOMINION FREIGHT LINE	COMMON	679580100	3,317	112,500	SH	DEFINED	1	112,500			

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OMNICARE INC	COMMON	681904108	39,013	911,300	SH	DEFINED	1	911,300			
OMNICARE INC	COMMON	681904108	2,907	67,900	SH	DEFINED	2	67,900			
OMNICARE INC	COMMON	681904108	114	2,662	SH	DEFINED	5	2,662			
OMNICARE INC	COMMON	681904108	98	2,300	SH	DEFINED	1,4	2,300			
OMNICARE INC	COMMON	681904108	167	3,900	SH	DEFINED	2,3	3,900			
OMNICOM GROUP INC	COMMON	681919106	363,707	4,792,550	SH	DEFINED	1	4,792,550			
OMNICOM GROUP INC	COMMON	681919106	23,905	315,000	SH	DEFINED	2	315,000			
OMNICOM GROUP INC	COMMON	681919106	18,967	249,930	SH	DEFINED	5	249,930			
OMNICOM GROUP INC	COMMON	681919106	43,022	566,900	SH	DEFINED	1,2	566,900			
OMNICOM GROUP INC	COMMON	681919106	129	1,700	SH	DEFINED	1,4	1,700			
OMNICOM GROUP INC	COMMON	681919106	873	11,500	SH	DEFINED	2,3	11,500			
OMNIVISION TECHNOLOGIES	COMMON	682128103	13,857	868,800	SH	DEFINED	1	868,800			
OMNIVISION TECHNOLOGIES	COMMON	682128103	4,308	270,100	SH	DEFINED	2	270,100			

ON SEMICONDUCTOR	COMMON	682189105	753	150,000	SH	DEFINED	1	150,000
ON SEMICONDUCTOR	COMMON	682189105	778	155,000	SH	DEFINED	2	155,000
ONO FINANCE PLC WARRANT	COMMON	682735113	0	550	SH	DEFINED	1	550
OPEN JT STK CO-VIMPELCOMMUNIADR SPO	COMMON	68370R109	98	1,021	SH	DEFINED	5	1,021
ORACLE SYSTEMS CORP	COMMON	68389X105	104,983	8,799,920	SH	DEFINED	1	8,799,920
ORACLE SYSTEMS CORP	COMMON	68389X105	22,822	1,913,016	SH	DEFINED	2	1,913,016
ORACLE SYSTEMS CORP	COMMON	68389X105	69	5,809	SH	DEFINED	5	5,809
ORACLE SYSTEMS CORP	COMMON	68389X105	72,043	6,038,800	SH	DEFINED	1,2	6,038,800
ORACLE SYSTEMS CORP	COMMON	68389X105	7,471	626,200	SH	DEFINED	1,4	626,200
ORACLE SYSTEMS CORP	COMMON	68389X105	384	32,200	SH	DEFINED	2,3	32,200
ORASURE TECHNOLOGIES INC	COMMON	68554V108	7,298	750,000	SH	DEFINED	1	750,000
ORASURE TECHNOLOGIES INC	COMMON	68554V108	2,292	235,600	SH	DEFINED	2	235,600
ORBITZ INC	COMMON	68556Y100	1,622	75,000	SH	DEFINED	1	75,000
ORIENT EXPRESS HOTELS LTD A	COMMON	G67743107	4,243	250,500	SH	DEFINED	1	250,500
OSI PHARMACEUTICALS INC	COMMON	671040103	704	10,000	SH	DEFINED	1	10,000
OSI PHARMACEUTICALS INC	COMMON	671040103	704	10,000	SH	DEFINED	2	10,000
O'SULLIVAN IND WTS 144A </TABLE>	COMMON	67104R112	0	25,000	SH	DEFINED	1	25,000

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O'SULLIVAN INDS WT PFD SER B 144A	COMMON	67104R138	0	25,000	SH	DEFINED	1	25,000			
OUTBACK STEAKHOUSE INC	COMMON	689899102	28,325	684,830	SH	DEFINED	1	684,830			
OUTBACK STEAKHOUSE INC	COMMON	689899102	2,498	60,400	SH	DEFINED	2	60,400			
OUTBACK STEAKHOUSE INC	COMMON	689899102	372	9,000	SH	DEFINED	1,4	9,000			
OUTBACK STEAKHOUSE INC	COMMON	689899102	25	600	SH	DEFINED	2,3	600			
OVERLAND STORAGE INC	COMMON	690310107	3,705	278,800	SH	DEFINED	1	278,800			
OVERNITE CORP	COMMON	690322102	6,280	213,600	SH	DEFINED	1	213,600			
OXFORD FINANCE CORP144A	COMMON	69144T108	43	130,000	SH	DEFINED	1	130,000			
P F CHANGS CHINA BISTRO INC	COMMON	69333Y108	9,851	239,400	SH	DEFINED	1	239,400			
P F CHANGS CHINA BISTRO INC	COMMON	69333Y108	3,115	75,700	SH	DEFINED	2	75,700			
P G & E CORP	COMMON	69331C108	2,408	86,200	SH	DEFINED	1	86,200			
P G & E CORP	COMMON	69331C108	3,473	124,300	SH	DEFINED	2	124,300			
P G & E CORP	COMMON	69331C108	6,781	242,700	SH	DEFINED	1,4	242,700			
PACER INTERNATIONAL INC	COMMON	69373H106	5,071	274,100	SH	DEFINED	1	274,100			
PACIFIC SUNWARE OF CALIFORNIA	COMMON	694873100	33,425	1,707,950	SH	DEFINED	1	1,707,950			
PACIFIC SUNWARE OF CALIFORNIA	COMMON	694873100	5,290	270,325	SH	DEFINED	2	270,325			
PACIFIC SUNWARE OF CALIFORNIA	COMMON	694873100	146	7,464	SH	DEFINED	5	7,464			
PACIFIC SUNWARE OF CALIFORNIA	COMMON	694873100	558	28,500	SH	DEFINED	6	28,500			
PACIFIC SUNWARE OF CALIFORNIA	COMMON	694873100	65	3,300	SH	DEFINED	1,4	3,300			
PACIFIC SUNWARE OF CALIFORNIA	COMMON	694873100	159	8,150	SH	DEFINED	2,3	8,150			
PACIFICARE HEALTH SYSTEMS INC	COMMON	695112102	20,088	519,600	SH	DEFINED	1	519,600			
PACTIV CORP	COMMON	695257105	74,286	2,978,600	SH	DEFINED	1	2,978,600			
PACTIV CORP	COMMON	695257105	5,841	234,200	SH	DEFINED	2	234,200			
PACTIV CORP	COMMON	695257105	30,926	1,240,020	SH	DEFINED	5	1,240,020			
PACTIV CORP	COMMON	695257105	813	32,600	SH	DEFINED	1,4	32,600			
PACTIV CORP	COMMON	695257105	60	2,400	SH	DEFINED	2,3	2,400			
PALL CORP </TABLE>	COMMON	696429307	1	37	SH	DEFINED	5	37			

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PALMONE INC	COMMON	69713P107	10,090	290,200	SH	DEFINED	1	290,200			
PALMONE INC	COMMON	69713P107	1,551	44,600	SH	DEFINED	2	44,600			
PANERA BREAD CO	COMMON	69840W108	15,249	425,000	SH	DEFINED	1	425,000			
PANERA BREAD CO	COMMON	69840W108	5,382	150,000	SH	DEFINED	2	150,000			
PANERA BREAD CO	COMMON	69840W108	121	3,365	SH	DEFINED	5	3,365			
PANERA BREAD CO	COMMON	69840W108	179	5,000	SH	DEFINED	6	5,000			
PAR PHARMACEUTICAL COS INC	COMMON	69888P106	616	17,500	SH	DEFINED	1	17,500			
PARKER HANNIFIN CORP	COMMON	701094104	11,339	190,698	SH	DEFINED	5	190,698			
PARKER-HANNIFIN CORP	COMMON	701094104	121,289	2,039,850	SH	DEFINED	1	2,039,850			
PARKER-HANNIFIN CORP	COMMON	701094104	5,631	94,700	SH	DEFINED	2	94,700			
PARKER-HANNIFIN CORP	COMMON	701094104	35,676	600,000	SH	DEFINED	1,2	600,000			
PARKER-HANNIFIN CORP	COMMON	701094104	392	6,600	SH	DEFINED	2,3	6,600			
PATINA OIL & GAS CORP	COMMON	703224105	1,697	56,800	SH	DEFINED	2	56,800			
PATINA OIL & GAS CORP	COMMON	703224105	9,812	328,500	SH	DEFINED	1,4	328,500			
PATTERSON-UTI ENERGY INC	COMMON	703481101	12,368	370,200	SH	DEFINED	1	370,200			
PATTERSON-UTI ENERGY INC	COMMON	703481101	2,486	74,400	SH	DEFINED	2	74,400			
PATTERSON-UTI ENERGY INC	COMMON	703481101	172	10,278	SH	DEFINED	5	10,278			
PATTERSON-UTI ENERGY INC	COMMON	703481101	334	10,000	SH	DEFINED	6	10,000			
PAYCHEX INC	COMMON	704326107	14,560	429,760	SH	DEFINED	1	429,760			
PAYCHEX INC	COMMON	704326107	4,225	124,710	SH	DEFINED	2	124,710			
PAYCHEX INC	COMMON	704326107	148	4,365	SH	DEFINED	5	4,365			
PAYCHEX INC	COMMON	704326107	25,410	750,000	SH	DEFINED	1,2	750,000			
PAYCHEX INC	COMMON	704326107	39	1,140	SH	DEFINED	1,4	1,140			
PAYCHEX INC	COMMON	704326107	181	5,350	SH	DEFINED	2,3	5,350			
PEDIATRIX MEDICAL GROUP INC	COMMON	705324101	8,068	115,500	SH	DEFINED	1	115,500			
PEDIATRIX MEDICAL GROUP INC	COMMON	705324101	2,550	36,500	SH	DEFINED	2	36,500			
PEGASUS SYSTEMS INC	COMMON	705906105	2,626	200,000	SH	DEFINED	1	200,000			
PENN NATIONAL GAMING INC	COMMON	707569109	11,421	344,000	SH	DEFINED	1	344,000			
PENN NATIONAL GAMING INC	COMMON	707569109	3,151	94,900	SH	DEFINED	2	94,900			

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PENTAIR INC	COMMON	709631105	44,502	1,322,900	SH	DEFINED	1	1,322,900			
PENTAIR INC	COMMON	709631105	3,878	115,280	SH	DEFINED	2	115,280			
PENTAIR INC	COMMON	709631105	22,430	666,757	SH	DEFINED	5	666,757			
PENTAIR INC	COMMON	709631105	547	16,250	SH	DEFINED	1,4	16,250			
PENTAIR INC	COMMON	709631105	43	1,270	SH	DEFINED	2,3	1,270			
PEOPLESOFT INC	COMMON	712713106	2,035	110,000	SH	DEFINED	1	110,000			
PEOPLESOFT INC	COMMON	712713106	2,146	116,000	SH	DEFINED	2	116,000			
PEP BOYS-- MM & J	COMMON	713278109	12,642	498,700	SH	DEFINED	1	498,700			
PEP BOYS-- MM & J	COMMON	713278109	935	36,900	SH	DEFINED	2	36,900			
PEP BOYS-- MM & J	COMMON	713278109	29	1,150	SH	DEFINED	1,4	1,150			
PEP BOYS-- MM & J	COMMON	713278109	99	3,900	SH	DEFINED	2,3	3,900			
PEPSI BOTTLING GROUP INC	COMMON	713409100	8,013	262,380	SH	DEFINED	1	262,380			
PEPSI BOTTLING GROUP INC	COMMON	713409100	1,649	53,990	SH	DEFINED	2	53,990			

PEPSICO INC	COMMON	713448108	126,359	2,345,200	SH	DEFINED	1	2,345,200
PEPSICO INC	COMMON	713448108	17,861	331,490	SH	DEFINED	2	331,490
PEPSICO INC	COMMON	713448108	70	1,291	SH	DEFINED	5	1,291
PEPSICO INC	COMMON	713448108	32,328	600,000	SH	DEFINED	1,2	600,000
PEPSICO INC	COMMON	713448108	269	5,000	SH	DEFINED	2,3	5,000
PERKINELMER INC	COMMON	714046109	7,639	381,200	SH	DEFINED	1	381,200
PERKINELMER INC	COMMON	714046109	2,421	120,800	SH	DEFINED	2	120,800
PERNOD RICARD S A ADR SPO	COMMON	714264108	105	3,278	SH	DEFINED	5	3,278
PERRIGO COMPANY	COMMON	714290103	753	39,700	SH	DEFINED	1	39,700
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	12,040	373,800	SH	DEFINED	1	373,800
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	1,530	47,500	SH	DEFINED	2	47,500
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	322	10,000	SH	DEFINED	6	10,000
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	48	1,500	SH	DEFINED	1,4	1,500
PETCO ANIMAL SUPPLIES INC	COMMON	716016209	135	4,200	SH	DEFINED	2,3	4,200
PETRO-CDA	COMMON	71644E102	79	1,827	SH	DEFINED	5	1,827
PETROLEO BRASILEIRO ADR	COMMON	71654V408	300	10,700	SH	DEFINED	2	10,700
PETROLEO BRASILEIRO S.A.- ADR	COMMON	71654V101	3,331	132,200	SH	DEFINED	1	132,200

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PETSMART INC	COMMON	716768106	9,735	300,000	SH	DEFINED	1	300,000			
PETSMART INC	COMMON	716768106	2	47	SH	DEFINED	5	47			
PFIZER INC	COMMON	717081103	756,616	22,071,640	SH	DEFINED	1	22,071,640			
PFIZER INC	COMMON	717081103	77,707	2,266,833	SH	DEFINED	2	2,266,833			
PFIZER INC	COMMON	717081103	16,607	484,446	SH	DEFINED	5	484,446			
PFIZER INC	COMMON	717081103	268,927	7,845,000	SH	DEFINED	1,2	7,845,000			
PFIZER INC	COMMON	717081103	1,848	53,900	SH	DEFINED	2,3	53,900			
PHELPS DODGE CORP	COMMON	717265102	78	1,000	SH	DEFINED	1	1,000			
PHILIPS ELECTRONICS NY ADR	COMMON	500472303	130,294	4,790,205	SH	DEFINED	1	4,790,205			
PHILIPS ELECTRONICS NY ADR	COMMON	500472303	1,375	50,550	SH	DEFINED	2	50,550			
PHILIPS ELECTRONICS NY ADR	COMMON	500472303	239	8,800	SH	DEFINED	2,3	8,800			
PHOTON DYNAMICS INC	COMMON	719364101	12,211	348,200	SH	DEFINED	1	348,200			
PHOTON DYNAMICS INC	COMMON	719364101	3,605	102,800	SH	DEFINED	2	102,800			
PIMCO HIGH INCOME FD	COMMON	722014107	0	1	SH	DEFINED	5	1			
PIONEER NATURAL RESOURCES COMPANY	COMMON	723787107	39,661	1,130,600	SH	DEFINED	1	1,130,600			
PIONEER NATURAL RESOURCES COMPANY	COMMON	723787107	4,038	115,100	SH	DEFINED	2	115,100			
PIONEER NATURAL RESOURCES COMPANY	COMMON	723787107	17,272	492,375	SH	DEFINED	5	492,375			
PIONEER NATURAL RESOURCES COMPANY	COMMON	723787107	603	17,200	SH	DEFINED	1,4	17,200			
PIONEER NATURAL RESOURCES COMPANY	COMMON	723787107	42	1,200	SH	DEFINED	2,3	1,200			
PIPER JAFFRAY COS	COMMON	724078100	9,774	216,100	SH	DEFINED	1	216,100			
PIPER JAFFRAY COS	COMMON	724078100	2,153	47,600	SH	DEFINED	2	47,600			
PITNEY-BOWES INC	COMMON	724479100	40,002	904,000	SH	DEFINED	1	904,000			
PITNEY-BOWES INC	COMMON	724479100	4,018	90,800	SH	DEFINED	2	90,800			
PITNEY-BOWES INC	COMMON	724479100	575	13,000	SH	DEFINED	1,4	13,000			
PITNEY-BOWES INC	COMMON	724479100	44	1,000	SH	DEFINED	2,3	1,000			
PIXAR INC	COMMON	725811103	7,695	110,700	SH	DEFINED	1	110,700			
PIXAR INC	COMMON	725811103	3,552	51,100	SH	DEFINED	2	51,100			
PIXELWORKS INC	COMMON	72581M107	7,858	512,900	SH	DEFINED	1	512,900			
PIXELWORKS INC	COMMON	72581M107	2,485	162,200	SH	DEFINED	2	162,200			



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PLACER DOME INC	COMMON	725906101	11,006	661,400	SH	DEFINED	1,4	661,400		
PLAINS EXPLORATION & PRODUCT	COMMON	726505100	596	32,476	SH	DEFINED	1	32,476		
PLAINS EXPLORATION & PRODUCT	COMMON	726505100	1,826	99,500	SH	DEFINED	1,4	99,500		
PLANTRONICS INC	COMMON	727493108	37,280	885,500	SH	DEFINED	1	885,500		
PLANTRONICS INC	COMMON	727493108	8,732	207,400	SH	DEFINED	2	207,400		
PLANTRONICS INC	COMMON	727493108	105	2,500	SH	DEFINED	1,4	2,500		
PLANTRONICS INC	COMMON	727493108	223	5,300	SH	DEFINED	2,3	5,300		
PLATINUM UNDERWRITERS HOLDINGS LTD	COMMON	G7127P100	16,587	545,100	SH	DEFINED	1	545,100		
PLATINUM UNDERWRITERS HOLDINGS LTD	COMMON	G7127P100	368	12,100	SH	DEFINED	2	12,100		
PLATO LEARNING INC	COMMON	72764Y100	5,161	520,800	SH	DEFINED	1	520,800		
POGO PRODUCING CO	COMMON	730448107	1	17	SH	DEFINED	5	17		
POLARIS INDS INC	COMMON	731068102	4	76	SH	DEFINED	5	76		
POLYCOM INC	COMMON	73172K104	22,574	1,007,300	SH	DEFINED	1	1,007,300		
POLYCOM INC	COMMON	73172K104	4,131	184,350	SH	DEFINED	2	184,350		
POLYCOM INC	COMMON	73172K104	1	41	SH	DEFINED	5	41		
POLYCOM INC	COMMON	73172K104	61	2,700	SH	DEFINED	1,4	2,700		
POLYCOM INC	COMMON	73172K104	155	6,900	SH	DEFINED	2,3	6,900		
POLYMEDICA CORP	COMMON	731738100	5,488	176,800	SH	DEFINED	1	176,800		
POSCO ADR	COMMON	693483109	4,986	148,800	SH	DEFINED	1	148,800		
POSSIS MEDICAL INC	COMMON	737407106	6,830	200,000	SH	DEFINED	1	200,000		
POSSIS MEDICAL INC	COMMON	737407106	2,151	63,000	SH	DEFINED	2	63,000		
POWER INTEGRATIONS INC	COMMON	739276103	5,744	230,700	SH	DEFINED	1	230,700		
POWER INTEGRATIONS INC	COMMON	739276103	1,820	73,100	SH	DEFINED	2	73,100		
POWER-ONE INC	COMMON	739308104	1,812	165,000	SH	DEFINED	1	165,000		
POWER-ONE INC	COMMON	739308104	467	42,500	SH	DEFINED	6	42,500		
POWERWAVE TECHNOLOGIES INC	COMMON	739363109	10,497	1,363,200	SH	DEFINED	1	1,363,200		
POWERWAVE TECHNOLOGIES INC	COMMON	739363109	1,719	223,300	SH	DEFINED	2	223,300		

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PPG INDUSTRIES, INC.	COMMON	693506107	1,444	23,100	SH	DEFINED	1	23,100		
PPG INDUSTRIES, INC.	COMMON	693506107	1,956	31,300	SH	DEFINED	2	31,300		
PRECISION DRILLING CORP	COMMON	74022D100	4,638	96,600	SH	DEFINED	1,4	96,600		
PRIDE INTERNATIONAL INC	COMMON	74153Q102	43,460	2,540,060	SH	DEFINED	1	2,540,060		
PRIDE INTERNATIONAL INC	COMMON	74153Q102	6,444	376,600	SH	DEFINED	2	376,600		
PRIDE INTERNATIONAL INC	COMMON	74153Q102	94	5,500	SH	DEFINED	1,4	5,500		
PRIDE INTERNATIONAL INC	COMMON	74153Q102	214	12,500	SH	DEFINED	2,3	12,500		
PRIMEDIA INC 9.2 PFD	PREFERRED	74157K887	3,725	41,850	SH	DEFINED	1	41,850		
PRIMEDIA INC 9.2 PFD	PREFERRED	74157K887	61	680	SH	DEFINED	2,3	680		
PRIMEDIA INC PFD	PREFERRED	74157K606	5,803	61,410	SH	DEFINED	1	61,410		
PRIMEDIA INC PFD	PREFERRED	74157K606	112	1,185	SH	DEFINED	2,3	1,185		
PRIMUS TELECOMMUNICATIONS GROUP INC	COMMON	741929103	3,868	761,500	SH	DEFINED	1	761,500		

PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	110,548	3,178,500	SH	DEFINED	1	3,178,500
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	4,751	136,600	SH	DEFINED	2	136,600
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	19,413	558,164	SH	DEFINED	5	558,164
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	33,215	955,000	SH	DEFINED	1,2	955,000
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	671	19,300	SH	DEFINED	1,4	19,300
PRINCIPAL FINANCIAL GROUP	COMMON	74251V102	45	1,300	SH	DEFINED	2,3	1,300
PRIVATEBANCORP INC	COMMON	742962103	7,414	270,000	SH	DEFINED	1	270,000
PRIVATEBANCORP INC	COMMON	742962103	2,351	85,600	SH	DEFINED	2	85,600
PROASSURANCE CORP	COMMON	74267C106	5,983	175,400	SH	DEFINED	1	175,400
PROASSURANCE CORP	COMMON	74267C106	1,900	55,700	SH	DEFINED	2	55,700
PROCENTURY CORPORATION	COMMON	74268T108	2,983	306,600	SH	DEFINED	1	306,600
PROCTER & GAMBLE CO	COMMON	742718109	168,817	3,100,980	SH	DEFINED	1	3,100,980
PROCTER & GAMBLE CO	COMMON	742718109	44,860	824,032	SH	DEFINED	2	824,032
PROCTER & GAMBLE CO	COMMON	742718109	71	1,304	SH	DEFINED	5	1,304
PROCTER & GAMBLE CO	COMMON	742718109	112,081	2,058,800	SH	DEFINED	1,2	2,058,800
PROCTER & GAMBLE CO	COMMON	742718109	11,291	207,400	SH	DEFINED	1,4	207,400
PROCTER & GAMBLE CO	COMMON	742718109	887	16,300	SH	DEFINED	2,3	16,300

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PROGRESSIVE CORP	COMMON	743315103	7,918	92,830	SH	DEFINED	1	92,830			
PROGRESSIVE CORP	COMMON	743315103	1,126	13,200	SH	DEFINED	2	13,200			
PROLOGIS	COMMON	743410102	161	4,900	SH	DEFINED	6	4,900			
PROLOGIS	COMMON	743410102	810	24,600	SH	DEFINED	1,4	24,600			
PROSPERITY BANCSHARES INC	COMMON	743606105	6,450	264,900	SH	DEFINED	1	264,900			
PROSPERITY BANCSHARES INC	COMMON	743606105	2,045	84,000	SH	DEFINED	2	84,000			
PROTECTIVE LIFE	COMMON	743674103	2,784	72,000	SH	DEFINED	1	72,000			
PROTEIN DESIGN LABS INC	COMMON	74369L103	1,148	60,000	SH	DEFINED	1	60,000			
PROTEIN DESIGN LABS INC	COMMON	74369L103	71	3,700	SH	DEFINED	2	3,700			
PROVIDENT FINANCIAL SERVICES	COMMON	74386T105	655	37,300	SH	DEFINED	1	37,300			
PRUDENTIAL FINANCIAL INC	COMMON	744320102	75,054	1,615,100	SH	DEFINED	1	1,615,100			
PRUDENTIAL FINANCIAL INC	COMMON	744320102	6,989	150,400	SH	DEFINED	2	150,400			
PRUDENTIAL FINANCIAL INC	COMMON	744320102	33,282	716,200	SH	DEFINED	1,2	716,200			
PTEK HOLDINGS INC	COMMON	69366M104	9,337	809,800	SH	DEFINED	1	809,800			
PUBLIC SERVICE ENTERPRISE GROUP	COMMON	744573106	1,089	27,200	SH	DEFINED	1	27,200			
PULTE HOMES INC	COMMON	745867101	775	14,900	SH	DEFINED	1	14,900			
QLOGIC CORP	COMMON	747277101	6,116	230,000	SH	DEFINED	1	230,000			
QLOGIC CORP	COMMON	747277101	1,835	69,000	SH	DEFINED	2	69,000			
QUADRAX CORP	COMMON	74731J109	0	1	SH	DEFINED	5	1			
QUALCOMM INC	COMMON	747525103	87,035	1,192,590	SH	DEFINED	1	1,192,590			
QUALCOMM INC	COMMON	747525103	12,967	177,680	SH	DEFINED	2	177,680			
QUALCOMM INC	COMMON	747525103	37	505	SH	DEFINED	5	505			
QUALCOMM INC	COMMON	747525103	51,086	700,000	SH	DEFINED	1,2	700,000			
QUALCOMM INC	COMMON	747525103	15,348	210,300	SH	DEFINED	1,4	210,300			
QUALCOMM INC	COMMON	747525103	383	5,250	SH	DEFINED	2,3	5,250			
QUANTA CAP HLDGS LTD 144A	COMMON	74763S100	17,325	1,613,100	SH	DEFINED	1	1,613,100			
QUANTA CAPITAL HOLDINGS LTD	COMMON	G7313F106	42	3,900	SH	DEFINED	1	3,900			

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QUANTUM CORP	COMMON	747906204	0	47	SH	DEFINED	5	47			
QUEST DIAGNOSTICS INC	COMMON	74834L100	33,567	395,140	SH	DEFINED	1	395,140			
QUEST DIAGNOSTICS INC	COMMON	74834L100	1,662	19,560	SH	DEFINED	2	19,560			
QUEST DIAGNOSTICS INC	COMMON	74834L100	34	404	SH	DEFINED	5	404			
QUESTAR CORP.	COMMON	748356102	7,392	191,300	SH	DEFINED	1	191,300			
QUESTAR CORP.	COMMON	748356102	3	90	SH	DEFINED	5	90			
QUICKSILVER INC	COMMON	74838C106	11,515	483,600	SH	DEFINED	1	483,600			
QUICKSILVER INC	COMMON	74838C106	3,391	142,400	SH	DEFINED	2	142,400			
QUICKSILVER INC	COMMON	74838C106	1	42	SH	DEFINED	5	42			
QUICKSILVER RESOURCES INC	COMMON	74837R104	15,761	235,000	SH	DEFINED	1	235,000			
QUICKSILVER RESOURCES INC	COMMON	74837R104	4,252	63,400	SH	DEFINED	2	63,400			
RADIAN GROUP INC	COMMON	750236101	107,942	2,253,486	SH	DEFINED	1	2,253,486			
RADIAN GROUP INC	COMMON	750236101	2,876	60,050	SH	DEFINED	2	60,050			
RADIAN GROUP INC	COMMON	750236101	242	5,050	SH	DEFINED	2,3	5,050			
RADIO ONE INC	COMMON	75040P108	4,364	270,900	SH	DEFINED	1	270,900			
RADIO ONE INC	COMMON	75040P108	1,384	85,900	SH	DEFINED	2	85,900			
RADIO ONE INC	COMMON	75040P108	143	8,878	SH	DEFINED	5	8,878			
RADIO ONE INC CL D	COMMON	75040P405	7,605	475,000	SH	DEFINED	1	475,000			
RADIO ONE INC CL D	COMMON	75040P405	2,405	150,200	SH	DEFINED	2	150,200			
RADIO SHACK CORP	COMMON	750438103	12,633	441,260	SH	DEFINED	1	441,260			
RADIO SHACK CORP	COMMON	750438103	831	29,010	SH	DEFINED	2	29,010			
RARE HOSPITALITY INTL INC	COMMON	753820109	10,578	424,800	SH	DEFINED	1	424,800			
RARE HOSPITALITY INTL INC	COMMON	753820109	3,345	134,350	SH	DEFINED	2	134,350			
RARE HOSPITALITY INTL INC	COMMON	753820109	162	6,525	SH	DEFINED	5	6,525			
RAYMOND JAMES FINANCIAL INC	COMMON	754730109	9,125	345,000	SH	DEFINED	1	345,000			
RAYONIER INC	COMMON	754907103	123	2,760	SH	DEFINED	1	2,760			
RAYOVAC CORP	COMMON	755081106	4,705	167,450	SH	DEFINED	1	167,450			

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RAYTHEON CO	COMMON	755111507	1,087	30,400	SH	DEFINED	1	30,400			
RAYTHEON CO	COMMON	755111507	3	79	SH	DEFINED	5	79			
REALNETWORKS INC	COMMON	75605L104	0	30	SH	DEFINED	5	30			
REALTY INCOME CORP	COMMON	756109104	2,504	60,000	SH	DEFINED	1	60,000			
REALTY INCOME CORP	COMMON	756109104	3	78	SH	DEFINED	5	78			
RED HAT INC	COMMON	756577102	19,329	841,500	SH	DEFINED	1	841,500			
RED HAT INC	COMMON	756577102	7,004	304,900	SH	DEFINED	2	304,900			
RED HAT INC	COMMON	756577102	179	7,774	SH	DEFINED	5	7,774			
REEBOK INTL LTD	COMMON	758110100	2,097	58,270	SH	DEFINED	1	58,270			
REGAL ENTERTAINMENT GROUP A	COMMON	758766109	815	45,000	SH	DEFINED	1	45,000			
REGENERATION TECHNOLOGIES	COMMON	75886N100	1,341	125,000	SH	DEFINED	1	125,000			
REINSURANCE GROUP AMER INC	COMMON	759351109	3	71	SH	DEFINED	5	71			
RENAISSANCERE HOLDINGS LTD	COMMON	G7496G103	23,420	434,100	SH	DEFINED	1	434,100			
RENAISSANCERE HOLDINGS LTD	COMMON	G7496G103	2,838	52,600	SH	DEFINED	2	52,600			
RENAISSANCERE HOLDINGS LTD	COMMON	G7496G103	4,893	90,700	SH	DEFINED	1,4	90,700			
RENAL CARE GROUP INC	COMMON	759930100	3,976	120,000	SH	DEFINED	1	120,000			
RENOVIS INC	COMMON	759885106	137	15,000	SH	DEFINED	1	15,000			
RENOVIS INC	COMMON	759885106	27	3,000	SH	DEFINED	2	3,000			
RENT-A-CENTER INC	COMMON	76009N100	7,776	259,810	SH	DEFINED	1	259,810			

RENTOKIL INITIAL ADR SPONSORED	COMMON	760125104	33	2,511	SH	DEFINED	5	2,511
REPSOL YPF S A ADR	COMMON	76026T205	75	3,453	SH	DEFINED	5	3,453
REPUBLIC SERVICES INC	COMMON	760759100	87,135	3,010,900	SH	DEFINED	1	3,010,900
REPUBLIC SERVICES INC	COMMON	760759100	6,627	229,000	SH	DEFINED	2	229,000
REPUBLIC SERVICES INC	COMMON	760759100	31,650	1,093,617	SH	DEFINED	5	1,093,617
REPUBLIC SERVICES INC	COMMON	760759100	926	32,000	SH	DEFINED	1,4	32,000
REPUBLIC SERVICES INC	COMMON	760759100	75	2,600	SH	DEFINED	2,3	2,600

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RESEARCH IN MOTION	COMMON	760975102	13,585	198,500	SH	DEFINED	1	198,500		
RESEARCH IN MOTION	COMMON	760975102	2,738	40,000	SH	DEFINED	2	40,000		
RESEARCH IN MOTION	COMMON	760975102	8,555	125,000	SH	DEFINED	1,2	125,000		
RESEARCH IN MOTION	COMMON	760975102	4,380	64,000	SH	DEFINED	1,4	64,000		
RESMED INC	COMMON	761152107	33,532	658,000	SH	DEFINED	1	658,000		
RESMED INC	COMMON	761152107	5,493	107,800	SH	DEFINED	2	107,800		
RESMED INC	COMMON	761152107	220	4,310	SH	DEFINED	5	4,310		
RESMED INC	COMMON	761152107	76	1,500	SH	DEFINED	1,4	1,500		
RESMED INC	COMMON	761152107	189	3,700	SH	DEFINED	2,3	3,700		
REWARDS NETWORK INC	COMMON	761557107	3,023	335,900	SH	DEFINED	1	335,900		
REYNOLDS & REYNOLDS CL A	COMMON	761695105	977	42,230	SH	DEFINED	1	42,230		
REYNOLDS & REYNOLDS CL A	COMMON	761695105	3	131	SH	DEFINED	5	131		
RH DONNELLEY CORP	COMMON	74955W307	12,836	293,450	SH	DEFINED	1	293,450		
RIGEL PHARMACEUTICALS INC	COMMON	766559603	995	70,000	SH	DEFINED	1	70,000		
ROBERT HALF INTL INC	COMMON	770323103	76,899	2,583,100	SH	DEFINED	1	2,583,100		
ROBERT HALF INTL INC	COMMON	770323103	19,794	664,900	SH	DEFINED	2	664,900		
ROBERT HALF INTL INC	COMMON	770323103	6,433	216,071	SH	DEFINED	5	216,071		
ROBERT HALF INTL INC	COMMON	770323103	89,530	3,007,400	SH	DEFINED	1,2	3,007,400		
ROBERT HALF INTL INC	COMMON	770323103	241	8,100	SH	DEFINED	1,4	8,100		
ROBERT HALF INTL INC	COMMON	770323103	804	27,000	SH	DEFINED	2,3	27,000		
ROCHE HLDG LTD	COMMON	771195104	182	1,834	SH	DEFINED	5	1,834		
ROCKWELL AUTOMATION INC	COMMON	773903109	153,172	4,083,490	SH	DEFINED	1	4,083,490		
ROCKWELL AUTOMATION INC	COMMON	773903109	13,194	351,750	SH	DEFINED	2	351,750		
ROCKWELL AUTOMATION INC	COMMON	773903109	133	3,551	SH	DEFINED	5	3,551		
ROCKWELL AUTOMATION INC	COMMON	773903109	67,518	1,800,000	SH	DEFINED	1,2	1,800,000		
ROCKWELL AUTOMATION INC	COMMON	773903109	675	18,000	SH	DEFINED	1,4	18,000		
ROCKWELL AUTOMATION INC	COMMON	773903109	919	24,500	SH	DEFINED	2,3	24,500		
ROCKWELL COLLINS INC	COMMON	774341101	12,902	387,200	SH	DEFINED	1	387,200		
ROCKWELL COLLINS INC	COMMON	774341101	954	28,620	SH	DEFINED	2	28,620		
ROCKWELL COLLINS INC	COMMON	774341101	333	10,000	SH	DEFINED	6	10,000		
ROGERS COMMUNICATIONS CL B	COMMON	775109200	693	38,200	SH	DEFINED	1,4	38,200		

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ROGERS CORP	COMMON	775133101	9,437	135,000	SH	DEFINED	1	135,000		
ROGERS CORP	COMMON	775133101	2,985	42,700	SH	DEFINED	2	42,700		
ROHM & HAAS CO	COMMON	775371107	13	321	SH	DEFINED	5	321		
ROPER INDUSTRIES INC	COMMON	776696106	46,180	811,600	SH	DEFINED	1	811,600		
ROPER INDUSTRIES INC	COMMON	776696106	4,711	82,800	SH	DEFINED	2	82,800		
ROPER INDUSTRIES INC	COMMON	776696106	21,364	375,466	SH	DEFINED	5	375,466		
ROPER INDUSTRIES INC	COMMON	776696106	706	12,400	SH	DEFINED	1,4	12,400		
ROPER INDUSTRIES INC	COMMON	776696106	51	900	SH	DEFINED	2,3	900		
ROSS STORES INC	COMMON	778296103	16,313	609,600	SH	DEFINED	1	609,600		
ROWAN COMPANIES INC	COMMON	779382100	973	40,000	SH	DEFINED	1	40,000		
ROYAL CARRIBEAN CRUISES LTD	COMMON	V7780T103	16,834	387,800	SH	DEFINED	1	387,800		
ROYAL CARRIBEAN CRUISES LTD	COMMON	V7780T103	4,289	98,800	SH	DEFINED	2	98,800		
ROYAL CARRIBEAN CRUISES LTD	COMMON	V7780T103	1	23	SH	DEFINED	5	23		

ROYAL CARRIBEAN CRUISES LTD	COMMON	V7780T103	21,705	500,000	SH	DEFINED	1,2	500,000
ROYAL CARRIBEAN CRUISES LTD	COMMON	V7780T103	52	1,200	SH	DEFINED	1,4	1,200
ROYAL CARRIBEAN CRUISES LTD	COMMON	V7780T103	100	2,300	SH	DEFINED	2,3	2,300
RPM INC OHIO	COMMON	749685103	2	160	SH	DEFINED	5	160
RSA SECURITY INC	COMMON	749719100	3,118	152,300	SH	DEFINED	1	152,300
RUBY TUESDAY INC	COMMON	781182100	13,991	509,700	SH	DEFINED	1	509,700
RYDER SYSTEM INC	COMMON	783549108	517	12,900	SH	DEFINED	2	12,900
RYLAND GROUP INC	COMMON	783764103	8,414	107,600	SH	DEFINED	1	107,600
SABRE HLDGS CORP	COMMON	785905100	1	37	SH	DEFINED	5	37
SAFECO CORP	COMMON	786429100	409	9,300	SH	DEFINED	1	9,300
SAFENET INC	COMMON	78645R107	14,089	509,000	SH	DEFINED	1	509,000
SAFENET INC	COMMON	78645R107	3,726	134,600	SH	DEFINED	2	134,600
SAFENET INC	COMMON	78645R107	108	3,891	SH	DEFINED	5	3,891

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SAFEMET INC	COMMON	786514208	305,366	12,050,750	SH	DEFINED	1	12,050,750		
SAFEMET INC	COMMON	786514208	5,291	208,800	SH	DEFINED	2	208,800		
SAFEMET INC	COMMON	786514208	22,875	902,687	SH	DEFINED	5	902,687		
SAFEMET INC	COMMON	786514208	43,585	1,720,000	SH	DEFINED	1,2	1,720,000		
SAFEMET INC	COMMON	786514208	502	19,800	SH	DEFINED	1,4	19,800		
SAFEMET INC	COMMON	786514208	296	11,700	SH	DEFINED	2,3	11,700		
SAKS INCORPORATED	COMMON	79377W108	8,780	585,300	SH	DEFINED	1	585,300		
SAKS INCORPORATED	COMMON	79377W108	323	21,500	SH	DEFINED	2	21,500		
SALIX PHARMACEUTICALS LTD	COMMON	795435106	10,215	310,000	SH	DEFINED	1	310,000		
SALIX PHARMACEUTICALS LTD	COMMON	795435106	3,232	98,100	SH	DEFINED	2	98,100		
SANDISK CORP	COMMON	80004C101	12,580	580,000	SH	DEFINED	1	580,000		
SANDISK CORP	COMMON	80004C101	1	35	SH	DEFINED	5	35		
SANOFI-SYNTHELABO	COMMON	80105N105	147	4,596	SH	DEFINED	5	4,596		
SAP AG - ADR	COMMON	803054204	60,779	1,453,700	SH	DEFINED	1	1,453,700		
SAP AG - ADR	COMMON	803054204	242	5,800	SH	DEFINED	2	5,800		
SAP AG - ADR	COMMON	803054204	29,769	712,000	SH	DEFINED	1,2	712,000		
SAPIENT CORPORATION	COMMON	803062108	331	55,000	SH	DEFINED	6	55,000		
SAPPI LTD SPONSORED ADR	COMMON	803069202	2,072	135,000	SH	DEFINED	1	135,000		
SARA LEE CORP	COMMON	803111103	84,541	3,677,300	SH	DEFINED	1	3,677,300		
SARA LEE CORP	COMMON	803111103	347	15,100	SH	DEFINED	2	15,100		
SARA LEE CORP	COMMON	803111103	42,876	1,865,000	SH	DEFINED	1,2	1,865,000		
SAXON CAPITAL INC	COMMON	80556P302	3,429	150,200	SH	DEFINED	1	150,200		
SAXON CAPITAL INC	COMMON	80556P104	7,534	330,000	SH	DEFINED	1	330,000		
SBC COMMUNICATIONS INC	COMMON	78387G103	18,274	753,550	SH	DEFINED	1	753,550		
SBC COMMUNICATIONS INC	COMMON	78387G103	9,336	385,000	SH	DEFINED	2	385,000		
SBC COMMUNICATIONS INC	COMMON	78387G103	1	32	SH	DEFINED	5	32		
SBS BROADCASTING SA	COMMON	L8137F102	6,895	224,520	SH	DEFINED	1	224,520		
SBS BROADCASTING SA	COMMON	L8137F102	92	3,000	SH	DEFINED	1,4	3,000		

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SCANSOURCE INC	COMMON	806037107	18,423	310,050	SH	DEFINED	1	310,050		
SCANSOURCE INC	COMMON	806037107	3,571	60,100	SH	DEFINED	2	60,100		
SCHERING A G ADR	COMMON	806585204	2	33	SH	DEFINED	5	33		
SCHERING PLOUGH CORP	COMMON	806605101	1	47	SH	DEFINED	5	47		
SCHERING-PLOUGH CORP	COMMON	806605101	456	24,700	SH	DEFINED	1	24,700		

SCHICK TECHNOLOGIES INC.	COMMON	806683108	168	12,500	SH	DEFINED	6	12,500
SCHLUMBERGER LTD	COMMON	806857108	116,662	1,836,900	SH	DEFINED	1	1,836,900
SCHLUMBERGER LTD	COMMON	806857108	15,833	249,300	SH	DEFINED	2	249,300
SCHLUMBERGER LTD	COMMON	806857108	7,000	110,225	SH	DEFINED	5	110,225
SCIENTIFIC ATLANTA INC	COMMON	808655104	7,473	216,600	SH	DEFINED	1	216,600
SCIENTIFIC ATLANTA INC	COMMON	808655104	3	73	SH	DEFINED	5	73
SCIENTIFIC ATLANTA INC	COMMON	808655104	207	6,000	SH	DEFINED	6	6,000
SCIENTIFIC GAMES CORP- A	COMMON	80874P109	13,871	724,700	SH	DEFINED	1	724,700
SCOTTS CO	COMMON	810186106	51,564	807,200	SH	DEFINED	1	807,200
SCOTTS CO	COMMON	810186106	5,660	88,600	SH	DEFINED	2	88,600
SCOTTS CO	COMMON	810186106	20,510	321,076	SH	DEFINED	5	321,076
SCOTTS CO	COMMON	810186106	709	11,100	SH	DEFINED	1,4	11,100
SCOTTS CO	COMMON	810186106	57	900	SH	DEFINED	2,3	900
SCP POOL CORP	COMMON	784028102	2,250	50,000	SH	DEFINED	1	50,000
SEALED AIR CORP	COMMON	81211K100	12,284	230,600	SH	DEFINED	1	230,600
SEI CORP	COMMON	784117103	2	60	SH	DEFINED	1	60
SEI CORP	COMMON	784117103	1,185	40,800	SH	DEFINED	2	40,800
SELECT COMFORT CORP	COMMON	81616X103	16,762	590,200	SH	DEFINED	1	590,200
SELECT COMFORT CORP	COMMON	81616X103	2,982	105,000	SH	DEFINED	2	105,000
SELECT MEDICAL CORP	COMMON	816196109	17,588	1,310,600	SH	DEFINED	1	1,310,600
SELECT MEDICAL CORP	COMMON	816196109	2,224	165,700	SH	DEFINED	2	165,700
SEMICONDUCTOR MANUFACTURING	COMMON	81663N206	4,346	405,000	SH	DEFINED	1	405,000

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SEMPRA ENERGY	COMMON	816851109	3,040	88,300	SH	DEFINED	1	88,300			
SEMPRA ENERGY	COMMON	816851109	2,086	60,600	SH	DEFINED	2	60,600			
SEMPRA ENERGY	COMMON	816851109	2,055	59,700	SH	DEFINED	1,4	59,700			
SEMTECH CORP	COMMON	816850101	10,753	456,800	SH	DEFINED	1	456,800			
SEMTECH CORP	COMMON	816850101	3,164	134,400	SH	DEFINED	2	134,400			
SEPRACOR INC	COMMON	817315104	17,653	333,700	SH	DEFINED	1	333,700			
SEPRACOR INC	COMMON	817315104	2,174	41,100	SH	DEFINED	2	41,100			
SEPRACOR INC	COMMON	817315104	14	271	SH	DEFINED	5	271			
SEPRACOR INC	COMMON	817315104	29,095	550,000	SH	DEFINED	1,2	550,000			
SEPRACOR INC	COMMON	817315104	238	4,500	SH	DEFINED	2,3	4,500			
SEROLOGICALS CORP	COMMON	817523103	5,705	285,400	SH	DEFINED	1	285,400			
SHANDA INTERACTIVE ENTER- ADR	COMMON	81941Q203	4,840	313,850	SH	DEFINED	1	313,850			
SHARP CORP ADR	COMMON	819882200	141	8,853	SH	DEFINED	5	8,853			
SHERWIN WILLIAMS CO	COMMON	824348106	3	78	SH	DEFINED	5	78			
SHIRE PHARMACEUTICALS ADR	COMMON	82481R106	12,430	464,847	SH	DEFINED	1	464,847			
SHUFFLE MASTER INC	COMMON	825549108	14,898	410,300	SH	DEFINED	1	410,300			
SHUFFLE MASTER INC	COMMON	825549108	3,646	100,400	SH	DEFINED	2	100,400			
SHUFFLE MASTER INC	COMMON	825549108	178	4,909	SH	DEFINED	5	4,909			
SIEBEL SYSTEMS INC	COMMON	826170102	43,417	4,065,300	SH	DEFINED	1	4,065,300			
SIEBEL SYSTEMS INC	COMMON	826170102	4,067	380,800	SH	DEFINED	2	380,800			
SIEBEL SYSTEMS INC	COMMON	826170102	16,554	1,550,000	SH	DEFINED	1,2	1,550,000			
SIEBEL SYSTEMS INC	COMMON	826170102	70	6,600	SH	DEFINED	1,4	6,600			
SIEBEL SYSTEMS INC	COMMON	826170102	134	12,500	SH	DEFINED	2,3	12,500			
SIERRA HEALTH SERVICES	COMMON	826322109	2,624	58,700	SH	DEFINED	1	58,700			
SIERRA WIRELESS INC	COMMON	826516106	9,813	265,000	SH	DEFINED	1	265,000			
SIERRA WIRELESS INC	COMMON	826516106	1,466	39,600	SH	DEFINED	2	39,600			

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SIGMA-ALDRICH	COMMON	826552101	38,209	640,980	SH	DEFINED	1	640,980
SIGMA-ALDRICH	COMMON	826552101	3,881	65,100	SH	DEFINED	2	65,100
SIGMA-ALDRICH	COMMON	826552101	15,948	267,537	SH	DEFINED	5	267,537
SIGMA-ALDRICH	COMMON	826552101	536	9,000	SH	DEFINED	1,4	9,000
SIGMA-ALDRICH	COMMON	826552101	42	700	SH	DEFINED	2,3	700
SIGMATEL INC	COMMON	82661W107	808	27,800	SH	DEFINED	1	27,800
SILICON LABORATORIES INC	COMMON	826919102	760	16,400	SH	DEFINED	1	16,400
SILICON STORAGE TECHNOLOGY INC	COMMON	827057100	726	70,500	SH	DEFINED	1	70,500
SILICON VALLEY BANCSHARES	COMMON	827064106	8,921	225,000	SH	DEFINED	1	225,000
SILICON VALLEY BANCSHARES	COMMON	827064106	2,823	71,200	SH	DEFINED	2	71,200
SILICONIX INC	COMMON	827079203	174	3,500	SH	DEFINED	1	3,500
SIMON PROPERTY GROUP INC	COMMON	828806109	411	8,000	SH	DEFINED	1	8,000
SIMON PROPERTY GROUP INC	COMMON	828806109	3,342	65,000	SH	DEFINED	1,4	65,000
SINA.COM	COMMON	G81477104	9,831	298,000	SH	DEFINED	1	298,000
SINA.COM	COMMON	G81477104	5,265	159,600	SH	DEFINED	2	159,600
SIRVA INC	COMMON	82967Y104	51,046	2,219,400	SH	DEFINED	1	2,219,400
SIRVA INC	COMMON	82967Y104	6,682	290,500	SH	DEFINED	2	290,500
SIRVA INC	COMMON	82967Y104	145	6,300	SH	DEFINED	1,4	6,300
SIRVA INC	COMMON	82967Y104	306	13,300	SH	DEFINED	2,3	13,300
SK TELECOM CO LTD SPONS ADR	COMMON	78440P108	2,067	98,492	SH	DEFINED	1	98,492
SKILLSOFT PLC ADR	COMMON	830928107	760	100,000	SH	DEFINED	1	100,000
SKYWORKS SOLUTIONS INC	COMMON	83088M102	8,618	987,200	SH	DEFINED	1	987,200
SKYWORKS SOLUTIONS INC	COMMON	83088M102	2,251	257,900	SH	DEFINED	2	257,900
SLM CORP	COMMON	78442P106	28,319	700,100	SH	DEFINED	1	700,100
SLM CORP	COMMON	78442P106	13,911	343,900	SH	DEFINED	2	343,900
SLM CORP	COMMON	78442P106	40,450	1,000,000	SH	DEFINED	1,2	1,000,000
SLM CORP	COMMON	78442P106	432	10,680	SH	DEFINED	2,3	10,680
SMITH & NEPHEW P L C ADR	COMMON	83175M205	389	7,030	SH	DEFINED	5	7,030

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SMITH INTL INC	COMMON	832110100	14	256	SH	DEFINED	5	256				
SMUCKER J M CO	COMMON	832696405	1,607	35,000	SH	DEFINED	1	35,000				
SMUCKER J M CO	COMMON	832696405	10	222	SH	DEFINED	5	222				
SMURFIT STONE CONTAINER CORP	COMMON	832727101	14,984	751,100	SH	DEFINED	1	751,100				
SNAP-ON TOOLS CORP	COMMON	833034101	517	15,400	SH	DEFINED	1	15,400				
SOLA INTNL INC	COMMON	834092108	7,754	450,000	SH	DEFINED	1	450,000				
SOLA INTNL INC	COMMON	834092108	799	46,400	SH	DEFINED	2	46,400				
SOLETRON CORP	COMMON	834182107	1	140	SH	DEFINED	5	140				
SONIC CORP	COMMON	835451105	11,944	525,000	SH	DEFINED	1	525,000				
SONIC CORP	COMMON	835451105	2,699	118,650	SH	DEFINED	2	118,650				
SONIC SOLUTIONS	COMMON	835460106	3,188	150,000	SH	DEFINED	1	150,000				
SONICWALL INC	COMMON	835470105	3,870	450,000	SH	DEFINED	1	450,000				
SONOCO PRODUCTS CO	COMMON	835495102	620	24,300	SH	DEFINED	1	24,300				
SONOSITE INC	COMMON	83568G104	5,978	250,000	SH	DEFINED	1	250,000				
SONOSITE INC	COMMON	83568G104	710	29,700	SH	DEFINED	2	29,700				
SONY CORP SPON ADR	COMMON	835699307	121,037	3,181,000	SH	DEFINED	1	3,181,000				
SONY CORP SPON ADR	COMMON	835699307	312	8,200	SH	DEFINED	2	8,200				
SONY CORP SPON ADR	COMMON	835699307	26,635	700,000	SH	DEFINED	1,2	700,000				
SONY CORP SPON ADR	COMMON	835699307	219	5,750	SH	DEFINED	2,3	5,750				
SOURCE INTERLINK COS INC	COMMON	836151209	2,057	185,000	SH	DEFINED	1	185,000				
SOUTHERN CO	COMMON	842587107	15,221	522,155	SH	DEFINED	1	522,155				
SOUTHERN CO	COMMON	842587107	8,302	284,800	SH	DEFINED	2	284,800				

SOUTHWEST AIRLINES CO	COMMON	844741108	8,578	511,490	SH	DEFINED	1	511,490
SOUTHWEST AIRLINES CO	COMMON	844741108	5,965	355,700	SH	DEFINED	2	355,700
SOUTHWEST AIRLINES CO	COMMON	844741108	50,310	3,000,000	SH	DEFINED	1,2	3,000,000
SOUTHWEST AIRLINES CO	COMMON	844741108	221	13,200	SH	DEFINED	2,3	13,200

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SOUTHWEST BANCORP OF TEXAS INC	COMMON	84476R109	10,573	239,650	SH	DEFINED	1	239,650	<C>	<C>
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SOUTHWEST BANCORP OF TEXAS INC	COMMON	84476R109	102	2,306	SH	DEFINED	5	2,306	<C>	<C>
SOUTHWESTERN ENERGY CO	COMMON	845467109	3,999	139,500	SH	DEFINED	1	139,500	<C>	<C>
SPARTECH CORP	COMMON	847220209	6,527	251,600	SH	DEFINED	1	251,600	<C>	<C>
SPARTECH CORP	COMMON	847220209	2,070	79,800	SH	DEFINED	2	79,800	<C>	<C>
SPECIALTY LABORATORIES INC	COMMON	84749R100	405	45,200	SH	DEFINED	1	45,200	<C>	<C>
SPECTRASITE INC	COMMON	84761M104	3,242	75,000	SH	DEFINED	1	75,000	<C>	<C>
SPEEDWAY MOTORSPORTS INC	COMMON	847788106	10,430	311,900	SH	DEFINED	1	311,900	<C>	<C>
SPINNAKER EXPLORATION CO	COMMON	84855W109	15,382	390,600	SH	DEFINED	1	390,600	<C>	<C>
SPINNAKER EXPLORATION CO	COMMON	84855W109	3,792	96,300	SH	DEFINED	2	96,300	<C>	<C>
SPINNAKER EXPLORATION CO	COMMON	84855W109	236	6,000	SH	DEFINED	6	6,000	<C>	<C>
SPRINT CORP	COMMON	852061100	0	1	SH	DEFINED	5	1	<C>	<C>
SPX CORP	COMMON	784635104	59,728	1,286,140	SH	DEFINED	1	1,286,140	<C>	<C>
SPX CORP	COMMON	784635104	4,073	87,700	SH	DEFINED	2	87,700	<C>	<C>
SPX CORP	COMMON	784635104	26,986	581,092	SH	DEFINED	5	581,092	<C>	<C>
SPX CORP	COMMON	784635104	613	13,200	SH	DEFINED	1,4	13,200	<C>	<C>
SPX CORP	COMMON	784635104	42	900	SH	DEFINED	2,3	900	<C>	<C>
ST JUDE MEDICAL INC	COMMON	790849103	104,448	1,380,670	SH	DEFINED	1	1,380,670	<C>	<C>
ST JUDE MEDICAL INC	COMMON	790849103	17,774	234,950	SH	DEFINED	2	234,950	<C>	<C>
ST JUDE MEDICAL INC	COMMON	790849103	62	817	SH	DEFINED	5	817	<C>	<C>
ST JUDE MEDICAL INC	COMMON	790849103	37,825	500,000	SH	DEFINED	1,2	500,000	<C>	<C>
ST JUDE MEDICAL INC	COMMON	790849103	49	650	SH	DEFINED	1,4	650	<C>	<C>
ST JUDE MEDICAL INC	COMMON	790849103	257	3,400	SH	DEFINED	2,3	3,400	<C>	<C>
ST MARY LAND & EXPLORATION	COMMON	792228108	510	14,300	SH	DEFINED	1	14,300	<C>	<C>
ST MARY LAND & EXPLORATION	COMMON	792228108	913	25,600	SH	DEFINED	2	25,600	<C>	<C>

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ST PAUL TRAVELERS COS INC	COMMON	792860108	67,450	1,663,788	SH	DEFINED	1	1,663,788	<C>	<C>
ST PAUL TRAVELERS COS INC	COMMON	792860108	301	7,429	SH	DEFINED	2	7,429	<C>	<C>
ST PAUL TRAVELERS COS INC	COMMON	792860108	0	1	SH	DEFINED	5	1	<C>	<C>
ST PAUL TRAVELERS COS INC	COMMON	792860108	33,572	828,122	SH	DEFINED	1,2	828,122	<C>	<C>
STAGE STORES INC	COMMON	85254C305	6,943	184,350	SH	DEFINED	1	184,350	<C>	<C>
STAGE STORES INC	COMMON	85254C305	245	6,500	SH	DEFINED	2	6,500	<C>	<C>
STANDARD PACIFIC CORP	COMMON	85375C101	735	14,900	SH	DEFINED	1	14,900	<C>	<C>
STAPLES INC	COMMON	855030102	111,741	3,812,400	SH	DEFINED	1	3,812,400	<C>	<C>
STAPLES INC	COMMON	855030102	19,276	657,650	SH	DEFINED	2	657,650	<C>	<C>
STAPLES INC	COMMON	855030102	253	8,608	SH	DEFINED	5	8,608	<C>	<C>
STAPLES INC	COMMON	855030102	73,275	2,500,000	SH	DEFINED	1,2	2,500,000	<C>	<C>
STAPLES INC	COMMON	855030102	199	6,800	SH	DEFINED	1,4	6,800	<C>	<C>
STAPLES INC	COMMON	855030102	668	22,800	SH	DEFINED	2,3	22,800	<C>	<C>
STARBUCKS CORP	COMMON	855244109	13,404	308,270	SH	DEFINED	1	308,270	<C>	<C>
STARBUCKS CORP	COMMON	855244109	1,636	37,620	SH	DEFINED	2	37,620	<C>	<C>
STARBUCKS CORP	COMMON	855244109	39	894	SH	DEFINED	5	894	<C>	<C>
STARR SURGICAL CO	COMMON	852312305	780	100,000	SH	DEFINED	1	100,000	<C>	<C>
STARWOOD HOTELS & RESORTS WORLDWIDE	COMMON	85590A203	275,632	6,145,630	SH	DEFINED	1	6,145,630	<C>	<C>
STARWOOD HOTELS & RESORTS WORLDWIDE	COMMON	85590A203	16,624	370,650	SH	DEFINED	2	370,650	<C>	<C>
STARWOOD HOTELS & RESORTS WORLDWIDE	COMMON	85590A203	19,032	424,340	SH	DEFINED	5	424,340	<C>	<C>
STARWOOD HOTELS & RESORTS WORLDWIDE	COMMON	85590A203	56,063	1,250,000	SH	DEFINED	1,2	1,250,000	<C>	<C>
STARWOOD HOTELS & RESORTS WORLDWIDE	COMMON	85590A203	771	17,200	SH	DEFINED	2,3	17,200	<C>	<C>



STATE STREET BOSTON CORP	COMMON	857477103	3,457	70,500	SH	DEFINED	1	70,500
STATE STREET BOSTON CORP	COMMON	857477103	2,869	58,500	SH	DEFINED	2	58,500
STATE STREET BOSTON CORP	COMMON	857477103	1	15	SH	DEFINED	5	15
STATE STREET BOSTON CORP	COMMON	857477103	24,520	500,000	SH	DEFINED	1,2	500,000
STATE STREET BOSTON CORP	COMMON	857477103	113	2,300	SH	DEFINED	2,3	2,300
STATION CASINOS INC	COMMON	857689103	13,591	280,800	SH	DEFINED	1	280,800
STATION CASINOS INC	COMMON	857689103	4,845	100,100	SH	DEFINED	2	100,100
STATION CASINOS INC	COMMON	857689103	14	296	SH	DEFINED	5	296
STEEL DYNAMICS INC	COMMON	858119100	827	28,900	SH	DEFINED	1	28,900

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STEIN MART INC	COMMON	858375108	834	51,300	SH	DEFINED	1	51,300			
STEINER LEISURE LTD	COMMON	P8744Y102	6,600	300,000	SH	DEFINED	1	300,000			
STEINER LEISURE LTD	COMMON	P8744Y102	2,092	95,100	SH	DEFINED	2	95,100			
STEINWAY MUSICAL INSTRUMENTS	COMMON	858495104	4,958	141,300	SH	DEFINED	1	141,300			
STERICYCLE INC	COMMON	858912108	16,971	328,000	SH	DEFINED	1	328,000			
STERICYCLE INC	COMMON	858912108	3,974	76,800	SH	DEFINED	2	76,800			
STERIS CORP	COMMON	859152100	7,783	345,000	SH	DEFINED	1	345,000			
STERIS CORP	COMMON	859152100	3,192	141,500	SH	DEFINED	2	141,500			
STERLING BANCSHARES INC	COMMON	858907108	3,150	222,000	SH	DEFINED	1	222,000			
STERLING FINL CORP/ SPOKANE	COMMON	859319105	743	23,300	SH	DEFINED	1	23,300			
STET HELLAS TELECOMM ADR	COMMON	859823106	5,250	312,490	SH	DEFINED	1	312,490			
STONE ENERGY CORP	COMMON	861642106	731	16,000	SH	DEFINED	2	16,000			
STORAGE TECHNOLOGY CORP	COMMON	862111200	6,919	238,600	SH	DEFINED	1	238,600			
STRAYER EDUCATION INC	COMMON	863236105	8,167	73,200	SH	DEFINED	1	73,200			
STRAYER EDUCATION INC	COMMON	863236105	2,577	23,100	SH	DEFINED	2	23,100			
STRYKER CORP	COMMON	863667101	13,192	239,860	SH	DEFINED	1	239,860			
STRYKER CORP	COMMON	863667101	4,173	75,880	SH	DEFINED	2	75,880			
STRYKER CORP	COMMON	863667101	37	680	SH	DEFINED	5	680			
STRYKER CORP	COMMON	863667101	2,178	39,600	SH	DEFINED	1,4	39,600			
SUN INC	COMMON	86764P109	4,072	64,000	CALL	DEFINED	1	64,000			
SUN INC	COMMON	86764P109	223	3,500	CALL	DEFINED	6	3,500			
SUN LIFE FINANCIAL SVCS CANADA	COMMON	866796105	11,813	408,200	SH	DEFINED	1,4	408,200			
SUNBEAM CORP	COMMON	867071102	0	1,000	SH	DEFINED	5	1,000			
SUNCOR ENERGY INC	COMMON	867229106	85	3,318	SH	DEFINED	5	3,318			

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SUNGARD DATA SYSTEMS INC	COMMON	867363103	52,060	2,002,320	SH	DEFINED	1	2,002,320			
SUNGARD DATA SYSTEMS INC	COMMON	867363103	5,464	210,150	SH	DEFINED	2	210,150			
SUNGARD DATA SYSTEMS INC	COMMON	867363103	0	10	SH	DEFINED	5	10			
SUNGARD DATA SYSTEMS INC	COMMON	867363103	177	6,810	SH	DEFINED	1,4	6,810			
SUNGARD DATA SYSTEMS INC	COMMON	867363103	52	1,990	SH	DEFINED	2,3	1,990			
SUNOPTA INC	COMMON	8676EP108	4,763	557,700	SH	DEFINED	1	557,700			
SUNOPTA INC	COMMON	8676EP108	1,510	176,800	SH	DEFINED	2	176,800			
SUNTRUST BANKS INC.	COMMON	867914103	45,651	702,430	SH	DEFINED	1	702,430			
SUNTRUST BANKS INC.	COMMON	867914103	185	2,850	SH	DEFINED	2	2,850			
SUNTRUST BANKS INC.	COMMON	867914103	22,821	351,150	SH	DEFINED	1,2	351,150			
SUPERVALU INC	COMMON	868536103	3	90	SH	DEFINED	1	90			
SYMANTEC CORP	COMMON	871503108	103,147	2,356,020	SH	DEFINED	1	2,356,020			
SYMANTEC CORP	COMMON	871503108	8,963	204,730	SH	DEFINED	2	204,730			
SYMANTEC CORP	COMMON	871503108	195	4,455	SH	DEFINED	5	4,455			
SYMANTEC CORP	COMMON	871503108	54,725	1,250,000	SH	DEFINED	1,2	1,250,000			
SYMANTEC CORP	COMMON	871503108	528	12,050	SH	DEFINED	2,3	12,050			

SYMBION INC	COMMON	871507109	1,107	63,400	SH	DEFINED	1	63,400
SYMBOL TECHNOLOGIES INC	COMMON	871508107	3,685	250,000	SH	DEFINED	1	250,000
SYNAPTICS INC	COMMON	87157D109	6,580	343,600	SH	DEFINED	1	343,600
SYNGENTA AG ADR SPO	COMMON	87160A100	276	16,431	SH	DEFINED	5	16,431
SYNOPSIS INC	COMMON	871607107	5,695	200,300	SH	DEFINED	1	200,300
SYNOVUS FINANCIAL CORP	COMMON	87161C105	12	470	SH	DEFINED	1	470
SYSCO CORP	COMMON	871829107	31,304	872,700	SH	DEFINED	1	872,700
SYSCO CORP	COMMON	871829107	17,444	486,300	SH	DEFINED	2	486,300
SYSCO CORP	COMMON	871829107	38,051	1,060,800	SH	DEFINED	1,2	1,060,800
SYSCO CORP	COMMON	871829107	165	4,600	SH	DEFINED	2,3	4,600

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T.ROWE PRICE GROUP INC	COMMON	74144T108	21,581	428,200	SH	DEFINED	1	428,200			
T.ROWE PRICE GROUP INC	COMMON	74144T108	2,734	54,250	SH	DEFINED	2	54,250			
T.ROWE PRICE GROUP INC	COMMON	74144T108	91	1,800	SH	DEFINED	1,4	1,800			
T.ROWE PRICE GROUP INC	COMMON	74144T108	156	3,100	SH	DEFINED	2,3	3,100			
TAIWAN SEMICONDUCTOR SP ADR	COMMON	874039100	12,704	1,528,797	SH	DEFINED	1	1,528,797			
TAIWAN SEMICONDUCTOR SP ADR	COMMON	874039100	5,116	615,631	SH	DEFINED	2	615,631			
TAIWAN SEMICONDUCTOR SP ADR	COMMON	874039100	147	17,678	SH	DEFINED	5	17,678			
TAIWAN SEMICONDUCTOR SP ADR	COMMON	874039100	42,528	5,117,720	SH	DEFINED	1,2	5,117,720			
TAIWAN SEMICONDUCTOR SP ADR	COMMON	874039100	6,733	810,280	SH	DEFINED	1,4	810,280			
TAIWAN SEMICONDUCTOR SP ADR	COMMON	874039100	177	21,339	SH	DEFINED	2,3	21,339			
TAKE TWO INTERACTIVE SOFTWARE	COMMON	874054109	6,894	225,000	SH	DEFINED	1	225,000			
TAKE TWO INTERACTIVE SOFTWARE	COMMON	874054109	2,709	88,400	SH	DEFINED	2	88,400			
TARGET CORP	COMMON	87612E106	379,877	8,944,600	SH	DEFINED	1	8,944,600			
TARGET CORP	COMMON	87612E106	15,404	362,700	SH	DEFINED	2	362,700			
TARGET CORP	COMMON	87612E106	18,707	440,485	SH	DEFINED	5	440,485			
TARGET CORP	COMMON	87612E106	637	15,000	SH	DEFINED	6	15,000			
TARGET CORP	COMMON	87612E106	40,347	950,000	SH	DEFINED	1,2	950,000			
TARGET CORP	COMMON	87612E106	807	19,000	SH	DEFINED	2,3	19,000			
TARO PHARMACEUTICAL IND	COMMON	M8737E108	46,581	1,070,820	SH	DEFINED	1	1,070,820			
TARO PHARMACEUTICAL IND	COMMON	M8737E108	6,699	154,000	SH	DEFINED	2	154,000			
TARO PHARMACEUTICAL IND	COMMON	M8737E108	252	5,795	SH	DEFINED	5	5,795			
TARO PHARMACEUTICAL IND	COMMON	M8737E108	83	1,900	SH	DEFINED	1,4	1,900			
TARO PHARMACEUTICAL IND	COMMON	M8737E108	178	4,100	SH	DEFINED	2,3	4,100			
TASER INTERNATIONAL INC	COMMON	87651B104	4,333	100,000	SH	DEFINED	1	100,000			
TASER INTERNATIONAL INC	COMMON	87651B104	1,426	32,900	SH	DEFINED	2	32,900			
TCF FINANCIAL CORP	COMMON	872275102	54,346	936,200	SH	DEFINED	1	936,200			
TCF FINANCIAL CORP	COMMON	872275102	5,503	94,800	SH	DEFINED	2	94,800			
TCF FINANCIAL CORP	COMMON	872275102	21,305	367,011	SH	DEFINED	5	367,011			
TCF FINANCIAL CORP	COMMON	872275102	795	13,700	SH	DEFINED	1,4	13,700			
TCF FINANCIAL CORP	COMMON	872275102	58	1,000	SH	DEFINED	2,3	1,000			
TDK CORP ADR	COMMON	872351408	133	1,734	SH	DEFINED	5	1,734			
TECHNE CORP	COMMON	878377100	9,377	215,800	SH	DEFINED	1	215,800			
TECHNE CORP	COMMON	878377100	2,972	68,400	SH	DEFINED	2	68,400			

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TECO ENERGY INC	COMMON	872375100	3	233	SH	DEFINED	5	233			
TEKELEC	COMMON	879101103	26,274	1,446,000	SH	DEFINED	1	1,446,000			
TEKELEC	COMMON	879101103	1,862	102,500	SH	DEFINED	2	102,500			
TEKELEC	COMMON	879101103	545	30,000	SH	DEFINED	6	30,000			
TEKELEC	COMMON	879101103	60	3,300	SH	DEFINED	1,4	3,300			
TEKELEC	COMMON	879101103	154	8,500	SH	DEFINED	2,3	8,500			
TEKTRONIX INC	COMMON	879131100	23,892	702,300	SH	DEFINED	1	702,300			
TEKTRONIX INC	COMMON	879131100	4,865	143,000	SH	DEFINED	2	143,000			
TEKTRONIX INC	COMMON	879131100	185	5,447	SH	DEFINED	5	5,447			
TEKTRONIX INC	COMMON	879131100	58	1,700	SH	DEFINED	1,4	1,700			
TEKTRONIX INC	COMMON	879131100	156	4,600	SH	DEFINED	2,3	4,600			

TELE NORTE LESTE PART ADR	COMMON	879246106	1,836	144,234	SH	DEFINED	1	144,234
TELEFLEX INC	COMMON	879369106	3	50	SH	DEFINED	5	50
TELEFONICA S A ADR SPO	COMMON	879382208	110	2,472	SH	DEFINED	5	2,472
TELEFONOS DE MEXICO S A ADR REP ORD	COMMON	879403780	110	3,303	SH	DEFINED	5	3,303
TELENOR ASA	COMMON	87944W105	231	11,109	SH	DEFINED	5	11,109
TELETECH HOLDINGS INC	COMMON	879939106	762	86,900	SH	DEFINED	1	86,900
TELIK INC	COMMON	87959M109	477	20,000	SH	DEFINED	1	20,000
TELIK INC	COMMON	87959M109	251	10,500	SH	DEFINED	2	10,500
TEMPUR- PEDIC INTERNATIONAL	COMMON	88023U101	14,317	1,021,900	SH	DEFINED	1	1,021,900
TENARIS SA-ADR	COMMON	88031M109	1,767	53,968	SH	DEFINED	1	53,968
TERADYNE INC	COMMON	880770102	4,935	217,400	SH	DEFINED	1	217,400
TERADYNE INC	COMMON	880770102	4,413	194,400	SH	DEFINED	2	194,400
TERADYNE INC	COMMON	880770102	22,700	1,000,000	SH	DEFINED	1,2	1,000,000
TERADYNE INC	COMMON	880770102	100	4,400	SH	DEFINED	2,3	4,400
TESCO PLC ADR SPONSORED	COMMON	881575302	269	18,548	SH	DEFINED	5	18,548

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TETRA TECH INC	COMMON	88162G103	8,160	500,000	SH	DEFINED	1	500,000			
TETRA TECH INC	COMMON	88162G103	2,608	159,800	SH	DEFINED	2	159,800			
TETRA TECHNOLOGIES INC	COMMON	88162F105	6,557	244,200	SH	DEFINED	1	244,200			
TETRA TECHNOLOGIES INC	COMMON	88162F105	2,080	77,450	SH	DEFINED	2	77,450			
TEVA PHARMACEUTICAL IND ADR	COMMON	881624209	208,909	3,104,600	SH	DEFINED	1	3,104,600			
TEVA PHARMACEUTICAL IND ADR	COMMON	881624209	32,377	481,160	SH	DEFINED	2	481,160			
TEVA PHARMACEUTICAL IND ADR	COMMON	881624209	376	11,180	SH	DEFINED	5	11,180			
TEVA PHARMACEUTICAL IND ADR	COMMON	881624209	336	5,000	SH	DEFINED	6	5,000			
TEVA PHARMACEUTICAL IND ADR	COMMON	881624209	212,219	3,153,800	SH	DEFINED	1,2	3,153,800			
TEVA PHARMACEUTICAL IND ADR	COMMON	881624209	18,347	272,660	SH	DEFINED	1,4	272,660			
TEVA PHARMACEUTICAL IND ADR	COMMON	881624209	1,546	22,970	SH	DEFINED	2,3	22,970			
TEXAS INSTRUMENTS INC	COMMON	882508104	11,861	490,520	SH	DEFINED	1	490,520			
TEXAS INSTRUMENTS INC	COMMON	882508104	2	72	SH	DEFINED	5	72			
TEXTRON INC	COMMON	883203101	42,690	719,300	SH	DEFINED	1	719,300			
TEXTRON INC	COMMON	883203101	5,247	88,400	SH	DEFINED	2	88,400			
TEXTRON INC	COMMON	883203101	172	2,900	SH	DEFINED	1,4	2,900			
THE ADVISORY BOARD CO	COMMON	00762W107	9,010	253,100	SH	DEFINED	1	253,100			
THE ADVISORY BOARD CO	COMMON	00762W107	2,848	80,000	SH	DEFINED	2	80,000			
THE BISYS GROUP INC	COMMON	055472104	3,917	278,600	SH	DEFINED	1	278,600			
THE BOMBAY COMPANY INC	COMMON	097924104	2,452	400,000	SH	DEFINED	1	400,000			
THE FINISH LINE	COMMON	317923100	682	22,600	SH	DEFINED	1	22,600			
THE MENS WEARHOUSE INC	COMMON	587118100	16,639	630,500	SH	DEFINED	1	630,500			
THE MENS WEARHOUSE INC	COMMON	587118100	1,792	67,900	SH	DEFINED	2	67,900			
THE MENS WEARHOUSE INC	COMMON	587118100	58	2,200	SH	DEFINED	1,4	2,200			
THE MENS WEARHOUSE INC	COMMON	587118100	150	5,700	SH	DEFINED	2,3	5,700			
THE PMI GROUP INC	COMMON	69344M101	13,752	316,000	SH	DEFINED	1	316,000			
THE TALBOTS INC	COMMON	874161102	979	25,000	SH	DEFINED	1	25,000			

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TIFFANY & CO	COMMON	886547108	36,879	1,000,800	SH	DEFINED	1	1,000,800			
TIFFANY & CO	COMMON	886547108	7,805	211,800	SH	DEFINED	2	211,800			
TIFFANY & CO	COMMON	886547108	27,638	750,000	SH	DEFINED	1,2	750,000			
TIFFANY & CO	COMMON	886547108	81	2,200	SH	DEFINED	1,4	2,200			
TIFFANY & CO	COMMON	886547108	269	7,300	SH	DEFINED	2,3	7,300			
TIMBERLAND CO	COMMON	887100105	2	30	SH	DEFINED	1	30			

TIME WARNER INC	COMMON	887317105	2	102	SH	DEFINED	5	102
TIMKEN CO	COMMON	887389104	845	31,900	SH	DEFINED	1	31,900
TJX COMPANIES INC	COMMON	872540109	10,706	443,500	SH	DEFINED	1	443,500
TJX COMPANIES INC	COMMON	872540109	4,364	180,790	SH	DEFINED	2	180,790
TJX COMPANIES INC	COMMON	872540109	36,210	1,500,000	SH	DEFINED	1,2	1,500,000
TJX COMPANIES INC	COMMON	872540109	162	6,700	SH	DEFINED	2,3	6,700
TODCO-A	COMMON	88889T107	4,298	277,800	SH	DEFINED	1	277,800
TOLL BROTHERS INC	COMMON	889478103	5,293	125,080	SH	DEFINED	1	125,080
TOLL BROTHERS INC	COMMON	889478103	1,676	39,600	SH	DEFINED	2	39,600
TORCHMARK CORP	COMMON	891027104	4,849	90,130	SH	DEFINED	1	90,130
TORCHMARK CORP	COMMON	891027104	1,017	18,900	SH	DEFINED	2	18,900
TOTAL FINA ELF S A ADR SPONS	COMMON	89151E109	346	3,597	SH	DEFINED	5	3,597
TOYOTA MTR CORP ADR 1 SH	COMMON	892331307	220	2,699	SH	DEFINED	5	2,699
TPG N V SPNSR ADR	COMMON	892339102	108	4,695	SH	DEFINED	5	4,695
TRACTOR SUPPLY CO	COMMON	892356106	45,889	1,097,300	SH	DEFINED	1	1,097,300
TRACTOR SUPPLY CO	COMMON	892356106	8,176	195,500	SH	DEFINED	2	195,500
TRACTOR SUPPLY CO	COMMON	892356106	117	2,794	SH	DEFINED	5	2,794
TRACTOR SUPPLY CO	COMMON	892356106	142	3,400	SH	DEFINED	1,4	3,400
TRACTOR SUPPLY CO	COMMON	892356106	293	7,000	SH	DEFINED	2,3	7,000
TRANSACTION SYSTEMS ARCHITECTS, INC	COMMON	893416107	801	37,200	SH	DEFINED	1	37,200
TRANSCANADA PIPELINES LTD	COMMON	89353D107	154	7,776	SH	DEFINED	5	7,776

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TRANSCOCEAN INC	COMMON	G90078109	278,567	9,625,661	SH	DEFINED	1	9,625,661			
TRANSCOCEAN INC	COMMON	G90078109	2,680	92,600	SH	DEFINED	2	92,600			
TRANSCOCEAN INC	COMMON	G90078109	14,566	503,329	SH	DEFINED	5	503,329			
TRANSCOCEAN INC	COMMON	G90078109	463	16,000	SH	DEFINED	2,3	16,000			
TRAVELCENTERS OF AMERICA WTS	COMMON	894172121	26	5,000	SH	DEFINED	1	5,000			
TRAVELCENTERS OF AMERICA WTS 144A	COMMON	894172113	79	15,000	SH	DEFINED	1	15,000			
TREND MICRO NEW SPONS ADR	COMMON	89486M206	188	4,183	SH	DEFINED	5	4,183			
TREX CO	COMMON	89531P105	8,494	225,000	SH	DEFINED	1	225,000			
TREX CO	COMMON	89531P105	2,676	70,900	SH	DEFINED	2	70,900			
TRIAD HOSPITALS INC	COMMON	89579K109	30,369	815,700	SH	DEFINED	1	815,700			
TRIAD HOSPITALS INC	COMMON	89579K109	5,290	142,100	SH	DEFINED	2	142,100			
TRIAD HOSPITALS INC	COMMON	89579K109	15	404	SH	DEFINED	5	404			
TRIAD HOSPITALS INC	COMMON	89579K109	194	5,200	SH	DEFINED	2,3	5,200			
TRIMBLE NAVIGATION LTD	COMMON	896239100	17,230	620,000	SH	DEFINED	1	620,000			
TRIMBLE NAVIGATION LTD	COMMON	896239100	5,466	196,700	SH	DEFINED	2	196,700			
TRINTECH GROUP PLC-ADR	COMMON	896682200	473	94,600	SH	DEFINED	1	94,600			
TRIPATH TECHNOLOGY INC	COMMON	89672P104	3,271	1,006,400	SH	DEFINED	1	1,006,400			
TRIPATH TECHNOLOGY INC	COMMON	89672P104	1,037	319,100	SH	DEFINED	2	319,100			
TSAKOS ENERGY NAVIGATION LTD	COMMON	G9108L108	5,997	176,600	SH	DEFINED	1	176,600			
TTM TECHNOLOGIES	COMMON	87305R109	11,972	1,010,300	SH	DEFINED	1	1,010,300			
TTM TECHNOLOGIES	COMMON	87305R109	2,805	236,700	SH	DEFINED	2	236,700			
TXU CORP	COMMON	873168108	51,638	1,274,700	SH	DEFINED	1	1,274,700			
TXU CORP	COMMON	873168108	308	7,600	SH	DEFINED	2	7,600			
TXU CORP	COMMON	873168108	34,434	850,000	SH	DEFINED	1,2	850,000			
TYCO INTERNATIONAL LTD	COMMON	902124106	983,964	9,691,130	SH	DEFINED	1	9,691,130			
TYCO INTERNATIONAL LTD	COMMON	902124106	46,313	1,397,500	SH	DEFINED	2	1,397,500			
TYCO INTERNATIONAL LTD	COMMON	902124106	45,183	1,363,399	SH	DEFINED	5	1,363,399			
TYCO INTERNATIONAL LTD	COMMON	902124106	252,195	7,610,000	SH	DEFINED	1,2	7,610,000			
TYCO INTERNATIONAL LTD	COMMON	902124106	2,398	72,350	SH	DEFINED	2,3	72,350			

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TYSON FOODS INC	COMMON	902494103	4,931	235,350	SH	DEFINED	1	235,350		
TYSON FOODS INC	COMMON	902494103	1,026	48,950	SH	DEFINED	2	48,950		
U.S. BANCORP	COMMON	902973304	2,867	104,030	SH	DEFINED	1	104,030		
UBIQUITEL OPERATING WTS 144A	COMMON	903474112	0	27,980	SH	DEFINED	1	27,980		
UBIQUITEL OPERATING WTS 144A	COMMON	903474112	0	20	SH	DEFINED	2,3	20		
UBS AG	COMMON	H8920M855	294	4,132	SH	DEFINED	5	4,132		
UCBH HOLDINGS INC	COMMON	90262T308	10,129	256,300	SH	DEFINED	1	256,300		
UCBH HOLDINGS INC	COMMON	90262T308	3,201	81,000	SH	DEFINED	2	81,000		
UCBH HOLDINGS INC	COMMON	90262T308	166	4,210	SH	DEFINED	5	4,210		
ULTICOM INC	COMMON	903844108	2,340	200,000	SH	DEFINED	1	200,000		
ULTRA PETROLEUM CORP	COMMON	903914109	19,740	528,800	SH	DEFINED	1	528,800		
ULTRA PETROLEUM CORP	COMMON	903914109	5,249	140,600	SH	DEFINED	2	140,600		
UNIBANCO-GDR	COMMON	90458E107	1,849	93,516	SH	DEFINED	1	93,516		
UNION PACIFIC CORP	COMMON	907818108	63,724	1,071,900	SH	DEFINED	1	1,071,900		
UNION PACIFIC CORP	COMMON	907818108	312	5,250	SH	DEFINED	2	5,250		
UNION PACIFIC CORP	COMMON	907818108	31,984	538,000	SH	DEFINED	1,2	538,000		
UNION PACIFIC CORP	COMMON	907818108	5,249	88,300	SH	DEFINED	1,4	88,300		
UNISYS CORP	COMMON	909214108	1	50	SH	DEFINED	5	50		
UNITED AUTO GROUP, INC.	COMMON	909440109	8,153	266,000	SH	DEFINED	1	266,000		
UNITED AUTO GROUP, INC.	COMMON	909440109	806	26,300	SH	DEFINED	6	26,300		
UNITED DEFENSE INDS INC	COMMON	91018B104	7,700	220,000	SH	DEFINED	1	220,000		
UNITED NATIONAL GROUP LTD	COMMON	91103X102	680	45,000	SH	DEFINED	1	45,000		
UNITED NATURAL FOODS INC	COMMON	911163103	17,346	600,000	SH	DEFINED	1	600,000		
UNITED NATURAL FOODS INC	COMMON	911163103	5,484	189,700	SH	DEFINED	2	189,700		

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UNITED ONLINE INC	COMMON	911268100	50,913	2,891,150	SH	DEFINED	1	2,891,150		
UNITED ONLINE INC	COMMON	911268100	10,069	571,800	SH	DEFINED	2	571,800		
UNITED ONLINE INC	COMMON	911268100	273	15,500	SH	DEFINED	6	15,500		
UNITED ONLINE INC	COMMON	911268100	39	2,200	SH	DEFINED	1,4	2,200		
UNITED ONLINE INC	COMMON	911268100	102	5,800	SH	DEFINED	2,3	5,800		
UNITED OVERSEAS BK LTD	COMMON	911271302	90	5,769	SH	DEFINED	5	5,769		
UNITED PARCEL SERVICE-CL B	COMMON	911312106	21,145	281,300	SH	DEFINED	1	281,300		
UNITED PARCEL SERVICE-CL B	COMMON	911312106	10,802	143,700	SH	DEFINED	2	143,700		
UNITED RENTALS INC	COMMON	911363109	11,476	641,500	SH	DEFINED	1	641,500		
UNITED SURGICAL PARTNERS	COMMON	913016309	13,791	349,400	SH	DEFINED	1	349,400		
UNITED TECHNOLOGIES CORP	COMMON	913017109	62,255	680,530	SH	DEFINED	1	680,530		
UNITED TECHNOLOGIES CORP	COMMON	913017109	22,610	247,160	SH	DEFINED	2	247,160		
UNITED TECHNOLOGIES CORP	COMMON	913017109	31	339	SH	DEFINED	5	339		
UNITEDHEALTH GROUP INC	COMMON	91324P102	370,917	5,958,500	SH	DEFINED	1	5,958,500		
UNITEDHEALTH GROUP INC	COMMON	91324P102	41,467	666,140	SH	DEFINED	2	666,140		
UNITEDHEALTH GROUP INC	COMMON	91324P102	13,649	219,262	SH	DEFINED	5	219,262		
UNITEDHEALTH GROUP INC	COMMON	91324P102	68,568	1,101,500	SH	DEFINED	1,2	1,101,500		
UNITEDHEALTH GROUP INC	COMMON	91324P102	12,466	200,260	SH	DEFINED	1,4	200,260		
UNITEDHEALTH GROUP INC	COMMON	91324P102	1,064	17,100	SH	DEFINED	2,3	17,100		
UNIVERSAL COMPRESSION HLDGS	COMMON	913431102	7,756	252,800	SH	DEFINED	1	252,800		
UNIVERSAL COMPRESSION HLDGS	COMMON	913431102	2,461	80,200	SH	DEFINED	2	80,200		
UNIVERSAL HEALTH SERVICES B	COMMON	913903100	15,899	346,450	SH	DEFINED	1	346,450		
UNIVERSITY OF PHOENIX ONLINE	COMMON	037604204	31,772	362,740	SH	DEFINED	1	362,740		
UNIVERSITY OF PHOENIX ONLINE	COMMON	037604204	6,972	79,600	SH	DEFINED	2	79,600		
UNIVERSITY OF PHOENIX ONLINE	COMMON	037604204	134	1,530	SH	DEFINED	5	1,530		
UNIVERSITY OF PHOENIX ONLINE	COMMON	037604204	2,304	26,300	SH	DEFINED	1,4	26,300		
UNIVERSITY OF PHOENIX ONLINE	COMMON	037604204	184	2,100	SH	DEFINED	2,3	2,100		

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UNIVISION COMMUNICATIONS CL A	COMMON	914906102	50,433	1,579,475	SH	DEFINED	1	1,579,475			
UNIVISION COMMUNICATIONS CL A	COMMON	914906102	14,326	448,657	SH	DEFINED	2	448,657			
UNIVISION COMMUNICATIONS CL A	COMMON	914906102	200	6,277	SH	DEFINED	5	6,277			
UNIVISION COMMUNICATIONS CL A	COMMON	914906102	68,250	2,137,500	SH	DEFINED	1,2	2,137,500			
UNIVISION COMMUNICATIONS CL A	COMMON	914906102	123	3,855	SH	DEFINED	1,4	3,855			
UNIVISION COMMUNICATIONS CL A	COMMON	914906102	462	14,475	SH	DEFINED	2,3	14,475			
UNOVA INC	COMMON	91529B106	482	23,800	SH	DEFINED	1	23,800			
URBAN OUTFITTERS INC	COMMON	917047102	17,664	290,000	SH	DEFINED	1	290,000			
URBAN OUTFITTERS INC	COMMON	917047102	5,612	92,128	SH	DEFINED	2	92,128			
USI HOLDINGS CORP	COMMON	90333H101	4,432	280,500	SH	DEFINED	1	280,500			
UTI WORLDWIDE INC	COMMON	G87210103	13,473	255,700	SH	DEFINED	1	255,700			
UTI WORLDWIDE INC	COMMON	G87210103	2,508	47,600	SH	DEFINED	2	47,600			
UTSTARCOM INC	COMMON	918076100	42,934	1,419,300	SH	DEFINED	1	1,419,300			
UTSTARCOM INC	COMMON	918076100	9,368	309,700	SH	DEFINED	2	309,700			
UTSTARCOM INC	COMMON	918076100	142	4,702	SH	DEFINED	5	4,702			
VALASSIS COMMUNICATIONS INC	COMMON	918866104	45,461	1,492,000	SH	DEFINED	1	1,492,000			
VALASSIS COMMUNICATIONS INC	COMMON	918866104	4,610	151,300	SH	DEFINED	2	151,300			
VALASSIS COMMUNICATIONS INC	COMMON	918866104	20,171	662,002	SH	DEFINED	5	662,002			
VALASSIS COMMUNICATIONS INC	COMMON	918866104	692	22,700	SH	DEFINED	1,4	22,700			
VALASSIS COMMUNICATIONS INC	COMMON	918866104	49	1,600	SH	DEFINED	2,3	1,600			
VALEANT PHARMACEUTICALS	COMMON	91911X104	5,250	262,500	SH	DEFINED	1	262,500			
VALEANT PHARMACEUTICALS	COMMON	91911X104	240	12,000	SH	DEFINED	6	12,000			
VALERO ENERGY CORP	COMMON	91913Y100	16	215	SH	DEFINED	5	215			
VALSPAR CORP	COMMON	920355104	55,381	1,097,950	SH	DEFINED	1	1,097,950			
VALSPAR CORP	COMMON	920355104	5,717	113,350	SH	DEFINED	2	113,350			
VALSPAR CORP	COMMON	920355104	15,043	298,544	SH	DEFINED	5	298,544			
VALSPAR CORP	COMMON	920355104	641	12,700	SH	DEFINED	1,4	12,700			
VALSPAR CORP	COMMON	920355104	167	3,310	SH	DEFINED	2,3	3,310			
VALUECLICK INC	COMMON	92046N102	359	30,000	SH	DEFINED	6	30,000			

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VARCO INTERNATIONAL INC	COMMON	922122106	8,320	380,100	SH	DEFINED	1	380,100			
VARCO INTERNATIONAL INC	COMMON	922122106	3,207	146,500	SH	DEFINED	2	146,500			
VARIAN INC	COMMON	922206107	37,792	896,600	SH	DEFINED	1	896,600			
VARIAN INC	COMMON	922206107	4,190	99,400	SH	DEFINED	2	99,400			
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	24,528	309,110	SH	DEFINED	1	309,110			
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	2,776	34,990	SH	DEFINED	2	34,990			
VARIAN MEDICAL SYSTEMS INC	COMMON	92220P105	146	1,842	SH	DEFINED	5	1,842			
VARIAN SEMICONDUCTOR EQUIPMENT	COMMON	922207105	10,180	264,000	SH	DEFINED	1	264,000			
VARIAN SEMICONDUCTOR EQUIPMENT	COMMON	922207105	3,227	83,700	SH	DEFINED	2	83,700			
VCA ANTECH INC	COMMON	918194101	25,794	575,500	SH	DEFINED	1	575,500			
VCA ANTECH INC	COMMON	918194101	4,334	96,700	SH	DEFINED	2	96,700			
VEECO INSTRUMENTS INC	COMMON	922417100	5,479	212,300	SH	DEFINED	1	212,300			
VEECO INSTRUMENTS INC	COMMON	922417100	1,737	67,300	SH	DEFINED	2	67,300			
VENTAS INC	COMMON	92276F100	0	1	SH	DEFINED	5	1			
VERISIGN INC	COMMON	92343E102	6,169	310,000	SH	DEFINED	1	310,000			
VERISIGN INC	COMMON	92343E102	13	649	SH	DEFINED	5	649			
VERISIGN INC	COMMON	92343E102	896	45,000	SH	DEFINED	6	45,000			
VERITAS SOFTWARE CORP	COMMON	923436109	130,980	4,728,505	SH	DEFINED	1	4,728,505			
VERITAS SOFTWARE CORP	COMMON	923436109	24,528	885,500	SH	DEFINED	2	885,500			
VERITAS SOFTWARE CORP	COMMON	923436109	27,700	1,000,000	SH	DEFINED	1,2	1,000,000			
VERITAS SOFTWARE CORP	COMMON	923436109	94	3,400	SH	DEFINED	1,4	3,400			
VERITAS SOFTWARE CORP	COMMON	923436109	524	18,900	SH	DEFINED	2,3	18,900			
VERITY INC	COMMON	92343C106	0	7	SH	DEFINED	5	7			

VERIZON COMMUNICATIONS INC	COMMON	92343V104	19	530	SH	DEFINED	1	530
VERIZON COMMUNICATIONS INC	COMMON	92343V104	1	25	SH	DEFINED	5	25
VF CORP	COMMON	918204108	75,582	1,552,000	SH	DEFINED	1	1,552,000
VF CORP	COMMON	918204108	6,738	138,350	SH	DEFINED	2	138,350
VF CORP	COMMON	918204108	955	19,600	SH	DEFINED	1,4	19,600
VF CORP	COMMON	918204108	75	1,550	SH	DEFINED	2,3	1,550
VF CORP	COMMON	918204108	28,566	586,581	SH	DEFINED	5	586,581

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VIACOM INC CL B	COMMON	925524308	43,903	1,229,090	SH	DEFINED	1	1,229,090			
VIACOM INC CL B	COMMON	925524308	26,217	733,970	SH	DEFINED	2	733,970			
VIACOM INC CL B	COMMON	925524308	71,440	2,000,000	SH	DEFINED	1,2	2,000,000			
VIACOM INC CL B	COMMON	925524308	307	8,600	SH	DEFINED	2,3	8,600			
VIAD CORP	COMMON	92552R109	36,320	1,344,700	SH	DEFINED	1	1,344,700			
VIAD CORP	COMMON	92552R109	3,298	122,100	SH	DEFINED	2	122,100			
VIAD CORP	COMMON	92552R109	14,416	533,717	SH	DEFINED	5	533,717			
VIAD CORP	COMMON	92552R109	492	18,200	SH	DEFINED	1,4	18,200			
VIAD CORP	COMMON	92552R109	35	1,300	SH	DEFINED	2,3	1,300			
VIMPEL COMMUNICATIONS - SP ADR	COMMON	68370R109	32,271	334,590	SH	DEFINED	1	334,590			
VIMPEL COMMUNICATIONS - SP ADR	COMMON	68370R109	1,640	17,000	SH	DEFINED	2	17,000			
VISHAY INTERTECHNOLOGY INC	COMMON	928298108	7,564	407,100	SH	DEFINED	1	407,100			
VISHAY INTERTECHNOLOGY INC	COMMON	928298108	1,375	74,000	SH	DEFINED	2	74,000			
VISTACARE INC CL A	COMMON	92839Y109	2,041	110,000	SH	DEFINED	1	110,000			
VISX INC	COMMON	92844S105	19,973	747,500	SH	DEFINED	1	747,500			
VISX INC	COMMON	92844S105	3,805	142,400	SH	DEFINED	2	142,400			
VODAFONE GROUP PLC SP ADR	COMMON	92857W100	21,936	992,600	SH	DEFINED	1	992,600			
VODAFONE GROUP PLC SP ADR	COMMON	92857W100	11,961	541,200	SH	DEFINED	2	541,200			
VODAFONE GROUP PLC SP ADR	COMMON	92857W100	240	10,863	SH	DEFINED	5	10,863			
VOLVO AKTIEBOLAGET ADR B	COMMON	928856400	249	7,106	SH	DEFINED	5	7,106			
W HOLDING COMPANY INC	COMMON	929251106	6,782	395,000	SH	DEFINED	1	395,000			
W HOLDING COMPANY INC	COMMON	929251106	3,376	196,600	SH	DEFINED	2	196,600			
W P STEWART & CO LTD	COMMON	G84922106	2	90	SH	DEFINED	5	90			
WABASH NATIONAL CORP	COMMON	929566107	6,053	219,700	SH	DEFINED	1	219,700			
WACHOVIA CORP	COMMON	929903102	52,384	1,177,170	SH	DEFINED	1	1,177,170			
WACHOVIA CORP	COMMON	929903102	1,871	42,050	SH	DEFINED	2	42,050			
WACHOVIA CORP	COMMON	929903102	24,691	554,850	SH	DEFINED	1,2	554,850			
WADDELL & REED FINANCIAL CL A	COMMON	930059100	2,359	106,690	SH	DEFINED	1	106,690			

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WALGREEN CO	COMMON	931422109	5,313	146,720	SH	DEFINED	1	146,720			
WALGREEN CO	COMMON	931422109	4,331	119,610	SH	DEFINED	2	119,610			
WALGREEN CO	COMMON	931422109	36,210	1,000,000	SH	DEFINED	1,2	1,000,000			
WALGREEN CO	COMMON	931422109	163	4,500	SH	DEFINED	2,3	4,500			
WAL-MART DE MEXICO S A DE C ADR SPO	COMMON	93114W107	141	4,755	SH	DEFINED	5	4,755			
WAL-MART STORES INC	COMMON	931142103	158,161	2,997,740	SH	DEFINED	1	2,997,740			
WAL-MART STORES INC	COMMON	931142103	48,923	927,280	SH	DEFINED	2	927,280			
WAL-MART STORES INC	COMMON	931142103	11	207	SH	DEFINED	5	207			
WAL-MART STORES INC	COMMON	931142103	118,710	2,250,000	SH	DEFINED	1,2	2,250,000			
WAL-MART STORES INC	COMMON	931142103	2,627	49,800	SH	DEFINED	1,4	49,800			
WAL-MART STORES INC	COMMON	931142103	591	11,200	SH	DEFINED	2,3	11,200			
WALT DISNEY CO	COMMON	254687106	334,869	13,137,250	SH	DEFINED	1	13,137,250			
WALT DISNEY CO	COMMON	254687106	3,533	138,600	SH	DEFINED	2	138,600			
WALT DISNEY CO	COMMON	254687106	16,640	652,821	SH	DEFINED	5	652,821			
WALT DISNEY CO	COMMON	254687106	16,569	650,000	SH	DEFINED	1,2	650,000			
WALT DISNEY CO	COMMON	254687106	623	24,450	SH	DEFINED	2,3	24,450			
WAM!NET INC- WTS	COMMON	933590119	0	18,000	SH	DEFINED	1	18,000			
WASHINGTON FED INC	COMMON	938824109	2	81	SH	DEFINED	5	81			

WASHINGTON MUTUAL INC	COMMON	939322103	123,921	3,207,060	SH	DEFINED	1	3,207,060
WASHINGTON MUTUAL INC	COMMON	939322103	608	15,740	SH	DEFINED	2	15,740
WASHINGTON MUTUAL INC	COMMON	939322103	60,455	1,564,560	SH	DEFINED	1,2	1,564,560
WASHINGTON MUTUAL INC	COMMON	939322103	9,961	257,800	SH	DEFINED	1,4	257,800
WASTE MANAGEMENT INC	COMMON	94106L109	553,320	18,052,867	SH	DEFINED	1	18,052,867
WASTE MANAGEMENT INC	COMMON	94106L109	16,195	528,400	SH	DEFINED	2	528,400
WASTE MANAGEMENT INC	COMMON	94106L109	26,880	877,015	SH	DEFINED	5	877,015
WASTE MANAGEMENT INC	COMMON	94106L109	61,499	2,006,500	SH	DEFINED	1,2	2,006,500
WASTE MANAGEMENT INC	COMMON	94106L109	638	20,800	SH	DEFINED	2,3	20,800

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WATERS CORP	COMMON	941848103	358,882	7,511,130	SH	DEFINED	1	7,511,130	<C>	<C>	
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WATERS CORP	COMMON	941848103	41,010	858,315	SH	DEFINED	5	858,315	<C>	<C>	
WATERS CORP	COMMON	941848103	62,109	1,299,900	SH	DEFINED	1,2	1,299,900	<C>	<C>	
WATERS CORP	COMMON	941848103	659	13,800	SH	DEFINED	1,4	13,800	<C>	<C>	
WATERS CORP	COMMON	941848103	1,097	22,950	SH	DEFINED	2,3	22,950	<C>	<C>	
WATSON PHARMACEUTICALS	COMMON	942683103	1,883	70,000	SH	DEFINED	1	70,000	<C>	<C>	
WATSON PHARMACEUTICALS	COMMON	942683103	196	7,300	SH	DEFINED	2	7,300	<C>	<C>	
WCI COMMUNITIES INC	COMMON	92923C104	707	31,700	SH	DEFINED	1	31,700	<C>	<C>	
WEATHERFORD INTL LTD	COMMON	G95089101	151,691	3,372,420	SH	DEFINED	1	3,372,420	<C>	<C>	
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WEATHERFORD INTL LTD	COMMON	G95089101	28,113	625,000	SH	DEFINED	1,2	625,000	<C>	<C>	
WEATHERFORD INTL LTD	COMMON	G95089101	508	11,300	SH	DEFINED	2,3	11,300	<C>	<C>	
WEBSense INC	COMMON	947684106	10,275	276,000	SH	DEFINED	1	276,000	<C>	<C>	
WEBSense INC	COMMON	947684106	3,250	87,300	SH	DEFINED	2	87,300	<C>	<C>	
WEBSTER FINANCIAL CORP	COMMON	947890109	27,253	579,600	SH	DEFINED	1	579,600	<C>	<C>	
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WEBSTER FINANCIAL CORP	COMMON	947890109	329	7,000	SH	DEFINED	1,4	7,000	<C>	<C>	
WEBSTER FINANCIAL CORP	COMMON	947890109	28	600	SH	DEFINED	2,3	600	<C>	<C>	
WELLCHOICE INC	COMMON	949475107	2	60	SH	DEFINED	1	60	<C>	<C>	
WELLPOINT HEALTH NETWORKS INC	COMMON	94973H108	31,459	280,860	SH	DEFINED	1	280,860	<C>	<C>	
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WELLPOINT HEALTH NETWORKS INC	COMMON	94973H108	55,714	497,400	SH	DEFINED	1,2	497,400	<C>	<C>	
WELLPOINT HEALTH NETWORKS INC	COMMON	94973H108	9,207	82,200	SH	DEFINED	1,4	82,200	<C>	<C>	
WELLPOINT HEALTH NETWORKS INC	COMMON	94973H108	246	2,200	SH	DEFINED	2,3	2,200	<C>	<C>	
WELLS FARGO CO	COMMON	949746101	40,296	704,110	SH	DEFINED	1	704,110	<C>	<C>	
WELLS FARGO CO	COMMON	949746101	15,498	270,800	SH	DEFINED	2	270,800	<C>	<C>	
WELLS FARGO CO	COMMON	949746101	1	12	SH	DEFINED	5	12	<C>	<C>	
WEST MARINE INC	COMMON	954235107	3,711	138,200	SH	DEFINED	1	138,200	<C>	<C>	

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WESTERN GAS RESOURCES INC	COMMON	958259103	1,780	54,800	SH	DEFINED	1	54,800	<C>	<C>	
WESTERN GAS RESOURCES INC	COMMON	958259103	2,650	81,600	SH	DEFINED	2	81,600	<C>	<C>	
WESTERN GAS RESOURCES INC	COMMON	958259103	5,551	170,900	SH	DEFINED	1,4	170,900	<C>	<C>	
WESTERN WIRELESS CORP CL A	COMMON	95988E204	7,228	250,000	SH	DEFINED	1	250,000	<C>	<C>	
WESTERN WIRELESS CORP CL A	COMMON	95988E204	1	43	SH	DEFINED	5	43	<C>	<C>	
WESTWOOD ONE INC	COMMON	961815107	11,750	493,700	SH	DEFINED	1	493,700	<C>	<C>	
WESTWOOD ONE INC	COMMON	961815107	2,770	116,400	SH	DEFINED	2	116,400	<C>	<C>	
WESTWOOD ONE INC	COMMON	961815107	23,800	1,000,000	SH	DEFINED	1,2	1,000,000	<C>	<C>	
WESTWOOD ONE INC	COMMON	961815107	105	4,400	SH	DEFINED	2,3	4,400	<C>	<C>	
WEYERHAUSER CORP	COMMON	962166104	1	20	SH	DEFINED	5	20	<C>	<C>	
WEYERHAUSER CORP	COMMON	962166104	3,156	50,000	SH	DEFINED	1,4	50,000	<C>	<C>	
WHOLE FOODS MARKET INC	COMMON	966837106	7,779	81,500	SH	DEFINED	1	81,500	<C>	<C>	
WHOLE FOODS MARKET INC	COMMON	966837106	4,753	49,800	PUT	DEFINED	1	49,800	<C>	<C>	



WHOLE FOODS MARKET INC	COMMON	966837106	4,035	42,270	SH	DEFINED	2	42,270	
WHOLE FOODS MARKET INC	COMMON	966837106	3,837	40,200	SH	DEFINED	2	40,200	
WHOLE FOODS MARKET INC	COMMON	966837106	206	2,153	SH	DEFINED	5	2,153	
WHOLE FOODS MARKET INC	COMMON	966837106	33,408	350,000	SH	DEFINED	1,2	350,000	
WHOLE FOODS MARKET INC	COMMON	966837106	33,408	350,000	SH	PUT	DEFINED	1,2	350,000
WHOLE FOODS MARKET INC	COMMON	966837106	3,226	33,800	SH	DEFINED	1,4	33,800	
WHOLE FOODS MARKET INC	COMMON	966837106	153	1,600	SH	DEFINED	2,3	1,600	
WHOLE FOODS MARKET INC	COMMON	966837106	153	1,600	SH	PUT	DEFINED	2,3	1,600

WILEY JOHN & SONS INC CL A	COMMON	968223206	2	74	SH	DEFINED	5	74
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WILLIAMS COMPANIES INC	COMMON	969457100	67,998	5,714,150	SH	DEFINED	1	5,714,150
WILLIAMS COMPANIES INC	COMMON	969457100	4,829	405,800	SH	DEFINED	2	405,800
WILLIAMS COMPANIES INC	COMMON	969457100	16,879	1,418,359	SH	DEFINED	5	1,418,359
WILLIAMS COMPANIES INC	COMMON	969457100	675	56,750	SH	DEFINED	1,4	56,750
WILLIAMS COMPANIES INC	COMMON	969457100	56	4,700	SH	DEFINED	2,3	4,700

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<TABLE>											
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WILLIAMS SONOMA INC	COMMON	969904101	187	5,668	SH	DEFINED	5	5,668	<C>	<C>	
WILLIAMS-SONOMA INC	COMMON	969904101	61,032	1,851,700	SH	DEFINED	1	1,851,700	<C>	<C>	
WILLIAMS-SONOMA INC	COMMON	969904101	11,626	352,740	SH	DEFINED	2	352,740	<C>	<C>	
WILLIAMS-SONOMA INC	COMMON	969904101	41,200	1,250,000	SH	DEFINED	1,2	1,250,000	<C>	<C>	
WILLIAMS-SONOMA INC	COMMON	969904101	147	4,450	SH	DEFINED	1,4	4,450	<C>	<C>	
WILLIAMS-SONOMA INC	COMMON	969904101	410	12,440	SH	DEFINED	2,3	12,440	<C>	<C>	

WILLIS GROUP HOLDINGS LTD	COMMON	G96655108	35,757	954,800	SH	DEFINED	1	954,800
WILLIS GROUP HOLDINGS LTD	COMMON	G96655108	2,584	69,000	SH	DEFINED	2	69,000
WILLIS GROUP HOLDINGS LTD	COMMON	G96655108	250	6,686	SH	DEFINED	5	6,686
WILLIS GROUP HOLDINGS LTD	COMMON	G96655108	127	3,400	SH	DEFINED	1,4	3,400

WILSON GREATBATCH TECHNOLOGY	COMMON	972232102	7,217	258,200	SH	DEFINED	1	258,200
WILSON GREATBATCH TECHNOLOGY	COMMON	972232102	1,616	57,800	SH	DEFINED	2	57,800

WINNEBAGO INDUSTRIES	COMMON	974637100	3,728	100,000	SH	DEFINED	1	100,000
WINNEBAGO INDUSTRIES	COMMON	974637100	1,573	42,200	SH	DEFINED	2	42,200
WINNEBAGO INDUSTRIES	COMMON	974637100	3,836	102,900	SH	DEFINED	1,4	102,900

WIRELESS FACILITIES INC	COMMON	97653A103	7,255	738,000	SH	DEFINED	1	738,000
WIRELESS FACILITIES INC	COMMON	97653A103	1,444	146,900	SH	DEFINED	2	146,900

WISCONSIN ENERGY CORP	COMMON	976657106	73,875	2,265,400	SH	DEFINED	1	2,265,400
WISCONSIN ENERGY CORP	COMMON	976657106	6,692	205,200	SH	DEFINED	2	205,200
WISCONSIN ENERGY CORP	COMMON	976657106	27,647	847,789	SH	DEFINED	5	847,789
WISCONSIN ENERGY CORP	COMMON	976657106	959	29,400	SH	DEFINED	1,4	29,400
WISCONSIN ENERGY CORP	COMMON	976657106	78	2,400	SH	DEFINED	2,3	2,400

WJ COMMUNICATIONS INC	COMMON	929284107	3,914	1,105,700	SH	DEFINED	1	1,105,700
WJ COMMUNICATIONS INC	COMMON	929284107	1,241	350,500	SH	DEFINED	2	350,500

WOLVERINE WORLD WIDE	COMMON	978097103	725	27,600	SH	DEFINED	1	27,600
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WRIGHT MEDICAL GROUP INC	COMMON	98235T107	7,351	206,500	SH	DEFINED	1	206,500
WRIGHT MEDICAL GROUP INC	COMMON	98235T107	2,332	65,500	SH	DEFINED	2	65,500

WRIGLEY WM JR CO	COMMON	982526105	1	17	SH	DEFINED	5	17
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WSFS FINANCIAL CORP	COMMON	929328102	224	4,600	SH	DEFINED	1	4,600
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<TABLE>											
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WYETH	COMMON	983024100	401,427	11,101,420	SH	DEFINED	1	11,101,420	<C>	<C>	
WYETH	COMMON	983024100	14,822	409,900	SH	DEFINED	2	409,900	<C>	<C>	
WYETH	COMMON	983024100	11,819	326,837	SH	DEFINED	5	326,837	<C>	<C>	
WYETH	COMMON	983024100	84,614	2,340,000	SH	DEFINED	1,2	2,340,000	<C>	<C>	
WYETH	COMMON	983024100	618	17,100	SH	DEFINED	2,3	17,100	<C>	<C>	

WYSDOM INC	COMMON	983600107	39	12,145	SH	DEFINED	1,4	12,145
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XEROX CORP	COMMON	984121103	145,161	10,011,100	SH	DEFINED	1	10,011,100
XEROX CORP	COMMON	984121103	6,277	432,900	SH	DEFINED	2	432,900
XEROX CORP	COMMON	984121103	15,902	1,096,654	SH	DEFINED	5	1,096,654
XEROX CORP	COMMON	984121103	45,766	3,156,300	SH	DEFINED	1,2	3,156,300
XEROX CORP	COMMON	984121103	5,223	360,200	SH	DEFINED	1,4	360,200
XEROX CORP	COMMON	984121103	59	4,100	SH	DEFINED	2,3	4,100

XICOR INC	COMMON	984903104	9,078	600,000	SH	DEFINED	1	600,000
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XICOR INC	COMMON	984903104	2,870	189,700	SH	DEFINED	2	189,700
XILINX INC	COMMON	983919101	97,703	2,933,140	SH	DEFINED	1	2,933,140
XILINX INC	COMMON	983919101	18,354	551,000	SH	DEFINED	2	551,000
XILINX INC	COMMON	983919101	11,810	354,552	SH	DEFINED	5	354,552
XILINX INC	COMMON	983919101	29,246	878,000	SH	DEFINED	1,2	878,000
XILINX INC	COMMON	983919101	436	13,100	SH	DEFINED	1,4	13,100
XILINX INC	COMMON	983919101	30	900	SH	DEFINED	2,3	900
XM SATELLITE RADIO HOLD- CL A	COMMON	983759101	682	25,000	SH	DEFINED	1	25,000
XM SATELLITE RADIO HOLD- CL A	COMMON	983759101	136	5,000	SH	DEFINED	6	5,000
XM SATELLITE RADIO WT	COMMON	98375Y130	220	4,000	SH	DEFINED	1	4,000
XO COMMUNICATIONS INC CL A- WTS	COMMON	983764143	101	67,396	SH	DEFINED	1	67,396
XO COMMUNICATIONS INC CL B-WTS	COMMON	983764150	49	46,796	SH	DEFINED	1	46,796
XO COMMUNICATIONS INC CL WT	COMMON	983764168	40	56,796	SH	DEFINED	1	56,796

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XTO ENERGY INC	COMMON	98385X106	66,225	2,223,074	SH	DEFINED	1	2,223,074			
XTO ENERGY INC	COMMON	98385X106	8,094	271,686	SH	DEFINED	2	271,686			
XTO ENERGY INC	COMMON	98385X106	21,364	717,174	SH	DEFINED	5	717,174			
XTO ENERGY INC	COMMON	98385X106	23,832	800,000	SH	DEFINED	1,2	800,000			
XTO ENERGY INC	COMMON	98385X106	592	19,875	SH	DEFINED	1,4	19,875			
XTO ENERGY INC	COMMON	98385X106	150	5,037	SH	DEFINED	2,3	5,037			
XYRATEX LTD	COMMON	G98268108	7,150	558,600	SH	DEFINED	1	558,600			
XYRATEX LTD	COMMON	G98268108	320	25,000	SH	DEFINED	6	25,000			
YAHOO! INC	COMMON	984332106	135,924	3,741,380	SH	DEFINED	1	3,741,380			
YAHOO! INC	COMMON	984332106	17,489	481,390	SH	DEFINED	2	481,390			
YAHOO! INC	COMMON	984332106	86	2,361	SH	DEFINED	5	2,361			
YAHOO! INC	COMMON	984332106	176,201	4,850,000	SH	DEFINED	1,2	4,850,000			
YAHOO! INC	COMMON	984332106	1,297	35,700	SH	DEFINED	2,3	35,700			
YANKEE CANDLE CO	COMMON	984757104	20,352	695,800	SH	DEFINED	1	695,800			
YELLOW ROADWAY CORP	COMMON	985577105	1	24	SH	DEFINED	5	24			
YORK INTERNATIONAL CORP.	COMMON	986670107	5,577	135,800	SH	DEFINED	1	135,800			
YUKOS ADR	COMMON	98849W108	1,111	34,936	SH	DEFINED	1	34,936			
YUM BRANDS INC	COMMON	988498101	69,991	1,880,480	SH	DEFINED	1	1,880,480			
YUM BRANDS INC	COMMON	988498101	2,332	62,660	SH	DEFINED	2	62,660			
YUM BRANDS INC	COMMON	988498101	33	883	SH	DEFINED	5	883			
YUM BRANDS INC	COMMON	988498101	18,610	500,000	SH	DEFINED	1,2	500,000			
YUM BRANDS INC	COMMON	988498101	149	4,000	SH	DEFINED	2,3	4,000			
ZALE CORP	COMMON	988858106	1,167	42,800	SH	DEFINED	2	42,800			
ZEBRA TECHNOLOGIES CORP	COMMON	989207105	8,021	92,200	SH	DEFINED	1	92,200			
ZIMMER HOLDINGS INC	COMMON	98956P102	198,608	2,251,790	SH	DEFINED	1	2,251,790			
ZIMMER HOLDINGS INC	COMMON	98956P102	40,524	459,460	SH	DEFINED	2	459,460			
ZIMMER HOLDINGS INC	COMMON	98956P102	118	1,340	SH	DEFINED	5	1,340			
ZIMMER HOLDINGS INC	COMMON	98956P102	116,327	1,318,900	SH	DEFINED	1,2	1,318,900			
ZIMMER HOLDINGS INC	COMMON	98956P102	3,625	41,100	SH	DEFINED	1,4	41,100			
ZIMMER HOLDINGS INC	COMMON	98956P102	878	9,950	SH	DEFINED	2,3	9,950			

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ZIONS BANCORPORATION	COMMON	989701107	15,828	257,570	SH	DEFINED	1	257,570			
ZOLL MEDICAL CORP	COMMON	989922109	4,396	125,300	SH	DEFINED	1	125,300			
ZOLL MEDICAL CORP	COMMON	989922109	1,393	39,700	SH	DEFINED	2	39,700			
ZORAN CORP	COMMON	98975F101	7,529	410,300	SH	DEFINED	1	410,300			
ZORAN CORP	COMMON	98975F101	2,009	109,500	SH	DEFINED	2	109,500			
ZURICH REGCAPS PFD TR III	PREFERRED	989939202	16,088	16,500	SH	DEFINED	1	16,500			

