

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR/A

Initial quarterly Form 13F holdings report filed by institutional managers [amend]

Filing Date: **2003-02-10** | Period of Report: **2002-12-31**
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FILER

OPPENHEIMER FUNDS INC

CIK: **728889** | State of Incorporation: **CO** | Fiscal Year End: **1231**
Type: **13F-HR/A** | Act: **34** | File No.: **028-00203** | Film No.: **03547733**

Mailing Address
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212-323-0200

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: Dec 31, 2002

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

Institutional Investment Manager Filing this Report:

Name: OppenheimerFunds, Inc.
Address: 6803 S. Tucson Way
Centennial, CO 80112-3924

Form 13F File Number: 28-203

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: Mark Corns
Title: Compliance Manager
Phone: (303) 768-2449 (For questions related to current holdings or cusips included)
(For all other inquiries call (212) 323-0200)

Signature, Place, and Date of Signing:

Mark Corns Centennial, CO Feb 10, 2003

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).)

List of Other Managers Reporting for this Manager: None

<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
AAON INC	COMMON STOCK	000360206	2666	144650	SOLE			144650
AAR CORP	COMMON STOCK	000361105	224	43500	SOLE			43500
ADC TELECOMMUNICATIONS	COMMON STOCK	000886101	2113	1011100	SOLE			1011100
ABN AMRO HLDG N V	COMMON STOCK	000937102	86	5290	DEFINED	03		5290
AEP INDUSTRIES INC	COMMON STOCK	001031103	397	30400	SOLE			30400
AFC ENTERPRISES INC	COMMON STOCK	00104Q107	181	8600	SOLE			8600
AFLAC INC	COMMON STOCK	001055102	42883	1423735	DEFINED	03		1423735
AGCO CORP	COMMON STOCK	001084102	6299	285000	SOLE			285000
AK STEEL HLDG CORP	COMMON STOCK	001547108	3383	422900	SOLE			422900
AMB PROPERTY CORP	COMMON STOCK	00163T109	120	4400	SOLE			4400
AMC ENTERTAINMENT INC	COMMON STOCK	001669100	793	89600	SOLE			89600
AMN HEALTHCARE SVCS	COMMON STOCK	001744101	1133	67000	SOLE			67000
AMR CORPORATION - DEL	COMMON STOCK	001765106	11241	1703200	SOLE			1703200
AOL TIME WARNER	COMMON STOCK	00184A105	204045	15575966	DEFINED	03		15575966
APAC TELESERVICES INC	COMMON STOCK	00185E106	11	4900	SOLE			4900
ATI TECHNOLOGIES INC	COMMON STOCK	001941103	1332	286400	SOLE			286400
AT&T CORP	COMMON STOCK	001957505	118452	4536625	DEFINED	02 03		4536625
AT&T WIRELESS SERVICES	COMMON STOCK	00209A106	19800	3504538	DEFINED	02 03		3504538
AVI BIOPHARMA INC	COMMON STOCK	002346104	226	45200	SOLE			45200
AAIPHARMA INC	COMMON STOCK	00252W104	1659	118300	SOLE			118300
AARON RENTS INC	COMMON STOCK	002535201	1700	77700	SOLE			77700

ABBOTT LABORATORIES	COMMON STOCK	002824100	147390	3684740	DEFINED	02 03	3684740
ABERCROMBIE & FITCH CL A	COMMON STOCK	002896207	10451	510800	SOLE		510800
ABGENIX INC	COMMON STOCK	00339B107	884	120000	SOLE		120000
ABIOMED INC	COMMON STOCK	003654100	194	53200	SOLE		53200
ABLE LABORATORIES INC	COMMON STOCK	00371N407	58	5000	SOLE		5000
ACCREDO HEALTH	COMMON STOCK	00437V104	6065	172050	SOLE		172050
ACTIVISION INC	COMMON STOCK	004930202	3742	256500	SOLE		256500
ACTION PERFORMANCE	COMMON STOCK	004933107	15756	829275	SOLE		829275
ACTEL CORPORATION	COMMON STOCK	004934105	4000	246600	SOLE		246600
ACTERNA CORP	COMMON STOCK	00503U105	9	54100	SOLE		54100
ACTIVE POWER INC	COMMON STOCK	00504W100	823	462500	SOLE		462500
ACTIVCARD SA -SPON ADR	AMER DEP RECEIPT	00505N109	3202	374500	SOLE		374500
ACTUANT CORP-CL A	COMMON STOCK	00508X203	5430	116900	SOLE		116900
ACUITY BRANDS INC	COMMON STOCK	00508Y102	581	42900	SOLE		42900
ACXIOM CORPORATION	COMMON STOCK	005125109	363	23600	SOLE		23600
ADAPTEC INC.	COMMON STOCK	00651F108	2814	498100	SOLE		498100
ADMINISTAFF INC	COMMON STOCK	007094105	14	2287	SOLE		2287
ADOBE SYSTEMS INC.	COMMON STOCK	00724F101	761	30700	SOLE		30700
ADOLOR CORPORATION	COMMON STOCK	00724X102	313	22500	SOLE		22500
ADTRAN INC	COMMON STOCK	00738A106	3353	101900	SOLE		101900
ADVANCE AUTO PARTS	COMMON STOCK	00751Y106	4431	90604	SOLE		90604
ADVANCED DIGITAL INFO	COMMON STOCK	007525108	3130	466500	SOLE		466500
ADVANCED NEUROMODUALTION	COMMON STOCK	00757T101	8094	230600	SOLE		230600
ADVISORY BOARD CO	COMMON STOCK	00762W107	16	546	SOLE		546
ADVANCED MEDICAL OPTICS	COMMON STOCK	00763M108	2011	168020	SOLE		168020
AEROFLEX INC	COMMON STOCK	007768104	3533	512000	SOLE		512000
ADVANCED MICRO DEVICES	COMMON STOCK	007903107	32677	5058300	SOLE		5058300
ADVANCED MICRO CV	CONVERTIBLE BONDS	007903AE7	3765	6000000	SOLE		6000000
ADVANCEPCS	COMMON STOCK	00790K109	2	100	SOLE		100
ADVANCED ENERGY INDUSTRIE	COMMON STOCK	007973100	2676	210400	SOLE		210400
ADVANCED ENERGY	CONVERTIBLE BONDS	007973AA8	4907	6271000	SOLE		6271000
AETNA INC-NEW	COMMON STOCK	00817Y108	95055	2311640	DEFINED	03	2311640
AFFYMETRIX, INC.	COMMON STOCK	00826T108	58424	2552400	SOLE		2552400
AFFYMETRIX INC	CONVERTIBLE BONDS	00826TAD0	2576	3000000	SOLE		3000000
AFTERMARKET TECHNOLOGY	COMMON STOCK	008318107	4914	338900	SOLE		338900
AGERE SYSTEMS	COMMON STOCK	00845V100	2096	1455900	SOLE		1455900
AGERE SYSTEMS CV	CONVERTIBLE BONDS	00845VAA8	1959	2500000	SOLE		2500000
AGILENT TECHNOLOGIES INC	COMMON STOCK	00846U101	27334	1521910	DEFINED	03	1521910
AGILENT TECH INC CV	CONVERTIBLE BONDS	00846UAB7	964	1000000	SOLE		1000000
AGILE SOFTWARE CORP	COMMON STOCK	00846X105	5333	689000	SOLE		689000
AGNICO-EAGLE MINES LTD	COMMON STOCK	008474108	1962	132000	SOLE		132000
AGRIUM INC	COMMON STOCK	008916108	1020	90200	SOLE		90200
AIR PRODUCTS & CHEMICALS	COMMON STOCK	009158106	38714	905600	SOLE		905600
AIRBORNE INC	COMMON STOCK	009269101	2355	158800	SOLE		158800
AIRGAS INC	COMMON STOCK	009363102	1987	115200	SOLE		115200
AIRTRAN HOLDINGS INC	COMMON STOCK	00949P108	1761	451600	SOLE		451600
AKAMAI TECHNOLOGIES	COMMON STOCK	00971T101	1222	706345	SOLE		706345
AKSYS LTD	COMMON STOCK	010196103	509	96000	SOLE		96000
Akzo Nobel NV Spon ADR	AMER DEP RECEIPT	010199305	1498	46982	DEFINED	02 03	46982
ALARIS MEDICAL INC	COMMON STOCK	011637105	839	137500	SOLE		137500
ALBANY INTL CORP CL A	COMMON STOCK	012348108	500	24200	SOLE		24200
ALBERMARLE CORP.	COMMON STOCK	012653101	509	17900	SOLE		17900
ALBERTSON'S INC	COMMON STOCK	013104104	84166	3781059	DEFINED	02 03	3781059
ALCAN INC	COMMON STOCK	013716105	334553	11333100	SOLE		11333100
ALCOA INC	COMMON STOCK	013817101	168635	7402806	DEFINED	02 03	7402806
ALCATEL ALSTHOM ADR	AMER DEP RECEIPT	013904305	1	205	DEFINED	03	205
ALDERWOODS GROUP INC	COMMON STOCK	014383103	26	5400	SOLE		5400
ALEXANDER & BALDWIN INC.	COMMON STOCK	014482103	761	29500	SOLE		29500
ALEXANDRIA R E EQUITIES I	COMMON STOCK	015271109	4426	103900	SOLE		103900
ALEXION PHARMACEUTICALS	COMMON STOCK	015351109	35300	2500000	SOLE		2500000
ALFA CORPORATION	COMMON STOCK	015385107	1148	95600	SOLE		95600
ALICO INC	COMMON STOCK	016230104	13	500	SOLE		500
ALKERMES INC	COMMON STOCK	01642T108	211	33600	SOLE		33600
ALLEGHENY TECH., INC.	COMMON STOCK	01741R102	829	133160	DEFINED	03	133160
ALLEGIANC BANCORP INC	COMMON STOCK	017476102	352	19300	SOLE		19300
ALLEGIANCE TELECOM INC	COMMON STOCK	01747T102	276	412200	SOLE		412200
ALLEN TELECOM INC	COMMON STOCK	018091108	2336	246700	SOLE		246700
ALLERGAN INCORPORATED	COMMON STOCK	018490102	262	4550	SOLE		4550
ALLIANCE GAMING CORP	COMMON STOCK	01859P609	6110	358800	SOLE		358800
ALLIANCE IMAGING INC	COMMON STOCK	018606202	116	21800	SOLE		21800
ALLIANT CORP	COMMON STOCK	018802108	652	39400	SOLE		39400
ALLIANT TECHSYSTEMS INC.	COMMON STOCK	018804104	56364	904000	SOLE		904000
ALLIANZ AKTIENGESELLSCHAFT	COMMON STOCK	018805101	1	100	DEFINED	03	100
ALLIED IRISH BKS P L C	COMMON STOCK	019228402	9	335	DEFINED	03	335
ALLIED RESEARCH CORP	COMMON STOCK	019483106	244	13200	SOLE		13200
ALLIED WASTE INDUSTRIES	COMMON STOCK	019589308	887	88700	SOLE		88700
ALLOS THERAPEUTICS INC	COMMON STOCK	019777101	150	20000	SOLE		20000
ALLOY INC.	COMMON STOCK	019855105	1524	139200	SOLE		139200
ALLSCRIPTS HEALTHCARE	COMMON STOCK	01988P108	21	8800	SOLE		8800

ALLSTATE CORPORATION	COMMON STOCK	020002101	163226	4412708	DEFINED	02 03	4412708
ALLTEL CORP	COMMON STOCK	020039103	5	100	SOLE		100
ALLTEL CORP CV PFD NOV7	CONV PREF STOCK	020039822	5679	110000	SOLE		110000
ALTERA CORPORATION	COMMON STOCK	021441100	18514	1500300	SOLE		1500300
ALTIRIS INC	COMMON STOCK	02148M100	525	33000	SOLE		33000
AMAZON.COM INC	COMMON STOCK	023135106	26565	1406320	SOLE		1406320
AMBAC FINANCIAL GROUP INC	COMMON STOCK	023139108	157559	2801536	DEFINED	03	2801536
AMBASSADORS GROUP INC	COMMON STOCK	023177108	43	3300	SOLE		3300
AMCOL INT'L CORP	COMMON STOCK	02341W103	397	68500	SOLE		68500
AMERADA HESS CORP.	COMMON STOCK	023551104	91469	1661570	SOLE		1661570
AMERICA ONLINE INC CV	CONVERTIBLE BONDS	02364JAC8	41903	7550000	SOLE		7550000
AMERICAN AXLE & MFG HLDGS	COMMON STOCK	024061103	12291	524800	SOLE		524800
AMERICAN CAPITAL STRATEGY	COMMON STOCK	024937104	889	41210	DEFINED	03	41210
AMERICAN ELEC POWER	COMMON STOCK	025537101	5193	190000	DEFINED	03	190000
AMERICAN EAGLE OUTFITTERS	COMMON STOCK	02553E106	2104	152700	SOLE		152700
AMERICAN EXPRESS COMPANY	COMMON STOCK	025816109	343059	9704648	DEFINED	02 03	9704648
AMERICAN FINL GROUP INC	COMMON STOCK	025932104	1163	50400	SOLE		50400
AMERICAN FINANCIAL HLDGS	COMMON STOCK	026075101	914	30600	SOLE		30600
AMER GREETINGS CORP	COMMON STOCK	026375105	16696	1056700	DEFINED	02	1056700
AMERICAN HOME MTG HLDG	COMMON STOCK	02660M108	279	25400	SOLE		25400
AMERICAN INTERNTL GP	COMMON STOCK	026874107	339332	5865719	DEFINED	02 03	5865719
AMERICAN ITALIAN PASTA CO	COMMON STOCK	027070101	2396	66600	SOLE		66600
AMERICAN MEDICAL SECURITY	COMMON STOCK	02744P101	1034	73950	SOLE		73950
AMERICAN PHARMACEUTICAL	COMMON STOCK	02886P109	1424	80000	SOLE		80000
AMERICAN POWER CONVERSION	COMMON STOCK	029066107	492	32500	SOLE		32500
AMERICAN STANDARD COS INC	COMMON STOCK	029712106	377	5300	SOLE		5300
AMERICAN TOWER CORP	COMMON STOCK	029912201	1059	300000	SOLE		300000
AMERICAN TOWER CV	CONVERTIBLE BONDS	029912AD4	349	500000	SOLE		500000
AMERICAN WOODMARK	COMMON STOCK	030506109	2731	57500	SOLE		57500
AMERICREDIT CORP	COMMON STOCK	03060R101	1702	219900	SOLE		219900
AMERISTAR CASINOS INC	COMMON STOCK	03070Q101	1472	104400	SOLE		104400
AMERON INTL CORP	COMMON STOCK	030710107	165	3000	SOLE		3000
AMERUS GROUP CO	COMMON STOCK	03072M108	1764	62405	DEFINED	03	62405
AMERISOURCEBERGEN CORP	COMMON STOCK	03073E105	112731	2075700	SOLE		2075700
AMERIGROUP CORP	COMMON STOCK	03073T102	2789	92000	SOLE		92000
AMERITRADE HOLDING CORP	COMMON STOCK	03074K100	19	3300	SOLE		3300
AMGEN INCORPORATED	COMMON STOCK	031162100	186834	3865010	DEFINED	03	3865010
AMKOR TECHNOLOGY INC	COMMON STOCK	031652100	2987	627500	SOLE		627500
AMKOR TECHNOLOGIES INC	CONVERTIBLE BONDS	031652AN0	18769	32500000	SOLE		32500000
AMSOUTH BANCORPORATION	COMMON STOCK	032165102	26941	1403200	SOLE		1403200
AMSURG CORP	COMMON STOCK	03232P405	2227	109000	SOLE		109000
AMYLIN PHARMACEUTICALS	COMMON STOCK	032346108	1130	70000	SOLE		70000
ANADARKO PETROLEUM CORP.	COMMON STOCK	032511107	160432	3349315	DEFINED	03	3349315
ANALOG DEVICES INC.	COMMON STOCK	032654105	22560	945100	SOLE		945100
ANALOGIC CORP	COMMON STOCK	032657207	297	5900	SOLE		5900
ANCHOR BANCORP INC/WI	COMMON STOCK	032839102	818	39400	SOLE		39400
ANGELICA CORP	COMMON STOCK	034663104	1280	62000	SOLE		62000
ANGLOGOLD LTD SPON ADR	AMER DEP RECEIPT	035128206	10751	313807	SOLE		313807
ANHEUSER-BUSCH COS INC	COMMON STOCK	035229103	189907	3923700	DEFINED	03	3923700
ANNALY MORTGAGE MANAGEMEN	COMMON STOCK	035710409	3243	172500	SOLE		172500
ANNTAYLOR STORES CORP	COMMON STOCK	036115103	17012	833110	DEFINED	03	833110
ANSOFT CORP	COMMON STOCK	036384105	1051	170900	SOLE		170900
ANSYS, INC.	COMMON STOCK	03662Q105	1559	77200	SOLE		77200
ANTHEM INC	COMMON STOCK	03674B104	41193	654903	SOLE		654903
ANTEON INTL CORP	COMMON STOCK	03674E108	5547	231120	SOLE		231120
ANTHRACITE CAPITAL INC	COMMON STOCK	037023108	10083	925000	SOLE		925000
ANWORTH MORTGAGE ASSET	COMMON STOCK	037347101	436	34650	SOLE		34650
AON CORP	COMMON STOCK	037389103	9	495	DEFINED	03	495
APACHE CORPORATION	COMMON STOCK	037411105	27924	489977	DEFINED	03	489977
APARTMENT INVT & MGMT	COMMON STOCK	03748R101	57	1525	SOLE		1525
APEX MORTGAGE CAPITAL INC	COMMON STOCK	037564101	149	22800	SOLE		22800
APOGEE ENTERPRISES INC	COMMON STOCK	037598109	2	200	SOLE		200
APHTON CORP	COMMON STOCK	03759P101	33	8600	SOLE		8600
APOLLO GROUP INC -CL A	COMMON STOCK	037604105	15215	345800	SOLE		345800
U OF PHOENIX ONLINE	COMMON STOCK	037604204	4952	138166	SOLE		138166
APOGENT TECHNOLOGIES INC	COMMON STOCK	03760A101	5034	242000	SOLE		242000
APPLE COMPUTER INC	COMMON STOCK	037833100	10259	715900	SOLE		715900
APPLEBEE'S INTERNATIONAL	COMMON STOCK	037899101	4545	196000	SOLE		196000
APRIA HEALTHCARE GROUP	COMMON STOCK	037933108	17185	772700	SOLE		772700
APPLERA CORP-APPLIED BIO	COMMON STOCK	038020103	90178	5141300	SOLE		5141300
APPLERA CORP-CELERA GEN	COMMON STOCK	038020202	2802	293400	SOLE		293400
APPLICA INC	COMMON STOCK	03815A106	103	20600	SOLE		20600
APPLIED MATERIALS INC.	COMMON STOCK	038222105	140327	10769580	DEFINED	03	10769580
APPLIED MICRO CIRCUITS	COMMON STOCK	03822W109	16109	4365700	SOLE		4365700
AQUILA INC	COMMON STOCK	03840P102	89	50300	SOLE		50300
ARAMARK CORP CL B	COMMON STOCK	038521100	82	3500	SOLE		3500
ARBITRON INC	COMMON STOCK	03875Q108	2023	60400	SOLE		60400
ARCHER-DANIELS MIDLAND	COMMON STOCK	039483102	130	10500	DEFINED	03	10500
ARCHSTONE-SMITH TRUST	COMMON STOCK	039583109	7909	336000	SOLE		336000

ARGONAUT GROUP INC	COMMON STOCK	040157109	107	7220	DEFINED	03	7220
ARIAD PHARMACEUTICALS INC	COMMON STOCK	04033A100	80	34400	SOLE		34400
ARQULE INC	COMMON STOCK	04269E107	133	43600	SOLE		43600
ARRIS GROUP INC	COMMON STOCK	04269Q100	451	126400	SOLE		126400
ARRAY BIOPHARMA	COMMON STOCK	04269X105	380	68400	SOLE		68400
ARROW ELECTRONICS INC	COMMON STOCK	042735100	1279	100000	SOLE		100000
ARROW FINANCIAL CORP	COMMON STOCK	042744102	957	31096	SOLE		31096
ARROW INTERNATIONAL INC	COMMON STOCK	042764100	163	4000	SOLE		4000
ARTESYN TECHNOLOGIES INC	COMMON STOCK	043127109	90	23500	SOLE		23500
ARVINMERITOR INC	COMMON STOCK	043353101	6878	412600	SOLE		412600
ASBURY AUTOMOTIVE GROUP	COMMON STOCK	043436104	198	23500	SOLE		23500
ASHANTI GOLDFIELDS GDR	GLOBAL DEP RECEIPT	043743202	8782	1501220	SOLE		1501220
ASHLAND INC	COMMON STOCK	044204105	11555	405000	SOLE		405000
ASHWORTH INC.	COMMON STOCK	04516H101	46	7200	SOLE		7200
ASIAINFO HOLDINGS INC	COMMON STOCK	04518A104	951	150000	SOLE		150000
ASPECT COMMUNICATIONS	COMMON STOCK	04523Q102	345	121600	SOLE		121600
ASPEN TECHNOLOGY INC.	COMMON STOCK	045327103	453	160000	SOLE		160000
ASTORIA FINL CORP	COMMON STOCK	046265104	19553	720200	SOLE		720200
ASTRAZENECA PLC	COMMON STOCK	046353108	104	2956	DEFINED	03	2956
ASYST TECHNOLOGIES, INC.	COMMON STOCK	04648X107	1571	213800	SOLE		213800
ATHEROGENICS INC	COMMON STOCK	047439104	205	27600	SOLE		27600
ATLANTIC COAST AIRLINES	COMMON STOCK	048396105	564	46900	SOLE		46900
ATMEL CORP	COMMON STOCK	049513104	11366	5096800	SOLE		5096800
AUDIOVOX CORP -CL A	COMMON STOCK	050757103	362	35000	SOLE		35000
AUTODESK INC.	COMMON STOCK	052769106	5926	414400	SOLE		414400
AUTOLIV INC	COMMON STOCK	052800109	925	44200	SOLE		44200
AUTOMATIC DATA PROC	COMMON STOCK	053015103	35803	912170	DEFINED	03	912170
AUTONATION INC.	COMMON STOCK	05329W102	10175	810100	SOLE		810100
AUTOZONE INC.	COMMON STOCK	053332102	34560	489180	DEFINED	03	489180
AVANEX CORP	COMMON STOCK	05348W109	319	312900	SOLE		312900
AVAYA INC	COMMON STOCK	053499109	2769	1130100	SOLE		1130100
Aventis SA Spon ADR	AMER DEP RECEIPT	053561106	3534	65210	DEFINED	02 03	65210
VERY DENNISON CORP	COMMON STOCK	053611109	45	730	DEFINED	03	730
AVIALL	COMMON STOCK	05366B102	1080	134095	DEFINED	03	134095
AVID TECHNOLOGY INC	COMMON STOCK	05367P100	16630	724600	SOLE		724600
AVNET INCORPORATED	COMMON STOCK	053807103	11221	1036135	DEFINED	03	1036135
AVON PRODUCTS INC	COMMON STOCK	054303102	34273	636194	DEFINED	02 03	636194
AXA SPONSORED ADR	COMMON STOCK	054536107	533	39640	DEFINED	03	39640
AXCELIS TECHNOLOGIES	COMMON STOCK	054540109	2911	519000	SOLE		519000
AZTAR CORP	COMMON STOCK	054802103	4862	340500	SOLE		340500
BB&T CORPORATION	COMMON STOCK	054937107	3743	101200	SOLE		101200
BG PLC ADR FNL INSTLLM	COMMON STOCK	055434203	6	280	DEFINED	03	280
BJ SERVICES CO	COMMON STOCK	055482103	54649	1691390	SOLE		1691390
BJ'S WHOLESALE CLUB INC	COMMON STOCK	05548J106	11319	618500	SOLE		618500
BOC GROUP PLC	COMMON STOCK	055617609	5	195	DEFINED	03	195
BP PLC - ADR	AMER DEP RECEIPT	055622104	236021	5806176	DEFINED	02 03	5806176
BRE PROPERTIES -CL A	COMMON STOCK	05564E106	100	3200	SOLE		3200
BT Group PLC ADR	AMER DEP RECEIPT	05577E101	2017	64372	DEFINED	02 03	64372
BWAY CORP	COMMON STOCK	056039100	1286	65000	SOLE		65000
BAKER (MICHAEL) CORP	COMMON STOCK	057149106	48	4400	SOLE		4400
BALDOR ELECTRIC	COMMON STOCK	057741100	168	8500	SOLE		8500
BALL CORP	COMMON STOCK	058498106	30335	592600	DEFINED	03	592600
BANCFIRST CORP	COMMON STOCK	05945F103	216	4600	SOLE		4600
Banco Bilbao Vizcaya ADR	AMER DEP RECEIPT	05946K101	2269	233649	DEFINED	02 03	233649
BANK OF AMERICA CORP.	COMMON STOCK	060505104	416815	5991310	DEFINED	02 03	5991310
BANK OF HAWAII CORP	COMMON STOCK	062540109	893	29400	SOLE		29400
BANK MUTUAL CORP	COMMON STOCK	063748107	1020	44100	SOLE		44100
BANK OF THE OZARKS	COMMON STOCK	063904106	21	900	SOLE		900
BANK OF N Y CO	COMMON STOCK	064057102	185410	7738320	DEFINED	03	7738320
BANK ONE CORP	COMMON STOCK	06423A103	398684	10907900	DEFINED	02 03	10907900
BANKATLANTIC BANCORP INC	COMMON STOCK	065908501	6411	678400	SOLE		678400
BANKNORTH GROUP INC	COMMON STOCK	06646R107	9	400	SOLE		400
BANKUNITED FINANCIAL -A	COMMON STOCK	06652B103	2157	133300	SOLE		133300
C R BARD, INCORPORATED	COMMON STOCK	067383109	17	300	SOLE		300
Barclays PLC Spon ADR	AMER DEP RECEIPT	06738E204	2025	81970	DEFINED	02 03	81970
BARNES & NOBLE INC.	COMMON STOCK	067774109	1816	100500	SOLE		100500
BARNES GROUP INC	COMMON STOCK	067806109	1571	77200	SOLE		77200
BARRICK GOLD CORP	COMMON STOCK	067901108	27781	1802800	SOLE		1802800
BARR LABORATORIES INC	COMMON STOCK	068306109	10	161	SOLE		161
BARRA INC	COMMON STOCK	068313105	3154	104000	SOLE		104000
BAXTER INTERNATIONAL	COMMON STOCK	071813109	82886	2960204	DEFINED	02 03	2960204
BAXTER INTERNATIONAL CV	CONV PREF STOCK	071813406	9269	185000	SOLE		185000
BAY VIEW CAPITAL COR	COMMON STOCK	07262L101	729	126800	SOLE		126800
BBVA BANCO FRANCES ADR	AMER DEP RECEIPT	07329M100	119	40833	SOLE		40833
BEA SYSTEMS INC	COMMON STOCK	073325102	9014	785900	SOLE		785900
BEA SYSTEMS INC CV	CONVERTIBLE BONDS	073325AD4	4550	5000000	SOLE		5000000
BEAR STEARNS	COMMON STOCK	073902108	27327	460050	DEFINED	03	460050
BEASLEY BROADCAST GRP CLA	COMMON STOCK	074014101	26	2200	SOLE		2200
BEAZER HOMES USA INC	COMMON STOCK	07556Q105	10789	178031	SOLE		178031

BEBE STORES INC	COMMON STOCK	075571109	245	18300	SOLE		18300
BECKMAN COULTER INC	COMMON STOCK	075811109	9083	307700	DEFINED	02	307700
BECTON DICKINSON & COMPAN	COMMON STOCK	075887109	34677	1129900	SOLE		1129900
BED BATH & BEYOND INC.	COMMON STOCK	075896100	272013	7877590	SOLE		7877590
BEL FUSE INC-CL A	COMMON STOCK	077347201	154	8500	SOLE		8500
BELDEN	COMMON STOCK	077459105	1273	83632	DEFINED	02 03	83632
BELLSOUTH CORPORATION	COMMON STOCK	079860102	120924	4674330	DEFINED	03	4674330
BELO CORP-CL A	COMMON STOCK	080555105	464	21800	DEFINED	02	21800
BENCHMARK ELECTRONICS INC	COMMON STOCK	08160H101	13318	464700	SOLE		464700
BENIHANA INC - CL A	COMMON STOCK	082047200	1	75	SOLE		75
BENTLEY PHARMACEUTICALS	COMMON STOCK	082657107	128	15900	SOLE		15900
W.R. BERKLEY	COMMON STOCK	084423102	7629	192600	SOLE		192600
BERKSHIRE HATH- B	COMMON STOCK	084670207	99331	40995	SOLE		40995
BERKSHIRE HILLS BANCORP	COMMON STOCK	084680107	259	11000	SOLE		11000
BERRY PETROLEUM - CL A	COMMON STOCK	085789105	39	2300	SOLE		2300
BEST BUY COMPANY INC.	COMMON STOCK	086516101	64459	2669096	DEFINED	03	2669096
BEVERLY ENTERPRISES	COMMON STOCK	087851309	713	250000	SOLE		250000
BHP LTD SPONSORED ADR	COMMON STOCK	088606108	4	375	DEFINED	03	375
BIG 5 SPORTING GOODS CORP	COMMON STOCK	08915P101	1041	96500	SOLE		96500
BIG LOTS INC	COMMON STOCK	089302103	11058	835800	SOLE		835800
BIO-RAD LABS -CL A	COMMON STOCK	090572207	3166	81800	SOLE		81800
BIO-REFERENCE LABS INC	COMMON STOCK	09057G602	9	1400	SOLE		1400
BIOGEN INC.	COMMON STOCK	090597105	20	510	SOLE		510
BIOMET INC.	COMMON STOCK	090613100	43227	1508280	SOLE		1508280
BIOMARIN PHARMACEUTICAL I	COMMON STOCK	09061G101	388	55000	SOLE		55000
BIOSITE INC	COMMON STOCK	090945106	4892	143800	SOLE		143800
BIORELIANCE CORP	COMMON STOCK	090951104	2266	97800	SOLE		97800
BLACK & DECKER CORPORATIO	COMMON STOCK	091797100	23021	536750	DEFINED	03	536750
BLAIR CORP	COMMON STOCK	092828102	529	22700	SOLE		22700
H & R BLOCK INCORPORATED	COMMON STOCK	093671105	54561	1357256	DEFINED	03	1357256
BLOCKBUSTER INC- CL A	COMMON STOCK	093679108	1103	90000	SOLE		90000
BLUE RHINO CORP	COMMON STOCK	095811105	1687	97000	SOLE		97000
BOB EVANS FARMS	COMMON STOCK	096761101	780	33400	SOLE		33400
BOEING CO.	COMMON STOCK	097023105	250848	7603770	DEFINED	03	7603770
BOISE CASCADE CORP	COMMON STOCK	097383103	5312	210600	DEFINED	03	210600
BORDERS GROUP	COMMON STOCK	099709107	15235	946300	SOLE		946300
BORG-WARNER AUTOMOTIVE	COMMON STOCK	099724106	20713	410800	SOLE		410800
BORLAND SOFTWARE CORP	COMMON STOCK	099849101	4444	361300	SOLE		361300
BOSTON BEER CO., INC	COMMON STOCK	100557107	400	28000	SOLE		28000
BOSTON COMM GROUP	COMMON STOCK	100582105	1426	112200	SOLE		112200
BOSTON PROPERTIES	COMMON STOCK	101121101	111	3000	SOLE		3000
BOSTON SCIENTIFIC CORP	COMMON STOCK	101137107	3542	83302	SOLE		83302
BOWATER INC.	COMMON STOCK	102183100	9384	223700	SOLE		223700
BOWNE & CO.	COMMON STOCK	103043105	1888	158000	SOLE		158000
BOYD GAMING CORP	COMMON STOCK	103304101	8711	620000	SOLE		620000
BOYDS COLLECTION LTD	COMMON STOCK	103354106	31	4600	SOLE		4600
BOYKIN LODGING CO	COMMON STOCK	103430104	3	300	SOLE		300
BRADLEY PHARMACEUTICALS	COMMON STOCK	104576103	605	46400	SOLE		46400
BRIDGFORD FOODS CORP	COMMON STOCK	108763103	16	1400	SOLE		1400
BRIGGS & STRATTON CORP	COMMON STOCK	109043109	2404	56600	SOLE		56600
BRIGHT HORIZONS FAM SOL	COMMON STOCK	109195107	2255	80200	SOLE		80200
BRIGHTPOINT INC.	COMMON STOCK	109473405	198	25000	SOLE		25000
BRINKER INTL INC.	COMMON STOCK	109641100	85095	2638600	SOLE		2638600
BRISTOL-MYERS SQUIBB CO.	COMMON STOCK	110122108	189477	8184744	DEFINED	02 03	8184744
BROADCOM CORP	COMMON STOCK	111320107	51621	3427700	SOLE		3427700
BROADVISION INC	COMMON STOCK	111412607	68	20000	SOLE		20000
BROADWING INC.	COMMON STOCK	111620100	2689	763800	SOLE		763800
BROCADE COMM SYSTEMS	COMMON STOCK	111621108	11404	2754500	SOLE		2754500
BROOKLINE BANCORP INC	COMMON STOCK	11373M107	3297	277025	SOLE		277025
BROOKS-PRI AUTOMATION	COMMON STOCK	11442E102	516	45000	SOLE		45000
BROWN & BROWN INC	COMMON STOCK	115236101	1438	44500	SOLE		44500
TOM BROWN INC	COMMON STOCK	115660201	41862	1667800	SOLE		1667800
BRUNSWICK CORPORATION	COMMON STOCK	117043109	19077	960555	DEFINED	03	960555
BRUSH WELLMAN	COMMON STOCK	117421107	29	5300	SOLE		5300
BUILDING MATERIAL HOLDING	COMMON STOCK	120113105	915	64000	SOLE		64000
BURLINGTON NORTH SANTA FE	COMMON STOCK	12189T104	14834	570300	SOLE		570300
BURLINGTON RESOURCES INC.	COMMON STOCK	122014103	67388	1580016	DEFINED	02 03	1580016
BUSINESS OBJECTS SA ADR	AMER DEP RECEIPT	12328X107	1841	122700	SOLE		122700
BUTLER MANUFACTURING CO	COMMON STOCK	123655102	286	14800	SOLE		14800
CB BANCSHARES INC/HI	COMMON STOCK	124785106	1062	24980	SOLE		24980
CCC INFORMATION SVCS GRP	COMMON STOCK	12487Q109	2149	121200	SOLE		121200
CBRL GROUP INC.	COMMON STOCK	12489V106	341	11307	SOLE		11307
CDI CORP	COMMON STOCK	125071100	672	24900	SOLE		24900
CDW COMPUTER CENTERS INC	COMMON STOCK	125129106	1101	25100	SOLE		25100
CEC ENTERTAINMENT INC	COMMON STOCK	125137109	7770	253100	SOLE		253100
CFS BANCORP INC	COMMON STOCK	12525D102	423	29600	SOLE		29600
CH ENERGY GROUP INC	COMMON STOCK	12541M102	1944	41700	SOLE		41700
CIGNA CORP	COMMON STOCK	125509109	32588	792525	DEFINED	03	792525
CIT GROUP INC	COMMON STOCK	125581108	112694	5749700	SOLE		5749700

CKE RESTAURANTS	COMMON STOCK	12561E105	671	156056	SOLE		156056
CLECO CORP	COMMON STOCK	12561W105	1	100	SOLE		100
CMGI INC	COMMON STOCK	125750109	1315	1340000	SOLE		1340000
CMS ENERGY CORP	COMMON STOCK	125896100	4243	449490	DEFINED	03	449490
CPI CORP	COMMON STOCK	125902106	94	6500	SOLE		6500
CPB INC	COMMON STOCK	125903104	788	28700	SOLE		28700
CSS INDS INC	COMMON STOCK	125906107	583	17600	SOLE		17600
CSK AUTO CORP	COMMON STOCK	125965103	70541	6412800	SOLE		6412800
CNA FINANCIAL CORP	COMMON STOCK	126117100	2445	95500	SOLE		95500
CNA SURETY CORP	COMMON STOCK	12612L108	225	28700	SOLE		28700
CNF TRANSPORTATION INC	COMMON STOCK	12612W104	61680	1855600	SOLE		1855600
CNET NETWORKS INC	COMMON STOCK	12613R104	1977	729600	SOLE		729600
CRH PLC ADR	AMER DEP RECEIPT	12626K203	1200	98360	DEFINED	02	98360
CSG SYSTEMS INTL INC	COMMON STOCK	126349109	1134	83100	SOLE		83100
CSX CORP	COMMON STOCK	126408103	23608	833900	SOLE		833900
CUNO INC.	COMMON STOCK	126583103	2408	72700	SOLE		72700
CVB FINANCIAL CORP	COMMON STOCK	126600105	1461	57450	SOLE		57450
CVS CORP	COMMON STOCK	126650100	86751	3474200	SOLE		3474200
CV THERAPEUTICS INC	COMMON STOCK	126667104	729	40000	SOLE		40000
CABLEVISION NY GROUP CL A	COMMON STOCK	12686C109	43128	2576366	SOLE		2576366
CABOT CORP	COMMON STOCK	127055101	234	8800	SOLE		8800
CABOT OIL & GAS CORP CL A	COMMON STOCK	127097103	2969	119800	SOLE		119800
CABOT MICROELECTRONICS	COMMON STOCK	12709P103	19791	419300	SOLE		419300
CACHE INC	COMMON STOCK	127150308	179	13000	SOLE		13000
Cadbury Schweppes PLC ADR	AMER DEP RECEIPT	127209302	3015	117748	DEFINED	02 03	117748
CADENCE DESIGN SYSTEMS	COMMON STOCK	127387108	366669	31100025	SOLE		31100025
CALIFORNIA AMPLIFIER INC	COMMON STOCK	129900106	0	24	SOLE		24
CALIFORNIA FIRST NATL BNK	COMMON STOCK	130222102	23	1800	SOLE		1800
CALIPER TECHNOLOGIES CORP	COMMON STOCK	130876105	103	34800	SOLE		34800
CALLAWAY GOLF CO.	COMMON STOCK	131193104	8295	626000	SOLE		626000
CALLON PETROLUEM CO.	COMMON STOCK	13123X102	428	127900	SOLE		127900
CALPINE CORP	COMMON STOCK	131347106	1	220	DEFINED	03	220
CALPINE CORP CV	CONVERTIBLE BONDS	131347BA3	1244	2500000	SOLE		2500000
CAMDEN NATIONAL CORP	COMMON STOCK	133034108	61	2500	SOLE		2500
CAMDEN PROPERTY TRUST	COMMON STOCK	133131102	3247	98400	SOLE		98400
CAMINUS CORP	COMMON STOCK	133766105	53	22600	SOLE		22600
CAMPBELL SOUP CO	COMMON STOCK	134429109	50965	2171500	SOLE		2171500
CANADIAN 88 ENERGY CORP	COMMON STOCK	13566G509	11	7000	SOLE		7000
CANADIAN NATL RAILWAY	COMMON STOCK	136375102	10261	246900	SOLE		246900
CANADIAN NATURAL RESOURCE	COMMON STOCK	136385101	2917	98302	SOLE		98302
CANADIAN PACIFIC RAILWAY	COMMON STOCK	13645T100	75	3800	SOLE		3800
Canon Inc Spon ADR	AMER DEP RECEIPT	138006309	3573	96977	DEFINED	02 03	96977
CAPITAL CITY BK GROUP INC	COMMON STOCK	139674105	243	6200	SOLE		6200
CAPITAL AUTOMOTIVE REIT	COMMON STOCK	139733109	237	10000	SOLE		10000
CAPITAL ONE FINANCIAL CP	COMMON STOCK	14040H105	17921	603015	DEFINED	03	603015
CAPITOL BANCORP LTD	COMMON STOCK	14056D105	329	14200	SOLE		14200
CARAUSTAR INDUSTRIES INC	COMMON STOCK	140909102	709	74770	DEFINED	03	74770
CARDIAC SCIENCE INC	COMMON STOCK	141410209	173	78100	SOLE		78100
CARDINAL HEALTH INC	COMMON STOCK	14149Y108	73339	1239040	DEFINED	03	1239040
CARDIODYNAMICS INTL CORP	COMMON STOCK	141597104	74	24000	SOLE		24000
CAREER EDUCATION CORP	COMMON STOCK	141665109	2290	57254	SOLE		57254
CAREMARK RX INC	COMMON STOCK	141705103	32003	1969420	SOLE		1969420
CARLISLE COS INC	COMMON STOCK	142339100	4643	112200	SOLE		112200
CARMAX INC	COMMON STOCK	143130102	26675	1491913	SOLE		1491913
CARNIVAL CORP	COMMON STOCK	143658102	201384	8071520	SOLE		8071520
CARRAMERICA REALTY CORP	COMMON STOCK	144418100	7700	307400	SOLE		307400
CARREKER CORPORATION	COMMON STOCK	144433109	404	89100	SOLE		89100
CASCADE BANCORP	COMMON STOCK	147154108	286	20700	SOLE		20700
CASCADE CORP	COMMON STOCK	147195101	2	100	SOLE		100
CASH AMERINTL INC	COMMON STOCK	14754D100	2219	233100	SOLE		233100
CASUAL MALE RETAIL GROUP	COMMON STOCK	148711104	7005	1810000	SOLE		1810000
CATAPULT COMMUNICATIONS	COMMON STOCK	149016107	842	70500	SOLE		70500
CATERPILLAR INC	COMMON STOCK	149123101	71094	1554989	DEFINED	02 03	1554989
CATHAY BANCORP	COMMON STOCK	149150104	456	12000	SOLE		12000
CELL GENESYS INC.	COMMON STOCK	150921104	2290	205400	SOLE		205400
CELESTICA INC	COMMON STOCK	15101Q108	120	8500	SOLE		8500
CELESTICA INC	CONVERTIBLE BONDS	15101QAA6	4638	10000000	SOLE		10000000
CELGENE CORPORATION	COMMON STOCK	151020104	1932	90000	SOLE		90000
CEMEX SA-ADR	AMER DEP RECEIPT	151290889	727	33740	DEFINED	02 03	33740
CENDANT CORPORATION	COMMON STOCK	151313103	77	7300	SOLE		7300
CENDANT CORP CV	CONVERTIBLE BONDS	151313AH6	2478	2500000	SOLE		2500000
CENTENNIAL COMMUNICATIONS	COMMON STOCK	15133V208	18	6900	SOLE		6900
CENTENE CORP	COMMON STOCK	15135B101	504	15000	SOLE		15000
CENTERPOINT PROPERTIES TR	COMMON STOCK	151895109	183	3200	SOLE		3200
CENTERPOINT ENERGY	COMMON STOCK	15189T107	9369	1102230	DEFINED	03	1102230
CENTEX CORP	COMMON STOCK	152312104	37346	743945	DEFINED	03	743945
CENTILLIUM COMMUNICATIONS	COMMON STOCK	152319109	229	101400	SOLE		101400
CENTEX CONSTRUCTION INC	COMMON STOCK	15231R109	956	27200	SOLE		27200
CENTRAL GARDEN & PET CO	COMMON STOCK	153527106	3417	184600	SOLE		184600

CENTRAL PARKING CORP	COMMON STOCK	154785109	968	51300	SOLE		51300
CENTRAL VERMONT PUB SERV	COMMON STOCK	155771108	77	4200	SOLE		4200
CENTURY ALUMINUM COMPANY	COMMON STOCK	156431108	233	31400	SOLE		31400
CENTURY BUSINESS SVCS INC	COMMON STOCK	156490104	100	37800	SOLE		37800
CENTURYTEL INC.	COMMON STOCK	156700106	7148	243265	DEFINED	03	243265
CEPHALON INC.	COMMON STOCK	156708109	973	20000	SOLE		20000
CEPHEID INC	COMMON STOCK	15670R107	452	88600	SOLE		88600
CERNER CORPORATION	COMMON STOCK	156782104	40116	1283300	SOLE		1283300
CERTEGY INC	COMMON STOCK	156880106	2553	104000	SOLE		104000
CERUS CORP	COMMON STOCK	157085101	1638	76200	SOLE		76200
CHARLES RIVER LAB	COMMON STOCK	159864107	9216	239500	SOLE		239500
CHARTER ONE FINANCIAL	COMMON STOCK	160903100	23161	806155	SOLE		806155
CHARMING SHOPPES	COMMON STOCK	161133103	4102	981400	SOLE		981400
CHARTER COMMUN INC -A	COMMON STOCK	16117M107	12	10000	SOLE		10000
CHARTER COMM	CONVERTIBLE BONDS	16117MAB3	24750	112500000	SOLE		112500000
CHARTER COMMUNICATIONS	CONVERTIBLE BONDS	16117MAC1	2297	12500000	SOLE		12500000
CHARTERED SEMICOND -ADR	AMER DEP RECEIPT	16133R106	200	50800	SOLE		50800
CHATEM INC	COMMON STOCK	162456107	3635	176900	SOLE		176900
CHECKERS DRIVE-IN RSTRANT	COMMON STOCK	162809305	6	1000	SOLE		1000
CHECKFREE CORP.	CONVERTIBLE BONDS	162816AC6	2779	3000000	SOLE		3000000
CHECKPOINT SYSTEMS INC	COMMON STOCK	162825103	226	21900	SOLE		21900
CHEESECAKE FACTORY (THE)	COMMON STOCK	163072101	25	683	SOLE		683
CHELSEA PROPERTY GROUP IN	COMMON STOCK	163421100	383	11500	SOLE		11500
CHEMED CORP	COMMON STOCK	163596109	477	13500	SOLE		13500
CHEMICAL FINANCIAL CORP	COMMON STOCK	163731102	64	2000	SOLE		2000
CHEROKEE INC	COMMON STOCK	16444H102	358	24500	SOLE		24500
CHESAPEAKE CORP	COMMON STOCK	165159104	2	130	DEFINED	03	130
CHESAPEAKE ENERGY CORP	COMMON STOCK	165167107	31263	4039200	SOLE		4039200
CHEVRONTEXACO CORP	COMMON STOCK	166764100	344006	5174581	DEFINED	02 03	5174581
CHICAGO BRIDGE & IRON CO	COMMON STOCK	167250109	3721	123200	SOLE		123200
CHICAGO PIZZA & BREWERY	COMMON STOCK	167889104	469	67900	SOLE		67900
CHICO'S FAS INC.	COMMON STOCK	168615102	284	15000	SOLE		15000
CHILDREN'S PLACE	COMMON STOCK	168905107	915	86000	SOLE		86000
CHINA TELECOM CORP LTD	AMER DEP RECEIPT	169426103	950	55000	SOLE		55000
CHIPPAC INC	COMMON STOCK	169657103	3948	1112100	SOLE		1112100
CHOICE HOTELS INTL INC	COMMON STOCK	169905106	2710	119400	SOLE		119400
CHIQUITA BRANDS INTL	COMMON STOCK	170032809	1171	88293	SOLE		88293
CHIRON CORP	COMMON STOCK	170040109	19	500	SOLE		500
CHOICEPOINT INC	COMMON STOCK	170388102	57	1431	SOLE		1431
CHRISTOPHER & BANKS CORP	COMMON STOCK	171046105	9720	468450	SOLE		468450
CHROMCRAFT REVINGTON INC.	COMMON STOCK	171117104	7	500	SOLE		500
CHUBB CORPORATION	COMMON STOCK	171232101	110895	2124430	DEFINED	02 03	2124430
CHUBB CORP	CONV PREF STOCK	171232309	243	10200	SOLE		10200
CHURCHILL DOWNS INC	COMMON STOCK	171484108	164	4300	SOLE		4300
CIMA LABS INC.	COMMON STOCK	171796105	1050	43400	SOLE		43400
CIMAREX ENERGY CO	COMMON STOCK	171798101	2832	158229	SOLE		158229
CINCINNATI FINANCIAL CORP	COMMON STOCK	172062101	6169	164300	SOLE		164300
CINERGY CORP	COMMON STOCK	172474108	5092	151000	SOLE		151000
CIPHERGEN BIOSYSTEMS INC	COMMON STOCK	17252Y104	73	21300	SOLE		21300
CIRCUIT CITY STORES- CIR	COMMON STOCK	172737108	78506	10580376	SOLE		10580376
CIRCOR INTERNATIONAL INC	COMMON STOCK	17273K109	1480	93100	SOLE		93100
CIRRUS LOGIC INC	COMMON STOCK	172755100	5842	2028300	SOLE		2028300
CISCO	COMMON STOCK	17275R102	242824	18536170	DEFINED	03	18536170
CINTAS CORP	COMMON STOCK	172908105	23	510	SOLE		510
CITIGROUP INC.	COMMON STOCK	172967101	921649	26190665	DEFINED	02 03	26190665
CITIGROUP INC WTS 12/50	WARRANTS UNIT	172967127	244	231985	SOLE		231985
CITIZENS COMMUNICATIONS	COMMON STOCK	17453B101	6926	656500	SOLE		656500
CITIZENS FIRST BANCORP	COMMON STOCK	17461R106	524	24900	SOLE		24900
CITIZENS INC	COMMON STOCK	174740100	209	27800	SOLE		27800
CITIZENS SOUTH BANK CORP	COMMON STOCK	176682102	153	15000	SOLE		15000
CITRIX SYSTEMS	COMMON STOCK	177376100	19834	1609900	SOLE		1609900
CITY HOLDING CO	COMMON STOCK	177835105	738	26100	SOLE		26100
CITY NATIONAL CORP	COMMON STOCK	178566105	5015	114000	SOLE		114000
CLAIRE'S STORES INC.	COMMON STOCK	179584107	2955	133900	SOLE		133900
CLARCOR INC	COMMON STOCK	179895107	2898	89800	SOLE		89800
CLAYTON HOMES INC.	COMMON STOCK	184190106	73	6000	SOLE		6000
CLEAR CHANNEL COMM.	COMMON STOCK	184502102	229204	6146516	SOLE		6146516
CLEVELAND-CLIFFS INC	COMMON STOCK	185896107	161	8100	SOLE		8100
CLOROX CO.	COMMON STOCK	189054109	33170	804100	DEFINED	03	804100
CLOSURE MEDICAL CORP	COMMON STOCK	189093107	2341	223400	SOLE		223400
COACH INC	COMMON STOCK	189754104	63292	1922606	SOLE		1922606
COACHMEN INDUSTRIES INC	COMMON STOCK	189873102	368	23300	SOLE		23300
COASTAL BANCORP INC	COMMON STOCK	19041P105	395	12200	SOLE		12200
COASTAL FINANCIAL CORP	COMMON STOCK	19046E105	27	2000	SOLE		2000
COBALT CORP	COMMON STOCK	19074W100	258	18700	SOLE		18700
COCA-COLA BTLNG CONS	COMMON STOCK	191098102	1922	29800	SOLE		29800
COCA-COLA COMPANY	COMMON STOCK	191216100	117887	2690250	DEFINED	02 03	2690250
COCA-COLA ENTERPRISES	COMMON STOCK	191219104	20	900	DEFINED	02	900
COGNEX CORPORATION	COMMON STOCK	192422103	4512	244800	SOLE		244800

COGNIZANT TECH SOLUTIONS	COMMON STOCK	192446102	16635	230300	SOLE		230300
COGNOS INC	COMMON STOCK	19244C109	1072	45700	SOLE		45700
COHERENT INC.	COMMON STOCK	192479103	61845	3100000	SOLE		3100000
COHU INC	COMMON STOCK	192576106	179	12200	SOLE		12200
COINSTAR INC	COMMON STOCK	19259F300	3434	151600	SOLE		151600
COLE NATIONAL CORP	COMMON STOCK	193290103	434	38100	SOLE		38100
KENNETH COLE PROD-A	COMMON STOCK	193294105	895	44100	SOLE		44100
COLGATE-PALMOLIVE COMPANY	COMMON STOCK	194162103	3535	67435	DEFINED	03	67435
COLLINS & AIKMAN CORP	COMMON STOCK	194830204	111	25000	SOLE		25000
COLT TELECOM GROUP ADR	AMER DEP RECEIPT	196877104	20	7020	SOLE		7020
COLUMBIA BANCORP	COMMON STOCK	197227101	2	100	SOLE		100
COLUMBIA LABORATORIES INC	COMMON STOCK	197779101	6	1800	SOLE		1800
COLUMBIA SPORTSWEAR CO	COMMON STOCK	198516106	533	12000	SOLE		12000
COLUMBUS MCKINNON CORP	COMMON STOCK	199333105	12	3100	SOLE		3100
COMFORT SYSTEMS	COMMON STOCK	199908104	894	266900	SOLE		266900
COMCAST CORP CL A	COMMON STOCK	20030N101	128293	5443088	DEFINED	02 03	5443088
COMCAST CORP CL A SPCL	COMMON STOCK	20030N200	243859	10794980	SOLE		10794980
COMERICA INC.	COMMON STOCK	200340107	37399	864920	DEFINED	03	864920
COMMERCE BANCORP INC	COMMON STOCK	200519106	62168	1439400	SOLE		1439400
COMMERCE GROUP INC	COMMON STOCK	200641108	900	24000	SOLE		24000
COMMERCE ONE INC	COMMON STOCK	200693208	138	50000	SOLE		50000
COMMERCIAL BANKSHARES INC	COMMON STOCK	201607108	3	100	SOLE		100
COMMERCIAL FEDERAL CORP	COMMON STOCK	201647104	626	26800	SOLE		26800
COMMERCIAL METALS CO	COMMON STOCK	201723103	2613	160900	SOLE		160900
COMMONWEALTH BANCORP	COMMON STOCK	20268X102	3793	81800	SOLE		81800
COMMONWEALTH INDUSTRIES	COMMON STOCK	203004106	4	600	SOLE		600
COMMONWEALTH TELEPHONE	COMMON STOCK	203349105	2358	65800	SOLE		65800
COMMSCOPE INC	COMMON STOCK	203372107	8	1000	SOLE		1000
COMMSCOPE INC CV	CONVERTIBLE BONDS	203372AB3	11410	14000000	SOLE		14000000
COMMUNITY HEALTH SYSTEMS	COMMON STOCK	203668108	3405	165386	SOLE		165386
COMMUNITY FIRST BANKSHARE	COMMON STOCK	203902101	5411	204500	SOLE		204500
BRASIL DIS PAO ACU - ADR	AMER DEP RECEIPT	20440T201	214	14000	SOLE		14000
CIA VALE DO RIO DOCE ADR	AMER DEP RECEIPT	204412209	745	25780	SOLE		25780
CIA SANAMENTO BASICO DE	AMER DEP RECEIPT	20441A102	2942	456100	SOLE		456100
COMP MINAS BUENAVENTURA	AMER DEP RECEIPT	204448104	3684	139600	SOLE		139600
COMPASS BANCSHARES INC	COMMON STOCK	20449H109	3024	96700	SOLE		96700
COMPUCOM SYSTEMS INC	COMMON STOCK	204780100	485	86500	SOLE		86500
COMPUTER ASSOCIATES INTL	COMMON STOCK	204912109	74	5500	SOLE		5500
COMPUTER SCIENCES CORP	COMMON STOCK	205363104	2146	62285	DEFINED	03	62285
COMPUWARE CORP	COMMON STOCK	205638109	2603	542200	SOLE		542200
COMPX INTERNATIONAL INC	COMMON STOCK	20563F101	24	2900	SOLE		2900
COMVERSE TECHNOLOGY INC.	COMMON STOCK	205862402	1979	197500	SOLE		197500
CONAGRA FOODS INC.	COMMON STOCK	205887102	51318	2051900	SOLE		2051900
CONCEPTUS INC	COMMON STOCK	206016107	914	76300	SOLE		76300
CONCORD CAMERA CORP	COMMON STOCK	206156101	462	85000	SOLE		85000
CONCORD COMMUN INC	COMMON STOCK	206186108	588	65400	SOLE		65400
CONCORD EFS INC.	COMMON STOCK	206197105	139484	8861725	SOLE		8861725
CONCURRENT COMPUTER CORP	COMMON STOCK	206710204	2090	725800	SOLE		725800
CONNECTICUT BANCSHARES	COMMON STOCK	207540105	2549	66300	SOLE		66300
CONNETICS CORP	COMMON STOCK	208192104	673	56000	SOLE		56000
CONOCOPHILLIPS	COMMON STOCK	20825C104	180652	3733256	DEFINED	02 03	3733256
CONSOLIDATED EDISON INC	COMMON STOCK	209115104	7446	173900	SOLE		173900
CONSOLIDATED GRAPHICS INC	COMMON STOCK	209341106	607	27300	SOLE		27300
CONSTELLATION BRANDS INC	COMMON STOCK	21036P108	22	920	SOLE		920
CONSTELLATION ENERGY GRP	COMMON STOCK	210371100	31759	1141600	SOLE		1141600
CONTINENTAL AIRLINES CL B	COMMON STOCK	210795308	6924	955000	SOLE		955000
CONVERGYS CORP	COMMON STOCK	212485106	12276	810300	SOLE		810300
COOPER CAMERON CORP	COMMON STOCK	216640102	1589	31900	SOLE		31900
COOPER COMPANIES INC	COMMON STOCK	216648402	11462	458100	SOLE		458100
COOPER TIRE & RUBBER	COMMON STOCK	216831107	4633	302025	DEFINED	03	302025
COORS (ADOLPH) - CL B	COMMON STOCK	217016104	12418	202750	DEFINED	03	202750
CORINTHIAN COLLEGES INC	COMMON STOCK	218868107	10960	289500	SOLE		289500
CORIXA CORP	COMMON STOCK	21887F100	709	111000	SOLE		111000
CORNING INC.	COMMON STOCK	219350105	1	320	DEFINED	03	320
CORNING INC	CONVERTIBLE BONDS	219350AK1	3475	5000000	SOLE		5000000
CORPORATE EXECUTIVE BOARD	COMMON STOCK	21988R102	33	1046	SOLE		1046
CORRECTIONAL PROPERTIES	COMMON STOCK	22025E104	256	11800	SOLE		11800
CORVEL CORP	COMMON STOCK	221006109	2683	75050	SOLE		75050
CORVIS CORPORATION	COMMON STOCK	221009103	1126	1586200	SOLE		1586200
COST PLUS INC	COMMON STOCK	221485105	1686	58800	SOLE		58800
COSTCO WHOLESALE CORP.	COMMON STOCK	22160K105	124232	4427375	SOLE		4427375
COTT CORPORATION	COMMON STOCK	22163N106	1217	68300	SOLE		68300
COUNTRYWIDE FINANCIAL COR	COMMON STOCK	222372104	172635	3342385	DEFINED	03	3342385
COVANANCE INC	COMMON STOCK	222816100	57307	2330510	SOLE		2330510
COVANSYS CORP	COMMON STOCK	22281W103	15	4000	SOLE		4000
COVENANT TRANSPORT INC. A	COMMON STOCK	22284P105	1206	63600	SOLE		63600
COVENTRY HEALTH CARE INC	COMMON STOCK	222862104	11287	388800	SOLE		388800
COX COMMUNICATIONS INC.A	COMMON STOCK	224044107	14884	524100	SOLE		524100
COX COMMUN INC CV	CONVERTIBLE BONDS	224044BC0	4343	6000000	SOLE		6000000

COX RADIO INC-CL A	COMMON STOCK	224051102	3898	170900	SOLE		170900
CRAWFORD & CO -CL A	COMMON STOCK	224633206	1	300	SOLE		300
CRAY INC	COMMON STOCK	225223106	3089	402800	SOLE		402800
CREDENCE SYSTEMS CORP	COMMON STOCK	225302108	2935	314600	SOLE		314600
CREDIT ACCEPTANCE CORP	COMMON STOCK	225310101	1302	204100	SOLE		204100
CREE INC	COMMON STOCK	225447101	38877	2377800	SOLE		2377800
CRESCENT REAL ESTATE	COMMON STOCK	225756105	115	6900	SOLE		6900
CRIIMI MAE 10.875 CV NOV7	CONV PREF STOCK	226603207	7077	337000	SOLE		337000
CRIIMI MAE INC	COMMON STOCK	226603504	5128	503239	SOLE		503239
CROMPTON CORPORATION	COMMON STOCK	227116100	1190	200000	SOLE		200000
CROWN CASTLE INTL CORP	COMMON STOCK	228227104	2626	700200	SOLE		700200
CROWN CORK & SEAL	COMMON STOCK	228255105	9421	1185007	SOLE		1185007
CRYOLIFE INC	COMMON STOCK	228903100	201	29479	SOLE		29479
CTI MOLECULAR IMAGING INC	COMMON STOCK	22943D105	6106	247600	SOLE		247600
CUBIC CORP	COMMON STOCK	229669106	1246	67600	SOLE		67600
CULLEN/FROST BANKERS INC	COMMON STOCK	229899109	6050	185000	SOLE		185000
CULP INC	COMMON STOCK	230215105	472	55500	SOLE		55500
CUMMINS INC	COMMON STOCK	231021106	13432	477500	SOLE		477500
CURATIVE HEALTH SVCS INC	COMMON STOCK	231264102	621	36000	SOLE		36000
CURAGEN CORP	COMMON STOCK	23126R101	806	173400	SOLE		173400
CURTISS-WRIGHT CORP	COMMON STOCK	231561101	587	9200	SOLE		9200
CYBERONICS	COMMON STOCK	23251P102	401	21800	SOLE		21800
CYGNUS INC	COMMON STOCK	232560102	15	23000	SOLE		23000
CYMER INC	COMMON STOCK	232572107	548	17000	SOLE		17000
CYPRESS SEMICONDUCTOR CRP	COMMON STOCK	232806109	27220	4758720	SOLE		4758720
CYPRESS SEMICONDUCTOR	CONVERTIBLE BONDS	232806AE9	2097	2500000	SOLE		2500000
CYTEC INDUSTRIES INC	COMMON STOCK	232820100	1372	50300	SOLE		50300
D&K HEALTHCARE RESOURCES	COMMON STOCK	232861104	410	40000	SOLE		40000
CYTYC CORPORATION	COMMON STOCK	232946103	10439	1023400	SOLE		1023400
DHB INDUSTRIES INC	COMMON STOCK	23321E103	88	52800	SOLE		52800
DRS TECHNOLOGIES INC	COMMON STOCK	23330X100	6833	218100	SOLE		218100
D.R. HORTON INC	COMMON STOCK	23331A109	4200	242100	SOLE		242100
DST SYSTEMS INC.	COMMON STOCK	233326107	135	3800	SOLE		3800
DSP GROUP	COMMON STOCK	23332B106	832	52600	SOLE		52600
DTE ENERGY CO	COMMON STOCK	233331107	20616	444300	DEFINED	03	444300
DVI INC	COMMON STOCK	233343102	3	400	SOLE		400
DAKTRONICS INC	COMMON STOCK	234264109	812	60700	SOLE		60700
DANA CORP	COMMON STOCK	235811106	17848	1517700	SOLE		1517700
DANAHER CORP	COMMON STOCK	235851102	330	5020	DEFINED	03	5020
DANIELSON HOLDING CORP	COMMON STOCK	236274106	13	9300	SOLE		9300
DANKA BUSINESS SYS ADR	AMER DEP RECEIPT	236277109	9592	2256835	DEFINED	03	2256835
DARDEN RESTAURANTS INC	COMMON STOCK	237194105	26040	1273313	DEFINED	03	1273313
DAVE & BUSTER'S INC	COMMON STOCK	23833N104	445	51400	SOLE		51400
DAVITA INC	COMMON STOCK	23918K108	10189	413000	SOLE		413000
DEAN FOODS CO	COMMON STOCK	242370104	77782	2096540	SOLE		2096540
DEB SHOPS INC	COMMON STOCK	242728103	1650	74300	SOLE		74300
DECODE GENETICS INC	COMMON STOCK	243586104	33	18100	SOLE		18100
DEERE & COMPANY	COMMON STOCK	244199105	1220	26600	SOLE		26600
DEL LABORATORIES INC	COMMON STOCK	245091103	1203	59550	SOLE		59550
DEL MONTE FOODS CO	COMMON STOCK	24522P103	1424	184943	DEFINED	03	184943
DELL COMPUTER CORP.	COMMON STOCK	247025109	294787	11024200	DEFINED	03	11024200
DELPHI CORP	COMMON STOCK	247126105	94408	11727738	DEFINED	02 03	11727738
DELTA & PINE LAND CO	COMMON STOCK	247357106	24492	1200000	SOLE		1200000
DELTA AIR LINES INC	COMMON STOCK	247361108	7550	624000	SOLE		624000
DELTIC TIMBER CORP	COMMON STOCK	247850100	1218	45600	SOLE		45600
DENBURY RESOURCES INC	COMMON STOCK	247916208	1724	152600	SOLE		152600
DELUXE CORPORATION	COMMON STOCK	248019101	16709	396900	SOLE		396900
DENDRITE INT'L INC	COMMON STOCK	248239105	884	118300	SOLE		118300
DENTSPLY INTL INC	COMMON STOCK	249030107	29	786	SOLE		786
DEPARTMENT 56 INC.	COMMON STOCK	249509100	2012	156000	SOLE		156000
DEVELOPERS DIVERS REALTY	COMMON STOCK	251591103	4781	217400	SOLE		217400
DEVON ENERGY CORP	COMMON STOCK	25179M103	36166	787920	DEFINED	03	787920
DEVON ENERGY (CHV)	CONVERTIBLE BONDS	25179MAB9	6068	6000000	SOLE		6000000
Diageo PLC Spon ADR	AMER DEP RECEIPT	25243Q205	3491	79717	DEFINED	02 03	79717
DIAGNOSTIC PRODUCTS CORP	COMMON STOCK	252450101	317	8200	SOLE		8200
DIAL CORP	COMMON STOCK	25247D101	13996	687100	SOLE		687100
DIAMOND OFFSHORE DRILLING	COMMON STOCK	25271C102	3649	167000	SOLE		167000
DIEBOLD INC	COMMON STOCK	253651103	6223	150980	DEFINED	03	150980
DIGITAL RIVER INC	COMMON STOCK	25388B104	2500	209200	SOLE		209200
DIGITAS INC	COMMON STOCK	25388K104	311	89900	SOLE		89900
DIME COMMUNITY BANCSHARES	COMMON STOCK	253922108	2794	145925	SOLE		145925
DILLARDS INC- CL A	COMMON STOCK	254067101	7017	442470	DEFINED	03	442470
DIME BANCORP WTS 1/02/10	WARRANTS UNIT	25429Q110	65	534100	SOLE		534100
DIMON INC	COMMON STOCK	254394109	32	5400	SOLE		5400
DIONEX CORP.	COMMON STOCK	254546104	1516	51100	SOLE		51100
DISCOVERY PARTNERS INTL	COMMON STOCK	254675101	11	3800	SOLE		3800
WALT DISNEY COMPANY	COMMON STOCK	254687106	330	20260	DEFINED	03	20260
DIVERSA CORP	COMMON STOCK	255064107	250	27600	SOLE		27600
DOCUCORP INTL INC	COMMON STOCK	255911109	1099	166000	SOLE		166000

DR. REDDY'S LAB ADR	AMER DEP RECEIPT	256135203	6640	343500	SOLE		343500
DOCUMENTUM INC	COMMON STOCK	256159104	5504	351500	SOLE		351500
DOLE FOOD INC	COMMON STOCK	256605106	8784	269600	SOLE		269600
DOLLAR GENERAL CORP.	COMMON STOCK	256669102	136828	11450000	SOLE		11450000
DOMINION HOMES INC	COMMON STOCK	257386102	529	37100	SOLE		37100
DOMINION RES BLACK WARRIOR	COMMON STOCK	25746Q108	217	10000	SOLE		10000
DOMINION RESOURCES INC/VA	COMMON STOCK	25746U109	53015	965670	DEFINED	03	965670
DONALDSON CO INC	COMMON STOCK	257651109	824	22900	SOLE		22900
DONNELLEY (R.R.) & SONS	COMMON STOCK	257867101	1199	55105	DEFINED	03	55105
DORAL FINANCIAL CORP	COMMON STOCK	25811P100	17748	620550	SOLE		620550
DOUBLECLICK INC	COMMON STOCK	258609304	1189	210000	SOLE		210000
DOV PHARMACEUTICAL INC	COMMON STOCK	259858991	3305	486000	SOLE		486000
DOVER CORP	COMMON STOCK	260003108	16869	578500	SOLE		578500
DOVER DOWNS GAMING	COMMON STOCK	260095104	683	75100	SOLE		75100
DOW CHEMICAL CO	COMMON STOCK	260543103	42730	1438690	DEFINED	03	1438690
DOW JONES & CO INC	COMMON STOCK	260561105	55335	1280018	DEFINED	02 03	1280018
DOWNNEY FINANCIAL CORP	COMMON STOCK	261018105	125	3200	SOLE		3200
DRESS BARN INC	COMMON STOCK	261570105	1682	126500	SOLE		126500
DREW INDUSTRIES INC	COMMON STOCK	26168L205	1026	63900	SOLE		63900
DUPONT (EI) DENEMOURS & C	COMMON STOCK	263534109	113695	2681492	DEFINED	02 03	2681492
DUOCOMMUN INC	COMMON STOCK	264147109	1496	94400	SOLE		94400
DUKE ENERGY CORP	COMMON STOCK	264399106	57599	2947733	DEFINED	02 03	2947733
DUN & BRADSTREET CORP	COMMON STOCK	26483E100	7484	217000	SOLE		217000
DURA AUTOMOTIVE SYSTEMS	COMMON STOCK	265903104	1501	149500	SOLE		149500
DYNACQ INTL INC	COMMON STOCK	267919306	188	13100	SOLE		13100
DYNAMICS RESEARCH CORP	COMMON STOCK	268057106	890	63500	SOLE		63500
EGL INC	COMMON STOCK	268484102	772	54200	SOLE		54200
EMC CORPORATION MASS	COMMON STOCK	268648102	270178	44002990	DEFINED	03	44002990
EMC INS GROUP INC	COMMON STOCK	268664109	39	2200	SOLE		2200
EMS TECH	COMMON STOCK	26873N108	469	30100	SOLE		30100
Eni SpA Spon ADR	AMER DEP RECEIPT	26874R108	4879	62158	DEFINED	02 03	62158
EOG RESOURCES INC	COMMON STOCK	26875P101	17213	431165	DEFINED	03	431165
E.On AG ADR	AMER DEP RECEIPT	268780103	2488	60812	DEFINED	02 03	60812
E.PIPHANY INC	COMMON STOCK	26881V100	1390	333400	SOLE		333400
ESS TECHNOLOGY	COMMON STOCK	269151106	6541	1039900	SOLE		1039900
E*TRADE GROUP INC	COMMON STOCK	269246104	12691	2611400	SOLE		2611400
E TRADE CV	CONVERTIBLE BONDS	269246AB0	2246	3000000	SOLE		3000000
EARTHLINK INC	COMMON STOCK	270321102	2421	444275	DEFINED	03	444275
EAST WEST BANCORP INC.	COMMON STOCK	27579R104	2428	67300	SOLE		67300
EASTERN AM NATURAL GAS	COMMON STOCK	276217106	21	1100	SOLE		1100
EASTMAN CHEM CO	COMMON STOCK	277432100	50	1350	DEFINED	03	1350
EASTMAN KODAK CO.	COMMON STOCK	277461109	61537	1756200	DEFINED	02	1756200
EATON CORP	COMMON STOCK	278058102	12708	162690	DEFINED	03	162690
EBAY INC	COMMON STOCK	278642103	1710	25210	SOLE		25210
ECHO BAY MINES LTD	COMMON STOCK	278751102	1638	1300000	SOLE		1300000
ECHOSTAR COMM - A	COMMON STOCK	278762109	77229	3469400	SOLE		3469400
ECLIPSYS CORP	COMMON STOCK	278856109	376	70200	SOLE		70200
ECOLAB INCORPORATED	COMMON STOCK	278865100	19	391	SOLE		391
EDISON INTERNATIONAL	COMMON STOCK	281020107	15217	1284175	DEFINED	03	1284175
EDUCATION MANAGEMENT CORP	COMMON STOCK	28139T101	4	100	SOLE		100
EDWARDS LIFESCIENCES CORP	COMMON STOCK	28176E108	0	1	DEFINED	03	1
EFUNDS CORP	COMMON STOCK	28224R101	3	300	SOLE		300
EL PASO CORPORATION	COMMON STOCK	28336L109	44037	6327210	DEFINED	03	6327210
EL PASO CORP CV	CONVERTIBLE BONDS	28336LAC3	11183	35500000	SOLE		35500000
ELAN CORP PLC ADR	AMER DEP RECEIPT	284131208	135	55000	SOLE		55000
ELECTRO RENT CORP	COMMON STOCK	285218103	48	3900	SOLE		3900
ELECTRO SCIENTIFIC	COMMON STOCK	285229100	1408	70400	SOLE		70400
ELECTRONIC ARTS INC.	COMMON STOCK	285512109	183952	3696048	SOLE		3696048
ELECTRONIC DATA SYSTEMS	COMMON STOCK	285661104	114059	6188750	DEFINED	02	6188750
ELEC DATA SYSTEM CV	CONVERTIBLE BONDS	285661AB0	3825	5000000	SOLE		5000000
ELECTRONICS BOUTIQUE HLDG	COMMON STOCK	286045109	2779	175800	SOLE		175800
ELECTRONICS FOR IMAGING	COMMON STOCK	286082102	5496	338000	SOLE		338000
ELIZABETH ARDEN INC	COMMON STOCK	28660G106	669	45200	SOLE		45200
ELKCORP	COMMON STOCK	287456107	1311	75800	SOLE		75800
EMBEX INC	COMMON STOCK	290817105	578	51900	SOLE		51900
EMCORE CORP	COMMON STOCK	290846104	3	1300	SOLE		1300
EMCOR GROUP INC	COMMON STOCK	29084Q100	10962	206800	SOLE		206800
EMERSON ELECTRIC COMPANY	COMMON STOCK	291011104	14289	280995	DEFINED	03	280995
EMMIS COMMUNICATIONS CORP	COMMON STOCK	291525103	573	27500	SOLE		27500
EMMIS COMM A 6.25 CV NVT	CONV PREF STOCK	291525202	15900	400000	SOLE		400000
EMULEX CORP	COMMON STOCK	292475209	403	21700	SOLE		21700
ENBRIDGE ENERGY MGMT	COMMON STOCK	29250X103	31746	846557	SOLE		846557
ENCORE WIRE CORP	COMMON STOCK	292562105	685	75700	SOLE		75700
Endesa SA Spon ADR	AMER DEP RECEIPT	29258N107	184	16316	DEFINED	02 03	16316
ENDO PHARMACEUTICALS HLDG	COMMON STOCK	29264F205	998	129600	SOLE		129600
ENERGY CONVERSION DEV	COMMON STOCK	292659109	119	12100	SOLE		12100
Enel SpA ADR	AMER DEP RECEIPT	29265W108	64	2515	DEFINED	02 03	2515
ENERGY EAST CORP	COMMON STOCK	29266M109	11672	528400	SOLE		528400
ENERGIZER HOLDINGS INC	COMMON STOCK	29266R108	2318	83100	SOLE		83100

ENGELHARD CORP.	COMMON STOCK	292845104	7519	336400	SOLE		336400
ENGINEERED SUPPORT SYSTEM	COMMON STOCK	292866100	191	5200	SOLE		5200
ENNIS BUSINESS FORMS	COMMON STOCK	293389102	1082	93100	SOLE		93100
ENPRO INDUSTRIES INC	COMMON STOCK	29355X107	514	128560	SOLE		128560
ENTEGRIS INC	COMMON STOCK	29362U104	781	75800	SOLE		75800
ENTERASYS NETWORKS INC	COMMON STOCK	293637104	942	603600	SOLE		603600
ENTERCOM COMM CORP	COMMON STOCK	293639100	7212	153700	SOLE		153700
ENTERGY CORP	COMMON STOCK	29364G103	52137	1143600	SOLE		1143600
ENTRUST TECHNOLOGIES	COMMON STOCK	293848107	2191	652100	SOLE		652100
ENZO BIOCHEM INC	COMMON STOCK	294100102	864	61700	SOLE		61700
EON LABS INC	COMMON STOCK	29412E100	1829	96700	SOLE		96700
EQUITABLE RESOURCES, INC.	COMMON STOCK	294549100	6822	194700	SOLE		194700
EQUITY INNS	COMMON STOCK	294703103	1	100	SOLE		100
EQUITY OFFICE PROP.	COMMON STOCK	294741103	19759	791000	SOLE		791000
EQUITY RESIDENTIAL	COMMON STOCK	29476L107	4454	181200	SOLE		181200
EQUITY RESID SR G 7.25 VT	CONV PREF STOCK	29476L859	3660	150000	SOLE		150000
ERESEARCH TECHNOLOGY INC	COMMON STOCK	29481V108	2177	129950	SOLE		129950
ERICSSON (LM) TEL-SP ADR	AMER DEP RECEIPT	294821608	180	26760	SOLE		26760
ESCALADE INC	COMMON STOCK	296056104	28	1400	SOLE		1400
ESCO TECH INC	COMMON STOCK	296315104	1317	35600	SOLE		35600
ESPEED INC. CL A.	COMMON STOCK	296643109	1838	108500	SOLE		108500
ESPIRITO SANTO FINL ADR	AMER DEP RECEIPT	29665F200	5086	303828	SOLE		303828
ESSEX PROPERTY TRUST	COMMON STOCK	297178105	122	2400	SOLE		2400
ETHAN ALLEN INTERIORS INC	COMMON STOCK	297602104	36038	1048520	SOLE		1048520
EXACT SCIENCES CORP	COMMON STOCK	30063P105	1700	157000	SOLE		157000
EXCEL TECHNOLOGY INC	COMMON STOCK	30067T103	1245	69600	SOLE		69600
EXELON CORPORATION	COMMON STOCK	30161N101	366617	6947458	DEFINED 02 03		6947458
EXELIXIS INC	COMMON STOCK	30161Q104	622	77700	SOLE		77700
EXPRESS SCRIPTS INC.	COMMON STOCK	302182100	6671	138864	SOLE		138864
EXTENDED STAY AMER	COMMON STOCK	30224P101	125	8500	SOLE		8500
EXXON MOBIL CORP	COMMON STOCK	30231G102	489016	13995887	DEFINED 02 03		13995887
F & M BANCORP/MD	COMMON STOCK	302367107	256	8000	SOLE		8000
FBL FINL GROUP INC -CL A	COMMON STOCK	30239F106	27	1400	SOLE		1400
FBR ASSET INVESTMENT CORP	COMMON STOCK	30241E303	1688	49800	SOLE		49800
FEI COMPANY	COMMON STOCK	30241L109	349	22800	SOLE		22800
FLIR SYSTEMS INC	COMMON STOCK	302445101	1435	29400	SOLE		29400
FMC CORPORATION	COMMON STOCK	302491303	23555	862200	SOLE		862200
FMC TECHNOLOGIES INC	COMMON STOCK	30249U101	4699	230000	SOLE		230000
F.N.B. CORP	COMMON STOCK	302520101	715	25987	SOLE		25987
FPL GROUP INC.	COMMON STOCK	302571104	34208	568900	SOLE		568900
FSI INTERNATIONAL INC	COMMON STOCK	302633102	330	73100	SOLE		73100
FTD INC CL A	COMMON STOCK	30265Q109	51	3200	SOLE		3200
FNB CORPORATION/VA	COMMON STOCK	302930102	33	1400	SOLE		1400
FTI CONSULTING INC	COMMON STOCK	302941109	7404	184400	SOLE		184400
FACTORY 2-U STORES INC	COMMON STOCK	303072102	690	202400	SOLE		202400
FACTSET RESEARCH SYSTEMS	COMMON STOCK	303075105	6872	243100	SOLE		243100
FAIR ISAAC & COMPANY INC	COMMON STOCK	303250104	3723	87200	SOLE		87200
FAIRMONT HOTELS & RESORTS	COMMON STOCK	305204109	1620	68800	SOLE		68800
FAMILY DOLLAR STORES	COMMON STOCK	307000109	55270	1770920	SOLE		1770920
FARGO ELECTRONICS	COMMON STOCK	30744P102	1334	152800	SOLE		152800
FARMER BROS CO	COMMON STOCK	307675108	155	500	SOLE		500
FASTENAL CO.	COMMON STOCK	311900104	57	1516	SOLE		1516
FED AGRICULTURAL MTG CORP	COMMON STOCK	313148306	150	4900	SOLE		4900
FEDERAL HOME LOAN MORTG	COMMON STOCK	313400301	774024	13107943	DEFINED 03		13107943
FANNIE MAE	COMMON STOCK	313586109	301136	4681115	DEFINED 03		4681115
FEDERAL REALTY INVS TRUST	COMMON STOCK	313747206	98	3500	SOLE		3500
FEDERATED DEPT STORES	COMMON STOCK	31410H101	40762	1417300	SOLE		1417300
FED INVESTORS - CL B	COMMON STOCK	314211103	17	679	SOLE		679
FEDEX CORPORATION	COMMON STOCK	31428X106	69022	1273000	SOLE		1273000
FERRO CORP	COMMON STOCK	315405100	6740	275900	SOLE		275900
F5 NETWORKS INC	COMMON STOCK	315616102	6855	638300	SOLE		638300
FIDELITY BANKSHARES INC	COMMON STOCK	31604Q107	1941	108430	SOLE		108430
FIDELITY NATIONAL FINL	COMMON STOCK	316326107	56017	1706258	DEFINED 03		1706258
FIFTH THIRD BANCORP	COMMON STOCK	316773100	222	3800	DEFINED 03		3800
FILENET CORPORATION	COMMON STOCK	316869106	1307	107100	SOLE		107100
FINANCIAL FEDERAL CORP	COMMON STOCK	317492106	407	16200	SOLE		16200
FINDWHAT.COM	COMMON STOCK	317794105	80	10000	SOLE		10000
FINISAR CORPORATION	COMMON STOCK	31787A101	956	1006000	SOLE		1006000
FINLAY ENTER. INC.	COMMON STOCK	317884203	680	56400	SOLE		56400
FIRST BANCORP P R	COMMON STOCK	318672102	849	37550	SOLE		37550
FIRST BUSEY CORP	COMMON STOCK	319383105	5	200	SOLE		200
FIRST CHARTER CORP	COMMON STOCK	319439105	160	8900	SOLE		8900
FIRST CITIZENS BANCSH -A	COMMON STOCK	31946M103	628	6500	SOLE		6500
FIRST COMMO FINL CORP	COMMON STOCK	319829107	90	7800	SOLE		7800
FIRST COMMUNITY BANCSHARE	COMMON STOCK	31983A103	1824	59300	SOLE		59300
FIRST COMMUNITY BANCORP	COMMON STOCK	31983B101	2743	83300	SOLE		83300
FIRST FED CAP CORP	COMMON STOCK	319960100	2452	127000	SOLE		127000
FIRST DATA CORP	COMMON STOCK	319963104	86516	2443280	DEFINED 03		2443280
FIRST ESSEX BANCORP INC	COMMON STOCK	320103104	833	24950	SOLE		24950

FIRST FINL BANKSHARES INC	COMMON STOCK	32020R109	232	6100	SOLE		6100
FIRST FINANCIAL HOLDINGS	COMMON STOCK	320239106	1674	67600	SOLE		67600
FIRST HORIZON PHARM	COMMON STOCK	32051K106	1454	194500	SOLE		194500
FIRST INDIANA CORP	COMMON STOCK	32054R108	303	16375	SOLE		16375
FIRST OF LI CORP	COMMON STOCK	320734106	18	500	SOLE		500
FIRST MIDWEST BANCORP INC	COMMON STOCK	320867104	1008	37725	SOLE		37725
FIRST HEALTH GROUP CORP	COMMON STOCK	320960107	17	716	SOLE		716
FIRST NIAGARA FINANCIAL	COMMON STOCK	33582U100	580	22200	SOLE		22200
FIRST PLACE FINANCIAL	COMMON STOCK	33610T109	477	28700	SOLE		28700
FIRST SENTINEL BANCORP IN	COMMON STOCK	33640T103	150	10400	SOLE		10400
FIRST STATE BANCORP	COMMON STOCK	336453105	603	24300	SOLE		24300
FIRST SOUTH BANCORP INC	COMMON STOCK	33646W100	50	1400	SOLE		1400
IST SOURCE CORP	COMMON STOCK	336901103	405	24150	SOLE		24150
FIRST TENNESSEE NATL	COMMON STOCK	337162101	15217	423400	SOLE		423400
FIRST VIRGINIA BANKS INC	COMMON STOCK	337477103	1359	36500	SOLE		36500
FISERV INC	COMMON STOCK	337738108	35	1030	SOLE		1030
FIRSTFED FINANCIAL CORP	COMMON STOCK	337907109	3	100	SOLE		100
FIRSTFED AMERICA BANCORP	COMMON STOCK	337929103	189	7600	SOLE		7600
FLAGSTAR BANCORP INC	COMMON STOCK	337930101	3411	157925	SOLE		157925
FIRSTENERGY CORP	COMMON STOCK	337932107	59958	1818575	DEFINED	03	1818575
FISHER SCIENTIFIC INTL	COMMON STOCK	338032204	5449	181140	SOLE		181140
FIVE STAR QUALITY CARE	COMMON STOCK	33832D106	0	40	SOLE		40
FLEET BOSTON FINANCIAL	COMMON STOCK	339030108	230740	9495459	DEFINED	03	9495459
FLEETWOOD ENTERPRISES INC	COMMON STOCK	339099103	89	11300	SOLE		11300
FLEMING COMPANIES	COMMON STOCK	339130106	14454	2200000	SOLE		2200000
FLORIDA EAST COAST INDS	COMMON STOCK	340632108	202	8700	SOLE		8700
FLUOR CORP	COMMON STOCK	343412102	913	32600	SOLE		32600
FLOWERS FOODS INC	COMMON STOCK	343498101	230	11800	SOLE		11800
FLUSHING FINANCIAL CORP	COMMON STOCK	343873105	1399	85410	SOLE		85410
FOAMEX INTERNATIONAL INC	COMMON STOCK	344123104	215	68002	SOLE		68002
FOCAL COMMUNICATIONS GRP	COMMON STOCK	344155205	0	4410	SOLE		4410
FOOT LOCKER INC	COMMON STOCK	344849104	11226	1069100	SOLE		1069100
FORD MOTOR COMPANY	COMMON STOCK	345370860	58560	6296752	DEFINED	03	6296752
FORD MOTOR CAP TRST CV	CONV PREF STOCK	345395206	14535	360000	SOLE		360000
FOREST CITY ENTRPRS -CL	COMMON STOCK	345550107	430	12900	SOLE		12900
FOREST LABS, INC	COMMON STOCK	345838106	99232	1010300	SOLE		1010300
FORTUNE BRANDS INC	COMMON STOCK	349631101	34626	744485	DEFINED	03	744485
FOSSIL INC	COMMON STOCK	349882100	2307	113400	SOLE		113400
FOUNDRY NETWORKS INC	COMMON STOCK	35063R100	872	123800	SOLE		123800
FOUNTAIN PWR BOAT INDS INC	COMMON STOCK	350755302	4	1387	DEFINED	03	1387
4 KIDS ENTERTAINMENT INC	COMMON STOCK	350865101	1663	75300	SOLE		75300
FOX ENTERTAINMENT GP-A	COMMON STOCK	35138T107	87365	3369280	SOLE		3369280
FRANKLIN ELECTRIC CO	COMMON STOCK	353514102	2386	49700	SOLE		49700
FRANKLIN FINANCIAL CORP	COMMON STOCK	353523202	32	1400	SOLE		1400
FRANKLIN RESOURCES	COMMON STOCK	354613101	52520	1541075	DEFINED	03	1541075
FREDS INC	COMMON STOCK	356108100	825	32100	SOLE		32100
FREEMARKETS INC.	COMMON STOCK	356602102	1896	294400	SOLE		294400
FREEPORT MCMORAN COPPER B	COMMON STOCK	35671D857	12771	761100	SOLE		761100
FREMONT GENERAL CORP	COMMON STOCK	357288109	674	150100	SOLE		150100
FRIEDMAN BILLINGS RAMSEY	COMMON STOCK	358433100	2508	268000	SOLE		268000
FRIEDMAN'S INC CL A	COMMON STOCK	358438109	613	70600	SOLE		70600
FRONTIER AIRLINES INC	COMMON STOCK	359065109	2663	394000	SOLE		394000
FRONTIER FINANCIAL CORP	COMMON STOCK	35907K105	573	22400	SOLE		22400
FRONTIER OIL CORP	COMMON STOCK	35914P105	40939	2377420	DEFINED	03	2377420
FUELCELL ENERGY INC	COMMON STOCK	35952H106	313	47800	SOLE		47800
FUJI PHOTO FILM LTD	COMMON STOCK	359586302	1	21	DEFINED	03	21
G & K SERVICES INC -CL A	COMMON STOCK	361268105	2043	57700	SOLE		57700
GSI LUMONICS INC	COMMON STOCK	36229U102	11183	1854570	SOLE		1854570
GSI COMMERCE INC	COMMON STOCK	36238G102	57	15600	SOLE		15600
GABLES RESIDENTIAL TRUST	COMMON STOCK	362418105	120	4800	SOLE		4800
GAMESTOP CORP	COMMON STOCK	36466R101	2329	237700	SOLE		237700
GANNETT CO	COMMON STOCK	364730101	35094	488780	DEFINED	02 03	488780
GAP INC	COMMON STOCK	364760108	187463	12078770	SOLE		12078770
GAP INC CV	CONVERTIBLE BONDS	364760AJ7	3131	2500000	SOLE		2500000
GARDNER DENVER INC	COMMON STOCK	365558105	392	19300	SOLE		19300
GARTNER INC - CL B	COMMON STOCK	366651206	326	34500	SOLE		34500
GATEWAY INC.	COMMON STOCK	367626108	3138	999300	SOLE		999300
GAYLORD ENT -CL A	COMMON STOCK	367905106	231	11200	SOLE		11200
GEN-PROBE INC	COMMON STOCK	36866T103	2142	90000	SOLE		90000
GEMSTAR-TV GUIDE INTL INC	COMMON STOCK	36866W106	1041	320300	SOLE		320300
GENENTECH INC	COMMON STOCK	368710406	119	3600	SOLE		3600
GENERAL BINDING CORP	COMMON STOCK	369154109	483	57000	SOLE		57000
GENERAL DYNAMICS CORPORAT	COMMON STOCK	369550108	21	265	DEFINED	03	265
GENERAL ELECTRIC CO.	COMMON STOCK	369604103	291470	11970060	DEFINED	02 03	11970060
GENERAL GROWTH PROPERTIES	COMMON STOCK	370021107	172	3300	SOLE		3300
GENERAL MILLS INCORPORATE	COMMON STOCK	370334104	63838	1359710	DEFINED	03	1359710
GENERAL MOTORS	COMMON STOCK	370442105	69825	1894340	DEFINED	02 03	1894340
GENERAL MOTORS CV	CONV PREF STOCK	370442741	7353	301000	SOLE		301000
GENERAL MOTORS- CL H	COMMON STOCK	370442832	319013	29814265	SOLE		29814265

GENESCO INC	COMMON STOCK	371532102	2455	131800	SOLE		131800
GENESIS HEALTH VENTURES	COMMON STOCK	37183F107	881	57000	SOLE		57000
GENESIS MICROCHIP INC	COMMON STOCK	37184C103	914	70000	SOLE		70000
GENTEX CORPORATION	COMMON STOCK	371901109	21	672	SOLE		672
GENLYTE GROUP INC	COMMON STOCK	372302109	1860	59700	SOLE		59700
GENTA INC	COMMON STOCK	37245M207	2528	328800	SOLE		328800
GENTIVA HEALTH SERV	COMMON STOCK	37247A102	657	74600	SOLE		74600
GENZYME CORP-BIOSURGERY	COMMON STOCK	372917708	33	13100	SOLE		13100
GENZYME CORP	CONVERTIBLE BONDS	372917AK0	3710	4000000	SOLE		4000000
GEORGIA GULF CORP.	COMMON STOCK	373200203	9522	411500	SOLE		411500
GEORGIA-PACIFIC CORP.	COMMON STOCK	373298108	25531	1579900	DEFINED	02	1579900
GERBER SCIENTIFIC INC	COMMON STOCK	373730100	159	39200	SOLE		39200
GERMAN AMERICAN BANCORP	COMMON STOCK	373865104	22	1400	SOLE		1400
GETTY IMAGES INC	COMMON STOCK	374276103	8947	292850	SOLE		292850
GIBRALTAR STEEL CORP.	COMMON STOCK	37476F103	762	40000	SOLE		40000
GILAT SATELLITE CV (REG)	CONVERTIBLE BONDS	375255AE6	540	3000000	SOLE		3000000
GILEAD SCIENCES INC	COMMON STOCK	375558103	330213	9712145	SOLE		9712145
GILLETTE COMPANY	COMMON STOCK	375766102	23676	779845	DEFINED	03	779845
GILDAN ACTIVEWEAR INC CLA	COMMON STOCK	375916103	152	6500	SOLE		6500
GLACIER BANCORP INC	COMMON STOCK	37637Q105	1223	51900	SOLE		51900
GLATFELTER	COMMON STOCK	377316104	1407	106900	SOLE		106900
GLAXOSMITHKLINE PLC ADR	AMER DEP RECEIPT	37733W105	12423	331624	DEFINED	02 03	331624
GLIMCHER REALTY TRUST	COMMON STOCK	379302102	23	1300	SOLE		1300
GLOBAL IMAGING SYSTEMS	COMMON STOCK	37934A100	3362	182900	SOLE		182900
GLOBAL PAYMENTS INC	COMMON STOCK	37940X102	5778	180500	SOLE		180500
GLOBAL POWER EQUIP GR	COMMON STOCK	37941P108	123	25000	SOLE		25000
GLOBESPAN VIRATA INC	COMMON STOCK	37957V106	3212	728400	SOLE		728400
GOLD FIELDS LTD ADR	AMER DEP RECEIPT	38059T106	2792	200000	SOLE		200000
GOLDCORP INC	COMMON STOCK	380956409	636	50000	SOLE		50000
GOLDEN WEST FINANCIAL COR	COMMON STOCK	381317106	48422	674300	DEFINED	03	674300
GOLDMAN SACHS GROUP INC	COMMON STOCK	38141G104	55919	821140	DEFINED	03	821140
GOODRICH CORP	COMMON STOCK	382388106	27782	1516500	SOLE		1516500
GOODYEAR TIRE & RUBBER CO	COMMON STOCK	382550101	12942	1900400	SOLE		1900400
GOODY'S FAMILY CLOTHING	COMMON STOCK	382588101	156	35100	SOLE		35100
GRACO INC	COMMON STOCK	384109104	1340	46775	SOLE		46775
GRAFTECH INTL LTD	COMMON STOCK	384313102	3394	569400	SOLE		569400
W.W. GRAINGER INC.	COMMON STOCK	384802104	619	12000	SOLE		12000
GRANITE STATE BANKSHARES	COMMON STOCK	387472103	1232	28200	SOLE		28200
GRANT PRIDECO INC.	COMMON STOCK	38821G101	6594	566500	SOLE		566500
GRAPHIC PKG CORP	COMMON STOCK	388690109	373	66100	SOLE		66100
GRAY TELEVISION INC	COMMON STOCK	389375106	2343	240300	SOLE		240300
GRAY TELEVISION A	COMMON STOCK	389375205	23	1900	SOLE		1900
GREAT ATLANTIC & PAC	COMMON STOCK	390064103	1411	175000	SOLE		175000
GREAT LAKES CHEMICAL CORP	COMMON STOCK	390568103	666	27900	SOLE		27900
GREAT SOUTHERN BANCORP	COMMON STOCK	390905107	261	7100	SOLE		7100
GREAT PLAINS ENERGY INC	COMMON STOCK	391164100	2	80	DEFINED	03	80
GREATER BAY BANCORP	COMMON STOCK	391648102	3	160	DEFINED	03	160
GREENPOINT FINANCIAL CORP	COMMON STOCK	395384100	34771	769600	SOLE		769600
GREIF BROS CORP -CL A	COMMON STOCK	397624107	79	3300	SOLE		3300
GREY GLOBAL GROUP INC	COMMON STOCK	39787M108	3056	5000	SOLE		5000
GREY WOLF INC	COMMON STOCK	397888108	698	175000	SOLE		175000
GRIFFON CORP	COMMON STOCK	398433102	2577	189200	SOLE		189200
GROUP 1 AUTOMOTIVE INC	COMMON STOCK	398905109	301	12600	SOLE		12600
GROUP 1 SOFTWARE INC	COMMON STOCK	39943Y103	359	30000	SOLE		30000
GROUPE DANONE	COMMON STOCK	399449107	2	70	DEFINED	03	70
GRUPO CASA SABA DE-CV ADR	AMER DEP RECEIPT	40048P104	6362	601900	SOLE		601900
GRUPO RADIO CENTRO ADR	AMER DEP RECEIPT	40049C102	829	425000	SOLE		425000
GRUPO TELEVISA SA SPONS	GLOBAL DEP RECEIPT	40049J206	95019	3402040	SOLE		3402040
GTECH HOLDINGS CORP	COMMON STOCK	400518106	25138	902300	SOLE		902300
GTECH HOLDINGS CV	CONVERTIBLE BONDS	400518AB2	2560	2000000	SOLE		2000000
GUESS? INC	COMMON STOCK	401617105	4836	1154100	SOLE		1154100
GUIDANT CORP	COMMON STOCK	401698105	49289	1597700	SOLE		1597700
GUILFORD PHARMACEUTICALS	COMMON STOCK	401829106	515	129400	SOLE		129400
GUITAR CENTER INC	COMMON STOCK	402040109	931	56190	SOLE		56190
GULFMARK OFFSHORE INC	COMMON STOCK	402629109	1037	70300	SOLE		70300
GYMBOREE CORP	COMMON STOCK	403777105	19757	1245700	SOLE		1245700
HCA INC	COMMON STOCK	404119109	35281	850130	DEFINED	03	850130
HSBC Hldgs PLC Spon ADR	AMER DEP RECEIPT	404280406	3516	63965	DEFINED	02 03	63965
HAIN CELESTIAL GROUP INC	COMMON STOCK	405217100	15200	1000000	SOLE		1000000
HALLIBURTON COMPANY	COMMON STOCK	406216101	21408	1144210	DEFINED	02 03	1144210
HANCOCK FABRICS INC	COMMON STOCK	409900107	2458	161200	SOLE		161200
JOHN HANCOCK FINANCIAL	COMMON STOCK	410148106	184824	6624500	SOLE		6624500
HANDLEMAN CO	COMMON STOCK	410252100	2	200	SOLE		200
HANDSPRING	COMMON STOCK	410293104	102	107200	SOLE		107200
HANGER ORTHOPEDIC GROUP	COMMON STOCK	41043F208	2492	189500	SOLE		189500
HANMI FINANCIAL CORP	COMMON STOCK	410495105	521	31300	SOLE		31300
HANOVER COMPRESSOR CO	COMMON STOCK	410768105	2808	305900	SOLE		305900
HARBOR FLORIDA BANCSHARES	COMMON STOCK	411901101	3509	155800	SOLE		155800
HARLAND (JOHN H.) CO	COMMON STOCK	412693103	4103	185400	SOLE		185400

HARLEY DAVIDSON INC.	COMMON STOCK	412822108	195753	4237090	DEFINED	03	4237090
HARLEYSVILLE NATL CORP/PA	COMMON STOCK	412850109	337	12700	SOLE		12700
HARMAN INTERNATIONAL	COMMON STOCK	413086109	2743	46100	SOLE		46100
HARMONIC INC	COMMON STOCK	413160102	3702	1609500	SOLE		1609500
HARMONY GOLD MNG - ADR	AMER DEP RECEIPT	413216300	1360	80900	SOLE		80900
HARRAH'S ENTERTAINMENT	COMMON STOCK	413619107	25404	641500	DEFINED	03	641500
HARSCO CORPORATION	COMMON STOCK	415864107	8256	258900	SOLE		258900
HARTE-HANKS INC	COMMON STOCK	416196103	1920	102850	SOLE		102850
HARTFORD FINANCIAL SVCS	COMMON STOCK	416515104	8184	180145	DEFINED	03	180145
HASBRO INCORPORATED	COMMON STOCK	418056107	19628	1699340	DEFINED	03	1699340
HAWTHORNE FINL CORP	COMMON STOCK	420542102	1567	54900	SOLE		54900
HEALTHCARE SERVICE GRP	COMMON STOCK	421906108	566	43400	SOLE		43400
HEALTH CARE PPTYS INV INC	COMMON STOCK	421915109	4282	111800	SOLE		111800
HEALTHSOUTH CORP	COMMON STOCK	421924101	7472	1779100	SOLE		1779100
HEALTH MGMT ASSOC INC A	COMMON STOCK	421933102	19	1084	SOLE		1084
HEALTHCARE REALTY TRUST	COMMON STOCK	421946104	126	4300	SOLE		4300
HEADWATERS INC	COMMON STOCK	42210F102	2178	140445	SOLE		140445
HEALTH CARE REIT INC	COMMON STOCK	42217K106	170	6300	SOLE		6300
HEALTH NET INC	COMMON STOCK	42222G108	11592	439100	SOLE		439100
HEALTHTRONICS SURGICAL	COMMON STOCK	42222L107	989	123400	SOLE		123400
HEARST-ARGYLE TELEVISION	COMMON STOCK	422317107	1051	43600	SOLE		43600
HEARTLAND EXPRESS INC	COMMON STOCK	422347104	2321	101300	SOLE		101300
HECLA MINING	COMMON STOCK	422704106	2579	509700	SOLE		509700
HEIDRICK & STRUGGLES	COMMON STOCK	422819102	33	2295	DEFINED	03	2295
H.J. HEINZ COMPANY	COMMON STOCK	423074103	696	21150	DEFINED	03	21150
HELIX TECH CORP.	COMMON STOCK	423319102	1439	128500	SOLE		128500
HELMERICH & PAYNE	COMMON STOCK	423452101	4837	173300	SOLE		173300
HERCULES, INC.	COMMON STOCK	427056106	8465	961900	SOLE		961900
HERSHEY FOODS COPR	COMMON STOCK	427866108	24427	362200	SOLE		362200
HEWITT ASSOCIATES INC	COMMON STOCK	42822Q100	2152	67900	SOLE		67900
HEWLETT-PACKARD CO.	COMMON STOCK	428236103	59760	3442422	DEFINED	03	3442422
HIBBETT SPORTING GOODS	COMMON STOCK	428565105	805	33650	SOLE		33650
HIBERNIA CORP - CL A	COMMON STOCK	428656102	8779	455800	SOLE		455800
HILLENBRAND INDUSTRIES	COMMON STOCK	431573104	1005	20800	SOLE		20800
HILTON HOTELS CORP	CONVERTIBLE BONDS	432848AL3	3369	3500000	SOLE		3500000
HISPANIC BROADCASTING COR	COMMON STOCK	43357B104	29062	1414230	SOLE		1414230
HOLLINGER INTL INC	COMMON STOCK	435569108	628	61800	SOLE		61800
HOLLY CORP	COMMON STOCK	435758305	1842	84300	SOLE		84300
HOLLYWOOD CASINO CORP	COMMON STOCK	436132203	235	19100	SOLE		19100
HOLLYWOOD ENTERTAINMENT	COMMON STOCK	436141105	3058	202500	SOLE		202500
HOLOGIC INC	COMMON STOCK	436440101	6219	509300	SOLE		509300
HOME DEPOT INC	COMMON STOCK	437076102	106947	4463550	DEFINED	03	4463550
HOME OWNERSHIP 13.331 144A	PREFERRED STOCK	437296205	1142	1830	SOLE		1830
HONDA MTR LTD	COMMON STOCK	438128308	2	85	DEFINED	03	85
HONEYWELL INTL INC	COMMON STOCK	438516106	130898	5454070	DEFINED	03	5454070
HORIZON ORGANIC HLDG CORP	COMMON STOCK	44043T103	761	47000	SOLE		47000
HORMEL FOODS CORP	COMMON STOCK	440452100	47	2000	SOLE		2000
HOSPITALITY PROPERTIES TR	COMMON STOCK	44106M102	176	5000	SOLE		5000
HOST MARRIOTT CORP.	COMMON STOCK	44107P104	43900	4960407	SOLE		4960407
HOT TOPIC, INC.	COMMON STOCK	441339108	8325	363850	SOLE		363850
HOTELS.COM - CL A	COMMON STOCK	44147T108	35389	647800	SOLE		647800
HOUSEHOLD INTERNATIONAL.	COMMON STOCK	441815107	324548	11670190	DEFINED	03	11670190
HOUSTON EXPLORATION CO	COMMON STOCK	442120101	1965	64200	SOLE		64200
HOVNANIAN ENTERPRISES-A	COMMON STOCK	442487203	14867	469000	SOLE		469000
HUB INTL LTD	COMMON STOCK	44332P101	449	35000	SOLE		35000
HUBBELL INC	COMMON STOCK	443510201	2	50	DEFINED	03	50
HUDSON RIVER BANCORP INC	COMMON STOCK	444128102	738	29800	SOLE		29800
HUDSON UNITED BANCORP	COMMON STOCK	444165104	1813	58300	SOLE		58300
HUMANA INC.	COMMON STOCK	444859102	32245	3224525	DEFINED	03	3224525
HUMAN GENOME SCIENCES INC	COMMON STOCK	444903108	13770	1563050	SOLE		1563050
HUNT (JB) TRANSPRT SVCS	COMMON STOCK	445658107	7571	258400	SOLE		258400
HUNTINGTON BANCSHARES	COMMON STOCK	446150104	2685	143500	SOLE		143500
HUTCHINSON TECHNOLOGY INC	COMMON STOCK	448407106	4237	204700	SOLE		204700
HYDRIL CO	COMMON STOCK	448774109	693	29400	SOLE		29400
ICN PHARMACEUTICALS NEW	COMMON STOCK	448924100	1826	167400	SOLE		167400
IDT CORP	COMMON STOCK	448947101	735	42500	SOLE		42500
HYPERION SOLUTIONS CORP	COMMON STOCK	44914M104	4305	167700	SOLE		167700
ICOS CORPORATION	COMMON STOCK	449295104	1053	45000	SOLE		45000
ICT GROUP	COMMON STOCK	44929Y101	1953	168500	SOLE		168500
ICU MEDICAL	COMMON STOCK	44930G107	78	2100	SOLE		2100
IDEC PHARMACEUTICALS CORP	COMMON STOCK	449370105	85506	2577800	SOLE		2577800
IDX SYSTEMS CORP	COMMON STOCK	449491109	1214	71300	SOLE		71300
IMC GLOBAL INC	COMMON STOCK	449669100	8756	820600	SOLE		820600
IMCO RECYCLING INC	COMMON STOCK	449681105	572	70400	SOLE		70400
IMS HEALTH INC	COMMON STOCK	449934108	75761	4735050	SOLE		4735050
IRSA GDR	GLOBAL DEP RECEIPT	450047204	423	83037	SOLE		83037
ISTAR FINANCIAL INC	COMMON STOCK	45031U101	8617	307210	DEFINED	03	307210
ITLA CAPITAL CORPORATION	COMMON STOCK	450565106	1994	60000	SOLE		60000
ITT EDUCATIONAL SVCS INC	COMMON STOCK	45068B109	6481	275200	SOLE		275200

IXIA	COMMON STOCK	45071R109	1111	304300	SOLE		304300
IBERIABANK CORP	COMMON STOCK	450828108	1516	37750	SOLE		37750
ITT INDUSTRIES INC.	COMMON STOCK	450911102	57200	942500	DEFINED	03	942500
ICON PLC ADR	AMER DEP RECEIPT	45103T107	47	1757	SOLE		1757
ICICI BANK SPON ADR	AMER DEP RECEIPT	45104G104	99736	15343925	SOLE		15343925
IDINE REWARDS NETWORK	COMMON STOCK	45168A100	1786	168200	SOLE		168200
IDEXX LABORATORIES INC.	COMMON STOCK	45168D104	2398	73000	SOLE		73000
IGATE CORP	COMMON STOCK	45169U105	13	4900	SOLE		4900
IKON OFFICE SOLUTIONS INC	COMMON STOCK	451713101	3904	546000	SOLE		546000
IDENTIX INC	COMMON STOCK	451906101	968	187900	SOLE		187900
ILEX ONCOLOGY INC	COMMON STOCK	451923106	177	25000	SOLE		25000
ILLUMINA INC	COMMON STOCK	452327109	36	10800	SOLE		10800
IMATION CORPORATION	COMMON STOCK	45245A107	3803	108400	SOLE		108400
IMCLONE SYSTEMS	COMMON STOCK	45245W109	1527	143800	SOLE		143800
IMCLONE SYSTEMS CV	CONVERTIBLE BONDS	45245WAD1	1400	2000000	SOLE		2000000
IMAGISTICS INTL INC	COMMON STOCK	45247T104	2522	126100	SOLE		126100
IMMUCOR INC	COMMON STOCK	452526106	3836	189450	SOLE		189450
IMMUNOGEN, INCORPORATED	COMMON STOCK	45253H101	102	32800	SOLE		32800
IMPAC MORTGAGE HOLDINGS	COMMON STOCK	45254P102	9	800	SOLE		800
IMPAC MEDICAL SYSTEMS INC	COMMON STOCK	45255A104	889	48000	SOLE		48000
IMPAX LABORATORIES INC	COMMON STOCK	45256B101	89	22200	SOLE		22200
INAMED CORP	COMMON STOCK	453235103	2424	78700	SOLE		78700
INCO LTD	CONVERTIBLE BONDS	453258AK1	6053	6000000	SOLE		6000000
INCYTE PHARMACEUTICA	COMMON STOCK	45337C102	420	92100	SOLE		92100
INDEPENDENCE CMNTY BK COR	COMMON STOCK	453414104	12647	498300	SOLE		498300
INDEPENDENCE HOLDING CO	COMMON STOCK	453440307	30	1400	SOLE		1400
INDEPENDENT BANK CORP	COMMON STOCK	453836108	1548	67900	SOLE		67900
INDEPENDENT BANK CORP	COMMON STOCK	453838104	2589	85572	SOLE		85572
INDYMAC MORTGAGE HLDGS	COMMON STOCK	456607100	8999	486700	SOLE		486700
INFOGRAMS INC	COMMON STOCK	45665T107	8	4800	SOLE		4800
INFORMATICA CORP	COMMON STOCK	45666Q102	4046	702400	SOLE		702400
INFONET SVCS CORP -CL B	COMMON STOCK	45666T106	311	157200	SOLE		157200
INFOSPACE INC	COMMON STOCK	45678T201	1377	163000	SOLE		163000
INFOUSA INC	COMMON STOCK	456818301	1174	236200	SOLE		236200
Ing Groep NV Spon ADR	AMER DEP RECEIPT	456837103	2537	150671	DEFINED	02 03	150671
INFORMATION RESOURCE	COMMON STOCK	456905108	27	17100	SOLE		17100
INGLES MARKETS INC -CL A	COMMON STOCK	457030104	27	2300	SOLE		2300
INGRAM MICRO INC CL A	COMMON STOCK	457153104	136	11000	SOLE		11000
INHALE THERAPEUTIC SYSTEM	COMMON STOCK	457191104	64640	8000000	SOLE		8000000
INSITUFORM TECHNOLOGIES I	COMMON STOCK	457667103	3236	189800	SOLE		189800
INSIGHT COMMUNICATIONS	COMMON STOCK	45768V108	5829	470827	SOLE		470827
INTEGRAL SYSTEMS INC/MD	COMMON STOCK	45810H107	411	20500	SOLE		20500
INTEGRATED DEVICE TECH	COMMON STOCK	458118106	10006	1195500	SOLE		1195500
INTEGRATED ELECTRICAL SVC	COMMON STOCK	45811E103	124	32300	SOLE		32300
INTEGRATED CIRCUIT SYSTEM	COMMON STOCK	45811K208	2790	152900	SOLE		152900
INTEL CORPORATION	COMMON STOCK	458140100	347129	22294723	DEFINED	02 03	22294723
INTER-TEL INC	COMMON STOCK	458372109	2965	141800	SOLE		141800
INTERFACE INC-CL A	COMMON STOCK	458665106	6	2100	SOLE		2100
INTERDIGITAL COMM CORP	COMMON STOCK	45866A105	1383	95000	SOLE		95000
INTERGRAPH CORP	COMMON STOCK	458683109	448	25200	SOLE		25200
INTERMAGNETICS GENERAL CO	COMMON STOCK	458771102	1990	101324	SOLE		101324
INTERMET CORP	COMMON STOCK	45881K104	118	28100	SOLE		28100
INTERMUNE INC	COMMON STOCK	45884X103	2291	89800	SOLE		89800
INTL BANCSHARES CORP	COMMON STOCK	459044103	1292	32750	SOLE		32750
INTL BUSINESS MAC CORP	COMMON STOCK	459200101	289515	3735664	DEFINED	02 03	3735664
INTL FLAVORS & FRAGRANCES	COMMON STOCK	459506101	199111	5672677	SOLE		5672677
INTL GAME TECHNOLOGY	COMMON STOCK	459902102	67072	883453	SOLE		883453
INTL MULTIFOODS CORP	COMMON STOCK	460043102	6	300	SOLE		300
INTL PAPER CO	COMMON STOCK	460146103	97096	2776540	SOLE		2776540
INTL RECTIFIER CORP.	COMMON STOCK	460254105	28764	1558200	SOLE		1558200
INTL SPECIALTY PRODUCTS	COMMON STOCK	460337108	18	1800	SOLE		1800
INTERNET SECURITY SYSTEMS	COMMON STOCK	46060X107	367	20000	SOLE		20000
INTERPOOL INC.	COMMON STOCK	46062R108	764	47600	SOLE		47600
INTERPUBLIC GROUP CNV	CONVERTIBLE BONDS	460690AF7	7886	9000000	SOLE		9000000
INTERSIL CORP	COMMON STOCK	46069S109	3895	279400	SOLE		279400
INTERSTATE BAKERIES	COMMON STOCK	46072H108	3368	220860	DEFINED	03	220860
INTRAWEST CORP	COMMON STOCK	460915200	1732	139700	SOLE		139700
INTERWOVEN INC	COMMON STOCK	46114T102	1204	463100	SOLE		463100
INTRADO INC	COMMON STOCK	46117A100	379	38700	SOLE		38700
INTUIT INC	COMMON STOCK	461202103	3894	83000	SOLE		83000
INTUITIVE SURGICAL INC	COMMON STOCK	46120E107	458	74300	SOLE		74300
INVESTMENT TECH GROUP	COMMON STOCK	46145F105	83	3700	SOLE		3700
INVISION TECHNOLOGIES INC	COMMON STOCK	461851107	19696	747200	SOLE		747200
INVITROGEN CORP	CONVERTIBLE BONDS	46185RAB6	3710	4000000	SOLE		4000000
INVESTORS FIN. SVCS	COMMON STOCK	461915100	28	1030	SOLE		1030
IOMEGA CORP	COMMON STOCK	462030305	2584	329200	SOLE		329200
IRON MOUNTAIN INC	COMMON STOCK	462846106	45859	1389233	SOLE		1389233
ISHARES MSCI HONG KONG	MUTUAL FUNDS OPEN END	464286871	2	230	SOLE		230
ISHARES RUSSELL 2000 VALU	MUTUAL FUNDS CLOSED END	464287630	6356	57000	SOLE		57000

ISIS PHARMACEUTICALS CO	COMMON STOCK	464330109	1771	268800	SOLE		268800
ISLE OF CAPRI CASINOS	COMMON STOCK	464592104	209	15800	SOLE		15800
Ito-Yokado Ltd Spon ADR	AMER DEP RECEIPT	465714301	888	31340	DEFINED	02	31340
I2 TECHNOLOGIES	COMMON STOCK	465754109	444	386200	SOLE		386200
IVAX CORPORATION	COMMON STOCK	465823102	1241	102337	SOLE		102337
IVAX CORP CV	CONVERTIBLE BONDS	465823AD4	3128	3500000	SOLE		3500000
J&J SNACK FOODS CORP	COMMON STOCK	466032109	1893	53000	SOLE		53000
JDS UNIPHASE CORP	COMMON STOCK	46612J101	99412	40247760	DEFINED	03	40247760
J. JILL GROUP INC	COMMON STOCK	466189107	2148	153650	SOLE		153650
JLG INDUSTRIES INC.	COMMON STOCK	466210101	269	35700	SOLE		35700
JP MORGAN CHASE & CO	COMMON STOCK	46625H100	335289	13970351	DEFINED	02 03	13970351
J2 GLOBAL COMMUNICATIONS	COMMON STOCK	46626E205	2707	142200	SOLE		142200
JABIL CIRCUIT INC	COMMON STOCK	466313103	1892	105600	SOLE		105600
JACK IN THE BOX, INC.	COMMON STOCK	466367109	3	200	SOLE		200
JARDEN CORP	COMMON STOCK	471109108	4621	193600	SOLE		193600
JEFFERSON-PILOT	COMMON STOCK	475070108	23803	624600	DEFINED	03	624600
JETBLUE AIRWAYS CORP	COMMON STOCK	477143101	3208	118832	SOLE		118832
JO-ANN STORES CL A	COMMON STOCK	47758F109	1996	86900	SOLE		86900
JOHN NUVEEN CO - CL A	COMMON STOCK	478035108	142	5600	SOLE		5600
JOHNSON & JOHNSON	COMMON STOCK	478160104	526086	9794938	DEFINED	02 03	9794938
JOHNSON CONTROLS	COMMON STOCK	478366107	26960	336286	DEFINED	03	336286
JONES APPAREL GROUP	COMMON STOCK	480074103	3888	109700	SOLE		109700
JONES LANG LASALLE INC	COMMON STOCK	48020Q107	269	17500	SOLE		17500
JOS A BANK CLOTHIERS INC.	COMMON STOCK	480838101	497	23300	SOLE		23300
JOURNAL REGISTER CO	COMMON STOCK	481138105	5704	320800	SOLE		320800
JUNIPER NETWORKS INC	COMMON STOCK	48203R104	682	100300	SOLE		100300
JUNIPER NETWORKS INC	CONVERTIBLE BONDS	48203RAA2	3510	4500000	SOLE		4500000
KLA-TENCOR CORPORATION	COMMON STOCK	482480100	5687	160800	SOLE		160800
K-SWISS INC - CL A	COMMON STOCK	482686102	2616	120500	SOLE		120500
K-V PHARM CL.A (1/20 VOTE	COMMON STOCK	482740206	100	4300	SOLE		4300
KAYDON CORP	COMMON STOCK	486587108	469	22100	SOLE		22100
KB HOME	COMMON STOCK	48666K109	31247	729220	DEFINED	03	729220
KEITHLEY INSTRUMENTS INC	COMMON STOCK	487584104	701	56100	SOLE		56100
KELLOGG COMPANY	COMMON STOCK	487836108	5624	164100	DEFINED	02 03	164100
KELLWOOD COMPANY	COMMON STOCK	488044108	4880	187700	SOLE		187700
KERR-MCGEE CORP	COMMON STOCK	492386107	29017	655000	SOLE		655000
KERR-MCGEE CORP	CONVERTIBLE BONDS	492386AP2	6533	6000000	SOLE		6000000
KEY ENERGY SERVICES	COMMON STOCK	492914106	4201	468300	SOLE		468300
KEYCORP	COMMON STOCK	493267108	54335	2161300	SOLE		2161300
KEYSPAN CORPORATION	COMMON STOCK	49337W100	7513	213200	SOLE		213200
KEYSTONE AUTOMOTIVE INDS	COMMON STOCK	49338N109	939	62500	SOLE		62500
KIMBALL INTERNATIONAL -B	COMMON STOCK	494274103	784	55000	SOLE		55000
KILROY REALTY CORP	COMMON STOCK	49427F108	60	2600	SOLE		2600
KIMBERLY-CLARK CORP.	COMMON STOCK	494368103	19888	418963	DEFINED	02 03	418963
KINDER MORGAN ENGY PRNRS	COMMON STOCK	494550106	298	8500	SOLE		8500
KINDER MORGAN, INC.	COMMON STOCK	49455P101	50821	1202300	SOLE		1202300
***KINDER MORGAN MGMT LLC	COMMON STOCK	49455U100	121549	3847703	SOLE		3847703
KNIGHT-RIDDER INC	COMMON STOCK	499040103	44	700	SOLE		700
KNIGHT TRANSPORTATION INC	COMMON STOCK	499064103	1346	64075	SOLE		64075
KOHL'S CORPORATION	COMMON STOCK	500255104	243724	4356105	DEFINED	03	4356105
Ahold NV Spon ADR	AMER DEP RECEIPT	500467303	819	64333	DEFINED	02 03	64333
Koninklijke Philips ADR	AMER DEP RECEIPT	500472303	2024	114502	DEFINED	02 03	114502
KOPIN CORP	COMMON STOCK	500600101	495	126400	SOLE		126400
KORN/FERRY INTERNATIONAL	COMMON STOCK	500643200	148	19800	SOLE		19800
KOS PHARMACEUTICALS INC	COMMON STOCK	500648100	1254	66000	SOLE		66000
KRAFT FOODS INC-A	COMMON STOCK	50075N104	1849	47500	SOLE		47500
KROGER COMPANY	COMMON STOCK	501044101	91707	5935740	SOLE		5935740
KRONOS INC	COMMON STOCK	501052104	840	22700	SOLE		22700
KULICKE & SOFFA IND.	COMMON STOCK	501242101	3449	602900	SOLE		602900
Kyocera Corp Spon ADR	AMER DEP RECEIPT	501556203	1010	17669	DEFINED	02 03	17669
KYPHON INC	COMMON STOCK	501577100	331	38800	SOLE		38800
LNR PROPERTY CORP	COMMON STOCK	501940100	18	500	SOLE		500
LSB BANCSHARES INC	COMMON STOCK	502158108	31	1900	SOLE		1900
LSI LOGIC CORPORATION	COMMON STOCK	502161102	222	38500	SOLE		38500
LSI LOGIC CV	CONVERTIBLE BONDS	502161AG7	32390	39500000	SOLE		39500000
LTX CORP	COMMON STOCK	502392103	2818	467400	SOLE		467400
LA JOLLA PHARM CO	COMMON STOCK	503459109	25	3800	SOLE		3800
LABOR READY INC	COMMON STOCK	505401208	2904	452400	SOLE		452400
LABONE INC	COMMON STOCK	50540L105	1910	107800	SOLE		107800
LAB CORP. OF AMERICA	COMMON STOCK	50540R409	98	4196	SOLE		4196
LABRANCHE & COMPANY	COMMON STOCK	505447102	9606	360600	SOLE		360600
LADISH COMPANY INC	COMMON STOCK	505754200	390	48400	SOLE		48400
LAFARGE NORTH AMERICA INC	COMMON STOCK	505862102	5755	175200	SOLE		175200
LAM RESEARCH CORPORATION	COMMON STOCK	512807108	9521	881600	SOLE		881600
LAM RESEARCH CORP	CONVERTIBLE BONDS	512807AE8	3500	4000000	SOLE		4000000
LAMAR ADVERTISING CO	COMMON STOCK	512815101	9624	286000	SOLE		286000
LANCASTER COLONY CORP	COMMON STOCK	513847103	277	7100	SOLE		7100
LANCE, INC.	COMMON STOCK	514606102	1038	87700	SOLE		87700
LANDAUER INC	COMMON STOCK	51476K103	942	27100	SOLE		27100

LANDAMERICA FINANCIAL GP	COMMON STOCK	514936103	213	6000	SOLE		6000
LANDSTAR SYSTEM INC	COMMON STOCK	515098101	6420	110000	SOLE		110000
LANNETT CO INC	COMMON STOCK	516012101	819	50000	SOLE		50000
LASALLE HOTEL PROPERTIES	COMMON STOCK	517942108	127	9100	SOLE		9100
LATTICE SEMICONDUCTOR	COMMON STOCK	518415104	193	22000	SOLE		22000
LATTICE SEMICONDUCTOR CV	CONVERTIBLE BONDS	518415AC8	2704	3000000	SOLE		3000000
ESTEE LAUDER CL A	COMMON STOCK	518439104	22161	839420	SOLE		839420
LAWSON PRODUCTS	COMMON STOCK	520776105	46	1500	SOLE		1500
LAWSON SOFTWARE	COMMON STOCK	520780107	550	95566	SOLE		95566
LEAR CORP.	COMMON STOCK	521865105	22897	688000	SOLE		688000
LEAPFROG ENTERPRISES INC	COMMON STOCK	52186N106	3893	154800	SOLE		154800
LEE ENTERPRISES	COMMON STOCK	523768109	2936	87600	DEFINED	02	87600
LEGATO SYSTEMS INC	COMMON STOCK	524651106	1735	345000	SOLE		345000
LEGGETT & PLATT INC	COMMON STOCK	524660107	1133	50500	SOLE		50500
LEHMAN BROTHERS HLDNGS IN	COMMON STOCK	524908100	13781	258600	SOLE		258600
LENDINGTREE INC	COMMON STOCK	52602Q105	1206	93600	SOLE		93600
LENNAR CORP.	COMMON STOCK	526057104	32905	637700	SOLE		637700
LENNOX INTERNATIONAL INC	COMMON STOCK	526107107	3263	260000	SOLE		260000
LEUCADIA NATIONAL CORP	COMMON STOCK	527288104	440	11800	SOLE		11800
LEVEL THREE	CONVERTIBLE BONDS	52729NAG5	21375	5000000	SOLE		5000000
LEXAR MEDIA INC	COMMON STOCK	52886P104	4861	775200	SOLE		775200
LEXMARK INTERNATIONAL INC	COMMON STOCK	529771107	39984	660900	SOLE		660900
LIBBEY INC	COMMON STOCK	529898108	182	7000	SOLE		7000
LIBERTY MEDIA GROUP PCS	CONVERTIBLE BONDS	530715AG6	24333	44750000	SOLE		44750000
LIBERTY MEDIA	CONVERTIBLE BONDS	530715AL5	9252	17750000	SOLE		17750000
LIBERTY MEDIA (MOT) CV	CONVERTIBLE BONDS	530715AN1	11309	17500000	SOLE		17500000
LIBERTY MEDIA (VIA/B)	CONVERTIBLE BONDS	530715AR2	54665	58000000	SOLE		58000000
LIBERTY MEDIA CORP	COMMON STOCK	530718105	18099	2024500	SOLE		2024500
LIFECORE BIOMEDICAL INC	COMMON STOCK	532187101	39	4600	SOLE		4600
LIFELINE SYSTEMS INC	COMMON STOCK	532192101	487	21700	SOLE		21700
LIFEPOINT HOSPITALS INC	COMMON STOCK	53219L109	1652	55200	SOLE		55200
LIGAND PHARMACEUTICAL -B	COMMON STOCK	53220K207	422	78500	SOLE		78500
LILLY (ELI) & CO	COMMON STOCK	532457108	54395	856600	DEFINED	02 03	856600
LIMITED BRANDS INC	COMMON STOCK	532716107	55883	4011690	SOLE		4011690
LIN TV CORP	COMMON STOCK	532774106	2252	92500	SOLE		92500
LINCARE HOLDINGS INC.	COMMON STOCK	532791100	197626	6250025	SOLE		6250025
LINCOLN NATIONAL CORP.	COMMON STOCK	534187109	42809	1355560	DEFINED	03	1355560
LINDSAY MANUFACTURING CO	COMMON STOCK	535555106	1549	72400	SOLE		72400
LINEAR TECHNOLOGY CORP	COMMON STOCK	535678106	2662	103500	DEFINED	03	103500
LITHIA MOTORS INC -CL A	COMMON STOCK	536797103	1043	66500	SOLE		66500
LITTLELUSE INC	COMMON STOCK	537008104	250	14800	SOLE		14800
LIZ CLAIBORNE	COMMON STOCK	539320101	20804	701640	DEFINED	03	701640
LOCAL FINANCIAL CORP	COMMON STOCK	539553107	1822	124400	SOLE		124400
LOCKHEED MARTIN CORP	COMMON STOCK	539830109	118944	2059640	DEFINED	03	2059640
LODGENET ENTERTAINMENT CO	COMMON STOCK	540211109	68	6400	SOLE		6400
LOEWS CORPORATION	COMMON STOCK	540424108	56411	1268800	SOLE		1268800
LOEWS CORP - CAROLINA GRP	COMMON STOCK	540424207	19865	980000	SOLE		980000
LONE STAR STEAKHOUSE	COMMON STOCK	542307103	2793	144400	SOLE		144400
LOUISIANA-PACIFIC CORP.	COMMON STOCK	546347105	1824	226300	SOLE		226300
LOWE'S COS., INC	COMMON STOCK	548661107	9551	254690	DEFINED	03	254690
LUBRIZOL CORPORATION	COMMON STOCK	549271104	381	12500	SOLE		12500
LUBY'S INC.	COMMON STOCK	549282101	236	81200	DEFINED	02	81200
LUCENT TECHNOLOGIES INC	COMMON STOCK	549463107	9798	7776010	DEFINED	03	7776010
LUMINEX CORP	COMMON STOCK	55027E102	209	50800	SOLE		50800
LYDALL INC	COMMON STOCK	550819106	615	54200	SOLE		54200
WILLIAM LYON HOMES INC	COMMON STOCK	552074106	493	22600	SOLE		22600
LYONDELL CHEMICAL CO	COMMON STOCK	552078107	2479	196100	SOLE		196100
M & T BANK CORP	COMMON STOCK	55261F104	95498	1203500	SOLE		1203500
MAF BANCORP INC	COMMON STOCK	55261R108	3502	103000	SOLE		103000
MBIA *** INC	COMMON STOCK	55262C100	198943	4535870	DEFINED	03	4535870
MBNA CORPORATION	COMMON STOCK	55262L100	67974	3573850	DEFINED	03	3573850
MB FINANCIAL INC	COMMON STOCK	55264U108	1044	30000	SOLE		30000
MDC HOLDINGS INC	COMMON STOCK	552676108	1589	41510	DEFINED	03	41510
MGE ENERGY INC	COMMON STOCK	55277P104	72	2700	SOLE		2700
MGIC INVESTMENT CORP	COMMON STOCK	552848103	2356	57065	DEFINED	03	57065
MGM MIRAGE	COMMON STOCK	552953101	10498	318400	SOLE		318400
MGP INGREDIENTS INC	COMMON STOCK	55302G103	2	300	SOLE		300
M/I SCHOTTENSTEIN HOMES	COMMON STOCK	55305B101	3261	117300	SOLE		117300
MKS INSTRUMENTS INC	COMMON STOCK	55306N104	3253	198000	SOLE		198000
MPS GROUP INC	COMMON STOCK	553409103	29	5160	SOLE		5160
MSC INDUST DIRECT	COMMON STOCK	553530106	3582	201800	SOLE		201800
MTS SYSTEMS CORP	COMMON STOCK	553777103	1071	106900	SOLE		106900
MTC TECHNOLOGIES INC	COMMON STOCK	55377A106	1085	42900	SOLE		42900
MACATAWA BANK CORP	COMMON STOCK	554225102	12	600	SOLE		600
MACDERMID INC	COMMON STOCK	554273102	1718	75200	SOLE		75200
MACERICH CO	COMMON STOCK	554382101	129	4200	SOLE		4200
MACROMEDIA INC.	COMMON STOCK	556100105	3149	295700	SOLE		295700
STEVEN MADDEN LTD	COMMON STOCK	556269108	5770	319300	SOLE		319300
MAGELLAN HEALTH SERVICES	COMMON STOCK	559079108	17	103500	SOLE		103500

MAGMA DESIGN AUTOMATION	COMMON STOCK	559181102	5734	598500	SOLE		598500
MAIN STREET BANKS INC	COMMON STOCK	56034R102	311	16200	SOLE		16200
MANDALAY RESORT GROUP	COMMON STOCK	562567107	34112	1114400	SOLE		1114400
MANITOWOC COMPANY	COMMON STOCK	563571108	490	19228	SOLE		19228
MANOR CARE INC.	COMMON STOCK	564055101	9139	491100	SOLE		491100
MANTECH INTERNATIONAL	COMMON STOCK	564563104	303	15900	SOLE		15900
MANUFACTURED HOME COMM	COMMON STOCK	564682102	101	3400	SOLE		3400
MAPICS INC	COMMON STOCK	564910107	44	6300	SOLE		6300
MANUGISTICS GROUP INC	COMMON STOCK	565011103	999	416200	SOLE		416200
MAPINFO CORPORATION	COMMON STOCK	565105103	6	1000	SOLE		1000
MARATHON OIL CORP	COMMON STOCK	565849106	37413	1757300	SOLE		1757300
MARCUS CORP	COMMON STOCK	566330106	454	32000	SOLE		32000
MARINEMAX INC	COMMON STOCK	567908108	580	49100	SOLE		49100
MARINE PRODUCTS CORP	COMMON STOCK	568427108	5	500	SOLE		500
MARITRANS INC	COMMON STOCK	570363101	586	43400	SOLE		43400
MARSH & MCLENNAN	COMMON STOCK	571748102	1333	28840	DEFINED	03	28840
MARRIOTT INTL -A	COMMON STOCK	571903202	11031	335585	DEFINED	03	335585
MARTEK BIOSCIENCES CORP	COMMON STOCK	572901106	3122	124700	SOLE		124700
MARVEL ENTERPRISES INC	COMMON STOCK	57383M108	8659	964200	SOLE		964200
MASCO CORP	COMMON STOCK	574599106	41325	1963200	SOLE		1963200
MASSEY ENERGY COMPANY	COMMON STOCK	576206106	14948	1537900	SOLE		1537900
MATERIAL SCIENCES	COMMON STOCK	576674105	488	37700	SOLE		37700
MATRIXONE INC	COMMON STOCK	57685P304	861	200300	SOLE		200300
MATSUSHITA ELEC ADR	AMER DEP RECEIPT	576879209	1747	182000	SOLE		182000
MATTEL INC	COMMON STOCK	577081102	97872	5110800	SOLE		5110800
MATTSON TECHNOLOGY INC	COMMON STOCK	577223100	110	38500	SOLE		38500
MAUI LAND & PINEAPPLE CO	COMMON STOCK	577345101	22	1400	SOLE		1400
MAXTOR CORP	COMMON STOCK	577729205	6907	1365000	SOLE		1365000
MAXIM INTERGATED PRODUCTS	COMMON STOCK	57772K101	1583	47900	DEFINED	03	47900
MAY DEPARTMENT STORES CO.	COMMON STOCK	577778103	56767	2470292	DEFINED	02 03	2470292
MAVERICK TUBE CORP	COMMON STOCK	577914104	5212	400000	SOLE		400000
MAYTAG CORPORATION	COMMON STOCK	578592107	28956	1016000	SOLE		1016000
MCCLATCHY COMPANY - CL A	COMMON STOCK	579489105	454	8000	SOLE		8000
MCDATA CORPORATION	COMMON STOCK	580031102	3083	438595	SOLE		438595
MCDONALD'S CORPORATION	COMMON STOCK	580135101	63469	3947110	DEFINED	03	3947110
MCGRATH RENT CORP	COMMON STOCK	580589109	88	3800	SOLE		3800
MCGRAW-HILL COMPANIES	COMMON STOCK	580645109	136581	2259780	SOLE		2259780
MCKESSON CORPORATION	COMMON STOCK	58155Q103	47567	1759793	DEFINED	03	1759793
MEADWESTVACO CORPORATION	COMMON STOCK	583334107	2	73	DEFINED	03	73
MEDCATH CORP	COMMON STOCK	58404W109	60	6000	SOLE		6000
MEDIACOM COMMUNICTNS CORP	COMMON STOCK	58446K105	6748	765900	SOLE		765900
MEDICAL ACTION INDUSTRIES	COMMON STOCK	58449L100	192	17700	SOLE		17700
MEDICAL STAFFING NETWORK	COMMON STOCK	58463F104	17	1033	SOLE		1033
MEDICINES CO	COMMON STOCK	584688105	3537	220800	SOLE		220800
MEDICIS PHARM CL A	COMMON STOCK	584690309	19	391	SOLE		391
MEDIMMUNE INC.	COMMON STOCK	584699102	4141	152420	SOLE		152420
MEDIS TECHNOLOGIES LTD	COMMON STOCK	58500P107	1	100	SOLE		100
MEDTRONIC, INCORPORATED	COMMON STOCK	585055106	122489	2686150	DEFINED	03	2686150
MEDSOURCE TECHNOLOGIES	COMMON STOCK	58505Y103	1245	191800	SOLE		191800
MEMBERWORKS INC	COMMON STOCK	586002107	9	500	SOLE		500
MENTOR CORPORATION	COMMON STOCK	587188103	959	24900	SOLE		24900
MERCK & COMPANY	COMMON STOCK	589331107	193220	3413185	DEFINED	03	3413185
MERCURY COMPUTER SYSTEMS	COMMON STOCK	589378108	1749	57300	SOLE		57300
MERCURY INTERACTIVE	COMMON STOCK	589405109	2120	71500	SOLE		71500
MEREDITH CORPORATION	COMMON STOCK	589433101	12	300	SOLE		300
MERIDIAN MEDICAL TECH	COMMON STOCK	589658103	3912	88100	SOLE		88100
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	589889104	3818	191650	SOLE		191650
MERIDIAN GOLD INC	COMMON STOCK	589975101	14723	835100	SOLE		835100
MERITAGE CORPORATION	COMMON STOCK	59001A102	5569	165500	SOLE		165500
MERIX CORP	COMMON STOCK	590049102	28	3300	SOLE		3300
MERRILL LYNCH	COMMON STOCK	590188108	123079	3243195	DEFINED	03	3243195
MESA AIR GROUP INC	COMMON STOCK	590479101	92	22600	SOLE		22600
METHODE ELECTRONICS CL A	COMMON STOCK	591520200	3786	345100	SOLE		345100
METLIFE INC	COMMON STOCK	59156R108	42212	1561100	SOLE		1561100
METRIS COMPANIES INC	COMMON STOCK	591598107	855	346100	SOLE		346100
METRO GOLDWYN MAYER INC	COMMON STOCK	591610100	520	40000	SOLE		40000
METRO ONE TELECOMM	COMMON STOCK	59163F105	671	104050	SOLE		104050
METTLER TOLEDO	COMMON STOCK	592688105	80	2500	SOLE		2500
MICHAELS STORES INC.	COMMON STOCK	594087108	14698	469600	SOLE		469600
MICROS SYSTEMS	COMMON STOCK	594901100	619	27600	SOLE		27600
MICROSOFT CORPORATION	COMMON STOCK	594918104	991550	19178920	DEFINED	02 03	19178920
MICROSTRATEGY WTS 6/07	WARRANTS UNIT	594972119	1	22045	SOLE		22045
MICROSTRATEGY INC CL A	COMMON STOCK	594972408	12	800	SOLE		800
MICROSTRATEGY INC CV	CONVERTIBLE BONDS	594972AA9	4	9339	SOLE		9339
MICROCHIP TECHNOLOGY	COMMON STOCK	595017104	1020	41700	SOLE		41700
MICROCELL TELECOMM INC -B	COMMON STOCK	59501T304	0	1899	SOLE		1899
MICROMUSE INC	COMMON STOCK	595094103	2797	732300	SOLE		732300
MICRON TECHNOLOGY INC.	COMMON STOCK	595112103	32488	3335520	DEFINED	03	3335520
MICRON WRNT 5/15/08 144A	WARRANTS UNIT	595112111	900	480000	SOLE		480000

MICROTUNE INC.	COMMON STOCK	59514P109	923	294800	SOLE		294800
MID ATLANTIC REALTY TRUST	COMMON STOCK	595232109	110	6300	SOLE		6300
MID ATLANTIC MEDICAL SVCS	COMMON STOCK	59523C107	4218	130200	SOLE		130200
MIDWEST EXPRESS HLDGS	COMMON STOCK	597911106	125	23400	SOLE		23400
MIDWEST BANC HOLDINGS INC	COMMON STOCK	598251106	1485	78350	SOLE		78350
MILACRON INC.	COMMON STOCK	598709103	192	32300	SOLE		32300
MILLENNIUM PHARMACEUTICAL	COMMON STOCK	599902103	1010	127220	SOLE		127220
MILLENIUM CHEMICALS INC	COMMON STOCK	599903101	343	36000	SOLE		36000
HERMAN MILLER INC	COMMON STOCK	600544100	1277	69400	SOLE		69400
MILLIPORE CORP	COMMON STOCK	601073109	24591	723262	SOLE		723262
MILLS CORP	COMMON STOCK	601148109	241	8200	SOLE		8200
MINE SAFETY APPLIANCES	COMMON STOCK	602720104	571	17700	SOLE		17700
MODINE MFG CO	COMMON STOCK	607828100	32	1800	SOLE		1800
MODTECH HOLDINGS INC	COMMON STOCK	60783C100	50	5200	SOLE		5200
MOHAWK INDUSTRIES INC.	COMMON STOCK	608190104	20	353	SOLE		353
MOLEX INC. CL A	COMMON STOCK	608554200	6516	327625	SOLE		327625
MONACO COACH CORP	COMMON STOCK	60886R103	1400	84600	SOLE		84600
MONRO MUFFLER BRAKE INC	COMMON STOCK	610236101	64	3800	SOLE		3800
MONSANTO CO	COMMON STOCK	61166W101	6895	358169	DEFINED	03	358169
MONTEREY PASTA CO	COMMON STOCK	612570101	10	2700	SOLE		2700
MOODY'S CORPORATION	COMMON STOCK	615369105	12690	307330	DEFINED	03	307330
MOOG INC -CL A	COMMON STOCK	615394202	3104	100000	SOLE		100000
MOORE CORPORATION LIMITED	COMMON STOCK	615785102	2134	234500	SOLE		234500
MORGAN STANLEY	COMMON STOCK	617446448	195948	4908530	DEFINED	02 03	4908530
MOTOROLA INC.	COMMON STOCK	620076109	71802	8300760	DEFINED	03	8300760
MOVADO GROUP INC	COMMON STOCK	624580106	466	24800	SOLE		24800
MOVIE GALLERY INC.	COMMON STOCK	624581104	3658	281400	SOLE		281400
MULTIMEDIA GAMES INC	COMMON STOCK	625453105	1464	53300	SOLE		53300
MURPHY OIL CORP	COMMON STOCK	626717102	36710	856720	SOLE		856720
MYERS INDUSTRIES INC	COMMON STOCK	628464109	851	79550	SOLE		79550
MYKROLIS CORP	COMMON STOCK	62852P103	1079	147800	SOLE		147800
MYLAN LABS	COMMON STOCK	628530107	10487	300500	SOLE		300500
MYRIAD GENETICS INC	COMMON STOCK	62855J104	25538	1749200	SOLE		1749200
NBT BANCORP INC	COMMON STOCK	628778102	679	39800	SOLE		39800
NBTY INC	COMMON STOCK	628782104	2039	116000	SOLE		116000
NCI BUILDING SYSTEMS INC	COMMON STOCK	628852105	666	30500	SOLE		30500
NCR CORPORATION	COMMON STOCK	62886E108	1192	50220	DEFINED	03	50220
NS GROUP INCORPORATED	COMMON STOCK	628916108	64	9800	SOLE		9800
NASB FINANCIAL INC	COMMON STOCK	628968109	21	900	SOLE		900
NN INC	COMMON STOCK	629337106	717	71800	SOLE		71800
NPS PHARMACEUTICALS INC.	COMMON STOCK	62936P103	2718	108000	SOLE		108000
NVR INC	COMMON STOCK	62944T105	35349	108600	SOLE		108600
NYMAGIC INC	COMMON STOCK	629484106	27	1400	SOLE		1400
NACCO INDUSTRIES CL A	COMMON STOCK	629579103	521	11900	SOLE		11900
NATIONAL BEVERAGE CORP	COMMON STOCK	635017106	37	2400	SOLE		2400
NATIONAL CITY CORP	COMMON STOCK	635405103	37319	1366000	SOLE		1366000
NATL COMMERCE FINANCIAL	COMMON STOCK	63545P104	48	2000	SOLE		2000
NATIONAL HEALTHCARE CORP	COMMON STOCK	635906100	18	1000	SOLE		1000
NATL HEALTH INVESTORS INC	COMMON STOCK	63633D104	3	200	SOLE		200
NATIONAL-OILWELL INC	COMMON STOCK	637071101	3988	182600	SOLE		182600
NATIONAL PENN BANCSHARES	COMMON STOCK	637138108	260	9795	SOLE		9795
NATIONAL PROCESSING INC	COMMON STOCK	637229105	340	21200	SOLE		21200
NATL. SEMICONDUCTOR CORP.	COMMON STOCK	637640103	251908	16782680	SOLE		16782680
NATL WSTN LIFE INS CO -C	COMMON STOCK	638522102	182	1900	SOLE		1900
NATIONWIDE FINANCIAL SVCS	COMMON STOCK	638612101	14718	513700	SOLE		513700
NAVIGATORS GROUP INC	COMMON STOCK	638904102	13	600	DEFINED	03	600
NAUTICA ENTERPRISES INC	COMMON STOCK	639089101	1	135	DEFINED	03	135
NAUTILUS GROUP INC	COMMON STOCK	63910B102	4136	309600	SOLE		309600
NAVISTAR INTL CP	COMMON STOCK	63934E108	10456	430100	SOLE		430100
NAVIGANT INTERNATIONAL	COMMON STOCK	63935R108	723	58600	SOLE		58600
THOMAS NELSON INC	COMMON STOCK	640376109	650	64900	SOLE		64900
NEOFORMA INC	COMMON STOCK	640475505	765	64000	SOLE		64000
NEOSE TECHNOLOGIES INC	COMMON STOCK	640522108	270	31200	SOLE		31200
NEOWARE SYSTEMS INC	COMMON STOCK	64065P102	2301	154300	SOLE		154300
NEOPHARM INC	COMMON STOCK	640919106	135	13300	SOLE		13300
NETWORK ASSOCIATES, INC.	COMMON STOCK	640938106	2103	130700	SOLE		130700
NET2PHONE INC	COMMON STOCK	64108N106	469	115800	SOLE		115800
NETEGRITY INC	COMMON STOCK	64110P107	2806	862700	SOLE		862700
NETEASE.COM INC	AMER DEP RECEIPT	64110W102	630	55000	SOLE		55000
NETSOLVE INC	COMMON STOCK	64115J106	392	58100	SOLE		58100
NETIQ CORP	COMMON STOCK	64115P102	2929	237200	SOLE		237200
NETSCREEN TECH INC	COMMON STOCK	64117V107	3006	178500	SOLE		178500
NEUROGEN CORPORATION	COMMON STOCK	64124E106	7260	2000000	SOLE		2000000
NEUROCRINE BIOSCIENCES	COMMON STOCK	64125C109	4141	90700	SOLE		90700
NEW CENTURY FINANCIAL COR	COMMON STOCK	64352D101	10478	412700	SOLE		412700
NEW ENGLAND BUSINESS SVC	COMMON STOCK	643872104	561	23000	SOLE		23000
NEWFOCUS INC	COMMON STOCK	644383101	713	185800	SOLE		185800
NEW YORK COMMUNITY BANCOR	COMMON STOCK	649445103	61	2100	SOLE		2100
NEW YORK TIMES CO	COMMON STOCK	650111107	53317	1165900	SOLE		1165900

NEWCASTLE INVEST CORP	COMMON STOCK	65105M108	145	9100	SOLE		9100
NEWELL RUBBERMAID INC	COMMON STOCK	651229106	45	1477	DEFINED	03	1477
NEWFIELD FIN TRUST CV	CONV PREF STOCK	651291205	3946	70000	SOLE		70000
NEWMONT MINING CORP	COMMON STOCK	651639106	10904	375605	SOLE		375605
NEWPORT CORP	COMMON STOCK	651824104	1884	150000	SOLE		150000
NEWS CORPORATION LTD ADR	AMER DEP RECEIPT	652487703	98973	3770390	SOLE		3770390
NEXTEL COMM INC CL A	COMMON STOCK	65332V103	4411	381880	DEFINED	03	381880
NEXTEL COMMUN	CONVERTIBLE BONDS	65332VAY9	12644	17500000	SOLE		17500000
NEXTEL PARTNERS INC CL A	COMMON STOCK	65333F107	3669	604500	SOLE		604500
NICOR INC	COMMON STOCK	654086107	5829	171300	SOLE		171300
NIKE INCORPORATED CL. B	COMMON STOCK	654106103	132293	2974875	DEFINED	03	2974875
99 CENTS ONLY STORES	COMMON STOCK	65440K106	19	714	SOLE		714
NINTENDO LTD	COMMON STOCK	654445303	1	80	DEFINED	03	80
NIPPON TELEGRAPH & TELE	AMER DEP RECEIPT	654624105	1103	62457	DEFINED	02 03	62457
NISOURCE INC	COMMON STOCK	65473P105	78885	3944250	DEFINED	02	3944250
NISSAN MTRS	COMMON STOCK	654744408	1	82	DEFINED	03	82
NOKIA CORP SPON ADR A	AMER DEP RECEIPT	654902204	158449	10222505	DEFINED	03	10222505
NOBLE ENERGY INC	COMMON STOCK	655044105	8278	220447	SOLE		220447
NORDSTROM INC.	COMMON STOCK	655664100	12560	662109	DEFINED	02 03	662109
NORFOLK SOUTHERN CORP.	COMMON STOCK	655844108	35456	1773700	SOLE		1773700
NORTEL NETWORKS CORP.	COMMON STOCK	656568102	0	210	DEFINED	03	210
NORTEL NETWORKS CV	CONVERTIBLE BONDS	656568AB8	528	1000000	SOLE		1000000
NORTH FORK BANCORPORATION	COMMON STOCK	659424105	36723	1088400	SOLE		1088400
NORTH PITTSBURGH SYSTEMS	COMMON STOCK	661562108	1029	75500	SOLE		75500
NORTHEAST UTILITIES	COMMON STOCK	664397106	4732	311900	SOLE		311900
NORTHROP GRUMMAN CORP	COMMON STOCK	666807102	123809	1276390	DEFINED	03	1276390
NORTHWEST AIRLINES CORP A	COMMON STOCK	667280101	1661	226342	SOLE		226342
NORTHWEST BANCORP INC	COMMON STOCK	667328108	1	100	SOLE		100
NORTHWESTERN CORP	COMMON STOCK	668074107	620	122000	SOLE		122000
NOVA CHEMICALS CORP	COMMON STOCK	66977W109	5640	308230	DEFINED	03	308230
NOVARTIS AG ADR	AMER DEP RECEIPT	66987V109	4488	122207	DEFINED	02 03	122207
NU HORIZONS ELEC CORP	COMMON STOCK	669908105	50	8800	SOLE		8800
NOVADIGM INC	COMMON STOCK	669937104	43	18500	SOLE		18500
NUANCE COMM INC	COMMON STOCK	669967101	9	3700	SOLE		3700
NOVELL INCORPORATED	COMMON STOCK	670006105	435	130200	SOLE		130200
NOVELLUS SYSTEMS INC.	COMMON STOCK	670008101	31165	1109850	SOLE		1109850
NOVEN PHARMACEUTICALS INC	COMMON STOCK	670009109	351	38000	SOLE		38000
NOVOSTE CORP	COMMON STOCK	67010C100	4	600	SOLE		600
NU SKIN ASIA PACIFIC INC	COMMON STOCK	67018T105	2867	239500	SOLE		239500
NSTAR	COMMON STOCK	67019E107	639	14400	SOLE		14400
NUCOR CORP	COMMON STOCK	670346105	31	751	SOLE		751
NUMERICAL TECHNOLOGIES	COMMON STOCK	67053T101	159	46000	SOLE		46000
NUTRACEUTICAL INTL CORP	COMMON STOCK	67060Y101	10	900	SOLE		900
NVIDIA CORP	COMMON STOCK	67066G104	2470	214600	SOLE		214600
OGE ENERGY CORP	COMMON STOCK	670837103	447	25400	SOLE		25400
OM GROUP INC	COMMON STOCK	670872100	10919	1587000	SOLE		1587000
OSI SYSTEMS INC	COMMON STOCK	671044105	1718	101200	SOLE		101200
OAK TECHNOLOGY INC.	COMMON STOCK	671802106	2574	971200	SOLE		971200
OCCIDENTAL PETROLEUM CORP	COMMON STOCK	674599105	34149	1200300	SOLE		1200300
OCEAN ENERGY INC	COMMON STOCK	67481E106	13669	684500	SOLE		684500
OCEANEERING INTL INC.	COMMON STOCK	675232102	2266	91600	SOLE		91600
OCEANFIRST FINANCIAL CORP	COMMON STOCK	675234108	1655	73700	SOLE		73700
OCTEL CORP	COMMON STOCK	675727101	2438	154300	SOLE		154300
OCULAR SCIENCES INC	COMMON STOCK	675744106	1107	71300	SOLE		71300
ODYSSEY HEALTHCARE INC	COMMON STOCK	67611V101	1398	40300	SOLE		40300
ODYSSEY RE HOLDINGS CORP	COMMON STOCK	67612W108	3386	191300	SOLE		191300
OFFICE DEPOT INC	COMMON STOCK	676220106	12262	830700	DEFINED	03	830700
OFFICEMAX INC.	COMMON STOCK	67622M108	2844	568700	SOLE		568700
OFFSHORE LOGISTICS	COMMON STOCK	676255102	530	24200	SOLE		24200
OHIO CASUALTY CORP	COMMON STOCK	677240103	531	41000	SOLE		41000
OIL STATES INTL INC	COMMON STOCK	678026105	771	59800	SOLE		59800
OLD DOMINION FREIGHT LINE	COMMON STOCK	679580100	1761	62000	SOLE		62000
OLD NATIONAL BANCORP	COMMON STOCK	680033107	530	21800	SOLE		21800
OLD REPUBLIC INTL	COMMON STOCK	680223104	9134	326200	SOLE		326200
OLD SECOND BANCORP INC	COMMON STOCK	680277100	1802	48699	SOLE		48699
OLIN CORP.	COMMON STOCK	680665205	17	1067	SOLE		1067
OMNICARE INC.	COMMON STOCK	681904108	7626	320000	SOLE		320000
OMNICOM GROUP	COMMON STOCK	681919106	92691	1434843	DEFINED	02 03	1434843
OMNICOM GROUP CV	CONVERTIBLE BONDS	681919AM8	4045	4000000	SOLE		4000000
OMEGA HEALTHCARE INVS INC	COMMON STOCK	681936100	2	520	DEFINED	03	520
OMNIVISION TECHNOLOGIES	COMMON STOCK	682128103	1107	81600	SOLE		81600
OMNOVA SOLUTIONS INC	COMMON STOCK	682129101	1787	443400	SOLE		443400
ON SEMICONDUCTOR CORP	COMMON STOCK	682189105	118	86100	SOLE		86100
1-800-FLOWERS.COM INC	COMMON STOCK	68243Q106	12389	1982250	SOLE		1982250
ONEIDA LTD	COMMON STOCK	682505102	250	22700	SOLE		22700
ONEOK INC	COMMON STOCK	682680103	0	25	DEFINED	03	25
OPENWAVE SYSTEMS INC	COMMON STOCK	683718100	2215	1107700	SOLE		1107700
ORACLE CORPORATION	COMMON STOCK	68389X105	118411	10963900	DEFINED	03	10963900
OPTION CARE INC.	COMMON STOCK	683948103	300	37675	SOLE		37675

ORBITAL SCIENCES CORP	COMMON STOCK	685564106	749	177397	SOLE		177397
OREGON STEEL MILLS INC.	COMMON STOCK	686079104	589	146400	SOLE		146400
ORIENTAL FINANCIAL GROUP	COMMON STOCK	68618W100	133	5430	SOLE		5430
ORTHOLOGIC CORPORATION	COMMON STOCK	68750J107	583	161600	SOLE		161600
OSHKOSH B GOSH CLASS A	COMMON STOCK	688222207	1624	57900	SOLE		57900
OSHKOSH TRUCK CORP	COMMON STOCK	688239201	7940	129100	SOLE		129100
OSMONICS INC	COMMON STOCK	688350107	1731	102200	SOLE		102200
OSTEOTECH INC	COMMON STOCK	688582105	4977	772800	SOLE		772800
OUTBACK STEAKHOUSE INC.	COMMON STOCK	689899102	27104	787000	SOLE		787000
OVERLAND STORAGE INC	COMMON STOCK	690310107	287	19700	SOLE		19700
OVERTURE SERVICES	COMMON STOCK	69039R100	29517	1080800	SOLE		1080800
OWENS-ILLINOIS INC.	COMMON STOCK	690768403	5479	375800	SOLE		375800
OXFORD HEALTH PLANS INC.	COMMON STOCK	691471106	85592	2348200	SOLE		2348200
OXFORD INDUSTRIES INC	COMMON STOCK	691497309	67	2600	SOLE		2600
PAM TRANSPORTATION SVCS	COMMON STOCK	693149106	1676	66500	SOLE		66500
PG & E CORPORATION	COMMON STOCK	69331C108	14183	1020400	DEFINED	02	1020400
PPF BANCORP	COMMON STOCK	69331W104	1678	53700	SOLE		53700
PF CHANGS CHINA BISTRO	COMMON STOCK	69333Y108	6628	182600	SOLE		182600
PICO HOLDINGS INC	COMMON STOCK	693366205	94	7100	SOLE		7100
PMA CAP CORP	COMMON STOCK	693419202	3	200	DEFINED	03	200
PMC- SIERRA INC	COMMON STOCK	69344F106	517	93000	SOLE		93000
THE PMI GROUP INC	COMMON STOCK	69344M101	14230	473700	SOLE		473700
PNC FINANCIAL SERVICES	COMMON STOCK	693475105	17948	428350	SOLE		428350
POSCO ADR	AMER DEP RECEIPT	693483109	803	32445	DEFINED	02 03	32445
PNM RESOURCES INC	COMMON STOCK	69349H107	2382	100000	SOLE		100000
PPG INDUSTRIES, INC.	COMMON STOCK	693506107	35155	701000	SOLE		701000
PPL CORP	COMMON STOCK	69351T106	1595	46000	SOLE		46000
PRG-SCHULTZ INTERNATIONAL	COMMON STOCK	69357C107	1140	128100	SOLE		128100
PSS WORLD MEDICAL INC	COMMON STOCK	69366A100	1057	154500	SOLE		154500
PTEK HOLDINGS INC	COMMON STOCK	69366M104	279	63500	SOLE		63500
PACCAR INC	COMMON STOCK	693718108	3893	84400	SOLE		84400
PACIFIC CAPITAL BANCORP	COMMON STOCK	69404P101	2367	92999	SOLE		92999
PACIFIC NORTHWEST BANCORP	COMMON STOCK	69466M103	2193	87700	SOLE		87700
PACIFIC SUNWEAR OF CALIF	COMMON STOCK	694873100	4326	244550	SOLE		244550
PACIFICARE HEALTH SYSTEMS	COMMON STOCK	695112102	1127	40100	SOLE		40100
PACKAGING CORP OF AMERICA	COMMON STOCK	695156109	4159	228000	SOLE		228000
PACKAGING DYNAMICS CORP	COMMON STOCK	695160101	129	19500	SOLE		19500
PACKETEER INC	COMMON STOCK	695210104	565	82300	SOLE		82300
PACTIV CORP	COMMON STOCK	695257105	8936	408800	SOLE		408800
PALM INC	COMMON STOCK	696642206	393	25000	SOLE		25000
PAN PAC RETAIL PPTYS INC	COMMON STOCK	69806L104	376	10300	SOLE		10300
PANERA BREAD COMPANY CL A	COMMON STOCK	69840W108	9538	274000	SOLE		274000
PAPA JOHN'S INTL INC.	COMMON STOCK	698813102	1118	40100	SOLE		40100
PARAMETRIC TECHNOLOGY CP	COMMON STOCK	699173100	1301	516400	SOLE		516400
PARK ELECTROCHEMICAL CORP	COMMON STOCK	700416209	733	38200	SOLE		38200
PARK PLACE ENTERTAINMENT	COMMON STOCK	700690100	3	300	SOLE		300
PARKER DRILLING CO	COMMON STOCK	701081101	60	27100	SOLE		27100
PARKER HANNIFIN CORPORATI	COMMON STOCK	701094104	4871	105600	SOLE		105600
PARKERVISION INC	COMMON STOCK	701354102	46	5600	SOLE		5600
PARTHUSCEVA INC	COMMON STOCK	70212E106	104	17532	SOLE		17532
PARTY CITY CORP	COMMON STOCK	702145103	880	73300	SOLE		73300
PATINA OIL & GAS CORP	COMMON STOCK	703224105	2701	85350	SOLE		85350
PATHMARK STORES	COMMON STOCK	70322A101	976	192500	SOLE		192500
PATHMARK STORES WTS 9/10	WARRANTS UNIT	70322A119	185	240854	SOLE		240854
PATTERSON-UTI ENERGY	COMMON STOCK	703481101	5871	194600	SOLE		194600
PAXAR CORP	COMMON STOCK	704227107	1392	94400	SOLE		94400
PAXSON COMM CORP -CL A	COMMON STOCK	704231109	10	4800	SOLE		4800
PAYLESS SHOESOURCE INC	COMMON STOCK	704379106	5	100	SOLE		100
PEAPACK GLADSTONE FINL	COMMON STOCK	704699107	103	3000	SOLE		3000
PEC SOLUTIONS INC	COMMON STOCK	705107100	718	24000	SOLE		24000
PEDIATRIX MED GROUP INC	COMMON STOCK	705324101	25698	641500	SOLE		641500
PEETS COFFEE & TEA INC	COMMON STOCK	705560100	2081	147300	SOLE		147300
PEGASYSTEMS INC	COMMON STOCK	705573103	799	156400	SOLE		156400
PEGASUS SOLUTIONS INC.	COMMON STOCK	705906105	1603	159800	SOLE		159800
PENN-AMERICA GROUP INC	COMMON STOCK	707247102	30	3300	SOLE		3300
PENN NATIONAL GAMING INC	COMMON STOCK	707569109	6016	379300	SOLE		379300
PENN TRAFFIC COMPANY	COMMON STOCK	707832200	7	1900	SOLE		1900
J C PENNY CO (HOLDING CO)	COMMON STOCK	708160106	39722	1726300	SOLE		1726300
PENNFED FINANCIAL SVCS	COMMON STOCK	708167101	785	28900	SOLE		28900
PENNRock FINANCIAL SVC	COMMON STOCK	708352109	80	2900	SOLE		2900
PENTAIR INC	COMMON STOCK	709631105	6029	174500	SOLE		174500
PENWEST PHARMACEUTICALS	COMMON STOCK	709754105	456	43000	SOLE		43000
PEOPLES ENERGY CORP	COMMON STOCK	711030106	2350	60800	SOLE		60800
PEOPLESOFT, INC.	COMMON STOCK	712713106	37742	2062390	SOLE		2062390
PEP BOYS-MANNY MOE & JACK	COMMON STOCK	713278109	3486	300520	DEFINED	03	300520
PEPSI BOTTLING GROUP INC	COMMON STOCK	713409100	6208	241571	DEFINED	03	241571
PEPSIAMERICAS INC	COMMON STOCK	71343P200	3	200	SOLE		200
PEPSI-COLA INCORPORATED	COMMON STOCK	713448108	146255	3464116	DEFINED	02 03	3464116
PER-SE TECHNOLOGIES INC	COMMON STOCK	713569309	2649	295400	SOLE		295400

PEREZ COMPANC SA SPON ADR	AMER DEP RECEIPT	71367B103	271	43216	SOLE		43216
PERFORMANCE FOOD GP CO.	COMMON STOCK	713755106	6021	177300	SOLE		177300
PERKINELMER INC	COMMON STOCK	714046109	30	3600	SOLE		3600
PERRIGO COMPANY	COMMON STOCK	714290103	26712	2198520	SOLE		2198520
PETROLEO BRASILEIRO SA	AMER DEP RECEIPT	71654V408	2092	140000	SOLE		140000
PETROLEUM GEO SVCS SPON	AMER DEP RECEIPT	716597109	100	250000	SOLE		250000
PETROLEUM HELICOPTERS	COMMON STOCK	716604202	30	1000	SOLE		1000
PETSMART INC	COMMON STOCK	716768106	28998	1692800	SOLE		1692800
PFIZER, INC.	COMMON STOCK	717081103	620291	20290838	DEFINED	02 03	20290838
PHARMACEUT PRODUCT DEVEL	COMMON STOCK	717124101	4553	155535	SOLE		155535
PHARMACEUTICAL RES INC	COMMON STOCK	717125108	15681	526200	SOLE		526200
PHARMACIA CORPORATION	COMMON STOCK	71713U102	199384	4769945	DEFINED	02 03	4769945
PHELPS DODGE CORP.	COMMON STOCK	717265102	1754	55420	DEFINED	03	55420
PHILADELPHIA CONS HLDG CO	COMMON STOCK	717528103	1607	45400	SOLE		45400
PHILADELPHIA SUBURBAN COR	COMMON STOCK	718009608	5819	282475	SOLE		282475
PHILIP MORRIS COS	COMMON STOCK	718154107	229350	5658750	DEFINED	03	5658750
PHILLIPS-VAN HEUSEN	COMMON STOCK	718592108	198	17100	SOLE		17100
PHOENIX COMPANIES INC	COMMON STOCK	71902E109	915	120400	SOLE		120400
PHOTON DYNAMICS INC	COMMON STOCK	719364101	8137	356900	SOLE		356900
PHOTRONIC INC	COMMON STOCK	719405102	822	60000	SOLE		60000
PICCADILLY CAFETERIAS INC	COMMON STOCK	719567109	4	3000	DEFINED	03	3000
PIER 1 IMPORTS INC-DEL	COMMON STOCK	720279108	31513	1664718	SOLE		1664718
PINNACLE ENTERTAINMENT IN	COMMON STOCK	723456109	37	5400	SOLE		5400
PINNACLE SYSTEMS INC	COMMON STOCK	723481107	13315	978300	SOLE		978300
PINNACLE WEST CAPITAL	COMMON STOCK	723484101	10629	311800	SOLE		311800
PIONEER NATURAL RESOURCES	COMMON STOCK	723787107	3714	147100	SOLE		147100
PITTSTON BRINK'S GROUP	COMMON STOCK	725701106	14324	775085	DEFINED	03	775085
PIXAR INC	COMMON STOCK	725811103	22256	420000	SOLE		420000
PLACER DOME INC.	COMMON STOCK	725906101	10086	877000	SOLE		877000
PLANAR SYSTEMS INC.	COMMON STOCK	726900103	6065	294000	SOLE		294000
PLAYTEX PRODUCTS INC	COMMON STOCK	72813P100	1527	154600	SOLE		154600
PLUG POWER INC	COMMON STOCK	72919P103	98	21900	SOLE		21900
PLUMTREE SOFTWARE INC	COMMON STOCK	72940Q104	1374	508900	SOLE		508900
POGO PRODUCING	COMMON STOCK	730448107	820	22000	SOLE		22000
POLARIS INDUSTRIES INC	COMMON STOCK	731068102	9657	164800	SOLE		164800
POLO RALPH LAUREN CORP	COMMON STOCK	731572103	522	24000	SOLE		24000
POLYMEDICA CORP	COMMON STOCK	731738100	1104	35800	SOLE		35800
POLYONE CORP	COMMON STOCK	73179P106	536	136800	SOLE		136800
POPULAR INC	COMMON STOCK	733174106	14	400	SOLE		400
PORT FINANCIAL CORP	COMMON STOCK	734119100	2387	53500	SOLE		53500
PORTFOLIO RECOVERY ASSOC	COMMON STOCK	73640Q105	583	31952	SOLE		31952
PORTUGAL TELECOM SA ADR	AMER DEP RECEIPT	737273102	5140	752500	SOLE		752500
POSSIS MEDICAL INC	COMMON STOCK	737407106	2268	126000	SOLE		126000
POTLATCH CORP	COMMON STOCK	737628107	1695	71000	SOLE		71000
POWELL INDUSTRIES	COMMON STOCK	739128106	99	5800	SOLE		5800
POWER INTEGRATIONS INC	COMMON STOCK	739276103	1734	102000	SOLE		102000
POWER-ONE INC	COMMON STOCK	739308104	95	16800	SOLE		16800
POWERWAVE TECHNOLOGIES	COMMON STOCK	739363109	2227	412400	SOLE		412400
PRACTICEWORKS INC	COMMON STOCK	739419109	590	74700	SOLE		74700
PRAECIS PHARMACEUTICALS	COMMON STOCK	739421105	9	2900	SOLE		2900
PRAXAIR INC.	COMMON STOCK	74005P104	78169	1353100	DEFINED	02	1353100
PRECIS INC	COMMON STOCK	740184106	81	14600	SOLE		14600
PRECISION CASTPARTS CORP	COMMON STOCK	740189105	4520	186400	SOLE		186400
PRECISION DRILLING CORP	COMMON STOCK	74022D100	2356	72400	SOLE		72400
PREMCO INC	COMMON STOCK	74045Q104	6247	281000	SOLE		281000
PRENTISS PROPERTIES TRUST	COMMON STOCK	740706106	198	7000	SOLE		7000
PRESIDENTIAL LIFE CORP	COMMON STOCK	740884101	5	500	SOLE		500
PRESSTEK INC	COMMON STOCK	741113104	207	44800	SOLE		44800
PRIDE INTERNATIONAL	COMMON STOCK	74153Q102	986	66160	SOLE		66160
PRIMEDIA INC	COMMON STOCK	74157K101	1085	526700	SOLE		526700
PRIDE INTL INC	CONVERTIBLE BONDS	741932AB3	3890	8000000	SOLE		8000000
PRINCIPAL FINANCIAL GROUP	COMMON STOCK	74251V102	12	400	SOLE		400
PRIORITY HEALTHCARE CORP	COMMON STOCK	74264T102	32	1377	SOLE		1377
PROCTER AND GAMBLE CO	COMMON STOCK	742718109	123708	1439465	DEFINED	03	1439465
PROGRESS ENERGY INC	COMMON STOCK	743263105	22334	515200	SOLE		515200
PROGRESSIVE CORP	COMMON STOCK	743315103	46593	938800	SOLE		938800
PROLOGIS	COMMON STOCK	743410102	246	9800	SOLE		9800
PROQUEST COMPANY	COMMON STOCK	74346P102	465	23700	SOLE		23700
PROSPERITY BANCSHARES	COMMON STOCK	743606105	4326	227700	SOLE		227700
PROTECTION ONE INC.	COMMON STOCK	743663304	2	1100	SOLE		1100
PROTECTIVE LIFE CORP	COMMON STOCK	743674103	479	17400	SOLE		17400
PROTEIN DESIGN LABS INC.	COMMON STOCK	74369L103	3669	431600	SOLE		431600
PROVIDENT BANKSHARES CORP	COMMON STOCK	743859100	113	4900	SOLE		4900
PROVIDIAN FINANCIAL CORP	COMMON STOCK	74406A102	8656	1333700	SOLE		1333700
PROVIDIAN CV	CONVERTIBLE BONDS	74406AAA0	2246	3000000	SOLE		3000000
PROVIDIAN FIN CV	CONVERTIBLE BONDS	74406AAB8	12650	40000000	SOLE		40000000
PROXIM CORP	COMMON STOCK	744283102	84	96400	SOLE		96400
PROXYMED INC	COMMON STOCK	744290305	4	400	SOLE		400
PRUDENTIAL FINANCIAL INC	COMMON STOCK	744320102	46314	1459189	DEFINED	03	1459189

PUBLIC SERVICE ENTER	COMMON STOCK	744573106	64	2000	SOLE		2000
PUGET ENERGY INC	COMMON STOCK	745310102	5960	270300	SOLE		270300
PULITZER INC.	COMMON STOCK	745769109	4	100	SOLE		100
PULTE HOMES INC	COMMON STOCK	745867101	29002	605841	DEFINED	03	605841
QLOGIC CORP	COMMON STOCK	747277101	30483	883300	SOLE		883300
QUAKER CHEMICAL	COMMON STOCK	747316107	357	15400	SOLE		15400
QUAKER CITY BANCORP	COMMON STOCK	74731K106	1876	56975	SOLE		56975
QUAKER FABRIC CORP	COMMON STOCK	747399103	449	64600	SOLE		64600
QUALCOMM INC.	COMMON STOCK	747525103	384516	10566535	DEFINED	03	10566535
QUALITY SYSTEMS, INC	COMMON STOCK	747582104	527	26200	SOLE		26200
QUANEX CORP	COMMON STOCK	747620102	3357	100200	SOLE		100200
QUANTA SERVICES INC	COMMON STOCK	74762E102	88	25000	SOLE		25000
QMED INC	COMMON STOCK	747914109	63	10100	SOLE		10100
QUEST DIAGNOSTICS INC	COMMON STOCK	74834L100	106027	1863400	SOLE		1863400
QUEST DIAGNOSTIC CV	CONVERTIBLE BONDS	74834LAF7	3150	3000000	SOLE		3000000
QUESTAR CORP	COMMON STOCK	748356102	9712	349100	SOLE		349100
QUICKSILVER RESOURCES INC	COMMON STOCK	74837R104	1317	58700	SOLE		58700
QUICKSILVER INC	COMMON STOCK	74838C106	10555	395900	SOLE		395900
QUIDEL CORP	COMMON STOCK	74838J101	185	53300	SOLE		53300
QUINTILES TRANSNAT	COMMON STOCK	748767100	14353	1186200	SOLE		1186200
QWEST COMMUNICATIONS	COMMON STOCK	749121109	14095	2818910	DEFINED	03	2818910
R & G FINANCIAL CORP CLB	COMMON STOCK	749136107	3109	133720	DEFINED	03	133720
QUOVADX INC	COMMON STOCK	74913K106	10	4200	SOLE		4200
RAIT INVESTMENT TRUST	COMMON STOCK	749227104	3290	152300	SOLE		152300
RFS HOTEL INVS INC	COMMON STOCK	74955J108	3	235	DEFINED	03	235
RLI CORP	COMMON STOCK	749607107	2059	73800	SOLE		73800
RPC INC	COMMON STOCK	749660106	24	2100	SOLE		2100
RSA SECURITY INC.	COMMON STOCK	749719100	3813	636500	SOLE		636500
RTI INTERNATIONAL METALS	COMMON STOCK	74973W107	309	30600	SOLE		30600
RMH TELESERVICES INC	COMMON STOCK	749938106	360	34300	SOLE		34300
RF MICRO DEVICES INC	COMMON STOCK	749941100	30651	4181560	SOLE		4181560
RF MIRCO DEVICES	CONVERTIBLE BONDS	749941AB6	3480	4000000	SOLE		4000000
RACING CHAMPIONS ERTL COR	COMMON STOCK	750069106	2043	149700	SOLE		149700
RADIAN GROUP INC	COMMON STOCK	750236101	100961	2717668	SOLE		2717668
RADIANT SYSTEMS INC	COMMON STOCK	75025N102	2725	283000	SOLE		283000
RADIOLOGIX INC	COMMON STOCK	75040K109	280	121000	SOLE		121000
RADIO ONE INC	COMMON STOCK	75040P405	2016	139700	SOLE		139700
RADIOSHACK CORP	COMMON STOCK	750438103	46633	2488400	SOLE		2488400
RAINBOW TECHNOLOGIES INC	COMMON STOCK	750862104	358	49900	SOLE		49900
RAMBUS INC	COMMON STOCK	750917106	7887	1175400	SOLE		1175400
RALCORP HOLDINGS	COMMON STOCK	751028101	2972	118200	SOLE		118200
RAMCO-GERSHENSON PROPERTY	COMMON STOCK	751452202	357	18100	SOLE		18100
RANGE RESOURCES CORP	COMMON STOCK	75281A109	2	335	DEFINED	03	335
RARE HOSPITALITY INTL	COMMON STOCK	753820109	6808	246500	SOLE		246500
RATIONAL SOFTWARE CORP	COMMON STOCK	75409P202	2539	244400	SOLE		244400
RAYONIER INC.	COMMON STOCK	754907103	4751	105000	SOLE		105000
RAYTECH CORP	COMMON STOCK	755103108	381	66800	SOLE		66800
RAYTHEON COMPANY	COMMON STOCK	755111507	103563	3367910	DEFINED	03	3367910
READ-RITE CORP.	COMMON STOCK	755246105	26	74700	SOLE		74700
READERS DIGEST ASSOC CL A	COMMON STOCK	755267101	4338	287300	SOLE		287300
REALNETWORKS INC	COMMON STOCK	75605L104	152	40000	SOLE		40000
RECKSON ASSOC REALTY CORP	COMMON STOCK	75621K106	112	5300	SOLE		5300
RED HAT INC	COMMON STOCK	756577102	2243	379600	SOLE		379600
REDBACK NETWORKS	COMMON STOCK	757209101	2311	2751690	SOLE		2751690
REDWOOD TRUST INC	COMMON STOCK	758075402	166	6000	SOLE		6000
REEBOK INTERNATIONAL	COMMON STOCK	758110100	19792	673200	DEFINED	03	673200
Reed Elsevier NV ADR	AMER DEP RECEIPT	758204101	3616	146863	DEFINED	02 03	146863
REGAL BELOIT	COMMON STOCK	758750103	166	8000	SOLE		8000
REGAL ENT GROUP	COMMON STOCK	758766109	26	1212	SOLE		1212
REGENERON PHARMACEUTICALS	COMMON STOCK	75886F107	1860	100500	SOLE		100500
REGENERATION TECHNOLOGIES	COMMON STOCK	75886N100	3181	314400	SOLE		314400
REGIS CORPORATION	COMMON STOCK	758932107	3937	151500	SOLE		151500
REGIONS FINANCIAL CORP	COMMON STOCK	758940100	3716	111400	SOLE		111400
REGISTER.COM	COMMON STOCK	75914G101	83	18400	SOLE		18400
REINSURANCE GROUP AMER IN	COMMON STOCK	759351109	1592	58800	SOLE		58800
RELIANCE STEEL & ALUMINUM	COMMON STOCK	759509102	113	5400	SOLE		5400
RELIANT RES INC	COMMON STOCK	75952B105	0	57	DEFINED	03	57
REMEDYTEMP INC	COMMON STOCK	759549108	115	8200	SOLE		8200
REPUBLIC BANCSHARES INC	COMMON STOCK	759929102	65	3300	SOLE		3300
RENAL CARE GROUP INC	COMMON STOCK	759930100	475	15000	SOLE		15000
RENT-A-CENTER INC.	COMMON STOCK	76009N100	15637	313049	DEFINED	03	313049
REPUBLIC BANCORP INC CL A	COMMON STOCK	760281204	708	62850	SOLE		62850
REPUBLIC BANCORP INC	COMMON STOCK	760282103	386	32781	SOLE		32781
REPUBLIC SERVICES INC	COMMON STOCK	760759100	25237	1202900	SOLE		1202900
RESEARCH FRONTIERS INC	COMMON STOCK	760911107	52	6200	SOLE		6200
RESTORATION HARDWARE INC	COMMON STOCK	760981100	995	198700	SOLE		198700
RESOURCE AMERICA INC-A	COMMON STOCK	761195205	5	500	SOLE		500
REUTERS GROUP PLC	COMMON STOCK	76132M102	0	10	DEFINED	03	10
REVLON INC - CL A	COMMON STOCK	761525500	13	4200	SOLE		4200

REYNOLDS & REYNOLDS CO A	COMMON STOCK	761695105	8115	318600	SOLE		318600
RJ REYNOLDS TOBACCO HLDG	COMMON STOCK	76182K105	16516	392200	SOLE		392200
RIBAPHARM INC	COMMON STOCK	762537108	766	116900	SOLE		116900
RIGGS NATL CORP WASH DC	COMMON STOCK	766570105	37	2400	SOLE		2400
RIGHT MANAGEMENT CONSULT	COMMON STOCK	766573109	3537	266950	SOLE		266950
RIO TINTO PLC	COMMON STOCK	767204100	2	30	DEFINED	03	30
RITA MEDICAL SYSTEMS INC	COMMON STOCK	76774E103	25	4900	SOLE		4900
RITE AID CORP	COMMON STOCK	767754104	2549	1040300	SOLE		1040300
RIVERSTONE NETWORKS	COMMON STOCK	769320102	2886	1361100	SOLE		1361100
ROADWAY CORP	COMMON STOCK	769742107	4704	127800	SOLE		127800
ROCK TENN COMPANY - A	COMMON STOCK	772739207	270	20000	SOLE		20000
ROCKWELL AUTOMATION INC	COMMON STOCK	773903109	1830	88345	DEFINED	03	88345
ROCKWELL COLLINS	COMMON STOCK	774341101	14900	640600	SOLE		640600
ROHM & HAAS CO	COMMON STOCK	775371107	20293	624770	DEFINED	03	624770
ROLLINS INC	COMMON STOCK	775711104	1868	73400	SOLE		73400
ROPER INDUSTRIES INC	COMMON STOCK	776696106	4099	112000	SOLE		112000
ROSLYN BANCORP INC	COMMON STOCK	778162107	3243	179850	SOLE		179850
ROSS STORES, INC.	COMMON STOCK	778296103	29177	688300	SOLE		688300
THE ROUSE CO	COMMON STOCK	779273101	155	4900	SOLE		4900
ROUSE PFD SER B	CONV PREF STOCK	779273309	3125	67900	SOLE		67900
ROWAN COMPANIES INC.	COMMON STOCK	779382100	27296	1202460	SOLE		1202460
ROXIO INC	COMMON STOCK	780008108	701	146900	SOLE		146900
ROYAL CARIBBEAN CRUISES	CONVERTIBLE BONDS	780153AK8	19443	50500000	SOLE		50500000
ROYAL DUTCH PETROL- NY	COMMON STOCK	780257804	98927	2247300	DEFINED	02 03	2247300
ROYAL GOLD INC	COMMON STOCK	780287108	90	3600	SOLE		3600
RUBY TUESDAY INC	COMMON STOCK	781182100	17562	1015700	DEFINED	03	1015700
RUDDICK CORP	COMMON STOCK	781258108	1907	139300	SOLE		139300
RUSSELL CORP	COMMON STOCK	782352108	1249	74600	SOLE		74600
RYAN'S FAMILY STK HOUSES	COMMON STOCK	783519101	4413	388800	SOLE		388800
RYDER SYSTEMS INC	COMMON STOCK	783549108	6052	269700	SOLE		269700
RYLAND GROUP INC	COMMON STOCK	783764103	28738	861700	SOLE		861700
S & T BANCORP INC	COMMON STOCK	783859101	1410	56300	SOLE		56300
SBC COMMUNICATIONS INC	COMMON STOCK	78387G103	261629	9650659	DEFINED	02 03	9650659
SBS TECHNOLOGIES INC	COMMON STOCK	78387P103	117	12800	SOLE		12800
SCM MICROSYSTEMS INC	COMMON STOCK	784018103	48	11300	SOLE		11300
SCP POOL CORP	COMMON STOCK	784028102	1321	45250	SOLE		45250
SEI INVESTMENTS COMPANY	COMMON STOCK	784117103	650	23900	SOLE		23900
SK TELECOM CO LTD ADR	AMER DEP RECEIPT	78440P108	42732	2001500	SOLE		2001500
SL GREEN REALTY CORP	COMMON STOCK	78440X101	142	4500	SOLE		4500
SLM CORP	COMMON STOCK	78442P106	322189	3102149	DEFINED	03	3102149
SPDR TR UNIT SER 1	COMMON STOCK	78462F103	6035	68395	DEFINED	02 03	68395
SPX CORPORATION	COMMON STOCK	784635104	58048	1550000	SOLE		1550000
SY BANCORP INC	COMMON STOCK	785060104	4	100	SOLE		100
SABRE HOLDINGS INC	COMMON STOCK	785905100	14790	816700	SOLE		816700
SAFECO CORPORATION	COMMON STOCK	786429100	18035	520200	SOLE		520200
SAFEGUARD SCIENTIFICS	CONVERTIBLE BONDS	786449AE8	1260	2000000	SOLE		2000000
SAFENET INC	COMMON STOCK	78645R107	254	10000	SOLE		10000
SAFEWAY INC.	COMMON STOCK	786514208	99488	4258920	SOLE		4258920
SAGA COMMUNICATIONS CL A	COMMON STOCK	786598102	1103	58050	SOLE		58050
ST. FRANCIS CAP CORP	COMMON STOCK	789374105	529	22600	SOLE		22600
THE ST JOE COMPANY	COMMON STOCK	790148100	3363	112100	SOLE		112100
ST JUDE MEDICAL INC.	COMMON STOCK	790849103	20138	507000	SOLE		507000
ST MARY LAND & EXPLOR	COMMON STOCK	792228108	245	9800	SOLE		9800
ST. PAUL COS.	COMMON STOCK	792860108	51250	1505150	SOLE		1505150
SAKS INCORPORATED	COMMON STOCK	79377W108	1885	160600	SOLE		160600
SALIX PHARMACEUTICALS INC	COMMON STOCK	795435106	275	39400	SOLE		39400
SALTON INC	COMMON STOCK	795757103	40	4200	SOLE		4200
SANDERSON FARMS INC	COMMON STOCK	800013104	654	31300	SOLE		31300
SANDISK CORP	COMMON STOCK	80004C101	82491	4063600	SOLE		4063600
SANDY SPRING BANCORP INC	COMMON STOCK	800363103	1462	46400	SOLE		46400
SANGAMO BIOSCIENCES INC	COMMON STOCK	800677106	2	800	SOLE		800
SANMINA-SCI CORPORATION	COMMON STOCK	800907107	30219	6730360	SOLE		6730360
SANMINA CORP	CONVERTIBLE BONDS	800907AB3	2444	2500000	SOLE		2500000
SANGSTAT MEDICAL CORP.	COMMON STOCK	801003104	1459	129100	SOLE		129100
SAP AG-SPONSORED ADR	AMER DEP RECEIPT	803054204	23874	1224320	SOLE		1224320
SAPIENT CORP	COMMON STOCK	803062108	2257	1100800	SOLE		1100800
SAPPI LIMITED ADR	AMER DEP RECEIPT	803069202	83490	6315400	SOLE		6315400
SARA LEE CORPORATION	COMMON STOCK	803111103	10838	481491	DEFINED	02 03	481491
SAUER-DANFOSS INC.	COMMON STOCK	804137107	2577	326200	SOLE		326200
SCANSOURCE INC	COMMON STOCK	806037107	1132	22956	SOLE		22956
SCANSOFT INC	COMMON STOCK	80603P107	3914	752700	SOLE		752700
SCHAWK INC	COMMON STOCK	806373106	416	42000	SOLE		42000
HENRY SCHEIN INC.	COMMON STOCK	806407102	1100	24434	SOLE		24434
Schering AG ADR	AMER DEP RECEIPT	806585204	1605	37410	DEFINED	02 03	37410
SCHERING-PLOUGH CORPORATI	COMMON STOCK	806605101	33984	1530790	DEFINED	03	1530790
SCHLUMBERGER, LTD.	COMMON STOCK	806857108	60999	1449243	DEFINED	02 03	1449243
SCHNITZER STEEL INDS	COMMON STOCK	806882106	176	8800	SOLE		8800
SCHOOL SPECIALTY INC	COMMON STOCK	807863105	3289	164600	SOLE		164600
SCHULMAN (A.) INC	COMMON STOCK	808194104	2226	119600	SOLE		119600

CHARLES SCHWAB CORP.	COMMON STOCK	808513105	47874	4412320	SOLE		4412320
SCHWEITZER-AUDIT INT INC	COMMON STOCK	808541106	1230	50200	SOLE		50200
SCICLONE PHARMACEUTICALS	COMMON STOCK	80862K104	3	900	SOLE		900
SCIENTIFIC-ATLANTA INC	COMMON STOCK	808655104	76555	6454920	SOLE		6454920
SCIENTIFIC GAMES CORP - A	COMMON STOCK	80874P109	1973	271700	SOLE		271700
SCIOSNOVA INC.	COMMON STOCK	808905103	3177	97500	SOLE		97500
Scottish Power PLC ADR	AMER DEP RECEIPT	81013T705	2518	109860	DEFINED	02 03	109860
SCS TRANSPORTATION INC	COMMON STOCK	81111T102	496	50000	SOLE		50000
SEABOARD CORP	COMMON STOCK	811543107	480	2000	SOLE		2000
SEACOAST BANKING CORP FL	COMMON STOCK	811707306	2140	113600	SOLE		113600
SEALED AIR CORP- NEW	COMMON STOCK	81211K100	18613	499000	SOLE		499000
SEARS ROEBUCK	COMMON STOCK	812387108	36362	1518250	DEFINED	02 03	1518250
SEATTLE GENETICS INC	COMMON STOCK	812578102	25	8100	SOLE		8100
SECOND BANCORP	COMMON STOCK	813114105	747	28200	SOLE		28200
Second National Bancorp	COMMON STOCK	813192101	0	3000	DEFINED	03	3000
AMEX BASIC INDUSTRIES SPD	MUTUAL FUNDS OPEN END	81369Y100	893	45000	SOLE		45000
FINANCIAL SELECT SECTOR	MUTUAL FUNDS OPEN END	81369Y605	660	30000	SOLE		30000
AMEX UTILITIES SELECT SPD	MUTUAL FUNDS OPEN END	81369Y886	479	25000	SOLE		25000
SECURE COMPUTING CORP	COMMON STOCK	813705100	2407	375500	SOLE		375500
SEEBEYOND TECHNOLOGY CORP	COMMON STOCK	815704101	2233	919000	SOLE		919000
SELECT COMFORT CORP	COMMON STOCK	81616X103	1841	195800	SOLE		195800
SELECT MEDICAL CORP	COMMON STOCK	816196109	1237	91700	SOLE		91700
SEMINIS INC	COMMON STOCK	816658108	21	7400	SOLE		7400
SEMTECH CORP	CONVERTIBLE BONDS	816850AD3	2629	3000000	SOLE		3000000
SEMPRA ENERGY	COMMON STOCK	816851109	2295	97028	DEFINED	03	97028
SEMITOOL INC	COMMON STOCK	816909105	59	9400	SOLE		9400
SENIOR HOUSING PROP TRUST	COMMON STOCK	81721M109	118	11100	SOLE		11100
SENSIENT TECHNOLOGIES	COMMON STOCK	81725T100	4809	214000	SOLE		214000
SEPRACOR	COMMON STOCK	817315104	4171	431300	SOLE		431300
SEPRACOR INC CV	CONVERTIBLE BONDS	817315AH7	1660	2000000	SOLE		2000000
SEQUA CORP -CL A	COMMON STOCK	817320104	649	16600	SOLE		16600
SERENA SOFTWARE INC	COMMON STOCK	817492101	1863	118000	SOLE		118000
SERONA SA ADR	AMER DEP RECEIPT	81752M101	26308	1940120	SOLE		1940120
SERVICE CORP INT'L	COMMON STOCK	817565104	9739	2933500	SOLE		2933500
7-ELEVEN INC	COMMON STOCK	817826209	38	5100	SOLE		5100
SHARPER IMAGE CORP	COMMON STOCK	820013100	2404	137900	SOLE		137900
SHAW GROUP INC	COMMON STOCK	820280105	503	30600	SOLE		30600
SHAW GROUP CV	CONVERTIBLE BONDS	820280AC9	3465	6000000	SOLE		6000000
SHERWIN-WILLIAMS CO	COMMON STOCK	824348106	11147	394600	SOLE		394600
SHOE CARNIVAL INC	COMMON STOCK	824889109	1005	71700	SOLE		71700
SHOPKO STORES, INC.	COMMON STOCK	824911101	2191	176000	SOLE		176000
SHUFFLE MASTER INC	COMMON STOCK	825549108	4356	227950	SOLE		227950
SHURGARD STORAGE	COMMON STOCK	82567D104	1379	44000	SOLE		44000
SIDERCA SAIC ADR	AMER DEP RECEIPT	825863103	0	19700	SOLE		19700
Siemens AG Unsp ADR	AMER DEP RECEIPT	826197501	1255	29781	DEFINED	02 03	29781
SIERRA HEALTH SERVICES	COMMON STOCK	826322109	4391	365600	SOLE		365600
SIGMA DESIGNS INC	COMMON STOCK	826565103	10	2900	SOLE		2900
SIGNAL TECH CORP	COMMON STOCK	826675100	830	77000	SOLE		77000
SILICON LABORATORIES INC	COMMON STOCK	826919102	12978	680200	SOLE		680200
SILGAN HOLDINGS INC	COMMON STOCK	827048109	1903	77100	SOLE		77100
SILICON GRAPHICS INC	COMMON STOCK	827056102	693	613300	SOLE		613300
SILICON STORAGE TECH	COMMON STOCK	827057100	303	75000	SOLE		75000
SILICON IMAGE INC	COMMON STOCK	82705T102	6792	1132000	SOLE		1132000
SILICONIX INC	COMMON STOCK	827079203	1945	83100	SOLE		83100
SIMON PROPERTY GROUP INC	COMMON STOCK	828806109	208	6100	SOLE		6100
SIMPLETECH INC	COMMON STOCK	828823104	611	202400	SOLE		202400
SIMPSON MANU CO INC	COMMON STOCK	829073105	1142	34700	SOLE		34700
SINCLAIR BROADCAST GROUP	COMMON STOCK	829226109	1749	150400	SOLE		150400
SINGING MACHINE CO INC	COMMON STOCK	829322304	133	14800	SOLE		14800
SIRIUS SATELLITE RADIO	COMMON STOCK	82966U103	8485	13258200	SOLE		13258200
SITEL CORPORATION	COMMON STOCK	82980K107	52	43700	SOLE		43700
SIPEX CORPORATION	COMMON STOCK	829909100	141	38000	SOLE		38000
SIX FLAGS INC	COMMON STOCK	83001P109	2267	396973	SOLE		396973
SKECHERS USA INC -CL A	COMMON STOCK	830566105	190	22400	SOLE		22400
SKY FINANCIAL GROUP INC	COMMON STOCK	83080P103	2	100	SOLE		100
SKYLINE CORP	COMMON STOCK	830830105	342	11600	SOLE		11600
SKYWEST INCORPORATED	COMMON STOCK	830879102	761	58200	SOLE		58200
SKYWORKS SOLUTIONS INC	COMMON STOCK	83088M102	24214	2809000	SOLE		2809000
Smith & Nephew PLC ADR	AMER DEP RECEIPT	83175M205	2496	40650	DEFINED	02	40650
SMITH A O CORP	COMMON STOCK	831865209	1	55	DEFINED	03	55
SMITH INTL, INC.	COMMON STOCK	832110100	31	936	SOLE		936
JM SMUCKER CO	COMMON STOCK	832696405	261	6558	DEFINED	03	6558
SMURFIT-STONE CONTAINER	COMMON STOCK	832727101	208	13525	DEFINED	03	13525
SOLECTRON CORPORATION	COMMON STOCK	834182107	16968	4779600	SOLE		4779600
SOLECTRON 0% 11/20 CV	CONVERTIBLE BONDS	834182AL1	22038	43000000	SOLE		43000000
SONIC CORPORATION	COMMON STOCK	835451105	498	24300	SOLE		24300
SONIC AUTOMOTIVE INC	COMMON STOCK	83545G102	1857	124900	SOLE		124900
SONIC INNOVATIONS INC	COMMON STOCK	83545M109	23	6100	SOLE		6100
SONIC SOLUTIONS INC.	COMMON STOCK	835460106	600	120000	SOLE		120000

SONOSITE INC	COMMON STOCK	83568G104	6932	530400	SOLE		530400
SONY CORP-SPONS ADR	AMER DEP RECEIPT	835699307	4380	106023	DEFINED	02 03	106023
SOTHEBYS HOLDINGS INC.	COMMON STOCK	835898107	262	29100	SOLE		29100
SONUS NETWORKS INC	COMMON STOCK	835916107	686	685600	SOLE		685600
SOUNDVIEW TECHNOLOGY GRP	COMMON STOCK	83611Q109	82	54900	SOLE		54900
SOUTH FINANCIAL GROUP INC	COMMON STOCK	837841105	595	28800	SOLE		28800
SOUTHERN CO	COMMON STOCK	842587107	0	0	DEFINED	03	0
**SOUTHERN FINANCIAL BANC	COMMON STOCK	842870107	274	9100	SOLE		9100
SOUTHERN PERU COPPER CORP	COMMON STOCK	843611104	76	5300	SOLE		5300
SOUTHTRUST CORP	COMMON STOCK	844730101	2405	96800	SOLE		96800
SOUTHWEST AIRLINES CO	COMMON STOCK	844741108	96442	6938278	DEFINED	02 03	6938278
SOUTHWEST BANCORP INC	COMMON STOCK	844767103	240	9300	SOLE		9300
SOUTHWEST BANCORP TX	COMMON STOCK	84476R109	167	5800	DEFINED	02	5800
SOUTHWESTERN ENERGY CO.	COMMON STOCK	845467109	207	18100	SOLE		18100
SOVEREIGN BANCORP INC	COMMON STOCK	845905108	29623	2108400	SOLE		2108400
SOVRGN TR II 7.5 CV PIERS	CONV PREF STOCK	845905306	13755	175000	SOLE		175000
SPANISH BROADCASTING SYS	COMMON STOCK	846425882	1423	197700	SOLE		197700
SPARTAN MOTORS INC.	COMMON STOCK	846819100	1339	117700	SOLE		117700
SPECIALTY LABORATORIES	COMMON STOCK	84749R100	50	5200	SOLE		5200
SPEECHWORKS INTERNATIONAL	COMMON STOCK	84764M101	73	26400	SOLE		26400
SPEEDWAY MOTORSPORTS INC	COMMON STOCK	847788106	5785	224400	SOLE		224400
SPINNAKER EXPLORATION CO	COMMON STOCK	84855W109	4212	191000	SOLE		191000
THE SPORTS AUTHORITY INC	COMMON STOCK	849176102	1201	171500	SOLE		171500
SPORTS RESORTS INTL INC	COMMON STOCK	84918U108	32	5400	SOLE		5400
SPRINT CORP (FON GROUP)	COMMON STOCK	852061100	79625	5498954	DEFINED	03	5498954
SPRINT CORP (PCS GROUP)	COMMON STOCK	852061506	10390	2372200	SOLE		2372200
SS&C TECHNOLOGIES INC	COMMON STOCK	85227Q100	1620	152100	SOLE		152100
STAMPS.COM INC	COMMON STOCK	852857101	302	64600	SOLE		64600
STANCORP FINANCIAL GROUP	COMMON STOCK	852891100	6209	127100	SOLE		127100
STANDARD COMMERCIAL CORP	COMMON STOCK	853258101	1738	96000	SOLE		96000
STANDARD MICROSYSTEMS	COMMON STOCK	853626109	1221	62700	SOLE		62700
STANDARD PACIFIC CORP	COMMON STOCK	85375C101	3819	154300	SOLE		154300
STANDARD REGISTER CO	COMMON STOCK	853887107	688	38200	SOLE		38200
STANDEX INTERNATIONAL COR	COMMON STOCK	854231107	117	4900	SOLE		4900
STANLEY FURNITURE CO INC	COMMON STOCK	854305208	23	1000	SOLE		1000
STAPLES INC.	COMMON STOCK	855030102	86286	4715064	DEFINED	02 03	4715064
STAR GAS PARTNERS L.P.	COMMON STOCK	85512C105	8	407	SOLE		407
STARBUCKS CORP	COMMON STOCK	855244109	10473	513907	SOLE		513907
STARTEK INC	COMMON STOCK	85569C107	1016	36800	SOLE		36800
STATE BANCORP INC	COMMON STOCK	855716106	671	37250	SOLE		37250
STARWOOD HOTELS & RESORT	COMMON STOCK	85590A203	11642	490400	SOLE		490400
STATE STREET CORP	COMMON STOCK	857477103	12	315	DEFINED	03	315
STATEN ISLAND BANCORP INC	COMMON STOCK	857550107	2610	129600	SOLE		129600
STATION CASINOS INC	COMMON STOCK	857689103	3211	181400	SOLE		181400
STEAK N SHAKE COMPANY	COMMON STOCK	857873103	858	85785	DEFINED	03	85785
STEEL DYNAMICS INC	COMMON STOCK	858119100	1684	139930	DEFINED	03	139930
STEEL TECHNOLOGIES INC	COMMON STOCK	858147101	1411	83200	SOLE		83200
STEELCASE INC	COMMON STOCK	858155203	595	54300	SOLE		54300
STEIN MART INC	COMMON STOCK	858375108	121	19800	SOLE		19800
STELLENT INC	COMMON STOCK	85856W105	732	164900	SOLE		164900
STEPAN CO	COMMON STOCK	858586100	215	8600	SOLE		8600
STERLING BANCSHARES INC	COMMON STOCK	858907108	524	42882	DEFINED	02	42882
STERICYCLE INC	COMMON STOCK	858912108	738	22778	SOLE		22778
STERIS CORP	COMMON STOCK	859152100	14722	607100	SOLE		607100
STERLING BANCORP-NY	COMMON STOCK	859158107	415	15780	SOLE		15780
STERLING FINL CORP	COMMON STOCK	859319105	102	5400	SOLE		5400
STEWART & STEVENSON SERVICES	COMMON STOCK	860342104	71	5000	DEFINED	02	5000
STEWART INFO SVCS	COMMON STOCK	860372101	858	40100	SOLE		40100
STILLWATER MINING COMPANY	COMMON STOCK	86074Q102	856	160000	SOLE		160000
STILWELL FINANCIAL INC	COMMON STOCK	860831106	16594	1269600	SOLE		1269600
STMICROELECTRONICS NV- NY	COMMON STOCK	861012102	5178	265400	SOLE		265400
STONE ENERGY CORP.	COMMON STOCK	861642106	667	20000	SOLE		20000
STONERIDGE INC	COMMON STOCK	86183P102	597	50200	SOLE		50200
STORAGE TECHNOLOGY CORP	COMMON STOCK	862111200	1688	78800	SOLE		78800
STORAGE NETWORKS	COMMON STOCK	86211E103	998	860500	SOLE		860500
STRATEX NETWORKS INC	COMMON STOCK	86279T109	827	374100	SOLE		374100
STRATTEC SECURITY CORP	COMMON STOCK	863111100	1654	34500	SOLE		34500
STRATUS PROPERTIES INC	COMMON STOCK	863167201	268	29166	SOLE		29166
STRAYER EDUCATION INC	COMMON STOCK	863236105	1127	19600	SOLE		19600
STRYKER CORPORATION	COMMON STOCK	863667101	236107	3517681	SOLE		3517681
STUDENT LOAN CORP	COMMON STOCK	863902102	2386	24400	SOLE		24400
STURM RUGER & CO INC	COMMON STOCK	864159108	827	86400	SOLE		86400
SUN BANCORP INC	COMMON STOCK	866634108	26	1400	SOLE		1400
SUN BANCORP INC NJ	COMMON STOCK	86663B102	7	500	SOLE		500
SUN MICROSYSTEMS INC.	COMMON STOCK	866810104	38072	12241940	DEFINED	03	12241940
SUNGARD DATA SYSTEMS	COMMON STOCK	867363103	8171	346800	SOLE		346800
SUNOCO INC	COMMON STOCK	86764P109	23906	720500	SOLE		720500
SUNRISE ASST'D LIVING INC	COMMON STOCK	86768K106	393	15800	SOLE		15800
SUNTRUST BANKS, INC.	COMMON STOCK	867914103	43630	766505	DEFINED	03	766505

SUPERIOR FINANCIAL CORP	COMMON STOCK	868161100	1370	74600	SOLE		74600
SUPERIOR INDUSTRIES INTL	COMMON STOCK	868168105	575	13900	SOLE		13900
SUPERTEX INC	COMMON STOCK	868532102	185	12400	SOLE		12400
SUPERVALU INC.	COMMON STOCK	868536103	4804	291000	SOLE		291000
SUPPORTSOFT INC	COMMON STOCK	868587106	257	65200	SOLE		65200
SUREBEAM CORP CL A	COMMON STOCK	86866R102	1632	403910	SOLE		403910
SURMODICS INC	COMMON STOCK	868873100	4394	153200	SOLE		153200
SWIFT TRANSPORTATION CO	COMMON STOCK	870756103	6578	328600	SOLE		328600
SYBASE INCORPORATED	COMMON STOCK	871130100	89780	6699981	SOLE		6699981
SYBRON DENTAL SPLCTIES	COMMON STOCK	871142105	3980	268000	SOLE		268000
SYCAMORE NETWORKS INC	COMMON STOCK	871206108	1529	529100	SOLE		529100
SYLVAN LEARNING SYS INC.	COMMON STOCK	871399101	272	16600	SOLE		16600
SYMANTEC CORP.	COMMON STOCK	871503108	59627	1471900	SOLE		1471900
SYNAPTICS INC	COMMON STOCK	87157D109	1189	156500	SOLE		156500
SYNOPSYS INC	COMMON STOCK	871607107	104153	2256847	SOLE		2256847
SYNOVUS FIN CORP	COMMON STOCK	87161C105	476	24540	SOLE		24540
SYNTEL INC	COMMON STOCK	87162H103	2609	124200	SOLE		124200
SYPRIS SOLUTIONS INC	COMMON STOCK	871655106	506	49600	SOLE		49600
SYSCO CORP	COMMON STOCK	871829107	28834	967910	DEFINED	03	967910
TBC CORP	COMMON STOCK	872180104	791	65900	SOLE		65900
TCF FINANCIAL CORP	COMMON STOCK	872275102	2582	59100	SOLE		59100
TECO ENERGY INC	COMMON STOCK	872375100	9684	626000	SOLE		626000
THQ INC	COMMON STOCK	872443403	3157	238300	SOLE		238300
TJX COMPANIES, INC.	COMMON STOCK	872540109	46984	2406974	SOLE		2406974
TRC CO.	COMMON STOCK	872625108	234	17800	SOLE		17800
TTM TECHNOLOGIES	COMMON STOCK	87305R109	323	97600	SOLE		97600
TXU CORPORATION	COMMON STOCK	873168108	19715	1055400	DEFINED	03	1055400
TAIWAN SEMICNDUCTR ADR	AMER DEP RECEIPT	874039100	602	85400	SOLE		85400
TAKE-TWO INTERACTIVE SFTW	COMMON STOCK	874054109	25707	1094400	SOLE		1094400
TALBOTS INC.	COMMON STOCK	874161102	14523	527550	DEFINED	03	527550
TALK AMERICA HOLDINGS	COMMON STOCK	87426R202	493	88000	SOLE		88000
TANOX INC	COMMON STOCK	87588Q109	424	46800	SOLE		46800
TARGET CORP	COMMON STOCK	87612E106	71192	2373070	DEFINED	03	2373070
TECH DATA CORPORATION	COMMON STOCK	878237106	3958	146800	SOLE		146800
TECHNE CORP	COMMON STOCK	878377100	4794	167800	SOLE		167800
TECHNICAL OLYMPIC USA INC	COMMON STOCK	878483106	28	1900	SOLE		1900
TECHNIP-COFLEXIP-ADR	AMER DEP RECEIPT	878546209	15683	880599	SOLE		880599
TECUMSEH PRODUCTS CO	COMMON STOCK	878895200	3	70	DEFINED	03	70
TEJON RANCH CO	COMMON STOCK	879080109	134	4500	SOLE		4500
TEKELEC	COMMON STOCK	879101103	2701	258500	SOLE		258500
TELE SUDESTE CELULAR PARTICI	COMMON STOCK	879252104	0	40	DEFINED	03	40
TELECOM ITALIA SPA	COMMON STOCK	87927W106	2	20	DEFINED	03	20
TELEDYNE TECH INC	COMMON STOCK	879360105	1973	125800	SOLE		125800
Telefonica SA Spon ADR	AMER DEP RECEIPT	879382208	2192	82470	DEFINED	02 03	82470
TELEFONOS DE MEXICO	AMER DEP RECEIPT	879403780	31117	973000	SOLE		973000
TELEPHONE AND DATA SYSTMS	COMMON STOCK	879433100	2690	57200	SOLE		57200
TELIK INC	COMMON STOCK	87959M109	2409	206600	SOLE		206600
TELLABS INC	COMMON STOCK	879664100	6843	941200	SOLE		941200
TELLIUM INC	COMMON STOCK	87967E107	72	112200	SOLE		112200
TEMPLE-INLAND INC	COMMON STOCK	879868107	12786	285350	DEFINED	03	285350
TENET HEALTHCARE	COMMON STOCK	88033G100	138739	8459701	SOLE		8459701
TENNECO AUTO	COMMON STOCK	880349105	462	114300	SOLE		114300
TERADYNE INCORPORATED	COMMON STOCK	880770102	22853	1756600	SOLE		1756600
TERAYON COMMUNICATION SYS	COMMON STOCK	880775101	396	193315	SOLE		193315
TERRA INDUSTRIES	COMMON STOCK	880915103	23	14900	SOLE		14900
TEVA PHARM ADR	AMER DEP RECEIPT	881624209	7811	202300	SOLE		202300
TEXAS INSTRUMENTS INC	COMMON STOCK	882508104	27844	1855020	DEFINED	03	1855020
TEXAS REGIONAL BANCSHRS A	COMMON STOCK	882673106	395	11100	SOLE		11100
THERAGENICS CORP	COMMON STOCK	883375107	203	50300	SOLE		50300
THERMO ELECTRON	COMMON STOCK	883556102	56442	2805232	DEFINED	03	2805232
THERMO ELECTRON CORP	CONVERTIBLE BONDS	883556AH5	5955	6000000	SOLE		6000000
THIRD WAVE TECHNOLOGIES	COMMON STOCK	88428W108	2	800	SOLE		800
THOMAS & BETTS CORP	COMMON STOCK	884315102	404	23900	SOLE		23900
THOMAS INDUSTRIES	COMMON STOCK	884425109	2637	101200	SOLE		101200
Thomson Spon ADR	AMER DEP RECEIPT	885118109	1022	60490	DEFINED	02	60490
THOR INDUSTRIES INC	COMMON STOCK	885160101	1239	36000	SOLE		36000
3COM CORPORATION	COMMON STOCK	885535104	5920	1278700	SOLE		1278700
THREE-FIVE SYSTEMS INC	COMMON STOCK	88554L108	20764	3219300	SOLE		3219300
3M COMPANY	COMMON STOCK	88579Y101	84011	681355	DEFINED	03	681355
TIDEWATER INC	COMMON STOCK	886423102	2650	85200	DEFINED	02	85200
TIER TECHNOLOGIES INC	COMMON STOCK	88650Q100	11725	732800	SOLE		732800
TIERONE CORP	COMMON STOCK	88650R108	1137	75000	SOLE		75000
TIFFANY & CO	COMMON STOCK	886547108	24014	1004347	SOLE		1004347
TIMBERLAND COMPANY CL A	COMMON STOCK	887100105	2414	67800	SOLE		67800
TIME WARNER TELECOM -CL A	COMMON STOCK	887319101	762	361300	SOLE		361300
TIMKEN COMPANY	COMMON STOCK	887389104	5514	288700	SOLE		288700
TITAN CORP	COMMON STOCK	888266103	6146	591000	SOLE		591000
TIVO INC	COMMON STOCK	888706108	1381	265000	SOLE		265000
TOLL BROTHERS INC	COMMON STOCK	889478103	22729	1125200	SOLE		1125200

TOO INC	COMMON STOCK	890333107	13091	556601	SOLE		556601
TORCHMARK CORPORATION	COMMON STOCK	891027104	2473	67690	DEFINED	03	67690
TORO CO	COMMON STOCK	891092108	4032	63100	SOLE		63100
TOTAL ENTMNT REST CORP	COMMON STOCK	89150E100	482	57400	SOLE		57400
TOTAL FINA ELF SA ADR	AMER DEP RECEIPT	89151E109	131816	1843578	DEFINED	02 03	1843578
TOWER AOTOMOTIVE INC	COMMON STOCK	891707101	1320	293300	SOLE		293300
Toyota Motor Spon ADR	AMER DEP RECEIPT	892331307	3020	56977	DEFINED	02 03	56977
TPG NV Spon ADR	AMER DEP RECEIPT	892339102	1242	76270	DEFINED	02 03	76270
TRACTOR SUPPLY CO	COMMON STOCK	892356106	1506	40048	SOLE		40048
TRANSMETA CORP	COMMON STOCK	89376R109	634	541500	SOLE		541500
TRANSOCEAN SEDCO FOREX	CONVERTIBLE BONDS	893830AA7	3100	5000000	SOLE		5000000
TRAVELERS PROPERTY CAS	COMMON STOCK	89420G109	55642	3798084	DEFINED	03	3798084
TRAVELERS PPTY CV	CONV PREF STOCK	89420G307	20786	930000	SOLE		930000
TRAVELERS PROPERTY	COMMON STOCK	89420G406	11044	753844	SOLE		753844
TREDEGAR CORPORATION	COMMON STOCK	894650100	1329	88600	SOLE		88600
TREX COMP	COMMON STOCK	89531P105	3918	111000	SOLE		111000
TRIAD HOSPITALS INC	COMMON STOCK	89579K109	7335	245884	SOLE		245884
TRIAD GUARANTY INC	COMMON STOCK	895925105	1865	50600	SOLE		50600
TRIBUNE CO	COMMON STOCK	896047107	150	3300	SOLE		3300
TRICO BANCSHARES	COMMON STOCK	896095106	37	1500	SOLE		1500
TRICO MARINE SERVICES INC	COMMON STOCK	896106101	91	27300	SOLE		27300
TRIMERIS INC	COMMON STOCK	896263100	1964	45500	SOLE		45500
TRINITY INDUSTRIES	COMMON STOCK	896522109	2	100	SOLE		100
TRIQUINT SEMICONDUCTOR	COMMON STOCK	89674K103	5266	1241900	SOLE		1241900
TRITON PCS HOLDNGS INC A	COMMON STOCK	89677M106	982	249900	SOLE		249900
TRIUMPH GROUP INC	COMMON STOCK	896818101	2396	75000	SOLE		75000
TRIPPOS INC	COMMON STOCK	896928108	259	35400	SOLE		35400
TRIPATH IMAGING INC	COMMON STOCK	896942109	3	1200	SOLE		1200
TROPICAL SPORTSWEAR INTL	COMMON STOCK	89708P102	129	14400	SOLE		14400
TROY FINANCIAL CORP	COMMON STOCK	897329108	1299	48145	SOLE		48145
TRUST CO NJ JERSEY CITY	COMMON STOCK	898304100	83	3000	SOLE		3000
TRUSTMARK CORP	COMMON STOCK	898402102	2	100	SOLE		100
TUESDAY MORNING CORP	COMMON STOCK	899035505	9042	528800	SOLE		528800
TULARIK INC	COMMON STOCK	899165104	1559	209000	SOLE		209000
TURNSTONE SYSTEMS INC	COMMON STOCK	900423104	52	19200	SOLE		19200
21ST CENTURY INSURANCE GP	COMMON STOCK	90130N103	93	7400	SOLE		7400
II-VI INC	COMMON STOCK	902104108	154	9600	SOLE		9600
TYCO INTL LTD	COMMON STOCK	902124106	180140	10546816	DEFINED	02 03	10546816
TYCO INTL LTD	CONVERTIBLE BONDS	902124AC0	48684	67500000	SOLE		67500000
TYLER TECHNOLOGIES INC	COMMON STOCK	902252105	1043	250000	SOLE		250000
TYSON FOODS CL: A	COMMON STOCK	902494103	6007	535400	SOLE		535400
UCBH HOLDINGS INC	COMMON STOCK	90262T308	4304	101400	SOLE		101400
UGI CORP.	COMMON STOCK	902681105	1754	46900	SOLE		46900
UMB FINANCIAL CORP	COMMON STOCK	902788108	406	10600	SOLE		10600
U S B HOLDING INC	COMMON STOCK	902910108	23	1300	SOLE		1300
UST INC	COMMON STOCK	902911106	15	460	DEFINED	03	460
US BANCORP	COMMON STOCK	902973304	125935	5934742	DEFINED	02 03	5934742
USA INTERACTIVE	COMMON STOCK	902984103	29952	1306800	SOLE		1306800
URS CORP	COMMON STOCK	903236107	73	5100	SOLE		5100
USF&G CV (ST PAUL COMP.)	CONVERTIBLE BONDS	903290AD6	3894	5000000	SOLE		5000000
USG CORP	COMMON STOCK	903293405	1326	156900	SOLE		156900
USEC INC	COMMON STOCK	90333E108	368	61200	SOLE		61200
U.S. PHYSICAL THERAPY INC	COMMON STOCK	90337L108	1531	137300	SOLE		137300
US XPRESS ENTERPRISES	COMMON STOCK	90338N103	231	26400	SOLE		26400
US ONCOLOGY INC	COMMON STOCK	90338W103	2928	337700	SOLE		337700
ULTICOM INC	COMMON STOCK	903844108	300	40000	SOLE		40000
ULTRATECH STEPPER INC.	COMMON STOCK	904034105	1997	203000	SOLE		203000
UNIFI INC	COMMON STOCK	904677101	313	59600	SOLE		59600
UNIFIRST CORP	COMMON STOCK	904708104	2167	107300	SOLE		107300
UNILEVER PLC	COMMON STOCK	904767704	162	4229	DEFINED	03	4229
UNILEVER NV - NY SHARES	AMER DEP RECEIPT	904784709	5980	96900	SOLE		96900
UNION BANKSHARES CORP	COMMON STOCK	905399101	11	400	SOLE		400
UNION PACIFIC	COMMON STOCK	907818108	16530	276100	SOLE		276100
UNION PLANTERS CORP	COMMON STOCK	908068109	17061	606300	SOLE		606300
UNIONBANCAL CORP	COMMON STOCK	908906100	16431	418400	SOLE		418400
UNISOURCE ENERGY CORP	COMMON STOCK	909205106	3	170	DEFINED	03	170
UNISYS CORPORATION	COMMON STOCK	909214108	6705	677315	DEFINED	03	677315
UNIT CORP	COMMON STOCK	909218109	7485	403500	SOLE		403500
UNITED AUTO GROUP INC	COMMON STOCK	909440109	2164	173500	SOLE		173500
UNITED BANKSHARES INC/WV	COMMON STOCK	909907107	3487	120000	SOLE		120000
UNITED FIRE & CASUALTY CO	COMMON STOCK	910331107	17	500	SOLE		500
UNITED INDUSTRIAL CORP	COMMON STOCK	910671106	1654	103400	SOLE		103400
UNITED ONLINE INC	COMMON STOCK	911268100	1754	110000	SOLE		110000
UNITED PARCEL SERVICE CLB	COMMON STOCK	911312106	20626	326980	DEFINED	03	326980
UNITED RENTALS INC	COMMON STOCK	911363109	27	2500	SOLE		2500
US CELLULAR CORP	COMMON STOCK	911684108	908	36300	SOLE		36300
US INDUSTRIES INC	COMMON STOCK	912080108	139	52700	SOLE		52700
US STEEL CORP	COMMON STOCK	912909108	14141	1077800	SOLE		1077800
UNITED STATIONERS INC	COMMON STOCK	913004107	922	32000	SOLE		32000

UNITED SURGICAL PARTNERS	COMMON STOCK	913016309	3972	254300	SOLE		254300
UNITED TECHNOLOGIES CORP.	COMMON STOCK	913017109	5401	87200	SOLE		87200
UNITED THERAPEUTICS CORP	COMMON STOCK	91307C102	1420	85000	SOLE		85000
UNITEDGLOBALCOM, INC. A	COMMON STOCK	913247508	60	25000	SOLE		25000
UNITEDHEALTH GROUP INC	COMMON STOCK	91324P102	2855	34190	DEFINED	03	34190
UNITIL CORP	COMMON STOCK	913259107	35	1400	SOLE		1400
UNIVERSAL CORP	COMMON STOCK	913456109	7266	196600	SOLE		196600
UNIVERSAL FOREST PRODUCTS	COMMON STOCK	913543104	2175	102000	SOLE		102000
UNIVERSAL HEALTH SERVICES	COMMON STOCK	913903100	17328	384210	SOLE		384210
UNIVISION COMMUNICATIONS	COMMON STOCK	914906102	29044	1185470	SOLE		1185470
UNOCAL CORP.	COMMON STOCK	915289102	52707	1723600	DEFINED	02	1723600
UNIZAN FIN CORP	COMMON STOCK	91528W101	798	40400	SOLE		40400
UNOVA INC	COMMON STOCK	91529B106	287	47900	SOLE		47900
UNUMPROVIDENT CORP.	COMMON STOCK	91529Y106	64716	3689640	DEFINED	03	3689640
URBAN OUTFITTERS INC	COMMON STOCK	917047102	1690	71700	SOLE		71700
URSTADT BIDDLE PROPERTIES	COMMON STOCK	917286106	13	1000	SOLE		1000
V.I. TECHHOLOGIES INC	COMMON STOCK	917920100	77	76400	SOLE		76400
UTSTARCOM INC	COMMON STOCK	918076100	76010	3833100	SOLE		3833100
VCA ANTECH INC	COMMON STOCK	918194101	225	15000	SOLE		15000
VF CORPORATION	COMMON STOCK	918204108	11493	318800	SOLE		318800
VALHI INC	COMMON STOCK	918905100	30	3600	SOLE		3600
VALMONT INDUSTRIES	COMMON STOCK	920253101	1127	58100	SOLE		58100
VALSPAR CORP	COMMON STOCK	920355104	1754	39700	SOLE		39700
VALUEVISION MEDIA INC A	COMMON STOCK	92047K107	9392	627000	SOLE		627000
VARCO INTERNATIONAL INC	COMMON STOCK	922122106	20498	1178020	SOLE		1178020
VARIAN INC.	COMMON STOCK	922206107	3426	119400	DEFINED	02	119400
VARIAN SEMICONDUCTORS	COMMON STOCK	922207105	998	42000	DEFINED	02	42000
VARIAN MEDICAL SYSTEMS	COMMON STOCK	92220P105	193486	3900922	DEFINED	02	3900922
VASOMEDICAL INC	COMMON STOCK	922321104	59	62300	SOLE		62300
VAXGEN INC	COMMON STOCK	922390208	1255	65000	SOLE		65000
VECTREN CORP	COMMON STOCK	92240G101	3600	156500	SOLE		156500
VECTOR GROUP LTD	COMMON STOCK	92240M108	701	60300	SOLE		60300
VENTAS INC	COMMON STOCK	92276F100	8794	768000	SOLE		768000
VERIDIAN CORP	COMMON STOCK	92342R203	3073	144000	SOLE		144000
VERITAS SOFTWARE	COMMON STOCK	923436109	1699	108800	DEFINED	03	108800
VERITAS DGC INC	COMMON STOCK	92343P107	2	190	DEFINED	03	190
VERIZON COMMUNICATION	COMMON STOCK	92343V104	279801	7220671	DEFINED	02 03	7220671
VERIZON GLOBAL CV	CONVERTIBLE BONDS	92344GAN6	5243	9000000	SOLE		9000000
VERSOR INC	COMMON STOCK	925314106	33	3100	SOLE		3100
VIACOM INC. CL B.	COMMON STOCK	925524308	357540	8771844	DEFINED	02 03	8771844
VIASAT INC	COMMON STOCK	92552V100	1856	160800	SOLE		160800
VICAL INC.	COMMON STOCK	925602104	6	1700	SOLE		1700
VICOR CORP	COMMON STOCK	925815102	149	18100	SOLE		18100
VIDESH SANCH NIGAM ADR	AMER DEP RECEIPT	92659G600	5698	1389671	SOLE		1389671
VIEWPOINT CORP	COMMON STOCK	92672F108	89	47700	SOLE		47700
VIGNETTE CORP	COMMON STOCK	926734104	552	450000	SOLE		450000
VIRAGE LOGIC CORP	COMMON STOCK	92763R104	700	69800	SOLE		69800
VIRBAC CORPORATION	COMMON STOCK	927649103	8	1400	SOLE		1400
VISHAY INTERTECHNOLOGY	COMMON STOCK	928298108	34283	3066470	SOLE		3066470
VITAL SIGNS INC	COMMON STOCK	928469105	849	28400	SOLE		28400
VITALWORKS INC	COMMON STOCK	928483106	1632	423900	SOLE		423900
VITESSE SEMICONDUCTOR	COMMON STOCK	928497106	11390	5212900	SOLE		5212900
VODAFONE GROUP PLC	AMER DEP RECEIPT	92857W100	42699	2356412	DEFINED	02 03	2356412
VOLT INFO SCIENCES INC	COMMON STOCK	928703107	125	7300	SOLE		7300
VORNADO REALTY TRUST	COMMON STOCK	929042109	182	4900	SOLE		4900
VULCAN MATERIALS CO	COMMON STOCK	929160109	101	2700	SOLE		2700
WD-40 CO	COMMON STOCK	929236107	3192	120800	SOLE		120800
WCI COMMUNITIES INC	COMMON STOCK	92923C104	275	27000	SOLE		27000
W HOLDING COMPANY INC	COMMON STOCK	929251106	5264	320765	DEFINED	03	320765
W P CAREY & CO LLC	COMMON STOCK	92930Y107	54	2200	SOLE		2200
WSFS FINANCIAL CORP	COMMON STOCK	929328102	2394	72600	SOLE		72600
WABASH NATIONAL CORP	COMMON STOCK	929566107	340	40600	SOLE		40600
WABTEC	COMMON STOCK	929740108	299	21300	SOLE		21300
WACKENHUT CORRECTIONS	COMMON STOCK	929798106	242	21800	SOLE		21800
WACHOVIA CORP	COMMON STOCK	929903102	307209	8430555	DEFINED	03	8430555
WAL-MART STORES INC.	COMMON STOCK	931142103	193528	3831469	DEFINED	02 03	3831469
WALGREEN COMPANY	COMMON STOCK	931422109	103048	3530280	DEFINED	03	3530280
WALLACE COMPUTER	COMMON STOCK	932270101	2306	107170	DEFINED	03	107170
WALTER INDUSTRIES INC	COMMON STOCK	93317Q105	1642	151600	SOLE		151600
WASHINGTON MUTUAL INC	COMMON STOCK	939322103	45198	1308950	DEFINED	03	1308950
WASHINGTON POST -CL B	COMMON STOCK	939640108	7823	10600	SOLE		10600
WASTE CONECTIONS INC	COMMON STOCK	941053100	2788	72200	SOLE		72200
WASTE MANAGEMENT INC	COMMON STOCK	94106L109	126969	5539670	DEFINED	03	5539670
WATERS CORP	COMMON STOCK	941848103	9449	433842	SOLE		433842
WATSCO INC	COMMON STOCK	942622200	709	43300	SOLE		43300
WATSON PHARMACEUTICAL INC	COMMON STOCK	942683103	7296	258100	SOLE		258100
WATTS INDUSTRIES CL A	COMMON STOCK	942749102	1791	113800	SOLE		113800
WEBEX COMMUNICATIONS INC	COMMON STOCK	94767L109	39330	2622000	SOLE		2622000
WEBSense INC	COMMON STOCK	947684106	5054	236600	SOLE		236600

WEBMETHODS INC	COMMON STOCK	94768C108	2115	257300	SOLE		257300
WEBMD CORP	COMMON STOCK	94769M105	10	1185	DEFINED	03	1185
WEBSTER FINANCIAL CORP	COMMON STOCK	947890109	9497	272900	SOLE		272900
WEIGHT WATCHERS INTL	COMMON STOCK	948626106	22951	499262	SOLE		499262
WEINGARTEN REALTY SBI	COMMON STOCK	948741103	105	2850	DEFINED	02	2850
WEIS MARKETS INC	COMMON STOCK	948849104	1323	42600	SOLE		42600
WELLCHOICE INC	COMMON STOCK	949475107	1976	82500	SOLE		82500
WELLMAN INC.	COMMON STOCK	949702104	2	145	DEFINED	03	145
WELLPOINT HEALTH NEW	COMMON STOCK	94973H108	32	447	SOLE		447
WELLS FARGO COMPANY	COMMON STOCK	949746101	335338	7154638	DEFINED	02 03	7154638
WENDY'S INTERNATIONAL	COMMON STOCK	950590109	46273	1709400	SOLE		1709400
WERNER ENTERPRISES INC	COMMON STOCK	950755108	1131	52533	SOLE		52533
WESBANCO INC	COMMON STOCK	950810101	225	9600	SOLE		9600
WEST COAST BANCORP ORE	COMMON STOCK	952145100	15	1000	SOLE		1000
WEST MARINE INC	COMMON STOCK	954235107	875	63900	SOLE		63900
WEST PHARMACEUTICAL SVCS	COMMON STOCK	955306105	325	13300	SOLE		13300
WESTAMERICA BANCORPORATIO	COMMON STOCK	957090103	44	1100	SOLE		1100
WESTCORP	COMMON STOCK	957907108	1031	49100	SOLE		49100
WESTERN DIGITAL CORP.	COMMON STOCK	958102105	1739	272200	SOLE		272200
WESTERN GAS RESOURCES INC	COMMON STOCK	958259103	7584	205800	SOLE		205800
WESTERN WIRELESS CLASS A	COMMON STOCK	95988E204	2979	562100	SOLE		562100
Westpac Banking Spon ADR	AMER DEP RECEIPT	961214301	3196	82802	DEFINED	02 03	82802
WESTPORT RESOURCES	COMMON STOCK	961418100	4131	198600	SOLE		198600
WEYERHAEUSER CO	COMMON STOCK	962166104	65068	1322266	DEFINED	02 03	1322266
WHIRLPOOL CORP	COMMON STOCK	963320106	23337	446910	DEFINED	03	446910
WHITE ELECTRONIC DESIGNS	COMMON STOCK	963801105	1688	220700	SOLE		220700
WHOLE FOODS MARKET INC.	COMMON STOCK	966837106	27713	525557	SOLE		525557
WILD OATS MARKETS INC	COMMON STOCK	96808B107	1269	123000	SOLE		123000
WILEY (JOHN) & SONS -CL A	COMMON STOCK	968223206	52822	2200000	SOLE		2200000
WILLBROS GROUP INC	COMMON STOCK	969199108	1268	154200	SOLE		154200
WILLIAMS COMPANIES INC	COMMON STOCK	969457100	1	440	DEFINED	03	440
WILLIAMS-SONOMA INC	COMMON STOCK	969904101	3076	113300	SOLE		113300
WILLOW GROVE BANCORP	COMMON STOCK	97111W101	1065	76600	SOLE		76600
WIND RIVER SYSTEMS	COMMON STOCK	973149107	599	146100	SOLE		146100
WINN-DIXIE STORES INC	COMMON STOCK	974280109	8595	562500	SOLE		562500
WINNEBAGO INDUSTRIES	COMMON STOCK	974637100	12707	323900	SOLE		323900
WIRELESS FACILITIES INC	COMMON STOCK	97653A103	871	145000	SOLE		145000
WISCONSIN ENERGY CORP	COMMON STOCK	976657106	9645	382735	DEFINED	03	382735
WOLVERINE TUBE INC.	COMMON STOCK	978093102	2384	417500	SOLE		417500
WOMEN FIRST HEALTHCARE	COMMON STOCK	978150100	52	11300	SOLE		11300
WOODWARD GOVERNOR CO	COMMON STOCK	980745103	435	10000	SOLE		10000
WORLD ACCEPTANCE CORP	COMMON STOCK	981419104	245	32200	SOLE		32200
WORLD FUEL SERVICES CORP	COMMON STOCK	981475106	10674	520700	SOLE		520700
WORTHINGTON INDUSTRIES	COMMON STOCK	981811102	1696	111300	SOLE		111300
WRIGHT MEDICAL GR INC	COMMON STOCK	98235T107	456	26100	SOLE		26100
WM. WRIGLEY JR. CO	COMMON STOCK	982526105	38604	703420	SOLE		703420
WYETH	COMMON STOCK	983024100	28928	773480	DEFINED	02 03	773480
XCEL ENERGY INC	COMMON STOCK	98389B100	8282	752900	SOLE		752900
XCEL ENERGY CV 144A	CONVERTIBLE BONDS	98389BAA8	1190	1000000	SOLE		1000000
XILINX INCORPORATED	COMMON STOCK	983919101	20017	971700	SOLE		971700
XEROX CORP.	COMMON STOCK	984121103	34661	4305700	DEFINED	02	4305700
YAHOO! INC	COMMON STOCK	984332106	2294	140300	DEFINED	03	140300
YANKEE CANDLE INC	COMMON STOCK	984757104	3678	229900	SOLE		229900
XICOR INC	COMMON STOCK	984903104	1941	520300	SOLE		520300
YELLOW CORP	COMMON STOCK	985509108	1260	50000	SOLE		50000
YOUNG BROADCASTING CL A	COMMON STOCK	987434107	1202	91300	SOLE		91300
YOUNG INNOVATIONS INC	COMMON STOCK	987520103	3038	130550	SOLE		130550
YUM! BRANDS INC	COMMON STOCK	988498101	2018	83312	DEFINED	03	83312
ZALE CORP	COMMON STOCK	988858106	1700	53300	SOLE		53300
ZEBRA TECH CORP CL A	COMMON STOCK	989207105	20	351	SOLE		351
ZENITH NATIONAL INSURANCE	COMMON STOCK	989390109	720	30600	SOLE		30600
ZIMMER HOLDINGS INC	COMMON STOCK	98956P102	22	540	SOLE		540
ZIONS BANCORPORATION	COMMON STOCK	989701107	216	5500	SOLE		5500
ZORAN CORP	COMMON STOCK	98975F101	4552	323550	SOLE		323550
ZYGO CORP	COMMON STOCK	989855101	172	24600	SOLE		24600
Deutsche Bank AG ADR	AMER DEP RECEIPT	D18190898	2232	49125	DEFINED	02 03	49125
ACE LTD	COMMON STOCK	G0070K103	132563	4518175	SOLE		4518175
AMDOCS LTD	COMMON STOCK	G02602103	55962	5698800	SOLE		5698800
ARCH CAPITAL GROUP LTD	COMMON STOCK	G0450A105	7225	231800	SOLE		231800
BUNGE LIMITED	COMMON STOCK	G16962105	13028	541495	DEFINED	03	541495
COOPER INDUSTRIES LTD - A	COMMON STOCK	G24182100	10221	280400	SOLE		280400
EVEREST RE GROUP LTD	COMMON STOCK	G3223R108	62497	1130140	SOLE		1130140
FRESH DEL MONTE PRODUCE I	COMMON STOCK	G36738105	8192	433200	SOLE		433200
GLOBAL SANTA FE CORP	COMMON STOCK	G3930E101	10193	419100	SOLE		419100
HELEN OF TROY LTD	COMMON STOCK	G4388N106	1618	139000	SOLE		139000
INGERSOLL RAND CO-CL A	COMMON STOCK	G4776G101	100325	2329900	SOLE		2329900
IPC HOLDINGS LTD	COMMON STOCK	G4933P101	8655	274400	SOLE		274400
MARVELL TECHNOLOGY	COMMON STOCK	G5876H105	40025	2122200	SOLE		2122200
NABORS INDUSTRIES LTD	COMMON STOCK	G6359F103	20	580	SOLE		580

NOBLE CORP	COMMON STOCK	G65422100	47733	1357980	SOLE		1357980
NOVEL DENIM HOLDINGS LTD	COMMON STOCK	G6674F109	23	7200	SOLE		7200
O2MICRO INTERNATIONAL LTD	COMMON STOCK	G6797E106	638	65400	SOLE		65400
PARTNERRE HOLDINGS LTD	COMMON STOCK	G6852T105	12877	248500	SOLE		248500
PLATINUM UNDERWRITES HLDG	COMMON STOCK	G7127P100	2345	89000	SOLE		89000
PLATINUM UNDERWRITER CV	CONV PREF STOCK	G7127P118	2156	75000	SOLE		75000
PXRE GROUP LTD	COMMON STOCK	G73018106	3753	153200	SOLE		153200
RENAISSANCERE HOLDINGS	COMMON STOCK	G7496G103	27570	696200	SOLE		696200
TOMMY HILFIGER CORP	COMMON STOCK	G8915Z102	2722	391700	SOLE		391700
TRANSOCEAN INC	COMMON STOCK	G90078109	60972	2628100	DEFINED	03	2628100
TSAKOS ENERGY NAVIGATION	COMMON STOCK	G9108L108	14872	961994	SOLE		961994
XL CAPITAL LIMITED	COMMON STOCK	G98255105	87686	1135090	SOLE		1135090
XOMA LTD	COMMON STOCK	G9825R107	579	136800	SOLE		136800
UBS AG ADR	AMER DEP RECEIPT	H8920M855	3719	77290	DEFINED	02 03	77290
MILlicom Intl Cellular SA	COMMON STOCK	L6388F102	659	370000	SOLE		370000
CHECK POINT SOFTWARE	COMMON STOCK	M22465104	12809	987600	SOLE		987600
ECTEL LTD ADR	AMER DEP RECEIPT	M29925100	330	41300	SOLE		41300
TARO PHARMACEUTICAL INDUS	COMMON STOCK	M8737E108	27717	737144	SOLE		737144
ASM Intl N.V.	COMMON STOCK	N07045102	30390	2355828	SOLE		2355828
ASML HOLDING NV	COMMON STOCK	N07059111	2702	323200	SOLE		323200
CORE LAB. N.V.	COMMON STOCK	N22717107	3080	271400	SOLE		271400
ICTS INTERNATIONAL NV	COMMON STOCK	N43837108	2529	440600	SOLE		440600
BANCO LATINOAMERICANO	COMMON STOCK	P16994132	637	140000	SOLE		140000
ROYAL CARIBBEAN CRUISES	COMMON STOCK	V7780T103	98103	5874440	SOLE		5874440
STELMAR SHIPPING LTD	COMMON STOCK	V8726M103	72	4800	SOLE		4800
CREATIVE TECHNOLOGY LTD	COMMON STOCK	Y1775U107	43	6100	SOLE		6100
FLEXTRONICS INTERNATIONAL	COMMON STOCK	Y2573F102	133554	16306980	SOLE		16306980
OMI CORP	COMMON STOCK	Y6476W104	37	9000	SOLE		9000
TEEKAY SHIPPING CORP	COMMON STOCK	Y8564W103	1396	34300	SOLE		34300

</TABLE>

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2

Form 13F Information Table Entry Total: 2,249

Form 13F Information Table Value Total: \$40,844,762

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.

[If there are no entries in this list, state 'NONE' and omit the column headings and list entries.]

No.	13F File Number	Name
02	028-10234	Oppenheimer Institutional Asset Management
03	028-10231	Oppenheimer Private Investments