

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2004-02-12** | Period of Report: **2003-12-31**
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FILER

FEDERATED INVESTORS INC /PA/

CIK: **1056288** | IRS No.: **251111467** | State of Incorp.: **PA** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: **028-04375** | Film No.: **04591377**
SIC: **6282** Investment advice

Mailing Address
*FEDERATED INVESTORS
TOWER
PITTSBURGH PA 15222*

Business Address
*FEDERATED INVESTORS
TOWER
5800 CORPORATE DR
PITTSBURGH PA 15222
4122888141*

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

Form 13F Cover Page

Report for the Calendar Year or Quarter Ended December 31, 2003

Check here if Amendment [] ; Amendment Number: _____

This Amendment:

[] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Federated Investors, Inc.

Address: Federated Investors Tower
1001 Liberty Avenue
Pittsburgh, PA 15222-3779

Form 13F File Number: 28-5680

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: Lisa J. Ling
Title: Assistant Vice President and Compliance Officer
Phone: (412) 288-6399

Signature, Place, and Date of Signing:
/s/Lisa J. Ling Pittsburgh, PA February 12, 2004

COVER PAGE ADDENDUM FOR FORM 13F

Federated Investors, Inc. ("Investors") is affiliated with the institutional investment managers listed on the summary page of this Form 13F in the manner described below. By virtue of Rule 13F-1(b) under the Securities Exchange Act of 1934, Investors is deemed to share investment discretion over all investments reported herein. This filing does not constitute an admission that such investment discretion does in fact exist, but is made solely to comply with applicable law.

The information set forth below is numbered to correspond with the names of the other parties with respect to which this schedule is filed as listed at the bottom of the cover page hereof:

1. Federated Investment Counseling ("FIC") is an Investment Adviser to Federated International Funds, PLC and certain private investment accounts, consisting primarily of pension and retirement plans. FIC is a wholly-owned subsidiary of Investors. Investors exercises investment discretion over certain investments as reported by FIC. FIC exercises investment discretion over the investments identified with the number "1" under Item 7 in the attached tables. This filing is made on behalf of FIC with respect to all investments over which it exercises investment discretion.

2. Federated Investment Management Company ("FIM") is the Investment Adviser to certain Federated Funds. FIM is a wholly-owned subsidiary of Investors. Subject to guidelines established by the Boards of Trustees or Directors of the aforementioned Funds, FIM exercises investment discretion over the investments identified with the number "2" under Item 7 in the attached tables. This filing is made on behalf of FIM with respect to all investments over which it exercises investment discretion.

4. Passport Research Ltd. ("PR") is the Investment Adviser to Federated Utility Fund, Inc. PR is 50.5% owned subsidiary of Daily Cash Research Corp. Daily Cash Research Corp. is a wholly-owned subsidiary of Federated Investors. Subject to guidelines established by the Boards of Trustees of the aforementioned investment company, PR exercises investment discretion over the investments identified with the number "4" under Item 7 in the attached tables. This filing is made on behalf of PR with respect to all investments over which it exercises investment discretion.

21. Federated Global Investment Management Corp. ("Global") is the Investment Adviser to certain international Federated Funds and certain

international private investment accounts. Global is a wholly-owned subsidiary of Investors. Subject to guidelines established by the Board of Trustees or Directors of the aforementioned Funds, Global exercises investment discretion over the investments identified with the number "21" under Item 7 in the attached tables. This filing is made on behalf of Global with respect to all investments over which it exercises investment discretion.

Report Type

- 13F HOLDING REPORT.
- 13F NOTICE.
- 13F COMBINATION REPORT.

Form 13 F Summary Page

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 1013
 Form 13F Information Table Value Total: \$16,953,958

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.

No.	13F File Number	Name
01	28-1454	Federated Investment Counseling
02	28-2576	Federated Investment Management Company
04	28-2491	Passport Research, Ltd.
21	28-6486	Federated Global Investment Management Corp.

<TABLE>
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Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9	Column 10	Column 11
<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
Voting authority										
Name of issuer	Title of Class	CUSIP	Value (x\$1000)	Shrs or prn amt	SH/ PRN	Put/Investment Calldiscretion	Other managers	Sole	Shared	None
1 800 FLOWERS COM	CL A	68243Q106	7,190	650,090	SH	DEFINED	02	650,090	0	0
3COM CORP	COM	885535104	10,878	1,331,414	SH	DEFINED	02	1,331,414	0	0
3M CO COM	COMMON	88579Y101	7	87	SH	DEFINED	01	87	0	0
A C MOORE ARTS & CRAFTS INC	COM	00086T103	422	21,900	SH	DEFINED	02	21,900	0	0
A D C TELECOMMUNICATIONS	COM	000886101	6,110	2,057,100	SH	DEFINED	02	2,057,100	0	0
ABBOTT LABS	COM	002824100	1,296	27,802	SH	DEFINED	01	27,777	0	25
ABBOTT LABS	COM	002824100	44,107	946,503	SH	DEFINED	02	946,503	0	0
ABBOTT LABS	COM	002824100	185	5,000	SH	DEFINED	21	5,000	0	0
ABGENIX INC	COM	00339B107	528	42,400	SH	DEFINED	02	42,400	0	0

ACCENTURE LTD BERMUDA	CL A	G1150G111	128,726	4,890,800	SH	DEFINED	02	4,890,800	0	0
ACE LTD	ORD	G0070K103	46	1,100	SH	DEFINED	01	1,100	0	0
ACE LTD	ORD	G0070K103	5,162	124,626	SH	DEFINED	02	124,626	0	0
ACUSPHERE INC	COM	00511R870	1,067	121,500	SH	DEFINED	02	121,500	0	0
ADOBE SYS INC	COM	00724F101	79	2,000	SH	DEFINED	01	2,000	0	0
ADOBE SYS INC	COM	00724F101	8,658	220,300	SH	DEFINED	02	220,300	0	0
ADVANCED AUTO PARTS INC	COM	00751Y106	294,000	3,611,791	SH	DEFINED	02	3,611,791	0	0
ADVANCEPCS	COM	00790K109	63	1,200	SH	DEFINED	01	1,200	0	0
ADVANCEPCS	COM	00790K109	1,580	30,000	SH	DEFINED	02	30,000	0	0
ADVO INC	COM	007585102	7,006	220,600	SH	DEFINED	02	220,600	0	0
AES CORP	COM	00130H105	241	25,500	SH	DEFINED	01	25,500	0	0
AES CORP	COM	00130H105	36,765	3,894,600	SH	DEFINED	02	3,894,600	0	0
AETNA INC NEW	COM	00817Y108	88	1,300	SH	DEFINED	01	1,300	0	0
AETNA INC NEW	COM	00817Y108	8,637	127,800	SH	DEFINED	02	127,800	0	0
AFFILIATED COMPUTER SERVICES	CL A	008190100	109,083	2,003,000	SH	DEFINED	02	2,003,000	0	0
AFFILIATED MANAGERS GROUP	COM	008252108	12,362	177,639	SH	DEFINED	02	177,639	0	0
AGERE SYS INC	CL A	00845V100	6,360	2,085,400	SH	DEFINED	02	2,085,400	0	0
AGERE SYS INC	CL A	00845V100	579	227,200	SH	DEFINED	21	227,200	0	0
AGERE SYSTEMS INC XXXSUBMIT	COMMON	008990970	0	46	SH	DEFINED	01	46	0	0
AGILENT TECHNOLOGIES INC	COM	00846U101	1,500	51,300	SH	DEFINED	02	51,300	0	0
AGREE REALTY CORP	COM	008492100	2,984	105,500	SH	DEFINED	02	105,500	0	0
AIR PRODS & CHEMS INC	COM	009158106	5,141	97,307	SH	DEFINED	01	97,307	0	0
AIR PRODS & CHEMS INC	COM	009158106	61,991	1,173,400	SH	DEFINED	02	1,173,400	0	0
AKZO NOBEL N V ADR SPONSORED	COMMON	010199305	5,245	137,258	SH	DEFINED	01	133,789	339	3,130
AKZO NOBEL NV	SPONSORED ADR	010199305	11,013	288,310	SH	DEFINED	02	288,310	0	0
ALBERTSONS INC	COM	013104104	4,383	193,520	SH	DEFINED	02	193,520	0	0
ALCAN INC	COM	013716105	7,249	154,400	SH	DEFINED	02	154,400	0	0
ALCOA INC	COM	013817101	6,648	174,945	SH	DEFINED	01	174,910	0	35

ALCOA INC	COM	013817101	115,814	3,047,742	SH	DEFINED	02 3,047,742	0	0
ALEXION PHARMACEUTICALS INC	COM	015351109	10,269	603,378	SH	DEFINED	02 603,378	0	0
ALLERGAN INC	COM	018490102	53,959	702,500	SH	DEFINED	02 702,500	0	0
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	8,098	583,400	SH	DEFINED	02 583,400	0	0
ALLSTATE CORP	COM	020002101	8,123	188,826	SH	DEFINED	01 188,775	0	51
ALLSTATE CORP	COM	020002101	113,635	2,641,440	SH	DEFINED	02 2,641,440	0	0
ALLSTREAM INC	CL B LT VTG SH	02004C204	22,261	388,166	SH	DEFINED	02 388,166	0	0
ALLTEL CORP	CORP UNT 7.75%	020039822	13,260	266,800	SH	DEFINED	02 266,800	0	0
ALTIRIS INC	COM	02148M100	19,076	522,918	SH	DEFINED	02 522,918	0	0
ALTRIA GROUP INC	COM	02209S103	8,669	159,307	SH	DEFINED	01 159,268	0	39
ALTRIA GROUP INC	COM	02209S103	199,258	3,661,490	SH	DEFINED	02 3,661,490	0	0
ALTRIA GROUP INC	COM	02209S103	199	4,600	SH	DEFINED	21 4,600	0	0
ALUMINA LTD ADR SPONSORED	COMMON	022205108	3,374	168,304	SH	DEFINED	01 162,476	0	5,828
AMAZON COM INC	COM	023135106	5,927	112,600	SH	DEFINED	02 112,600	0	0
AMCOR LTD ADR NEW	COMMON	02341R302	4,598	184,351	SH	DEFINED	01 180,496	674	3,181
AMDOCS LTD	ORD	G02602103	11,343	504,600	SH	DEFINED	02 504,600	0	0
AMDOCS LTD	ORD	G02602103	13,530	606,600	SH	DEFINED	21 606,600	0	0
AMEREN CORP COM	COMMON	023608102	6,814	148,130	SH	DEFINED	01 144,606	421	3,103
AMERICAN ELECTRIC POWER	COMMON	025537101	3,171	103,937	SH	DEFINED	01 101,990	444	1,503
AMERICAN EXPRESS CO	COM	025816109	164	3,400	SH	DEFINED	01 3,400	0	0
AMERICAN EXPRESS CO	COM	025816109	1,929	40,000	SH	DEFINED	02 40,000	0	0
AMERICAN EXPRESS CO	COM	025816109	2,610	57,670	SH	DEFINED	21 57,670	0	0
AMERICAN FINL RLTY TR	COM	02607P305	2,278	133,600	SH	DEFINED	02 133,600	0	0
AMERICAN INTL GROUP INC	COM	026874107	9,018	136,062	SH	DEFINED	01 136,027	0	35
AMERICAN INTL GROUP INC	COM	026874107	176,192	2,658,300	SH	DEFINED	02 2,658,300	0	0
AMERICAN INTL GROUP INC	COM	026874107	1,010	17,987	SH	DEFINED	21 17,987	0	0
AMERICAN NATL INS CO COM	COMMON	028591105	2,637	31,217	SH	DEFINED	01 30,628	131	458
AMERICAN PWR CONVERSION CORP	COM	029066107	808	33,048	SH	DEFINED	02 33,048	0	0

AMGEN INC	COM	031162100	1,528	24,722	SH	DEFINED	01	24,692	0	30
AMGEN INC	COM	031162100	28,615	463,020	SH	DEFINED	02	463,020	0	0
AMGEN INC	COM	031162100	812	15,600	SH	DEFINED	21	15,600	0	0
AMKOR TECHNOLOGY INC	COM	031652100	11,509	632,000	SH	DEFINED	02	632,000	0	0
AMLI RESIDENTIAL PPTYS TR SH B	COMMON	001735109	1,833	68,392	SH	DEFINED	01	66,027	0	2,365
AMR CORP	COMMON	001765106	7,252	560,000	SH P	DEFINED	02	0	0	0
AMVESCAP PLC	SPONSORED ADR	03235E100	14,084	955,500	SH	DEFINED	02	955,500	0	0
AMVESCAP PLC	SPONSORED ADR	03235E100	917	62,200	SH	DEFINED	21	62,200	0	0
ANADARKO PETE CORP	COM	032511107	1,979	38,800	SH	DEFINED	01	38,800	0	0
ANADARKO PETE CORP	COM	032511107	58,054	1,138,100	SH	DEFINED	02	1,138,100	0	0
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	8,165	177,500	SH	DEFINED	02	177,500	0	0
ANGLO AMERN PLC	ADR	03485P102	1,259	56,900	SH	DEFINED	02	56,900	0	0
ANGLOGOLD LTD	SPONSORED ADR	035128206	6,467	138,490	SH	DEFINED	01	135,072	303	3115
ANGLOGOLD LTD	SPONSORED ADR	035128206	11,166	239,100	SH	DEFINED	02	239,100	0	0
ANIKA THERAPEUTICS INC	COM	035255108	15,220	1,562,600	SH	DEFINED	02	1,562,600	0	0
ANTHEM INC	COM	03674B104	3,720	49,600	SH	DEFINED	02	49,600	0	0
AON CORP	COM	037389103	1,630	68,100	SH	DEFINED	01	68,100	0	0
AON CORP	COM	037389103	20,112	840,100	SH	DEFINED	02	840,100	0	0
APACHE CORP	COM	037411105	138	1,700	SH	DEFINED	01	1,700	0	0
APACHE CORP	COM	037411105	2,028	25,000	SH	DEFINED	02	25,000	0	0
APARTMENT INVT & MGMT CO	CL A	03748R101	966	28,000	SH	DEFINED	02	28,000	0	0
APOLLO GROUP INC	CL A	037604105	3,794	55,800	SH	DEFINED	02	55,800	0	0
APOLLO GROUP INC	COM UNV PHOENX	037604204	4,680	67,900	SH	DEFINED	02	67,900	0	0
APPLE COMPUTER INC	COM	037833100	158	7,400	SH	DEFINED	01	7,400	0	0
APPLE COMPUTER INC	COM	037833100	24,599	1,151,100	SH	DEFINED	02	1,151,100	0	0
APPLEBEES INTL INC	COM	037899101	4,818	122,700	SH	DEFINED	02	122,700	0	0
APPLIED MATLS INC	COM	038222105	137	6,100	SH	DEFINED	01	6,100	0	0
APPLIED MATLS INC	COM	038222105	8,107	361,100	SH	DEFINED	02	361,100	0	0

ARBITRON INC	COM	03875Q108	1,072	25,700 SH	DEFINED	02	25,700	0	0
ARCH CAP GROUP LTD	ORD	G0450A105	15,900	398,900 SH	DEFINED	02	398,900	0	0
ARCHER DANIELS MIDLAND CO	COM	039483102	3,566	234,300 SH	DEFINED	02	234,300	0	0
ARCHSTONE-SMITH TRUST COM	COMMON	039583109	4,477	160,023 SH	DEFINED	01	157,004	662	2,357
ARDEN RLTY INC COM	COMMON	039793104	1,810	59,665 SH	DEFINED	01	57,601	0	2,064
ARM HLDGS PLC	SPONSORED ADR	042068106	10,683	1,548,264 SH	DEFINED	02	1,548,264	0	0
ARROW ELECTRS INC	COM	042735100	1,101	47,600 SH	DEFINED	21	47,600	0	0
ASK JEEVES	Common	045174109	6,704	370,000 SH P	DEFINED	02	0	0	0
ASML HLDG NV	N Y SHS	N07059111	5,698	284,200 SH	DEFINED	02	284,200	0	0
ASPECT MED SYS INC	COM	045235108	35,471	3,108,785 SH	DEFINED	02	3,108,785	0	0
ASYST TECHNOLOGY CORP	COM	04648X107	5,568	320,900 SH	DEFINED	02	320,900	0	0
AT RD INC	COM	04648K105	2,128	159,970 SH	DEFINED	02	159,970	0	0
AT&T CORP	COM NEW	001957505	285	14,040 SH	DEFINED	01	14,040	0	0
AT&T CORP	COM NEW	001957505	40,270	1,983,738 SH	DEFINED	02	1,983,738	0	0
AT&T WIRELESS SVCS INC	COM	00209A106	1,065	159,500 SH	DEFINED	21	159,500	0	0
ATI TECHNOLOGIES INC	COM	001941103	26,148	1,729,360 SH	DEFINED	02	1,729,360	0	0
ATRIX LABS INC	COM	04962L101	19,549	813,167 SH	DEFINED	02	813,167	0	0
ATS MED INC	COM	002083103	4,063	1,003,200 SH	DEFINED	02	1,003,200	0	0
AUGUST TECHNOLOGY CORP	COM	05106U105	751	40,500 SH	DEFINED	02	40,500	0	0
AVALONBAY CMNTYS INC	COM	053484101	1,119	23,400 SH	DEFINED	02	23,400	0	0
AVAYA INC	COM	053499109	7,756	599,400 SH	DEFINED	02	599,400	0	0
AVERY DENNISON CORP	COM	053611109	4,385	78,280 SH	DEFINED	02	78,280	0	0
AVIGEN INC	COM	053690103	6,297	1,071,000 SH	DEFINED	02	1,071,000	0	0
AVNET INC	COM	053807103	279	12,900 SH	DEFINED	02	12,900	0	0
AVON PRODS INC	COM	054303102	3,725	55,200 SH	DEFINED	02	55,200	0	0
AXIS CAPITAL HOLDINGS	SHS	G0692U109	56,607	1,933,300 SH	DEFINED	02	1,933,300	0	0
BANK NEW YORK INC	COMMON	064057102	626	18,909 SH	DEFINED	01	18,877	0	32
BANK NEW YORK INC	COM	064057102	47,436	1,432,256 SH	DEFINED	02	1,432,256	0	0

BANK OF AMERICA CORPORATION	COM	060505104	11,236	139,694	SH	DEFINED	01	139,659	0	35
BANK OF AMERICA CORPORATION	COM	060505104	181,729	2,259,468	SH	DEFINED	02	2,259,468	0	0
BANKRATE INC	COM	06646V108	12,386	1,000,464	SH	DEFINED	02	1,000,464	0	0
BARCLAYS PLC	ADR	06738E204	5,689	156,500	SH	DEFINED	02	156,500	0	0
BARR LABS INC	COM	068306109	5,471	71,100	SH	DEFINED	02	71,100	0	0
BARRICK GOLD CORP	COM	067901108	6,063	266,977	SH	DEFINED	01	261,364	877	4736
BARRICK GOLD CORP	COM	067901108	9,209	405,500	SH	DEFINED	02	405,500	0	0
BAXTER INTL INC	COM	071813109	748	24,493	SH	DEFINED	01	24,468	0	25
BAXTER INTL INC	COM	071813109	31,988	1,048,102	SH	DEFINED	02	1,048,102	0	0
BB&T CORP	COM	054937107	4,289	110,990	SH	DEFINED	02	110,990	0	0
BCE INC	COMMON	05534B109	6,546	292,770	SH	DEFINED	01	285,733	828	6,209
BEAR STEARNS COS INC	COM	073902108	4,748	59,391	SH	DEFINED	01	59,391	0	0
BEAR STEARNS COS INC	COM	073902108	61,089	764,086	SH	DEFINED	02	764,086	0	0
BEARINGPOINT INC	COM	074002106	1,303	129,100	SH	DEFINED	02	129,100	0	0
BED BATH & BEYOND INC	COM	075896100	39	900	SH	DEFINED	01	900	0	0
BED BATH & BEYOND INC	COM	075896100	22,620	521,800	SH	DEFINED	02	521,800	0	0
BELLSOUTH CORP	COM	079860102	3,456	122,114	SH	DEFINED	01	122,060	0	54
BELLSOUTH CORP	COM	079860102	98,408	3,477,300	SH	DEFINED	02	3,477,300	0	0
BEST BUY INC	COM	086516101	272	5,200	SH	DEFINED	01	5,200	0	0
BEST BUY INC	COM	086516101	7,052	135,000	SH	DEFINED	02	135,000	0	0
BINDVIEW DEV CORP	COM	090327107	2,717	720,800	SH	DEFINED	02	720,800	0	0
BIOGEN IDEC INC	COM	09062X103	261	7,100	SH	DEFINED	01	7,100	0	0
BIOGEN IDEC INC	COM	09062X103	21,101	573,695	SH	DEFINED	02	573,695	0	0
BIOGEN IDEC INC	COM	09062X103	2,083	67,400	SH	DEFINED	21	67,400	0	0
BIOVAIL CORP	COM	09067J109	215	10,000	SH	DEFINED	02	10,000	0	0
BLACK & DECKER CORP	COM	091797100	6,816	138,200	SH	DEFINED	02	138,200	0	0
BLACKROCK INC	CL A	09247X101	3,574	67,300	SH	DEFINED	02	67,300	0	0
BLOCK H & R INC	COM	093671105	4,336	78,301	SH	DEFINED	01	78,301	0	0

BLOCK H & R INC	COM	093671105	51,765	934,900 SH	DEFINED	02 934,900	0	0
BMC SOFTWARE INC	COM	055921100	2,844	152,500 SH	DEFINED	01 152,500	0	0
BMC SOFTWARE INC	COM	055921100	37,729	2,023,000 SH	DEFINED	02 2,023,000	0	0
BOB EVANS FARMS INC	COM	096761101	3,337	102,805 SH	DEFINED	02 102,805	0	0
BOEING CO	COM	097023105	3,734	88,600 SH	DEFINED	02 88,600	0	0
BOISE CASCADE CORP	COM	097383103	989	30,100 SH	DEFINED	21 30,100	0	0
BOOTS GROUP PLC UNSPON ADR	COMMON	099482101	6,797	274,867 SH	DEFINED	01 268,381	797 5,689	
BOSTON SCIENTIFIC CORP	COM	101137107	574	15,616 SH	DEFINED	01 15,616	0	0
BOSTON SCIENTIFIC CORP	COM	101137107	58,537	1,592,400 SH	DEFINED	02 1,592,400	0	0
BP PLC	SPONSORED ADR	055622104	5,695	115,403 SH	DEFINED	01 115,403	0	0
BP PLC	SPONSORED ADR	055622104	106,749	2,163,100 SH	DEFINED	02 2,163,100	0	0
BP PLC	SPONSORED ADR	055622104	1,241	29,950 SH	DEFINED	21 29,950	0	0
BRILLIAN CORP	COM	10949P107	7,679	908,700 SH	DEFINED	02 908,700	0	0
BRISTOL MYERS SQUIBB CO	COM	110122108	3,197	111,797 SH	DEFINED	01 111,797	0	0
BRISTOL MYERS SQUIBB CO	COM	110122108	92,829	3,245,760 SH	DEFINED	02 3,245,760	0	0
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	4,067	147,000 SH	DEFINED	02 147,000	0	0
BROADCOM CORP	COMMON	111320107	6,818	200,000 SH	P DEFINED	02 0	0	0
BROADCOM CORP	CL A	111320107	6,842	200,700 SH	DEFINED	02 200,700	0	0
BUFFALO WILD WINGS INC	COM	119848109	1,298	50,000 SH	DEFINED	02 50,000	0	0
BUNGE LIMITED	COM	G16962105	435	13,200 SH	DEFINED	01 13,200	0	0
BUNGE LIMITED	COM	G16962105	14,985	455,200 SH	DEFINED	02 455,200	0	0
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	1,494	43,092 SH	DEFINED	02 43,092	0	0
CABOT MICROELECTRONICS CORP	COM	12709P103	1,473	30,060 SH	DEFINED	02 30,060	0	0
CADBURY SCHWEPPEES PLC	ADR	127209302	4,899	163,900 SH	DEFINED	02 163,900	0	0
CADBURY SCHWEPPEES PLC ADR	COMMON	127209302	2,692	90,051 SH	DEFINED	01 88,270	357 1,424	
CADENCE DESIGN SYSTEM INC	COM	127387108	7,305	406,300 SH	DEFINED	02 406,300	0	0
CALLIDUS SOFTWARE INC	COM	13123E500	1,681	95,000 SH	DEFINED	02 95,000	0	0
CAMDEN PPTY TR SH BEN INT	COMMON	133131102	2,102	47,446 SH	DEFINED	01 45,807	0 1,639	

CAPITAL ONE FINL CORP	COM	14040H105	3,910	63,800 SH	DEFINED	01	63,800	0	0
CAPITAL ONE FINL CORP	COM	14040H105	115,697	1,887,700 SH	DEFINED	02	1,887,700	0	0
CAREMARK RX INC	COM	141705103	50,839	2,007,050 SH	DEFINED	02	2,007,050	0	0
CARMAX INC	COM	143130102	34,236	1,106,894 SH	DEFINED	02	1,106,894	0	0
CARNIVAL CORP	COMMON	143658300	11,124	280,000 SH P	DEFINED	02	0	0	0
CARNIVAL CORP	PAIRED CTF	143658300	7,974	200,700 SH	DEFINED	02	200,700	0	0
CARRAMERICA RLTY CORP COM	COMMON	144418100	3,831	128,655 SH	DEFINED	01	126,106	509	2,040
CATERPILLAR INC DEL	COM	149123101	208	2,500 SH	DEFINED	01	2,500	0	0
CATERPILLAR INC DEL	COM	149123101	27,480	331,000 SH	DEFINED	02	331,000	0	0
CCC INFORMATION SVCS GROUP I	COM	12487Q109	2,009	118,900 SH	DEFINED	02	118,900	0	0
CELESTICA INC	SUB VTG SHS	15101Q108	1,775	117,800 SH	DEFINED	02	117,800	0	0
CELESTICA INC	SUB VTG SHS	15101Q108	2,468	163,800 SH	DEFINED	21	163,800	0	0
CEMEX S A	SPON ADR 5 ORD	151290889	7,735	295,236 SH	DEFINED	02	295,236	0	0
CEMEX S A ADR SPSRD NEW	COMMON	151290889	6,579	251,115 SH	DEFINED	01	245,637	859	4,619
CENDANT CORP	COM	151313103	10,934	490,995 SH	DEFINED	01	490,995	0	0
CENDANT CORP	COM	151313103	282,884	12,702,483SH	DEFINED	02	12,702,483	0	0
CENTERPOINT ENERGY INC	COM	15189T107	3,468	357,900 SH	DEFINED	02	357,900	0	0
CENTEX CORP	COM	152312104	172	1,600 SH	DEFINED	01	1,600	0	0
CENTEX CORP	COM	152312104	52,167	484,600 SH	DEFINED	02	484,600	0	0
CENTRAL EUROPEAN MEDIA ENTRP	CL A NEW	G20045202	39,366	2,266,300 SH	DEFINED	02	2,266,300	0	0
CEVA INC	COM	157210105	1,826	175,622 SH	DEFINED	02	175,622	0	0
CHARTER ONE FINL INC	COM	160903100	348	10,070 SH	DEFINED	02	10,070	0	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	2,203	131,000 SH	DEFINED	02	131,000	0	0
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	8,593	526,150 SH	DEFINED	21	526,150	0	0
CHEESECAKE FACTORY INC	COM	163072101	5,164	117,280 SH	DEFINED	02	117,280	0	0
CHEVRONTEXACO CORP	COM	166764100	9,064	104,916 SH	DEFINED	01	104,904	0	12
CHEVRONTEXACO CORP	COM	166764100	159,765	1,849,348 SH	DEFINED	02	1,849,348	0	0
CHICOS FAS INC	COM	168615102	5,908	159,900 SH	DEFINED	02	159,900	0	0

CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	3,657	235,500	SH	DEFINED	02 235,500	0	0
CHOICE HOTELS INTL INC	COM	169905106	3,564	101,100	SH	DEFINED	02 101,100	0	0
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	7,294	503,000	SH	DEFINED	02 503,000	0	0
CIGNA CORP	COM	125509109	10,588	184,140	SH	DEFINED	02 184,140	0	0
CINCINNATI FINL CORP	COM	172062101	4,117	98,300	SH	DEFINED	02 98,300	0	0
CIRRUS LOGIC INC	COM	172755100	981	127,900	SH	DEFINED	02 127,900	0	0
CISCO SYS INC	COM	17275R102	2,120	87,399	SH	DEFINED	01 87,334	0	65
CISCO SYS INC	COM	17275R102	83,655	3,444,023	SH	DEFINED	02 3,444,023	0	0
CISCO SYS INC	COM	17275R102	1,422	69,100	SH	DEFINED	21 69,100	0	0
CITIGROUP INC	COM	172967101	17,083	351,944	SH	DEFINED	01 351,893	0	51
CITIGROUP INC	COM	172967101	336,858	6,939,803	SH	DEFINED	02 6,939,803	0	0
CITIGROUP INC	COM	172967101	1,559	37,234	SH	DEFINED	21 37,234	0	0
CITRIX SYS INC	COM	177376100	6,157	290,300	SH	DEFINED	02 290,300	0	0
CLAIRES STORES INC	COM	179584107	5,712	303,200	SH	DEFINED	02 303,200	0	0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	421	9,000	SH	DEFINED	01 9,000	0	0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	79,508	1,697,800	SH	DEFINED	02 1,697,800	0	0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3,038	73,100	SH	DEFINED	21 73,100	0	0
COACH INC	COM	189754104	4,734	125,400	SH	DEFINED	02 125,400	0	0
COACHMEN INDS INC	COM	189873102	7,088	391,400	SH	DEFINED	02 391,400	0	0
COCA COLA CO	COM	191216100	1,654	32,588	SH	DEFINED	01 32,562	0	26
COCA COLA CO	COM	191216100	79,589	1,568,250	SH	DEFINED	02 1,568,250	0	0
COGNOS INC	COM	19244C109	2,280	74,452	SH	DEFINED	02 74,452	0	0
COLGATE PALMOLIVE CO	COM	194162103	240	4,800	SH	DEFINED	01 4,800	0	0
COLGATE PALMOLIVE CO	COM	194162103	12,392	247,600	SH	DEFINED	02 247,600	0	0
COMCAST CORP NEW	CL A	20030N101	1,972	60,000	SH	DEFINED	02 60,000	0	0
COMCAST CORP NEW	CL A SPL	20030N200	36,767	1,175,400	SH	DEFINED	02 1,175,400	0	0
COMCAST CORP NEW	CL A SPL	20030N200	1,379	52,500	SH	DEFINED	21 52,500	0	0
COMERICA INC	COM	200340107	27,251	486,110	SH	DEFINED	02 486,110	0	0

COMMERCIAL FEDERAL CORPORATI	COM	201647104	3,387	126,800	SH	DEFINED	02 126,800	0	0
COMMUNITY HEALTH SYS INC NEW	COM	203668108	532	20,000	SH	DEFINED	02 20,000	0	0
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	3,883	152,200	SH	DEFINED	02 152,200	0	0
COMPUTER ASSOC INTL INC	COM	204912109	7,696	281,500	SH	DEFINED	02 281,500	0	0
COMPUTER SCIENCES CORP	COM	205363104	2,511	56,780	SH	DEFINED	01 56,780	0	0
COMPUTER SCIENCES CORP	COM	205363104	32,319	730,700	SH	DEFINED	02 730,700	0	0
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1,819	103,400	SH	DEFINED	02 103,400	0	0
CONAGRA FOODS INC	COM	205887102	4,950	187,560	SH	DEFINED	02 187,560	0	0
CONAGRA INC	COMMON	205887102	2,964	112,323	SH	DEFINED	01 109,942	403	1,978
CONCEPTUS INC	COM	206016107	19,137	1,802,013	SH	DEFINED	02 1,802,013	0	0
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	6,381	255,540	SH	DEFINED	02 255,540	0	0
CONEXANT SYSTEMS INC	COM	207142100	2,967	597,000	SH	DEFINED	02 597,000	0	0
CONOCOPHILLIPS	COM	20825C104	7,340	111,946	SH	DEFINED	01 111,925	0	21
CONOCOPHILLIPS	COM	20825C104	117,446	1,791,160	SH	DEFINED	02 1,791,160	0	0
CONSOLIDATED WATER CO INC	ORD	G23773107	3,555	177,300	SH	DEFINED	02 177,300	0	0
CORINTHIAN COLLEGES INC	COM	218868107	6,978	125,600	SH	DEFINED	02 125,600	0	0
CORIXA CORP	COM	21887F100	133	22,000	SH	DEFINED	02 22,000	0	0
CORNING INC	COM	219350105	6,914	662,900	SH	DEFINED	02 662,900	0	0
CORPORATE EXECUTIVE BRD CO	COM	21988R102	5,078	108,800	SH	DEFINED	02 108,800	0	0
COST PLUS INC CALIF	COM	221485105	12,490	304,645	SH	DEFINED	02 304,645	0	0
COSTAR GROUP INC	COM	22160N109	31,593	757,982	SH	DEFINED	02 757,982	0	0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	6,129	80,799	SH	DEFINED	02 80,799	0	0
COVENTRY HEALTH CARE INC	COM	222862104	7,487	116,100	SH	DEFINED	02 116,100	0	0
CRAY INC	COM	225223106	630	63,400	SH	DEFINED	02 63,400	0	0
CREE INC	COM	225447101	19,916	1,125,852	SH	DEFINED	02 1,125,852	0	0
CTRIIP COM INTL LTD	ADR	22943F100	2,816	82,800	SH	DEFINED	02 82,800	0	0
CUBIST PHARMACEUTICALS INC	COM	229678107	6,102	501,800	SH	DEFINED	02 501,800	0	0
CURON MED INC	COM	231292103	9,432	2,999,980	SH	DEFINED	02 2,999,980	0	0

CURTISS WRIGHT CORP	COM	231561101	3,547	78,800 SH	DEFINED	02	78,800	0	0
CV THERAPEUTICS INC	COM	126667104	478	32,638 SH	DEFINED	02	32,638	0	0
CYMER INC	COM	232572107	3,977	86,100 SH	DEFINED	02	86,100	0	0
CYTYC CORP	COM	232946103	18,800	1,366,280 SH	DEFINED	02	1,366,280	0	0
D R HORTON INC	COM	23331A109	95	2,200 SH	DEFINED	01	2,200	0	0
D R HORTON INC	COM	23331A109	2,163	50,000 SH	DEFINED	02	50,000	0	0
DANAHER CORP DEL	COM	235851102	1,154	12,576 SH	DEFINED	01	12,562	0	14
DANAHER CORP DEL	COM	235851102	37,056	403,880 SH	DEFINED	02	403,880	0	0
DEAN FOODS CO NEW	COM	242370104	49,514	1,506,350 SH	DEFINED	02	1,506,350	0	0
DEERE & CO	COM	244199105	143	2,200 SH	DEFINED	01	2,200	0	0
DEERE & CO	COM	244199105	21,307	327,543 SH	DEFINED	02	327,543	0	0
DELL INC	COM	24702R101	676	19,900 SH	DEFINED	01	19,900	0	0
DELL INC	COM	24702R101	41,979	1,236,125 SH	DEFINED	02	1,236,125	0	0
DELPHI CORP	COM	247126105	4,300	421,170 SH	DEFINED	02	421,170	0	0
DEVON ENERGY CORP NEW	COM	25179M103	126	2,200 SH	DEFINED	01	2,200	0	0
DEVON ENERGY CORP NEW	COM	25179M103	2,290	40,000 SH	DEFINED	02	40,000	0	0
DIAL CORP NEW	COM	25247D101	3,952	138,800 SH	DEFINED	02	138,800	0	0
DICKS SPORTING GOODS INC	COM	253393102	988	20,309 SH	DEFINED	02	20,309	0	0
DIGITAL IMPACT INC DEL	COM	25385G106	7,411	2,573,385 SH	DEFINED	02	2,573,385	0	0
DIGITAL THEATER SYS INC	COM	25389G102	25,801	1,045,000 SH	DEFINED	02	1,045,000	0	0
DIGITALNET HLDGS INC	COM	25389B103	11,067	567,550 SH	DEFINED	02	567,550	0	0
DISNEY WALT CO	COM DISNEY	254687106	7,321	313,795 SH	DEFINED	01	313,678	0	117
DISNEY WALT CO	COM DISNEY	254687106	127,379	5,459,900 SH	DEFINED	02	5,459,900	0	0
DISNEY WALT CO	COM DISNEY	254687106	1,463	62,700 SH	DEFINED	21	62,700	0	0
DJ ORTHOPEDICS INC	COM	23325G104	41,740	1,557,468 SH	DEFINED	02	1,557,468	0	0
DOLLAR GEN CORP	COM	256669102	14,745	702,500 SH	DEFINED	02	702,500	0	0
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	1,674	64,520 SH	DEFINED	02	64,520	0	0
DOLLAR TREE STORES INC	COM	256747106	43,196	1,437,000 SH	DEFINED	02	1,437,000	0	0

DOMINION RES INC VA NEW COM	COMMON	25746U109	6,464	101,271 SH	DEFINED	01	98,775	270	2,226
DOMTAR INC	COM	257561100	4,480	358,700 SH	DEFINED	02	358,700	0	0
DONNELLEY R R & SONS CO	COM	257867101	3,118	103,420 SH	DEFINED	02	103,420	0	0
DOV PHARMACEUTICAL INC	COM	259858108	12,754	946,825 SH	DEFINED	02	946,825	0	0
DOVER CORP	COM	260003108	5,418	136,300 SH	DEFINED	02	136,300	0	0
DOW JONES & CO INC	COM	260561105	21,869	438,700 SH	DEFINED	02	438,700	0	0
DPL INC	COM	233293109	21,677	1,038,180 SH	DEFINED	02	1,038,180	0	0
DR REDDYS LABS LTD	ADR	256135203	10,020	316,580 SH	DEFINED	02	316,580	0	0
DRS TECHNOLOGIES INC	COM	23330X100	14,008	504,240 SH	DEFINED	02	504,240	0	0
DU PONT E I DE NEMOURS & CO	COM	263534109	4,529	98,698 SH	DEFINED	01	98,698	0	0
DU PONT E I DE NEMOURS & CO	COM	263534109	119,644	2,607,200 SH	DEFINED	02	2,607,200	0	0
DUKE-WEEKS REALTY CORP COM NEW	COMMON	264411505	1,988	64,120 SH	DEFINED	01	61,908	0	2,212
DUQUESNE LT HLDGS INC	COM	266233105	695	37,900 SH	DEFINED	02	37,900	0	0
DYAX CORP	COM	26746E103	29,266	3,560,381 SH	DEFINED	02	3,560,381	0	0
E M C CORP MASS	COM	268648102	7,283	563,707 SH	DEFINED	02	563,707	0	0
E M C CORP MASS COM	COMMON	268648102	836	64,680 SH	DEFINED	01	64,579	0	101
E ON AG	SPONSORED ADR	268780103	12,922	197,460 SH	DEFINED	02	197,460	0	0
EASTMAN CHEM CO	COM	277432100	158	4,000 SH	DEFINED	01	4,000	0	0
EASTMAN CHEM CO	COM	277432100	9,915	250,820 SH	DEFINED	02	250,820	0	0
EASTMAN CHEM CO	COM	277432100	436	13,900 SH	DEFINED	21	13,900	0	0
EASTMAN KODAK CO	COM	277461109	1,232	48,000 SH	DEFINED	02	48,000	0	0
EASYLINK SVCS CORP	CL A NEW	27784T200	623	418,390 SH	DEFINED	02	418,390	0	0
EATON CORP COM	COMMON	278058102	1,075	9,952 SH	DEFINED	01	9,936	0	16
EATON VANCE CORP	COM NON VTG	278265103	18,386	501,800 SH	DEFINED	02	501,800	0	0
EBAY INC	COMMNO	278642103	16,793	260,000 SH	P DEFINED	02	0	0	0
EBAY INC	COM	278642103	194	3,000 SH	DEFINED	01	3,000	0	0
EBAY INC	COM	278642103	5,038	78,000 SH	DEFINED	02	78,000	0	0
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	4,403	129,500 SH	DEFINED	02	129,500	0	0

ECOLLEGE COM	COM	27887E100	10,599	574,149 SH	DEFINED	02 574,149	0	0
EDP-ELETRICIDADE DE PORTUGA	SPONSORED ADR	268353109	2,793	105,900 SH	DEFINED	02 105,900	0	0
EGL INC	COM	268484102	13,398	762,986 SH	DEFINED	02 762,986	0	0
ELECTRONIC ARTS INC	COM	285512109	172	3,600 SH	DEFINED	01 3,600	0	0
ELECTRONIC ARTS INC	COM	285512109	8,486	177,600 SH	DEFINED	02 177,600	0	0
ELECTRONIC DATA SYS NEW	COM	285661104	8,534	347,745 SH	DEFINED	01 342,725	559	4461
ELECTRONIC DATA SYS NEW	COM	285661104	38,997	1,589,120 SH	DEFINED	02 1,589,120	0	0
ELIZABETH ARDEN INC	COM	28660G106	1,076	54,000 SH	DEFINED	02 54,000	0	0
EMERSON ELEC CO	COM	291011104	4,306	66,500 SH	DEFINED	02 66,500	0	0
EMULEX CORP	COM NEW	292475209	4,642	174,000 SH	DEFINED	02 174,000	0	0
ENCANA CORP	COM	292505104	170	4,300 SH	DEFINED	01 4,300	0	0
ENCANA CORP	COM	292505104	10,278	260,600 SH	DEFINED	02 260,600	0	0
ENCORE ACQUISITION CO	COM	29255W100	675	27,400 SH	DEFINED	02 27,400	0	0
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	361	40,300 SH	DEFINED	02 40,300	0	0
ENDESA S A	SPONSORED ADR	29258N107	699	36,600 SH	DEFINED	02 36,600	0	0
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	770	40,000 SH	DEFINED	02 40,000	0	0
ENDOLOGIX INC	COM	29266S106	15,384	3,875,056 SH	DEFINED	02 3,875,056	0	0
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	20,388	607,700 SH	DEFINED	02 607,700	0	0
ENEL SOCIETA PER AZIONI	ADR	29265W108	7,172	210,000 SH	DEFINED	02 210,000	0	0
ENI S P A	SPONSORED ADR	26874R108	3,727	39,240 SH	DEFINED	02 39,240	0	0
ENSCO INTL INC	COM	26874Q100	3,444	126,763 SH	DEFINED	01 126,763	0	0
ENSCO INTL INC	COM	26874Q100	42,171	1,552,100 SH	DEFINED	02 1,552,100	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	164	3,100 SH	DEFINED	01 3,100	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	15,706	296,570 SH	DEFINED	02 296,570	0	0
EOG RES INC	COM	26875P101	5,674	122,900 SH	DEFINED	02 122,900	0	0
EON LABS INC	COM	29412E100	465	9,130 SH	DEFINED	02 9,130	0	0
EQUITABLE RES INC	COM	294549100	5,464	127,300 SH	DEFINED	02 127,300	0	0
ERICSSON L M TEL CO	ADR B SEK 10	294821608	874	58,800 SH	DEFINED	21 58,800	0	0

ESS TECHNOLOGY INC	COM	269151106	15,108	888,200 SH	DEFINED	02 888,200	0	0
EXELIXIS INC	COM	30161Q104	105	14,775 SH	DEFINED	02 14,775	0	0
EXELON CORP	COM	30161N101	14,201	214,000 SH	DEFINED	02 214,000	0	0
EXPEDITORS INTL WASH INC	COM	302130109	24,829	659,304 SH	DEFINED	02 659,304	0	0
EXPONENT INC	COM	30214U102	8,153	380,966 SH	DEFINED	02 380,966	0	0
EXTREME NETWORKS INC	COM	30226D106	971	134,700 SH	DEFINED	02 134,700	0	0
EXULT INC DEL	COM	302284104	1,611	226,236 SH	DEFINED	02 226,236	0	0
EXXON MOBIL CORP	COM	30231G102	9,700	236,584 SH	DEFINED	01 236,527	0	57
EXXON MOBIL CORP	COM	30231G102	260,902	6,363,457 SH	DEFINED	02 6,363,457	0	0
FAIR ISAAC CORP	COM	303250104	12,336	250,928 SH	DEFINED	02 250,928	0	0
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1,541	61,700 SH	DEFINED	02 61,700	0	0
FAMILY DLR STORES INC	COM	307000109	39,010	1,087,240 SH	DEFINED	02 1,087,240	0	0
FEDERAL AGRIC MTG CORP	CL C	313148306	30,457	952,969 SH	DEFINED	02 952,969	0	0
FEDERAL NATL MTG ASSN	COM	313586109	4,091	54,500 SH	DEFINED	01 54,500	0	0
FEDERAL NATL MTG ASSN	COM	313586109	95,981	1,278,722 SH	DEFINED	02 1,278,722	0	0
FEDERATED DEPT STORES INC DE	COM	31410H101	2,949	62,580 SH	DEFINED	01 62,580	0	0
FEDERATED DEPT STORES INC DE	COM	31410H101	34,315	728,100 SH	DEFINED	02 728,100	0	0
FEDERATED DEPT STORES INC DE	COM	31410H101	523	11,100 SH	DEFINED	21 11,100	0	0
FEDEX CORP	COM	31428X106	189	2,800 SH	DEFINED	01 2,800	0	0
FEDEX CORP	COM	31428X106	66,177	980,400 SH	DEFINED	02 980,400	0	0
FIFTH THIRD BANCORP	COM	316773100	100	1,700 SH	DEFINED	01 1,700	0	0
FIFTH THIRD BANCORP	COM	316773100	3,416	57,800 SH	DEFINED	02 57,800	0	0
FILENET CORP	COM	316869106	14,668	541,652 SH	DEFINED	02 541,652	0	0
FIRST DATA CORP	COM	319963104	4,654	113,270 SH	DEFINED	01 113,270	0	0
FIRST DATA CORP	COM	319963104	92,778	2,257,910 SH	DEFINED	02 2,257,910	0	0
FIRST INDL RLTY TR INC COM	COMMON	32054K103	6,746	199,869 SH	DEFINED	01 195,187	589	4,093
FIRST MARBLEHEAD CORP	COM	320771108	5,759	263,200 SH	DEFINED	02 263,200	0	0
FIRST POTOMAC RLTY TR	COM	33610F109	1,406	75,000 SH	DEFINED	02 75,000	0	0

FIRST TENN NATL CORP	COM	337162101	3,532	80,100 SH	DEFINED	02 80,100	0	0
FIRSTENERGY CORP	COM	337932107	2,316	65,800 SH	DEFINED	01 65,800	0	0
FIRSTENERGY CORP	COM	337932107	28,473	808,900 SH	DEFINED	02 808,900	0	0
FLEETBOSTON FINL CORP	COM	339030108	20,801	476,530 SH	DEFINED	02 476,530	0	0
FLORIDA EAST COAST INDS	COM	340632108	884	26,700 SH	DEFINED	21 26,700	0	0
FLUOR CORP NEW	COM	343412102	1,586	40,000 SH	DEFINED	02 40,000	0	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	5,151	321,932 SH	DEFINED	01 321,932	0	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	61,018	3,813,597 SH	DEFINED	02 3,813,597	0	0
FOREST LABS INC	COM	345838106	352	5,700 SH	DEFINED	01 5,700	0	0
FOREST LABS INC	COM	345838106	53,587	867,100 SH	DEFINED	02 867,100	0	0
FORWARD AIR CORP	COM	349853101	849	30,860 SH	DEFINED	02 30,860	0	0
FOUNDRY NETWORKS INC	COM	35063R100	6,601	241,282 SH	DEFINED	02 241,282	0	0
FOX ENTMT GROUP INC	CL A	35138T107	1,458	50,000 SH	DEFINED	02 50,000	0	0
FPL GROUP INC	COM	302571104	4,553	69,604 SH	DEFINED	01 69,574	0	30
FPL GROUP INC	COM	302571104	39,272	600,300 SH	DEFINED	02 600,300	0	0
FRANKLIN RES INC	COM	354613101	187	3,600 SH	DEFINED	01 3,600	0	0
FRANKLIN RES INC	COM	354613101	3,228	62,000 SH	DEFINED	02 62,000	0	0
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	7,756	184,100 SH	DEFINED	02 184,100	0	0
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	6,904	289,700 SH	DEFINED	02 289,700	0	0
FRONTLINE LTD	ORD	G3682E127	3,528	138,500 SH	DEFINED	02 138,500	0	0
FUJI PHOTO FILM LTD	ADR	359586302	8,295	252,900 SH	DEFINED	02 252,900	0	0
GAP INC DEL	COM	364760108	4,349	187,363 SH	DEFINED	01 187,363	0	0
GAP INC DEL	COM	364760108	52,694	2,270,300 SH	DEFINED	02 2,270,300	0	0
GATX CORP	COM	361448103	1,314	46,970 SH	DEFINED	02 46,970	0	0
GENENTECH INC	COM NEW	368710406	56	600 SH	DEFINED	01 600	0	0
GENENTECH INC	COM NEW	368710406	10,517	112,400 SH	DEFINED	02 112,400	0	0
GENERAL DYNAMICS CORP	COM	369550108	2,657	29,400 SH	DEFINED	01 29,400	0	0
GENERAL DYNAMICS CORP	COM	369550108	39,003	431,500 SH	DEFINED	02 431,500	0	0

GENERAL ELEC CO	COM	369604103	3,670	118,457	SH	DEFINED	01 118,365	0	92
GENERAL ELEC CO	COM	369604103	184,085	5,942,055	SH	DEFINED	02 5,942,055	0	0
GENERAL ELEC CO	COM	369604103	2,086	81,400	SH	DEFINED	21 81,400	0	0
GENERAL MTRS CORP	COM	370442105	4,135	77,443	SH	DEFINED	01 77,443	0	0
GENERAL MTRS CORP	COM	370442105	52,893	990,508	SH	DEFINED	02 990,508	0	0
GENERAL MTRS CORP	DEB SR CV C 33	370442717	38,014	1,176,900	SH	DEFINED	02 1,176,900	0	0
GENUS INC	COM	372461103	2,131	355,105	SH	DEFINED	02 355,105	0	0
GETTY IMAGES INC	COM	374276103	582	11,600	SH	DEFINED	02 11,600	0	0
GILEAD SCIENCES INC	COM	375558103	47	800	SH	DEFINED	01 800	0	0
GILEAD SCIENCES INC	COM	375558103	21,317	366,650	SH	DEFINED	02 366,650	0	0
GILLETTE CO	COM	375766102	323	8,800	SH	DEFINED	01 8,800	0	0
GILLETTE CO	COM	375766102	39,035	1,062,755	SH	DEFINED	02 1,062,755	0	0
GLAMIS GOLD LTD	COM	376775102	936	54,700	SH	DEFINED	02 54,700	0	0
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	211	5,700	SH	DEFINED	21 5,700	0	0
GLOBESPANVIRATA INC	COM	37957V106	5,005	851,144	SH	DEFINED	02 851,144	0	0
GOLDEN STAR RES LTD CDA	COM	38119T104	177	25,400	SH	DEFINED	02 25,400	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	5,201	52,679	SH	DEFINED	01 52,679	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	67,709	685,800	SH	DEFINED	02 685,800	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	839	8,500	SH	DEFINED	21 8,500	0	0
GRACO INC	COM	384109104	263	6,550	SH	DEFINED	02 6,550	0	0
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	975	55,400	SH	DEFINED	21 55,400	0	0
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J206	1,610	40,400	SH	DEFINED	21 40,400	0	0
GTECH HLDGS CORP	COM	400518106	7,384	149,200	SH	DEFINED	02 149,200	0	0
GUIDANT CORP	COM	401698105	313	5,200	SH	DEFINED	01 5,200	0	0
GUIDANT CORP	COM	401698105	37,240	618,600	SH	DEFINED	02 618,600	0	0
HALLIBURTON CO	COM	406216101	4,251	163,506	SH	DEFINED	01 163,443	0	63
HALLIBURTON CO	COM	406216101	79,108	3,042,600	SH	DEFINED	02 3,042,600	0	0
HARLEY DAVIDSON INC	COM	412822108	143	3,000	SH	DEFINED	01 3,000	0	0

HARLEY DAVIDSON INC	COM	412822108	1,188	25,000 SH	DEFINED	02 25,000	0	0
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	519	32,000 SH	DEFINED	01 32,000	0	0
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	23,422	1,443,100 SH	DEFINED	02 1,443,100	0	0
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	701	43,200 SH	DEFINED	21 43,200	0	0
HARRIS CORP DEL	COM	413875105	1,101	29,000 SH	DEFINED	02 29,000	0	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	4,919	83,332 SH	DEFINED	01 83,332	0	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	57,666	976,900 SH	DEFINED	02 976,900	0	0
HEADWATERS INC	COM	42210P102	4,923	250,900 SH	DEFINED	02 250,900	0	0
HEALTH CARE PPTY INVS INC COM	COMMON	421915109	6,322	124,449 SH	DEFINED	01 121,389	337	2,723
HEALTH NET INC	COM	42222G108	4,781	146,200 SH	DEFINED	02 146,200	0	0
HEALTHCARE RLTY TR COM	COMMON	421946104	5,177	144,809 SH	DEFINED	01 141,586	483	2,740
HECLA MNG CO	COM	422704106	230	27,700 SH	DEFINED	02 27,700	0	0
HERSHEY FOODS CORP	COMMON	427866108	760	9,877 SH	DEFINED	01 9,860	0	17
HEWLETT PACKARD CO	COM	428236103	10,892	474,172 SH	DEFINED	01 474,078	0	94
HEWLETT PACKARD CO	COM	428236103	209,332	9,113,264 SH	DEFINED	02 9,113,264	0	0
HEWLETT PACKARD CO	COM	428236103	1,518	78,800 SH	DEFINED	21 78,800	0	0
HOLLYWOOD MEDIA CORP	COM	436233100	2,778	1,044,448 SH	DEFINED	02 1,044,448	0	0
HOME DEPOT INC	COM	437076102	5,150	145,117 SH	DEFINED	01 145,075	0	42
HOME DEPOT INC	COM	437076102	100,568	2,833,697 SH	DEFINED	02 2,833,697	0	0
HOMESTORE INC	COM	437852106	8,571	1,812,000 SH	DEFINED	02 1,812,000	0	0
HONEYWELL INTL INC	COM	438516106	27,044	808,960 SH	DEFINED	02 808,960	0	0
HRPT PPTYS TR COM SH BEN INT	COMMON	40426W101	6,524	646,579 SH	DEFINED	01 630,473	1,681	14,425
HSBC HLDGS PLC	SPON ADR NEW	404280406	21,305	270,300 SH	DEFINED	02 270,300	0	0
HUMMINGBIRD INC	COM	44544R101	537	24,900 SH	DEFINED	02 24,900	0	0
HUNT J B TRANS SVCS INC	COM	445658107	6,798	251,700 SH	DEFINED	02 251,700	0	0
HYPERION SOLUTIONS CORP	COM	44914M104	13,499	447,865 SH	DEFINED	02 447,865	0	0
I-FLOW CORP	COM NEW	449520303	2,384	171,400 SH	DEFINED	02 171,400	0	0
ILEX ONCOLOGY INC	COM	451923106	967	45,500 SH	DEFINED	02 45,500	0	0

ILLUMINA INC	COM	452327109	10,525	1,492,973	SH	DEFINED	02	1,492,973	0	0
IMS HEALTH INC	COM	449934108	833	33,500	SH	DEFINED	21	33,500	0	0
INAMED CORP	COM	453235103	51,556	1,072,744	SH	DEFINED	02	1,072,744	0	0
INCO LTD	COM	453258402	3,301	82,900	SH	DEFINED	02	82,900	0	0
INDIA FD INC	COM	454089103	451	17,900	SH	DEFINED	21	17,900	0	0
INDUS INTL INC	COM	45578L100	891	297,000	SH	DEFINED	02	297,000	0	0
INDYMAC BANCORP INC	COM	456607100	39,224	1,316,700	SH	DEFINED	02	1,316,700	0	0
INFOCROSSING INC	COM	45664X109	12,223	1,275,865	SH	DEFINED	02	1,275,865	0	0
INFORMATICA CORP	COM	45666Q102	14,142	1,372,972	SH	DEFINED	02	1,372,972	0	0
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	3,407	50,188	SH	DEFINED	01	50,160	0	28
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	61,689	908,800	SH	DEFINED	02	908,800	0	0
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1,919	111,760	SH	DEFINED	02	111,760	0	0
INTEL CORP	COM	458140100	3,046	94,872	SH	DEFINED	01	94,782	0	90
INTEL CORP	COM	458140100	96,047	2,982,831	SH	DEFINED	02	2,982,831	0	0
INTEL CORP	COM	458140100	1,543	56,700	SH	DEFINED	21	56,700	0	0
INTERDIGITAL COMMUNICATIONS	COM	45866A105	1,546	89,700	SH	DEFINED	21	89,700	0	0
INTERMUNE INC	COM	45884X103	461	19,910	SH	DEFINED	02	19,910	0	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	9,093	98,107	SH	DEFINED	01	98,077	0	30
INTERNATIONAL BUSINESS MACHS	COM	459200101	135,440	1,461,376	SH	DEFINED	02	1,461,376	0	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,164	14,850	SH	DEFINED	21	14,850	0	0
INTERNATIONAL GAME TECHNOLOG	COM	459902102	9,553	267,600	SH	DEFINED	02	267,600	0	0
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1,507	33,736	SH	DEFINED	02	33,736	0	0
INTERSIL CORP	COMMON	46069S109	7,952	320,000	SH P	DEFINED	02	0	0	0
INTL PAPER CO	COM	460146103	5,272	122,288	SH	DEFINED	01	122,243	0	45
INTL PAPER CO	COM	460146103	95,415	2,213,300	SH	DEFINED	02	2,213,300	0	0
INTRADO INC	COM	46117A100	16,477	750,682	SH	DEFINED	02	750,682	0	0
INTUIT	COM	461202103	74	1,400	SH	DEFINED	01	1,400	0	0
INTUIT	COM	461202103	2,000	37,800	SH	DEFINED	02	37,800	0	0

INVERESK RESH GROUP INC	COM	461238107	65,142	2,634,125	SH	DEFINED	02	2,634,125	0	0
INVITROGEN CORP	COM	46185R100	5,159	73,700	SH	DEFINED	02	73,700	0	0
IRON MTN INC PA	COM	462846106	9,787	247,530	SH	DEFINED	02	247,530	0	0
ISHARES INC	MSCI JAPAN	464286848	960	113,800	SH	DEFINED	21	113,800	0	0
ISIS PHARMACEUTICALS INC	COM	464330109	13,046	2,007,000	SH	DEFINED	02	2,007,000	0	0
J P MORGAN CHASE & CO	COM	46625H100	12,692	345,556	SH	DEFINED	01	345,556	0	0
J P MORGAN CHASE & CO	COM	46625H100	232,406	6,327,405	SH	DEFINED	02	6,327,405	0	0
J P MORGAN CHASE & CO	COM	46625H100	2,250	69,112	SH	DEFINED	21	69,112	0	0
JABIL CIRCUIT INC	COM	466313103	5,700	201,400	SH	DEFINED	02	201,400	0	0
JANUS CAP GROUP INC	COM	47102X105	2,685	165,820	SH	DEFINED	21	165,820	0	0
JDA SOFTWARE GROUP INC	COM	46612K108	6,627	401,400	SH	DEFINED	02	401,400	0	0
JEFFERSON PILOT CORP	COM	475070108	3,566	70,400	SH	DEFINED	02	70,400	0	0
JETBLUE AWYS CORP	COM	477143101	85	3,200	SH	DEFINED	01	3,200	0	0
JETBLUE AWYS CORP	COM	477143101	29,269	1,103,650	SH	DEFINED	02	1,103,650	0	0
JETBLUE AWYS CORP	COM	477143101	982	44,200	SH	DEFINED	21	44,200	0	0
JOHNSON & JOHNSON	COM	478160104	1,727	33,434	SH	DEFINED	01	33,401	0	33
JOHNSON & JOHNSON	COM	478160104	59,264	1,147,185	SH	DEFINED	02	1,147,185	0	0
JOHNSON & JOHNSON	COM	478160104	2,464	56,850	SH	DEFINED	21	56,850	0	0
JOHNSON CTLS INC	COM	478366107	8,175	70,399	SH	DEFINED	01	70,387	0	12
JOHNSON CTLS INC	COM	478366107	114,856	989,119	SH	DEFINED	02	989,119	0	0
JONES LANG LASALLE INC	COM	48020Q107	1,385	66,800	SH	DEFINED	21	66,800	0	0
JOURNAL COMMUNICATIONS INC	CL A	481130102	6,969	376,100	SH	DEFINED	02	376,100	0	0
JUNIPER NETWORKS INC	COM	48203R104	1,578	84,500	SH	DEFINED	02	84,500	0	0
KB HOME	COM	48666K109	5,874	81,000	SH	DEFINED	02	81,000	0	0
KEMET CORP	COM	488360108	534	39,000	SH	DEFINED	21	39,000	0	0
KERR MCGEE CORP	COM	492386107	3,237	69,620	SH	DEFINED	02	69,620	0	0
KERR MCGEE CORP COM	COMMON	492386107	6,235	134,117	SH	DEFINED	01	130,814	358	2,945
KEY ENERGY SVCS INC	COM	492914106	5,986	580,600	SH	DEFINED	02	580,600	0	0

KEYSTONE PPTY TR CORP COM	COMMON	493596100	6,522	295,228	SH	DEFINED	01 288,361	894 5,973	
KIMBERLY CLARK CORP	COM	494368103	177	3,000	SH	DEFINED	01 3,000	0 0	
KIMBERLY CLARK CORP	COM	494368103	25,062	424,130	SH	DEFINED	02 424,130	0 0	
KINDER MORGAN INC KANS	COM	49455P101	46,748	791,000	SH	DEFINED	02 791,000	0 0	
KING PHARMACEUTICALS INC	COM	495582108	928	60,840	SH	DEFINED	02 60,840	0 0	
KLA-TENCOR CORP	COM	482480100	241	4,100	SH	DEFINED	01 4,100	0 0	
KLA-TENCOR CORP	COM	482480100	36,438	621,070	SH	DEFINED	02 621,070	0 0	
KOHL'S CORP	COM	500255104	81	1,800	SH	DEFINED	01 1,800	0 0	
KOHL'S CORP	COM	500255104	45,097	1,003,500	SH	DEFINED	02 1,003,500	0 0	
KOHL'S CORP	COM	500255104	243	6,800	SH	DEFINED	21 6,800	0 0	
KOMAG INC	COM NEW	500453204	15,206	1,039,400	SH	DEFINED	02 1,039,400	0 0	
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4,723	162,359	SH	DEFINED	01 162,359	0 0	
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	65,484	2,251,085	SH	DEFINED	02 2,251,085	0 0	
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	10,539	1,014,300	SH	DEFINED	02 1,014,300	0 0	
KOSAN BIOSCIENCES INC	COM	50064W107	8,807	893,200	SH	DEFINED	02 893,200	0 0	
KRAFT FOODS INC	CL A	50075N104	11,584	359,520	SH	DEFINED	02 359,520	0 0	
KROGER CO	COM	501044101	801	43,293	SH	DEFINED	01 43,245	0 48	
KROGER CO	COM	501044101	34,440	1,860,609	SH	DEFINED	02 1,860,609	0 0	
KROLL INC	COM	501049100	10,773	414,330	SH	DEFINED	02 414,330	0 0	
KYPHON INC	COM	501577100	26,552	1,069,334	SH	DEFINED	02 1,069,334	0 0	
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2,474	48,170	SH	DEFINED	02 48,170	0 0	
LABRANCHE & CO INC	COM	505447102	991	84,900	SH	DEFINED	21 84,900	0 0	
LAFARGE NORTH AMERICA INC	COM	505862102	632	15,600	SH	DEFINED	21 15,600	0 0	
LAM RESEARCH	COMMON	512807108	9,044	280,000	SH P	DEFINED	02 0	0 0	
LAMAR ADVERTISING CO	CL A	512815101	38,165	1,022,650	SH	DEFINED	02 1,022,650	0 0	
LARGE SCALE BIOLOGY CORP	COM	517053104	553	300,800	SH	DEFINED	02 300,800	0 0	
LEAPFROG ENTERPRISES INC	CL A	52186N106	24,089	908,000	SH	DEFINED	02 908,000	0 0	
LEGG MASON INC	COM	524901105	3,874	50,200	SH	DEFINED	02 50,200	0 0	

LEGGETT & PLATT INC	COM	524660107	6,294	291,000 SH	DEFINED	02 291,000	0	0
LEHMAN BROS HLDGS INC	COM	524908100	1,404	18,182 SH	DEFINED	01 18,161	0	21
LEHMAN BROS HLDGS INC	COM	524908100	32,690	423,331 SH	DEFINED	02 423,331	0	0
LENNAR CORP	CL A	526057104	173	1,800 SH	DEFINED	01 1,800	0	0
LENNAR CORP	CL A	526057104	10,445	108,800 SH	DEFINED	02 108,800	0	0
LEXAR MEDIA INC	COM	52886P104	10,092	579,000 SH	DEFINED	02 579,000	0	0
LEXMARK INTL NEW	CL A	529771107	4,496	57,174 SH	DEFINED	01 57,158	0	16
LEXMARK INTL NEW	CL A	529771107	87,476	1,112,361 SH	DEFINED	02 1,112,361	0	0
LEXMARK INTL NEW	CL A	529771107	724	10,950 SH	DEFINED	21 10,950	0	0
LIBERTY PPTY TR SH BEN INT	COMMON	531172104	1,708	43,911 SH	DEFINED	01 42,391	0	1,520
LIFEPOINT HOSPITALS INC	COM	53219L109	1,187	40,306 SH	DEFINED	02 40,306	0	0
LIHIR GOLD LTD	SPONSORED ADR	532349107	3,691	169,000 SH	DEFINED	02 169,000	0	0
LILLY ELI & CO	COM	532457108	1,157	16,450 SH	DEFINED	01 16,427	0	23
LILLY ELI & CO	COM	532457108	28,735	408,580 SH	DEFINED	02 408,580	0	0
LIMITED BRANDS INC	COM	532716107	24,268	1,346,000 SH	DEFINED	02 1,346,000	0	0
LINCOLN NATL CORP IND	COM	534187109	3,159	78,246 SH	DEFINED	01 78,246	0	0
LINCOLN NATL CORP IND	COM	534187109	45,467	1,126,260 SH	DEFINED	02 1,126,260	0	0
LKQ CORP	COM	501889208	969	54,000 SH	DEFINED	02 54,000	0	0
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	5,520	169,600 SH	DEFINED	02 169,600	0	0
LOCKHEED MARTIN CORP	COM	539830109	93	1,800 SH	DEFINED	01 1,800	0	0
LOCKHEED MARTIN CORP	COM	539830109	3,649	71,000 SH	DEFINED	02 71,000	0	0
LOEWS CORP	CAROLNA GP STK	540424207	9,624	381,300 SH	DEFINED	02 381,300	0	0
LOEWS CORP CAROLINA GROUP	COMMON	540424207	7,742	306,722 SH	DEFINED	01 299,072	854	6,796
LOWES COS INC	COM	548661107	111	2,000 SH	DEFINED	01 2,000	0	0
LOWES COS INC	COM	548661107	3,323	60,000 SH	DEFINED	02 60,000	0	0
LUCENT TECHNOLOGIES INC	COM	549463107	6,786	2,389,600 SH	DEFINED	02 2,389,600	0	0
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	9,385	543,100 SH	DEFINED	02 543,100	0	0
MACK CALI RLTY CORP COM	COMMON	554489104	4,993	119,959 SH	DEFINED	01 117,346	411	2,202

MACROMEDIA INC	COM	556100105	5,557	311,500	SH	DEFINED	02 311,500	0	0
MAGMA DESIGN AUTOMATION	COM	559181102	71,416	3,059,802	SH	DEFINED	02 3,059,802	0	0
MANDALAY RESORT GROUP	COM	562567107	7,213	161,300	SH	DEFINED	02 161,300	0	0
MANHATTAN ASSOCS INC	COM	562750109	8,538	308,890	SH	DEFINED	02 308,890	0	0
MARATHON OIL CORP	COM	565849106	12,194	368,510	SH	DEFINED	01 362,907	667	4936
MARATHON OIL CORP	COM	565849106	53,238	1,608,870	SH	DEFINED	02 1,608,870	0	0
MARIMBA INC	COM	56781Q109	2,460	447,300	SH	DEFINED	02 447,300	0	0
MARKEL CORP	COM	570535104	19,089	75,300	SH	DEFINED	02 75,300	0	0
MARSH & MCLENNAN COS INC	COM	571748102	244	5,100	SH	DEFINED	01 5,100	0	0
MARSH & MCLENNAN COS INC	COM	571748102	70	1,460	SH	DEFINED	02 1,460	0	0
MARTIN MARIETTA MATLS INC	COM	573284106	3,593	76,500	SH	DEFINED	02 76,500	0	0
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1,620	42,700	SH	DEFINED	02 42,700	0	0
MASCO CORP	COM	574599106	4,712	171,916	SH	DEFINED	01 171,874	0	42
MASCO CORP	COM	574599106	99,414	3,626,930	SH	DEFINED	02 3,626,930	0	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	219	4,400	SH	DEFINED	01 4,400	0	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	36,100	724,900	SH	DEFINED	02 724,900	0	0
MAXTOR CORP	COM NEW	577729205	6,537	588,900	SH	DEFINED	02 588,900	0	0
MAY DEPT STORES CO	COM	577778103	8,776	301,880	SH	DEFINED	02 301,880	0	0
MAYTAG CORP	COM	578592107	9,451	339,360	SH	DEFINED	02 339,360	0	0
MBNA CORP	COM	55262L100	4,606	185,350	SH	DEFINED	01 185,350	0	0
MBNA CORP	COM	55262L100	91,090	3,665,600	SH	DEFINED	02 3,665,600	0	0
MCDONALDS CORP	COM	580135101	1,378	55,483	SH	DEFINED	01 55,415	0	68
MCDONALDS CORP	COM	580135101	50,938	2,051,490	SH	DEFINED	02 2,051,490	0	0
MCKESSON CORP	COM	58155Q103	1,650	51,300	SH	DEFINED	01 51,300	0	0
MCKESSON CORP	COM	58155Q103	46,757	1,453,900	SH	DEFINED	02 1,453,900	0	0
MEDAREX INC	COM	583916101	947	152,020	SH	DEFINED	02 152,020	0	0
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	5,027	70,500	SH	DEFINED	02 70,500	0	0
MEDIMMUNE INC	COM	584699102	84	3,300	SH	DEFINED	01 3,300	0	0

MEDIMMUNE INC	COM	584699102	1,016	40,000 SH	DEFINED	02	40,000	0	0
MEDIMMUNE INC	COM	584699102	792	37,200 SH	DEFINED	21	37,200	0	0
MEDTRONIC INC	COM	585055106	48,780	1,003,500 SH	DEFINED	02	1,003,500	0	0
MELLON FINL CORP	COM	58551A108	80	2,500 SH	DEFINED	01	2,500	0	0
MELLON FINL CORP	COM	58551A108	1,606	50,000 SH	DEFINED	02	50,000	0	0
MERCK & CO INC	COM	589331107	1,464	31,678 SH	DEFINED	01	31,652	0	26
MERCK & CO INC	COM	589331107	53,624	1,160,693 SH	DEFINED	02	1,160,693	0	0
MERCK & CO INC	COM	589331107	1,354	34,900 SH	DEFINED	21	34,900	0	0
MERCURY INTERACTIVE CORP	COMMON	589405109	14,106	290,000 SH P	DEFINED	02	0	0	0
MERCURY INTERACTIVE CORP	COM	589405109	4,183	86,000 SH	DEFINED	02	86,000	0	0
MERRILL LYNCH & CO INC	COM	590188108	387	6,600 SH	DEFINED	01	6,600	0	0
MERRILL LYNCH & CO INC	COM	590188108	36,498	622,300 SH	DEFINED	02	622,300	0	0
MERRILL LYNCH & CO INC	COM	590188108	3,058	54,950 SH	DEFINED	21	54,950	0	0
METLIFE INC	COM	59156R108	3,013	89,500 SH	DEFINED	01	89,500	0	0
METLIFE INC	COM	59156R108	44,990	1,336,200 SH	DEFINED	02	1,336,200	0	0
METRON TECHNOLOGY N V	ORD	N5665B105	1,005	233,700 SH	DEFINED	02	233,700	0	0
MICROCHIP TECHNOLOGY INC	COMMON	595017104	9,341	280,000 SH P	DEFINED	02	0	0	0
MICROCHIP TECHNOLOGY INC	COM	595017104	1,004	30,100 SH	DEFINED	02	30,100	0	0
MICRON TECHNOLOGY INC	COM	595112103	144	10,700 SH	DEFINED	01	10,700	0	0
MICRON TECHNOLOGY INC	COM	595112103	5,370	398,700 SH	DEFINED	02	398,700	0	0
MICROSOFT CORP	COM	594918104	4,093	149,048 SH	DEFINED	01	148,933	0	115
MICROSOFT CORP	COM	594918104	171,996	6,245,309 SH	DEFINED	02	6,245,309	0	0
MICROSOFT CORP	COM	594918104	3,285	141,400 SH	DEFINED	21	141,400	0	0
MICROSTRATEGY INC	CL A NEW	594972408	10,727	204,400 SH	DEFINED	02	204,400	0	0
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1,874	100,400 SH	DEFINED	02	100,400	0	0
MILLER HERMAN INC	COM	600544100	616	25,400 SH	DEFINED	21	25,400	0	0
MIM CORP	COM	553044108	248	35,230 SH	DEFINED	02	35,230	0	0
MKS INSTRUMENT INC	COM	55306N104	226	7,800 SH	DEFINED	02	7,800	0	0

MOLEX INC	COM	608554101	2,355	67,500 SH	DEFINED	02	67,500	0	0
MONRO MUFFLER BRAKE INC	COM	610236101	2,533	126,598 SH	DEFINED	02	126,598	0	0
MONSANTO CO NEW	COM	61166W101	5,169	179,600 SH	DEFINED	02	179,600	0	0
MONSTER WORLDWIDE INC	COM	611742107	1,395	63,526 SH	DEFINED	02	63,526	0	0
MOODYS CORP	COM	615369105	12,155	200,740 SH	DEFINED	02	200,740	0	0
MORGAN STANLEY	COM NEW	617446448	10,446	180,511 SH	DEFINED	01	180,483	0	28
MORGAN STANLEY	COM NEW	617446448	179,768	3,106,408 SH	DEFINED	02	3,106,408	0	0
MORGAN STANLEY	COM NEW	617446448	3,895	74,095 SH	DEFINED	21	74,095	0	0
MOTOROLA INC	COM	620076109	2,658	188,970 SH	DEFINED	01	188,970	0	0
MOTOROLA INC	COM	620076109	30,404	2,160,875 SH	DEFINED	02	2,160,875	0	0
MOTOROLA INC	EQTY UNIT 7%	620076208	673	15,500 SH	DEFINED	02	15,500	0	0
MSC INDL DIRECT INC	CL A	553530106	13,822	502,600 SH	DEFINED	02	502,600	0	0
MYLAN LABS INC	COM	628530107	6,440	254,950 SH	DEFINED	02	254,950	0	0
NASDAQ 100 TR	COMMON	631100104	10,938	300,000 SH	P	DEFINED	02	0	0
NATIONAL COMMERCE FINL CORP	COM	63545P104	3,426	125,600 SH	DEFINED	02	125,600	0	0
NATIONAL FUEL GAS CO N J	COM	636180101	4,001	163,700 SH	DEFINED	02	163,700	0	0
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	636274102	17,161	473,400 SH	DEFINED	02	473,400	0	0
NATIONAL SEMICONDUCTOR	COMMON	637640103	12,611	320,000 SH	P	DEFINED	02	0	0
NATIONAL SEMICONDUCTOR CORP	COM	637640103	9,888	250,900 SH	DEFINED	02	250,900	0	0
NATIONWIDE FINL SVCS INC	CL A	638612101	10,308	311,800 SH	DEFINED	02	311,800	0	0
NATIONWIDE HEALTH PPTYS INC CO	COMMON	638620104	4,971	254,281 SH	DEFINED	01	248,283	754	5,244
NATUS MEDICAL INC DEL	COM	639050103	8,043	1,919,600 SH	DEFINED	02	1,919,600	0	0
NBTY INC	COM	628782104	12,364	460,300 SH	DEFINED	02	460,300	0	0
NEIMAN MARCUS GROUP INC	CL A	640204202	751	14,000 SH	DEFINED	21	14,000	0	0
NELNET INC	CL A	64031N108	1,120	50,000 SH	DEFINED	02	50,000	0	0
NETEGRITY INC	COM	64110P107	605	58,644 SH	DEFINED	02	58,644	0	0
NETGEAR INC	COM	64111Q104	353	26,300 SH	DEFINED	21	26,300	0	0
NETOPIA INC	COM	64114K104	781	53,600 SH	DEFINED	02	53,600	0	0

NETWORK APPLIANCE INC	COM	64120L104	4,016	195,600	SH	DEFINED	02 195,600	0	0
NETWORKS ASSOCS INC	COM	640938106	8,976	596,800	SH	DEFINED	02 596,800	0	0
NETWORKS ASSOCS INC	COM	640938106	563	47,200	SH	DEFINED	21 47,200	0	0
NEUROCHEM INC	COM	64125K101	4,624	196,000	SH	DEFINED	02 196,000	0	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	4,031	73,900	SH	DEFINED	02 73,900	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	6,136	161,265	SH	DEFINED	02 161,265	0	0
NEWMONT MINING CORP	COM	651639106	212	4,354	SH	DEFINED	01 4,354	0	0
NEWMONT MINING CORP	COM	651639106	27,572	567,200	SH	DEFINED	02 567,200	0	0
NEWS CORP LTD	ADR NEW	652487703	7,807	216,273	SH	DEFINED	21 216,273	0	0
NEWS CORP LTD	SP ADR PFD	652487802	6,012	198,730	SH	DEFINED	01 198,730	0	0
NEWS CORP LTD	SP ADR PFD	652487802	74,681	2,468,800	SH	DEFINED	02 2,468,800	0	0
NEWS CORP LTD ADR NEW	COMMON	652487703	171	4,729	SH	DEFINED	01 4,729	0	0
NEXTEL COMMUNICATIONS INC	CL A	65332V103	9,770	348,200	SH	DEFINED	02 348,200	0	0
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/1	65332VAY9	5,061	5,000,000	PRN	DEFINED	01 0	0	0
NIC INC	COM	62914B100	30,526	3,801,442	SH	DEFINED	02 3,801,442	0	0
NICOR INC	COM	654086107	1,045	30,700	SH	DEFINED	02 30,700	0	0
NICOR INC COM	COMMON	654086107	4,725	138,818	SH	DEFINED	01 136,039	545	2,234
NIKE INC	CL B	654106103	418	6,100	SH	DEFINED	01 6,100	0	0
NIKE INC	CL B	654106103	31,101	454,288	SH	DEFINED	02 454,288	0	0
NIKU CORP	COM NEW	654113703	202	23,800	SH	DEFINED	02 23,800	0	0
NISOURCE INC	COM	65473P105	5,792	264,004	SH	DEFINED	01 258,765	666	4573
NISOURCE INC	COM	65473P105	34,326	1,564,518	SH	DEFINED	02 1,564,518	0	0
NMT MED INC	COM	629294109	5,008	1,112,900	SH	DEFINED	02 1,112,900	0	0
NOKIA CORP	SPONSORED ADR	654902204	925	54,423	SH	DEFINED	01 54,345	0	78
NOKIA CORP	SPONSORED ADR	654902204	5,260	309,400	SH	DEFINED	02 309,400	0	0
NOKIA CORP	SPONSORED ADR	654902204	660	47,050	SH	DEFINED	21 47,050	0	0
NORDSTROM INC	COMMON	655664100	10,976	320,000	SH P	DEFINED	02 0	0	0
NORSK HYDRO A S ADR	COMMON	656531605	5,964	96,510	SH	DEFINED	01 94,298	298	1,914

NORTEL NETWORKS CORP NEW	COM	656568102	8,905	2,105,100	SH	DEFINED	02	2,105,100	0	0
NORTEL NETWORKS CORP NEW	COM	656568102	844	199,620	SH	DEFINED	21	199,620	0	0
NORTHEAST UTILS	COM	664397106	4,748	235,400	SH	DEFINED	02	235,400	0	0
NORTHERN TR CORP	COM	665859104	3,588	77,300	SH	DEFINED	02	77,300	0	0
NORTHERN TR CORP	COM	665859104	1,741	37,500	SH	DEFINED	21	37,500	0	0
NORTHROP GRUMMAN CORP	COM	666807102	1,766	18,476	SH	DEFINED	01	18,476	0	0
NORTHROP GRUMMAN CORP	COM	666807102	20,592	215,401	SH	DEFINED	02	215,401	0	0
NORTHROP GRUMMAN CORP	COM	666807102	1,458	18,250	SH	DEFINED	21	18,250	0	0
NOVELLUS SYS	COMMON	670008101	8,410	200,000	SH P	DEFINED	02	0	0	0
NPTEST HLDG CORP	COM	67019A105	5,540	501,800	SH	DEFINED	02	501,800	0	0
NTL INC DEL	COM	62940M104	323	4,625	SH	DEFINED	01	4,625	0	0
NTL INC DEL	COM	62940M104	2,898	41,554	SH	DEFINED	02	41,554	0	0
NUCO2 INC	COM	629428103	3,563	281,200	SH	DEFINED	02	281,200	0	0
NVR INC	COM	62944T105	6,804	14,600	SH	DEFINED	02	14,600	0	0
OCEANEERING INTL INC	COM	675232102	22,214	793,350	SH	DEFINED	02	793,350	0	0
OFFICE DEPOT INC	COM	676220106	1,688	121,600	SH	DEFINED	21	121,600	0	0
OFFSHORE LOGISTICS INC	COM	676255102	476	19,400	SH	DEFINED	21	19,400	0	0
OGE ENERGY CORP COM	COMMON	670837103	3,699	152,922	SH	DEFINED	01	147,628	0	5,294
OLD NATL BANCORP IND	COM	680033107	3,680	161,050	SH	DEFINED	02	161,050	0	0
OMNICELL INC	COM	68213N109	32,513	2,007,000	SH	DEFINED	02	2,007,000	0	0
OMNICOM GROUP INC	COM	681919106	349	4,000	SH	DEFINED	01	4,000	0	0
OMNICOM GROUP INC	COM	681919106	34,574	395,900	SH	DEFINED	02	395,900	0	0
ON SEMICONDUCTOR CORP	COM	682189105	3,904	605,300	SH	DEFINED	02	605,300	0	0
ONLINE RES CORP	COM	68273G101	12,433	1,881,259	SH	DEFINED	02	1,881,259	0	0
ONYX PHARMACEUTICALS INC	COM	683399109	933	33,060	SH	DEFINED	02	33,060	0	0
OPEN TEXT CORP	COM	683715106	3,221	168,000	SH	DEFINED	21	168,000	0	0
OPENTV CORP	CL A	G67543101	357	106,700	SH	DEFINED	02	106,700	0	0
ORACLE CORP	COM	68389X105	1,278	96,689	SH	DEFINED	01	96,588	0	101

ORACLE CORP	COM	68389X105	46,214	3,501,041	SH	DEFINED	02	3,501,041	0	0
ORACLE CORP	COM	68389X105	548	49,500	SH	DEFINED	21	49,500	0	0
ORASURE TECHNOLOGIES INC	COM	68554V108	2,086	262,000	SH	DEFINED	02	262,000	0	0
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	14,023	853,506	SH	DEFINED	02	853,506	0	0
ORTHOFIX INTL N V	COM	N6748L102	56,069	1,144,726	SH	DEFINED	02	1,144,726	0	0
OUTBACK STEAKHOUSE INC	COM	689899102	1,119	25,300	SH	DEFINED	02	25,300	0	0
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	4,314	262,700	SH	DEFINED	02	262,700	0	0
PACIFICARE HEALTH SYS DEL	COM	695112102	7,801	115,400	SH	DEFINED	02	115,400	0	0
PACKAGING CORP AMER	COM	695156109	6,976	319,100	SH	DEFINED	02	319,100	0	0
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	3,621	76,000	SH	DEFINED	02	76,000	0	0
PARK PL ENTMT CORP	COM	700690100	943	87,100	SH	DEFINED	21	87,100	0	0
PARKER HANNIFIN CORP	COM	701094104	5,266	88,500	SH	DEFINED	02	88,500	0	0
PEABODY ENERGY CORP	COM	704549104	4,876	116,900	SH	DEFINED	02	116,900	0	0
PEARSON PLC	SPONSORED ADR	705015105	8,254	736,350	SH	DEFINED	02	736,350	0	0
PEC SOLUTIONS INC	COM	705107100	10,772	635,500	SH	DEFINED	02	635,500	0	0
PEGASUS SOLUTIONS INC	COM	705906105	162	15,500	SH	DEFINED	02	15,500	0	0
PENNEY J C INC	COM	708160106	612	27,800	SH	DEFINED	21	27,800	0	0
PEOPLESOFT INC	COM	712713106	6,067	266,100	SH	DEFINED	02	266,100	0	0
PEPCO HLDGS INC COM	COMMON	713291102	3,898	199,467	SH	DEFINED	01	192,564	0	6,903
PEPSICO INC	COM	713448108	1,331	28,547	SH	DEFINED	01	28,523	0	24
PEPSICO INC	COM	713448108	46,013	986,972	SH	DEFINED	02	986,972	0	0
PERKINELMER INC	COM	714046109	3,644	213,500	SH	DEFINED	02	213,500	0	0
PERVASIVE SOFTWARE INC	COM	715710109	713	98,280	SH	DEFINED	02	98,280	0	0
PETCO ANIMAL SUPPLIES	COM NEW	716016209	37,519	1,232,160	SH	DEFINED	02	1,232,160	0	0
PETSMART INC	COM	716768106	247,108	10,382,680	SH	DEFINED	02	10,382,680	0	0
PFIZER INC	COM	717081103	6,208	175,728	SH	DEFINED	01	175,656	0	72
PFIZER INC	COM	717081103	174,594	4,941,806	SH	DEFINED	02	4,941,806	0	0
PFIZER INC	COM	717081103	2,493	82,830	SH	DEFINED	21	82,830	0	0

PG&E CORP	COM	69331C108	239	8,600 SH	DEFINED	01	8,600	0	0
PG&E CORP	COM	69331C108	30,308	1,091,400 SH	DEFINED	02	1,091,400	0	0
PHARMACEUTICAL RES INC	COM	717125108	6,782	104,100 SH	DEFINED	02	104,100	0	0
PHARMACYCLICS INC	COM	716933106	5,126	692,750 SH	DEFINED	02	692,750	0	0
PHELPS DODGE CORP	COM	717265102	4,588	60,300 SH	DEFINED	02	60,300	0	0
PHILADELPHIA CONS HLDG CORP	COM	717528103	65,319	1,337,676 SH	DEFINED	02	1,337,676	0	0
PINNACLE WEST CAP CORP	COM	723484101	3,531	88,220 SH	DEFINED	02	88,220	0	0
PITNEY BOWES INC	COM	724479100	8,563	210,800 SH	DEFINED	02	210,800	0	0
PLACER DOME INC	COM	725906101	596	33,300 SH	DEFINED	01	33,300	0	0
PLACER DOME INC	COM	725906101	21,628	1,207,600 SH	DEFINED	02	1,207,600	0	0
PLACER DOME INC	COM	725906101	13,336	744,600 SH	DEFINED	21	744,600	0	0
PMC SIERRA INC	COMMON	69344F106	13,467	670,000 SH P	DEFINED	02	0	0	0
PNC FINL SVCS GROUP INC	COM	693475105	3,869	70,699 SH	DEFINED	01	70,699	0	0
PNC FINL SVCS GROUP INC	COM	693475105	43,406	793,090 SH	DEFINED	02	793,090	0	0
POGO PRODUCING CO	COM	730448107	4,019	83,200 SH	DEFINED	02	83,200	0	0
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	3,619	361,200 SH	DEFINED	02	361,200	0	0
POSCO	SPONSORED ADR	693483109	8,795	258,900 SH	DEFINED	02	258,900	0	0
POTASH CORP SASK INC	COM	73755L107	4,281	49,500 SH	DEFINED	02	49,500	0	0
POWERWAVE TECHNOLOGIES INC	COM	739363109	1,342	175,400 SH	DEFINED	02	175,400	0	0
PPG INDS INC	COM	693506107	5,543	86,587 SH	DEFINED	01	86,587	0	0
PPG INDS INC	COM	693506107	68,162	1,064,700 SH	DEFINED	02	1,064,700	0	0
PRIME HOSPITALITY CORP	COM	741917108	1,721	168,691 SH	DEFINED	02	168,691	0	0
PROCTER & GAMBLE CO	COM	742718109	1,572	15,737 SH	DEFINED	01	15,723	0	14
PROCTER & GAMBLE CO	COM	742718109	33,993	340,340 SH	DEFINED	02	340,340	0	0
PROGRESS ENERGY INC COM	COMMON	743263105	6,028	133,190 SH	DEFINED	01	129,912	357	2,921
PROTECTIVE LIFE CORP	COM	743674103	3,452	102,000 SH	DEFINED	02	102,000	0	0
PROVIDENT FINL GROUP INC	COM	743866105	709	22,200 SH	DEFINED	02	22,200	0	0
PROVIDIAN FINL CORP	COM	74406A102	9,461	812,840 SH	DEFINED	02	812,840	0	0

PROVINCE HEALTHCARE CO	COM	743977100	932	58,234	SH	DEFINED	02	58,234	0	0
PUBLIC STORAGE INC	COM	74460D109	3,979	91,700	SH	DEFINED	02	91,700	0	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	7,901	180,389	SH	DEFINED	01	178,177	315	1897
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	41,772	953,700	SH	DEFINED	02	953,700	0	0
PULTE HOMES INC	COM	745867101	122	1,300	SH	DEFINED	01	1,300	0	0
PULTE HOMES INC	COM	745867101	9,006	96,200	SH	DEFINED	02	96,200	0	0
QLOGIC CORP	COM	747277101	88	1,700	SH	DEFINED	01	1,700	0	0
QLOGIC CORP	COM	747277101	3,096	60,000	SH	DEFINED	02	60,000	0	0
QUALCOMM INC	COM	747525103	92	1,700	SH	DEFINED	01	1,700	0	0
QUALCOMM INC	COM	747525103	12,301	228,100	SH	DEFINED	02	228,100	0	0
QUALITY DISTR INC FLA	COM	74756M102	2,542	130,000	SH	DEFINED	02	130,000	0	0
QUEBECOR WORLD INC	COM NON-VTG	748203106	8,240	400,200	SH	DEFINED	02	400,200	0	0
RADVISION LTD	ORD	M81869105	2,200	192,830	SH	DEFINED	02	192,830	0	0
RAYTHEON CO	COM NEW	755111507	835	27,800	SH	DEFINED	01	27,766	0	34
RAYTHEON CO	COM NEW	755111507	30,295	1,008,500	SH	DEFINED	02	1,008,500	0	0
RAYTHEON CO	COM NEW	755111507	640	25,300	SH	DEFINED	21	25,300	0	0
RECKSON ASSOCS RLTY CORP	COM	75621K106	1,162	47,800	SH	DEFINED	02	47,800	0	0
REGENCY CTRS CORP	COM	758849103	108	2,700	SH	DEFINED	01	2,700	0	0
REGENCY CTRS CORP	COM	758849103	7,197	180,600	SH	DEFINED	02	180,600	0	0
REGIONS FINL CORP	COM	758940100	423	11,376	SH	DEFINED	01	11,376	0	0
REPUBLIC SVCS INC	COM	760759100	7,222	281,775	SH	DEFINED	02	281,775	0	0
RESEARCH IN MOTION LTD	COM	760975102	9,072	135,750	SH	DEFINED	21	135,750	0	0
REUTERS GROUP PLC	SPONSORED ADR	76132M102	3,490	137,500	SH	DEFINED	02	137,500	0	0
REYNOLDS R J TOB HLDGS INC	COM	76182K105	4,809	82,700	SH	DEFINED	02	82,700	0	0
RITA MED SYS INC DEL	COM	76774E103	2,094	470,587	SH	DEFINED	02	470,587	0	0
RITE AID CORP	COM	767754104	9,688	1,603,900	SH	DEFINED	02	1,603,900	0	0
ROCKWELL AUTOMATION INC	COM	773903109	8,512	239,100	SH	DEFINED	02	239,100	0	0
ROPER INDS INC NEW	COM	776696106	14,832	301,100	SH	DEFINED	02	301,100	0	0

ROSS STORES INC	COM	778296103	4,678	177,000	SH	DEFINED	02 177,000	0	0
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	2,494	47,600	SH	DEFINED	02 47,600	0	0
RTW INC	COM NEW	74974R206	2,931	455,190	SH	DEFINED	02 455,190	0	0
RUBY TUESDAY INC	COM	781182100	4,584	160,900	SH	DEFINED	02 160,900	0	0
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	25,406	501,700	SH	DEFINED	02 501,700	0	0
SAFEGUARD SCIENTIFICS INC	NOTE 5.000% 6/1	786449AE8	2,125	2,325,000	PRN	DEFINED	02 0	0	0
SAFENET INC	COM	78645R107	24,038	781,200	SH	DEFINED	02 781,200	0	0
SANDISK CORP	COM	80004C101	713	11,655	SH	DEFINED	02 11,655	0	0
SANMINA SCI CORP	COM	800907107	2,182	173,000	SH	DEFINED	02 173,000	0	0
SANTOS LIMITED	SPONSORED ADR	803021609	606	29,000	SH	DEFINED	01 29,000	0	0
SANTOS LIMITED	SPONSORED ADR	803021609	16,791	803,800	SH	DEFINED	02 803,800	0	0
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	50	1,200	SH	DEFINED	01 1,200	0	0
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	9,019	217,000	SH	DEFINED	02 217,000	0	0
SARA LEE CORP	COM	803111103	389	17,900	SH	DEFINED	01 17,900	0	0
SARA LEE CORP	COM	803111103	45,051	2,075,130	SH	DEFINED	02 2,075,130	0	0
SBC COMMUNICATIONS INC	COM	78387G103	5,136	197,023	SH	DEFINED	01 196,941	0	82
SBC COMMUNICATIONS INC	COM	78387G103	132,288	5,074,324	SH	DEFINED	02 5,074,324	0	0
SBS BROADCASTING SA	ORD	L8137F102	1,174	36,000	SH	DEFINED	21 36,000	0	0
SCANA CORP NEW COM	COMMON	80589M102	4,573	133,510	SH	DEFINED	01 130,569	448	2,493
SCHERING PLOUGH CORP	COM	806605101	630	36,254	SH	DEFINED	01 36,213	0	41
SCHERING PLOUGH CORP	COM	806605101	37,359	2,148,306	SH	DEFINED	02 2,148,306	0	0
SCHLUMBERGER LTD	COM	806857108	1,390	25,409	SH	DEFINED	01 25,375	0	34
SCHLUMBERGER LTD	COM	806857108	30,509	557,550	SH	DEFINED	02 557,550	0	0
SCHOOL SPECIALTY INC	NOTE 3.750% 8/0	807863AE5	2,216	2,000,000	PRN	DEFINED	02 0	0	0
SCIENTIFIC ATLANTA INC	COMMON	808655104	3,822	140,000	SH P	DEFINED	02 0	0	0
SCIENTIFIC ATLANTA INC	COM	808655104	1,193	43,700	SH	DEFINED	02 43,700	0	0
SCIENTIFIC GAMES CORP	CL A	80874P109	2,381	140,000	SH	DEFINED	02 140,000	0	0
SCOTTISH PWR PLC ADR SPONS FIN	COMMON	81013T705	3,416	125,689	SH	DEFINED	01 123,153	480	2,056

SCRIPPS E W CO OHIO	CL A	811054204	28,346	301,100	SH	DEFINED	02 301,100	0	0
SEAGATE TECHNOLOGY	SHS	G7945J104	138,528	7,329,550	SH	DEFINED	02 7,329,550	0	0
SEAGATE TECHNOLOGY	SHS	G7945J104	595	38,200	SH	DEFINED	21 38,200	0	0
SEARS ROEBUCK & CO	COM	812387108	2,785	61,213	SH	DEFINED	01 61,213	0	0
SEARS ROEBUCK & CO	COM	812387108	43,402	954,100	SH	DEFINED	02 954,100	0	0
SELECT COMFORT CORP	COM	81616X103	389	15,700	SH	DEFINED	02 15,700	0	0
SELECT MEDICAL CORP	COM	816196109	33,227	2,041,000	SH	DEFINED	02 2,041,000	0	0
SENIOR HSG PPTYS TR SH BEN INT	COMMON	81721M109	6,720	390,011	SH	DEFINED	01 381,617 1,373 7,021		
SEQUENOM INC	COM	817337108	446	140,300	SH	DEFINED	02 140,300	0	0
SERVICEMASTER CO	COM	81760N109	1,735	148,900	SH	DEFINED	02 148,900	0	0
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	16,731	575,926	SH	DEFINED	02 575,926	0	0
SHOE CARNIVAL INC	COM	824889109	219	12,300	SH	DEFINED	02 12,300	0	0
SICOR INC	COM	825846108	5,739	211,000	SH	DEFINED	02 211,000	0	0
SIEBEL SYS INC	COM	826170102	9,834	709,000	SH	DEFINED	02 709,000	0	0
SIGMATEL INC	COM	82661W107	9,322	377,712	SH	DEFINED	02 377,712	0	0
SILICON STORAGE TECHNOLOGY I	COM	827057100	4,935	448,600	SH	DEFINED	02 448,600	0	0
SIMPSON MANUFACTURING CO INC	COM	829073105	20,364	400,400	SH	DEFINED	02 400,400	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	660	53,300	SH	DEFINED	21 53,300	0	0
SIRIUS SATELLITE RADIO INC	COM	82966U103	7,237	2,290,100	SH	DEFINED	02 2,290,100	0	0
SMURFIT-STONE CONTAINER CORP	COM	832727101	3,900	210,000	SH	DEFINED	02 210,000	0	0
SOLETRON CORP	COM	834182107	1,401	237,000	SH	DEFINED	02 237,000	0	0
SONIC SOLUTIONS	COM	835460106	3,692	241,300	SH	DEFINED	02 241,300	0	0
SPANISH BROADCASTING SYS INC	CL A	846425882	628	59,800	SH	DEFINED	02 59,800	0	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	1,203	41,600	SH	DEFINED	02 41,600	0	0
SPRINT CORP	COM FON GROUP	852061100	2,790	169,900	SH	DEFINED	01 169,900	0	0
SPRINT CORP	COM FON GROUP	852061100	47,866	2,915,120	SH	DEFINED	02 2,915,120	0	0
ST JOE CO	COM	790148100	40,042	1,073,800	SH	DEFINED	02 1,073,800	0	0
ST JUDE MED INC	COM	790849103	1,141	18,601	SH	DEFINED	01 18,574	0	27

ST JUDE MED INC	COM	790849103	12,917	210,540 SH	DEFINED	02 210,540	0	0
STANLEY WKS	COM	854616109	6,014	158,800 SH	DEFINED	02 158,800	0	0
STAPLES INC	COM	855030102	191	7,000 SH	DEFINED	01 7,000	0	0
STAPLES INC	COM	855030102	8,968	328,500 SH	DEFINED	02 328,500	0	0
STARBUCKS CORP	COM	855244109	4,866	147,180 SH	DEFINED	02 147,180	0	0
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	7,118	197,900 SH	DEFINED	02 197,900	0	0
STATION CASINOS INC	COM	857689103	7,100	231,800 SH	DEFINED	02 231,800	0	0
STATOIL ASA	SPONSORED ADR	85771P102	103	9,100 SH	DEFINED	01 9,100	0	0
STATOIL ASA	SPONSORED ADR	85771P102	10,981	971,800 SH	DEFINED	02 971,800	0	0
STEELCASE INC	CL A	858155203	1,196	83,300 SH	DEFINED	21 83,300	0	0
STERICYCLE INC	COM	858912108	6,547	140,200 SH	DEFINED	02 140,200	0	0
STMICROELECTRONICS N V	NY REGISTRY	861012102	3,500	129,600 SH	DEFINED	02 129,600	0	0
STORA ENSO CORP	SPON ADR REP R	86210M106	7,042	519,300 SH	DEFINED	02 519,300	0	0
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	4,497	174,640 SH	DEFINED	01 174,640	0	0
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	57,066	2,216,160 SH	DEFINED	02 2,216,160	0	0
STRYKER CORP	COM	863667101	102	1,200 SH	DEFINED	01 1,200	0	0
STRYKER CORP	COM	863667101	18,337	215,700 SH	DEFINED	02 215,700	0	0
SUEZ	SPONSORED ADR	864686100	14,706	727,640 SH	DEFINED	02 727,640	0	0
SUMMIT PPTYS INC COM	COMMON	866239106	1,666	69,346 SH	DEFINED	01 66,944	0	2,402
SUN LIFE FINL INC	COM	866796105	7,001	279,800 SH	DEFINED	02 279,800	0	0
SUN LIFE FINL INC	COM	866796105	2,115	84,514 SH	DEFINED	21 84,514	0	0
SUNGARD DATA SYS INC	COM	867363103	2,569	92,700 SH	DEFINED	01 92,700	0	0
SUNGARD DATA SYS INC	COM	867363103	32,624	1,177,340 SH	DEFINED	02 1,177,340	0	0
SYMANTEC CORP	COM	871503108	97	2,800 SH	DEFINED	01 2,800	0	0
SYMANTEC CORP	COM	871503108	11,123	321,000 SH	DEFINED	02 321,000	0	0
SYNAPTICS INC	COM	87157D109	15,966	1,065,791 SH	DEFINED	02 1,065,791	0	0
SYNOPSIS INC	COM	871607107	1,573	46,600 SH	DEFINED	02 46,600	0	0
SYSCO CORP	COM	871829107	205	5,500 SH	DEFINED	01 5,500	0	0

SYSCO CORP	COM	871829107	1,862	50,000	SH	DEFINED	02	50,000	0	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	7,963	777,605	SH	DEFINED	02	777,605	0	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3,216	335,093	SH	DEFINED	21	335,093	0	0
TALBOTS INC	COM	874161102	1,126	36,590	SH	DEFINED	02	36,590	0	0
TALK AMERICA HLDGS INC	COM NEW	87426R202	1,681	145,900	SH	DEFINED	02	145,900	0	0
TARGET CORP	COM	87612E106	1,458	37,981	SH	DEFINED	01	37,938	0	43
TARGET CORP	COM	87612E106	38,670	1,007,039	SH	DEFINED	02	1,007,039	0	0
TASER INTL INC	COM	87651B104	14,309	173,716	SH	DEFINED	02	173,716	0	0
TDC A/S	SPONSORED ADR	87236N102	4,068	224,000	SH	DEFINED	02	224,000	0	0
TECH DATA CORP	COM	878237106	1,063	26,784	SH	DEFINED	02	26,784	0	0
TEKTRONIX INC	COM	879131100	1,242	39,300	SH	DEFINED	21	39,300	0	0
TELECOMUNICACOES DE SAO PAUL	SPON ADR PFD	87929A102	3,697	235,000	SH	DEFINED	02	235,000	0	0
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	11,229	339,970	SH	DEFINED	02	339,970	0	0
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	614	18,600	SH	DEFINED	21	18,600	0	0
TELIK INC	COM	87959M109	12,697	551,790	SH	DEFINED	02	551,790	0	0
TELLABS INC	COM	879664100	1,028	122,000	SH	DEFINED	02	122,000	0	0
TELSTRA CORP LTD	SPON ADR FINAL	87969N204	216	11,800	SH	DEFINED	01	11,800	0	0
TELSTRA CORP LTD	SPON ADR FINAL	87969N204	14,775	807,800	SH	DEFINED	02	807,800	0	0
TENET HEALTHCARE CORP	COM	88033G100	238	14,800	SH	DEFINED	01	14,800	0	0
TENET HEALTHCARE CORP	COM	88033G100	38,607	2,405,400	SH	DEFINED	02	2,405,400	0	0
TERADYNE INC	COM	880770102	4,889	192,100	SH	DEFINED	02	192,100	0	0
TEREDYNE INC	COMMON	880770102	6,363	250,000	SH P	DEFINED	02	0	0	0
TESSERA TECHNOLOGIES INC	COM	88164L100	188	10,000	SH	DEFINED	02	10,000	0	0
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	10,255	180,840	SH	DEFINED	21	180,840	0	0
TEXAS GENCO HLDGS INC	COM	882443104	3,614	111,200	SH	DEFINED	02	111,200	0	0
TEXAS INSTRS INC	COM	882508104	809	27,529	SH	DEFINED	01	27,496	0	33
TEXAS INSTRS INC	COM	882508104	23,739	808,000	SH	DEFINED	02	808,000	0	0
TEXTRON INC	COM	883203101	4,657	81,616	SH	DEFINED	01	81,574	0	42

TEXTRON INC	COM	883203101	74,699	1,309,133	SH	DEFINED	02	1,309,133	0	0
THERASENSE INC	COM	883381105	52,416	2,582,080	SH	DEFINED	02	2,582,080	0	0
THERMOGENESIS CORP	COM NEW	883623209	1,134	218,967	SH	DEFINED	02	218,967	0	0
TIDEWATER INC	COM	886423102	1,123	37,600	SH	DEFINED	21	37,600	0	0
TIFFANY + CO NEW	COMMON	886547108	10,396	230,000	SH P	DEFINED	02	0	0	0
TIMBERLAND CO	CL A	887100105	10,450	200,700	SH	DEFINED	02	200,700	0	0
TIME WARNER INC	COM	887317105	3,416	189,885	SH	DEFINED	01	189,885	0	0
TIME WARNER INC	COM	887317105	46,675	2,594,500	SH	DEFINED	02	2,594,500	0	0
TIME WARNER INC	COM	887317105	1,603	100,800	SH	DEFINED	21	100,800	0	0
TLC VISION CORP	COM	872549100	2,285	344,700	SH	DEFINED	02	344,700	0	0
TOTAL S A	SPONSORED ADR	89151E109	330	4,500	SH	DEFINED	21	4,500	0	0
TPG N V	SPONSORED ADR	892339102	3,557	150,800	SH	DEFINED	02	150,800	0	0
TRACTOR SUPPLY CO	COM	892356106	6,327	162,700	SH	DEFINED	02	162,700	0	0
TRANSOCEAN INC	ORD	G90078109	461	19,200	SH	DEFINED	01	19,200	0	0
TRANSOCEAN INC	ORD	G90078109	35,278	1,469,300	SH	DEFINED	02	1,469,300	0	0
TRANSOCEAN INC	ORD	G90078109	3,431	160,050	SH	DEFINED	21	160,050	0	0
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	10,781	635,300	SH	DEFINED	02	635,300	0	0
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	315	44,500	SH	DEFINED	02	44,500	0	0
TRIZEC PROPERTIES INC	COM	89687P107	9,764	634,000	SH	DEFINED	02	634,000	0	0
TULARIK INC	COM	899165104	641	39,700	SH	DEFINED	02	39,700	0	0
TYCO INTL LTD NEW	COM	902124106	8,982	338,954	SH	DEFINED	01	338,954	0	0
TYCO INTL LTD NEW	COM	902124106	159,567	6,021,400	SH	DEFINED	02	6,021,400	0	0
UBS AG	NAMEN AKT	H8920M855	24,667	362,800	SH	DEFINED	02	362,800	0	0
ULTRATECH INC	COM	904034105	861	29,300	SH	DEFINED	02	29,300	0	0
UNILEVER N V	N Y SHS NEW	904784709	71	1,100	SH	DEFINED	01	1,100	0	0
UNILEVER N V	N Y SHS NEW	904784709	4,374	67,400	SH	DEFINED	02	67,400	0	0
UNION PAC CORP	COM	907818108	5,005	72,029	SH	DEFINED	01	72,029	0	0
UNION PAC CORP	COM	907818108	70,856	1,019,800	SH	DEFINED	02	1,019,800	0	0

UNISYS CORP	COM	909214108	9,366	630,700	SH	DEFINED	02 630,700	0	0
UNITED PARCEL SERVICE INC	CL B	911312106	37,409	501,800	SH	DEFINED	02 501,800	0	0
UNITED STATIONERS INC	COM	913004107	732	17,900	SH	DEFINED	21 17,900	0	0
UNITED SURGICAL PARTNERS INT	COM	913016309	26,264	784,460	SH	DEFINED	02 784,460	0	0
UNITED TECHNOLOGIES CORP	COM	913017109	95	1,000	SH	DEFINED	01 1,000	0	0
UNITED TECHNOLOGIES CORP	COM	913017109	22,062	232,800	SH	DEFINED	02 232,800	0	0
UNITED UTILS PLC	SPONSORED ADR	91311Q105	666	36,810	SH	DEFINED	02 36,810	0	0
UNITEDHEALTH GROUP INC	COM	91324P102	1,734	29,800	SH	DEFINED	01 29,800	0	0
UNITEDHEALTH GROUP INC	COM	91324P102	94,385	1,622,300	SH	DEFINED	02 1,622,300	0	0
UNITRIN INC	COM	913275103	1,682	40,630	SH	DEFINED	02 40,630	0	0
UNIVERSAL CORP VA COM	COMMON	913456109	3,203	72,522	SH	DEFINED	01 69,977	0	2,545
US BANCORP DEL	COM NEW	902973304	5,553	186,470	SH	DEFINED	01 186,470	0	0
US BANCORP DEL	COM NEW	902973304	96,559	3,242,420	SH	DEFINED	02 3,242,420	0	0
US BANCORP DEL	COM NEW	902973304	695	27,700	SH	DEFINED	21 27,700	0	0
US ONCOLOGY INC	COM	90338W103	4,859	451,600	SH	DEFINED	02 451,600	0	0
UST INC	COM	902911106	8,459	237,023	SH	DEFINED	01 232,488	534	4001
UST INC	COM	902911106	29,566	828,400	SH	DEFINED	02 828,400	0	0
UTI WORLDWIDE INC	ORD	G87210103	8,689	229,084	SH	DEFINED	02 229,084	0	0
UTSTARCOM INC	COM	918076100	74,503	2,009,795	SH	DEFINED	02 2,009,795	0	0
VALUECLICK INC	COM	92046N102	1,637	180,328	SH	DEFINED	02 180,328	0	0
VARIAN MED SYS INC	COM	92220P105	8,416	121,800	SH	DEFINED	02 121,800	0	0
VASTERA INC	COM	92239N109	601	150,300	SH	DEFINED	02 150,300	0	0
VCA ANTECH INC	COM	918194101	40,656	1,312,337	SH	DEFINED	02 1,312,337	0	0
VERITAS SOFTWARE CO	COM	923436109	97	2,600	SH	DEFINED	01 2,600	0	0
VERITAS SOFTWARE CO	COM	923436109	8,049	216,600	SH	DEFINED	02 216,600	0	0
VERIZON COMMUNICATIONS	COM	92343V104	6,712	191,322	SH	DEFINED	01 191,282	0	40
VERIZON COMMUNICATIONS	COM	92343V104	161,075	4,591,645	SH	DEFINED	02 4,591,645	0	0
VIACOM INC	CL A	925524100	239	5,400	SH	DEFINED	01 5,400	0	0

VIACOM INC	CL A	925524100	9,146	206,600	SH	DEFINED	02 206,600	0	0
VIACOM INC	CL A	925524100	983	22,200	SH	DEFINED	21 22,200	0	0
VIACOM INC	CL B	925524308	7,397	166,667	SH	DEFINED	01 166,634	0	33
VIACOM INC	CL B	925524308	178,647	4,025,400	SH	DEFINED	02 4,025,400	0	0
VIACOM INC	CL B	925524308	3,947	106,450	SH	DEFINED	21 106,450	0	0
VICOR CORP	COM	925815102	1,255	109,988	SH	DEFINED	02 109,988	0	0
VICURON PHARMACEUTICALS INC	COM	926471103	222	11,900	SH	DEFINED	02 11,900	0	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	998	43,600	SH	DEFINED	02 43,600	0	0
VISUAL NETWORKS INC	COM	928444108	2,760	1,232,050	SH	DEFINED	02 1,232,050	0	0
VISX INC DEL	COM	928448105	11,615	501,710	SH	DEFINED	02 501,710	0	0
VITESSE SEMICONDUCTOR CORP	COM	928497106	586	99,792	SH	DEFINED	02 99,792	0	0
WACHOVIA CORP 2ND NEW	COM	929903102	9,108	195,487	SH	DEFINED	01 195,457	0	30
WACHOVIA CORP 2ND NEW	COM	929903102	125,923	2,702,800	SH	DEFINED	02 2,702,800	0	0
WACHOVIA CORP 2ND NEW	COM	929903102	163	4,400	SH	DEFINED	21 4,400	0	0
WAL MART STORES INC	COM	931142103	3,095	58,333	SH	DEFINED	01 58,289	0	44
WAL MART STORES INC	COM	931142103	130,225	2,454,765	SH	DEFINED	02 2,454,765	0	0
WAL MART STORES INC	COM	931142103	1,330	29,800	SH	DEFINED	21 29,800	0	0
WALGREEN COMPANY	COMMON	931422109	731	20,101	SH	DEFINED	01 20,067	0	34
WASHINGTON MUT INC	COM	939322103	5,206	129,761	SH	DEFINED	01 129,761	0	0
WASHINGTON MUT INC	COM	939322103	69,827	1,740,465	SH	DEFINED	02 1,740,465	0	0
WASHINGTON MUT INC	COM	939322103	859	21,400	SH	DEFINED	21 21,400	0	0
WASTE MGMT INC DEL	COM	94106L109	5,594	188,995	SH	DEFINED	01 188,956	0	39
WASTE MGMT INC DEL	COM	94106L109	87,707	2,963,066	SH	DEFINED	02 2,963,066	0	0
WASTE MGMT INC DEL	COM	94106L109	998	40,650	SH	DEFINED	21 40,650	0	0
WEATHERFORD INTERNATIONAL LT	COM	G95089101	212	5,900	SH	DEFINED	01 5,900	0	0
WEATHERFORD INTERNATIONAL LT	COM	G95089101	27,850	773,600	SH	DEFINED	02 773,600	0	0
WELLCHOICE INC	COM	949475107	37,047	1,073,840	SH	DEFINED	02 1,073,840	0	0
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	87	900	SH	DEFINED	01 900	0	0

WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1,455	15,000	SH	DEFINED	02	15,000	0	0
WELLS FARGO & CO NEW	COM	949746101	8,978	152,461	SH	DEFINED	01	152,420	0	41
WELLS FARGO & CO NEW	COM	949746101	152,109	2,582,940	SH	DEFINED	02	2,582,940	0	0
WERNER ENTERPRISES INC	COM	950755108	4,052	207,925	SH	DEFINED	02	207,925	0	0
WESTERN DIGITAL CORP	COM	958102105	14,594	1,237,800	SH	DEFINED	02	1,237,800	0	0
WESTERN WIRELESS CORP	CL A	95988E204	657	35,800	SH	DEFINED	02	35,800	0	0
WESTWOOD ONE INC	COM	961815107	1,521	53,500	SH	DEFINED	21	53,500	0	0
WHOLE FOODS MKT INC	COM	966837106	22,401	333,700	SH	DEFINED	02	333,700	0	0
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	56,549	1,659,800	SH	DEFINED	02	1,659,800	0	0
WINNEBAGO INDS INC	COM	974637100	40,150	584,000	SH	DEFINED	02	584,000	0	0
WRIGLEY WM JR CO	COM	982526105	2,850	50,700	SH	DEFINED	02	50,700	0	0
WYETH	COM	983024100	1,605	37,812	SH	DEFINED	01	37,764	0	48
WYETH	COM	983024100	37,818	890,876	SH	DEFINED	02	890,876	0	0
WYETH	COM	983024100	1,430	40,100	SH	DEFINED	21	40,100	0	0
XEROX CORP	COM	984121103	1,628	118,000	SH	DEFINED	02	118,000	0	0
XICOR INC	COM	984903104	24,111	2,126,200	SH	DEFINED	02	2,126,200	0	0
XILINX INC	COM	983919101	885	22,850	SH	DEFINED	02	22,850	0	0
XM SATELLITE RADIO HLDGS INC	NOTE	7.750% 3/0 983759AA9	6,817	3,175,000	PRN	DEFINED	02	0	0	0
XTO ENERGY INC	COM	98385X106	7,247	256,066	SH	DEFINED	02	256,066	0	0
YAHOO INC	COM	984332106	7,661	169,600	SH	DEFINED	02	169,600	0	0
YUM BRANDS INC	COM	988498101	4,283	124,500	SH	DEFINED	02	124,500	0	0
ZIMMER HLDGS INC	COM	98956P102	56	800	SH	DEFINED	01	800	0	0
ZIMMER HLDGS INC	COM	98956P102	5,625	79,900	SH	DEFINED	02	79,900	0	0
ZIONS BANCORPORATION	COM	989701107	3,465	56,500	SH	DEFINED	02	56,500	0	0

</TABLE>