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STATE STREET CORP
Form 13F-HR
May 13, 2004

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: March 31, 2004

Check here if amendment [] Amendment Number []

Institutional Investment Manager filing this report:

Name: State Street Corporation
Address: 225 Franklin Street
Boston, Massachusetts 02110

Form 13F File Number: 28-399

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 the reporting manager:

Name: David I. Porter
Title: Senior Vice President
Telephone: 617-786-3000

Signature, Place, and Date of Signing:

/s/ David I. Porter	Boston, Massachusetts	May 13, 2004
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one):

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

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: None
Form 13F Information Table Entry Total: 3,397

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Form 13F Information Table Value Total: 406,476,259
(thousands)

List of Other Included Managers:

Provide a numbered list of the names(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.]

NONE

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
1 800 FLOWERS COM	CL A	68243Q10	3,327	348,355 SH		348,355	
1-800 CONTACTS INC	COM	68197710	1,715	97,374 SH		97,374	
1ST SOURCE CORP	COM	33690110	6,374	257,524 SH		257,524	
21ST CENTY INS GROUP	COM	90130N10	7,373	512,044 SH		512,044	
24/7 REAL MEDIA INC	COM NEW	90131420	441	60,836 SH		60,836	
3COM CORP	COM	88553510	39,469	5,590,447 SH		5,589,647	800
3M CO	COM	88579Y10	4,949,699	60,458,034 SH		60,455,434	2,600
4 KIDS ENTMT INC	COM	35086510	4,860	217,262 SH		217,262	
7-ELEVEN INC	COM NEW	81782620	7,691	507,012 SH		507,012	
99 CENTS ONLY STORES	COM	65440K10	20,679	846,804 SH		846,684	120
A C MOORE ARTS & CRA	COM	00086T10	5,910	219,687 SH		219,687	
A D C TELECOMMUNICAT	COM	00088610	61,339	21,151,251 SH		21,151,251	
A S V INC	COM	00196310	4,282	140,892 SH		140,892	
AAIPHARMA INC	COM	00252W10	3,559	536,737 SH		536,737	
AAON INC	COM PAR \$0	00036020	3,132	154,446 SH		154,446	
AAR CORP	COM	00036110	7,331	596,988 SH		596,988	
AARON RENTS INC	COM	00253520	10,350	415,849 SH		415,849	
ABAXIS INC	COM	00256710	353	17,356 SH		17,356	
ABB LTD	SPONSORED	00037520	336	56,253 SH		56,253	
ABBOTT LABS	COM	00282410	1,708,415	41,567,281 SH		41,565,781	1,500
ABC BANCORP	COM	00040010	3,283	173,062 SH		173,062	
ABERCROMBIE & FITCH	CL A	00289620	53,689	1,586,556 SH		1,586,356	200
ABGENIX INC	COM	00339B10	20,144	1,512,344 SH		1,512,344	
ABITIBI-CONSOLIDATED	COM	00392410	310	43,717 SH		43,717	
ABLE LABORATORIES IN	COM NEW	00371N40	4,980	255,801 SH		255,801	
ABM INDS INC	COM	00095710	11,322	630,775 SH		630,775	
ABN AMRO HLDG NV	SPONSORED	00093710	1,754	78,177 SH		78,177	
ACADIA RLTY TR	COM SH BEN	00423910	3,901	276,462 SH		276,462	
ACCENTURE LTD BERMUD	CL A	G1150G11	13,330	537,504 SH		537,504	
ACCREDITED HOME LEND	COM	00437P10	6,745	171,205 SH		171,205	
ACCREDO HEALTH INC	COM	00437V10	34,235	898,568 SH		898,568	
ACE CASH EXPRESS INC	COM	00440310	395	13,100 SH		13,100	
ACE LTD	ORD	G0070K10	301,659	7,071,227 SH		7,071,227	
ACETO CORP	COM	00444610	3,679	234,188 SH		234,188	
ACLARA BIOSCIENCES I	COM	00461P10	1,358	339,523 SH		339,523	
ACME COMMUNICATION I	COM	00463110	1,389	174,976 SH		174,976	
ACTEL CORP	COM	00493410	10,016	442,611 SH		442,611	
ACTION PERFORMANCE C	COM	00493310	4,099	268,463 SH		268,463	

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ACTIVCARD CORP	COM	00506J10	5,652	917,545 SH	917,545
ACTIVISION INC NEW	COM NEW	00493020	53,080	3,355,223 SH	3,355,223
ACTUANT CORP	CL A NEW	00508X20	15,926	405,963 SH	405,963
ACTUATE CORP	COM	00508B10	249	77,095 SH	77,095
ACUITY BRANDS INC	COM	00508Y10	18,510	775,141 SH	775,141
ACXIOM CORP	COM	00512510	22,734	1,035,245 SH	1,035,245
ADAPTEC INC	COM	00651F10	17,456	1,992,642 SH	1,992,642
ADE CORP MASS	COM	00089C10	271	13,814 SH	13,814
ADECCO SA	SPONSORED	00675410	253	18,311 SH	18,311
Page Total			7,457,056		

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
ADMINISTAFF INC	COM	00709410	7,759	445,147 SH		445,147	
ADOBE SYS INC	COM	00724F10	270,011	6,870,502 SH		6,870,402	100
ADOLOR CORP	COM	00724X10	11,401	757,011 SH		757,011	
ADTRAN INC	COM	00738A10	23,384	778,673 SH		778,473	200
ADVANCE AUTO PARTS I	COM	00751Y10	39,073	960,721 SH		960,721	
ADVANCED DIGITAL INF	COM	00752510	12,235	1,075,149 SH		1,075,149	
ADVANCED ENERGY INDS	COM	00797310	7,036	345,054 SH		345,054	
ADVANCED FIBRE COMMU	COM	00754A10	33,130	1,499,761 SH		1,499,561	200
ADVANCED MARKETING S	COM	00753T10	2,413	243,704 SH		243,704	
ADVANCED MEDICAL OPT	COM	00763M10	15,028	615,884 SH		615,884	
ADVANCED MICRO DEVIC	COM	00790310	145,742	8,979,811 SH		8,979,811	
ADVANCED NEUROMODULA	COM	00757T10	11,249	311,698 SH		311,698	
ADVANTA CORP	CL B	00794220	5,437	329,525 SH		329,525	
ADVANTA CORP	CL A	00794210	748	44,466 SH		44,466	
ADVENT SOFTWARE INC	COM	00797410	15,479	828,658 SH		828,658	
ADVISORY BRD CO	COM	00762W10	6,741	183,689 SH		183,689	
ADVO INC	COM	00758510	18,293	567,755 SH		567,755	
AEGON N V	ORD AMER R	00792410	909	70,750 SH		70,750	
AEROFLEX INC	COM	00776810	19,321	1,435,464 SH		1,435,464	
AEROPOSTALE	COM	00786510	17,225	475,041 SH		475,041	
AES CORP	COM	00130H10	135,447	15,878,869 SH		15,878,869	
AETHER SYS INC	COM	00808V10	2,649	614,587 SH		614,587	
AETNA INC NEW	COM	00817Y10	356,192	3,970,035 SH		3,970,035	
AFFILIATED COMPUTER	CL A	00819010	88,509	1,705,384 SH		1,704,984	400
AFFILIATED MANAGERS	COM	00825210	42,990	787,654 SH		786,544	1,110
AFFORDABLE RESIDENTI	COM	00827310	2,137	115,500 SH		115,500	
AFFYMETRIX INC	COM	00826T10	23,078	683,387 SH		683,387	
AFLAC INC	COM	00105510	626,319	15,603,363 SH		15,603,163	200
AFTERMARKET TECHNOLO	COM	00831810	7,777	529,428 SH		529,428	
AGCO CORP	COM	00108410	20,447	987,309 SH		987,309	
AGERE SYS INC	CL B	00845V20	49,297	15,800,276 SH		15,800,096	180
AGERE SYS INC	CL A	00845V10	5,958	1,855,950 SH		1,855,950	
AGILE SOFTWARE CORP	COM	00846X10	8,696	993,847 SH		993,847	
AGILENT TECHNOLOGIES	COM	00846U10	390,781	12,354,747 SH		12,354,347	400
AGILYSYS INC	COM	00847J10	6,808	577,398 SH		577,398	
AGL RES INC	COM	00120410	26,897	926,837 SH		926,837	

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AGRIUM INC	COM	00891610	293	19,929	SH	19,929	
AIR PRODS & CHEMS IN	COM	00915810	731,704	14,599,052	SH	14,596,242	2,810
AIRGAS INC	COM	00936310	24,008	1,127,159	SH	1,127,159	
AIRGATE PCS INC	COM NEW	00936730	234	15,629	SH	15,629	
AIRTRAN HLDGS INC	COM	00949P10	17,439	1,467,956	SH	1,467,956	
AK STL HLDG CORP	COM	00154710	10,272	1,749,868	SH	1,749,868	
AKAMAI TECHNOLOGIES	COM	00971T10	24,476	1,862,719	SH	1,862,719	
AKSYS LTD	COM	01019610	3,201	493,267	SH	493,267	
AKZO NOBEL NV	SPONSORED	01019930	502	13,563	SH	13,563	
ALABAMA NATL BANCORP	COM	01031710	9,436	169,979	SH	169,979	
ALAMO GROUP INC	COM	01131110	1,328	76,393	SH	76,393	
ALAMOSA HLDGS INC	COM	01158910	478	81,816	SH	81,816	
ALARIS MEDICAL SYSTE	COM	01163710	6,512	349,146	SH	349,146	
ALASKA AIR GROUP INC	COM	01165910	12,907	523,385	SH	523,385	
ALBANY INTL CORP	CL A	01234810	13,345	496,280	SH	496,280	
ALBANY MOLECULAR RES	COM	01242310	6,597	442,747	SH	442,747	
ALBEMARLE CORP	COM	01265310	19,989	689,291	SH	689,291	
Page Total			3,339,316				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
ALBERTO CULVER CO	COM	01306810	89,609	2,042,613	SH	2,041,713	900
ALBERTSONS INC	COM	01310410	200,327	9,044,094	SH	9,044,094	
ALCAN INC	COM	01371610	4,903	109,476	SH	109,476	
ALCATEL	SPONSORED	01390430	761	47,996	SH	47,996	
ALCOA INC	COM	01381710	1,038,699	29,942,326	SH	29,941,886	440
ALCON INC	COM SHS	H0130110	801	12,647	SH	12,647	
ALDERWOODS GROUP INC	COM	01438310	7,930	763,981	SH	763,981	
ALEXANDER & BALDWIN	COM	01448210	28,132	853,506	SH	853,506	
ALEXANDERS INC	COM	01475210	6,570	41,063	SH	41,063	
ALEXANDRIA REAL ESTA	COM	01527110	29,068	461,389	SH	461,389	
ALEXION PHARMACEUTIC	COM	01535110	8,213	345,534	SH	345,534	
ALFA CORP	COM	01538510	9,023	662,992	SH	662,992	
ALICO INC	COM	01623010	1,610	50,473	SH	50,473	
ALIGN TECHNOLOGY INC	COM	01625510	14,444	759,800	SH	759,800	
ALKERMES INC	COM	01642T10	18,323	1,145,934	SH	1,145,934	
ALLEGHANY CORP DEL	COM	01717510	11,079	44,801	SH	44,801	
ALLEGHENY ENERGY INC	COM	01736110	73,163	5,336,486	SH	5,336,486	
ALLEGHENY TECHNOLOGI	COM	01741R10	33,542	2,772,076	SH	2,772,076	
ALLEGIANT BANCORP IN	COM	01747610	6,447	218,307	SH	218,307	
ALLERGAN INC	COM	01849010	281,998	3,350,733	SH	3,350,733	
ALLETE INC	COM	01852210	40,266	1,147,516	SH	1,147,116	400
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	5,755	156,388	SH	156,388	
ALLIANCE DATA SYSTEM	COM	01858110	8,057	240,157	SH	240,157	
ALLIANCE GAMING CORP	COM NEW	01859P60	30,097	936,741	SH	936,741	
ALLIANCE IMAGING INC	COM NEW	01860620	800	205,133	SH	205,133	
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	504	12,600	SH	12,600	
ALLIANCE SEMICONDUCT	COM	01877H10	3,337	438,501	SH	438,501	
ALLIANT ENERGY CORP	COM	01880210	42,935	1,647,549	SH	1,646,549	1,000

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ALLIANT TECHSYSTEMS	COM	01880410	26,945	495,306	SH	495,056	250
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	833	76,274	SH	76,274	
ALLIED CAP CORP NEW	COM	01903Q10	39,201	1,294,178	SH	1,294,178	
ALLIED DOMEQ PLC	SPON ADR N	01912120	419	12,439	SH	12,439	
ALLIED IRISH BKS P L	SPON ADR O	01922840	614	20,510	SH	20,510	
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	103,761	7,795,720	SH	7,795,720	
ALLMERICA FINL CORP	COM	01975410	39,819	1,152,518	SH	1,152,118	400
ALLOS THERAPEUTICS I	COM	01977710	921	191,971	SH	191,971	
ALLOY INC	COM	01985510	2,678	587,326	SH	587,326	
ALLSCRIPTS HEALTHCAR	COM	01988P10	3,908	402,870	SH	402,870	
ALLSTATE CORP	COM	02000210	965,829	21,245,682	SH	21,245,282	400
ALLSTREAM INC	CL B LT VT	02004C20	5,897	104,924	SH	104,924	
ALLTEL CORP	COM	02003910	412,385	8,265,882	SH	8,260,907	4,975
ALPHARMA INC	CL A	02081310	21,939	1,118,771	SH	1,118,771	
ALTEON INC	COM	02144G10	976	542,063	SH	542,063	
ALTERA CORP	COM	02144110	245,561	11,990,299	SH	11,990,199	100
ALTIRIS INC	COM	02148M10	4,787	171,563	SH	171,563	
ALTRIA GROUP INC	COM	02209S10	4,017,308	73,779,762	SH	73,778,862	900
AMAZON COM INC	COM	02313510	128,109	2,960,011	SH	2,960,011	
AMB PROPERTY CORP	COM	00163T10	59,575	1,602,764	SH	1,602,764	
AMBAC FINL GROUP INC	COM	02313910	221,653	3,004,245	SH	3,004,145	100
AMBASSADORS GROUP IN	COM	02317710	2,065	83,449	SH	83,449	
AMBASSADORS INTL INC	COM	02317810	1,043	79,536	SH	79,536	
AMC ENTMT INC	COM	00166910	8,194	533,822	SH	533,822	
AMCOL INTL CORP	COM	02341W10	5,854	335,467	SH	335,467	
Page Total			8,316,669				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
AMCORE FINL INC	COM	02391210	12,946	435,735	SH	435,735	
AMDOCS LTD	ORD	G0260210	4,935	177,584	SH	177,584	
AMEDISYS INC	COM	02343610	248	10,107	SH	10,107	
AMERADA HESS CORP	COM	02355110	195,698	2,997,823	SH	2,997,823	
AMERCO	COM	02358610	748	31,693	SH	31,693	
AMEREN CORP	COM	02360810	234,320	5,083,972	SH	5,083,972	
AMERICA MOVIL S A DE	SPON ADR L	02364W10	15,479	400,498	SH	400,498	
AMERICA SVC GROUP IN	COM	02364L10	448	13,067	SH	13,067	
AMERICA WEST HLDG CO	CL B	02365720	4,983	522,865	SH	522,865	
AMERICAN AXLE & MFG	COM	02406110	41,649	1,130,242	SH	1,130,242	
AMERICAN CAPITAL STR	COM	02493710	21,551	648,355	SH	648,355	
AMERICAN EAGLE OUTFI	COM	02553E10	36,385	1,350,097	SH	1,350,097	
AMERICAN ELEC PWR IN	COM	02553710	388,523	11,802,039	SH	11,802,039	
AMERICAN EQTY INVT L	COM	02567620	233	18,100	SH	18,100	
AMERICAN EXPRESS CO	COM	02581610	2,168,633	41,825,127	SH	41,817,687	7,440
AMERICAN FINL GROUP	COM	02593210	19,704	660,532	SH	660,532	
AMERICAN FINL RLTY T	COM	02607P30	986	58,200	SH	58,200	
AMERICAN GREETINGS C	CL A	02637510	45,849	2,013,585	SH	2,013,585	
AMERICAN HEALTHWAYS	COM	02649V10	12,043	493,562	SH	493,562	
AMERICAN HOME MTG IN	COM	02660R10	9,463	328,563	SH	328,563	

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AMERICAN INTL GROUP	COM	02687410	5,112,245	71,650,248	SH	71,644,243	6,005
AMERICAN ITALIAN PAS	CL A	02707010	10,560	264,466	SH	264,466	
AMERICAN LD LEASE IN	COM	02711810	2,061	100,860	SH	100,860	
AMERICAN MED SEC GRO	COM	02744P10	6,232	233,324	SH	233,324	
AMERICAN MED SYS HLD	COM	02744M10	10,628	400,594	SH	400,594	
AMERICAN MGMT SYS IN	COM	02735210	14,840	773,729	SH	773,729	
AMERICAN MTG ACCEP C	SH BEN INT	02756810	2,409	133,442	SH	133,442	
AMERICAN NATL BANKSH	COM	02774510	1,829	74,935	SH	74,935	
AMERICAN NATL INS CO	COM	02859110	12,031	134,443	SH	134,443	
AMERICAN PHARMACEUTI	COM	02886P10	8,449	180,155	SH	180,155	
AMERICAN PHYSICIANS	COM	02888410	3,099	148,289	SH	148,289	
AMERICAN PWR CONVERS	COM	02906610	118,892	5,171,484	SH	5,171,124	360
AMERICAN REAL ESTATE	DEPOSITRY	02916910	702	45,525	SH	45,525	
AMERICAN RLTY INVS I	COM	02917410	417	43,390	SH	43,390	
AMERICAN SOFTWARE IN	CL A	02968310	206	30,700	SH	30,700	
AMERICAN STD COS INC	COM	02971210	210,064	1,846,716	SH	1,846,516	200
AMERICAN STS WTR CO	COM	02989910	6,108	250,309	SH	250,309	
AMERICAN SUPERCONduc	COM	03011110	270	21,031	SH	21,031	
AMERICAN TOWER CORP	CL A	02991220	23,302	2,053,045	SH	2,053,045	
AMERICAN WOODMARK CO	COM	03050610	8,518	128,163	SH	128,163	
AMERICANWEST BANCORP	COM	03058P10	3,092	156,612	SH	156,612	
AMERICAS CAR MART IN	COM	03062T10	1,885	69,945	SH	69,945	
AMERICREDIT CORP	COM	03060R10	40,938	2,403,870	SH	2,403,510	360
AMERIGROUP CORP	COM	03073T10	20,651	451,871	SH	451,871	
AMERISOURCEBERGEN CO	COM	03073E10	152,808	2,794,592	SH	2,794,444	148
AMERISTAR CASINOS IN	COM	03070Q10	6,571	196,095	SH	196,095	
AMERITRADE HLDG CORP	COM	03074K10	43,022	2,793,662	SH	2,793,662	
AMERON INTL INC	COM	03071010	4,102	121,610	SH	121,610	
AMERUS GROUP CO	COM	03072M10	32,880	814,859	SH	814,859	
AMETEK INC NEW	COM	03110010	21,377	833,747	SH	833,747	
AMGEN INC	COM	03116210	2,119,718	36,452,581	SH	36,448,553	4,028
AMIS HLDGS INC	COM	03153810	502	31,058	SH	31,058	
AMKOR TECHNOLOGY INC	COM	03165210	15,846	1,083,130	SH	1,083,130	
Page Total			11,231,078				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	12,902	456,720	SH	456,720	
AMN HEALTHCARE SERVI	COM	00174410	5,994	326,643	SH	326,643	
AMPCO-PITTSBURGH COR	COM	03203710	999	77,354	SH	77,354	
AMPHENOL CORP NEW	CL A	03209510	17,294	582,292	SH	582,292	
AMR CORP	COM	00176510	35,152	2,761,324	SH	2,761,324	
AMSOUTH BANCORPORATI	COM	03216510	213,871	9,097,008	SH	9,097,008	
AMSURG CORP	COM	03232P40	12,189	536,734	SH	536,734	
AMVESCAP PLC	SPONSORED	03235E10	278	18,351	SH	18,351	
AMYLIN PHARMACEUTICA	COM	03234610	22,463	948,222	SH	948,222	
ANADARKO PETE CORP	COM	03251110	373,801	7,207,887	SH	7,207,887	
ANALOG DEVICES INC	COM	03265410	537,607	11,197,806	SH	11,193,596	4,210
ANALOGIC CORP	COM PAR \$0	03265720	6,757	148,531	SH	148,531	

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ANAREN INC	COM	03274410	5,863	369,657	SH	369,657	
ANCHOR BANCORP WIS I	COM	03283910	14,256	563,701	SH	563,701	
ANDREW CORP	COM	03442510	87,389	4,993,648	SH	4,993,648	
ANDRX CORP DEL	ANDRX GROU	03455310	40,948	1,505,428	SH	1,505,428	
ANGELICA CORP	COM	03466310	3,879	169,917	SH	169,337	580
ANHEUSER BUSCH COS I	COM	03522910	1,195,018	23,431,724	SH	23,431,324	400
ANIXTER INTL INC	COM	03529010	17,546	621,099	SH	621,099	
ANNALY MTG MGMT INC	COM	03571040	24,741	1,265,536	SH	1,265,536	
ANNTAYLOR STORES COR	COM	03611510	49,330	1,152,568	SH	1,152,418	150
ANSOFT CORP	COM	03638410	1,459	101,180	SH	101,180	
ANSWERTHINK INC	COM	03691610	270	35,036	SH	35,036	
ANSYS INC	COM	03662Q10	18,343	461,568	SH	461,568	
ANTEON INTL CORP	COM	03674E10	9,742	337,217	SH	337,217	
ANTHEM INC	COM	03674B10	497,320	5,486,765	SH	5,486,659	106
ANTHRACITE CAP INC	COM	03702310	10,480	823,257	SH	823,257	
ANTIGENICS INC DEL	COM	03703210	4,182	392,332	SH	392,332	
ANWORTH MORTGAGE ASS	COM	03734710	9,561	684,904	SH	684,904	
AO TATNEFT	SPON ADR R	03737P30	1,607	57,779	SH	57,779	
AON CORP	COM	03738910	598,489	21,443,550	SH	21,443,550	
APAC CUSTOMER SERVIC	COM	00185E10	1,116	383,436	SH	383,436	
APACHE CORP	COM	03741110	387,277	8,970,965	SH	8,969,165	1,800
APARTMENT INVT & MGM	CL A	03748R10	97,819	3,146,318	SH	3,146,318	
APHTON CORP	COM	03759P10	1,851	393,752	SH	393,752	
APOGEE ENTERPRISES I	COM	03759810	15,135	1,229,465	SH	1,229,465	
APOGENT TECHNOLOGIES	COM	03760A10	52,700	1,717,742	SH	1,717,642	100
APOLLO GROUP INC	CL A	03760410	367,521	4,265,562	SH	4,265,112	450
APOLLO GROUP INC	COM UNV PH	03760420	12,498	143,627	SH	143,627	
APPLE COMPUTER INC	COM	03783310	256,714	9,493,847	SH	9,493,847	
APPLEBEES INTL INC	COM	03789910	40,685	985,590	SH	985,590	
APPLERA CORP	COM AP BIO	03802010	137,362	6,944,495	SH	6,935,495	9,000
APPLERA CORP	COM CE GEN	03802020	27,444	1,891,395	SH	1,891,395	
APPLICA INC	COM	03815A10	4,656	414,271	SH	414,271	
APPLIED FILMS CORP	COM	03819710	6,974	248,972	SH	248,972	
APPLIED INDL TECHNOL	COM	03820C10	6,797	299,160	SH	299,160	
APPLIED MATLS INC	COM	03822210	955,798	44,810,029	SH	44,809,529	500
APPLIED MICRO CIRCUI	COM	03822W10	41,483	7,264,890	SH	7,264,890	
APPLIED SIGNAL TECHN	COM	03823710	3,908	142,524	SH	142,524	
APRIA HEALTHCARE GRO	COM	03793310	22,762	760,267	SH	760,267	
APTARGROUP INC	COM	03833610	19,684	512,605	SH	511,070	1,535
AQUA AMERICA INC	COM	03836W10	27,212	1,255,169	SH	1,255,169	
AQUANTIVE INC	COM	03839G10	7,332	763,784	SH	763,784	
Page Total			6,324,458				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
AQUILA INC	COM	03840P10	17,936	3,808,084	SH	3,808,084	
ARACRUZ CELULOSE S A	SPON ADR P	03849620	2,138	55,901	SH	55,901	
ARAMARK CORP	CL B	03852110	44,950	1,639,904	SH	1,639,904	
ARBITRON INC	COM	03875Q10	21,793	541,300	SH	541,300	

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ARCH CAP GROUP LTD	ORD	G0450A10	1,359	32,276	SH	32,276	
ARCH CHEMICALS INC	COM	03937R10	9,753	345,471	SH	345,471	
ARCH COAL INC	COM	03938010	31,015	988,069	SH	988,069	
ARCHER DANIELS MIDLA	COM	03948310	268,449	15,912,785	SH	15,912,785	
ARCHSTONE SMITH TR	COM	03958310	95,899	3,249,714	SH	3,249,714	
ARCTIC CAT INC	COM	03967010	7,475	294,509	SH	294,509	
ARDEN GROUP INC	CL A	03976210	1,969	26,249	SH	26,249	
ARDEN RLTY INC	COM	03979310	34,159	1,056,570	SH	1,056,570	
ARENA PHARMACEUTICAL	COM	04004710	2,102	323,403	SH	323,403	
ARGONAUT GROUP INC	COM	04015710	8,481	442,660	SH	442,660	
ARGOSY GAMING CO	COM	04022810	15,862	446,180	SH	446,180	
ARIAD PHARMACEUTICAL	COM	04033A10	6,306	660,312	SH	660,312	
ARIBA INC	COM	04033V10	13,032	4,604,971	SH	4,604,971	
ARKANSAS BEST CORP D	COM	04079010	10,056	377,346	SH	377,346	
ARMOR HOLDINGS INC	COM	04226010	23,302	703,977	SH	703,977	
ARRIS GROUP INC	COM	04269Q10	14,757	1,614,598	SH	1,614,598	
ARROW ELECTRS INC	COM	04273510	45,416	1,783,834	SH	1,783,634	200
ARROW FINL CORP	COM	04274410	4,283	142,528	SH	142,528	
ARROW INTL INC	COM	04276410	19,136	640,218	SH	640,218	
ARTESYN TECHNOLOGIES	COM	04312710	6,000	630,280	SH	630,280	
ARTHROCARE CORP	COM	04313610	8,217	353,439	SH	353,439	
ARTISAN COMPONENTS I	COM	04292310	6,677	299,571	SH	299,571	
ARVINMERITOR INC	COM	04335310	17,736	894,384	SH	894,384	
ASBURY AUTOMOTIVE GR	COM	04343610	3,765	217,479	SH	217,479	
ASCENTIAL SOFTWARE C	COM NEW	04362P20	26,487	1,213,869	SH	1,213,869	
ASHLAND INC	COM	04420410	99,369	2,137,427	SH	2,137,427	
ASHWORTH INC	COM	04516H10	296	34,013	SH	34,013	
ASIAINFO HLDGS INC	COM	04518A10	3,181	488,676	SH	488,676	
ASK JEEVES INC	COM	04517410	33,767	945,067	SH	945,067	
ASML HLDG NV	N Y SHS	N0705911	22,019	1,201,247	SH	1,198,147	3,100
ASPECT COMMUNICATION	COM	04523Q10	14,683	936,988	SH	936,988	
ASPECT MED SYS INC	COM	04523510	2,357	157,165	SH	157,165	
ASPEN TECHNOLOGY INC	COM	04532710	8,815	1,079,007	SH	1,079,007	
ASSOCIATED BANC CORP	COM	04548710	42,032	938,422	SH	938,422	
ASSOCIATED ESTATES R	COM	04560410	4,260	464,520	SH	464,520	
ASSURANT INC	COM	04621X10	1,932	76,800	SH	76,800	
ASTA FDG INC	COM	04622010	299	15,600	SH	15,600	
ASTEC INDS INC	COM	04622410	4,331	268,809	SH	268,629	180
ASTORIA FINL CORP	COM	04626510	45,503	1,196,506	SH	1,195,906	600
ASTRAZENECA PLC	SPONSORED	04635310	8,695	186,060	SH	186,060	
ASYST TECHNOLOGY COR	COM	04648X10	6,662	809,422	SH	809,422	
AT RD INC	COM	04648K10	6,251	509,418	SH	509,418	
AT&T CORP	COM NEW	00195750	741,153	37,871,909	SH	37,871,909	
AT&T WIRELESS SVCS I	COM	00209A10	943,195	69,301,602	SH	69,299,542	2,060
ATARI INC	COM	04651M10	608	178,443	SH	178,443	
ATHEROGENICS INC	COM	04743910	13,865	606,266	SH	606,266	
ATLANTIC COAST AIRLI	COM	04839610	6,132	852,783	SH	852,783	
ATMEL CORP	COM	04951310	88,169	13,564,507	SH	13,564,507	
ATMI INC	COM	00207R10	13,567	515,457	SH	515,457	
Page Total			2,879,649				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	DISCRETION SHARED	OTHER
ATMOS ENERGY CORP	COM	04956010	23,609	923,302	SH	923,302	
ATRIX LABS INC	COM	04962L10	8,984	352,327	SH	352,327	
ATWOOD OCEANICS INC	COM	05009510	5,479	153,942	SH	153,942	
AU OPTRONICS CORP	SPONSORED	00225510	9,764	467,200	SH	467,200	
AUDIOVOX CORP	CL A	05075710	10,248	512,404	SH	512,404	
AUGUST TECHNOLOGY CO	COM	05106U10	267	17,756	SH	17,756	
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	944	13,059	SH	13,059	
AUTHENTIDATE HLDG CO	COM	05266610	355	26,600	SH	26,600	
AUTOBYTEL INC	COM	05275N10	11,992	908,470	SH	908,470	
AUTODESK INC	COM	05276910	87,991	2,791,598	SH	2,791,598	
AUTOLIV INC	COM	05280010	39,181	955,628	SH	955,628	
AUTOMATIC DATA PROCE	COM	05301510	738,147	17,574,925	SH	17,569,955	4,970
AUTONATION INC	COM	05329W10	111,966	6,566,897	SH	6,566,897	
AUTOZONE INC	COM	05333210	253,110	2,944,165	SH	2,944,165	
AVALONBAY CMNTYS INC	COM	05348410	77,127	1,439,465	SH	1,439,465	
AVANEX CORP	COM	05348W10	4,809	1,113,118	SH	1,113,118	
AVANT IMMUNOTHERAPEU	COM	05349110	2,922	1,119,491	SH	1,119,491	
AVATAR HLDGS INC	COM	05349410	3,433	91,581	SH	91,581	
AVAYA INC	COM	05349910	159,539	10,046,564	SH	10,046,564	
AVENTIS	SPONSORED	05356110	12,043	156,603	SH	156,243	360
AVERY DENNISON CORP	COM	05361110	176,765	2,841,421	SH	2,841,421	
AVI BIOPHARMA INC	COM	00234610	1,005	331,598	SH	331,598	
AVIALL INC NEW	COM	05366B10	7,847	516,278	SH	516,278	
AVID TECHNOLOGY INC	COM	05367P10	26,676	578,270	SH	578,270	
AVISTA CORP	COM	05379B10	16,421	867,922	SH	867,922	
AVNET INC	COM	05380710	106,672	4,355,735	SH	4,354,935	800
AVOCENT CORP	COM	05389310	21,895	594,325	SH	594,225	100
AVON PRODS INC	COM	05430310	472,259	6,224,586	SH	6,224,486	100
AVX CORP NEW	COM	00244410	12,210	740,473	SH	740,473	
AXA	SPONSORED	05453610	16,552	788,564	SH	786,364	2,200
AXCELIS TECHNOLOGIES	COM	05454010	22,966	2,065,310	SH	2,065,310	
AZTAR CORP	COM	05480210	12,485	509,397	SH	508,547	850
B A S F A G	SPONSORED	05526250	1,457	28,522	SH	28,522	
BAKER HUGHES INC	COM	05722410	341,355	9,357,326	SH	9,352,276	5,050
BALDOR ELEC CO	COM	05774110	12,899	561,332	SH	561,332	
BALDWIN & LYONS INC	CL B	05775520	3,876	133,534	SH	133,534	
BALL CORP	COM	05849810	133,472	1,969,194	SH	1,969,194	
BALLY TOTAL FITNESS	COM	05873K10	3,123	532,883	SH	532,883	
BANCFIRST CORP	COM	05945F10	3,724	67,179	SH	67,179	
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	1,771	133,372	SH	133,372	
BANCO SANTANDER CENT	ADR	05964H10	1,685	153,461	SH	153,461	
BANCO SANTANDER CHIL	SP ADR REP	05965X10	277	10,299	SH	10,299	
BANCORPSOUTH INC	COM	05969210	17,312	791,236	SH	791,236	
BANCTRUST FINANCIAL	COM	05978R10	2,094	119,699	SH	119,699	
BANDAG INC	COM	05981510	14,184	284,994	SH	284,994	
BANK HAWAII CORP	COM	06254010	33,807	729,695	SH	729,695	
BANK MUTUAL CORP NEW	COM	06375010	7,615	680,546	SH	680,546	
BANK NEW YORK INC	COM	06405710	625,844	19,868,060	SH	19,862,360	5,700
BANK OF AMERICA CORP	COM	06050510	3,518,211	43,445,427	SH	43,442,097	3,330
BANK OF GRANITE CORP	COM	06240110	5,040	243,816	SH	243,816	
BANK OF THE OZARKS I	COM	06390410	4,853	176,170	SH	176,170	
BANK ONE CORP	COM	06423A10	1,684,918	30,904,578	SH	30,904,178	400
BANK SOUTH CAROLINA	COM	06506610	203	14,806	SH	14,806	
Page Total			8,873,384				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
BANKATLANTIC BANCORP	CL A	06590850	22,426	1,322,283	SH	1,322,283	
BANKNORTH GROUP INC	COM	06646R10	83,041	2,439,504	SH	2,439,104	400
BANKRATE INC	COM	06646V10	2,294	115,150	SH	115,150	
BANKUNITED FINL CORP	CL A	06652B10	14,975	504,206	SH	504,206	
BANNER CORP	COM	06652V10	7,190	245,491	SH	245,491	
BANTA CORP	COM	06682110	30,984	669,337	SH	669,337	
BARCLAYS PLC	ADR	06738E20	3,138	86,824	SH	86,824	
BARD C R INC	COM	06738310	193,137	1,978,053	SH	1,978,053	
BARNES & NOBLE INC	COM	06777410	89,423	2,743,039	SH	2,742,839	200
BARNES GROUP INC	COM	06780610	6,412	229,904	SH	229,904	
BARR PHARMACEUTICALS	COM	06830610	55,256	1,203,827	SH	1,203,602	225
BARRA INC	COM	06831310	10,468	299,179	SH	299,179	
BARRICK GOLD CORP	COM	06790110	636	26,733	SH	26,633	100
BASSETT FURNITURE IN	COM	07020310	4,263	215,069	SH	214,429	640
BAUSCH & LOMB INC	COM	07170710	119,221	1,988,007	SH	1,988,007	
BAXTER INTL INC	COM	07181310	606,692	19,640,395	SH	19,640,395	
BAY VIEW CAP CORP DE	COM	07262L10	2,341	1,049,861	SH	1,049,861	
BAYER A G	SPONSORED	07273030	725	29,711	SH	29,711	
BB&T CORP	COM	05493710	478,819	13,564,267	SH	13,563,200	1,067
BEA SYS INC	COM	07332510	56,660	4,454,391	SH	4,450,631	3,760
BEAR STEARNS COS INC	COM	07390210	274,638	3,132,272	SH	3,132,272	
BEARINGPOINT INC	COM	07400210	16,459	1,535,334	SH	1,535,334	
BEASLEY BROADCAST GR	CL A	07401410	1,284	72,761	SH	72,761	
BEAZER HOMES USA INC	COM	07556Q10	24,704	233,250	SH	233,250	
BEBE STORES INC	COM	07557110	3,173	94,592	SH	94,592	
BECKMAN COULTER INC	COM	07581110	112,638	2,065,230	SH	2,065,030	200
BECTON DICKINSON & C	COM	07588710	566,292	11,680,934	SH	11,680,934	
BED BATH & BEYOND IN	COM	07589610	319,558	7,626,694	SH	7,626,694	
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	11,574	379,839	SH	379,839	
BEI TECHNOLOGIES INC	COM	05538P10	6,164	276,395	SH	276,395	
BEL FUSE INC	CL B	07734730	4,983	151,908	SH	151,908	
BEL FUSE INC	CL A	07734720	333	11,771	SH	11,771	
BELDEN INC	COM	07745910	8,272	436,072	SH	436,072	
BELLSOUTH CORP	COM	07986010	3,891,040	140,521,478	SH	140,520,538	940
BELO CORP	COM SER A	08055510	38,176	1,375,220	SH	1,374,820	400
BEMIS INC	COM	08143710	73,800	2,838,476	SH	2,838,476	
BENCHMARK ELECTRS IN	COM	08160H10	50,311	1,598,201	SH	1,598,201	
BENTLEY PHARMACEUTIC	COM	08265710	2,791	232,398	SH	232,398	
BERKLEY W R CORP	COM	08442310	56,767	1,423,438	SH	1,423,438	
BERKSHIRE HATHAWAY I	CL B	08467020	506,578	162,834	SH	162,834	
BERKSHIRE HILLS BANC	COM	08468010	3,389	97,096	SH	97,096	
BERRY PETE CO	CL A	08578910	9,457	346,660	SH	346,660	
BEST BUY INC	COM	08651610	443,982	8,584,341	SH	8,582,891	1,450
BEVERLY ENTERPRISES	COM NEW	08785130	10,554	1,649,008	SH	1,649,008	
BG PLC	ADR FIN IN	05543420	1,016	33,313	SH	33,313	
BHA GROUP HLDGS INC	COM	05544610	2,059	68,663	SH	68,663	
BHP BILLITON LTD	SPONSORED	08860610	1,421	75,649	SH	75,649	
BIG 5 SPORTING GOODS	COM	08915P10	5,851	231,830	SH	231,830	
BIG LOTS INC	COM	08930210	39,955	2,755,484	SH	2,755,484	
BIO RAD LABS INC	CL A	09057220	11,473	203,524	SH	203,524	

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BIOGEN IDEC INC	COM	09062X10	470,717	8,466,140	SH	8,466,140
BIOLASE TECHNOLOGY I	COM	09091110	5,960	340,562	SH	340,562
BIOMARIN PHARMACEUTI	COM	09061G10	8,570	1,139,686	SH	1,139,686
BIOMET INC	COM	09061310	266,083	6,936,473	SH	6,936,473
Page Total			9,038,119			

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
BIOPURE CORP	CL A	09065H10	791	507,367	SH	507,367	
BIOSITE INC	COM	09094510	8,163	255,321	SH	255,321	
BIOVAIL CORP	COM	09067J10	3,204	205,407	SH	205,407	
BIOVERIS CORP	COM	09067610	4,193	353,840	SH	353,840	
BISYS GROUP INC	COM	05547210	26,056	1,554,671	SH	1,554,671	
BJ SVCS CO	COM	05548210	189,805	4,386,516	SH	4,386,236	280
BJS WHOLESALE CLUB I	COM	05548J10	42,097	1,654,109	SH	1,654,109	
BKF CAP GROUP INC	COM	05548G10	907	35,153	SH	35,153	
BLACK & DECKER CORP	COM	09179710	185,741	3,262,043	SH	3,262,043	
BLACK BOX CORP DEL	COM	09182610	15,932	298,126	SH	298,126	
BLACK HILLS CORP	COM	09211310	21,620	678,381	SH	678,381	
BLACKROCK INC	CL A	09247X10	11,375	185,953	SH	185,953	
BLAIR CORP	COM	09282810	4,637	174,014	SH	174,014	
BLOCK H & R INC	COM	09367110	250,526	4,909,388	SH	4,909,388	
BLOCKBUSTER INC	CL A	09367910	6,929	395,960	SH	395,960	
BLOUNT INTL INC NEW	COM	09518010	539	53,884	SH	53,884	
BLUE COAT SYSTEMS IN	COM NEW	09534T50	631	11,781	SH	11,781	
BLUE RHINO CORP	COM	09581110	3,107	183,431	SH	183,431	
BLUEGREEN CORP	COM	09623110	395	30,500	SH	30,500	
BLYTH INC	COM	09643P10	16,243	497,188	SH	497,188	
BMC SOFTWARE INC	COM	05592110	219,528	11,229,079	SH	11,228,739	340
BOB EVANS FARMS INC	COM	09676110	23,742	734,355	SH	734,355	
BOC GROUP PLC	SPONSORED	05561760	385	11,617	SH	11,617	
BOCA RESORTS INC	CL A	09688T10	7,488	429,122	SH	429,122	
BOEING CO	COM	09702310	3,736,549	90,980,005	SH	90,979,565	440
BOISE CASCADE CORP	COM	09738310	100,613	2,903,684	SH	2,903,684	
BOK FINL CORP	COM NEW	05561Q20	8,580	209,274	SH	209,274	
BOMBAY CO INC	COM	09792410	4,497	572,883	SH	572,883	
BONE CARE INTL INC	COM	09807210	3,251	160,926	SH	160,926	
BON-TON STORES INC	COM	09776J10	239	15,506	SH	15,506	
BOOKHAM TECHNOLOGY P	SPONSORED	09856Q10	2,443	1,120,816	SH	1,120,816	
BORDERS GROUP INC	COM	09970910	36,282	1,528,319	SH	1,528,119	200
BORG WARNER INC	COM	09972410	35,208	415,045	SH	414,845	200
BORLAND SOFTWARE COR	COM	09984910	11,157	1,236,892	SH	1,236,892	
BOSTON BEER INC	CL A	10055710	2,787	151,300	SH	151,300	
BOSTON COMMUNICATION	COM	10058210	3,703	312,465	SH	312,465	
BOSTON PRIVATE FINL	COM	10111910	11,498	410,640	SH	410,640	
BOSTON PROPERTIES IN	COM	10112110	98,015	1,804,737	SH	1,804,737	
BOSTON SCIENTIFIC CO	COM	10113710	874,100	20,625,285	SH	20,624,885	400
BOTTOMLINE TECH DEL	COM	10138810	286	29,396	SH	29,396	
BOWATER INC	COM	10218310	34,689	795,061	SH	795,061	

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BOWNE & CO INC	COM	10304310	10,073	589,049	SH	589,049	
BOYD GAMING CORP	COM	10330410	19,440	849,281	SH	849,281	
BOYDS COLLECTION LTD	COM	10335410	842	335,432	SH	335,432	
BOYKIN LODGING CO	COM	10343010	5,236	564,272	SH	564,272	
BP PLC	SPONSORED	05562210	3,045,382	59,480,121	SH	59,476,091	4,030
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	723	23,967	SH	23,967	
BRADLEY PHARMACEUTIC	COM	10457610	5,439	216,022	SH	216,022	
BRADY CORP	CL A	10467410	13,078	343,436	SH	343,436	
BRANDYWINE RLTY TR	SH BEN INT	10536820	31,118	1,018,592	SH	1,018,592	
BRASCAN CORP	CL A LTD V	10549P60	789	19,605	SH	19,605	
BRASIL TELECOM PARTI	SPON ADR P	10553010	756	22,142	SH	22,142	
BRE PROPERTIES INC	CL A	05564E10	28,951	843,568	SH	843,568	
Page Total			9,169,760				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT	
						SHARED	OTHER
BRIGGS & STRATTON CO	COM	10904310	41,762	618,970	SH	618,970	
BRIGHAM EXPLORATION	COM	10917810	248	33,700	SH	33,700	
BRIGHT HORIZON FAMIL	COM	10919510	9,678	205,206	SH	205,206	
BRIGHTPOINT INC	COM NEW	10947340	868	56,574	SH	56,574	
BRINKER INTL INC	COM	10964110	56,381	1,486,441	SH	1,484,101	2,340
BRINKS CO	COM	10969610	35,867	1,300,474	SH	1,300,474	
BRISTOL MYERS SQUIBB	COM	11012210	1,238,105	51,098,005	SH	51,097,305	700
BRISTOL WEST HLDGS I	COM	11037M10	360	17,663	SH	17,663	
BRITISH AMERN TOB PL	SPONSORED	11044810	34,989	1,160,890	SH	1,160,890	
BRITISH SKY BROADCAST	SPONSORED	11101310	13,719	269,151	SH	268,321	830
BROADCOM CORP	CL A	11132010	287,052	7,358,431	SH	7,358,291	140
BROADVISION INC	COM NEW	11141260	2,414	393,170	SH	393,170	
BROCADE COMMUNICATIO	COM	11162110	17,425	2,624,302	SH	2,624,302	
BROOKFIELD HOMES COR	COM	11272310	15,629	445,395	SH	445,395	
BROOKFIELD PPTYS COR	COM	11290010	377	12,122	SH	12,122	
BROOKLINE BANCORP IN	COM	11373M10	15,940	999,379	SH	999,379	
BROOKS AUTOMATION IN	COM	11434010	19,190	912,065	SH	910,220	1,845
BROOKSTONE INC	COM	11453710	5,842	214,054	SH	214,054	
BROOKTROUT INC	COM	11458010	621	31,289	SH	31,289	
BROWN & BROWN INC	COM	11523610	37,389	964,616	SH	964,616	
BROWN FORMAN CORP	CL B	11563720	119,680	2,511,122	SH	2,511,122	
BROWN SHOE INC NEW	COM	11573610	12,799	351,325	SH	351,325	
BROWN TOM INC	COM NEW	11566020	23,644	628,833	SH	628,833	
BRT RLTY TR	SH BEN INT	05564530	1,578	66,132	SH	66,132	
BRUKER BIOSCIENCES C	COM	11679410	1,989	397,098	SH	397,098	
BRUNSWICK CORP	COM	11704310	111,718	2,736,171	SH	2,736,171	
BRUSH ENGINEERED MAT	COM	11742110	4,588	226,347	SH	226,347	
BRYN MAWR BK CORP	COM	11766510	2,595	113,297	SH	113,297	
BSB BANCORP	COM	05565210	5,691	148,132	SH	148,132	
BT GROUP PLC	ADR	05577E10	1,032	30,908	SH	30,908	
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,361	31,500	SH	31,500	
BUCKEYE TECHNOLOGIES	COM	11825510	4,798	463,161	SH	463,161	
BUCKLE INC	COM	11844010	4,126	142,465	SH	142,465	

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BUILDING MATLS HLDG	COM	12011310	3,500	200,372	SH	200,372	
BUNGE LIMITED	COM	G1696210	9,226	229,378	SH	229,378	
BURLINGTON COAT FACT	COM	12157910	8,099	409,037	SH	409,037	
BURLINGTON NORTHN SA	COM	12189T10	392,272	12,453,069	SH	12,450,669	2,400
BURLINGTON RES INC	COM	12201410	363,083	5,706,159	SH	5,703,809	2,350
BUTLER MFG CO DEL	COM	12365510	579	25,781	SH	25,781	
C & F FINL CORP	COM	12466Q10	1,998	49,028	SH	49,028	
C COR NET CORP	COM	12501010	9,086	648,061	SH	648,061	
C D I CORP	COM	12507110	7,865	243,656	SH	243,656	
C D W CORP	COM	12512N10	82,417	1,219,008	SH	1,218,808	200
C H ROBINSON WORLDWI	COM	12541W10	46,113	1,111,156	SH	1,110,956	200
C&D TECHNOLOGIES INC	COM	12466110	6,528	390,641	SH	390,641	
CABLE & WIRELESS PUB	SPONSORED	12683020	309	43,404	SH	43,404	
CABLE DESIGN TECHNOL	COM	12692410	7,981	841,930	SH	841,930	
CABLEVISION SYS CORP	CL A NY CA	12686C10	27,459	1,200,134	SH	1,200,133	1
CABOT CORP	COM	12705510	271,284	8,270,858	SH	8,270,733	125
CABOT MICROELECTRONI	COM	12709P10	18,005	427,379	SH	427,224	155
CABOT OIL & GAS CORP	COM	12709710	25,932	848,558	SH	848,558	
CACI INTL INC	CL A	12719030	31,656	736,194	SH	736,194	
CADBURY SCHWEPPE PL	ADR	12720930	808	25,135	SH	25,135	
Page Total			3,443,655				

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						SHARED	OTHER
CADENCE DESIGN SYSTE	COM	12738710	97,313	6,601,952	SH	6,600,552	1,400
CADMUS COMMUNICATION	COM	12758710	473	35,415	SH	35,415	
CAESARS ENTMT INC	COM	12768710	87,861	6,737,795	SH	6,737,795	
CAL DIVE INTL INC	COM	12791410	15,645	606,390	SH	606,390	
CALGON CARBON CORP	COM	12960310	4,585	595,512	SH	595,512	
CALIFORNIA FIRST NTN	COM	13022210	261	20,020	SH	20,020	
CALIFORNIA MICRO DEV	COM	13043910	327	24,400	SH	24,400	
CALIFORNIA PIZZA KIT	COM	13054D10	5,710	285,481	SH	285,481	
CALIFORNIA WTR SVC G	COM	13078810	7,506	265,312	SH	265,312	
CALLAWAY GOLF CO	COM	13119310	27,588	1,453,553	SH	1,453,553	
CALPINE CORP	COM	13134710	50,005	10,707,670	SH	10,707,670	
CAMBREX CORP	COM	13201110	9,427	350,446	SH	350,446	
CAMCO FINL CORP	COM	13261810	2,197	133,948	SH	133,948	
CAMDEN NATL CORP	COM	13303410	4,407	137,924	SH	137,924	
CAMDEN PPTY TR	SH BEN INT	13313110	38,271	851,413	SH	851,413	
CAMPBELL SOUP CO	COM	13442910	262,405	9,622,479	SH	9,622,479	
CANADIAN NATL RY CO	COM	13637510	700	17,791	SH	17,791	
CANADIAN PAC RY LTD	COM	13645T10	489	20,223	SH	20,223	
CANDELA CORP	COM	13690710	3,918	284,944	SH	284,944	
CANON INC	ADR	13800630	2,149	41,493	SH	41,493	
CANTEL MEDICAL CORP	COM	13809810	1,815	101,474	SH	101,474	
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	30,709	869,707	SH	869,707	
CAPITAL CITY BK GROU	COM	13967410	6,104	147,982	SH	147,982	
CAPITAL CORP OF THE	COM	14006510	3,097	79,158	SH	79,158	
CAPITAL ONE FINL COR	COM	14040H10	512,497	6,794,343	SH	6,794,183	160

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CAPITAL SOUTHWEST CO	COM	14050110	1,706	22,600	SH	22,600	
CAPITALSOURCE INC	COM	14055X10	594	26,440	SH	26,440	
CAPITOL BANCORP LTD	COM	14056D10	4,547	167,791	SH	167,791	
CAPITOL FED FINL	COM	14057C10	10,896	303,515	SH	303,515	
CAPSTEAD MTG CORP	COM NO PAR	14067E50	3,050	165,307	SH	165,307	
CAPTARIS INC	COM	14071N10	203	36,928	SH	36,928	
CAPTIVA SOFTWARE COR	COM	14073T10	267	19,260	SH	19,260	
CARAUSTAR INDS INC	COM	14090910	5,763	494,716	SH	494,716	
CARBO CERAMICS INC	COM	14078110	15,202	241,491	SH	241,491	
CARDIAC SCIENCE INC	COM NEW	14141020	4,119	946,990	SH	946,990	
CARDINAL HEALTH INC	COM	14149Y10	852,738	12,376,454	SH	12,372,484	3,970
CARDIODYNAMICS INTL	COM	14159710	3,650	577,467	SH	577,467	
CAREER EDUCATION COR	COM	14166510	77,502	1,370,507	SH	1,370,507	
CAREMARK RX INC	COM	14170510	363,864	10,943,285	SH	10,942,860	425
CARLISLE COS INC	COM	14233910	26,688	471,104	SH	471,104	
CARMAX INC	COM	14313010	44,871	1,536,682	SH	1,536,342	340
CARMIKE CINEMAS INC	COM	14343640	1,628	43,794	SH	43,794	
CARNIVAL CORP	PAIRED CTF	14365830	524,406	11,676,830	SH	11,672,300	4,530
CARPENTER TECHNOLOGY	COM	14428510	15,817	481,061	SH	481,061	
CARRAMERICA RLTY COR	COM	14441810	37,416	1,103,728	SH	1,103,728	
CARREKER CORP	COM	14443310	421	53,149	SH	53,149	
CARRIAGE SVCS INC	COM	14390510	275	55,400	SH	55,400	
CARRIER ACCESS CORP	COM	14446010	279	22,723	SH	22,723	
CARRINGTON LABS INC	COM	14452510	222	52,300	SH	52,300	
CARTER INC	COM	14622910	3,103	108,536	SH	107,356	1,180
CASCADE BANCORP	COM	14715410	4,672	201,745	SH	201,745	
CASCADE CORP	COM	14719510	4,089	201,424	SH	201,424	
CASCADE NAT GAS CORP	COM	14733910	4,291	196,933	SH	196,233	700
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
CASELLA WASTE SYS IN	CL A	14744810	3,595	247,275	SH	247,275	
CASEYS GEN STORES IN	COM	14752810	12,585	791,509	SH	790,769	740
CASH AMER INTL INC	COM	14754D10	11,679	506,671	SH	506,671	
CASUAL MALE RETAIL G	COM	14871110	5,278	510,488	SH	510,488	
CATALINA MARKETING C	COM	14886710	16,474	849,593	SH	849,593	
CATAPULT COMMUNICATI	COM	14901610	1,813	101,489	SH	101,489	
CATELLUS DEV CORP NE	COM	14911310	28,750	1,105,333	SH	1,105,333	
CATERPILLAR INC DEL	COM	14912310	1,106,250	13,990,766	SH	13,990,546	220
CATHAY GENERAL BANCO	COM	14915010	23,685	359,849	SH	359,849	
CATO CORP NEW	CL A	14920510	6,860	341,648	SH	341,648	
CAVALIER HOMES INC	COM	14950710	262	49,900	SH	49,900	
CAVALRY BANCORP INC	COM	14954710	1,429	84,836	SH	84,836	
CB BANCSHARES INC HA	COM	12478510	5,158	73,784	SH	73,784	
CBL & ASSOC PPTYS IN	COM	12483010	26,119	425,801	SH	425,801	
CBRL GROUP INC	COM	12489V10	72,313	1,824,246	SH	1,824,046	200
CCBT FINL COS INC	COM	12500Q10	5,878	159,515	SH	159,515	
CCC INFORMATION SVCS	COM	12487Q10	4,151	229,189	SH	229,189	

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CCF HLDG CO	COM	12487X10	305	11,250	SH	11,250	
CDN IMPERIAL BK OF C	COM	13606910	1,019	19,605	SH	19,605	
CEC ENTMT INC	COM	12513710	25,405	732,141	SH	732,141	
CEDAR FAIR L P	DEPOSITRY	15018510	1,988	56,862	SH	56,862	
CEDAR SHOPPING CTRS	COM NEW	15060220	253	17,800	SH	17,800	
CELANESE AG	ORD	D1497A10	20,146	496,211	SH	496,211	
CELESTICA INC	SUB VTG SH	15101Q10	2,969	181,023	SH	181,023	
CELGENE CORP	COM	15102010	39,805	835,372	SH	835,372	
CELL GENESYS INC	COM	15092110	7,464	619,913	SH	619,913	
CELL THERAPEUTICS IN	COM	15093410	5,337	630,896	SH	630,896	
CELLSTAR CORP	COM NEW	15092520	241	22,950	SH	22,950	
CELLTECH GROUP PLC	SPONSORED	15115810	3,664	212,549	SH	211,049	1,500
CEMEX S A	SPON ADR 5	15129088	3,743	125,526	SH	125,526	
CENDANT CORP	COM	15131310	676,116	27,721,033	SH	27,720,468	565
CENTENE CORP DEL	COM	15135B10	9,853	322,104	SH	322,104	
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	1,665	245,176	SH	245,176	
CENTER BANCORP INC	COM	15140810	1,912	120,277	SH	120,277	
CENTER FINL CORP CAL	COM	15146E10	2,134	133,946	SH	133,946	
CENTERPOINT ENERGY I	COM	15189T10	101,162	8,850,554	SH	8,850,554	
CENTERPOINT PPTYS TR	COM	15189510	38,498	466,648	SH	466,648	
CENTEX CORP	COM	15231210	229,011	4,236,243	SH	4,236,243	
CENTILLIUM COMMUNICA	COM	15231910	2,438	539,288	SH	539,288	
CENTRAL COAST BANCOR	COM	15314510	2,515	136,922	SH	136,922	
CENTRAL EUROPEAN DIS	COM	15343510	3,976	122,780	SH	122,780	
CENTRAL GARDEN & PET	COM	15352710	9,639	267,746	SH	267,746	
CENTRAL PAC FINL COR	COM	15476010	8,661	290,745	SH	290,745	
CENTRAL PKG CORP	COM	15478510	6,748	336,077	SH	335,557	520
CENTRAL VT PUB SVC C	COM	15577110	6,782	301,401	SH	300,761	640
CENTURY ALUM CO	COM	15643110	13,368	473,537	SH	473,537	
CENTURY BANCORP INC	CL A NON V	15643210	1,776	53,680	SH	53,680	
CENTURY BUSINESS SVC	COM	15649010	5,902	1,202,129	SH	1,202,129	
CENTURYTEL INC	COM	15670010	105,387	3,833,645	SH	3,833,465	180
CEPHALON INC	COM	15670810	41,624	726,035	SH	725,325	710
CEPHEID	COM	15670R10	5,535	594,549	SH	594,549	
CERADYNE INC	COM	15671010	5,042	139,481	SH	139,481	
CERES GROUP INC	COM	15677210	232	32,860	SH	32,860	
Page Total			2,724,596				

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						SHARED	OTHER
CERIDIAN CORP NEW	COM	15677910	41,338	2,097,286	SH	2,096,986	300
CERNER CORP	COM	15678210	26,496	587,492	SH	587,492	
CERTEGY INC	COM	15688010	35,257	1,006,769	SH	1,006,509	260
CERUS CORP	COM	15708510	8,151	2,390,242	SH	2,390,242	
CEVA INC	COM	15721010	2,192	231,205	SH	231,205	
CFS BANCORP INC	COM	12525D10	2,676	181,563	SH	181,563	
CH ENERGY GROUP INC	COM	12541M10	12,743	259,582	SH	259,582	
CHAMPION ENTERPRISES	COM	15849610	12,888	1,215,842	SH	1,215,842	
CHARLES RIV LABS INT	COM	15986410	39,512	922,110	SH	922,110	

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CHARLES RIVER ASSOCI	COM	15985210	4,444	135,623	SH	135,623	
CHARLOTTE RUSSE HLDG	COM	16104810	3,719	203,237	SH	203,237	
CHARMING SHOPPES INC	COM	16113310	14,281	1,833,238	SH	1,833,238	
CHARTER COMMUNICATIO	CL A	16117M10	20,444	4,331,427	SH	4,331,427	
CHARTER FINL CORP WE	COM	16122M10	3,028	76,901	SH	76,901	
CHARTER ONE FINL INC	COM	16090310	212,541	6,010,776	SH	6,010,523	253
CHARTERMAC	SH BEN INT	16090810	17,086	689,499	SH	689,499	
CHATTEM INC	COM	16245610	7,581	295,307	SH	295,307	
CHECK POINT SOFTWARE	ORD	M2246510	2,431	106,879	SH	106,879	
CHECKERS DRIVE-IN RE	COM NEW	16280930	733	60,300	SH	60,300	
CHECKFREE CORP NEW	COM	16281310	77,673	2,636,543	SH	2,636,383	160
CHECKPOINT SYS INC	COM	16282510	17,943	949,350	SH	949,350	
CHEESECAKE FACTORY I	COM	16307210	34,720	753,136	SH	753,136	
CHELSEA PPTY GROUP I	COM	16342110	53,646	852,328	SH	852,328	
CHEMICAL FINL CORP	COM	16373110	14,310	399,602	SH	399,602	
CHEROKEE INC DEL NEW	COM	16444H10	2,348	100,117	SH	100,117	
CHESAPEAKE CORP	COM	16515910	6,172	258,578	SH	258,578	
CHESAPEAKE ENERGY CO	COM	16516710	27,490	2,051,525	SH	2,051,525	
CHESAPEAKE UTILS COR	COM	16530310	2,480	96,815	SH	96,815	
CHEVRONTXACO CORP	COM	16676410	3,417,828	38,936,300	SH	38,935,849	451
CHICAGO MERCANTILE H	CL A	16776010	8,222	84,993	SH	84,993	
CHICAGO PIZZA & BREW	COM	16788910	2,243	171,578	SH	171,578	
CHICOS FAS INC	COM	16861510	56,382	1,215,140	SH	1,213,340	1,800
CHILDRENS PL RETAIL	COM	16890510	8,586	277,234	SH	277,234	
CHIPPAC INC	CL A	16965710	7,198	909,997	SH	909,997	
CHIQUITA BRANDS INTL	COM	17003280	15,930	764,011	SH	764,011	
CHIRON CORP	COM	17004010	179,840	4,086,346	SH	4,086,086	260
CHITTENDEN CORP	COM	17022810	24,822	752,173	SH	752,173	
CHOICE HOTELS INTL I	COM	16990510	26,455	591,303	SH	591,303	
CHOICEPOINT INC	COM	17038810	47,589	1,251,352	SH	1,251,219	133
CHOLESTECH CORP	COM	17039310	1,781	202,362	SH	202,362	
CHORDIANT SOFTWARE I	COM	17040410	247	47,112	SH	47,112	
CHRISTOPHER & BANKS	COM	17104610	14,918	706,657	SH	706,657	
CHRONIMED INC	COM	17116410	1,483	190,880	SH	190,880	
CHUBB CORP	COM	17123210	346,503	4,982,786	SH	4,982,686	100
CHURCH & DWIGHT INC	COM	17134010	25,017	577,625	SH	577,625	
CHURCHILL DOWNS INC	COM	17148410	5,114	131,878	SH	131,878	
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	5,732	166,680	SH	166,680	
CIBER INC	COM	17163B10	10,192	926,541	SH	925,541	1,000
CIENA CORP	COM	17177910	60,705	12,214,350	SH	12,213,690	660
CIGNA CORP	COM	12550910	222,438	3,768,851	SH	3,768,701	150
CIMA LABS INC	COM	17179610	7,781	247,556	SH	247,556	
CIMAREX ENERGY CO	COM	17179810	20,848	721,372	SH	721,213	159
CINCINNATI BELL INC	COM	17187110	17,591	4,321,993	SH	4,321,993	
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						SHARED	OTHER
CINCINNATI FINL CORP	COM	17206210	221,766	5,103,943	SH	5,103,943	

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CINERGY CORP	COM	17247410	214,268	5,240,118	SH	5,240,118	
CINTAS CORP	COM	17290810	175,872	4,043,953	SH	4,043,853	100
CIPHERGEN BIOSYSTEMS	COM	17252Y10	3,081	366,776	SH	366,776	
CIRCOR INTL INC	COM	17273K10	4,649	205,690	SH	205,690	
CIRCUIT CITY STORE I	COM	17273710	55,634	4,923,338	SH	4,923,338	
CIRRUS LOGIC INC	COM	17275510	9,520	1,255,974	SH	1,255,974	
CISCO SYS INC	COM	17275R10	4,612,359	195,687,692	SH	195,671,152	16,540 1
CIT GROUP INC	COM	12558110	88,483	2,325,445	SH	2,325,445	
CITADEL BROADCASTING	COM	17285T10	363	20,800	SH	20,800	
CITIGROUP INC	COM	17296710	13,040,118	252,226,654	SH	252,213,402	13,252 1
CITIZENS BKG CORP MI	COM	17442010	24,541	752,112	SH	752,112	
CITIZENS COMMUNICATI	COM	17453B10	91,259	7,052,437	SH	7,051,893	544
CITIZENS FIRST BANCO	COM	17461R10	3,656	151,019	SH	151,019	
CITIZENS INC	CL A	17474010	3,670	492,571	SH	492,571	
CITIZENS SOUTH BKG C	COM	17668210	2,015	146,883	SH	146,883	
CITRIX SYS INC	COM	17737610	123,461	5,710,482	SH	5,710,482	
CITY BK LYNNWOOD WAS	COM	17770A10	4,579	133,491	SH	133,491	
CITY HLDG CO	COM	17783510	11,118	321,420	SH	321,420	
CITY NATL CORP	COM	17856610	35,232	588,188	SH	588,188	
CKE RESTAURANTS INC	COM	12561E10	7,988	806,909	SH	806,909	
CLAIRES STORES INC	COM	17958410	38,093	1,827,884	SH	1,827,484	400
CLARCOR INC	COM	17989510	25,029	566,901	SH	566,461	440
CLARK INC	COM	18145710	4,279	251,705	SH	251,705	
CLEAN HARBORS INC	COM	18449610	752	101,443	SH	101,443	
CLEAR CHANNEL COMMUN	COM	18450210	706,226	16,675,934	SH	16,670,234	5,700
CLECO CORP NEW	COM	12561W10	20,351	1,069,415	SH	1,069,415	
CLEVELAND CLIFFS INC	COM	18589610	13,468	205,838	SH	205,838	
CLOROX CO DEL	COM	18905410	255,676	5,227,482	SH	5,227,482	
CLOSURE MED CORP	COM	18909310	3,883	141,204	SH	141,204	
CMGI INC	COM	12575010	15,366	6,271,904	SH	6,271,904	
CMS ENERGY CORP	COM	12589610	53,723	6,002,599	SH	6,002,599	
CNA FINL CORP	COM	12611710	19,480	706,835	SH	706,835	
CNA SURETY CORP	COM	12612L10	3,057	276,663	SH	276,663	
CNB FINL CORP PA	COM	12612810	2,288	52,602	SH	52,602	
CNET NETWORKS INC	COM	12613R10	19,202	1,857,104	SH	1,857,104	
CNF INC	COM	12612W10	35,136	1,045,715	SH	1,045,615	100
COACH INC	COM	18975410	121,588	2,966,287	SH	2,965,651	636
COACHMEN INDS INC	COM	18987310	3,828	229,478	SH	229,478	
COASTAL BANCORP INC	COM	19041P10	2,749	66,489	SH	66,489	
COASTAL FINL CORP DE	COM	19046E10	2,920	179,706	SH	179,706	
COBIZ INC	COM	19089710	2,542	124,446	SH	124,446	
COCA COLA BOTTLING C	COM	19109810	4,909	96,154	SH	95,954	200
COCA COLA CO	COM	19121610	3,518,535	69,950,998	SH	69,944,223	6,775
COCA COLA ENTERPRISE	COM	19121910	237,000	9,805,535	SH	9,805,335	200
COCA-COLA FEMSA S A	SPON ADR R	19124110	3,260	135,332	SH	135,332	
COEUR D ALENE MINES	COM	19210810	24,993	3,570,404	SH	3,570,404	
COGNEX CORP	COM	19242210	22,605	679,837	SH	679,677	160
COGNIZANT TECHNOLOGY	CL A	19244610	37,960	838,886	SH	838,886	
COGNOS INC	COM	19244C10	353	11,380	SH	11,380	
COHERENT INC	COM	19247910	13,282	505,204	SH	505,204	
COHU INC	COM	19257610	7,342	391,144	SH	391,144	
COINSTAR INC	COM	19259P30	6,459	409,050	SH	409,050	
Page Total			23,959,966				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
COLDWATER CREEK INC	COM	19306810	4,215	197,686	SH	197,686	
COLE KENNETH PRODTNS	CL A	19329410	4,376	128,343	SH	128,343	
COLE NATIONAL CORP N	CL A	19329010	4,187	189,698	SH	189,698	
COLGATE PALMOLIVE CO	COM	19416210	811,688	14,731,181	SH	14,727,431	3,750
COLLAGENEX PHARMACEU	COM	19419B10	3,853	289,276	SH	289,276	
COLLINS & AIKMAN COR	COM NEW	19483020	3,380	614,523	SH	614,521	2
COLONIAL BANCGROUP I	COM	19549330	33,450	1,808,109	SH	1,808,109	
COLONIAL PPTYS TR	COM SH BEN	19587210	20,067	491,849	SH	491,849	
COLUMBIA BANCORP	COM	19722710	2,982	96,129	SH	96,129	
COLUMBIA BANCORP ORE	COM	19723110	1,999	121,886	SH	121,886	
COLUMBIA BKG SYS INC	COM	19723610	6,392	228,446	SH	228,446	
COLUMBIA LABS INC	COM	19777910	2,632	531,714	SH	531,714	
COLUMBIA SPORTSWEAR	COM	19851610	9,285	167,664	SH	167,664	
COMCAST CORP NEW	CL A	20030N10	1,919,552	66,743,821	SH	66,742,936	885
COMCAST CORP NEW	CL A SPL	20030N20	44,962	1,614,417	SH	1,614,417	
COMERICA INC	COM	20034010	252,228	4,643,376	SH	4,643,376	
COMFORT SYS USA INC	COM	19990810	348	48,205	SH	48,205	
COMMERCE BANCORP INC	COM	20051910	68,981	1,047,064	SH	1,046,144	920
COMMERCE BANCSHARES	COM	20052510	34,740	728,144	SH	728,144	
COMMERCE GROUP INC M	COM	20064110	20,349	423,940	SH	423,940	
COMMERCIAL BANKSHARE	COM	20160710	1,742	64,166	SH	64,166	
COMMERCIAL CAP BANCO	COM	20162L10	3,988	173,975	SH	173,975	
COMMERCIAL FEDERAL C	COM	20164710	31,634	1,146,153	SH	1,146,153	
COMMERCIAL METALS CO	COM	20172310	16,048	504,017	SH	504,017	
COMMERCIAL NET LEASE	COM	20221810	16,301	825,346	SH	825,346	
COMMONWEALTH TEL ENT	COM	20334910	20,099	490,097	SH	490,097	
COMMSCOPE INC	COM	20337210	20,435	1,227,346	SH	1,227,346	
COMMUNITY BK NORTHN	COM	20356610	1,222	71,879	SH	71,879	
COMMUNITY BK SYS INC	COM	20360710	13,055	282,081	SH	282,081	
COMMUNITY BKS INC MI	COM	20362810	6,126	196,355	SH	196,355	
COMMUNITY FIRST BANK	COM	20390210	23,298	724,906	SH	724,906	
COMMUNITY HEALTH SYS	COM	20366810	26,078	937,053	SH	936,268	785
COMMUNITY TR BANCORP	COM	20414910	7,859	238,155	SH	238,155	
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	8,070	403,486	SH	403,486	
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	484	14,901	SH	14,901	
COMPANHIA ENERGETICA	SP ADR N-V	20440960	1,467	84,083	SH	84,083	
COMPANHIA SIDERURGIC	SPONSORED	20440W10	2,973	43,590	SH	43,590	
COMPANHIA VALE DO RI	SPON ADR P	20441210	13,683	292,057	SH	292,057	
COMPASS BANCSHARES I	COM	20449H10	75,442	1,819,202	SH	1,818,802	400
COMPUCOM SYS INC	COM	20478010	2,128	387,652	SH	387,652	
COMPUCREDIT CORP	COM	20478N10	7,419	350,964	SH	350,964	
COMPUTER ASSOC INTL	COM	20491210	408,177	15,196,449	SH	15,196,089	360
COMPUTER HORIZONS CO	COM	20590810	2,022	470,299	SH	470,299	
COMPUTER NETWORK TEC	COM	20492510	4,203	524,056	SH	524,056	
COMPUTER PROGRAMS &	COM	20530610	1,900	99,996	SH	99,996	
COMPUTER SCIENCES CO	COM	20536310	197,936	4,907,907	SH	4,907,907	
COMPUWARE CORP	COM	20563810	76,784	10,362,258	SH	10,362,258	
COMSTOCK RES INC	COM NEW	20576820	13,995	704,333	SH	704,333	
COMTECH TELECOMMUNIC	COM NEW	20582620	5,804	250,189	SH	250,189	
CONVERSE TECHNOLOGY	COM PAR \$0	20586240	86,721	4,780,641	SH	4,780,201	440
CONAGRA FOODS INC	COM	20588710	928,931	34,481,475	SH	34,481,175	300
CONCEPTUS INC	COM	20601610	3,770	314,964	SH	314,964	
CONCORD CAMERA CORP	COM	20615610	2,675	425,930	SH	425,930	
Page Total			5,282,136				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
CONCORD COMMUNICATIO	COM	20618610	4,560	311,661	SH	311,661	
CONCUR TECHNOLOGIES	COM	20670810	4,535	404,867	SH	404,867	
CONCURRENT COMPUTER	COM	20671020	3,744	1,085,305	SH	1,085,305	
CONEXANT SYSTEMS INC	COM	20714210	44,743	7,299,041	SH	7,299,041	
CONMED CORP	COM	20741010	15,491	524,398	SH	524,398	
CONNECTICUT BANCSHAR	COM	20754010	9,813	188,746	SH	188,746	
CONNECTICUT WTR SVC	COM	20779710	3,708	130,525	SH	130,525	
CONNETICS CORP	COM	20819210	10,944	497,007	SH	497,007	
CONOCOPHILLIPS	COM	20825C10	1,305,367	18,698,847	SH	18,698,500	347
CONSECO INC	COM NEW	20846488	5,670	244,814	SH	244,814	
CONSOL ENERGY INC	COM	20854P10	8,484	316,571	SH	316,571	
CONSOLIDATED EDISON	COM	20911510	283,933	6,438,385	SH	6,438,385	
CONSOLIDATED GRAPHIC	COM	20934110	18,366	477,665	SH	477,665	
CONSOLIDATED TOMOKA	COM	21022610	3,669	98,838	SH	98,838	
CONSTELLATION BRANDS	CL A	21036P10	45,402	1,414,397	SH	1,414,397	
CONSTELLATION ENERGY	COM	21037110	204,065	5,108,016	SH	5,108,016	
CONTINENTAL AIRLS IN	CL B	21079530	16,042	1,280,320	SH	1,280,320	
CONVERA CORP	CL A	21191910	581	162,737	SH	162,737	
CONVERGYS CORP	COM	21248510	91,351	6,009,926	SH	6,009,926	
COOPER CAMERON CORP	COM	21664010	33,036	749,968	SH	749,968	
COOPER COS INC	COM NEW	21664840	33,265	616,011	SH	616,011	
COOPER INDS LTD	CL A	G2418210	122,432	2,141,170	SH	2,141,170	
COOPER TIRE & RUBR C	COM	21683110	44,607	2,213,741	SH	2,213,741	
COORS ADOLPH CO	CL B	21701610	80,944	1,165,505	SH	1,165,505	
COPART INC	COM	21720410	36,995	1,702,468	SH	1,702,468	
CORE LABORATORIES N	COM	N2271710	308	14,525	SH	14,525	
CORINTHIAN COLLEGES	COM	21886810	41,585	1,259,765	SH	1,259,365	400
CORIXA CORP	COM	21887F10	5,310	829,663	SH	829,663	
CORN PRODS INTL INC	COM	21902310	34,524	863,106	SH	862,856	250
CORNELL COMPANIES IN	COM	21914110	2,510	216,898	SH	216,898	
CORNERSTONE RLTY INC	COM	21922V10	12,211	1,305,953	SH	1,305,953	
CORNING INC	COM	21935010	374,352	33,484,094	SH	33,484,094	
CORPORATE EXECUTIVE	COM	21988R10	22,250	473,413	SH	473,413	
CORPORATE OFFICE PPT	SH BEN INT	22002T10	27,005	1,080,192	SH	1,080,192	
CORRECTIONAL PPTYS T	COM	22025E10	5,297	171,987	SH	171,987	
CORRECTIONS CORP AME	COM NEW	22025Y40	22,493	631,813	SH	631,813	
CORUS BANKSHARES INC	COM	22087310	15,908	394,830	SH	394,830	
CORVEL CORP	COM	22100610	4,049	111,848	SH	111,848	
CORVIS CORP	COM	22100910	11,183	5,824,707	SH	5,824,707	
COST PLUS INC CALIF	COM	22148510	17,101	409,616	SH	409,616	
COSTAR GROUP INC	COM	22160N10	9,240	250,620	SH	250,620	
COSTCO WHSL CORP NEW	COM	22160K10	440,597	11,714,902	SH	11,714,802	100
COTT CORP QUE	COM	22163N10	2,746	93,422	SH	92,022	1,400
COUNTRYWIDE FINANCIA	COM	22237210	440,097	4,589,126	SH	4,589,126	
COURIER CORP	COM	22266010	4,395	97,912	SH	97,912	
COUSINS PPTYS INC	COM	22279510	23,434	714,676	SH	714,676	
COVANCE INC	COM	22281610	47,210	1,370,790	SH	1,368,890	1,900

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COVANSYS CORP	COM	22281W10	401	34,529 SH	34,529	
COVENANT TRANS INC	CL A	22284P10	2,258	125,256 SH	125,256	
COVENTRY HEALTH CARE	COM	22286210	78,536	1,855,336 SH	1,855,126	210
COX COMMUNICATIONS I	CL A	22404410	132,398	4,189,813 SH	4,183,613	6,200
COX RADIO INC	CL A	22405110	8,966	420,956 SH	420,956	
CPI CORP	COM	12590210	2,836	149,050 SH	149,050	
Page Total			4,220,949			

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
CRANE CO	COM	22439910	48,536	1,470,782 SH		1,470,782	
CRAWFORD & CO	CL B	22463310	1,402	275,981 SH		275,981	
CRAY INC	COM	22522310	7,696	1,160,727 SH		1,160,727	
CREDENCE SYS CORP	COM	22530210	18,899	1,590,844 SH		1,590,844	
CREDIT ACCEP CORP MI	COM	22531010	5,034	265,083 SH		265,083	
CREDIT SUISSE GROUP	SPONSORED	22540110	1,974	56,723 SH		56,723	
CREE INC	COM	22544710	22,369	1,006,252 SH		1,006,252	
CRESCENT REAL ESTATE	COM	22575610	30,504	1,697,472 SH		1,697,472	
CRH PLC	ADR	12626K20	24,490	1,192,286 SH		1,189,286	3,000
CRIIMI MAE INC	COM NEW	22660350	2,675	239,925 SH		239,925	
CROMPTON CORP	COM	22711610	35,646	5,587,069 SH		5,587,069	
CROSS CTRY HEALTHCAR	COM	22748310	6,270	376,358 SH		376,358	
CROSS TIMBERS RTY TR	TR UNIT	22757R10	404	14,259 SH		14,259	
CROWN CASTLE INTL CO	COM	22822710	13,893	1,100,009 SH		1,100,009	
CROWN HOLDINGS INC	COM	22836810	27,661	2,967,895 SH		2,967,895	
CROWN MEDIA HLDGS IN	CL A	22841110	2,667	329,713 SH		329,713	
CRYOLIFE INC	COM	22890310	1,665	279,868 SH		279,868	
CSG SYS INTL INC	COM	12634910	19,556	1,138,308 SH		1,138,308	
CSK AUTO CORP	COM	12596510	17,272	953,726 SH		953,726	
CSS INDS INC	COM	12590610	5,019	150,950 SH		150,950	
CSX CORP	COM	12640810	171,066	5,647,607 SH		5,647,607	
CT COMMUNICATIONS IN	COM NEW	12642640	3,918	282,852 SH		282,852	
CTI MOLECULAR IMAGIN	COM	22943D10	6,399	438,560 SH		438,560	
CTS CORP	COM	12650110	8,051	617,416 SH		617,416	
CUBIC CORP	COM	22966910	9,378	360,691 SH		360,691	
CUBIST PHARMACEUTICA	COM	22967810	5,815	632,783 SH		632,783	
CULLEN FROST BANKERS	COM	22989910	29,149	681,691 SH		681,691	
CUMMINS INC	COM	23102110	60,073	1,027,773 SH		1,027,773	
CUMULUS MEDIA INC	CL A	23108210	18,088	904,863 SH		901,078	3,785
CUNO INC	COM	12658310	13,165	293,983 SH		293,983	
CURAGEN CORP	COM	23126R10	6,723	1,077,452 SH		1,077,452	
CURATIVE HEALTH SRVC	COM	23126W10	2,183	162,944 SH		162,944	
CURTISS WRIGHT CORP	COM	23156110	13,768	293,753 SH		293,753	
CV THERAPEUTICS INC	COM	12666710	8,685	574,030 SH		574,030	
CVB FINL CORP	COM	12660010	12,894	621,121 SH		621,121	
CVS CORP	COM	12665010	371,389	10,520,921 SH		10,520,921	
CYBERGUARD CORP	COM	23191010	1,514	153,756 SH		153,756	
CYBERONICS INC	COM	23251P10	8,393	350,429 SH		350,429	
CYBEROPTICS CORP	COM	23251710	342	18,950 SH		18,950	

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CYMER INC	COM	23257210	28,974	750,428	SH	750,428	
CYPRESS SEMICONDUCTO	COM	23280610	39,164	1,913,222	SH	1,913,222	
CYTEC INDS INC	COM	23282010	22,463	631,502	SH	631,502	
CYTYC CORP	COM	23294610	52,203	2,346,220	SH	2,346,220	
D & E COMMUNICATIONS	COM	23286010	2,997	212,829	SH	212,829	
D & K HEALTHCARE RES	COM	23286110	2,352	229,429	SH	229,429	
D R HORTON INC	COM	23331A10	95,492	2,695,234	SH	2,694,844	390
DADE BEHRING HLDGS I	COM	23342J20	52,802	1,187,103	SH	1,187,103	
DAIMLERCHRYSLER AG	ORD	D1668R12	1,857	44,499	SH	44,499	
DAKTRONICS INC	COM	23426410	5,910	261,867	SH	261,867	
DANA CORP	COM	23581110	70,964	3,573,195	SH	3,573,195	
DANAHER CORP DEL	COM	23585110	392,057	4,198,958	SH	4,198,858	100
DANIELSON HLDG CORP	COM	23627410	406	43,700	SH	43,700	
DARDEN RESTAURANTS I	COM	23719410	105,027	4,236,671	SH	4,236,671	
Page Total			1,917,293				

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						SHARED	OTHER
DARLING INTL INC	COM	23726610	3,136	922,219	SH	922,219	
DATASCOPE CORP	COM	23811310	8,809	250,686	SH	250,686	
DATASTREAM SYS INC	COM	23812410	2,359	329,537	SH	329,537	
DAVE & BUSTERS INC	COM	23833N10	3,918	260,349	SH	260,349	
DAVITA INC	COM	23918K10	53,025	1,110,481	SH	1,110,481	
DAWSON GEOPHYSICAL C	COM	23935910	343	27,887	SH	27,887	
DEAN FOODS CO NEW	COM	24237010	88,908	2,661,928	SH	2,661,502	426
DEB SHOPS INC	COM	24272810	2,060	79,552	SH	79,552	
DECKERS OUTDOOR CORP	COM	24353710	362	13,962	SH	13,962	
DECODE GENETICS INC	COM	24358610	8,200	771,420	SH	771,420	
DEERE & CO	COM	24419910	567,244	8,184,156	SH	8,184,156	
DEL LABS INC	COM	24509110	2,611	78,652	SH	78,652	
DEL MONTE FOODS CO	COM	24522P10	21,638	1,923,343	SH	1,923,254	89
DELL INC	COM	24702R10	2,361,002	70,226,106	SH	70,225,246	860
DELPHI CORP	COM	24712610	758,266	76,131,159	SH	76,131,159	
DELPHI FINL GROUP IN	CL A	24713110	22,585	537,493	SH	537,493	
DELTA & PINE LD CO	COM	24735710	17,343	695,101	SH	695,101	
DELTA AIR LINES INC	COM	24736110	24,168	3,051,543	SH	3,051,543	
DELTA FINANCIAL CORP	COM	24791810	434	51,399	SH	51,399	
DELTA PETE CORP	COM NEW	24790720	357	33,200	SH	33,200	
DELTIC TIMBER CORP	COM	24785010	5,667	159,733	SH	159,233	500
DELUXE CORP	COM	24801910	56,364	1,405,587	SH	1,405,587	
DENBURY RES INC	COM NEW	24791620	10,155	602,290	SH	602,290	
DENDREON CORP	COM	24823Q10	3,187	239,602	SH	239,602	
DENDRITE INTL INC	COM	24823910	10,951	684,005	SH	684,005	
DENTSPLY INTL INC NE	COM	24903010	48,037	1,083,633	SH	1,083,473	160
DEPARTMENT 56 INC	COM	24950910	3,145	212,811	SH	212,811	
DESERT CMNTY BK VICT	COM	25037Y10	620	26,246	SH	26,246	
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,397	77,434	SH	77,434	
DEVELOPERS DIVERSIFI	COM	25159110	64,227	1,589,782	SH	1,589,782	
DEVON ENERGY CORP NE	COM	25179M10	375,382	6,455,406	SH	6,455,131	275

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DEVRY INC DEL	COM	25189310	29,527	979,337 SH	979,137	200
DHB INDS INC	COM	23321E10	2,278	309,099 SH	309,099	
DIAGEO P L C	SPON ADR N	25243Q20	8,957	169,389 SH	168,979	410
DIAGNOSTIC PRODS COR	COM	25245010	17,397	401,771 SH	401,771	
DIAMOND OFFSHORE DRI	COM	25271C10	21,177	875,452 SH	875,452	
DIAMONDCLUSTER INTL	COM	25278P10	326	33,747 SH	33,747	
DICKS SPORTING GOODS	COM	25339310	12,775	219,735 SH	219,735	
DIEBOLD INC	COM	25365110	47,512	987,365 SH	987,165	200
DIGENE CORP	COM	25375210	9,450	274,865 SH	274,865	
DIGI INTL INC	COM	25379810	240	24,308 SH	24,308	
DIGIMARC CORP	COM	25380710	2,153	174,056 SH	174,056	
DIGITAL GENERATION S	COM	25392110	546	361,603 SH	361,603	
DIGITAL INSIGHT CORP	COM	25385P10	10,853	523,815 SH	523,815	
DIGITAL RIV INC	COM	25388B10	18,530	788,490 SH	788,490	
DIGITAL THEATER SYS	COM	25389G10	307	12,000 SH	12,000	
DIGITALTHINK INC	COM	25388M10	1,462	616,787 SH	616,787	
DIGITAS INC	COM	25388K10	3,319	322,568 SH	322,568	
DILLARDS INC	CL A	25406710	51,136	2,668,878 SH	2,668,878	
DIME CMNTY BANCSHARE	COM	25392210	18,290	898,773 SH	898,773	
DIMON INC	COM	25439410	4,068	572,928 SH	572,928	
DIODES INC	COM	25454310	1,956	89,870 SH	89,870	
DIONEX CORP	COM	25454610	17,894	339,098 SH	339,098	
Page Total			4,806,055			

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
DISCOVERY LABORATORI	COM	25466810	6,976	575,556 SH		575,556	
DISNEY WALT CO	COM DISNEY	25468710	1,537,857	61,538,902 SH		61,537,842	1,060
DITECH COMMUNICATION	COM	25500M10	7,625	457,408 SH		457,408	
DIVERSA CORP	COM	25506410	3,665	410,882 SH		410,882	
DJ ORTHOPEDICS INC	COM	23325G10	3,199	123,765 SH		123,765	
DNP SELECT INCOME FD	COM	23325P10	288	25,221 SH		25,221	
DOBSON COMMUNICATION	CL A	25606910	1,452	502,506 SH		502,506	
DOLLAR GEN CORP	COM	25666910	192,394	10,020,546 SH		10,020,346	200
DOLLAR THRIFTY AUTOM	COM	25674310	10,780	426,607 SH		426,607	
DOLLAR TREE STORES I	COM	25674710	53,569	1,735,881 SH		1,735,631	250
DOMINION HOMES INC	COM	25738610	2,216	58,237 SH		58,237	
DOMINION RES INC VA	COM	25746U10	626,296	9,740,210 SH		9,740,210	
DOMTAR INC	COM	25756110	525	43,749 SH		43,749	
DONALDSON INC	COM	25765110	29,608	1,116,006 SH		1,116,006	
DONEGAL GROUP INC	CL A	25770120	837	41,771 SH		41,771	
DONEGAL GROUP INC	CL B	25770130	219	10,966 SH		10,966	
DONNELLEY R R & SONS	COM	25786710	145,444	4,808,076 SH		4,808,076	
DORAL FINL CORP	COM	25811P10	53,351	1,515,657 SH		1,515,657	
DORCHESTER MINERALS	COM UNIT	25820R10	533	29,765 SH		29,765	
DOT HILL SYS CORP	COM	25848T10	5,806	578,273 SH		578,273	
DOUBLECLICK INC	COM	25860930	13,053	1,160,304 SH		1,160,304	
DOV PHARMACEUTICAL I	COM	25985810	3,007	193,748 SH		193,748	
DOVER CORP	COM	26000310	210,962	5,441,385 SH		5,441,385	

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DOVER DOWNS GAMING &	COM	26009510	3,218	300,451	SH	300,451	
DOVER MOTORSPORTS IN	COM	26017410	655	170,104	SH	170,104	
DOW CHEM CO	COM	26054310	1,040,383	25,828,776	SH	25,828,336	440
DOW JONES & CO INC	COM	26056110	87,517	1,826,702	SH	1,826,702	
DOWNNEY FINL CORP	COM	26101810	15,336	289,912	SH	289,912	
DPL INC	COM	23329310	32,243	1,719,638	SH	1,719,638	
DRESS BARN INC	COM	26157010	6,210	354,058	SH	354,058	
DREW INDS INC	COM NEW	26168L20	3,258	92,887	SH	92,887	
DREXLER TECHNOLOGY C	COM	26187610	1,940	145,660	SH	145,660	
DRIL-QUIP INC	COM	26203710	1,923	116,975	SH	116,975	
DRS TECHNOLOGIES INC	COM	23330X10	11,417	408,057	SH	408,057	
DRUGSTORE COM INC	COM	26224110	2,992	556,127	SH	556,127	
DSP GROUP INC	COM	23332B10	15,731	609,724	SH	609,624	100
DST SYS INC DEL	COM	23332610	56,446	1,244,671	SH	1,244,471	200
DTE ENERGY CO	COM	23333110	196,896	4,784,838	SH	4,784,838	
DU PONT E I DE NEMOU	COM	26353410	1,802,835	42,700,975	SH	42,697,045	3,930
DUANE READE INC	COM	26357810	6,320	373,080	SH	373,080	
DUCOMMUN INC DEL	COM	26414710	3,156	135,062	SH	135,062	
DUKE ENERGY CORP	COM	26439910	1,705,283	75,454,986	SH	75,453,936	1,050
DUKE REALTY CORP	COM NEW	26441150	89,316	2,572,471	SH	2,572,471	
DUN & BRADSTREET COR	COM	26483E10	58,049	1,085,025	SH	1,084,925	100
DUPONT PHOTOMASKS IN	COM	26613X10	4,867	209,313	SH	209,313	
DUQUESNE LT HLDGS IN	COM	26623310	22,758	1,167,099	SH	1,167,099	
DURA AUTOMOTIVE SYST	CL A	26590310	5,712	434,050	SH	434,050	
DURATEK INC	COM	26658Q10	2,062	129,340	SH	129,340	
DURECT CORP	COM	26660510	1,656	488,505	SH	488,505	
DYAX CORP	COM	26746E10	422	41,035	SH	41,035	
DYCOM INDS INC	COM	26747510	38,107	1,436,921	SH	1,436,921	
DYNACQ HEALTHCARE IN	COM	26779V10	478	90,460	SH	90,460	
DYNEGY INC NEW	CL A	26816Q10	39,377	9,943,812	SH	9,943,812	
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
E M C CORP MASS	COM	26864810	941,058	69,144,576	SH	69,129,751	14,825
E ON AG	SPONSORED	26878010	13,197	199,895	SH	199,385	510
E PIPHANY INC	COM	26881V10	7,143	989,396	SH	989,396	
E TRADE FINANCIAL CO	COM	26924610	97,084	7,272,195	SH	7,271,215	980
EAGLE MATERIALS INC	COM	26969P10	17,834	303,045	SH	303,045	
EAGLE MATERIALS INC	CL B	26969P20	665	11,393	SH	11,393	
EARTHLINK INC	COM	27032110	20,247	2,282,645	SH	2,282,645	
EAST WEST BANCORP IN	COM	27579R10	26,971	481,625	SH	481,625	
EASTERN AMERN NAT GA	SPERS RCT	27621710	763	32,100	SH	32,100	
EASTERN VA BANKSHARE	COM	27719610	1,412	61,270	SH	61,270	
EASTGROUP PPTY INC	COM	27727610	17,864	503,208	SH	503,208	
EASTMAN CHEM CO	COM	27743210	86,814	2,034,063	SH	2,034,063	
EASTMAN KODAK CO	COM	27746110	345,409	13,198,673	SH	13,198,673	
EATON CORP	COM	27805810	240,275	4,276,125	SH	4,276,125	
EATON VANCE CORP	COM NON VT	27826510	35,864	940,808	SH	940,808	

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EBAY INC	COM	27864210	1,020,386	14,728,431	SH	14,728,231	200
ECHELON CORP	COM	27874N10	5,347	474,463	SH	474,463	
ECHOSTAR COMMUNICATI	CL A	27876210	88,005	2,687,171	SH	2,687,171	
ECLIPSYS CORP	COM	27885610	8,269	613,456	SH	613,456	
ECOLAB INC	COM	27886510	204,160	7,155,960	SH	7,155,960	
ECOLLEGE COM	COM	27887E10	4,837	231,657	SH	231,657	
EDISON INTL	COM	28102010	947,066	38,989,955	SH	38,989,955	
EDO CORP	COM	28134710	6,150	255,394	SH	255,394	
EDP-ELETRICIDADE DE	SPONSORED	26835310	403	14,264	SH	14,264	
EDUCATION MGMT CORP	COM	28139T10	29,784	935,731	SH	935,731	
EDWARDS AG INC	COM	28176010	48,853	1,248,793	SH	1,248,493	300
EDWARDS LIFESCIENCES	COM	28176E10	53,699	1,680,723	SH	1,680,563	160
EFUNDS CORP	COM	28224R10	14,557	887,592	SH	887,592	
EGL INC	COM	26848410	11,171	622,349	SH	622,349	
EL PASO CORP	COM	28336L10	248,833	34,997,541	SH	34,996,661	880
EL PASO ELEC CO	COM NEW	28367785	14,022	1,013,162	SH	1,013,162	
ELAN PLC	ADR	28413120	556	26,980	SH	26,980	
ELECTRO RENT CORP	COM	28521810	2,759	271,039	SH	271,039	
ELECTRO SCIENTIFIC I	COM	28522910	11,215	476,419	SH	476,419	
ELECTRONIC ARTS INC	COM	28551210	400,652	7,455,370	SH	7,454,970	400
ELECTRONIC DATA SYS	COM	28566110	542,427	28,032,390	SH	28,031,950	440
ELECTRONICS BOUTIQUE	COM	28604510	7,349	250,579	SH	250,579	
ELECTRONICS FOR IMAG	COM	28608210	28,318	1,152,552	SH	1,152,552	
ELIZABETH ARDEN INC	COM	28660G10	5,648	267,417	SH	267,417	
ELKCORP	COM	28745610	10,171	375,451	SH	375,451	
ELLIS PERRY INTL INC	COM	28885310	1,280	46,557	SH	46,557	
E-LOAN INC	COM	26861P10	4,467	1,436,211	SH	1,436,211	
EMBARCADERO TECHNOLO	COM	29078710	2,598	203,569	SH	203,569	
EMBOTELLADORA ANDINA	SPON ADR B	29081P30	669	61,182	SH	61,182	
EMBREX INC	COM	29081710	1,383	122,105	SH	122,105	
EMC INS GROUP INC	COM	26866410	1,236	58,673	SH	58,673	
EMCOR GROUP INC	COM	29084Q10	8,539	232,657	SH	232,657	
EMERSON ELEC CO	COM	29101110	668,772	11,161,077	SH	11,160,877	200
EMERSON RADIO CORP	COM NEW	29108720	925	242,077	SH	242,077	
EMISPHERE TECHNOLOGI	COM	29134510	202	30,549	SH	30,549	
EMMIS COMMUNICATIONS	CL A	29152510	23,496	986,796	SH	986,796	
EMPIRE DIST ELEC CO	COM	29164110	9,125	402,866	SH	402,866	
EMPRESA NACIONAL DE	SPONSORED	29244T10	208	17,031	SH	17,031	
Page Total			6,290,136				

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						SHARED	OTHER
EMS TECHNOLOGIES INC	COM	26873N10	3,399	177,413	SH	177,413	
EMULEX CORP	COM NEW	29247520	21,872	1,027,334	SH	1,025,684	1,650
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	506	10,229	SH	10,229	
ENBRIDGE INC	COM	29250N10	607	14,913	SH	14,913	
ENCANA CORP	COM	29250510	1,616	37,478	SH	37,478	
ENCORE ACQUISITION C	COM	29255W10	4,473	161,490	SH	161,490	
ENCORE CAP GROUP INC	COM	29255410	381	23,000	SH	23,000	

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ENCORE MED CORP	COM	29256E10	253	31,611	SH	31,611	
ENCORE WIRE CORP	COM	29256210	7,193	193,211	SH	193,211	
ENCYSIVE PHARMACEUTI	COM	29256X10	8,628	839,287	SH	839,287	
ENDESA S A	SPONSORED	29258N10	803	44,044	SH	44,044	
ENDO PHARMACEUTICALS	COM	29264F20	26,925	1,102,560	SH	1,102,560	
ENERGEN CORP	COM	29265N10	36,654	888,584	SH	888,284	300
ENERGIZER HLDGS INC	COM	29266R10	99,352	2,127,912	SH	2,127,712	200
ENERGY CONVERSION DE	COM	29265910	2,809	286,949	SH	286,949	
ENERGY EAST CORP	COM	29266M10	52,231	2,059,585	SH	2,059,585	
ENERGY PARTNERS LTD	COM	29270U10	5,054	378,588	SH	378,588	
ENERGYSOUTH INC	COM	29297010	2,683	76,859	SH	76,859	
ENESCO GROUP INC	COM	29297310	524	45,580	SH	45,580	
ENGELHARD CORP	COM	29284510	158,936	5,317,362	SH	5,317,362	
ENGINEERED SUPPORT S	COM	29286610	25,510	522,637	SH	522,637	
ENI S P A	SPONSORED	26874R10	15,911	157,614	SH	157,184	430
ENNIS BUSINESS FORMS	COM	29338910	4,347	259,690	SH	259,690	
ENPRO INDS INC	COM	29355X10	7,025	371,309	SH	371,289	20
ENSCO INTL INC	COM	26874Q10	62,034	2,202,117	SH	2,201,817	300
ENSTAR GROUP INC GA	COM	29358R10	1,927	42,911	SH	42,911	
ENTEGRIS INC	COM	29362U10	19,743	1,554,562	SH	1,554,562	
ENTERASYS NETWORKS I	COM	29363710	8,828	3,489,265	SH	3,489,265	
ENTERCOM COMMUNICATI	CL A	29363910	26,169	578,068	SH	577,968	100
ENERGY CORP NEW	COM	29364G10	491,018	8,252,395	SH	8,251,195	1,200
ENTERPRISE PRODS PAR	COM	29379210	4,835	206,014	SH	206,014	
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	14,846	362,884	SH	362,884	
ENTRAVISION COMMUNIC	CL A	29382R10	4,044	450,887	SH	450,887	
ENTRUST INC	COM	29384810	3,391	777,689	SH	777,689	
ENZO BIOCHEM INC	COM	29410010	7,541	448,066	SH	448,066	
ENZON PHARMACEUTICAL	COM	29390410	14,210	920,902	SH	920,902	
EOG RES INC	COM	26875P10	161,774	3,525,258	SH	3,525,258	
EON LABS INC	COM	29412E10	12,721	189,644	SH	189,644	
EPICOR SOFTWARE CORP	COM	29426L10	8,590	651,717	SH	651,717	
EPIQ SYS INC	COM	26882D10	3,824	234,609	SH	234,609	
EPIX MEDICAL INC	COM	26881Q10	5,561	268,002	SH	268,002	
EQUIFAX INC	COM	29442910	110,989	4,298,575	SH	4,298,575	
EQUITABLE RES INC	COM	29454910	38,808	873,650	SH	873,650	
EQUITY INNS INC	COM	29470310	8,912	968,649	SH	968,649	
EQUITY OFFICE PROPER	COM	29474110	401,238	13,888,484	SH	13,888,484	
EQUITY ONE	COM	29475210	19,312	1,004,798	SH	1,004,798	
EQUITY RESIDENTIAL	SH BEN INT	29476L10	270,794	9,071,823	SH	9,071,823	
ERESEARCHTECHNOLOGY	COM	29481V10	13,303	474,259	SH	474,259	
ERICSSON L M TEL CO	ADR B SEK	29482160	2,847	102,555	SH	102,555	
ERIE INDY CO	CL A	29530P10	13,888	287,780	SH	287,780	
ESB FINL CORP	COM	26884F10	1,617	114,650	SH	114,650	
ESCO TECHNOLOGIES IN	COM	29631510	9,373	203,220	SH	203,220	
ESPEED INC	CL A	29664310	9,099	434,089	SH	434,089	
Page Total				2,238,926			

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						SHARED	OTHER
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ESS TECHNOLOGY INC	COM	26915110	12,338	841,622	SH	841,622	
ESSEX PPTY TR INC	COM	29717810	36,488	557,071	SH	557,071	
ESTERLINE TECHNOLOGI	COM	29742510	9,163	368,727	SH	368,727	
ETHAN ALLEN INTERIOR	COM	29760210	19,336	468,647	SH	468,647	
ETHYL CORP	COM NEW	29765960	4,710	237,752	SH	237,752	
EURONET WORLDWIDE IN	COM	29873610	5,307	279,158	SH	279,158	
EVEREST RE GROUP LTD	COM	G3223R10	23,768	278,183	SH	277,983	200
EVERGREEN RES INC	COM NO PAR	29990030	26,883	782,609	SH	782,609	
EVERGREEN SOLAR INC	COM	30033R10	325	133,672	SH	133,672	
EVERTRUST FINL GROUP	COM	30041210	1,652	91,805	SH	91,805	
EXACT SCIENCES CORP	COM	30063P10	2,322	296,173	SH	296,173	
EXACTECH INC	COM	30064E10	1,628	88,500	SH	88,500	
EXAR CORP	COM	30064510	15,271	829,948	SH	829,948	
EXCEL TECHNOLOGY INC	COM	30067T10	4,740	150,700	SH	150,700	
EXCHANGE NATL BANCSH	COM	30130910	2,287	72,704	SH	72,704	
EXELIXIS INC	COM	30161Q10	8,443	991,011	SH	991,011	
EXELON CORP	COM	30161N10	855,179	12,417,298	SH	12,417,298	
EXPEDITORS INTL WASH	COM	30213010	64,277	1,633,055	SH	1,632,855	200
EXPRESS SCRIPTS INC	COM	30218210	156,218	2,095,476	SH	2,094,526	950
EXPRESSJET HOLDINGS	CL A	30218U10	48,061	3,863,395	SH	3,863,395	
EXTENDED STAY AMER I	COM	30224P10	30,447	1,571,854	SH	1,571,854	
EXTREME NETWORKS INC	COM	30226D10	13,945	1,934,168	SH	1,934,168	
EXULT INC DEL	COM	30228410	4,643	753,702	SH	753,702	
EXXON MOBIL CORP	COM	30231G10	8,074,215	194,138,364	SH	194,126,094	12,270 1
F M C CORP	COM NEW	30249130	39,870	931,118	SH	931,118	
F N B CORP N C	COM	30251910	1,631	76,532	SH	76,532	
F N B CORP VA	COM	30293010	2,990	108,597	SH	108,597	
F5 NETWORKS INC	COM	31561610	15,904	470,243	SH	470,243	
FACTSET RESH SYS INC	COM	30307510	16,554	388,950	SH	388,850	100
FAIR ISAAC CORP	COM	30325010	35,522	984,547	SH	984,322	225
FAIRCHILD CORP	CL A	30369810	788	158,280	SH	158,280	
FAIRCHILD SEMICONDC	COM	30372610	32,809	1,365,329	SH	1,365,329	
FALCONSTOR SOFTWARE	COM	30613710	4,404	591,103	SH	591,103	
FAMILY DLR STORES IN	COM	30700010	151,581	4,216,449	SH	4,216,049	400
FARGO ELECTRONICS IN	COM	30744P10	2,067	182,917	SH	182,917	
FARMER BROS CO	COM	30767510	5,044	14,012	SH	14,012	
FARMERS CAP BK CORP	COM	30956210	3,487	99,617	SH	99,617	
FARO TECHNOLOGIES IN	COM	31164210	356	15,500	SH	15,500	
FASTENAL CO	COM	31190010	53,889	1,003,713	SH	1,003,513	200
FBL FINL GROUP INC	CL A	30239F10	6,240	222,070	SH	222,070	
FEDDERS CORP	COM NEW	31313550	428	74,953	SH	74,953	
FEDERAL AGRIC MTG CO	CL C	31314830	3,255	124,188	SH	124,188	
FEDERAL HOME LN MTG	COM	31340030	1,173,444	19,868,674	SH	19,865,734	2,940
FEDERAL NATL MTG ASS	COM	31358610	2,099,405	28,236,781	SH	28,236,481	300
FEDERAL REALTY INVT	SH BEN INT	31374720	35,630	771,208	SH	771,208	
FEDERAL SIGNAL CORP	COM	31385510	19,456	980,153	SH	980,153	
FEDERATED DEPT STORE	COM	31410H10	436,826	8,081,880	SH	8,081,880	
FEDERATED INVS INC P	CL B	31421110	93,752	2,982,889	SH	2,982,889	
FEDEX CORP	COM	31428X10	586,931	7,809,091	SH	7,808,991	100
FEI CO	COM	30241L10	10,480	479,651	SH	479,651	
FELCOR LODGING TR IN	COM	31430F10	13,146	1,261,593	SH	1,261,593	
FERRO CORP	COM	31540510	19,955	763,115	SH	763,115	
FFLC BANCORP INC	COM	30242W10	1,734	64,930	SH	64,930	
Page Total			14,289,224				

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						SHARED	OTHER
FIDELITY BANKSHARES	COM	31604Q10	8,548	233,105	SH	233,105	
FIDELITY NATL FINL I	COM	31632610	136,422	3,445,011	SH	3,444,769	242
FIFTH THIRD BANCORP	COM	31677310	774,810	13,993,322	SH	13,993,172	150
FILENET CORP	COM	31686910	17,278	648,346	SH	647,946	400
FINANCIAL FED CORP	COM	31749210	8,602	257,327	SH	257,327	
FINANCIAL INDS CORP	COM	31757410	1,571	116,914	SH	116,914	
FINANCIAL INSTNS INC	COM	31758540	3,137	136,731	SH	136,731	
FINDWHAT COM	COM	31779410	4,673	216,229	SH	216,229	
FINISAR	COM	31787A10	5,387	2,493,953	SH	2,493,953	
FINISH LINE INC	CL A	31792310	10,996	298,652	SH	298,652	
FINLAY ENTERPRISES I	COM NEW	31788420	2,094	116,288	SH	116,288	
FIRST ALBANY COS INC	COM	31846510	1,452	104,228	SH	104,228	
FIRST AMERN CORP CAL	COM	31852230	39,928	1,312,543	SH	1,312,383	160
FIRST BANCORP N C	COM	31891010	3,771	119,768	SH	119,768	
FIRST BANCORP P R	COM	31867210	16,825	404,436	SH	404,436	
FIRST BANCTRUST CORP	COM	31868F10	372	14,320	SH	14,320	
FIRST BUSEY CORP	COM	31938310	3,959	146,148	SH	146,148	
FIRST CASH FINL SVCS	COM	31942D10	432	12,800	SH	12,800	
FIRST CHARTER CORP	COM	31943910	10,751	508,554	SH	508,554	
FIRST CMNTY BANCORP	COM	31983B10	9,048	241,997	SH	241,997	
FIRST CMNTY BANCSHAR	COM	31983A10	4,570	149,625	SH	149,625	
FIRST COMWLTH FINL C	COM	31982910	14,964	1,012,429	SH	1,012,429	
FIRST CONSULTING GRO	COM	31986R10	1,887	301,384	SH	301,384	
FIRST CTZNS BANC COR	COM NO PAR	31945920	1,616	60,265	SH	60,265	
FIRST CTZNS BANCSHAR	CL A	31946M10	13,119	106,658	SH	106,658	
FIRST DATA CORP	COM	31996310	1,209,999	28,700,166	SH	28,696,146	4,020
FIRST DEFIANCE FINL	COM	32006W10	2,385	87,594	SH	87,594	
FIRST FED CAP CORP	COM	31996010	7,092	332,650	SH	332,650	
FIRST FED FINL CORP	COM	31996110	1,205	45,512	SH	45,512	
FIRST FINL BANCORP O	COM	32020910	10,627	574,446	SH	574,446	
FIRST FINL BANKSHARE	COM	32020R10	9,522	236,913	SH	236,913	
FIRST FINL CORP IND	COM	32021810	6,943	236,888	SH	236,888	
FIRST FINL HLDGS INC	COM	32023910	6,138	204,952	SH	204,952	
FIRST HEALTH GROUP C	COM	32096010	32,297	1,477,456	SH	1,477,456	
FIRST HORIZON PHARMA	COM	32051K10	12,073	766,082	SH	766,082	
FIRST IND CORP	COM	32054R10	4,424	219,540	SH	219,540	
FIRST INDUSTRIAL REA	COM	32054K10	35,951	910,144	SH	910,144	
FIRST LONG IS CORP	COM	32073410	2,780	55,519	SH	55,519	
FIRST M & F CORP	COM	32074410	1,824	54,417	SH	54,417	
FIRST MARBLEHEAD COR	COM	32077110	430	14,600	SH	14,600	
FIRST MERCHANTS CORP	COM	32081710	7,385	307,076	SH	307,076	
FIRST MIDWEST BANCOR	COM	32086710	22,536	658,565	SH	657,905	660
FIRST NATL BANKSHRS	COM	32110010	8,218	467,705	SH	467,705	
FIRST NIAGARA FINL G	COM	33582V10	18,544	1,359,562	SH	1,359,562	
FIRST OAK BROOK BANC	COM	33584720	3,242	106,274	SH	106,274	
FIRST PL FINL CORP	COM	33610T10	4,651	256,420	SH	256,420	
FIRST REP BK SAN FRA	COM	33615810	7,085	183,748	SH	183,688	60
FIRST SENTINEL BANCO	COM	33640T10	8,383	396,367	SH	396,367	
FIRST SOUTH BANCORP	COM	33646W10	1,887	48,730	SH	48,730	
FIRST ST BANCORPORAT	COM	33645310	4,922	159,965	SH	159,965	
FIRST TENN NATL CORP	COM	32051710	195,998	4,108,970	SH	4,107,620	1,350
FIRST UTD CORP	COM	33741H10	2,185	94,405	SH	94,405	
FIRSTBANK CORP MICH	COM	33761G10	3,307	124,308	SH	124,308	

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
FIRSTENERGY CORP	COM	33793210	869,459	22,248,191	SH	22,248,191	
FIRSTFED AMER BANCOR	COM	33792910	7,238	259,692	SH	259,692	
FIRSTFED FINL CORP	COM	33790710	22,153	480,226	SH	480,226	
FIRSTMERIT CORP	COM	33791510	28,901	1,109,430	SH	1,109,030	400
FISERV INC	COM	33773810	189,019	5,284,299	SH	5,284,149	150
FISHER COMMUNICATION	COM	33775620	4,175	85,204	SH	85,204	
FISHER SCIENTIFIC IN	COM NEW	33803220	43,177	784,462	SH	784,462	
FLAG FINL CORP	COM	33832H10	1,216	94,887	SH	94,887	
FLAGSTAR BANCORP INC	COM	33793010	46,496	1,812,698	SH	1,812,698	
FLEETBOSTON FINL COR	COM	33903010	1,299,053	28,932,136	SH	28,931,636	500
FLEETWOOD ENTERPRISE	COM	33909910	8,754	712,895	SH	712,895	
FLEXTRONICS INTL LTD	ORD	Y2573F10	86,573	5,065,737	SH	5,052,202	13,535
FLIR SYS INC	COM	30244510	23,342	612,332	SH	612,332	
FLORIDA EAST COAST I	COM	34063210	10,546	294,413	SH	294,413	
FLORIDA ROCK INDS IN	COM	34114010	16,842	399,563	SH	399,563	
FLORIDAFIRST BANCORP	COM	34325810	2,526	93,629	SH	93,629	
FLOWERS FOODS INC	COM	34349810	15,392	586,597	SH	586,462	135
FLOWERVE CORP	COM	34354P10	22,392	1,068,847	SH	1,068,847	
FLUOR CORP NEW	COM	34341210	79,143	2,045,566	SH	2,045,566	
FLUSHING FINL CORP	COM	34387310	7,596	419,676	SH	419,676	
FMC TECHNOLOGIES INC	COM	30249U10	23,609	873,428	SH	873,343	85
FMS FINL CORP	COM	30250910	903	51,055	SH	51,055	
FNB CORP PA	COM	30252010	10,700	484,155	SH	484,155	
FOMENTO ECONOMICO ME	SPON ADR U	34441910	2,441	49,534	SH	49,534	
FOOT LOCKER INC	COM	34484910	38,208	1,480,942	SH	1,480,942	
FOOTHILL INDPT BANCO	COM	34490510	1,575	71,608	SH	71,608	
FORD MTR CO DEL	COM PAR \$0	34537086	768,531	56,634,587	SH	56,634,149	438
FOREST CITY ENTERPRI	CL A	34555010	16,931	314,418	SH	314,418	
FOREST LABS INC	COM	34583810	657,796	9,184,530	SH	9,184,330	200
FOREST OIL CORP	COM PAR \$0	34609170	23,858	944,879	SH	944,879	
FORMFACTOR INC	COM	34637510	700	33,500	SH	33,500	
FORRESTER RESH INC	COM	34656310	4,645	245,484	SH	245,484	
FORTUNE BRANDS INC	COM	34963110	350,290	4,571,184	SH	4,571,184	
FORWARD AIR CORP	COM	34985310	16,371	498,068	SH	498,068	
FOSSIL INC	COM	34988210	16,663	500,984	SH	500,984	
FOUNDRY NETWORKS INC	COM	35063R10	30,458	1,773,913	SH	1,773,913	
FOX ENTMT GROUP INC	CL A	35138T10	72,806	2,686,578	SH	2,686,578	
FPL GROUP INC	COM	30257110	378,008	5,654,575	SH	5,654,575	
FRANCE TELECOM	SPONSORED	35177Q10	356	13,894	SH	13,894	
FRANKLIN BANCORP INC	COM	35242V10	259	12,500	SH	12,500	
FRANKLIN ELEC INC	COM	35351410	8,783	137,930	SH	137,930	
FRANKLIN FINL CORP T	COM NEW	35352320	1,925	61,004	SH	61,004	
FRANKLIN RES INC	COM	35461310	333,182	5,983,875	SH	5,983,875	
FREDS INC	CL A	35610810	17,941	740,760	SH	740,760	
FREEMARKETS INC	COM	35660210	5,631	684,241	SH	684,241	

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FREEMONT GEN CORP	COM	35728810	33,480	1,094,126	SH	1,094,126
FRESH DEL MONTE PROD	ORD	G3673810	1,527	59,267	SH	59,267
FRIEDMAN BILLINGS RA	CL A	35843410	21,615	800,869	SH	800,869
FRIEDMANS INC	CL A	35843810	2,940	506,856	SH	506,856
FRONTIER AIRLINES IN	COM	35906510	5,806	557,239	SH	557,239
FRONTIER FINL CORP W	COM	35907K10	9,020	261,532	SH	261,532
FRONTIER OIL CORP	COM	35914P10	13,945	719,544	SH	719,544
Page Total			5,880,703			

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						SHARED	OTHER
FROZEN FOOD EXPRESS	COM	35936010	202	29,256	SH	29,256	
FSI INTL INC	COM	30263310	250	30,552	SH	30,552	
FTI CONSULTING INC	COM	30294110	13,241	794,807	SH	794,807	
FUELCELL ENERGY INC	COM	35952H10	9,725	717,184	SH	717,184	
FUJI PHOTO FILM LTD	ADR	35958630	540	17,042	SH	17,042	
FULLER H B CO	COM	35969410	14,290	502,472	SH	502,272	200
FULTON FINL CORP PA	COM	36027110	26,867	1,206,400	SH	1,206,400	
FURNITURE BRANDS INT	COM	36092110	24,745	768,467	SH	768,467	
FX ENERGY INC	COM	30269510	207	22,039	SH	22,039	
G & K SVCS INC	CL A	36126810	11,681	313,842	SH	313,842	
G B & T BANCSHARES I	COM	36146210	2,343	83,225	SH	83,225	
GA FINL INC	COM	36143710	2,348	67,002	SH	67,002	
GABELLI ASSET MGMT I	CL A	36239Y10	4,530	112,475	SH	112,475	
GABLES RESIDENTIAL T	SH BEN INT	36241810	24,983	689,176	SH	689,176	
GALLAGHER ARTHUR J &	COM	36357610	39,886	1,224,631	SH	1,224,631	
GALLAHER GROUP PLC	SPONSORED	36359510	1,016	21,159	SH	21,159	
GALYANS TRADING INC	COM	36458R10	1,476	146,721	SH	146,721	
GAMESTOP CORP	CL A	36466R10	6,436	357,163	SH	357,163	
GANNETT INC	COM	36473010	613,036	6,955,258	SH	6,955,158	100
GAP INC DEL	COM	36476010	551,908	25,178,268	SH	25,178,268	
GARDNER DENVER INC	COM	36555810	7,226	266,845	SH	266,845	
GARMIN LTD	ORD	G3726010	630	14,753	SH	14,753	
GARTNER INC	COM	36665110	16,381	1,406,115	SH	1,406,115	
GARTNER INC	CL B	36665120	4,416	385,702	SH	385,702	
GATEWAY INC	COM	36762610	45,985	8,709,374	SH	8,709,374	
GATX CORP	COM	36144810	28,158	1,270,087	SH	1,267,987	2,100
GAYLORD ENTMT CO NEW	COM	36790510	7,379	238,810	SH	238,810	
GEMSTAR-TV GUIDE INT	COM	36866W10	15,714	2,341,931	SH	2,341,931	
GENCORP INC	COM	36868210	5,755	531,404	SH	531,404	
GENE LOGIC INC	COM	36868910	2,644	523,638	SH	523,638	
GENELABS TECHNOLOGIE	COM	36870610	252	93,825	SH	93,825	
GENENCOR INTL INC	COM	36870910	3,124	234,682	SH	234,682	
GENENTECH INC	COM NEW	36871040	270,772	2,558,800	SH	2,558,800	
GENERAL BINDING CORP	COM	36915410	1,671	98,306	SH	98,306	
GENERAL CABLE CORP D	COM	36930010	4,595	622,654	SH	622,654	
GENERAL COMMUNICATIO	CL A	36938510	6,819	749,311	SH	749,311	
GENERAL DYNAMICS COR	COM	36955010	550,382	6,161,223	SH	6,158,873	2,350

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GENERAL ELEC CO	COM	36960410	8,619,991	282,437,448	SH	282,416,393	21,055	2
GENERAL GROWTH PPTYS	COM	37002110	153,590	4,369,554	SH	4,369,554		
GENERAL MARITIME COR	SHS	Y2692M10	872	34,679	SH	34,679		
GENERAL MLS INC	COM	37033410	434,417	9,306,287	SH	9,305,087	1,200	
GENERAL MTRS CORP	COM	37044210	4,690,732	99,590,916	SH	99,590,566	350	
GENESCO INC	COM	37153210	14,368	619,864	SH	619,864		
GENESE & WYO INC	CL A	37155910	8,815	356,884	SH	356,884		
GENESIS HEALTHCARE C	COM	37184D10	5,546	227,765	SH	227,765		
GENESIS MICROCHIP IN	COM	37184C10	9,286	554,389	SH	554,389		
GENLYTE GROUP INC	COM	37230210	14,084	250,788	SH	250,788		
GEN-PROBE INC NEW	COM	36866T10	40,362	1,210,268	SH	1,210,268		
GENTA INC	COM NEW	37245M20	8,636	822,490	SH	822,490		
GENTEX CORP	COM	37190110	52,494	1,210,372	SH	1,208,557	1,815	
GENTIVA HEALTH SERVI	COM	37247A10	6,603	426,281	SH	426,281		
GENUINE PARTS CO	COM	37246010	145,333	4,441,729	SH	4,441,329	400	
GENZYME CORP	COM GENL D	37291710	255,350	5,458,536	SH	5,458,336	200	
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						SHARED	OTHER
GEO GROUP INC	COM	36159R10	3,206	139,411	SH	139,411	
GEORGIA GULF CORP	COM PAR \$0	37320020	26,797	888,805	SH	888,805	
GEORGIA PAC CORP	COM	37329810	333,486	9,898,672	SH	9,898,672	
GERBER SCIENTIFIC IN	COM	37373010	2,442	359,072	SH	359,072	
GERDAU S A	SPONSORED	37373710	1,236	53,045	SH	53,045	
GERMAN AMERN BANCORP	COM	37386510	2,607	152,885	SH	152,885	
GERON CORP	COM	37416310	6,320	672,315	SH	672,315	
GETTY IMAGES INC	COM	37427610	19,053	352,969	SH	352,969	
GETTY RLTY CORP NEW	COM	37429710	8,341	313,912	SH	313,912	
GEVITY HR INC	COM	37439310	6,733	230,578	SH	230,578	
GIANT INDS INC	COM	37450810	1,459	70,496	SH	70,496	
GIBRALTAR STL CORP	COM	37476F10	4,530	184,090	SH	184,090	
GILEAD SCIENCES INC	COM	37555810	186,968	3,371,837	SH	3,368,372	3,465
GILLETTE CO	COM	37576610	1,173,445	30,011,375	SH	30,005,875	5,500
GLACIER BANCORP INC	COM	37637Q10	9,688	300,394	SH	300,394	
GLADSTONE CAPITAL CO	COM	37653510	2,929	130,684	SH	130,684	
GLAMIS GOLD LTD	COM	37677510	2,957	164,207	SH	164,207	
GLATFELTER	COM	37731610	7,443	662,215	SH	662,215	
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	786,039	19,675,562	SH	19,674,112	1,450
GLENBOROUGH RLTY TR	COM	37803P10	11,879	531,499	SH	531,499	
GLIMCHER RLTY TR	SH BEN INT	37930210	21,300	785,993	SH	785,993	
GLOBAL CROSSING LTD	SHS NEW	G3921A17	436	21,800	SH	21,800	
GLOBAL IMAGING SYSTE	COM	37934A10	9,667	291,014	SH	291,014	
GLOBAL INDS LTD	COM	37933610	7,575	1,283,916	SH	1,283,916	
GLOBAL PMTS INC	COM	37940X10	17,707	392,790	SH	392,630	160
GLOBAL POWER EQUIPME	COM	37941P10	5,777	686,134	SH	686,134	
GLOBALSANTAFE CORP	SHS	G3930E10	16,552	596,026	SH	596,026	
GOLD BANC CORP INC	COM	37990710	10,142	622,189	SH	622,189	
GOLDCORP INC NEW	COM	38095640	444	29,993	SH	29,993	

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GOLDEN TELECOM INC	COM	38122G10	7,253	213,137	SH	213,137	
GOLDEN WEST FINL COR	COM	38131710	426,994	3,814,145	SH	3,814,145	
GOLDMAN SACHS GROUP	COM	38141G10	1,178,272	11,291,534	SH	11,289,194	2,340
GOODRICH CORP	COM	38238810	93,565	3,333,291	SH	3,333,191	100
GOODYEAR TIRE & RUBR	COM	38255010	43,671	5,113,702	SH	5,113,702	
GOODYS FAMILY CLOTHI	COM	38258810	5,147	360,656	SH	360,656	
GORMAN RUPP CO	COM	38308210	4,965	191,695	SH	191,695	
GOVERNMENT PPTYS TR	COM	38374W10	296	22,500	SH	22,500	
GRACE W R & CO DEL N	COM	38388F10	28,318	9,076,248	SH	9,076,248	
GRACO INC	COM	38410910	31,593	1,085,294	SH	1,084,529	765
GRAFTECH INTL LTD	COM	38431310	21,926	1,466,601	SH	1,466,601	
GRAINGER W W INC	COM	38480210	111,277	2,318,275	SH	2,318,275	
GRANITE CONSTR INC	COM	38732810	17,175	722,550	SH	722,550	
GRANT PRIDECO INC	COM	38821G10	27,315	1,762,247	SH	1,762,247	
GRAY TELEVISION INC	COM	38937510	9,604	656,877	SH	656,877	
GRAY TELEVISION INC	CL A	38937520	300	21,183	SH	21,183	
GREAT AMERN FINL RES	COM	38991510	2,408	152,809	SH	152,809	
GREAT ATLANTIC & PAC	COM	39006410	2,400	310,048	SH	310,048	
GREAT LAKES CHEM COR	COM	39056810	35,664	1,495,351	SH	1,495,351	
GREAT LAKES REIT INC	COM	39075210	5,125	331,091	SH	331,091	
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,213	13,300	SH	13,300	
GREAT PLAINS ENERGY	COM	39116410	35,315	1,045,142	SH	1,044,842	300
GREAT SOUTHN BANCORP	COM	39090510	4,430	90,170	SH	90,170	
GREATER BAY BANCORP	COM	39164810	35,069	1,198,953	SH	1,196,808	2,145
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						SHARED	OTHER
GREATER COMMUNITY BA	COM	39167M10	1,087	67,529	SH	67,529	
GREEN MOUNTAIN PWR C	COM	39315410	869	33,583	SH	33,583	
GREEN MTN COFFEE ROA	COM	39312210	1,089	54,049	SH	54,049	
GREENBRIER COS INC	COM	39365710	1,822	107,886	SH	107,886	
GREENE CNTY BANCSHAR	COM NEW	39436120	1,938	86,395	SH	86,395	
GREENPOINT FINL CORP	COM	39538410	117,989	2,699,355	SH	2,698,905	450
GREIF INC	CL A	39762410	7,626	218,254	SH	218,254	
GREY GLOBAL GROUP IN	COM	39787M10	11,364	16,504	SH	16,504	
GREY WOLF INC	COM	39788810	12,780	3,086,905	SH	3,086,905	
GRIFFON CORP	COM	39843310	9,271	429,194	SH	429,194	
GROUP 1 AUTOMOTIVE I	COM	39890510	10,614	293,215	SH	293,215	
GROUP 1 SOFTWARE INC	COM	39943Y10	2,623	160,352	SH	160,352	
GROUPE DANONE	SPONSORED	39944910	981	29,748	SH	29,748	
GRUPO TELEVIS SA DE	SP ADR REP	40049J20	7,614	160,843	SH	160,843	
GSI COMMERCE INC	COM	36238G10	2,325	229,097	SH	229,097	
GTC BIOTHERAPEUTICS	COM	36238T10	992	450,902	SH	450,902	
GTECH HLDGS CORP	COM	40051810	50,234	849,405	SH	849,405	
GUESS INC	COM	40161710	2,652	147,115	SH	147,115	
GUIDANT CORP	COM	40169810	641,244	10,119,049	SH	10,118,949	100
GUILFORD PHARMACEUTI	COM	40182910	2,899	398,205	SH	398,205	
GUITAR CTR MGMT INC	COM	40204010	10,355	278,810	SH	278,810	

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GULF ISLAND FABRICAT	COM	40230710	2,886	141,877	SH	141,877	
GULFMARK OFFSHORE IN	COM	40262910	3,813	242,729	SH	242,729	
GUNDLE/SLT ENVIRONME	COM	40280910	1,762	95,665	SH	95,665	
GYMBOREE CORP	COM	40377710	11,014	656,790	SH	656,790	
HAEMONETICS CORP	COM	40502410	16,495	524,470	SH	524,470	
HAIN CELESTIAL GROUP	COM	40521710	9,143	413,906	SH	413,906	
HALLIBURTON CO	COM	40621610	372,453	12,255,771	SH	12,255,431	340
HAMPSHIRE GROUP LTD	COM	40885910	933	30,582	SH	30,582	
HANCOCK FABRICS INC	COM	40990010	3,938	247,800	SH	247,800	
HANCOCK HLDG CO	COM	41012010	16,886	545,424	SH	545,424	
HANCOCK JOHN FINL SV	COM	41014S10	321,813	7,365,835	SH	7,365,835	
HANDLEMAN CO DEL	COM	41025210	10,668	445,616	SH	445,616	
HANGER ORTHOPEDIC GR	COM NEW	41043F20	7,188	398,215	SH	398,215	
HANMI FINL CORP	COM	41049510	6,342	237,719	SH	237,719	
HANOVER CAP MTG HLDG	COM	41076110	210	13,500	SH	13,500	
HANOVER COMPRESSOR C	COM	41076810	17,814	1,473,480	SH	1,473,480	
HARBOR FLA BANCSHARE	COM	41190110	10,488	362,033	SH	362,033	
HARDINGE INC	COM	41232430	6,087	492,899	SH	492,899	
HARLAND JOHN H CO	COM	41269310	16,826	540,676	SH	540,676	
HARLEY DAVIDSON INC	COM	41282210	412,689	7,736,961	SH	7,736,961	
HARLEYSVILLE GROUP I	COM	41282410	9,737	520,430	SH	520,430	
HARLEYSVILLE NATL CO	COM	41285010	11,334	407,267	SH	407,267	
HARMAN INTL INDS INC	COM	41308610	62,739	788,173	SH	788,173	
HARMONIC INC	COM	41316010	12,702	1,308,109	SH	1,308,109	
HARRAHS ENTMT INC	COM	41361910	319,337	5,817,767	SH	5,817,767	
HARRIS CORP DEL	COM	41387510	51,711	1,068,190	SH	1,067,990	200
HARRIS INTERACTIVE I	COM	41454910	6,175	741,350	SH	741,350	
HARSCO CORP	COM	41586410	24,636	541,448	SH	541,248	200
HARTE-HANKS INC	COM	41619610	42,981	1,835,246	SH	1,834,946	300
HARTFORD FINL SVCS G	COM	41651510	1,331,255	20,898,826	SH	20,895,176	3,650
HARTMARX CORP	COM	41711910	320	53,395	SH	53,395	
HARVEST NATURAL RESO	COM	41754V10	8,489	581,065	SH	581,065	
Page Total			4,029,235				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
HASBRO INC	COM	41805610	150,382	6,914,095	SH	6,914,095	
HAVERTY FURNITURE IN	COM	41959610	10,671	501,447	SH	501,447	
HAWAIIAN ELEC INDUST	COM	41987010	26,995	520,732	SH	520,732	
HAWTHORNE FINL CORP	COM	42054210	10,532	239,201	SH	239,201	
HAYES LEMMERZ INTL I	COM NEW	42078130	494	32,100	SH	32,100	
HCA INC	COM	40411910	502,966	12,382,226	SH	12,381,926	300
HCC INS HLDGS INC	COM	40413210	27,534	851,665	SH	851,665	
HEADWATERS INC	COM	42210P10	20,956	817,965	SH	817,965	
HEALTH CARE PPTY INV	COM	42191510	35,163	1,242,523	SH	1,242,523	
HEALTH CARE REIT INC	COM	42217K10	33,522	825,669	SH	825,669	
HEALTH MGMT ASSOC IN	CL A	42193310	148,416	6,394,496	SH	6,393,996	500
HEALTH NET INC	COM	42222G10	57,204	2,294,572	SH	2,294,307	265
HEALTHCARE RLTY TR	COM	42194610	20,250	474,250	SH	474,250	

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HEALTHCARE SVCS GRP	COM	42190610	3,767	229,003	SH	229,003	
HEALTHEXTRAS INC	COM	42221110	3,379	294,375	SH	294,375	
HEARST-ARGYLE TELEVI	COM	42231710	19,072	709,245	SH	709,245	
HEARTLAND EXPRESS IN	COM	42234710	14,181	622,251	SH	622,251	
HEARTLAND FINL USA I	COM	42234Q10	2,453	131,539	SH	131,539	
HECLA MNG CO	COM	42270410	16,743	1,990,885	SH	1,990,885	
HEICO CORP NEW	COM	42280610	3,515	224,044	SH	224,044	
HEICO CORP NEW	CL A	42280620	425	34,489	SH	34,489	
HEIDRICK & STRUGGLES	COM	42281910	7,002	292,593	SH	292,593	
HEINZ H J CO	COM	42307410	373,688	10,021,143	SH	10,020,943	200
HELEN OF TROY CORP L	COM	G4388N10	1,115	35,959	SH	35,959	
HELIX TECHNOLOGY COR	COM	42331910	12,197	502,986	SH	502,986	
HELLENIC TELECOM ORG	SPONSORED	42332530	345	47,912	SH	47,912	
HELMERICH & PAYNE IN	COM	42345210	22,519	785,999	SH	785,699	300
HENRY JACK & ASSOC I	COM	42628110	19,317	1,009,788	SH	1,009,788	
HERCULES INC	COM	42705610	39,765	3,463,824	SH	3,463,824	
HERITAGE COMMERCE CO	COM	42692710	2,190	168,847	SH	168,847	
HERITAGE FINL CORP W	COM	42722X10	1,649	77,692	SH	77,692	
HERITAGE PPTY INVT T	COM	42725M10	28,449	914,755	SH	914,755	
HERLEY INDS INC DEL	COM	42739810	3,560	188,582	SH	188,582	
HERSHEY FOODS CORP	COM	42786610	277,467	3,349,023	SH	3,349,023	
HEWITT ASSOCS INC	COM	42822Q10	5,955	186,028	SH	186,028	
HEWLETT PACKARD CO	COM	42823610	2,066,562	90,479,953	SH	90,469,318	10,635
HEXCEL CORP NEW	COM	42829110	2,746	377,193	SH	377,193	
HIBBETT SPORTING GOO	COM	42856510	7,411	194,315	SH	194,315	
HIBERNIA CORP	CL A	42865610	58,086	2,472,784	SH	2,472,084	700
HICKORY TECH CORP	COM	42906010	2,798	228,584	SH	228,584	
HIGHLAND HOSPITALITY	COM	43014110	447	38,100	SH	38,100	
HIGHWOODS PPTYS INC	COM	43128410	38,927	1,485,215	SH	1,485,215	
HILB ROGAL & HAMILTO	COM	43129410	25,487	668,939	SH	668,939	
HILFIGER TOMMY CORP	ORD	G8915Z10	792	46,605	SH	46,605	
HILLENBRAND INDS INC	COM	43157310	51,806	763,084	SH	762,884	200
HILTON HOTELS CORP	COM	43284810	164,171	10,102,811	SH	10,095,111	7,700
HI-TECH PHARMACAL IN	COM	42840B10	1,534	78,457	SH	78,457	
HOLLINGER INTL INC	CL A	43556910	15,760	795,937	SH	795,937	
HOLLIS-EDEN PHARMACE	COM	43590210	1,404	145,296	SH	145,296	
HOLLY CORP	COM PAR \$0	43575830	5,384	168,997	SH	168,997	
HOLLYWOOD ENTMT CORP	COM	43614110	12,379	912,872	SH	912,872	
HOLOGIC INC	COM	43644010	6,685	330,146	SH	330,146	
HOME DEPOT INC	COM	43707610	2,600,122	69,596,400	SH	69,588,490	7,910
Page Total			6,966,338				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
HOME PROPERTIES INC	COM	43730610	30,800	755,840	SH	755,840	
HOMESTORE INC	COM	43785210	6,061	1,432,922	SH	1,432,922	
HON INDS INC	COM	43809210	30,499	820,740	SH	820,540	200
HONDA MOTOR LTD	AMERN SHS	43812830	4,599	198,759	SH	198,759	
HONEYWELL INTL INC	COM	43851610	3,442,395	101,695,557	SH	101,695,077	480

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HOOKER FURNITURE COR	COM	43903810	1,938	83,380	SH	83,380	
HOOPER HOLMES INC	COM	43910410	7,811	1,251,794	SH	1,251,794	
HORACE MANN EDUCATOR	COM	44032710	12,883	819,528	SH	819,528	
HORIZON FINL CORP WA	COM	44041F10	4,402	238,845	SH	238,845	
HORIZON OFFSHORE INC	COM	44043J10	1,092	360,484	SH	360,484	
HORMEL FOODS CORP	COM	44045210	41,825	1,426,024	SH	1,425,899	125
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	64,928	1,399,309	SH	1,399,309	
HOST MARRIOTT CORP N	COM	44107P10	76,956	6,021,607	SH	6,021,607	
HOT TOPIC INC	COM	44133910	23,319	881,615	SH	881,615	
HOUSTON EXPL CO	COM	44212010	11,582	258,934	SH	258,934	
HOVNANIAN ENTERPRISE	CL A	44248720	24,584	569,734	SH	569,734	
HRPT PPTYS TR	COM SH BEN	40426W10	22,567	1,997,090	SH	1,997,090	
HSBC HLDGS PLC	SPON ADR N	40428040	45,199	604,268	SH	603,011	1,257
HUBBELL INC	CL B	44351020	29,686	739,752	SH	739,552	200
HUDSON CITY BANCORP	COM	44368310	30,299	804,315	SH	804,315	
HUDSON HIGHLAND GROU	COM	44379210	4,315	154,830	SH	154,830	
HUDSON RIV BANCORP I	COM	44412810	11,908	578,073	SH	578,073	
HUDSON UNITED BANCOR	COM	44416510	19,841	521,455	SH	521,455	
HUGHES SUPPLY INC	COM	44448210	30,469	581,471	SH	581,471	
HUGOTON RTY TR TEX	UNIT BEN I	44471710	936	42,619	SH	42,619	
HUMAN GENOME SCIENCE	COM	44490310	16,544	1,320,330	SH	1,320,330	
HUMANA INC	COM	44485910	100,721	5,295,505	SH	5,295,505	
HUMBOLDT BANCORP	COM	44506910	3,718	187,495	SH	187,495	
HUNGARIAN TEL & CABL	COM	44554210	373	41,074	SH	41,074	
HUNT J B TRANS SVCS	COM	44565810	23,942	850,228	SH	850,228	
HUNTINGTON BANCSHARE	COM	44615010	159,697	7,249,081	SH	7,249,081	
HURCO COMPANIES INC	COM	44732410	214	31,600	SH	31,600	
HUTCHINSON TECHNOLOG	COM	44840710	12,850	457,940	SH	457,940	
HYDRIL	COM	44877410	7,120	271,761	SH	271,761	
HYPERCOM CORP	COM	44913M10	4,026	507,021	SH	507,021	
HYPERION SOLUTIONS C	COM	44914M10	36,211	873,600	SH	873,400	200
IBERIABANK CORP	COM	45082810	6,858	116,533	SH	116,533	
IBT BANCORP INC	COM	44923F10	1,898	39,501	SH	39,501	
ICICI BK LTD	ADR	45104G10	750	47,013	SH	47,013	
ICOS CORP	COM	44929510	22,080	597,896	SH	597,096	800
ICT GROUP INC	COM	44929Y10	1,916	147,293	SH	147,293	
ICU MED INC	COM	44930G10	6,012	197,956	SH	197,956	
IDACORP INC	COM	45110710	31,404	1,050,313	SH	1,049,863	450
IDENTIX INC	COM	45190610	8,632	1,495,976	SH	1,495,976	
IDEX CORP	COM	45167R10	24,161	555,687	SH	553,857	1,830
IDEXX LABS INC	COM	45168D10	23,299	409,687	SH	409,687	
IDT CORP	COM	44894710	10,094	508,011	SH	508,011	
IDX SYS CORP	COM	44949110	10,819	312,690	SH	312,690	
I-FLOW CORP	COM NEW	44952030	268	19,000	SH	19,000	
IGATE CORP	COM	45169U10	2,303	331,298	SH	331,298	
IHOP CORP	COM	44962310	12,171	353,409	SH	353,409	
II VI INC	COM	90210410	4,592	187,565	SH	187,565	
IKON OFFICE SOLUTION	COM	45171310	300,054	23,441,757	SH	23,441,757	
Page Total			4,813,623				

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TITLE OF	VALUE	SHRS OR	SH/ PUT/	INVESTMENT DISCRETION
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NAME OF ISSUER	CLASS	CUSIP	(x\$1000)	PRN AMT	PRN CALL	SHARED	OTHER
ILEX ONCOLOGY INC	COM	45192310	15,624	653,188	SH	653,188	
ILLINOIS TOOL WKS IN	COM	45230810	616,808	7,785,025	SH	7,784,925	100
ILLUMINA INC	COM	45232710	208	27,697	SH	27,697	
IMAGISTICS INTERNATI	COM	45247T10	21,501	488,103	SH	488,103	
IMATION CORP	COM	45245A10	21,235	564,460	SH	564,360	100
IMC GLOBAL INC	COM	44966910	32,223	2,253,386	SH	2,253,386	
IMCLONE SYS INC	COM	45245W10	28,672	564,956	SH	564,956	
IMMUCOR INC	COM	45252610	8,302	458,176	SH	458,176	
IMMUNOGEN INC	COM	45253H10	4,536	674,981	SH	674,981	
IMMUNOMEDICS INC	COM	45290710	2,937	725,166	SH	725,166	
IMPAC MED SYS INC	COM	45255A10	2,102	93,433	SH	93,433	
IMPAC MTG HLDGS INC	COM	45254P10	37,474	1,377,706	SH	1,377,706	
IMPAX LABORATORIES I	COM	45256B10	12,046	538,507	SH	538,507	
IMPERIAL CHEM INDS P	ADR NEW	45270450	237	14,125	SH	14,125	
IMPERIAL OIL LTD	COM NEW	45303840	933	20,804	SH	20,804	
IMPERIAL TOBACCO GRO	SPONSORED	45314210	542	12,382	SH	12,382	
IMS HEALTH INC	COM	44993410	152,624	6,561,653	SH	6,561,453	200
INAMED CORP	COM	45323510	27,967	524,904	SH	524,904	
INCO LTD	COM	45325840	947	27,342	SH	27,342	
INCYTE CORP	COM	45337C10	10,339	1,244,186	SH	1,244,186	
INDEPENDENCE CMNTY B	COM	45341410	28,441	697,935	SH	697,935	
INDEPENDENCE HLDG CO	COM NEW	45344030	1,598	51,057	SH	51,057	
INDEPENDENT BANK COR	COM	45383810	9,382	336,749	SH	336,749	
INDEPENDENT BANK COR	COM	45383610	6,487	214,022	SH	214,022	
INDEVUS PHARMACEUTIC	COM	45407210	3,901	644,748	SH	644,748	
INDYMAC BANCORP INC	COM	45660710	27,120	747,306	SH	747,306	
INET TECHNOLOGIES IN	COM	45662V10	3,527	286,032	SH	286,032	
INFINITY PPTY & CAS	COM	45665Q10	6,679	212,643	SH	212,643	
INFOCUS CORP	COM	45665B10	6,710	717,617	SH	717,617	
INFONET SVCS CORP	CL B	45666T10	2,462	1,237,324	SH	1,237,324	
INFORMATICA CORP	COM	45666Q10	11,108	1,293,101	SH	1,293,101	
INFORMATION HLDGS IN	COM	45672710	4,686	227,237	SH	227,237	
INFOSPACE INC	COM NEW	45678T20	26,367	678,346	SH	678,346	
INFOSYS TECHNOLOGIES	SPONSORED	45678810	1,451	17,748	SH	17,748	
INFOUSA INC NEW	COM	45681830	5,730	545,156	SH	545,156	
ING GROUP N V	SPONSORED	45683710	19,841	899,802	SH	897,427	2,375
INGERSOLL-RAND COMPA	CL A	G4776G10	256,447	3,790,797	SH	3,790,697	100
INGLES MKTS INC	CL A	45703010	1,563	143,686	SH	143,686	
INGRAM MICRO INC	CL A	45715310	23,958	1,323,657	SH	1,323,657	
INKINE PHARMACEUTICA	COM	45721410	204	39,238	SH	39,238	
INNKEEPERS USA TR	COM	4576J010	6,045	661,411	SH	661,411	
INNOVEX INC	COM	45764710	1,973	290,566	SH	290,566	
INPUT/OUTPUT INC	COM	45765210	5,985	772,316	SH	772,316	
INSIGHT COMMUNICATIO	CL A	45768V10	7,740	770,942	SH	770,942	
INSIGHT ENTERPRISES	COM	45765U10	27,384	1,423,267	SH	1,423,267	
INSITUFORM TECHNOLOG	CL A	45766710	5,948	380,579	SH	380,579	
INSPIRE PHARMACEUTIC	COM	45773310	6,016	467,073	SH	467,073	
INSTINET GROUP INC	COM	45775010	9,573	1,357,913	SH	1,357,913	
INSURANCE AUTO AUCTI	COM	45787510	2,317	159,477	SH	159,477	
INTEGRA BK CORP	COM	45814P10	6,674	277,279	SH	277,279	
INTEGRA LIFESCIENCES	COM NEW	45798520	16,201	531,184	SH	531,184	
INTEGRAL SYS INC MD	COM	45810H10	2,932	155,051	SH	155,051	
INTEGRATED CIRCUIT S	COM	45811K20	21,817	871,617	SH	871,617	
Page Total			1,565,523				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
INTEGRATED DEVICE TE	COM	45811810	26,918	1,794,509	SH	1,793,769	740
INTEGRATED ELECTRICA	COM	45811E10	6,787	603,852	SH	603,852	
INTEGRATED SILICON S	COM	45812P10	9,562	538,980	SH	538,980	
INTEL CORP	COM	45814010	5,153,418	189,463,891	SH	189,451,231	12,660
INTELIDATA TECHNOLOG	COM	45814T10	889	716,541	SH	716,541	
INTELLISYNC CORP	COM	45817610	2,508	762,336	SH	762,336	
INTER PARFUMS INC	COM	45833410	1,453	63,031	SH	63,031	
INTER TEL INC	COM	45837210	19,513	647,643	SH	647,643	
INTERACTIVE DATA COR	COM	45840J10	7,633	429,319	SH	429,319	
INTERACTIVECORP	COM	45840Q10	164,717	5,207,614	SH	5,207,614	
INTERCEPT INC	COM	45845L10	3,415	280,406	SH	280,406	
INTERCHANGE FINL SVC	COM	45844710	4,501	185,217	SH	185,217	
INTERCONTINENTAL HOT	SPONSORED	45857310	291	31,462	SH	31,462	
INTERDIGITAL COMMUNI	COM	45866A10	9,748	557,640	SH	557,640	
INTERFACE INC	CL A	45866510	6,108	768,256	SH	768,256	
INTERGRAPH CORP	COM	45868310	18,905	779,250	SH	779,250	
INTERLAND INC	COM NEW	45872720	705	173,184	SH	173,184	
INTERMAGNETICS GEN C	COM	45877110	8,266	311,912	SH	311,912	
INTERMUNE INC	COM	45884X10	15,311	785,168	SH	785,168	
INTERNAP NETWORK SVC	COM	45885A10	228	132,749	SH	132,749	
INTERNATIONAL BANCSH	COM	45904410	15,765	299,207	SH	299,207	
INTERNATIONAL BUSINE	COM	45920010	11,430,433	124,460,285	SH	124,457,185	3,100
INTERNATIONAL FLAVOR	COM	45950610	86,720	2,442,819	SH	2,442,819	
INTERNATIONAL GAME T	COM	45990210	453,977	10,097,364	SH	10,096,564	800
INTERNATIONAL MULTIF	COM	46004310	7,587	306,926	SH	306,926	
INTERNATIONAL RECTIF	COM	46025410	40,629	883,430	SH	882,970	460
INTERNATIONAL SPEEDW	CL A	46033520	24,357	518,232	SH	518,132	100
INTERNATIONAL STL GR	COM	46037710	592	15,300	SH	15,300	
INTERNET SEC SYS INC	COM	46060X10	18,472	1,047,176	SH	1,047,176	
INTERPORE INTL	COM	46062W10	4,387	305,057	SH	305,057	
INTERPUBLIC GROUP CO	COM	46069010	181,737	11,816,430	SH	11,805,930	10,500
INTERSIL CORP	CL A	46069S10	40,622	1,821,608	SH	1,821,428	180
INTERSTATE BAKERIES	COM	46072H10	16,246	1,428,806	SH	1,428,806	
INTERTAN INC	COM	46112010	4,720	337,838	SH	337,838	
INTERVOICE INC NEW	COM	46114210	10,535	628,226	SH	628,226	
INTERWOVEN INC	COM NEW	46114T50	6,450	646,965	SH	646,965	
INTEVAC INC	COM	46114810	236	22,900	SH	22,900	
INTL PAPER CO	COM	46014610	1,569,279	37,133,907	SH	37,133,821	86
INTRADO INC	COM	46117A10	5,485	283,161	SH	283,161	
INTROGEN THERAPEUTIC	COM	46119F10	245	28,500	SH	28,500	
INTUIT	COM	46120210	250,559	5,614,146	SH	5,614,046	100
INTUITIVE SURGICAL I	COM NEW	46120E60	7,481	440,843	SH	440,843	
INVACARE CORP	COM	46120310	21,515	476,635	SH	476,635	
INVERESK RESH GROUP	COM	46123810	14,274	502,236	SH	502,236	
INVERNESS MED INNOVA	COM	46126P10	3,973	217,098	SH	217,098	
INVESTMENT TECHNOLOG	COM	46145F10	15,965	1,043,459	SH	1,043,459	
INVESTORS FINL SERVI	COM	46191510	38,529	933,129	SH	931,749	1,380
INVESTORS REAL ESTAT	SH BEN INT	46173010	5,840	598,953	SH	598,953	
INVISION TECHNOLOGIE	COM	46185110	24,080	484,797	SH	484,797	
INVITROGEN CORP	COM	46185R10	115,683	1,613,650	SH	1,611,770	1,880
IOMEGA CORP	COM NEW	46203030	4,917	879,676	SH	879,676	

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IONICS INC	COM	46221810	8,467	298,143 SH	298,143
IPAYMENT INC	COM	46262E10	3,114	93,721 SH	93,721
Page Total			19,893,744		

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
IRELAND BK	SPONSORED	46267Q10	623	12,326 SH		12,326	
IRON MTN INC PA	COM	46284610	30,686	687,560 SH		687,560	
IRWIN FINL CORP	COM	46411910	16,931	627,537 SH		627,537	
ISHARES TR	RUSSELL100	46428759	4,517	75,400 SH		75,400	
ISIS PHARMACEUTICALS	COM	46433010	6,373	821,241 SH		821,241	
ISLE OF CAPRI CASINO	COM	46459210	12,598	501,112 SH		501,112	
ISTAR FINL INC	COM	45031U10	41,071	970,945 SH		970,945	
ITLA CAP CORP	COM	45056510	4,033	81,919 SH		81,919	
ITRON INC	COM	46574110	8,684	466,637 SH		466,637	
ITT EDUCATIONAL SERV	COM	45068B10	33,910	1,086,870 SH		1,086,670	200
ITT INDS INC IND	COM	45091110	780,623	10,226,955 SH		10,224,135	2,820
IVAX CORP	COM	46582310	51,314	2,253,594 SH		2,253,294	300
IVILLAGE INC	COM	46588H10	322	47,045 SH		47,045	
IXIA	COM	45071R10	5,112	471,611 SH		471,611	
IXYS CORP	COM	46600W10	2,573	273,769 SH		273,769	
J & J SNACK FOODS CO	COM	46603210	6,440	142,539 SH		142,539	
J JILL GROUP INC	COM	46618910	6,246	304,218 SH		304,218	
J P MORGAN CHASE & C	COM	46625H10	2,702,430	64,420,270 SH		64,419,600	670
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	7,449	329,904 SH		329,904	
JABIL CIRCUIT INC	COM	46631310	158,635	5,390,234 SH		5,388,659	1,575
JACK IN THE BOX INC	COM	46636710	14,838	594,214 SH		594,214	
JACOBS ENGR GROUP IN	COM	46981410	33,779	757,377 SH		757,377	
JACUZZI BRANDS INC	COM	46986510	12,045	1,284,152 SH		1,284,152	
JAKKS PAC INC	COM	47012E10	6,209	414,220 SH		414,220	
JANUS CAP GROUP INC	COM	47102X10	97,633	5,960,498 SH		5,960,498	
JARDEN CORP	COM	47110910	21,682	610,577 SH		610,577	
JDA SOFTWARE GROUP I	COM	46612K10	10,883	747,957 SH		747,957	
JDS UNIPHASE CORP	COM	46612J10	154,035	37,846,489 SH		37,845,469	1,020
JEFFERIES GROUP INC	COM	47231910	28,695	812,208 SH		812,208	
JEFFERSON PILOT CORP	COM	47507010	197,835	3,596,353 SH		3,596,353	
JETBLUE AWYS CORP	COM	47714310	32,244	1,276,979 SH		1,276,979	
JLG INDS INC	COM	46621010	11,295	789,835 SH		789,835	
JO-ANN STORES INC	COM	47758P30	11,763	419,353 SH		419,353	
JOHNSON & JOHNSON	COM	47816010	6,450,408	127,176,813 SH		127,171,488	5,325
JOHNSON CTLS INC	COM	47836610	280,555	4,743,117 SH		4,743,117	
JONES APPAREL GROUP	COM	48007410	142,769	3,949,345 SH		3,949,145	200
JONES LANG LASALLE I	COM	48020Q10	14,295	556,012 SH		556,012	
JOS A BANK CLOTHIERS	COM	48083810	4,699	129,666 SH		129,666	
JOURNAL COMMUNICATIO	CL A	48113010	338	16,900 SH		16,900	
JOURNAL REGISTER CO	COM	48113810	11,122	532,177 SH		532,177	
JOY GLOBAL INC	COM	48116510	23,570	840,295 SH		840,295	
JUNIPER NETWORKS INC	COM	48203R10	114,152	4,387,097 SH		4,387,097	
JUNO LTG INC	COM NEW	48204720	321	11,400 SH		11,400	

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K V PHARMACEUTICAL C	CL A	48274020	13,967	568,695	SH	568,695
K2 INC	COM	48273210	8,081	504,117	SH	504,117
KADANT INC	COM	48282T10	5,986	287,103	SH	287,103
KAMAN CORP	CL A	48354810	5,784	388,738	SH	388,738
KANA SOFTWARE INC	COM NEW	48360030	1,744	386,683	SH	386,683
KANEB SERVICES LLC	COM	48417310	740	22,439	SH	22,439
KANSAS CITY LIFE INS	COM	48483610	2,992	69,923	SH	69,923
KANSAS CITY SOUTHERN	COM NEW	48517030	15,536	1,117,705	SH	1,117,705
KAYDON CORP	COM	48658710	19,051	691,994	SH	691,994
KB HOME	COM	48666K10	168,296	2,082,877	SH	2,082,877
Page Total			11,797,915			

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						SHARED	OTHER
KCS ENERGY INC	COM	48243420	6,986	652,853	SH	652,853	
KEANE INC	COM	48666510	28,015	1,779,868	SH	1,779,868	
KEITHLEY INSTRS INC	COM	48758410	5,511	266,100	SH	266,100	
KELLOGG CO	COM	48783610	388,424	9,898,675	SH	9,898,675	
KELLWOOD CO	COM	48804410	24,804	631,946	SH	631,946	
KELLY SVCS INC	CL A	48815220	12,748	430,537	SH	430,537	
KEMET CORP	COM	48836010	25,775	1,797,431	SH	1,797,431	
KENNAMETAL INC	COM	48917010	28,633	693,803	SH	693,803	
KENSEY NASH CORP	COM	49005710	5,144	209,440	SH	209,440	
KERR MCGEE CORP	COM	49238610	282,869	5,492,600	SH	5,492,600	
KEY ENERGY SVCS INC	COM	49291410	15,198	1,381,615	SH	1,381,615	
KEYCORP NEW	COM	49326710	363,515	12,001,156	SH	12,000,756	400
KEYNOTE SYS INC	COM	49330810	3,868	299,612	SH	299,612	
KEYSPAN CORP	COM	49337W10	179,254	4,690,051	SH	4,689,851	200
KEYSTONE AUTOMOTIVE	COM	49338N10	5,228	190,792	SH	190,792	
KEYSTONE PPTY TR COR	COM	49359610	13,258	545,354	SH	545,354	
KFORCE INC	COM	49373210	308	32,423	SH	32,423	
KFX INC	COM	48245L10	4,195	403,778	SH	403,778	
KILROY RLTY CORP	COM	49427F10	30,172	849,912	SH	849,912	
KIMBALL INTL INC	CL B	49427410	7,641	484,865	SH	484,865	
KIMBERLY CLARK CORP	COM	49436810	878,284	13,918,921	SH	13,918,921	
KIMCO REALTY CORP	COM	49446R10	97,439	1,911,316	SH	1,911,316	
KINDER MORGAN ENERGY	UT LTD PAR	49455010	891	19,761	SH	19,761	
KINDER MORGAN INC KA	COM	49455P10	247,977	3,934,888	SH	3,934,788	100
KINDER MORGAN MANAGE	SHS	49455U10	2,075	49,046	SH	49,046	
KINDRED HEALTHCARE I	COM	49458010	14,066	279,638	SH	279,638	
KING PHARMACEUTICALS	COM	49558210	101,812	6,045,869	SH	6,045,869	
KINROSS GOLD CORP	COM NEW	49690220	260	35,496	SH	35,496	
KIRBY CORP	COM	49726610	12,501	369,966	SH	369,966	
KIRKLANDS INC	COM	49749810	3,044	185,041	SH	185,041	
KLA-TENCOR CORP	COM	48248010	262,609	5,222,939	SH	5,222,839	100
KMART HLDG CORPORATI	COM	49878010	3,521	84,892	SH	84,892	
KNBT BANCORP INC	COM	48292110	531	29,990	SH	29,990	
KNIGHT RIDDER INC	COM	49904010	154,920	2,114,947	SH	2,114,847	100
KNIGHT TRADING GROUP	COM	49906310	17,988	1,423,064	SH	1,423,064	

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KNIGHT TRANSN INC	COM	49906410	11,718	490,723 SH	490,723	
KOGER EQUITY INC	COM	50022810	12,558	535,062 SH	535,062	
KOHL'S CORP	COM	50025510	388,235	8,032,992 SH	8,032,792	200
KOMAG INC	COM NEW	50045320	12,688	689,548 SH	689,548	
KONINKLIJKE AHOLD N	SPON ADR N	50046730	257	31,135 SH	31,135	
KONINKLIJKE PHILIPS	NY REG SH	50047230	2,466	85,106 SH	85,106	
KOPIN CORP	COM	50060010	7,435	1,286,365 SH	1,286,365	
KOREA ELECTRIC PWR	SPONSORED	50063110	742	71,912 SH	71,912	
KORN FERRY INTL	COM NEW	50064320	11,177	698,564 SH	698,564	
KOS PHARMACEUTICALS	COM	50064810	11,130	273,208 SH	273,208	
KOSAN BIOSCIENCES IN	COM	50064W10	3,927	369,743 SH	369,743	
KRAFT FOODS INC	CL A	50075N10	252,418	7,885,613 SH	7,885,613	
KRAMONT RLTY TR	COM SH BEN	50075Q10	7,247	383,451 SH	383,451	
KRISPY KREME DOUGHNU	COM	50101410	28,349	825,528 SH	825,528	
KROGER CO	COM	50104410	344,727	20,716,756 SH	20,716,456	300
KROLL INC	COM	50104910	16,962	631,715 SH	631,715	
KRONOS INC	COM	50105210	25,820	793,721 SH	793,721	
KRONOS WORLDWIDE INC	COM	50105F10	2,954	97,521 SH	97,521	
Page Total			4,370,272			

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						SHARED	OTHER
K-SWISS INC	CL A	48268610	11,464	468,481 SH		468,481	
KT CORP	SPONSORED	48268K10	7,528	395,365 SH		395,365	
KUBOTA CORP	ADR	50117320	252	10,500 SH		10,500	
KULICKE & SOFFA INDS	COM	50124210	11,262	962,540 SH		962,540	
KVH INDS INC	COM	48273810	2,948	204,583 SH		204,583	
KYPHON INC	COM	50157710	7,955	332,693 SH		332,693	
L S B BANCSHARES N C	COM	50215810	2,141	123,813 SH		123,813	
L-3 COMMUNICATIONS H	COM	50242410	79,262	1,332,575 SH		1,332,375	200
LA BARGE INC	COM	50247010	215	27,500 SH		27,500	
LA JOLLA PHARMACEUTI	COM	50345910	2,385	863,977 SH		863,977	
LA QUINTA CORP	PAIRED CTF	50419U20	22,052	2,924,630 SH		2,924,630	
LA Z BOY INC	COM	50533610	11,798	542,196 SH		542,196	
LABONE INC NEW	COM	50540L10	6,410	210,082 SH		210,082	
LABOR READY INC	COM NEW	50540120	10,285	760,751 SH		760,751	
LABORATORY CORP AMER	COM NEW	50540R40	66,643	1,697,899 SH		1,697,899	
LABRANCHE & CO INC	COM	50544710	20,783	1,853,988 SH		1,853,988	
LACLEDE GROUP INC	COM	50559710	10,438	344,499 SH		344,499	
LAFARGE COPPEE S A	SPON ADR N	50586140	337	16,501 SH		16,501	
LAFARGE NORTH AMERIC	COM	50586210	23,492	577,909 SH		577,909	
LAIDLAW INTL INC	COM	50730R10	986	67,800 SH		67,800	
LAKELAND BANCORP INC	COM	51163710	2,983	181,246 SH		181,246	
LAKELAND FINL CORP	COM	51165610	2,783	82,772 SH		82,772	
LAKES ENTMNT INC	COM	51206P10	834	32,712 SH		32,712	
LAM RESEARCH CORP	COM	51280710	47,332	1,884,225 SH		1,882,375	1,850
LAMAR ADVERTISING CO	CL A	51281510	33,032	818,629 SH		818,629	
LANCASTER COLONY COR	COM	51384710	21,599	534,634 SH		534,634	
LANCE INC	COM	51460610	7,326	447,781 SH		447,781	

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LANDAMERICA FINL GRO	COM	51493610	24,865	549,385	SH	549,385	
LANDAUER INC	COM	51476K10	7,554	179,864	SH	179,864	
LANDEC CORP	COM	51476610	224	25,961	SH	25,961	
LANDRYS RESTAURANTS	COM	51508L10	11,454	383,965	SH	383,965	
LANDSTAR SYS INC	COM	51509810	30,471	744,092	SH	744,092	
LANNET INC	COM	51601210	1,381	82,697	SH	82,697	
LASALLE HOTEL PPTYS	COM SH BEN	51794210	19,003	805,224	SH	805,224	
LASERSCOPE	COM	51808110	4,396	222,254	SH	222,254	
LATTICE SEMICONDUCTO	COM	51841510	19,108	2,188,808	SH	2,187,808	1,000
LAUDER ESTEE COS INC	CL A	51843910	88,572	1,997,554	SH	1,992,404	5,150
LAWSON PRODS INC	COM	52077610	4,690	144,320	SH	144,320	
LAWSON SOFTWARE INC	COM	52078010	14,683	1,768,999	SH	1,766,499	2,500
LEAPFROG ENTERPRISES	CL A	52186N10	5,791	299,289	SH	299,289	
LEAR CORP	COM	52186510	95,064	1,534,286	SH	1,534,086	200
LEARNING TREE INTL I	COM	52201510	2,964	184,811	SH	184,811	
LEE ENTERPRISES INC	COM	52376810	29,402	650,781	SH	650,781	
LEGG MASON INC	COM	52490110	104,890	1,130,519	SH	1,129,649	870
LEGGETT & PLATT INC	COM	52466010	118,735	5,007,809	SH	5,007,809	
LEHMAN BROS HLDGS IN	COM	52490810	713,401	8,608,681	SH	8,608,561	120
LENNAR CORP	CL A	52605710	117,981	2,183,611	SH	2,183,411	200
LENNOX INTL INC	COM	52610710	15,354	827,683	SH	827,683	
LEUCADIA NATL CORP	COM	52728810	39,832	747,606	SH	747,606	
LEVEL 3 COMMUNICATIO	COM	52729N10	23,476	5,869,070	SH	5,869,070	
LEVITT CORP	CL A	52742P10	5,047	206,010	SH	206,010	
LEXAR MEDIA INC	COM	52886P10	16,923	1,021,921	SH	1,021,921	
LEXICON GENETICS INC	COM	52887210	4,032	642,998	SH	642,998	
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						SHARED	OTHER
LEXINGTON CORP PPTYS	COM	52904310	13,072	599,902	SH	599,902	
LEXMARK INTL NEW	CL A	52977110	388,102	4,218,499	SH	4,218,499	
LIBBEY INC	COM	52989810	6,461	249,157	SH	249,157	
LIBERTE INVS INC DEL	COM	53015410	221	27,000	SH	27,000	
LIBERTY CORP S C	COM	53037010	13,175	284,742	SH	284,742	
LIBERTY MEDIA CORP N	COM SER A	53071810	346,148	31,611,721	SH	31,611,721	
LIBERTY PPTY TR	SH BEN INT	53117210	73,535	1,634,121	SH	1,634,121	
LIFELINE SYS INC	COM	53219210	7,131	375,337	SH	375,337	
LIFEPOINT HOSPITALS	COM	53219L10	24,777	766,144	SH	766,144	
LIFETIME HOAN CORP	COM	53192610	203	11,600	SH	11,600	
LIGAND PHARMACEUTICA	CL B	53220K20	20,710	1,030,336	SH	1,030,336	
LIGHTBRIDGE INC	COM	53222610	2,661	451,004	SH	451,004	
LILLY ELI & CO	COM	53245710	1,963,059	29,343,185	SH	29,340,935	2,250
LIMITED BRANDS INC	COM	53271610	252,480	12,624,020	SH	12,623,820	200
LIN TV CORP	CL A	53277410	10,649	447,270	SH	447,270	
LINCARE HLDGS INC	COM	53279110	47,847	1,523,790	SH	1,523,590	200
LINCOLN ELEC HLDGS I	COM	53390010	16,266	577,821	SH	577,821	
LINCOLN NATL CORP IN	COM	53418710	220,096	4,651,232	SH	4,651,232	
LINDSAY MFG CO	COM	53555510	4,990	207,244	SH	207,244	

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LINEAR TECHNOLOGY CO	COM	53567810	301,333	8,124,379	SH	8,124,379	
LINENS N THINGS INC	COM	53567910	29,427	831,026	SH	829,026	2,000
LIONBRIDGE TECHNOLOG	COM	53625210	5,024	516,290	SH	516,290	
LIQUIDMETAL TECHNOLO	COM	53634X10	1,151	360,839	SH	360,839	
LITHIA MTRS INC	CL A	53679710	10,915	394,748	SH	394,748	
LITTELFUSE INC	COM	53700810	13,334	358,435	SH	358,435	
LIZ CLAIBORNE INC	COM	53932010	102,210	2,785,779	SH	2,785,779	
LKQ CORP	COM	50188920	294	16,795	SH	16,795	
LLOYDS TSB GROUP PLC	SPONSORED	53943910	2,282	73,410	SH	73,410	
LNB BANCORP INC	COM	50210010	1,500	72,771	SH	72,771	
LNR PPTY CORP	COM	50194010	10,382	193,953	SH	193,953	
LOCAL FINL CORP	COM	53955310	10,411	477,565	SH	477,565	
LOCKHEED MARTIN CORP	COM	53983010	3,826,530	83,841,580	SH	83,837,770	3,810
LODGENET ENTMT CORP	COM	54021110	3,629	191,021	SH	191,021	
LOEWS CORP	COM	54042410	264,791	4,483,422	SH	4,483,422	
LOEWS CORP	CAROLNA GP	54042420	30,664	1,121,156	SH	1,121,156	
LONE STAR STEAKHOUSE	COM	54230710	10,583	362,554	SH	362,554	
LONE STAR TECHNOLOGI	COM	54231210	7,789	440,829	SH	440,829	
LONGS DRUG STORES CO	COM	54316210	12,365	656,675	SH	656,675	
LONGVIEW FIBRE CO	COM	54321310	11,841	1,061,065	SH	1,061,065	
LOOKSMART LTD	COM	54344210	2,395	1,215,904	SH	1,215,904	
LOUISIANA PAC CORP	COM	54634710	182,390	7,069,390	SH	7,069,390	
LOWES COS INC	COM	54866110	3,486,367	62,112,373	SH	62,112,093	280
LSI INDS INC	COM	50216C10	3,496	287,483	SH	287,483	
LSI LOGIC CORP	COM	50216110	100,466	10,756,532	SH	10,756,532	
LTC PPTYS INC	COM	50217510	7,279	401,957	SH	401,957	
LTX CORP	COM	50239210	19,899	1,320,442	SH	1,320,442	
LUBRIZOL CORP	COM	54927110	81,537	2,589,292	SH	2,589,092	200
LUCENT TECHNOLOGIES	COM	54946310	440,281	107,124,345	SH	107,122,965	1,380
LUFKIN INDS INC	COM	54976410	2,972	95,721	SH	95,721	
LUMINENT MTG CAP INC	COM	55027830	204	14,400	SH	14,400	
LUMINEX CORP DEL	COM	55027E10	3,171	350,398	SH	350,398	
LYDALL INC DEL	COM	55081910	2,425	237,718	SH	237,718	
LYON WILLIAM HOMES	COM	55207410	7,501	80,481	SH	80,481	
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						SHARED	OTHER
LYONDELL CHEMICAL CO	COM	55207810	30,069	2,026,224	SH	2,025,304	920
M & F WORLDWIDE CORP	COM	55254110	2,292	167,414	SH	167,414	
M & T BK CORP	COM	55261F10	228,574	2,543,947	SH	2,543,836	111
M D C HLDGS INC	COM	55267610	14,069	199,838	SH	199,717	121
M/I HOMES INC	COM	55305B10	10,030	212,150	SH	212,150	
MACATAWA BK CORP	COM	55422510	3,323	119,238	SH	119,238	
MACDERMID INC	COM	55427310	17,711	503,300	SH	503,300	
MACERICH CO	COM	55438210	52,083	966,281	SH	966,281	
MACK CALI RLTY CORP	COM	55448910	54,121	1,205,102	SH	1,205,102	
MACROMEDIA INC	COM	55610010	18,631	928,323	SH	928,323	
MACROVISION CORP	COM	55590410	17,139	907,295	SH	907,295	

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MADDEN STEVEN LTD	COM	55626910	4,842	242,571	SH	242,571	
MAF BANCORP INC	COM	55261R10	20,150	463,634	SH	463,394	240
MAGELLAN HEALTH SVCS	COM NEW	55907920	907	32,263	SH	32,263	
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	1,058	19,279	SH	19,279	
MAGMA DESIGN AUTOMAT	COM	55918110	8,895	426,002	SH	426,002	
MAGNA ENTMT CORP	CL A	55921110	3,833	638,771	SH	638,771	
MAGNA INTL INC	CL A	55922240	1,048	13,237	SH	13,237	
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	11,091	1,093,832	SH	1,093,832	
MAGUIRE PPTYS INC	COM	55977510	8,794	343,519	SH	343,519	
MAIL-WELL INC	COM	56032120	2,237	500,399	SH	500,399	
MAIN STR BKS INC NEW	COM	56034R10	5,985	218,914	SH	218,914	
MAINE & MARITIMES CO	COM	56037710	362	10,600	SH	10,600	
MAINSOURCE FINANCIAL	COM	56062Y10	4,017	112,146	SH	112,146	
MAIR HOLDINGS INC	COM	56063510	2,526	272,190	SH	272,190	
MANAGEMENT NETWORK G	COM	56169310	11,389	1,912,695	SH	1,912,695	
MANDALAY RESORT GROU	COM	56256710	43,728	763,671	SH	762,331	1,340
MANHATTAN ASSOCS INC	COM	56275010	16,514	593,593	SH	591,993	1,600
MANITOWOC INC	COM	56357110	22,586	763,570	SH	763,570	
MANNING GREG AUCTION	COM	56382310	231	16,250	SH	16,250	
MANOR CARE INC NEW	COM	56405510	85,795	2,431,141	SH	2,431,141	
MANPOWER INC	COM	56418H10	114,092	2,453,596	SH	2,453,356	240
MANTECH INTL CORP	CL A	56456310	6,010	293,337	SH	293,337	
MANUFACTURED HOME CM	COM	56468210	14,859	420,940	SH	420,940	
MANUGISTICS GROUP IN	COM	56501110	7,918	1,157,627	SH	1,157,627	
MANULIFE FINL CORP	COM	56501R10	2,666	71,758	SH	71,758	
MAPICS INC	COM	56491010	2,746	341,537	SH	341,537	
MAPINFO CORP	COM	56510510	260	20,299	SH	20,299	
MARATHON OIL CORP	COM	56584910	362,510	10,766,571	SH	10,766,571	
MARCUS CORP	COM	56633010	8,646	498,324	SH	498,324	
MARIMBA INC	COM	56781Q10	225	38,187	SH	38,187	
MARINE PRODS CORP	COM	56842710	2,248	160,714	SH	160,714	
MARINEMAX INC	COM	56790810	3,253	122,436	SH	122,436	
MARITRANS INC	COM	57036310	1,526	97,145	SH	97,145	
MARKEL CORP	COM	57053510	33,530	116,463	SH	116,463	
MARKETWATCH COM INC	COM	57061910	1,174	84,244	SH	84,244	
MARRIOTT INTL INC NE	CL A	57190320	280,111	6,583,110	SH	6,583,110	
MARSH & MCLENNAN COS	COM	57174810	1,870,224	40,393,613	SH	40,393,413	200
MARSHALL & ILSLEY CO	COM	57183410	200,139	5,293,292	SH	5,292,892	400
MARTEK BIOSCIENCES C	COM	57290110	24,864	436,516	SH	436,516	
MARTEN TRANS LTD	COM	57307510	292	15,350	SH	15,350	
MARTHA STEWART LIVIN	CL A	57308310	2,353	213,908	SH	213,908	
MARTIN MARIETTA MATL	COM	57328410	57,619	1,248,236	SH	1,248,136	100
Page Total			3,701,296				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
MARVEL ENTERPRISES I	COM	57383M10	11,395	593,813	SH	593,813	
MARVELL TECHNOLOGY G	ORD	G5876H10	4,724	105,080	SH	105,080	
MASCO CORP	COM	57459910	391,472	12,860,434	SH	12,860,134	300

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MASSBANK CORP READ M	COM	57615210	2,529	63,814	SH	63,814	
MASSEY ENERGY CORP	COM	57620610	24,762	1,121,988	SH	1,121,988	
MASTEC INC	COM	57632310	3,220	340,066	SH	340,066	
MATERIAL SCIENCES CO	COM	57667410	2,400	218,150	SH	218,150	
MATRIA HEALTHCARE IN	COM NEW	57681720	3,981	156,776	SH	156,776	
MATRIX SVC CO	COM	57685310	3,958	292,560	SH	292,560	
MATRIXONE INC	COM	57685P30	5,557	765,391	SH	765,391	
MATSUSHITA ELEC INDL	ADR	57687920	1,337	86,716	SH	86,716	
MATTEL INC	COM	57708110	232,196	12,591,968	SH	12,591,668	300
MATTHEWS INTL CORP	CL A	57712810	17,661	531,966	SH	531,966	
MATTSON TECHNOLOGY I	COM	57722310	5,730	479,059	SH	479,059	
MAUI LD & PINEAPPLE	COM	57734510	1,468	42,365	SH	42,365	
MAVERICK TUBE CORP	COM	57791410	17,588	746,836	SH	746,836	
MAXIM INTEGRATED PRO	COM	57772K10	408,779	8,702,973	SH	8,702,973	
MAXIMUS INC	COM	57793310	11,788	336,799	SH	336,799	
MAXTOR CORP	COM NEW	57772920	16,998	2,085,603	SH	2,085,261	342
MAXWELL SHOE INC	CL A	57776610	8,443	375,266	SH	375,266	
MAXWELL TECHNOLOGIES	COM	57776710	220	16,800	SH	16,800	
MAXYGEN INC	COM	57777610	4,311	454,726	SH	454,726	
MAY DEPT STORES CO	COM	57777810	335,479	9,701,532	SH	9,701,532	
MAYTAG CORP	COM	57859210	63,417	2,008,762	SH	2,008,762	
MB FINANCIAL INC NEW	COM	55264U10	13,411	343,963	SH	343,963	
MBIA INC	COM	55262C10	244,821	3,904,639	SH	3,904,489	150
MBNA CORP	COM	55262L10	1,001,846	36,259,353	SH	36,258,303	1,050
MBT FINL CORP	COM	57887710	4,072	234,438	SH	234,438	
MCCCLATCHY CO	CL A	57948910	15,057	211,952	SH	211,952	
MCCORMICK & CO INC	COM NON VT	57978020	109,951	3,280,148	SH	3,279,748	400
MCDATA CORP	CL A	58003120	10,178	1,445,668	SH	1,445,307	361
MCDERMOTT INTL INC	COM	58003710	815	97,154	SH	97,154	
MCDONALDS CORP	COM	58013510	1,168,688	40,906,140	SH	40,905,320	820
MCG CAPITAL CORP	COM	58047P10	9,125	452,171	SH	452,171	
MCGRATH RENTCORP	COM	58058910	4,392	144,060	SH	144,060	
MCGRAW HILL COS INC	COM	58064510	404,385	5,311,069	SH	5,311,069	
MCKESSON CORP	COM	58155Q10	219,029	7,279,145	SH	7,279,145	
MCLEODUSA INC	CL A	58226670	1,652	1,108,966	SH	1,108,966	
MCMORAN EXPLORATION	COM	58241110	3,204	216,517	SH	216,517	
MDU RES GROUP INC	COM	55269010	34,392	1,464,092	SH	1,464,092	
MEADWESTVACO CORP	COM	58333410	162,130	5,731,014	SH	5,731,014	
MEDALLION FINL CORP	COM	58392810	1,879	217,219	SH	217,219	
MEDAREX INC	COM	58391610	12,189	1,358,862	SH	1,358,862	
MEDCATH CORP	COM	58404W10	516	33,250	SH	33,250	
MEDCO HEALTH SOLUTIO	COM	58405U10	259,921	7,644,745	SH	7,644,683	62
MEDIA GEN INC	CL A	58440410	18,215	270,741	SH	270,741	
MEDIACOM COMMUNICATI	CL A	58446K10	7,303	910,565	SH	910,565	
MEDICAL ACTION INDS	COM	58449L10	2,382	116,590	SH	116,590	
MEDICAL STAFFING NET	COM	58463F10	1,820	231,288	SH	231,288	
MEDICINES CO	COM	58468810	23,470	728,646	SH	728,646	
MEDICIS PHARMACEUTIC	CL A NEW	58469030	25,953	648,818	SH	648,618	200
MEDIMMUNE INC	COM	58469910	149,617	6,482,520	SH	6,482,520	
MEDIS TECHNOLOGIES L	COM	58500P10	2,475	186,922	SH	186,922	
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
MEDQUIST INC	COM	58494910	4,647	295,251	SH	295,251	
MEDSOURCE TECHNOLOGI	COM	58505Y10	237	40,100	SH	40,100	
MEDTRONIC INC	COM	58505510	1,619,477	33,915,755	SH	33,909,605	6,150
MELLON FINL CORP	COM	58551A10	349,598	11,172,850	SH	11,172,850	
MEMBERWORKS INC	COM	58600210	6,282	179,385	SH	179,385	
MEMC ELECTR MATLS IN	COM	55271510	3,851	420,845	SH	420,845	
MENS WEARHOUSE INC	COM	58711810	17,148	645,377	SH	645,377	
MENTOR CORP MINN	COM	58718810	22,591	750,526	SH	750,526	
MENTOR GRAPHICS CORP	COM	58720010	24,803	1,391,851	SH	1,391,551	300
MERCANTILE BANK CORP	COM	58737610	3,406	95,950	SH	95,950	
MERCANTILE BANKSHARE	COM	58740510	50,829	1,183,993	SH	1,183,693	300
MERCHANTS BANCSHARES	COM	58844810	1,707	59,080	SH	59,080	
MERCK & CO INC	COM	58933110	3,071,609	69,509,144	SH	69,508,704	440
MERCURY COMPUTER SYS	COM	58937810	11,917	467,712	SH	467,712	
MERCURY GENL CORP NE	COM	58940010	37,410	749,257	SH	749,257	
MERCURY INTERACTIVE	COM	58940510	112,682	2,515,229	SH	2,514,429	800
MEREDITH CORP	COM	58943310	59,523	1,177,269	SH	1,177,269	
MERGE TECHNOLOGIES I	COM	58998110	204	14,000	SH	14,000	
MERIDIAN BIOSCIENCE	COM	58958410	3,302	324,037	SH	324,037	
MERIDIAN GOLD INC	COM	58997510	1,913	156,765	SH	156,765	
MERIDIAN RESOURCE CO	COM	58977Q10	4,388	728,963	SH	728,963	
MERISTAR HOSPITALITY	COM	58984Y10	10,000	1,438,800	SH	1,438,800	
MERIT MED SYS INC	COM	58988910	10,619	490,717	SH	490,717	
MERITAGE CORP	COM	59001A10	12,210	164,442	SH	164,442	
MERIX CORP	COM	59004910	383	20,753	SH	20,753	
MERRILL LYNCH & CO I	COM	59018810	5,457,264	91,626,334	SH	91,625,934	400
MESA AIR GROUP INC	COM	59047910	4,599	557,423	SH	557,423	
MESTEK INC	COM	59082910	1,392	77,433	SH	77,433	
MET PRO CORP	COM	59087630	246	14,665	SH	14,665	
METHODE ELECTRS INC	COM	59152020	8,566	664,062	SH	664,062	
METLIFE INC	COM	59156R10	648,852	18,185,319	SH	18,185,219	100
METRIS COS INC	COM	59159810	5,145	639,979	SH	639,979	
METRO GOLDWYN MAYER	COM	59161010	18,123	1,041,527	SH	1,041,527	
METRO ONE TELECOMMUN	COM	59163F10	822	354,134	SH	354,134	
METROLOGIC INSTRS IN	COM	59167610	4,245	181,421	SH	181,421	
METTLER TOLEDO INTER	COM	59268810	19,291	434,483	SH	434,483	
MFA MTG INVTS INC	COM	55272X10	10,329	1,022,665	SH	1,022,665	
MGE ENERGY INC	COM	55277P10	9,968	323,116	SH	323,116	
MGI PHARMA INC	COM	55288010	39,855	650,586	SH	650,586	
MGIC INVT CORP WIS	COM	55284810	168,387	2,621,618	SH	2,621,618	
MGM MIRAGE	COM	55295310	40,889	901,825	SH	901,825	
MICHAELS STORES INC	COM	59408710	70,128	1,442,361	SH	1,442,201	160
MICREL INC	COM	59479310	17,289	1,292,133	SH	1,290,993	1,140
MICRO THERAPEUTICS I	COM	59500W10	490	116,700	SH	116,700	
MICROCHIP TECHNOLOGY	COM	59501710	85,221	3,225,641	SH	3,225,191	450
MICROMUSE INC	COM	59509410	7,804	1,000,506	SH	1,000,506	
MICRON TECHNOLOGY IN	COM	59511210	250,103	14,967,277	SH	14,967,277	
MICROS SYS INC	COM	59490110	17,067	377,765	SH	376,695	1,070
MICROSEMI CORP	COM	59513710	16,399	1,198,764	SH	1,198,764	
MICROSOFT CORP	COM	59491810	7,381,280	296,080,234	SH	296,057,404	22,830
MICROSTRATEGY INC	CL A NEW	59497240	9,958	186,827	SH	186,827	
MID-AMER APT CMNTYS	COM	59522J10	16,686	449,402	SH	449,402	
MIDAS GROUP INC	COM	59562610	5,209	267,817	SH	267,817	
Page Total			19,756,345				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
MIDDLEBY CORP	COM	59627810	547	12,000	SH	12,000	
MIDDLESEX WATER CO	COM	59668010	3,473	167,792	SH	167,792	
MIDLAND CO	COM	59748610	3,482	139,578	SH	139,578	
MID-STATE BANCSHARES	COM	59544010	9,334	388,912	SH	388,912	
MIDWAY GAMES INC	COM	59814810	4,453	611,707	SH	611,707	
MIDWEST BANC HOLDING	COM	59825110	4,253	179,737	SH	179,737	
MILACRON INC	COM	59870910	2,178	627,781	SH	627,781	
MILLENNIUM CHEMICALS	COM	59990310	16,148	1,080,851	SH	1,080,851	
MILLENNIUM PHARMACEU	COM	59990210	74,632	4,416,077	SH	4,414,947	1,130
MILLER HERMAN INC	COM	60054410	31,617	1,188,613	SH	1,188,413	200
MILLIPORE CORP	COM	60107310	62,685	1,220,023	SH	1,220,023	
MILLS CORP	COM	60114810	48,872	917,092	SH	917,092	
MIM CORP	COM	55304410	2,789	366,679	SH	366,679	
MINDSPEED TECHNOLOGI	COM	60268210	10,451	1,600,390	SH	1,600,390	
MINE SAFETY APPLIANC	COM	60272010	9,944	350,636	SH	350,636	
MINERALS TECHNOLOGIE	COM	60315810	68,621	1,201,764	SH	1,201,764	
MIPS TECHNOLOGIES IN	COM	60456710	224	39,001	SH	39,001	
MISSION RESOURCES CO	COM	60510910	279	85,700	SH	85,700	
MISSION WEST PPTYS I	COM	60520310	3,741	282,335	SH	282,335	
MITCHAM INDS INC	COM	60650110	224	45,238	SH	45,238	
MITSUBISHI TOKYO FIN	SPONSORED	60681610	1,436	144,601	SH	144,601	
MKS INSTRUMENT INC	COM	55306N10	11,339	472,256	SH	472,256	
MMO2 PLC	ADR	55309W10	576	30,908	SH	30,908	
MOBILE MINI INC	COM	60740F10	3,961	228,950	SH	228,950	
MOBILE TELESYSTEMS O	SPONSORED	60740910	2,536	19,284	SH	19,284	
MOBILITY ELECTRONICS	COM	60741U10	211	23,239	SH	23,239	
MOBIUS MGMT SYSTEMS	COM	60692510	962	105,337	SH	105,337	
MODINE MFG CO	COM	60782810	15,588	598,157	SH	598,057	100
MODTECH HLDGS INC	COM	60783C10	1,027	139,031	SH	139,031	
MOHAWK INDS INC	COM	60819010	61,781	750,222	SH	750,022	200
MOLDFLOW CORP	COM	60850710	1,290	128,400	SH	128,400	
MOLECULAR DEVICES CO	COM	60851C10	4,857	257,826	SH	257,826	
MOLEX INC	COM	60855410	129,241	4,252,740	SH	4,252,740	
MOLEX INC	CL A	60855420	833	31,995	SH	31,995	
MONACO COACH CORP	COM	60886R10	22,203	828,465	SH	828,465	
MONARCH CASINO & RES	COM	60902710	1,345	96,900	SH	96,900	
MONDAVI ROBERT CORP	CL A	60920010	6,333	167,225	SH	167,225	
MONOLITHIC SYS TECHN	COM	60984210	5,101	380,987	SH	380,987	
MONRO MUFFLER BRAKE	COM	61023610	5,372	214,950	SH	214,950	
MONSANTO CO NEW	COM	61166W10	336,664	9,180,909	SH	9,180,835	74
MONSTER WORLDWIDE IN	COM	61174210	68,473	2,613,467	SH	2,613,467	
MONY GROUP INC	COM	61533710	19,057	606,150	SH	606,150	
MOODYS CORP	COM	61536910	275,290	3,888,271	SH	3,888,271	
MOOG INC	CL A	61539420	14,576	427,198	SH	427,198	
MORGAN STANLEY	COM NEW	61744644	5,127,930	89,492,678	SH	89,487,618	5,060
MOTHERS WK INC	COM	61990310	1,448	54,332	SH	54,332	
MOTOROLA INC	COM	62007610	1,126,681	64,015,942	SH	64,014,842	1,100
MOVADO GROUP INC	COM	62458010	4,974	166,145	SH	166,145	
MOVIE GALLERY INC	COM	62458110	16,020	817,786	SH	817,786	

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MPS GROUP INC	COM	55340910	25,177	2,264,136 SH	2,263,836	300
MRO SOFTWARE INC	COM	55347W10	6,855	589,932 SH	589,932	
MRV COMMUNICATIONS I	COM	55347710	6,042	1,814,490 SH	1,814,490	
MSC INDL DIRECT INC	CL A	55353010	8,006	267,313 SH	267,313	
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
MSC SOFTWARE CORP	COM	55353110	3,332	378,216 SH		378,216	
MTC TECHNOLOGIES INC	COM	55377A10	2,822	112,378 SH		112,378	
MTR GAMING GROUP INC	COM	55376910	3,712	366,803 SH		366,803	
MTS SYS CORP	COM	55377710	13,436	483,843 SH		483,843	
MUELLER INDS INC	COM	62475610	19,963	587,326 SH		587,326	
MULTIMEDIA GAMES INC	COM	62545310	8,799	355,662 SH		355,662	
MURPHY OIL CORP	COM	62671710	73,756	1,171,282 SH		1,171,082	200
MUTUALFIRST FINL INC	COM	62845B10	1,583	65,067 SH		65,067	
MYERS INDS INC	COM	62846410	4,175	339,398 SH		339,398	
MYKROLIS CORP	COM	62852P10	8,448	592,394 SH		592,394	
MYLAN LABS INC	COM	62853010	125,455	5,519,367 SH		5,518,692	675
MYRIAD GENETICS INC	COM	62855J10	10,042	621,018 SH		621,018	
NABI BIOPHARMACEUTIC	COM	62951910	14,531	933,854 SH		933,854	
NABORS INDUSTRIES LT	SHS	G6359F10	138,625	3,030,065 SH		3,029,865	200
NACCO INDS INC	CL A	62957910	7,660	92,959 SH		92,959	
NARA BANCORP INC	COM	63080P10	4,867	163,263 SH		163,263	
NASB FINL INC	COM	62896810	2,202	55,351 SH		55,351	
NASH FINCH CO	COM	63115810	4,749	199,794 SH		199,794	
NASSDA CORP	COM	63172M10	1,540	221,916 SH		221,916	
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,205	10,176 SH		10,176	
NATIONAL BANKSHARES	COM	63486510	2,714	53,103 SH		53,103	
NATIONAL BEVERAGE CO	COM	63501710	1,419	149,076 SH		149,076	
NATIONAL BK GREECE S	SPONSORED	63364340	312	57,250 SH		57,250	
NATIONAL CITY CORP	COM	63540510	680,298	19,120,240 SH		19,119,840	400
NATIONAL COMMERCE FI	COM	63545P10	86,839	3,035,274 SH		3,034,484	790
NATIONAL FINL PARTNE	COM	63607P20	951	29,500 SH		29,500	
NATIONAL FUEL GAS CO	COM	63618010	30,944	1,257,901 SH		1,257,901	
NATIONAL GRID TRANSC	SPONSORED	63627410	555	13,787 SH		13,787	
NATIONAL HEALTH INVS	COM	63633D10	19,361	628,620 SH		628,620	
NATIONAL HEALTH REAL	COM	63590510	2,015	107,859 SH		107,859	
NATIONAL HEALTHCARE	COM	63590610	2,950	113,468 SH		113,468	
NATIONAL INSTRS CORP	COM	63651810	29,850	948,527 SH		948,167	360
NATIONAL PENN BANCSH	COM	63713810	11,861	376,176 SH		376,176	
NATIONAL PRESTO INDS	COM	63721510	3,424	88,334 SH		88,014	320
NATIONAL PROCESSING	COM	63722910	3,013	158,580 SH		158,580	
NATIONAL SEMICONDUCT	COM	63764010	221,174	4,978,022 SH		4,977,922	100
NATIONAL WESTN LIFE	CL A	63852210	6,178	41,270 SH		41,270	
NATIONAL-OILWELL INC	COM	63707110	31,859	1,126,558 SH		1,126,558	
NATIONWIDE FINL SVCS	CL A	63861210	33,849	938,946 SH		938,946	
NATIONWIDE HEALTH PP	COM	63862010	25,689	1,153,532 SH		1,153,532	
NATURAL RESOURCE PAR	COM UNIT L	63900P10	481	12,500 SH		12,500	

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NATURES SUNSHINE PRO	COM	63902710	5,227	352,206	SH	352,206	
NAUTILUS GROUP INC	COM	63910B10	7,742	491,587	SH	491,587	
NAVIGANT CONSULTING	COM	63935N10	15,334	757,973	SH	757,973	
NAVIGANT INTL INC	COM	63935R10	3,860	214,220	SH	214,220	
NAVIGATORS GROUP INC	COM	63890410	4,090	142,101	SH	142,101	
NAVISTAR INTL CORP N	COM	63934E10	75,066	1,637,200	SH	1,637,200	
NBC CAP CORP	COM	62872910	2,992	115,075	SH	115,075	
NBT BANCORP INC	COM	62877810	12,767	567,433	SH	567,433	
NBTY INC	COM	62878210	37,733	1,014,865	SH	1,014,705	160
NCI BUILDING SYS INC	COM	62885210	8,784	374,410	SH	374,410	
NCO GROUP INC	COM	62885810	8,271	354,206	SH	354,206	
NCR CORP NEW	COM	62886E10	123,072	2,793,272	SH	2,793,272	
Page Total			1,951,575				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT	
						SHARED	OTHER
NDCHEALTH CORP	COM	63948010	18,562	683,692	SH	683,692	
NEC CORP	ADR	62905020	624	75,970	SH	75,970	
NEIGHBORCARE INC	COM	64015Y10	11,411	468,448	SH	468,448	
NEIMAN MARCUS GROUP	CL A	64020420	31,408	582,285	SH	582,085	200
NEKTAR THERAPEUTICS	COM	64026810	18,364	853,332	SH	853,332	
NELSON THOMAS INC	COM	64037610	9,141	335,830	SH	335,790	40
NEOFORMA COM INC	COM NEW	64047550	1,303	119,850	SH	119,850	
NEOPHARM INC	COM	64091910	5,093	271,459	SH	271,459	
NEOSE TECHNOLOGIES I	COM	64052210	2,471	262,867	SH	262,867	
NEOWARE SYS INC	COM	64065P10	3,982	386,608	SH	386,608	
NET2PHONE	COM	64108N10	2,486	483,701	SH	483,701	
NETBANK INC	COM	64093310	10,664	873,392	SH	873,392	
NETEGRITY INC	COM	64110P10	4,174	491,034	SH	491,034	
NETFLIX COM INC	COM	64110L10	14,271	418,263	SH	418,263	
NETGEAR INC	COM	64111Q10	367	26,700	SH	26,700	
NETIQ CORP	COM	64115P10	20,520	1,466,762	SH	1,466,762	
NETOPIA INC	COM	64114K10	237	19,227	SH	19,227	
NETRATINGS INC	COM	64116M10	1,692	153,084	SH	153,084	
NETSCOUT SYS INC	COM	64115T10	2,151	278,995	SH	278,995	
NETSCREEN TECHNOLOGI	COM	64117V10	21,052	578,350	SH	578,350	
NETWORK APPLIANCE IN	COM	64120L10	186,548	8,664,542	SH	8,664,342	200
NETWORK EQUIP TECHNO	COM	64120810	3,777	378,495	SH	378,495	
NETWORKS ASSOCS INC	COM	64093810	48,498	2,694,335	SH	2,693,935	400
NEUROCRINE BIOSCIENC	COM	64125C10	19,082	322,923	SH	322,923	
NEW CENTURY FINANCIA	COM	64352D10	57,100	1,175,865	SH	1,175,865	
NEW ENGLAND BUSINESS	COM	64387210	7,116	210,230	SH	209,910	320
NEW JERSEY RES	COM	64602510	19,146	506,521	SH	506,521	
NEW PLAN EXCEL RLTY	COM	64805310	53,312	1,949,254	SH	1,949,254	
NEW YORK CMNTY BANCO	COM	64944510	140,793	4,107,134	SH	4,107,134	
NEW YORK TIMES CO	CL A	65011110	181,148	4,098,373	SH	4,098,373	
NEWCASTLE INVT CORP	COM	65105M10	16,621	493,197	SH	493,197	
NEWELL RUBBERMAID IN	COM	65122910	166,159	7,162,005	SH	7,162,005	
NEWFIELD EXPL CO	COM	65129010	33,398	696,813	SH	696,813	

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NEWMONT MINING CORP	COM	65163910	541,417	11,610,909	SH	11,610,769	140
NEWPARK RES INC	COM PAR \$.	65171850	6,924	1,331,446	SH	1,331,446	
NEWPORT CORP	COM	65182410	13,198	789,350	SH	789,350	
NEWS CORP LTD	ADR NEW	65248770	7,872	218,785	SH	218,220	565
NEWS CORP LTD	SP ADR PFD	65248780	1,613	50,876	SH	50,876	
NEWTEK BUSINESS SVCS	COM	65252610	519	99,787	SH	99,787	
NEXEN INC	COM	65334H10	527	13,542	SH	13,542	
NEXTEL COMMUNICATION	CL A	65332V10	750,398	30,429,784	SH	30,429,484	300
NEXTEL PARTNERS INC	CL A	65333F10	14,264	1,126,668	SH	1,126,668	
NIC INC	COM	62914B10	2,855	472,610	SH	472,610	
NICOR INC	COM	65408610	44,103	1,251,853	SH	1,251,853	
NII HLDGS INC	CL B NEW	62913F20	22,881	652,245	SH	652,245	
NIKE INC	CL B	65410610	494,361	6,348,543	SH	6,348,443	100
NISOURCE INC	COM	65473P10	167,788	7,895,905	SH	7,895,605	300
NISSAN MOTORS	SPONSORED	65474440	7,934	360,461	SH	359,496	965
NL INDS INC	COM NEW	62915640	2,496	179,535	SH	179,535	
NMS COMMUNICATIONS C	COM	62924810	301	41,972	SH	41,972	
NN INC	COM	62933710	1,962	167,691	SH	167,691	
NOBLE CORPORATION	SHS	G6542210	114,049	2,968,482	SH	2,967,542	940
NOBLE ENERGY INC	COM	65504410	37,252	790,919	SH	790,719	200
Page Total			3,345,383				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
NOBLE INTL LTD	COM	65505310	310	11,900	SH	11,900	
NOKIA CORP	SPONSORED	65490220	18,918	932,821	SH	931,871	950
NOLAND CO	COM	65528610	969	21,286	SH	21,286	
NOMURA HLDGS INC	SPONSORED	65535H20	14,474	793,515	SH	791,135	2,380
NORDSON CORP	COM	65566310	22,199	592,613	SH	592,613	
NORDSTROM INC	COM	65566410	121,359	3,041,573	SH	3,041,573	
NORFOLK SOUTHERN COR	COM	65584410	223,636	10,123,842	SH	10,123,542	300
NORTEL NETWORKS CORP	COM	65656810	4,862	818,550	SH	818,550	
NORTH FORK BANCORPOR	COM	65942410	177,940	4,204,626	SH	4,204,126	500
NORTH PITTSBURGH SYS	COM	66156210	5,926	294,410	SH	294,410	
NORTHEAST UTILS	COM	66439710	38,392	2,058,577	SH	2,057,777	800
NORTHERN STS FINL CO	COM	66575110	1,385	51,625	SH	51,625	
NORTHERN TR CORP	COM	66585910	251,489	5,397,927	SH	5,397,927	
NORTHROP GRUMMAN COR	COM	66680710	975,945	9,916,127	SH	9,916,035	92
NORTHWEST AIRLS CORP	CL A	66728010	22,492	2,224,776	SH	2,224,776	
NORTHWEST BANCORP IN	COM	66732810	5,578	219,173	SH	219,173	
NORTHWEST NAT GAS CO	COM	66765510	14,639	468,433	SH	467,833	600
NORTHWEST PIPE CO	COM	66774610	1,050	72,400	SH	72,400	
NOVA CHEMICALS CORP	COM	66977W10	375	14,935	SH	14,935	
NOVARTIS A G	SPONSORED	66987V10	20,389	478,620	SH	477,465	1,155
NOVASTAR FINL INC	COM	66994740	25,888	392,539	SH	392,539	
NOVELL INC	COM	67000610	100,951	8,870,927	SH	8,870,927	
NOVELLUS SYS INC	COM	67000810	121,650	3,841,188	SH	3,841,188	
NOVEN PHARMACEUTICAL	COM	67000910	9,980	464,824	SH	464,824	
NOVO-NORDISK A S	ADR	67010020	714	15,377	SH	15,377	

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NOVOSTE CORP	COM	67010C10	854	251,818	SH	251,818	
NPS PHARMACEUTICALS	COM	62936P10	16,888	592,158	SH	591,223	935
NPTEST HLDG CORP	COM	67019A10	273	18,000	SH	18,000	
NS GROUP INC	COM	62891610	3,539	272,204	SH	272,204	
NSTAR	COM	67019E10	36,649	722,567	SH	722,207	360
NTL INC DEL	COM	62940M10	49,439	830,489	SH	830,489	
NTT DOCOMO INC	SPONS ADR	62942M20	20,054	904,977	SH	902,482	2,495
NU SKIN ENTERPRISES	CL A	67018T10	11,379	564,701	SH	564,701	
NUANCE COMMUNICATION	COM	66996710	849	129,031	SH	129,031	
NUCOR CORP	COM	67034610	133,646	2,173,814	SH	2,173,814	
NUEVO ENERGY CO	COM	67050910	17,819	547,273	SH	547,273	
NUI CORP	COM	62943110	4,899	289,716	SH	289,716	
NUTRACEUTICAL INTL C	COM	67060Y10	283	13,100	SH	13,100	
NUVEEN INVTS INC	CL A	67090F10	11,989	430,343	SH	430,343	
NUVELO INC	COM NEW	67072M30	3,192	254,570	SH	254,570	
NVIDIA CORP	COM	67066G10	101,794	3,855,845	SH	3,855,845	
NVR INC	COM	62944T10	67,344	146,400	SH	146,400	
NYFIX INC	COM	67071210	2,201	426,598	SH	425,678	920
NYMAGIC INC	COM	62948410	2,256	89,158	SH	89,158	
O CHARLEYS INC	COM	67082310	6,014	329,524	SH	329,524	
O REILLY AUTOMOTIVE	COM	68609110	25,455	635,742	SH	635,382	360
OAK HILL FINL INC	COM	67133710	1,618	49,400	SH	49,400	
OAKLEY INC	COM	67366210	9,224	621,544	SH	621,544	
OCCIDENTAL PETE CORP	COM	67459910	580,673	12,609,619	SH	12,609,019	600
OCEANEERING INTL INC	COM	67523210	19,577	642,918	SH	642,918	
OCEANFIRST FINL CORP	COM	67523410	3,418	137,706	SH	137,706	
OCTEL CORP	COM	67572710	9,587	321,161	SH	321,161	
OCULAR SCIENCES INC	COM	67574410	9,106	312,374	SH	312,374	
Page Total			3,331,528				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
OCWEN FINL CORP	COM	67574610	7,413	766,613	SH	766,613	
ODYSSEY HEALTHCARE I	COM	67611V10	11,533	611,515	SH	611,515	
ODYSSEY RE HLDGS COR	COM	67612W10	4,473	165,661	SH	165,661	
OFFICE DEPOT INC	COM	67622010	146,065	7,761,167	SH	7,760,767	400
OFFSHORE LOGISTICS I	COM	67625510	7,437	322,632	SH	322,632	
OGE ENERGY CORP	COM	67083710	39,755	1,503,588	SH	1,503,188	400
OHIO CAS CORP	COM	67724010	23,587	1,179,958	SH	1,179,958	
OIL STS INTL INC	COM	67802610	6,044	449,707	SH	449,707	
OLD DOMINION FGHT LI	COM	67958010	6,496	192,201	SH	192,201	
OLD NATL BANCORP IND	COM	68003310	14,991	663,316	SH	663,316	
OLD POINT FINL CORP	COM	68019410	1,334	44,465	SH	44,465	
OLD REP INTL CORP	COM	68022310	92,081	3,749,238	SH	3,748,338	900
OLD SECOND BANCORP I	COM	68027710	6,246	121,474	SH	121,474	
OLIN CORP	COM PAR \$1	68066520	23,618	1,323,158	SH	1,323,158	
OLYMPIC STEEL INC	COM	68162K10	496	35,454	SH	35,454	
OM GROUP INC	COM	67087210	20,328	668,687	SH	668,247	440
OMEGA FINL CORP	COM	68209210	5,266	144,035	SH	144,035	

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OMEGA HEALTHCARE INV	COM	68193610	3,993	367,314	SH	367,314	
OMEGA PROTEIN CORP	COM	68210P10	643	88,423	SH	88,423	
OMI CORP NEW	COM	Y6476W10	1,079	94,308	SH	94,308	
OMNI ENERGY SERVICES	COM NEW	68210T20	423	55,000	SH	55,000	
OMNICARE INC	COM	68190410	59,459	1,341,278	SH	1,340,978	300
OMNICELL INC	COM	68213N10	4,801	242,354	SH	242,354	
OMNICOM GROUP INC	COM	68191910	393,355	4,901,625	SH	4,901,625	
OMNIVISION TECHNOLOG	COM	68212810	23,695	867,625	SH	867,625	
OMNOVA SOLUTIONS INC	COM	68212910	2,959	563,696	SH	563,696	
ON SEMICONDUCTOR COR	COM	68218910	6,113	809,670	SH	809,670	
ONE LIBERTY PPTYS IN	COM	68240610	244	10,800	SH	10,800	
ONEIDA FINL CORP	COM	68247810	379	26,589	SH	26,589	
ONEIDA LTD	COM	68250510	686	279,840	SH	279,840	
ONEOK INC NEW	COM	68268010	36,256	1,607,814	SH	1,607,814	
ONYS PHARMACEUTICALS	COM	68339910	22,832	563,899	SH	563,899	
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	3,916	37,661	SH	37,661	
OPEN SOLUTIONS INC	COM	68371P10	380	17,200	SH	17,200	
OPENTV CORP	CL A	G6754310	297	91,515	SH	91,515	
OPENWAVE SYS INC	COM NEW	68371830	14,679	1,100,360	SH	1,100,360	
OPLINK COMMUNICATION	COM	68375Q10	4,244	1,704,599	SH	1,704,599	
OPNET TECHNOLOGIES I	COM	68375710	2,918	195,708	SH	195,708	
OPSWARE INC	COM	68383A10	6,403	846,996	SH	846,996	
OPTICAL COMMUNICATIO	CL A	68382T10	546	165,848	SH	165,848	
OPTION CARE INC	COM	68394810	2,881	250,724	SH	250,724	
ORACLE CORP	COM	68389X10	1,596,072	133,005,994	SH	132,989,614	16,380 1
ORASURE TECHNOLOGIES	COM	68554V10	6,799	654,384	SH	654,384	
ORBITAL SCIENCES COR	COM	68556410	9,893	789,570	SH	789,570	
ORBITZ INC	CL A	68556Y10	331	13,900	SH	13,900	
ORBOTECH LTD	ORD	M7525310	373	15,501	SH	15,501	
ORIENTAL FINL GROUP	COM	68618W10	8,489	266,540	SH	266,540	
ORLEANS HOMEBUILDERS	COM	68658810	947	39,374	SH	39,374	
ORTHODONTIC CTRS AME	COM	68750P10	6,765	856,354	SH	856,354	
ORTHOLOGIC CORP	COM	68750J10	4,334	559,243	SH	559,243	
OSHKOSH B GOSH INC	CL A	68822220	4,038	172,487	SH	172,487	
OSHKOSH TRUCK CORP	COM	68823920	35,519	637,677	SH	636,377	1,300
OSI PHARMACEUTICALS	COM	67104010	28,118	732,252	SH	732,252	
Page Total			2,712,024				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
OSI SYSTEMS INC	COM	67104410	4,322	216,103	SH	216,103	
OSTEOTECH INC	COM	68858210	1,510	233,412	SH	233,412	
OTTER TAIL CORP	COM	68964810	11,666	441,545	SH	441,545	
OUTBACK STEAKHOUSE I	COM	68989910	52,626	1,080,614	SH	1,080,414	200
OVERLAND STORAGE INC	COM	69031010	2,703	159,473	SH	159,473	
OVERNITE CORP	COM	69032210	644	28,000	SH	28,000	
OVERSEAS SHIPHOLDING	COM	69036810	29,369	804,639	SH	804,639	
OVERSTOCK COM INC DE	COM	69037010	4,692	151,939	SH	151,939	
OWENS & MINOR INC NE	COM	69073210	15,475	611,648	SH	611,648	

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OWENS ILL INC	COM NEW	69076840	259,149	18,484,249	SH	18,484,249	
OXFORD HEALTH PLANS	COM	69147110	67,316	1,378,009	SH	1,377,809	200
OXFORD INDS INC	COM	69149730	11,177	241,988	SH	241,988	
P & F INDS INC	CL A NEW	69283050	220	26,300	SH	26,300	
P A M TRANSN SVCS IN	COM	69314910	1,420	82,744	SH	82,744	
P C CONNECTION	COM	69318J10	839	105,818	SH	105,818	
P F CHANGS CHINA BIS	COM	69333Y10	25,972	515,937	SH	514,847	1,090
P T TELEKOMUNIKASI I	SPONSORED	71568410	584	34,680	SH	34,680	
PAB BANKSHARES INC	COM	69313P10	1,398	110,079	SH	110,079	
PACCAR INC	COM	69371810	244,277	4,358,197	SH	4,358,197	
PACER INTL INC TENN	COM	69373H10	15,709	713,389	SH	713,389	
PACIFIC CAP BANCORP	COM	69404P10	22,669	571,431	SH	571,431	
PACIFIC ENERGY PARTN	COM UNIT	69422R10	712	25,000	SH	25,000	
PACIFIC SUNWEAR CALI	COM	69487310	32,994	1,335,239	SH	1,335,239	
PACIFIC UN BK CALIF	COM	69502510	2,734	93,508	SH	93,508	
PACIFICARE HEALTH SY	COM	69511210	43,413	1,097,680	SH	1,097,680	
PACKAGING CORP AMER	COM	69515610	50,717	2,248,103	SH	2,248,103	
PACKETEER INC	COM	69521010	5,473	414,642	SH	414,642	
PACTIV CORP	COM	69525710	108,148	4,860,597	SH	4,860,597	
PAIN THERAPEUTICS IN	COM	69562K10	2,822	407,760	SH	407,760	
PALATIN TECHNOLOGIES	COM NEW	69607730	3,381	810,753	SH	810,753	
PALL CORP	COM	69642930	66,863	2,946,801	SH	2,946,801	
PALM HARBOR HOMES	COM	69663910	7,593	360,387	SH	360,387	
PALMONE INC	COM	69713P10	13,942	651,511	SH	651,511	
PALMSOURCE INC	COM	69715410	3,507	192,999	SH	192,999	
PALOMAR MED TECHNOLO	COM NEW	69752930	242	13,400	SH	13,400	
PAN PACIFIC RETAIL P	COM	69806L10	41,163	790,081	SH	790,081	
PANAMSAT CORP NEW	COM	69793310	24,680	1,008,153	SH	1,008,153	
PANERA BREAD CO	CL A	69840W10	22,843	587,075	SH	586,475	600
PANHANDLE ROYALTY CO	CL A	69847710	448	12,900	SH	12,900	
PANTRY INC	COM	69865710	8,530	427,558	SH	427,558	
PAPA JOHNS INTL INC	COM	69881310	16,215	480,445	SH	480,445	
PARAMETRIC TECHNOLOG	COM	69917310	35,408	7,833,522	SH	7,833,522	
PAREXEL INTL CORP	COM	69946210	7,906	441,663	SH	441,663	
PARK ELECTROCHEMICAL	COM	70041620	7,283	287,868	SH	287,868	
PARK NATL CORP	COM	70065810	13,454	118,745	SH	118,745	
PARKER DRILLING CO	COM	70108110	6,446	1,545,805	SH	1,545,805	
PARKER HANNIFIN CORP	COM	70109410	215,880	3,820,887	SH	3,819,692	1,195
PARKVALE FINL CORP	COM	70149210	1,996	69,414	SH	69,414	
PARKWAY PPTYS INC	COM	70159Q10	10,926	233,717	SH	233,717	
PARTNERS TRUST FINCL	COM	70213A10	3,960	115,759	SH	115,759	
PARTY CITY CORP	COM	70214510	2,125	142,734	SH	142,734	
PATHMARK STORES INC	COM	70322A10	3,755	470,572	SH	470,572	
PATINA OIL & GAS COR	COM	70322410	44,430	1,692,571	SH	1,692,571	
Page Total			1,583,726				

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						SHARED	OTHER
PATRIOT BANK CORP PA	COM	70335P10	3,360	114,574	SH	114,574	

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PATTERSON DENTAL CO	COM	70341210	58,266	850,352	SH	850,092	260
PATTERSON UTI ENERGY	COM	70348110	39,562	1,117,253	SH	1,117,053	200
PAXAR CORP	COM	70422710	8,232	558,092	SH	558,092	
PAXSON COMMUNICATION	COM	70423110	2,004	513,909	SH	513,909	
PAYCHEX INC	COM	70432610	324,642	9,119,161	SH	9,119,011	150
PAYLESS SHOESOURCE I	COM	70437910	19,951	1,429,177	SH	1,428,877	300
PC-TEL INC	COM	69325Q10	3,850	372,700	SH	372,700	
PDF SOLUTIONS INC	COM	69328210	2,941	254,663	SH	254,663	
PDI INC	COM	69329V10	5,477	216,567	SH	216,567	
PEABODY ENERGY CORP	COM	70454910	25,253	542,959	SH	542,959	
PEAPACK-GLADSTONE FI	COM	70469910	3,700	109,268	SH	109,268	
PEARSON PLC	SPONSORED	70501510	430	37,374	SH	37,374	
PEC SOLUTIONS INC	COM	70510710	3,291	248,947	SH	248,947	
PEDIATRIX MED GROUP	COM	70532410	32,222	511,468	SH	511,468	
PEETS COFFEE & TEA I	COM	70556010	3,659	171,803	SH	171,803	
PEGASUS COMMUNICATIO	CL A NEW	70590460	5,102	133,210	SH	133,210	
PEGASUS SOLUTIONS IN	COM	70590610	4,930	422,107	SH	422,107	
PEGASYSTEMS INC	COM	70557310	1,231	149,800	SH	149,800	
PEMSTAR INC	COM	70655210	1,300	356,080	SH	356,080	
PENN ENGR & MFG CORP	COM NON VT	70738930	3,374	198,824	SH	198,824	
PENN NATL GAMING INC	COM	70756910	15,379	534,564	SH	534,564	
PENN VA CORP	COM	70788210	8,135	134,234	SH	134,234	
PENN-AMER GROUP INC	COM	70724710	2,339	159,555	SH	159,555	
PENNEY J C INC	COM	70816010	1,442,232	41,467,286	SH	41,467,286	
PENNFED FINL SVCS IN	COM	70816710	2,622	74,667	SH	74,667	
PENNROCK FINL SVCS C	COM	70835210	3,615	127,287	SH	127,287	
PENNS WOODS BANCORP	COM	70843010	2,265	50,253	SH	50,253	
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	29,184	774,924	SH	774,924	
PENTAIR INC	COM	70963110	40,936	693,838	SH	693,838	
PENWEST PHARMACEUTIC	COM	70975410	3,840	262,837	SH	262,837	
PEOPLES BANCORP INC	COM	70978910	4,763	170,273	SH	170,273	
PEOPLES BK BRIDGEPOR	COM	71019810	13,311	286,321	SH	286,321	
PEOPLES ENERGY CORP	COM	71103010	46,732	1,046,632	SH	1,046,632	
PEOPLES HLDG CO	COM	71114810	5,841	173,317	SH	173,317	
PEOPLESOFT INC	COM	71271310	168,895	9,134,424	SH	9,134,424	
PEP BOYS MANNY MOE &	COM	71327810	29,025	1,045,940	SH	1,045,940	
PEPCO HOLDINGS INC	COM	71329110	50,053	2,448,787	SH	2,448,145	642
PEPSI BOTTLING GROUP	COM	71340910	414,425	13,930,258	SH	13,930,258	
PEPSIAMERICAS INC	COM	71343P20	33,031	1,617,559	SH	1,617,159	400
PEPSICO INC	COM	71344810	2,587,470	48,049,586	SH	48,048,986	600
PEREGRINE PHARMACEUT	COM	71366110	4,841	1,975,743	SH	1,975,743	
PERFORMANCE FOOD GRO	COM	71375510	15,669	456,148	SH	455,968	180
PERFORMANCE TECHNOLO	COM	71376K10	256	15,117	SH	15,117	
PERICOM SEMICONDUCTO	COM	71383110	4,413	386,760	SH	386,760	
PERINI CORP	COM	71383910	4,361	276,858	SH	276,858	
PERKINELMER INC	COM	71404610	69,056	3,337,634	SH	3,337,634	
PEROT SYS CORP	CL A	71426510	16,989	1,277,375	SH	1,277,375	
PERRIGO CO	COM	71429010	29,501	1,471,373	SH	1,471,373	
PER-SE TECHNOLOGIES	COM NEW	71356930	5,374	479,847	SH	479,847	
PERUSAHAAN PERS INDO	SPONSORED	71568010	262	11,904	SH	11,904	
PETCO ANIMAL SUPPLIE	COM NEW	71601620	16,811	596,564	SH	596,564	
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	203	14,640	SH	14,640	
Page Total			5,624,608				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
PETRO-CDA	COM	71644E10	901	20,553	SH	20,553	
PETROKAZAKHSTAN INC	COM	71649P10	2,211	78,500	SH	78,500	
PETROLEO BRASILEIRO	SPONSORED	71654V10	18,576	628,843	SH	628,843	
PETROLEO BRASILEIRO	SPONSORED	71654V40	17,251	514,949	SH	514,949	
PETROLEUM DEV CORP	COM	71657810	8,301	289,733	SH	289,733	
PETROLEUM HELICOPTER	COM VTG	71660410	1,129	45,691	SH	45,691	
PETSMART INC	COM	71676810	52,396	1,936,994	SH	1,936,814	180
PFF BANCORP INC	COM	69331W10	13,630	357,456	SH	357,456	
PFIZER INC	COM	71708110	7,609,963	217,117,342	SH	217,096,354	20,988
PG&E CORP	COM	69331C10	359,819	12,420,399	SH	12,417,059	3,340
PHARMACEUTICAL PROD	COM	71712410	19,441	654,374	SH	654,374	
PHARMACEUTICAL RES I	COM	71712510	26,156	460,003	SH	460,003	
PHARMACOPEIA INC	COM	71713B10	8,173	406,228	SH	406,228	
PHARMACYCLICS INC	COM	71693310	424	31,488	SH	31,488	
PHARMOS CORP	COM NEW	71713920	300	74,224	SH	74,224	
PHELPS DODGE CORP	COM	71726510	229,089	2,805,399	SH	2,805,399	
PHILADELPHIA CONS HL	COM	71752810	23,548	405,993	SH	405,993	
PHILLIPS VAN HEUSEN	COM	71859210	8,803	475,824	SH	475,824	
PHOENIX COS INC NEW	COM	71902E10	23,756	1,771,506	SH	1,771,506	
PHOTON DYNAMICS INC	COM	71936410	10,064	308,414	SH	308,414	
PHOTRONICS INC	COM	71940510	14,633	826,707	SH	826,707	
PICO HLDGS INC	COM NEW	69336620	1,537	93,463	SH	93,463	
PIEDMONT NAT GAS INC	COM	72018610	14,906	353,044	SH	353,044	
PIER 1 IMPORTS INC	COM	72027910	29,422	1,241,440	SH	1,241,440	
PILGRIMS PRIDE CORP	COM	72146710	9,710	432,910	SH	432,910	
PINNACLE AIRL CORP	COM	72344310	277	20,800	SH	20,800	
PINNACLE ENTMT INC	COM	72345610	6,729	487,586	SH	487,586	
PINNACLE SYS INC	COM	72348110	9,314	1,038,394	SH	1,038,394	
PINNACLE WEST CAP CO	COM	72348410	97,805	2,485,519	SH	2,485,519	
PIONEER NAT RES CO	COM	72378710	59,818	1,851,958	SH	1,851,358	600
PIPER JAFFRAY COS	COM	72407810	11,594	214,116	SH	214,108	8
PITNEY BOWES INC	COM	72447910	276,964	6,499,970	SH	6,499,870	100
PIXAR	COM	72581110	20,890	324,076	SH	324,076	
PIXELWORKS INC	COM	72581M10	10,970	640,381	SH	640,381	
PLACER DOME INC	COM	72590610	393	21,877	SH	21,477	400
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	1,703	48,789	SH	48,789	
PLAINS EXPL& PRODTN	COM	72650510	12,914	692,833	SH	692,733	100
PLAINS RES INC	COM PAR \$0	72654050	7,710	424,076	SH	424,076	
PLANAR SYS INC	COM	72690010	7,186	504,299	SH	504,299	
PLANTRONICS INC NEW	COM	72749310	37,514	1,024,690	SH	1,024,590	100
PLATINUM UNDERWRITER	COM	G7127P10	628	19,582	SH	19,582	
PLATO LEARNING INC	COM	72764Y10	201	19,947	SH	19,947	
PLAYBOY ENTERPRISES	CL B	72811730	3,888	277,322	SH	277,322	
PLAYTEX PRODS INC	COM	72813P10	3,543	512,780	SH	512,780	
PLEXUS CORP	COM	72913210	20,331	1,142,827	SH	1,142,827	
PLUG POWER INC	COM	72919P10	4,634	600,320	SH	600,320	
PLUM CREEK TIMBER CO	COM	72925110	148,897	4,584,256	SH	4,584,256	
PLX TECHNOLOGY INC	COM	69341710	316	29,301	SH	29,301	
PMA CAP CORP	CL A	69341920	2,555	420,891	SH	420,891	
PMC-SIERRA INC	COM	69344F10	71,001	4,183,928	SH	4,183,928	
PMI GROUP INC	COM	69344M10	45,426	1,215,911	SH	1,215,711	200
PNC FINL SVCS GROUP	COM	69347510	420,938	7,595,422	SH	7,595,222	200
PNM RES INC	COM	69349H10	27,947	930,011	SH	930,011	
Page Total			9,816,222				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
POGO PRODUCING CO	COM	73044810	42,878	934,764	SH	934,264	500
POLARIS INDS INC	COM	73106810	24,540	540,044	SH	540,044	
POLO RALPH LAUREN CO	CL A	73157210	14,326	417,899	SH	417,899	
POLYCOM INC	COM	73172K10	34,906	1,644,939	SH	1,644,939	
POLYMEDICA CORP	COM	73173810	10,225	381,521	SH	381,521	
POLYONE CORP	COM	73179P10	11,436	1,719,750	SH	1,719,750	
POMEROY IT SOLUTIONS	COM	73182210	2,518	173,666	SH	173,666	
POPE & TALBOT INC	COM	73282710	6,052	352,055	SH	352,055	
POPULAR INC	COM	73317410	58,494	1,357,168	SH	1,357,168	
PORTAL SOFTWARE INC	COM NEW	73612630	3,184	472,349	SH	472,349	
PORTFOLIO RECOVERY A	COM	73640Q10	5,546	205,856	SH	205,856	
PORTUGAL TELECOM SGP	SPONSORED	73727310	617	55,013	SH	55,013	
POSCO	SPONSORED	69348310	1,621	45,800	SH	45,800	
POSSIS MEDICAL INC	COM	73740710	11,293	401,451	SH	401,451	
POST PPTYS INC	COM	73746410	23,951	831,633	SH	831,633	
POTLATCH CORP	COM	73762810	23,477	576,115	SH	576,115	
POWELL INDS INC	COM	73912810	3,555	200,194	SH	200,194	
POWER INTEGRATIONS I	COM	73927610	15,636	534,740	SH	534,740	
POWER-ONE INC	COM	73930810	27,079	2,448,330	SH	2,448,330	
POWERWAVE TECHNOLOGI	COM	73936310	12,884	1,651,748	SH	1,651,748	
POZEN INC	COM	73941U10	6,233	450,981	SH	450,981	
PPG INDS INC	COM	69350610	286,384	4,912,253	SH	4,912,153	100
PPL CORP	COM	69351T10	263,992	5,789,291	SH	5,788,911	380
PRAECIS PHARMACEUTIC	COM	73942110	4,897	828,570	SH	828,570	
PRAXAIR INC	COM	74005P10	358,621	9,661,136	SH	9,660,836	300
PRE PAID LEGAL SVCS	COM	74006510	7,632	311,746	SH	311,746	
PRECISION CASTPARTS	COM	74018910	74,005	1,680,789	SH	1,680,164	625
PREMCOR INC	COM	74045Q10	11,391	367,801	SH	367,801	
PRENTISS PPTYS TR	SH BEN INT	74070610	32,034	868,120	SH	868,120	
PRESIDENTIAL LIFE CO	COM	74088410	6,076	407,220	SH	407,220	
PRESSTEK INC	COM	74111310	5,994	548,414	SH	548,414	
PRG-SCHULTZ INTERNAT	COM	69357C10	2,910	665,805	SH	665,805	
PRICE COMMUNICATIONS	COM NEW	74143730	14,092	898,176	SH	898,176	
PRICE LEGACY CORP	COM NEW	74144P50	1,317	77,446	SH	77,446	
PRICE T ROWE GROUP I	COM	74144T10	168,583	3,131,771	SH	3,130,621	1,150
PRICELINE COM INC	COM NEW	74150340	10,736	398,217	SH	398,217	
PRIDE INTL INC DEL	COM	74153Q10	27,182	1,593,293	SH	1,592,993	300
PRIMA ENERGY CORP	COM PAR \$0	74190120	5,957	172,480	SH	172,480	
PRIME HOSPITALITY CO	COM	74191710	9,399	825,925	SH	825,925	
PRIME MED SVCS INC N	COM	74156D10	294	53,374	SH	53,374	
PRIMEDIA INC	COM	74157K10	6,773	2,508,698	SH	2,508,698	
PRIMUS TELECOMMUNICA	COM	74192910	12,404	1,459,238	SH	1,459,238	
PRINCETON REVIEW INC	COM	74235210	2,250	259,182	SH	259,182	
PRINCIPAL FINANCIAL	COM	74251V10	394,498	11,072,069	SH	11,072,069	
PRIORITY HEALTHCARE	CL B	74264T10	14,378	675,021	SH	675,021	
PRIVATEBANCORP INC	COM	74296210	6,112	118,442	SH	118,442	
PROASSURANCE CORP	COM	74267C10	15,015	429,010	SH	429,010	

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PROCTER & GAMBLE CO	COM	74271810	4,464,024	42,563,156	SH	42,562,656	500
PROGENICS PHARMACEUT	COM	74318710	3,036	159,446	SH	159,446	
PROGRESS ENERGY INC	COM	74326310	1,084,746	23,040,491	SH	23,040,491	
PROGRESS SOFTWARE CO	COM	74331210	13,848	577,224	SH	577,224	
PROGRESSIVE CORP OHI	COM	74331510	505,632	5,772,053	SH	5,772,053	
PROLOGIS	SH BEN INT	74341010	202,928	5,657,307	SH	5,657,307	
Page Total			8,357,584				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
PROQUEST COMPANY	COM	74346P10	12,117	415,396	SH	415,396	
PROSPERITY BANCSHARE	COM	74360610	5,361	226,504	SH	226,504	
PROTECTIVE LIFE CORP	COM	74367410	49,346	1,317,653	SH	1,317,453	200
PROTEIN DESIGN LABS	COM	74369L10	30,444	1,278,082	SH	1,278,082	
PROVIDE COMM INC	COM	74373W10	251	11,026	SH	11,026	
PROVIDENT BANCORP IN	COM	74383A10	3,553	299,846	SH	299,846	
PROVIDENT BANKSHARES	COM	74385910	18,508	589,805	SH	589,805	
PROVIDENT FINL GROUP	COM	74386610	23,614	587,703	SH	587,703	
PROVIDENT FINL HLDGS	COM	74386810	1,820	70,037	SH	70,037	
PROVIDENT FINL SVCS	COM	74386T10	14,512	776,445	SH	776,445	
PROVIDIAN FINL CORP	COM	74406A10	112,864	8,615,590	SH	8,615,590	
PROVINCE HEALTHCARE	COM	74397710	17,315	1,089,015	SH	1,087,650	1,365
PROXIM CORP	CL A	74428310	3,643	2,058,009	SH	2,058,009	
PRUDENTIAL FINL INC	COM	74432010	639,059	14,271,077	SH	14,270,677	400
PRUDENTIAL PLC	ADR	74435K20	819	48,805	SH	48,805	
PS BUSINESS PKS INC	COM	69360J10	26,481	571,336	SH	571,336	
PSS WORLD MED INC	COM	69366A10	18,995	1,697,542	SH	1,697,542	
PTEK HLDGS INC	COM	69366M10	7,741	842,366	SH	842,366	
PUBLIC STORAGE INC	COM	74460D10	102,865	2,113,959	SH	2,113,959	
PUBLIC SVC ENTERPRIS	COM	74457310	358,739	7,635,986	SH	7,635,986	
PUGET ENERGY INC NEW	COM	74531010	31,414	1,404,278	SH	1,403,903	375
PULITZER INC	COM	74576910	5,491	113,798	SH	113,798	
PULTE HOMES INC	COM	74586710	155,324	2,793,590	SH	2,793,390	200
QAD INC	COM	74727D10	2,458	185,249	SH	185,249	
QLOGIC CORP	COM	74727710	80,918	2,452,058	SH	2,451,958	100
QRS CORP	COM	74726X10	277	49,279	SH	49,279	
QUAKER CHEM CORP	COM	74731610	3,345	131,692	SH	131,152	540
QUAKER CITY BANCORP	COM	74731K10	4,572	84,047	SH	84,047	
QUALCOMM INC	COM	74752510	1,446,783	21,825,056	SH	21,824,656	400
QUALITY SYS INC	COM	74758210	2,688	59,172	SH	59,172	
QUANEX CORP	COM	74762010	13,058	307,329	SH	307,269	60
QUANTA SVCS INC	COM	74762E10	12,324	1,740,669	SH	1,740,669	
QUANTUM CORP	COM DSSG	74790620	11,296	3,052,843	SH	3,052,843	
QUANTUM FUEL SYS TEC	COM	74765E10	274	34,889	SH	34,889	
QUEST DIAGNOSTICS IN	COM	74834L10	201,150	2,428,469	SH	2,428,269	200
QUEST SOFTWARE INC	COM	74834T10	12,679	775,500	SH	775,500	
QUESTAR CORP	COM	74835610	40,849	1,121,003	SH	1,121,003	
QUICKSILVER RESOURCE	COM	74837R10	8,930	230,382	SH	230,382	
QUIDEL CORP	COM	74838J10	3,303	501,215	SH	501,215	

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QUIKSILVER INC	COM	74838C10	22,406	1,025,424 SH	1,025,424	
QUINTON CARDIOLOGY S	COM	74877310	220	18,500 SH	18,500	
QUIXOTE CORP	COM	74905610	2,506	119,351 SH	119,351	
QWEST COMMUNICATIONS	COM	74912110	561,128	130,192,073 SH	130,191,109	964
R & G FINANCIAL CORP	CL B	74913610	23,737	687,241 SH	687,241	
R H DONNELLEY CORP	COM NEW	74955W30	16,898	361,850 SH	361,850	
RADIAN GROUP INC	COM	75023610	61,900	1,453,063 SH	1,452,663	400
RADIANT SYSTEMS INC	COM	75025N10	3,140	517,256 SH	517,256	
RADIO ONE INC	CL D NON V	75040P40	13,525	731,091 SH	731,091	
RADIO ONE INC	CL A	75040P10	2,284	123,081 SH	123,081	
RADIO SHACK CORP	COM	75043810	265,983	8,021,186 SH	8,021,186	
RADISYS CORP	COM	75045910	6,835	327,030 SH	327,030	
RAILAMERICA INC	COM	75075310	5,815	482,583 SH	482,583	
RAINDANCE COMM	COM	75086X10	1,972	692,105 SH	692,105	
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						SHARED	OTHER
RAIT INVT TR	COM	74922710	10,562	357,440 SH		357,440	
RALCORP HLDGS INC NE	COM	75102810	15,283	502,227 SH		502,227	
RAMBUS INC DEL	COM	75091710	24,523	875,181 SH		875,181	
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	8,759	310,598 SH		310,598	
RANGE RES CORP	COM	75281A10	10,797	890,067 SH		890,067	
RANK GROUP PLC	SPONSORED	75303710	223	18,080 SH		18,080	
RARE HOSPITALITY INT	COM	75382010	15,506	558,777 SH		558,777	
RAVEN INDS INC	COM	75421210	3,539	115,816 SH		115,816	
RAYMOND JAMES FINANC	COM	75473010	20,893	840,764 SH		840,314	450
RAYONIER INC	COM	75490710	79,715	1,823,732 SH		1,823,554	178
RAYOVAC CORP	COM	75508110	17,371	607,393 SH		607,393	
RAYTECH CORP DEL	COM	75510310	986	342,313 SH		342,313	
RAYTHEON CO	COM NEW	75511150	468,824	14,959,278 SH		14,959,078	200
RC2 CORP	COM	74938810	6,203	225,563 SH		225,563	
RCN CORP	COM	74936110	231	797,623 SH		797,623	
READERS DIGEST ASSN	COM	75526710	26,282	1,866,648 SH		1,865,348	1,300
READING INTERNATIONAL	CL A	75540810	1,435	209,425 SH		209,425	
REALNETWORKS INC	COM	75605L10	5,914	985,632 SH		985,632	
REALTY INCOME CORP	COM	75610910	19,365	433,713 SH		433,713	
RECKSON ASSOCS RLTY	COM	75621K10	37,585	1,335,640 SH		1,335,640	
RED HAT INC	COM	75657710	32,036	1,389,848 SH		1,389,848	
RED ROBIN GOURMET BU	COM	75689M10	4,791	168,814 SH		168,814	
REDBACK NETWORKS INC	COM NEW	75720950	492	78,067 SH		78,067	
REDWOOD TR INC	COM	75807540	20,974	337,372 SH		337,372	
REEBOK INTL LTD	COM	75811010	56,799	1,373,624 SH		1,373,624	
REED ELSEVIER N V	SPONSORED	75820410	2,486	93,811 SH		93,811	
REED ELSEVIER P L C	SPONSORED	75820510	9,756	274,820 SH		274,255	565
REGAL BELOIT CORP	COM	75875010	8,360	418,405 SH		418,405	
REGAL ENTMT GROUP	CL A	75876610	9,095	413,786 SH		413,786	
REGENCY CTRS CORP	COM	75884910	40,174	859,707 SH		859,707	
REGENERATION TECH IN	COM	75886N10	4,513	397,596 SH		397,596	

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REGENERON PHARMACEUT	COM	75886F10	9,505	699,897	SH	699,897	
REGENT COMMUNICATION	COM	75886510	4,374	668,807	SH	668,807	
REGIONS FINL CORP	COM	75894010	216,275	5,922,102	SH	5,922,102	
REGIS CORP MINN	COM	75893210	27,790	625,337	SH	625,337	
REGISTER COM INC	COM	75914G10	2,219	374,780	SH	374,780	
REHABCARE GROUP INC	COM	75914810	6,356	319,729	SH	319,729	
REINSURANCE GROUP AM	COM	75935110	11,357	277,205	SH	277,205	
RELIANCE STEEL & ALU	COM	75950910	16,087	457,677	SH	457,677	
RELIANT RES INC	COM	75952B10	26,098	3,178,817	SH	3,178,502	315
RELIV INTL INC	COM	75952R10	203	21,125	SH	21,125	
REMEC INC	COM	75954310	7,690	1,011,899	SH	1,011,899	
REMINGTON OIL & GAS	COM	75959430	7,350	372,138	SH	372,138	
RENAISSANCE LEARNING	COM	75968L10	8,768	332,498	SH	332,498	
RENAISSANCE RE HLDGS	COM	G7496G10	577	11,089	SH	11,089	
RENAL CARE GROUP INC	COM	75993010	28,997	633,669	SH	633,549	120
RENT A CTR INC NEW	COM	76009N10	46,312	1,405,107	SH	1,405,107	
RENT WAY INC	COM	76009U10	3,618	411,082	SH	411,082	
REPLIGEN CORP	COM	75991610	1,277	421,538	SH	421,538	
REPSOL YPF S A	SPONSORED	76026T20	1,139	54,743	SH	54,743	
REPUBLIC BANCORP INC	COM	76028210	15,308	1,089,567	SH	1,089,567	
REPUBLIC BANCORP KY	CL A	76028120	3,123	160,406	SH	160,406	
REPUBLIC BANCSHARES	COM	75992910	4,289	142,578	SH	142,578	
Page Total			1,412,184				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
REPUBLIC SVCS INC	COM	76075910	75,870	2,802,749	SH	2,802,449	300
RES-CARE INC	COM	76094310	231	18,100	SH	18,100	
RESEARCH FRONTIERS I	COM	76091110	1,333	138,561	SH	138,561	
RESMED INC	COM	76115210	17,725	392,234	SH	392,134	100
RESOURCE AMERICA INC	CL A	76119520	4,635	251,229	SH	251,229	
RESOURCES BANKSHARES	COM	76121R10	2,428	74,471	SH	74,471	
RESOURCES CONNECTION	COM	76122Q10	14,742	334,132	SH	334,132	
RESPIRONICS INC	COM	76123010	25,469	471,478	SH	471,478	
RESTORATION HARDWARE	COM	76098110	1,493	299,148	SH	299,148	
RETEK INC	COM	76128Q10	8,558	1,132,025	SH	1,132,025	
RETRACTABLE TECHNOLO	COM	76129W10	518	82,440	SH	82,440	
REUTERS GROUP PLC	SPONSORED	76132M10	482	11,266	SH	11,266	
REVLON INC	CL A	76152550	385	138,852	SH	138,852	
REWARDS NETWORK INC	COM	76155710	4,439	443,879	SH	443,879	
REX STORES CORP	COM	76162410	2,015	127,993	SH	127,993	
REYNOLDS & REYNOLDS	CL A	76169510	26,480	932,061	SH	931,861	200
REYNOLDS R J TOB HLD	COM	76182K10	108,346	1,790,849	SH	1,790,649	200
RF MICRODEVICES INC	COM	74994110	30,950	3,658,401	SH	3,658,401	
RICHARDSON ELECTRS L	COM	76316510	841	69,375	SH	69,375	
RIGEL PHARMACEUTICAL	COM NEW	76655960	254	11,464	SH	11,464	
RIGGS NATL CORP WASH	COM	76657010	5,543	321,912	SH	321,792	120
RIO TINTO PLC	SPONSORED	76720410	7,910	78,645	SH	78,645	
RITE AID CORP	COM	76775410	26,635	4,896,170	SH	4,896,170	

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RIVIANA FOODS INC	COM	76953610	2,826	100,934	SH	100,934	
RLI CORP	COM	74960710	101,047	2,617,787	SH	2,617,787	
ROBBINS & MYERS INC	COM	77019610	4,546	210,955	SH	210,955	
ROBERT HALF INTL INC	COM	77032310	101,945	4,316,041	SH	4,315,941	100
ROCK-TENN CO	CL A	77273920	7,520	521,517	SH	521,517	
ROCKWELL AUTOMATION	COM	77390310	197,691	5,702,081	SH	5,696,631	5,450
ROCKWELL COLLINS INC	COM	77434110	178,601	5,650,153	SH	5,650,153	
ROFIN SINAR TECHNOLO	COM	77504310	5,995	201,728	SH	201,728	
ROGERS COMMUNICATION	CL B	77510920	343	18,345	SH	18,345	
ROGERS CORP	COM	77513310	15,507	290,562	SH	290,562	
ROHM & HAAS CO	COM	77537110	248,806	6,245,127	SH	6,243,927	1,200
ROLLINS INC	COM	77571110	13,222	513,064	SH	513,064	
ROPER INDS INC NEW	COM	77669610	35,321	732,048	SH	730,823	1,225
ROSS STORES INC	COM	77829610	72,249	2,358,768	SH	2,358,168	600
ROTO ROOTER INC NEW	COM	77878710	8,497	168,084	SH	168,084	
ROUSE CO	COM	77927310	94,977	1,771,964	SH	1,771,964	
ROWAN COS INC	COM	77938210	62,005	2,939,999	SH	2,939,999	
ROXIO INC	COM	78000810	2,460	550,248	SH	550,248	
ROYAL BANCSHARES PA	CL A	78008110	1,909	74,850	SH	74,850	
ROYAL BK CDA MONTREA	COM	78008710	3,741	78,438	SH	78,438	
ROYAL CARIBBEAN CRUI	COM	V7780T10	10,610	240,595	SH	240,595	
ROYAL DUTCH PETE CO	NY REG EUR	78025780	10,908	229,264	SH	229,264	
ROYAL GOLD INC	COM	78028710	5,390	304,345	SH	304,345	
RPC INC	COM	74966010	3,219	288,992	SH	288,992	
RPM INTL INC	COM	74968510	25,971	1,570,221	SH	1,569,821	400
RSA SEC INC	COM	74971910	25,115	1,336,640	SH	1,336,640	
RTI INTL METALS INC	COM	74973W10	5,678	358,679	SH	358,679	
RUBY TUESDAY INC	COM	78118210	30,139	937,452	SH	937,452	
RUDDICK CORP	COM	78125810	18,306	904,427	SH	904,427	
RUDOLPH TECHNOLOGIES	COM	78127010	4,279	228,458	SH	228,458	
Page Total			1,666,106				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
RUSS BERRIE & CO	COM	78223310	6,043	172,650	SH	172,650	
RUSSELL CORP	COM	78235210	9,248	506,480	SH	506,480	
RYANAIR HLDGS PLC	SPONSORED	78351310	6,653	194,583	SH	193,883	700
RYANS FAMILY STEAK H	COM	78351910	12,721	740,450	SH	740,450	
RYDER SYS INC	COM	78354910	63,121	1,629,776	SH	1,629,776	
RYERSON TULL INC NEW	COM	78375P10	5,152	393,567	SH	393,567	
RYLAND GROUP INC	COM	78376410	34,510	388,498	SH	388,498	
S & T BANCORP INC	COM	78385910	13,611	452,787	SH	452,787	
S Y BANCORP INC	COM	78506010	3,993	178,253	SH	178,253	
S1 CORPORATION	COM	78463B10	9,531	1,254,070	SH	1,254,070	
SABRE HLDGS CORP	CL A	78590510	87,091	3,510,321	SH	3,509,571	750
SAFECO CORP	COM	78642910	163,688	3,796,096	SH	3,796,096	
SAFEGUARD SCIENTIFIC	COM	78644910	7,562	2,032,900	SH	2,032,900	
SAFENET INC	COM	78645R10	13,780	367,067	SH	367,067	
SAFETY INS GROUP INC	COM	78648T10	2,912	153,591	SH	153,591	

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SAFEWAY INC	COM NEW	78651420	237,502	11,540,416	SH	11,540,416	
SAFLINK CORP	COM NEW	78657830	1,362	442,317	SH	442,317	
SAGA COMMUNICATIONS	CL A	78659810	4,608	247,053	SH	247,053	
SAKS INC	COM	79377W10	62,789	3,567,562	SH	3,566,362	1,200
SALEM COMMUNICATIONS	CL A	79409310	4,362	158,606	SH	158,606	
SALIX PHARMACEUTICAL	COM	79543510	8,830	304,264	SH	304,264	
SAN PAOLO-IMI S P A	SPONSORED	79917510	6,676	291,161	SH	290,356	805
SANCHEZ COMPUTER ASS	COM	79970210	1,222	186,810	SH	186,810	
SANDERS MORRIS HARRI	COM	80000Q10	1,894	157,944	SH	157,944	
SANDERSON FARMS INC	COM	80001310	12,647	344,321	SH	344,321	
SANDISK CORP	COM	80004C10	56,827	2,003,775	SH	2,003,055	720
SANDY SPRING BANCORP	COM	80036310	8,844	243,838	SH	243,838	
SANFILIPPO JOHN B &	COM	80042210	3,477	94,730	SH	94,730	
SANMINA SCI CORP	COM	80090710	246,881	22,362,418	SH	22,362,418	
SANOFI-SYNTHELABO	SPONSORED	80105N10	15,320	468,924	SH	467,594	1,330
SANTANDER BANCORP	COM	80280910	3,693	134,287	SH	134,287	
SAP AKTIENGESELLSCHA	SPONSORED	80305420	18,142	461,502	SH	460,282	1,220
SAPIENT CORP	COM	80306210	8,554	1,418,555	SH	1,418,555	
SARA LEE CORP	COM	80311110	496,416	22,708,895	SH	22,708,683	212
SAUER-DANFOSS INC	COM	80413710	2,609	190,875	SH	190,875	
SAUL CTRS INC	COM	80439510	9,230	302,118	SH	302,118	
SAVIENT PHARMACEUTIC	COM	80517Q10	3,688	963,001	SH	963,001	
SAXON CAPITAL INC	COM	80556P30	13,059	459,839	SH	459,839	
SBA COMMUNICATIONS C	COM	78388J10	2,943	758,632	SH	758,632	
SBC COMMUNICATIONS I	COM	78387G10	2,434,461	99,203,798	SH	99,203,798	
SBS TECHNOLOGIES INC	COM	78387P10	4,372	282,797	SH	282,797	
SCANA CORP NEW	COM	80589M10	79,347	2,244,608	SH	2,244,208	400
SCANSOFT INC	COM	80603P10	6,966	1,255,048	SH	1,255,048	
SCANSOURCE INC	COM	80603710	8,834	184,311	SH	184,311	
SCBT FINANCIAL CORP	COM	78401V10	3,781	120,031	SH	120,031	
SCHAWK INC	CL A	80637310	1,445	107,994	SH	107,994	
SCHEIN HENRY INC	COM	80640710	48,387	678,740	SH	678,640	100
SCHERING A G	SPONSORED	80658520	492	10,292	SH	10,292	
SCHERING PLOUGH CORP	COM	80660510	580,272	35,775,102	SH	35,773,962	1,140
SCHLUMBERGER LTD	COM	80685710	750,581	11,755,380	SH	11,754,930	450
SCHNITZER STL INDS	CL A	80688210	8,257	259,011	SH	259,011	
SCHOLASTIC CORP	COM	80706610	14,866	545,541	SH	545,541	
SCHOOL SPECIALTY INC	COM	80786310	14,856	417,646	SH	417,646	
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						SHARED	OTHER
SCHULMAN A INC	COM	80819410	11,437	582,032	SH	582,032	
SCHWAB CHARLES CORP	COM	80851310	382,928	32,982,586	SH	32,981,586	1,000
SCHWEITZER-MAUDUIT I	COM	80854110	6,989	216,383	SH	216,383	
SCICLONE PHARMACEUTI	COM	80862K10	4,014	743,304	SH	743,304	
SCIENTIFIC ATLANTA I	COM	80865510	232,313	7,183,443	SH	7,183,443	
SCIENTIFIC GAMES COR	CL A	80874P10	19,222	1,026,814	SH	1,026,814	
SCOTTISH PWR PLC	SPON ADR F	81013T70	207,135	7,288,364	SH	7,288,364	

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SCOTTS CO	CL A	81018610	21,520	335,461	SH	335,461	
SCP POOL CORP	COM	78402810	22,067	592,240	SH	591,910	330
SCRIPPS E W CO OHIO	CL A	81105420	40,850	404,019	SH	404,019	
SCS TRANSN INC	COM	81111T10	5,435	249,314	SH	249,094	220
SEABULK INTL INC	COM	81169P10	1,739	197,578	SH	197,578	
SEACHANGE INTL INC	COM	81169910	6,085	397,683	SH	397,683	
SEACOAST BKG CORP FL	COM	81170730	3,973	191,954	SH	191,954	
SEACOAST FINL SVCS C	COM	81170Q10	14,681	438,234	SH	438,234	
SEACOR HOLDINGS INC	COM	81190410	12,518	304,716	SH	304,716	
SEAGATE TECHNOLOGY	SHS	G7945J10	2,532	156,971	SH	156,971	
SEALED AIR CORP NEW	COM	81211K10	152,152	3,059,558	SH	3,059,558	
SEARS ROEBUCK & CO	COM	81238710	1,038,915	24,183,319	SH	24,182,969	350
SEATTLE GENETICS INC	COM	81257810	4,498	546,489	SH	546,489	
SECOND BANCORP INC	COM	81311410	4,563	140,666	SH	140,666	
SECURE COMPUTING COR	COM	81370510	10,531	645,295	SH	645,295	
SECURITY BANK CORP	COM	81404710	1,420	47,332	SH	47,332	
SEEBEYOND TECHNOLOGI	COM	81570410	3,534	872,509	SH	872,509	
SEI INVESTMENTS CO	COM	78411710	57,043	1,728,590	SH	1,728,390	200
SELECT COMFORT CORP	COM	81616X10	18,332	664,426	SH	664,426	
SELECT MEDICAL CORP	COM	81619610	15,194	909,797	SH	909,797	
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	408	13,898	SH	13,898	
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	297	13,000	SH	13,000	
SELECTIVE INS GROUP	COM	81630010	23,349	665,794	SH	665,794	
SEMCO ENERGY INC	COM	78412D10	2,578	455,436	SH	455,436	
SEMITOOL INC	COM	81690910	3,666	289,545	SH	289,545	
SEMPRA ENERGY	COM	81685110	218,587	6,873,817	SH	6,873,817	
SEMTECH CORP	COM	81685010	34,915	1,529,329	SH	1,529,329	
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	16,008	820,939	SH	820,939	
SENSIENT TECHNOLOGIE	COM	81725T10	20,796	1,113,865	SH	1,113,865	
SEPRACOR INC	COM	81731510	53,348	1,109,111	SH	1,108,711	400
SEQUA CORPORATION	CL A	81732010	5,772	116,849	SH	116,849	
SERENA SOFTWARE INC	COM	81749210	9,389	461,360	SH	461,360	
SEROLOGICALS CORP	COM	81752310	11,338	555,770	SH	555,770	
SERVICE CORP INTL	COM	81756510	22,422	3,001,671	SH	3,001,671	
SERVICEMASTER CO	COM	81760N10	45,764	3,810,494	SH	3,810,494	
SFBC INTL INC	COM	78412110	3,120	104,416	SH	104,416	
SHARPER IMAGE CORP	COM	82001310	5,363	164,598	SH	164,598	
SHAW COMMUNICATIONS	CL B CONV	82028K20	419	25,682	SH	25,682	
SHAW GROUP INC	COM	82028010	11,101	1,024,098	SH	1,024,098	
SHELL TRANS & TRADIN	ADR NY SHS	82270360	3,537	88,612	SH	88,612	
SHENANDOAH TELECOMMU	COM	82312B10	3,010	133,732	SH	133,732	
SHERWIN WILLIAMS CO	COM	82434810	245,622	6,391,402	SH	6,391,402	
SHOE CARNIVAL INC	COM	82488910	2,924	188,749	SH	188,749	
SHOPKO STORES INC	COM	82491110	9,680	662,114	SH	662,114	
SHORE BANCSHARES INC	COM	82510710	2,792	85,653	SH	85,653	
SHUFFLE MASTER INC	COM	82554910	15,439	332,089	SH	332,089	
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						SHARED	OTHER
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SHURGARD STORAGE CTR	COM	82567D10	29,907	749,546	SH	749,546	
SI INTL INC	COM	78427V10	562	24,300	SH	24,300	
SIEBEL SYS INC	COM	82617010	137,156	11,895,537	SH	11,894,737	800
SIEMENS A G	SPONSORED	82619750	12,621	170,442	SH	170,027	415
SIERRA BANCORP	COM	82620P10	1,656	109,292	SH	109,292	
SIERRA HEALTH SVCS I	COM	82632210	30,561	839,600	SH	839,600	
SIERRA PAC RES NEW	COM	82642810	24,661	3,332,538	SH	3,332,538	
SIGMA ALDRICH CORP	COM	82655210	119,704	2,161,499	SH	2,161,499	
SIGMA DESIGNS INC	COM	82656510	2,165	301,942	SH	301,942	
SIGMATEL INC	COM	82661W10	345	15,515	SH	15,515	
SILGAN HOLDINGS INC	COM	82704810	9,233	201,893	SH	201,893	
SILICON GRAPHICS INC	COM	82705610	8,667	3,412,308	SH	3,412,308	
SILICON IMAGE INC	COM	82705T10	12,072	1,167,529	SH	1,167,529	
SILICON LABORATORIES	COM	82691910	26,627	503,534	SH	503,534	
SILICON STORAGE TECH	COM	82705710	25,704	1,986,376	SH	1,986,376	
SILICON VY BANCSHARE	COM	82706410	35,611	1,097,756	SH	1,097,756	
SILICONIX INC	COM NEW	82707920	6,209	133,871	SH	133,871	
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	6,932	251,704	SH	251,704	
SIMON PPTY GROUP INC	COM	82880610	354,513	6,066,278	SH	6,066,278	
SIMPLETECH INC	COM	82882310	561	118,064	SH	118,064	
SIMPSON MANUFACTURIN	COM	82907310	16,358	334,174	SH	334,174	
SINCLAIR BROADCAST G	CL A	82922610	8,932	714,533	SH	714,533	
SIPEX CORP	COM	82990910	2,309	366,510	SH	366,510	
SIRIUS SATELLITE RAD	COM	82966U10	32,814	9,651,285	SH	9,651,285	
SIRNA THERAPEUTICS I	COM	82966910	548	135,368	SH	135,368	
SIRVA INC	COM	82967Y10	538	22,300	SH	22,300	
SIX FLAGS INC	COM	83001P10	15,247	1,942,243	SH	1,942,243	
SIZELER PPTY INVS IN	COM	83013710	2,993	257,169	SH	257,169	
SJW CORP	COM	78430510	3,797	109,554	SH	109,554	
SK TELECOM LTD	SPONSORED	78440P10	2,607	122,390	SH	122,390	
SKECHERS U S A INC	CL A	83056610	3,833	292,379	SH	292,379	
SKY FINL GROUP INC	COM	83080P10	24,779	954,862	SH	954,862	
SKYLINE CORP	COM	83083010	4,122	106,873	SH	106,873	
SKYWEST INC	COM	83087910	19,252	996,492	SH	995,942	550
SKYWORKS SOLUTIONS I	COM	83088M10	29,856	2,558,353	SH	2,557,463	890
SL GREEN RLTY CORP	COM	78440X10	47,453	994,824	SH	994,824	
SLM CORP	COM	78442P10	478,167	11,425,744	SH	11,425,444	300
SM&A	COM	78465D10	2,191	199,018	SH	199,018	
SMART & FINAL INC	COM	83168310	2,712	236,215	SH	236,215	
SMITH A O	COM	83186520	8,766	302,813	SH	302,813	
SMITH INTL INC	COM	83211010	86,838	1,622,832	SH	1,621,787	1,045
SMITHFIELD FOODS INC	COM	83224810	34,145	1,259,047	SH	1,259,047	
SMUCKER J M CO	COM NEW	83269640	34,986	662,865	SH	662,855	10
SMURFIT-STONE CONTAI	COM	83272710	49,865	2,836,454	SH	2,836,454	
SNAP ON INC	COM	83303410	45,369	1,402,888	SH	1,402,888	
SOHU COM INC	COM	83408W10	6,980	280,449	SH	280,449	
SOLA INTL INC	COM	83409210	10,895	468,621	SH	468,621	
SOLETRON CORP	COM	83418210	116,299	21,030,542	SH	21,030,542	
SONIC AUTOMOTIVE INC	CL A	83545G10	11,729	468,204	SH	468,204	
SONIC CORP	COM	83545110	25,567	743,670	SH	743,670	
SONIC SOLUTIONS	COM	83546010	4,682	243,225	SH	243,225	
SONICWALL INC	COM	83547010	8,456	937,496	SH	937,496	
SONOCO PRODS CO	COM	83549510	108,176	4,455,350	SH	4,455,050	300
Page Total			2,096,729				

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						SHARED	OTHER
SONOSITE INC	COM	83568G10	5,333	250,274	SH	250,274	
SONUS NETWORKS INC	COM	83591610	13,870	3,659,519	SH	3,659,519	
SONY CORP	ADR NEW	83569930	1,467	35,088	SH	35,088	
SOTHEBYS HLDGS INC	CL A	83589810	13,483	1,049,291	SH	1,049,291	
SOUND FED BANCORP IN	COM	83607V10	3,215	218,709	SH	218,709	
SOURCE INTERLINK COS	COM NEW	83615120	2,125	169,989	SH	169,989	
SOURCECORP	COM	83616710	9,320	351,701	SH	351,701	
SOUTH FINL GROUP INC	COM	83784110	32,227	1,089,120	SH	1,089,120	
SOUTH JERSEY INDS IN	COM	83851810	9,713	237,420	SH	237,420	
SOUTHERN CO	COM	84258710	722,753	23,696,823	SH	23,696,823	
SOUTHERN FINL BANCOR	COM	84287010	4,378	98,158	SH	98,158	
SOUTHERN PERU COPPER	COM	84361110	6,135	151,679	SH	151,679	
SOUTHERN UN CO NEW	COM	84403010	19,408	1,024,156	SH	1,024,024	132
SOUTHSIDE BANCSHARES	COM	84470P10	2,828	151,628	SH	151,628	
SOUTHTRUST CORP	COM	84473010	277,814	8,375,465	SH	8,375,465	
SOUTHWEST AIRLS CO	COM	84474110	1,315,723	92,591,352	SH	92,591,052	300
SOUTHWEST BANCORP IN	COM	84476710	4,259	245,904	SH	245,904	
SOUTHWEST BANCORPORA	COM	84476R10	22,779	603,739	SH	602,144	1,595
SOUTHWEST GAS CORP	COM	84489510	14,047	600,316	SH	600,316	
SOUTHWEST WTR CO	COM	84533110	3,218	235,388	SH	235,388	
SOUTHWESTERN ENERGY	COM	84546710	17,297	717,143	SH	717,143	
SOVEREIGN BANCORP IN	COM	84590510	93,518	4,365,931	SH	4,365,131	800
SOVRAN SELF STORAGE	COM	84610H10	16,486	394,675	SH	394,675	
SPANISH BROADCASTING	CL A	84642588	6,023	576,393	SH	576,393	
SPARTECH CORP	COM NEW	84722020	12,855	516,273	SH	514,373	1,900
SPDR TR	UNIT SER 1	78462F10	97,181	859,246	SH	859,246	
SPECIALTY LABORATORI	COM	84749R10	1,602	148,326	SH	148,326	
SPECTRALINK CORP	COM	84758010	5,719	335,210	SH	335,210	
SPEEDWAY MOTORSPORTS	COM	84778810	8,187	270,102	SH	270,102	
SPHERION CORP	COM	84842010	10,485	1,024,902	SH	1,024,902	
SPINNAKER EXPL CO	COM	84855W10	15,321	426,530	SH	426,530	
SPORTS AUTH INC NEW	COM	84917U10	14,089	351,522	SH	351,522	
SPORTS RESORTS INTL	COM	84918U10	842	204,431	SH	204,431	
SPORTSMANS GUIDE INC	COM NEW	84890720	221	10,800	SH	10,800	
SPRINT CORP	COM FON GR	85206110	467,889	25,387,370	SH	25,387,030	340
SPRINT CORP	PCS COM SE	85206150	265,384	28,846,126	SH	28,846,126	
SPSS INC	COM	78462K10	4,393	238,737	SH	238,737	
SPX CORP	COM	78463510	106,797	2,348,212	SH	2,347,912	300
SRA INTL INC	CL A	78464R10	5,728	155,063	SH	155,063	
SS&C TECHNOLOGIES IN	COM	85227Q10	9,457	387,915	SH	387,915	
ST JOE CO	COM	79014810	15,601	383,422	SH	383,422	
ST JUDE MED INC	COM	79084910	372,301	5,163,674	SH	5,163,674	
ST MARY LD & EXPL CO	COM	79222810	16,817	503,060	SH	503,060	
ST PAUL COS INC	COM	79286010	254,847	6,369,594	SH	6,369,594	
STAAR SURGICAL CO	COM PAR \$0	85231230	2,670	297,642	SH	297,642	
STAGE STORES INC	COM NEW	85254C30	11,741	303,154	SH	303,154	
STAMPS COM INC	COM	85285710	3,761	627,892	SH	627,892	
STANCORP FINL GROUP	COM	85289110	32,463	497,520	SH	497,520	
STANDARD COML CORP	COM	85325810	2,393	129,022	SH	129,022	
STANDARD MICROSYSTEM	COM	85362610	6,387	238,955	SH	238,955	
STANDARD MTR PRODS I	COM	85366610	2,074	132,293	SH	132,293	
STANDARD PAC CORP NE	COM	85375C10	34,600	576,672	SH	576,672	
STANDARD REGISTER CO	COM	85388710	4,343	270,958	SH	270,958	

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						SHARED	OTHER
STANDEX INTL CORP	COM	85423110	5,410	200,361	SH	200,361	
STANLEY FURNITURE IN	COM NEW	85430520	3,418	87,810	SH	87,810	
STANLEY WKS	COM	85461610	145,984	3,420,433	SH	3,420,433	
STAPLES INC	COM	85503010	386,170	15,251,564	SH	15,251,364	200
STAR SCIENTIFIC INC	COM	85517P10	1,626	393,666	SH	393,666	
STARBUCKS CORP	COM	85524410	384,716	10,158,869	SH	10,158,669	200
STARTEK INC	COM	85569C10	7,360	202,526	SH	202,526	
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	259,169	6,399,236	SH	6,399,236	
STATE AUTO FINL CORP	COM	85570710	6,186	239,681	SH	239,681	
STATE BANCORP INC N.	COM	85571610	2,721	112,891	SH	112,891	
STATE FINL SVCS CORP	CL A	85685510	2,414	85,315	SH	85,315	
STATE STR CORP	COM	85747710	791,052	15,174,602	SH	15,171,602	3,000
STATEN IS BANCORP IN	COM	85755010	23,046	926,274	SH	926,274	
STATION CASINOS INC	COM	85768910	17,340	392,576	SH	392,576	
STEAK N SHAKE CO	COM	85787310	8,028	417,035	SH	417,035	
STEEL DYNAMICS INC	COM	85811910	15,930	642,848	SH	642,848	
STEEL TECHNOLOGIES I	COM	85814710	206	10,684	SH	10,324	360
STEELCASE INC	CL A	85815520	5,979	459,919	SH	459,919	
STEIN MART INC	COM	85837510	5,450	395,810	SH	395,810	
STEINWAY MUSICAL INS	COM ORD	85849510	5,500	171,618	SH	171,618	
STELLENT INC	COM	85856W10	2,175	291,103	SH	291,103	
STEPAN CO	COM	85858610	3,766	164,886	SH	164,886	
STERICYCLE INC	COM	85891210	24,140	503,343	SH	503,343	
STERIS CORP	COM	85915210	32,153	1,246,240	SH	1,246,240	
STERLING BANCORP	COM	85915810	6,439	220,889	SH	220,889	
STERLING BANCSHARES	COM	85890710	9,322	696,215	SH	696,215	
STERLING FINL CORP	COM	85931710	9,074	352,920	SH	352,920	
STERLING FINL CORP W	COM	85931910	13,768	374,633	SH	374,633	
STET HELLAS COMMUNIC	ADR	85982310	1,096	53,705	SH	53,705	
STEWART & STEVENSON	COM	86034210	7,174	490,701	SH	490,701	
STEWART ENTERPRISES	CL A	86037010	14,694	2,021,127	SH	2,021,127	
STEWART INFORMATION	COM	86037210	14,279	363,332	SH	363,332	
STEWART W P & CO LTD	COM	G8492210	232	11,642	SH	11,642	
STILLWATER MNG CO	COM	86074Q10	12,629	804,383	SH	804,383	
STMICROELECTRONICS N	NY REGISTR	86101210	1,224	51,865	SH	51,865	
STONE ENERGY CORP	COM	86164210	21,974	444,277	SH	444,277	
STONERIDGE INC	COM	86183P10	3,972	275,458	SH	275,458	
STORA ENSO CORP	SPON ADR R	86210M10	438	34,650	SH	34,650	
STORAGE TECHNOLOGY C	COM PAR \$0	86211120	102,196	3,672,147	SH	3,671,847	300
STRATASYS INC	COM	86268510	2,497	131,343	SH	131,343	
STRATEX NETWORKS INC	COM	86279T10	6,805	1,432,643	SH	1,432,643	
STRATTEC SEC CORP	COM	86311110	5,839	92,216	SH	92,216	
STRAYER ED INC	COM	86323610	21,890	187,158	SH	187,158	
STREETTRACKS SER TR	DJ LRG CAP	86330E20	2,507	20,054	SH	20,054	
STRIDE RITE CORP	COM	86331410	6,927	652,866	SH	652,866	

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STRYKER CORP	COM	86366710	423,530	4,784,029 SH	4,783,929	100
STUDENT LN CORP	COM	86390210	8,417	54,301 SH	54,301	
STURM RUGER & CO INC	COM	86415910	4,651	344,236 SH	344,236	
SUFFOLK BANCORP	COM	86473910	6,544	191,061 SH	191,061	
SUMMIT AMER TELEVISI	COM	86600T10	2,401	594,392 SH	594,392	
SUMMIT BANCSHARES IN	COM	86601110	2,565	85,224 SH	85,224	
SUMMIT PPTYS INC	COM	86623910	15,763	660,923 SH	660,923	
SUN BANCORP INC	COM	86663B10	3,659	144,752 SH	144,752	
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						SHARED	OTHER
SUN BANCORP INC	COM	86663410	1,735	88,960 SH		88,960	
SUN COMMUNITIES INC	COM	86667410	16,286	380,342 SH		380,342	
SUN LIFE FINL INC	COM	86679610	565	21,049 SH		21,049	
SUN MICROSYSTEMS INC	COM	86681010	354,745	85,070,624 SH		85,067,544	3,080
SUNCOR ENERGY INC	COM	86722910	1,342	49,054 SH		49,054	
SUNGARD DATA SYS INC	COM	86736310	205,070	7,484,321 SH		7,483,721	600
SUNOCO INC	COM	86764P10	230,628	3,697,151 SH		3,697,151	
SUNRISE SENIOR LIVIN	COM	86768K10	10,361	289,017 SH		289,017	
SUNTRUST BKS INC	COM	86791410	495,929	7,114,178 SH		7,113,978	200
SUPERCONDUCTOR TECHN	COM	86793110	1,970	856,631 SH		856,631	
SUPERGEN INC	COM	86805910	6,901	539,149 SH		539,149	
SUPERIOR ENERGY SVCS	COM	86815710	8,755	868,596 SH		868,596	
SUPERIOR INDS INTL I	COM	86816810	19,557	551,847 SH		551,747	100
SUPERTEX INC	COM	86853210	2,701	161,931 SH		161,931	
SUPERVALU INC	COM	86853610	157,238	5,148,590 SH		5,148,590	
SUPPORTSOFT INC	COM	86858710	5,850	531,354 SH		531,354	
SUREWEST COMMUNICATI	COM	86873310	6,547	244,296 SH		244,296	
SURMODICS INC	COM	86887310	5,102	256,245 SH		256,245	
SUSQUEHANNA BANCSHAR	COM	86909910	17,712	689,737 SH		689,737	
SWIFT ENERGY CO	COM	87073810	8,360	443,489 SH		443,489	
SWIFT TRANSN CO	COM	87075610	14,584	843,469 SH		843,269	200
SWS GROUP INC	COM	78503N10	4,795	267,705 SH		267,705	
SYBASE INC	COM	87113010	40,475	1,928,299 SH		1,928,299	
SYBRON DENTAL SPECIA	COM	87114210	23,038	845,440 SH		845,287	153
SYCAMORE NETWORKS IN	COM	87120610	11,984	2,937,167 SH		2,937,167	
SYKES ENTERPRISES IN	COM	87123710	2,734	459,491 SH		459,491	
SYLVAN LEARNING SYS	COM	87139910	26,819	763,847 SH		763,847	
SYMANTEC CORP	COM	87150310	384,098	8,295,846 SH		8,295,046	800
SYMBOL TECHNOLOGIES	COM	87150810	80,167	5,809,176 SH		5,809,176	
SYMMETRICOM INC	COM	87154310	5,765	642,694 SH		642,694	
SYMYX TECHNOLOGIES	COM	87155S10	11,582	403,554 SH		403,554	
SYNAPTICS INC	COM	87157D10	6,477	369,278 SH		369,278	
SYNGENTA AG	SPONSORED	87160A10	394	27,329 SH		27,329	
SYNOPSIS INC	COM	87160710	67,283	2,341,912 SH		2,340,132	1,780
SYNOVIS LIFE TECHNOL	COM	87162G10	2,313	161,993 SH		161,993	
SYNOVUS FINL CORP	COM	87161C10	185,030	7,567,707 SH		7,567,707	
SYNPLICITY INC	COM	87160Y10	1,067	148,169 SH		148,169	

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SYNTEL INC	COM	87162H10	3,922	142,168	SH	142,168	
SYNTROLEUM CORP	COM	87163010	359	50,168	SH	50,168	
SYPRIS SOLUTIONS INC	COM	87165510	1,551	91,264	SH	91,264	
SYSCO CORP	COM	87182910	695,811	17,818,473	SH	17,813,933	4,540
SYSTEMAX INC	COM	87185110	630	119,269	SH	119,269	
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	44,771	4,288,397	SH	4,281,317	7,080
TAKE-TWO INTERACTIVE	COM	87405410	30,199	820,846	SH	820,846	
TALBOTS INC	COM	87416110	10,069	281,419	SH	281,419	
TALISMAN ENERGY INC	COM	87425E10	843	14,299	SH	14,299	
TALK AMERICA HLDGS I	COM NEW	87426R20	8,694	1,032,499	SH	1,032,499	
TALX CORP	COM	87491810	5,770	262,889	SH	262,889	
TANGER FACTORY OUTLE	COM	87546510	15,475	341,451	SH	341,451	
TANOX INC	COM	87588Q10	6,717	451,122	SH	451,122	
TARAGON RLTY INVS IN	COM	87628710	1,506	105,700	SH	105,700	
TARGET CORP	COM	87612E10	3,740,931	83,057,978	SH	83,057,678	300
TAUBMAN CTRS INC	COM	87666410	26,508	1,053,175	SH	1,053,175	
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						SHARED	OTHER
TAYLOR CAP GROUP INC	COM	87685110	1,533	66,489	SH	66,489	
TBC CORP	COM	87218010	9,136	311,053	SH	311,053	
TC PIPELINES LP	UT COM LTD	87233Q10	724	19,873	SH	19,873	
TCF FINL CORP	COM	87227510	50,526	989,345	SH	989,045	300
TECH DATA CORP	COM	87823710	33,835	826,453	SH	826,253	200
TECHNE CORP	COM	87837710	35,225	863,578	SH	863,158	420
TECHNICAL OLYMPIC US	COM	87848310	1,882	58,798	SH	58,798	
TECHNITROL INC	COM	87855510	14,444	768,292	SH	768,292	
TECO ENERGY INC	COM	87237510	74,372	5,083,553	SH	5,083,553	
TECUMSEH PRODS CO	CL A	87889520	14,026	333,152	SH	333,152	
TEEKAY SHIPPING MARS	COM	Y8564W10	2,933	42,566	SH	41,636	930
TEJON RANCH CO DEL	COM	87908010	4,737	128,155	SH	128,155	
TEKELEC	COM	87910110	16,154	973,738	SH	973,738	
TEKTRONIX INC	COM	87913110	70,189	2,145,789	SH	2,145,789	
TELE NORTE LESTE PAR	SPON ADR P	87924610	3,924	302,301	SH	302,301	
TELEDYNE TECHNOLOGIE	COM	87936010	16,475	881,029	SH	881,029	
TELEFLEX INC	COM	87936910	29,537	599,978	SH	599,858	120
TELEFONICA S A	SPONSORED	87938220	18,872	414,405	SH	413,350	1,055
TELEFONOS DE MEXICO	SPON ADR O	87940378	13,393	383,646	SH	383,646	
TELEPHONE & DATA SYS	COM	87943310	56,145	792,225	SH	792,075	150
TELETECH HOLDINGS IN	COM	87993910	8,802	1,406,125	SH	1,406,125	
TELIK INC	COM	87959M10	16,778	625,126	SH	625,126	
TELLABS INC	COM	87966410	105,267	12,155,530	SH	12,155,530	
TELULAR CORP	COM NEW	87970T20	343	23,700	SH	23,700	
TEMPLE INLAND INC	COM	87986810	142,713	2,253,131	SH	2,253,131	
TEMPUR PEDIC INTL IN	COM	88023U10	493	31,500	SH	31,500	
TENARIS S A	SPONSORED	88031M10	2,924	89,173	SH	89,173	
TENET HEALTHCARE COR	COM	88033G10	135,200	12,114,731	SH	12,114,431	300
TENNANT CO	COM	88034510	6,196	156,183	SH	156,183	

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TENNECO AUTOMOTIVE I	COM	88034910	10,396	819,191	SH	819,191	
TEPPCO PARTNERS L P	UT LTD PAR	87238410	2,785	66,360	SH	66,360	
TERADYNE INC	COM	88077010	154,186	6,470,251	SH	6,459,241	11,010
TERAYON COMMUNICATIO	COM	88077510	3,780	1,105,236	SH	1,105,236	
TEREX CORP NEW	COM	88077910	56,508	1,528,496	SH	1,528,496	
TERRA INDS INC	COM	88091510	361	58,340	SH	58,340	
TESORO PETE CORP	COM	88160910	32,168	1,711,959	SH	1,711,959	
TESSERA TECHNOLOGIES	COM	88164L10	696	38,094	SH	38,094	
TETRA TECH INC NEW	COM	88162G10	30,165	1,405,629	SH	1,405,629	
TETRA TECHNOLOGIES I	COM	88162F10	10,354	396,254	SH	396,254	
TEVA PHARMACEUTICAL	ADR	88162420	7,603	119,985	SH	119,785	200
TEXAS CAPITAL BANCSH	COM	88224Q10	267	16,415	SH	16,415	
TEXAS GENCO HLDGS IN	COM	88244310	5,768	161,354	SH	161,354	
TEXAS INDS INC	COM	88249110	15,076	417,042	SH	417,042	
TEXAS INSTRS INC	COM	88250810	1,459,342	49,943,270	SH	49,942,630	640
TEXAS REGL BANCSHARE	CL A VTG	88267310	21,484	504,907	SH	504,907	
TEXTRON INC	COM	88320310	230,954	4,345,333	SH	4,345,333	
THERAGENICS CORP	COM	88337510	2,644	491,472	SH	491,472	
THERASENSE INC	COM	88338110	12,222	453,322	SH	453,322	
THERMO ELECTRON CORP	COM	88355610	120,942	4,276,592	SH	4,276,592	
THESTREET COM	COM	88368Q10	815	179,015	SH	179,015	
THIRD WAVE TECHNOLOG	COM	88428W10	1,769	377,974	SH	377,974	
THOMAS & BETTS CORP	COM	88431510	37,460	1,716,778	SH	1,716,778	
THOMAS INDS INC	COM	88442510	6,348	201,524	SH	201,524	
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						SHARED	OTHER
THOMSON	SPONSORED	88511810	212	11,380	SH	11,380	
THOR INDS INC	COM	88516010	19,388	721,817	SH	721,817	
THORATEC CORP	COM NEW	88517530	10,562	847,688	SH	847,688	
THORNBURG MTG INC	COM	88521810	23,258	747,846	SH	747,846	
THQ INC	COM NEW	87244340	13,595	672,041	SH	672,041	
THREE FIVE SYS INC	COM	88554L10	2,352	359,121	SH	359,121	
TIBCO SOFTWARE INC	COM	88632Q10	13,068	1,599,478	SH	1,599,478	
TIDEWATER INC	COM	88642310	26,989	959,427	SH	958,967	460
TIER TECHNOLOGIES IN	CL B	88650Q10	2,565	239,985	SH	239,985	
TIERONE CORP	COM	88650R10	7,734	329,666	SH	329,666	
TIFFANY & CO NEW	COM	88654710	133,915	3,508,390	SH	3,508,290	100
TIMBERLAND CO	CL A	88710010	33,490	563,333	SH	563,233	100
TIME WARNER INC	COM	88731710	2,187,349	129,735,998	SH	129,734,078	1,920
TIME WARNER TELECOM	CL A	88731910	5,068	776,135	SH	776,135	
TIMKEN CO	COM	88738910	12,671	545,474	SH	545,474	
TITAN CORP	COM	88826610	34,265	1,697,144	SH	1,697,044	100
TIVO INC	COM	88870610	6,325	711,487	SH	711,487	
TJX COS INC NEW	COM	87254010	351,239	14,301,265	SH	14,291,465	9,800
TLC VISION CORP	COM	87254910	243	21,185	SH	21,185	
TOLL BROTHERS INC	COM	88947810	36,059	793,737	SH	793,437	300
TOLLGRADE COMMUNICAT	COM	88954210	5,377	336,913	SH	336,913	

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TOMPKINSTRUSTCO INC	COM	89011010	6,044	132,846	SH	132,846	
TOO INC	COM	89033310	13,033	622,108	SH	622,108	
TOOTSIE ROLL INDS IN	COM	89051610	18,040	493,422	SH	493,419	3
TOPPS INC	COM	89078610	5,454	571,082	SH	571,082	
TORCHMARK CORP	COM	89102710	172,148	3,200,370	SH	3,200,370	
TORO CO	COM	89109210	29,448	474,965	SH	474,965	
TORONTO DOMINION BK	COM NEW	89116050	3,441	97,899	SH	97,899	
TOTAL S A	SPONSORED	89151E10	29,825	324,189	SH	323,659	530
TOTAL SYS SVCS INC	COM	89190610	12,673	601,477	SH	601,477	
TOWER AUTOMOTIVE INC	COM	89170710	5,215	1,034,726	SH	1,034,726	
TOWN & CTRY TR	SH BEN INT	89208110	10,560	388,220	SH	388,220	
TOYOTA MOTOR CORP	SP ADR REP	89233130	21,774	292,266	SH	291,586	680
TOYS R US INC	COM	89233510	90,313	5,375,780	SH	5,375,780	
TRACTOR SUPPLY CO	COM	89235610	22,133	571,626	SH	571,626	
TRADESTATION GROUP I	COM	89267P10	2,011	300,208	SH	300,208	
TRAMMELL CROW CO	COM	89288R10	7,584	540,561	SH	540,561	
TRANS WORLD ENTMT CO	COM	89336Q10	1,916	201,638	SH	201,638	
TRANSACTION SYS ARCH	CL A	89341610	22,267	962,276	SH	962,276	
TRANSATLANTIC HLDGS	COM	89352110	23,917	274,244	SH	274,244	
TRANSCONTINENTAL RLT	COM NEW	89361720	362	24,967	SH	24,967	
TRANSKARYOTIC THERAP	COM	89373510	9,296	540,448	SH	540,448	
TRANSMETA CORP DEL	COM	89376R10	8,045	2,031,464	SH	2,031,464	
TRANSMONTAIGNE INC	COM	89393410	3,340	547,499	SH	547,499	
TRANSOCEAN INC	ORD	G9007810	207,852	7,452,551	SH	7,452,551	
TRAVELERS PPTY CAS C	CL B	89420G40	489,076	28,319,416	SH	28,319,416	
TRAVELERS PPTY CAS C	CL A	89420G10	49,520	2,887,437	SH	2,887,437	
TRC COS INC	COM	87262510	4,428	236,674	SH	236,674	
TREDEGAR CORP	COM	89465010	7,704	526,611	SH	526,611	
TREND MICRO INC	SPONS ADR	89486M20	642	18,697	SH	18,697	
TREX INC	COM	89531P10	4,709	138,066	SH	138,066	
TRI CONTL CORP	COM	89543610	735	42,721	SH	42,721	
TRIAD GTY INC	COM	89592510	7,282	138,040	SH	138,040	
Page Total			4,216,514				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
TRIAD HOSPITALS INC	COM	89579K10	31,170	1,011,361	SH	1,011,361	
TRIARC COS INC	CL B SER 1	89592730	6,256	570,847	SH	569,847	1,000
TRIBUNE CO NEW	COM	89604710	388,578	7,703,774	SH	7,703,674	100
TRICO BANCSHARES	COM	89609510	3,505	93,778	SH	93,778	
TRIDENT MICROSYSTEMS	COM	89591910	470	29,443	SH	29,443	
TRIMBLE NAVIGATION L	COM	89623910	20,553	894,397	SH	894,397	
TRIMERIS INC	COM	89626310	3,748	254,078	SH	254,078	
TRINITY INDS INC	COM	89652210	21,593	776,717	SH	776,417	300
TRIPATH IMAGING INC	COM	89694210	3,620	395,142	SH	395,142	
TRIQUINT SEMICONDUCT	COM	89674K10	20,060	2,747,907	SH	2,747,907	
TRITON PCS HLDGS INC	CL A	89677M10	2,186	398,146	SH	398,146	
TRIUMPH GROUP INC NE	COM	89681810	8,021	242,702	SH	242,702	
TRIZEC PROPERTIES IN	COM	89687P10	33,519	1,954,467	SH	1,954,467	

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TRIZETTO GROUP INC	COM	89688210	4,248	548,153	SH	548,153	
TRM CORP	COM	87263610	225	12,519	SH	12,519	
TRUST CO NJ JERSEY C	COM	89830410	17,615	424,349	SH	424,349	
TRUSTCO BK CORP N Y	COM	89834910	18,734	1,391,830	SH	1,391,830	
TRUSTMARK CORP	COM	89840210	16,128	555,741	SH	555,741	
TRW AUTOMOTIVE HLDGS	COM	87264810	525	24,100	SH	24,100	
TTM TECHNOLOGIES IN	COM	87305R10	9,050	725,121	SH	725,121	
TUESDAY MORNING CORP	COM NEW	89903550	11,905	345,479	SH	345,479	
TULARIK INC	COM	89916510	21,440	873,327	SH	873,327	
TUMBLEWEED COMMUNICA	COM	89969010	296	42,231	SH	42,231	
TUPPERWARE CORP	COM	89989610	21,028	1,180,710	SH	1,180,710	
TWEETER HOME ENTMT G	COM	90116710	3,262	345,537	SH	345,537	
TXU CORP	COM	87316810	288,288	10,058,895	SH	10,058,895	
TYCO INTL LTD NEW	COM	90212410	1,187,425	41,445,915	SH	41,444,915	1,000
TYLER TECHNOLOGIES I	COM	90225210	6,852	705,628	SH	705,628	
TYSON FOODS INC	CL A	90249410	78,825	4,367,049	SH	4,365,983	1,066
U S B HLDG INC	COM	90291010	8,260	336,602	SH	336,602	
U S CONCRETE INC	COM	90333L10	212	34,500	SH	34,500	
U S G CORP	COM NEW	90329340	11,560	660,958	SH	660,958	
U S I HLDGS	COM	90333H10	7,199	483,782	SH	483,782	
U S PHYSICAL THERAPY	COM	90337L10	3,689	267,309	SH	267,309	
U S RESTAURANT PTYS	COM	90297110	7,362	392,843	SH	392,843	
U S XPRESS ENTERPRIS	CL A	90338N10	1,450	100,926	SH	100,926	
UBIQUITEL INC	COM	90347430	261	74,028	SH	74,028	
UBS AG	NAMEN AKT	H8920M85	78,104	1,048,520	SH	1,047,475	1,045
UCBH HOLDINGS INC	COM	90262T30	31,264	780,807	SH	780,807	
UGI CORP NEW	COM	90268110	17,360	527,335	SH	527,335	
UICI	COM	90273710	12,977	879,210	SH	879,210	
UIL HLDG CORP	COM	90274810	10,604	220,143	SH	220,143	
ULTICOM INC	COM	90384410	2,248	218,877	SH	218,877	
ULTIMATE ELECTRS INC	COM	90384910	1,299	198,955	SH	198,955	
ULTRA PETROLEUM CORP	COM	90391410	2,715	90,475	SH	90,475	
ULTRALIFE BATTERIES	COM	90389910	238	11,200	SH	11,200	
ULTRATECH INC	COM	90403410	9,383	400,993	SH	400,993	
UMB FINL CORP	COM	90278810	16,841	332,162	SH	332,162	
UMPQUA HLDGS CORP	COM	90421410	9,731	481,964	SH	481,964	
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	4,976	203,346	SH	203,346	
UNIFI INC	COM	90467710	3,502	790,533	SH	790,533	
UNIFIRST CORP MASS	COM	90470810	4,471	162,096	SH	162,096	
UNILEVER N V	N Y SHS NE	90478470	2,378	34,251	SH	33,951	300
Page Total			2,477,209				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
UNILEVER PLC	SPON ADR N	90476770	1,371	34,014	SH	34,014	
UNION BANKSHARES COR	COM	90539910	5,397	167,401	SH	167,401	
UNION PAC CORP	COM	90781810	403,918	6,752,222	SH	6,752,222	
UNION PLANTERS CORP	COM	90806810	158,481	5,309,257	SH	5,309,257	
UNIONBANCAL CORP	COM	90890610	64,321	1,227,730	SH	1,227,730	

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UNISOURCE ENERGY COR	COM	90920510	13,547	551,358 SH	551,358	
UNISYS CORP	COM	90921410	117,760	8,246,506 SH	8,246,306	200
UNIT CORP	COM	90921810	18,521	675,444 SH	675,444	
UNITED AUTO GROUP IN	COM	90944010	8,192	299,415 SH	299,415	
UNITED BANKSHARES IN	COM	90990710	13,749	450,798 SH	450,798	
UNITED BUSINESS MEDI	ADR	90969M10	202	22,412 SH	22,412	
UNITED CAPITAL CORP	COM	90991210	986	45,049 SH	45,049	
UNITED CMNTY BKS BLA	CAP STK	90984P10	10,781	302,916 SH	302,916	
UNITED CMNTY FINL CO	COM	90983910	5,764	435,330 SH	435,330	
UNITED DEFENSE INDS	COM	91018B10	13,481	424,054 SH	424,054	
UNITED DOMINION REAL	COM	91019710	50,264	2,561,889 SH	2,561,889	
UNITED FIRE & CAS CO	COM	91033110	5,712	135,171 SH	135,171	
UNITED INDL CORP	COM	91067110	3,325	175,533 SH	175,533	
UNITED MICROELECTRON	SPONSORED	91087320	748	143,893 SH	143,893	
UNITED MOBILE HOMES	COM	91102410	1,648	102,315 SH	102,315	
UNITED NAT FOODS INC	COM	91116310	17,203	355,660 SH	355,660	
UNITED ONLINE INC	COM	91126810	18,591	1,105,286 SH	1,105,286	
UNITED PANAM FINANCI	COM	91130110	1,210	75,680 SH	75,680	
UNITED PARCEL SERVIC	CL B	91131210	1,792,060	25,659,512 SH	25,659,072	440
UNITED RENTALS INC	COM	91136310	23,385	1,315,996 SH	1,315,996	
UNITED SEC BANCSHARE	SHS	91145910	2,505	93,416 SH	93,416	
UNITED SECURITY BANC	COM	91146010	1,164	47,138 SH	47,138	
UNITED STATES CELLUL	COM	91168410	8,730	225,866 SH	225,866	
UNITED STATES STL CO	COM	91290910	192,060	5,153,199 SH	5,153,199	
UNITED STATIONERS IN	COM	91300410	41,701	990,512 SH	990,512	
UNITED SURGICAL PART	COM	91301630	11,419	336,748 SH	336,748	
UNITED TECHNOLOGIES	COM	91301710	5,208,005	60,347,684 SH	60,347,484	200
UNITED THERAPEUTICS	COM	91307C10	7,153	300,173 SH	300,173	
UNITED UTILS PLC	SPONSORED	91311Q10	255	13,071 SH	13,071	
UNITEDGLOBALCOM	CL A	91324750	12,004	1,413,951 SH	1,413,951	
UNITEDHEALTH GROUP I	COM	91324P10	1,172,425	18,194,053 SH	18,193,653	400
UNITRIN INC	COM	91327510	32,193	750,408 SH	750,408	
UNIVERSAL AMERN FINL	COM	91337710	5,357	446,457 SH	446,457	
UNIVERSAL COMPRESSIO	COM	91343110	10,496	319,027 SH	319,027	
UNIVERSAL CORP VA	COM	91345610	22,257	437,963 SH	437,963	
UNIVERSAL DISPLAY CO	COM	91347P10	3,511	273,653 SH	273,653	
UNIVERSAL ELECTRS IN	COM	91348310	2,957	224,001 SH	224,001	
UNIVERSAL FST PRODS	COM	91354310	8,843	287,944 SH	287,944	
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	6,066	179,990 SH	179,990	
UNIVERSAL HLTH SVCS	CL B	91390310	32,623	708,119 SH	707,919	200
UNIVISION COMMUNICAT	CL A	91490610	235,522	7,134,870 SH	7,130,860	4,010
UNIZAN FINANCIAL COR	COM	91528W10	9,743	391,127 SH	391,127	
UNOCAL CORP	COM	91528910	260,892	6,998,176 SH	6,998,176	
UNOVA INC	COM	91529B10	19,113	884,460 SH	884,460	
UNUMPROVIDENT CORP	COM	91529Y10	112,856	7,713,995 SH	7,713,995	
UPM KYMMENE CORP	SPONSORED	91543610	462	24,986 SH	24,986	
URBAN OUTFITTERS INC	COM	91704710	23,906	497,423 SH	497,423	
URS CORP NEW	COM	90323610	11,598	403,001 SH	403,001	
Page Total			10,206,433			

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TITLE OF	VALUE	SHRS OR	SH/ PUT/	INVESTMENT DISCRETION
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NAME OF ISSUER	CLASS	CUSIP	(x\$1000)	PRN AMT	PRN CALL	SHARED	OTHER
URSTADT BIDDLE PPTYS	CL A	91728620	5,820	352,734	SH	352,734	
URSTADT BIDDLE PPTYS	COM	91728610	294	19,772	SH	19,772	
US BANCORP DEL	COM NEW	90297330	1,477,932	53,451,433	SH	53,450,550	883
US LEC CORP	CL A	90331S10	210	36,550	SH	36,550	
US ONCOLOGY INC	COM	90338W10	31,043	2,098,903	SH	2,098,903	
USANA HEALTH SCIENCE	COM	90328M10	4,499	192,862	SH	192,862	
USEC INC	COM	90333E10	11,854	1,402,854	SH	1,402,854	
USF CORP	COM	91729Q10	16,267	474,128	SH	474,128	
UST INC	COM	90291110	126,126	3,493,806	SH	3,493,806	
UTSTARCOM INC	COM	91807610	19,496	678,109	SH	678,109	
V F CORP	COM	91820410	144,678	3,098,021	SH	3,097,921	100
VAIL RESORTS INC	COM	91879Q10	5,511	349,712	SH	349,712	
VALASSIS COMMUNICATI	COM	91886610	18,532	609,594	SH	609,594	
VALASSIS COMMUNICATI	NOTE	918866AH	603	1,000,000	SH	1,000,000	
VALEANT PHARMACEUTIC	COM	91911X10	36,107	1,512,665	SH	1,512,665	
VALENCE TECHNOLOGY I	COM	91891410	3,912	875,107	SH	875,107	
VALERO ENERGY CORP N	COM	91913Y10	108,669	1,812,356	SH	1,812,119	237
VALERO L P	COM UT LTD	91913W10	728	13,300	SH	13,300	
VALHI INC NEW	COM	91890510	6,264	496,341	SH	496,341	
VALLEY NATL BANCORP	COM	91979410	27,407	979,858	SH	979,858	
VALMONT INDS INC	COM	92025310	6,690	334,852	SH	334,852	
VALSPAR CORP	COM	92035510	37,040	752,392	SH	752,292	100
VALUE LINE INC	COM	92043710	2,156	40,886	SH	40,886	
VALUECLICK INC	COM	92046N10	12,481	1,155,644	SH	1,155,644	
VALUEVISION MEDIA IN	CL A	92047K10	4,928	321,026	SH	321,026	
VANS INC	COM	92193010	5,819	393,207	SH	393,207	
VARCO INTL INC DEL	COM	92212210	22,792	1,265,518	SH	1,265,518	
VARIAN INC	COM	92220610	38,283	953,016	SH	953,016	
VARIAN MED SYS INC	COM	92220P10	96,411	1,117,033	SH	1,116,873	160
VARIAN SEMICONDUCTOR	COM	92220710	24,950	594,617	SH	594,617	
VASTERA INC	COM	92239N10	1,835	472,966	SH	472,966	
VAXGEN INC	COM NEW	92239O20	608	53,653	SH	53,653	
VCA ANTECH INC	COM	91819410	19,022	533,878	SH	533,878	
VECTOR GROUP LTD	COM	92240M10	6,012	353,652	SH	353,652	
VECTREN CORP	COM	92240G10	29,332	1,188,958	SH	1,188,958	
VEECO INSTRS INC DEL	COM	92241710	12,901	459,748	SH	459,748	
VENTANA MED SYS INC	COM	92276H10	8,834	215,673	SH	215,673	
VENTAS INC	COM	92276F10	46,201	1,681,271	SH	1,681,271	
VENTIV HEALTH INC	COM	92279310	364	26,150	SH	26,150	
VERINT SYS INC	COM	92343X10	3,822	123,705	SH	123,705	
VERISIGN INC	COM	92343E10	48,378	2,916,078	SH	2,916,078	
VERISITY LTD	ORD	M9738511	203	21,990	SH	21,990	
VERITAS DGC INC	COM	92343P10	18,874	911,794	SH	911,794	
VERITAS SOFTWARE CO	COM	92343610	310,492	11,538,167	SH	11,537,827	340
VERITY INC	COM	92343C10	5,418	396,323	SH	396,323	
VERIZON COMMUNICATIO	COM	92343V10	2,893,093	79,176,051	SH	79,174,751	1,300
VERSO TECHNOLOGIES I	COM	92531710	2,907	1,762,062	SH	1,762,062	
VERTEX PHARMACEUTICA	COM	92532F10	15,499	1,645,337	SH	1,645,337	
VIACOM INC	CL B	92552430	1,829,623	46,662,151	SH	46,661,791	360
VIACOM INC	CL A	92552410	1,050	26,552	SH	26,552	
VIAD CORP	COM	92552R10	30,241	1,251,188	SH	1,250,988	200
VIASAT INC	COM	92552V10	10,628	427,180	SH	427,180	
VIASYS HEALTHCARE IN	COM NEW	92553Q20	11,243	497,034	SH	497,034	
Page Total			7,604,082				

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						SHARED	OTHER
VICOR CORP	COM	92581510	4,841	394,509	SH	394,509	
VICURON PHARMACEUTIC	COM	92647110	17,862	785,122	SH	785,122	
VIGNETTE CORP	COM	92673410	7,562	3,652,989	SH	3,652,989	
VINTAGE PETE INC	COM	92746010	14,748	1,005,981	SH	1,005,981	
VIRAGE LOGIC CORP	COM	92763R10	2,012	217,549	SH	217,549	
VIRGINIA COMM BANCOR	COM	92778Q10	2,410	80,991	SH	80,991	
VIRGINIA FINL GROUP	COM	92781010	4,153	119,509	SH	119,509	
VISHAY INTERTECHNOLO	COM	92829810	48,151	2,256,362	SH	2,253,762	2,600
VISTACARE INC	CL A	92839Y10	5,328	197,036	SH	197,036	
VISTEON CORP	COM	92839U10	41,362	4,322,010	SH	4,322,010	
VISX INC DEL	COM	92844S10	25,609	1,311,914	SH	1,311,914	
VITAL IMAGES INC	COM	92846N10	1,268	125,840	SH	125,840	
VITAL SIGNS INC	COM	92846910	3,753	111,675	SH	111,675	
VITALWORKS INC	COM	92848310	2,189	580,709	SH	580,709	
VITESSE SEMICONDUCTO	COM	92849710	25,682	3,617,142	SH	3,617,142	
VITRIA TECHNOLOGY	COM NEW	92849Q40	1,716	291,828	SH	291,828	
VIVENDI UNIVERSAL	SPON ADR N	92851S20	1,024	38,594	SH	38,594	
VIVUS INC	COM	92855110	3,815	620,367	SH	620,367	
VODAFONE GROUP PLC N	SPONSORED	92857W10	45,756	1,914,492	SH	1,910,492	4,000
VOLT INFORMATION SCI	COM	92870310	4,225	172,862	SH	172,862	
VOLVO AKTIEBOLAGET	ADR B	92885640	488	14,767	SH	14,767	
VORNADO RLTY TR	SH BEN INT	92904210	121,823	2,014,271	SH	2,014,271	
VOTORANTIM CELULOSE	SPONSORED	92906P10	2,346	67,424	SH	67,424	
VULCAN MATLS CO	COM	92916010	132,425	2,791,427	SH	2,791,427	
W HLDG CO INC	COM	92925110	23,679	1,266,952	SH	1,266,952	
W P CAREY & CO LLC	COM	92930Y10	1,164	37,618	SH	37,618	
WABASH NATL CORP	COM	92956610	19,525	827,329	SH	827,329	
WABTEC CORP	COM	92974010	8,055	565,634	SH	565,634	
WACHOVIA CORP 2ND NE	COM	92990310	1,830,602	38,948,979	SH	38,948,379	600
WADDELL & REED FINL	CL A	93005910	25,416	1,036,534	SH	1,036,534	
WAL MART STORES INC	COM	93114210	6,466,073	108,327,581	SH	108,319,931	7,650
WALGREEN CO	COM	93142210	890,249	27,018,193	SH	27,017,593	600
WALTER INDS INC	COM	93317Q10	6,294	527,123	SH	527,123	
WARNACO GROUP INC	COM NEW	93439040	11,945	594,582	SH	594,582	
WARWICK CMNTY BANCOR	COM	93655910	1,828	54,448	SH	54,448	
WARWICK VALLEY TEL C	COM	93675010	2,033	79,650	SH	79,650	
WASHINGTON FED INC	COM	93882410	32,029	1,254,563	SH	1,254,563	
WASHINGTON GROUP INT	COM NEW	93886220	14,475	394,955	SH	394,955	
WASHINGTON MUT INC	COM	93932210	1,090,141	25,524,265	SH	25,523,866	399
WASHINGTON POST CO	CL B	93964010	83,211	94,087	SH	94,067	20
WASHINGTON REAL ESTA	SH BEN INT	93965310	30,301	933,779	SH	933,779	
WASHINGTON TR BANCOR	COM	94061010	5,623	212,988	SH	212,988	
WASTE CONNECTIONS IN	COM	94105310	20,537	515,997	SH	515,897	100
WASTE MGMT INC DEL	COM	94106L10	567,737	18,811,683	SH	18,811,383	300
WATCHGUARD TECHNOLOG	COM	94110510	4,275	545,317	SH	545,317	
WATERS CORP	COM	94184810	143,178	3,505,817	SH	3,505,817	
WATSCO INC	COM	94262220	11,835	408,087	SH	408,087	
WATSON PHARMACEUTICA	COM	94268310	130,321	3,045,596	SH	3,045,596	
WATSON WYATT & CO HL	CL A	94271210	15,640	619,658	SH	619,658	
WATTS WATER TECHNOLO	CL A	94274910	5,366	229,401	SH	229,401	
WAUSAU-MOSINEE PAPER	COM	94331510	9,745	691,632	SH	691,632	

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WAYNE BANCORP INC OH	COM	94429310	2,145	90,707	SH	90,707
WAYPOINT FINL CORP	COM	94675610	14,498	540,562	SH	540,562
Page Total			11,988,468			

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
WCI CMNTYS INC	COM	92923C10	7,980	318,818	SH	318,818	
WD-40 CO	COM	92923610	10,748	307,078	SH	307,078	
WEATHERFORD INTERNAT	COM	G9508910	30,854	734,084	SH	734,084	
WEBEX COMMUNICATIONS	COM	94767L10	23,470	789,426	SH	789,426	
WEBMD CORP	COM	94769M10	28,488	3,204,501	SH	3,204,501	
WEBMETHODS INC	COM	94768C10	7,951	849,427	SH	849,427	
WEBSENSE INC	COM	94768410	20,194	681,999	SH	681,999	
WEBSTER FINL CORP CO	COM	94789010	36,572	721,204	SH	721,204	
WEIGHT WATCHERS INTL	COM	94862610	20,616	487,727	SH	487,727	
WEINGARTEN RLTY INVS	SH BEN INT	94874110	42,404	1,225,558	SH	1,225,558	
WEIS MKTS INC	COM	94884910	7,138	211,507	SH	211,507	
WELLCHOICE INC	COM	94947510	7,943	215,248	SH	215,248	
WELLMAN INC	COM	94970210	5,593	669,835	SH	669,835	
WELLPOINT HEALTH NET	COM	94973H10	498,245	4,381,333	SH	4,381,333	
WELLS FARGO & CO NEW	COM	94974610	2,708,007	47,785,553	SH	47,781,821	3,732
WELLSFORD REAL PPTYS	COM NEW	95024020	316	17,339	SH	17,339	
WENDYS INTL INC	COM	95059010	147,581	3,626,963	SH	3,626,963	
WERNER ENTERPRISES I	COM	95075510	16,311	860,759	SH	860,009	750
WESBANCO INC	COM	95081010	12,750	420,114	SH	420,114	
WESCO FINL CORP	COM	95081710	13,124	33,913	SH	33,913	
WESCO INTL INC	COM	95082P10	4,334	290,864	SH	290,864	
WEST BANCORPORATION	CAP STK	95123P10	4,142	245,072	SH	245,072	
WEST COAST BANCORP O	COM	95214510	7,676	337,414	SH	337,414	
WEST CORP	COM	95235510	7,329	293,152	SH	293,152	
WEST MARINE INC	COM	95423510	6,705	210,521	SH	210,521	
WEST PHARMACEUTICAL	COM	95530610	7,520	201,067	SH	201,067	
WESTAMERICA BANCORPO	COM	95709010	21,913	434,267	SH	434,267	
WESTAR ENERGY INC	COM	95709T10	32,090	1,531,032	SH	1,531,032	
WESTBANK CORP	COM	95711610	556	24,279	SH	24,279	
WESTCORP INC	COM	95790710	13,672	310,237	SH	310,237	
WESTELL TECHNOLOGIES	CL A	95754110	9,630	1,319,148	SH	1,319,148	
WESTERN DIGITAL CORP	COM	95810210	23,071	2,054,435	SH	2,054,435	
WESTERN GAS RES INC	COM	95825910	15,821	311,128	SH	311,128	
WESTERN SIERRA BANCO	COM	95952210	2,465	56,088	SH	56,088	
WESTERN WIRELESS COR	CL A	95988E20	27,165	1,161,377	SH	1,161,377	
WESTFIELD FINANCIAL	COM	96008D10	1,611	65,420	SH	65,420	
WESTMORELAND COAL CO	COM	96087810	1,771	96,526	SH	96,526	
WESTPAC BKG CORP	SPONSORED	96121430	1,064	15,897	SH	15,897	
WESTPORT RES CORP NE	COM	96141810	13,955	423,006	SH	423,006	
WESTWOOD ONE INC	COM	96181510	40,823	1,386,164	SH	1,385,964	200
WET SEAL INC	CL A	96184010	3,197	387,516	SH	387,516	
WEYCO GROUP INC	COM	96214910	1,865	50,416	SH	50,416	
WEYERHAEUSER CO	COM	96216610	397,252	6,064,909	SH	6,064,709	200

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WFS FINL INC	COM	92923B10	11,891	274,489	SH	274,489
WGL HLDGS INC	COM	92924F10	19,962	663,202	SH	663,202
W-H ENERGY SVCS INC	COM	92925E10	5,790	400,152	SH	400,152
WHIRLPOOL CORP	COM	96332010	122,859	1,783,919	SH	1,783,919
WHITE ELECTR DESIGNS	COM	96380110	3,693	481,486	SH	481,486
WHITE MTNS INS GROUP	COM	G9618E10	5,586	10,651	SH	10,651
WHITEHALL JEWELLERS	COM	96506310	1,716	187,728	SH	187,728
WHITING PETE CORP NE	COM	96638710	510	21,600	SH	21,600
WHITNEY HLDG CORP	COM	96661210	16,589	397,426	SH	397,426
WHOLE FOODS MKT INC	COM	96683710	58,853	785,228	SH	785,088
Page Total			4,539,361			140

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
WILD OATS MARKETS IN	COM	96808B10	5,342	451,588	SH	451,588	
WILEY JOHN & SONS IN	CL A	96822320	20,573	687,373	SH	687,373	
WILLIAMS CLAYTON ENE	COM	96949010	2,530	72,915	SH	72,915	
WILLIAMS COS INC DEL	COM	96945710	140,066	14,635,960	SH	14,635,960	
WILLIAMS SONOMA INC	COM	96990410	44,200	1,292,396	SH	1,292,196	200
WILLIS GROUP HOLDING	SHS	G9665510	835	22,454	SH	21,014	1,440
WILLOW GROVE BANCORP	COM	97111W10	2,990	166,114	SH	166,114	
WILMINGTON TRUST COR	COM	97180710	31,859	852,516	SH	852,516	
WILSON GREATBATCH TE	COM	97223210	20,267	558,626	SH	558,626	
WILSONS THE LEATHER	COM	97246310	606	213,484	SH	213,484	
WIND RIVER SYSTEMS I	COM	97314910	17,476	1,578,677	SH	1,578,677	
WINN DIXIE STORES IN	COM	97428010	29,947	3,940,433	SH	3,940,433	
WINNEBAGO INDS INC	COM	97463710	22,668	727,232	SH	727,232	
WINSTON HOTELS INC	COM	97563A10	5,655	536,532	SH	536,532	
WINTRUST FINANCIAL C	COM	97650W10	19,545	401,913	SH	400,548	1,365
WIPRO LTD	SPON ADR 1	97651M10	466	11,049	SH	11,049	
WIRELESS FACILITIES	COM	97653A10	6,486	589,086	SH	589,086	
WISCONSIN ENERGY COR	COM	97665710	56,009	1,742,103	SH	1,741,703	400
WITNESS SYS INC	COM	97742410	574	44,441	SH	44,441	
WMS INDS INC	COM	92929710	14,411	464,873	SH	464,873	
WOLVERINE WORLD WIDE	COM	97809710	25,995	1,077,297	SH	1,077,297	
WOODHEAD INDS INC	COM	97943810	2,883	192,300	SH	192,300	
WOODWARD GOVERNOR CO	COM	98074510	11,503	180,470	SH	180,470	
WORLD ACCEP CORP DEL	COM	98141910	5,250	267,716	SH	267,716	
WORLD FUEL SVCS CORP	COM	98147510	6,864	186,881	SH	186,881	
WORLD WRESTLING ENTM	CL A	98156Q10	3,048	210,947	SH	210,947	
WORTHINGTON INDS INC	COM	98181110	41,838	2,182,496	SH	2,182,496	
WPP GROUP PLC	SPON ADR N	92930930	5,061	99,406	SH	99,406	
WPS RESOURCES CORP	COM	92931B10	22,702	474,935	SH	474,935	
WRIGHT MED GROUP INC	COM	98235T10	15,394	501,421	SH	501,421	
WRIGLEY WM JR CO	COM	98252610	308,246	5,213,912	SH	5,213,912	
WSFS FINL CORP	COM	92932810	5,867	116,939	SH	116,939	
WYETH	COM	98302410	1,294,049	34,462,032	SH	34,461,612	420
WYNN RESORTS LTD	COM	98313410	10,239	292,555	SH	292,555	
XCEL ENERGY INC	COM	98389B10	199,397	11,195,792	SH	11,195,792	

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XEROX CORP	COM	98412110	716,748	49,193,394	SH	49,193,194	200
XICOR INC	COM	98490310	6,947	456,460	SH	456,460	
XILINX INC	COM	98391910	414,316	10,972,342	SH	10,971,822	520
XL CAP LTD	CL A	G9825510	189,244	2,488,740	SH	2,488,740	
XM SATELLITE RADIO H	CL A	98375910	36,275	1,298,766	SH	1,298,766	
XOMA LTD	ORD	G9825R10	528	102,778	SH	102,778	
X-RITE INC	COM	98385710	5,371	359,051	SH	359,051	
XTO ENERGY INC	COM	98385X10	97,191	3,850,690	SH	3,850,190	500
YADKIN VY BK&TR CO E	COM	98430810	1,990	117,943	SH	117,943	
YAHOO INC	COM	98433210	823,214	16,983,993	SH	16,983,643	350
YANKEE CANDLE INC	COM	98475710	15,082	546,836	SH	546,836	
YARDVILLE NATL BANCO	COM	98502110	3,249	131,522	SH	131,522	
YELLOW ROADWAY CORP	COM	98557710	24,694	732,746	SH	732,306	440
YORK INTL CORP NEW	COM	98667010	42,305	1,076,189	SH	1,075,989	200
YOUNG BROADCASTING I	CL A	98743410	4,221	233,231	SH	233,231	
YOUNG INNOVATIONS IN	COM	98752010	2,689	75,807	SH	75,807	
YUM BRANDS INC	COM	98849810	412,607	10,860,936	SH	10,860,736	200
ZALE CORP NEW	COM	98885810	72,368	1,175,756	SH	1,175,656	100
Page Total			5,269,880				

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	
						SHARED	OTHER
ZEBRA TECHNOLOGIES C	CL A	98920710	41,546	598,908	SH	598,758	150
ZENITH NATL INS CORP	COM	98939010	7,004	178,684	SH	178,684	
ZHONE TECHNOLOGIES I	COM	98950P10	2,213	568,794	SH	568,794	
ZIMMER HLDGS INC	COM	98956P10	477,663	6,474,156	SH	6,474,086	70
ZIONS BANCORPORATION	COM	98970110	135,799	2,378,260	SH	2,378,160	100
ZIX CORP	COM	98974P10	857	58,765	SH	58,765	
ZOLL MED CORP	COM	98992210	5,714	143,724	SH	143,724	
ZORAN CORP	COM	98975F10	12,515	721,346	SH	721,346	
ZYGO CORP	COM	98985510	4,374	279,863	SH	279,863	
ZYMOGENETICS INC	COM	98985T10	3,825	247,381	SH	247,381	
Page Total			691,511				
Grand Total			406,476,259				
TOTAL MARKET VALUE			406,476,259				

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