

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

AMERICAN EXPRESS FINANCIAL CORP
Form 13F-HR
November 03, 2003

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2003

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey Fox	Minneapolis, MN	October 03, 2003
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 12
Form 13F Information Table Entry Total: 4825
Form 13F Information Table Value Total: \$54938362 (thousands)

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

List of Other Included Managers:

No.	13F File Number	Name
01	28-698	American Express Company
02	28-2069	American Express Asset Management Group Inc.
03	28-1151	American Express Trust Company
04	28-140	American Express Certificate Company
05	28-143	IDS Life Insurance Company
06	28-1046	IDS Life Insurance Company of New York
07	28-10459	American Partners Life
08	28-10456	American Centurion Life of New York
09	28-10457	American Enterprise Life
11	28-06558	American Express Asset Management International
12	28-05679	American Express Asset Management International-Japan
13	28-06560	American Express Asset Management International Limited

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE							O
			VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	MA		
AAR CORP	COM	000361105	752	93768	SH			DEFINED	01	
ABC BANCORP	COM	000400101	36	2279	SH			DEFINED	01	
AC MOORE	COM	00086T103	78	3500	SH			DEFINED	01	
ADC TELECOM	COM	000886101	794	341060	SH			DEFINED	01	
ADC TELECOM	COM	000886101	451	193506	SH			DEFINED	01	
ABM INDUSTRIES INC	COM	000957100	2001	141414	SH			DEFINED	01	
AFC ENTERPRISES	COM	00104Q107	78	4784	SH			DEFINED	01	
AFLAC INC	COM	001055102	4533	140326	SH			DEFINED	01	
AFLAC INC	COM	001055102	3538	109564	SH			DEFINED	01	
AFLAC INC	COM	001055102	3829	118555	SH			DEFINED	01	
AGCO CORP	COM	001084102	1655	96517	SH			DEFINED	01	
AGL RESOURCES INC	COM	001204106	26159	928600	SH			DEFINED	01	
AGL RESOURCES INC	COM	001204106	97	3466	SH			DEFINED	01	
AGL RESOURCES INC	COM	001204106	70	2481	SH			DEFINED	01	
AES CORP	COM	00130H105	1644	221336	SH			DEFINED	01	
AES CORP	COM	00130H105	1065	143508	SH			DEFINED	01	
AMB PROPERTY CORP.	COM	00163T109	114	3710	SH			DEFINED	01	
AMC ENTERTAINMENT IN	COM	001669100	1482	110600	SH			DEFINED	01	
AMN HEALTHCARE SERV.	COM	001744101	7847	483200	SH			DEFINED	01	
AMR CORP DEL	COM	001765106	50813	4437822	SH			DEFINED	01	
AMR CORP DEL	COM	001765106	433	37860	SH			DEFINED	01	
AMR CORP DEL	COM	001765106	1671	145900	SH			DEFINED	01	
AMR CORP RESTRICTED	COM	001765999	19	2350	SH			DEFINED	01	
AMR CORP RESTRICTED	COM	001765999	73	9089	SH			DEFINED	01	
AOL TIME WARNER INC	COM	00184A105	46171	3055689	SH			DEFINED	01	
AOL TIME WARNER INC	COM	00184A105	473	31345	SH			DEFINED	01	
AOL TIME WARNER INC	COM	00184A105	17377	1150050	SH			DEFINED	01	
AOL TIME WARNER INC	COM	00184A105	245	16236	SH			DEFINED	01	
AT&T CORP	COM	001957505	72199	3350399	SH			DEFINED	01	
AT&T CORP	COM	001957505	364	16900	SH			DEFINED	01	
AT&T CORP	COM	001957505	5386	249926	SH			DEFINED	01	
AT&T CORP	COM	001957505	542	25188	SH			DEFINED	01	
A S A LIMITED	COM	002050102	3409	80300	SH			DEFINED	01	
ATMI INC	COM	00207R101	4127	163327	SH			DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	13318	1628156	SH			DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	18	2190	SH			DEFINED	01	
AT&T WIRELESS SVCS	COM	00209A106	5140	628277	SH			DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

AT&T WIRELESS SVCS	COM	00209A106	228	27900	SH	DEFINED	01	1
AVX	COM	002444107	5872	428900	SH	DEFINED	01	
AZZ INC	COM	002474104	356	32500	SH	DEFINED	01	0
AAIPHARMA INC	COM	00252W104	2084	121758	SH	DEFINED	01	
AAIPHARMA INC	COM	00252W104	5	270	SH	DEFINED	01	0
AARON RENTS INC	COM	002535201	4162	198624	SH	DEFINED	01	
AARON RENTS INC-CL A	COM	002535300	59	3000	SH	DEFINED	01	
ABAXIS	COM	002567105	1029	74000	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	38810	912072	SH	DEFINED	01	
ABBOTT LABS *	COM	002824100	10630	249865	SH	DEFINED	01	0
ABBOTT LABS *	COM	002824100	15334	360379	SH	DEFINED	01	0
ABERCROMBIE & FITCH	COM	002896207	2304	83136	SH	DEFINED	01	
ABERCROMBIE & FITCH	COM	002896207	12	425	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	2760	190400	SH	DEFINED	01	
ABGENIX INC	COM	00339B107	73	4984	SH	DEFINED	01	0
ABGENIX INC	COM	00339B107	50	3440	SH	DEFINED	01	0
ABLE LABORATORIES INC	COM	00371N407	690	36851	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	21201	3028748	SH	DEFINED	01	
ABITIBI-CONSOLIDATED	COM	003924107	92	13200	SH	DEFINED	01	0
ABITIBI-CONSOLIDATED	COM	003924107	359	51300	SH	DEFINED	01	0
ACCREDITED HOME LENDERS	COM	00437P107	701	32286	SH	DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	6709	239655	SH	DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	3	100	SH	DEFINED	01	0
ACETO CORP	COM	004446100	280	20000	SH	DEFINED	01	
ACTIVISION INC	COM	004930202	2020	169002	SH	DEFINED	01	
ACTIVISION INC	COM	004930202	110	9314	SH	DEFINED	01	0
ACTIVISION INC	COM	004930202	41	3433	SH	DEFINED	01	0
ACTION PERFORMANCE	COM	004933107	2276	93112	SH	DEFINED	01	
ACTEL CORP	COM	004934105	11546	481687	SH	DEFINED	01	
ACTEL CORP	COM	004934105	277	11480	SH	DEFINED	01	0
ACTEL CORP	COM	004934105	38	1565	SH	DEFINED	01	0
ACTUANT CORPORATION.	COM	00508X203	1068	19019	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	5024	278201	SH	DEFINED	01	
ACUITY BRANDS INC	COM	00508Y102	96	5307	SH	DEFINED	01	0
ACUITY BRANDS INC	COM	00508Y102	66	3639	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	25641	1626972	SH	DEFINED	01	
ACXIOM CORP	COM	005125109	1684	106887	SH	DEFINED	01	0
ACXIOM CORP	COM	005125109	1924	122100	SH	DEFINED	01	0
ADAPTEC INC	COM	00651F108	2350	310782	SH	DEFINED	01	
ADMINISTAFF INC	COM	007094105	2036	229020	SH	DEFINED	01	
ADMINISTAFF INC	COM	007094105	2	200	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	12674	322814	SH	DEFINED	01	
ADOBE SYSTEMS INC	COM	00724F101	344	8750	SH	DEFINED	01	0
ADOBE SYSTEMS INC	COM	00724F101	2569	65424	SH	DEFINED	01	0
ADOLOR	COM	00724X102	2035	110900	SH	DEFINED	01	
ADOLOR	COM	00724X102	4	230	SH	DEFINED	01	0
ADTRAN	COM	00738A106	206	3366	SH	DEFINED	01	
ADVANCED AUTO PARTS	COM	00751Y106	30	421	SH	DEFINED	01	0
ADV DIGITAL INFORMAT	COM	007525108	1378	98300	SH	DEFINED	01	
ADVANCED MKTG SERV	COM	00753T105	560	54756	SH	DEFINED	01	
ADVANCED FIBRE COMM	COM	00754A105	1427	68066	SH	DEFINED	01	
ADVANCED FIBRE COMM	COM	00754A105	75	3587	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	2173	54452	SH	DEFINED	01	
ADVANCED NEUROMODULA.	COM	00757T101	19475	488075	SH	DEFINED	01	0
ADVANCED NEUROMODULA.	COM	00757T101	708	17750	SH	DEFINED	01	0
ADVO INC	COM	007585102	7274	174723	SH	DEFINED	01	
ADVO INC	COM	007585102	2	40	SH	DEFINED	01	0
ADVANCED POWER TECH	COM	00761E108	2478	277800	SH	DEFINED	01	
ADVISORY BOARD CO	COM	00762W107	509	11200	SH	DEFINED	01	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1501	83555	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	4226	477459	SH	DEFINED	01	
AEROFLEX INC	COM	007768104	59	6672	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

AEROFLEX INC	COM	007768104	40	4496	SH	DEFINED	01	0
AEROPOSTALE INC.	COM	007865108	189	7000	SH	DEFINED	01	0
ADVANCED MICRO DEV	COM	007903107	815	73359	SH	DEFINED	01	0
ADVANCED MICRO DEV	COM	007903107	889	80025	SH	DEFINED	01	0
ADVANCED MICRO DEVIC CVT	CONV BND	007903AF4	1234	730000	PRN	DEFINED	01	0
ADVANCEPCS	COM	00790K109	6981	153181	SH	DEFINED	01	0
ADVANCEPCS	COM	00790K109	23	500	SH	DEFINED	01	0
ADVANTA B.	COM	007942204	19	1742	SH	DEFINED	01	0
ADVANCED ENERGY IND	COM	007973100	1750	92748	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	9659	600289	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	618	38319	SH	DEFINED	01	0
ADVENT SOFTWARE	COM	007974108	719	44700	SH	DEFINED	01	0
AETHER SYS.	COM	00808V105	618	135200	SH	DEFINED	01	0
AETHER SYS.	COM	00808V105	2	480	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	15658	256579	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	3978	65176	SH	DEFINED	01	0
AETNA INC NEW	COM	00817Y108	2227	36491	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	59115	1214086	SH	DEFINED	01	0
AFFILIATED COMPUTER	COM	008190100	3842	78904	SH	DEFINED	01	0
AFFILIATED MANAGERS	COM	008252108	5769	91840	SH	DEFINED	01	0
AFFILIATED MANAGERS	COM	008252108	176	2790	SH	DEFINED	01	0
AFFYMETRIX.	COM	00826T108	202	9600	SH	DEFINED	01	0
AFFYMETRIX.	COM	00826T108	59	2800	SH	DEFINED	01	0
AFTERMARKET TECH.	COM	008318107	31	2702	SH	DEFINED	01	0
AGERE SYSTEMS INC-CL A	COM	00845V100	4089	1332000	SH	DEFINED	01	0
AGERE SYSTEMS INC-CL A	COM	00845V100	0	4	SH	DEFINED	01	0
AGERE SYSTEMS INC-CL B	COM	00845V209	0	105	SH	DEFINED	01	0
AGILENT TECHNOLOGIES	COM	00846U101	2720	123043	SH	DEFINED	01	0
AGILENT TECHNOLOGIES	COM	00846U101	2403	108698	SH	DEFINED	01	0
AGILENT TECH CVT	CONV BND	00846UAB7	424	420000	PRN	DEFINED	01	0
AGILE SOFTWARE CORP.	COM	00846X105	420	44100	SH	DEFINED	01	0
AGILYSYS INC	COM	00847J105	1604	182892	SH	DEFINED	01	0
AGILYSYS INC	COM	00847J105	1	90	SH	DEFINED	01	0
AGRIUM	COM	008916108	7759	617725	SH	DEFINED	01	0
AIR PROD & CHEM	COM	009158106	130010	2882694	SH	DEFINED	01	0
AIR PROD & CHEM	COM	009158106	5391	119509	SH	DEFINED	01	0
AIR PROD & CHEM	COM	009158106	5327	118113	SH	DEFINED	01	0
AIRGAS INC	COM	009363102	508	28591	SH	DEFINED	01	0
AIRGAS INC	COM	009363102	206	11600	SH	DEFINED	01	0
AIRTRAN HOLDINGS INC.	COM	00949P108	1567	93481	SH	DEFINED	01	0
AKAMAI TECHNOLOGIES.	COM	00971T101	295	68691	SH	DEFINED	01	0
AKSYS LTD.	COM	010196103	29	2927	SH	DEFINED	01	0
ALAMO GROUP INC.	COM	011311107	4825	338400	SH	DEFINED	01	0
ALARIS MEDICAL SYSTEMS INC	COM	011637105	2617	157693	SH	DEFINED	01	0
ALARIS MEDICAL SYSTEMS INC	COM	011637105	16384	987050	SH	DEFINED	01	0
ALARIS MEDICAL SYSTEMS INC	COM	011637105	531	32000	SH	DEFINED	01	0
ALASKA AIRGROUP	COM	011659109	34	1210	SH	DEFINED	01	0
ALBANY INTL CORP NEW	COM	012348108	5394	174900	SH	DEFINED	01	0
ALBANY INTL CORP NEW	COM	012348108	119	3877	SH	DEFINED	01	0
ALBANY INTL CORP NEW	COM	012348108	80	2587	SH	DEFINED	01	0
ALBEMARLE CORP	COM	012653101	5204	189591	SH	DEFINED	01	0
ALBERTO CULVER	COM	013068101	217	3679	SH	DEFINED	01	0
ALBERTO CULVER	COM	013068101	797	13556	SH	DEFINED	01	0
ALBERTSONS INC	COM	013104104	1223	59424	SH	DEFINED	01	0
ALBERTSONS INC	COM	013104104	61	2983	SH	DEFINED	01	0
ALBERTSONS INC	COM	013104104	1741	84621	SH	DEFINED	01	0
ALCAN INC	COM	013716105	5675	148352	SH	DEFINED	01	0
ALCOA INC	COM	013817101	107723	4117784	SH	DEFINED	01	0
ALCOA INC	COM	013817101	5826	222712	SH	DEFINED	01	0
ALCOA INC	COM	013817101	7711	294742	SH	DEFINED	01	0
ALCOA INC	COM	013817101	555	21200	SH	DEFINED	01	1
ALEXANDER & BALDWIN	COM	014482103	6165	219510	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

ALEX REAL ESTATE EQU.	COM	015271109	127	2640	SH	DEFINED	01
ALEXION PHARMACEUTIC	COM	015351109	499	30300	SH	DEFINED	01
ALEXION PHARMACEUTIC	COM	015351109	3422	205270	SH	DEFINED	01 0
ALIGN TECHNOLOGY INC.	COM	016255101	71	5696	SH	DEFINED	01
ALKERMES INC.	COM	01642T108	406	29600	SH	DEFINED	01
ALLEGHANY CORP	COM	017175100	2364	12110	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	1900	207867	SH	DEFINED	01
ALLEGHENY ENERGY	COM	017361106	265	28983	SH	DEFINED	01 0
ALLEGHENY TECHNOLOGY	COM	01741R102	33	5085	SH	DEFINED	01
ALLEGHENY TECHNOLOGY	COM	01741R102	123	18725	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	16804	213445	SH	DEFINED	01
ALLERGAN INC	COM	018490102	1186	15059	SH	DEFINED	01 0
ALLERGAN INC	COM	018490102	2371	30117	SH	DEFINED	01 0
ALLERGAN INC CVT	CONV BND	018490AE2	391	400000	PRN	DEFINED	01
ALLETE	COM	018522102	9280	338927	SH	DEFINED	01
ALLIANCE DATA SYSTEM	COM	018581108	16596	628640	SH	DEFINED	01
ALLIANCE DATA SYSTEM	COM	018581108	77	2916	SH	DEFINED	01 0
ALLIANCE GAMING CORP	COM	01859P609	3472	171242	SH	DEFINED	01
ALLIANCE GAMING CORP	COM	01859P609	3	170	SH	DEFINED	01 0
ALLIANCE SEMI CONDUCT	COM	01877H100	547	100574	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	110	5015	SH	DEFINED	01
ALLIANT TECHSYSTEMS	COM	018804104	5327	110858	SH	DEFINED	01
ALLIED DOMECQ SPS-ADR	COM	019121201	2499	97000	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	12829	1187917	SH	DEFINED	01
ALLIED WASTE IND	COM	019589308	591	54700	SH	DEFINED	01 0
ALLIED WASTE IND	COM	019589308	522	48290	SH	DEFINED	01 0
ALLMERICA FINANCIAL	COM	019754100	1713	71975	SH	DEFINED	01
ALLMERICA FINANCIAL	COM	019754100	71	2988	SH	DEFINED	01 0
ALLMERICA FINANCIAL	COM	019754100	46	1913	SH	DEFINED	01 0
ALLOS THERAPEUTICS	COM	019777101	348	113000	SH	DEFINED	01
ALLSCRIPTS HLTHCARE	COM	01988P108	1015	248700	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	90886	2487991	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	10655	291685	SH	DEFINED	01 0
ALLSTATE CORP	COM	020002101	6005	164369	SH	DEFINED	01 0
ALLTEL CORP	COM	020039103	3450	74451	SH	DEFINED	01
ALLTEL CORP	COM	020039103	3347	72222	SH	DEFINED	01 0
ALLTEL CVT PFD	CONV PRF	020039822	8556	175000	SH	DEFINED	01
ALPHARMA INC CL A	COM	020813101	2783	149611	SH	DEFINED	01
ALTERA CORP	COM	021441100	30070	1590971	SH	DEFINED	01
ALTERA CORP	COM	021441100	3092	163508	SH	DEFINED	01 0
ALTERA CORP	COM	021441100	2667	141140	SH	DEFINED	01 0
ALTERA CORP	COM	021441100	1089	57577	SH	DEFINED	01 1
ALTIRIS INC	COM	02148M100	499	19000	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	706194	16123188	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	31735	724552	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	22660	517348	SH	DEFINED	01 0
ALTRIA GROUP INC	COM	02209S103	1913	43665	SH	DEFINED	01 1
ALZA (JNJ) CVT	CONV BND	02261WAB5	689	1000000	PRN	DEFINED	01
AMAZON COM INC	COM	023135106	276372	5714900	SH	DEFINED	01
AMAZON COM INC	COM	023135106	5372	111115	SH	DEFINED	01 0
AMAZON COM INC	COM	023135106	1185	24518	SH	DEFINED	01 0
AMBAC FINANCIAL GRP	COM	023139108	464	7243	SH	DEFINED	01
AMBAC FINANCIAL GRP	COM	023139108	2362	36900	SH	DEFINED	01 0
AMBAC FINANCIAL GRP	COM	023139108	1576	24620	SH	DEFINED	01 0
AMCOL INTL CORP.	COM	02341W103	56	4535	SH	DEFINED	01
AMERADA HESS	COM	023551104	4700	93804	SH	DEFINED	01
AMERADA HESS	COM	023551104	1039	20735	SH	DEFINED	01 0
AMEREN CORP	COM	023608102	2020	47092	SH	DEFINED	01
AMEREN CORP	COM	023608102	1610	37520	SH	DEFINED	01 0
AMERICA MOVIL SA CV.	COM	02364W105	10770	466033	SH	DEFINED	01
AMERICA MOVIL SA CV.	COM	02364W105	910	39397	SH	DEFINED	01 1
AMERICA MOVIL SA CV.	COM	02364W105	1242	53776	SH	DEFINED	01 1

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

AMERICA WEST HLDG CP	COM	023657208	1603	164842	SH	DEFINED	01
AMERICA WEST HLDG CP	COM	023657208	61	6285	SH	DEFINED	01 0
AMERICA WEST HLDG CP	COM	023657208	39	4030	SH	DEFINED	01 0
AMER AXLE & MFG HDGS	COM	024061103	1743	58951	SH	DEFINED	01
AMER AXLE & MFG HDGS	COM	024061103	38	1270	SH	DEFINED	01 0
AMER CAP STRATEGIES.	COM	024937104	500	20162	SH	DEFINED	01
AMERICAN ELEC PWR	COM	025537101	15797	526555	SH	DEFINED	01
AMERICAN ELEC PWR	COM	025537101	2747	91546	SH	DEFINED	01 0
AMERICAN EAGLE OUTFI	COM	02553E106	2539	170828	SH	DEFINED	01
AMERICAN EAGLE OUTFI	COM	02553E106	84	5676	SH	DEFINED	01 0
AMERICAN EAGLE OUTFI	COM	02553E106	57	3859	SH	DEFINED	01 0
AEMG - SMALL CAP GROWTH FUND	COM	025810987	13369	10000000	SH	DEFINED	01 0
AMERICAN EXPRESS	COM	025816109	3636	80671	SH	DEFINED	01
AMERICAN EXPRESS	COM	025816109	13375	296832	SH	DEFINED	01 0
AMERICAN FINICIAL GRP	COM	025932104	69	3164	SH	DEFINED	01
AMERICAN FINANCIAL REALTY TR	COM	02607P305	2184	154967	SH	DEFINED	01
AM GREETINGS CL A	COM	026375105	80	4127	SH	DEFINED	01
AM GREETINGS CL A	COM	026375105	296	15211	SH	DEFINED	01 0
AMERICAN HEALTHWAYS.	COM	02649V104	4542	108160	SH	DEFINED	01
AMERICAN HOME MTG H.	COM	02660M108	24	1338	SH	DEFINED	01
AMERICAN INTL GROUP	COM	026874107	463460	8032260	SH	DEFINED	01
AMERICAN INTL GROUP	COM	026874107	19362	335557	SH	DEFINED	01 0
AMERICAN INTL GROUP	COM	026874107	36877	639117	SH	DEFINED	01 0
AMERICAN INTL GROUP	COM	026874107	932	16152	SH	DEFINED	01 1
AMERICAN INTL GROUP	CONV BND	026874AP2	609	930000	PRN	DEFINED	01
AMER ITALIAN PASTA	COM	027070101	2944	76099	SH	DEFINED	01
AMER ITALIAN PASTA	COM	027070101	12556	324550	SH	DEFINED	01 0
AMER ITALIAN PASTA	COM	027070101	464	12000	SH	DEFINED	01 0
AMERICAN MANAGEMENT	COM	027352103	3544	277984	SH	DEFINED	01
AMERICAN MEDICAL SYS..	COM	02744M108	2054	94660	SH	DEFINED	01
AMERICAN MEDICAL SEC	COM	02744P101	1019	50200	SH	DEFINED	01
AMERICAN PHARM PART.	COM	02886P109	24575	783900	SH	DEFINED	01
AMERICAN PHARM PART.	COM	02886P109	12728	406014	SH	DEFINED	01 0
AMERICAN PHARM PART.	COM	02886P109	2068	65950	SH	DEFINED	01 0
AMERICAN PHYSICIANS CAP INC	COM	028884104	20	736	SH	DEFINED	01
AMER PWR CONVERSION	COM	029066107	29927	1746110	SH	DEFINED	01
AMER PWR CONVERSION	COM	029066107	1780	103830	SH	DEFINED	01 0
AMER PWR CONVERSION	COM	029066107	2802	163468	SH	DEFINED	01 0
AMERICAN STD CO	COM	029712106	33808	401286	SH	DEFINED	01
AMERICAN STD CO	COM	029712106	10108	119985	SH	DEFINED	01 0
AMERICAN STD CO	COM	029712106	1404	16670	SH	DEFINED	01 0
AMERICAN STS WATER	COM	029899101	1029	43660	SH	DEFINED	01
AMERICAN WOODMARK CORP.	COM	030506109	2228	49794	SH	DEFINED	01
AMERICREDIT CORP	COM	03060R101	3367	326800	SH	DEFINED	01
AMERICREDIT CORP	COM	03060R101	91	8793	SH	DEFINED	01 0
AMERICREDIT CORP	COM	03060R101	61	5962	SH	DEFINED	01 0
AMERICA'S CAR-MART INC	COM	03062T105	362	12100	SH	DEFINED	01
AMERISTAR CASINOS IN	COM	03070Q101	46	1832	SH	DEFINED	01
AMERON INTL CORP.	COM	030710107	46	1394	SH	DEFINED	01
AMERSHAM.	COM	030719108	3	60	SH	DEFINED	01 0
AMERUS GROUP CO	COM	03072M108	3484	102476	SH	DEFINED	01
AMERISOURCEBERGEN	COM	03073E105	133635	2472442	SH	DEFINED	01
AMERISOURCEBERGEN	COM	03073E105	26695	493851	SH	DEFINED	01 0
AMERISOURCEBERGEN	COM	03073E105	1757	32510	SH	DEFINED	01 0
AMERIGROUP CORP	COM	03073T102	7627	170870	SH	DEFINED	01
AMERIGROUP CORP	COM	03073T102	4	80	SH	DEFINED	01 0
AMERITRADE HLDGS.	COM	03074K100	102	9085	SH	DEFINED	01
AMERITRADE HLDGS.	COM	03074K100	39	3456	SH	DEFINED	01 0
AMETEK INC (NEW)	COM	031100100	879	20504	SH	DEFINED	01
AMGEN INC.	COM	031162100	930824	14415738	SH	DEFINED	01
AMGEN INC.	COM	031162100	37999	588502	SH	DEFINED	01 0
AMGEN INC.	COM	031162100	23251	360079	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

AMGEN INC.	COM	031162100	4100	63503	SH	DEFINED	01	1
AMGEN CVT	CONV BND	031162AE0	1561	2050000	PRN	DEFINED	01	
AMGEN CVT	CONV BND	031162AE0	761	1000000	PRN	DEFINED	01	0
AMIS HOLDINGS INC	COM	031538101	5644	305750	SH	DEFINED	01	
AMIS HOLDINGS INC	COM	031538101	676	36600	SH	DEFINED	01	0
AMIS HOLDINGS INC	COM	031538101	186	10100	SH	DEFINED	01	0
AMKOR TECHNOLOGY	COM	031652100	6	450	SH	DEFINED	01	
AMPHENOL CORP	COM	032095101	737	14152	SH	DEFINED	01	
AMPHENOL CORP	COM	032095101	175	3365	SH	DEFINED	01	0
AMSOUTH BANCORPORATI	COM	032165102	3412	160786	SH	DEFINED	01	
AMSOUTH BANCORPORATI	COM	032165102	1730	81544	SH	DEFINED	01	0
AMSURG CORP.	COM	03232P405	2323	70410	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	32063	1135392	SH	DEFINED	01	
AMYLIN PHARM.	COM	032346108	18534	656410	SH	DEFINED	01	0
AMYLIN PHARM.	COM	032346108	587	20800	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	51988	1244900	SH	DEFINED	01	
ANADARKO PETRO CORP	COM	032511107	305	7300	SH	DEFINED	01	0
ANADARKO PETRO CORP	COM	032511107	3330	79746	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	125100	3290394	SH	DEFINED	01	
ANALOG DEVICES	COM	032654105	4127	108409	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	3629	95453	SH	DEFINED	01	0
ANALOG DEVICES	COM	032654105	163	4300	SH	DEFINED	01	1
ANALOGIC	COM	032657207	2211	46059	SH	DEFINED	01	
ANAREN INC	COM	032744104	1700	133294	SH	DEFINED	01	
ANCHOR BANCORP	COM	032839102	3932	167494	SH	DEFINED	01	
ANCHOR BANCORP	COM	032839102	116	4929	SH	DEFINED	01	0
ANCHOR BANCORP	COM	032839102	74	3169	SH	DEFINED	01	0
ANDREW CORP	COM	034425108	2534	206121	SH	DEFINED	01	
ANDREW CORP	COM	034425108	153	12402	SH	DEFINED	01	0
ANDREW CORP	COM	034425108	486	39537	SH	DEFINED	01	0
ANDRX CORP-ANDRX GRP	COM	034553107	5848	315900	SH	DEFINED	01	
ANDRX CORP-ANDRX GRP	COM	034553107	1832	98957	SH	DEFINED	01	0
ANGELICA CORP	COM	034663104	482	25359	SH	DEFINED	01	
ANGIOTECH PHARM IN	COM	034918102	541	12400	SH	DEFINED	01	
ANGLOGOLD LTD	COM	035128206	3186	84500	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	136717	2770918	SH	DEFINED	01	
ANHEUSER BUSCH CO	COM	035229103	2797	56700	SH	DEFINED	01	0
ANHEUSER BUSCH CO	COM	035229103	9926	201177	SH	DEFINED	01	0
ANIXTER INTL INC	COM	035290105	3207	140826	SH	DEFINED	01	
ANIXTER INTL INC	COM	035290105	48	2142	SH	DEFINED	01	0
ANIXTER INTL INC	COM	035290105	35	1536	SH	DEFINED	01	0
ANNALY MORT MGMT.	COM	035710409	39	2371	SH	DEFINED	01	
ANNTAYLOR STORES COR	COM	036115103	7705	239734	SH	DEFINED	01	
ANNTAYLOR STORES COR	COM	036115103	104	3271	SH	DEFINED	01	0
ANNTAYLOR STORES COR	COM	036115103	59	1826	SH	DEFINED	01	0
ANSYS	COM	03662Q105	4384	123350	SH	DEFINED	01	
ANSYS	COM	03662Q105	4	100	SH	DEFINED	01	0
ANTHEM INC	COM	03674B104	46873	657147	SH	DEFINED	01	
ANTHEM INC	COM	03674B104	2001	28050	SH	DEFINED	01	0
ANTHEM INC	COM	03674B104	2336	32755	SH	DEFINED	01	0
ANTHRACITE CAPITAL..	COM	037023108	160	16538	SH	DEFINED	01	
ANTIGENICS INC/DEL	COM	037032109	3903	319900	SH	DEFINED	01	
ANWORTH MORTGAGE ASSET CORP.	COM	037347101	65	4531	SH	DEFINED	01	
AON CORP	COM	037389103	7551	362152	SH	DEFINED	01	
AON CORP	COM	037389103	1504	72155	SH	DEFINED	01	0
APACHE CORP	COM	037411105	128154	1848180	SH	DEFINED	01	
APACHE CORP	COM	037411105	4697	67753	SH	DEFINED	01	0
APACHE CORP	COM	037411105	5017	72347	SH	DEFINED	01	0
APARTMENT INVT & MGMT CO	COM	03748R101	6258	158968	SH	DEFINED	01	
APARTMENT INVT & MGMT CO	COM	03748R101	854	21705	SH	DEFINED	01	0
APEX MORTGAGE CAP IN.	COM	037564101	103	19107	SH	DEFINED	01	
APOGEE ENTERPRISES	COM	037598109	814	78924	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

APHTON COPORATION	COM	03759P101	396	70500	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	37239	563981	SH	DEFINED	01
APOLLO GROUP INC -C	COM	037604105	97818	1481408	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	6318	95682	SH	DEFINED	01 0
APOLLO GROUP INC -C	COM	037604105	527	7980	SH	DEFINED	01 1
APOGENT TECHNOLOGIES	COM	03760A101	87	4178	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.9%	PRF	037735842	958	10000	SH	DEFINED	01
APPALACHIAN PWR PFD \$100 5.920	PRF	037735859	1110	11000	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	21448	1039613	SH	DEFINED	01
APPLE COMPUTER	COM	037833100	1808	87645	SH	DEFINED	01 0
APPLEBEES INTL INC	COM	037899101	79	2520	SH	DEFINED	01
APRIA HEALTHCARE GRO	COM	037933108	12967	473585	SH	DEFINED	01
APRIA HEALTHCARE GRO	COM	037933108	175	6377	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	23809	1067221	SH	DEFINED	01
APPLERA - APP BIOSYS	COM	038020103	1328	59609	SH	DEFINED	01 0
APPLERA - APP BIOSYS	COM	038020103	2768	124094	SH	DEFINED	01 0
CELERA GENOMICS GRP-APPLER	COM	038020202	3397	290600	SH	DEFINED	01
APPLICA INC	COM	03815A106	411	67934	SH	DEFINED	01
APPLIED FILMS CORP..	COM	038197109	1493	50212	SH	DEFINED	01
APPLIED FILMS CORP..	COM	038197109	64	2166	SH	DEFINED	01 0
APPLIED FILMS CORP..	COM	038197109	42	1397	SH	DEFINED	01 0
APPLIED IND TECHNOLO	COM	03820C105	1082	54476	SH	DEFINED	01
APPLIED IND TECHNOLO	COM	03820C105	93	4675	SH	DEFINED	01 0
APPLIED IND TECHNOLO	COM	03820C105	64	3196	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	200861	11072733	SH	DEFINED	01
APPLIED MATERIALS	COM	038222105	9660	532780	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	7873	433976	SH	DEFINED	01 0
APPLIED MATERIALS	COM	038222105	438	24169	SH	DEFINED	01 1
APPLIED MICRO CIRCUIT	COM	03822W109	93	19096	SH	DEFINED	01
APPLIED MICRO CIRCUIT	COM	03822W109	342	70267	SH	DEFINED	01 0
APPLIED SIGNAL.	COM	038237103	2344	117500	SH	DEFINED	01
APPLIED SIGNAL.	COM	038237103	3	130	SH	DEFINED	01 0
APPLIED MOLECULAR EV	COM	03823E108	2	290	SH	DEFINED	01 0
APTARGROUP INC	COM	038336103	4681	127579	SH	DEFINED	01
APTARGROUP INC	COM	038336103	39	1075	SH	DEFINED	01 0
AQUANTIVE INC..	COM	03839G105	369	39848	SH	DEFINED	01
AQUILA INC	COM	03840P102	858	253864	SH	DEFINED	01
AQUILA INC	COM	03840P102	65	19245	SH	DEFINED	01 0
AQUILA INC	COM	03840P102	44	13140	SH	DEFINED	01 0
ARACRUZ CELLULOSE SA	COM	038496204	2716	99466	SH	DEFINED	01
ARACRUZ CELLULOSE SA	COM	038496204	496	18182	SH	DEFINED	01 1
ARACRUZ CELLULOSE SA	COM	038496204	679	24889	SH	DEFINED	01 1
ARBITRON INC	COM	03875Q108	5507	155991	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	99	2800	SH	DEFINED	01 0
ARCH CHEMICALS INC	COM	03937R102	1343	64547	SH	DEFINED	01
ARCH COAL	COM	039380100	1164	52387	SH	DEFINED	01
ARCH COAL	COM	039380100	173	7800	SH	DEFINED	01 0
ARCH WIRELESS INC	COM	039392709	3704	329559	SH	DEFINED	01 0
ARCHER DANIELS MDLND	COM	039483102	23157	1766348	SH	DEFINED	01
ARCHER DANIELS MDLND	COM	039483102	1950	148705	SH	DEFINED	01 0
ARCTIC CAT INC	COM	039670104	5160	266949	SH	DEFINED	01
ARGONAUT GROUP INC	COM	040157109	1901	146200	SH	DEFINED	01
ARGOSY GAMING	COM	040228108	3933	161188	SH	DEFINED	01
ARGOSY GAMING	COM	040228108	2	90	SH	DEFINED	01 0
ARIBA	COM	04033V104	2280	750000	SH	DEFINED	01
ARIBA	COM	04033V104	1558	512610	SH	DEFINED	01 0
ARKANSAS BEST CORP	COM	040790107	1956	71140	SH	DEFINED	01
ARMOR HOLDINGS INC	COM	042260109	1332	79520	SH	DEFINED	01
ARQULE INC	COM	04269E107	371	80584	SH	DEFINED	01
ARRIS GROUP INC	COM	04269Q100	1149	199750	SH	DEFINED	01
ARROW ELECTRONICS	COM	042735100	84	4580	SH	DEFINED	01
ARROW INTERNATIONAL	COM	042764100	1223	53200	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

ART TECH GROUP	COM	04289L107	2331	1050000	SH	DEFINED	01
ART TECH GROUP	COM	04289L107	987	444255	SH	DEFINED	01
ARTISAN COMPONENTS.	COM	042923102	899	53507	SH	DEFINED	01
ARTISAN COMPONENTS.	COM	042923102	1254	74605	SH	DEFINED	01
ARTESYN TECHNOLOGIES	COM	043127109	2812	370924	SH	DEFINED	01
ARTESYN TECHNOLOGIES	COM	043127109	70	9268	SH	DEFINED	01
ARTESYN TECHNOLOGIES	COM	043127109	41	5374	SH	DEFINED	01
ARTHROCARE CORP	COM	043136100	1057	59331	SH	DEFINED	01
ARVINMERITOR INC	COM	043353101	646	36289	SH	DEFINED	01
ASBURY AUTOMOTIVE GROUP	COM	043436104	2946	176907	SH	DEFINED	01
ASCENTIAL SOFTWARE	COM	04362P207	5207	281018	SH	DEFINED	01
ASCENTIAL SOFTWARE	COM	04362P207	1801	97212	SH	DEFINED	01
ASCENTIAL SOFTWARE	COM	04362P207	51	2751	SH	DEFINED	01
ASHANTI GOLDFLDS-GDR.	COM	043743202	1463	140000	SH	DEFINED	01
ASHLAND INC	COM	044204105	1407	42823	SH	DEFINED	01
ASHLAND INC	COM	044204105	517	15740	SH	DEFINED	01
ASHWORTH INC	COM	04516H101	258	37250	SH	DEFINED	01
APP CHINA GRP WTS 3/15/10 UNIT	WT	04516V118	0	6400	SH	DEFINED	01
ASK JEEVES INC.	COM	045174109	2034	116932	SH	DEFINED	01
ASPECT COMMUNICATION	COM	04523Q102	33	3922	SH	DEFINED	01
ASPECT COMMUNICATION	COM	04523Q102	79	9571	SH	DEFINED	01
ASPECT COMMUNICATION	COM	04523Q102	54	6534	SH	DEFINED	01
ASPEN TECH.	COM	045327103	1170	300000	SH	DEFINED	01
ASPEN TECH.	COM	045327103	492	126120	SH	DEFINED	01
ASSO BANCORP	COM	045487105	126	3341	SH	DEFINED	01
ASTEC INDS INC	COM	046224101	583	56613	SH	DEFINED	01
ASTORIA FINL CORP.	COM	046265104	298	9654	SH	DEFINED	01
ASTRAZENECA PLC-ADR	COM	046353108	30	700	SH	DEFINED	01
AT ROAD INC	COM	04648K105	97	7178	SH	DEFINED	01
ASYST	COM	04648X107	8076	573990	SH	DEFINED	01
ASYST	COM	04648X107	182	12926	SH	DEFINED	01
ATHEROGENICS INC	COM	047439104	2765	165136	SH	DEFINED	01
ATHEROGENICS INC	COM	047439104	4	210	SH	DEFINED	01
ATLANTIC COAST AIRLI	COM	048396105	1145	134536	SH	DEFINED	01
ATMEL CORP	COM	049513104	525	130948	SH	DEFINED	01
ATMEL CORP	COM	049513104	188	46911	SH	DEFINED	01
ATMOS ENERGY CORP	COM	049560105	3870	161646	SH	DEFINED	01
ATMOS ENERGY CORP	COM	049560105	152	6338	SH	DEFINED	01
ATMOS ENERGY CORP	COM	049560105	106	4412	SH	DEFINED	01
ATRIX LAB INC	COM	04962L101	20	981	SH	DEFINED	01
ATWOOD OCEANICS	COM	050095108	1889	78782	SH	DEFINED	01
AUDIOVOX CORP	COM	050757103	831	65827	SH	DEFINED	01
AURIGIN SYSTEMS PFD	PRF	051400XX2	0	6097561	SH	DEFINED	01
AUTOBYTEL INC	COM	05275N106	24	2524	SH	DEFINED	01
AUTODESK INC	COM	052769106	2404	141205	SH	DEFINED	01
AUTODESK INC	COM	052769106	828	48650	SH	DEFINED	01
AUTODESK INC	COM	052769106	439	25782	SH	DEFINED	01
AUTOLIV INC.	COM	052800109	2187	72500	SH	DEFINED	01
AUTOLIV INC.	COM	052800109	12	400	SH	DEFINED	01
AUTOMATIC DATA PROC.	COM	053015103	4985	139078	SH	DEFINED	01
AUTOMATIC DATA PROC.	COM	053015103	4944	137919	SH	DEFINED	01
AUTOMATIC DATA PROC.	COM	053015103	487	13600	SH	DEFINED	01
AUTONATION INC	COM	05329W102	1968	112225	SH	DEFINED	01
AUTONATION INC	COM	05329W102	1113	63435	SH	DEFINED	01
AUTOZONE	COM	053332102	15096	168605	SH	DEFINED	01
AUTOZONE	COM	053332102	21	236	SH	DEFINED	01
AUTOZONE	COM	053332102	1878	20982	SH	DEFINED	01
AVATAR HOLDINGS INC..	COM	053494100	1473	46056	SH	DEFINED	01
AVAYA INC	COM	053499109	292	26829	SH	DEFINED	01
AVAYA INC	COM	053499109	54	4913	SH	DEFINED	01
AVAYA INC	COM	053499109	1048	96103	SH	DEFINED	01
AVENTIS	COM	053561106	16	300	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

AVERY DENNISON CORP	COM	053611109	29923	592313	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	6712	132875	SH	DEFINED	01 0
AVERY DENNISON CORP	COM	053611109	1287	25470	SH	DEFINED	01 0
AVIALL	COM	05366B102	1663	134300	SH	DEFINED	01
AVIALL	COM	05366B102	66	5341	SH	DEFINED	01 0
AVIALL	COM	05366B102	47	3770	SH	DEFINED	01 0
AVID TECH	COM	05367P100	6668	126210	SH	DEFINED	01
AVID TECH	COM	05367P100	5	90	SH	DEFINED	01 0
AVIRON CVT	CONV BND	053762AD2	435	430000	PRN	DEFINED	01
AVISTA CORP	COM	05379B107	2437	156445	SH	DEFINED	01
AVNET INC	COM	053807103	2629	159129	SH	DEFINED	01
AVNET INC	COM	053807103	77	4638	SH	DEFINED	01 0
AVNET INC	COM	053807103	14	825	SH	DEFINED	01 0
AVOCENT CORPORATION	COM	053893103	1938	63976	SH	DEFINED	01
AVOCENT CORPORATION	COM	053893103	3	85	SH	DEFINED	01 0
AVON PRODUCTS	COM	054303102	2606	40361	SH	DEFINED	01
AVON PRODUCTS	COM	054303102	3517	54480	SH	DEFINED	01 0
AXA	COM	054536107	0	24	SH	DEFINED	01 0
AXCELIS TECH INC	COM	054540109	2347	284168	SH	DEFINED	01
AZTAR CORP	COM	054802103	5765	325498	SH	DEFINED	01
BB&T CORP	COM	054937107	1848	51472	SH	DEFINED	01
BB&T CORP	COM	054937107	4472	124536	SH	DEFINED	01 0
BCE INC	COM	05534B109	27750	1270000	SH	DEFINED	01
BEI TECHNOLOGIES INC	COM	05538P104	652	41782	SH	DEFINED	01
BHP OPERATIONS 144A	PRF	055453740	5481	50000	SH	DEFINED	01
BISYS GROUP	COM	055472104	6911	525444	SH	DEFINED	01
BISYS GROUP	COM	055472104	24	1800	SH	DEFINED	01 0
BJ SERVICES CO	COM	055482103	19666	575516	SH	DEFINED	01
BJ SERVICES CO	COM	055482103	258	7561	SH	DEFINED	01 0
BJ SERVICES CO	COM	055482103	1248	36510	SH	DEFINED	01 0
BJ SERVICES CVT	CONV BND	055482AF0	384	470000	PRN	DEFINED	01
BKF CAPITAL GROUP.	COM	05548G102	2688	111300	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	7552	389972	SH	DEFINED	01
BJ`S WHOLESALE CLUB	COM	05548J106	115	5909	SH	DEFINED	01 0
BJ`S WHOLESALE CLUB	COM	05548J106	77	3966	SH	DEFINED	01 0
BOK FINANCIAL CORP	COM	05561Q201	701	18602	SH	DEFINED	01
BP PLC ADR	COM	055622104	116269	2761766	SH	DEFINED	01
BP PLC ADR	COM	055622104	3473	82500	SH	DEFINED	01 0
BP PLC ADR	COM	055622104	3738	88800	SH	DEFINED	01 0
BSB BANCORP INC	COM	055652101	19	677	SH	DEFINED	01
BT GROUP PLC SPN ADR	COM	05577E101	879	29000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	48306	3467781	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	3408	244560	SH	DEFINED	01 0
BMC SOFTWARE INC	COM	055921100	3755	269603	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	35633	1204223	SH	DEFINED	01
BAKER HUGHES	COM	057224107	405	13700	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	3423	115685	SH	DEFINED	01 0
BAKER HUGHES	COM	057224107	473	16000	SH	DEFINED	01 1
BALDOR ELECTRIC	COM	057741100	2474	117209	SH	DEFINED	01
BALL CORP	COM	058498106	3376	62531	SH	DEFINED	01
BALL CORP	COM	058498106	162	3006	SH	DEFINED	01 0
BALL CORP	COM	058498106	704	13034	SH	DEFINED	01 0
BALLY TOTAL FITNESS	COM	05873K108	1008	116491	SH	DEFINED	01
BANCFIRST CORP.	COM	05945F103	116	2171	SH	DEFINED	01 0
BANCFIRST CORP.	COM	05945F103	81	1527	SH	DEFINED	01 0
BANCO BRADESCO - ADR	COM	059460204	19	958	SH	DEFINED	01
BANCO ITAU HLD FIN SA - ADR	COM	059602201	36	1000	SH	DEFINED	01
BANCO SANTANDER CHILE ADR	COM	05965X109	2470	107371	SH	DEFINED	01
BANCO SANTANDER CHILE ADR	COM	05965X109	442	19200	SH	DEFINED	01 1
BANCO SANTANDER CHILE ADR	COM	05965X109	610	26500	SH	DEFINED	01 1
BANDAG INC.	COM	059815100	1757	52080	SH	DEFINED	01
BANDAG INC.	COM	059815100	100	2982	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

BANDAG INC.	COM	059815100	69	2041	SH	DEFINED	01	0
BANDWIDTH9 SER F PFD 0% CVT	CONV PRF	0600001A4	0	1413043	SH	DEFINED	01	
BANK OF AMERICA CORP	COM	060505104	963294	12343606	SH	DEFINED	01	
BANK OF AMERICA CORP	COM	060505104	25347	324814	SH	DEFINED	01	0
BANK OF AMERICA CORP	COM	060505104	32371	414805	SH	DEFINED	01	0
BANK OF AMERICA CORP	COM	060505104	2593	33211	SH	DEFINED	01	1
BANK OF HAWAII	COM	062540109	1244	37065	SH	DEFINED	01	
BANK OF HAWAII	COM	062540109	41	1217	SH	DEFINED	01	0
BANK MUTUAL CORP	COM	063748107	1047	24674	SH	DEFINED	01	
BANK OF THE OZARKS INC	COM	063904106	3632	81600	SH	DEFINED	01	
BANK OF THE OZARKS INC	COM	063904106	5	120	SH	DEFINED	01	0
BANK OF NEW YORK	COM	064057102	46547	1599022	SH	DEFINED	01	
BANK OF NEW YORK	COM	064057102	354	12160	SH	DEFINED	01	0
BANK OF NEW YORK	COM	064057102	5172	177654	SH	DEFINED	01	0
BANK ONE CORP	COM	06423A103	58172	1505132	SH	DEFINED	01	
BANK ONE CORP	COM	06423A103	3942	102009	SH	DEFINED	01	0
BANK ONE CORP	COM	06423A103	10076	260691	SH	DEFINED	01	0
BANK UNITED CORP RTS	WT	065416117	0	60	SH	DEFINED	01	
BANKNORTH GROUP INC	COM	06646R107	207	7323	SH	DEFINED	01	
BANKUNITED FINANCIAL	COM	06652B103	5309	251835	SH	DEFINED	01	
BANKUNITED FINANCIAL	COM	06652B103	77	3692	SH	DEFINED	01	0
BANKUNITED FINANCIAL	COM	06652B103	50	2375	SH	DEFINED	01	0
BANTA CORP	COM	066821109	1680	46656	SH	DEFINED	01	
BANTA CORP	COM	066821109	129	3573	SH	DEFINED	01	0
BANTA CORP	COM	066821109	87	2416	SH	DEFINED	01	0
C R BARD INC	COM	067383109	8804	123983	SH	DEFINED	01	
C R BARD INC	COM	067383109	860	12123	SH	DEFINED	01	0
BARNES & NOBLE	COM	067774109	1122	44139	SH	DEFINED	01	
BARNES & NOBLE	COM	067774109	74	2921	SH	DEFINED	01	0
BARNES GROUP	COM	067806109	1681	64747	SH	DEFINED	01	
BARRICK GOLD INC	COM	067901108	59934	3182900	SH	DEFINED	01	
BARR LABORATORIES	COM	068306109	33971	498034	SH	DEFINED	01	
BARR LABORATORIES	COM	068306109	10	150	SH	DEFINED	01	0
BARRA INC	COM	068313105	3293	87708	SH	DEFINED	01	
BASSETT FURN IND.	COM	070203104	452	33349	SH	DEFINED	01	
BAUSCH & LOMB	COM	071707103	3008	68133	SH	DEFINED	01	
BAUSCH & LOMB	COM	071707103	557	12624	SH	DEFINED	01	0
BAXTER INTL INC	COM	071813109	125219	4308917	SH	DEFINED	01	
BAXTER INTL INC	COM	071813109	9694	333557	SH	DEFINED	01	0
BAXTER INTL INC	COM	071813109	6714	231054	SH	DEFINED	01	0
BAXTER INTL INC	COM	071813109	191	6564	SH	DEFINED	01	1
BAXTER INTL CVT PFD	CONV PRF	071813406	15795	300000	SH	DEFINED	01	
BAXTER INTL CVT PFD	CONV PRF	071813406	1032	19600	SH	DEFINED	01	0
BAYCORP HOLDINGS LTD	COM	072728108	0	28	SH	DEFINED	01	
BEA SYSTEMS INC	COM	073325102	15409	1278700	SH	DEFINED	01	
BEA SYSTEMS INC	COM	073325102	161	13359	SH	DEFINED	01	0
BEA SYSTEMS INC	COM	073325102	36	2975	SH	DEFINED	01	0
BEAR STEARNS	COM	073902108	7818	104518	SH	DEFINED	01	
BEAR STEARNS	COM	073902108	1737	23226	SH	DEFINED	01	0
BEASLEY BRD GRP A.	COM	074014101	1037	75000	SH	DEFINED	01	
BEAZER HOMES USA INC.	COM	07556Q105	3019	35763	SH	DEFINED	01	
BEAZER HOMES USA INC.	COM	07556Q105	126	1495	SH	DEFINED	01	0
BEAZER HOMES USA INC.	COM	07556Q105	89	1049	SH	DEFINED	01	0
BEBE STORES INC	COM	075571109	696	25700	SH	DEFINED	01	
BECKMAN COULTER INC	COM	075811109	8245	181070	SH	DEFINED	01	
BECKMAN COULTER INC	COM	075811109	411	9031	SH	DEFINED	01	0
BECKMAN COULTER INC	COM	075811109	44	975	SH	DEFINED	01	0
BECTON DICKINSON	COM	075887109	13379	370410	SH	DEFINED	01	
BECTON DICKINSON	COM	075887109	62	1720	SH	DEFINED	01	0
BECTON DICKINSON	COM	075887109	2136	59134	SH	DEFINED	01	0
BED BATH & BEYOND IN	COM	075896100	24379	638534	SH	DEFINED	01	
BED BATH & BEYOND IN	COM	075896100	2	60	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

BED BATH & BEYOND IN	COM	075896100	2725	71369	SH	DEFINED	01	0
BEL FUSE INC	COM	077347300	7481	283180	SH	DEFINED	01	
BELDEN INC	COM	077459105	1628	93181	SH	DEFINED	01	
BELL MICRPROD INC	COM	078137106	1231	189169	SH	DEFINED	01	
BELL SOUTH	COM	079860102	142368	6012098	SH	DEFINED	01	
BELL SOUTH	COM	079860102	3115	131550	SH	DEFINED	01	0
BELL SOUTH	COM	079860102	11702	494184	SH	DEFINED	01	0
BELO CORP	COM	080555105	465	19160	SH	DEFINED	01	
BEMIS CO.	COM	081437105	147	3325	SH	DEFINED	01	
BEMIS CO.	COM	081437105	542	12242	SH	DEFINED	01	0
BENCHMARK ELECTRONIC	COM	08160H101	6205	146814	SH	DEFINED	01	
BENCHMARK ELECTRONIC	COM	08160H101	62	1505	SH	DEFINED	01	0
BENCHMARK ELECTRONIC	COM	08160H101	58	1370	SH	DEFINED	01	0
BENTLEY PHARMACEUTICALS INC.	COM	082657107	95	5808	SH	DEFINED	01	0
BENTLEY PHARMACEUTICALS INC.	COM	082657107	65	3988	SH	DEFINED	01	0
WR BERKLEY	COM	084423102	2629	76752	SH	DEFINED	01	0
WR BERKLEY	COM	084423102	73	2132	SH	DEFINED	01	0
WR BERKLEY	COM	084423102	14	412	SH	DEFINED	01	0
BERKSHIRE HATHAWAY B	COM	084670207	20248	8112	SH	DEFINED	01	
BERKSHIRE HILLS.	COM	084680107	372	11059	SH	DEFINED	01	
BEST BUY CO	COM	086516101	172478	3629573	SH	DEFINED	01	
BEST BUY CO	COM	086516101	13492	283992	SH	DEFINED	01	0
BEST BUY CO	COM	086516101	4179	87955	SH	DEFINED	01	0
BEST BUY CO	COM	086516101	1617	34028	SH	DEFINED	01	1
BEVERLY ENTERPRISES.	COM	087851309	3891	657307	SH	DEFINED	01	
BIG LOTS INC	COM	089302103	3193	201916	SH	DEFINED	01	
BIG LOTS INC	COM	089302103	94	5920	SH	DEFINED	01	0
BIG LOTS INC	COM	089302103	426	26919	SH	DEFINED	01	0
BIO-RAD LABS CL A.	COM	090572207	2591	50800	SH	DEFINED	01	
BIO-RAD LABS CL A.	COM	090572207	2	40	SH	DEFINED	01	0
BIOGEN INC	COM	090597105	26185	684911	SH	DEFINED	01	
BIOGEN INC	COM	090597105	19570	511944	SH	DEFINED	01	0
BIOGEN INC	COM	090597105	3890	101742	SH	DEFINED	01	0
BIOMET	COM	090613100	82602	2457669	SH	DEFINED	01	
BIOMET	COM	090613100	3460	102934	SH	DEFINED	01	0
BIOMET	COM	090613100	5970	177614	SH	DEFINED	01	0
BIOMARIN PHARMACEUTI.	COM	09061G101	17	2263	SH	DEFINED	01	
BIOMARIN PHARMACEUTI.	COM	09061G101	64	8400	SH	DEFINED	01	0
BIOVAIL CORP	COM	09067J109	7	200	SH	DEFINED	01	0
BIOSITE INC	COM	090945106	3353	118135	SH	DEFINED	01	
BIOSITE INC	COM	090945106	1	50	SH	DEFINED	01	0
BIORELIANCE CORP	COM	090951104	5	200	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	1431	35276	SH	DEFINED	01	
BLACK & DECKER	COM	091797100	727	17920	SH	DEFINED	01	0
BLACK BOX CORP	COM	091826107	5774	145010	SH	DEFINED	01	
BLACK HILLS CORP	COM	092113109	8917	288916	SH	DEFINED	01	
BLACK HILLS CORP	COM	092113109	125	4044	SH	DEFINED	01	0
BLACK HILLS CORP	COM	092113109	82	2668	SH	DEFINED	01	0
BLOCK H&R INC	COM	093671105	4987	115565	SH	DEFINED	01	
BLOCK H&R INC	COM	093671105	1788	41436	SH	DEFINED	01	0
BLUE COAT SYSTEMS INC	COM	09534T508	89	8100	SH	DEFINED	01	
BLYTH INC	COM	09643P108	3490	129361	SH	DEFINED	01	
BOB EVANS FARMS	COM	096761101	42	1574	SH	DEFINED	01	
BOCA RESORTS INC	COM	09688T106	259	20000	SH	DEFINED	01	
BOEING	COM	097023105	55818	1625962	SH	DEFINED	01	
BOEING	COM	097023105	2890	84180	SH	DEFINED	01	0
BOEING	COM	097023105	8503	247661	SH	DEFINED	01	0
BOEING	COM	097023105	28	813	SH	DEFINED	01	1
BOISE CASCADE	COM	097383103	791	28662	SH	DEFINED	01	
BOISE CASCADE	COM	097383103	372	13478	SH	DEFINED	01	0
BOMBAY INC..	COM	097924104	304	30896	SH	DEFINED	01	
BORDERS GROUP INC.	COM	099709107	1353	71512	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

BORDERS GROUP INC.	COM	099709107	76	4036	SH	DEFINED	01	0
BORG WARNER INC	COM	099724106	2960	43628	SH	DEFINED	01	
BORG WARNER INC	COM	099724106	2307	34000	SH	DEFINED	01	0
BORLAND SOFTWARE	COM	099849101	389	42200	SH	DEFINED	01	
BOSTON COMMUNICATION	COM	100582105	2346	235235	SH	DEFINED	01	
BOSTON COMMUNICATION	COM	100582105	2	200	SH	DEFINED	01	0
BOSTON PRIVATE FINL	COM	101119105	1959	83129	SH	DEFINED	01	
BOSTON PROPERTIES IN	COM	101121101	839	19300	SH	DEFINED	01	
BOSTON SCIENTIFIC	COM	101137107	23648	370674	SH	DEFINED	01	
BOSTON SCIENTIFIC	COM	101137107	1897	29740	SH	DEFINED	01	0
BOSTON SCIENTIFIC	COM	101137107	6090	95465	SH	DEFINED	01	0
BOSTON SCIENTIFIC	COM	101137107	1875	29394	SH	DEFINED	01	1
BOWATER INC	COM	102183100	12821	304809	SH	DEFINED	01	
BOWNE & CO	COM	103043105	1477	98785	SH	DEFINED	01	
BOYDS COLLECTION LTD.	COM	103354106	19	4149	SH	DEFINED	01	
BRADLEY PHARMACEUTIC	COM	104576103	820	30100	SH	DEFINED	01	
BRADLEY PHARMACEUTIC	COM	104576103	3	120	SH	DEFINED	01	0
BRADY CORP	COM	104674106	2120	66657	SH	DEFINED	01	
BRADY CORP	COM	104674106	4	140	SH	DEFINED	01	0
BRANDYWINE RLTY TR.	COM	105368203	1579	61418	SH	DEFINED	01	
BRASCAN CORPORATION	COM	10549P606	6910	274100	SH	DEFINED	01	
BRASIL TELECOM ADR	COM	105530109	5575	145568	SH	DEFINED	01	
BRASIL TELECOM ADR	COM	105530109	2234	58329	SH	DEFINED	01	1
BRASIL TELECOM ADR	COM	105530109	1401	36600	SH	DEFINED	01	1
BRIGGS & STRATTON	COM	109043109	6771	115234	SH	DEFINED	01	
BRIGGS & STRATTON	COM	109043109	168	2878	SH	DEFINED	01	0
BRIGGS & STRATTON	COM	109043109	100	1699	SH	DEFINED	01	0
BRIGHT POINT	COM	109473405	1312	40000	SH	DEFINED	01	
BRINKER INT`L INC	COM	109641100	69877	2094662	SH	DEFINED	01	
BRINKER INT`L INC	COM	109641100	5597	167800	SH	DEFINED	01	0
BRINKER INT`L INC	COM	109641100	2674	80150	SH	DEFINED	01	0
BRINKER INTL CVT	CONV BND	109641AC4	420	620000	PRN	DEFINED	01	
BRINK'S CO, THE	COM	109696104	2553	147064	SH	DEFINED	01	
BRISTOL MYERS SQUIBB	COM	110122108	31432	1224988	SH	DEFINED	01	
BRISTOL MYERS SQUIBB	COM	110122108	2097	81712	SH	DEFINED	01	0
BRISTOL MYERS SQUIBB	COM	110122108	11473	447101	SH	DEFINED	01	0
BROADCOM CORP	COM	111320107	10155	381485	SH	DEFINED	01	
BROADCOM CORP	COM	111320107	643	24120	SH	DEFINED	01	0
BROADCOM CORP	COM	111320107	2581	96956	SH	DEFINED	01	0
BROCADE COMMUNICATIO	COM	111621108	1473	282200	SH	DEFINED	01	
BROCADE COMMUNICATIO	COM	111621108	11	2096	SH	DEFINED	01	0
BROOKLINE BANCORP INC	COM	11373M107	8232	559272	SH	DEFINED	01	
BROOKS AUTOMATION INC	COM	114340102	8905	426053	SH	DEFINED	01	
BROOKS AUTOMATION INC	COM	114340102	152	7264	SH	DEFINED	01	0
BROOKSTONE INC	COM	114537103	775	39048	SH	DEFINED	01	
BROOKTROUT INC	COM	114580103	3332	432723	SH	DEFINED	01	
BROWN & BROWN INC..	COM	115236101	96	3106	SH	DEFINED	01	
BROWN-FORMAN CORP	COM	115637100	1748	21500	SH	DEFINED	01	
BROWN FORMAN CL B	COM	115637209	308	3899	SH	DEFINED	01	
BROWN FORMAN CL B	COM	115637209	1107	13993	SH	DEFINED	01	0
BROWN (TOM) INC	COM	115660201	11468	446231	SH	DEFINED	01	
BROWN (TOM) INC	COM	115660201	126	4863	SH	DEFINED	01	0
BROWN (TOM) INC	COM	115660201	89	3453	SH	DEFINED	01	0
BROWN SHOE CO INC	COM	115736100	3804	120004	SH	DEFINED	01	
BROWN SHOE CO INC	COM	115736100	167	5264	SH	DEFINED	01	0
BROWN SHOE CO INC	COM	115736100	100	3147	SH	DEFINED	01	0
TOM BROWN UNIT	PRF	115758AA2	9187	8875	SH	DEFINED	01	
TOM BROWN UNIT	PRF	115758AA2	777	750	SH	DEFINED	01	0
TOM BROWN UNIT	PRF	115758AA2	13975	13500	SH	DEFINED	01	0
BRUNSWICK CORP	COM	117043109	146	5667	SH	DEFINED	01	
BRUNSWICK CORP	COM	117043109	536	20881	SH	DEFINED	01	0
BRUSH ENGINEERED MAT	COM	117421107	488	47600	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

BUCA INC	COM	117769109	496	94786	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	2832	311424	SH	DEFINED	01
BUCKEYE TECHNOLOGIES	COM	118255108	94	10265	SH	DEFINED	01 0
BUCKEYE TECHNOLOGIES	COM	118255108	64	7015	SH	DEFINED	01 0
BUCKLE INC.	COM	118440106	3551	184400	SH	DEFINED	01
BLDG MATERIAL HOLD	COM	120113105	1939	147997	SH	DEFINED	01
BLDG MATERIAL HOLD	COM	120113105	2	120	SH	DEFINED	01 0
BURLINGTON COAT FACT	COM	121579106	2393	127980	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	93578	3241332	SH	DEFINED	01
BURLINGTON N SANTA	COM	12189T104	844	29224	SH	DEFINED	01 0
BURLINGTON N SANTA	COM	12189T104	5773	199977	SH	DEFINED	01 0
BURLINGTON RESOURCES	COM	122014103	60522	1255645	SH	DEFINED	01
BURLINGTON RESOURCES	COM	122014103	94	1950	SH	DEFINED	01 0
BURLINGTON RESOURCES	COM	122014103	2613	54207	SH	DEFINED	01 0
BUTLER MFG CO DEL	COM	123655102	276	18183	SH	DEFINED	01
C&D TECHNOLOGY	COM	124661109	3418	180608	SH	DEFINED	01
C&F FINANCIAL CORP	COM	12466Q104	98	2157	SH	DEFINED	01 0
C&F FINANCIAL CORP	COM	12466Q104	69	1527	SH	DEFINED	01 0
CB BANCSHARES INC/HAWAII	COM	124785106	38	625	SH	DEFINED	01
CBL & ASSOCIATES	COM	124830100	1727	34616	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	22415	631762	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	1312	36976	SH	DEFINED	01 0
CBRL GROUP INC	COM	12489V106	1444	40700	SH	DEFINED	01 0
C-COR.NET CORP	COM	125010108	690	104611	SH	DEFINED	01
CDI CORP	COM	125071100	1510	55882	SH	DEFINED	01
CDW CORP	COM	12512N105	276	4789	SH	DEFINED	01
CDW CORP	COM	12512N105	176	3051	SH	DEFINED	01 0
CDW CORP	COM	12512N105	40	687	SH	DEFINED	01 0
CEC ENTERTAINMENT	COM	125137109	4986	127186	SH	DEFINED	01
CH ENERGY GROUP	COM	12541M102	3264	74183	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	12795	343843	SH	DEFINED	01
CH ROBINSON WORLDWID	COM	12541W100	25	669	SH	DEFINED	01 0
CIGNA CORP	COM	125509109	9983	223562	SH	DEFINED	01
CIGNA CORP	COM	125509109	1444	32339	SH	DEFINED	01 0
CIGNA CORP	COM	125509109	205	4598	SH	DEFINED	01 1
CKE RESTAURANTS INC..	COM	12561E105	12	1821	SH	DEFINED	01
CLECO CORP	COM	12561W105	2288	139975	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	908	123125	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	444	60281	SH	DEFINED	01 0
CMS ENERGY CORP	COM	125896100	245	33220	SH	DEFINED	01 0
CPI CORP	COM	125902106	428	23282	SH	DEFINED	01
CSK AUTO CORP.	COM	125965103	20	1268	SH	DEFINED	01
CNA SURETY CORP.	COM	12612L108	3801	378262	SH	DEFINED	01
CNF TRANS SER A CVT	CONV PRF	12612V205	24598	500000	SH	DEFINED	01
CNF INC	COM	12612W104	2188	68254	SH	DEFINED	01
CNET NETWORKS INC.	COM	12613R104	1067	150807	SH	DEFINED	01
CNET NETWORKS INC.	COM	12613R104	2	330	SH	DEFINED	01 0
CSC HOLDINGS INC PFD 11.125 PI	PRF	126304401	8136	77857	SH	DEFINED	01
CSC HOLDINGS INC PFD PIK 11.75	PRF	126304609	19540	186981	SH	DEFINED	01
CSC HOLDINGS INC PFD PIK 11.75	PRF	126304609	418	4000	SH	DEFINED	01 0
CSG SYSTEMS	COM	126349109	35	2376	SH	DEFINED	01
CSX CORP	COM	126408103	3601	123099	SH	DEFINED	01
CSX CORP	COM	126408103	1444	49355	SH	DEFINED	01 0
CSX CORP CVT	CONV BND	126408GA5	411	500000	PRN	DEFINED	01
CTS CORP	COM	126501105	2643	214806	SH	DEFINED	01
CUNO INC	COM	126583103	2160	55131	SH	DEFINED	01
CVB FINL CORP.	COM	126600105	59	3079	SH	DEFINED	01
CVS CORP	COM	126650100	5582	179698	SH	DEFINED	01
CVS CORP	COM	126650100	2854	91886	SH	DEFINED	01 0
CV THERAPEUTICS INC	COM	126667104	2354	107000	SH	DEFINED	01
CV THERAPEUTICS INC	COM	126667104	2	90	SH	DEFINED	01 0
CABLEVISION NY GROUP	COM	12686C109	10010	553000	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

CABLE DESIGN TECH	COM	126924109	2916	364485	SH	DEFINED	01
CABOT CORPORATION	COM	127055101	80	2804	SH	DEFINED	01
CABOT OIL & GAS CORP	COM	127097103	3167	121837	SH	DEFINED	01
CABOT OIL & GAS CORP	COM	127097103	4	150	SH	DEFINED	01
CABOT MICROELECTRONI	COM	12709P103	1118	20127	SH	DEFINED	01
CABOT MICROELECTRONI	COM	12709P103	3	50	SH	DEFINED	01
CACI INTERNATIONAL	COM	127190304	4773	111385	SH	DEFINED	01
CACI INTERNATIONAL	COM	127190304	6	130	SH	DEFINED	01
CADBURY SCHWEPPE ADR	COM	127209302	1004	40000	SH	DEFINED	01
CADENCE DESIGN SYS	COM	127387108	7780	580634	SH	DEFINED	01
CADENCE DESIGN SYS	COM	127387108	311	23200	SH	DEFINED	01
CAL DIVE INTL INC	COM	127914109	4223	217241	SH	DEFINED	01
CALGON CARBON.	COM	129603106	103	18448	SH	DEFINED	01
CALGON CARBON.	COM	129603106	71	12552	SH	DEFINED	01
CALIENT NETWK 0% PFD SERIES D PRF	COM	130500XX4	0	2076124	SH	DEFINED	01
CALIF PIZZA KITCHEN	COM	13054D109	187	10735	SH	DEFINED	01
CALIPER TECH CORP.	COM	130876105	76	11975	SH	DEFINED	01
CALIPER TECH CORP.	COM	130876105	51	8130	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	6830	478632	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	118	8368	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	83	5819	SH	DEFINED	01
CALPINE CORP	COM	131347106	945	193456	SH	DEFINED	01
CALPINE CORP	COM	131347106	434	88698	SH	DEFINED	01
CAMBREX CORP	COM	132011107	1677	73895	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	3332	125730	SH	DEFINED	01
CAMPBELL SOUP	COM	134429109	2509	94672	SH	DEFINED	01
CANADIAN NATL RAILWA	COM	136375102	983	18900	SH	DEFINED	01
CANDELA CORP.	COM	136907102	204	16000	SH	DEFINED	01
CANON INC ADRS	COM	138006309	1705	35000	SH	DEFINED	01
CANTEL MEDICAL CORP	COM	138098108	700	52450	SH	DEFINED	01
CANTEL MEDICAL CORP	COM	138098108	2	175	SH	DEFINED	01
CANTERBURY PARK HLDG	COM	13811E101	725	48500	SH	DEFINED	01
CAPITAL CITY BANK GROUP INC	COM	139674105	19	511	SH	DEFINED	01
CAPITAL AUTOMOTIVE REIT	COM	139733109	3066	100476	SH	DEFINED	01
CAPITAL ONE FINL COR	COM	14040H105	120411	2110980	SH	DEFINED	01
CAPITAL ONE FINL COR	COM	14040H105	11395	199790	SH	DEFINED	01
CAPITAL ONE FINL COR	COM	14040H105	6196	108617	SH	DEFINED	01
CAPITALSOURCE INC.	COM	14055X102	4901	280000	SH	DEFINED	01
CAPITALSOURCE INC.	COM	14055X102	1778	101600	SH	DEFINED	01
CAPITALSOURCE INC.	COM	14055X102	117	6700	SH	DEFINED	01
CAPITOL BANCORP LTD	COM	14056D105	981	36650	SH	DEFINED	01
CAPITOL BANCORP LTD	COM	14056D105	12	398	SH	DEFINED	01
CAPITOL BANCORP LTD	COM	14056D105	23	871	SH	DEFINED	01
CAPSTEAD MORTGAGE CORP	COM	14067E506	96	7708	SH	DEFINED	01
CAPTARIS INC	COM	14071N104	464	87721	SH	DEFINED	01
CARBO CERAMICS	COM	140781105	3638	100592	SH	DEFINED	01
CARBO CERAMICS	COM	140781105	116	3206	SH	DEFINED	01
CARBO CERAMICS	COM	140781105	75	2083	SH	DEFINED	01
CARAUSTAR	COM	140909102	2299	263358	SH	DEFINED	01
CARDIAC SCIENCE INC	COM	141410209	104	25195	SH	DEFINED	01
CARDIAC SCIENCE INC	COM	141410209	86	20733	SH	DEFINED	01
CARDINAL HEALTH	COM	14149Y108	112926	1933982	SH	DEFINED	01
CARDINAL HEALTH	COM	14149Y108	18061	309330	SH	DEFINED	01
CARDINAL HEALTH	COM	14149Y108	6012	102964	SH	DEFINED	01
CAREER EDUCATIONS	COM	141665109	2155	47581	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	68541	3032800	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	229	10106	SH	DEFINED	01
CARLISLE COS INC.	COM	142339100	2055	47093	SH	DEFINED	01
CARLISLE COS INC.	COM	142339100	77	1755	SH	DEFINED	01
CARLISLE COS INC.	COM	142339100	11	250	SH	DEFINED	01
CARMAX INC	COM	143130102	154	4701	SH	DEFINED	01
CARNIVAL CORP	COM	143658300	28322	861117	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

CARNIVAL CORP	COM	143658300	523	15900	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	6670	202807	SH	DEFINED	01	0
CARNIVAL CORP	COM	143658300	605	18400	SH	DEFINED	01	1
CARNIVAL CORP CVT	CONV BND	143658AN2	406	370000	PRN	DEFINED	01	
CARPENTER TECHNOLOGY	COM	144285103	57	2658	SH	DEFINED	01	
CARREKER CORPORATION	COM	144433109	545	67668	SH	DEFINED	01	
CASCADE NATURAL GAS	COM	147339105	626	31919	SH	DEFINED	01	
CASEYS GENERAL STOR	COM	147528103	2007	143083	SH	DEFINED	01	
CASH AMERICA INTL INC	COM	14754D100	1255	76488	SH	DEFINED	01	
CASTLE A M CO PV10	COM	148411101	202	45403	SH	DEFINED	01	
CATALINA MKTG	COM	148867104	9932	653807	SH	DEFINED	01	
CATALINA MKTG	COM	148867104	582	38331	SH	DEFINED	01	0
CATALINA MKTG	COM	148867104	649	42750	SH	DEFINED	01	0
CATAPULT COMM. CORP	COM	149016107	4035	320795	SH	DEFINED	01	
CATELLUS DEVELOPMENT	COM	149111106	7482	306000	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	712845	10355129	SH	DEFINED	01	
CATERPILLAR INC	COM	149123101	33286	483476	SH	DEFINED	01	0
CATERPILLAR INC	COM	149123101	12246	177888	SH	DEFINED	01	0
CATO CORP -CL A	COM	149205106	4492	222726	SH	DEFINED	01	
CAVCO INDUSTRIES INC	COM	149568107	979	45516	SH	DEFINED	01	
CELL GENESYS INC.	COM	150921104	1460	116100	SH	DEFINED	01	
CELL THERAPEUTICS.	COM	150934107	29	2545	SH	DEFINED	01	
CELESTICA INC.	COM	15101Q108	22	1390	SH	DEFINED	01	
CELESTICA INC.	COM	15101Q108	141	8900	SH	DEFINED	01	1
CELGENE CORP.	COM	151020104	4551	105010	SH	DEFINED	01	
CELGENE CORP.	COM	151020104	18884	435800	SH	DEFINED	01	0
CELGENE CORP.	COM	151020104	689	15900	SH	DEFINED	01	0
CEMEX	COM	151290889	17203	689499	SH	DEFINED	01	
CEMEX	COM	151290889	1894	75919	SH	DEFINED	01	0
CENDANT CORP	COM	151313103	354944	18991185	SH	DEFINED	01	
CENDANT CORP	COM	151313103	24299	1299933	SH	DEFINED	01	0
CENDANT CORP	COM	151313103	6267	335284	SH	DEFINED	01	0
CENDANT CORP	COM	151313103	950	50833	SH	DEFINED	01	1
CENTENE CORP.	COM	15135B101	7450	245145	SH	DEFINED	01	
CENTER POINT	COM	151895109	8929	131100	SH	DEFINED	01	
CENTERPOINT ENERGY INC	COM	15189T107	3398	370488	SH	DEFINED	01	
CENTERPOINT ENERGY INC	COM	15189T107	650	70788	SH	DEFINED	01	0
CENTERPOINT ENERGY INC	COM	15189T107	2239	244115	SH	DEFINED	01	1
CENTEX CORPORATION	COM	152312104	4159	53398	SH	DEFINED	01	
CENTEX CORPORATION	COM	152312104	1109	14239	SH	DEFINED	01	0
CENTILLIUM COMM	COM	152319109	1455	205900	SH	DEFINED	01	
CENTILLIUM COMM	COM	152319109	2	260	SH	DEFINED	01	0
CENTEX.	COM	15231R109	77	1720	SH	DEFINED	01	
CENTRAL EURO DISTRIBUTION CORP	COM	153435102	628	22950	SH	DEFINED	01	
CENTRAL GARDEN & PET.	COM	153527106	2657	101736	SH	DEFINED	01	
CENTRAL GARDEN & PET.	COM	153527106	130	4966	SH	DEFINED	01	0
CENTRAL GARDEN & PET.	COM	153527106	86	3311	SH	DEFINED	01	0
CENTRAL ILL LT PFD \$100 5.850	PRF	153645882	3523	35000	SH	DEFINED	01	
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	968	39522	SH	DEFINED	01	
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	47	1971	SH	DEFINED	01	0
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	21	849	SH	DEFINED	01	0
CENTRAL PARKING	COM	154785109	1271	103737	SH	DEFINED	01	
CENTRAL VT PUB SRV	COM	155771108	875	39408	SH	DEFINED	01	
CENTURY ALUMINUM	COM	156431108	2509	231243	SH	DEFINED	01	
CENTURY ALUMINUM	COM	156431108	73	6779	SH	DEFINED	01	0
CENTURY ALUMINUM	COM	156431108	43	3989	SH	DEFINED	01	0
CENTURYTEL INC	COM	156700106	14907	439876	SH	DEFINED	01	
CENTURYTEL INC	COM	156700106	1129	33319	SH	DEFINED	01	0
CEPHALON INC	COM	156708109	8031	174876	SH	DEFINED	01	
CEPHALON INC	COM	156708109	19	407	SH	DEFINED	01	0
CEPHALON CVT	CONV BND	156708AE9	547	580000	PRN	DEFINED	01	
CEPHEID	COM	15670R107	2	500	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

CERADYNE INC	COM	156710105	854	33000	SH	DEFINED	01
CERIDIAN CORP - NEW	COM	156779100	145	7790	SH	DEFINED	01
CERNER CORP	COM	156782104	7417	240291	SH	DEFINED	01
CERNER CORP	COM	156782104	950	30748	SH	DEFINED	01
CERTEGY INC	COM	156880106	4666	145308	SH	DEFINED	01
CHAMPION ENTERPRISES	COM	158496109	1046	164719	SH	DEFINED	01
CHARLES RIVER ASSO	COM	159852102	1215	42600	SH	DEFINED	01
CHARLES RIVER ASSO	COM	159852102	2	60	SH	DEFINED	01
CHARLES RIV LABORATO	COM	159864107	15870	517072	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	8144	266137	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	78	2540	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	1621	52955	SH	DEFINED	01
CHARTER MUNICIPAL MG	COM	160908109	63	3419	SH	DEFINED	01
CHARLOTTE RUSSE HLDS..	COM	161048103	284	27579	SH	DEFINED	01
CHARMING SHOPPES.	COM	161133103	945	165624	SH	DEFINED	01
CHARTER COMMUNICATIO	COM	16117M107	91	22075	SH	DEFINED	01
CHARTER COMMUNICATIO	COM	16117M107	62	15025	SH	DEFINED	01
CHECKFREE CORP	COM	162813109	5852	292609	SH	DEFINED	01
CHECKPOINT SYSTEMS I	COM	162825103	1489	94245	SH	DEFINED	01
CHECKPOINT SYSTEMS I	COM	162825103	95	5969	SH	DEFINED	01
CHECKPOINT SYSTEMS I	COM	162825103	61	3854	SH	DEFINED	01
CHEESECAKE FACTORY	COM	163072101	22627	625526	SH	DEFINED	01
CHEESECAKE FACTORY	COM	163072101	51934	1435807	SH	DEFINED	01
CHEESECAKE FACTORY	COM	163072101	3506	96937	SH	DEFINED	01
CHELSEA PROP GRP.	COM	163421100	160	3334	SH	DEFINED	01
CHESAPEAKE CORP	COM	165159104	995	44140	SH	DEFINED	01
CHESAPEAKE ENERGY	COM	165167107	1396	129393	SH	DEFINED	01
CHESAPEAKE ENERGY	COM	165167107	2	230	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	622782	8716314	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	25975	363564	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	22735	318180	SH	DEFINED	01
CHICAGO BRDG & IRON.	COM	167250109	4444	163633	SH	DEFINED	01
CHICAGO BRDG & IRON.	COM	167250109	155	5699	SH	DEFINED	01
CHICAGO MERCANTILE EXCH HLDS	COM	167760107	4335	63000	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	30604	998825	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	40883	1334312	SH	DEFINED	01
CHICO'S FAS INC	COM	168615102	1419	46300	SH	DEFINED	01
CHILDRENS PLACE	COM	168905107	1311	76470	SH	DEFINED	01
CHIPPAC INC.	COM	169657103	35	5981	SH	DEFINED	01
CHIPPAC INC.	COM	169657103	1917	325500	SH	DEFINED	01
CHOICE HOTELS INTL.	COM	169905106	97	3259	SH	DEFINED	01
CHOICE HOTELS INTL.	COM	169905106	50	1730	SH	DEFINED	01
CHIRON	COM	170040109	3459	66941	SH	DEFINED	01
CHIRON	COM	170040109	608	11725	SH	DEFINED	01
CHIRON	COM	170040109	2340	45271	SH	DEFINED	01
CHITTENDEN CORP	COM	170228100	3120	104869	SH	DEFINED	01
CHOICEPOINT INC	COM	170388102	131	3906	SH	DEFINED	01
CHRISTOPHER & BANKS	COM	171046105	2579	108094	SH	DEFINED	01
CHUBB CORP	COM	171232101	111784	1722905	SH	DEFINED	01
CHUBB CORP	COM	171232101	12868	198327	SH	DEFINED	01
CHUBB CORP	COM	171232101	4330	66737	SH	DEFINED	01
CHURCH & DWIGHT	COM	171340102	19484	556830	SH	DEFINED	01
CHURCHILL DOWNS INC	COM	171484108	824	21700	SH	DEFINED	01
CIBER INC	COM	17163B102	2843	374024	SH	DEFINED	01
CIBER INC	COM	17163B102	58	7679	SH	DEFINED	01
CIBER INC	COM	17163B102	41	5360	SH	DEFINED	01
CIENA CORPORATION	COM	171779101	2784	471139	SH	DEFINED	01
CIENA CORPORATION	COM	171779101	668	113089	SH	DEFINED	01
CIMA LABS INC	COM	171796105	1185	42370	SH	DEFINED	01
CIMA LABS INC	COM	171796105	6	200	SH	DEFINED	01
CIMAREX ENERGY CO	COM	171798101	8885	453335	SH	DEFINED	01
CIMAREX ENERGY CO	COM	171798101	127	6528	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

CIMAREX ENERGY CO	COM	171798101	69	3530	SH	DEFINED	01	0
CINCINNATI BELL INC	COM	171871106	2268	445896	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	402	10053	SH	DEFINED	01	
CINCINNATI FINANCIAL	COM	172062101	77	1921	SH	DEFINED	01	0
CINCINNATI FINANCIAL	COM	172062101	1478	36989	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	22979	626130	SH	DEFINED	01	0
CINERGY CORP	COM	172474108	1503	40946	SH	DEFINED	01	0
CIPHERGEN BIOSYSTEMS INC.	COM	17252Y104	1445	117067	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	7777	816150	SH	DEFINED	01	
CIRCUIT CITY	COM	172737108	174	18250	SH	DEFINED	01	0
CIRCUIT CITY	COM	172737108	459	48167	SH	DEFINED	01	0
CIRCO INTERNATIONAL	COM	17273K109	90	4710	SH	DEFINED	01	0
CIRCO INTERNATIONAL	COM	17273K109	62	3210	SH	DEFINED	01	0
CIRRUS LOGIC	COM	172755100	20	3632	SH	DEFINED	01	
CISCO SYSTEMS	COM	17275R102	381789	19538861	SH	DEFINED	01	
CISCO SYSTEMS	COM	17275R102	22554	1153112	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	33415	1710138	SH	DEFINED	01	0
CISCO SYSTEMS	COM	17275R102	589	30158	SH	DEFINED	01	1
CITADEL BROADCASTING CORP	COM	17285T106	22189	1122950	SH	DEFINED	01	
CITADEL BROADCASTING CORP	COM	17285T106	13026	659128	SH	DEFINED	01	0
CITADEL BROADCASTING CORP	COM	17285T106	814	41200	SH	DEFINED	01	0
CINTAS CORP	COM	172908105	30700	833337	SH	DEFINED	01	
CINTAS CORP	COM	172908105	1356	36839	SH	DEFINED	01	0
CINTAS CORP	COM	172908105	3026	82146	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	1203554	26445910	SH	DEFINED	01	
CITIGROUP INC	COM	172967101	56704	1246010	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	63196	1388591	SH	DEFINED	01	0
CITIGROUP INC	COM	172967101	1127	24766	SH	DEFINED	01	1
PFD SER 23 \$50 PAR	PRF	172967648	7952	149515	SH	DEFINED	01	
CITIBANK NA PFD 5.84 SERIES A	PRF	17305A202	10100	100000	SH	DEFINED	01	
CITIZENS BKG CORP MI.	COM	174420109	385	14599	SH	DEFINED	01	
CITIZENS COMMUNICATI	COM	17453B101	17852	1592552	SH	DEFINED	01	
CITIZENS COMMUNICATI	COM	17453B101	738	65849	SH	DEFINED	01	0
CITRIX	COM	177376100	27873	1262414	SH	DEFINED	01	
CITRIX	COM	177376100	605	27360	SH	DEFINED	01	0
CITRIX	COM	177376100	1316	59612	SH	DEFINED	01	0
CITY HLDG CO.	COM	177835105	2247	67679	SH	DEFINED	01	
CITY HLDG CO.	COM	177835105	87	2626	SH	DEFINED	01	0
CITY HLDG CO.	COM	177835105	57	1721	SH	DEFINED	01	0
CITY NATIONAL CORP	COM	178566105	341	6703	SH	DEFINED	01	
CLAIRES STORES INC	COM	179584107	5097	152346	SH	DEFINED	01	
CLAIRES STORES INC	COM	179584107	277	8281	SH	DEFINED	01	0
CLAIRES STORES INC	COM	179584107	64	1900	SH	DEFINED	01	0
CLARCOR INC	COM	179895107	6095	156261	SH	DEFINED	01	
COGNIZANT TECH SOLUT	COM	192446102	245	6700	SH	DEFINED	01	0
COGNOS.	COM	19244C109	23	740	SH	DEFINED	01	0
COHERENT INC	COM	192479103	7291	296017	SH	DEFINED	01	
COHERENT INC	COM	192479103	43	1781	SH	DEFINED	01	0
COHERENT INC	COM	192479103	34	1370	SH	DEFINED	01	0
COHU INC	COM	192576106	1192	60951	SH	DEFINED	01	
COINSTAR INC	COM	19259P300	2466	183330	SH	DEFINED	01	
COLE KENNETH PRODTN	COM	193294105	1558	59700	SH	DEFINED	01	
COLGATE-PALMOLIVE	COM	194162103	45141	807682	SH	DEFINED	01	
COLGATE-PALMOLIVE	COM	194162103	213	3805	SH	DEFINED	01	0
COLGATE-PALMOLIVE	COM	194162103	6935	124078	SH	DEFINED	01	0
COLONIAL BANCGROUP	COM	195493309	82	5647	SH	DEFINED	01	0
COLONIAL PPTYS TR	COM	195872106	2687	74575	SH	DEFINED	01	
COLUMBIA BANKING SYSTEM INC	COM	197236102	19	1076	SH	DEFINED	01	
COLUMBIA LABORATORIE	COM	197779101	262	21704	SH	DEFINED	01	
COMCAST CORP PFD CVT	CONV PRF	200300606	3997	115000	SH	DEFINED	01	0
COMCAST CORPORATION CL A	COM	20030N101	81138	2627515	SH	DEFINED	01	
COMCAST CORPORATION CL A	COM	20030N101	638	20682	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

COMCAST CORPORATION CL A	COM	20030N101	18763	607619	SH	DEFINED	01	0
COMCAST CORPORATION CL A	COM	20030N101	2339	75741	SH	DEFINED	01	1
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	71619	2424481	SH	DEFINED	01	
COMCAST CORP SPECIAL CLA SPL	COM	20030N200	3020	102270	SH	DEFINED	01	0
COMERICA INC	COM	200340107	512	10982	SH	DEFINED	01	
COMERICA INC	COM	200340107	1883	40413	SH	DEFINED	01	0
COMMERCE BANCORP	COM	200519106	17709	369603	SH	DEFINED	01	
COMMERCE BANCORP	COM	200519106	2050	42797	SH	DEFINED	01	0
COMMERCE GROUP INC.	COM	200641108	48	1254	SH	DEFINED	01	
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	3008	192450	SH	DEFINED	01	
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	127	8158	SH	DEFINED	01	0
COMMERCIAL CAPITAL BANCORP.	COM	20162L105	73	4650	SH	DEFINED	01	0
COMMERCIAL FED CORP	COM	201647104	3159	129710	SH	DEFINED	01	
COMMERCIAL METALS	COM	201723103	2898	157745	SH	DEFINED	01	
COMML NET LEASE RLTY.	COM	202218103	806	47285	SH	DEFINED	01	
COMMONWEALTH IND	COM	203004106	219	46012	SH	DEFINED	01	
COMMONWEALTH TEL ENT	COM	203349105	5081	126595	SH	DEFINED	01	
COMMONWEALTH TEL ENT	COM	203349105	3	80	SH	DEFINED	01	0
COMMSCOPE	COM	203372107	7915	656390	SH	DEFINED	01	
COMMSCOPE	COM	203372107	88	7273	SH	DEFINED	01	0
COMMSCOPE	COM	203372107	62	5160	SH	DEFINED	01	0
COMMUNITY BANK SYSTEMS INC	COM	203607106	2248	51200	SH	DEFINED	01	
COMMUNITY BANK SYSTEMS INC	COM	203607106	95	2154	SH	DEFINED	01	0
COMMUNITY BANK SYSTEMS INC	COM	203607106	65	1470	SH	DEFINED	01	0
COMMUNITY HEALTH SYS	COM	203668108	21965	1012205	SH	DEFINED	01	
COMMUNITY HEALTH SYS	COM	203668108	7	300	SH	DEFINED	01	0
COMMUNITY FIRST BANK	COM	203902101	3994	151114	SH	DEFINED	01	
COMMUNITY TRUST BANCORP INC.	COM	204149108	60	2079	SH	DEFINED	01	
CLA VALE DO RIO DOCE	COM	204412100	77	2100	SH	DEFINED	01	
CVRD	COM	204412209	2096	51319	SH	DEFINED	01	
CVRD	COM	204412209	363	8900	SH	DEFINED	01	1
CVRD	COM	204412209	502	12300	SH	DEFINED	01	1
COMPANHIA DE BEBIDAS	COM	20441W203	1653	76341	SH	DEFINED	01	
COMPANHIA DE BEBIDAS	COM	20441W203	269	12410	SH	DEFINED	01	1
COMPANHIA DE BEBIDAS	COM	20441W203	385	17782	SH	DEFINED	01	1
BUENAVENTURA ADR	COM	204448104	3958	100000	SH	DEFINED	01	
COMPASS BANCSHARES	COM	20449H109	612	17710	SH	DEFINED	01	
COMPUCOM SYSTEMS INC	COM	204780100	1071	255000	SH	DEFINED	01	
COMPUCOM SYSTEMS INC	COM	204780100	68	16217	SH	DEFINED	01	0
COMPUCOM SYSTEMS INC	COM	204780100	51	12047	SH	DEFINED	01	0
COMPUCREDIT CORP.	COM	20478N100	89	5067	SH	DEFINED	01	
COMPUTER ASSOC	COM	204912109	28920	1107625	SH	DEFINED	01	
COMPUTER ASSOC	COM	204912109	479	18342	SH	DEFINED	01	0
COMPUTER ASSOC	COM	204912109	5128	196407	SH	DEFINED	01	0
COMPUTER ASSOC	COM	204912109	741	28390	SH	DEFINED	01	1
COMPUTER ASSOCIATES CVT	CONV BND	204912AR0	540	420000	PRN	DEFINED	01	
COMPUTER SCIENCES	COM	205363104	5595	148960	SH	DEFINED	01	
COMPUTER SCIENCES	COM	205363104	3344	89000	SH	DEFINED	01	0
COMPUTER SCIENCES	COM	205363104	1636	43555	SH	DEFINED	01	0
COMPUWARE	COM	205638109	136	25241	SH	DEFINED	01	
COMPUWARE	COM	205638109	483	90151	SH	DEFINED	01	0
COMSTOCK RESOURCES INC	COM	205768203	45	3352	SH	DEFINED	01	
COMTECH TELECOMMUNICATIONS	COM	205826209	1099	45954	SH	DEFINED	01	
COMVERSE TECH INC	COM	205862402	11556	772519	SH	DEFINED	01	
COMVERSE TECH INC	COM	205862402	77	5164	SH	DEFINED	01	0
COMVERSE TECH INC	COM	205862402	699	46734	SH	DEFINED	01	0
CONAGRA FOODS INC	COM	205887102	22062	1038670	SH	DEFINED	01	
CONAGRA FOODS INC	COM	205887102	3	145	SH	DEFINED	01	0
CONAGRA FOODS INC	COM	205887102	2630	123842	SH	DEFINED	01	0
CONCERTO SOFTWARE	COM	20602T106	272	32036	SH	DEFINED	01	
CONCORD CAMERA CORP	COM	206156101	2147	201631	SH	DEFINED	01	
CONCORD COMMUNICATIO	COM	206186108	1326	101260	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

CONCORD EFS INC.	COM	206197105	417	30498	SH	DEFINED	01
CONCORD EFS INC.	COM	206197105	1535	112261	SH	DEFINED	01 0
CONCUR TECH INC.	COM	206708109	52	4375	SH	DEFINED	01
CONCURRENT COMPT NEW.	COM	206710204	82	21586	SH	DEFINED	01 0
CONCURRENT COMPT NEW.	COM	206710204	57	14916	SH	DEFINED	01 0
CONEXANT SYSTEMS INC.	COM	207142100	126	22324	SH	DEFINED	01
CONMED CORP	COM	207410101	4010	194295	SH	DEFINED	01
CONMED CORP	COM	207410101	3	160	SH	DEFINED	01 0
CONNECTICUT BANCSHRS.	COM	207540105	54	1050	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	2310	127936	SH	DEFINED	01
CONNETICS CORP.	COM	208192104	115	6370	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	512122	9353818	SH	DEFINED	01
CONOCO PHILLIPS	COM	20825C104	32468	593021	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	12327	225147	SH	DEFINED	01 0
CONOCO PHILLIPS	COM	20825C104	726	13255	SH	DEFINED	01 1
CONSECO INC	COM	208464883	1572	87030	SH	DEFINED	01 0
CONSOLIDATED EDISON	COM	209115104	11534	283004	SH	DEFINED	01
CONSOLIDATED EDISON	COM	209115104	187	4600	SH	DEFINED	01 0
CONSOLIDATED EDISON	COM	209115104	2864	70264	SH	DEFINED	01 0
CONSOLIDATED GRAPHICS	COM	209341106	2172	85439	SH	DEFINED	01
CONSTELLATION BRANDS	COM	21036P108	1002	32845	SH	DEFINED	01
CONSTELLATION ENERGY	COM	210371100	36249	1013123	SH	DEFINED	01
CONSTELLATION ENERGY	COM	210371100	1377	38493	SH	DEFINED	01 0
CONTIFINANCIAL	COM	21075M107	0	7809971	SH	DEFINED	01 0
CONTL AIRLINES CL B	COM	210795308	35508	2141567	SH	DEFINED	01
CONTL AIRLINES CL B	COM	210795308	355	21400	SH	DEFINED	01 0
CONTL AIRLINES CL B	COM	210795308	1333	80400	SH	DEFINED	01 0
CONVERGYS CORP	COM	212485106	4133	225334	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	78	4272	SH	DEFINED	01 0
CONVERGYS CORP	COM	212485106	626	34128	SH	DEFINED	01 0
COOPER CAMERON	COM	216640102	3077	66588	SH	DEFINED	01
COOPER CAMERON	COM	216640102	51	1100	SH	DEFINED	01 0
COOPER COS INC	COM	216648402	6618	162389	SH	DEFINED	01
COOPER COS INC	COM	216648402	4	110	SH	DEFINED	01 0
COOPER TIRE & RUBBER	COM	216831107	73	4621	SH	DEFINED	01
COOPER TIRE & RUBBER	COM	216831107	270	17008	SH	DEFINED	01 0
COORS ADOLPH	COM	217016104	1332	24782	SH	DEFINED	01
COORS ADOLPH	COM	217016104	450	8377	SH	DEFINED	01 0
COPART	COM	217204106	44	4078	SH	DEFINED	01
CORINTHIAN COLLEGES	COM	218868107	1179	20624	SH	DEFINED	01
CORINTHIAN COLLEGES	COM	218868107	2	30	SH	DEFINED	01 0
CORN PRODUCTS INTL	COM	219023108	8523	267578	SH	DEFINED	01
CORN PRODUCTS INTL	COM	219023108	113	3523	SH	DEFINED	01 0
CORN PRODUCTS INTL	COM	219023108	74	2337	SH	DEFINED	01 0
CORNELL COMPANIES	COM	219141108	2849	173137	SH	DEFINED	01
CORNELL COMPANIES	COM	219141108	107	6469	SH	DEFINED	01 0
CORNELL COMPANIES	COM	219141108	74	4469	SH	DEFINED	01 0
CORNING INC	COM	219350105	42723	4535294	SH	DEFINED	01
CORNING INC	COM	219350105	2113	224288	SH	DEFINED	01 0
CORNING INC	COM	219350105	3303	350630	SH	DEFINED	01 0
CORNING INC CVT	CONV BND	219350AK1	750	640000	PRN	DEFINED	01
CORP EXECUTIVE BOARD	COM	21988R102	22208	473000	SH	DEFINED	01
CORP EXECUTIVE BOARD	COM	21988R102	286	6100	SH	DEFINED	01 0
CORRECTIONAL PROPERT.	COM	22025E104	1166	46730	SH	DEFINED	01
CORRECTIONS CORP	COM	22025Y407	79	3191	SH	DEFINED	01
CORUS BANKSARES INC	COM	220873103	541	10112	SH	DEFINED	01
COST PLUS	COM	221485105	3264	88411	SH	DEFINED	01
COST PLUS	COM	221485105	3	90	SH	DEFINED	01 0
COSTCO WHOLESALE COR	COM	22160K105	74226	2388253	SH	DEFINED	01
COSTCO WHOLESALE COR	COM	22160K105	1277	41175	SH	DEFINED	01 0
COSTCO WHOLESALE COR	COM	22160K105	3597	115747	SH	DEFINED	01 0
COSTAR GROUP INC.	COM	22160N109	1126	43300	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

COSTCO COMPANIES INC 144A LIQU	CONV BND	22160QAA0	15146	21000000	PRN	DEFINED	01
COSTCO COMPANIES CVT.	CONV BND	22160QAC6	454	630000	PRN	DEFINED	01
COSTCO COMPANIES CVT.	CONV BND	22160QAC6	721	1000000	PRN	DEFINED	01 0
COTT CORP	COM	22163N106	632	27000	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	23040	294327	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	77	983	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2524	32245	SH	DEFINED	01 0
COUNTRYWIDE FINANCIAL CORP	COM	222372104	879	11232	SH	DEFINED	01 1
COURIER CORP	COM	222660102	2561	50300	SH	DEFINED	01
COVAD COMM GROUP	COM	222814204	81	14623	SH	DEFINED	01
COVANCE INC	COM	222816100	6345	283453	SH	DEFINED	01
COVANCE INC	COM	222816100	3	120	SH	DEFINED	01 0
COVENANT TRANSPORT.	COM	22284P105	34	1857	SH	DEFINED	01
COVENTRY HEALTH CARE	COM	222862104	7361	139568	SH	DEFINED	01
COVENTRY HEALTH CARE	COM	222862104	98	1867	SH	DEFINED	01 0
COVENTRY HEALTH CARE	COM	222862104	30	575	SH	DEFINED	01 0
COX COMMUNICATIONS	COM	224044107	1102	34840	SH	DEFINED	01
COX RADIO INC	COM	224051102	14051	642450	SH	DEFINED	01
COX RADIO INC	COM	224051102	50	2300	SH	DEFINED	01 0
CRANE CO.	COM	224399105	25874	1105278	SH	DEFINED	01
CLARCOR INC	COM	179895107	3	70	SH	DEFINED	01 0
CLARENT HOSPITAL	COM	180463101	33	17494	SH	DEFINED	01 0
CLARK INC	COM	181457102	889	66700	SH	DEFINED	01
CLARK INC	COM	181457102	59	4414	SH	DEFINED	01 0
CLARK INC	COM	181457102	36	2734	SH	DEFINED	01 0
CLEAR CHANNEL COMMUN	COM	184502102	13175	344017	SH	DEFINED	01
CLEAR CHANNEL COMMUN	COM	184502102	133	3454	SH	DEFINED	01 0
CLEAR CHANNEL COMMUN	COM	184502102	5432	141825	SH	DEFINED	01 0
CLEAR CHANNEL COMMUN	COM	184502102	612	16000	SH	DEFINED	01 1
CLEVELAND-CLIFFS IRN	COM	185896107	759	29663	SH	DEFINED	01
CLOROX CO.	COM	189054109	6568	143175	SH	DEFINED	01
CLOROX CO.	COM	189054109	38	820	SH	DEFINED	01 0
CLOROX CO.	COM	189054109	2293	49982	SH	DEFINED	01 0
COACH INC	COM	189754104	10356	189676	SH	DEFINED	01
COACH INC	COM	189754104	340	6221	SH	DEFINED	01 0
COACH INC	COM	189754104	56	1025	SH	DEFINED	01 0
COACHMEN INDUSTRIES	COM	189873102	522	44611	SH	DEFINED	01
COASTAL BANCORP.	COM	19041P105	88	2782	SH	DEFINED	01
COCA-COLA	COM	191216100	107192	2495165	SH	DEFINED	01
COCA-COLA	COM	191216100	3172	73837	SH	DEFINED	01 0
COCA-COLA	COM	191216100	24444	569015	SH	DEFINED	01 0
COCA COLA ENTERPRISE	COM	191219104	2475	129857	SH	DEFINED	01
COCA COLA ENTERPRISE	COM	191219104	1989	104344	SH	DEFINED	01 0
COCA COLA ENTERPRISE	COM	191219104	14	729	SH	DEFINED	01 1
COEUR`ARLENE MINES	COM	192108108	529	170000	SH	DEFINED	01
COEUR`ARLENE MINES	COM	192108108	616	198145	SH	DEFINED	01 0
COGNEX CORP	COM	192422103	4307	163807	SH	DEFINED	01
COGNIZANT TECH SOLUT	COM	192446102	1753	48069	SH	DEFINED	01
CRANE CO.	COM	224399105	320	13669	SH	DEFINED	01 0
CRAY INC.	COM	225223106	122	11117	SH	DEFINED	01
CREDENCE SYSTEMS COR	COM	225302108	5398	469379	SH	DEFINED	01
CREDIT ACCEPTANCE.	COM	225310101	22	1969	SH	DEFINED	01
CREE INC	COM	225447101	381	20537	SH	DEFINED	01
CREE INC	COM	225447101	77	4131	SH	DEFINED	01 0
CRESCENT	COM	225756105	63493	4378758	SH	DEFINED	01
CRESCENT	COM	225756105	409	28200	SH	DEFINED	01 0
CRESCENT	COM	225756105	1594	109900	SH	DEFINED	01 0
CROMPTON CORP	COM	227116100	60	10462	SH	DEFINED	01
CROSS A T CO CL A	COM	227478104	260	43270	SH	DEFINED	01
CROSS COUNTRY HEALTHCARE	COM	227483104	6404	454493	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	1812	192500	SH	DEFINED	01
CROWN CASTLE INTL	COM	228227104	1	130	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

CROWN HOLDINGS INC	COM	228368106	2339	346504	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	137	20248	SH	DEFINED	01 0
CROWN HOLDINGS INC	COM	228368106	89	13135	SH	DEFINED	01 0
CRYOLIFE	COM	228903100	404	65476	SH	DEFINED	01
CRYSTALLEX INTL CORP	COM	22942F101	460	200000	SH	DEFINED	01
CUBIC CORP	COM	229669106	1928	76770	SH	DEFINED	01
CULLEN FROST BANKERS	COM	229899109	87	2338	SH	DEFINED	01
CUMMINS INC	COM	231021106	146	3283	SH	DEFINED	01
CUMMINS INC	COM	231021106	425	9570	SH	DEFINED	01 0
CUMULUS MEDIA	COM	231082108	638	37400	SH	DEFINED	01
CURATIVE HEALTH SERV	COM	23126W100	3181	177991	SH	DEFINED	01
CURTISS-WRIGHT CORP	COM	231561101	6656	94255	SH	DEFINED	01
CURTISS-WRIGHT CL B	COM	231561408	3222	45000	SH	DEFINED	01
CYBERGUARD CORP	COM	231910100	407	42800	SH	DEFINED	01
CUTTER & BUCK INC	COM	232217109	2685	355200	SH	DEFINED	01
CYBEROPTICS CORP	COM	232517102	2942	314700	SH	DEFINED	01
CYBERONICS	COM	23251P102	26	837	SH	DEFINED	01
CYBERONICS	COM	23251P102	9	300	SH	DEFINED	01 0
CYMER INC	COM	232572107	5583	135498	SH	DEFINED	01
CYMER INC	COM	232572107	60	1460	SH	DEFINED	01 0
CYPRESS SEMICONDCTR	COM	232806109	1499	84815	SH	DEFINED	01
CYPRESS SEMICONDCTR	COM	232806109	77	4331	SH	DEFINED	01 0
CYTEC INDUSTRIES	COM	232820100	2069	56686	SH	DEFINED	01
D & K HEALTHCARE RES	COM	232861104	53	3796	SH	DEFINED	01
CYTYC CORP	COM	232946103	26332	1750882	SH	DEFINED	01
CYTYC CORP	COM	232946103	6582	437590	SH	DEFINED	01 0
DMI Furniture Inc	COM	233230101	6	1758	SH	DEFINED	01
DPL INC	COM	233293109	493	28747	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	1557	64530	SH	DEFINED	01
DRS TECHNOLOGIES INC	COM	23330X100	58	2400	SH	DEFINED	01 0
D R HORTON INC	COM	23331A109	996	30463	SH	DEFINED	01
DST SYSTEMS	COM	233326107	32235	857316	SH	DEFINED	01
DST SYSTEMS	COM	233326107	52877	1406258	SH	DEFINED	01 0
DST SYSTEMS	COM	233326107	2961	78770	SH	DEFINED	01 0
DSP GROUP	COM	23332B106	5359	215135	SH	DEFINED	01
DSP GROUP	COM	23332B106	4	150	SH	DEFINED	01 0
DTE ENERGY COMPANY	COM	233331107	8638	234154	SH	DEFINED	01
DTE ENERGY COMPANY	COM	233331107	1432	38805	SH	DEFINED	01 0
DTE ENERGY CVT PFD	CONV PRF	233331206	5566	220000	SH	DEFINED	01
DVI INC.	COM	233343102	3	31116	SH	DEFINED	01
DADE BEHRING HOLDINGS INC	COM	23342J206	880	31140	SH	DEFINED	01
DAKTRONICS	COM	234264109	2284	142700	SH	DEFINED	01
DAKTRONICS	COM	234264109	4	220	SH	DEFINED	01 0
DANA CORP	COM	235811106	6337	410700	SH	DEFINED	01
DANA CORP	COM	235811106	529	34267	SH	DEFINED	01 0
DANAHER CORP	COM	235851102	104106	1409501	SH	DEFINED	01
DANAHER CORP	COM	235851102	2466	33409	SH	DEFINED	01 0
DANAHER CORP	COM	235851102	5380	72831	SH	DEFINED	01 0
DANAHER CVT	CONV BND	235851AF9	513	770000	PRN	DEFINED	01
DANAHER CVT	CONV BND	235851AF9	999	1500000	PRN	DEFINED	01 0
DARDEN RESTAURANT	COM	237194105	1672	87987	SH	DEFINED	01
DARDEN RESTAURANT	COM	237194105	2824	148600	SH	DEFINED	01 0
DARDEN RESTAURANT	COM	237194105	720	37897	SH	DEFINED	01 0
DATASCOPE	COM	238113104	3579	116441	SH	DEFINED	01
DAVE AND BUSTERS.	COM	23833N104	41	3976	SH	DEFINED	01
DAVEL COMMUNICATIONS.	COM	238341101	112	5603423	SH	DEFINED	01
DAVITA INC	COM	23918K108	2704	84950	SH	DEFINED	01
DAVITA INC	COM	23918K108	77	2432	SH	DEFINED	01 0
DAVITA INC	COM	23918K108	13	400	SH	DEFINED	01 0
DEAN FOODS COMPANY	COM	242370104	9086	292823	SH	DEFINED	01
DEAN FOODS COMPANY	COM	242370104	183	5865	SH	DEFINED	01 0
DEB SHOPS.	COM	242728103	351	19100	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

DECODE GENETICS INC	COM	243586104	1518	322200	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	239341	4489593	SH	DEFINED	01
DEERE & COMPANY	COM	244199105	8611	161553	SH	DEFINED	01 0
DEERE & COMPANY	COM	244199105	3772	70753	SH	DEFINED	01 0
DEL MONTE FOODS CO	COM	24522P103	3082	353834	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	2	250	SH	DEFINED	01 0
DELL INC	COM	24702R101	529761	15865891	SH	DEFINED	01
DELL INC	COM	24702R101	28659	858216	SH	DEFINED	01 0
DELL INC	COM	24702R101	22007	659110	SH	DEFINED	01 0
DELL INC	COM	24702R101	1348	40387	SH	DEFINED	01 1
DELPHI CORPORATION	COM	247126105	8744	966310	SH	DEFINED	01
DELPHI CORPORATION	COM	247126105	1198	132370	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	COM	247131105	6548	140753	SH	DEFINED	01
DELPHI FINANCIAL GRP	COM	247131105	159	3418	SH	DEFINED	01 0
DELPHI FINANCIAL GRP	COM	247131105	114	2441	SH	DEFINED	01 0
DELTA & PINE LAND CO	COM	247357106	2520	109503	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	20107	1511653	SH	DEFINED	01
DELTA AIR LINES	COM	247361108	172	12900	SH	DEFINED	01 0
DELTA AIR LINES	COM	247361108	1016	76449	SH	DEFINED	01 0
DELTIC TIMBER CORP	COM	247850100	989	34201	SH	DEFINED	01
DENBURY RESOURCES INC	COM	247916208	24	1916	SH	DEFINED	01
DENBURY RESOURCES INC	COM	247916208	96	7800	SH	DEFINED	01 0
DELUXE CORPORATION	COM	248019101	138	3456	SH	DEFINED	01
DELUXE CORPORATION	COM	248019101	492	12261	SH	DEFINED	01 0
DENDRITE	COM	248239105	46461	3058667	SH	DEFINED	01
DENDRITE	COM	248239105	2934	193035	SH	DEFINED	01 0
DENDRITE	COM	248239105	3072	202250	SH	DEFINED	01 0
DENISON INTL PLC	COM	248335101	4579	224700	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	7243	161519	SH	DEFINED	01
DENTSPLY INTERNATL I	COM	249030107	169	3768	SH	DEFINED	01 0
DENTSPLY INTERNATL I	COM	249030107	27	607	SH	DEFINED	01 0
DEPARTMENT 56	COM	249509100	2253	177381	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	42700	886066	SH	DEFINED	01
DEVON ENERGY	COM	25179M103	50152	1040690	SH	DEFINED	01 0
DEVON ENERGY	COM	25179M103	4282	88839	SH	DEFINED	01 0
DEVON ENERGY	COM	25179M103	413	8565	SH	DEFINED	01 1
DEVON ENERGY CVT	CONV BND	25179MAA1	15670	15400000	PRN	DEFINED	01
DEVON ENERGY CVT	CONV BND	25179MAD5	400	740000	PRN	DEFINED	01
DEVRY INC.	COM	251893103	29391	1242253	SH	DEFINED	01
DEVRY INC.	COM	251893103	24207	1023034	SH	DEFINED	01 0
DEVRY INC.	COM	251893103	3048	128800	SH	DEFINED	01 0
DIAGEO PLC-SPON ADR	COM	25243Q205	11068	250700	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	COM	252450101	45523	1253034	SH	DEFINED	01
DIAGNOSTIC PRODUCTS	COM	252450101	22024	606235	SH	DEFINED	01 0
DIAGNOSTIC PRODUCTS	COM	252450101	3742	103000	SH	DEFINED	01 0
DIAL CORP	COM	25247D101	94	4358	SH	DEFINED	01
DIAL CORP	COM	25247D101	118	5476	SH	DEFINED	01 0
DIAMONDCLUSTER INTL	COM	25278P106	329	48590	SH	DEFINED	01
DICK'S SPORTING GOODS INC	COM	253393102	2609	69900	SH	DEFINED	01
DICK'S SPORTING GOODS INC	COM	253393102	2	60	SH	DEFINED	01 0
DIEBOLD INC.	COM	253651103	23615	466229	SH	DEFINED	01
DIEBOLD INC.	COM	253651103	1940	38300	SH	DEFINED	01 0
DIGENE CORP	COM	253752109	5690	139248	SH	DEFINED	01
DIGENE CORP	COM	253752109	2508	61380	SH	DEFINED	01 0
DIGI INTL INC COM	COM	253798102	1895	286270	SH	DEFINED	01
DIGI INTL INC COM	COM	253798102	58	8728	SH	DEFINED	01 0
DIGI INTL INC COM	COM	253798102	42	6298	SH	DEFINED	01 0
DIGIMARC CORP	COM	253807101	713	48500	SH	DEFINED	01
DIGITAL RIVER.	COM	25388B104	10206	373141	SH	DEFINED	01
DIGITAL RIVER.	COM	25388B104	13600	497150	SH	DEFINED	01 0
DIGITAL RIVER.	COM	25388B104	1078	39400	SH	DEFINED	01 0
DIGITAS INC	COM	25388K104	1271	175000	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

DIME COMMUNITY	COM	253922108	3904	169719	SH	DEFINED	01
DIME COMMUNITY	COM	253922108	75	3309	SH	DEFINED	01 0
DIME COMMUNITY	COM	253922108	46	2000	SH	DEFINED	01 0
DILLARDS INC-CL A	COM	254067101	2227	159316	SH	DEFINED	01
DILLARDS INC-CL A	COM	254067101	269	19272	SH	DEFINED	01 0
DIMON INC	COM	254394109	969	140376	SH	DEFINED	01
DIONEX	COM	254546104	2399	60948	SH	DEFINED	01
DIRECT GENERAL CORP	COM	25456W204	378	15060	SH	DEFINED	01
DISCOVERY PARTN INTL	COM	254675101	1549	261712	SH	DEFINED	01
DISCOVERY PARTN INTL	COM	254675101	2	350	SH	DEFINED	01 0
DISNEY WALT CO	COM	254687106	159427	7904127	SH	DEFINED	01
DISNEY WALT CO	COM	254687106	7545	374050	SH	DEFINED	01 0
DISNEY WALT CO	COM	254687106	9509	471445	SH	DEFINED	01 0
DISNEY CVT	CONV BND	254687AU0	429	420000	PRN	DEFINED	01
DISNEY CVT	CONV BND	254687AU0	1021	1000000	PRN	DEFINED	01 0
DITECH COMMU CORP.	COM	25500M103	1855	211300	SH	DEFINED	01
DITECH COMMU CORP.	COM	25500M103	3	320	SH	DEFINED	01 0
THEROX INC	CONV PRF	256000XY1	8696	2173913	SH	DEFINED	01
DOBSON PIK PFD 12.25 01/15/08	PRF	256072307	3074	2897	SH	DEFINED	01
DOBSON COMM PIK PFD 13% 05-01-	PRF	256072505	9349	8737	SH	DEFINED	01
DOCUMENTUM INC	COM	256159104	1692	79380	SH	DEFINED	01
DOCUMENTUM INC	COM	256159104	3	150	SH	DEFINED	01 0
DOLLAR GENERAL	COM	256669102	23174	1158635	SH	DEFINED	01
DOLLAR GENERAL	COM	256669102	2401	120084	SH	DEFINED	01 0
DOLLAR GENERAL	COM	256669102	1538	76922	SH	DEFINED	01 0
DOLLAR THRIF AUTOMOT	COM	256743105	22	985	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	25319	755806	SH	DEFINED	01
DOLLAR TREE STORES	COM	256747106	1225	36535	SH	DEFINED	01 0
DOLLAR TREE STORES	COM	256747106	29	879	SH	DEFINED	01 0
DOMINION HOMES INC.	COM	257386102	77	2984	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	557957	9013854	SH	DEFINED	01
DOMINION RES INC VA	COM	25746U109	19968	322642	SH	DEFINED	01 0
DOMINION RES INC VA	COM	25746U109	7105	114785	SH	DEFINED	01 0
DOMINION RES CVT PFD	CONV PRF	25746U208	30726	542000	SH	DEFINED	01
DONALDSON CO	COM	257651109	12985	240921	SH	DEFINED	01
DONALDSON CO	COM	257651109	144	2680	SH	DEFINED	01 0
DONNELLEY (RR)&SONS	COM	257867101	30527	1227411	SH	DEFINED	01
DONNELLEY (RR)&SONS	COM	257867101	650	26153	SH	DEFINED	01 0
DORAL FINANCIAL CORP	COM	25811P100	77	1648	SH	DEFINED	01 0
DOT HILL SYSTEMS	COM	25848T109	2399	176816	SH	DEFINED	01
DOT HILL SYSTEMS	COM	25848T109	2	160	SH	DEFINED	01 0
DOUBLECLICK INC	COM	258609304	83	7678	SH	DEFINED	01
DOUBLECLICK INC	COM	258609304	187	17333	SH	DEFINED	01 0
DOVER CORP	COM	260003108	38966	1101686	SH	DEFINED	01
DOVER CORP	COM	260003108	1652	46718	SH	DEFINED	01 0
DOVER DOWNS GAMING & ENTERTAIN	COM	260095104	3573	434700	SH	DEFINED	01
DOVER MOTORSPORTS.	COM	260174107	188	50000	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	166723	5123594	SH	DEFINED	01
DOW CHEMICAL	COM	260543103	9154	281328	SH	DEFINED	01 0
DOW CHEMICAL	COM	260543103	8111	249264	SH	DEFINED	01 0
DOW JONES & CO	COM	260561105	241	5100	SH	DEFINED	01
DOW JONES & CO	COM	260561105	890	18790	SH	DEFINED	01 0
DOWNEY FINL CORP	COM	261018105	3750	80250	SH	DEFINED	01
THE DRESS BARN	COM	261570105	6264	457228	SH	DEFINED	01
DREW INDUSTRIES INC	COM	26168L205	477	25718	SH	DEFINED	01
DRIL QUIP INC	COM	262037104	840	49697	SH	DEFINED	01
DRUG STORE.COM.	COM	262241102	38	4961	SH	DEFINED	01
E I DUPONT	COM	263534109	31699	792289	SH	DEFINED	01
E I DUPONT	COM	263534109	1401	35019	SH	DEFINED	01 0
E I DUPONT	COM	263534109	10125	253080	SH	DEFINED	01 0
E I DUPONT	COM	263534109	644	16100	SH	DEFINED	01 1
DUANE READE	COM	263578106	1139	71405	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

DUCOMMUN.	COM	264147109	788	48294	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	8094	454395	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	3732	209566	SH	DEFINED	01
DUKE ENERGY CVT PFD.	CONV PRF	264399585	5224	400000	SH	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	678	680000	PRN	DEFINED	01
DUKE ENERGY CVT	CONV BND	264399EJ1	991	1000000	PRN	DEFINED	01
DUN & BRADSTREET	COM	26483E100	5485	132054	SH	DEFINED	01
DUN & BRADSTREET	COM	26483E100	76	1833	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	1706	179205	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	73	7670	SH	DEFINED	01
DURA AUTOMOTIVE SYST	COM	265903104	57	5990	SH	DEFINED	01
DUPONT PHOTO	COM	26613X101	1629	71698	SH	DEFINED	01
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	2755	178381	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	4054	198890	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	58	2808	SH	DEFINED	01
DYCOM INDUSTRIES	COM	267475101	41	2004	SH	DEFINED	01
DYNACQ INTL INC	COM	267919306	43	2402	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	311	86473	SH	DEFINED	01
DYNEGY INC	COM	26816Q101	312	86752	SH	DEFINED	01
CBEYOND COMMUNICATIO	PRF	268470986	472	136251	SH	DEFINED	01
CBEYOND COMM LLC	PRF	268470994	0	8990	SH	DEFINED	01
EGL INC	COM	268484102	1686	92744	SH	DEFINED	01
E-L FINANCIAL CORP LTD	COM	268575107	6047	27200	SH	DEFINED	01
E-LOAN.	COM	26861P107	19	5172	SH	DEFINED	01
EMC CORPORATION	COM	268648102	43639	3455216	SH	DEFINED	01
EMC CORPORATION	COM	268648102	2848	225545	SH	DEFINED	01
EMC CORPORATION	COM	268648102	6440	509882	SH	DEFINED	01
EMC CORPORATION	COM	268648102	370	29300	SH	DEFINED	01
EMC INS GROUP INC	COM	268664109	18	1022	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	52252	1948209	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	31191	1162940	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	2918	108800	SH	DEFINED	01
EOG RESOURCES INC	COM	26875P101	5104	122297	SH	DEFINED	01
EOG RESOURCES INC	COM	26875P101	1106	26504	SH	DEFINED	01
EPIX MEDICAL INC	COM	26881Q101	1791	105230	SH	DEFINED	01
EPIX MEDICAL INC	COM	26881Q101	3	160	SH	DEFINED	01
EPIQ SYSTEMS INC.	COM	26882D109	865	51005	SH	DEFINED	01
ESS TECHNOLOGY	COM	269151106	3568	330916	SH	DEFINED	01
E TRADE	COM	269246104	6484	700260	SH	DEFINED	01
E TRADE	COM	269246104	2995	323503	SH	DEFINED	01
E TRADE	COM	269246104	13	1375	SH	DEFINED	01
EARTHLINK INK	COM	270321102	983	119500	SH	DEFINED	01
EAST WEST BANCORP	COM	27579R104	3463	80992	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	15973	476794	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	690	20590	SH	DEFINED	01
EASTMAN CHEMICAL CO	COM	277432100	598	17841	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	2176	103922	SH	DEFINED	01
EASTMAN KODAK	COM	277461109	1384	66080	SH	DEFINED	01
EATON CORP	COM	278058102	35023	395209	SH	DEFINED	01
EATON CORP	COM	278058102	107	1213	SH	DEFINED	01
EATON CORP	COM	278058102	1564	17651	SH	DEFINED	01
EATON VANCE	COM	278265103	105	3141	SH	DEFINED	01
EATON VANCE	COM	278265103	24468	730800	SH	DEFINED	01
EATON VANCE	COM	278265103	917	27400	SH	DEFINED	01
EBAY INC	COM	278642103	243757	4573290	SH	DEFINED	01
EBAY INC	COM	278642103	77384	1451672	SH	DEFINED	01
EBAY INC	COM	278642103	11798	221359	SH	DEFINED	01
EBAY INC	COM	278642103	2849	53442	SH	DEFINED	01
ECHO BAY MINES WTS	WT	278751169	287	700000	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	75402	1970257	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	6835	178576	SH	DEFINED	01
ECHOSTAR COMMUN CORP	COM	278762109	78	2029	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

ECHOSTAR COMM CVT.	CONV BND	278762AD1	632	620000	PRN	DEFINED	01
ECLIPSYS CORP.	COM	278856109	732	45750	SH	DEFINED	01
ECOLAB INC.	COM	278865100	32319	1279998	SH	DEFINED	01
ECOLAB INC.	COM	278865100	5253	208058	SH	DEFINED	01
ECOLAB INC.	COM	278865100	1512	59898	SH	DEFINED	01
ECOLAB INC.	COM	278865100	369	14600	SH	DEFINED	01
ECOLLEGE.COM	COM	27887E100	93	4600	SH	DEFINED	01
EDISON INTL	COM	281020107	11117	582031	SH	DEFINED	01
EDISON INTL	COM	281020107	1435	75133	SH	DEFINED	01
EDISON INTL	COM	281020107	864	45203	SH	DEFINED	01
EDO CORP	COM	281347104	2546	125765	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	768	13321	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	19147	332000	SH	DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	698	12100	SH	DEFINED	01
A.G. EDWARDS INC.	COM	281760108	139	3613	SH	DEFINED	01
EDWARDS LIFESCIENCES	COM	28176E108	76	2813	SH	DEFINED	01
EFUNDS CORP	COM	28224R101	7723	625380	SH	DEFINED	01
EL PASO CORPORATION	COM	28336L109	16295	2232088	SH	DEFINED	01
EL PASO CORPORATION	COM	28336L109	1015	139054	SH	DEFINED	01
EL PASO ELECTRIC	COM	283677854	4930	426776	SH	DEFINED	01
ELECTRO SCIENTIFIC	COM	285229100	7348	348769	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	148122	1606014	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	2907	31545	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	4522	49025	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	944	10233	SH	DEFINED	01
ELECTRONIC DATA SYST	COM	285661104	35141	1739637	SH	DEFINED	01
ELECTRONIC DATA SYST	COM	285661104	78	3843	SH	DEFINED	01
ELECTRONIC DATA SYST	COM	285661104	2235	110622	SH	DEFINED	01
ELECTRONIC DATA SYST	COM	285661104	521	25789	SH	DEFINED	01
ELECTRONICS BOUTIQUE	COM	286045109	5317	186120	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	3153	135200	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	101	4329	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	72	3079	SH	DEFINED	01
ELIZABETH ARDEN INC.	COM	28660G106	1037	62917	SH	DEFINED	01
ELKCORP	COM	287456107	1436	60936	SH	DEFINED	01
EMBARCADERO TECH	COM	290787100	653	65000	SH	DEFINED	01
EMBRAER AIRCRAFT COR	COM	29081M102	696	33000	SH	DEFINED	01
EMCOR GROUP INC	COM	29084Q100	2378	55884	SH	DEFINED	01
EMERSON ELECTRIC	COM	291011104	6757	128335	SH	DEFINED	01
EMERSON ELECTRIC	COM	291011104	5133	97502	SH	DEFINED	01
EMERSON RADIO CORP	COM	291087203	1535	409333	SH	DEFINED	01
EMMIS COMMUNICATIONS	COM	291525103	3104	153770	SH	DEFINED	01
EMMIS COMMUNICATIONS	COM	291525103	230	11370	SH	DEFINED	01
EMPIRE DISTRICT ELEC.	COM	291641108	236	10719	SH	DEFINED	01
EMPIRE DISTRICT ELEC.	COM	291641108	103	4718	SH	DEFINED	01
EMPIRE DISTRICT ELEC.	COM	291641108	67	3040	SH	DEFINED	01
ENCANA CORP	COM	292505104	30212	830490	SH	DEFINED	01
ENCANA CORP	COM	292505104	243	6700	SH	DEFINED	01
ENCANA CORP	COM	292505104	775	21300	SH	DEFINED	01
ENBRIDGE INC	COM	29250N105	10689	300000	SH	DEFINED	01
ENBRIDGE ENERGY MGMT L	COM	29250X103	0	1	SH	DEFINED	01
ENDO PHARMACEUTICAL	COM	29264F205	8339	407782	SH	DEFINED	01
ENDO PHARMACEUTICAL	COM	29264F205	178	8680	SH	DEFINED	01
ENDO PHARMACEUTICAL	COM	29264F205	71	3469	SH	DEFINED	01
ENERGEN	COM	29265N108	13608	376131	SH	DEFINED	01
ENERGEN	COM	29265N108	180	4949	SH	DEFINED	01
ENERGEN	COM	29265N108	121	3337	SH	DEFINED	01
ENERGY EAST CORP	COM	29266M109	3888	173324	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	16622	452021	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	79	2151	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	58	1575	SH	DEFINED	01
ENERGY PARTNERS LTD.	COM	29270U105	35	3162	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

ENGELHARD CORP	COM	292845104	217	7837	SH	DEFINED	01
ENGELHARD CORP	COM	292845104	799	28877	SH	DEFINED	01 0
ENGINEERED SUPPORT	COM	292866100	3408	56311	SH	DEFINED	01
ENESCO GROUP INC	COM	292973104	323	40362	SH	DEFINED	01
ENTEGRIS INC	COM	29362U104	4511	399144	SH	DEFINED	01
ENTEGRIS INC	COM	29362U104	2332	206272	SH	DEFINED	01 0
ENTEGRIS INC	COM	29362U104	23	2066	SH	DEFINED	01 0
ENTERASYS NETWORKS.	COM	293637104	1635	409040	SH	DEFINED	01
ENTERASYS NETWORKS.	COM	293637104	39	9835	SH	DEFINED	01 0
ENTERASYS NETWORKS.	COM	293637104	28	6889	SH	DEFINED	01 0
ENTERCOM COMMUNICATI	COM	293639100	105	2333	SH	DEFINED	01
ENTERCOM COMMUNICATI	COM	293639100	37468	835980	SH	DEFINED	01 0
ENTERCOM COMMUNICATI	COM	293639100	1313	29300	SH	DEFINED	01 0
ENERGY CORP	COM	29364G103	43344	800446	SH	DEFINED	01
ENERGY CORP	COM	29364G103	2861	52831	SH	DEFINED	01 0
ENTERTAINMENT PROPERTIES TR	COM	29380T105	845	28167	SH	DEFINED	01
ENZO BIOCHEM	COM	294100102	1676	85908	SH	DEFINED	01
EON LABS.	COM	29412E100	966	25200	SH	DEFINED	01
EON LABS.	COM	29412E100	15241	397400	SH	DEFINED	01 0
EON LABS.	COM	29412E100	550	14350	SH	DEFINED	01 0
EOTT ENERGY LLC	COM	29412N100	29653	1944454	SH	DEFINED	01
EOTT ENERGY LLC	COM	29412N100	5981	392040	SH	DEFINED	01 0
Epimmune Inc	COM	29425y101	62	20310	SH	DEFINED	01
EPICOR SOFTWARE.	COM	29426L108	2548	285042	SH	DEFINED	01
EPICOR SOFTWARE.	COM	29426L108	3	350	SH	DEFINED	01 0
EPICOR SOFTWARE.	COM	29426L108	0	1	SH	DEFINED	01 0
EQUIFAX INC	COM	294429105	196	8787	SH	DEFINED	01
EQUIFAX INC	COM	294429105	721	32361	SH	DEFINED	01 0
EQUITABLE RESOURCES	COM	294549100	39572	962828	SH	DEFINED	01
EQUITABLE RESOURCES	COM	294549100	628	15295	SH	DEFINED	01 0
EQUITY OFFICE	COM	294741103	16688	606163	SH	DEFINED	01
EQUITY OFFICE	COM	294741103	2543	92383	SH	DEFINED	01 0
EQUITY ONE INC	COM	294752100	45	2636	SH	DEFINED	01
EQUITY RESIDENTIAL	COM	29476L107	1857	63409	SH	DEFINED	01
EQUITY RESIDENTIAL	COM	29476L107	1855	63378	SH	DEFINED	01 0
ERESEARCH TECHNOLOGY.	COM	29481V108	1020	29285	SH	DEFINED	01
ERICSSON LM B ADR	COM	294821608	14	975	SH	DEFINED	01 0
ERIE INDY CO.	COM	29530P102	2661	68400	SH	DEFINED	01
ESCO TECHNOLOGIES.	COM	296315104	2990	66044	SH	DEFINED	01
ESCO TECHNOLOGIES.	COM	296315104	81	1788	SH	DEFINED	01 0
ESCO TECHNOLOGIES.	COM	296315104	50	1100	SH	DEFINED	01 0
ESPEED INC.	COM	296643109	2743	121297	SH	DEFINED	01
ESPEED INC.	COM	296643109	4	180	SH	DEFINED	01 0
ESPERION THERAPEUTIC	COM	29664R106	10678	547838	SH	DEFINED	01
ESPERION THERAPEUTIC	COM	29664R106	639	32730	SH	DEFINED	01 0
ESPERION THERAPEUTIC	COM	29664R106	306	15700	SH	DEFINED	01 0
ESSEX PROP TRUST	COM	297178105	3795	60510	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1162	60225	SH	DEFINED	01
ETHAN ALLEN	COM	297602104	3839	106627	SH	DEFINED	01
EVERGREEN RESOURCE	COM	299900308	5041	186745	SH	DEFINED	01
EVERGREEN RESOURCE	COM	299900308	130	4800	SH	DEFINED	01 0
EVOLVING SYSTEMS	COM	30049R100	753	64100	SH	DEFINED	01
EXACT SCIENCES CORP..	COM	30063P105	1288	95400	SH	DEFINED	01
EXACT SCIENCES CORP..	COM	30063P105	3	220	SH	DEFINED	01 0
EXAR CORP	COM	300645108	3895	275617	SH	DEFINED	01
EXAR CORP	COM	300645108	69	4899	SH	DEFINED	01 0
EXAR CORP	COM	300645108	45	3198	SH	DEFINED	01 0
EXELON CORP	COM	30161N101	87941	1384875	SH	DEFINED	01
EXELON CORP	COM	30161N101	5031	79225	SH	DEFINED	01 0
EXELON CORP	COM	30161N101	5613	88405	SH	DEFINED	01 0
EXELON CORP	COM	30161N101	47	745	SH	DEFINED	01 1
EXELIXIS INC	COM	30161Q104	1107	154938	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

EXIDE CORP 144A	CONV BND	302051AF4	22	16500000	PRN	DEFINED	01	0
EXPEDITORS INTL WASH	COM	302130109	9610	279255	SH	DEFINED	01	
EXPEDITORS INTL WASH	COM	302130109	2005	58295	SH	DEFINED	01	0
EXPEDITORS INTL WASH	COM	302130109	28	821	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	COM	302182100	40543	662984	SH	DEFINED	01	
EXPRESS SCRIPTS INC	COM	302182100	2229	36442	SH	DEFINED	01	0
EXPRESS SCRIPTS INC	COM	302182100	3594	58781	SH	DEFINED	01	0
EXTENDED STAY AMERIC	COM	30224P101	64	4312	SH	DEFINED	01	
EXTREME NETWORKS INC	COM	30226D106	1652	261900	SH	DEFINED	01	
EXULT INC DEL.	COM	302284104	40	4991	SH	DEFINED	01	
EXXON MOBIL CORP	COM	30231G102	560459	15313080	SH	DEFINED	01	
EXXON MOBIL CORP	COM	30231G102	24519	669982	SH	DEFINED	01	0
EXXON MOBIL CORP	COM	30231G102	57907	1582151	SH	DEFINED	01	0
EXXON MOBIL CORP	COM	30231G102	1021	27900	SH	DEFINED	01	1
FBL FINL GROUP INC.	COM	30239F106	4161	168889	SH	DEFINED	01	
FEI COMPANY	COM	30241L109	2205	94470	SH	DEFINED	01	
FLIR SYSTEMS INC	COM	302445101	2802	109373	SH	DEFINED	01	
FMC CORP	COM	302491303	2950	117058	SH	DEFINED	01	
FMC CORP	COM	302491303	147	5850	SH	DEFINED	01	0
FMC CORP	COM	302491303	91	3612	SH	DEFINED	01	0
FMC TECHNOLOGIES INC	COM	30249U101	64	2996	SH	DEFINED	01	
FPL GROUP INC.	COM	302571104	79436	1256895	SH	DEFINED	01	
FPL GROUP INC.	COM	302571104	5991	94812	SH	DEFINED	01	0
FPL GROUP INC.	COM	302571104	3057	48360	SH	DEFINED	01	0
FPL GROUP PFD CVT	CONV PRF	302571203	28480	500000	SH	DEFINED	01	
FTI CONSULTING INC.	COM	302941109	56	3233	SH	DEFINED	01	
FACTSET RESEARCH	COM	303075105	4779	107752	SH	DEFINED	01	
FAIR ISAAC INC	COM	303250104	62859	1066135	SH	DEFINED	01	
FAIR ISAAC INC	COM	303250104	30428	516121	SH	DEFINED	01	0
FAIR ISAAC INC	COM	303250104	5333	90450	SH	DEFINED	01	0
FAIRCHILD CO.	COM	303698104	198	40000	SH	DEFINED	01	
FAIRCHILD SEMICONDC	COM	303726103	6332	381990	SH	DEFINED	01	
FAIRMONT HOTELS & RESORTS	COM	305204109	3149	122255	SH	DEFINED	01	0
FAMILY DLR STORES	COM	307000109	34809	872608	SH	DEFINED	01	
FAMILY DLR STORES	COM	307000109	1592	39906	SH	DEFINED	01	0
FARGO ELECTRONICS	COM	30744P102	816	64715	SH	DEFINED	01	
FASTENAL CO	COM	311900104	64648	1710259	SH	DEFINED	01	
FASTENAL CO	COM	311900104	59596	1576722	SH	DEFINED	01	0
FASTENAL CO	COM	311900104	5689	150479	SH	DEFINED	01	0
FEDDERS CORPORATION	COM	313135501	494	85155	SH	DEFINED	01	
FREDDIE MAC	COM	313400301	61338	1171710	SH	DEFINED	01	
FREDDIE MAC	COM	313400301	585	11180	SH	DEFINED	01	0
FREDDIE MAC	COM	313400301	8455	161503	SH	DEFINED	01	0
FANNIE MAE	COM	313586109	166590	2373077	SH	DEFINED	01	
FANNIE MAE	COM	313586109	14894	212160	SH	DEFINED	01	0
FANNIE MAE	COM	313586109	18019	256686	SH	DEFINED	01	0
FANNIE MAE	COM	313586109	511	7284	SH	DEFINED	01	1
FEDERAL REALTY INVS.	COM	313747206	73	1987	SH	DEFINED	01	
FEDERAL SIGNAL CORP	COM	313855108	1376	92379	SH	DEFINED	01	
FEDERAL SIGNAL CORP	COM	313855108	44	2950	SH	DEFINED	01	0
FEDERAL SIGNAL CORP	COM	313855108	28	1900	SH	DEFINED	01	0
FEDERATED DPT STORES	COM	31410H101	5173	123458	SH	DEFINED	01	
FEDERATED DPT STORES	COM	31410H101	1791	42746	SH	DEFINED	01	0
FEDERATED INVESTORS.	COM	314211103	189	6800	SH	DEFINED	01	
FEDERATED INVESTORS.	COM	314211103	694	25050	SH	DEFINED	01	0
FEDEX CORPORATION	COM	31428X106	3310	51381	SH	DEFINED	01	
FEDEX CORPORATION	COM	31428X106	4435	68835	SH	DEFINED	01	0
FEDEX CORPORATION	COM	31428X106	537	8336	SH	DEFINED	01	1
FERRO CORP	COM	315405100	2550	119372	SH	DEFINED	01	
F5 NETWORKS INC	COM	315616102	3621	188229	SH	DEFINED	01	
F5 NETWORKS INC	COM	315616102	82	4255	SH	DEFINED	01	0
FIBROGEN INC CVT PFD	CONV PRF	316000XX1	9000	3340757	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

FIDELITY BANKSHARES INC	COM	31604Q107	636	24225	SH	DEFINED	01
FIDELITY NAT FINL	COM	316326107	9959	331305	SH	DEFINED	01
FIDELITY NAT FINL	COM	316326107	24	806	SH	DEFINED	01 0
FIDELITY NAT FINL	COM	316326107	49	1625	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	106197	1921411	SH	DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	5840	105535	SH	DEFINED	01 0
FIFTH THIRD BANCORP	COM	316773100	7727	139806	SH	DEFINED	01 0
FILENET CORP	COM	316869106	4224	210464	SH	DEFINED	01
FILENET CORP	COM	316869106	2	90	SH	DEFINED	01 0
FINANCIAL FEDERAL	COM	317492106	2688	88110	SH	DEFINED	01
FINDWHAT.COM	COM	317794105	1099	63589	SH	DEFINED	01
FINDWHAT.COM	COM	317794105	2	120	SH	DEFINED	01 0
FINISH LINE INC	COM	317923100	4677	177838	SH	DEFINED	01
FINISH LINE INC	COM	317923100	159	6084	SH	DEFINED	01 0
FINISH LINE INC	COM	317923100	111	4204	SH	DEFINED	01 0
FIRST AMERICAN CORP	COM	318522307	152	6109	SH	DEFINED	01
FIRST AMERICAN CORP	COM	318522307	74	2972	SH	DEFINED	01 0
FIRST BANCORP/PR	COM	318672102	6965	226487	SH	DEFINED	01
FIRST BANCORP/PR	COM	318672102	117	3786	SH	DEFINED	01 0
FIRST BANCORP/PR	COM	318672102	73	2362	SH	DEFINED	01 0
FIRST CHARTER CORP	COM	319439105	64	3274	SH	DEFINED	01
FIRST COMMUNITY BANCORP	COM	31983B101	520	15534	SH	DEFINED	01
FIRST COMMUNITY BANCORP	COM	31983B101	127	3800	SH	DEFINED	01 0
FIRST CONSULTING GP	COM	31986R103	1830	367500	SH	DEFINED	01
FIRST FEDERAL CAPITAL CORP.	COM	319960100	2002	97400	SH	DEFINED	01
FIRST FEDERAL CAPITAL CORP.	COM	319960100	108	5270	SH	DEFINED	01 0
FIRST FEDERAL CAPITAL CORP.	COM	319960100	62	3021	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	59013	1476800	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	13	330	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	6855	171539	SH	DEFINED	01 0
FIRST DATA CORP	COM	319963104	168	4200	SH	DEFINED	01 1
FIRST DATA CVT	CONV BND	319963AD6	356	330000	PRN	DEFINED	01
FIRST FINANCIAL CORP/INDIANA	COM	320218100	58	968	SH	DEFINED	01
FIRST HORIZON PHARMA.	COM	32051K106	41	6457	SH	DEFINED	01
FIRST INDIANA CORP	COM	32054R108	60	3218	SH	DEFINED	01
FIRST MIDWEST BANC	COM	320867104	3973	133712	SH	DEFINED	01
FIRST HEALTH GROUP	COM	320960107	30836	1179175	SH	DEFINED	01
FIRST HEALTH GROUP	COM	320960107	24556	938983	SH	DEFINED	01 0
FIRST HEALTH GROUP	COM	320960107	1985	75887	SH	DEFINED	01 0
FIRST NIAGARA FINANCIAL.	COM	33582V108	1201	79571	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	4066	131877	SH	DEFINED	01
FIRST REPUBLIC BANK	COM	336158100	133	4309	SH	DEFINED	01 0
FIRST REPUBLIC BANK	COM	336158100	89	2884	SH	DEFINED	01 0
FIRST TN NAT`L CORP	COM	337162101	1649	38850	SH	DEFINED	01
FIRST TN NAT`L CORP	COM	337162101	1232	29015	SH	DEFINED	01 0
FISERV INC	COM	337738108	86631	2391151	SH	DEFINED	01
FISERV INC	COM	337738108	5685	156936	SH	DEFINED	01 0
FISERV INC	COM	337738108	5830	160932	SH	DEFINED	01 0
FISHER COMMUNICATIONS	COM	337756209	1179	25000	SH	DEFINED	01
FIRSTFED FINL CORP	COM	337907109	5396	136618	SH	DEFINED	01
FIRSTFED FINL CORP	COM	337907109	138	3481	SH	DEFINED	01 0
FIRSTFED FINL CORP	COM	337907109	93	2361	SH	DEFINED	01 0
FIRSTMERIT CORP	COM	337915102	95	3838	SH	DEFINED	01
FLAGSTAR BANCORP INC	COM	337930101	4316	188025	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	40597	1272608	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	2603	81605	SH	DEFINED	01 0
FIRSTENERGY CORP	COM	337932107	2707	84860	SH	DEFINED	01 0
FISHER SCIENTIFIC IN	COM	338032204	9076	228670	SH	DEFINED	01
FISHER SCIENTIFIC IN	COM	338032204	42	1050	SH	DEFINED	01 0
FIVE STAR QUALITY CR	COM	33832D106	0	0	SH	DEFINED	01
FLAMEL TECHNOLOGIES	COM	338488109	401	11900	SH	DEFINED	01
FLEETBOSTON FINL CO	COM	339030108	62612	2076627	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

FLEETBOSTON FINL CO	COM	339030108	26	875	SH	DEFINED	01	0
FLEETBOSTON FINL CO	COM	339030108	7706	255561	SH	DEFINED	01	0
FLEETWOOD ENTERPRISE	COM	339099103	957	103265	SH	DEFINED	01	
FL EAST COAST RY CO	COM	340632108	1415	49200	SH	DEFINED	01	
FL EAST COAST RY CO	COM	340632108	76	2658	SH	DEFINED	01	0
FL EAST COAST RY CO	COM	340632108	71	2477	SH	DEFINED	01	0
FLORIDA ROCK	COM	341140101	11303	227880	SH	DEFINED	01	
FLORIDA ROCK	COM	341140101	77	1552	SH	DEFINED	01	0
FLUOR CORP (NEW)	COM	343412102	18861	505245	SH	DEFINED	01	
FLUOR CORP (NEW)	COM	343412102	703	18829	SH	DEFINED	01	0
FLOWERS FOODS INC	COM	343498101	5106	223998	SH	DEFINED	01	
FLOWERS FOODS INC	COM	343498101	96	4168	SH	DEFINED	01	0
FLOWERS FOODS INC	COM	343498101	65	2856	SH	DEFINED	01	0
FLOWERVE CORP	COM	34354P105	1330	65509	SH	DEFINED	01	
FOCAL COMM WTS07	WT	344155114	0	19	SH	DEFINED	01	
FOMENTO ECONOMICO MX	COM	344419106	1002	26255	SH	DEFINED	01	
FOOT LOCKER INC	COM	344849104	2031	125400	SH	DEFINED	01	
FOOT LOCKER INC	COM	344849104	176	10883	SH	DEFINED	01	0
FOOTSTAR INC	COM	344912100	427	63097	SH	DEFINED	01	
FORD MOTOR CO	COM	345370860	8252	766384	SH	DEFINED	01	
FORD MOTOR CO	COM	345370860	18	1711	SH	DEFINED	01	0
FORD MOTOR CO	COM	345370860	4590	426096	SH	DEFINED	01	0
FORDING CANADIAN	COM	345425102	3746	172600	SH	DEFINED	01	
FOREST CITY ENTERPRI	COM	345550107	10205	233263	SH	DEFINED	01	
FOREST LABS	COM	345838106	28565	555218	SH	DEFINED	01	
FOREST LABS	COM	345838106	2319	45030	SH	DEFINED	01	0
FOREST LABS	COM	345838106	4331	84178	SH	DEFINED	01	0
FOREST LABS	COM	345838106	414	8062	SH	DEFINED	01	1
FOREST OIL CORP	COM	346091705	58	2415	SH	DEFINED	01	
FORMFACTOR INC	COM	346375108	1394	64460	SH	DEFINED	01	
FORTUNE BRANDS	COM	349631101	3331	58696	SH	DEFINED	01	
FORTUNE BRANDS	COM	349631101	1908	33616	SH	DEFINED	01	0
FORWARD AIR CORP	COM	349853101	4239	153339	SH	DEFINED	01	
FORWARD AIR CORP	COM	349853101	103	3720	SH	DEFINED	01	0
FORWARD AIR CORP	COM	349853101	64	2313	SH	DEFINED	01	0
FOSSIL INC	COM	349882100	5672	234105	SH	DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	2622	121910	SH	DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	2	110	SH	DEFINED	01	0
4KIDS ENTERTAINMENT	COM	350865101	800	37927	SH	DEFINED	01	
FOX ENTERTAINMENT GR	COM	35138T107	1876	67000	SH	DEFINED	01	
FRANKLIN ELECTRIC.	COM	353514102	577	10364	SH	DEFINED	01	
FRANKLIN RESOURCES	COM	354613101	696	15730	SH	DEFINED	01	
FRANKLIN RESOURCES	COM	354613101	2559	57881	SH	DEFINED	01	0
FREDS INC	COM	356108100	3750	113780	SH	DEFINED	01	
FREDS INC	COM	356108100	103	3120	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	81476	2461478	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	10776	325563	SH	DEFINED	01	0
FREEPORT MCMORAN COP.	COM	35671D857	2547	76939	SH	DEFINED	01	0
FREEPORT MCMORAN CVT	CONV BND	35671DAF2	1249	530000	PRN	DEFINED	01	
FREMONT GENERAL CORP	COM	357288109	3141	247125	SH	DEFINED	01	
FRIEDMAN BILLINGS.	COM	358434108	1333	77300	SH	DEFINED	01	
FRIEDMANS INC -CL A..	COM	358438109	77	5531	SH	DEFINED	01	
FRONTIER AIRLINES	COM	359065109	1747	106160	SH	DEFINED	01	
FRONTIER OIL CORP	COM	35914P105	2449	166602	SH	DEFINED	01	
FUELCELL ENERGY INC	COM	35952H106	354	30240	SH	DEFINED	01	
FULLER H B COMPANY	COM	359694106	6724	277028	SH	DEFINED	01	
FULLER H B COMPANY	COM	359694106	143	5908	SH	DEFINED	01	0
FULLER H B COMPANY	COM	359694106	6	250	SH	DEFINED	01	0
FULTON FINL CORP	COM	360271100	323	16094	SH	DEFINED	01	
FURNITURE BRAND INTL	COM	360921100	1343	55733	SH	DEFINED	01	
G&K SERVICES CL A	COM	361268105	2085	59571	SH	DEFINED	01	
GATX CORP	COM	361448103	3490	165030	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

GATX CORP	COM	361448103	63	3000	SH	DEFINED	01	0
GBC BANCORP/CALIFORN	COM	361475106	1389	36215	SH	DEFINED	01	
GABLE RESIDENTIAL	COM	362418105	4705	145570	SH	DEFINED	01	
GALLAGHER ARTHUR J	COM	363576109	116	4115	SH	DEFINED	01	
GALLAHER GROUP ADR	COM	363595109	169	4500	SH	DEFINED	01	
GALYANS TRADING CO..	COM	36458R101	427	41800	SH	DEFINED	01	
GAMESTOP CORP	COM	36466R101	2573	161800	SH	DEFINED	01	
GAMESTOP CORP	COM	36466R101	83	5217	SH	DEFINED	01	0
GANNETT CO INC	COM	364730101	161062	2076592	SH	DEFINED	01	
GANNETT CO INC	COM	364730101	8188	105607	SH	DEFINED	01	0
GANNETT CO INC	COM	364730101	5477	70608	SH	DEFINED	01	0
GAP INC. THE	COM	364760108	10780	629601	SH	DEFINED	01	
GAP INC. THE	COM	364760108	61	3580	SH	DEFINED	01	0
GAP INC. THE	COM	364760108	4025	235083	SH	DEFINED	01	0
GARDNER DENVER INC	COM	365558105	3315	157768	SH	DEFINED	01	
GARDNER DENVER INC	COM	365558105	99	4640	SH	DEFINED	01	0
GARDNER DENVER INC	COM	365558105	67	3207	SH	DEFINED	01	0
GARTNER INC.	COM	366651107	28	2566	SH	DEFINED	01	
GARTNER GRP INC CL B	COM	366651206	38	3530	SH	DEFINED	01	
GATEWAY INC	COM	367626108	1163	205612	SH	DEFINED	01	
GATEWAY INC	COM	367626108	83	14664	SH	DEFINED	01	0
GATEWAY INC	COM	367626108	481	85021	SH	DEFINED	01	0
GAYLORD ENTERTAINMEN	COM	367905106	2135	87000	SH	DEFINED	01	
OAD GAZPROM ADR	COM	368287207	560	22677	SH	DEFINED	01	
OAD GAZPROM ADR	COM	368287207	206	8358	SH	DEFINED	01	1
OAD GAZPROM ADR	COM	368287207	281	11350	SH	DEFINED	01	1
GEN-PROBE INC.	COM	36866T103	14025	258890	SH	DEFINED	01	
GEN-PROBE INC.	COM	36866T103	15523	286530	SH	DEFINED	01	0
GEN-PROBE INC.	COM	36866T103	1241	22900	SH	DEFINED	01	0
GEMSTAR-TV GUIDE	COM	36866W106	1892	400000	SH	DEFINED	01	
GENCORP INC	COM	368682100	3017	337027	SH	DEFINED	01	
GENENCOR INTL INC	COM	368709101	3	190	SH	DEFINED	01	0
GENENTECH INC	COM	368710406	16	200	SH	DEFINED	01	
GENERAL CABLE CORP.	COM	369300108	78	9825	SH	DEFINED	01	
GENRL COMMUNICATION	COM	369385109	3448	414412	SH	DEFINED	01	
GENRL COMMUNICATION	COM	369385109	125	14925	SH	DEFINED	01	0
GENRL COMMUNICATION	COM	369385109	78	9383	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	12374	158541	SH	DEFINED	01	
GENERAL DYNAMICS	COM	369550108	1600	20500	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	3564	45658	SH	DEFINED	01	0
GENERAL DYNAMICS	COM	369550108	14	177	SH	DEFINED	01	1
GENERAL ELECTRIC	COM	369604103	879747	29511802	SH	DEFINED	01	
GENERAL ELECTRIC	COM	369604103	52119	1748397	SH	DEFINED	01	0
GENERAL ELECTRIC	COM	369604103	71714	2405703	SH	DEFINED	01	0
GENERAL ELECTRIC	COM	369604103	1375	46113	SH	DEFINED	01	1
GENERAL MILLS	COM	370334104	10146	215547	SH	DEFINED	01	
GENERAL MILLS	COM	370334104	1663	35340	SH	DEFINED	01	0
GENERAL MILLS	COM	370334104	4046	85953	SH	DEFINED	01	0
GENERAL MILLS CVT	CONV BND	370334AU8	480	680000	PRN	DEFINED	01	
GENERAL MOTORS.	COM	370442105	56255	1374460	SH	DEFINED	01	
GENERAL MOTORS.	COM	370442105	1620	39568	SH	DEFINED	01	0
GENERAL MOTORS.	COM	370442105	5293	129310	SH	DEFINED	01	0
GENERAL MOTORS.	COM	370442105	2654	64853	SH	DEFINED	01	1
GENERAL MOTORS PFD CVT	CONV PRF	370442717	26950	1000000	SH	DEFINED	01	
GENERAL MOTORS PFD CVT	CONV PRF	370442717	1292	47930	SH	DEFINED	01	0
GENERAL MOTORS CL H	COM	370442832	644	45000	SH	DEFINED	01	
GENESCO INC.	COM	371532102	1034	64380	SH	DEFINED	01	
GENESIS MICROCHIP	COM	37184C103	41	3655	SH	DEFINED	01	
GENESIS MICROCHIP	COM	37184C103	3171	282910	SH	DEFINED	01	0
GENTEX CORP	COM	371901109	28516	818471	SH	DEFINED	01	
GENTEX CORP	COM	371901109	62464	1792862	SH	DEFINED	01	0
GENTEX CORP	COM	371901109	2245	64436	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

GENTA INC	COM	37245M207	4	290	SH	DEFINED	01	0
GENUINE PARTS	COM	372460105	4825	150900	SH	DEFINED	01	
GENUINE PARTS	COM	372460105	2209	69081	SH	DEFINED	01	0
GENUINE PARTS	COM	372460105	1283	40108	SH	DEFINED	01	0
GENZYME CORP	COM	372917104	76002	1643274	SH	DEFINED	01	
GENZYME CORP	COM	372917104	1420	30739	SH	DEFINED	01	0
GENZYME CORP	COM	372917104	2712	58644	SH	DEFINED	01	0
GENZYME CORP	COM	372917104	826	17849	SH	DEFINED	01	1
GENZYME CORP CVT	CONV BND	372917AK0	543	540000	PRN	DEFINED	01	
GEORGIA GULF CORP	COM	373200203	3784	162018	SH	DEFINED	01	
GEORGIA GULF CORP	COM	373200203	73	3103	SH	DEFINED	01	0
GEORGIA GULF CORP	COM	373200203	50	2128	SH	DEFINED	01	0
GEORGIA-PACIFIC GP	COM	373298108	386	15905	SH	DEFINED	01	
GEORGIA-PACIFIC GP	COM	373298108	1418	58514	SH	DEFINED	01	0
GERBER SCIENTIFIC	COM	373730100	452	63730	SH	DEFINED	01	
GEVITY HR INC	COM	374393106	1993	135801	SH	DEFINED	01	
GEVITY HR INC	COM	374393106	73	5003	SH	DEFINED	01	0
GEVITY HR INC	COM	374393106	52	3513	SH	DEFINED	01	0
GIBRALTAR STEEL..	COM	37476F103	479	21757	SH	DEFINED	01	
GILEAD SCIENCES	COM	375558103	37925	678098	SH	DEFINED	01	
GILEAD SCIENCES	COM	375558103	56518	1010555	SH	DEFINED	01	0
GILEAD SCIENCES	COM	375558103	2047	36586	SH	DEFINED	01	0
GILLETTE CO	COM	375766102	65888	2060289	SH	DEFINED	01	
GILLETTE CO	COM	375766102	79	2477	SH	DEFINED	01	0
GILLETTE CO	COM	375766102	7598	237578	SH	DEFINED	01	0
GLACIER BANCORP INC.	COM	37637Q105	700	25504	SH	DEFINED	01	
GLAMIS GOLD LTD.	COM	376775102	9259	701400	SH	DEFINED	01	
GLAMIS GOLD LTD.	COM	376775102	620	47010	SH	DEFINED	01	0
GLATFELTER	COM	377316104	23	1987	SH	DEFINED	01	
GLAXOSMITHKLINE PLC	COM	37733W105	23948	564800	SH	DEFINED	01	
GLAXOSMITHKLINE PLC	COM	37733W105	33	785	SH	DEFINED	01	0
GLENBOROUGH REALTY T	COM	37803P105	1506	79870	SH	DEFINED	01	
GLIMCHER REALTY.	COM	379302102	35	1668	SH	DEFINED	01	
GLOBAL IMAGING SYS.	COM	37934A100	3518	143040	SH	DEFINED	01	
GLOBAL IMAGING SYS.	COM	37934A100	3	130	SH	DEFINED	01	0
GLOBAL PAYMENTS INC	COM	37940X102	5377	149362	SH	DEFINED	01	
GLOBAL PAYMENTS INC	COM	37940X102	581	16140	SH	DEFINED	01	0
GLOBAL POWER EQUIP	COM	37941P108	1072	203297	SH	DEFINED	01	
GLOBAL POWER EQUIP	COM	37941P108	1	260	SH	DEFINED	01	0
GLOBIX CORP	COM	37957F101	0	104	SH	DEFINED	01	
GLOBESPANVIRATA INC	COM	37957V106	2955	409191	SH	DEFINED	01	
GLOBESPANVIRATA INC	COM	37957V106	3	400	SH	DEFINED	01	0
GLOWPOINT INC	COM	379887102	546	170600	SH	DEFINED	01	
GOLDFIELDS LTD ADR..	COM	38059T106	5501	388200	SH	DEFINED	01	
GOLDCORP INC	COM	380956409	5562	398400	SH	DEFINED	01	
GOLDEN STAR RESOURCE	COM	38119T104	4442	1065200	SH	DEFINED	01	
GOLDEN TELECOM INC	COM	38122G107	37	1336	SH	DEFINED	01	
GOLDEN WEST FIN	COM	381317106	34756	388288	SH	DEFINED	01	
GOLDEN WEST FIN	COM	381317106	3175	35479	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	22753	271176	SH	DEFINED	01	
GOLDMAN SACHS GP INC	COM	38141G104	704	8400	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	9174	109340	SH	DEFINED	01	0
GOLDMAN SACHS GP INC	COM	38141G104	512	6100	SH	DEFINED	01	1
GOODRICH CORPORATION	COM	382388106	43626	1799768	SH	DEFINED	01	
GOODRICH CORPORATION	COM	382388106	78	3229	SH	DEFINED	01	0
GOODRICH CORPORATION	COM	382388106	657	27118	SH	DEFINED	01	0
GOODYEAR TIRE & RUBBER CO	COM	382550101	72	10977	SH	DEFINED	01	
GOODYEAR TIRE & RUBBER CO	COM	382550101	266	40430	SH	DEFINED	01	0
GOODY'S FAMILY CLTHNG	COM	382588101	922	93556	SH	DEFINED	01	
W R GRACE.	COM	38388F108	157	50622	SH	DEFINED	01	
W R GRACE.	COM	38388F108	60	19693	SH	DEFINED	01	0
W R GRACE.	COM	38388F108	44	14173	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

GRACO INC.	COM	384109104	1542	41064	SH	DEFINED	01
GRAFTECH INTL LTD.	COM	384313102	4353	544187	SH	DEFINED	01
GRAFTECH INTL LTD.	COM	384313102	170	21369	SH	DEFINED	01 0
GRAFTECH INTL LTD.	COM	384313102	47	5850	SH	DEFINED	01 0
GRAINGER (W.W.)	COM	384802104	391	8213	SH	DEFINED	01
GRAINGER (W.W.)	COM	384802104	54	1140	SH	DEFINED	01 0
GRAINGER (W.W.)	COM	384802104	1001	21057	SH	DEFINED	01 0
GRANITE BROADCASTING CORP	COM	387241102	206	80566	SH	DEFINED	01
GRANITE CONSTRUCTION	COM	387328107	35	1886	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	8605	844515	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	159	15600	SH	DEFINED	01 0
GRAY TELEVISION CL B	COM	389375106	3035	259900	SH	DEFINED	01
GRAY TELEVISION CL B	COM	389375106	160	13754	SH	DEFINED	01 0
GRAY TELEVISION CL B	COM	389375106	111	9467	SH	DEFINED	01 0
GREAT AMERICAN FINL.	COM	389915109	28	1900	SH	DEFINED	01
GREAT A. & P. TEA	COM	390064103	897	110663	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	2515	125066	SH	DEFINED	01
GREAT LAKES CHEM CO	COM	390568103	235	11662	SH	DEFINED	01 0
GREAT SOUTHERN BANCORP INC	COM	390905107	45	1145	SH	DEFINED	01
GREAT PLAINS ENERGY	COM	391164100	853	28143	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	5409	260058	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	101	4843	SH	DEFINED	01 0
GREATER BAY BANCORP	COM	391648102	69	3296	SH	DEFINED	01 0
GREEN MOUNTAIN POWER	COM	393154109	323	14309	SH	DEFINED	01
GREENBRIER COMPANIES INC.	COM	393657101	91	6747	SH	DEFINED	01 0
GREENBRIER COMPANIES INC.	COM	393657101	62	4609	SH	DEFINED	01 0
GREENPOINT FINL CORP	COM	395384100	8326	278863	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	78	2598	SH	DEFINED	01 0
GREENPOINT FINL CORP	COM	395384100	45	1500	SH	DEFINED	01 0
GREIF INC.	COM	397624107	1381	53121	SH	DEFINED	01
GREY WOLF INC	COM	397888108	3320	954200	SH	DEFINED	01
GREY WOLF INC	COM	397888108	90	25476	SH	DEFINED	01 0
GREY WOLF INC	COM	397888108	55	15665	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	3864	215119	SH	DEFINED	01
GRIFFON CORP	COM	398433102	91	5033	SH	DEFINED	01 0
GRIFFON CORP	COM	398433102	59	3312	SH	DEFINED	01 0
GROUP ONE AUTOMOTIVE	COM	398905109	2344	67850	SH	DEFINED	01
GROUP ONE AUTOMOTIVE	COM	398905109	145	4194	SH	DEFINED	01 0
GROUP ONE AUTOMOTIVE	COM	398905109	97	2804	SH	DEFINED	01 0
GROUP 1 SOFTWARE INC	COM	39943Y103	541	30100	SH	DEFINED	01
G-TELEVISA	COM	40049J206	2661	72744	SH	DEFINED	01
G-TECH HOLDINGS CORP	COM	400518106	6011	140280	SH	DEFINED	01
G-TECH HOLDINGS CORP	COM	400518106	77	1798	SH	DEFINED	01 0
G-TECH HOLDINGS CORP	COM	400518106	27	625	SH	DEFINED	01 0
GRUPO AEROPORTUARIO	COM	40051E202	2862	194650	SH	DEFINED	01
GRUPO AEROPORTUARIO	COM	40051E202	436	29660	SH	DEFINED	01 1
GRUPO AEROPORTUARIO	COM	40051E202	592	40260	SH	DEFINED	01 1
GUCCI	COM	401566104	2108	25000	SH	DEFINED	01
GUIDANT CORP	COM	401698105	46259	987362	SH	DEFINED	01
GUIDANT CORP	COM	401698105	57	1211	SH	DEFINED	01 0
GUIDANT CORP	COM	401698105	3381	72162	SH	DEFINED	01 0
GUJARAT AMBUJA GDR	COM	401841994	106	21060	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	3023	94000	SH	DEFINED	01
GUITAR CENTER INC	COM	402040109	3	90	SH	DEFINED	01 0
GUNBLE/SLT ENVIRONMENTAL INC	COM	402809107	213	13900	SH	DEFINED	01
GYMBOREE	COM	403777105	1782	126479	SH	DEFINED	01
HCA INC	COM	404119109	17783	482446	SH	DEFINED	01
HCA INC	COM	404119109	128	3460	SH	DEFINED	01 0
HCA INC	COM	404119109	4725	128200	SH	DEFINED	01 0
HCC INSURANCE	COM	404132102	1189	40879	SH	DEFINED	01
HCC INSURANCE	COM	404132102	42533	1462600	SH	DEFINED	01 0
HCC INSURANCE	COM	404132102	1480	50900	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

HDFC BANK ADR	COM	40415F101	860	40000	SH	DEFINED	01
HEI INC	COM	404160103	623	188700	SH	DEFINED	01
HMP EQUITY HOLD 0% 05-15-2008	PRF	40425KAA6	3640	7500	SH	DEFINED	01 0
HRPT PROPERTIES TR.	COM	40426W101	65	7108	SH	DEFINED	01
HSBC HOLDINGS ADR	COM	404280406	17307	262230	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	1634	69192	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	104	4447	SH	DEFINED	01 0
HAEMONETICS CORP	COM	405024100	67	2829	SH	DEFINED	01 0
HAGGAR	COM	405173105	286	18526	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	1774	97842	SH	DEFINED	01
HAIN CELESTIAL GRP	COM	405217100	81	4449	SH	DEFINED	01 0
HAIN CELESTIAL GRP	COM	405217100	55	3058	SH	DEFINED	01 0
HALLIBURTON	COM	406216101	42114	1736598	SH	DEFINED	01
HALLIBURTON	COM	406216101	169	6950	SH	DEFINED	01 0
HALLIBURTON	COM	406216101	3089	127409	SH	DEFINED	01 0
HANCOCK FABRICS	COM	409900107	835	52928	SH	DEFINED	01
HANCOCK FABRICS	COM	409900107	147	9330	SH	DEFINED	01 0
HANCOCK HLDG CO.	COM	410120109	30	610	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	6524	193038	SH	DEFINED	01
HANCOCK JOHN FINL SV	COM	41014S106	2276	67350	SH	DEFINED	01 0
HANDLEMAN COMPANY	COM	410252100	172	10218	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	1436	93575	SH	DEFINED	01
HANGER ORTHOPEDIC	COM	41043F208	145	9492	SH	DEFINED	01 0
HANGER ORTHOPEDIC	COM	41043F208	96	6222	SH	DEFINED	01 0
HANOVER COMPRESSOR	COM	410768105	33	3309	SH	DEFINED	01
HANOVER COMPRESS CVT	CONV BND	410768AC9	2696	3000000	PRN	DEFINED	01 0
HANSON PLC ADR	COM	411352404	51004	1594860	SH	DEFINED	01
HANSON PLC ADR	COM	411352404	321	10050	SH	DEFINED	01 0
HANSON PLC ADR	COM	411352404	1529	47800	SH	DEFINED	01 0
HARBOR FLORIDA BANCSHARES	COM	411901101	357	13400	SH	DEFINED	01
HARLAND JOHN H	COM	412693103	2411	91076	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	12965	268969	SH	DEFINED	01
HARLEY DAVIDSON	COM	412822108	2862	59392	SH	DEFINED	01 0
HARLEY DAVIDSON	COM	412822108	3365	69808	SH	DEFINED	01 0
HARLEYSVILLE GROUP..	COM	412824104	76	3276	SH	DEFINED	01
HARLEYSVILLE NATIONAL CORP	COM	412850109	31	1308	SH	DEFINED	01
HARMAN INTERNATIONAL	COM	413086109	28959	294454	SH	DEFINED	01
HARMAN INTERNATIONAL	COM	413086109	187	1900	SH	DEFINED	01 0
HARMONIC INC	COM	413160102	1099	175318	SH	DEFINED	01
HARMONY GOLD MNG-ADR..	COM	413216300	2826	195000	SH	DEFINED	01
HARMONY GOLD MNG-ADR..	COM	413216300	687	47397	SH	DEFINED	01 0
HARRAH`S ENT	COM	413619107	381	9072	SH	DEFINED	01
HARRAH`S ENT	COM	413619107	1069	25391	SH	DEFINED	01 0
HARRIS CORP	COM	413875105	108	3012	SH	DEFINED	01
HARRIS INTERACTIVE.	COM	414549105	19	2655	SH	DEFINED	01
HARSCO CORP	COM	415864107	5325	138417	SH	DEFINED	01
HARTE-HANKS INC	COM	416196103	74	4032	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	35092	666778	SH	DEFINED	01
HARTFORD FINL SVCS	COM	416515104	237	4500	SH	DEFINED	01 0
HARTFORD FINL SVCS	COM	416515104	4391	83441	SH	DEFINED	01 0
HARVEST NATL RESOURCES.	COM	41754V103	19	3026	SH	DEFINED	01
HASBRO INC	COM	418056107	4446	238077	SH	DEFINED	01
HASBRO INC	COM	418056107	761	40740	SH	DEFINED	01 0
HAVERTY FURNITURE	COM	419596101	1203	65769	SH	DEFINED	01
HAWAIIAN ELEC IND	COM	419870100	74	1702	SH	DEFINED	01
HAWTHORNE FINANCIAL.	COM	420542102	1719	42800	SH	DEFINED	01
HAWTHORNE FINANCIAL.	COM	420542102	96	2373	SH	DEFINED	01 0
HAWTHORNE FINANCIAL.	COM	420542102	63	1565	SH	DEFINED	01 0
HAYES LEMMERZ WTS	WT	420781130	1	1119	SH	DEFINED	01 0
HEALTHCARE SVC GROUP	COM	421906108	2458	149000	SH	DEFINED	01
HEALTHSOUTH CORP	COM	421924101	19030	6451000	SH	DEFINED	01
HEALTHSOUTH CORP	COM	421924101	2823	956915	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

HEALTH MGMT ASSOC	COM	421933102	46634	2138189	SH	DEFINED	01
HEALTH MGMT ASSOC	COM	421933102	3295	151040	SH	DEFINED	01 0
HEALTH MGMT ASSOC	COM	421933102	4617	211717	SH	DEFINED	01 0
HEALTHCARE RLTY TR	COM	421946104	781	24398	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	167	5279	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	37	1193	SH	DEFINED	01 0
HEARTLAND EXPRESS IN	COM	422347104	6690	278517	SH	DEFINED	01
HEARTLAND EXPRESS IN	COM	422347104	71	2949	SH	DEFINED	01 0
HEARTLAND EXPRESS IN	COM	422347104	49	2049	SH	DEFINED	01 0
HECLA MINING CO	COM	422704106	4266	814100	SH	DEFINED	01
HECLA MINING CO	COM	422704106	584	111380	SH	DEFINED	01 0
HEIDRICK & STRUGGLES	COM	422819102	1694	100001	SH	DEFINED	01
HEINZ H.J.	COM	423074103	7068	206189	SH	DEFINED	01
HEINZ H.J.	COM	423074103	77	2258	SH	DEFINED	01 0
HEINZ H.J.	COM	423074103	2797	81603	SH	DEFINED	01 0
HELIX TECHNOLOGY	COM	423319102	3813	232898	SH	DEFINED	01
HELIX TECHNOLOGY	COM	423319102	624	38190	SH	DEFINED	01 0
HELLENIC TELECOM ADR	COM	423325307	35	6500	SH	DEFINED	01
HELMERICH & PAYNE	COM	423452101	1125	43076	SH	DEFINED	01
HENRY (JACK) & ASSOC	COM	426281101	69	3992	SH	DEFINED	01
HERCULES INC	COM	427056106	5867	517809	SH	DEFINED	01
HERCULES INC	COM	427056106	106	9290	SH	DEFINED	01 0
HERCULES INC	COM	427056106	359	31632	SH	DEFINED	01 0
HERLEY INDUST INC	COM	427398102	342	19556	SH	DEFINED	01
HERSHEY FOODS	COM	427866108	13059	179681	SH	DEFINED	01
HERSHEY FOODS	COM	427866108	2528	34774	SH	DEFINED	01 0
HERSHEY FOODS	COM	427866108	2189	30116	SH	DEFINED	01 0
HEWITT ASSOCIATES INC	COM	42822Q100	7622	313000	SH	DEFINED	01
HEWLETT PACKARD	COM	428236103	197125	10182033	SH	DEFINED	01
HEWLETT PACKARD	COM	428236103	7569	390900	SH	DEFINED	01 0
HEWLETT PACKARD	COM	428236103	16506	852581	SH	DEFINED	01 0
HEWLETT PACKARD	COM	428236103	621	32043	SH	DEFINED	01 1
HEXCEL CORP	COM	428291108	65	11040	SH	DEFINED	01 0
HEXCEL CORP	COM	428291108	44	7400	SH	DEFINED	01 0
HIBERNIA CORP	COM	428656102	2713	133890	SH	DEFINED	01
HIGHWOOD PROPERTY.	COM	431284108	331	13846	SH	DEFINED	01
HILB ROGAL & HAMILTO	COM	431294107	5279	170085	SH	DEFINED	01
HILB ROGAL & HAMILTO	COM	431294107	61	1965	SH	DEFINED	01 0
HILB ROGAL & HAMILTO	COM	431294107	39	1255	SH	DEFINED	01 0
HILLENBRAND IND	COM	431573104	158	2808	SH	DEFINED	01
HILTON HOTELS	COM	432848109	23161	1427953	SH	DEFINED	01
HILTON HOTELS	COM	432848109	1413	87101	SH	DEFINED	01 0
HILTON HOTELS	COM	432848109	603	37200	SH	DEFINED	01 1
HOLLY CORP	COM	435758305	102	4118	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	COM	436141105	4006	235704	SH	DEFINED	01
HOLLYWOOD ENTERTAINM	COM	436141105	102	6000	SH	DEFINED	01 0
HOLLYWOOD ENTERTAINM	COM	436141105	67	3918	SH	DEFINED	01 0
HOLOGIC	COM	436440101	775	56851	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	292629	9187664	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	21115	662830	SH	DEFINED	01 0
HOME DEPOT INC	COM	437076102	17637	553738	SH	DEFINED	01 0
HOME DEPOT INC	COM	437076102	340	10668	SH	DEFINED	01 1
HON HAI PRECISION GDR-REG S	COM	438090201	133	15600	SH	DEFINED	01 1
HON INDUSTRIES	COM	438092108	97	2629	SH	DEFINED	01
HON INDUSTRIES	COM	438092108	77	2078	SH	DEFINED	01 0
HONEYWELL INTL INC	COM	438516106	68332	2593248	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	559	21200	SH	DEFINED	01 0
HONEYWELL INTL INC	COM	438516106	7317	277657	SH	DEFINED	01 0
HONEYWELL INTL INC	COM	438516106	542	20600	SH	DEFINED	01 1
HOOPER HOLMES	COM	439104100	3318	498866	SH	DEFINED	01
HORACE MANN EDUCATOR	COM	440327104	926	63844	SH	DEFINED	01
HORIZON HEALTH CORP	COM	44041Y104	4352	221500	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

HORMEL FOODS CORP	COM	440452100	144	6285	SH	DEFINED	01
HOSPITALITY PROP	COM	44106M102	100	2843	SH	DEFINED	01
HOST MARRIOTT	COM	44107P104	1224	114100	SH	DEFINED	01
HOT TOPIC	COM	441339108	4267	189269	SH	DEFINED	01
HOT TOPIC	COM	441339108	149	6600	SH	DEFINED	01
HOUSTON EXPLOR	COM	442120101	4689	133600	SH	DEFINED	01
HOVNANIAN ENTERPRISE.	COM	442487203	649	10073	SH	DEFINED	01
HUB INTERNATIONAL LIMITED	COM	44332P101	802	48915	SH	DEFINED	01
HUBBELL INC C/B	COM	443510201	1460	40000	SH	DEFINED	01
HUBBELL INC C/B	COM	443510201	221	6071	SH	DEFINED	01
HUDSON UNITED BANC	COM	444165104	4524	128643	SH	DEFINED	01
HUFFY CORP	COM	444356109	274	44864	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	5273	162504	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	114	3524	SH	DEFINED	01
HUGHES SUPPLY	COM	444482103	78	2391	SH	DEFINED	01
HUMANA	COM	444859102	6780	375668	SH	DEFINED	01
HUMANA	COM	444859102	693	38379	SH	DEFINED	01
HUMAN GENOME SCIENCE	COM	444903108	1254	91800	SH	DEFINED	01
HUMAN GENOME SCIENCE	COM	444903108	14	1028	SH	DEFINED	01
HUMBOLDT BANCORP	COM	445069107	108	6864	SH	DEFINED	01
HUMBOLDT BANCORP	COM	445069107	73	4680	SH	DEFINED	01
J.B. HUNT TRANSPORT	COM	445658107	40228	1546035	SH	DEFINED	01
J.B. HUNT TRANSPORT	COM	445658107	208	8000	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	283	14329	SH	DEFINED	01
HUNTINGTON BANCSHARE	COM	446150104	1044	52744	SH	DEFINED	01
HUTCHINSON TECH	COM	448407106	5568	168216	SH	DEFINED	01
HUTCHINSON TECH	COM	448407106	142	4300	SH	DEFINED	01
HYCOR BIOMEDICAL INC	COM	448623108	132	25500	SH	DEFINED	01
HYDRIL COMPANY	COM	448774109	1628	80291	SH	DEFINED	01
ICN PHARMACEUT NEW	COM	448924100	65	3774	SH	DEFINED	01
HYPERCOM CORP	COM	44913M105	1214	225200	SH	DEFINED	01
HYPERION SOLUTIONS	COM	44914M104	5991	207486	SH	DEFINED	01
HYPERION SOLUTIONS	COM	44914M104	4	140	SH	DEFINED	01
ICOS CORP	COM	449295104	19	486	SH	DEFINED	01
ICU MEDICAL INC	COM	44930G107	2805	103095	SH	DEFINED	01
IDEC PHARM	COM	449370105	39427	1189367	SH	DEFINED	01
IDEC PHARM	COM	449370105	34687	1046271	SH	DEFINED	01
IDEC PHARM	COM	449370105	3026	91252	SH	DEFINED	01
IDX SYSTEMS	COM	449491109	1522	65800	SH	DEFINED	01
IHOP CORP NEW	COM	449623107	2038	62045	SH	DEFINED	01
IMC GLOBAL INC	COM	449669100	1437	224130	SH	DEFINED	01
IMCO RECYCLING INC	COM	449681105	272	44242	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	25204	1194476	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	3643	172671	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	1163	55141	SH	DEFINED	01
ITC LIMITED GDR	COM	450310990	73	3970	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	1998	46900	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	124	2928	SH	DEFINED	01
ITLA CAPITAL CORP	COM	450565106	82	1935	SH	DEFINED	01
ITT EDUCATIONAL SVCS	COM	45068B109	6364	132808	SH	DEFINED	01
ITT EDUCATIONAL SVCS	COM	45068B109	77	1603	SH	DEFINED	01
IXIA.	COM	45071R109	1257	116200	SH	DEFINED	01
IXIA.	COM	45071R109	3	270	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	4041	76797	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	155	2941	SH	DEFINED	01
IBERIABANK CORP	COM	450828108	104	1971	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	15241	254706	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	191	3190	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	1275	21304	SH	DEFINED	01
ITT INDUSTRIES	COM	450911102	580	9700	SH	DEFINED	01
ICON.	COM	45103T107	152	4000	SH	DEFINED	01
IDACORP INC	COM	451107106	44	1735	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

IDEX CORP	COM	45167R104	4011	110073	SH	DEFINED	01
IDINE REWARDS NETWORKS INC	COM	45168A100	1319	81220	SH	DEFINED	01
IDEXX LABS INC	COM	45168D104	4295	101071	SH	DEFINED	01
IKON OFFICE SOLUTION	COM	451713101	1262	172700	SH	DEFINED	01
IKON OFFICE SOLUTION	COM	451713101	3607	493601	SH	DEFINED	01
IKON OFFICE SOLUTION	COM	451713101	41	5601	SH	DEFINED	01
IDENTIX INC	COM	451906101	2	400	SH	DEFINED	01
ILEX ONCOLOGY INC	COM	451923106	47	2810	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	289128	4363553	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	12097	182559	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	9526	143756	SH	DEFINED	01
ILLINOIS TOOL WORKS	COM	452308109	537	8100	SH	DEFINED	01
IMATION CORP	COM	45245A107	521	15930	SH	DEFINED	01
IMAX CORP..	COM	45245E109	4947	626240	SH	DEFINED	01
IMAX CORP..	COM	45245E109	2143	271195	SH	DEFINED	01
IMCLONE SYSTEMS	COM	45245W109	42	1096	SH	DEFINED	01
IMANAGE INC	COM	45245Y105	618	93550	SH	DEFINED	01
IMAGISTICS INTL INC	COM	45247T104	1918	66204	SH	DEFINED	01
IMMUCOR INC.	COM	452526106	3013	111810	SH	DEFINED	01
IMMUCOR INC.	COM	452526106	4	150	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	3319	205010	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	140	8617	SH	DEFINED	01
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	95	5874	SH	DEFINED	01
IMPAC MEDICAL SYS	COM	45255A104	111	6200	SH	DEFINED	01
IMPAX LABORATORIES	COM	45256B101	35	2793	SH	DEFINED	01
IMPERIAL CHEM IN ADR.	COM	452704505	5399	484226	SH	DEFINED	01
INAMED CORP	COM	453235103	8425	114695	SH	DEFINED	01
INAMED CORP	COM	453235103	4	50	SH	DEFINED	01
INCO LIMITED.	COM	453258402	805	29000	SH	DEFINED	01
INCO LIMITED.	COM	453258402	5420	195323	SH	DEFINED	01
INCYTE CORP	COM	45337C102	675	146501	SH	DEFINED	01
INCYTE CORP	COM	45337C102	58	12495	SH	DEFINED	01
INDEPENDENCE COMM BK	COM	453414104	87	2484	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	2611	89194	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	113	3893	SH	DEFINED	01
INDEPENDENT BK CO MI	COM	453838104	72	2456	SH	DEFINED	01
INDEVUS PHARM	COM	454072109	52	9779	SH	DEFINED	01
INDIANA MICH POWER 6.3 PFD 7/	PRF	454889833	5555	52250	SH	DEFINED	01
IND MICH POWER PFD \$100 6.250	PRF	454889841	2117	20000	SH	DEFINED	01
INDIANA MICHIGAN PFD PWR 5.900	PRF	454889858	3344	32500	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	1093	47148	SH	DEFINED	01
INET TECH	COM	45662V105	72	5605	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	1196	160600	SH	DEFINED	01
INFORMATICA CORP.	COM	45666Q102	2	220	SH	DEFINED	01
INFORMATION HLDS INC	COM	456727106	1201	59965	SH	DEFINED	01
INFOSYS TECHNOLOGIES..	COM	456788108	95	1400	SH	DEFINED	01
INFOUSA INC	COM	456818301	26	3446	SH	DEFINED	01
INGRAM MICRO	COM	457153104	1692	129700	SH	DEFINED	01
INNOVEX INC	COM	457647105	13	1268	SH	DEFINED	01
INPUT/OUTPUT INC	COM	457652105	575	147181	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	2312	151948	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	76	4994	SH	DEFINED	01
INSIGHT ENTERPRISES	COM	45765U103	54	3536	SH	DEFINED	01
INSITUFORM TECH INC	COM	457667103	1416	79737	SH	DEFINED	01
INSTINET GRP INC	COM	457750107	7161	1501600	SH	DEFINED	01
INSURANCE AUTO AUCTS	COM	457875102	372	33092	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	2203	77879	SH	DEFINED	01
INTEGRA LIFESCIENCES	COM	457985208	133	4690	SH	DEFINED	01
INSUR SERV OFFICE IN	COM	45806@109	383	11767	SH	DEFINED	01
INTEGRATED DEV TECH	COM	458118106	2216	178420	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	2300	333288	SH	DEFINED	01
INTEGRATED ELECTRICA	COM	45811E103	75	10956	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

INTEGRATED ELECTRICA	COM	45811E103	52	7544	SH	DEFINED	01	0
INTEGRATED CIRCUIT	COM	45811K208	45531	1515672	SH	DEFINED	01	
INTEGRATED CIRCUIT	COM	45811K208	24701	822255	SH	DEFINED	01	0
INTEGRATED CIRCUIT	COM	45811K208	1289	42900	SH	DEFINED	01	0
INTEGRATED SILICON	COM	45812P107	285	28600	SH	DEFINED	01	
INTEL	COM	458140100	570116	20723963	SH	DEFINED	01	
INTEL	COM	458140100	29618	1076655	SH	DEFINED	01	0
INTEL	COM	458140100	43929	1596845	SH	DEFINED	01	0
INTEL	COM	458140100	765	27800	SH	DEFINED	01	1
INTER-TEL	COM	458372109	3175	129312	SH	DEFINED	01	
INTER-TEL	COM	458372109	2	80	SH	DEFINED	01	0
INTERACTIVECORP	COM	45840Q101	432515	13086659	SH	DEFINED	01	
INTERACTIVECORP	COM	45840Q101	31723	959583	SH	DEFINED	01	0
INTERACTIVECORP	COM	45840Q101	2072	62691	SH	DEFINED	01	0
INTERACTIVE WTS	WT	45840Q127	2	50	SH	DEFINED	01	
INTERFACE FLRNG SYS	COM	458665106	835	153989	SH	DEFINED	01	
INTERDIGITAL COMM CO	COM	45866A105	1300	86645	SH	DEFINED	01	
INTERDIGITAL COMM CO	COM	45866A105	2	140	SH	DEFINED	01	0
INTERGRAPH CORP.	COM	458683109	1266	54400	SH	DEFINED	01	
INTERGRAPH CORP.	COM	458683109	4	170	SH	DEFINED	01	0
INTERMAGNETICS GENER	COM	458771102	1065	47610	SH	DEFINED	01	
INTERMEDIA PIK PFD B 13.5% 3/0	PRF	458801404	0	3	SH	DEFINED	01	
INTERMET CORP	COM	45881K104	316	73573	SH	DEFINED	01	
INTERMUNE INC	COM	45884X103	118	6200	SH	DEFINED	01	
INTERNAP NETWORKS.	COM	45885A102	2128	1730000	SH	DEFINED	01	
INTERNAP NETWORKS.	COM	45885A102	202	163840	SH	DEFINED	01	0
International Aluminum Corp	COM	458884103	0	1	SH	DEFINED	01	
INTEGRATED ALARM SERVICES GROU	COM	45890M109	1457	174400	SH	DEFINED	01	
INTL BUSINESS MACH	COM	459200101	434562	4919737	SH	DEFINED	01	
INTL BUSINESS MACH	COM	459200101	15142	171439	SH	DEFINED	01	0
INTL BUSINESS MACH	COM	459200101	38845	439763	SH	DEFINED	01	0
INTL BUSINESS MACH	COM	459200101	600	6800	SH	DEFINED	01	1
INTL FLAVORS & FRAG	COM	459506101	195	5899	SH	DEFINED	01	
INTL FLAVORS & FRAG	COM	459506101	719	21731	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	COM	459902102	230254	8179537	SH	DEFINED	01	
INTL GAME TECHNOLOGY	COM	459902102	9044	321267	SH	DEFINED	01	0
INTL GAME TECHNOLOGY	COM	459902102	3311	117592	SH	DEFINED	01	0
INTL GAME TECH CVT	CONV BND	459902AL6	395	590000	PRN	DEFINED	01	
INTL MULTIFOODS	COM	460043102	1780	76207	SH	DEFINED	01	
INTERNATIONAL PAPER	COM	460146103	330334	8465731	SH	DEFINED	01	
INTERNATIONAL PAPER	COM	460146103	12585	322504	SH	DEFINED	01	0
INTERNATIONAL PAPER	COM	460146103	9323	238902	SH	DEFINED	01	0
INTERNATIONAL PAPER CVT	CONV BND	460146BM4	1031	1940000	PRN	DEFINED	01	
INTL RECTIFIER CORP	COM	460254105	133	3566	SH	DEFINED	01	
INTL RECTIFIER CVT	CONV BND	460254AE5	410	430000	PRN	DEFINED	01	
INTL SPEEDWAY	COM	460335201	106	2418	SH	DEFINED	01	
INTERNET SECURITY SYS	COM	46060X107	28	2260	SH	DEFINED	01	
INTERPOOL INC	COM	46062R108	79	4957	SH	DEFINED	01	
INTERPORE INTER	COM	46062W107	1494	97300	SH	DEFINED	01	
INTERPUBLIC GROUP	COM	460690100	5187	367396	SH	DEFINED	01	
INTERPUBLIC GROUP	COM	460690100	1300	92054	SH	DEFINED	01	0
INTERSIL CORPORATION	COM	46069S109	7665	322080	SH	DEFINED	01	
INTERSIL CORPORATION	COM	46069S109	47919	2013386	SH	DEFINED	01	0
INTERSIL CORPORATION	COM	46069S109	1766	74200	SH	DEFINED	01	0
INTERSTATE BAKERIES	COM	46072H108	1131	75360	SH	DEFINED	01	
INTERTAN INC	COM	461120107	20	2186	SH	DEFINED	01	
INTERWOVEN INC	COM	46114T102	3246	1225000	SH	DEFINED	01	
INTERWOVEN INC	COM	46114T102	1971	743475	SH	DEFINED	01	0
INTRADO INC	COM	46117A100	841	36900	SH	DEFINED	01	
INTRADO INC	COM	46117A100	3	140	SH	DEFINED	01	0
INTUIT	COM	461202103	40861	847045	SH	DEFINED	01	
INTUIT	COM	461202103	28984	600843	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

INTUIT	COM	461202103	4525	93794	SH	DEFINED	01	0
INVACARE CORP	COM	461203101	3336	88780	SH	DEFINED	01	
INVERESK RESEARCH GROUP	COM	461238107	649	32700	SH	DEFINED	01	
INVESTMENT TECH GRP	COM	46145F105	1822	94987	SH	DEFINED	01	
INVISION TECH INC..	COM	461851107	1208	49620	SH	DEFINED	01	
INVITROGEN CORP	COM	46185R100	42338	730106	SH	DEFINED	01	
INVITROGEN CORP	COM	46185R100	2728	47027	SH	DEFINED	01	0
INVITROGEN CORP	COM	46185R100	3107	53578	SH	DEFINED	01	0
INVESTORS FINL SERV	COM	461915100	25006	796355	SH	DEFINED	01	
INVESTORS FINL SERV	COM	461915100	5372	171075	SH	DEFINED	01	0
INVESTORS FINL SERV	COM	461915100	1661	52900	SH	DEFINED	01	0
INVESTORS ECON SYSTS	COM	461990103	0	2305	SH	DEFINED	01	0
IOMEGA CORPORATION	COM	462030305	949	85200	SH	DEFINED	01	
IONICS	COM	462218108	1238	50621	SH	DEFINED	01	
IPASS INC	COM	46261V108	6117	260280	SH	DEFINED	01	
IPASS INC	COM	46261V108	82	3500	SH	DEFINED	01	0
IRWIN FINANCIAL CORP	COM	464119106	5433	223585	SH	DEFINED	01	
IRWIN FINANCIAL CORP	COM	464119106	90	3770	SH	DEFINED	01	0
IRWIN FINANCIAL CORP	COM	464119106	63	2597	SH	DEFINED	01	0
ISHARES MSCI JAPAN I	COM	464286848	42488	4850200	SH	DEFINED	01	
ISHARES MSCI JAPAN I	COM	464286848	3050	348170	SH	DEFINED	01	0
MSCI EAFE I-SHARES	COM	464287465	785	6706	SH	DEFINED	01	
ISHARES RUSS 2000 VL	COM	464287630	5939	42860	SH	DEFINED	01	
ISHARES RUSSELL 2000	COM	464287655	698	7200	SH	DEFINED	01	
ISIS PHAMACEUTICALS	COM	464330109	231	35400	SH	DEFINED	01	
ISLE OF CAPRIS CASIN	COM	464592104	21	1043	SH	DEFINED	01	
ITRON INC	COM	465741106	1181	58835	SH	DEFINED	01	
IVAX	COM	465823102	9911	505689	SH	DEFINED	01	
IVAX	COM	465823102	188	9597	SH	DEFINED	01	0
IVILLAGE INC	COM	46588H105	777	350000	SH	DEFINED	01	
IVILLAGE INC	COM	46588H105	585	263570	SH	DEFINED	01	0
J & J SNACK FOODS CO	COM	466032109	1924	55281	SH	DEFINED	01	
J & J SNACK FOODS CO	COM	466032109	73	2098	SH	DEFINED	01	0
J & J SNACK FOODS CO	COM	466032109	42	1218	SH	DEFINED	01	0
JDS UNIPHASE CORP	COM	46612J101	13853	3848008	SH	DEFINED	01	
JDS UNIPHASE CORP	COM	46612J101	853	236281	SH	DEFINED	01	0
JDS UNIPHASE CORP	COM	46612J101	1941	539290	SH	DEFINED	01	0
JDA SOFTWARE GROUP I	COM	46612K108	1219	82000	SH	DEFINED	01	
J. JILL GROUP INC	COM	466189107	647	56255	SH	DEFINED	01	
JLG INDUSTRIES	COM	466210101	2450	212603	SH	DEFINED	01	
J P MORGAN CHASE	COM	46625H100	100363	2923413	SH	DEFINED	01	
J P MORGAN CHASE	COM	46625H100	381	11114	SH	DEFINED	01	0
J P MORGAN CHASE	COM	46625H100	17200	501015	SH	DEFINED	01	0
J2 GLOBAL COMM INC.	COM	46626E205	6282	166040	SH	DEFINED	01	
J2 GLOBAL COMM INC.	COM	46626E205	174	4600	SH	DEFINED	01	0
JABIL CIRCUT	COM	466313103	324	12465	SH	DEFINED	01	
JABIL CIRCUT	COM	466313103	1966	75500	SH	DEFINED	01	0
JABIL CIRCUT	COM	466313103	1195	45864	SH	DEFINED	01	0
JACK IN THE BOX INC	COM	466367109	6199	348234	SH	DEFINED	01	
JACOBS ENGR GROUP	COM	469814107	114	2519	SH	DEFINED	01	
JACUZZI BRANDS INC	COM	469865109	2496	402540	SH	DEFINED	01	
JACUZZI BRANDS INC	COM	469865109	934	150672	SH	DEFINED	01	0
JACUZZI BRANDS INC	COM	469865109	59	9572	SH	DEFINED	01	0
JAKKS PACIFIC INC	COM	47012E106	9247	758637	SH	DEFINED	01	
JANUS CAPITAL GROUP	COM	47102X105	2849	203867	SH	DEFINED	01	
JANUS CAPITAL GROUP	COM	47102X105	771	55178	SH	DEFINED	01	0
JARDEN CORP.	COM	471109108	1556	41195	SH	DEFINED	01	
JEFFERIES GROUP -NEW	COM	472319102	6751	234816	SH	DEFINED	01	
JEFFERIES GROUP -NEW	COM	472319102	204	7072	SH	DEFINED	01	0
JEFFERIES GROUP -NEW	COM	472319102	37	1282	SH	DEFINED	01	0
JEFFERSON BANCSHARES INC	COM	472375104	481	31900	SH	DEFINED	01	
JEFFERSON PILOT	COM	475070108	26662	600768	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

JEFFERSON PILOT	COM	475070108	1451	32699	SH	DEFINED	01	0
JETBLUE AIRWAYS CORP	COM	477143101	9624	157325	SH	DEFINED	01	
JETBLUE AIRWAYS CORP	COM	477143101	19966	326385	SH	DEFINED	01	0
JETBLUE AIRWAYS CORP	COM	477143101	743	12150	SH	DEFINED	01	0
JO-ANN STORES INC-CL A	COM	47758P109	4238	151911	SH	DEFINED	01	
JO-ANN STORES INC-CL A	COM	47758P109	117	4192	SH	DEFINED	01	0
JO-ANN STORES INC-CL A	COM	47758P109	81	2896	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	320480	6471754	SH	DEFINED	01	
JOHNSON & JOHNSON	COM	478160104	9689	195723	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	34973	706242	SH	DEFINED	01	0
JOHNSON & JOHNSON	COM	478160104	921	18600	SH	DEFINED	01	1
JOHNSON CONTROLS	COM	478366107	3588	37924	SH	DEFINED	01	
JOHNSON CONTROLS	COM	478366107	2791	29513	SH	DEFINED	01	0
JOHNSON CONTROLS	COM	478366107	1954	20660	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	12093	404072	SH	DEFINED	01	
JONES APPAREL GROUP	COM	480074103	1203	40207	SH	DEFINED	01	0
JONES APPAREL GROUP	COM	480074103	897	29984	SH	DEFINED	01	0
JONES APPAREL CVT.	CONV BND	480081AD0	406	740000	PRN	DEFINED	01	
JONES LANG LASALLE INC	COM	48020Q107	4960	268100	SH	DEFINED	01	
JOS A BANK CLOTHIERS INC	COM	480838101	479	10900	SH	DEFINED	01	
JOURNAL COMM INC - A	COM	481130102	2074	125300	SH	DEFINED	01	
JOURNAL REGISTER CO	COM	481138105	4947	263793	SH	DEFINED	01	
JOURNAL REGISTER CO	COM	481138105	134	7066	SH	DEFINED	01	0
JOURNAL REGISTER CO	COM	481138105	93	4965	SH	DEFINED	01	0
JOY GLOBAL INC	COM	481165108	2793	177900	SH	DEFINED	01	
JOY GLOBAL INC	COM	481165108	93	5842	SH	DEFINED	01	0
JOY GLOBAL INC	COM	481165108	63	4001	SH	DEFINED	01	0
JUNIPER	COM	48203R104	16989	1138720	SH	DEFINED	01	
JUNIPER	COM	48203R104	907	60647	SH	DEFINED	01	0
JUNIPER	COM	48203R104	813	54516	SH	DEFINED	01	0
JUNIPER NETWORKS INC	CONV BND	48203RAA2	419	430000	PRN	DEFINED	01	
JUNIPER NETWORKS INC	CONV BND	48203RAA2	1170	1200000	PRN	DEFINED	01	0
KLA-TENCOR CORP	COM	482480100	86546	1683759	SH	DEFINED	01	
KLA-TENCOR CORP	COM	482480100	1357	26392	SH	DEFINED	01	0
KLA-TENCOR CORP	COM	482480100	3446	67032	SH	DEFINED	01	0
KLA-TENCOR CORP	COM	482480100	368	7165	SH	DEFINED	01	1
K-SWISS	COM	482686102	4044	112392	SH	DEFINED	01	
K-SWISS	COM	482686102	5	140	SH	DEFINED	01	0
KT CORP - SPON ADR	COM	48268K101	12557	630048	SH	DEFINED	01	
K2 INC	COM	482732104	1617	108844	SH	DEFINED	01	
KVH INDUSTRIES INC	COM	482738101	510	20250	SH	DEFINED	01	
KV PHARMACEUTICAL CO - CL A	COM	482740206	555	24645	SH	DEFINED	01	
KADANT INC.	COM	48282T104	1420	74100	SH	DEFINED	01	
KADANT INC.	COM	48282T104	78	4050	SH	DEFINED	01	0
KADANT INC.	COM	48282T104	48	2510	SH	DEFINED	01	0
KAMAN CORP	COM	483548103	873	67339	SH	DEFINED	01	
KANA SOFTWARE INC	COM	483600300	196	50000	SH	DEFINED	01	
KANSAS CITY SO	COM	485170302	1996	180310	SH	DEFINED	01	
KAYDON CORP	COM	486587108	1913	80575	SH	DEFINED	01	
KEANE INC	COM	486665102	56	4388	SH	DEFINED	01	
KB HOME	COM	48666K109	6383	106988	SH	DEFINED	01	
KB HOME	COM	48666K109	663	11120	SH	DEFINED	01	0
KEITH COMPANIES INC	COM	487539108	2820	228700	SH	DEFINED	01	
KEITHLEY INSTRUMENTS	COM	487584104	630	44555	SH	DEFINED	01	
KELLOGG CO.	COM	487836108	17484	524292	SH	DEFINED	01	
KELLOGG CO.	COM	487836108	3670	110035	SH	DEFINED	01	0
KELLOGG CO.	COM	487836108	3140	94159	SH	DEFINED	01	0
KELLWOOD	COM	488044108	6222	185974	SH	DEFINED	01	
KELLWOOD	COM	488044108	161	4801	SH	DEFINED	01	0
KELLWOOD	COM	488044108	108	3229	SH	DEFINED	01	0
KELLY SERVICES	COM	488152208	40	1617	SH	DEFINED	01	
KEMET CORP	COM	488360108	18637	1462924	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

KEMET CORP	COM	488360108	298	23458	SH	DEFINED	01	0
KEMET CORP	COM	488360108	82	6465	SH	DEFINED	01	0
KENNAMETAL INC	COM	489170100	1421	38008	SH	DEFINED	01	
KENNAMETAL INC	COM	489170100	81	2181	SH	DEFINED	01	0
KENNAMETAL INC	COM	489170100	52	1388	SH	DEFINED	01	0
KENSEY NASH CORP	COM	490057106	1132	48224	SH	DEFINED	01	0
KERR MCGEE	COM	492386107	43829	981820	SH	DEFINED	01	
KERR MCGEE	COM	492386107	1056	23658	SH	DEFINED	01	0
KERR MCGEE CORP CVT	CONV BND	492386AP2	386	370000	PRN	DEFINED	01	
KEY ENERGY SERVICES	COM	492914106	679	70373	SH	DEFINED	01	
KEYCORP NEW	COM	493267108	4352	170206	SH	DEFINED	01	
KEYCORP NEW	COM	493267108	2498	97676	SH	DEFINED	01	0
KEYSPAN CORP	COM	49337W100	23217	661807	SH	DEFINED	01	
KEYSPAN CORP	COM	49337W100	1287	36704	SH	DEFINED	01	0
KILROY REALTY	COM	49427F108	2270	79517	SH	DEFINED	01	
KIMBERLY CLARK	COM	494368103	110025	2143949	SH	DEFINED	01	
KIMBERLY CLARK	COM	494368103	11025	214835	SH	DEFINED	01	0
KIMBERLY CLARK	COM	494368103	6039	117671	SH	DEFINED	01	0
KIMBERLY CLARK	COM	494368103	483	9406	SH	DEFINED	01	1
KINDER MORGAN INC	COM	49455P101	36000	666572	SH	DEFINED	01	
KINDER MORGAN INC	COM	49455P101	1364	25260	SH	DEFINED	01	0
KINDER MORGAN INC	COM	49455P101	1543	28562	SH	DEFINED	01	0
KINDER MORGAN MGMT.	COM	49455U100	0	2	SH	DEFINED	01	
KINDER MORGAN MGMT.	COM	49455U100	1	23	SH	DEFINED	01	0
KINDRED HEALTHCARE	COM	494580103	1159	30964	SH	DEFINED	01	
KING PHARMACEUTICAL	COM	495582108	229	15114	SH	DEFINED	01	
KING PHARMACEUTICAL	COM	495582108	70	4650	SH	DEFINED	01	0
KING PHARMACEUTICAL	COM	495582108	842	55599	SH	DEFINED	01	0
KINROSS GOLD CORP	COM	496902206	1492	200000	SH	DEFINED	01	
KINROSS GOLD CORP	COM	496902206	358	47975	SH	DEFINED	01	0
KIRBY CORP	COM	497266106	1990	69341	SH	DEFINED	01	
KNIGHT RIDDER	COM	499040103	6700	100430	SH	DEFINED	01	
KNIGHT RIDDER	COM	499040103	1527	22890	SH	DEFINED	01	0
KNIGHT RIDDER	COM	499040103	1236	18537	SH	DEFINED	01	0
KNIGHT TRADING GRP.	COM	499063105	350	30489	SH	DEFINED	01	
KNIGHT TRANSPORTATION	COM	499064103	2693	107400	SH	DEFINED	01	
KNOWLEDGE MECHANICS	COM	49925M993	0	2611470	SH	DEFINED	01	
KOGER EQUITY PFD 8.5	PRF	500228309	1550	61500	SH	DEFINED	01	
KOHL'S CORP	COM	500255104	25930	484691	SH	DEFINED	01	
KOHL'S CORP	COM	500255104	981	18332	SH	DEFINED	01	0
KOHL'S CORP	COM	500255104	4189	78300	SH	DEFINED	01	0
KOMAG INC	COM	500453204	591	33699	SH	DEFINED	01	
PHILIPS ELECTRON NYS	COM	500472303	729	31808	SH	DEFINED	01	
KOOKMIN BANK ADR	COM	50049M109	79	2411	SH	DEFINED	01	
KOOKMIN BANK ADR	COM	50049M109	1362	41389	SH	DEFINED	01	1
KOPIN	COM	500600101	2858	412326	SH	DEFINED	01	0
KOPIN	COM	500600101	2	330	SH	DEFINED	01	0
KEPCO ADR (KEP US\$)	COM	500631106	411	39079	SH	DEFINED	01	
KORN FERRY INTL	COM	500643200	14	1708	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	2528	73509	SH	DEFINED	01	
KOS PHARMACEUTICALS INC	COM	500648100	4	130	SH	DEFINED	01	0
KRAFT FOODS INC - A	COM	50075N104	28133	953686	SH	DEFINED	01	
KRAFT FOODS INC - A	COM	50075N104	36	1230	SH	DEFINED	01	0
KRAMONT REALITY TRUST	COM	50075Q107	24	1443	SH	DEFINED	01	
KRISPY KREME DONUTS	COM	501014104	102	2645	SH	DEFINED	01	
KROGER CO.	COM	501044101	49693	2780812	SH	DEFINED	01	
KROGER CO.	COM	501044101	167	9330	SH	DEFINED	01	0
KROGER CO.	COM	501044101	3166	177137	SH	DEFINED	01	0
KROLL INC	COM	501049100	2644	142161	SH	DEFINED	01	
KRONOS INC	COM	501052104	9869	186542	SH	DEFINED	01	
KRONOS INC	COM	501052104	384	7255	SH	DEFINED	01	0
KRONOS INC	COM	501052104	429	8100	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

KULICKE & SOFFA IND	COM	501242101	1558	143719	SH	DEFINED	01
KULICKE & SOFFA CVT.	CONV BND	501242AE1	3504	4000000	PRN	DEFINED	01 0
KYPHON INC.	COM	501577100	636	32600	SH	DEFINED	01
KYPHON INC.	COM	501577100	1	40	SH	DEFINED	01 0
LNR PPTY CORP	COM	501940100	9019	220260	SH	DEFINED	01
LSI LOGIC	COM	502161102	1083	120418	SH	DEFINED	01
LSI LOGIC	COM	502161102	785	87362	SH	DEFINED	01 0
LTX CORP	COM	502392103	257	22810	SH	DEFINED	01
L-3 COMMUNICATIONS	COM	502424104	189	4379	SH	DEFINED	01
L-3 COMMUNICATIONS	COM	502424104	17	400	SH	DEFINED	01 0
LA-Z-BOY INC	COM	505336107	4240	190965	SH	DEFINED	01
LABOR READY INC	COM	505401208	3855	383545	SH	DEFINED	01
LABOR READY INC	COM	505401208	4	380	SH	DEFINED	01 0
LAB CORP CVT	CONV BND	50540RAC6	480	690000	PRN	DEFINED	01
LABRANCHE & CO	COM	505447102	39	2705	SH	DEFINED	01
LACLEDE GROUP INC	COM	505597104	1501	55545	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	5779	260892	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	315	14180	SH	DEFINED	01 0
LAM RESEARCH CVT	CONV BND	512807AE8	407	420000	PRN	DEFINED	01
LAM RESEARCH CVT	CONV BND	512807AE8	194	200000	PRN	DEFINED	01 0
LAMAR ADVERTISING.	COM	512815101	23	770	SH	DEFINED	01
LAMAR ADVERTISING.	COM	512815101	20	666	SH	DEFINED	01 0
LANCASTER COLONY COR	COM	513847103	1715	43128	SH	DEFINED	01
LANCE INC	COM	514606102	832	83723	SH	DEFINED	01
LANDAMERICA FINL	COM	514936103	2843	62016	SH	DEFINED	01
LANDRY'S RESTAURANTS	COM	51508L103	1703	82684	SH	DEFINED	01
LANDSTAR SYSTEM INC	COM	515098101	4745	77778	SH	DEFINED	01
LANDSTAR SYSTEM INC	COM	515098101	116	1900	SH	DEFINED	01 0
LANNETT CO INC	COM	516012101	23	1324	SH	DEFINED	01
LASERSCOPE	COM	518081104	378	32200	SH	DEFINED	01
LATTICE SEMICONDUCTR	COM	518415104	36	5110	SH	DEFINED	01
LATTICE SEMICONDUCTR	COM	518415104	2	220	SH	DEFINED	01 0
ESTEE LAUDER	COM	518439104	5998	175900	SH	DEFINED	01
ESTEE LAUDER	COM	518439104	2366	69400	SH	DEFINED	01 0
ESTEE LAUDER	COM	518439104	495	14500	SH	DEFINED	01 1
LAWSON PRODUCTS	COM	520776105	732	27261	SH	DEFINED	01
LAWSON SOFTWARE	COM	520780107	1400	197500	SH	DEFINED	01
LAWSON SOFTWARE	COM	520780107	79	11243	SH	DEFINED	01 0
LAWSON SOFTWARE	COM	520780107	55	7742	SH	DEFINED	01 0
LEAR CORP	COM	521865105	1220	23162	SH	DEFINED	01
LEAR CORP	COM	521865105	3106	59014	SH	DEFINED	01 0
LEAR CORP CVT	CONV BND	521865AG0	820	1700000	PRN	DEFINED	01
LEAPFROG ENTERPRISES.	COM	52186N106	1093	28786	SH	DEFINED	01
LEE ENTERPRISES INC	COM	523768109	1315	34025	SH	DEFINED	01
LEGATO	COM	524651106	3446	307420	SH	DEFINED	01
LEGATO	COM	524651106	3	270	SH	DEFINED	01 0
LEGGETT & PLATT	COM	524660107	5344	247044	SH	DEFINED	01
LEGGETT & PLATT	COM	524660107	960	44371	SH	DEFINED	01 0
LEGG MASON INC	COM	524901105	55814	773042	SH	DEFINED	01
LEGG MASON INC	COM	524901105	127450	1765272	SH	DEFINED	01 0
LEGG MASON INC	COM	524901105	8168	113132	SH	DEFINED	01 0
LEHMAN BROS HOLDINGS	COM	524908100	28365	410607	SH	DEFINED	01
LEHMAN BROS HOLDINGS	COM	524908100	530	7675	SH	DEFINED	01 0
LEHMAN BROS HOLDINGS	COM	524908100	5394	78089	SH	DEFINED	01 0
LENNAR CORP	COM	526057104	906	11646	SH	DEFINED	01
LENNAR CORP CL B	COM	526057302	65	870	SH	DEFINED	01
LENNOX INTL	COM	526107107	2460	168382	SH	DEFINED	01
LUCADIA NATL CORP	COM	527288104	4725	124809	SH	DEFINED	01
LEXAR MEDIA INC.	COM	52886P104	2803	164497	SH	DEFINED	01
LEXAR MEDIA INC.	COM	52886P104	3	190	SH	DEFINED	01 0
LEXICON GENETICS INC.	COM	528872104	1451	281200	SH	DEFINED	01
LEXINGTON CORP PPTYS TR	COM	529043101	2501	130544	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

LEXMARK INTL INC	COM	529771107	12765	202566	SH	DEFINED	01
LEXMARK INTL INC	COM	529771107	77	1219	SH	DEFINED	01 0
LEXMARK INTL INC	COM	529771107	1892	30021	SH	DEFINED	01 0
LIBBEY	COM	529898108	1143	41104	SH	DEFINED	01
LIBERTY CORP S C.	COM	530370105	417	9930	SH	DEFINED	01
LIBERTY CORP S C.	COM	530370105	102	2426	SH	DEFINED	01 0
LIBERTY CORP S C.	COM	530370105	71	1696	SH	DEFINED	01 0
LIBERTY TX EXMPT INS	COM	530544402	33	3704	SH	DEFINED	01 0
LIBERTY MEDIA (VIA.B CVT	CONV BND	530715AR2	747	770000	PRN	DEFINED	01
LIBERTY MEDIA	COM	530718105	59711	5988988	SH	DEFINED	01
LIBERTY MEDIA	COM	530718105	547	55335	SH	DEFINED	01 0
LIBERTY MEDIA	COM	530718105	112	11200	SH	DEFINED	01 0
LIBERTY PROPERTY TRU.	COM	531172104	133	3601	SH	DEFINED	01
LIFECCELL CORP	COM	531927101	61	10345	SH	DEFINED	01 0
LIFECCELL CORP	COM	531927101	43	7242	SH	DEFINED	01 0
LIFEPOINT HOSP INC	COM	53219L109	2719	113062	SH	DEFINED	01
LIGAND PHARM.	COM	53220K207	65	5004	SH	DEFINED	01
LIGHTBRIDGE INC	COM	532226107	3314	351400	SH	DEFINED	01
ELI LILLY	COM	532457108	31480	529960	SH	DEFINED	01
ELI LILLY	COM	532457108	15404	259324	SH	DEFINED	01 0
LIMITED BRANDS INC	COM	532716107	36604	2427214	SH	DEFINED	01
LIMITED BRANDS INC	COM	532716107	1835	121727	SH	DEFINED	01 0
LIN TV CORP	COM	532774106	18953	891450	SH	DEFINED	01
LIN TV CORP	COM	532774106	89	4180	SH	DEFINED	01 0
LINCARE HOLDINGS INC	COM	532791100	77749	2121394	SH	DEFINED	01
LINCARE HOLDINGS INC	COM	532791100	61894	1688884	SH	DEFINED	01 0
LINCARE HOLDINGS INC	COM	532791100	4708	128460	SH	DEFINED	01 0
LINCOLN ELECTRIC HLD	COM	533900106	5035	226699	SH	DEFINED	01
LINCOLN NAT	COM	534187109	51052	1442980	SH	DEFINED	01
LINCOLN NAT	COM	534187109	2451	69283	SH	DEFINED	01 0
LINCOLN NAT	COM	534187109	3350	94695	SH	DEFINED	01 0
LINDSAY MANUFACTURIN	COM	535555106	1614	80311	SH	DEFINED	01
LINEAR TECHNOLOGY	COM	535678106	4532	126541	SH	DEFINED	01
LINEAR TECHNOLOGY	COM	535678106	129	3600	SH	DEFINED	01 0
LINEAR TECHNOLOGY	COM	535678106	2705	75520	SH	DEFINED	01 0
LINEN & THINGS	COM	535679104	3510	147580	SH	DEFINED	01
LINEN & THINGS	COM	535679104	30	1275	SH	DEFINED	01 0
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	952	126638	SH	DEFINED	01
LIZ CLAIBORNE	COM	539320101	1815	53270	SH	DEFINED	01
LIZ CLAIBORNE	COM	539320101	855	25114	SH	DEFINED	01 0
LLOYDS TSB GROUP ADR	COM	539439109	3796	137300	SH	DEFINED	01
LOJACK CORPORATION	COM	539451104	54	8056	SH	DEFINED	01
LOCAL FINANCIAL CORP	COM	539553107	34	1909	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	142346	3084401	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	12504	270905	SH	DEFINED	01 0
LOCKHEED MARTIN CORP	COM	539830109	4809	104213	SH	DEFINED	01 0
LOCKHEED MARTIN CORP	COM	539830109	489	10600	SH	DEFINED	01 1
LOEWS CORP	COM	540424108	80935	2004812	SH	DEFINED	01
LOEWS CORP	COM	540424108	937	23200	SH	DEFINED	01 0
LOEWS CORP	COM	540424108	5375	133165	SH	DEFINED	01 0
LOEWS CORP - CAROLINA GROUP	COM	540424207	1815	78900	SH	DEFINED	01
LOEWS CORP - CAROLINA GROUP	COM	540424207	1112	48383	SH	DEFINED	01 0
LOGITECH INT`L	COM	541419107	586	18900	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	2351	112488	SH	DEFINED	01
LONE STAR STEAK HS	COM	542307103	48	2292	SH	DEFINED	01 0
LONE STAR STEAK HS	COM	542307103	33	1592	SH	DEFINED	01 0
LONE STAR TECHNOLOG	COM	542312103	1551	114969	SH	DEFINED	01
LONGS DRUG STORES	COM	543162101	34	1697	SH	DEFINED	01
LONGVIEW FIBRE WASH	COM	543213102	23	2320	SH	DEFINED	01
LOOKSMART LTD	COM	543442107	261	83063	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	110	8033	SH	DEFINED	01
LOUISIANA PAC.	COM	546347105	25	1822	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

LOUISIANA PAC.	COM	546347105	332	24116	SH	DEFINED	01	0
LOUISVILLE G&E PFD \$5.875 7-15	PRF	546676800	1155	11400	SH	DEFINED	01	
LOWES COMPANIES	COM	548661107	21436	413025	SH	DEFINED	01	
LOWES COMPANIES	COM	548661107	4066	78345	SH	DEFINED	01	0
LOWES COMPANIES	COM	548661107	9463	182338	SH	DEFINED	01	0
LOWES CORP CVT	CONV BND	548661CF2	784	910000	PRN	DEFINED	01	0
LOWES CORP CVT	CONV BND	548661CF2	861	1000000	PRN	DEFINED	01	0
LUBRIZOL CORP	COM	549271104	76	2340	SH	DEFINED	01	
LUCENT TECHNOLOGIES	COM	549463107	3196	1479686	SH	DEFINED	01	
LUCENT TECHNOLOGIES	COM	549463107	1	400	SH	DEFINED	01	0
LUCENT TECHNOLOGIES	COM	549463107	2081	963416	SH	DEFINED	01	0
LUCENT CVT	CONV BND	549463AH0	520	540000	PRN	DEFINED	01	
LUFKIN INDUSTRIES IN	COM	549764108	20	834	SH	DEFINED	01	
LYDALL INC	COM	550819106	1744	145266	SH	DEFINED	01	
WILLIAM LYON HOMES	COM	552074106	85	1701	SH	DEFINED	01	
LYONDELL CHEMICAL CO	COM	552078107	22071	1727048	SH	DEFINED	01	
LYONDELL CHEMICAL CO	COM	552078107	2967	232180	SH	DEFINED	01	0
M&T BK CORP	COM	55261F104	1696	19435	SH	DEFINED	01	
MAF BANCORP	COM	55261R108	5568	145777	SH	DEFINED	01	
MAF BANCORP	COM	55261R108	125	3262	SH	DEFINED	01	0
MAF BANCORP	COM	55261R108	76	1987	SH	DEFINED	01	0
MBIA INC	COM	55262C100	1330	24195	SH	DEFINED	01	
MBIA INC	COM	55262C100	42	762	SH	DEFINED	01	0
MBIA INC	COM	55262C100	1838	33429	SH	DEFINED	01	0
MBNA	COM	55262L100	234103	10267630	SH	DEFINED	01	
MBNA	COM	55262L100	16648	730041	SH	DEFINED	01	0
MBNA	COM	55262L100	7194	315543	SH	DEFINED	01	0
MB FINANCIAL INC	COM	55264U108	57	1279	SH	DEFINED	01	
MDC HOLDINGS INC	COM	552676108	4710	87237	SH	DEFINED	01	
MDU RESOURCES GROUP	COM	552690109	27140	803429	SH	DEFINED	01	
MEMC ELECTRONIC MAT.	COM	552715104	21011	1925822	SH	DEFINED	01	
MEMC ELECTRONIC MAT.	COM	552715104	7429	680910	SH	DEFINED	01	0
MFA MORTGAGE INVESTMENTS INC.	COM	55272X102	1106	116145	SH	DEFINED	01	
MGE ENERGY INC.	COM	55277P104	658	21693	SH	DEFINED	01	
MGIC INVESTMENT CORP	COM	552848103	24587	472216	SH	DEFINED	01	
MGIC INVESTMENT CORP	COM	552848103	1182	22707	SH	DEFINED	01	0
MGIC INVESTMENT CORP	COM	552848103	18	352	SH	DEFINED	01	1
MGI PHARM	COM	552880106	5094	129731	SH	DEFINED	01	
MGI PHARM	COM	552880106	3	80	SH	DEFINED	01	0
MGM MIRAGE	COM	552953101	22433	613757	SH	DEFINED	01	
MGM MIRAGE	COM	552953101	6105	167033	SH	DEFINED	01	0
MIM CORP	COM	553044108	1040	138693	SH	DEFINED	01	
MIM CORP	COM	553044108	2	210	SH	DEFINED	01	0
M/I SCHOTTENSTEIN HM	COM	55305B101	2549	64243	SH	DEFINED	01	
M/I SCHOTTENSTEIN HM	COM	55305B101	84	2135	SH	DEFINED	01	0
M/I SCHOTTENSTEIN HM	COM	55305B101	59	1482	SH	DEFINED	01	0
MMO2 PLC ADR	COM	55309W101	703	74500	SH	DEFINED	01	
MPS GROUP INC	COM	553409103	2631	292282	SH	DEFINED	01	
MPS GROUP INC	COM	553409103	117	13087	SH	DEFINED	01	0
MPS GROUP INC	COM	553409103	79	8775	SH	DEFINED	01	0
MRO SOFTWARE INC	COM	55347W105	967	70833	SH	DEFINED	01	
MRO SOFTWARE INC	COM	55347W105	74	5410	SH	DEFINED	01	0
MSC INDUSTRIAL	COM	553530106	77	3686	SH	DEFINED	01	0
MTS SYSTEMS CORP..	COM	553777103	32	2106	SH	DEFINED	01	
MTC TECHNOLOGIES INC	COM	55377A106	3296	142139	SH	DEFINED	01	
MTC TECHNOLOGIES INC	COM	55377A106	2	70	SH	DEFINED	01	0
MACDERMID INC	COM	554273102	5849	221172	SH	DEFINED	01	
MACDERMID INC	COM	554273102	94	3527	SH	DEFINED	01	0
MACDERMID INC	COM	554273102	60	2269	SH	DEFINED	01	0
MACERICH CO.	COM	554382101	29	777	SH	DEFINED	01	
MACK-CALI REALTY.	COM	554489104	727	18540	SH	DEFINED	01	
MACROVISION CORP	COM	555904101	1880	101814	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

MACROVISION CORP	COM	555904101	3	150	SH	DEFINED	01	0
MACRO MEDIA	COM	556100105	509	20584	SH	DEFINED	01	
MACRO MEDIA	COM	556100105	75	3050	SH	DEFINED	01	0
STEVEN MADDEN LTD.	COM	556269108	3369	177600	SH	DEFINED	01	
MAGMA DESIGN AUTOMAT	COM	559181102	7985	407000	SH	DEFINED	01	
MAGMA DESIGN AUTOMAT	COM	559181102	339	17250	SH	DEFINED	01	0
MAGMA DESIGN AUTOMAT	COM	559181102	379	19300	SH	DEFINED	01	0
MAGNA ENTERTAINMENT	COM	559211107	208	50000	SH	DEFINED	01	
MAGNETEK INC	COM	559424106	385	77631	SH	DEFINED	01	
MAIN STREET BANKS INC	COM	56034R102	660	26349	SH	DEFINED	01	
MAKITA CORP-SPONS ADR	COM	560877300	4763	512200	SH	DEFINED	01	
MANDALAY RESORT GRP	COM	562567107	148	3730	SH	DEFINED	01	
MANHATTAN ASS	COM	562750109	2571	99292	SH	DEFINED	01	
MANITOWOC CO.	COM	563571108	1675	77217	SH	DEFINED	01	
MANOR CARE INC	COM	564055101	2585	86175	SH	DEFINED	01	
MANOR CARE INC	COM	564055101	72	2400	SH	DEFINED	01	0
MANOR CARE INC	COM	564055101	616	20544	SH	DEFINED	01	0
MANPOWER INC-WIS	COM	56418H100	29707	800721	SH	DEFINED	01	
MANPOWER INC-WIS	COM	56418H100	253	6811	SH	DEFINED	01	0
MANTECH INTL CORP-A.	COM	564563104	1775	71347	SH	DEFINED	01	
MANUGISTICS GROUP IN	COM	565011103	9457	1725665	SH	DEFINED	01	
MANUGISTICS GROUP IN	COM	565011103	3238	590088	SH	DEFINED	01	0
MANUGISTICS GROUP IN	COM	565011103	687	125300	SH	DEFINED	01	0
MAP INFO	COM	565105103	424	44186	SH	DEFINED	01	
MARATHON OIL CORP	COM	565849106	42444	1489300	SH	DEFINED	01	
MARATHON OIL CORP	COM	565849106	2039	71533	SH	DEFINED	01	0
MARCUS CORP	COM	566330106	1382	90561	SH	DEFINED	01	
MARKEL CORP	COM	570535104	534	2000	SH	DEFINED	01	
MARKETSOFT CVT PFD	CONV PRF	570620XX7	1024	2049180	SH	DEFINED	01	
MARS INC PFD SER G.	PRF	571650993	0	7140000	SH	DEFINED	01	
MARS INC. C CVT PFD	CONV PRF	571650XX3	0	2702703	SH	DEFINED	01	
MARS INC D CVT PFD	CONV PRF	571650XY1	0	4761905	SH	DEFINED	01	
MARS INC, FLORIDA	CONV BND	571650XZ8	0	2000000	PRN	DEFINED	01	
MARSH MCLENNAN CO	COM	571748102	288291	6055279	SH	DEFINED	01	
MARSH MCLENNAN CO	COM	571748102	6782	142400	SH	DEFINED	01	0
MARSH MCLENNAN CO	COM	571748102	7206	151342	SH	DEFINED	01	0
MARSHALL & ILSLEY	COM	571834100	449	14251	SH	DEFINED	01	
MARSHALL & ILSLEY	COM	571834100	1653	52430	SH	DEFINED	01	0
MARRIOTT INTL CL A	COM	571903202	261027	6066158	SH	DEFINED	01	
MARRIOTT INTL CL A	COM	571903202	5958	138565	SH	DEFINED	01	0
MARRIOTT INTL CL A	COM	571903202	3599	83626	SH	DEFINED	01	0
MARTEK BIOSCIENCES.	COM	572901106	4666	88603	SH	DEFINED	01	
MARTEK BIOSCIENCES.	COM	572901106	2638	50095	SH	DEFINED	01	0
MARTHA STEWART LIVING CL A	COM	573083102	2339	252836	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	34921	958080	SH	DEFINED	01	
MARTIN MARIETTA MATE	COM	573284106	1372	37637	SH	DEFINED	01	0
MARTIN MARIETTA MATE	COM	573284106	1458	40000	SH	DEFINED	01	0
MARVEL ENTERPRISES INC.	COM	57383M108	611	27456	SH	DEFINED	01	
MARVEL ENTERPRISES INC.	COM	57383M108	53	2379	SH	DEFINED	01	0
MASCO CORP	COM	574599106	8844	361268	SH	DEFINED	01	
MASCO CORP	COM	574599106	77	3157	SH	DEFINED	01	0
MASCO CORP	COM	574599106	2654	108395	SH	DEFINED	01	0
MASCO CVT	CONV BND	574599AW6	757	1730000	PRN	DEFINED	01	
MASCO CVT	CONV BND	574599AW6	656	1500000	PRN	DEFINED	01	0
MASSEY ENERGY CO	COM	576206106	2964	222882	SH	DEFINED	01	
MASTEC INC..	COM	576323109	108	11172	SH	DEFINED	01	
MATERIAL SCIENCES	COM	576674105	415	40647	SH	DEFINED	01	
MATRIA HEALTHCARE IN.	COM	576817209	23	1307	SH	DEFINED	01	
MATRIX SERVICES CO.	COM	576853105	444	25000	SH	DEFINED	01	
MATTEL INC.	COM	577081102	65832	3472166	SH	DEFINED	01	
MATTEL INC.	COM	577081102	7605	401103	SH	DEFINED	01	0
MATTEL INC.	COM	577081102	1977	104276	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

MATTHEWS INTL CORP.	COM	577128101	607	23000	SH	DEFINED	01
MAXTOR CORP	COM	577729205	7050	579328	SH	DEFINED	01
MAXTOR CORP	COM	577729205	46	3755	SH	DEFINED	01 0
MAXIM INTEGRATED	COM	57772K101	173262	4386376	SH	DEFINED	01
MAXIM INTEGRATED	COM	57772K101	52361	1325556	SH	DEFINED	01 0
MAXIM INTEGRATED	COM	57772K101	8200	207591	SH	DEFINED	01 0
MAXWELL SHOE INC - A	COM	577766108	14413	1003725	SH	DEFINED	01
MAXWELL SHOE INC - A	COM	577766108	81	5601	SH	DEFINED	01 0
MAXWELL SHOE INC - A	COM	577766108	50	3451	SH	DEFINED	01 0
MAY DEPT STORES	COM	577778103	14364	583167	SH	DEFINED	01
MAY DEPT STORES	COM	577778103	374	15200	SH	DEFINED	01 0
MAY DEPT STORES	COM	577778103	3155	128122	SH	DEFINED	01 0
MAVERICK TUBE CORP	COM	577914104	5144	331461	SH	DEFINED	01
MAVERICK TUBE CORP	COM	577914104	2	150	SH	DEFINED	01 0
MAXIMUS INC	COM	577933104	11856	344132	SH	DEFINED	01
MAYTAG CO	COM	578592107	373	14928	SH	DEFINED	01
MAYTAG CO	COM	578592107	452	18107	SH	DEFINED	01 0
MCCLATCHY CO HOLDING	COM	579489105	1546	26000	SH	DEFINED	01
MCCORMICK & CO	COM	579780206	240	8740	SH	DEFINED	01
MCCORMICK & CO	COM	579780206	882	32170	SH	DEFINED	01 0
MCDATA CORP - CL B	COM	580031102	17751	1505534	SH	DEFINED	01
MCDATA CORP - CL B	COM	580031102	4227	358449	SH	DEFINED	01 0
MCDATA CORP - CL B	COM	580031102	1274	108100	SH	DEFINED	01 0
MCDATA CORPORATION-A	COM	580031201	8992	751223	SH	DEFINED	01
MCDATA CORPORATION-A	COM	580031201	25445	2125757	SH	DEFINED	01 0
MCDATA CORPORATION-A	COM	580031201	938	78400	SH	DEFINED	01 0
MCDERMOTT INTL	COM	580037109	17302	3030301	SH	DEFINED	01
MCDERMOTT INTL	COM	580037109	297	51970	SH	DEFINED	01 0
MCDONALDS	COM	580135101	261002	11087555	SH	DEFINED	01
MCDONALDS	COM	580135101	5708	242298	SH	DEFINED	01 0
MCDONALDS	COM	580135101	7715	327755	SH	DEFINED	01 0
MCG CAPITAL CORP	COM	58047P107	24	1525	SH	DEFINED	01
MCGRATH RENTCORP	COM	580589109	36	1295	SH	DEFINED	01
MCGRAW-HILL COS INC	COM	580645109	18889	304025	SH	DEFINED	01
MCGRAW-HILL COS INC	COM	580645109	80	1300	SH	DEFINED	01 0
MCGRAW-HILL COS INC	COM	580645109	2805	45149	SH	DEFINED	01 0
MCKESSON CORP	COM	58155Q103	69644	2092021	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	7787	233905	SH	DEFINED	01 0
MCKESSON CORP	COM	58155Q103	2230	66995	SH	DEFINED	01 0
MCKESSON CORP	COM	58155Q103	379	11400	SH	DEFINED	01 1
MCLEODUSA INC ESCROW	COM	582266995	0	2746	SH	DEFINED	01
MEADE INSTRUMENTS	COM	583062104	189	56911	SH	DEFINED	01
MEADWESTVACO CORP	COM	583334107	320	12546	SH	DEFINED	01
MEADWESTVACO CORP	COM	583334107	2341	91800	SH	DEFINED	01 0
MEADWESTVACO CORP	COM	583334107	1178	46208	SH	DEFINED	01 0
MEDCATH CORP	COM	58404W109	133	12900	SH	DEFINED	01
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	21730	837997	SH	DEFINED	01
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	91	3535	SH	DEFINED	01 0
MEDCO HEALTH SOLUTIONS INC.	COM	58405U102	1617	62363	SH	DEFINED	01 0
MEDIA GENERAL	COM	584404107	5106	83563	SH	DEFINED	01
MEDIA GENERAL	COM	584404107	77	1262	SH	DEFINED	01 0
MEDICAL STAFFING NTWK HOLD	COM	58463F104	963	127386	SH	DEFINED	01
MEDICINES COMPANY	COM	584688105	2061	79281	SH	DEFINED	01
MEDICINES COMPANY	COM	584688105	177	6800	SH	DEFINED	01 0
MEDICIS PHARMACEUTIC	COM	584690309	8554	145967	SH	DEFINED	01
MEDICIS PHARMACEUTIC	COM	584690309	301	5130	SH	DEFINED	01 0
MEDICIS PHARMACEUTIC	COM	584690309	18	300	SH	DEFINED	01 0
MEDIMMUNE INC \	COM	584699102	68450	2073610	SH	DEFINED	01
MEDIMMUNE INC \	COM	584699102	48581	1471709	SH	DEFINED	01 0
MEDIMMUNE INC \	COM	584699102	6403	193975	SH	DEFINED	01 0
MEDIMMUNE INC \	COM	584699102	392	11880	SH	DEFINED	01 1
MEDTRONIC	COM	585055106	541811	11547493	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

MEDTRONIC	COM	585055106	32978	702874	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	15072	321232	SH	DEFINED	01	0
MEDTRONIC	COM	585055106	160	3400	SH	DEFINED	01	1
MEDTRONIC CVT	CONV BND	585055AB2	1556	1520000	PRN	DEFINED	01	
MEDTRONIC CVT	CONV BND	585055AB2	1024	1000000	PRN	DEFINED	01	0
MELLON FINANCIAL COR	COM	58551A108	24134	800725	SH	DEFINED	01	0
MELLON FINANCIAL COR	COM	58551A108	2993	99309	SH	DEFINED	01	0
MEMBER WORKS	COM	586002107	1102	34618	SH	DEFINED	01	
MENS WEARHOUSE INC	COM	587118100	3700	144235	SH	DEFINED	01	
MENTOR CORP MN	COM	587188103	3791	166248	SH	DEFINED	01	
MENTOR CORP MN	COM	587188103	3	150	SH	DEFINED	01	0
MENTOR GRAPHIC	COM	587200106	1179	67194	SH	DEFINED	01	
MENTOR GRAPHIC	COM	587200106	11576	660440	SH	DEFINED	01	0
MENTOR GRAPHIC	COM	587200106	426	24300	SH	DEFINED	01	0
MERCANTILE BANKSHARE	COM	587405101	144	3610	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	173253	3422595	SH	DEFINED	01	
MERCK & CO. INC.	COM	589331107	7570	149565	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	26262	518818	SH	DEFINED	01	0
MERCK & CO. INC.	COM	589331107	2772	54771	SH	DEFINED	01	1
MERCURY COMP SYS INC	COM	589378108	1296	60739	SH	DEFINED	01	
MERCURY COMP SYS INC	COM	589378108	1	65	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	37189	818947	SH	DEFINED	01	
MERCURY INTERACTIVE	COM	589405109	33323	733855	SH	DEFINED	01	0
MERCURY INTERACTIVE	COM	589405109	2623	57755	SH	DEFINED	01	0
MERCURY INTERACTIVE CVT.	CONV BND	589405AB5	398	400000	PRN	DEFINED	01	
MERCURY INTERACTIVE CVT.	CONV BND	589405AB5	199	200000	PRN	DEFINED	01	0
MEREDITH CORP	COM	589433101	144	3106	SH	DEFINED	01	
MEREDITH CORP	COM	589433101	529	11468	SH	DEFINED	01	0
MERISTAR HOSPITALITY	COM	58984Y103	1167	164800	SH	DEFINED	01	
MERISTAR HOSPITALITY	COM	58984Y103	4928	695987	SH	DEFINED	01	0
MERIT MEDICAL SYSTEMS INC.	COM	589889104	618	27978	SH	DEFINED	01	
MERIDIAN GOLD.	COM	589975101	3841	327400	SH	DEFINED	01	
MERITAGE CORP.	COM	59001A102	106	2252	SH	DEFINED	01	
MERRILL LYNCH & CO	COM	590188108	110549	2065160	SH	DEFINED	01	
MERRILL LYNCH & CO	COM	590188108	4464	83370	SH	DEFINED	01	0
MERRILL LYNCH & CO	COM	590188108	13684	255627	SH	DEFINED	01	0
MERRILL LYNCH CVT.	CONV BND	590188A73	1446	1420000	PRN	DEFINED	01	
MESA AIR	COM	590479101	1756	158071	SH	DEFINED	01	
MET-PRO CORP	COM	590876306	173	10600	SH	DEFINED	01	
METHODE ELEC	COM	591520200	1210	102421	SH	DEFINED	01	
METLIFE INC	COM	59156R108	9981	355820	SH	DEFINED	01	
METLIFE INC	COM	59156R108	4935	175958	SH	DEFINED	01	0
METLIFE INC	COM	59156R108	228	8124	SH	DEFINED	01	1
METRIS COMPANIES INC	COM	591598107	1745	423352	SH	DEFINED	01	
METRIS COMPANIES INC	COM	591598107	1897	460500	SH	DEFINED	01	0
METRO GOLDWYN MAYER	COM	591610100	3392	221110	SH	DEFINED	01	
METRO ONE TELECO INC	COM	59163F105	267	76606	SH	DEFINED	01	
METROCALL HOLDINGS INC	COM	59164X105	5561	38356	SH	DEFINED	01	0
METROCALL HOLDING PFD 15% 12/3	PRF	59164X204	41	3665	SH	DEFINED	01	0
METROLOGIC	COM	591676101	950	26400	SH	DEFINED	01	
METTLER-TOLEDO INTERNATIONAL	COM	592688105	77	2137	SH	DEFINED	01	0
MICHAELS STORES INC	COM	594087108	123	3026	SH	DEFINED	01	
MICREL	COM	594793101	1834	150485	SH	DEFINED	01	
MICREL	COM	594793101	3	210	SH	DEFINED	01	0
MICROS SYSTEMS	COM	594901100	1701	49821	SH	DEFINED	01	
MICROSOFT	COM	594918104	1359915	48935383	SH	DEFINED	01	
MICROSOFT	COM	594918104	70276	2528701	SH	DEFINED	01	0
MICROSOFT	COM	594918104	74374	2676295	SH	DEFINED	01	0
MICROSOFT	COM	594918104	1800	64762	SH	DEFINED	01	1
MICRO STRATEGY	COM	594972408	1787	38834	SH	DEFINED	01	
MICRO STRATEGY	COM	594972408	4	90	SH	DEFINED	01	0
MICRO-CHIP	COM	595017104	61611	2573545	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

MICRO-CHIP	COM	595017104	56402	2356016	SH	DEFINED	01	0
MICRO-CHIP	COM	595017104	5027	209974	SH	DEFINED	01	0
MICRO MUSE	COM	595094103	2081	254400	SH	DEFINED	01	0
MICRO MUSE	COM	595094103	86	10600	SH	DEFINED	01	0
MICRON TECHNOLOGY	COM	595112103	19660	1465078	SH	DEFINED	01	0
MICRON TECHNOLOGY	COM	595112103	2640	196704	SH	DEFINED	01	0
MICRON TECHNOLOGY	COM	595112103	2372	176757	SH	DEFINED	01	0
MICRON CVT	CONV BND	595112AG8	771	580000	PRN	DEFINED	01	0
MICROSEMI CORP	COM	595137100	2438	159983	SH	DEFINED	01	0
MICROSEMI CORP	COM	595137100	59	3888	SH	DEFINED	01	0
MICROSEMI CORP	COM	595137100	42	2726	SH	DEFINED	01	0
MID-AMERICA APT..	COM	59522J103	463	15357	SH	DEFINED	01	0
MID ATLANTIC REALTY TRUST.	COM	595232109	26	1258	SH	DEFINED	01	0
MID ATLANTIC MEDICAL	COM	59523C107	23120	449536	SH	DEFINED	01	0
MID ATLANTIC MEDICAL	COM	59523C107	87	1696	SH	DEFINED	01	0
MIDAS INC	COM	595626102	601	45669	SH	DEFINED	01	0
S&P 400 MID CAP DEP	COM	595635103	24960	267295	SH	DEFINED	01	0
MIDDLESEX WATER CO.	COM	596680108	522	21300	SH	DEFINED	01	0
MIDWAY GAMES INC	COM	598148104	396	133760	SH	DEFINED	01	0
MIDWEST BANC HOLDINGS INC.	COM	598251106	29	1310	SH	DEFINED	01	0
MILACRON INC	COM	598709103	224	97347	SH	DEFINED	01	0
MILLENIUUM PHARM	COM	599902103	7519	488570	SH	DEFINED	01	0
MILLENIUUM PHARM	COM	599902103	1601	104033	SH	DEFINED	01	0
MILLENIUUM PHARM	COM	599902103	40	2619	SH	DEFINED	01	0
HERMAN MILLER	COM	600544100	75	3310	SH	DEFINED	01	0
HERMAN MILLER	COM	600544100	77	3387	SH	DEFINED	01	0
MILLIPORE CORP	COM	601073109	140	3046	SH	DEFINED	01	0
MILLIPORE CORP	COM	601073109	517	11223	SH	DEFINED	01	0
MILLS.	COM	601148109	695	17684	SH	DEFINED	01	0
MINDSPEED TECH INC	COM	602682106	242	44910	SH	DEFINED	01	0
MINEFINDERS CORP	COM	602900102	1467	188100	SH	DEFINED	01	0
MINERALS TECHNOLOGIE	COM	603158106	2220	43632	SH	DEFINED	01	0
MIRANT CORPORATION	COM	604675108	18	30000	SH	DEFINED	01	0
MOBILE TELESYSTM ADR	COM	607409109	600	8163	SH	DEFINED	01	0
MOBILE MINI INC.	COM	60740F105	793	41102	SH	DEFINED	01	0
MOBILITY ELE INC	COM	60741U101	699	89000	SH	DEFINED	01	0
OTP BANK	COM	607461167	560	23499	SH	DEFINED	01	1
MODINE MFG CO	COM	607828100	4846	203652	SH	DEFINED	01	0
MODINE MFG CO	COM	607828100	83	3517	SH	DEFINED	01	0
MODINE MFG CO	COM	607828100	53	2240	SH	DEFINED	01	0
MODTECH HOLDINGS INC	COM	60783C100	1919	241700	SH	DEFINED	01	0
MOHAWK INDUSTRIES	COM	608190104	215	3014	SH	DEFINED	01	0
MOHAWK INDUSTRIES	COM	608190104	77	1080	SH	DEFINED	01	0
MOLEX INC	COM	608554101	386	13483	SH	DEFINED	01	0
MOLEX INC	COM	608554101	1283	44865	SH	DEFINED	01	0
MOLINA HEALTHCARE INC	COM	60855R100	3836	147100	SH	DEFINED	01	0
MONACO COACH CORP	COM	60886R103	1700	102670	SH	DEFINED	01	0
MONDAVI ROBERT CORP.	COM	609200100	341	11008	SH	DEFINED	01	0
MONOLITHIC SYS TECH	COM	609842109	547	65000	SH	DEFINED	01	0
MONRO MUFFLER BRAKE INC.	COM	610236101	23	780	SH	DEFINED	01	0
MONSANTO CO NEW	COM	61166W101	30550	1276111	SH	DEFINED	01	0
MONSANTO CO NEW	COM	61166W101	1446	60399	SH	DEFINED	01	0
MONSTER WORLDWIDE INC	COM	611742107	212	8443	SH	DEFINED	01	0
MONSTER WORLDWIDE INC	COM	611742107	676	26868	SH	DEFINED	01	0
MONTPELIER RE HLDGS	COM	614500981	11404	378241	SH	DEFINED	01	0
MONY GROUP INC	COM	615337102	2767	85033	SH	DEFINED	01	0
MOODY`S CORPORATION	COM	615369105	8149	148237	SH	DEFINED	01	0
MOODY`S CORPORATION	COM	615369105	1892	34411	SH	DEFINED	01	0
MOOG INC CL A	COM	615394202	5269	134444	SH	DEFINED	01	0
MOOG INC CL A	COM	615394202	114	2919	SH	DEFINED	01	0
MOOG INC CL A	COM	615394202	86	2195	SH	DEFINED	01	0
MOORE WALLACE INC	COM	615857109	755	53200	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

MORGAN STANLEY	COM	617446448	251983	4993707	SH	DEFINED	01
MORGAN STANLEY	COM	617446448	7500	148586	SH	DEFINED	01 0
MORGAN STANLEY	COM	617446448	14795	293199	SH	DEFINED	01 0
MOTIENT CORP-WT04	WT	619908148	0	4	SH	DEFINED	01
MOTOROLA	COM	620076109	68267	5703021	SH	DEFINED	01
MOTOROLA	COM	620076109	997	83244	SH	DEFINED	01 0
MOTOROLA	COM	620076109	6425	536740	SH	DEFINED	01 0
MOVADO GROUP INC.	COM	624580106	41	1875	SH	DEFINED	01
MOVIE GALLERY.	COM	624581104	1897	96555	SH	DEFINED	01
MUELLER INDS	COM	624756102	3384	132957	SH	DEFINED	01
MULTIMEDIA GAMES INC..	COM	625453105	5364	147392	SH	DEFINED	01
MURPHY OIL	COM	626717102	46939	798961	SH	DEFINED	01
MURPHY OIL	COM	626717102	3104	52819	SH	DEFINED	01 0
MURPHY OIL	COM	626717102	3466	58990	SH	DEFINED	01 0
MYERS IND INC	COM	628464109	866	86525	SH	DEFINED	01
MYKROLIS CORP.	COM	62852P103	736	60634	SH	DEFINED	01
MYLAN LABS	COM	628530107	39587	1024227	SH	DEFINED	01
MYLAN LABS	COM	628530107	5881	152172	SH	DEFINED	01 0
MYLAN LABS	COM	628530107	23	600	SH	DEFINED	01 0
MYRIAD GENETICS	COM	62855J104	623	54800	SH	DEFINED	01
N B T BANCORP.	COM	628778102	45	2230	SH	DEFINED	01
NBTY INC	COM	628782104	8389	359296	SH	DEFINED	01
NBTY INC	COM	628782104	1077	46095	SH	DEFINED	01 0
NCI BUILDING SYSTEMS	COM	628852105	2111	106076	SH	DEFINED	01
NCO GROUP	COM	628858102	4237	180510	SH	DEFINED	01
NCO GROUP	COM	628858102	95	4037	SH	DEFINED	01 0
NCO GROUP	COM	628858102	68	2889	SH	DEFINED	01 0
NCR CORPORATION	COM	62886E108	187	5931	SH	DEFINED	01
NCR CORPORATION	COM	62886E108	693	21861	SH	DEFINED	01 0
NII HOLDINGS INC	COM	62913F201	6324	105957	SH	DEFINED	01
NII HOLDINGS INC	COM	62913F201	87	1450	SH	DEFINED	01 0
NII HOLDINGS INC	COM	62913F201	58	978	SH	DEFINED	01 0
NL INDUSTRIES INC	COM	629156407	33	2033	SH	DEFINED	01
NPS PHARMACEUTICALS.	COM	62936P103	1040	37330	SH	DEFINED	01
NTL INC	COM	62940M104	130954	2779150	SH	DEFINED	01
NTL INC	COM	62940M104	14500	307754	SH	DEFINED	01 0
NTL INC SERIES A WTS	WT	62940M138	0	1	SH	DEFINED	01
NTL EUROPE PFD 10% 1/10/23	PRF	62940R202	0	125	SH	DEFINED	01 0
NUI CORP	COM	629431107	1035	69250	SH	DEFINED	01
NUI CORP	COM	629431107	130	8707	SH	DEFINED	01 0
NVR INC	COM	62944T105	19716	42265	SH	DEFINED	01
NVR INC	COM	62944T105	77	165	SH	DEFINED	01 0
NVR INC	COM	62944T105	58	125	SH	DEFINED	01 0
NYMAGIC INC.	COM	629484106	42	1863	SH	DEFINED	01
NABI BIOPHARMACEUTICALS	COM	629519109	1471	174500	SH	DEFINED	01
NABORS INDS CVT	CONV BND	629568AF3	562	870000	PRN	DEFINED	01
NABORS INDS CVT	CONV BND	629568AF3	969	1500000	PRN	DEFINED	01 0
NACCO IND CL A.	COM	629579103	44	621	SH	DEFINED	01
NAM TAI ELECTRONICS INC	COM	629865205	814	30000	SH	DEFINED	01
NARA BANCORP INC.	COM	63080P105	22	1259	SH	DEFINED	01
NARA BANCORP INC.	COM	63080P105	107	6218	SH	DEFINED	01 0
NARA BANCORP INC.	COM	63080P105	74	4324	SH	DEFINED	01 0
NASDAQ-100 SHARES	COM	631100104	308003	9500400	SH	DEFINED	01
NASDAQ-100 SHARES	COM	631100104	7140	220190	SH	DEFINED	01 0
NASDAQ-100 SHARES	COM	631100104	1486	45850	SH	DEFINED	01 0
NASDAQ-100 SHARES	COM	631100104	162	5000	SH	DEFINED	01 1
NASDAQ STOCK MARKET	COM	631103108	4	600	SH	DEFINED	01 0
NASH FINCH CO	COM	631158102	594	38265	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	10547	358019	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	4212	142973	SH	DEFINED	01 0
NATL COMMERCE FINL	COM	63545P104	231	9294	SH	DEFINED	01
NATIONAL HEALTHCARE CORP	COM	635906100	13	886	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

NATIONAL FINANCIAL PARTNERS	COM	63607P208	647	23930	SH	DEFINED	01
NATIONAL FUEL GAS CO	COM	636180101	84	3695	SH	DEFINED	01
NATL HEALTH INV INC.	COM	63633D104	45	2446	SH	DEFINED	01
NATIONAL INSTRUMENT	COM	636518102	94	2346	SH	DEFINED	01
NATIONAL INSTRUMENT	COM	636518102	121	3000	SH	DEFINED	01
NATIONAL OILWELL INC	COM	637071101	70	3859	SH	DEFINED	01
NATL PRESTO IND	COM	637215104	672	19579	SH	DEFINED	01
NATIONAL PROCESSING	COM	637229105	4731	244900	SH	DEFINED	01
NATL SEMICONDUCTOR	COM	637640103	18268	565741	SH	DEFINED	01
NATL SEMICONDUCTOR	COM	637640103	1388	42976	SH	DEFINED	01
NATIONAL VISION INC	COM	63845P101	214	292419	SH	DEFINED	01
NATL WESTERN LIFE INS-CL A	COM	638522102	61	447	SH	DEFINED	01
NAVIGATORS GROUP INC	COM	638904102	1553	47500	SH	DEFINED	01
NAVIGATORS GROUP INC	COM	638904102	105	3204	SH	DEFINED	01
NAVIGATORS GROUP INC	COM	638904102	57	1750	SH	DEFINED	01
NATURES SUNSHINE PRO	COM	639027101	354	42644	SH	DEFINED	01
NATUZZI SPA-SP ADR	COM	63905A101	4521	443200	SH	DEFINED	01
NAUTILUS GROUP INC	COM	63910B102	1232	97627	SH	DEFINED	01
NAVISTAR INTL CORP	COM	63934E108	2548	68356	SH	DEFINED	01
NAVISTAR INTL CORP	COM	63934E108	588	15761	SH	DEFINED	01
NAVIGANT CONSULTING	COM	63935N107	25	2051	SH	DEFINED	01
NDCHEALTH CORP	COM	639480102	3589	171328	SH	DEFINED	01
NDCHEALTH CORP	COM	639480102	1	70	SH	DEFINED	01
NEIMAN-MARCUS GROUP	COM	640204202	2405	57667	SH	DEFINED	01
NEKTAR THERAPEUTICS	COM	640268108	512	40000	SH	DEFINED	01
NELSON (THOMAS) INC	COM	640376109	1054	76352	SH	DEFINED	01
NEOFORMA INC..	COM	640475505	415	29546	SH	DEFINED	01
NET.B@NK INC.	COM	640933107	675	54225	SH	DEFINED	01
NETWORK ASSOCIATES	COM	640938106	7366	535287	SH	DEFINED	01
NETWORK ASSOCIATES	COM	640938106	295	21445	SH	DEFINED	01
NETFLIX.COM INC	COM	64110L106	437	13000	SH	DEFINED	01
NETEGRITY INC	COM	64110P107	994	99276	SH	DEFINED	01
NETGEAR INC	COM	64111Q104	2786	167450	SH	DEFINED	01
NETGEAR INC	COM	64111Q104	267	16041	SH	DEFINED	01
NET IQ	COM	64115P102	3052	255672	SH	DEFINED	01
NETSCREEN TECH INC	COM	64117V107	45184	2032600	SH	DEFINED	01
NETSCREEN TECH INC	COM	64117V107	35854	1612913	SH	DEFINED	01
NETSCREEN TECH INC	COM	64117V107	2617	117700	SH	DEFINED	01
NETWORK EQUIP TECH	COM	641208103	604	66007	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	63589	3097350	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	1968	95800	SH	DEFINED	01
NETWORK APPLIANCE	COM	64120L104	3879	188910	SH	DEFINED	01
NEUBERGER BERMAN	COM	641234109	133	3182	SH	DEFINED	01
NEURO CRINE	COM	64125C109	1972	39837	SH	DEFINED	01
NEURO CRINE	COM	64125C109	17175	346880	SH	DEFINED	01
NEURO CRINE	COM	64125C109	639	12900	SH	DEFINED	01
NEW CENTURY FINL.	COM	64352D101	6047	213492	SH	DEFINED	01
NEW CENTURY FINL.	COM	64352D101	122	4303	SH	DEFINED	01
NEW CENTURY FINL.	COM	64352D101	78	2771	SH	DEFINED	01
NEW ENGLAND BUS SERV	COM	643872104	993	37302	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	23926	663896	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	169	4703	SH	DEFINED	01
NEW JERSEY RESOURCES	COM	646025106	115	3201	SH	DEFINED	01
NEW PLAN EXCEL REALT	COM	648053106	103	4427	SH	DEFINED	01
NEW YORK COM BANCORP	COM	649445103	14649	464887	SH	DEFINED	01
NEW YORK COM BANCORP	COM	649445103	77	2446	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	2837	65263	SH	DEFINED	01
NEW YORK TIMES CLA	COM	650111107	1498	34460	SH	DEFINED	01
NEWELL RUBBERMAID	COM	651229106	2187	100900	SH	DEFINED	01
NEWELL RUBBERMAID	COM	651229106	1371	63284	SH	DEFINED	01
NEWFIELD EXPLORATION	COM	651290108	34578	896500	SH	DEFINED	01
NEWFIELD EXPLORATION	COM	651290108	52643	1364902	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

NEWFIELD EXPLORATION	COM	651290108	3406	88300	SH	DEFINED	01	0
NEWMONT MINING	COM	651639106	79861	2043027	SH	DEFINED	01	
NEWMONT MINING	COM	651639106	3694	94496	SH	DEFINED	01	0
NEWPORT CORP	COM	651824104	1823	129330	SH	DEFINED	01	
NEWPORT CORP	COM	651824104	3	180	SH	DEFINED	01	0
NEWS CORP LTD ADR JH	COM	652487703	291	8874	SH	DEFINED	01	
NEWS CORP ADR PFD	COM	652487802	3084	113000	SH	DEFINED	01	
NEWS CORP CVT PFD .75% 3/15/23	CONV PRF	65248V205	395	400	SH	DEFINED	01	
NEWTEK BUS SERV -RESTRICTED	COM	652526997	25	5000	SH	DEFINED	01	0
NEXTEL COMMUNICATION	COM	65332V103	26310	1336198	SH	DEFINED	01	
NEXTEL COMMUNICATION	COM	65332V103	921	46765	SH	DEFINED	01	0
NEXTEL COMMUNICATION	COM	65332V103	4925	250085	SH	DEFINED	01	0
NEXTEL COMMUNICATION	COM	65332V103	716	36367	SH	DEFINED	01	1
NEXTEL COMMUNICATION CONVERTIB	CONV BND	65332VAY9	2798	3000000	PRN	DEFINED	01	0
NEXTEL PARTNERS INC	COM	65333F107	5537	705384	SH	DEFINED	01	
NEXTEL PARTNERS INC	COM	65333F107	80	10261	SH	DEFINED	01	0
NEXTEL PARTNERS INC	COM	65333F107	49	6278	SH	DEFINED	01	0
NICOR	COM	654086107	537	15259	SH	DEFINED	01	
NICOR	COM	654086107	358	10194	SH	DEFINED	01	0
NIKE INC CL B	COM	654106103	5879	96666	SH	DEFINED	01	
NIKE INC CL B	COM	654106103	3699	60823	SH	DEFINED	01	0
99 CENTS ONLY STORE	COM	65440K106	38836	1200860	SH	DEFINED	01	
99 CENTS ONLY STORE	COM	65440K106	53513	1654645	SH	DEFINED	01	0
99 CENTS ONLY STORE	COM	65440K106	4737	146499	SH	DEFINED	01	0
NISOURCE INC	COM	65473P105	17097	855724	SH	DEFINED	01	
NISOURCE INC	COM	65473P105	1216	60858	SH	DEFINED	01	0
NOKIA ADR A	COM	654902204	180892	11595550	SH	DEFINED	01	
NOKIA ADR A	COM	654902204	8015	513703	SH	DEFINED	01	0
NOKIA ADR A	COM	654902204	1824	116900	SH	DEFINED	01	0
NOBLE ENERGY INC	COM	655044105	404	10565	SH	DEFINED	01	
NOMURA HOLDINGS INC-ADR	COM	65535H208	8287	516700	SH	DEFINED	01	
NORDSON CORP	COM	655663102	40	1532	SH	DEFINED	01	
NORDSTROM INC	COM	655664100	232	9342	SH	DEFINED	01	
NORDSTROM INC	COM	655664100	777	31321	SH	DEFINED	01	0
NORFOLK SOUTHERN CO	COM	655844108	2257	121964	SH	DEFINED	01	
NORFOLK SOUTHERN CO	COM	655844108	1665	89996	SH	DEFINED	01	0
NORTEL NETWORKS CORP	COM	656568102	424	103456	SH	DEFINED	01	
NORTH FOLK BANCORP	COM	659424105	609	17532	SH	DEFINED	01	
NORTH FOLK BANCORP	COM	659424105	1220	35095	SH	DEFINED	01	0
NORTHEAST UTILITIES	COM	664397106	3532	197068	SH	DEFINED	01	
NORTHERN TRUST CORP	COM	665859104	1096	25847	SH	DEFINED	01	
NORTHERN TRUST CORP	COM	665859104	2161	50924	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	COM	666807102	113976	1321921	SH	DEFINED	01	
NORTHROP GRUMMAN COR.	COM	666807102	7268	84315	SH	DEFINED	01	0
NORTHROP GRUMMAN COR.	COM	666807102	3864	44818	SH	DEFINED	01	0
NORTHROP GRUMMAN CVT	CONV PRF	666807409	2671	27305	SH	DEFINED	01	0
NWA	COM	667280101	21951	2262943	SH	DEFINED	01	
NWA	COM	667280101	333	34284	SH	DEFINED	01	0
NWA	COM	667280101	743	76531	SH	DEFINED	01	0
NW NATURAL GAS CO	COM	667655104	3272	112848	SH	DEFINED	01	
NOVARTIS AG-ADR	COM	66987V109	3907	100600	SH	DEFINED	01	
NOVARTIS AG-ADR	COM	66987V109	29	750	SH	DEFINED	01	0
NU HORIZONS ELEC COR	COM	669908105	5424	622800	SH	DEFINED	01	
NOVASTAR FINANCIAL INC.	COM	669947400	125	2182	SH	DEFINED	01	
NOVELL INC	COM	670006105	124	23276	SH	DEFINED	01	
NOVELL INC	COM	670006105	457	85654	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	COM	670008101	49406	1463901	SH	DEFINED	01	
NOVELLUS SYSTEMS INC	COM	670008101	49020	1452394	SH	DEFINED	01	0
NOVELLUS SYSTEMS INC	COM	670008101	5309	157301	SH	DEFINED	01	0
NOVEN PHARMACEUTICAL	COM	670009109	737	64656	SH	DEFINED	01	
NU SKIN ENTERPRISES.	COM	67018T105	4366	342400	SH	DEFINED	01	
NSTAR	COM	67019E107	2964	62409	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

NUCOR CORP	COM	670346105	121082	2639105	SH	DEFINED	01
NUCOR CORP	COM	670346105	4017	87592	SH	DEFINED	01 0
NUCOR CORP	COM	670346105	2694	58728	SH	DEFINED	01 0
NUEVO ENERGY CO	COM	670509108	1010	55598	SH	DEFINED	01
NUTRACEUTICAL INTL	COM	67060Y101	622	59900	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	11508	723242	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	959	60193	SH	DEFINED	01 0
NVIDIA CORP	COM	67066G104	829	52074	SH	DEFINED	01 0
NYFIX INC	COM	670712108	503	89784	SH	DEFINED	01
O`CHARLEY`S	COM	670823103	887	59815	SH	DEFINED	01
OGE ENERGY CORP	COM	670837103	87	3873	SH	DEFINED	01
OM GROUP INC	COM	670872100	3136	214200	SH	DEFINED	01
OM GROUP INC	COM	670872100	98	6723	SH	DEFINED	01 0
OM GROUP INC	COM	670872100	63	4308	SH	DEFINED	01 0
OSI PHARMACEUTICALS	COM	671040103	1933	59530	SH	DEFINED	01
OSI PHARMACEUTICALS	COM	671040103	6626	204055	SH	DEFINED	01 0
OSI PHARMACEUTICALS	COM	671040103	218	6700	SH	DEFINED	01 0
OTP BANK GDR	COM	67106E101	6164	259003	SH	DEFINED	01
OTP BANK GDR	COM	67106E101	1386	58217	SH	DEFINED	01 1
OAK HILL FINANCIAL INC	COM	671337103	809	27900	SH	DEFINED	01
OAK HILL FINANCIAL INC	COM	671337103	74	2550	SH	DEFINED	01 0
OAK HILL FINANCIAL INC	COM	671337103	55	1907	SH	DEFINED	01 0
OAKLEY INC	COM	673662102	3609	360900	SH	DEFINED	01
OAKLEY INC	COM	673662102	3	250	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM	COM	674599105	19578	555707	SH	DEFINED	01
OCCIDENTAL PETROLEUM	COM	674599105	3146	89310	SH	DEFINED	01 0
OCCIDENTAL PETROLEUM	COM	674599105	644	18284	SH	DEFINED	01 1
OCEANEERING INT`L	COM	675232102	1636	69544	SH	DEFINED	01
OCTEL CORP.	COM	675727101	88	5050	SH	DEFINED	01
OCULAR SCIENCES	COM	675744106	3582	160800	SH	DEFINED	01
OCULAR SCIENCES	COM	675744106	113	5031	SH	DEFINED	01 0
OCULAR SCIENCES	COM	675744106	76	3389	SH	DEFINED	01 0
ODYSSEY HEALTHCARE	COM	67611V101	4643	155682	SH	DEFINED	01
ODYSSEY HEALTHCARE	COM	67611V101	201	6750	SH	DEFINED	01 0
ODYSSEY RE HOLDING.	COM	67612W108	4082	198300	SH	DEFINED	01
ODYSSEY RE HOLDING.	COM	67612W108	98	4743	SH	DEFINED	01 0
ODYSSEY RE HOLDING.	COM	67612W108	63	3061	SH	DEFINED	01 0
OFFICE DEPOT INC	COM	676220106	273	19424	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	1004	71470	SH	DEFINED	01 0
OFFSHORE LOGISTICS	COM	676255102	2116	104270	SH	DEFINED	01
OFFSHORE LOGISTICS	COM	676255102	82	4068	SH	DEFINED	01 0
OFFSHORE LOGISTICS	COM	676255102	60	2939	SH	DEFINED	01 0
OHIO CASUALTY CORP	COM	677240103	2109	145408	SH	DEFINED	01
OHIO POWER CO PFD 5.90 1/1/09	PRF	677415796	3642	36000	SH	DEFINED	01
OHI PWR CO \$100 6.020 PFD 12/	PRF	677415812	1014	10000	SH	DEFINED	01
LUKOIL ADR	COM	677862104	6171	75441	SH	DEFINED	01
LUKOIL ADR	COM	677862104	1240	15161	SH	DEFINED	01 1
LUKOIL ADR	COM	677862104	1686	20611	SH	DEFINED	01 1
OIL STATES INTL INC	COM	678026105	4444	350200	SH	DEFINED	01
OIL STATES INTL INC	COM	678026105	78	6166	SH	DEFINED	01 0
OIL STATES INTL INC	COM	678026105	53	4172	SH	DEFINED	01 0
OLD DOMINION FREIGHT LINE	COM	679580100	873	30000	SH	DEFINED	01
OLD REPUBLIC INTER	COM	680223104	182	5489	SH	DEFINED	01
OLIN	COM	680665205	1619	102352	SH	DEFINED	01
ARCADIA FINANCIAL	COM	681593125	0	2500	SH	DEFINED	01 0
OMNICARE INC.	COM	681904108	200	5554	SH	DEFINED	01
OMNICARE INC.	COM	681904108	7	200	SH	DEFINED	01 0
OMNICOM GROUP	COM	681919106	19197	267193	SH	DEFINED	01
OMNICOM GROUP	COM	681919106	1221	17006	SH	DEFINED	01 0
OMNICOM GROUP	COM	681919106	3149	43831	SH	DEFINED	01 0
OMNICOM CVT.	CONV BND	681919AK2	519	520000	PRN	DEFINED	01
OMNIVISION TECHNOLOG.	COM	682128103	1231	29150	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

OMNIVISION TECHNOLOG.	COM	682128103	127	3000	SH	DEFINED	01	0
OMNOVA SOLUTIONS INC	COM	682129101	684	194814	SH	DEFINED	01	
OMNICELL INC	COM	68213N109	687	42300	SH	DEFINED	01	
ON ASSIGNMENT INC	COM	682159108	3011	570356	SH	DEFINED	01	
ON SEMICONDUCTOR CO	COM	682189105	1286	313800	SH	DEFINED	01	
1800-FLOWERS.COM	COM	68243Q106	300	39890	SH	DEFINED	01	
ONEIDA LTD	COM	682505102	165	53523	SH	DEFINED	01	
ONEOK INC	COM	682680103	3689	182913	SH	DEFINED	01	
ONEOK INC	COM	682680103	142	7041	SH	DEFINED	01	0
ONEOK INC	COM	682680103	84	4145	SH	DEFINED	01	0
ONYX PHARMACEUTICALS INC	COM	683399109	27	1253	SH	DEFINED	01	
VIMPELCOM-SP ADR	COM	68370R109	354	5813	SH	DEFINED	01	
OPENWAVE SYSTEMS INC	COM	683718100	272	64570	SH	DEFINED	01	
OPNET TECHNOLOGIES	COM	683757108	2331	186770	SH	DEFINED	01	
OPNET TECHNOLOGIES	COM	683757108	2	140	SH	DEFINED	01	0
OPTELECOM INC	COM	683818207	485	40000	SH	DEFINED	01	
ORACLE CORP COM	COM	68389X105	187506	16711608	SH	DEFINED	01	
ORACLE CORP COM	COM	68389X105	10427	929119	SH	DEFINED	01	0
ORACLE CORP COM	COM	68389X105	14280	1272764	SH	DEFINED	01	0
OPTION CARE INC	COM	683948103	3694	307510	SH	DEFINED	01	
OPTION CARE INC	COM	683948103	2	202	SH	DEFINED	01	0
ORASURE TECHNOLOGIES INC	COM	68554V108	5	562	SH	DEFINED	01	
ORBITAL SCIENCES COR	COM	685564106	2664	287100	SH	DEFINED	01	
ORBITAL SCIENCES COR	COM	685564106	3	360	SH	DEFINED	01	0
EXP 08/31/04	WT	685564130	25	5220	SH	DEFINED	01	
OREGON STEEL MLS INC.	COM	686079104	479	180000	SH	DEFINED	01	
O REILLY AUTOMOTIVE	COM	686091109	111	3018	SH	DEFINED	01	
O REILLY AUTOMOTIVE	COM	686091109	76	2068	SH	DEFINED	01	0
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	54	2227	SH	DEFINED	01	
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	64	2665	SH	DEFINED	01	0
ORIENTAL FINANCIAL GROUP INC	COM	68618W100	40	1654	SH	DEFINED	01	0
ORTHODONTIC CENTER	COM	68750P103	1319	167388	SH	DEFINED	01	
OSHKOSH B-GOSH CLA	COM	688222207	3394	131955	SH	DEFINED	01	
OSHKOSH TRUCK CORP	COM	688239201	5400	136330	SH	DEFINED	01	
OSTEOTECH INC	COM	688582105	402	49120	SH	DEFINED	01	
OUTBACK STEAKHOUSE	COM	689899102	1151	30404	SH	DEFINED	01	
OVERLAND STORAGE INC.	COM	690310107	51	3464	SH	DEFINED	01	0
OVERLAND STORAGE INC.	COM	690310107	30	2052	SH	DEFINED	01	0
OVERSEAS SHIPHOLD GR	COM	690368105	1127	43578	SH	DEFINED	01	
OVERSEAS SHIPHOLD GR	COM	690368105	59	2279	SH	DEFINED	01	0
OVERSEAS SHIPHOLD GR	COM	690368105	40	1558	SH	DEFINED	01	0
OVERTURE SVCS INC	COM	69039R100	7119	268731	SH	DEFINED	01	
OWENS & MINOR INC	COM	690732102	4931	204610	SH	DEFINED	01	
OWENS & MINOR INC	COM	690732102	4	170	SH	DEFINED	01	0
OWENS ILLINOIS INC	COM	690768403	19	1699	SH	DEFINED	01	
OXFORD HEALTH	COM	691471106	156	3769	SH	DEFINED	01	
OXFORD HEALTH	COM	691471106	8	200	SH	DEFINED	01	0
OXFORD INDUSTRIES	COM	691497309	1540	23992	SH	DEFINED	01	
PC MALL INC	COM	69323K100	1038	99300	SH	DEFINED	01	
PC-TEL INC	COM	69325Q105	1188	111425	SH	DEFINED	01	
PDI INC	COM	69329V100	1341	54700	SH	DEFINED	01	
P G & E CORP	COM	69331C108	25963	1086285	SH	DEFINED	01	
P G & E CORP	COM	69331C108	1604	67120	SH	DEFINED	01	0
P G & E CORP	COM	69331C108	2282	95506	SH	DEFINED	01	0
P G & E CORP	COM	69331C108	1726	72222	SH	DEFINED	01	1
PFF BANCORP INC	COM	69331W104	1196	37525	SH	DEFINED	01	
P.F. CHANGS CHINA B	COM	69333Y108	3612	79660	SH	DEFINED	01	
P.F. CHANGS CHINA B	COM	69333Y108	50129	1105380	SH	DEFINED	01	0
P.F. CHANGS CHINA B	COM	69333Y108	1823	40200	SH	DEFINED	01	0
PICO HOLDINGS INC	COM	693366205	11	859	SH	DEFINED	01	
PMA CAPITAL CORP A	COM	693419202	855	68200	SH	DEFINED	01	
PMC-SIERRA INC	COM	69344F106	1084	82212	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

PMC-SIERRA INC	COM	69344F106	7	500	SH	DEFINED	01	0
PMC-SIERRA INC	COM	69344F106	519	39311	SH	DEFINED	01	0
PMI GROUP INC.	COM	69344M101	136	4037	SH	DEFINED	01	
PMI GROUP CVT	CONV BND	69344MAE1	783	740000	PRN	DEFINED	01	
PMI GROUP CVT	CONV BND	69344MAE1	1058	1000000	PRN	DEFINED	01	0
PNC FINCL SERV GROUP	COM	693475105	20578	432497	SH	DEFINED	01	0
PNC FINCL SERV GROUP	COM	693475105	78	1632	SH	DEFINED	01	0
PNC FINCL SERV GROUP	COM	693475105	3073	64594	SH	DEFINED	01	0
POSCO.	COM	693483109	250	8745	SH	DEFINED	01	
PNM RESOURCES INC	COM	69349H107	10795	385010	SH	DEFINED	01	
PNM RESOURCES INC	COM	69349H107	142	5010	SH	DEFINED	01	0
PNM RESOURCES INC	COM	69349H107	98	3500	SH	DEFINED	01	0
PPG INDUSTRIES INC	COM	693506107	2129	40782	SH	DEFINED	01	
PPG INDUSTRIES INC	COM	693506107	18	355	SH	DEFINED	01	0
PPG INDUSTRIES INC	COM	693506107	2044	39139	SH	DEFINED	01	0
PPL CORPORATION	COM	69351T106	38392	937527	SH	DEFINED	01	0
PPL CORPORATION	COM	69351T106	1678	40987	SH	DEFINED	01	0
PRG-SCHULTZ INTL INC	COM	69357C107	1540	271076	SH	DEFINED	01	
PSS WORLD MEDICAL	COM	69366A100	1971	222200	SH	DEFINED	01	
PSS WORLD MEDICAL	COM	69366A100	69	7666	SH	DEFINED	01	0
PSS WORLD MEDICAL	COM	69366A100	49	5512	SH	DEFINED	01	0
PTEK HOLDINGS INC.	COM	69366M104	1422	174400	SH	DEFINED	01	
PACCAR INC	COM	693718108	7270	97323	SH	DEFINED	01	
PACCAR INC	COM	693718108	40	537	SH	DEFINED	01	0
PACCAR INC	COM	693718108	2103	28158	SH	DEFINED	01	0
PACCAR INC	COM	693718108	1232	16496	SH	DEFINED	01	1
PACER INTERNATIONAL INC.	COM	69373H106	10028	503150	SH	DEFINED	01	
PACER INTERNATIONAL INC.	COM	69373H106	89	4510	SH	DEFINED	01	0
PACER INTERNATIONAL INC.	COM	69373H106	59	2956	SH	DEFINED	01	0
PACIFIC SUNWEAR	COM	694873100	7365	356521	SH	DEFINED	01	
PACIFIC SUNWEAR	COM	694873100	176	8535	SH	DEFINED	01	0
PACIFICARE HLTH SYS	COM	695112102	86362	1769702	SH	DEFINED	01	
PACKAGING CP OF AMER	COM	695156109	92	4737	SH	DEFINED	01	
PACKETEER	COM	695210104	42	3458	SH	DEFINED	01	
PACTIV CORPORATION	COM	695257105	2426	119615	SH	DEFINED	01	
PACTIV CORPORATION	COM	695257105	191	9422	SH	DEFINED	01	0
PACTIV CORPORATION	COM	695257105	749	36898	SH	DEFINED	01	0
PALL CORP	COM	696429307	194	8686	SH	DEFINED	01	
PALL CORP	COM	696429307	642	28629	SH	DEFINED	01	0
PANAMSAT CORP	COM	697933109	362	25000	SH	DEFINED	01	
PANAMSAT CORP	COM	697933109	23	1618	SH	DEFINED	01	0
PAN PACIFIC RETAIL	COM	69806L104	2387	55497	SH	DEFINED	01	
PANERA BREAD CO	COM	69840W108	6988	170618	SH	DEFINED	01	
PANERA BREAD CO	COM	69840W108	28118	686500	SH	DEFINED	01	0
PANERA BREAD CO	COM	69840W108	987	24100	SH	DEFINED	01	0
PAPA JOHN	COM	698813102	1278	51515	SH	DEFINED	01	
PARAMETRIC TECH CORP	COM	699173100	1608	515472	SH	DEFINED	01	
PARAMETRIC TECH CORP	COM	699173100	41	13231	SH	DEFINED	01	0
PARAMETRIC TECH CORP	COM	699173100	218	69767	SH	DEFINED	01	0
PAREXEL	COM	699462107	4035	263382	SH	DEFINED	01	
PARK ELECTROCHEMICAL	COM	700416209	8309	365170	SH	DEFINED	01	
PARK-OHIO HOLDINGS CORP.	COM	700666100	180	22000	SH	DEFINED	01	
PARK PLACE ENT COR	COM	700690100	124	13719	SH	DEFINED	01	
PARKER-HANNIFIN	COM	701094104	48333	1081284	SH	DEFINED	01	
PARKER-HANNIFIN	COM	701094104	456	10200	SH	DEFINED	01	0
PARKER-HANNIFIN	COM	701094104	2836	63444	SH	DEFINED	01	0
PARKWAY PROPERTIES INC	COM	70159Q104	1017	23251	SH	DEFINED	01	
PARTHUSCEVA INC	COM	70212E106	1063	123700	SH	DEFINED	01	
PATINA OIL AND GAS	COM	703224105	7923	218649	SH	DEFINED	01	
PATINA OIL AND GAS	COM	703224105	74	2040	SH	DEFINED	01	0
PATTERSON DENTAL	COM	703412106	3079	53467	SH	DEFINED	01	
PATTERSON DENTAL	COM	703412106	19	340	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

PATTERSON DENTAL	COM	703412106	30	523	SH	DEFINED	01	0
PATTERSON-UTI ENERGY	COM	703481101	3010	111176	SH	DEFINED	01	
PATTERSON-UTI ENERGY	COM	703481101	18	668	SH	DEFINED	01	0
PAXONET PFD 0% SERIES C	PRF	704200XX7	0	1889432	SH	DEFINED	01	
PAXAR CORPORATION	COM	704227107	1461	114093	SH	DEFINED	01	
PAXSON COMMUNICATION	COM	704231109	471	95000	SH	DEFINED	01	
PFD 13.25 11/15/06	PRF	704231505	1	0	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	154858	4564061	SH	DEFINED	01	
PAYCHEX INC	COM	704326107	69628	2051872	SH	DEFINED	01	0
PAYCHEX INC	COM	704326107	9602	282994	SH	DEFINED	01	0
PAYLESS SHOESOURCE	COM	704379106	106	8153	SH	DEFINED	01	
PEABODY ENERGY CORP	COM	704549104	2355	75062	SH	DEFINED	01	
PEABODY ENERGY CORP	COM	704549104	2479	79000	SH	DEFINED	01	0
PECHINEY SA SPONS ADR A	COM	705151207	1641	60000	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	6439	139819	SH	DEFINED	01	
PEDIATRIX MEDICAL GROUP INC	COM	705324101	5	100	SH	DEFINED	01	0
PEETS COFFEE & TEA INC	COM	705560100	235	12000	SH	DEFINED	01	
PEGASYSTEMS INC	COM	705573103	31	4278	SH	DEFINED	01	
PEGASUS SATE PIK PFD 12.75% ST	PRF	70558A502	3	3	SH	DEFINED	01	
PEGASUS SOLUTIONS	COM	705906105	1229	88892	SH	DEFINED	01	
PENFORD CORP	COM	707051108	320	24653	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	2740	182900	SH	DEFINED	01	
PENN AMERICA GROUP INC	COM	707247102	132	8803	SH	DEFINED	01	0
PENN AMERICA GROUP INC	COM	707247102	92	6123	SH	DEFINED	01	0
PENN NATIONAL GAMING..	COM	707569109	3	130	SH	DEFINED	01	0
PENNEY J C	COM	708160106	33534	1569193	SH	DEFINED	01	
PENNEY J C	COM	708160106	355	16600	SH	DEFINED	01	0
PENNEY J C	COM	708160106	2798	130932	SH	DEFINED	01	0
PENTAIR INC	COM	709631105	22916	574793	SH	DEFINED	01	
PENTAIR INC	COM	709631105	21	525	SH	DEFINED	01	0
PENWEST PHARM	COM	709754105	617	28920	SH	DEFINED	01	
PEOPLES ENERGY CORP	COM	711030106	349	8452	SH	DEFINED	01	
PEOPLES ENERGY CORP	COM	711030106	351	8486	SH	DEFINED	01	0
PEOPLES HOLDING COMPANY	COM	711148106	22	477	SH	DEFINED	01	
PEOPLE SOFT	COM	712713106	28099	1544759	SH	DEFINED	01	
PEOPLE SOFT	COM	712713106	1602	88070	SH	DEFINED	01	0
PEOPLE SOFT	COM	712713106	311	17100	SH	DEFINED	01	1
PEP BOYS-MANNY MOE & JACK	COM	713278109	2647	173027	SH	DEFINED	01	
PEPCO HOLDINGS INC	COM	713291102	10931	632564	SH	DEFINED	01	
PEPCO HOLDINGS INC	COM	713291102	560	32445	SH	DEFINED	01	0
PEPSI BOTTLING GROUP INC	COM	713409100	34617	1682028	SH	DEFINED	01	
PEPSI BOTTLING GROUP INC	COM	713409100	9433	458310	SH	DEFINED	01	0
PEPSI BOTTLING GROUP INC	COM	713409100	1271	61779	SH	DEFINED	01	0
PEPSIAMERICAS INC	COM	71343P200	2703	186545	SH	DEFINED	01	
PEPSIAMERICAS INC	COM	71343P200	76	5240	SH	DEFINED	01	0
PEPSICO	COM	713448108	396737	8656707	SH	DEFINED	01	
PEPSICO	COM	713448108	27969	610457	SH	DEFINED	01	0
PEPSICO	COM	713448108	19367	422560	SH	DEFINED	01	0
PEPSICO	COM	713448108	532	11600	SH	DEFINED	01	1
PERCEPTRON INC	COM	71361F100	166	30700	SH	DEFINED	01	
PERFORMANCE FOOD	COM	713755106	14912	366321	SH	DEFINED	01	
PERFORMANCE FOOD	COM	713755106	604	14838	SH	DEFINED	01	0
PERFORMANCE FOOD	COM	713755106	704	17300	SH	DEFINED	01	0
PERICOM SEMICOND	COM	713831105	969	96879	SH	DEFINED	01	
PERINI CORP	COM	713839108	44	6398	SH	DEFINED	01	
PERKINELMER INC	COM	714046109	1127	73612	SH	DEFINED	01	
PERKINELMER INC	COM	714046109	448	29236	SH	DEFINED	01	0
PEROT SYSTEMS CP CLA	COM	714265105	4552	455200	SH	DEFINED	01	
PERRIGO COMPANY	COM	714290103	6045	474880	SH	DEFINED	01	
PERRIGO COMPANY	COM	714290103	102	7922	SH	DEFINED	01	0
PERRIGO COMPANY	COM	714290103	62	4869	SH	DEFINED	01	0
PERVASIVE SOFTWARE	COM	715710109	2333	333800	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

PETCO ANIMAL SUP INC.	COM	716016209	2963	94960	SH	DEFINED	01
PETROBRAS ADR	COM	71654V101	15428	726071	SH	DEFINED	01
PETROBRAS ADR	COM	71654V101	2514	118312	SH	DEFINED	01
PETROBRAS ADR	COM	71654V101	953	44829	SH	DEFINED	01
PETROLEO BRASILEIRO	COM	71654V408	47946	2090880	SH	DEFINED	01
PETROLEO BRASILEIRO	COM	71654V408	25	1100	SH	DEFINED	01
PETROLEO BRASILEIRO	COM	71654V408	2066	90100	SH	DEFINED	01
PETROLEO BRASILEIRO	COM	71654V408	562	24498	SH	DEFINED	01
PETROLEO BRASILEIRO	COM	71654V408	712	31065	SH	DEFINED	01
PETROLEUM DEVELOPMENT CORP	COM	716578109	22	1871	SH	DEFINED	01
PETROLEUM HELICOPTERS - VTG	COM	716604103	36	1234	SH	DEFINED	01
PETSMART	COM	716768106	770	33929	SH	DEFINED	01
PETSMART	COM	716768106	25	1121	SH	DEFINED	01
PFIZER	COM	717081103	977605	32179212	SH	DEFINED	01
PFIZER	COM	717081103	68850	2266278	SH	DEFINED	01
PFIZER	COM	717081103	56818	1870253	SH	DEFINED	01
PFIZER	COM	717081103	2301	75704	SH	DEFINED	01
PHARMACEUTICAL PROD	COM	717124101	4392	183081	SH	DEFINED	01
PHARMACEUTICAL RES.	COM	717125108	2891	42369	SH	DEFINED	01
PHARMACEUTICAL RES.	COM	717125108	5	70	SH	DEFINED	01
PHARMACOPEIA.	COM	71713B104	1020	80300	SH	DEFINED	01
PHARMACOPEIA.	COM	71713B104	1	80	SH	DEFINED	01
PHELPS DODGE	COM	717265102	19284	412046	SH	DEFINED	01
PHELPS DODGE	COM	717265102	489	10450	SH	DEFINED	01
PHELPS DODGE	COM	717265102	961	20527	SH	DEFINED	01
PHELPS DODGE	COM	717265102	510	10900	SH	DEFINED	01
PHILADELPHIA CONS HD	COM	717528103	2902	62818	SH	DEFINED	01
PHILADELPHIA SUBN	COM	718009608	11071	459771	SH	DEFINED	01
PHILLIPS-VAN HEUSEN	COM	718592108	2645	176206	SH	DEFINED	01
PHOENIX COMPANIES	COM	71902E109	7131	617383	SH	DEFINED	01
PHOENIX TECHNOLOGY	COM	719153108	437	69765	SH	DEFINED	01
PHOTON DYNAMICS	COM	719364101	1354	46459	SH	DEFINED	01
PHOTRONICS CORP	COM	719405102	3479	163625	SH	DEFINED	01
PHOTRONICS CORP	COM	719405102	4	170	SH	DEFINED	01
PIEDMONT NATURAL GAS	COM	720186105	4037	103508	SH	DEFINED	01
PIER ONE IMPORTS INC	COM	720279108	78	4072	SH	DEFINED	01
PINNACLE ENTERTAIN	COM	723456109	522	74528	SH	DEFINED	01
PINNACLE SYSTEMS INC	COM	723481107	2904	344517	SH	DEFINED	01
PINNACLE SYSTEMS INC	COM	723481107	2	180	SH	DEFINED	01
PINNACLE WEST CAPITA	COM	723484101	8376	235937	SH	DEFINED	01
PINNACLE WEST CAPITA	COM	723484101	747	21041	SH	DEFINED	01
PIONEER NATURAL RES	COM	723787107	7056	277154	SH	DEFINED	01
PIONEER NATURAL RES	COM	723787107	2945	115656	SH	DEFINED	01
PITNEY BOWES	COM	724479100	23339	609037	SH	DEFINED	01
PITNEY BOWES	COM	724479100	276	7200	SH	DEFINED	01
PITNEY BOWES	COM	724479100	2068	53960	SH	DEFINED	01
PIXAR	COM	725811103	33	490	SH	DEFINED	01
PIXAR	COM	725811103	29	439	SH	DEFINED	01
PIXELWORKS INC	COM	72581M107	822	95300	SH	DEFINED	01
PIXELWORKS INC	COM	72581M107	4	520	SH	DEFINED	01
PLACER DOME INC	COM	725906101	5844	425000	SH	DEFINED	01
PLAINS EXPLOR & PROD.	COM	726505100	56	4467	SH	DEFINED	01
PLAINS RESOURCES INC	COM	726540503	844	67820	SH	DEFINED	01
PLANAR SYSTEMS INC	COM	726900103	881	41095	SH	DEFINED	01
PLANTRONICS	COM	727493108	1033	43238	SH	DEFINED	01
PLANTRONICS	COM	727493108	4	150	SH	DEFINED	01
PLATO LEARNING INC	COM	72764Y100	964	125000	SH	DEFINED	01
PLEXUS CORP	COM	729132100	1453	93510	SH	DEFINED	01
PLEXUS CORP	COM	729132100	2	150	SH	DEFINED	01
PLUM CREEK TIMBER CO	COM	729251108	291	11455	SH	DEFINED	01
PLUM CREEK TIMBER CO	COM	729251108	1073	42190	SH	DEFINED	01
PLUMTREE SOFTWARE INC	COM	72940Q104	603	142400	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

POGO PRODUCING CO	COM	730448107	37724	833129	SH	DEFINED	01
POGO PRODUCING CO	COM	730448107	70321	1553010	SH	DEFINED	01 0
POGO PRODUCING CO	COM	730448107	5055	111650	SH	DEFINED	01 0
POLARIS INDS INC	COM	731068102	4631	62458	SH	DEFINED	01
POLO RALPH LAUREN	COM	731572103	35690	1330700	SH	DEFINED	01
POLO RALPH LAUREN	COM	731572103	2890	107783	SH	DEFINED	01 0
POLY COM	COM	73172K104	107	6421	SH	DEFINED	01
POLY COM	COM	73172K104	57	3433	SH	DEFINED	01 0
POLYMEDICA CORP	COM	731738100	2315	87338	SH	DEFINED	01
POLYMEDICA CORP	COM	731738100	5102	192530	SH	DEFINED	01 0
POLYONE CORP	COM	73179P106	1036	263562	SH	DEFINED	01
POPE & TALBOT	COM	732827100	680	44953	SH	DEFINED	01
PORTAL SOFTWARE	COM	736126301	717	50300	SH	DEFINED	01
PORTERA SER G PFD	CONV PRF	736400XX5	0	4253735	SH	DEFINED	01
PORTFOLIO RECOVERY ASSOCIATE	COM	73640Q105	276	10870	SH	DEFINED	01
POSSIS MEDICAL INC.	COM	737407106	823	52749	SH	DEFINED	01
POST PROPERTIES	COM	737464107	319	11716	SH	DEFINED	01
POTASH CORP SASK INC..	COM	73755L107	1637	23200	SH	DEFINED	01
POTLATCH CORP	COM	737628107	3311	111403	SH	DEFINED	01
POTLATCH CORP	COM	737628107	148	4978	SH	DEFINED	01 0
POTLATCH CORP	COM	737628107	101	3414	SH	DEFINED	01 0
POTOMAC ELEC PWR PFD \$50 6.8 9	PRF	737679811	7410	146199	SH	DEFINED	01
POWELL IND INC	COM	739128106	21	1262	SH	DEFINED	01
POWER INTEGRATIONS	COM	739276103	7142	214876	SH	DEFINED	01
POWER INTEGRATIONS	COM	739276103	207	6230	SH	DEFINED	01 0
POWER-ONE INC	COM	739308104	337	32743	SH	DEFINED	01
POWER-ONE INC	COM	739308104	197	19159	SH	DEFINED	01 0
POWERWAVE	COM	739363109	1596	241124	SH	DEFINED	01
PRACTICEWORKS INC	COM	739419109	58	2682	SH	DEFINED	01
POZEN.	COM	73941U102	9	500	SH	DEFINED	01
PRAXAIR	COM	74005P104	28986	467888	SH	DEFINED	01
PRAXAIR	COM	74005P104	12	205	SH	DEFINED	01 0
PRAXAIR	COM	74005P104	2329	37592	SH	DEFINED	01 0
PRE PAID LEGAL SVCS	COM	740065107	2226	95034	SH	DEFINED	01
PRECISION CASTPARTS	COM	740189105	435	12403	SH	DEFINED	01
PRECISION DRILLING	COM	74022D100	6812	180900	SH	DEFINED	01
PRENTISS PROPERTIES TRUST	COM	740706106	1147	37017	SH	DEFINED	01
PRESIDENTIAL LIFE CO	COM	740884101	1349	89181	SH	DEFINED	01
PRICE COMMUNICATIONS	COM	741437305	144	11592	SH	DEFINED	01
T ROWE PRICE GROUP	COM	74144T108	1566	37920	SH	DEFINED	01
T ROWE PRICE GROUP	COM	74144T108	1176	28492	SH	DEFINED	01 0
PRICELINE.COM	COM	741503403	38	1324	SH	DEFINED	01
PRICELINE.COM	COM	741503403	3	90	SH	DEFINED	01 0
PRIDE INTERNATIONAL	COM	74153Q102	1942	114566	SH	DEFINED	01
PRIMEDIA INC	COM	74157K101	639	224000	SH	DEFINED	01
PRIMA ENERGY	COM	741901201	923	36542	SH	DEFINED	01
PRIME HOSPITALITY CO	COM	741917108	1117	128532	SH	DEFINED	01
PRIMUS TELE GROUP	COM	741929103	99	14631	SH	DEFINED	01
PRINCIPAL FINANCIAL	COM	74251V102	6439	207777	SH	DEFINED	01
PRINCIPAL FINANCIAL	COM	74251V102	69	2217	SH	DEFINED	01 0
PRINCIPAL FINANCIAL	COM	74251V102	2324	74995	SH	DEFINED	01 0
PRIORITY HEALTHCARE	COM	74264T102	13501	657345	SH	DEFINED	01
PRIORITY HEALTHCARE	COM	74264T102	1184	57545	SH	DEFINED	01 0
PROASSURANCE CORP.	COM	74267C106	9564	370248	SH	DEFINED	01
PROASSURANCE CORP.	COM	74267C106	303	11713	SH	DEFINED	01 0
PROASSURANCE CORP.	COM	74267C106	77	2996	SH	DEFINED	01 0
PROCTER & GAMBLE	COM	742718109	329987	3555129	SH	DEFINED	01
PROCTER & GAMBLE	COM	742718109	29411	316890	SH	DEFINED	01 0
PROCTER & GAMBLE	COM	742718109	28344	305361	SH	DEFINED	01 0
PROCTER & GAMBLE	COM	742718109	780	8400	SH	DEFINED	01 1
PROGRESS ENERGY INC	COM	743263105	42167	948417	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	452	10175	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

PROGRESS ENERGY INC	COM	743263105	2508	56420	SH	DEFINED	01	0
PROGRESS SOFTWARE CO	COM	743312100	2174	101130	SH	DEFINED	01	
PROGRESSIVE CORP OH	COM	743315103	18036	260971	SH	DEFINED	01	
PROGRESSIVE CORP OH	COM	743315103	3463	50104	SH	DEFINED	01	0
PROLOGIS	COM	743410102	340	11250	SH	DEFINED	01	
PROLOGIS	COM	743410102	1252	41380	SH	DEFINED	01	0
PROTECTIVE LIFE CORP	COM	743674103	1812	60731	SH	DEFINED	01	
PREV PROTEIN DELIVER	PRF	743690XX2	1800	6000000	SH	DEFINED	01	
PROTEIN DESIGN	COM	74369L103	59	4255	SH	DEFINED	01	
PROTEIN DESIGN	COM	74369L103	2774	200100	SH	DEFINED	01	0
PROVIDENT BANK	COM	743859100	1997	70692	SH	DEFINED	01	
PROVIDENT FINL	COM	743866105	62	2217	SH	DEFINED	01	
PROVIDENT FINANCIAL SVCS	COM	74386T105	1343	70100	SH	DEFINED	01	
PROVINCE HEALTHCARE	COM	743977100	1841	142192	SH	DEFINED	01	
PROVIDIAN FIN	COM	74406A102	5133	435441	SH	DEFINED	01	
PROVIDIAN FIN	COM	74406A102	789	66921	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	18371	491682	SH	DEFINED	01	
PRUDENTIAL FINANCIAL	COM	744320102	75	2013	SH	DEFINED	01	0
PRUDENTIAL FINANCIAL	COM	744320102	4736	126755	SH	DEFINED	01	0
PSI TECHNOLOGIES HLDGS	COM	74438Q109	485	290300	SH	DEFINED	01	0
PUB SERV ENTERPRISE	COM	744573106	60922	1450531	SH	DEFINED	01	
PUB SERV ENTERPRISE	COM	744573106	2205	52483	SH	DEFINED	01	0
PUB SERV ENER CVT PFD 10.25 11	CONV PRF	744573304	33793	565000	SH	DEFINED	01	
PUGET ENERGY INC	COM	745310102	1218	54272	SH	DEFINED	01	
PULITZER INC	COM	745769109	3522	67600	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	5005	73586	SH	DEFINED	01	
PULTE HOMES INC	COM	745867101	966	14207	SH	DEFINED	01	0
PUMATECH INC	COM	745887109	9	1986	SH	DEFINED	01	
QLT INC	COM	746927102	83	5225	SH	DEFINED	01	
QRS CORP	COM	74726X105	387	45535	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	16980	361195	SH	DEFINED	01	
QLOGIC CORP	COM	747277101	9148	194642	SH	DEFINED	01	0
QLOGIC CORP	COM	747277101	1949	41458	SH	DEFINED	01	0
QUAKER CHEMICAL CORP	COM	747316107	632	27183	SH	DEFINED	01	
QUAKER CITY BANCORP	COM	74731K106	2035	50875	SH	DEFINED	01	
QUAKER CITY BANCORP	COM	74731K106	91	2267	SH	DEFINED	01	0
QUAKER CITY BANCORP	COM	74731K106	66	1659	SH	DEFINED	01	0
QUALCOMM	COM	747525103	23469	563613	SH	DEFINED	01	
QUALCOMM	COM	747525103	3	61	SH	DEFINED	01	0
QUALCOMM	COM	747525103	7942	190716	SH	DEFINED	01	0
QUALCOMM	COM	747525103	620	14895	SH	DEFINED	01	1
QUALSTAR CORP	COM	74758R109	297	54500	SH	DEFINED	01	
QUANEX CORP	COM	747620102	7828	232959	SH	DEFINED	01	
QUANEX CORP	COM	747620102	261	7727	SH	DEFINED	01	0
QUANTA SERVICES INC	COM	74762E102	4292	519005	SH	DEFINED	01	
QUANTUM CORP	COM	747906204	25	8041	SH	DEFINED	01	
QUEST DIAGNOSTICS	COM	74834L100	19198	316590	SH	DEFINED	01	
QUEST DIAGNOSTICS	COM	74834L100	8	140	SH	DEFINED	01	0
QUEST DIAGNOSTICS	COM	74834L100	1471	24250	SH	DEFINED	01	0
QUEST SOFTWARE INC	COM	74834T103	2063	170500	SH	DEFINED	01	
QUEST SOFTWARE INC	COM	74834T103	99	8150	SH	DEFINED	01	0
QUESTAR	COM	748356102	32004	1038765	SH	DEFINED	01	
QUICKSILVER RESOURCES INC	COM	74837R104	555	22700	SH	DEFINED	01	
QUIKSILVER INC	COM	74838C106	5838	366018	SH	DEFINED	01	
QUIKSILVER INC	COM	74838C106	5	330	SH	DEFINED	01	0
QWEST COMM INTL INC	COM	749121109	5656	1663771	SH	DEFINED	01	
QWEST COMM INTL INC	COM	749121109	1334	392578	SH	DEFINED	01	0
R & G FINANCIAL CORP	COM	749136107	2896	99219	SH	DEFINED	01	
R & G FINANCIAL CORP	COM	749136107	130	4503	SH	DEFINED	01	0
R & G FINANCIAL CORP	COM	749136107	77	2624	SH	DEFINED	01	0
RAIT INVESTMENT TRUST	COM	749227104	791	34465	SH	DEFINED	01	
RC2 CORP	COM	749388104	5530	287900	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

RH DONNELLEY CORP	COM	74955W307	3188	78873	SH	DEFINED	01
RH DONNELLEY CORP	COM	74955W307	98	2418	SH	DEFINED	01 0
RH DONNELLEY CORP	COM	74955W307	61	1510	SH	DEFINED	01 0
RLI CORP	COM	749607107	8051	244538	SH	DEFINED	01
RLI CORP	COM	749607107	153	4650	SH	DEFINED	01 0
RLI CORP	COM	749607107	104	3155	SH	DEFINED	01 0
RPC INC	COM	749660106	790	79000	SH	DEFINED	01
RPM INC OHIO	COM	749685103	5429	415651	SH	DEFINED	01
RPM INC OHIO	COM	749685103	1377	105440	SH	DEFINED	01 0
RSA SECURITY INC	COM	749719100	2140	149882	SH	DEFINED	01
RSA SECURITY INC	COM	749719100	4	250	SH	DEFINED	01 0
RTI INTL METALS	COM	74973W107	4089	388685	SH	DEFINED	01
RTI INTL METALS	COM	74973W107	87	8316	SH	DEFINED	01 0
RTI INTL METALS	COM	74973W107	59	5608	SH	DEFINED	01 0
RMH TELESERVICES	COM	749938106	236	62350	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	488	52514	SH	DEFINED	01
RF MICRO DEVICES INC	COM	749941100	3	350	SH	DEFINED	01 0
RF MICRO DEVICES INC	COM	749941100	16	1678	SH	DEFINED	01 0
RADIAN GROUP INC	COM	750236101	210	4731	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	3230	72758	SH	DEFINED	01 0
RADIANT SYSTEMS	COM	75025N102	498	79595	SH	DEFINED	01
RADIOLOGIX INC	COM	75040K109	446	145908	SH	DEFINED	01
RADIO ONE INC -CL D	COM	75040P405	2011	140000	SH	DEFINED	01 0
RADIOSHACK CORP	COM	750438103	1129	39768	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	66	2328	SH	DEFINED	01 0
RADIOSHACK CORP	COM	750438103	1085	38187	SH	DEFINED	01 0
RADISYS	COM	750459109	3240	179631	SH	DEFINED	01
RADISYS	COM	750459109	4	230	SH	DEFINED	01 0
RAINBOW TECHNOLOGIES	COM	750862104	2258	247012	SH	DEFINED	01
RAINBOW TECHNOLOGIES	COM	750862104	74	8101	SH	DEFINED	01 0
RAINBOW TECHNOLOGIES	COM	750862104	51	5602	SH	DEFINED	01 0
RAINDANCE COMMUN INC	COM	75086X106	1007	365000	SH	DEFINED	01
RAMBUS INC	COM	750917106	1190	70900	SH	DEFINED	01
RAMBUS INC	COM	750917106	2	140	SH	DEFINED	01 0
RALCORP HOLDINGS INC	COM	751028101	4863	175576	SH	DEFINED	01
RALCORP HOLDINGS INC	COM	751028101	126	4567	SH	DEFINED	01 0
RALCORP HOLDINGS INC	COM	751028101	83	2993	SH	DEFINED	01 0
RAMCO-GERSHENSON PROPERTIES	COM	751452202	21	817	SH	DEFINED	01
RANGE RESOURCES	COM	75281A109	496	72395	SH	DEFINED	01
RANDGOLD & EXPLORATION-ADR	COM	753009307	3283	250000	SH	DEFINED	01
RARE HOSPITALITY INT	COM	753820109	5577	223862	SH	DEFINED	01
RARE HOSPITALITY INT	COM	753820109	4	157	SH	DEFINED	01 0
RAVEN INDUSTRIES INC	COM	754212108	402	16300	SH	DEFINED	01
RAYMOND JAMES FIN	COM	754730109	5079	139720	SH	DEFINED	01
RAYONIER	COM	754907103	77	1904	SH	DEFINED	01
RAYOVAC CORP	COM	755081106	190	13000	SH	DEFINED	01
RAYTECH CORP-DEL.	COM	755103108	11	3100	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	6481	231450	SH	DEFINED	01
RAYTHEON CO.	COM	755111507	2703	96556	SH	DEFINED	01 0
READERS DIGEST ASSN	COM	755267101	6363	454791	SH	DEFINED	01
REALNETWORKS INC	COM	75605L104	442	67500	SH	DEFINED	01
REALITY INCOME CORP	COM	756109104	30	756	SH	DEFINED	01
RED HAT	COM	756577102	2482	245740	SH	DEFINED	01
RED ROBIN GOURMET BURGERS	COM	75689M101	890	34940	SH	DEFINED	01 0
REDWOOD TRUST INC.	COM	758075402	3219	75916	SH	DEFINED	01
REDWOOD TRUST INC.	COM	758075402	138	3253	SH	DEFINED	01 0
REDWOOD TRUST INC.	COM	758075402	81	1910	SH	DEFINED	01 0
REEBOK INTERNATIONAL	COM	758110100	1267	37891	SH	DEFINED	01
REEBOK INTERNATIONAL	COM	758110100	455	13622	SH	DEFINED	01 0
REGAL BELOIT	COM	758750103	1493	73193	SH	DEFINED	01
REGENCY CENTERS CORP	COM	758849103	23	621	SH	DEFINED	01
REGENT COMMUNICATION.	COM	758865109	1846	302583	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

REGENERON PHARMACEUT	COM	75886F107	2646	149754	SH	DEFINED	01
REGENERON PHARMACEUT	COM	75886F107	4	200	SH	DEFINED	01 0
REGENERATION TECH	COM	75886N100	1116	123300	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	3998	124558	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	3	80	SH	DEFINED	01 0
REGIONS FINL CORP	COM	758940100	3258	95112	SH	DEFINED	01
REGIONS FINL CORP	COM	758940100	1774	51818	SH	DEFINED	01 0
REHABCARE GROUP INC	COM	759148109	7742	454081	SH	DEFINED	01
REINSURANCE GP OF AM	COM	759351109	4238	104000	SH	DEFINED	01
REINSURANCE GP OF AM	COM	759351109	77	1879	SH	DEFINED	01 0
RELIANCE STEEL & ALU	COM	759509102	4947	222951	SH	DEFINED	01
RELIANCE STEEL & ALU	COM	759509102	135	6113	SH	DEFINED	01 0
RELIANCE STEEL & ALU	COM	759509102	84	3802	SH	DEFINED	01 0
REMEC INC	COM	759543101	4279	419450	SH	DEFINED	01
REMEC INC	COM	759543101	73	7190	SH	DEFINED	01 0
REMEC INC	COM	759543101	51	5045	SH	DEFINED	01 0
REMINGTON OIL & GAS	COM	759594302	4523	249148	SH	DEFINED	01
REPUBLIC BANCSHARES INC	COM	759929102	672	23531	SH	DEFINED	01
RENAL CARE GROUP.	COM	759930100	4828	141370	SH	DEFINED	01
RENAL CARE GROUP.	COM	759930100	77	2245	SH	DEFINED	01 0
RENT-A-CENTER INC	COM	76009N100	120	3730	SH	DEFINED	01
REPSOL YPF SA	COM	76026T205	143	8700	SH	DEFINED	01
REPUBLIC BANCORP INC-CL A	COM	760281204	51	2700	SH	DEFINED	01
REPUBLIC BANCORP.	COM	760282103	2571	192979	SH	DEFINED	01
REPUBLIC SRVS CL-A	COM	760759100	3561	157298	SH	DEFINED	01
RESEARC IN MOTION	COM	760975102	51	1348	SH	DEFINED	01
RESTORATION HARDWARE.	COM	760981100	517	88900	SH	DEFINED	01
RESTORATION HARDWARE.	COM	760981100	64	11002	SH	DEFINED	01 0
RANBAXX LABS	COM	760990986	62	2859	SH	DEFINED	01 1
RESMED INC	COM	761152107	4472	101667	SH	DEFINED	01
RESMED INC	COM	761152107	13	300	SH	DEFINED	01 0
RESOURCES CONNECTION.	COM	76122Q105	129	5300	SH	DEFINED	01 0
RESPIRONICS INC	COM	761230101	5306	127006	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	57	1369	SH	DEFINED	01 0
RETEK INC	COM	76128Q109	51	7468	SH	DEFINED	01
REX STORES.	COM	761624105	41	3129	SH	DEFINED	01
REYNOLDS & REYNOLDS	COM	761695105	4807	174492	SH	DEFINED	01
REYNOLDS & REYNOLDS	COM	761695105	393	14253	SH	DEFINED	01 0
REYNOLDS & REYNOLDS	COM	761695105	350	12700	SH	DEFINED	01 0
RJ REYNOLDS TOBACCO	COM	76182K105	3146	79606	SH	DEFINED	01
RJ REYNOLDS TOBACCO	COM	76182K105	769	19440	SH	DEFINED	01 0
RICHARDSON ELECTRIC	COM	763165107	21	1993	SH	DEFINED	01
RIGGS NATL CORP WASH	COM	766570105	1454	92289	SH	DEFINED	01
RIMAGE CORP	COM	766721104	1253	93200	SH	DEFINED	01
RITE AID	COM	767754104	31	6010	SH	DEFINED	01
ROADWAY CORP	COM	769742107	2811	57632	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	919	41324	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	69	3104	SH	DEFINED	01 0
ROBBINS & MYERS INC	COM	770196103	49	2200	SH	DEFINED	01 0
ROBERT HALF INTL INC	COM	770323103	20068	1029156	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	1271	65198	SH	DEFINED	01 0
ROBERT HALF INTL INC	COM	770323103	2181	111810	SH	DEFINED	01 0
ROCHE HOLDINGS ADR	COM	771195104	851	10269	SH	DEFINED	01 0
ROCHESTER G&E 6.60 PFD 3/1/09	PRF	771367828	10228	100000	SH	DEFINED	01
ROCK TENN CO	COM	772739207	1493	102421	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	60938	2321387	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	6755	257347	SH	DEFINED	01 0
ROCKWELL AUTOMATION INC	COM	773903109	1145	43616	SH	DEFINED	01 0
ROCKWELL COLLINS	COM	774341101	3369	133417	SH	DEFINED	01
ROCKWELL COLLINS	COM	774341101	1057	41857	SH	DEFINED	01 0
ROFIN SINAR TECH INC.	COM	775043102	2564	122145	SH	DEFINED	01
ROFIN SINAR TECH INC.	COM	775043102	84	3987	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

ROFIN SINAR TECH INC.	COM	775043102	55	2633	SH	DEFINED	01	0
ROGERS COMMUNICATION	COM	775109200	460	30000	SH	DEFINED	01	
ROGERS CORP	COM	775133101	1438	46362	SH	DEFINED	01	
ROHM & HAAS CO	COM	775371107	36280	1084587	SH	DEFINED	01	
ROHM & HAAS CO	COM	775371107	1074	32080	SH	DEFINED	01	0
ROHM & HAAS CO	COM	775371107	1731	51740	SH	DEFINED	01	0
ROLLINS	COM	775711104	1055	59095	SH	DEFINED	01	
ROPER INC NEW	COM	776696106	3942	90519	SH	DEFINED	01	
ROSLYN BANCORP INC	COM	778162107	81	3444	SH	DEFINED	01	
ROSS STORES	COM	778296103	161	3479	SH	DEFINED	01	
ROSS STORES	COM	778296103	28	602	SH	DEFINED	01	0
ROTO - ROOTER INC	COM	778787101	2666	75007	SH	DEFINED	01	
ROWAN COMPANIES INC.	COM	779382100	11719	476834	SH	DEFINED	01	
ROWAN COMPANIES INC.	COM	779382100	587	23900	SH	DEFINED	01	0
ROWAN COMPANIES INC.	COM	779382100	532	21654	SH	DEFINED	01	0
ROXIO INC	COM	780008108	1345	155078	SH	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	2873	65000	SH	DEFINED	01	
ROYAL DUTCH PETRO	COM	780257804	96	2170	SH	DEFINED	01	0
RUBY TUESDAY INC COM	COM	781182100	854	35408	SH	DEFINED	01	
RUBY TUESDAY INC COM	COM	781182100	236	9790	SH	DEFINED	01	0
RUDDICK CORP	COM	781258108	33	2098	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	2261	117148	SH	DEFINED	01	
RUDOLPH TECHNOLOGIES	COM	781270103	2	80	SH	DEFINED	01	0
RUSS BERRIE & CO	COM	782233100	1997	59276	SH	DEFINED	01	
RUSSELL CORP	COM	782352108	1520	93259	SH	DEFINED	01	
RYANAIR HOLDINGS ADR.	COM	783513104	13201	325927	SH	DEFINED	01	
RYANAIR HOLDINGS ADR.	COM	783513104	1041	25700	SH	DEFINED	01	0
RYANAIR HOLDINGS ADR.	COM	783513104	20	485	SH	DEFINED	01	0
RYANS FAMILY STEAK	COM	783519101	5219	408040	SH	DEFINED	01	
RYDER SYSTEM	COM	783549108	157	5333	SH	DEFINED	01	
RYDER SYSTEM	COM	783549108	78	2652	SH	DEFINED	01	0
RYDER SYSTEM	COM	783549108	429	14635	SH	DEFINED	01	0
RYERSON TULL INC	COM	78375P107	556	71343	SH	DEFINED	01	
RYLAND GROUP INC	COM	783764103	5224	71460	SH	DEFINED	01	
RYLAND GROUP INC	COM	783764103	77	1057	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	150614	6769115	SH	DEFINED	01	
SBC COMMUNICATIONS	COM	78387G103	733	32950	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	19360	870119	SH	DEFINED	01	0
SBC COMMUNICATIONS	COM	78387G103	923	41502	SH	DEFINED	01	1
SBS TECH INC	COM	78387P103	455	41963	SH	DEFINED	01	
SCM MICROSYSTEMS INC	COM	784018103	318	43555	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	5166	185708	SH	DEFINED	01	
SCP POOL CORP	COM	784028102	4	135	SH	DEFINED	01	0
SCPIE HOLDINGS INC	COM	78402P104	284	28350	SH	DEFINED	01	
SEI INVESTMENTS CO	COM	784117103	6088	187287	SH	DEFINED	01	
SEI INVESTMENTS CO	COM	784117103	134	4131	SH	DEFINED	01	0
SFBC INTERNATIONAL INC	COM	784121105	662	23300	SH	DEFINED	01	
SEMCO ENERGY INC	COM	78412D109	48	10416	SH	DEFINED	01	
EXP 2/1/07	WT	78422P118	0	3000	SH	DEFINED	01	
SAGA GAME WORKS PFD 12.5% 8-1-	PRF	78422P209	0	247951	SH	DEFINED	01	
SAGA GAME WORKS INC	CONV PRF	78422P993	0	96768	SH	DEFINED	01	
SJW CORP.	COM	784305104	862	10200	SH	DEFINED	01	
SK TELECOM LTD -ADR	COM	78440P108	256	14377	SH	DEFINED	01	
SL GREEN REALTY	COM	78440X101	2120	58700	SH	DEFINED	01	
SL INDS INC.	COM	784413106	64	8000	SH	DEFINED	01	
SLM CORP	COM	78442P106	422734	10850442	SH	DEFINED	01	
SLM CORP	COM	78442P106	9705	248960	SH	DEFINED	01	0
SLM CORP	COM	78442P106	6038	154980	SH	DEFINED	01	0
SLM CORP	COM	78442P106	46	1168	SH	DEFINED	01	1
SPS TECHNOLOGIES	COM	784626103	5203	115608	SH	DEFINED	01	
S&P 500 DEP RECPT.	COM	78462F103	979	9800	SH	DEFINED	01	
S&P 500 DEP RECPT.	COM	78462F103	27213	272352	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

S&P 500 DEP RECPT.	COM	78462F103	719	7200	SH	DEFINED	01	1
SPSS INC	COM	78462K102	2035	120648	SH	DEFINED	01	
SPX CORP	COM	784635104	16291	359753	SH	DEFINED	01	
SPX CORP	COM	784635104	4854	107205	SH	DEFINED	01	0
SPX CORP CVT	CONV BND	784635AD6	588	930000	PRN	DEFINED	01	
SRA INTERNATIONAL INC..	COM	78464R105	16571	442700	SH	DEFINED	01	
SRA INTERNATIONAL INC..	COM	78464R105	141	3780	SH	DEFINED	01	0
SM&A	COM	78465D105	2438	211865	SH	DEFINED	01	
SM&A	COM	78465D105	3	240	SH	DEFINED	01	0
SWS GROUP INC	COM	78503N107	4061	206028	SH	DEFINED	01	
SABRE HOLDINGS CORP	COM	785905100	229	10689	SH	DEFINED	01	
SABRE HOLDINGS CORP	COM	785905100	712	33123	SH	DEFINED	01	0
SAFECO CORP	COM	786429100	36999	1049321	SH	DEFINED	01	
SAFECO CORP	COM	786429100	1126	31930	SH	DEFINED	01	0
SAFENET INC	COM	78645R107	2089	57800	SH	DEFINED	01	
SAFENET INC	COM	78645R107	2	50	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	46604	2031578	SH	DEFINED	01	
SAFEWAY INC.	COM	786514208	455	19811	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	3534	154093	SH	DEFINED	01	0
SAFEWAY INC.	COM	786514208	26	1141	SH	DEFINED	01	1
SAGA COMMUNICATIONS	COM	786598102	287	14824	SH	DEFINED	01	
ST FRANCIS CAP CORP	COM	789374105	65	2193	SH	DEFINED	01	
ST JOE PAPER CORP	COM	790148100	3969	123700	SH	DEFINED	01	
ST JUDE MEDICAL	COM	790849103	39184	728716	SH	DEFINED	01	
ST JUDE MEDICAL	COM	790849103	2581	48012	SH	DEFINED	01	0
ST JUDE MEDICAL	COM	790849103	2936	54593	SH	DEFINED	01	0
ST MARY LD & EXPL	COM	792228108	7889	311565	SH	DEFINED	01	
ST MARY LD & EXPL	COM	792228108	218	8665	SH	DEFINED	01	0
ST MARY LD & EXPL	COM	792228108	72	2836	SH	DEFINED	01	0
ST PAUL COMPANIES	COM	792860108	56130	1515812	SH	DEFINED	01	
ST PAUL COMPANIES	COM	792860108	1096	29600	SH	DEFINED	01	0
ST PAUL COMPANIES	COM	792860108	1987	53663	SH	DEFINED	01	0
ST PAUL COMPANIES PFD CVT	CONV PRF	792860306	34256	491200	SH	DEFINED	01	
SAKS INC	COM	79377W108	75	6488	SH	DEFINED	01	
SALEM COMM..	COM	794093104	510	26300	SH	DEFINED	01	
SALIX PHARMACEUTICAL	COM	795435106	314	16310	SH	DEFINED	01	
SALTON INC	COM	795757103	320	32152	SH	DEFINED	01	
SAMSUNG ELECTR GDR	COM	796050888	1158	6865	SH	DEFINED	01	
SAMSUNG ELECTR GDR	COM	796050888	2822	16722	SH	DEFINED	01	1
SAN DIEGO G&E \$25 1.7625 PFD 0	PRF	797440831	1531	56525	SH	DEFINED	01	
SAN JUAN BASIN RTY.	COM	798241105	16	900	SH	DEFINED	01	
SANCHEZ COMP ASS INC	COM	799702105	703	183109	SH	DEFINED	01	
SANDERSON FARMS INC	COM	800013104	97	3080	SH	DEFINED	01	0
SANDERSON FARMS INC	COM	800013104	69	2195	SH	DEFINED	01	0
SAN-DISK	COM	80004C101	23938	375548	SH	DEFINED	01	
SAN-DISK	COM	80004C101	44112	692050	SH	DEFINED	01	0
SAN-DISK	COM	80004C101	1466	23000	SH	DEFINED	01	0
SANMINA-SCI CORP.	COM	800907107	2292	236296	SH	DEFINED	01	
SANMINA-SCI CORP.	COM	800907107	1357	139832	SH	DEFINED	01	0
SANMINA-SCI CORP.	COM	800907107	1183	122007	SH	DEFINED	01	0
SAPIENT	COM	803062108	26	7325	SH	DEFINED	01	
SARA LEE CORP	COM	803111103	23914	1302392	SH	DEFINED	01	
SARA LEE CORP	COM	803111103	77	4170	SH	DEFINED	01	0
SARA LEE CORP	COM	803111103	3791	206458	SH	DEFINED	01	0
SARA LEE CORP	COM	803111103	28	1511	SH	DEFINED	01	1
SATYAM COMPUTER SVCS ADR	COM	804098101	120	9280	SH	DEFINED	01	
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	863	170877	SH	DEFINED	01	
SAXON CAPITAL INC	COM	80556P302	2246	131000	SH	DEFINED	01	
SAXON CAPITAL INC	COM	80556P302	100	5829	SH	DEFINED	01	0
SAXON CAPITAL INC	COM	80556P302	67	3904	SH	DEFINED	01	0
SBERBANK RF-\$ US	COM	805650991	146	555	SH	DEFINED	01	
SCANA CORP	COM	80589M102	27916	815039	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

SCANSOURCE INC	COM	806037107	773	21140	SH	DEFINED	01
HENRY SCHEIN INC	COM	806407102	2319	40894	SH	DEFINED	01
HENRY SCHEIN INC	COM	806407102	17	300	SH	DEFINED	01 0
HENRY SCHEIN INC	COM	806407102	18	323	SH	DEFINED	01 0
SCHERING PLOUGH	COM	806605101	86886	5701081	SH	DEFINED	01
SCHERING PLOUGH	COM	806605101	1206	79189	SH	DEFINED	01 0
SCHERING PLOUGH	COM	806605101	5804	380837	SH	DEFINED	01 0
SCHLUMBERGER LTD	COM	806857108	373390	7714669	SH	DEFINED	01
SCHLUMBERGER LTD	COM	806857108	11947	246797	SH	DEFINED	01 0
SCHLUMBERGER LTD	COM	806857108	8713	180023	SH	DEFINED	01 0
SCHNITZER STEEL	COM	806882106	1217	40523	SH	DEFINED	01
SCHOLASTIC CORP	COM	807066105	1608	55844	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	4103	145442	SH	DEFINED	01
SCHOOL SPECIALTY INC	COM	807863105	103	3688	SH	DEFINED	01 0
SCHOOL SPECIALTY INC	COM	807863105	71	2500	SH	DEFINED	01 0
SCHULMAN (A.) INC	COM	808194104	1345	84815	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	1253	105108	SH	DEFINED	01
SCHWAB CHARLES CORP	COM	808513105	63	5315	SH	DEFINED	01 0
SCHWAB CHARLES CORP	COM	808513105	3720	312365	SH	DEFINED	01 0
SCHWEITZER MAUDUIT	COM	808541106	1070	42376	SH	DEFINED	01
SCICLONE PHARMA.	COM	80862K104	560	70900	SH	DEFINED	01
SCICLONE PHARMA.	COM	80862K104	2	260	SH	DEFINED	01 0
SCIENTIFIC ATLANTA	COM	808655104	4140	132899	SH	DEFINED	01
SCIENTIFIC ATLANTA	COM	808655104	78	2493	SH	DEFINED	01 0
SCIENTIFIC ATLANTA	COM	808655104	1070	34358	SH	DEFINED	01 0
SCIENTIFIC GAMES..	COM	80874P109	7003	613790	SH	DEFINED	01
SCIENTIFIC GAMES..	COM	80874P109	5	430	SH	DEFINED	01 0
SCOTTS CO CLA	COM	810186106	4972	90898	SH	DEFINED	01
SCRIPPS CO (E.W) CLA	COM	811054204	23365	274550	SH	DEFINED	01
SCS TRANSPORTATION.	COM	81111T102	326	21610	SH	DEFINED	01
SEACHANGE INTL INC.	COM	811699107	4384	349910	SH	DEFINED	01
SEACOAST FINL SERV	COM	81170Q106	1590	76779	SH	DEFINED	01
SEACOR SMIT INC	COM	811904101	1950	53923	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	21533	455938	SH	DEFINED	01
SEALED AIR CORP	COM	81211K100	950	20111	SH	DEFINED	01 0
SEARS ROEBUCK & CO	COM	812387108	12654	289385	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	2854	65259	SH	DEFINED	01 0
SEARS ROEBUCK & CO	COM	812387108	1380	31559	SH	DEFINED	01 1
SECURE COMPUTING CORP	COM	813705100	1907	163300	SH	DEFINED	01
SEEBEYOND TECHNOLOGY	COM	815704101	244	95376	SH	DEFINED	01
SEEBEYOND TECHNOLOGY	COM	815704101	640	250045	SH	DEFINED	01 0
SELECT COMFORT CORP.	COM	81616X103	2062	77784	SH	DEFINED	01
SELECT COMFORT CORP.	COM	81616X103	111	4200	SH	DEFINED	01 0
SELECT COMFORT CORP.	COM	81616X103	80	3003	SH	DEFINED	01 0
SELECT MEDICAL CORP	COM	816196109	39070	1356599	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	16748	581543	SH	DEFINED	01 0
SELECTIVE INS GROUP.	COM	816300107	2651	89095	SH	DEFINED	01
SEMTECH CORP	COM	816850101	979	53033	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	10087	343595	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	2524	85956	SH	DEFINED	01 0
SEMPRA ENERGY	COM	816851109	1419	48342	SH	DEFINED	01 0
SEMPRA ENERGY CVT PFD	CONV PRF	816851208	15180	550000	SH	DEFINED	01
SEMI TOOL	COM	816909105	5268	661800	SH	DEFINED	01
SENIOR HOUSING PROP TRUST	COM	81721M109	29	2020	SH	DEFINED	01
SENSIENT TECH	COM	81725T100	3815	181625	SH	DEFINED	01
SEPRACOR INC	COM	817315104	251	9125	SH	DEFINED	01
SEPRACOR INC	COM	817315104	2	80	SH	DEFINED	01 0
SEQUA CORP -CL A	COM	817320104	482	11274	SH	DEFINED	01
SEQUA CORP -CL B	COM	817320203	1058	22500	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	2159	116070	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	63	3400	SH	DEFINED	01 0
SEROLOGICALS CORP	COM	817523103	3452	262500	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

SEROLOGICALS CORP	COM	817523103	1	70	SH	DEFINED	01	0
SERVICE CORP INTL	COM	817565104	102	22253	SH	DEFINED	01	
7-ELEVEN INC	COM	817826209	2334	169973	SH	DEFINED	01	
7-ELEVEN INC	COM	817826209	94	6885	SH	DEFINED	01	0
7-ELEVEN INC	COM	817826209	58	4232	SH	DEFINED	01	0
SHARPER IMAGE,THE	COM	820013100	2689	116600	SH	DEFINED	01	0
SHARPER IMAGE,THE	COM	820013100	3	130	SH	DEFINED	01	0
SHAW GROUP INC	COM	820280105	1302	123905	SH	DEFINED	01	
SHERWIN WILLIAMS	COM	824348106	3558	120982	SH	DEFINED	01	
SHERWIN WILLIAMS	COM	824348106	77	2615	SH	DEFINED	01	0
SHERWIN WILLIAMS	COM	824348106	1008	34284	SH	DEFINED	01	0
SHIRE PHARMACEU	COM	82481R106	798	36100	SH	DEFINED	01	
SHOPKO STORES	COM	824911101	1397	93173	SH	DEFINED	01	
SHUFFLE MASTER INC	COM	825549108	1300	47835	SH	DEFINED	01	
SHURGARD STORAGE CTR	COM	82567D104	4560	129192	SH	DEFINED	01	
SICOR INC	COM	825846108	2065	107105	SH	DEFINED	01	
SIEBEL SYSTEMS	COM	826170102	2892	297616	SH	DEFINED	01	
SIEBEL SYSTEMS	COM	826170102	56	5743	SH	DEFINED	01	0
SIEBEL SYSTEMS	COM	826170102	1167	119979	SH	DEFINED	01	0
SIERRA HEALTH SERVIC	COM	826322109	4079	198485	SH	DEFINED	01	
SIERRA HEALTH SERVIC	COM	826322109	163	7960	SH	DEFINED	01	0
SIERRA PACIFIC RES	COM	826428104	55	11245	SH	DEFINED	01	
SIGMA-ALDRICH	COM	826552101	41233	793851	SH	DEFINED	01	
SIGMA-ALDRICH	COM	826552101	2504	48234	SH	DEFINED	01	0
SIGMA-ALDRICH	COM	826552101	3724	71689	SH	DEFINED	01	0
SIGMA DESIGNS INC	COM	826565103	709	82500	SH	DEFINED	01	
SIGMATEL INC	COM	82661W107	2575	124950	SH	DEFINED	01	
SIGMATEL INC	COM	82661W107	90	4384	SH	DEFINED	01	0
SIGMATEL INC	COM	82661W107	207	10000	SH	DEFINED	01	1
SILICON LABORATORIES	COM	826919102	1854	41238	SH	DEFINED	01	
SILICON LABORATORIES	COM	826919102	184	4100	SH	DEFINED	01	0
SILGAN HOLDINGS..	COM	827048109	2702	84425	SH	DEFINED	01	
SILGAN HOLDINGS..	COM	827048109	133	4178	SH	DEFINED	01	0
SILGAN HOLDINGS..	COM	827048109	73	2283	SH	DEFINED	01	0
SILICON STORAGE TECH	COM	827057100	103	11770	SH	DEFINED	01	
SILICON VALLEY BKSHR	COM	827064106	61	2217	SH	DEFINED	01	
SILICONIX INC	COM	827079203	38	748	SH	DEFINED	01	
SIMON PROPERTY GROUP	COM	828806109	4182	95937	SH	DEFINED	01	
SIMON PROPERTY GROUP	COM	828806109	1941	44535	SH	DEFINED	01	0
SIMPSON MANUFAC	COM	829073105	10540	257750	SH	DEFINED	01	
SINCLAIR BROADCASTIN	COM	829226109	2223	218800	SH	DEFINED	01	
SIRNA THERAPEUTICS INC	COM	829669100	0	27	SH	DEFINED	01	
SIRIUS SATELLITE.	COM	82966U103	670	366400	SH	DEFINED	01	
SIX FLAGS INC	COM	83001P109	811	154207	SH	DEFINED	01	
SKETCHERS USA	COM	830566105	46	6192	SH	DEFINED	01	
SKY FINL GROUP INC	COM	83080P103	738	32767	SH	DEFINED	01	
SKYLINE	COM	830830105	1015	31718	SH	DEFINED	01	
SKYWEST INC	COM	830879102	5353	309078	SH	DEFINED	01	
SKYWEST INC	COM	830879102	102	5905	SH	DEFINED	01	0
SKYWEST INC	COM	830879102	66	3806	SH	DEFINED	01	0
SKYWORKS SOLUTIONS	COM	83088M102	8494	933428	SH	DEFINED	01	
SKYWORKS SOLUTIONS	COM	83088M102	468	51473	SH	DEFINED	01	0
SKYWORKS SOLUTIONS	COM	83088M102	56	6106	SH	DEFINED	01	0
SKILLSOFT PLC	COM	830928107	427	57360	SH	DEFINED	01	
SMITH (A O) CORP	COM	831865209	3008	107399	SH	DEFINED	01	
SMITH INTL	COM	832110100	51101	1420266	SH	DEFINED	01	
SMITH INTL	COM	832110100	1065	29565	SH	DEFINED	01	0
SMITH INTL	COM	832110100	223	6200	SH	DEFINED	01	0
SMITHFIELD FOODS INC	COM	832248108	1028	53556	SH	DEFINED	01	
JM SMUCKER CO WI	COM	832696405	199	4703	SH	DEFINED	01	
JM SMUCKER CO WI	COM	832696405	1	12	SH	DEFINED	01	0
SMURFIT STONE CONTAINER	COM	832727101	17827	1190000	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

SMURFIT STONE CONTAINER	COM	832727101	651	43580	SH	DEFINED	01	0
SMURFIT STONE CONTAINER	COM	832727101	29	1925	SH	DEFINED	01	0
SNAP ON INC	COM	833034101	12491	451752	SH	DEFINED	01	0
SNAP ON INC	COM	833034101	1563	56491	SH	DEFINED	01	0
SNAP ON INC	COM	833034101	390	14106	SH	DEFINED	01	0
SOHU.COM INC.	COM	83408W103	539	17347	SH	DEFINED	01	0
SOLA INTL	COM	834092108	1321	82560	SH	DEFINED	01	0
SOLECTRON CORP	COM	834182107	11628	1987668	SH	DEFINED	01	0
SOLECTRON CORP	COM	834182107	2252	384770	SH	DEFINED	01	0
SOLECTRON CORP	COM	834182107	1120	191378	SH	DEFINED	01	0
SOLUTIA INC	COM	834376105	36	8985	SH	DEFINED	01	0
SOMERA COMMUNICATION	COM	834458101	1987	1085900	SH	DEFINED	01	0
SONIC CORP	COM	835451105	2831	111998	SH	DEFINED	01	0
SONIC CORP	COM	835451105	32403	1281800	SH	DEFINED	01	0
SONIC CORP	COM	835451105	1183	46800	SH	DEFINED	01	0
SONIC AUTOMOTIVE INC	COM	83545G102	8277	344027	SH	DEFINED	01	0
SONIC SOLUTIONS.	COM	835460106	4	290	SH	DEFINED	01	0
SONICWALL INC	COM	835470105	959	165600	SH	DEFINED	01	0
SONOCO PRODUCTS	COM	835495102	97	4400	SH	DEFINED	01	0
SONOSITE INC	COM	83568G104	4	200	SH	DEFINED	01	0
SONY CORP ADRS	COM	835699307	4872	140000	SH	DEFINED	01	0
SOTHEBYS HLD CL-A	COM	835898107	38	3548	SH	DEFINED	01	0
SONUS NETWORKS INC	COM	835916107	3287	474339	SH	DEFINED	01	0
SONUS NETWORKS INC	COM	835916107	4	630	SH	DEFINED	01	0
SOURCECORP	COM	836167106	2077	89350	SH	DEFINED	01	0
SOUTH FINANCIAL GRP	COM	837841105	6465	259727	SH	DEFINED	01	0
SOUTH FINANCIAL GRP	COM	837841105	135	5480	SH	DEFINED	01	0
SOUTH FINANCIAL GRP	COM	837841105	91	3675	SH	DEFINED	01	0
SOUTH JERSEY IND INC	COM	838518108	47	1225	SH	DEFINED	01	0
SOUTH JERSEY IND INC	COM	838518108	147	3887	SH	DEFINED	01	0
SOUTH JERSEY IND INC	COM	838518108	100	2642	SH	DEFINED	01	0
SOUTHERN CO.	COM	842587107	15950	543999	SH	DEFINED	01	0
SOUTHERN CO.	COM	842587107	4948	168771	SH	DEFINED	01	0
SOUTHERN UNION CO	COM	844030106	3559	209361	SH	DEFINED	01	0
SOUTHERN UNION CO	COM	844030106	24	1438	SH	DEFINED	01	0
SOUTHTRUST CORP	COM	844730101	1204	40943	SH	DEFINED	01	0
SOUTHTRUST CORP	COM	844730101	2288	77837	SH	DEFINED	01	0
SOUTHWEST AIRLINES	COM	844741108	281735	15917218	SH	DEFINED	01	0
SOUTHWEST AIRLINES	COM	844741108	6016	339875	SH	DEFINED	01	0
SOUTHWEST AIRLINES	COM	844741108	4401	248645	SH	DEFINED	01	0
SW BANCORP OF TX	COM	84476R109	3964	108590	SH	DEFINED	01	0
SOUTHWEST GAS CORP	COM	844895102	3651	160822	SH	DEFINED	01	0
SOUTHWESTERN ENERGY	COM	845467109	2177	120301	SH	DEFINED	01	0
SOVEREIGN BANCORP IN	COM	845905108	273	14710	SH	DEFINED	01	0
SPANISH BRDCAST CL A	COM	846425882	2693	316800	SH	DEFINED	01	0
SPANISH BRDCAST CL A	COM	846425882	3	370	SH	DEFINED	01	0
SPARTAN MOTORS INC.	COM	846819100	702	76700	SH	DEFINED	01	0
SPECIALTY LAB	COM	84749R100	38	2876	SH	DEFINED	01	0
SPECTRALINK	COM	847580107	598	32000	SH	DEFINED	01	0
SPECTRASITE WTS 2-10	WT	84761M112	0	5	SH	DEFINED	01	0
SPEEDWAY MOTOR SPORT	COM	847788106	452	15300	SH	DEFINED	01	0
SPHERION CORPORATION	COM	848420105	1230	176699	SH	DEFINED	01	0
SPINNAKER EXPLORAT	COM	84855W109	3016	125675	SH	DEFINED	01	0
THE SPORTS AUTHORITY INC	COM	84917U109	2543	80839	SH	DEFINED	01	0
THE SPORTS AUTHORITY INC	COM	84917U109	80	2555	SH	DEFINED	01	0
THE SPORTS AUTHORITY INC	COM	84917U109	49	1558	SH	DEFINED	01	0
SPRINT CORP FON GRP	COM	852061100	52063	3447828	SH	DEFINED	01	0
SPRINT CORP FON GRP	COM	852061100	155	10270	SH	DEFINED	01	0
SPRINT CORP FON GRP	COM	852061100	3605	238769	SH	DEFINED	01	0
SPRINT CORP PCS GRP	COM	852061506	7813	1363339	SH	DEFINED	01	0
SPRINT CORP PCS GRP	COM	852061506	1372	239541	SH	DEFINED	01	0
SS & C TECH	COM	85227Q100	504	25200	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

STAAR SURGICAL	COM	852312305	504	47500	SH	DEFINED	01
STAGE STORES INC.	COM	85254C305	2293	90000	SH	DEFINED	01
STAGE STORES INC.	COM	85254C305	101	3980	SH	DEFINED	01 0
STAGE STORES INC.	COM	85254C305	66	2600	SH	DEFINED	01 0
STAKE TECHNOLOGY LTD	COM	852559103	553	59710	SH	DEFINED	01
STANCORP FINL GROUP	COM	852891100	3780	65790	SH	DEFINED	01
STANCORP FINL GROUP	COM	852891100	78	1343	SH	DEFINED	01 0
STANCORP FINL GROUP	COM	852891100	49	859	SH	DEFINED	01 0
STANDARD COMMERCIAL	COM	853258101	2989	162396	SH	DEFINED	01
STANDARD COMMERCIAL	COM	853258101	89	4846	SH	DEFINED	01 0
STANDARD COMMERCIAL	COM	853258101	61	3342	SH	DEFINED	01 0
STANDARD MICROSYSTEM	COM	853626109	1304	48322	SH	DEFINED	01
STANDARD MOTOR PRO	COM	853666105	573	56685	SH	DEFINED	01
STANDARD PAC CORP	COM	85375C101	4856	128149	SH	DEFINED	01
STANDARD REGISTER	COM	853887107	1349	81269	SH	DEFINED	01
STANDEX INTERNATIONALA	COM	854231107	838	34485	SH	DEFINED	01
STANLEY FURNITURE CO	COM	854305208	46	1505	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	20879	707314	SH	DEFINED	01
STANLEY WORKS THE	COM	854616109	1254	42462	SH	DEFINED	01 0
STANLEY WORKS THE	COM	854616109	579	19616	SH	DEFINED	01 0
STAPLES INC	COM	855030102	31948	1345129	SH	DEFINED	01
STAPLES INC	COM	855030102	210	8860	SH	DEFINED	01 0
STAPLES INC	COM	855030102	2812	118400	SH	DEFINED	01 0
STARBUCKS	COM	855244109	53996	1874894	SH	DEFINED	01
STARBUCKS	COM	855244109	2844	98681	SH	DEFINED	01 0
STARBUCKS	COM	855244109	4881	169470	SH	DEFINED	01 0
STARCRAFT CORP	COM	855269106	338	10000	SH	DEFINED	01
STARTEK INC	COM	85569C107	1309	40918	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	24627	707672	SH	DEFINED	01
STARWOOD HOTELS & RE	COM	85590A203	1615	46411	SH	DEFINED	01 0
STATE STREET CORP	COM	857477103	69327	1540565	SH	DEFINED	01
STATE STREET CORP	COM	857477103	1496	33270	SH	DEFINED	01 0
STATE STREET CORP	COM	857477103	3774	83870	SH	DEFINED	01 0
STATEN ISLAND BANCORP INC	COM	857550107	3274	168307	SH	DEFINED	01
STATION CASINO	COM	857689103	1183	38659	SH	DEFINED	01
THE STEAK N SHAKE CO	COM	857873103	1262	84708	SH	DEFINED	01
STEEL DYNAMICS	COM	858119100	3097	204598	SH	DEFINED	01
STEEL TECHNOLOGIES	COM	858147101	349	28063	SH	DEFINED	01
STEIN MART INC	COM	858375108	655	119660	SH	DEFINED	01
STEINWAY MUSICAL INSTRUMENTS I	COM	858495104	32	1828	SH	DEFINED	01
STELLEX AEROSTRUCTURE	COM	85856V206	0	4383	SH	DEFINED	01
STELLEX AEROSTRUCTURE	COM	85856V206	0	644	SH	DEFINED	01 0
STERLING BANCSHARES	COM	858907108	1515	126955	SH	DEFINED	01
STERICYCLE INC	COM	858912108	1585	33607	SH	DEFINED	01
STERICYCLE INC	COM	858912108	148	3150	SH	DEFINED	01 0
STERIS CORP	COM	859152100	96	4198	SH	DEFINED	01
STERLING BANCORP	COM	859158107	211	7844	SH	DEFINED	01
STERLING FINL CORP	COM	859319105	3734	132662	SH	DEFINED	01
STERLING FINL CORP	COM	859319105	138	4890	SH	DEFINED	01 0
STERLING FINL CORP	COM	859319105	86	3054	SH	DEFINED	01 0
STET HELLAS TELECOMM	COM	859823106	112	10000	SH	DEFINED	01
STEWART & STEVENSON	COM	860342104	1256	83626	SH	DEFINED	01
STEWART ENTERPRISES	COM	860370105	1164	306139	SH	DEFINED	01
STEWART ENTERPRISES	COM	860370105	83	21781	SH	DEFINED	01 0
STEWART ENTERPRISES	COM	860370105	53	13906	SH	DEFINED	01 0
STEWART INFO SVCS	COM	860372101	1530	54162	SH	DEFINED	01
STILLWATER MINING CO	COM	86074Q102	24	3815	SH	DEFINED	01
STMICROELECTRONICS	COM	861012102	2290	95199	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	3877	109898	SH	DEFINED	01
STORAGE TECHNOLOGY	COM	862111200	6186	256277	SH	DEFINED	01
STORAGE TECHNOLOGY	COM	862111200	49	2045	SH	DEFINED	01 0
STORAGE TECHNOLOGY	COM	862111200	32	1325	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

STRATASYS INC	COM	862685104	1151	27000	SH	DEFINED	01
STRATEX NETWORKS INC.	COM	86279T109	863	224100	SH	DEFINED	01
STRATEX NETWORKS INC.	COM	86279T109	2	480	SH	DEFINED	01 0
STRATTEC SECURITY	COM	863111100	3227	67700	SH	DEFINED	01
STRAYER EDUCATION	COM	863236105	17929	185393	SH	DEFINED	01
STRAYER EDUCATION	COM	863236105	20676	213780	SH	DEFINED	01 0
STRAYER EDUCATION	COM	863236105	1784	18450	SH	DEFINED	01 0
STRIDE RITE CORP	COM	863314100	1251	115834	SH	DEFINED	01
STRYKER CORP	COM	863667101	65956	875799	SH	DEFINED	01
STRYKER CORP	COM	863667101	3655	48457	SH	DEFINED	01 0
STRYKER CORP	COM	863667101	3759	49921	SH	DEFINED	01 0
STRYKER CORP	COM	863667101	37	488	SH	DEFINED	01 1
STURM RUGER & CO INC	COM	864159108	798	77334	SH	DEFINED	01
SUMMIT PROPERTIES	COM	866239106	1315	57861	SH	DEFINED	01
SUN BANCORP INC	COM	86663B102	70	3173	SH	DEFINED	01
SUN LIFE FINL SVCS.	COM	866796105	756	34900	SH	DEFINED	01
SUN MICROSYSTEMS INC.	COM	866810104	19954	6028375	SH	DEFINED	01
SUN MICROSYSTEMS INC.	COM	866810104	1	430	SH	DEFINED	01 0
SUN MICROSYSTEMS INC.	COM	866810104	2512	759089	SH	DEFINED	01 0
SUN HILL SOFTWARE RESTRICTED	COM	866990328	43	858369	SH	DEFINED	01
SUNCOR ENERGY INC.	COM	867229106	2334	125800	SH	DEFINED	01
SUNCOR ENERGY INC.	COM	867229106	30	1600	SH	DEFINED	01 0
SUNGARD DATA	COM	867363103	76635	2912679	SH	DEFINED	01
SUNGARD DATA	COM	867363103	4347	165229	SH	DEFINED	01 0
SUNGARD DATA	COM	867363103	5012	190495	SH	DEFINED	01 0
SUNOCO INC	COM	86764P109	3515	87420	SH	DEFINED	01
SUNOCO INC	COM	86764P109	714	17747	SH	DEFINED	01 0
SUNRISE SENIOR LIVING INC	COM	86768K106	4654	177423	SH	DEFINED	01
SUNRISE SENIOR LIVING INC	COM	86768K106	177	6732	SH	DEFINED	01 0
SUNRISE SENIOR LIVING INC	COM	86768K106	65	2485	SH	DEFINED	01 0
SUNTRUST BANKS INC	COM	867914103	1247	20649	SH	DEFINED	01
SUNTRUST BANKS INC	COM	867914103	3919	64920	SH	DEFINED	01 0
SUPERIOR ENERGY SERV	COM	868157108	737	75200	SH	DEFINED	01
SUPERIOR IND INTL	COM	868168105	405	9991	SH	DEFINED	01
SUPERIOR IND INTL	COM	868168105	17941	442400	SH	DEFINED	01 0
SUPERIOR IND INTL	COM	868168105	657	16200	SH	DEFINED	01 0
SUPERTEX INC	COM	868532102	656	36545	SH	DEFINED	01
SUPERVALU INC	COM	868536103	46043	1929703	SH	DEFINED	01
SUPERVALU INC	COM	868536103	1343	56309	SH	DEFINED	01 0
SUPERVALU INC	COM	868536103	737	30869	SH	DEFINED	01 0
SUPERVALUE INC CVT	CONV BND	868536AP8	409	1320000	PRN	DEFINED	01
SUPPORTSOFT INC.	COM	868587106	4265	381155	SH	DEFINED	01
SUPPORTSOFT INC.	COM	868587106	2	210	SH	DEFINED	01 0
SUREBEAM CORP	COM	86866R102	71	49834	SH	DEFINED	01
SURMODICS INC	COM	868873100	1990	74111	SH	DEFINED	01
SURMODICS INC	COM	868873100	1	50	SH	DEFINED	01 0
SUSQUEHANNA BANC	COM	869099101	2936	114255	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	3475	246303	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	101	7131	SH	DEFINED	01 0
SWIFT ENERGY CO	COM	870738101	69	4870	SH	DEFINED	01 0
SWIFT TRANSPORTATION	COM	870756103	11672	514420	SH	DEFINED	01
SWIFT TRANSPORTATION	COM	870756103	26271	1157740	SH	DEFINED	01 0
SWIFT TRANSPORTATION	COM	870756103	964	42500	SH	DEFINED	01 0
SYBASE INC	COM	871130100	4005	235506	SH	DEFINED	01
SYBASE INC	COM	871130100	3	150	SH	DEFINED	01 0
SYBRON DENTAL SPEC	COM	871142105	5485	218729	SH	DEFINED	01
SYCAMORE NETWORKS.	COM	871206108	4351	888000	SH	DEFINED	01
SYCAMORE NETWORKS.	COM	871206108	70	14055	SH	DEFINED	01 0
SYCAMORE NETWORKS.	COM	871206108	41	8299	SH	DEFINED	01 0
SYLVAN LEARNING SYS	COM	871399101	183	6714	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	177429	2815420	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	4667	74043	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

SYMANTEC CORP	COM	871503108	3483	55269	SH	DEFINED	01	0
SYMANTEC CVT.	CONV BND	871503AB4	700	370000	PRN	DEFINED	01	
SYMBOL TECHNOLOGIES	COM	871508107	3862	323136	SH	DEFINED	01	
SYMBOL TECHNOLOGIES	COM	871508107	121	10150	SH	DEFINED	01	0
SYMBOL TECHNOLOGIES	COM	871508107	771	64574	SH	DEFINED	01	0
SYMMETRICOM INC	COM	871543104	795	125630	SH	DEFINED	01	
SYMYX TECHNOLOGIES..	COM	87155S108	30	1375	SH	DEFINED	01	
SYMYX TECHNOLOGIES..	COM	87155S108	237	11000	SH	DEFINED	01	0
SYNAPTICS INC.	COM	87157D109	1868	173714	SH	DEFINED	01	
SYNAPTICS INC.	COM	87157D109	71	6620	SH	DEFINED	01	0
SYNOPSIS INC	COM	871607107	12732	413756	SH	DEFINED	01	
SYNOPSIS INC	COM	871607107	391	12700	SH	DEFINED	01	0
SYNOPSIS INC	COM	871607107	389	12638	SH	DEFINED	01	0
SYNOVUS	COM	87161C105	472	18881	SH	DEFINED	01	
SYNOVUS	COM	87161C105	1737	69520	SH	DEFINED	01	0
SYNOVIS LIFE TECH	COM	87162G105	524	21417	SH	DEFINED	01	
SYNTEL INC	COM	87162H103	2381	104400	SH	DEFINED	01	
SYSCO CORPORATION	COM	871829107	3663	111980	SH	DEFINED	01	
SYSCO CORPORATION	COM	871829107	4901	149826	SH	DEFINED	01	0
SYSTEMS &COMP TECH	COM	871873105	1014	97183	SH	DEFINED	01	
TBC CORP	COM	872180104	1629	65041	SH	DEFINED	01	
TCF FINL CORP MPLS	COM	872275102	14656	305648	SH	DEFINED	01	
TCF FINL CORP MPLS	COM	872275102	4867	101509	SH	DEFINED	01	0
TECO ENERGY	COM	872375100	2596	187825	SH	DEFINED	01	
TECO ENERGY	COM	872375100	598	43283	SH	DEFINED	01	0
THQ INC	COM	872443403	2177	132559	SH	DEFINED	01	
THQ INC	COM	872443403	757	46100	SH	DEFINED	01	0
TJX COS	COM	872540109	622	31998	SH	DEFINED	01	
TJX COS	COM	872540109	2286	117736	SH	DEFINED	01	0
TJX COS INC CVT	CONV BND	872540AL3	383	490000	PRN	DEFINED	01	
TJX COS INC CVT	CONV BND	872540AL3	1016	1300000	PRN	DEFINED	01	0
TRC COMPANIES INC	COM	872625108	296	17976	SH	DEFINED	01	
TTM TECHNOLOGIES	COM	87305R109	5896	412860	SH	DEFINED	01	
TXU CORPORATION	COM	873168108	23694	1005596	SH	DEFINED	01	
TXU CORPORATION	COM	873168108	1759	74659	SH	DEFINED	01	0
TEXAS UTILITIES	CONV PRF	873168504	22328	650000	SH	DEFINED	01	
TXU ELECTRIC CO 6.375 PFD 10/1	PRF	87317Q776	5400	54000	SH	DEFINED	01	
TAIWAN SEMI ADR	COM	874039100	36017	3325722	SH	DEFINED	01	
TAIWAN SEMI ADR	COM	874039100	2626	242544	SH	DEFINED	01	0
TAIWAN SEMI ADR	COM	874039100	1136	104868	SH	DEFINED	01	0
TAKE-TWO INTERACTIVE	COM	874054109	8207	240211	SH	DEFINED	01	
TAKE-TWO INTERACTIVE	COM	874054109	7	200	SH	DEFINED	01	0
TALBOTS	COM	874161102	11918	342000	SH	DEFINED	01	
TALISMAN ENERGY INC	COM	87425E103	33	700	SH	DEFINED	01	0
TALX CORP.	COM	874918105	956	38850	SH	DEFINED	01	
TANOX INC	COM	87588Q109	1549	77400	SH	DEFINED	01	
TANOX INC	COM	87588Q109	66	3272	SH	DEFINED	01	0
TANOX INC	COM	87588Q109	39	1944	SH	DEFINED	01	0
TARGET CORPORATION	COM	87612E106	514708	13678140	SH	DEFINED	01	
TARGET CORPORATION	COM	87612E106	15406	409412	SH	DEFINED	01	0
TARGET CORPORATION	COM	87612E106	11874	315546	SH	DEFINED	01	0
TAUBMAN CENTERS INC	COM	876664103	42	2119	SH	DEFINED	01	
TECH DATA CORP	COM	878237106	2393	77574	SH	DEFINED	01	
TECH DATA CORP	COM	878237106	72	2325	SH	DEFINED	01	0
TECHNE CORP	COM	878377100	33262	1046284	SH	DEFINED	01	
TECHNE CORP	COM	878377100	1806	56806	SH	DEFINED	01	0
TECHNE CORP	COM	878377100	2038	64100	SH	DEFINED	01	0
TECHNICAL OLYMPIC US.	COM	878483106	97	3534	SH	DEFINED	01	
TECHNITROL INC	COM	878555101	2196	119243	SH	DEFINED	01	
TECHNOLOGY RESEARCH CORP	COM	878727304	431	60000	SH	DEFINED	01	
TECUMSEH PRODUCT CLA	COM	878895200	82	2210	SH	DEFINED	01	
TEKELEC	COM	879101103	2564	164280	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

TEKELEC	COM	879101103	4	240	SH	DEFINED	01	0
TEKTRONIX	COM	879131100	6331	255821	SH	DEFINED	01	
TEKTRONIX	COM	879131100	495	20018	SH	DEFINED	01	0
TELEBRAS NEW	COM	879287308	148	4600	SH	DEFINED	01	
TELEDYNE TECH	COM	879360105	2159	148374	SH	DEFINED	01	
TELEDYNE TECH	COM	879360105	4	260	SH	DEFINED	01	0
TELEFLEX INC	COM	879369106	78	1797	SH	DEFINED	01	
TELEFONOS DE MEXICO	COM	879403780	9253	302876	SH	DEFINED	01	
TELEFONOS DE MEXICO	COM	879403780	918	30063	SH	DEFINED	01	1
TELEFONOS DE MEXICO	COM	879403780	1247	40829	SH	DEFINED	01	1
TELEPHONE & DATA	COM	879433100	5292	93606	SH	DEFINED	01	
TELIK INC	COM	87959M109	4360	217520	SH	DEFINED	01	
TELIK INC	COM	87959M109	4	190	SH	DEFINED	01	0
TELLABS	COM	879664100	3869	569874	SH	DEFINED	01	
TELLABS	COM	879664100	838	123022	SH	DEFINED	01	0
TELLABS	COM	879664100	660	97113	SH	DEFINED	01	0
TELLIUM INC	COM	87967E107	8	5759	SH	DEFINED	01	
TELUS CORP - NON VTG SHRS	COM	87971M202	5129	325000	SH	DEFINED	01	
TEMPLE INLAND	COM	879868107	10102	208071	SH	DEFINED	01	
TEMPLE INLAND	COM	879868107	606	12491	SH	DEFINED	01	0
TELETECH HLDGS INC	COM	879939106	132	20855	SH	DEFINED	01	
TENARIS SA ADR	COM	88031M109	620	23561	SH	DEFINED	01	
TENET HEALTHCARE COR	COM	88033G100	57887	3997611	SH	DEFINED	01	
TENET HEALTHCARE COR	COM	88033G100	1139	78620	SH	DEFINED	01	0
TENET HEALTHCARE COR	COM	88033G100	1549	106974	SH	DEFINED	01	0
TENET HEALTHCARE COR	COM	88033G100	695	47966	SH	DEFINED	01	1
TENNECO AUTOMOTIVE	COM	880349105	1032	164100	SH	DEFINED	01	
TENNECO AUTOMOTIVE	COM	880349105	70	11043	SH	DEFINED	01	0
TENNECO AUTOMOTIVE	COM	880349105	48	7572	SH	DEFINED	01	0
TERADYNE INC	COM	880770102	17083	918472	SH	DEFINED	01	
TERADYNE INC	COM	880770102	138	7407	SH	DEFINED	01	0
TERADYNE INC	COM	880770102	810	43522	SH	DEFINED	01	0
TERADYNE CVT	CONV BND	880770AD4	391	380000	PRN	DEFINED	01	
TERAYON COMM. SYSTEM	COM	880775101	1524	265000	SH	DEFINED	01	
TERAYON COMM. SYSTEM	COM	880775101	53	9025	SH	DEFINED	01	0
TERAYON COMM. SYSTEM	COM	880775101	37	6500	SH	DEFINED	01	0
TEREX CORP NEW..	COM	880779103	3367	181709	SH	DEFINED	01	
TEREX CORP NEW..	COM	880779103	112	6059	SH	DEFINED	01	0
TEREX CORP NEW..	COM	880779103	71	3822	SH	DEFINED	01	0
TESORO PETROLEUM.	COM	881609101	56	6616	SH	DEFINED	01	
TESORO PETROLEUM.	COM	881609101	101	12015	SH	DEFINED	01	0
TESORO PETROLEUM.	COM	881609101	70	8281	SH	DEFINED	01	0
TEVA PHARM INDS AD	COM	881624209	109323	1912915	SH	DEFINED	01	
TEVA PHARM INDS AD	COM	881624209	4834	84575	SH	DEFINED	01	0
TEVA PHARM INDS AD	COM	881624209	534	9343	SH	DEFINED	01	0
TEVA PHARM INDS AD	COM	881624209	496	8683	SH	DEFINED	01	1
TEVA PHARM INDS AD	COM	881624209	624	10922	SH	DEFINED	01	1
TETRA TECHNOLOGIES	COM	88162F105	7691	372991	SH	DEFINED	01	
TETRA TECH INC	COM	88162G103	3595	180503	SH	DEFINED	01	
TETRA TECH INC	COM	88162G103	5	230	SH	DEFINED	01	0
TEVA PHARM CVT	CONV BND	88163VAB5	587	450000	PRN	DEFINED	01	
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	3082	252200	SH	DEFINED	01	
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	156	12797	SH	DEFINED	01	0
TEXAS INDUSTRIES	COM	882491103	1569	63804	SH	DEFINED	01	
TEXAS INSTRUMENTS	COM	882508104	335532	14716290	SH	DEFINED	01	
TEXAS INSTRUMENTS	COM	882508104	6493	284810	SH	DEFINED	01	0
TEXAS INSTRUMENTS	COM	882508104	10427	457334	SH	DEFINED	01	0
TEXAS REGIONAL BANCSHARES INC.	COM	882673106	2926	86594	SH	DEFINED	01	
TEXAS REGIONAL BANCSHARES INC.	COM	882673106	80	2406	SH	DEFINED	01	0
TEXAS REGIONAL BANCSHARES INC.	COM	882673106	51	1515	SH	DEFINED	01	0
TEXTRON INC	COM	883203101	43794	1110130	SH	DEFINED	01	
TEXTRON INC	COM	883203101	1233	31261	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

THERAGENICS CORP	COM	883375107	4488	787402	SH	DEFINED	01
THERASENSE INC.	COM	883381105	1569	125600	SH	DEFINED	01
THERASENSE INC.	COM	883381105	2	150	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	2487	114576	SH	DEFINED	01
THERMO-ELECTRON	COM	883556102	1728	79752	SH	DEFINED	01 0
THERMO-ELECTRON	COM	883556102	812	37431	SH	DEFINED	01 0
THOMAS & BETTS	COM	884315102	1136	71655	SH	DEFINED	01
THOMAS & BETTS	COM	884315102	214	13476	SH	DEFINED	01 0
THOMAS INDS INC	COM	884425109	6904	242090	SH	DEFINED	01
THOR INDS INC	COM	885160101	7133	132059	SH	DEFINED	01
THORATEC CORPORATION	COM	885175307	64	3751	SH	DEFINED	01
THORNBURG MORTGAGE	COM	885218107	174	6853	SH	DEFINED	01
3 COM CORP	COM	885535104	2258	382731	SH	DEFINED	01
THREE-FIVE SYS IN	COM	88554L108	337	61201	SH	DEFINED	01
3M COMPANY	COM	88579Y101	379804	5498826	SH	DEFINED	01
3M COMPANY	COM	88579Y101	17152	248302	SH	DEFINED	01 0
3M COMPANY	COM	88579Y101	14045	203346	SH	DEFINED	01 0
3M COCVT	CONV BND	88579YAB7	508	590000	PRN	DEFINED	01
TIBCO SOFTWARE INC	COM	88632Q103	2	430	SH	DEFINED	01 0
TIDEWATER INC	COM	886423102	31799	1123612	SH	DEFINED	01
TIERONE CORP	COM	88650R108	1660	78900	SH	DEFINED	01
TIERONE CORP	COM	88650R108	71	3357	SH	DEFINED	01 0
TIERONE CORP	COM	88650R108	49	2338	SH	DEFINED	01 0
TIFFANY & CO-NEW	COM	886547108	1156	30955	SH	DEFINED	01
TIFFANY & CO-NEW	COM	886547108	1250	33474	SH	DEFINED	01 0
TIMBERLAND CO -CL A	COM	887100105	995	23316	SH	DEFINED	01
TIMBERLAND CO -CL A	COM	887100105	66	1555	SH	DEFINED	01 0
TIMBERWEST FOREST	COM	887147205	5453	630400	SH	DEFINED	01
TIMCO AVIATION WTS	WT	887151116	0	10187	SH	DEFINED	01
TIMCO AVIATION SVCS IN JR SB P	CONV BND	887151AB4	1	9822	PRN	DEFINED	01
TIME WARNER TELECOM	COM	887319101	1364	147352	SH	DEFINED	01
TIME WARNER TELECOM	COM	887319101	72	7775	SH	DEFINED	01 0
TIMKEN CO.	COM	887389104	3747	245861	SH	DEFINED	01
TITAN CORPORATION	COM	888266103	76	3649	SH	DEFINED	01
TIVO INC	COM	888706108	1006	135800	SH	DEFINED	01
TIVO INC	COM	888706108	2	280	SH	DEFINED	01 0
TOLL BROTHERS	COM	889478103	101	3319	SH	DEFINED	01
TOLLGRADE COMMUNICAT	COM	889542106	979	60908	SH	DEFINED	01
TOLLGRADE COMMUNICAT	COM	889542106	2	140	SH	DEFINED	01 0
TOMKINS PLC ADR	COM	890030208	27230	1626612	SH	DEFINED	01
TOO INC	COM	890333107	4181	283820	SH	DEFINED	01
TOOTSIE ROLL INDS	COM	890516107	519	16753	SH	DEFINED	01
TOPPS INC	COM	890786106	2482	254515	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	23485	577914	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	1070	26338	SH	DEFINED	01 0
TORO CO	COM	891092108	6417	142600	SH	DEFINED	01
TORO CO	COM	891092108	87	1905	SH	DEFINED	01 0
TORO CO	COM	891092108	66	1457	SH	DEFINED	01 0
TOTAL ENTERTNT REST.	COM	89150E100	368	34008	SH	DEFINED	01
TOTAL SA - SPON ADR	COM	89151E109	80	1050	SH	DEFINED	01 0
TOWER AUTO	COM	891707101	3515	780848	SH	DEFINED	01
TOWER AUTO	COM	891707101	99	21955	SH	DEFINED	01 0
TOWER AUTO	COM	891707101	70	15447	SH	DEFINED	01 0
TOWER AUTOMOTIVE CVT	CONV BND	891707AE1	985	1000000	PRN	DEFINED	01 0
TOWN & COUNTRY.	COM	892081100	1583	67400	SH	DEFINED	01
TOYS R US	COM	892335100	2642	219626	SH	DEFINED	01
TOYS R US	COM	892335100	592	49213	SH	DEFINED	01 0
TRACTOR SUPPLY COMPANY.	COM	892356106	3853	117426	SH	DEFINED	01
TRACTOR SUPPLY COMPANY.	COM	892356106	63	1911	SH	DEFINED	01 0
TRACTOR SUPPLY COMPANY.	COM	892356106	46	1394	SH	DEFINED	01 0
TRADESTATION GROUP INC	COM	89267P105	14	1906	SH	DEFINED	01
TRAMMELL CROW CO	COM	89288R106	9582	769656	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

TRANSACTION SYSTEM	COM	893416107	5517	332118	SH	DEFINED	01
TRANSATLANTIC HLDS	COM	893521104	6820	95900	SH	DEFINED	01
TRANSCANADA CORPORATION	COM	89353D107	11055	595000	SH	DEFINED	01
TRANSKARYOTIC THERAPIES	COM	893735100	1034	98903	SH	DEFINED	01
TRANSMONTAIGNE INC	COM	893934109	62	10413	SH	DEFINED	01
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	95159	5992306	SH	DEFINED	01
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	927	58404	SH	DEFINED	01
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	3785	238326	SH	DEFINED	01
TRAVELERS PROPERTY CASUALT-A	COM	89420G109	121	7645	SH	DEFINED	01
TRAVELERS PROP CASUALT -B	COM	89420G406	8645	544342	SH	DEFINED	01
TRAVELERS PROP CASUALT -B	COM	89420G406	3	180	SH	DEFINED	01
TRAVELERS PROP CASUALT -B	COM	89420G406	3811	239997	SH	DEFINED	01
TREDEGAR	COM	894650100	1798	119414	SH	DEFINED	01
TREX COMPANY INC.	COM	89531P105	1258	40500	SH	DEFINED	01
TREX COMPANY INC.	COM	89531P105	2	70	SH	DEFINED	01
TRIAD HOSPITAL INC	COM	89579K109	1947	64270	SH	DEFINED	01
TRIAD GUARANTY INC	COM	895925105	2469	50300	SH	DEFINED	01
TRIAD GUARANTY INC	COM	895925105	121	2471	SH	DEFINED	01
TRIAD GUARANTY INC	COM	895925105	82	1678	SH	DEFINED	01
TRIARC COS-B W/I	COM	895927309	1756	168855	SH	DEFINED	01
TRIBUNE CO	COM	896047107	39711	865154	SH	DEFINED	01
TRIBUNE CO	COM	896047107	2760	60130	SH	DEFINED	01
TRIBUNE CO	COM	896047107	3321	72349	SH	DEFINED	01
TRIMBLE NAVIGATION L	COM	896239100	7754	334957	SH	DEFINED	01
TRIMBLE NAVIGATION L	COM	896239100	2480	107110	SH	DEFINED	01
TRINITY INDUSTRIES	COM	896522109	8135	314700	SH	DEFINED	01
TRI QUINT	COM	89674K103	3979	710495	SH	DEFINED	01
TRIUMPH GROUP INC	COM	896818101	2686	90102	SH	DEFINED	01
TRIZETTO GROUP INC	COM	896882107	39	5877	SH	DEFINED	01
TROPICAL SPORTSWEAR INTL	COM	89708P102	425	93602	SH	DEFINED	01
TRUST CO NJ JERSEY C	COM	898304100	42	1320	SH	DEFINED	01
TRUSTCO BANK CORP	COM	898349105	2638	213432	SH	DEFINED	01
TUESDAY MORNING CORP	COM	899035505	487	17515	SH	DEFINED	01
TUPPERWARE CORP	COM	899896104	394	29467	SH	DEFINED	01
TUPPERWARE CORP	COM	899896104	80	5969	SH	DEFINED	01
TUPPERWARE CORP	COM	899896104	180	13470	SH	DEFINED	01
24-7 REAL MEDIA INC	COM	901314104	664	532000	SH	DEFINED	01
24-7 REAL MEDIA INC	COM	901314104	203	163100	SH	DEFINED	01
II VI INC	COM	902104108	1057	52827	SH	DEFINED	01
II VI INC	COM	902104108	3	130	SH	DEFINED	01
TYCO INTL CVT	CONV BND	902118BF4	1709	1550000	PRN	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	234070	11457038	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	11299	552995	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	12773	625214	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	1	30	SH	DEFINED	01
TYCO INTERNATIONAL	COM	902124106	1739	85139	SH	DEFINED	01
TYLER TECHNOLOGIES.	COM	902252105	1658	234200	SH	DEFINED	01
TYLER TECHNOLOGIES.	COM	902252105	56	7844	SH	DEFINED	01
TYLER TECHNOLOGIES.	COM	902252105	38	5396	SH	DEFINED	01
TYSON FOODS INC -CL	COM	902494103	3037	214921	SH	DEFINED	01
UCBH HOLDINGS INC	COM	90262T308	5752	190277	SH	DEFINED	01
UGI CORP	COM	902681105	7478	258492	SH	DEFINED	01
UGI CORP	COM	902681105	110	3772	SH	DEFINED	01
UGI CORP	COM	902681105	70	2411	SH	DEFINED	01
UGC EUROPE INC	COM	90268P102	7251	138500	SH	DEFINED	01
UGC EUROPE INC	COM	90268P102	942	17980	SH	DEFINED	01
UICI	COM	902737105	1817	144905	SH	DEFINED	01
UIL HOLDINGS CORP	COM	902748102	1497	42792	SH	DEFINED	01
USB HOLDING CO INC	COM	902910108	117	6629	SH	DEFINED	01
USB HOLDING CO INC	COM	902910108	75	4253	SH	DEFINED	01
UST INC	COM	902911106	367	10421	SH	DEFINED	01
UST INC	COM	902911106	969	27550	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

UST INC	COM	902911106	1351	38394	SH	DEFINED	01	0
US RESTAURANT PROPERTIES	COM	902971100	32	1969	SH	DEFINED	01	
US BANCORP	COM	902973304	136009	5669434	SH	DEFINED	01	
US BANCORP	COM	902973304	9769	407262	SH	DEFINED	01	0
US BANCORP	COM	902973304	12244	510388	SH	DEFINED	01	0
USA NETWORKS	COM	902984996	84939	2570000	SH	DEFINED	01	
URS CORP	COM	903236107	2818	145271	SH	DEFINED	01	
URS CORP	COM	903236107	35	1784	SH	DEFINED	01	0
URS CORP	COM	903236107	23	1172	SH	DEFINED	01	0
USANA HEALTH SCIENCES INC	COM	90328M107	9	178	SH	DEFINED	01	
USG CORP	COM	903293405	1689	97976	SH	DEFINED	01	
USG CORP	COM	903293405	48	2840	SH	DEFINED	01	0
USG CORP	COM	903293405	36	2072	SH	DEFINED	01	0
USI HOLDINGS CORP	COM	90333H101	484	37219	SH	DEFINED	01	
US PHYSICAL THERAPY	COM	90337L108	1435	117400	SH	DEFINED	01	
US ONCOLOGY INC	COM	90338W103	1877	256779	SH	DEFINED	01	
ULTICOM INC	COM	903844108	3279	311400	SH	DEFINED	01	
ULTIMATE ELECTRONICS	COM	903849107	658	69323	SH	DEFINED	01	
ULTRALIFE BATTERIES INC	COM	903899102	653	45500	SH	DEFINED	01	
ULTRA PETROLEUM CORP	COM	903914109	4419	316740	SH	DEFINED	01	
ULTRA PETROLEUM CORP	COM	903914109	136	9776	SH	DEFINED	01	0
ULTRA PETROLEUM CORP	COM	903914109	78	5597	SH	DEFINED	01	0
ULTRATECH INC	COM	904034105	3486	123522	SH	DEFINED	01	
UMPQUA HOLDINGS CORP	COM	904214103	32	1678	SH	DEFINED	01	
UNIBANCO ADR	COM	90458E107	14	700	SH	DEFINED	01	
UNIFI INC.	COM	904677101	178	36978	SH	DEFINED	01	
UNIFIRST CORP	COM	904708104	18	762	SH	DEFINED	01	
UNION PACIFIC CORP	COM	907818108	261814	4500832	SH	DEFINED	01	
UNION PACIFIC CORP	COM	907818108	9123	156872	SH	DEFINED	01	0
UNION PACIFIC CORP	COM	907818108	5591	96130	SH	DEFINED	01	0
UNION PLANTERS CORP	COM	908068109	389	12279	SH	DEFINED	01	
UNION PLANTERS CORP	COM	908068109	34	1072	SH	DEFINED	01	0
UNION PLANTERS CORP	COM	908068109	1430	45198	SH	DEFINED	01	0
UNISOURCE ENERGY CRP	COM	909205106	4097	215387	SH	DEFINED	01	
UNISYS CORP	COM	909214108	12076	892572	SH	DEFINED	01	
UNISYS CORP	COM	909214108	1027	75918	SH	DEFINED	01	0
UNIT CORP	COM	909218109	8478	449986	SH	DEFINED	01	
UNIT CORP	COM	909218109	5	240	SH	DEFINED	01	0
UNITED AUTO GROUP	COM	909440109	31	1348	SH	DEFINED	01	
UNITED COMMUNITY BANKS/GA	COM	90984P105	282	10162	SH	DEFINED	01	
UNITED BANCSHARES	COM	909907107	3927	131127	SH	DEFINED	01	
UNITED DEFENSE INDS	COM	91018B104	2732	96250	SH	DEFINED	01	
UNITED DEFENSE INDS	COM	91018B104	81	2840	SH	DEFINED	01	0
UNITED DEFENSE INDS	COM	91018B104	69	2425	SH	DEFINED	01	0
UNITED DOMINION REAL.	COM	910197102	100	5454	SH	DEFINED	01	
UNITED FIRE & CASUALTY	COM	910331107	549	15000	SH	DEFINED	01	
UNITED FIRE AND CA CVT PFD	CONV PRF	910331305	1549	55000	SH	DEFINED	01	
UNITED MICROELECTRON	COM	910873207	2190	485376	SH	DEFINED	01	
UNITED NATIONAL BANCORP NJ	COM	910909100	45	1366	SH	DEFINED	01	
UNITED NATURAL FOOD	COM	911163103	1905	57385	SH	DEFINED	01	
UNITED NATURAL FOOD	COM	911163103	299	9000	SH	DEFINED	01	0
UNITED ONLINE INC	COM	911268100	2800	80629	SH	DEFINED	01	
UNITED ONLINE INC	COM	911268100	5	130	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	109049	1709235	SH	DEFINED	01	
UNITED PARCEL SERVIC	COM	911312106	7331	114862	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	16951	265678	SH	DEFINED	01	0
UNITED PARCEL SERVIC	COM	911312106	434	6800	SH	DEFINED	01	1
UNITED RENTALS INC	COM	911363109	2952	183459	SH	DEFINED	01	
UNITED RENTALS INC	COM	911363109	114	7009	SH	DEFINED	01	0
UNITED RENTALS INC	COM	911363109	77	4784	SH	DEFINED	01	0
US CELLULAR CORP	COM	911684108	2386	82000	SH	DEFINED	01	
UNITED STATES STEEL	COM	912909108	4125	224464	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

UNITED STATES STEEL	COM	912909108	82	4418	SH	DEFINED	01	0
UNITED STATES STEEL	COM	912909108	505	27443	SH	DEFINED	01	0
UNITED STATIONERS	COM	913004107	3693	98020	SH	DEFINED	01	
UNITED SURGICAL PAR	COM	913016309	2251	79545	SH	DEFINED	01	
UNITED TECHNOLOGIES	COM	913017109	201485	2607218	SH	DEFINED	01	
UNITED TECHNOLOGIES	COM	913017109	11697	151286	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	11852	153358	SH	DEFINED	01	0
UNITED TECHNOLOGIES	COM	913017109	950	12293	SH	DEFINED	01	1
UNITED THERAPEUTICS	COM	91307C102	3107	137558	SH	DEFINED	01	
UNITED THERAPEUTICS	COM	91307C102	78	3463	SH	DEFINED	01	0
UNITED THERAPEUTICS	COM	91307C102	47	2061	SH	DEFINED	01	0
UNITEDGLOBALCOM INC..	COM	913247508	757	123900	SH	DEFINED	01	
UNITEDHEALTH GROUP	COM	91324P102	560612	11140943	SH	DEFINED	01	
UNITEDHEALTH GROUP	COM	91324P102	15671	311264	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	9564	190068	SH	DEFINED	01	0
UNITEDHEALTH GROUP	COM	91324P102	315	6276	SH	DEFINED	01	1
UNITRIN INC	COM	913275103	1921	63068	SH	DEFINED	01	
UNIVERSAL AMER FINANCIAL CRP.	COM	913377107	5405	610700	SH	DEFINED	01	
UNIVERSAL AMER FINANCIAL CRP.	COM	913377107	97	10899	SH	DEFINED	01	0
UNIVERSAL AMER FINANCIAL CRP.	COM	913377107	60	6747	SH	DEFINED	01	0
UNIVERSAL COMPRESION	COM	913431102	573	26679	SH	DEFINED	01	
UNIVERSAL CORP	COM	913456109	173	4086	SH	DEFINED	01	
UNIVERSAL ELECTRONICS INC	COM	913483103	1125	97800	SH	DEFINED	01	
UNIVERSAL FST PRO	COM	913543104	1263	52053	SH	DEFINED	01	
UNIVERSAL HEALTH REALTY INCOME	COM	91359E105	1129	41600	SH	DEFINED	01	
UNIVERSAL HLTH CR-B.	COM	913903100	158	3192	SH	DEFINED	01	
UNIVERSAL HLTH CR-B.	COM	913903100	77	1564	SH	DEFINED	01	0
UNIVISION	COM	914906102	88107	2759344	SH	DEFINED	01	
UNIVISION	COM	914906102	63657	1993677	SH	DEFINED	01	0
UNIVISION	COM	914906102	7377	231022	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	28326	898682	SH	DEFINED	01	
UNOCAL CORP	COM	915289102	57	1800	SH	DEFINED	01	0
UNOCAL CORP	COM	915289102	1894	60091	SH	DEFINED	01	0
UNIZAN FINANCIAL CORP	COM	91528W101	28	1383	SH	DEFINED	01	
UNOVA INC.	COM	91529B106	2294	156627	SH	DEFINED	01	
UNOVA INC.	COM	91529B106	95	6407	SH	DEFINED	01	0
UNOVA INC.	COM	91529B106	61	4190	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	28773	1948126	SH	DEFINED	01	
UNUMPROVIDENT CORP	COM	91529Y106	1617	109360	SH	DEFINED	01	0
UNUMPROVIDENT CORP	COM	91529Y106	2060	139490	SH	DEFINED	01	0
UNUMPROVIDENT CVT PFD	CONV PRF	91529Y403	12972	400000	SH	DEFINED	01	
URBAN OUTFITTERS	COM	917047102	7132	273710	SH	DEFINED	01	
URBAN OUTFITTERS	COM	917047102	156	5980	SH	DEFINED	01	0
USF CORP	COM	91729Q101	2464	78306	SH	DEFINED	01	
UTSTARCOM INC.	COM	918076100	5375	168989	SH	DEFINED	01	
UTSTARCOM INC.	COM	918076100	133	4184	SH	DEFINED	01	0
VCA ANTECH INC	COM	918194101	4811	204300	SH	DEFINED	01	
VCA ANTECH INC	COM	918194101	323	13719	SH	DEFINED	01	0
VCA ANTECH INC	COM	918194101	102	4343	SH	DEFINED	01	0
V. F. CORP	COM	918204108	1713	44020	SH	DEFINED	01	
V. F. CORP	COM	918204108	964	24775	SH	DEFINED	01	0
VALASSIS COMMUNICATI	COM	918866104	2826	107063	SH	DEFINED	01	
VALERO ENERGY CORP	COM	91913Y100	199	5197	SH	DEFINED	01	
VALMONT INDUSTRIES	COM	920253101	1352	68301	SH	DEFINED	01	
VALSPAR CORP	COM	920355104	107	2293	SH	DEFINED	01	
VALUECLICK INC.	COM	92046N102	2627	312257	SH	DEFINED	01	
VALUECLICK INC.	COM	92046N102	55	6504	SH	DEFINED	01	0
VALUECLICK INC.	COM	92046N102	38	4564	SH	DEFINED	01	0
VANS - INC	COM	921930103	27	2487	SH	DEFINED	01	
VARCO INTL INC	COM	922122106	75	4427	SH	DEFINED	01	
VARCO INTL INC	COM	922122106	21	1250	SH	DEFINED	01	0
VARIAN INC	COM	922206107	567	18086	SH	DEFINED	01	

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

VARIAN INC	COM	922206107	3	80	SH	DEFINED	01	0
VARIAN SEMICONDUCTOR	COM	922207105	5723	152806	SH	DEFINED	01	0
VARIAN SEMICONDUCTOR	COM	922207105	4	100	SH	DEFINED	01	0
VARIAN MEDICAL SYST.	COM	92220P105	219	3812	SH	DEFINED	01	0
VARIAN MEDICAL SYST.	COM	92220P105	147	2560	SH	DEFINED	01	0
VASTERA INC.	COM	92239N109	529	103100	SH	DEFINED	01	0
VASTERA INC.	COM	92239N109	2	480	SH	DEFINED	01	0
VECTREN CORPORATION	COM	92240G101	2914	123390	SH	DEFINED	01	0
VEECO	COM	922417100	2621	131337	SH	DEFINED	01	0
VENINFOTEL CVT PIK PVT SR, SEC	CONV BND	922700ZZ5	3258	32583373	PRN	DEFINED	01	0
VENTAS INC	COM	92276F100	5050	294954	SH	DEFINED	01	0
VENTANA MEDICAL SYS	COM	92276H106	504	12500	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	208676	6645703	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	4556	145022	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	4077	129865	SH	DEFINED	01	0
VERITAS SOFTWARE	COM	923436109	2486	79171	SH	DEFINED	01	1
VERITY SOFTWARE	COM	92343C106	1403	107346	SH	DEFINED	01	0
VERISIGN INC	COM	92343E102	56	4130	SH	DEFINED	01	0
VERISIGN INC	COM	92343E102	24	1814	SH	DEFINED	01	0
VERITAS DGC	COM	92343P107	768	96268	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	203353	6268590	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	2255	69496	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	23482	723841	SH	DEFINED	01	0
VERIZON COMM	COM	92343V104	526	16200	SH	DEFINED	01	1
VERINT SYSTEMS INC	COM	92343X100	256	11980	SH	DEFINED	01	0
VERIZON CVT.	CONV BND	92344GAN6	1619	2710000	PRN	DEFINED	01	0
VERSO TECHNOLOGIES INC	COM	925317109	506	134810	SH	DEFINED	01	0
VERTEX PHARM	COM	92532F100	43	3497	SH	DEFINED	01	0
VERTEX PHARM	COM	92532F100	123	9982	SH	DEFINED	01	0
VIACOM INC.	COM	925524100	2918	76000	SH	DEFINED	01	0
VIACOM INC.	COM	925524100	302	7850	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	739561	19309685	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	33825	883183	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	19252	502680	SH	DEFINED	01	0
VIACOM INC CL B	COM	925524308	1088	28400	SH	DEFINED	01	1
VIAD CORP	COM	92552R109	96	4015	SH	DEFINED	01	0
VIAD CORP	COM	92552R109	78	3249	SH	DEFINED	01	0
VIASAT INC	COM	92552V100	2065	115935	SH	DEFINED	01	0
VIASYS HEALTHCARE	COM	92553Q209	3354	166013	SH	DEFINED	01	0
VICOR CORP	COM	925815102	1623	170268	SH	DEFINED	01	0
VICURON PHARMACEUTICALS INC	COM	926471103	25	1400	SH	DEFINED	01	0
VIEWPOINT CORP	COM	92672P108	214	278450	SH	DEFINED	01	0
VIGNETTE CORP	COM	926734104	2712	1179100	SH	DEFINED	01	0
VIGNETTE CORP	COM	926734104	1958	851090	SH	DEFINED	01	0
VINTAGE PETE INC	COM	927460105	2847	261649	SH	DEFINED	01	0
VISHAY INTRTECHNOLOG	COM	928298108	2858	163113	SH	DEFINED	01	0
VISTEON CORP	COM	92839U107	798	120954	SH	DEFINED	01	0
VISTEON CORP	COM	92839U107	1	128	SH	DEFINED	01	0
VISTEON CORP	COM	92839U107	199	30148	SH	DEFINED	01	0
VISTACARE INC-CL A.	COM	92839Y109	551	17600	SH	DEFINED	01	0
VISTACARE INC-CL A.	COM	92839Y109	9	300	SH	DEFINED	01	0
VISX INC	COM	92844S105	772	40523	SH	DEFINED	01	0
VITAL SIGNS INC	COM	928469105	2256	76997	SH	DEFINED	01	0
VITAL IMAGES INC	COM	92846N104	446	23800	SH	DEFINED	01	0
VITALWORKS INC	COM	928483106	3267	622400	SH	DEFINED	01	0
VITESSE SEMICONDUCTOR CORP.	COM	928497106	540	84391	SH	DEFINED	01	0
VITESSE SEMICONDUCTOR CORP.	COM	928497106	3	420	SH	DEFINED	01	0
VITESSE SEMICONDUCTOR CVT	CONV BND	928497AB2	956	1000000	PRN	DEFINED	01	0
VIVENDI UNIVERSAL	COM	92851S204	5417	305000	SH	DEFINED	01	0
VODAFONE GROUP PLC.	COM	92857W100	259081	12793969	SH	DEFINED	01	0
VODAFONE GROUP PLC.	COM	92857W100	5863	289566	SH	DEFINED	01	0
VODAFONE GROUP PLC.	COM	92857W100	2276	112400	SH	DEFINED	01	0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

VOLT INFO SCIENCES	COM	928703107	722	43734	SH	DEFINED	01
VULCAN MATERIALS	COM	929160109	4249	106465	SH	DEFINED	01
VULCAN MATERIALS	COM	929160109	935	23431	SH	DEFINED	01 0
WD-40 CO	COM	929236107	1515	47813	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	2182	58947	SH	DEFINED	01
WFS FINANCIAL INC	COM	92923B106	62	1682	SH	DEFINED	01 0
WFS FINANCIAL INC	COM	92923B106	38	1031	SH	DEFINED	01 0
WCI COMMUNITIES	COM	92923C104	107	6501	SH	DEFINED	01
WGL HOLDINGS INC	COM	92924F106	614	22265	SH	DEFINED	01
W HOLDING CO INC	COM	929251106	101	5670	SH	DEFINED	01
W-H ENERGY SERVICES INC	COM	92925E108	1395	78360	SH	DEFINED	01
WJ COMMUNICATIONS	COM	929284107	527	127250	SH	DEFINED	01
WMS INDUSTRIES INC	COM	929297109	1965	86680	SH	DEFINED	01
WPP GROUP PLC -ADR	COM	929309300	1499	35500	SH	DEFINED	01
WRC MEDIA INC 144A	COM	92931A108	0	10282	SH	DEFINED	01 0
WPS RESOURCES CORP	COM	92931B106	61	1476	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	2231	52853	SH	DEFINED	01
WSFS FINANCIAL CORP	COM	929328102	106	2538	SH	DEFINED	01 0
WSFS FINANCIAL CORP	COM	929328102	71	1690	SH	DEFINED	01 0
WABASH NATL	COM	929566107	5471	343031	SH	DEFINED	01
WABASH NATL	COM	929566107	3	190	SH	DEFINED	01 0
WACHOVIA CORPORATION	COM	929903102	72699	1764935	SH	DEFINED	01
WACHOVIA CORPORATION	COM	929903102	4984	120991	SH	DEFINED	01 0
WACHOVIA CORPORATION	COM	929903102	13550	328971	SH	DEFINED	01 0
WACHOVIA CORPORATION	COM	929903102	1380	33505	SH	DEFINED	01 1
WADDELL & REED FIN	COM	930059100	89	3760	SH	DEFINED	01
WAL MART STORES	COM	931142103	1007105	18032294	SH	DEFINED	01
WAL MART STORES	COM	931142103	37631	673767	SH	DEFINED	01 0
WAL MART STORES	COM	931142103	60295	1079576	SH	DEFINED	01 0
WAL MART STORES	COM	931142103	838	15000	SH	DEFINED	01 1
WALGREEN CO.	COM	931422109	3130	102146	SH	DEFINED	01
WALGREEN CO.	COM	931422109	1150	37508	SH	DEFINED	01 0
WALGREEN CO.	COM	931422109	7242	236373	SH	DEFINED	01 0
WALTER INDUSTRIES	COM	93317Q105	23	2118	SH	DEFINED	01
WANT-WANT HOLDINGS.	COM	933697997	138	150030	SH	DEFINED	01
WARNACO GROUP INC	COM	934390402	6044	387650	SH	DEFINED	01
WARNACO GROUP INC	COM	934390402	146	9378	SH	DEFINED	01 0
WASHINGTON FED INC	COM	938824109	276	10964	SH	DEFINED	01
WASHINGTON GROUP INTL INC	COM	938862208	1344	49900	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	111649	2835865	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	768	19511	SH	DEFINED	01 0
WASHINGTON MUT INC	COM	939322103	10665	270886	SH	DEFINED	01 0
WASHINGTON MUT INC	COM	939322103	1286	32680	SH	DEFINED	01 1
WASHINGTON POST CI B	COM	939640108	288	433	SH	DEFINED	01
WASHINGTON TRUST BANCORP	COM	940610108	19	785	SH	DEFINED	01
WASTE CONNECTION	COM	941053100	3460	98608	SH	DEFINED	01
WASTE CONNECTION	COM	941053100	2646	75400	SH	DEFINED	01 0
WASTE CONNECTIONS CVT	CONV BND	941053AB6	816	760000	PRN	DEFINED	01
WASTE MANAGEMENT INC	COM	94106L109	16713	638632	SH	DEFINED	01
WASTE MANAGEMENT INC	COM	94106L109	351	13400	SH	DEFINED	01 0
WASTE MANAGEMENT INC	COM	94106L109	4732	180790	SH	DEFINED	01 0
WATERS CORPORATION	COM	941848103	221	8068	SH	DEFINED	01
WATERS CORPORATION	COM	941848103	133	4859	SH	DEFINED	01 0
WATERS CORPORATION	COM	941848103	777	28335	SH	DEFINED	01 0
WATSCO	COM	942622200	1459	76334	SH	DEFINED	01
WATSON PHARMACEUTICA	COM	942683103	2440	58538	SH	DEFINED	01
WATSON PHARMACEUTICA	COM	942683103	77	1848	SH	DEFINED	01 0
WATSON PHARMACEUTICA	COM	942683103	1036	24850	SH	DEFINED	01 0
WATSON WYATT & CO.	COM	942712100	2131	94650	SH	DEFINED	01
WATTS INDUSTRIES INC	COM	942749102	2649	150313	SH	DEFINED	01
WAUSAU MOSINEE PAPER	COM	943315101	29	2342	SH	DEFINED	01
WAYPOINT FINANCIAL CORP	COM	946756103	1938	96876	SH	DEFINED	01

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

WEATHERFORD INTL CVT	CONV BND	947074AB6	517	830000	PRN	DEFINED	01
WEATHERFORD INTL CVT	CONV BND	947074AB6	623	1000000	PRN	DEFINED	01 0
WEBEX COMMUNICATIONS	COM	94767L109	2280	120045	SH	DEFINED	01
WEBSense INC	COM	947684106	2717	127720	SH	DEFINED	01
WEBSense INC	COM	947684106	2	100	SH	DEFINED	01 0
WEBMETHODS INC..	COM	94768C108	1094	137100	SH	DEFINED	01
WEBMETHODS INC..	COM	94768C108	1	130	SH	DEFINED	01 0
WEBMD CORPORATION.	COM	94769M105	14718	1650000	SH	DEFINED	01
WEBMD CORPORATION.	COM	94769M105	556	62360	SH	DEFINED	01 0
WEBSTER FINANCIAL	COM	947890109	83	2075	SH	DEFINED	01
WEIDER NUTRITION INT.	COM	948603105	210	70000	SH	DEFINED	01
WELLCHOICE INC	COM	949475107	6327	210000	SH	DEFINED	01
WELLCHOICE INC	COM	949475107	9	300	SH	DEFINED	01 0
WELLMAN INC	COM	949702104	688	91633	SH	DEFINED	01
WELLPOINT	COM	94973H108	13415	174037	SH	DEFINED	01
WELLPOINT	COM	94973H108	2140	27757	SH	DEFINED	01 0
WELLPOINT	COM	94973H108	2664	34564	SH	DEFINED	01 0
WELLS FARGO CO (NEW)	COM	949746101	250426	4862610	SH	DEFINED	01
WELLS FARGO CO (NEW)	COM	949746101	12405	240943	SH	DEFINED	01 0
WELLS FARGO CO (NEW)	COM	949746101	20587	399737	SH	DEFINED	01 0
WELLS FARGO CO (NEW)	COM	949746101	804	15600	SH	DEFINED	01 1
WELLSFORD REAL PROP	COM	950240200	4566	264500	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	251	7764	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	845	26164	SH	DEFINED	01 0
WERNER ENTERPRISES	COM	950755108	67	2904	SH	DEFINED	01
WESCAST INDUSTRIES	COM	950813105	3487	118600	SH	DEFINED	01
WESCO FINANCIAL CORP	COM	950817106	969	2850	SH	DEFINED	01
WEST CORP	COM	952355105	4240	178247	SH	DEFINED	01
WEST CORP	COM	952355105	77	3236	SH	DEFINED	01 0
WEST MARINE INC	COM	954235107	402	21078	SH	DEFINED	01
WEST PHARMACEUTICAL	COM	955306105	21	659	SH	DEFINED	01
WEST AMERICA BANCORP	COM	957090103	382	8597	SH	DEFINED	01
WESTAR ENERGY INC.	COM	95709T100	1707	92495	SH	DEFINED	01
WESTELL TECHNOLOGIES	COM	957541105	6114	816291	SH	DEFINED	01
WESTELL TECHNOLOGIES	COM	957541105	3608	481721	SH	DEFINED	01 0
WESTCORP	COM	957907108	1489	42625	SH	DEFINED	01
WESTERN DIGITAL	COM	958102105	2733	212054	SH	DEFINED	01
WESTERN DIGITAL	COM	958102105	78	6064	SH	DEFINED	01 0
WESTERN GAS RESOURCE	COM	958259103	1988	52307	SH	DEFINED	01
WESTERN GAS RESOURCE	COM	958259103	4	110	SH	DEFINED	01 0
WESTERN WIRELESS	COM	95988E204	3286	176280	SH	DEFINED	01
WESTERN WIRELESS	COM	95988E204	4	220	SH	DEFINED	01 0
WESTPORT RESOURCES CORP.	COM	961418100	21	899	SH	DEFINED	01
WESTWOOD HLDGS GROUP.	COM	961765104	2858	168300	SH	DEFINED	01
WESTWOOD ONE CORP	COM	961815107	43159	1429565	SH	DEFINED	01
WESTWOOD ONE CORP	COM	961815107	39550	1309999	SH	DEFINED	01 0
WESTWOOD ONE CORP	COM	961815107	3203	106100	SH	DEFINED	01 0
WET SEAL INC	COM	961840105	1888	187910	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	62767	1073844	SH	DEFINED	01
WEYERHAEUSER	COM	962166104	2544	43525	SH	DEFINED	01 0
WEYERHAEUSER	COM	962166104	2954	50546	SH	DEFINED	01 0
WEYERHAEUSER	COM	962166104	936	16000	SH	DEFINED	01 1
WHIRLPOOL CORP	COM	963320106	65417	965291	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	495	7300	SH	DEFINED	01 0
WHIRLPOOL CORP	COM	963320106	3075	45381	SH	DEFINED	01 0
WHIRLPOOL FIN PFD \$100 B 6.55	PRF	963328208	940	9018	SH	DEFINED	01
WHITE ELECTRONIC DESIGNS	COM	963801105	81	7548	SH	DEFINED	01 0
WHITE ELECTRONIC DESIGNS	COM	963801105	55	5141	SH	DEFINED	01 0
WHITNEY HOLDING CORP	COM	966612103	3941	115916	SH	DEFINED	01
WHOLE FOODS MARKET	COM	966837106	54818	993440	SH	DEFINED	01
WHOLE FOODS MARKET	COM	966837106	80793	1464221	SH	DEFINED	01 0
WHOLE FOODS MARKET	COM	966837106	6899	125020	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

WILD OATS MARKETS	COM	96808B107	1981	181300	SH	DEFINED	01
JOHN WILEY-JW.A	COM	968223206	78	2993	SH	DEFINED	01 0
WILLBROS GROUP INC.	COM	969199108	4775	465400	SH	DEFINED	01
WILLIAM COMPANIES	COM	969457100	1160	123094	SH	DEFINED	01
WILLIAM COMPANIES	COM	969457100	1129	119929	SH	DEFINED	01 0
CLAYTON WILLIAMS ENERGY INC	COM	969490101	36	1894	SH	DEFINED	01
WILLIAMS SONOMA	COM	969904101	54778	2030305	SH	DEFINED	01
WILLIAMS SONOMA	COM	969904101	72063	2670990	SH	DEFINED	01 0
WILLIAMS SONOMA	COM	969904101	6561	243200	SH	DEFINED	01 0
WILMINGTON TRUST COR	COM	971807102	1015	32994	SH	DEFINED	01
WARRANTS	WT	97187@117	49	12	SH	DEFINED	01 0
WARRANTS	WT	97188#AA4	47	12	SH	DEFINED	01 0
WILSHIRE NY ADVIS WT	WT	971880117	44	6	SH	DEFINED	01
WILSHIRE NY ADVIS WT	WT	971880117	104	14	SH	DEFINED	01 0
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01
WARRANTS	WT	97189#113	4	4	SH	DEFINED	01 0
WILSHIRE NY ADVISOR	WT	971993118	34	30	SH	DEFINED	01
WILSHIRE NY ADVISOR	WT	971993118	34	30	SH	DEFINED	01 0
WILSON GREATBATCH	COM	972232102	4742	131530	SH	DEFINED	01
WILSON GREATBATCH	COM	972232102	3	90	SH	DEFINED	01 0
WILSONS THE LEATHER	COM	972463103	202	25323	SH	DEFINED	01
WILTEL COMMUNICATIONS INC	COM	972487102	208	13042	SH	DEFINED	01
WIND RIVER	COM	973149107	24	4208	SH	DEFINED	01
WINN-DIXIE	COM	974280109	86	8824	SH	DEFINED	01
WINN-DIXIE	COM	974280109	25	2603	SH	DEFINED	01 0
WINN-DIXIE	COM	974280109	313	32470	SH	DEFINED	01 0
WINNEBAGO IND INC	COM	974637100	6733	151038	SH	DEFINED	01
WINTRUST FINANCIAL	COM	97650W108	5799	153929	SH	DEFINED	01
WINTRUST FINANCIAL	COM	97650W108	62	1635	SH	DEFINED	01 0
WINTRUST FINANCIAL	COM	97650W108	43	1150	SH	DEFINED	01 0
WIRELESS FACILITIES	COM	97653A103	3067	257710	SH	DEFINED	01
WIRELESS FACILITIES	COM	97653A103	100	8350	SH	DEFINED	01 0
WIRELESS FACILITIES	COM	97653A103	67	5669	SH	DEFINED	01 0
WISCONSIN ENERGY	COM	976657106	22479	735322	SH	DEFINED	01
WOLVERINE TUBE INC	COM	978093102	149	35291	SH	DEFINED	01
WOLVERINE WORLD WIDE	COM	978097103	2234	115167	SH	DEFINED	01
WOLVERINE WORLD WIDE	COM	978097103	136	6979	SH	DEFINED	01 0
WOLVERINE WORLD WIDE	COM	978097103	88	4538	SH	DEFINED	01 0
WOODWARD GOVERNOR CO	COM	980745103	6473	148102	SH	DEFINED	01
WORLD ACCEPTANCE CORP	COM	981419104	51	3728	SH	DEFINED	01
WORTHINGTON IND	COM	981811102	87	7016	SH	DEFINED	01
WORTHINGTON IND	COM	981811102	249	19815	SH	DEFINED	01 0
WRIGHT MEDICAL GROUP	COM	98235T107	1075	42510	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	3891	70376	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	2870	51905	SH	DEFINED	01 0
WYETH	COM	983024100	194174	4212068	SH	DEFINED	01
WYETH	COM	983024100	22977	498407	SH	DEFINED	01 0
WYETH	COM	983024100	14204	308108	SH	DEFINED	01 0
WYETH	COM	983024100	668	14500	SH	DEFINED	01 1
XM SATELLITE RADIO.	COM	983759101	448	28536	SH	DEFINED	01
X-RITE INC	COM	983857103	668	59007	SH	DEFINED	01
XTO ENERGY INC	COM	98385X106	8003	381287	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	11296	730092	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	1423	91961	SH	DEFINED	01 0
XETA TECHNOLOGIES INC	COM	983909102	130	27650	SH	DEFINED	01
XILINX	COM	983919101	26195	918811	SH	DEFINED	01
XILINX	COM	983919101	53088	1862040	SH	DEFINED	01 0
XILINX	COM	983919101	4308	151128	SH	DEFINED	01 0
XEROX CVT PFD 144A	CONV PRF	98411F202	16156	250000	SH	DEFINED	01
XEROX	COM	984121103	12387	1207349	SH	DEFINED	01
XEROX	COM	984121103	68	6580	SH	DEFINED	01 0
XEROX	COM	984121103	1895	184719	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

XEROX CORP CVT PFD	CONV PRF	984121509	7886	77050	SH	DEFINED	01
XEROX CORP CVT PFD	CONV PRF	984121509	302	2950	SH	DEFINED	01 0
YAHOO INC	COM	984332106	14185	400923	SH	DEFINED	01
YAHOO INC	COM	984332106	166	4703	SH	DEFINED	01 0
YAHOO INC	COM	984332106	5061	143067	SH	DEFINED	01 0
YAHOO INC	COM	984332106	3864	109202	SH	DEFINED	01 1
YANKEE CANDLE	COM	984757104	4464	175200	SH	DEFINED	01
YANKEE CANDLE	COM	984757104	2	60	SH	DEFINED	01 0
YELLOW CORPORATION	COM	985509108	6412	214559	SH	DEFINED	01
YELLOW CORPORATION	COM	985509108	232	7762	SH	DEFINED	01 0
YELLOW CORPORATION	COM	985509108	66	2194	SH	DEFINED	01 0
YORK INTL CORP NEW	COM	986670107	50308	1454487	SH	DEFINED	01
YORK INTL CORP NEW	COM	986670107	143	4126	SH	DEFINED	01 0
YORK INTL CORP NEW	COM	986670107	95	2750	SH	DEFINED	01 0
YOUNG BROADCASTING	COM	987434107	3820	195000	SH	DEFINED	01
YOUNG BROADCASTING	COM	987434107	60	3092	SH	DEFINED	01 0
YOUNG BROADCASTING	COM	987434107	44	2230	SH	DEFINED	01 0
YOUNG INNOVATIONS	COM	987520103	96	3000	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	545	18402	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	2005	67700	SH	DEFINED	01 0
YUKOS ADR	COM	98849W108	5764	92962	SH	DEFINED	01
YUKOS ADR	COM	98849W108	1029	16600	SH	DEFINED	01 1
YUKOS ADR	COM	98849W108	1409	22725	SH	DEFINED	01 1
ZALE CORP	COM	988858106	3906	87941	SH	DEFINED	01
ZEBRA TECH	COM	989207105	8931	173183	SH	DEFINED	01
ZENITH NATIONAL	COM	989390109	1502	53987	SH	DEFINED	01
ZIMMER HOLDINGS INC	COM	98956P102	21763	394992	SH	DEFINED	01
ZIMMER HOLDINGS INC	COM	98956P102	17	300	SH	DEFINED	01 0
ZIMMER HOLDINGS INC	COM	98956P102	2884	52340	SH	DEFINED	01 0
ZIONS BANCORPORATION	COM	989701107	313	5618	SH	DEFINED	01
ZIONS BANCORPORATION	COM	989701107	80	1436	SH	DEFINED	01 0
ZIONS BANCORPORATION	COM	989701107	1156	20695	SH	DEFINED	01 0
ZIX CORP	COM	98974P100	530	65357	SH	DEFINED	01
ZORAN CORP	COM	98975F101	2322	119063	SH	DEFINED	01
ZORAN CORP	COM	98975F101	4	180	SH	DEFINED	01 0
ZYGO CORP	COM	989855101	851	51900	SH	DEFINED	01
ZOLL MEDICAL	COM	989922109	673	21000	SH	DEFINED	01
ZOLL MEDICAL	COM	989922109	168	5252	SH	DEFINED	01 0
AVON PRODUCTS JAN 04 65P	OPT	AVP/MM	65	225	SH	PUT	DEFINED 01 0
PHIL BANK INDEX NOV 03 900P	OPT	BKW/WT	644	150	SH	PUT	DEFINED 01 0
MS CYCLICAL INDEX OCT 03 550P	OPT	CYW/VJ	423	365	SH	PUT	DEFINED 01 0
DAIMLERCHRYSLER AG	COM	D1668R123	526	15000	SH	DEFINED	01
DEUTSCHE BANK AG	COM	D18190898	2428	40000	SH	DEFINED	01
MEXICO VRR SERIES B RIGHTS	WT	EC5952972	0	2000000	SH	DEFINED	01
MEXICO VRR SERIES C RIGHTS.	WT	EC5953053	0	2000000	SH	DEFINED	01
MEXICO VRR SERIES D	WT	EC5953210	0	2000000	SH	DEFINED	01
MEXICO VRR SERIES E	WT	EC6127640	0	2000000	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	95152	2876423	SH	DEFINED	01
ACE LIMITED	COM	G0070K103	3023	91370	SH	DEFINED	01 0
ACE LIMITED	COM	G0070K103	3705	112005	SH	DEFINED	01 0
AMDOCS	COM	G02602103	300	15971	SH	DEFINED	01
AMDOCS	COM	G02602103	118	6252	SH	DEFINED	01 0
APEX SILVER MINE LTD.	COM	G04074103	3387	252700	SH	DEFINED	01
ARCH CAPITAL GROUP	COM	G0450A105	845	25600	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	18020	722260	SH	DEFINED	01
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	7646	306550	SH	DEFINED	01 0
AXIS CAPITAL HOLDINGS LTD.	COM	G0692U109	665	26650	SH	DEFINED	01 0
ACCENTURE LTD-CL A	COM	G1150G111	23375	1046350	SH	DEFINED	01
ACCENTURE LTD-CL A	COM	G1150G111	1790	80110	SH	DEFINED	01 0
CHINA YACHAI INT'L	COM	G21082105	315	17790	SH	DEFINED	01
COOPER INDUSTRIES	COM	G24182100	29550	615203	SH	DEFINED	01
COOPER INDUSTRIES	COM	G24182100	1046	21778	SH	DEFINED	01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	765	26200	SH	DEFINED	01
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	554	18955	SH	DEFINED	01 0
EVEREST RE GROUP LTD	COM	G3223R108	11771	156620	SH	DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	230	3062	SH	DEFINED	01 0
FLAG TELECOM GROUP LTD	COM	G3529X106	267	4381	SH	DEFINED	01 0
GLOBALSANTAFE CORP	COM	G3930E101	17188	717657	SH	DEFINED	01
GLOBALSANTAFE CORP	COM	G3930E101	200	8361	SH	DEFINED	01 0
HELEN OF TROY CORP L.	COM	G4388N106	2145	88521	SH	DEFINED	01
HELEN OF TROY CORP L.	COM	G4388N106	130	5362	SH	DEFINED	01 0
HELEN OF TROY CORP L.	COM	G4388N106	87	3592	SH	DEFINED	01 0
INGERSOLL-RAND CO	COM	G4776G101	62382	1167329	SH	DEFINED	01
INGERSOLL-RAND CO	COM	G4776G101	14	270	SH	DEFINED	01 0
INGERSOLL-RAND CO	COM	G4776G101	2120	39665	SH	DEFINED	01 0
IPC HOLDINGS LTD	COM	G4933P101	10676	305000	SH	DEFINED	01
IPC HOLDINGS LTD	COM	G4933P101	89	2537	SH	DEFINED	01 0
IPC HOLDINGS LTD	COM	G4933P101	56	1594	SH	DEFINED	01 0
MARVELL TECH GP LTD	COM	G5876H105	42	1104	SH	DEFINED	01
MAX RE CAPITAL LTD	COM	G6052F103	2172	127700	SH	DEFINED	01 0
MONTPELIER RE HLDS LTD	COM	G62185106	5568	184678	SH	DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	38970	1045934	SH	DEFINED	01
NABORS INDUSTRIES IN	COM	G6359F103	1541	41350	SH	DEFINED	01 0
NABORS INDUSTRIES IN	COM	G6359F103	1978	53087	SH	DEFINED	01 0
NOBLE CORP	COM	G65422100	1778	52319	SH	DEFINED	01
NOBLE CORP	COM	G65422100	1048	30820	SH	DEFINED	01 0
02MICRO INTERNATIONAL.	COM	G6797E106	963	66610	SH	DEFINED	01
02MICRO INTERNATIONAL.	COM	G6797E106	241	16700	SH	DEFINED	01 0
PLATINUM UNDERWRITERS HLDGS	COM	G7127P100	2292	81550	SH	DEFINED	01
RADICA GAMES LTD	COM	G7342H107	847	121100	SH	DEFINED	01
SCOTTIS RE GROUP LIMITED	COM	G7885T104	7146	295860	SH	DEFINED	01
SEAGATE TECHNOLOGY HLDS	COM	G7945J104	3536	130000	SH	DEFINED	01
SEAGATE TECHNOLOGY HLDS	COM	G7945J104	63	2300	SH	DEFINED	01 0
UTI WORLDWIDE INC	COM	G87210103	415	13600	SH	DEFINED	01
TOMMY HILFIGER	COM	G8915Z102	509	42750	SH	DEFINED	01
TRANSOCEAN INC	COM	G90078109	93187	4659343	SH	DEFINED	01
TRANSOCEAN INC	COM	G90078109	11342	567075	SH	DEFINED	01 0
TRANSOCEAN INC	COM	G90078109	3027	151367	SH	DEFINED	01 0
WEATHERFORD INTL	COM	G95089101	57287	1516315	SH	DEFINED	01
WEATHERFORD INTL	COM	G95089101	5406	143065	SH	DEFINED	01 0
WHITE MOUNTAINS INSURANCE GP	COM	G9618E107	431	1085	SH	DEFINED	01 0
WILLIS GRP HLDS LTD	COM	G96655108	27758	902700	SH	DEFINED	01
WILLIS GRP HLDS LTD	COM	G96655108	376	12200	SH	DEFINED	01 1
XL CAPITAL LTD CL A	COM	G98255105	91961	1187516	SH	DEFINED	01
XL CAPITAL LTD CL A	COM	G98255105	4536	58584	SH	DEFINED	01 0
XL CAPITAL LTD CL A	COM	G98255105	6614	85402	SH	DEFINED	01 0
ALCON	COM	H01301102	19143	340912	SH	DEFINED	01
AUDICODES LTD	COM	M15342104	393	52400	SH	DEFINED	01
CHECKPOINT SOFTWARE	COM	M22465104	1751	104265	SH	DEFINED	01
CHECKPOINT SOFTWARE	COM	M22465104	33	1942	SH	DEFINED	01 0
CHECKPOINT SOFTWARE	COM	M22465104	330	19627	SH	DEFINED	01 1
CHECKPOINT SOFTWARE	COM	M22465104	592	35193	SH	DEFINED	01 1
ECTEL LTD	COM	M29925100	2887	462000	SH	DEFINED	01
MIND CTI LTD	COM	M70240102	263	80000	SH	DEFINED	01
ORBOTECH LTD	COM	M75253100	128	6280	SH	DEFINED	01
TARO PHARMACEUTICAL	COM	M8737E108	729	12940	SH	DEFINED	01
VERISITY LTD.	COM	M97385112	450	36000	SH	DEFINED	01
S&P 400 MIDCAP INDEX OCT 03 51	OPT	MDD/VB	930	1000	SH	PUT	DEFINED 01 0
S&P 400 MIDCAP INDEX NOV 03 50	OPT	MDD/WT	363	300	SH	PUT	DEFINED 01 0
MINI NDX 100 STOCK IDX OCT 03	OPT	MQX/VF	1868	5414	SH	PUT	DEFINED 01 0
MINI NDX 100 STOCK IDX NOV 03	OPT	MQX/WG	849	993	SH	PUT	DEFINED 01 0
ASML HLDG NV-NY REG.	COM	N07059111	8479	645750	SH	DEFINED	01
ORTHOFIX INTL	COM	N6748L102	805	22000	SH	DEFINED	01
NTL INC MAR 04 55C	OPT	NUD/CK	1722	3870	SH	CALL	DEFINED 01 0

Edgar Filing: AMERICAN EXPRESS FINANCIAL CORP - Form 13F-HR

OIL SERVICE HOLDRS TRUST JAN 0 OPT	OIH/AJ	738	843	SH	CALL	DEFINED	01	0
NASDAQ 100 QQQ OCT03 OPT	QAVVFCO03	6072	83750	SH	PUT	DEFINED	01	
RETAIL HOLDRS TRUST OCT 03 90P OPT	RTH/VR	727	1385	SH	PUT	DEFINED	01	0
SEMI CONDUCTOR HLD TRUST OCT 0 OPT	SMH/VF	231	18500	SH	PUT	DEFINED	01	0
SEMI CONDUCTOR HLD TRUST NOV 0 OPT	SMH/WG	588	2400	SH	PUT	DEFINED	01	0
S&P 500 INDEX NOV 03 1010P OPT	SPQ/WB	928	242	SH	PUT	DEFINED	01	0
S&P 500 INDEX OCT 03 975P OPT	SXB/VO	572	578	SH	PUT	DEFINED	01	0
ROYAL CARIBBEAN COM	V7780T103	48629	1729962	SH		DEFINED	01	
PHILA GOLD & SILVER INDEX DEC OPT	XAU/LR	548	800	SH	CALL	DEFINED	01	0
ASE TEST LTD COM	Y02516105	1880	216300	SH		DEFINED	01	
FLEXTRONICS INTL LTD COM	Y2573F102	23005	1622400	SH		DEFINED	01	
FLEXTRONICS INTL LTD COM	Y2573F102	64	4535	SH		DEFINED	01	0
OMI CORP COM	Y6476W104	918	138716	SH		DEFINED	01	
TATA ENGINEERING COM	Y85740127	69	10357	SH		DEFINED	01	1