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AMERICAN EXPRESS FINANCIAL CORP

Form 13F-HR/A

May 26, 2004

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

FORM 13 (F) COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

Name: 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 May 14, 2004

[Signature] [City, State] [Date]

Report Type (Check only one.):

[] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[x] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 13
Form 13F Information Table Entry Total: 5229
Form 13F Information Table Value Total: \$67195539 (thousands)

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List of Other Included Managers:

| No. | 13F File Number | Name |
|-----|-----------------|---|
| 01 | 28-698 | American Express Company |
| 02 | 28-10477 | American Express Asset Management Group Inc. |
| 03 | 28-1045 | 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 |
| 10 | | Threadneedle Asset Management Limited |
| 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 | | |
| AAON INC | COM | 000360206 | 554 | 28000 | SH | | | DEFINED | 01 | |
| AAR CORP | COM | 000361105 | 1105 | 89945 | SH | | | DEFINED | 01 | |
| ABC BANCORP | COM | 000400101 | 313 | 16513 | SH | | | DEFINED | 01 | |
| LIPMAN ELECTRONIC ENGINEERIG | COM | 000428011 | 1172 | 25370 | SH | | | DEFINED | 01 1 | |
| ADC TELECOM | COM | 000886101 | 152 | 52469 | SH | | | DEFINED | 01 | |
| ADC TELECOM | COM | 000886101 | 2083 | 718400 | SH | | | DEFINED | 01 0 | |
| ADC TELECOM | COM | 000886101 | 532 | 183558 | SH | | | DEFINED | 01 0 | |
| ADC TELECOM | COM | 000886101 | 74 | 25800 | SH | | | DEFINED | 01 1 | |
| ROYAL CARIBBEAN COM USD0.01 | COM | 000886286 | 5208 | 118100 | SH | | | DEFINED | 01 1 | |
| ACT TELECONFERENCING INC | COM | 000955104 | 96 | 34700 | SH | | | DEFINED | 01 | |
| ABM INDUSTRIES INC | COM | 000957100 | 2445 | 136204 | SH | | | DEFINED | 01 | |
| AFC ENTERPRISES | COM | 00104Q107 | 110 | 4784 | SH | | | DEFINED | 01 | |
| AFLAC INC | COM | 001055102 | 1339 | 33355 | SH | | | DEFINED | 01 | |
| AFLAC INC | COM | 001055102 | 1494 | 37190 | SH | | | DEFINED | 01 0 | |
| AFLAC INC | COM | 001055102 | 4684 | 116695 | SH | | | DEFINED | 01 0 | |
| ORBOTECH LTD | COM | 001082338 | 79 | 3300 | SH | | | DEFINED | 01 1 | |
| CHECK POINT SFTWRE ORD ILS1 | COM | 001082411 | 26040 | 1144117 | SH | | | DEFINED | 01 1 | |
| AGCO CORP | COM | 001084102 | 10237 | 494277 | SH | | | DEFINED | 01 | |
| AGCO CORP | COM | 001084102 | 2690 | 129910 | SH | | | DEFINED | 01 0 | |
| AGL RESOURCES INC | COM | 001204106 | 1137 | 39177 | SH | | | DEFINED | 01 | |
| AGL RESOURCES INC | COM | 001204106 | 20 | 716 | SH | | | DEFINED | 01 0 | |
| AGL RESOURCES INC | COM | 001204106 | 95 | 3261 | SH | | | DEFINED | 01 0 | |
| AES CORP | COM | 00130H105 | 389 | 45586 | SH | | | DEFINED | 01 | |
| AES CORP | COM | 00130H105 | 1209 | 141693 | SH | | | DEFINED | 01 0 | |
| ALCON INC | COM | 001382649 | 11658 | 184289 | SH | | | DEFINED | 01 1 | |
| AMB PROPERTY CORP. | COM | 00163T109 | 276 | 7419 | SH | | | DEFINED | 01 | |
| AMC ENTERTAINMENT IN | COM | 001669100 | 1845 | 120189 | SH | | | DEFINED | 01 | |
| AMLI. | COM | 001735109 | 1076 | 38100 | SH | | | DEFINED | 01 | |
| AMN HEALTHCARE SERV. | COM | 001744101 | 2624 | 142990 | SH | | | DEFINED | 01 | |
| AMR CORP DEL | COM | 001765106 | 38695 | 3039722 | SH | | | DEFINED | 01 | |
| AMR CORP DEL | COM | 001765106 | 126 | 9920 | SH | | | DEFINED | 01 0 | |
| AMR CORP DEL | COM | 001765106 | 345 | 27100 | SH | | | DEFINED | 01 0 | |
| AMR CORP DEL | COM | 001765106 | 29884 | 2347621 | SH | | | DEFINED | 01 1 | |
| AMR CORP RESTRICTED | COM | 001765999 | 21 | 2350 | SH | | | DEFINED | 01 | |
| AMR CORP RESTRICTED | COM | 001765999 | 81 | 9089 | SH | | | DEFINED | 01 0 | |
| APAC CUSTOMER SVCS | COM | 00185E106 | 6 | 2120 | SH | | | DEFINED | 01 | |
| ATI TECHNOLOGIES. | COM | 001941103 | 21 | 1297 | SH | | | DEFINED | 01 0 | |

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| | | | | | | | |
|----------------------------|-----|-----------|--------|---------|----|---------|------|
| AT&T CORP | COM | 001957505 | 79293 | 4051809 | SH | DEFINED | 01 |
| AT&T CORP | COM | 001957505 | 513 | 26197 | SH | DEFINED | 01 0 |
| AT&T CORP | COM | 001957505 | 5343 | 273021 | SH | DEFINED | 01 0 |
| AT&T CORP | COM | 001957505 | 1565 | 80000 | SH | DEFINED | 01 1 |
| AT&T CORP | COM | 001957505 | 820 | 41894 | SH | DEFINED | 01 1 |
| A S A LIMITED | COM | 002050102 | 3083 | 71200 | SH | DEFINED | 01 |
| ATMI INC | COM | 00207R101 | 2460 | 93507 | SH | DEFINED | 01 |
| AT&T WIRELESS SVCS | COM | 00209A106 | 113573 | 8344801 | SH | DEFINED | 01 |
| AT&T WIRELESS SVCS | COM | 00209A106 | 1024 | 75296 | SH | DEFINED | 01 0 |
| AT&T WIRELESS SVCS | COM | 00209A106 | 8438 | 619972 | SH | DEFINED | 01 0 |
| AVX CORP | COM | 002444107 | 496 | 30100 | SH | DEFINED | 01 |
| AARON RENTS INC | COM | 002535201 | 4907 | 197165 | SH | DEFINED | 01 |
| AARON RENTS INC-CL A | COM | 002535300 | 65 | 3000 | SH | DEFINED | 01 |
| ABAXIS | COM | 002567105 | 1499 | 74000 | SH | DEFINED | 01 |
| ABBOTT LABS * | COM | 002824100 | 8030 | 195359 | SH | DEFINED | 01 |
| ABBOTT LABS * | COM | 002824100 | 1265 | 30768 | SH | DEFINED | 01 0 |
| ABBOTT LABS * | COM | 002824100 | 14624 | 355809 | SH | DEFINED | 01 0 |
| ABBOTT LABS * | COM | 002824100 | 4495 | 109300 | SH | DEFINED | 01 1 |
| ABERCROMBIE & FITCH | COM | 002896207 | 138 | 4082 | SH | DEFINED | 01 |
| ABERCROMBIE & FITCH | COM | 002896207 | 499 | 14739 | SH | DEFINED | 01 0 |
| ABGENIX INC | COM | 00339B107 | 2617 | 196900 | SH | DEFINED | 01 |
| ABLE LABORATORIES INC | COM | 00371N407 | 852 | 43600 | SH | DEFINED | 01 |
| ABOVENET INC | COM | 00374N107 | 303 | 8000 | SH | DEFINED | 01 0 |
| ABITIBI-CONSOLIDATED | COM | 003924107 | 18803 | 2652048 | SH | DEFINED | 01 |
| ACADIA REALTY TRUST | COM | 004239109 | 827 | 58518 | SH | DEFINED | 01 |
| ACCESS PHARMACEUTICALS INC | COM | 00431M209 | 769 | 119840 | SH | DEFINED | 01 |
| ACCREDITED HOME LENDERS | COM | 00437P107 | 2596 | 65886 | SH | DEFINED | 01 |
| ACCREDO HEALTH INC | COM | 00437V104 | 8035 | 210885 | SH | DEFINED | 01 |
| ACCREDO HEALTH INC | COM | 00437V104 | 4 | 100 | SH | DEFINED | 01 0 |
| ACE CASH EXPRESS INC | COM | 004403101 | 474 | 15723 | SH | DEFINED | 01 |
| ACETO CORP | COM | 004446100 | 6 | 385 | SH | DEFINED | 01 0 |
| ACTIVISION INC | COM | 004930202 | 6333 | 400314 | SH | DEFINED | 01 |
| ACTIVISION INC | COM | 004930202 | 1650 | 104220 | SH | DEFINED | 01 0 |
| ACTIVISION INC | COM | 004930202 | 92 | 5800 | SH | DEFINED | 01 0 |
| ACTION PERFORMANCE | COM | 004933107 | 891 | 58365 | SH | DEFINED | 01 |
| ACTEL CORP | COM | 004934105 | 13458 | 594700 | SH | DEFINED | 01 |
| ACTEL CORP | COM | 004934105 | 70 | 3110 | SH | DEFINED | 01 0 |
| ACTUATE CORP | COM | 00508B102 | 1318 | 408000 | SH | DEFINED | 01 0 |
| ACTUANT CORPORATION. | COM | 00508X203 | 3928 | 100125 | SH | DEFINED | 01 |
| ACUITY BRANDS INC | COM | 00508Y102 | 7180 | 300703 | SH | DEFINED | 01 |
| ACUITY BRANDS INC | COM | 00508Y102 | 28 | 1204 | SH | DEFINED | 01 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 137 | 5730 | SH | DEFINED | 01 0 |
| ACXIOM CORP | COM | 005125109 | 32364 | 1473716 | SH | DEFINED | 01 |
| ACXIOM CORP | COM | 005125109 | 1328 | 60455 | SH | DEFINED | 01 0 |
| ACXIOM CORP | COM | 005125109 | 2051 | 93400 | SH | DEFINED | 01 0 |
| ADAPTEC INC | COM | 00651F108 | 2933 | 334892 | SH | DEFINED | 01 |
| ADMINISTAFF INC | COM | 007094105 | 1695 | 97240 | SH | DEFINED | 01 |
| ADOBE SYSTEMS INC | COM | 00724F101 | 18719 | 474752 | SH | DEFINED | 01 |
| ADOBE SYSTEMS INC | COM | 00724F101 | 1166 | 29555 | SH | DEFINED | 01 0 |
| ADOBE SYSTEMS INC | COM | 00724F101 | 3430 | 86987 | SH | DEFINED | 01 0 |
| ADTRAN INC | COM | 00738A106 | 172 | 5718 | SH | DEFINED | 01 |
| ADVANCE AUTO PARTS. | COM | 00751Y106 | 12678 | 311736 | SH | DEFINED | 01 |
| ADVANCE AUTO PARTS. | COM | 00751Y106 | 89 | 2193 | SH | DEFINED | 01 0 |
| ADV DIGITAL INFORMAT. | COM | 007525108 | 3405 | 299248 | SH | DEFINED | 01 |
| ADV DIGITAL INFORMAT. | COM | 007525108 | 3 | 270 | SH | DEFINED | 01 0 |
| ADVANCED MKTG SERV | COM | 00753T105 | 530 | 53486 | SH | DEFINED | 01 |
| ADVANCED FIBRE COMM | COM | 00754A105 | 7946 | 360678 | SH | DEFINED | 01 |
| ADVANCED FIBRE COMM | COM | 00754A105 | 82 | 3716 | SH | DEFINED | 01 0 |
| ADVANCED NEUROMODULA. | COM | 00757T101 | 4558 | 126300 | SH | DEFINED | 01 |
| ADVANCED NEUROMODULA. | COM | 00757T101 | 21537 | 596765 | SH | DEFINED | 01 0 |
| ADVANCED NEUROMODULA. | COM | 00757T101 | 615 | 17050 | SH | DEFINED | 01 0 |
| ADVO INC | COM | 007585102 | 8222 | 255164 | SH | DEFINED | 01 |

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|------------------------------|----------|-----------|--------|----------|-----|---------|------|
| ADVANCED POWER TECH | COM | 00761E108 | 1177 | 128500 | SH | DEFINED | 01 |
| ADVISORY BOARD CO. | COM | 00762W107 | 2632 | 72000 | SH | DEFINED | 01 |
| ADVISORY BOARD CO. | COM | 00762W107 | 3 | 90 | SH | DEFINED | 01 0 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 2222 | 91084 | SH | DEFINED | 01 |
| AEROFLEX INC | COM | 007768104 | 7409 | 550460 | SH | DEFINED | 01 |
| AEROFLEX INC | COM | 007768104 | 24 | 1752 | SH | DEFINED | 01 0 |
| AEROFLEX INC | COM | 007768104 | 71 | 5298 | SH | DEFINED | 01 0 |
| AEROPOSTALE INC. | COM | 007865108 | 5116 | 141100 | SH | DEFINED | 01 |
| AEROPOSTALE INC. | COM | 007865108 | 168 | 4640 | SH | DEFINED | 01 0 |
| ADVANCED MICRO DEV | COM | 007903107 | 1295 | 79809 | SH | DEFINED | 01 |
| ADVANCED MICRO DEV | COM | 007903107 | 1288 | 79335 | SH | DEFINED | 01 0 |
| ADVANCED ENERGY IND | COM | 007973100 | 1932 | 94785 | SH | DEFINED | 01 |
| ADVENT SOFTWARE | COM | 007974108 | 13963 | 746672 | SH | DEFINED | 01 |
| ADVENT SOFTWARE | COM | 007974108 | 562 | 30014 | SH | DEFINED | 01 0 |
| ADVENT SOFTWARE | COM | 007974108 | 969 | 51800 | SH | DEFINED | 01 0 |
| AETNA INC NEW | COM | 00817Y108 | 118373 | 1319365 | SH | DEFINED | 01 |
| AETNA INC NEW | COM | 00817Y108 | 6501 | 72450 | SH | DEFINED | 01 0 |
| AETNA INC NEW | COM | 00817Y108 | 4612 | 51401 | SH | DEFINED | 01 0 |
| AETNA INC NEW | COM | 00817Y108 | 94 | 1050 | SH | DEFINED | 01 1 |
| AFFILIATED COMPUTER | COM | 008190100 | 68896 | 1327486 | SH | DEFINED | 01 |
| AFFILIATED COMPUTER | COM | 008190100 | 4974 | 95837 | SH | DEFINED | 01 0 |
| AFFILIATED COMPUTER | COM | 008190100 | 34 | 650 | SH | DEFINED | 01 0 |
| AFFILIATED COMPUTER | COM | 008190100 | 4344 | 83800 | SH | DEFINED | 01 1 |
| AFFILIATED MANAGERS | COM | 008252108 | 9090 | 166572 | SH | DEFINED | 01 |
| AFFILIATED MANAGERS | COM | 008252108 | 245 | 4500 | SH | DEFINED | 01 0 |
| AFFYMETRIX. | COM | 00826T108 | 476 | 14094 | SH | DEFINED | 01 |
| AFFORDABLE RESIDENTIAL COMMU | COM | 008273104 | 747 | 40386 | SH | DEFINED | 01 |
| AFTERMARKET TECH. | COM | 008318107 | 164 | 11140 | SH | DEFINED | 01 |
| AGERE SYSTEMS INC-CL A | COM | 00845V100 | 14020 | 4367800 | SH | DEFINED | 01 |
| AGERE SYSTEMS INC-CL A | COM | 00845V100 | 660 | 205595 | SH | DEFINED | 01 0 |
| AGERE SYSTEMS INC-CL A | COM | 00845V100 | 39435 | 12362062 | SH | DEFINED | 01 1 |
| AGERE SYSTEMS CVT | CONV BND | 00845VAA8 | 1131 | 800000 | PRN | DEFINED | 01 |
| AGILENT TECHNOLOGIES | COM | 00846U101 | 12704 | 401640 | SH | DEFINED | 01 |
| AGILENT TECHNOLOGIES | COM | 00846U101 | 1688 | 53352 | SH | DEFINED | 01 0 |
| AGILENT TECHNOLOGIES | COM | 00846U101 | 4280 | 135318 | SH | DEFINED | 01 0 |
| AGILENT TECHNOLOGIES | COM | 00846U101 | 31 | 977 | SH | DEFINED | 01 1 |
| AGILENT TECH CVT | CONV BND | 00846UAB7 | 2147 | 1900000 | PRN | DEFINED | 01 |
| AGILE SOFTWARE CORP | COM | 00846X105 | 1023 | 116900 | SH | DEFINED | 01 |
| AGNICO EAGLE MINES | COM | 008474108 | 11314 | 757700 | SH | DEFINED | 01 |
| AGNICO EAGLE MINES | COM | 008474108 | 3792 | 253990 | SH | DEFINED | 01 0 |
| AGILYSYS INC | COM | 00847J105 | 2965 | 249104 | SH | DEFINED | 01 |
| AGREE REALTY CORP | COM | 008492100 | 872 | 27074 | SH | DEFINED | 01 |
| AGRIUM | COM | 008916108 | 4304 | 292746 | SH | DEFINED | 01 |
| AIR PROD & CHEM | COM | 009158106 | 165115 | 3294394 | SH | DEFINED | 01 |
| AIR PROD & CHEM | COM | 009158106 | 5424 | 108173 | SH | DEFINED | 01 0 |
| AIR PROD & CHEM | COM | 009158106 | 5494 | 109613 | SH | DEFINED | 01 0 |
| AIRGAS INC | COM | 009363102 | 433 | 20320 | SH | DEFINED | 01 |
| AIRGAS INC | COM | 009363102 | 266 | 12500 | SH | DEFINED | 01 0 |
| AIRGAS INC | COM | 009363102 | 3081 | 145000 | SH | DEFINED | 01 1 |
| AIRTRAN HOLDINGS INC | COM | 00949P108 | 2134 | 179737 | SH | DEFINED | 01 |
| AKAMAI TECHNOLOGIES. | COM | 00971T101 | 652 | 49608 | SH | DEFINED | 01 |
| AKSYS LTD. | COM | 010196103 | 38 | 5894 | SH | DEFINED | 01 |
| ALABAMA NATL BANC.. | COM | 010317105 | 1252 | 22560 | SH | DEFINED | 01 |
| ALAMO GROUP INC. | COM | 011311107 | 5998 | 344900 | SH | DEFINED | 01 |
| ALAMOSA HOLDINGS INC | COM | 011589108 | 6031 | 1032820 | SH | DEFINED | 01 |
| ALAMOSA HOLDINGS INC | COM | 011589108 | 5545 | 949550 | SH | DEFINED | 01 0 |
| ALARIS MEDICAL SYSTEMS INC | COM | 011637105 | 4315 | 231368 | SH | DEFINED | 01 |
| ALARIS MEDICAL SYSTEMS INC | COM | 011637105 | 33604 | 1801725 | SH | DEFINED | 01 0 |
| ALARIS MEDICAL SYSTEMS INC | COM | 011637105 | 1125 | 60300 | SH | DEFINED | 01 0 |
| ALASKA AIRGROUP | COM | 011659109 | 4151 | 168331 | SH | DEFINED | 01 |
| ALBANY INTL CORP NEW | COM | 012348108 | 2513 | 93460 | SH | DEFINED | 01 |
| ALBANY MOLECULAR RES | COM | 012423109 | 874 | 55000 | SH | DEFINED | 01 |

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|----------------------------|----------|-----------|--------|----------|-----|---------|------|
| ALBEMARLE CORP | COM | 012653101 | 4722 | 162793 | SH | DEFINED | 01 |
| ALBERTO CULVER | COM | 013068101 | 257 | 5858 | SH | DEFINED | 01 |
| ALBERTO CULVER | COM | 013068101 | 899 | 20489 | SH | DEFINED | 01 0 |
| ALBERTO CULVER | COM | 013068101 | 50 | 1150 | SH | DEFINED | 01 1 |
| ALBERTSONS INC | COM | 013104104 | 25182 | 1136866 | SH | DEFINED | 01 |
| ALBERTSONS INC | COM | 013104104 | 1849 | 83491 | SH | DEFINED | 01 0 |
| ALCAN INC. | COM | 013716105 | 7486 | 167152 | SH | DEFINED | 01 |
| ALCAN INC. | COM | 013716105 | 26236 | 586800 | SH | DEFINED | 01 1 |
| ALCOA INC | COM | 013817101 | 313528 | 9037968 | SH | DEFINED | 01 |
| ALCOA INC | COM | 013817101 | 9553 | 275400 | SH | DEFINED | 01 0 |
| ALCOA INC | COM | 013817101 | 11148 | 321352 | SH | DEFINED | 01 0 |
| ALCOA INC | COM | 013817101 | 24839 | 717000 | SH | DEFINED | 01 1 |
| ALDERWOODS GROUP INC | COM | 014383103 | 21 | 2010 | SH | DEFINED | 01 0 |
| ALDERWOODS GROUP INC | COM | 014383103 | 94 | 9000 | SH | DEFINED | 01 0 |
| ALEXANDER & BALDWIN | COM | 014482103 | 116 | 3478 | SH | DEFINED | 01 |
| ALEXION PHARMACEUTIC | COM | 015351109 | 819 | 34450 | SH | DEFINED | 01 |
| ALIGN TECHNOLOGY INC. | COM | 016255101 | 333 | 17511 | SH | DEFINED | 01 |
| ALKERMES INC | COM | 01642T108 | 57 | 3551 | SH | DEFINED | 01 |
| ALLEGHANY CORP | COM | 017175100 | 4537 | 18344 | SH | DEFINED | 01 |
| ALLEGHENY ENERGY | COM | 017361106 | 3157 | 230257 | SH | DEFINED | 01 |
| ALLEGHENY ENERGY | COM | 017361106 | 396 | 28903 | SH | DEFINED | 01 0 |
| ALLEGHENY TECHNOLOGY | COM | 01741R102 | 291 | 24061 | SH | DEFINED | 01 |
| ALLEGHENY TECHNOLOGY | COM | 01741R102 | 222 | 18355 | SH | DEFINED | 01 0 |
| ALLERGAN INC | COM | 018490102 | 15144 | 179949 | SH | DEFINED | 01 |
| ALLERGAN INC | COM | 018490102 | 2514 | 29867 | SH | DEFINED | 01 0 |
| ALLERGAN INC | COM | 018490102 | 198 | 2350 | SH | DEFINED | 01 1 |
| ALLERGAN INC CVT | CONV BND | 018490AE2 | 1025 | 1000000 | PRN | DEFINED | 01 |
| ALLETE INC | COM | 018522102 | 129 | 3678 | SH | DEFINED | 01 |
| ALLIANCE BANKSHARES CORP | COM | 018535104 | 599 | 33277 | SH | DEFINED | 01 |
| ALLIANCE CAPITAL STK | COM | 01855A101 | 10 | 275 | SH | DEFINED | 01 0 |
| ALLIANCE DATA SYSTEM | COM | 018581108 | 21062 | 627780 | SH | DEFINED | 01 |
| ALLIANCE GAMING CORP | COM | 01859P609 | 5190 | 161540 | SH | DEFINED | 01 |
| ALLIANCE GAMING CORP | COM | 01859P609 | 6 | 180 | SH | DEFINED | 01 0 |
| ALLIANCE SEMI CONDUCT | COM | 01877H100 | 751 | 98724 | SH | DEFINED | 01 |
| ALLIANCE RESOURCE PARTNERS | COM | 01877R108 | 551 | 13773 | SH | DEFINED | 01 |
| ALLIANT ENERGY CORP | COM | 018802108 | 122 | 4685 | SH | DEFINED | 01 |
| ALLIANT ENERGY CORP | COM | 018802108 | 114 | 4400 | SH | DEFINED | 01 1 |
| ALLIANT TECHSYSTEMS | COM | 018804104 | 6095 | 112052 | SH | DEFINED | 01 |
| ALLIED DOMEQ SPS-ADR | COM | 019121201 | 2561 | 76000 | SH | DEFINED | 01 |
| ALLIED WASTE IND | COM | 019589308 | 6853 | 514904 | SH | DEFINED | 01 |
| ALLIED WASTE IND | COM | 019589308 | 970 | 72880 | SH | DEFINED | 01 0 |
| ALLMERICA FINANCIAL | COM | 019754100 | 6117 | 177021 | SH | DEFINED | 01 |
| ALLMERICA FINANCIAL | COM | 019754100 | 37 | 1068 | SH | DEFINED | 01 0 |
| ALLMERICA FINANCIAL | COM | 019754100 | 165 | 4783 | SH | DEFINED | 01 0 |
| ALLSCRIPTS HLTHCARE | COM | 01988P108 | 2004 | 206600 | SH | DEFINED | 01 |
| ALLSTATE CORP | COM | 020002101 | 122610 | 2697090 | SH | DEFINED | 01 |
| ALLSTATE CORP | COM | 020002101 | 10198 | 224310 | SH | DEFINED | 01 0 |
| ALLSTATE CORP | COM | 020002101 | 7344 | 161565 | SH | DEFINED | 01 0 |
| ALLSTATE CORP | COM | 020002101 | 277 | 6100 | SH | DEFINED | 01 1 |
| ALLTEL CORP | COM | 020039103 | 6380 | 127897 | SH | DEFINED | 01 |
| ALLTEL CORP | COM | 020039103 | 3543 | 71012 | SH | DEFINED | 01 0 |
| ALPHARMA INC CL A | COM | 020813101 | 2858 | 145722 | SH | DEFINED | 01 |
| ALTERA CORP | COM | 021441100 | 16873 | 825073 | SH | DEFINED | 01 |
| ALTERA CORP | COM | 021441100 | 1998 | 97631 | SH | DEFINED | 01 0 |
| ALTERA CORP | COM | 021441100 | 2946 | 144050 | SH | DEFINED | 01 0 |
| ALTERA CORP | COM | 021441100 | 342 | 16700 | SH | DEFINED | 01 1 |
| ALTERA CORP | COM | 021441100 | 83 | 4052 | SH | DEFINED | 01 1 |
| ALTIRIS INC | COM | 02148M100 | 3093 | 110720 | SH | DEFINED | 01 |
| ALTIRIS INC | COM | 02148M100 | 3 | 90 | SH | DEFINED | 01 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 801616 | 14722021 | SH | DEFINED | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 24496 | 449568 | SH | DEFINED | 01 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 29631 | 544186 | SH | DEFINED | 01 0 |

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|------------------------------|----------|-----------|--------|----------|----|---------|----|---|
| ALTRIA GROUP INC | COM | 02209S103 | 40772 | 748985 | SH | DEFINED | 01 | 1 |
| ALTRIA GROUP INC | COM | 02209S103 | 5497 | 100951 | SH | DEFINED | 01 | 1 |
| AMAZON COM INC | COM | 023135106 | 220493 | 5094600 | SH | DEFINED | 01 | |
| AMAZON COM INC | COM | 023135106 | 5932 | 137099 | SH | DEFINED | 01 | 0 |
| AMAZON COM INC | COM | 023135106 | 958 | 22137 | SH | DEFINED | 01 | 0 |
| AMBAC FINANCIAL GRP | COM | 023139108 | 1551 | 21016 | SH | DEFINED | 01 | 0 |
| AMBAC FINANCIAL GRP | COM | 023139108 | 3 | 39 | SH | DEFINED | 01 | 0 |
| AMBAC FINANCIAL GRP | COM | 023139108 | 1794 | 24320 | SH | DEFINED | 01 | 0 |
| AMCOL INTL CORP. | COM | 02341W103 | 150 | 8582 | SH | DEFINED | 01 | |
| AMERADA HESS | COM | 023551104 | 6225 | 95358 | SH | DEFINED | 01 | |
| AMERADA HESS | COM | 023551104 | 1335 | 20455 | SH | DEFINED | 01 | 0 |
| AMERADA HESS | COM | 023551104 | 501 | 7686 | SH | DEFINED | 01 | 1 |
| AMERADA HESS CVT PFD | CONV PRF | 023551401 | 1564 | 24757 | SH | DEFINED | 01 | 0 |
| AMEREN CORP | COM | 023608102 | 5961 | 129337 | SH | DEFINED | 01 | |
| AMEREN CORP | COM | 023608102 | 1908 | 41405 | SH | DEFINED | 01 | 0 |
| AMERICA SERVICE GROUP INC | COM | 02364L109 | 152 | 4433 | SH | DEFINED | 01 | |
| AMERICA MOVIL SA CV. | COM | 02364W105 | 3582 | 92687 | SH | DEFINED | 01 | |
| AMERICA MOVIL SA CV. | COM | 02364W105 | 930 | 24045 | SH | DEFINED | 01 | 0 |
| AMERICA MOVIL SA CV. | COM | 02364W105 | 31 | 800 | SH | DEFINED | 01 | 0 |
| AMERICA MOVIL SA CV. | COM | 02364W105 | 161147 | 4166225 | SH | DEFINED | 01 | 1 |
| AMERICA MOVIL SA CV. | COM | 02364W105 | 3213 | 83122 | SH | DEFINED | 01 | 1 |
| AMERICA WEST HLDG CP | COM | 023657208 | 3193 | 335074 | SH | DEFINED | 01 | |
| AMER AXLE & MFG HDGS | COM | 024061103 | 7877 | 213745 | SH | DEFINED | 01 | |
| AMER AXLE & MFG HDGS | COM | 024061103 | 2452 | 66567 | SH | DEFINED | 01 | 0 |
| AMER AXLE & MFG HDGS | COM | 024061103 | 97 | 2621 | SH | DEFINED | 01 | 0 |
| AMER AXLE & MFG HDGS | COM | 024061103 | 83 | 2300 | SH | DEFINED | 01 | 1 |
| AMER CAP STRATEGIES. | COM | 024937104 | 149 | 4487 | SH | DEFINED | 01 | |
| AMER CAP STRATEGIES. | COM | 024937104 | 14468 | 435000 | SH | DEFINED | 01 | 1 |
| AMERICAN ELEC PWR | COM | 025537101 | 2536 | 77057 | SH | DEFINED | 01 | |
| AMERICAN ELEC PWR | COM | 025537101 | 2959 | 89886 | SH | DEFINED | 01 | 0 |
| AMERICAN ELEC PWR | COM | 025537101 | 209 | 6350 | SH | DEFINED | 01 | 1 |
| AMERICAN EAGLE OUTFI | COM | 02553E106 | 4683 | 173712 | SH | DEFINED | 01 | |
| AMERICAN EAGLE OUTFI | COM | 02553E106 | 29 | 1066 | SH | DEFINED | 01 | 0 |
| AMERICAN EAGLE OUTFI | COM | 02553E106 | 112 | 4159 | SH | DEFINED | 01 | 0 |
| AMERICAN EQUITY INVT LIFE HL | COM | 025676206 | 1787 | 139000 | SH | DEFINED | 01 | 0 |
| AEMG - SMALL CAP GROWTH FUND | COM | 025810987 | 15121 | 10000000 | SH | DEFINED | 01 | 0 |
| AMERICAN EXPRESS | COM | 025816109 | 4339 | 83681 | SH | DEFINED | 01 | |
| AMERICAN EXPRESS | COM | 025816109 | 15177 | 292712 | SH | DEFINED | 01 | 0 |
| AMERICAN EXPRESS | COM | 025816109 | 6409 | 123700 | SH | DEFINED | 01 | 1 |
| AMERICAN FINICIAL GRP | COM | 025932104 | 92 | 3090 | SH | DEFINED | 01 | |
| AMERICAN FINANCIAL REALTY TR | COM | 02607P305 | 505 | 29800 | SH | DEFINED | 01 | |
| AMERICAN FINANCIAL REALTY TR | COM | 02607P305 | 508 | 30000 | SH | DEFINED | 01 | 1 |
| AM GREETINGS CL A | COM | 026375105 | 1481 | 65057 | SH | DEFINED | 01 | |
| AM GREETINGS CL A | COM | 026375105 | 86 | 3792 | SH | DEFINED | 01 | 0 |
| AM GREETINGS CL A | COM | 026375105 | 347 | 15261 | SH | DEFINED | 01 | 0 |
| AMERICAN HEALTHWAYS. | COM | 02649V104 | 4975 | 203700 | SH | DEFINED | 01 | 0 |
| AMERICAN HOME MORTGAGE INVES | COM | 02660R107 | 142 | 4922 | SH | DEFINED | 01 | |
| AMERICAN HOME MORTGAGE INVES | COM | 02660R107 | 2417 | 83900 | SH | DEFINED | 01 | 0 |
| AMERICAN INTL GROUP | COM | 026874107 | 843849 | 11826889 | SH | DEFINED | 01 | |
| AMERICAN INTL GROUP | COM | 026874107 | 21296 | 298509 | SH | DEFINED | 01 | 0 |
| AMERICAN INTL GROUP | COM | 026874107 | 45038 | 631219 | SH | DEFINED | 01 | 0 |
| AMERICAN INTL GROUP | COM | 026874107 | 121979 | 1710643 | SH | DEFINED | 01 | 1 |
| AMER ITALIAN PASTA | COM | 027070101 | 7779 | 194823 | SH | DEFINED | 01 | |
| AMERICAN MANAGEMENT | COM | 027352103 | 2346 | 122210 | SH | DEFINED | 01 | |
| AMERICAN MEDICAL SYS.. | COM | 02744M108 | 2500 | 94360 | SH | DEFINED | 01 | |
| AMERICAN MEDICAL SEC | COM | 02744P101 | 2434 | 91100 | SH | DEFINED | 01 | |
| AMERICAN PHARM PART. | COM | 02886P109 | 37275 | 794100 | SH | DEFINED | 01 | |
| AMERICAN PHARM PART. | COM | 02886P109 | 1486 | 31680 | SH | DEFINED | 01 | 0 |
| AMERICAN PHARM PART. | COM | 02886P109 | 2410 | 51350 | SH | DEFINED | 01 | 0 |
| AMER PWR CONVERSION | COM | 029066107 | 38682 | 1681038 | SH | DEFINED | 01 | |
| AMER PWR CONVERSION | COM | 029066107 | 1521 | 66079 | SH | DEFINED | 01 | 0 |
| AMER PWR CONVERSION | COM | 029066107 | 3577 | 155433 | SH | DEFINED | 01 | 0 |

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|-------------------------|----------|-----------|--------|----------|-----|---------|------|
| AMERICAN STD CO | COM | 029712106 | 45298 | 398199 | SH | DEFINED | 01 |
| AMERICAN STD CO | COM | 029712106 | 7055 | 62028 | SH | DEFINED | 01 0 |
| AMERICAN STD CO | COM | 029712106 | 1909 | 16780 | SH | DEFINED | 01 0 |
| AMERICAN STD CO | COM | 029712106 | 56814 | 500870 | SH | DEFINED | 01 1 |
| AMERICAN STS WATER | COM | 029899101 | 1041 | 42660 | SH | DEFINED | 01 |
| AMERICAN TOWER CORP | COM | 029912201 | 5730 | 505272 | SH | DEFINED | 01 1 |
| AMERICAN WOODMARK CORP. | COM | 030506109 | 3682 | 55394 | SH | DEFINED | 01 |
| AMERICREDIT CORP | COM | 03060R101 | 4391 | 257848 | SH | DEFINED | 01 |
| AMERICREDIT CORP | COM | 03060R101 | 29 | 1684 | SH | DEFINED | 01 0 |
| AMERICREDIT CORP | COM | 03060R101 | 104 | 6136 | SH | DEFINED | 01 0 |
| AMERISTAR CASINOS IN | COM | 03070Q101 | 160 | 4733 | SH | DEFINED | 01 |
| AMERON INTL CORP. | COM | 030710107 | 89 | 2639 | SH | DEFINED | 01 |
| AMERSHAM. | COM | 030719108 | 15 | 200 | SH | DEFINED | 01 0 |
| AMERUS GROUP CO | COM | 03072M108 | 3930 | 97394 | SH | DEFINED | 01 |
| AMERISOURCEBERGEN | COM | 03073E105 | 133487 | 2441251 | SH | DEFINED | 01 |
| AMERISOURCEBERGEN | COM | 03073E105 | 12603 | 230500 | SH | DEFINED | 01 0 |
| AMERISOURCEBERGEN | COM | 03073E105 | 1540 | 28174 | SH | DEFINED | 01 0 |
| AMERISOURCEBERGEN | COM | 03073E105 | 177 | 3300 | SH | DEFINED | 01 1 |
| AMERIGROUP CORP | COM | 03073T102 | 9049 | 198020 | SH | DEFINED | 01 |
| AMERIGROUP CORP | COM | 03073T102 | 5 | 110 | SH | DEFINED | 01 0 |
| AMERITRADE HLDGS. | COM | 03074K100 | 9276 | 602340 | SH | DEFINED | 01 |
| AMERITRADE HLDGS. | COM | 03074K100 | 11132 | 722950 | SH | DEFINED | 01 1 |
| AMETEK INC (NEW) | COM | 031100100 | 1047 | 40826 | SH | DEFINED | 01 |
| AMGEN INC | COM | 031162100 | 820077 | 14097921 | SH | DEFINED | 01 |
| AMGEN INC | COM | 031162100 | 31521 | 541920 | SH | DEFINED | 01 0 |
| AMGEN INC | COM | 031162100 | 20349 | 349823 | SH | DEFINED | 01 0 |
| AMGEN INC | COM | 031162100 | 59262 | 1019116 | SH | DEFINED | 01 1 |
| AMGEN INC | COM | 031162100 | 2668 | 45858 | SH | DEFINED | 01 1 |
| AMGEN CVT | CONV BND | 031162AE0 | 3982 | 5300000 | PRN | DEFINED | 01 |
| AMGEN CVT | CONV BND | 031162AE0 | 977 | 1300000 | PRN | DEFINED | 01 0 |
| AMKOR TECHNOLOGY | COM | 031652100 | 173 | 11792 | SH | DEFINED | 01 0 |
| AMPHENOL CORP | COM | 032095101 | 1678 | 56510 | SH | DEFINED | 01 |
| AMPHENOL CORP | COM | 032095101 | 428 | 14400 | SH | DEFINED | 01 1 |
| AMSOUTH BANCORPORATI | COM | 032165102 | 13855 | 589342 | SH | DEFINED | 01 |
| AMSOUTH BANCORPORATI | COM | 032165102 | 1878 | 79884 | SH | DEFINED | 01 0 |
| AMSOUTH BANCORPORATI | COM | 032165102 | 33 | 1400 | SH | DEFINED | 01 1 |
| AMSURG CORP. | COM | 03232P405 | 1917 | 84420 | SH | DEFINED | 01 |
| AMSURG CORP. | COM | 03232P405 | 12176 | 536125 | SH | DEFINED | 01 0 |
| AMSURG CORP. | COM | 03232P405 | 456 | 20100 | SH | DEFINED | 01 0 |
| AMYLIN PHARM. | COM | 032346108 | 12663 | 534500 | SH | DEFINED | 01 |
| AMYLIN PHARM. | COM | 032346108 | 1906 | 80460 | SH | DEFINED | 01 0 |
| ANADARKO PETRO CORP | COM | 032511107 | 51225 | 987767 | SH | DEFINED | 01 |
| ANADARKO PETRO CORP | COM | 032511107 | 2309 | 44528 | SH | DEFINED | 01 0 |
| ANADARKO PETRO CORP | COM | 032511107 | 2970 | 57276 | SH | DEFINED | 01 0 |
| ANALOG DEVICES | COM | 032654105 | 236732 | 4930940 | SH | DEFINED | 01 |
| ANALOG DEVICES | COM | 032654105 | 7019 | 146188 | SH | DEFINED | 01 0 |
| ANALOG DEVICES | COM | 032654105 | 4711 | 98113 | SH | DEFINED | 01 0 |
| ANALOG DEVICES | COM | 032654105 | 13368 | 278978 | SH | DEFINED | 01 1 |
| ANALOG DEVICES | COM | 032654105 | 580 | 12080 | SH | DEFINED | 01 1 |
| ANALOGIC | COM | 032657207 | 3003 | 66029 | SH | DEFINED | 01 |
| ANAREN INC | COM | 032744104 | 295 | 18670 | SH | DEFINED | 01 |
| ANCHOR BANCORP | COM | 032839102 | 1645 | 64364 | SH | DEFINED | 01 |
| ANDREW CORP | COM | 034425108 | 3457 | 197588 | SH | DEFINED | 01 |
| ANDREW CORP | COM | 034425108 | 633 | 36144 | SH | DEFINED | 01 0 |
| ANDREW CORP | COM | 034425108 | 108 | 6200 | SH | DEFINED | 01 1 |
| ANDRX CORP-ANDRX GRP | COM | 034553107 | 11 | 400 | SH | DEFINED | 01 0 |
| ANDRX CORP-ANDRX GRP | COM | 034553107 | 939 | 34500 | SH | DEFINED | 01 1 |
| ANGELICA CORP | COM | 034663104 | 567 | 24819 | SH | DEFINED | 01 |
| ANGIOTECH PHARM IN. | COM | 034918102 | 12 | 500 | SH | DEFINED | 01 0 |
| ANGIOTECH PHARM IN. | COM | 034918102 | 717 | 29378 | SH | DEFINED | 01 1 |
| ANGLOGOLD LTD | COM | 035128206 | 2536 | 60000 | SH | DEFINED | 01 |
| ANHEUSER BUSCH CO | COM | 035229103 | 47834 | 937910 | SH | DEFINED | 01 |

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|---------------------------------|-----|-----------|--------|----------|----|---------|----|---|
| ANHEUSER BUSCH CO | COM | 035229103 | 3137 | 61505 | SH | DEFINED | 01 | 0 |
| ANHEUSER BUSCH CO | COM | 035229103 | 9492 | 186114 | SH | DEFINED | 01 | 0 |
| ANHEUSER BUSCH CO | COM | 035229103 | 97 | 1900 | SH | DEFINED | 01 | 1 |
| ANIXTER INTL INC | COM | 035290105 | 4204 | 148797 | SH | DEFINED | 01 | |
| ANNTAYLOR STORES COR | COM | 036115103 | 4068 | 95068 | SH | DEFINED | 01 | |
| ANNTAYLOR STORES COR | COM | 036115103 | 16 | 370 | SH | DEFINED | 01 | 0 |
| ANNTAYLOR STORES COR | COM | 036115103 | 73 | 1700 | SH | DEFINED | 01 | 0 |
| ANSYS | COM | 03662Q105 | 4455 | 112110 | SH | DEFINED | 01 | |
| ANSYS | COM | 03662Q105 | 4 | 100 | SH | DEFINED | 01 | 0 |
| ANTHEM INC | COM | 03674B104 | 108422 | 1196187 | SH | DEFINED | 01 | |
| ANTHEM INC | COM | 03674B104 | 12664 | 139710 | SH | DEFINED | 01 | 0 |
| ANTHEM INC | COM | 03674B104 | 2938 | 32410 | SH | DEFINED | 01 | 0 |
| ANTHRACITE CAPITAL.. | COM | 037023108 | 589 | 46296 | SH | DEFINED | 01 | |
| ANTIGENICS INC/DEL | COM | 037032109 | 2995 | 280900 | SH | DEFINED | 01 | |
| ANWORTH MORTGAGE ASSET CORP. | COM | 037347101 | 690 | 49420 | SH | DEFINED | 01 | |
| AON CORP | COM | 037389103 | 9499 | 340364 | SH | DEFINED | 01 | |
| AON CORP | COM | 037389103 | 1992 | 71375 | SH | DEFINED | 01 | 0 |
| AON CORP | COM | 037389103 | 98 | 3500 | SH | DEFINED | 01 | 1 |
| APACHE CORP | COM | 037411105 | 231788 | 5369208 | SH | DEFINED | 01 | |
| APACHE CORP | COM | 037411105 | 6524 | 151191 | SH | DEFINED | 01 | 0 |
| APACHE CORP | COM | 037411105 | 6221 | 144114 | SH | DEFINED | 01 | 0 |
| APACHE CORP | COM | 037411105 | 26614 | 617500 | SH | DEFINED | 01 | 1 |
| APARTMENT INVT & MGMT CO | COM | 03748R101 | 5363 | 172539 | SH | DEFINED | 01 | |
| APARTMENT INVT & MGMT CO | COM | 03748R101 | 662 | 21285 | SH | DEFINED | 01 | 0 |
| APOGEE ENTERPRISES | COM | 037598109 | 953 | 77264 | SH | DEFINED | 01 | |
| APOLLO GROUP INC -C | COM | 037604105 | 40549 | 470882 | SH | DEFINED | 01 | |
| APOLLO GROUP INC -C | COM | 037604105 | 88866 | 1032010 | SH | DEFINED | 01 | 0 |
| APOLLO GROUP INC -C | COM | 037604105 | 6816 | 79156 | SH | DEFINED | 01 | 0 |
| APOLLO GROUP INC -C | COM | 037604105 | 155 | 1800 | SH | DEFINED | 01 | 1 |
| UNIVERSITY OF PHOENIX ONLINE | COM | 037604204 | 243 | 2798 | SH | DEFINED | 01 | |
| APOGENT TECHNOLOGIES | COM | 03760A101 | 1012 | 32980 | SH | DEFINED | 01 | |
| APOLLO GOLD CORP | COM | 03761E102 | 333 | 156250 | SH | DEFINED | 01 | |
| APPALACHIAN PWR PFD \$100 5.9% | PRF | 037735842 | 464 | 4692 | SH | DEFINED | 01 | |
| APPALACHIAN PWR PFD \$100 5.920 | PRF | 037735859 | 573 | 5634 | SH | DEFINED | 01 | |
| APPLE COMPUTER | COM | 037833100 | 8620 | 318654 | SH | DEFINED | 01 | |
| APPLE COMPUTER | COM | 037833100 | 3 | 104 | SH | DEFINED | 01 | 0 |
| APPLE COMPUTER | COM | 037833100 | 2351 | 86903 | SH | DEFINED | 01 | 0 |
| APPLE COMPUTER | COM | 037833100 | 4709 | 174094 | SH | DEFINED | 01 | 1 |
| APPLEBEES INTL INC | COM | 037899101 | 97 | 2348 | SH | DEFINED | 01 | |
| APRIA HEALTHCARE GRO | COM | 037933108 | 1002 | 33459 | SH | DEFINED | 01 | |
| APPLERA - APP BIOSYS | COM | 038020103 | 265 | 13406 | SH | DEFINED | 01 | |
| APPLERA - APP BIOSYS | COM | 038020103 | 4 | 200 | SH | DEFINED | 01 | 0 |
| APPLERA - APP BIOSYS | COM | 038020103 | 929 | 46954 | SH | DEFINED | 01 | 0 |
| CELERA GENOMICS GRP-APPLER | COM | 038020202 | 3819 | 263200 | SH | DEFINED | 01 | |
| APPLICA INC | COM | 03815A106 | 2986 | 265764 | SH | DEFINED | 01 | |
| APPLICA INC | COM | 03815A106 | 24 | 2170 | SH | DEFINED | 01 | 0 |
| APPLICA INC | COM | 03815A106 | 102 | 9050 | SH | DEFINED | 01 | 0 |
| APPLIED FILMS CORP.. | COM | 038197109 | 2248 | 80601 | SH | DEFINED | 01 | |
| APPLIED FILMS CORP.. | COM | 038197109 | 60 | 2140 | SH | DEFINED | 01 | 0 |
| APPLIED IND TECHNOLO | COM | 03820C105 | 1237 | 54436 | SH | DEFINED | 01 | |
| APPLIED MATERIALS | COM | 038222105 | 286204 | 13386560 | SH | DEFINED | 01 | |
| APPLIED MATERIALS | COM | 038222105 | 7330 | 342878 | SH | DEFINED | 01 | 0 |
| APPLIED MATERIALS | COM | 038222105 | 9379 | 438664 | SH | DEFINED | 01 | 0 |
| APPLIED MATERIALS | COM | 038222105 | 3928 | 184000 | SH | DEFINED | 01 | 1 |
| APPLIED MATERIALS | COM | 038222105 | 1037 | 48489 | SH | DEFINED | 01 | 1 |
| APPLIED MICRO CIRCUT | COM | 03822W109 | 229 | 39656 | SH | DEFINED | 01 | |
| APPLIED MICRO CIRCUT | COM | 03822W109 | 69 | 11948 | SH | DEFINED | 01 | 0 |
| APPLIED MICRO CIRCUT | COM | 03822W109 | 407 | 70717 | SH | DEFINED | 01 | 0 |
| APPLIED SIGNAL. | COM | 038237103 | 1093 | 40000 | SH | DEFINED | 01 | |
| APPLIED SIGNAL. | COM | 038237103 | 4 | 160 | SH | DEFINED | 01 | 0 |
| APTARGROUP INC | COM | 038336103 | 3929 | 102309 | SH | DEFINED | 01 | |
| AQUA AMERICA INC | COM | 03836W103 | 85 | 3911 | SH | DEFINED | 01 | |

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|--------------------------------|-----|-----------|-------|---------|----|---------|----|---|
| AQUA AMERICA INC | COM | 03836W103 | 1331 | 61403 | SH | DEFINED | 01 | 0 |
| AQUANTIVE INC.. | COM | 03839G105 | 2215 | 230827 | SH | DEFINED | 01 | |
| AQUANTIVE INC.. | COM | 03839G105 | 3 | 330 | SH | DEFINED | 01 | 0 |
| AQUILA INC | COM | 03840P102 | 1476 | 313260 | SH | DEFINED | 01 | |
| ARACRUZ CELLULOSE SA | COM | 038496204 | 98 | 2550 | SH | DEFINED | 01 | |
| ARACRUZ CELLULOSE SA | COM | 038496204 | 57239 | 1497867 | SH | DEFINED | 01 | 1 |
| ARACRUZ CELLULOSE SA | COM | 038496204 | 816 | 21330 | SH | DEFINED | 01 | 1 |
| ARBITRON INC | COM | 03875Q108 | 3701 | 91948 | SH | DEFINED | 01 | |
| ARBITRON INC | COM | 03875Q108 | 113 | 2800 | SH | DEFINED | 01 | 0 |
| ARBITRON INC | COM | 03875Q108 | 4152 | 103100 | SH | DEFINED | 01 | 1 |
| ARCH CHEMICALS INC | COM | 03937R102 | 1908 | 67602 | SH | DEFINED | 01 | |
| ARCH COAL INC | COM | 039380100 | 553 | 17629 | SH | DEFINED | 01 | |
| ARCH COAL INC | COM | 039380100 | 284 | 9030 | SH | DEFINED | 01 | 0 |
| ARCH COAL INC | COM | 039380100 | 88 | 2800 | SH | DEFINED | 01 | 0 |
| ARCH WIRELESS INC | COM | 039392709 | 3930 | 121784 | SH | DEFINED | 01 | 0 |
| ARCHER DANIELS MDLND | COM | 039483102 | 57391 | 3402038 | SH | DEFINED | 01 | |
| ARCHER DANIELS MDLND | COM | 039483102 | 2488 | 147465 | SH | DEFINED | 01 | 0 |
| ARCHER DANIELS MDLND | COM | 039483102 | 3374 | 200000 | SH | DEFINED | 01 | 1 |
| ARCTIC CAT INC | COM | 039670104 | 5570 | 218536 | SH | DEFINED | 01 | |
| ARDEN REALTY INC | COM | 039793104 | 159 | 4920 | SH | DEFINED | 01 | |
| ARENA BRANDS HLD CRP | COM | 03999M207 | 522 | 111111 | SH | DEFINED | 01 | |
| ARGONAUT GROUP INC | COM | 040157109 | 2454 | 129000 | SH | DEFINED | 01 | |
| ARGOSY GAMING | COM | 040228108 | 8943 | 251538 | SH | DEFINED | 01 | |
| ARGOSY GAMING | COM | 040228108 | 6 | 170 | SH | DEFINED | 01 | 0 |
| ARIBA | COM | 04033V104 | 3243 | 1150000 | SH | DEFINED | 01 | |
| ARIBA | COM | 04033V104 | 5408 | 1917790 | SH | DEFINED | 01 | 0 |
| ARKANSAS BEST CORP | COM | 040790107 | 1988 | 74220 | SH | DEFINED | 01 | |
| ARMOR HOLDINGS INC | COM | 042260109 | 4383 | 132397 | SH | DEFINED | 01 | |
| ARRHYTHMIA RESEARCH TECH | COM | 042698308 | 939 | 44000 | SH | DEFINED | 01 | |
| ARQULE INC | COM | 04269E107 | 468 | 78824 | SH | DEFINED | 01 | |
| ARRIS GROUP INC | COM | 04269Q100 | 1561 | 169750 | SH | DEFINED | 01 | |
| ARRIS GROUP INC | COM | 04269Q100 | 14 | 1600 | SH | DEFINED | 01 | 0 |
| ARRIS GROUP INC | COM | 04269Q100 | 70 | 7600 | SH | DEFINED | 01 | 0 |
| ARROW ELECTRONICS | COM | 042735100 | 896 | 35206 | SH | DEFINED | 01 | |
| ARROW ELECTRONICS | COM | 042735100 | 133 | 5300 | SH | DEFINED | 01 | 1 |
| ARROW INTERNATIONAL | COM | 042764100 | 1709 | 57200 | SH | DEFINED | 01 | |
| ARTISAN COMPONENTS | COM | 042923102 | 2534 | 113716 | SH | DEFINED | 01 | |
| ARTESYN TECHNOLOGIES | COM | 043127109 | 5898 | 619445 | SH | DEFINED | 01 | |
| ARTESYN TECHNOLOGIES | COM | 043127109 | 23 | 2408 | SH | DEFINED | 01 | 0 |
| ARTESYN TECHNOLOGIES | COM | 043127109 | 73 | 7694 | SH | DEFINED | 01 | 0 |
| ARTHROCARE CORP | COM | 043136100 | 1344 | 58141 | SH | DEFINED | 01 | |
| ARVINMERITOR INC | COM | 043353101 | 1506 | 75992 | SH | DEFINED | 01 | |
| ASBURY AUTOMOTIVE GROUP | COM | 043436104 | 197 | 11398 | SH | DEFINED | 01 | |
| ASCENTIAL SOFTWARE | COM | 04362P207 | 55 | 2513 | SH | DEFINED | 01 | |
| ASCENTIAL SOFTWARE | COM | 04362P207 | 14 | 652 | SH | DEFINED | 01 | 0 |
| ASCENTIAL SOFTWARE | COM | 04362P207 | 57 | 2611 | SH | DEFINED | 01 | 0 |
| ASHLAND INC | COM | 044204105 | 981 | 21103 | SH | DEFINED | 01 | |
| ASHLAND INC | COM | 044204105 | 735 | 15820 | SH | DEFINED | 01 | 0 |
| ASHLAND INC | COM | 044204105 | 125 | 2700 | SH | DEFINED | 01 | 1 |
| ASHWORTH INC | COM | 04516H101 | 325 | 37360 | SH | DEFINED | 01 | |
| APP CHINA GRP WTS 3/15/10 UNIT | WT | 04516V118 | 0 | 6400 | SH | DEFINED | 01 | 0 |
| ASK JEEVES INC. | COM | 045174109 | 2432 | 68058 | SH | DEFINED | 01 | |
| ASPECT COMMUNICATION | COM | 04523Q102 | 834 | 53156 | SH | DEFINED | 01 | |
| ASPECT COMMUNICATION | COM | 04523Q102 | 21 | 1361 | SH | DEFINED | 01 | 0 |
| ASPECT COMMUNICATION | COM | 04523Q102 | 101 | 6434 | SH | DEFINED | 01 | 0 |
| ASPEN TECH. | COM | 045327103 | 5618 | 687650 | SH | DEFINED | 01 | |
| ASPEN TECH. | COM | 045327103 | 2068 | 253125 | SH | DEFINED | 01 | 0 |
| ASSET ACCEPTANCE CAPITAL | COM | 04543P100 | 558 | 30000 | SH | DEFINED | 01 | 1 |
| ASSO BANCORP | COM | 045487105 | 139 | 3101 | SH | DEFINED | 01 | |
| ASSO BANCORP | COM | 045487105 | 89 | 1991 | SH | DEFINED | 01 | 0 |
| ASSOCIATED ESTATES R | COM | 045604105 | 45 | 4926 | SH | DEFINED | 01 | |
| ASSURANT INC | COM | 04621X108 | 12124 | 482080 | SH | DEFINED | 01 | |

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|------------------------|-----|-----------|-------|---------|----|---------|------|
| ASTEC INDS INC | COM | 046224101 | 892 | 55393 | SH | DEFINED | 01 |
| ASTORIA FINL CORP. | COM | 046265104 | 280 | 7359 | SH | DEFINED | 01 |
| ASTORIA FINL CORP. | COM | 046265104 | 89 | 2351 | SH | DEFINED | 01 0 |
| ASTRAZENECA PLC-ADR | COM | 046353108 | 19 | 400 | SH | DEFINED | 01 0 |
| AT ROAD INC | COM | 04648K105 | 79 | 6419 | SH | DEFINED | 01 |
| ATHEROGENICS INC | COM | 047439104 | 2763 | 120791 | SH | DEFINED | 01 |
| ATHEROGENICS INC | COM | 047439104 | 4 | 160 | SH | DEFINED | 01 0 |
| ATHEROS COMMUNICATIONS | COM | 04743P108 | 3139 | 183450 | SH | DEFINED | 01 |
| ATHEROS COMMUNICATIONS | COM | 04743P108 | 267 | 15630 | SH | DEFINED | 01 0 |
| ATLANTIC COAST AIRLI | COM | 048396105 | 1143 | 157223 | SH | DEFINED | 01 |
| ATMEL CORP | COM | 049513104 | 130 | 19950 | SH | DEFINED | 01 |
| ATMEL CORP | COM | 049513104 | 68 | 10510 | SH | DEFINED | 01 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 4698 | 183735 | SH | DEFINED | 01 |
| ATRIX LAB INC | COM | 04962L101 | 72 | 2834 | SH | DEFINED | 01 |
| ATWOOD OCEANICS | COM | 050095108 | 1383 | 38872 | SH | DEFINED | 01 |
| AUDIOVOX CORP | COM | 050757103 | 1291 | 64567 | SH | DEFINED | 01 |
| AUDIOVOX CORP | COM | 050757103 | 2198 | 109900 | SH | DEFINED | 01 0 |
| AUGUST TECH CORP | COM | 05106U105 | 371 | 24700 | SH | DEFINED | 01 |
| AUTOBYTEL INC | COM | 05275N106 | 110 | 8323 | SH | DEFINED | 01 |
| AUTOBYTEL INC | COM | 05275N106 | 6 | 420 | SH | DEFINED | 01 0 |
| AUTODESK INC | COM | 052769106 | 3292 | 104115 | SH | DEFINED | 01 |
| AUTODESK INC | COM | 052769106 | 1675 | 53065 | SH | DEFINED | 01 0 |
| AUTODESK INC | COM | 052769106 | 812 | 25672 | SH | DEFINED | 01 0 |
| AUTODESK INC | COM | 052769106 | 39850 | 1261100 | SH | DEFINED | 01 1 |
| AUTOLIV INC. | COM | 052800109 | 44 | 1085 | SH | DEFINED | 01 |
| AUTOLIV INC. | COM | 052800109 | 107 | 2601 | SH | DEFINED | 01 0 |
| AUTOLIV INC. | COM | 052800109 | 146 | 3600 | SH | DEFINED | 01 1 |
| AUTOMATIC DATA PROC. | COM | 053015103 | 1611 | 38368 | SH | DEFINED | 01 |
| AUTOMATIC DATA PROC. | COM | 053015103 | 5638 | 134239 | SH | DEFINED | 01 0 |
| AUTOMATIC DATA PROC. | COM | 053015103 | 23450 | 558200 | SH | DEFINED | 01 1 |
| AUTONATION INC | COM | 05329W102 | 5507 | 322974 | SH | DEFINED | 01 |
| AUTONATION INC | COM | 05329W102 | 1067 | 62605 | SH | DEFINED | 01 0 |
| AUTOZONE | COM | 053332102 | 6720 | 78165 | SH | DEFINED | 01 |
| AUTOZONE | COM | 053332102 | 89 | 1033 | SH | DEFINED | 01 0 |
| AUTOZONE | COM | 053332102 | 1707 | 19852 | SH | DEFINED | 01 0 |
| AVANT IMMUNOTHERAPEU | COM | 053491106 | 3 | 1210 | SH | DEFINED | 01 0 |
| AVATAR HOLDINGS INC.. | COM | 053494100 | 1200 | 32001 | SH | DEFINED | 01 |
| AVAYA INC | COM | 053499109 | 1942 | 122204 | SH | DEFINED | 01 |
| AVAYA INC | COM | 053499109 | 1534 | 96623 | SH | DEFINED | 01 0 |
| AVAYA INC | COM | 053499109 | 38410 | 2425036 | SH | DEFINED | 01 1 |
| AVENTIS | COM | 053561106 | 31 | 400 | SH | DEFINED | 01 0 |
| AVERY DENNISON CORP | COM | 053611109 | 13035 | 209526 | SH | DEFINED | 01 |
| AVERY DENNISON CORP | COM | 053611109 | 889 | 14298 | SH | DEFINED | 01 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1563 | 25130 | SH | DEFINED | 01 0 |
| AVID TECH | COM | 05367P100 | 8342 | 180852 | SH | DEFINED | 01 |
| AVID TECH | COM | 05367P100 | 5 | 110 | SH | DEFINED | 01 0 |
| AVISTA CORP | COM | 05379B107 | 4054 | 214319 | SH | DEFINED | 01 |
| AVISTA CORP | COM | 05379B107 | 30 | 1600 | SH | DEFINED | 01 0 |
| AVISTA CORP | COM | 05379B107 | 132 | 7000 | SH | DEFINED | 01 0 |
| AVNET INC | COM | 053807103 | 714 | 29105 | SH | DEFINED | 01 |
| AVNET INC | COM | 053807103 | 88 | 3595 | SH | DEFINED | 01 0 |
| AVNET INC | COM | 053807103 | 39 | 1600 | SH | DEFINED | 01 1 |
| AVOCENT CORPORATION | COM | 053893103 | 604 | 16421 | SH | DEFINED | 01 |
| AVON PRODUCTS | COM | 054303102 | 1263 | 16640 | SH | DEFINED | 01 |
| AVON PRODUCTS | COM | 054303102 | 2 | 32 | SH | DEFINED | 01 0 |
| AVON PRODUCTS | COM | 054303102 | 4064 | 53560 | SH | DEFINED | 01 0 |
| AVON PRODUCTS | COM | 054303102 | 505 | 6700 | SH | DEFINED | 01 1 |
| AXA | COM | 054536107 | 1 | 24 | SH | DEFINED | 01 0 |
| AXCELIS TECH INC | COM | 054540109 | 4097 | 368438 | SH | DEFINED | 01 |
| AXONYX INC | COM | 05461R101 | 395 | 60460 | SH | DEFINED | 01 |
| AZTAR CORP | COM | 054802103 | 5099 | 208033 | SH | DEFINED | 01 |
| AZTAR CORP | COM | 054802103 | 1251 | 51000 | SH | DEFINED | 01 0 |

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|-----------------------------|----------|-----------|--------|---------|-----|---------|------|
| BB&T CORP | COM | 054937107 | 12464 | 353092 | SH | DEFINED | 01 |
| BB&T CORP | COM | 054937107 | 4391 | 124386 | SH | DEFINED | 01 0 |
| BCE INC | COM | 05534B109 | 1472 | 70000 | SH | DEFINED | 01 |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 1599 | 71164 | SH | DEFINED | 01 |
| BHP OPERATIONS 144A | PRF | 055453740 | 5419 | 50000 | SH | DEFINED | 01 |
| BISYS GROUP | COM | 055472104 | 85 | 5094 | SH | DEFINED | 01 |
| BISYS GROUP | COM | 055472104 | 90 | 5369 | SH | DEFINED | 01 0 |
| BJ SERVICES CO | COM | 055482103 | 42791 | 988923 | SH | DEFINED | 01 |
| BJ SERVICES CO | COM | 055482103 | 828 | 19160 | SH | DEFINED | 01 0 |
| BJ SERVICES CO | COM | 055482103 | 2771 | 64030 | SH | DEFINED | 01 0 |
| BJ SERVICES CO | COM | 055482103 | 62538 | 1447650 | SH | DEFINED | 01 1 |
| BJ SERVICES CVT | CONV BND | 055482AF0 | 2037 | 2400000 | PRN | DEFINED | 01 |
| BKF CAPITAL GROUP. | COM | 05548G102 | 129 | 5000 | SH | DEFINED | 01 |
| BJ`S WHOLESALE CLUB | COM | 05548J106 | 12580 | 494247 | SH | DEFINED | 01 |
| BJ`S WHOLESALE CLUB | COM | 05548J106 | 341 | 13342 | SH | DEFINED | 01 0 |
| BJ`S WHOLESALE CLUB | COM | 05548J106 | 154 | 6066 | SH | DEFINED | 01 0 |
| BP PLC ADR | COM | 055622104 | 219677 | 4290566 | SH | DEFINED | 01 |
| BP PLC ADR | COM | 055622104 | 1551 | 30300 | SH | DEFINED | 01 0 |
| BP PLC ADR | COM | 055622104 | 4157 | 81200 | SH | DEFINED | 01 0 |
| BRT REALTY TRUST | COM | 055645303 | 119 | 5000 | SH | DEFINED | 01 |
| BT GROUP PLC SPN ADR | COM | 05577E101 | 835 | 25000 | SH | DEFINED | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 59190 | 3027601 | SH | DEFINED | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 2370 | 121227 | SH | DEFINED | 01 0 |
| BMC SOFTWARE INC | COM | 055921100 | 4865 | 248843 | SH | DEFINED | 01 0 |
| BAKER HUGHES | COM | 057224107 | 55582 | 1523623 | SH | DEFINED | 01 |
| BAKER HUGHES | COM | 057224107 | 746 | 20450 | SH | DEFINED | 01 0 |
| BAKER HUGHES | COM | 057224107 | 4604 | 126195 | SH | DEFINED | 01 0 |
| BALDOR ELECTRIC | COM | 057741100 | 2749 | 119626 | SH | DEFINED | 01 |
| BALL CORP | COM | 058498106 | 285 | 4191 | SH | DEFINED | 01 |
| BALL CORP | COM | 058498106 | 870 | 12834 | SH | DEFINED | 01 0 |
| BALLY TOTAL FITNESS | COM | 05873K108 | 931 | 158870 | SH | DEFINED | 01 |
| BANCFIRST CORP. | COM | 05945F103 | 54 | 966 | SH | DEFINED | 01 |
| BANCO ITAU HLD FIN SA - ADR | COM | 059602201 | 112 | 2400 | SH | DEFINED | 01 |
| BANCORPSOUTH INC | COM | 059692103 | 224 | 10244 | SH | DEFINED | 01 |
| BANCORP BANK/THE | COM | 05969F104 | 1551 | 86157 | SH | DEFINED | 01 |
| BANCORP BANK/THE | COM | 05969F104 | 536 | 30000 | SH | DEFINED | 01 1 |
| BANDAG INC. | COM | 059815100 | 41 | 815 | SH | DEFINED | 01 |
| BANK OF AMERICA CORP | COM | 060505104 | 716563 | 8848614 | SH | DEFINED | 01 |
| BANK OF AMERICA CORP | COM | 060505104 | 30874 | 381266 | SH | DEFINED | 01 0 |
| BANK OF AMERICA CORP | COM | 060505104 | 30195 | 372869 | SH | DEFINED | 01 0 |
| BANK OF AMERICA CORP | COM | 060505104 | 55946 | 690890 | SH | DEFINED | 01 1 |
| BANK OF AMERICA CORP | COM | 060505104 | 1722 | 21268 | SH | DEFINED | 01 1 |
| BANK OF HAWAII | COM | 062540109 | 6496 | 140254 | SH | DEFINED | 01 |
| BANK OF THE OZARKS INC | COM | 063904106 | 5484 | 199070 | SH | DEFINED | 01 |
| BANK OF THE OZARKS INC | COM | 063904106 | 6 | 200 | SH | DEFINED | 01 0 |
| BANK OF NEW YORK | COM | 064057102 | 44894 | 1425194 | SH | DEFINED | 01 |
| BANK OF NEW YORK | COM | 064057102 | 260 | 8275 | SH | DEFINED | 01 0 |
| BANK OF NEW YORK | COM | 064057102 | 5547 | 176094 | SH | DEFINED | 01 0 |
| BANK ONE CORP | COM | 06423A103 | 61882 | 1135021 | SH | DEFINED | 01 |
| BANK ONE CORP | COM | 06423A103 | 3 | 54 | SH | DEFINED | 01 0 |
| BANK ONE CORP | COM | 06423A103 | 13891 | 254781 | SH | DEFINED | 01 0 |
| BANK ONE CORP | COM | 06423A103 | 401 | 7350 | SH | DEFINED | 01 1 |
| BANK UNITED CORP RTS | WT | 065416117 | 0 | 60 | SH | DEFINED | 01 |
| BANKATLANTIC CL A | COM | 065908501 | 126 | 7432 | SH | DEFINED | 01 |
| BANKNORTH GROUP INC | COM | 06646R107 | 235 | 6891 | SH | DEFINED | 01 |
| BANKUNITED FINANCIAL | COM | 06652B103 | 10536 | 354751 | SH | DEFINED | 01 |
| BANKUNITED FINANCIAL | COM | 06652B103 | 30 | 992 | SH | DEFINED | 01 0 |
| BANKUNITED FINANCIAL | COM | 06652B103 | 136 | 4565 | SH | DEFINED | 01 0 |
| BANTA CORP | COM | 066821109 | 2230 | 48182 | SH | DEFINED | 01 |
| BARD (C.R.) INC | COM | 067383109 | 30788 | 315313 | SH | DEFINED | 01 |
| BARD (C.R.) INC | COM | 067383109 | 39 | 400 | SH | DEFINED | 01 0 |
| BARD (C.R.) INC | COM | 067383109 | 1153 | 11808 | SH | DEFINED | 01 0 |

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|---------------------------|----------|-----------|--------|---------|----|---------|----|
| BARNES & NOBLE | COM | 067774109 | 816 | 25017 | SH | DEFINED | 01 |
| BARNES & NOBLE | COM | 067774109 | 89 | 2722 | SH | DEFINED | 01 |
| BARNES GROUP | COM | 067806109 | 1799 | 64487 | SH | DEFINED | 01 |
| BARRICK GOLD INC | COM | 067901108 | 13379 | 562600 | SH | DEFINED | 01 |
| BARRICK GOLD INC | COM | 067901108 | 20755 | 875000 | SH | DEFINED | 01 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 12773 | 278273 | SH | DEFINED | 01 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 2417 | 52650 | SH | DEFINED | 01 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 358 | 7750 | SH | DEFINED | 01 |
| BARRA INC | COM | 068313105 | 1851 | 52888 | SH | DEFINED | 01 |
| BASSETT FURN IND. | COM | 070203104 | 648 | 32679 | SH | DEFINED | 01 |
| BAUSCH & LOMB | COM | 071707103 | 269 | 4498 | SH | DEFINED | 01 |
| BAUSCH & LOMB | COM | 071707103 | 715 | 11924 | SH | DEFINED | 01 |
| BAXTER INTL INC | COM | 071813109 | 93281 | 3019796 | SH | DEFINED | 01 |
| BAXTER INTL INC | COM | 071813109 | 2408 | 77959 | SH | DEFINED | 01 |
| BAXTER INTL INC | COM | 071813109 | 6981 | 225974 | SH | DEFINED | 01 |
| BAXTER INTL INC | COM | 071813109 | 1560 | 50500 | SH | DEFINED | 01 |
| BAXTER INTL CVT PFD | CONV PRF | 071813406 | 7932 | 146900 | SH | DEFINED | 01 |
| BAXTER INTL CVT PFD | CONV PRF | 071813406 | 3035 | 56200 | SH | DEFINED | 01 |
| BAYER AG-SPONSORED ADR | COM | 072730302 | 5 | 200 | SH | DEFINED | 01 |
| BEA SYSTEMS INC | COM | 073325102 | 17841 | 1398200 | SH | DEFINED | 01 |
| BEA SYSTEMS INC | COM | 073325102 | 26 | 2013 | SH | DEFINED | 01 |
| BEA SYSTEMS INC | COM | 073325102 | 29608 | 2322110 | SH | DEFINED | 01 |
| BEAR STEARNS | COM | 073902108 | 5776 | 65871 | SH | DEFINED | 01 |
| BEAR STEARNS | COM | 073902108 | 2069 | 23601 | SH | DEFINED | 01 |
| BEAR STEARNS | COM | 073902108 | 81955 | 935775 | SH | DEFINED | 01 |
| BEASLEY BRD GRP A. | COM | 074014101 | 1408 | 80000 | SH | DEFINED | 01 |
| BEAZER HOMES USA INC. | COM | 07556Q105 | 5845 | 55192 | SH | DEFINED | 01 |
| BECKMAN COULTER INC | COM | 075811109 | 142 | 2609 | SH | DEFINED | 01 |
| BECKMAN COULTER INC | COM | 075811109 | 225 | 4144 | SH | DEFINED | 01 |
| BECTON DICKINSON | COM | 075887109 | 797 | 16430 | SH | DEFINED | 01 |
| BECTON DICKINSON | COM | 075887109 | 7 | 150 | SH | DEFINED | 01 |
| BECTON DICKINSON | COM | 075887109 | 2788 | 57499 | SH | DEFINED | 01 |
| BED BATH & BEYOND IN | COM | 075896100 | 811 | 19414 | SH | DEFINED | 01 |
| BED BATH & BEYOND IN | COM | 075896100 | 356 | 8488 | SH | DEFINED | 01 |
| BED BATH & BEYOND IN | COM | 075896100 | 2926 | 70059 | SH | DEFINED | 01 |
| BED BATH & BEYOND IN | COM | 075896100 | 298 | 7200 | SH | DEFINED | 01 |
| BEL FUSE INC | COM | 077347300 | 3757 | 114760 | SH | DEFINED | 01 |
| BELDEN INC | COM | 077459105 | 1463 | 77089 | SH | DEFINED | 01 |
| BELL MICRPROD INC | COM | 078137106 | 1060 | 147259 | SH | DEFINED | 01 |
| BELL SOUTH | COM | 079860102 | 129304 | 4669658 | SH | DEFINED | 01 |
| BELL SOUTH | COM | 079860102 | 2462 | 88900 | SH | DEFINED | 01 |
| BELL SOUTH | COM | 079860102 | 13848 | 500089 | SH | DEFINED | 01 |
| BELL SOUTH | COM | 079860102 | 178 | 6500 | SH | DEFINED | 01 |
| BELL SOUTH | COM | 079860102 | 772 | 27872 | SH | DEFINED | 01 |
| BELO CORP | COM | 080555105 | 525 | 18897 | SH | DEFINED | 01 |
| BEMIS CO. | COM | 081437105 | 179 | 6900 | SH | DEFINED | 01 |
| BEMIS CO. | COM | 081437105 | 629 | 24184 | SH | DEFINED | 01 |
| BENCHMARK ELECTRONIC | COM | 08160H101 | 10005 | 317818 | SH | DEFINED | 01 |
| BENCHMARK ELECTRONIC | COM | 08160H101 | 22 | 687 | SH | DEFINED | 01 |
| BENCHMARK ELECTRONIC | COM | 08160H101 | 86 | 2720 | SH | DEFINED | 01 |
| WR BERKLEY | COM | 084423102 | 141 | 3528 | SH | DEFINED | 01 |
| BERKSHIRE HATHAWAY B | COM | 084670207 | 26966 | 8668 | SH | DEFINED | 01 |
| BERKSHIRE HATHAWAY B | COM | 084670207 | 53409 | 17174 | SH | DEFINED | 01 |
| BERKSHIRE HILLS. | COM | 084680107 | 1011 | 28941 | SH | DEFINED | 01 |
| BEST BUY CO INC | COM | 086516101 | 205169 | 3966947 | SH | DEFINED | 01 |
| BEST BUY CO INC | COM | 086516101 | 11682 | 225846 | SH | DEFINED | 01 |
| BEST BUY CO INC | COM | 086516101 | 4448 | 86002 | SH | DEFINED | 01 |
| BEST BUY CO INC | COM | 086516101 | 188 | 3900 | SH | DEFINED | 01 |
| BEST BUY CO INC | COM | 086516101 | 2007 | 38810 | SH | DEFINED | 01 |
| BEVERLY ENTERPRISES. | COM | 087851309 | 1795 | 280362 | SH | DEFINED | 01 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 67 | 2647 | SH | DEFINED | 01 |
| BIG LOTS INC | COM | 089302103 | 4110 | 283506 | SH | DEFINED | 01 |

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|-----------------------------|-----|-----------|--------|---------|----|---------|----|---|
| BIG LOTS INC | COM | 089302103 | 386 | 26609 | SH | DEFINED | 01 | 0 |
| BIO-RAD LABS CL A. | COM | 090572207 | 4347 | 77100 | SH | DEFINED | 01 | |
| BIO-REFERENCE LABS INC | COM | 09057G602 | 876 | 55400 | SH | DEFINED | 01 | |
| BIOMET INC | COM | 090613100 | 84831 | 2211450 | SH | DEFINED | 01 | |
| BIOMET INC | COM | 090613100 | 2519 | 65667 | SH | DEFINED | 01 | 0 |
| BIOMET INC | COM | 090613100 | 6429 | 167589 | SH | DEFINED | 01 | 0 |
| BIOGEN IDEC INC | COM | 09062X103 | 263386 | 4737153 | SH | DEFINED | 01 | |
| BIOGEN IDEC INC | COM | 09062X103 | 90040 | 1619472 | SH | DEFINED | 01 | 0 |
| BIOGEN IDEC INC | COM | 09062X103 | 12852 | 231125 | SH | DEFINED | 01 | 0 |
| BIOGEN IDEC INC | COM | 09062X103 | 312 | 5600 | SH | DEFINED | 01 | 1 |
| BIOVERIS CORP | COM | 090676107 | 534 | 45100 | SH | DEFINED | 01 | 0 |
| BIOLASE TECH STK | COM | 090911108 | 3017 | 172345 | SH | DEFINED | 01 | 0 |
| BIOSITE INC | COM | 090945106 | 2267 | 70885 | SH | DEFINED | 01 | |
| BLACK & DECKER | COM | 091797100 | 2159 | 37904 | SH | DEFINED | 01 | |
| BLACK & DECKER | COM | 091797100 | 92 | 1613 | SH | DEFINED | 01 | 0 |
| BLACK & DECKER | COM | 091797100 | 1017 | 17860 | SH | DEFINED | 01 | 0 |
| BLACK BOX CORP | COM | 091826107 | 7489 | 139728 | SH | DEFINED | 01 | |
| BLACK HILLS CORP | COM | 092113109 | 4198 | 131744 | SH | DEFINED | 01 | |
| BLACK HILLS CORP | COM | 092113109 | 15 | 474 | SH | DEFINED | 01 | 0 |
| BLACK HILLS CORP | COM | 092113109 | 67 | 2108 | SH | DEFINED | 01 | 0 |
| BLACKROCK INC | COM | 09247X101 | 1525 | 25000 | SH | DEFINED | 01 | 1 |
| BLOCK H&R INC | COM | 093671105 | 6042 | 118405 | SH | DEFINED | 01 | |
| BLOCK H&R INC | COM | 093671105 | 2071 | 40576 | SH | DEFINED | 01 | 0 |
| BLOCKBUSTER INC. | COM | 093679108 | 21900 | 1251508 | SH | DEFINED | 01 | |
| BLOCKBUSTER INC. | COM | 093679108 | 196 | 11180 | SH | DEFINED | 01 | 0 |
| BLOCKBUSTER INC. | COM | 093679108 | 411 | 23500 | SH | DEFINED | 01 | 0 |
| BLYTH INC | COM | 09643P108 | 3907 | 119581 | SH | DEFINED | 01 | |
| BLYTH INC | COM | 09643P108 | 34 | 1044 | SH | DEFINED | 01 | 0 |
| BOB EVANS FARMS | COM | 096761101 | 2133 | 65766 | SH | DEFINED | 01 | |
| BOCA RESORTS INC | COM | 09688T106 | 1108 | 63500 | SH | DEFINED | 01 | |
| BOEING | COM | 097023105 | 28293 | 688896 | SH | DEFINED | 01 | |
| BOEING | COM | 097023105 | 2064 | 50241 | SH | DEFINED | 01 | 0 |
| BOEING | COM | 097023105 | 8621 | 209921 | SH | DEFINED | 01 | 0 |
| BOEING | COM | 097023105 | 11055 | 269550 | SH | DEFINED | 01 | 1 |
| BOEING | COM | 097023105 | 649 | 15821 | SH | DEFINED | 01 | 1 |
| BOISE CASCADE | COM | 097383103 | 196 | 5672 | SH | DEFINED | 01 | |
| BOISE CASCADE | COM | 097383103 | 688 | 19853 | SH | DEFINED | 01 | 0 |
| BOISE CASCADE | COM | 097383103 | 153 | 4400 | SH | DEFINED | 01 | 1 |
| BON-TON STORES INC/THE | COM | 09776J101 | 1152 | 74700 | SH | DEFINED | 01 | |
| BOMBAY CO INC | COM | 097924104 | 75 | 9568 | SH | DEFINED | 01 | |
| BONE CARE INTERNATIONAL INC | COM | 098072101 | 716 | 35800 | SH | DEFINED | 01 | |
| BORDERS GROUP INC. | COM | 099709107 | 1662 | 70004 | SH | DEFINED | 01 | |
| BORDERS GROUP INC. | COM | 099709107 | 90 | 3796 | SH | DEFINED | 01 | 0 |
| BORG WARNER INC | COM | 099724106 | 1625 | 19160 | SH | DEFINED | 01 | |
| BORG WARNER INC | COM | 099724106 | 101 | 1200 | SH | DEFINED | 01 | 1 |
| BOSTON COMMUNICATION | COM | 100582105 | 616 | 51993 | SH | DEFINED | 01 | |
| BOSTON PRIVATE FINL | COM | 101119105 | 2443 | 87244 | SH | DEFINED | 01 | |
| BOSTON PROPERTIES IN | COM | 101121101 | 1407 | 25900 | SH | DEFINED | 01 | |
| BOSTON PROPERTIES IN | COM | 101121101 | 1304 | 24000 | SH | DEFINED | 01 | 1 |
| BOSTON SCIENTIFIC | COM | 101137107 | 302449 | 7136627 | SH | DEFINED | 01 | |
| BOSTON SCIENTIFIC | COM | 101137107 | 8746 | 206355 | SH | DEFINED | 01 | 0 |
| BOSTON SCIENTIFIC | COM | 101137107 | 8579 | 202425 | SH | DEFINED | 01 | 0 |
| BOSTON SCIENTIFIC | COM | 101137107 | 379 | 8918 | SH | DEFINED | 01 | 1 |
| BOSTON SCIENTIFIC | COM | 101137107 | 219 | 5157 | SH | DEFINED | 01 | 1 |
| BOWATER INC | COM | 102183100 | 21246 | 486960 | SH | DEFINED | 01 | |
| BOWATER INC | COM | 102183100 | 220 | 5053 | SH | DEFINED | 01 | 0 |
| BOWATER INC | COM | 102183100 | 846 | 19400 | SH | DEFINED | 01 | 0 |
| BOWNE & CO | COM | 103043105 | 1627 | 95175 | SH | DEFINED | 01 | |
| BOYD GAMING CORP | COM | 103304101 | 63 | 2769 | SH | DEFINED | 01 | |
| BOYDS COLLECTION LTD. | COM | 103354106 | 73 | 28899 | SH | DEFINED | 01 | |
| BRADLEY PHARMACEUTIC | COM | 104576103 | 1737 | 68940 | SH | DEFINED | 01 | |
| BRADLEY PHARMACEUTIC | COM | 104576103 | 5 | 180 | SH | DEFINED | 01 | 0 |

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|---------------------------|----------|-----------|-------|---------|-----|---------|------|
| BRADY CORP | COM | 104674106 | 6250 | 164117 | SH | DEFINED | 01 |
| BRADY CORP | COM | 104674106 | 6 | 170 | SH | DEFINED | 01 0 |
| BRANDYWINE RLTY TR. | COM | 105368203 | 1373 | 44949 | SH | DEFINED | 01 |
| BRASIL TELECOM ADR | COM | 105530109 | 46575 | 1362694 | SH | DEFINED | 01 1 |
| BRASIL TELECOM ADR | COM | 105530109 | 1675 | 49050 | SH | DEFINED | 01 1 |
| BRIGGS & STRATTON | COM | 109043109 | 11942 | 177006 | SH | DEFINED | 01 |
| BRIGGS & STRATTON | COM | 109043109 | 42 | 618 | SH | DEFINED | 01 0 |
| BRIGGS & STRATTON | COM | 109043109 | 169 | 2499 | SH | DEFINED | 01 0 |
| BRIGHT POINT | COM | 109473405 | 344 | 22404 | SH | DEFINED | 01 |
| BRINKER INT`L INC | COM | 109641100 | 43356 | 1143052 | SH | DEFINED | 01 |
| BRINKER INT`L INC | COM | 109641100 | 741 | 19520 | SH | DEFINED | 01 0 |
| BRINKER INT`L INC | COM | 109641100 | 1242 | 32750 | SH | DEFINED | 01 0 |
| BRINKER INTL CVT | CONV BND | 109641AC4 | 2145 | 3000000 | PRN | DEFINED | 01 |
| BRINK'S CO, THE | COM | 109696104 | 267 | 9714 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 34011 | 1403655 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 2050 | 84608 | SH | DEFINED | 01 0 |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 10703 | 441731 | SH | DEFINED | 01 0 |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 1993 | 82277 | SH | DEFINED | 01 1 |
| BRISTOL WEST HOLDINGS INC | COM | 11037M105 | 3306 | 162040 | SH | DEFINED | 01 |
| BRISTOL WEST HOLDINGS INC | COM | 11037M105 | 1993 | 97700 | SH | DEFINED | 01 0 |
| BRISTOL WEST HOLDINGS INC | COM | 11037M105 | 703 | 34500 | SH | DEFINED | 01 1 |
| BROADCOM CORP | COM | 111320107 | 43825 | 1118896 | SH | DEFINED | 01 |
| BROADCOM CORP | COM | 111320107 | 1536 | 39306 | SH | DEFINED | 01 0 |
| BROADCOM CORP | COM | 111320107 | 4352 | 111107 | SH | DEFINED | 01 0 |
| BROCADE COMMUNICATIO | COM | 111621108 | 2165 | 325000 | SH | DEFINED | 01 |
| BROCADE COMMUNICATIO | COM | 111621108 | 17 | 2730 | SH | DEFINED | 01 0 |
| BROCADE COMMUNICATIO | COM | 111621108 | 71 | 10700 | SH | DEFINED | 01 0 |
| BROOKFIELD HOMES INC. | COM | 112723101 | 2898 | 82559 | SH | DEFINED | 01 |
| BROOKFIELD HOMES INC. | COM | 112723101 | 32 | 920 | SH | DEFINED | 01 0 |
| BROOKFIELD HOMES INC. | COM | 112723101 | 144 | 4100 | SH | DEFINED | 01 0 |
| BROOKFIELD PROP CORP | COM | 112900105 | 271 | 8710 | SH | DEFINED | 01 |
| BROOKLINE BANCORP INC | COM | 11373M107 | 6052 | 379457 | SH | DEFINED | 01 |
| BROOKS AUTOMATION INC | COM | 114340102 | 2617 | 124748 | SH | DEFINED | 01 |
| BROOKSTONE INC | COM | 114537103 | 5967 | 216907 | SH | DEFINED | 01 |
| BROOKTROUT INC | COM | 114580103 | 730 | 36814 | SH | DEFINED | 01 |
| BROWN & BROWN INC.. | COM | 115236101 | 113 | 2906 | SH | DEFINED | 01 |
| BROWN-FORMAN CORP | COM | 115637100 | 2223 | 44000 | SH | DEFINED | 01 |
| BROWN FORMAN CL B | COM | 115637209 | 376 | 7884 | SH | DEFINED | 01 |
| BROWN FORMAN CL B | COM | 115637209 | 1317 | 27626 | SH | DEFINED | 01 0 |
| BROWN (TOM) INC | COM | 115660201 | 13034 | 346642 | SH | DEFINED | 01 |
| BROWN SHOE CO INC | COM | 115736100 | 5320 | 146032 | SH | DEFINED | 01 |
| BROWN SHOE CO INC | COM | 115736100 | 1780 | 48882 | SH | DEFINED | 01 0 |
| BROWN SHOE CO INC | COM | 115736100 | 127 | 3491 | SH | DEFINED | 01 0 |
| TOM BROWN UNIT | PRF | 115758AA2 | 9946 | 9125 | SH | DEFINED | 01 |
| TOM BROWN UNIT | PRF | 115758AA2 | 818 | 750 | SH | DEFINED | 01 0 |
| TOM BROWN UNIT | PRF | 115758AA2 | 15260 | 14000 | SH | DEFINED | 01 0 |
| BRUNSWICK CORP | COM | 117043109 | 6497 | 159122 | SH | DEFINED | 01 |
| BRUNSWICK CORP | COM | 117043109 | 870 | 21311 | SH | DEFINED | 01 0 |
| BRUSH ENGINEERED MAT | COM | 117421107 | 951 | 46910 | SH | DEFINED | 01 |
| BUCA INC | COM | 117769109 | 1255 | 200746 | SH | DEFINED | 01 |
| BUCKEYE TECHNOLOGIES | COM | 118255108 | 4323 | 417334 | SH | DEFINED | 01 |
| BUCKEYE TECHNOLOGIES | COM | 118255108 | 22 | 2176 | SH | DEFINED | 01 0 |
| BUCKEYE TECHNOLOGIES | COM | 118255108 | 97 | 9323 | SH | DEFINED | 01 0 |
| BUCKLE INC. | COM | 118440106 | 4805 | 165900 | SH | DEFINED | 01 |
| BLDG MATERIAL HOLD | COM | 120113105 | 780 | 44439 | SH | DEFINED | 01 |
| BURLINGTON COAT FACT | COM | 121579106 | 2477 | 125100 | SH | DEFINED | 01 |
| BURLINGTON N SANTA | COM | 12189T104 | 77604 | 2463633 | SH | DEFINED | 01 |
| BURLINGTON N SANTA | COM | 12189T104 | 699 | 22200 | SH | DEFINED | 01 0 |
| BURLINGTON N SANTA | COM | 12189T104 | 5077 | 161157 | SH | DEFINED | 01 0 |
| BURLINGTON N SANTA | COM | 12189T104 | 5970 | 189650 | SH | DEFINED | 01 1 |
| BURLINGTON RESOURCES | COM | 122014103 | 14346 | 225459 | SH | DEFINED | 01 |
| BURLINGTON RESOURCES | COM | 122014103 | 95 | 1500 | SH | DEFINED | 01 0 |

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| BURLINGTON RESOURCES | COM | 122014103 | 2864 | 45012 | SH | DEFINED | 01 | 0 |
| BUTLER MFG CO DEL | COM | 123655102 | 399 | 17763 | SH | DEFINED | 01 | |
| C&D TECHNOLOGY | COM | 124661109 | 1196 | 71588 | SH | DEFINED | 01 | |
| CBL & ASSOCIATES | COM | 124830100 | 2817 | 45907 | SH | DEFINED | 01 | |
| CCC INFORMATION. | COM | 12487Q109 | 41 | 2283 | SH | DEFINED | 01 | |
| CBRL GROUP INC | COM | 12489V106 | 19853 | 500838 | SH | DEFINED | 01 | |
| CBRL GROUP INC | COM | 12489V106 | 802 | 20235 | SH | DEFINED | 01 | 0 |
| CBRL GROUP INC | COM | 12489V106 | 1316 | 33200 | SH | DEFINED | 01 | 0 |
| C-COR.NET CORP | COM | 125010108 | 2235 | 159425 | SH | DEFINED | 01 | |
| CDI CORP | COM | 125071100 | 1772 | 54882 | SH | DEFINED | 01 | |
| CDW CORP | COM | 12512N105 | 367 | 5432 | SH | DEFINED | 01 | |
| CDW CORP | COM | 12512N105 | 31 | 465 | SH | DEFINED | 01 | 0 |
| CEC ENTERTAINMENT | COM | 125137109 | 6781 | 195414 | SH | DEFINED | 01 | |
| CH ENERGY GROUP | COM | 12541M102 | 4287 | 87320 | SH | DEFINED | 01 | |
| CH ROBINSON WORLDWID | COM | 12541W100 | 8780 | 211573 | SH | DEFINED | 01 | |
| CH ROBINSON WORLDWID | COM | 12541W100 | 19 | 448 | SH | DEFINED | 01 | 0 |
| CIGNA CORP | COM | 125509109 | 56186 | 951998 | SH | DEFINED | 01 | |
| CIGNA CORP | COM | 125509109 | 108 | 1817 | SH | DEFINED | 01 | 0 |
| CIGNA CORP | COM | 125509109 | 1894 | 32089 | SH | DEFINED | 01 | 0 |
| CIGNA CORP | COM | 125509109 | 738 | 12504 | SH | DEFINED | 01 | 1 |
| CIT GROUP INC | COM | 125581108 | 58568 | 1541300 | SH | DEFINED | 01 | 1 |
| CLECO CORP | COM | 12561W105 | 2773 | 145705 | SH | DEFINED | 01 | |
| CMS ENERGY CORP | COM | 125896100 | 2380 | 265880 | SH | DEFINED | 01 | |
| CMS ENERGY CORP | COM | 125896100 | 328 | 36675 | SH | DEFINED | 01 | 0 |
| CMS ENERGY CORP | COM | 125896100 | 64 | 7100 | SH | DEFINED | 01 | 1 |
| CPI CORP | COM | 125902106 | 496 | 26065 | SH | DEFINED | 01 | |
| CSS INDUSTRIES INC | COM | 125906107 | 250 | 7500 | SH | DEFINED | 01 | |
| CNA SURETY CORP. | COM | 12612L108 | 3486 | 315474 | SH | DEFINED | 01 | |
| CNF TRANS SER A CVT | CONV PRF | 12612V205 | 25125 | 500000 | SH | DEFINED | 01 | |
| CNF INC | COM | 12612W104 | 1875 | 55805 | SH | DEFINED | 01 | |
| CNS INC | COM | 126136100 | 122 | 11264 | SH | DEFINED | 01 | |
| CNET NETWORKS INC. | COM | 12613R104 | 1011 | 97878 | SH | DEFINED | 01 | |
| CNET NETWORKS INC. | COM | 12613R104 | 3 | 330 | SH | DEFINED | 01 | 0 |
| CSC HOLDINGS INC PFD PIK 11.75 | PRF | 126304609 | 1047 | 10000 | SH | DEFINED | 01 | |
| CSG SYSTEMS | COM | 126349109 | 194 | 11301 | SH | DEFINED | 01 | |
| CSX CORP | COM | 126408103 | 3115 | 102859 | SH | DEFINED | 01 | |
| CSX CORP | COM | 126408103 | 1475 | 48695 | SH | DEFINED | 01 | 0 |
| CSX CORP | COM | 126408103 | 79 | 2650 | SH | DEFINED | 01 | 1 |
| CSX CORP CVT | CONV BND | 126408GA5 | 2001 | 2400000 | PRN | DEFINED | 01 | |
| CT COMMUNICATION INC | COM | 126426402 | 476 | 34405 | SH | DEFINED | 01 | |
| CTS CORP | COM | 126501105 | 3602 | 276246 | SH | DEFINED | 01 | |
| CUNO INC | COM | 126583103 | 2131 | 47491 | SH | DEFINED | 01 | |
| CVS CORP | COM | 126650100 | 3335 | 94444 | SH | DEFINED | 01 | |
| CVS CORP | COM | 126650100 | 3185 | 90216 | SH | DEFINED | 01 | 0 |
| CVS CORP | COM | 126650100 | 22 | 632 | SH | DEFINED | 01 | 1 |
| CV THERAPEUTICS INC | COM | 126667104 | 183 | 12100 | SH | DEFINED | 01 | |
| CABLEVISION NY GROUP | COM | 12686C109 | 13600 | 594390 | SH | DEFINED | 01 | |
| CABLE DESIGN TECH | COM | 126924109 | 1117 | 117850 | SH | DEFINED | 01 | |
| CABOT CORPORATION | COM | 127055101 | 86 | 2612 | SH | DEFINED | 01 | |
| CABOT CORPORATION | COM | 127055101 | 84 | 2566 | SH | DEFINED | 01 | 0 |
| CABOT OIL & GAS CORP | COM | 127097103 | 3685 | 120607 | SH | DEFINED | 01 | |
| CABOT OIL & GAS CORP | COM | 127097103 | 4 | 120 | SH | DEFINED | 01 | 0 |
| CABOT MICROELECTRONI | COM | 12709P103 | 44 | 1048 | SH | DEFINED | 01 | |
| CACHE INC | COM | 127150308 | 755 | 22900 | SH | DEFINED | 01 | |
| CACI INTERNATIONAL | COM | 127190304 | 4784 | 111236 | SH | DEFINED | 01 | |
| CACI INTERNATIONAL | COM | 127190304 | 6 | 130 | SH | DEFINED | 01 | 0 |
| CADBURY SCHWEPPE ADR | COM | 127209302 | 1447 | 45000 | SH | DEFINED | 01 | |
| CADENCE DESIGN SYS | COM | 127387108 | 9387 | 636905 | SH | DEFINED | 01 | |
| CAESARS ENT INC | COM | 127687101 | 167 | 12825 | SH | DEFINED | 01 | |
| CAESARS ENT INC | COM | 127687101 | 1071 | 82099 | SH | DEFINED | 01 | 1 |
| CAL DIVE INTL INC | COM | 127914109 | 4288 | 166001 | SH | DEFINED | 01 | |
| CALIFORNIA MICRO DEV | COM | 130439102 | 111 | 8365 | SH | DEFINED | 01 | |

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|---------------------------|----------|-----------|--------|---------|-----|---------|------|
| CALIF PIZZA KITCHEN | COM | 13054D109 | 672 | 33581 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO | COM | 131193104 | 13179 | 694299 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO | COM | 131193104 | 31 | 1658 | SH | DEFINED | 01 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 150 | 7880 | SH | DEFINED | 01 0 |
| CALPINE CORP | COM | 131347106 | 125 | 26861 | SH | DEFINED | 01 |
| CALPINE CORP | COM | 131347106 | 0 | 55 | SH | DEFINED | 01 0 |
| CALPINE CORP | COM | 131347106 | 439 | 94018 | SH | DEFINED | 01 0 |
| CAMBREX CORP | COM | 132011107 | 1947 | 72385 | SH | DEFINED | 01 |
| CAMDEN PROP TRUST | COM | 133131102 | 171 | 3800 | SH | DEFINED | 01 |
| CAMPBELL SOUP | COM | 134429109 | 3483 | 127740 | SH | DEFINED | 01 |
| CAMPBELL SOUP | COM | 134429109 | 2551 | 93552 | SH | DEFINED | 01 0 |
| CANADIAN NATL RAILWA | COM | 136375102 | 1086 | 27600 | SH | DEFINED | 01 |
| CANDELA CORP. | COM | 136907102 | 2343 | 170870 | SH | DEFINED | 01 |
| CANTEL MEDICAL CORP | COM | 138098108 | 2011 | 112450 | SH | DEFINED | 01 |
| CANTEL MEDICAL CORP | COM | 138098108 | 3 | 175 | SH | DEFINED | 01 0 |
| CANTERBURY PARK HLDG | COM | 13811E101 | 955 | 50000 | SH | DEFINED | 01 |
| CAPITAL AUTOMOTIVE REIT | COM | 139733109 | 4499 | 127415 | SH | DEFINED | 01 |
| CAPITAL CORP OF THE WEST | COM | 140065103 | 290 | 7399 | SH | DEFINED | 01 |
| CAPITAL CROSSING BANK | COM | 140071101 | 288 | 3905 | SH | DEFINED | 01 |
| CAPITAL LEASE FUNDING INC | COM | 140288101 | 46 | 3600 | SH | DEFINED | 01 |
| CAPITAL LEASE FUNDING INC | COM | 140288101 | 1201 | 93650 | SH | DEFINED | 01 0 |
| CAPITAL LEASE FUNDING INC | COM | 140288101 | 1406 | 110000 | SH | DEFINED | 01 1 |
| CAPITAL ONE FINL COR | COM | 14040H105 | 175384 | 2325095 | SH | DEFINED | 01 |
| CAPITAL ONE FINL COR | COM | 14040H105 | 12753 | 169084 | SH | DEFINED | 01 0 |
| CAPITAL ONE FINL COR | COM | 14040H105 | 7268 | 96347 | SH | DEFINED | 01 0 |
| CAPITAL ONE FINL COR | COM | 14040H105 | 16385 | 217350 | SH | DEFINED | 01 1 |
| CAPITAL ONE FINL COR | COM | 14040H105 | 499 | 6615 | SH | DEFINED | 01 1 |
| CAPITALSOURCE INC. | COM | 14055X102 | 27569 | 1228070 | SH | DEFINED | 01 |
| CAPITALSOURCE INC. | COM | 14055X102 | 27370 | 1219171 | SH | DEFINED | 01 0 |
| CAPITALSOURCE INC. | COM | 14055X102 | 1821 | 81100 | SH | DEFINED | 01 0 |
| CAPITOL FEDERAL FINANCIAL | COM | 14057C106 | 3328 | 92700 | SH | DEFINED | 01 |
| CAPSTEAD MORTGAGE CORP | COM | 14067E506 | 596 | 32313 | SH | DEFINED | 01 |
| CAPTARIS INC | COM | 14071N104 | 496 | 90251 | SH | DEFINED | 01 |
| CARACO PHARM LABS INC | COM | 14075T107 | 2 | 240 | SH | DEFINED | 01 0 |
| CARBO CERAMICS | COM | 140781105 | 6872 | 109152 | SH | DEFINED | 01 |
| CARBO CERAMICS | COM | 140781105 | 4 | 70 | SH | DEFINED | 01 0 |
| CARAUSTAR | COM | 140909102 | 5616 | 482110 | SH | DEFINED | 01 |
| CARDINAL FINANCIAL CORP | COM | 14149F109 | 688 | 71636 | SH | DEFINED | 01 |
| CARDINAL HEALTH | COM | 14149Y108 | 33824 | 490929 | SH | DEFINED | 01 |
| CARDINAL HEALTH | COM | 14149Y108 | 3217 | 46700 | SH | DEFINED | 01 0 |
| CARDINAL HEALTH | COM | 14149Y108 | 6859 | 99544 | SH | DEFINED | 01 0 |
| CARDINAL HEALTH | COM | 14149Y108 | 95 | 1400 | SH | DEFINED | 01 1 |
| CAREER EDUCATIONS | COM | 141665109 | 399 | 7041 | SH | DEFINED | 01 |
| CAREER EDUCATIONS | COM | 141665109 | 1 | 24 | SH | DEFINED | 01 0 |
| CAREER EDUCATIONS | COM | 141665109 | 31 | 547 | SH | DEFINED | 01 0 |
| CAREER EDUCATIONS | COM | 141665109 | 308 | 5400 | SH | DEFINED | 01 1 |
| CAREMARK RX INC | COM | 141705103 | 67377 | 2026350 | SH | DEFINED | 01 |
| CAREMARK RX INC | COM | 141705103 | 13 | 400 | SH | DEFINED | 01 0 |
| CAREMARK RX INC | COM | 141705103 | 3379 | 101625 | SH | DEFINED | 01 0 |
| CAREMARK RX INC | COM | 141705103 | 268 | 8083 | SH | DEFINED | 01 1 |
| CARLISLE COS INC. | COM | 142339100 | 489 | 8634 | SH | DEFINED | 01 |
| CARMAX INC | COM | 143130102 | 184 | 6301 | SH | DEFINED | 01 |
| CARMIKE CINEMAS INC | COM | 143436400 | 90 | 2405 | SH | DEFINED | 01 |
| CARNIVAL CORP | COM | 143658300 | 75571 | 1682727 | SH | DEFINED | 01 |
| CARNIVAL CORP | COM | 143658300 | 2697 | 60149 | SH | DEFINED | 01 0 |
| CARNIVAL CORP | COM | 143658300 | 8697 | 193657 | SH | DEFINED | 01 0 |
| CARNIVAL CORP | COM | 143658300 | 40403 | 899867 | SH | DEFINED | 01 1 |
| CARNIVAL CORP CVT | CONV BND | 143658AN2 | 2315 | 1800000 | PRN | DEFINED | 01 |
| CARPENTER TECHNOLOGY | COM | 144285103 | 6744 | 205062 | SH | DEFINED | 01 |
| CARPENTER TECHNOLOGY | COM | 144285103 | 36 | 1080 | SH | DEFINED | 01 0 |
| CARPENTER TECHNOLOGY | COM | 144285103 | 161 | 4900 | SH | DEFINED | 01 0 |
| CARREKER CORPORATION | COM | 144433109 | 543 | 68557 | SH | DEFINED | 01 |

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| CARTERS INC | COM | 146229109 | 395 | 13800 | SH | DEFINED | 01 |
| CASCADE NATURAL GAS | COM | 147339105 | 745 | 34199 | SH | DEFINED | 01 |
| CASEYS GENERAL STOR | COM | 147528103 | 2323 | 139953 | SH | DEFINED | 01 |
| CASH AMERICA INTL INC | COM | 14754D100 | 1891 | 82033 | SH | DEFINED | 01 |
| CASTLE A M CO PV10 | COM | 148411101 | 401 | 44353 | SH | DEFINED | 01 |
| CASUAL MALE RETAIL | COM | 148711104 | 528 | 51020 | SH | DEFINED | 01 |
| CATALINA MKTG | COM | 148867104 | 23739 | 1224240 | SH | DEFINED | 01 |
| CATALINA MKTG | COM | 148867104 | 923 | 47563 | SH | DEFINED | 01 |
| CATALINA MKTG | COM | 148867104 | 1529 | 78850 | SH | DEFINED | 01 |
| CATAPULT COMM. CORP | COM | 149016107 | 2156 | 120955 | SH | DEFINED | 01 |
| CATELLUS DEVELOPMENT | COM | 149113102 | 1275 | 49034 | SH | DEFINED | 01 |
| CATERPILLAR INC | COM | 149123101 | 692692 | 8760486 | SH | DEFINED | 01 |
| CATERPILLAR INC | COM | 149123101 | 25234 | 319104 | SH | DEFINED | 01 |
| CATERPILLAR INC | COM | 149123101 | 16649 | 210561 | SH | DEFINED | 01 |
| CATERPILLAR INC | COM | 149123101 | 4971 | 62800 | SH | DEFINED | 01 |
| CATHAY GENERAL BANCORP | COM | 149150104 | 833 | 12660 | SH | DEFINED | 01 |
| CATO CORP -CL A | COM | 149205106 | 3805 | 189446 | SH | DEFINED | 01 |
| CAVCO INDUSTRIES INC | COM | 149568107 | 16 | 434 | SH | DEFINED | 01 |
| CEDAR FAIR LP | COM | 150185106 | 5917 | 169200 | SH | DEFINED | 01 |
| CELL GENESYS INC. | COM | 150921104 | 1398 | 116100 | SH | DEFINED | 01 |
| CELL THERAPEUTICS. | COM | 150934107 | 745 | 88083 | SH | DEFINED | 01 |
| CELL THERAPEUTICS. | COM | 150934107 | 59 | 7000 | SH | DEFINED | 01 |
| CEMEX ADW 04 | WT | 151290863 | 7 | 1931 | SH | DEFINED | 01 |
| CEMEX | COM | 151290889 | 54360 | 1822928 | SH | DEFINED | 01 |
| CEMEX | COM | 151290889 | 2197 | 73669 | SH | DEFINED | 01 |
| CEMEX | COM | 151290889 | 36875 | 1237400 | SH | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 582093 | 23866025 | SH | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 38605 | 1582916 | SH | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 8222 | 337069 | SH | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 47591 | 1951307 | SH | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 2090 | 85707 | SH | DEFINED | 01 |
| CENTENNIAL CELLULAR CORP | COM | 15133V208 | 1144 | 169245 | SH | DEFINED | 01 |
| CENTENE CORP. | COM | 15135B101 | 5924 | 193655 | SH | DEFINED | 01 |
| CENTENE CORP. | COM | 15135B101 | 6 | 180 | SH | DEFINED | 01 |
| CENTER POINT | COM | 151895109 | 10816 | 131100 | SH | DEFINED | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 4377 | 382899 | SH | DEFINED | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 796 | 69643 | SH | DEFINED | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 2584 | 226075 | SH | DEFINED | 01 |
| CENTEX CORPORATION | COM | 152312104 | 7240 | 133928 | SH | DEFINED | 01 |
| CENTEX CORPORATION | COM | 152312104 | 33 | 610 | SH | DEFINED | 01 |
| CENTEX CORPORATION | COM | 152312104 | 1522 | 28158 | SH | DEFINED | 01 |
| CENTEX CORPORATION | COM | 152312104 | 877 | 16230 | SH | DEFINED | 01 |
| CENTRAL EURO DISTRIBUTION CORP | COM | 153435102 | 1094 | 33833 | SH | DEFINED | 01 |
| CENTRAL FREIGHT LINES INC | COM | 153491105 | 321 | 24400 | SH | DEFINED | 01 |
| CENTRAL GARDEN & PET. | COM | 153527106 | 5790 | 160833 | SH | DEFINED | 01 |
| CENTRAL GARDEN & PET. | COM | 153527106 | 28 | 776 | SH | DEFINED | 01 |
| CENTRAL GARDEN & PET. | COM | 153527106 | 125 | 3481 | SH | DEFINED | 01 |
| CENTRAL ILL LT PFD \$100 5.850 | PRF | 153645882 | 3580 | 35000 | SH | DEFINED | 01 |
| CENTRAL PACIFIC FINANCIAL CO | COM | 154760102 | 545 | 18266 | SH | DEFINED | 01 |
| CENTRAL PARKING | COM | 154785109 | 2043 | 101737 | SH | DEFINED | 01 |
| CENTRAL VT PUB SRV | COM | 155771108 | 1428 | 63515 | SH | DEFINED | 01 |
| CENTURY ALUMINUM | COM | 156431108 | 1860 | 65914 | SH | DEFINED | 01 |
| CENTURY BUSINESS SRV | COM | 156490104 | 22 | 4490 | SH | DEFINED | 01 |
| CENTURY BUSINESS SRV | COM | 156490104 | 104 | 21200 | SH | DEFINED | 01 |
| CENTURYTEL INC | COM | 156700106 | 6292 | 228876 | SH | DEFINED | 01 |
| CENTURYTEL INC | COM | 156700106 | 902 | 32824 | SH | DEFINED | 01 |
| CEPHALON INC | COM | 156708109 | 135 | 2356 | SH | DEFINED | 01 |
| CEPHALON INC | COM | 156708109 | 16 | 274 | SH | DEFINED | 01 |
| CEPHALON CVT | CONV BND | 156708AE9 | 990 | 1000000 | PRN | DEFINED | 01 |
| CERADYNE INC. | COM | 156710105 | 1620 | 44806 | SH | DEFINED | 01 |
| CERES GROUP INC. | COM | 156772105 | 30 | 4233 | SH | DEFINED | 01 |
| CERES GROUP INC. | COM | 156772105 | 140 | 19860 | SH | DEFINED | 01 |

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|--------------------------------|-----|-----------|--------|---------|----|---------|----|
| CERIDIAN CORP - NEW | COM | 156779100 | 125 | 6323 | SH | DEFINED | 01 |
| CERNER CORP | COM | 156782104 | 4493 | 99431 | SH | DEFINED | 01 |
| CERTEGY INC | COM | 156880106 | 95 | 2723 | SH | DEFINED | 01 |
| CEVA INC | COM | 157210105 | 970 | 103200 | SH | DEFINED | 01 |
| CHAMPION ENTERPRISES | COM | 158496109 | 3343 | 315374 | SH | DEFINED | 01 |
| CHARLES RIVER ASSO | COM | 159852102 | 3131 | 95500 | SH | DEFINED | 01 |
| CHARLES RIVER ASSO | COM | 159852102 | 76 | 2310 | SH | DEFINED | 01 |
| CHARLES RIV LABORATO | COM | 159864107 | 477 | 11128 | SH | DEFINED | 01 |
| CHARLES RIV LABORATO | COM | 159864107 | 17 | 400 | SH | DEFINED | 01 |
| CHARTER ONE FINL INC | COM | 160903100 | 1152 | 32572 | SH | DEFINED | 01 |
| CHARTER ONE FINL INC | COM | 160903100 | 1791 | 50655 | SH | DEFINED | 01 |
| CHARTER ONE FINL INC | COM | 160903100 | 646 | 18300 | SH | DEFINED | 01 |
| CHARLOTTE RUSSE HLDS.. | COM | 161048103 | 2197 | 120122 | SH | DEFINED | 01 |
| CHARMING SHOPPES. | COM | 161133103 | 28 | 3591 | SH | DEFINED | 01 |
| CHARTER COMMUNICATIO | COM | 16117M107 | 17 | 3755 | SH | DEFINED | 01 |
| CHARTER COMMUNICATIO | COM | 16117M107 | 83 | 17625 | SH | DEFINED | 01 |
| CHARTER COMMUNICATIO | COM | 16117M107 | 586 | 125000 | SH | DEFINED | 01 |
| CHATTEM INC | COM | 162456107 | 55 | 2115 | SH | DEFINED | 01 |
| CHECKERS DRIVEN REST | COM | 162809305 | 23 | 1861 | SH | DEFINED | 01 |
| CHECKFREE CORP | COM | 162813109 | 2196 | 74514 | SH | DEFINED | 01 |
| CHECKFREE CORP | COM | 162813109 | 3927 | 133400 | SH | DEFINED | 01 |
| CHECKPOINT SYSTEMS I | COM | 162825103 | 5744 | 303858 | SH | DEFINED | 01 |
| CHECKPOINT SYSTEMS I | COM | 162825103 | 25 | 1299 | SH | DEFINED | 01 |
| CHECKPOINT SYSTEMS I | COM | 162825103 | 82 | 4364 | SH | DEFINED | 01 |
| CHEESECAKE FACTORY | COM | 163072101 | 29857 | 647235 | SH | DEFINED | 01 |
| CHEESECAKE FACTORY | COM | 163072101 | 51526 | 1116961 | SH | DEFINED | 01 |
| CHEESECAKE FACTORY | COM | 163072101 | 3941 | 85437 | SH | DEFINED | 01 |
| CHESAPEAKE CORP | COM | 165159104 | 5896 | 246985 | SH | DEFINED | 01 |
| CHESAPEAKE ENERGY | COM | 165167107 | 4985 | 372030 | SH | DEFINED | 01 |
| CHESAPEAKE ENERGY | COM | 165167107 | 3 | 230 | SH | DEFINED | 01 |
| CHESAPEAKE ENERG 5.00 PFD | PRF | 165167800 | 1836 | 16600 | SH | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 445256 | 5072394 | SH | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 19786 | 225369 | SH | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 26481 | 301685 | SH | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 29800 | 339785 | SH | DEFINED | 01 |
| CHICAGO PIZZA BREW- | COM | 167889104 | 78 | 6000 | SH | DEFINED | 01 |
| CHICO'S FAS INC | COM | 168615102 | 45594 | 982640 | SH | DEFINED | 01 |
| CHICO'S FAS INC | COM | 168615102 | 52605 | 1133700 | SH | DEFINED | 01 |
| CHICO'S FAS INC | COM | 168615102 | 1944 | 41900 | SH | DEFINED | 01 |
| CHICO'S FAS INC | COM | 168615102 | 134 | 2900 | SH | DEFINED | 01 |
| CHILDRENS PLACE | COM | 168905107 | 5168 | 166838 | SH | DEFINED | 01 |
| CHILDRENS PLACE | COM | 168905107 | 6 | 180 | SH | DEFINED | 01 |
| CHINA LIFE INSURANCE - ADR | COM | 16939P106 | 103 | 4100 | SH | DEFINED | 01 |
| CHINA LIFE INSURANCE - ADR | COM | 16939P106 | 868 | 34700 | SH | DEFINED | 01 |
| CHINA UNICOM ADS. | COM | 16945R104 | 9110 | 1011100 | SH | DEFINED | 01 |
| CHINA UNICOM ADS. | COM | 16945R104 | 1071 | 118965 | SH | DEFINED | 01 |
| CHIPPAC INC. | COM | 169657103 | 103 | 13023 | SH | DEFINED | 01 |
| CHIPPAC INC. | COM | 169657103 | 288 | 36400 | SH | DEFINED | 01 |
| CHOICE HOTELS INTL. | COM | 169905106 | 25 | 569 | SH | DEFINED | 01 |
| CHOICE HOTELS INTL. | COM | 169905106 | 93 | 2089 | SH | DEFINED | 01 |
| CHIQUITA BRANDS INTL. | COM | 170032809 | 1850 | 88701 | SH | DEFINED | 01 |
| CHIRON | COM | 170040109 | 1410 | 32058 | SH | DEFINED | 01 |
| CHIRON | COM | 170040109 | 18 | 400 | SH | DEFINED | 01 |
| CHIRON | COM | 170040109 | 1940 | 44078 | SH | DEFINED | 01 |
| CHITTENDEN CORP | COM | 170228100 | 3540 | 107269 | SH | DEFINED | 01 |
| CHOICEPOINT INC | COM | 170388102 | 141 | 3699 | SH | DEFINED | 01 |
| CHORDIANT SOFTWARE COM USD0.00 | COM | 170404107 | 153 | 29300 | SH | DEFINED | 01 |
| CHRISTOPHER & BANKS | COM | 171046105 | 2358 | 111689 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 99974 | 1437657 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 7092 | 101974 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 4257 | 61215 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 194 | 2800 | SH | DEFINED | 01 |

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| CHURCH & DWIGHT | COM | 171340102 | 24004 | 554234 | SH | DEFINED | 01 |
| CHURCHILL DOWNS INC | COM | 171484108 | 1253 | 32300 | SH | DEFINED | 01 |
| CIBER INC | COM | 17163B102 | 4568 | 415204 | SH | DEFINED | 01 |
| CIBER INC | COM | 17163B102 | 28 | 2539 | SH | DEFINED | 01 |
| CIBER INC | COM | 17163B102 | 126 | 11460 | SH | DEFINED | 01 |
| CIENA CORPORATION | COM | 171779101 | 153 | 30889 | SH | DEFINED | 01 |
| CIENA CORPORATION | COM | 171779101 | 537 | 108090 | SH | DEFINED | 01 |
| CIMA LABS INC | COM | 171796105 | 1281 | 40770 | SH | DEFINED | 01 |
| CIMAREX ENERGY CO | COM | 171798101 | 13496 | 466985 | SH | DEFINED | 01 |
| CIMAREX ENERGY CO | COM | 171798101 | 111 | 3838 | SH | DEFINED | 01 |
| CIMAREX ENERGY CO | COM | 171798101 | 167 | 5775 | SH | DEFINED | 01 |
| CINCINNATI BELL INC | COM | 171871106 | 3297 | 809987 | SH | DEFINED | 01 |
| CINCINNATI FINANCIAL | COM | 172062101 | 452 | 10423 | SH | DEFINED | 01 |
| CINCINNATI FINANCIAL | COM | 172062101 | 1586 | 36499 | SH | DEFINED | 01 |
| CINERGY CORP | COM | 172474108 | 9306 | 227590 | SH | DEFINED | 01 |
| CINERGY CORP | COM | 172474108 | 1657 | 40516 | SH | DEFINED | 01 |
| CINERGY CORP | COM | 172474108 | 24769 | 606200 | SH | DEFINED | 01 |
| CIPHERGEN BIOSYSTEMS INC. | COM | 17252Y104 | 1070 | 128470 | SH | DEFINED | 01 |
| CIRCUIT CITY | COM | 172737108 | 2899 | 256511 | SH | DEFINED | 01 |
| CIRCUIT CITY | COM | 172737108 | 541 | 47917 | SH | DEFINED | 01 |
| CIRCUIT CITY | COM | 172737108 | 61942 | 5496121 | SH | DEFINED | 01 |
| CIRCO INTERNATIONAL | COM | 17273K109 | 3794 | 167890 | SH | DEFINED | 01 |
| CIRCO INTERNATIONAL | COM | 17273K109 | 19 | 850 | SH | DEFINED | 01 |
| CIRCO INTERNATIONAL | COM | 17273K109 | 86 | 3810 | SH | DEFINED | 01 |
| CIRRUS LOGIC | COM | 172755100 | 578 | 76364 | SH | DEFINED | 01 |
| CISCO SYSTEMS | COM | 17275R102 | 612815 | 26055164 | SH | DEFINED | 01 |
| CISCO SYSTEMS | COM | 17275R102 | 31127 | 1323207 | SH | DEFINED | 01 |
| CISCO SYSTEMS | COM | 17275R102 | 38804 | 1649849 | SH | DEFINED | 01 |
| CISCO SYSTEMS | COM | 17275R102 | 76467 | 3248903 | SH | DEFINED | 01 |
| CISCO SYSTEMS | COM | 17275R102 | 1356 | 57639 | SH | DEFINED | 01 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 22740 | 1303100 | SH | DEFINED | 01 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 14828 | 849750 | SH | DEFINED | 01 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 1314 | 75300 | SH | DEFINED | 01 |
| CINTAS CORP | COM | 172908105 | 36454 | 838207 | SH | DEFINED | 01 |
| CINTAS CORP | COM | 172908105 | 1058 | 24314 | SH | DEFINED | 01 |
| CINTAS CORP | COM | 172908105 | 3485 | 80127 | SH | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 1529890 | 29591686 | SH | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 68323 | 1320648 | SH | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 70889 | 1371172 | SH | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 197562 | 3821793 | SH | DEFINED | 01 |
| CITIGROUP INC LITIGATION WTS U WT | | 172967127 | 127 | 129290 | SH | DEFINED | 01 |
| PFD SER 23 \$50 PAR | PRF | 172967648 | 8036 | 149515 | SH | DEFINED | 01 |
| CITIBANK NA PFD 5.84 SERIES A | PRF | 17305A202 | 10094 | 100000 | SH | DEFINED | 01 |
| CITIZENS BKG CORP MI | COM | 174420109 | 3657 | 112068 | SH | DEFINED | 01 |
| CITIZENS COMMUNICATI | COM | 17453B101 | 3958 | 305888 | SH | DEFINED | 01 |
| CITIZENS COMMUNICATI | COM | 17453B101 | 838 | 64734 | SH | DEFINED | 01 |
| CITRIX | COM | 177376100 | 10187 | 471170 | SH | DEFINED | 01 |
| CITRIX | COM | 177376100 | 15912 | 736040 | SH | DEFINED | 01 |
| CITRIX | COM | 177376100 | 1972 | 91195 | SH | DEFINED | 01 |
| CITY HLDG CO. | COM | 177835105 | 4804 | 140089 | SH | DEFINED | 01 |
| CITY HLDG CO. | COM | 177835105 | 30 | 863 | SH | DEFINED | 01 |
| CITY HLDG CO. | COM | 177835105 | 97 | 2824 | SH | DEFINED | 01 |
| CITY NATIONAL CORP | COM | 178566105 | 752 | 12543 | SH | DEFINED | 01 |
| CLAIRES STORES INC | COM | 179584107 | 3249 | 155873 | SH | DEFINED | 01 |
| CLAIRES STORES INC | COM | 179584107 | 92 | 4407 | SH | DEFINED | 01 |
| CLARCOR INC | COM | 179895107 | 8170 | 185044 | SH | DEFINED | 01 |
| CLARCOR INC | COM | 179895107 | 4 | 90 | SH | DEFINED | 01 |
| CLARENT HOSPITAL | COM | 180463101 | 27 | 17494 | SH | DEFINED | 01 |
| CLARK INC | COM | 181457102 | 265 | 15570 | SH | DEFINED | 01 |
| CLEAN HARBORS INC. | COM | 184496107 | 311 | 42000 | SH | DEFINED | 01 |
| CLEAR CHANNEL COMMUN | COM | 184502102 | 6566 | 155057 | SH | DEFINED | 01 |
| CLEAR CHANNEL COMMUN | COM | 184502102 | 5933 | 140095 | SH | DEFINED | 01 |

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| CLEVELAND-CLIFFS IRN | COM | 185896107 | 2137 | 32679 | SH | DEFINED | 01 |
| CLOROX CO. | COM | 189054109 | 26774 | 547387 | SH | DEFINED | 01 |
| CLOROX CO. | COM | 189054109 | 121 | 2485 | SH | DEFINED | 01 0 |
| CLOROX CO. | COM | 189054109 | 2696 | 55122 | SH | DEFINED | 01 0 |
| COACH INC | COM | 189754104 | 12093 | 295048 | SH | DEFINED | 01 |
| COACH INC | COM | 189754104 | 298 | 7262 | SH | DEFINED | 01 0 |
| COACH INC | COM | 189754104 | 496 | 12100 | SH | DEFINED | 01 0 |
| COACHMEN INDUSTRIES | COM | 189873102 | 727 | 43611 | SH | DEFINED | 01 |
| COASTAL BANCORP. | COM | 19041P105 | 134 | 3247 | SH | DEFINED | 01 |
| COCA-COLA | COM | 191216100 | 175184 | 3482814 | SH | DEFINED | 01 |
| COCA-COLA | COM | 191216100 | 14271 | 283727 | SH | DEFINED | 01 0 |
| COCA-COLA | COM | 191216100 | 28099 | 558638 | SH | DEFINED | 01 0 |
| COCA-COLA | COM | 191216100 | 49957 | 993370 | SH | DEFINED | 01 1 |
| COCA COLA ENTERPRISE | COM | 191219104 | 722 | 29861 | SH | DEFINED | 01 |
| COCA COLA ENTERPRISE | COM | 191219104 | 2524 | 104444 | SH | DEFINED | 01 0 |
| COCA-COLA FEMSA ADR | COM | 191241108 | 330 | 13700 | SH | DEFINED | 01 |
| COCA-COLA FEMSA ADR | COM | 191241108 | 36305 | 1511279 | SH | DEFINED | 01 1 |
| COCA-COLA FEMSA ADR | COM | 191241108 | 1049 | 43540 | SH | DEFINED | 01 1 |
| COEUR`ARLENE MINES | COM | 192108108 | 17610 | 2515701 | SH | DEFINED | 01 |
| COEUR`ARLENE MINES | COM | 192108108 | 1210 | 173035 | SH | DEFINED | 01 0 |
| COEUR`ARLENE MINES | COM | 192108108 | 62 | 8900 | SH | DEFINED | 01 0 |
| COEUR`ARLENE MINES | COM | 192108108 | 9570 | 1369100 | SH | DEFINED | 01 1 |
| COEUR D'ALENE MINES CVT | CONV BND | 192108AQ1 | 114 | 100000 | PRN | DEFINED | 01 |
| COGNEX CORP | COM | 192422103 | 5178 | 155707 | SH | DEFINED | 01 |
| COGNIZANT TECH SOLUT | COM | 192446102 | 1783 | 39403 | SH | DEFINED | 01 |
| COGNIZANT TECH SOLUT | COM | 192446102 | 1643 | 36296 | SH | DEFINED | 01 0 |
| COGNIZANT TECH SOLUT | COM | 192446102 | 398 | 8800 | SH | DEFINED | 01 1 |
| COHERENT INC | COM | 192479103 | 2616 | 99517 | SH | DEFINED | 01 |
| COHU INC | COM | 192576106 | 1122 | 60151 | SH | DEFINED | 01 |
| COINSTAR INC | COM | 19259P300 | 946 | 59590 | SH | DEFINED | 01 |
| COLGATE-PALMOLIVE | COM | 194162103 | 197743 | 3588808 | SH | DEFINED | 01 |
| COLGATE-PALMOLIVE | COM | 194162103 | 14424 | 261788 | SH | DEFINED | 01 0 |
| COLGATE-PALMOLIVE | COM | 194162103 | 6821 | 123798 | SH | DEFINED | 01 0 |
| COLGATE-PALMOLIVE | COM | 194162103 | 10662 | 193511 | SH | DEFINED | 01 1 |
| COLLAGENEX PHARMACEUTICALS | COM | 19419B100 | 986 | 74000 | SH | DEFINED | 01 |
| COLONIAL BANCROUP | COM | 195493309 | 6006 | 324677 | SH | DEFINED | 01 |
| COLONIAL PPTYS TR | COM | 195872106 | 2999 | 73515 | SH | DEFINED | 01 |
| COLUMBIA BANKING SYSTEM INC | COM | 197236102 | 686 | 24492 | SH | DEFINED | 01 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 764 | 13800 | SH | DEFINED | 01 0 |
| COMFORT SYSTEMS USA. | COM | 199908104 | 2281 | 316000 | SH | DEFINED | 01 |
| COMFORT SYSTEMS USA. | COM | 199908104 | 17 | 2240 | SH | DEFINED | 01 0 |
| COMFORT SYSTEMS USA. | COM | 199908104 | 66 | 9100 | SH | DEFINED | 01 0 |
| COMCAST CORP PFD CVT | CONV PRF | 200300606 | 5060 | 115000 | SH | DEFINED | 01 0 |
| COMCAST CORPORATION CL A | COM | 20030N101 | 34267 | 1192263 | SH | DEFINED | 01 |
| COMCAST CORPORATION CL A | COM | 20030N101 | 299 | 10392 | SH | DEFINED | 01 0 |
| COMCAST CORPORATION CL A | COM | 20030N101 | 15753 | 548120 | SH | DEFINED | 01 0 |
| COMCAST CORPORATION CL A | COM | 20030N101 | 6319 | 219698 | SH | DEFINED | 01 1 |
| COMCAST CORP SPECIAL CLA SPL | COM | 20030N200 | 44161 | 1583941 | SH | DEFINED | 01 |
| COMERICA INC | COM | 200340107 | 619 | 11412 | SH | DEFINED | 01 |
| COMERICA INC | COM | 200340107 | 2168 | 39903 | SH | DEFINED | 01 0 |
| COMERICA INC | COM | 200340107 | 206 | 3800 | SH | DEFINED | 01 1 |
| COMMERCE BANCORP | COM | 200519106 | 11167 | 169510 | SH | DEFINED | 01 |
| COMMERCE BANCORP | COM | 200519106 | 1187 | 18011 | SH | DEFINED | 01 0 |
| COMMERCE BANCORP | COM | 200519106 | 59 | 900 | SH | DEFINED | 01 1 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 89 | 1857 | SH | DEFINED | 01 0 |
| COMMERCE GROUP INC. | COM | 200641108 | 596 | 12418 | SH | DEFINED | 01 |
| COMMERCIAL CAPITAL BANCORP. | COM | 20162L105 | 6250 | 272666 | SH | DEFINED | 01 |
| COMMERCIAL CAPITAL BANCORP. | COM | 20162L105 | 34 | 1521 | SH | DEFINED | 01 0 |
| COMMERCIAL CAPITAL BANCORP. | COM | 20162L105 | 130 | 5681 | SH | DEFINED | 01 0 |
| COMMERCIAL FED CORP | COM | 201647104 | 4848 | 175641 | SH | DEFINED | 01 |
| COMMERCIAL METALS | COM | 201723103 | 8482 | 266362 | SH | DEFINED | 01 |
| COMML NET LEASE RLTY | COM | 202218103 | 5172 | 261836 | SH | DEFINED | 01 |

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|--------------------------------|----------|-----------|-------|---------|-----|---------|------|
| COMMONWEALTH IND | COM | 203004106 | 329 | 44942 | SH | DEFINED | 01 |
| COMMONWEALTH TEL ENT | COM | 203349105 | 9451 | 230475 | SH | DEFINED | 01 |
| COMMONWEALTH TEL ENT | COM | 203349105 | 3 | 80 | SH | DEFINED | 01 0 |
| COMMSCOPE | COM | 203372107 | 5269 | 316409 | SH | DEFINED | 01 |
| COMMSCOPE | COM | 203372107 | 21 | 1263 | SH | DEFINED | 01 0 |
| COMMSCOPE | COM | 203372107 | 92 | 5550 | SH | DEFINED | 01 0 |
| COMMUNITY BANK SYSTEMS INC | COM | 203607106 | 2837 | 61300 | SH | DEFINED | 01 |
| COMMUNITY BANK SYSTEMS INC | COM | 203607106 | 16 | 344 | SH | DEFINED | 01 0 |
| COMMUNITY BANK SYSTEMS INC | COM | 203607106 | 68 | 1470 | SH | DEFINED | 01 0 |
| COMMUNITY HEALTH SYS | COM | 203668108 | 23326 | 838169 | SH | DEFINED | 01 |
| COMMUNITY HEALTH SYS | COM | 203668108 | 8 | 300 | SH | DEFINED | 01 0 |
| COMMUNITY FIRST BANK | COM | 203902101 | 3470 | 107991 | SH | DEFINED | 01 |
| COMMUNITY TRUST BANCORP INC. | COM | 204149108 | 75 | 2286 | SH | DEFINED | 01 |
| CEMIG ADR. | COM | 204409601 | 4743 | 271767 | SH | DEFINED | 01 1 |
| CEMIG ADR. | COM | 204409601 | 892 | 51101 | SH | DEFINED | 01 1 |
| CSN CIA SIDERURGICA NAEL - SP | COM | 20440W105 | 19108 | 280500 | SH | DEFINED | 01 1 |
| CIA VALE DO RIO DOCE | COM | 204412100 | 80 | 1716 | SH | DEFINED | 01 |
| CIA VALE DO RIO DOCE | COM | 204412100 | 94275 | 2014116 | SH | DEFINED | 01 1 |
| CIA VALE DO RIO DOCE | COM | 204412100 | 1583 | 33790 | SH | DEFINED | 01 1 |
| CVRD | COM | 204412209 | 83 | 1519 | SH | DEFINED | 01 |
| COMPANHIA DE BEBIDAS | COM | 20441W203 | 126 | 6278 | SH | DEFINED | 01 |
| COMPANHIA DE BEBIDAS | COM | 20441W203 | 16190 | 811100 | SH | DEFINED | 01 1 |
| BUENAVENTURA ADR | COM | 204448104 | 4624 | 160000 | SH | DEFINED | 01 |
| BUENAVENTURA ADR | COM | 204448104 | 20629 | 715232 | SH | DEFINED | 01 1 |
| BUENAVENTURA ADR | COM | 204448104 | 1127 | 39007 | SH | DEFINED | 01 1 |
| TELECOM DE CHILE SPON ADR REP | COM | 204449300 | 861 | 70000 | SH | DEFINED | 01 1 |
| COMPASS BANCSHARES | COM | 20449H109 | 712 | 17151 | SH | DEFINED | 01 |
| COMPASS MINERALS INTERNATIONAL | COM | 20451N101 | 19004 | 1159550 | SH | DEFINED | 01 |
| COMPUCOM SYSTEMS INC | COM | 204780100 | 2647 | 482300 | SH | DEFINED | 01 |
| COMPUCREDIT CORP. | COM | 20478N100 | 1415 | 66917 | SH | DEFINED | 01 |
| COMPUTER ASSOC | COM | 204912109 | 17116 | 637224 | SH | DEFINED | 01 |
| COMPUTER ASSOC | COM | 204912109 | 1526 | 56849 | SH | DEFINED | 01 0 |
| COMPUTER ASSOC | COM | 204912109 | 4844 | 180337 | SH | DEFINED | 01 0 |
| COMPUTER ASSOC | COM | 204912109 | 1730 | 64400 | SH | DEFINED | 01 1 |
| COMPUTER ASSOCIATES CVT | CONV BND | 204912AR0 | 1125 | 900000 | PRN | DEFINED | 01 |
| COMPUTER NETWORK TEC. | COM | 204925101 | 14 | 1745 | SH | DEFINED | 01 0 |
| COMPUTER NETWORK TEC. | COM | 204925101 | 56 | 7040 | SH | DEFINED | 01 0 |
| COMPUTER PROGRAMS & SYSTEMS | COM | 205306103 | 748 | 39345 | SH | DEFINED | 01 |
| COMPUTER SCIENCES | COM | 205363104 | 2339 | 57994 | SH | DEFINED | 01 |
| COMPUTER SCIENCES | COM | 205363104 | 1722 | 42695 | SH | DEFINED | 01 0 |
| COMPUWARE | COM | 205638109 | 3315 | 445009 | SH | DEFINED | 01 |
| COMPUWARE | COM | 205638109 | 542 | 72710 | SH | DEFINED | 01 0 |
| COMPUWARE | COM | 205638109 | 661 | 88754 | SH | DEFINED | 01 0 |
| COMSTOCK RESOURCES INC | COM | 205768203 | 209 | 10538 | SH | DEFINED | 01 |
| COMSTOCK RESOURCES INC | COM | 205768203 | 24 | 1220 | SH | DEFINED | 01 0 |
| COMSTOCK RESOURCES INC | COM | 205768203 | 107 | 5400 | SH | DEFINED | 01 0 |
| COMTECH TELECOMMUNICATIONS | COM | 205826209 | 1131 | 48760 | SH | DEFINED | 01 |
| COMVERSE TECH INC | COM | 205862402 | 1352 | 74504 | SH | DEFINED | 01 |
| COMVERSE TECH INC | COM | 205862402 | 815 | 44942 | SH | DEFINED | 01 0 |
| COMVERSE TECH INC | COM | 205862402 | 187 | 10400 | SH | DEFINED | 01 1 |
| CONAGRA FOODS INC | COM | 205887102 | 42625 | 1582220 | SH | DEFINED | 01 |
| CONAGRA FOODS INC | COM | 205887102 | 2 | 63 | SH | DEFINED | 01 0 |
| CONAGRA FOODS INC | COM | 205887102 | 3291 | 122172 | SH | DEFINED | 01 0 |
| CONCORD CAMERA CORP | COM | 206156101 | 1720 | 273897 | SH | DEFINED | 01 |
| CONCORD COMMUNICATIO | COM | 206186108 | 1698 | 117840 | SH | DEFINED | 01 |
| CONCUR TECH INC | COM | 206708109 | 2884 | 257547 | SH | DEFINED | 01 |
| CONCUR TECH INC | COM | 206708109 | 3 | 310 | SH | DEFINED | 01 0 |
| CONEXANT SYSTEMS INC. | COM | 207142100 | 1659 | 269296 | SH | DEFINED | 01 |
| CONEXANT SYSTEMS INC. | COM | 207142100 | 3 | 519 | SH | DEFINED | 01 0 |
| CONMED CORP | COM | 207410101 | 3736 | 126455 | SH | DEFINED | 01 |
| CONNETICS CORP. | COM | 208192104 | 4299 | 193900 | SH | DEFINED | 01 |
| CONNETICS CORP. | COM | 208192104 | 198 | 8930 | SH | DEFINED | 01 0 |

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|--------------------------------|----------|-----------|--------|----------|-----|---------|------|
| CONOCO PHILLIPS | COM | 20825C104 | 411458 | 5893930 | SH | DEFINED | 01 |
| CONOCO PHILLIPS | COM | 20825C104 | 17412 | 249463 | SH | DEFINED | 01 0 |
| CONOCO PHILLIPS | COM | 20825C104 | 14334 | 205325 | SH | DEFINED | 01 0 |
| CONOCO PHILLIPS | COM | 20825C104 | 36601 | 524795 | SH | DEFINED | 01 1 |
| CONSECO INC CNO 10.5 PFD | PRF | 208464875 | 1218 | 48042 | SH | DEFINED | 01 0 |
| CONSOL ENERGY INC | COM | 20854P109 | 846 | 31550 | SH | DEFINED | 01 0 |
| CONSOLIDATED EDISON | COM | 209115104 | 21789 | 494104 | SH | DEFINED | 01 0 |
| CONSOLIDATED EDISON | COM | 209115104 | 2268 | 51439 | SH | DEFINED | 01 0 |
| CONSOLIDATED GRAPHICS | COM | 209341106 | 3918 | 101918 | SH | DEFINED | 01 0 |
| CONSOLIDATED GRAPHICS | COM | 209341106 | 31 | 798 | SH | DEFINED | 01 0 |
| CONSOLIDATED GRAPHICS | COM | 209341106 | 138 | 3579 | SH | DEFINED | 01 0 |
| CONSTELLATION BRANDS | COM | 21036P108 | 821 | 25581 | SH | DEFINED | 01 0 |
| CONSTELLATION ENERGY | COM | 210371100 | 2940 | 73577 | SH | DEFINED | 01 0 |
| CONSTELLATION ENERGY | COM | 210371100 | 1521 | 38073 | SH | DEFINED | 01 0 |
| CONSTELLATION ENERGY | COM | 210371100 | 64 | 1600 | SH | DEFINED | 01 1 |
| CONTIFINANCIAL | COM | 21075M107 | 0 | 7809971 | SH | DEFINED | 01 0 |
| CONTL AIRLINES CL B | COM | 210795308 | 2060 | 164350 | SH | DEFINED | 01 0 |
| APEX SILVER MINES LTD | COM | 2121556 | 356 | 15800 | SH | DEFINED | 01 0 |
| CONVERGYS CORP | COM | 212485106 | 643 | 42235 | SH | DEFINED | 01 0 |
| CONVERGYS CORP | COM | 212485106 | 88 | 5781 | SH | DEFINED | 01 0 |
| CONVERGYS CORP | COM | 212485106 | 496 | 32608 | SH | DEFINED | 01 0 |
| COOPER CAMERON | COM | 216640102 | 9849 | 223551 | SH | DEFINED | 01 0 |
| COOPER CAMERON | COM | 216640102 | 638 | 14485 | SH | DEFINED | 01 0 |
| COOPER COS INC | COM | 216648402 | 8686 | 160850 | SH | DEFINED | 01 0 |
| COOPER COS INC | COM | 216648402 | 6 | 110 | SH | DEFINED | 01 0 |
| COOPER TIRE & RUBBER | COM | 216831107 | 256 | 12699 | SH | DEFINED | 01 0 |
| COOPER TIRE & RUBBER | COM | 216831107 | 339 | 16808 | SH | DEFINED | 01 0 |
| COOPER TIRE & RUBBER | COM | 216831107 | 23563 | 1168198 | SH | DEFINED | 01 1 |
| COORS ADOLPH | COM | 217016104 | 859 | 12352 | SH | DEFINED | 01 0 |
| COORS ADOLPH | COM | 217016104 | 89 | 1281 | SH | DEFINED | 01 0 |
| COORS ADOLPH | COM | 217016104 | 575 | 8277 | SH | DEFINED | 01 0 |
| COPART | COM | 217204106 | 4568 | 210212 | SH | DEFINED | 01 0 |
| COPART | COM | 217204106 | 40 | 1820 | SH | DEFINED | 01 0 |
| COPART | COM | 217204106 | 174 | 8000 | SH | DEFINED | 01 0 |
| ASPEN INSURANCE HOLDINGS LTD | COM | 2172372 | 2476 | 96192 | SH | DEFINED | 01 0 |
| CORILLIAN CORP | COM | 218825109 | 1490 | 301292 | SH | DEFINED | 01 0 |
| CORINTHIAN COLLEGES | COM | 218868107 | 423 | 12786 | SH | DEFINED | 01 0 |
| CORN PRODUCTS INTL | COM | 219023108 | 12733 | 318318 | SH | DEFINED | 01 0 |
| CORN PRODUCTS INTL | COM | 219023108 | 38 | 963 | SH | DEFINED | 01 0 |
| CORN PRODUCTS INTL | COM | 219023108 | 169 | 4237 | SH | DEFINED | 01 0 |
| CORNING INC | COM | 219350105 | 22215 | 1987084 | SH | DEFINED | 01 0 |
| CORNING INC | COM | 219350105 | 3158 | 282436 | SH | DEFINED | 01 0 |
| CORNING INC | COM | 219350105 | 4631 | 414240 | SH | DEFINED | 01 0 |
| CORNING INC | COM | 219350105 | 197 | 17500 | SH | DEFINED | 01 1 |
| CORNING INC CVT | CONV BND | 219350AK1 | 2050 | 1600000 | PRN | DEFINED | 01 0 |
| CORPBANCA SA ADR 144A | COM | 21987A100 | 377 | 15000 | SH | DEFINED | 01 0 |
| CORP EXECUTIVE BOARD | COM | 21988R102 | 24534 | 522000 | SH | DEFINED | 01 0 |
| CORP EXECUTIVE BOARD | COM | 21988R102 | 310 | 6600 | SH | DEFINED | 01 0 |
| CORP EXECUTIVE BOARD | COM | 21988R102 | 2813 | 60000 | SH | DEFINED | 01 1 |
| CORRECTIONAL PROPERT. | COM | 22025E104 | 2904 | 94280 | SH | DEFINED | 01 0 |
| CORRECTIONS CORP | COM | 22025Y407 | 4552 | 127878 | SH | DEFINED | 01 0 |
| CORRECTIONS CORP | COM | 22025Y407 | 162 | 4538 | SH | DEFINED | 01 1 |
| CORUS BANKSARES INC | COM | 220873103 | 2301 | 57098 | SH | DEFINED | 01 0 |
| CORVIS CORP. | COM | 221009103 | 931 | 484730 | SH | DEFINED | 01 0 |
| COST PLUS | COM | 221485105 | 3036 | 72721 | SH | DEFINED | 01 0 |
| COST PLUS | COM | 221485105 | 751 | 17990 | SH | DEFINED | 01 0 |
| COSTCO WHOLESALE COR | COM | 22160K105 | 27852 | 741541 | SH | DEFINED | 01 0 |
| COSTCO WHOLESALE COR | COM | 22160K105 | 91 | 2433 | SH | DEFINED | 01 0 |
| COSTCO WHOLESALE COR | COM | 22160K105 | 3965 | 105543 | SH | DEFINED | 01 0 |
| COSTCO WHOLESALE COR | COM | 22160K105 | 56 | 1500 | SH | DEFINED | 01 1 |
| COSTAR GROUP INC. | COM | 22160N109 | 1372 | 37200 | SH | DEFINED | 01 0 |
| COSTCO COMPANIES INC 144A LIQU | CONV BND | 22160QAA0 | 18139 | 21000000 | PRN | DEFINED | 01 0 |

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|----------------------------|----------|-----------|-------|---------|-----|---------|------|
| COSTCO COMPANIES CVT | CONV BND | 22160QAC6 | 1123 | 1300000 | PRN | DEFINED | 01 |
| COSTCO COMPANIES CVT | CONV BND | 22160QAC6 | 3714 | 4300000 | PRN | DEFINED | 01 0 |
| COTT CORP | COM | 22163N106 | 794 | 27000 | SH | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 85980 | 896554 | SH | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 9777 | 101959 | SH | DEFINED | 01 0 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 4092 | 42667 | SH | DEFINED | 01 0 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 295 | 3082 | SH | DEFINED | 01 1 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 1437 | 14976 | SH | DEFINED | 01 1 |
| COURIER CORP | COM | 222660102 | 3457 | 77250 | SH | DEFINED | 01 |
| COURIER CORP | COM | 222660102 | 5 | 120 | SH | DEFINED | 01 0 |
| COVAD COMMUNICATIONS GROUP | COM | 222814204 | 927 | 367685 | SH | DEFINED | 01 0 |
| COVANCE INC | COM | 222816100 | 4938 | 143355 | SH | DEFINED | 01 |
| COVANCE INC | COM | 222816100 | 28 | 820 | SH | DEFINED | 01 0 |
| COVENANT TRANSPORT. | COM | 22284P105 | 436 | 24200 | SH | DEFINED | 01 |
| COVENTRY HEALTH CARE | COM | 222862104 | 1080 | 25527 | SH | DEFINED | 01 |
| COVENTRY HEALTH CARE | COM | 222862104 | 221 | 5350 | SH | DEFINED | 01 1 |
| COX COMMUNICATIONS | COM | 224044107 | 2689 | 85096 | SH | DEFINED | 01 |
| COX COMMUNICATIONS | COM | 224044107 | 2 | 63 | SH | DEFINED | 01 0 |
| COX RADIO INC | COM | 224051102 | 9241 | 433800 | SH | DEFINED | 01 |
| CRANE CO | COM | 224399105 | 37915 | 1148958 | SH | DEFINED | 01 |
| CRANE CO | COM | 224399105 | 446 | 13529 | SH | DEFINED | 01 0 |
| CRANE CO | COM | 224399105 | 36 | 1100 | SH | DEFINED | 01 1 |
| CREDENCE SYSTEMS COR | COM | 225302108 | 1410 | 118727 | SH | DEFINED | 01 |
| CREE INC | COM | 225447101 | 409 | 18320 | SH | DEFINED | 01 |
| CRESCENT | COM | 225756105 | 83538 | 4648758 | SH | DEFINED | 01 |
| CRESCENT | COM | 225756105 | 518 | 28800 | SH | DEFINED | 01 0 |
| CRESCENT | COM | 225756105 | 1930 | 107400 | SH | DEFINED | 01 0 |
| CROMPTON CORP | COM | 227116100 | 185 | 29070 | SH | DEFINED | 01 |
| CROSS A T CO CL A | COM | 227478104 | 275 | 42150 | SH | DEFINED | 01 |
| CROSS COUNTRY HEALTHCARE | COM | 227483104 | 5676 | 340885 | SH | DEFINED | 01 |
| CROWN CASTLE INTL | COM | 228227104 | 2367 | 187500 | SH | DEFINED | 01 |
| CROWN CASTLE INTL | COM | 228227104 | 2 | 130 | SH | DEFINED | 01 0 |
| CROWN CASTLE INTL | COM | 228227104 | 7490 | 595977 | SH | DEFINED | 01 1 |
| CROWN HOLDINGS INC | COM | 228368106 | 363 | 38938 | SH | DEFINED | 01 |
| CRYOLIFE INC | COM | 228903100 | 388 | 65201 | SH | DEFINED | 01 |
| CRYSTALEX INTL CORP | COM | 22942F101 | 1228 | 400000 | SH | DEFINED | 01 |
| CTI MOLECULAR IMAGING INC. | COM | 22943D105 | 1505 | 103200 | SH | DEFINED | 01 |
| CTI MOLECULAR IMAGING INC. | COM | 22943D105 | 242 | 16600 | SH | DEFINED | 01 1 |
| CUBIC CORP | COM | 229669106 | 1950 | 74990 | SH | DEFINED | 01 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 400 | 43500 | SH | DEFINED | 01 1 |
| CULLEN FROST BANKERS | COM | 229899109 | 1460 | 34150 | SH | DEFINED | 01 |
| CULP INC | COM | 230215105 | 63 | 6130 | SH | DEFINED | 01 |
| CUMMINS INC | COM | 231021106 | 4129 | 70654 | SH | DEFINED | 01 |
| CUMMINS INC | COM | 231021106 | 1423 | 24337 | SH | DEFINED | 01 0 |
| CUMMINS INC | COM | 231021106 | 569 | 9740 | SH | DEFINED | 01 0 |
| CUMULUS MEDIA | COM | 231082108 | 792 | 39600 | SH | DEFINED | 01 |
| CUMULUS MEDIA | COM | 231082108 | 7 | 332 | SH | DEFINED | 01 1 |
| CURATIVE HEALTH SERV | COM | 23126W100 | 2933 | 218811 | SH | DEFINED | 01 |
| CURTISS-WRIGHT CORP | COM | 231561101 | 7327 | 156330 | SH | DEFINED | 01 |
| CURTISS-WRIGHT CL B | COM | 231561408 | 4339 | 95000 | SH | DEFINED | 01 |
| CUTERA INC | COM | 232109108 | 560 | 40000 | SH | DEFINED | 01 1 |
| CUTTER & BUCK INC | COM | 232217109 | 1464 | 145200 | SH | DEFINED | 01 |
| CYBEROPTICS CORP | COM | 232517102 | 304 | 16900 | SH | DEFINED | 01 |
| CYBERONICS | COM | 23251P102 | 3 | 130 | SH | DEFINED | 01 0 |
| CYBERONICS | COM | 23251P102 | 481 | 20090 | SH | DEFINED | 01 1 |
| CYMER INC | COM | 232572107 | 4476 | 115928 | SH | DEFINED | 01 |
| CYMER INC | COM | 232572107 | 228 | 5900 | SH | DEFINED | 01 0 |
| CYPRESS SEMICONDUCTR | COM | 232806109 | 1010 | 49372 | SH | DEFINED | 01 |
| CYTEC INDUSTRIES | COM | 232820100 | 1621 | 45558 | SH | DEFINED | 01 |
| D & K HEALTHCARE RES | COM | 232861104 | 57 | 5588 | SH | DEFINED | 01 |
| CYTYC CORP | COM | 232946103 | 103 | 4633 | SH | DEFINED | 01 |
| CYTYC CORP | COM | 232946103 | 3587 | 161220 | SH | DEFINED | 01 0 |

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|---------------------------|-----|-----------|--------|----------|----|---------|----|
| DPL INC | COM | 233293109 | 531 | 28353 | SH | DEFINED | 01 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 3181 | 113686 | SH | DEFINED | 01 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 67 | 2400 | SH | DEFINED | 01 |
| D R HORTON INC | COM | 23331A109 | 1699 | 47947 | SH | DEFINED | 01 |
| D R HORTON INC | COM | 23331A109 | 87 | 2442 | SH | DEFINED | 01 |
| D R HORTON INC | COM | 23331A109 | 25449 | 718500 | SH | DEFINED | 01 |
| DST SYSTEMS | COM | 233326107 | 46688 | 1029492 | SH | DEFINED | 01 |
| DST SYSTEMS | COM | 233326107 | 42955 | 947200 | SH | DEFINED | 01 |
| DST SYSTEMS | COM | 233326107 | 3464 | 76370 | SH | DEFINED | 01 |
| DSP GROUP INC | COM | 23332B106 | 4659 | 181055 | SH | DEFINED | 01 |
| DSP GROUP INC | COM | 23332B106 | 5 | 190 | SH | DEFINED | 01 |
| DTE ENERGY COMPANY | COM | 233331107 | 7843 | 190583 | SH | DEFINED | 01 |
| DTE ENERGY COMPANY | COM | 233331107 | 1581 | 38425 | SH | DEFINED | 01 |
| DADE BEHRING HOLDINGS INC | COM | 23342J206 | 6663 | 149788 | SH | DEFINED | 01 |
| DADE BEHRING HOLDINGS INC | COM | 23342J206 | 6 | 140 | SH | DEFINED | 01 |
| DAKTRONICS | COM | 234264109 | 4789 | 212190 | SH | DEFINED | 01 |
| DAKTRONICS | COM | 234264109 | 3 | 150 | SH | DEFINED | 01 |
| DANA CORP | COM | 235811106 | 12095 | 608945 | SH | DEFINED | 01 |
| DANA CORP | COM | 235811106 | 672 | 33857 | SH | DEFINED | 01 |
| DANA CORP | COM | 235811106 | 80 | 4100 | SH | DEFINED | 01 |
| DANAHER CORP | COM | 235851102 | 93783 | 1004429 | SH | DEFINED | 01 |
| DANAHER CORP | COM | 235851102 | 2579 | 27651 | SH | DEFINED | 01 |
| DANAHER CORP | COM | 235851102 | 6670 | 71431 | SH | DEFINED | 01 |
| DARDEN RESTAURANT | COM | 237194105 | 265 | 10707 | SH | DEFINED | 01 |
| DARDEN RESTAURANT | COM | 237194105 | 930 | 37497 | SH | DEFINED | 01 |
| DATASCOPE | COM | 238113104 | 1459 | 41511 | SH | DEFINED | 01 |
| DAVE AND BUSTERS. | COM | 23833N104 | 934 | 62037 | SH | DEFINED | 01 |
| DAVITA INC | COM | 23918K108 | 50 | 1054 | SH | DEFINED | 01 |
| DAVITA INC | COM | 23918K108 | 302 | 6300 | SH | DEFINED | 01 |
| DEAN FOODS COMPANY | COM | 242370104 | 283 | 8472 | SH | DEFINED | 01 |
| DEB SHOPS. | COM | 242728103 | 2083 | 81000 | SH | DEFINED | 01 |
| DECODE GENETICS INC | COM | 243586104 | 4240 | 400000 | SH | DEFINED | 01 |
| DECODE GENETICS INC | COM | 243586104 | 25 | 2470 | SH | DEFINED | 01 |
| DECODE GENETICS INC | COM | 243586104 | 100 | 9400 | SH | DEFINED | 01 |
| DEERE & COMPANY | COM | 244199105 | 462914 | 6678861 | SH | DEFINED | 01 |
| DEERE & COMPANY | COM | 244199105 | 14510 | 209364 | SH | DEFINED | 01 |
| DEERE & COMPANY | COM | 244199105 | 5612 | 80963 | SH | DEFINED | 01 |
| DEERE & COMPANY | COM | 244199105 | 76613 | 1105688 | SH | DEFINED | 01 |
| DEERE & COMPANY | COM | 244199105 | 537 | 7744 | SH | DEFINED | 01 |
| DEL MONTE FOODS CO | COM | 24522P103 | 4264 | 379026 | SH | DEFINED | 01 |
| DEL MONTE FOODS CO | COM | 24522P103 | 3 | 250 | SH | DEFINED | 01 |
| DEL MONTE FOODS CO | COM | 24522P103 | 12645 | 1124991 | SH | DEFINED | 01 |
| DELL INC | COM | 24702R101 | 605273 | 18003316 | SH | DEFINED | 01 |
| DELL INC | COM | 24702R101 | 22614 | 672650 | SH | DEFINED | 01 |
| DELL INC | COM | 24702R101 | 21721 | 646063 | SH | DEFINED | 01 |
| DELL INC | COM | 24702R101 | 65946 | 1964400 | SH | DEFINED | 01 |
| DELPHI CORPORATION | COM | 247126105 | 2490 | 250001 | SH | DEFINED | 01 |
| DELPHI CORPORATION | COM | 247126105 | 1270 | 127510 | SH | DEFINED | 01 |
| DELPHI FINANCIAL GRP | COM | 247131105 | 10637 | 253166 | SH | DEFINED | 01 |
| DELPHI FINANCIAL GRP | COM | 247131105 | 38 | 891 | SH | DEFINED | 01 |
| DELPHI FINANCIAL GRP | COM | 247131105 | 168 | 4001 | SH | DEFINED | 01 |
| DELTA & PINE LAND CO | COM | 247357106 | 2666 | 106873 | SH | DEFINED | 01 |
| DELTA AIR LINES | COM | 247361108 | 1456 | 183863 | SH | DEFINED | 01 |
| DELTA AIR LINES | COM | 247361108 | 223 | 28099 | SH | DEFINED | 01 |
| DELTIC TIMBER CORP | COM | 247850100 | 1191 | 33581 | SH | DEFINED | 01 |
| DENBURY RESOURCES INC | COM | 247916208 | 169 | 10000 | SH | DEFINED | 01 |
| DELUXE CORPORATION | COM | 248019101 | 5789 | 144376 | SH | DEFINED | 01 |
| DELUXE CORPORATION | COM | 248019101 | 462 | 11511 | SH | DEFINED | 01 |
| DENDRITE | COM | 248239105 | 49754 | 3109662 | SH | DEFINED | 01 |
| DENDRITE | COM | 248239105 | 2072 | 129480 | SH | DEFINED | 01 |
| DENDRITE | COM | 248239105 | 3004 | 187750 | SH | DEFINED | 01 |
| DENTSPLY INTERNATL I | COM | 249030107 | 813 | 18349 | SH | DEFINED | 01 |

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| DENTSPLY INTERNATL I | COM | 249030107 | 13 | 300 | SH | DEFINED | 01 | 0 |
| DENTSPLY INTERNATL I | COM | 249030107 | 18 | 408 | SH | DEFINED | 01 | 0 |
| DEPARTMENT 56 | COM | 249509100 | 3194 | 216063 | SH | DEFINED | 01 | |
| DEPARTMENT 56 | COM | 249509100 | 28 | 1938 | SH | DEFINED | 01 | 0 |
| DEPARTMENT 56 | COM | 249509100 | 128 | 8637 | SH | DEFINED | 01 | 0 |
| DEVON ENERGY | COM | 25179M103 | 108085 | 1858692 | SH | DEFINED | 01 | 0 |
| DEVON ENERGY | COM | 25179M103 | 21045 | 361902 | SH | DEFINED | 01 | 0 |
| DEVON ENERGY | COM | 25179M103 | 3645 | 62681 | SH | DEFINED | 01 | 0 |
| DEVON ENERGY CVT | CONV BND | 25179MAA1 | 15413 | 15000000 | PRN | DEFINED | 01 | |
| DEVRY INC. | COM | 251893103 | 34643 | 1149041 | SH | DEFINED | 01 | |
| DEVRY INC. | COM | 251893103 | 1430 | 47430 | SH | DEFINED | 01 | 0 |
| DEVRY INC. | COM | 251893103 | 2376 | 78800 | SH | DEFINED | 01 | 0 |
| DIA DEXUS INC | COM | 252425996 | 4625 | 2387096 | SH | DEFINED | 01 | |
| DIAGEO PLC-SPON ADR | COM | 25243Q205 | 18440 | 348700 | SH | DEFINED | 01 | |
| DIAGNOSTIC PRODUCTS | COM | 252450101 | 58426 | 1349334 | SH | DEFINED | 01 | |
| DIAGNOSTIC PRODUCTS | COM | 252450101 | 33592 | 775782 | SH | DEFINED | 01 | 0 |
| DIAGNOSTIC PRODUCTS | COM | 252450101 | 4858 | 112200 | SH | DEFINED | 01 | 0 |
| DIAMONDCLUSTER INTL | COM | 25278P106 | 432 | 44640 | SH | DEFINED | 01 | |
| DICK'S SPORTING GOODS INC | COM | 253393102 | 1610 | 27700 | SH | DEFINED | 01 | |
| DICK'S SPORTING GOODS INC | COM | 253393102 | 6 | 100 | SH | DEFINED | 01 | 0 |
| DIEBOLD INC. | COM | 253651103 | 23361 | 485471 | SH | DEFINED | 01 | |
| DIGENE CORP | COM | 253752109 | 654 | 19041 | SH | DEFINED | 01 | |
| DIGENE CORP | COM | 253752109 | 897 | 26100 | SH | DEFINED | 01 | 0 |
| DIGI INTL INC COM | COM | 253798102 | 2891 | 293000 | SH | DEFINED | 01 | |
| DIGI INTL INC COM | COM | 253798102 | 20 | 2038 | SH | DEFINED | 01 | 0 |
| DIGI INTL INC COM | COM | 253798102 | 96 | 9698 | SH | DEFINED | 01 | 0 |
| DIGITAL RIVER. | COM | 25388B104 | 9902 | 422985 | SH | DEFINED | 01 | |
| DIGITAL RIVER. | COM | 25388B104 | 14233 | 608000 | SH | DEFINED | 01 | 0 |
| DIGITAL RIVER. | COM | 25388B104 | 1021 | 43600 | SH | DEFINED | 01 | 0 |
| DIGITAS INC | COM | 25388K104 | 3356 | 326162 | SH | DEFINED | 01 | |
| DIGITAS INC | COM | 25388K104 | 4 | 420 | SH | DEFINED | 01 | 0 |
| DIGITALNET HOLDINGS INC | COM | 25389B103 | 101 | 4930 | SH | DEFINED | 01 | |
| DIGITALNET HOLDINGS INC | COM | 25389B103 | 61 | 3005 | SH | DEFINED | 01 | 0 |
| DIME COMMUNITY | COM | 253922108 | 2194 | 107792 | SH | DEFINED | 01 | |
| DILLARDS INC-CL A | COM | 254067101 | 1560 | 81428 | SH | DEFINED | 01 | |
| DILLARDS INC-CL A | COM | 254067101 | 363 | 18962 | SH | DEFINED | 01 | 0 |
| DIME BANCORP INC LITIGATION TR | WT | 25429Q110 | 44 | 242190 | SH | DEFINED | 01 | 1 |
| DIMON INC | COM | 254394109 | 1030 | 145088 | SH | DEFINED | 01 | |
| DIONEX | COM | 254546104 | 3155 | 59760 | SH | DEFINED | 01 | |
| DIRECT GENERAL CORP | COM | 25456W204 | 446 | 12320 | SH | DEFINED | 01 | |
| DIRECTV GROUP INC | COM | 25459L106 | 538 | 35000 | SH | DEFINED | 01 | |
| DIRECTV GROUP INC | COM | 25459L106 | 23995 | 1563643 | SH | DEFINED | 01 | 1 |
| DISCOVERY LABORATORIES INC | COM | 254668106 | 817 | 67000 | SH | DEFINED | 01 | |
| DISNEY WALT CO | COM | 254687106 | 332548 | 13307247 | SH | DEFINED | 01 | |
| DISNEY WALT CO | COM | 254687106 | 21308 | 852690 | SH | DEFINED | 01 | 0 |
| DISNEY WALT CO | COM | 254687106 | 11834 | 473565 | SH | DEFINED | 01 | 0 |
| DISNEY WALT CO | COM | 254687106 | 2703 | 108550 | SH | DEFINED | 01 | 1 |
| DISNEY CVT | CONV BND | 254687AU0 | 3205 | 2900000 | PRN | DEFINED | 01 | |
| DISNEY CVT | CONV BND | 254687AU0 | 1547 | 1400000 | PRN | DEFINED | 01 | 0 |
| DITECH COMMU CORP. | COM | 25500M103 | 6042 | 362389 | SH | DEFINED | 01 | |
| DITECH COMMU CORP. | COM | 25500M103 | 24 | 1360 | SH | DEFINED | 01 | 0 |
| DITECH COMMU CORP. | COM | 25500M103 | 83 | 5000 | SH | DEFINED | 01 | 0 |
| DOCUCORP INTL W/I | COM | 255911109 | 15 | 1231 | SH | DEFINED | 01 | |
| DOBSON COMM CORP A | COM | 256069105 | 186 | 64364 | SH | DEFINED | 01 | 0 |
| DOBSON CVT PFD | CONV PRF | 256069709 | 115 | 1000 | SH | DEFINED | 01 | 0 |
| DOBSON COMM PIK PFD 13% 05-01- | PRF | 256072505 | 2230 | 3279 | SH | DEFINED | 01 | 0 |
| DOCTOR REDDY'S LAB | COM | 256135203 | 10 | 400 | SH | DEFINED | 01 | 0 |
| DOCTOR REDDY'S LAB | COM | 256135203 | 580 | 24280 | SH | DEFINED | 01 | 1 |
| DOLLAR GENERAL | COM | 256669102 | 4057 | 211293 | SH | DEFINED | 01 | |
| DOLLAR GENERAL | COM | 256669102 | 1473 | 76702 | SH | DEFINED | 01 | 0 |
| DOLLAR GENERAL | COM | 256669102 | 134 | 7000 | SH | DEFINED | 01 | 1 |
| DOLLAR THRIF AUTOMOT | COM | 256743105 | 500 | 19800 | SH | DEFINED | 01 | |

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| DOLLAR TREE STORES | COM | 256747106 | 15655 | 506796 | SH | DEFINED | 01 |
| DOLLAR TREE STORES | COM | 256747106 | 18 | 594 | SH | DEFINED | 01 0 |
| DOMINION HOMES INC. | COM | 257386102 | 157 | 4137 | SH | DEFINED | 01 |
| DOMINION RES INC VA | COM | 25746U109 | 422413 | 6569416 | SH | DEFINED | 01 |
| DOMINION RES INC VA | COM | 25746U109 | 11306 | 175838 | SH | DEFINED | 01 0 |
| DOMINION RES INC VA | COM | 25746U109 | 6174 | 96010 | SH | DEFINED | 01 0 |
| DOMINION RES CVT PFD | CONV PRF | 25746U208 | 19207 | 342000 | SH | DEFINED | 01 |
| DONALDSON CO | COM | 257651109 | 760 | 28664 | SH | DEFINED | 01 |
| DONALDSON CO | COM | 257651109 | 2387 | 90000 | SH | DEFINED | 01 1 |
| DONEGAL GROUP INC-CL A | COM | 257701201 | 567 | 28298 | SH | DEFINED | 01 |
| DONNELLEY (RR)&SONS | COM | 257867101 | 51143 | 1690637 | SH | DEFINED | 01 |
| DONNELLEY (RR)&SONS | COM | 257867101 | 1475 | 48748 | SH | DEFINED | 01 0 |
| DONNELLEY (RR)&SONS | COM | 257867101 | 19584 | 647900 | SH | DEFINED | 01 1 |
| DORAL FINANCIAL | COM | 25811P100 | 301 | 8536 | SH | DEFINED | 01 |
| DORAL FINANCIAL | COM | 25811P100 | 88 | 2514 | SH | DEFINED | 01 0 |
| DOT HILL SYSTEMS | COM | 25848T109 | 542 | 54123 | SH | DEFINED | 01 |
| DOUBLECLICK INC | COM | 258609304 | 90 | 8000 | SH | DEFINED | 01 0 |
| DOVER CORP | COM | 260003108 | 34786 | 897274 | SH | DEFINED | 01 |
| DOVER CORP | COM | 260003108 | 1793 | 46238 | SH | DEFINED | 01 0 |
| DOVER CORP | COM | 260003108 | 333 | 8600 | SH | DEFINED | 01 1 |
| DOVER DOWNS GAMING & ENTERTAIN | COM | 260095104 | 4361 | 407200 | SH | DEFINED | 01 |
| DOVER MOTORSPORTS. | COM | 260174107 | 231 | 60000 | SH | DEFINED | 01 |
| DOW CHEMICAL | COM | 260543103 | 164205 | 4076615 | SH | DEFINED | 01 |
| DOW CHEMICAL | COM | 260543103 | 7714 | 191517 | SH | DEFINED | 01 0 |
| DOW CHEMICAL | COM | 260543103 | 9983 | 247840 | SH | DEFINED | 01 0 |
| DOW CHEMICAL | COM | 260543103 | 11196 | 277950 | SH | DEFINED | 01 1 |
| DOW JONES & CO | COM | 260561105 | 254 | 5300 | SH | DEFINED | 01 |
| DOW JONES & CO | COM | 260561105 | 1 | 18 | SH | DEFINED | 01 0 |
| DOW JONES & CO | COM | 260561105 | 890 | 18570 | SH | DEFINED | 01 0 |
| DOW JONES & CO | COM | 260561105 | 41981 | 875500 | SH | DEFINED | 01 1 |
| DOWNEY FINL CORP | COM | 261018105 | 4146 | 78380 | SH | DEFINED | 01 |
| THE DRESS BARN | COM | 261570105 | 3974 | 226578 | SH | DEFINED | 01 |
| DREW INDUSTRIES INC | COM | 26168L205 | 1370 | 39059 | SH | DEFINED | 01 |
| DRIL QUIP INC | COM | 262037104 | 798 | 48527 | SH | DEFINED | 01 |
| DRUG STORE.COM. | COM | 262241102 | 47 | 8731 | SH | DEFINED | 01 |
| E I DUPONT | COM | 263534109 | 171610 | 4064670 | SH | DEFINED | 01 |
| E I DUPONT | COM | 263534109 | 2669 | 63180 | SH | DEFINED | 01 0 |
| E I DUPONT | COM | 263534109 | 12091 | 286380 | SH | DEFINED | 01 0 |
| E I DUPONT | COM | 263534109 | 51 | 1200 | SH | DEFINED | 01 1 |
| DUANE READE | COM | 263578106 | 1225 | 72283 | SH | DEFINED | 01 |
| DUCOMMUN INC | COM | 264147109 | 1951 | 83461 | SH | DEFINED | 01 |
| DUKE ENERGY CORP | COM | 264399106 | 39226 | 1735623 | SH | DEFINED | 01 |
| DUKE ENERGY CORP | COM | 264399106 | 112 | 4954 | SH | DEFINED | 01 0 |
| DUKE ENERGY CORP | COM | 264399106 | 5135 | 227221 | SH | DEFINED | 01 0 |
| DUKE ENERGY CORP | COM | 264399106 | 52991 | 2345614 | SH | DEFINED | 01 1 |
| DUKE ENERGY CORP | COM | 264399106 | 616 | 27244 | SH | DEFINED | 01 1 |
| DUKE ENERGY CVT | CONV BND | 264399EJ1 | 2150 | 2000000 | PRN | DEFINED | 01 |
| DUKE ENERGY CVT | CONV BND | 264399EJ1 | 1399 | 1300000 | PRN | DEFINED | 01 0 |
| DUKE REALTY CORP | COM | 264411505 | 159 | 4580 | SH | DEFINED | 01 |
| DUN & BRADSTREET | COM | 26483E100 | 7168 | 133976 | SH | DEFINED | 01 |
| DURA AUTOMOTIVE SYST | COM | 265903104 | 3687 | 277414 | SH | DEFINED | 01 |
| DURA AUTOMOTIVE SYST | COM | 265903104 | 16 | 1210 | SH | DEFINED | 01 0 |
| DURA AUTOMOTIVE SYST | COM | 265903104 | 77 | 5807 | SH | DEFINED | 01 0 |
| DUPONT PHOTO | COM | 26613X101 | 1188 | 51078 | SH | DEFINED | 01 |
| DUPONT PHOTO | COM | 26613X101 | 683 | 29370 | SH | DEFINED | 01 0 |
| DUQUESNE LIGHT HOLDINGS INC | COM | 266233105 | 3600 | 184653 | SH | DEFINED | 01 |
| DURATEK INC | COM | 26658Q102 | 26 | 1665 | SH | DEFINED | 01 |
| DURECT CORPORATION | COM | 266605104 | 1066 | 313590 | SH | DEFINED | 01 |
| DYCOM INDUSTRIES | COM | 267475101 | 8681 | 327353 | SH | DEFINED | 01 |
| DYCOM INDUSTRIES | COM | 267475101 | 27 | 1021 | SH | DEFINED | 01 0 |
| DYCOM INDUSTRIES | COM | 267475101 | 127 | 4770 | SH | DEFINED | 01 0 |
| DYNEGY INC | COM | 26816Q101 | 97 | 24513 | SH | DEFINED | 01 |

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| DYNEGY INC | COM | 26816Q101 | 340 | 85742 | SH | DEFINED | 01 | 0 |
| CBEYOND CL B PFD | COM | 268470978 | 1415 | 1415302 | SH | DEFINED | 01 | |
| EGL INC | COM | 268484102 | 4557 | 253706 | SH | DEFINED | 01 | |
| E-L FINANCIAL CORP LTD | COM | 268575107 | 5099 | 19100 | SH | DEFINED | 01 | |
| EMC CORPORATION | COM | 268648102 | 331659 | 24368726 | SH | DEFINED | 01 | |
| EMC CORPORATION | COM | 268648102 | 7969 | 585356 | SH | DEFINED | 01 | 0 |
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| EMC CORPORATION | COM | 268648102 | 41306 | 3039105 | SH | DEFINED | 01 | 1 |
| EMC INS GROUP INC | COM | 268664109 | 86 | 4083 | SH | DEFINED | 01 | |
| ENSCO INTL INC | COM | 26874Q100 | 44884 | 1593350 | SH | DEFINED | 01 | |
| ENSCO INTL INC | COM | 26874Q100 | 20999 | 745435 | SH | DEFINED | 01 | 0 |
| ENSCO INTL INC | COM | 26874Q100 | 2546 | 90400 | SH | DEFINED | 01 | 0 |
| EOG RESOURCES INC | COM | 26875P101 | 5717 | 124577 | SH | DEFINED | 01 | |
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| EOG RESOURCES INC | COM | 26875P101 | 51092 | 1114550 | SH | DEFINED | 01 | 1 |
| EPIX MEDICAL INC | COM | 26881Q101 | 2296 | 110646 | SH | DEFINED | 01 | |
| EPIX MEDICAL INC | COM | 26881Q101 | 3 | 160 | SH | DEFINED | 01 | 0 |
| EPIQ SYSTEMS INC. | COM | 26882D109 | 1477 | 90172 | SH | DEFINED | 01 | |
| ESS TECHNOLOGY | COM | 269151106 | 3685 | 251334 | SH | DEFINED | 01 | |
| E*TRADE FINANCIAL CORPORATION | COM | 269246104 | 1934 | 144890 | SH | DEFINED | 01 | |
| EVCI CAREER COLLEGES INC | COM | 26926P100 | 1533 | 119700 | SH | DEFINED | 01 | |
| EAGLE MATERIALS INC | COM | 26969P108 | 124 | 2105 | SH | DEFINED | 01 | |
| EAGLE MATERIALS INC CL-B | COM | 26969P207 | 76 | 1296 | SH | DEFINED | 01 | |
| EARTHLINK INC | COM | 270321102 | 402 | 45388 | SH | DEFINED | 01 | |
| EARTHLINK INC | COM | 270321102 | 4 | 460 | SH | DEFINED | 01 | 0 |
| EAST WEST BANCORP | COM | 27579R104 | 11372 | 203093 | SH | DEFINED | 01 | |
| EAST WEST BANCORP | COM | 27579R104 | 20842 | 372190 | SH | DEFINED | 01 | 0 |
| EAST WEST BANCORP | COM | 27579R104 | 880 | 15700 | SH | DEFINED | 01 | 0 |
| EASTGROUP PROPERTIES | COM | 277276101 | 2663 | 75000 | SH | DEFINED | 01 | |
| EASTMAN CHEMICAL CO | COM | 277432100 | 35636 | 834924 | SH | DEFINED | 01 | |
| EASTMAN CHEMICAL CO | COM | 277432100 | 1284 | 30079 | SH | DEFINED | 01 | 0 |
| EASTMAN CHEMICAL CO | COM | 277432100 | 752 | 17611 | SH | DEFINED | 01 | 0 |
| EASTMAN KODAK | COM | 277461109 | 77505 | 2961616 | SH | DEFINED | 01 | |
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| EATON CORP | COM | 278058102 | 38184 | 679528 | SH | DEFINED | 01 | |
| EATON CORP | COM | 278058102 | 2021 | 35980 | SH | DEFINED | 01 | 0 |
| EATON CORP | COM | 278058102 | 1943 | 34582 | SH | DEFINED | 01 | 0 |
| EATON CORP | COM | 278058102 | 203 | 3600 | SH | DEFINED | 01 | 1 |
| EATON VANCE | COM | 278265103 | 110 | 2894 | SH | DEFINED | 01 | |
| EATON VANCE | COM | 278265103 | 20634 | 541300 | SH | DEFINED | 01 | 0 |
| EATON VANCE | COM | 278265103 | 774 | 20300 | SH | DEFINED | 01 | 0 |
| EBAY INC | COM | 278642103 | 313329 | 4519391 | SH | DEFINED | 01 | |
| EBAY INC | COM | 278642103 | 47293 | 682169 | SH | DEFINED | 01 | 0 |
| EBAY INC | COM | 278642103 | 13163 | 189851 | SH | DEFINED | 01 | 0 |
| EBAY INC | COM | 278642103 | 21391 | 308800 | SH | DEFINED | 01 | 1 |
| EBAY INC | COM | 278642103 | 2329 | 33603 | SH | DEFINED | 01 | 1 |
| ECHOSTAR COMMUN CORP | COM | 278762109 | 21691 | 662346 | SH | DEFINED | 01 | |
| ECHOSTAR COMMUN CORP | COM | 278762109 | 432 | 13201 | SH | DEFINED | 01 | 0 |
| ECHOSTAR COMMUN CORP | COM | 278762109 | 45 | 1362 | SH | DEFINED | 01 | 0 |
| ECHOSTAR COMMUN CORP | COM | 278762109 | 29599 | 907650 | SH | DEFINED | 01 | 1 |
| ECLIPSYS CORP. | COM | 278856109 | 130 | 9632 | SH | DEFINED | 01 | |
| ECLIPSYS CORP. | COM | 278856109 | 6938 | 514695 | SH | DEFINED | 01 | 0 |
| ECOLAB INC. | COM | 278865100 | 1732 | 60720 | SH | DEFINED | 01 | |
| ECOLAB INC. | COM | 278865100 | 3217 | 112749 | SH | DEFINED | 01 | 0 |
| ECOLAB INC. | COM | 278865100 | 1670 | 58528 | SH | DEFINED | 01 | 0 |
| ECOLAB INC. | COM | 278865100 | 36307 | 1273431 | SH | DEFINED | 01 | 1 |
| ECOLLEGE.COM. | COM | 27887E100 | 83 | 3963 | SH | DEFINED | 01 | |
| EDISON INTL | COM | 281020107 | 6526 | 268658 | SH | DEFINED | 01 | |
| EDISON INTL | COM | 281020107 | 42 | 1714 | SH | DEFINED | 01 | 0 |
| EDISON INTL | COM | 281020107 | 1801 | 74153 | SH | DEFINED | 01 | 0 |

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| EDISON INTL | COM | 281020107 | 176 | 7300 | SH | DEFINED | 01 | 1 |
| EDISON INTL | COM | 281020107 | 1411 | 58079 | SH | DEFINED | 01 | 1 |
| EDO CORP | COM | 281347104 | 2715 | 112736 | SH | DEFINED | 01 | |
| EDUCATION MGMT CORP | COM | 28139T101 | 156 | 4917 | SH | DEFINED | 01 | |
| EDUCATION MGMT CORP | COM | 28139T101 | 31876 | 1001400 | SH | DEFINED | 01 | 0 |
| EDUCATION MGMT CORP | COM | 28139T101 | 1194 | 37500 | SH | DEFINED | 01 | 0 |
| EDUCATION MGMT CORP | COM | 28139T101 | 130 | 4100 | SH | DEFINED | 01 | 1 |
| EDWARDS (A.G.) INC | COM | 281760108 | 133 | 3390 | SH | DEFINED | 01 | |
| EDWARDS LIFESCIENCES | COM | 28176E108 | 80 | 2507 | SH | DEFINED | 01 | |
| EFUNDS CORP | COM | 28224R101 | 8359 | 509718 | SH | DEFINED | 01 | |
| EL PASO CORPORATION | COM | 28336L109 | 12070 | 1697508 | SH | DEFINED | 01 | |
| EL PASO CORPORATION | COM | 28336L109 | 0 | 30 | SH | DEFINED | 01 | 0 |
| EL PASO CORPORATION | COM | 28336L109 | 1037 | 145874 | SH | DEFINED | 01 | 0 |
| EL PASO CORPORATION | COM | 28336L109 | 1253 | 175804 | SH | DEFINED | 01 | 1 |
| EL PASO ELECTRIC | COM | 283677854 | 7191 | 519546 | SH | DEFINED | 01 | |
| ELAN CORP PLC ADR | COM | 284131208 | 29877 | 1448960 | SH | DEFINED | 01 | |
| ELAN CORP PLC ADR | COM | 284131208 | 12163 | 589874 | SH | DEFINED | 01 | 0 |
| ELDORADO GOLD CORP | COM | 284902103 | 1731 | 600900 | SH | DEFINED | 01 | |
| ELECTRO SCIENTIFIC | COM | 285229100 | 1847 | 78459 | SH | DEFINED | 01 | |
| ELECTROGLAS INC | COM | 285324109 | 337 | 76000 | SH | DEFINED | 01 | |
| ELECTRONIC ARTS INC | COM | 285512109 | 187603 | 3476736 | SH | DEFINED | 01 | |
| ELECTRONIC ARTS INC | COM | 285512109 | 6010 | 111429 | SH | DEFINED | 01 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 5846 | 108340 | SH | DEFINED | 01 | 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 2279 | 42242 | SH | DEFINED | 01 | 1 |
| ELECTRONIC DATA SYST | COM | 285661104 | 46627 | 2409641 | SH | DEFINED | 01 | |
| ELECTRONIC DATA SYST | COM | 285661104 | 551 | 28502 | SH | DEFINED | 01 | 0 |
| ELECTRONIC DATA SYST | COM | 285661104 | 2115 | 109322 | SH | DEFINED | 01 | 0 |
| ELECTRONIC DATA SYST | COM | 285661104 | 734 | 37909 | SH | DEFINED | 01 | 1 |
| ELECTRONIC DATA SYST | COM | 285661104 | 644 | 33317 | SH | DEFINED | 01 | 1 |
| ELECTRONICS BOUTIQUE | COM | 286045109 | 5951 | 202690 | SH | DEFINED | 01 | |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 2914 | 118600 | SH | DEFINED | 01 | |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 20 | 789 | SH | DEFINED | 01 | 0 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 85 | 3459 | SH | DEFINED | 01 | 0 |
| ELIZABETH ARDEN INC. | COM | 28660G106 | 2889 | 136792 | SH | DEFINED | 01 | |
| ELKCORP | COM | 287456107 | 4286 | 158207 | SH | DEFINED | 01 | |
| EMBRAER AIRCRAFT COR | COM | 29081M102 | 96255 | 2998560 | SH | DEFINED | 01 | |
| EMBRAER AIRCRAFT COR | COM | 29081M102 | 7097 | 221087 | SH | DEFINED | 01 | 0 |
| EMBRAER AIRCRAFT COR | COM | 29081M102 | 37 | 1150 | SH | DEFINED | 01 | 0 |
| EMBRAER AIRCRAFT COR | COM | 29081M102 | 27341 | 853603 | SH | DEFINED | 01 | 1 |
| EMCOR GROUP INC | COM | 29084Q100 | 2044 | 55704 | SH | DEFINED | 01 | |
| EMERSON ELECTRIC | COM | 291011104 | 4946 | 82545 | SH | DEFINED | 01 | |
| EMERSON ELECTRIC | COM | 291011104 | 2 | 27 | SH | DEFINED | 01 | 0 |
| EMERSON ELECTRIC | COM | 291011104 | 5751 | 95982 | SH | DEFINED | 01 | 0 |
| EMMIS COMMUNICATIONS | COM | 291525103 | 5294 | 222343 | SH | DEFINED | 01 | |
| EMMIS COMMUNICATIONS | COM | 291525103 | 23 | 1000 | SH | DEFINED | 01 | 0 |
| EMMIS COMMUNICATIONS | COM | 291525103 | 76 | 3200 | SH | DEFINED | 01 | 0 |
| EMPIRE DISTRICT ELEC. | COM | 291641108 | 508 | 22459 | SH | DEFINED | 01 | |
| EMULEX. | COM | 292475209 | 22975 | 1079100 | SH | DEFINED | 01 | 0 |
| EMULEX. | COM | 292475209 | 807 | 37900 | SH | DEFINED | 01 | 0 |
| ENCANA CORP | COM | 292505104 | 44707 | 1036800 | SH | DEFINED | 01 | |
| ENCANA CORP | COM | 292505104 | 1222 | 28349 | SH | DEFINED | 01 | 0 |
| ENCANA CORP | COM | 292505104 | 3040 | 70500 | SH | DEFINED | 01 | 0 |
| ENBRIDGE INC | COM | 29250N105 | 11886 | 292100 | SH | DEFINED | 01 | |
| ENBRIDGE ENERGY MGMT L | COM | 29250X103 | 0 | 1 | SH | DEFINED | 01 | |
| ENCORE ACQUISITION CO | COM | 29255W100 | 4294 | 155000 | SH | DEFINED | 01 | |
| ENCYSIVE PHARMACEUTICALS INC. | COM | 29256X107 | 2270 | 220816 | SH | DEFINED | 01 | |
| ENCYSIVE PHARMACEUTICALS INC. | COM | 29256X107 | 982 | 95510 | SH | DEFINED | 01 | 0 |
| ENDO PHARMACEUTICAL | COM | 29264F205 | 8023 | 328549 | SH | DEFINED | 01 | |
| ENDO PHARMACEUTICAL | COM | 29264F205 | 103 | 4184 | SH | DEFINED | 01 | 0 |
| ENERGEN | COM | 29265N108 | 10625 | 257620 | SH | DEFINED | 01 | |
| ENERGEN | COM | 29265N108 | 38 | 929 | SH | DEFINED | 01 | 0 |
| ENERGEN | COM | 29265N108 | 179 | 4337 | SH | DEFINED | 01 | 0 |

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| ENERGY EAST CORP | COM | 29266M109 | 10290 | 405780 | SH | DEFINED | 01 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 4029 | 86281 | SH | DEFINED | 01 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 89 | 1908 | SH | DEFINED | 01 0 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 2003 | 150000 | SH | DEFINED | 01 |
| ENGELHARD CORP | COM | 292845104 | 244 | 8157 | SH | DEFINED | 01 |
| ENGELHARD CORP | COM | 292845104 | 88 | 2956 | SH | DEFINED | 01 0 |
| ENGELHARD CORP | COM | 292845104 | 854 | 28557 | SH | DEFINED | 01 0 |
| ENGINEERED SUPPORT | COM | 292866100 | 8923 | 182888 | SH | DEFINED | 01 |
| ENGINEERED SUPPORT | COM | 292866100 | 5 | 100 | SH | DEFINED | 01 0 |
| ENESCO GROUP INC | COM | 292973104 | 448 | 38992 | SH | DEFINED | 01 |
| ENTEGRIS INC | COM | 29362U104 | 4366 | 344900 | SH | DEFINED | 01 |
| ENTEGRIS INC | COM | 29362U104 | 2 | 170 | SH | DEFINED | 01 0 |
| ENTERASYS NETWORKS. | COM | 293637104 | 543 | 214751 | SH | DEFINED | 01 |
| ENTERCOM COMMUNICATI | COM | 293639100 | 160 | 3530 | SH | DEFINED | 01 |
| ENTERCOM COMMUNICATI | COM | 293639100 | 14137 | 312300 | SH | DEFINED | 01 0 |
| ENTERCOM COMMUNICATI | COM | 293639100 | 475 | 10500 | SH | DEFINED | 01 0 |
| ENERGY CORP | COM | 29364G103 | 887 | 14896 | SH | DEFINED | 01 |
| ENERGY CORP | COM | 29364G103 | 3098 | 52061 | SH | DEFINED | 01 0 |
| ENERGY CORP | COM | 29364G103 | 183 | 3075 | SH | DEFINED | 01 1 |
| ENTERTAINMENT PROPERTIES TR | COM | 29380T105 | 1805 | 44129 | SH | DEFINED | 01 |
| ENTRAVISION COMM | COM | 29382R107 | 343 | 38200 | SH | DEFINED | 01 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 1010 | 65500 | SH | DEFINED | 01 |
| ENZO BIOCHEM | COM | 294100102 | 1419 | 84308 | SH | DEFINED | 01 |
| EON LABS. | COM | 29412E100 | 22828 | 340300 | SH | DEFINED | 01 0 |
| EON LABS. | COM | 29412E100 | 855 | 12750 | SH | DEFINED | 01 0 |
| Epimmune Inc | COM | 29425y101 | 49 | 20310 | SH | DEFINED | 01 |
| EPLUS INC | COM | 294268107 | 7 | 530 | SH | DEFINED | 01 |
| EPICOR SOFTWARE. | COM | 29426L108 | 4350 | 327842 | SH | DEFINED | 01 |
| EPICOR SOFTWARE. | COM | 29426L108 | 5 | 360 | SH | DEFINED | 01 0 |
| EQUIFAX INC | COM | 294429105 | 234 | 9037 | SH | DEFINED | 01 |
| EQUIFAX INC | COM | 294429105 | 817 | 31641 | SH | DEFINED | 01 0 |
| EQUINIX INC | COM | 29444U502 | 922 | 25450 | SH | DEFINED | 01 |
| EQUITABLE RESOURCES | COM | 294549100 | 2928 | 65909 | SH | DEFINED | 01 |
| EQUITY OFFICE | COM | 294741103 | 21876 | 757218 | SH | DEFINED | 01 |
| EQUITY OFFICE | COM | 294741103 | 2628 | 90968 | SH | DEFINED | 01 0 |
| EQUITY OFFICE | COM | 294741103 | 620 | 21500 | SH | DEFINED | 01 1 |
| EQUITY ONE INC | COM | 294752100 | 563 | 29312 | SH | DEFINED | 01 |
| EQUITY RESIDENTIAL | COM | 29476L107 | 722 | 24179 | SH | DEFINED | 01 |
| EQUITY RESIDENTIAL | COM | 29476L107 | 1892 | 63388 | SH | DEFINED | 01 0 |
| EQUITY RESIDENTIAL | COM | 29476L107 | 1072 | 36000 | SH | DEFINED | 01 1 |
| ERESEARCH TECHNOLOGY. | COM | 29481V108 | 1400 | 49881 | SH | DEFINED | 01 |
| ERESEARCH TECHNOLOGY. | COM | 29481V108 | 2 | 80 | SH | DEFINED | 01 0 |
| ERICSSON LM B ADR | COM | 294821608 | 44983 | 1621000 | SH | DEFINED | 01 |
| ERICSSON LM B ADR | COM | 294821608 | 1751 | 63100 | SH | DEFINED | 01 0 |
| ERIE INDTY CO. | COM | 29530P102 | 2925 | 60600 | SH | DEFINED | 01 |
| ESCALON MEDICAL CORP | COM | 296074305 | 102 | 4500 | SH | DEFINED | 01 |
| ESCO TECHNOLOGIES. | COM | 296315104 | 862 | 18698 | SH | DEFINED | 01 |
| ESPEED INC. | COM | 296643109 | 4585 | 218793 | SH | DEFINED | 01 |
| ESPEED INC. | COM | 296643109 | 6 | 270 | SH | DEFINED | 01 0 |
| ESSEX PROP TRUST | COM | 297178105 | 4189 | 63960 | SH | DEFINED | 01 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 1482 | 59632 | SH | DEFINED | 01 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 15 | 590 | SH | DEFINED | 01 0 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 57 | 2300 | SH | DEFINED | 01 0 |
| ETHAN ALLEN | COM | 297602104 | 4352 | 105467 | SH | DEFINED | 01 |
| ETHYL CORP | COM | 297659609 | 417 | 21081 | SH | DEFINED | 01 |
| EVERGREEN RESOURCE | COM | 299900308 | 8596 | 250226 | SH | DEFINED | 01 |
| EXABYTE CORP. | COM | 300615101 | 615 | 675400 | SH | DEFINED | 01 |
| EXABYTE CORP. | COM | 300615101 | 103 | 113380 | SH | DEFINED | 01 0 |
| EXAR CORP | COM | 300645108 | 5673 | 306677 | SH | DEFINED | 01 |
| EXAR CORP | COM | 300645108 | 4 | 190 | SH | DEFINED | 01 0 |
| EXACTECH INC | COM | 30064E109 | 357 | 19424 | SH | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 56033 | 813600 | SH | DEFINED | 01 |

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|-----------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| EXELON CORP | COM | 30161N101 | 4088 | 59350 | SH | DEFINED | 01 | 0 |
| EXELON CORP | COM | 30161N101 | 5178 | 75190 | SH | DEFINED | 01 | 0 |
| EXELON CORP | COM | 30161N101 | 37595 | 546300 | SH | DEFINED | 01 | 1 |
| EXELIXIS INC | COM | 30161Q104 | 1333 | 155838 | SH | DEFINED | 01 | |
| EXIDE CORP 144A | CONV BND | 302051AF4 | 22 | 16500000 | PRN | DEFINED | 01 | 0 |
| EXPEDITORS INTL WASH | COM | 302130109 | 2197 | 55642 | SH | DEFINED | 01 | 0 |
| EXPEDITORS INTL WASH | COM | 302130109 | 501 | 12716 | SH | DEFINED | 01 | 0 |
| EXPEDITORS INTL WASH | COM | 302130109 | 22 | 553 | SH | DEFINED | 01 | 0 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 18002 | 241344 | SH | DEFINED | 01 | |
| EXPRESS SCRIPTS INC | COM | 302182100 | 761 | 10201 | SH | DEFINED | 01 | 0 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 2575 | 34510 | SH | DEFINED | 01 | 0 |
| EXTENDED STAY AMERIC | COM | 30224P101 | 80 | 4108 | SH | DEFINED | 01 | |
| EXTREME NETWORKS INC | COM | 30226D106 | 1182 | 163842 | SH | DEFINED | 01 | |
| EYETECH PHARMACEUTICALS INC | COM | 302297106 | 17131 | 516000 | SH | DEFINED | 01 | |
| EYETECH PHARMACEUTICALS INC | COM | 302297106 | 25878 | 779450 | SH | DEFINED | 01 | 0 |
| EYETECH PHARMACEUTICALS INC | COM | 302297106 | 948 | 28550 | SH | DEFINED | 01 | 0 |
| EYETECH PHARMACEUTICALS INC | COM | 302297106 | 1213 | 36539 | SH | DEFINED | 01 | 1 |
| EXXON MOBIL CORP | COM | 30231G102 | 819294 | 19699320 | SH | DEFINED | 01 | |
| EXXON MOBIL CORP | COM | 30231G102 | 26754 | 643349 | SH | DEFINED | 01 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 67515 | 1623350 | SH | DEFINED | 01 | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 154014 | 3703205 | SH | DEFINED | 01 | 1 |
| FBL FINL GROUP INC. | COM | 30239F106 | 5188 | 184600 | SH | DEFINED | 01 | |
| FEI COMPANY | COM | 30241L109 | 2032 | 93000 | SH | DEFINED | 01 | |
| FLIR SYSTEMS INC | COM | 302445101 | 4192 | 109954 | SH | DEFINED | 01 | |
| FLIR SYSTEMS INC | COM | 302445101 | 19209 | 503850 | SH | DEFINED | 01 | 0 |
| FLIR SYSTEMS INC | COM | 302445101 | 720 | 18900 | SH | DEFINED | 01 | 0 |
| FMC CORP | COM | 302491303 | 4470 | 104406 | SH | DEFINED | 01 | |
| FMC CORP | COM | 302491303 | 33 | 751 | SH | DEFINED | 01 | 0 |
| FMC CORP | COM | 302491303 | 161 | 3767 | SH | DEFINED | 01 | 0 |
| FMC CORP | COM | 302491303 | 1672 | 39000 | SH | DEFINED | 01 | 1 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 76 | 2804 | SH | DEFINED | 01 | |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 1789 | 66209 | SH | DEFINED | 01 | 1 |
| FPL GROUP INC. | COM | 302571104 | 44904 | 671714 | SH | DEFINED | 01 | |
| FPL GROUP INC. | COM | 302571104 | 4884 | 73050 | SH | DEFINED | 01 | 0 |
| FPL GROUP INC. | COM | 302571104 | 2805 | 41960 | SH | DEFINED | 01 | 0 |
| FPL GROUP PFD CVT | CONV PRF | 302571203 | 17316 | 300000 | SH | DEFINED | 01 | 0 |
| FTI CONSULTING INC. | COM | 302941109 | 3158 | 189600 | SH | DEFINED | 01 | |
| FACTSET RESEARCH | COM | 303075105 | 4554 | 106992 | SH | DEFINED | 01 | |
| FAIR ISAAC INC | COM | 303250104 | 47874 | 1326890 | SH | DEFINED | 01 | |
| FAIR ISAAC INC | COM | 303250104 | 37159 | 1029936 | SH | DEFINED | 01 | 0 |
| FAIR ISAAC INC | COM | 303250104 | 4503 | 124800 | SH | DEFINED | 01 | 0 |
| FAIRCHILD CORP. | COM | 303698104 | 398 | 80000 | SH | DEFINED | 01 | |
| FAIRCHILD SEMICONDOC | COM | 303726103 | 1261 | 52502 | SH | DEFINED | 01 | |
| FAIRMONT HOTELS & RESORTS | COM | 305204109 | 11403 | 453910 | SH | DEFINED | 01 | 1 |
| FAMILY DLR STORES | COM | 307000109 | 10023 | 278809 | SH | DEFINED | 01 | 0 |
| FAMILY DLR STORES | COM | 307000109 | 1408 | 39166 | SH | DEFINED | 01 | 0 |
| FAMILY DLR STORES | COM | 307000109 | 97 | 2700 | SH | DEFINED | 01 | 1 |
| FARGO ELECTRONICS | COM | 30744P102 | 251 | 22241 | SH | DEFINED | 01 | |
| FARO TECHNOLOGIES | COM | 311642102 | 827 | 36000 | SH | DEFINED | 01 | |
| FASTENAL CO | COM | 311900104 | 96962 | 1805974 | SH | DEFINED | 01 | |
| FASTENAL CO | COM | 311900104 | 86902 | 1618570 | SH | DEFINED | 01 | 0 |
| FASTENAL CO | COM | 311900104 | 7878 | 146738 | SH | DEFINED | 01 | 0 |
| FEDDERS CORPORATION | COM | 313135501 | 630 | 110375 | SH | DEFINED | 01 | |
| FREDDIE MAC | COM | 313400301 | 106872 | 1809544 | SH | DEFINED | 01 | |
| FREDDIE MAC | COM | 313400301 | 2497 | 42282 | SH | DEFINED | 01 | 0 |
| FREDDIE MAC | COM | 313400301 | 9253 | 156663 | SH | DEFINED | 01 | 0 |
| FREDDIE MAC | COM | 313400301 | 6433 | 108900 | SH | DEFINED | 01 | 1 |
| FANNIE MAE | COM | 313586109 | 257146 | 3458591 | SH | DEFINED | 01 | |
| FANNIE MAE | COM | 313586109 | 21823 | 293498 | SH | DEFINED | 01 | 0 |
| FANNIE MAE | COM | 313586109 | 18763 | 252371 | SH | DEFINED | 01 | 0 |
| FANNIE MAE | COM | 313586109 | 24026 | 323425 | SH | DEFINED | 01 | 1 |
| FANNIE MAE | COM | 313586109 | 2051 | 27580 | SH | DEFINED | 01 | 1 |

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|------------------------------|-----|-----------|--------|---------|----|---------|------|
| FEDERAL SIGNAL CORP | COM | 313855108 | 40 | 2031 | SH | DEFINED | 01 |
| FEDERATED DPT STORES | COM | 31410H101 | 6844 | 126632 | SH | DEFINED | 01 |
| FEDERATED DPT STORES | COM | 31410H101 | 2223 | 41136 | SH | DEFINED | 01 0 |
| FEDERATED DPT STORES | COM | 31410H101 | 3327 | 61600 | SH | DEFINED | 01 1 |
| FEDERATED DPT STORES | COM | 31410H101 | 775 | 14337 | SH | DEFINED | 01 1 |
| FEDERATED INVESTORS. | COM | 314211103 | 222 | 7070 | SH | DEFINED | 01 |
| FEDERATED INVESTORS. | COM | 314211103 | 777 | 24720 | SH | DEFINED | 01 0 |
| FEDEX CORPORATION | COM | 31428X106 | 1459 | 19418 | SH | DEFINED | 01 |
| FEDEX CORPORATION | COM | 31428X106 | 89 | 1184 | SH | DEFINED | 01 0 |
| FEDEX CORPORATION | COM | 31428X106 | 5103 | 67895 | SH | DEFINED | 01 0 |
| FELCOR LODGING TRUST | COM | 31430F101 | 353 | 33900 | SH | DEFINED | 01 |
| FERRO CORP | COM | 315405100 | 3137 | 119946 | SH | DEFINED | 01 |
| F5 NETWORKS INC | COM | 315616102 | 10423 | 307910 | SH | DEFINED | 01 |
| F5 NETWORKS INC | COM | 315616102 | 16036 | 473710 | SH | DEFINED | 01 0 |
| F5 NETWORKS INC | COM | 315616102 | 538 | 15900 | SH | DEFINED | 01 0 |
| FIDELITY BANKSHARES INC | COM | 31604Q107 | 1958 | 53438 | SH | DEFINED | 01 |
| FIDELITY BANKSHARES INC | COM | 31604Q107 | 1833 | 50000 | SH | DEFINED | 01 1 |
| FIDELITY NAT FINL | COM | 316326107 | 1458 | 36822 | SH | DEFINED | 01 |
| FIDELITY NAT FINL | COM | 316326107 | 871 | 22000 | SH | DEFINED | 01 0 |
| FIDELITY NAT FINL | COM | 316326107 | 293 | 7400 | SH | DEFINED | 01 1 |
| FIFTH THIRD BANCORP | COM | 316773100 | 109409 | 1975951 | SH | DEFINED | 01 |
| FIFTH THIRD BANCORP | COM | 316773100 | 2773 | 50105 | SH | DEFINED | 01 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 7511 | 135656 | SH | DEFINED | 01 0 |
| FILENET CORP | COM | 316869106 | 5639 | 211594 | SH | DEFINED | 01 |
| FILENET CORP | COM | 316869106 | 6 | 210 | SH | DEFINED | 01 0 |
| FINANCIAL FEDERAL | COM | 317492106 | 4303 | 128717 | SH | DEFINED | 01 |
| FINDWHAT.COM | COM | 317794105 | 530 | 24470 | SH | DEFINED | 01 |
| FINLAY ENTERPRISES INC. | COM | 317884203 | 27 | 1526 | SH | DEFINED | 01 |
| FINISH LINE INC | COM | 317923100 | 6721 | 181765 | SH | DEFINED | 01 |
| FINISH LINE INC | COM | 317923100 | 25 | 684 | SH | DEFINED | 01 0 |
| FINISH LINE INC | COM | 317923100 | 115 | 3104 | SH | DEFINED | 01 0 |
| FIRST AMERICAN CORP | COM | 318522307 | 7583 | 249296 | SH | DEFINED | 01 |
| FIRST AMERICAN CORP | COM | 318522307 | 743 | 24435 | SH | DEFINED | 01 0 |
| FIRST BANCORP/PR | COM | 318672102 | 9369 | 225207 | SH | DEFINED | 01 |
| FIRST BANCORP/PR | COM | 318672102 | 32 | 768 | SH | DEFINED | 01 0 |
| FIRST BANCORP/PR | COM | 318672102 | 114 | 2731 | SH | DEFINED | 01 0 |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | 673 | 20000 | SH | DEFINED | 01 |
| FIRST CHARTER CORP | COM | 319439105 | 204 | 9703 | SH | DEFINED | 01 |
| FIRST CITIZENS BANK. | COM | 31946M103 | 41 | 334 | SH | DEFINED | 01 |
| FIRST COMMUNITY BANCORP | COM | 31983B101 | 2076 | 55534 | SH | DEFINED | 01 |
| FIRST COMMUNITY BANCORP | COM | 31983B101 | 142 | 3800 | SH | DEFINED | 01 0 |
| FIRST CONSULTING GP | COM | 31986R103 | 2649 | 423200 | SH | DEFINED | 01 |
| FIRST FEDERAL CAPITAL CORP. | COM | 319960100 | 3497 | 164216 | SH | DEFINED | 01 |
| FIRST FEDERAL CAPITAL CORP. | COM | 319960100 | 18 | 850 | SH | DEFINED | 01 0 |
| FIRST FEDERAL CAPITAL CORP. | COM | 319960100 | 77 | 3606 | SH | DEFINED | 01 0 |
| FIRST DATA CORP | COM | 319963104 | 22713 | 538759 | SH | DEFINED | 01 |
| FIRST DATA CORP | COM | 319963104 | 8515 | 201967 | SH | DEFINED | 01 0 |
| FIRST DATA CORP | COM | 319963104 | 1699 | 40272 | SH | DEFINED | 01 1 |
| FIRST FINANCIAL CORP/INDIANA | COM | 320218100 | 224 | 7636 | SH | DEFINED | 01 |
| FIRST HORIZON PHARMA. | COM | 32051K106 | 2849 | 180769 | SH | DEFINED | 01 |
| FIRST HORIZON PHARMA. | COM | 32051K106 | 5 | 290 | SH | DEFINED | 01 0 |
| FIRST INDUSTRIAL REL | COM | 32054K103 | 186 | 4705 | SH | DEFINED | 01 |
| FIRST INDIANA CORP | COM | 32054R108 | 86 | 4270 | SH | DEFINED | 01 |
| FIRST MIDWEST BANC | COM | 320867104 | 4463 | 130722 | SH | DEFINED | 01 |
| FIRST HEALTH GROUP | COM | 320960107 | 87 | 3993 | SH | DEFINED | 01 |
| FIRST HEALTH GROUP | COM | 320960107 | 11 | 526 | SH | DEFINED | 01 0 |
| FIRST NIAGARA FINANCIAL. | COM | 33582V108 | 2560 | 187528 | SH | DEFINED | 01 |
| FIRST OAK BROOK BANCSHARES | COM | 335847208 | 725 | 23968 | SH | DEFINED | 01 |
| FIRST REPUBLIC BANK | COM | 336158100 | 7971 | 206707 | SH | DEFINED | 01 |
| FIRST REPUBLIC BANK | COM | 336158100 | 32 | 828 | SH | DEFINED | 01 0 |
| FIRST REPUBLIC BANK | COM | 336158100 | 150 | 3891 | SH | DEFINED | 01 0 |
| FIRST TN NAT`L CORP | COM | 337162101 | 1866 | 39120 | SH | DEFINED | 01 |

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| FIRST TN NAT`L CORP | COM | 337162101 | 89 | 1858 | SH | DEFINED | 01 | 0 |
| FIRST TN NAT`L CORP | COM | 337162101 | 1362 | 28555 | SH | DEFINED | 01 | 0 |
| FISERV INC | COM | 337738108 | 66889 | 1869981 | SH | DEFINED | 01 | 0 |
| FISERV INC | COM | 337738108 | 2134 | 59645 | SH | DEFINED | 01 | 0 |
| FISERV INC | COM | 337738108 | 5252 | 146846 | SH | DEFINED | 01 | 0 |
| FISERV INC | COM | 337738108 | 86 | 2400 | SH | DEFINED | 01 | 1 |
| FISHER COMMUNICATIONS | COM | 337756209 | 1931 | 39600 | SH | DEFINED | 01 | 0 |
| FIRSTFED FINL CORP | COM | 337907109 | 9038 | 195907 | SH | DEFINED | 01 | 0 |
| FIRSTFED FINL CORP | COM | 337907109 | 30 | 641 | SH | DEFINED | 01 | 0 |
| FIRSTFED FINL CORP | COM | 337907109 | 137 | 2961 | SH | DEFINED | 01 | 0 |
| FIRSTMERIT CORP | COM | 337915102 | 93 | 3586 | SH | DEFINED | 01 | 0 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 6248 | 243582 | SH | DEFINED | 01 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 22007 | 563109 | SH | DEFINED | 01 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 2933 | 75050 | SH | DEFINED | 01 | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 175 | 4500 | SH | DEFINED | 01 | 1 |
| FISHER SCIENTIFIC IN | COM | 338032204 | 35753 | 649564 | SH | DEFINED | 01 | 0 |
| FISHER SCIENTIFIC IN | COM | 338032204 | 3790 | 68850 | SH | DEFINED | 01 | 0 |
| FISHER SCIENTIFIC IN | COM | 338032204 | 22 | 400 | SH | DEFINED | 01 | 0 |
| FIVE STAR QUALITY CR | COM | 33832D106 | 0 | 0 | SH | DEFINED | 01 | 0 |
| FLAMEL TECHNOLOGIES | COM | 338488109 | 872 | 33650 | SH | DEFINED | 01 | 0 |
| FLEETBOSTON FINL CO | COM | 339030108 | 59156 | 1317481 | SH | DEFINED | 01 | 0 |
| FLEETBOSTON FINL CO | COM | 339030108 | 10932 | 243476 | SH | DEFINED | 01 | 0 |
| FLEETBOSTON FINL CO | COM | 339030108 | 5402 | 120150 | SH | DEFINED | 01 | 1 |
| FLEETWOOD ENTERPRISE | COM | 339099103 | 2167 | 176405 | SH | DEFINED | 01 | 0 |
| FLORIDA ROCK | COM | 341140101 | 11065 | 262495 | SH | DEFINED | 01 | 0 |
| FLUOR CORP (NEW) | COM | 343412102 | 28826 | 745035 | SH | DEFINED | 01 | 0 |
| FLUOR CORP (NEW) | COM | 343412102 | 723 | 18679 | SH | DEFINED | 01 | 0 |
| FLUOR CORP (NEW) | COM | 343412102 | 16178 | 417700 | SH | DEFINED | 01 | 1 |
| FLOWERS FOODS INC | COM | 343498101 | 9880 | 376487 | SH | DEFINED | 01 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 31 | 1188 | SH | DEFINED | 01 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 143 | 5456 | SH | DEFINED | 01 | 0 |
| FLOWSERVE CORP | COM | 34354P105 | 5397 | 257639 | SH | DEFINED | 01 | 0 |
| FLUSHING FINANCIAL CORP | COM | 343873105 | 8 | 427 | SH | DEFINED | 01 | 0 |
| FLUSHING FINANCIAL CORP | COM | 343873105 | 22 | 1200 | SH | DEFINED | 01 | 0 |
| FLUSHING FINANCIAL CORP | COM | 343873105 | 96 | 5300 | SH | DEFINED | 01 | 0 |
| FOMENTO ECONOMICO MX | COM | 344419106 | 2710 | 55000 | SH | DEFINED | 01 | 0 |
| FOMENTO ECONOMICO MX | COM | 344419106 | 48123 | 976896 | SH | DEFINED | 01 | 1 |
| FOMENTO ECONOMICO MX | COM | 344419106 | 559 | 11355 | SH | DEFINED | 01 | 1 |
| FOOT LOCKER INC | COM | 344849104 | 3386 | 131230 | SH | DEFINED | 01 | 0 |
| FOOTSTAR INC | COM | 344912100 | 516 | 210686 | SH | DEFINED | 01 | 0 |
| FORD MOTOR CO | COM | 345370860 | 1617 | 119134 | SH | DEFINED | 01 | 0 |
| FORD MOTOR CO | COM | 345370860 | 5656 | 416771 | SH | DEFINED | 01 | 0 |
| FORD MOTOR CO | COM | 345370860 | 1492 | 110000 | SH | DEFINED | 01 | 1 |
| FORD CAP TRUST II 6.5% 01/15/ | PRF | 345395206 | 2164 | 40800 | SH | DEFINED | 01 | 0 |
| FOREST LABS | COM | 345838106 | 71813 | 1002680 | SH | DEFINED | 01 | 0 |
| FOREST LABS | COM | 345838106 | 4258 | 59441 | SH | DEFINED | 01 | 0 |
| FOREST LABS | COM | 345838106 | 6041 | 84348 | SH | DEFINED | 01 | 0 |
| FOREST LABS | COM | 345838106 | 293 | 4100 | SH | DEFINED | 01 | 1 |
| FOREST OIL CORP | COM | 346091705 | 252 | 9960 | SH | DEFINED | 01 | 0 |
| FORMFACTOR INC | COM | 346375108 | 6056 | 289360 | SH | DEFINED | 01 | 0 |
| FORMFACTOR INC | COM | 346375108 | 2878 | 137510 | SH | DEFINED | 01 | 0 |
| FORTUNE BRANDS | COM | 349631101 | 1493 | 19496 | SH | DEFINED | 01 | 0 |
| FORTUNE BRANDS | COM | 349631101 | 2543 | 33191 | SH | DEFINED | 01 | 0 |
| FORWARD AIR CORP | COM | 349853101 | 2089 | 63565 | SH | DEFINED | 01 | 0 |
| FOSSIL INC | COM | 349882100 | 8996 | 269761 | SH | DEFINED | 01 | 0 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 1990 | 115900 | SH | DEFINED | 01 | 0 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 23 | 1362 | SH | DEFINED | 01 | 0 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 21 | 1200 | SH | DEFINED | 01 | 1 |
| 4KIDS ENTERTAINMENT | COM | 350865101 | 843 | 37667 | SH | DEFINED | 01 | 0 |
| FOX ENTERTAINMENT GR | COM | 35138T107 | 7685 | 283600 | SH | DEFINED | 01 | 0 |
| FOX ENTERTAINMENT GR | COM | 35138T107 | 20277 | 748500 | SH | DEFINED | 01 | 1 |
| FRANKLIN ELECTRIC. | COM | 353514102 | 1439 | 22592 | SH | DEFINED | 01 | 0 |

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| FRANKLIN RESOURCES | COM | 354613101 | 903 | 16220 | SH | DEFINED | 01 |
| FRANKLIN RESOURCES | COM | 354613101 | 3160 | 56751 | SH | DEFINED | 01 0 |
| FREDS INC | COM | 356108100 | 2776 | 114373 | SH | DEFINED | 01 |
| FREEMPORT MCMORAN COP CVT PFD | CONV PRF | 35671D816 | 21429 | 21950 | SH | DEFINED | 01 |
| FREEMPORT MCMORAN COP. | COM | 35671D857 | 79378 | 2030583 | SH | DEFINED | 01 |
| FREEMPORT MCMORAN COP. | COM | 35671D857 | 11588 | 296428 | SH | DEFINED | 01 0 |
| FREEMPORT MCMORAN COP. | COM | 35671D857 | 2459 | 62919 | SH | DEFINED | 01 0 |
| FREEMPORT MCMORAN COP. | COM | 35671D857 | 2822 | 72234 | SH | DEFINED | 01 1 |
| FREEMPORT MCMORAN COP. | COM | 35671D857 | 594 | 15219 | SH | DEFINED | 01 1 |
| FREEMPORT MCMORAN CVT | CONV BND | 35671DAF2 | 549 | 200000 | PRN | DEFINED | 01 |
| FREMONT GENERAL CORP | COM | 357288109 | 7863 | 256943 | SH | DEFINED | 01 |
| FRIEDMAN BILLINGS. | COM | 358434108 | 4163 | 154250 | SH | DEFINED | 01 |
| FRIEDMAN BILLINGS. | COM | 358434108 | 1670 | 61900 | SH | DEFINED | 01 0 |
| FRIEDMAN BILLINGS. | COM | 358434108 | 36830 | 1365100 | SH | DEFINED | 01 1 |
| FRIEDMANS INC -CL A.. | COM | 358438109 | 134 | 23063 | SH | DEFINED | 01 |
| FRONTERA COPPER WARRANTS | COM | 359059771 | 500 | 200000 | SH | DEFINED | 01 |
| FRONTIER AIRLINES | COM | 359065109 | 1212 | 116358 | SH | DEFINED | 01 |
| FRONTIER FINL CORP W | COM | 35907K105 | 258 | 7500 | SH | DEFINED | 01 |
| FRONTIER OIL CORP | COM | 35914P105 | 2857 | 147445 | SH | DEFINED | 01 |
| FUELCELL ENERGY INC | COM | 35952H106 | 1727 | 127300 | SH | DEFINED | 01 |
| FUELCELL ENERGY INC | COM | 35952H106 | 245 | 18059 | SH | DEFINED | 01 1 |
| FULLER H B COMPANY | COM | 359694106 | 3122 | 109776 | SH | DEFINED | 01 |
| FURNITURE BRAND INTL | COM | 360921100 | 1666 | 51751 | SH | DEFINED | 01 |
| G&K SERVICES CL A | COM | 361268105 | 2178 | 58521 | SH | DEFINED | 01 |
| GATX CORP | COM | 361448103 | 2070 | 93381 | SH | DEFINED | 01 |
| GATX CORP | COM | 361448103 | 347 | 15635 | SH | DEFINED | 01 0 |
| GTSI CORP | COM | 36238K103 | 143 | 11810 | SH | DEFINED | 01 |
| GABLE RESIDENTIAL | COM | 362418105 | 6173 | 170288 | SH | DEFINED | 01 |
| GALLAGHER ARTHUR J | COM | 363576109 | 124 | 3808 | SH | DEFINED | 01 |
| GANNETT CO INC | COM | 364730101 | 129722 | 1471776 | SH | DEFINED | 01 |
| GANNETT CO INC | COM | 364730101 | 4521 | 51265 | SH | DEFINED | 01 0 |
| GANNETT CO INC | COM | 364730101 | 5921 | 67178 | SH | DEFINED | 01 0 |
| GANNETT CO INC | COM | 364730101 | 5286 | 60000 | SH | DEFINED | 01 1 |
| GAP INC/THE | COM | 364760108 | 7204 | 328681 | SH | DEFINED | 01 |
| GAP INC/THE | COM | 364760108 | 4469 | 203858 | SH | DEFINED | 01 0 |
| GAP INC/THE | COM | 364760108 | 34259 | 1565800 | SH | DEFINED | 01 1 |
| GARDNER DENVER INC | COM | 365558105 | 6249 | 230723 | SH | DEFINED | 01 |
| GARDNER DENVER INC | COM | 365558105 | 24 | 890 | SH | DEFINED | 01 0 |
| GARDNER DENVER INC | COM | 365558105 | 111 | 4107 | SH | DEFINED | 01 0 |
| GARTNER INC. | COM | 366651107 | 64 | 5471 | SH | DEFINED | 01 |
| GASCO ENERGY INC | COM | 367220100 | 33 | 17000 | SH | DEFINED | 01 |
| GATEWAY INC | COM | 367626108 | 19559 | 3704429 | SH | DEFINED | 01 |
| GATEWAY INC | COM | 367626108 | 2594 | 491300 | SH | DEFINED | 01 0 |
| GATEWAY INC | COM | 367626108 | 450 | 85215 | SH | DEFINED | 01 0 |
| GAYLORD ENTERTAINMEN | COM | 367905106 | 2565 | 83000 | SH | DEFINED | 01 |
| GEN-PROBE INC. | COM | 36866T103 | 21387 | 640150 | SH | DEFINED | 01 |
| GEN-PROBE INC. | COM | 36866T103 | 19634 | 587729 | SH | DEFINED | 01 0 |
| GEN-PROBE INC. | COM | 36866T103 | 667 | 19950 | SH | DEFINED | 01 0 |
| GEMSTAR-TV GUIDE | COM | 36866W106 | 3033 | 452000 | SH | DEFINED | 01 |
| GEMSTAR-TV GUIDE | COM | 36866W106 | 1558 | 232128 | SH | DEFINED | 01 0 |
| GEMSTAR-TV GUIDE | COM | 36866W106 | 5820 | 870000 | SH | DEFINED | 01 1 |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 487 | 141020 | SH | DEFINED | 01 0 |
| GENCORP INC | COM | 368682100 | 3725 | 343923 | SH | DEFINED | 01 |
| GENENTECH INC | COM | 368710406 | 140873 | 1331230 | SH | DEFINED | 01 |
| GENENTECH INC | COM | 368710406 | 5836 | 55183 | SH | DEFINED | 01 0 |
| GENENTECH INC | COM | 368710406 | 545 | 5150 | SH | DEFINED | 01 0 |
| GENENTECH INC | COM | 368710406 | 16118 | 152485 | SH | DEFINED | 01 1 |
| GENERAL CABLE CORP. | COM | 369300108 | 76 | 10379 | SH | DEFINED | 01 |
| GENRL COMMUNICATION | COM | 369385109 | 3803 | 417912 | SH | DEFINED | 01 |
| GENRL COMMUNICATION | COM | 369385109 | 24 | 2785 | SH | DEFINED | 01 0 |
| GENRL COMMUNICATION | COM | 369385109 | 96 | 10553 | SH | DEFINED | 01 0 |
| GENERAL DYNAMICS | COM | 369550108 | 12162 | 136156 | SH | DEFINED | 01 |

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|-----------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| GENERAL DYNAMICS | COM | 369550108 | 147 | 1649 | SH | DEFINED | 01 | 0 |
| GENERAL DYNAMICS | COM | 369550108 | 4030 | 45113 | SH | DEFINED | 01 | 0 |
| GENERAL DYNAMICS | COM | 369550108 | 686 | 7700 | SH | DEFINED | 01 | 1 |
| GENERAL ELECTRIC | COM | 369604103 | 828857 | 27157882 | SH | DEFINED | 01 | |
| GENERAL ELECTRIC | COM | 369604103 | 40033 | 1311726 | SH | DEFINED | 01 | 0 |
| GENERAL ELECTRIC | COM | 369604103 | 73607 | 2411740 | SH | DEFINED | 01 | 0 |
| GENERAL ELECTRIC | COM | 369604103 | 161103 | 5281825 | SH | DEFINED | 01 | 1 |
| GENERAL GROWTH | COM | 370021107 | 366 | 10425 | SH | DEFINED | 01 | |
| GENERAL MILLS | COM | 370334104 | 54149 | 1160042 | SH | DEFINED | 01 | |
| GENERAL MILLS | COM | 370334104 | 2171 | 46500 | SH | DEFINED | 01 | 0 |
| GENERAL MILLS | COM | 370334104 | 4008 | 85853 | SH | DEFINED | 01 | 0 |
| GENERAL MILLS | COM | 370334104 | 4196 | 90000 | SH | DEFINED | 01 | 1 |
| GENERAL MILLS CVT | CONV BND | 370334AU8 | 2055 | 2900000 | PRN | DEFINED | 01 | |
| GENERAL MOTORS. | COM | 370442105 | 94604 | 2008587 | SH | DEFINED | 01 | |
| GENERAL MOTORS. | COM | 370442105 | 172 | 3650 | SH | DEFINED | 01 | 0 |
| GENERAL MOTORS. | COM | 370442105 | 6024 | 127900 | SH | DEFINED | 01 | 0 |
| GENERAL MOTORS. | COM | 370442105 | 248 | 5200 | SH | DEFINED | 01 | 1 |
| GENERAL MOTORS. | COM | 370442105 | 5411 | 114870 | SH | DEFINED | 01 | 1 |
| GENERAL MOTORS PFD CVT | CONV PRF | 370442717 | 30610 | 1000000 | SH | DEFINED | 01 | |
| GENERAL MOTORS PFD CVT | CONV PRF | 370442717 | 1287 | 42029 | SH | DEFINED | 01 | 0 |
| GENESCO INC. | COM | 371532102 | 2319 | 100072 | SH | DEFINED | 01 | |
| GENESEE & WYOMING. | COM | 371559105 | 380 | 15390 | SH | DEFINED | 01 | |
| GENESIS MICROCHIP | COM | 37184C103 | 71 | 4256 | SH | DEFINED | 01 | |
| GENESIS HEALTHCARE CORP | COM | 37184D101 | 8176 | 335790 | SH | DEFINED | 01 | |
| GENTEX CORP | COM | 371901109 | 35409 | 816261 | SH | DEFINED | 01 | |
| GENTEX CORP | COM | 371901109 | 81342 | 1875099 | SH | DEFINED | 01 | 0 |
| GENTEX CORP | COM | 371901109 | 2899 | 66829 | SH | DEFINED | 01 | 0 |
| GENETRONICS BIOMEDICAL CORP | COM | 371916107 | 309 | 193400 | SH | DEFINED | 01 | 1 |
| GENLYTE GROUP INC. | COM | 372302109 | 312 | 5573 | SH | DEFINED | 01 | |
| GENOME THERAPEUTICS | COM | 372430108 | 454 | 80580 | SH | DEFINED | 01 | |
| GENUINE PARTS | COM | 372460105 | 10418 | 318410 | SH | DEFINED | 01 | |
| GENUINE PARTS | COM | 372460105 | 1985 | 60687 | SH | DEFINED | 01 | 0 |
| GENUINE PARTS | COM | 372460105 | 1296 | 39598 | SH | DEFINED | 01 | 0 |
| GENTIVA HEALTH SVCS. | COM | 37247A102 | 302 | 19500 | SH | DEFINED | 01 | |
| GENZYME CORP | COM | 372917104 | 17587 | 373856 | SH | DEFINED | 01 | |
| GENZYME CORP | COM | 372917104 | 14 | 300 | SH | DEFINED | 01 | 0 |
| GENZYME CORP | COM | 372917104 | 2470 | 52504 | SH | DEFINED | 01 | 0 |
| GENZYME CORP | COM | 372917104 | 120 | 2600 | SH | DEFINED | 01 | 1 |
| GENZYME CORP | COM | 372917104 | 24 | 518 | SH | DEFINED | 01 | 1 |
| GENZYME CORP CVT | CONV BND | 372917AK0 | 807 | 800000 | PRN | DEFINED | 01 | |
| GEORGIA GULF CORP | COM | 373200203 | 2773 | 91968 | SH | DEFINED | 01 | |
| GEORGIA-PACIFIC GP | COM | 373298108 | 4391 | 130344 | SH | DEFINED | 01 | |
| GEORGIA-PACIFIC GP | COM | 373298108 | 89 | 2628 | SH | DEFINED | 01 | 0 |
| GEORGIA-PACIFIC GP | COM | 373298108 | 1945 | 57724 | SH | DEFINED | 01 | 0 |
| GEORGIA-PACIFIC GP | COM | 373298108 | 218 | 6400 | SH | DEFINED | 01 | 1 |
| GEORGIA-PACIFIC GP | COM | 373298108 | 28 | 820 | SH | DEFINED | 01 | 1 |
| GERBER SCIENTIFIC | COM | 373730100 | 565 | 82968 | SH | DEFINED | 01 | |
| GETTY REALTY CORP. | COM | 374297109 | 281 | 10600 | SH | DEFINED | 01 | |
| GEVITY HR INC | COM | 374393106 | 4094 | 140226 | SH | DEFINED | 01 | |
| GEVITY HR INC | COM | 374393106 | 21 | 717 | SH | DEFINED | 01 | 0 |
| GEVITY HR INC | COM | 374393106 | 82 | 2825 | SH | DEFINED | 01 | 0 |
| GIANT INDUSTRIES INC | COM | 374508109 | 77 | 3732 | SH | DEFINED | 01 | |
| GIBRALTAR STEEL.. | COM | 37476F103 | 4177 | 169918 | SH | DEFINED | 01 | |
| GILEAD SCIENCES | COM | 375558103 | 29001 | 519997 | SH | DEFINED | 01 | |
| GILEAD SCIENCES | COM | 375558103 | 36177 | 648720 | SH | DEFINED | 01 | 0 |
| GILEAD SCIENCES | COM | 375558103 | 1396 | 25025 | SH | DEFINED | 01 | 0 |
| GILEAD SCIENCES | COM | 375558103 | 42884 | 771790 | SH | DEFINED | 01 | 1 |
| GILEAD SCIENCES CVT | CONV BND | 375558AD5 | 1052 | 800000 | PRN | DEFINED | 01 | |
| GILLETTE CO | COM | 375766102 | 52758 | 1349299 | SH | DEFINED | 01 | |
| GILLETTE CO | COM | 375766102 | 91 | 2316 | SH | DEFINED | 01 | 0 |
| GILLETTE CO | COM | 375766102 | 8960 | 229148 | SH | DEFINED | 01 | 0 |
| GLACIER BANCORP INC. | COM | 37637Q105 | 770 | 23870 | SH | DEFINED | 01 | |

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|-----------------------------|-----|-----------|--------|---------|----|---------|----|
| GLAMIS GOLD LTD. | COM | 376775102 | 10423 | 578700 | SH | DEFINED | 01 |
| GLATFELTER | COM | 377316104 | 21 | 1853 | SH | DEFINED | 01 |
| GLAXOSMITHKLINE PLC | COM | 37733W105 | 5182 | 129700 | SH | DEFINED | 01 |
| GLAXOSMITHKLINE PLC | COM | 37733W105 | 40 | 1000 | SH | DEFINED | 01 |
| GLENBOROUGH REALTY T | COM | 37803P105 | 1962 | 87775 | SH | DEFINED | 01 |
| GLOBAL IMAGING SYS. | COM | 37934A100 | 6448 | 194096 | SH | DEFINED | 01 |
| GLOBAL IMAGING SYS. | COM | 37934A100 | 5 | 160 | SH | DEFINED | 01 |
| GLOBAL PAYMENTS INC | COM | 37940X102 | 5359 | 118862 | SH | DEFINED | 01 |
| GLOBAL POWER EQUIP | COM | 37941P108 | 2268 | 269352 | SH | DEFINED | 01 |
| GLOBAL POWER EQUIP | COM | 37941P108 | 16 | 1850 | SH | DEFINED | 01 |
| GLOBAL POWER EQUIP | COM | 37941P108 | 62 | 7400 | SH | DEFINED | 01 |
| GLOBIX CORP | COM | 37957F101 | 0 | 104 | SH | DEFINED | 01 |
| GOLD BANC CORP. | COM | 379907108 | 1804 | 110705 | SH | DEFINED | 01 |
| GOLDFIELDS LTD ADR.. | COM | 38059T106 | 2883 | 219200 | SH | DEFINED | 01 |
| GOLDCORP INC | COM | 380956409 | 4089 | 276100 | SH | DEFINED | 01 |
| GOLDCORP INC | COM | 380956409 | 2960 | 200000 | SH | DEFINED | 01 |
| GOLDEN STAR RESOURCE | COM | 38119T104 | 7119 | 995600 | SH | DEFINED | 01 |
| GOLDEN TELECOM INC | COM | 38122G107 | 71 | 2097 | SH | DEFINED | 01 |
| GOLDEN WEST FIN | COM | 381317106 | 19030 | 169993 | SH | DEFINED | 01 |
| GOLDEN WEST FIN | COM | 381317106 | 3870 | 34569 | SH | DEFINED | 01 |
| GOLDEN WEST FIN | COM | 381317106 | 188 | 1700 | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC | COM | 38141G104 | 312299 | 2992796 | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC | COM | 38141G104 | 6392 | 61269 | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC | COM | 38141G104 | 12599 | 120740 | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC | COM | 38141G104 | 28051 | 269099 | SH | DEFINED | 01 |
| GOODRICH CORPORATION | COM | 382388106 | 52467 | 1869168 | SH | DEFINED | 01 |
| GOODRICH CORPORATION | COM | 382388106 | 88 | 3137 | SH | DEFINED | 01 |
| GOODRICH CORPORATION | COM | 382388106 | 751 | 26768 | SH | DEFINED | 01 |
| GOODRICH CORPORATION | COM | 382388106 | 159 | 5700 | SH | DEFINED | 01 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 98 | 11407 | SH | DEFINED | 01 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 341 | 39900 | SH | DEFINED | 01 |
| GOODYS FAMILY CLTHNG | COM | 382588101 | 1546 | 108370 | SH | DEFINED | 01 |
| GOVERNMENT PROPERTIES TRUST | COM | 38374W107 | 130 | 9900 | SH | DEFINED | 01 |
| GOVERNMENT PROPERTIES TRUST | COM | 38374W107 | 1108 | 84585 | SH | DEFINED | 01 |
| W R GRACE. | COM | 38388F108 | 267 | 85500 | SH | DEFINED | 01 |
| GRACO INC. | COM | 384109104 | 1883 | 64689 | SH | DEFINED | 01 |
| GRAFTECH INTL LTD. | COM | 384313102 | 9296 | 621779 | SH | DEFINED | 01 |
| GRAFTECH INTL LTD. | COM | 384313102 | 24 | 1584 | SH | DEFINED | 01 |
| GRAFTECH INTL LTD. | COM | 384313102 | 85 | 5670 | SH | DEFINED | 01 |
| GRAINGER (W.W.) | COM | 384802104 | 284 | 5923 | SH | DEFINED | 01 |
| GRAINGER (W.W.) | COM | 384802104 | 996 | 20757 | SH | DEFINED | 01 |
| GRAINGER (W.W.) | COM | 384802104 | 52634 | 1097900 | SH | DEFINED | 01 |
| GRANITE BROADCASTING CORP | COM | 387241102 | 134 | 80566 | SH | DEFINED | 01 |
| GRANITE CONSTRUCTION | COM | 387328107 | 1204 | 50658 | SH | DEFINED | 01 |
| GRANT PRIDECO INC | COM | 38821G101 | 80 | 5139 | SH | DEFINED | 01 |
| GRANT PRIDECO INC | COM | 38821G101 | 50 | 3240 | SH | DEFINED | 01 |
| GRAY TELEVISION | COM | 389375106 | 6750 | 461750 | SH | DEFINED | 01 |
| GRAY TELEVISION | COM | 389375106 | 28 | 1956 | SH | DEFINED | 01 |
| GRAY TELEVISION | COM | 389375106 | 127 | 8689 | SH | DEFINED | 01 |
| GREAT AMERICAN FINL. | COM | 389915109 | 236 | 14930 | SH | DEFINED | 01 |
| GREAT A. & P. TEA | COM | 390064103 | 837 | 108113 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CO | COM | 390568103 | 3029 | 126984 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CO | COM | 390568103 | 8 | 353 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CO | COM | 390568103 | 275 | 11522 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CO | COM | 390568103 | 5950 | 250000 | SH | DEFINED | 01 |
| GREAT PLAINS ENERGY | COM | 391164100 | 1368 | 40497 | SH | DEFINED | 01 |
| GREATER BAY BANCORP | COM | 391648102 | 9235 | 315730 | SH | DEFINED | 01 |
| GREATER BAY BANCORP | COM | 391648102 | 37 | 1249 | SH | DEFINED | 01 |
| GREATER BAY BANCORP | COM | 391648102 | 171 | 5862 | SH | DEFINED | 01 |
| GREEN MOUNTAIN POWER | COM | 393154109 | 363 | 14039 | SH | DEFINED | 01 |
| GREENBRIER COMPANIES INC | COM | 393657101 | 12 | 665 | SH | DEFINED | 01 |
| GREENBRIER COMPANIES INC | COM | 393657101 | 57 | 3400 | SH | DEFINED | 01 |

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|-------------------------------|-----|-----------|--------|---------|----|---------|------|
| GREENPOINT FINL CORP | COM | 395384100 | 247 | 5643 | SH | DEFINED | 01 |
| GREIF INC | COM | 397624107 | 4641 | 132823 | SH | DEFINED | 01 |
| GREIF INC | COM | 397624107 | 26 | 720 | SH | DEFINED | 01 0 |
| GREIF INC | COM | 397624107 | 125 | 3570 | SH | DEFINED | 01 0 |
| GREY WOLF INC | COM | 397888108 | 6118 | 1477800 | SH | DEFINED | 01 |
| GREY WOLF INC | COM | 397888108 | 20 | 4846 | SH | DEFINED | 01 0 |
| GREY WOLF INC | COM | 397888108 | 73 | 17705 | SH | DEFINED | 01 0 |
| GRIFFON CORP | COM | 398433102 | 6013 | 278363 | SH | DEFINED | 01 |
| GRIFFON CORP | COM | 398433102 | 25 | 1193 | SH | DEFINED | 01 0 |
| GRIFFON CORP | COM | 398433102 | 114 | 5272 | SH | DEFINED | 01 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 6590 | 182028 | SH | DEFINED | 01 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 25 | 704 | SH | DEFINED | 01 0 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 112 | 3104 | SH | DEFINED | 01 0 |
| GROUP 1 SOFTWARE INC | COM | 39943Y103 | 1882 | 115600 | SH | DEFINED | 01 |
| G-TELEVISA | COM | 40049J206 | 2864 | 60500 | SH | DEFINED | 01 |
| G-TELEVISA | COM | 40049J206 | 43667 | 923766 | SH | DEFINED | 01 1 |
| G-TELEVISA | COM | 40049J206 | 1181 | 24942 | SH | DEFINED | 01 1 |
| G-TECH HOLDINGS CORP | COM | 400518106 | 4643 | 78501 | SH | DEFINED | 01 |
| G-TECH HOLDINGS CORP | COM | 400518106 | 1 | 20 | SH | DEFINED | 01 0 |
| G-TECH HOLDINGS CORP | COM | 400518106 | 33672 | 569351 | SH | DEFINED | 01 1 |
| GRUPO AEROPORTUARIO | COM | 40051E202 | 955 | 45780 | SH | DEFINED | 01 |
| GRUPO AEROPORTUARIO | COM | 40051E202 | 13956 | 670000 | SH | DEFINED | 01 1 |
| GTX INC | COM | 40052B108 | 46 | 4400 | SH | DEFINED | 01 0 |
| GUCCI | COM | 401566104 | 2991 | 35000 | SH | DEFINED | 01 |
| GUESS INC | COM | 401617105 | 1489 | 82600 | SH | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 57858 | 913026 | SH | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 3208 | 50613 | SH | DEFINED | 01 0 |
| GUIDANT CORP | COM | 401698105 | 4492 | 70887 | SH | DEFINED | 01 0 |
| GUIDANT CORP | COM | 401698105 | 745 | 11700 | SH | DEFINED | 01 1 |
| GUJARAT AMBUJA GDR | COM | 401841994 | 141 | 21060 | SH | DEFINED | 01 |
| GUITAR CENTER INC | COM | 402040109 | 2482 | 66835 | SH | DEFINED | 01 |
| GYMBOREE | COM | 403777105 | 4970 | 296349 | SH | DEFINED | 01 |
| HCA INC | COM | 404119109 | 34042 | 838023 | SH | DEFINED | 01 |
| HCA INC | COM | 404119109 | 2101 | 51754 | SH | DEFINED | 01 0 |
| HCA INC | COM | 404119109 | 5124 | 126150 | SH | DEFINED | 01 0 |
| HCA INC | COM | 404119109 | 6113 | 150500 | SH | DEFINED | 01 1 |
| HCC INSURANCE | COM | 404132102 | 2133 | 65972 | SH | DEFINED | 01 |
| HCC INSURANCE | COM | 404132102 | 20507 | 634300 | SH | DEFINED | 01 0 |
| HCC INSURANCE | COM | 404132102 | 769 | 23800 | SH | DEFINED | 01 0 |
| HDFC BANK ADR | COM | 40415F101 | 1354 | 45000 | SH | DEFINED | 01 |
| HEI INC | COM | 404160103 | 411 | 127750 | SH | DEFINED | 01 |
| HMP EQUITY HOLD 0% 05-15-2008 | PRF | 40425KAA6 | 5250 | 7500 | SH | DEFINED | 01 0 |
| HRPT PROPERTIES TR. | COM | 40426W101 | 123 | 10907 | SH | DEFINED | 01 |
| HSBC HOLDINGS ADR | COM | 404280406 | 20626 | 275750 | SH | DEFINED | 01 |
| HAEMONETICS CORP | COM | 405024100 | 10695 | 340015 | SH | DEFINED | 01 |
| HAEMONETICS CORP | COM | 405024100 | 27 | 847 | SH | DEFINED | 01 0 |
| HAEMONETICS CORP | COM | 405024100 | 110 | 3489 | SH | DEFINED | 01 0 |
| HAGGAR | COM | 405173105 | 380 | 19006 | SH | DEFINED | 01 |
| HAIN CELESTIAL GRP | COM | 405217100 | 2535 | 114801 | SH | DEFINED | 01 |
| HALLIBURTON | COM | 406216101 | 132853 | 4371536 | SH | DEFINED | 01 |
| HALLIBURTON | COM | 406216101 | 4032 | 132670 | SH | DEFINED | 01 0 |
| HALLIBURTON | COM | 406216101 | 4283 | 140929 | SH | DEFINED | 01 0 |
| HANCOCK FABRICS | COM | 409900107 | 838 | 52748 | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SV | COM | 41014S106 | 822 | 18817 | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SV | COM | 41014S106 | 2876 | 65830 | SH | DEFINED | 01 0 |
| HANCOCK JOHN FINL SV | COM | 41014S106 | 211 | 4800 | SH | DEFINED | 01 1 |
| HANDLEMAN COMPANY | COM | 410252100 | 876 | 36591 | SH | DEFINED | 01 |
| HANGER ORTHOPEDIC | COM | 41043F208 | 3165 | 175375 | SH | DEFINED | 01 |
| HANGER ORTHOPEDIC | COM | 41043F208 | 20 | 1112 | SH | DEFINED | 01 0 |
| HANGER ORTHOPEDIC | COM | 41043F208 | 77 | 4262 | SH | DEFINED | 01 0 |
| HANMI FINANCIAL CORP | COM | 410495105 | 510 | 19200 | SH | DEFINED | 01 |
| HANOVER COMPRESSOR | COM | 410768105 | 1009 | 83415 | SH | DEFINED | 01 |

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| HANOVER COMPRESS CVT | CONV BND | 410768AC9 | 1890 | 2000000 | PRN | DEFINED | 01 | 0 |
| HANSEN NATURAL CORP | COM | 411310105 | 700 | 50000 | SH | DEFINED | 01 | |
| HANSON PLC ADR | COM | 411349103 | 59015 | 1522960 | SH | DEFINED | 01 | |
| HANSON PLC ADR | COM | 411349103 | 378 | 9750 | SH | DEFINED | 01 | 0 |
| HANSON PLC ADR | COM | 411349103 | 1938 | 50000 | SH | DEFINED | 01 | 0 |
| HARBOR FLORIDA BANCSHARES | COM | 411901101 | 1124 | 38800 | SH | DEFINED | 01 | |
| HARLAND JOHN H | COM | 412693103 | 3192 | 102552 | SH | DEFINED | 01 | |
| HARLEY DAVIDSON | COM | 412822108 | 1052 | 19709 | SH | DEFINED | 01 | |
| HARLEY DAVIDSON | COM | 412822108 | 3677 | 68938 | SH | DEFINED | 01 | 0 |
| HARLEY DAVIDSON | COM | 412822108 | 85 | 1600 | SH | DEFINED | 01 | 1 |
| HARMAN INTERNATIONAL | COM | 413086109 | 12082 | 151788 | SH | DEFINED | 01 | |
| HARMAN INTERNATIONAL | COM | 413086109 | 581 | 7300 | SH | DEFINED | 01 | 0 |
| HARMONIC INC | COM | 413160102 | 1891 | 195981 | SH | DEFINED | 01 | |
| HARMONIC INC | COM | 413160102 | 2 | 190 | SH | DEFINED | 01 | 0 |
| HARMONY GOLD MNG-ADR.. | COM | 413216300 | 1543 | 100000 | SH | DEFINED | 01 | |
| HARRAH`S ENT | COM | 413619107 | 643 | 11722 | SH | DEFINED | 01 | |
| HARRAH`S ENT | COM | 413619107 | 1390 | 25331 | SH | DEFINED | 01 | 0 |
| HARRIS CORP | COM | 413875105 | 301 | 6211 | SH | DEFINED | 01 | |
| HARRIS INTERACTIVE. | COM | 414549105 | 813 | 96400 | SH | DEFINED | 01 | |
| HARSCO CORP | COM | 415864107 | 12435 | 273273 | SH | DEFINED | 01 | |
| HARTE-HANKS INC | COM | 416196103 | 87 | 3698 | SH | DEFINED | 01 | |
| HARTFORD FINL SVCS | COM | 416515104 | 35330 | 554642 | SH | DEFINED | 01 | |
| HARTFORD FINL SVCS | COM | 416515104 | 1646 | 25830 | SH | DEFINED | 01 | 0 |
| HARTFORD FINL SVCS | COM | 416515104 | 5529 | 86801 | SH | DEFINED | 01 | 0 |
| HARTFORD FINL SVCS | COM | 416515104 | 42690 | 670800 | SH | DEFINED | 01 | 1 |
| HARTFORD FINL SV 6 11/16/06 | PRF | 416515203 | 3807 | 61200 | SH | DEFINED | 01 | 0 |
| HARVEST NATL RESOURCES. | COM | 41754V103 | 1214 | 83100 | SH | DEFINED | 01 | |
| HASBRO INC | COM | 418056107 | 3671 | 168753 | SH | DEFINED | 01 | |
| HASBRO INC | COM | 418056107 | 89 | 4105 | SH | DEFINED | 01 | 0 |
| HASBRO INC | COM | 418056107 | 864 | 39715 | SH | DEFINED | 01 | 0 |
| HAVERTY FURNITURE | COM | 419596101 | 1443 | 67773 | SH | DEFINED | 01 | |
| HAWAIIAN ELEC IND | COM | 419870100 | 87 | 1681 | SH | DEFINED | 01 | |
| HAYES LEMMERZ WTS | WT | 420781130 | 2 | 1119 | SH | DEFINED | 01 | 0 |
| HEALTHCARE SVC GROUP | COM | 421906108 | 4393 | 267073 | SH | DEFINED | 01 | |
| HEALTH CARE PPTY INVEST INC | COM | 421915109 | 1787 | 63200 | SH | DEFINED | 01 | 1 |
| HEALTHSOUTH CORP | COM | 421924101 | 46441 | 11299500 | SH | DEFINED | 01 | |
| HEALTHSOUTH CORP | COM | 421924101 | 7061 | 1718140 | SH | DEFINED | 01 | 0 |
| HEALTH MGMT ASSOC | COM | 421933102 | 47236 | 2035149 | SH | DEFINED | 01 | |
| HEALTH MGMT ASSOC | COM | 421933102 | 1962 | 84515 | SH | DEFINED | 01 | 0 |
| HEALTH MGMT ASSOC | COM | 421933102 | 4539 | 195587 | SH | DEFINED | 01 | 0 |
| HEAD NV - NY REG | COM | 422070102 | 2736 | 894200 | SH | DEFINED | 01 | |
| HEADWATERS INC. | COM | 42210P102 | 2788 | 108790 | SH | DEFINED | 01 | |
| HEADWATERS INC. | COM | 42210P102 | 4 | 160 | SH | DEFINED | 01 | 0 |
| HEALTH EXTRAS INC. | COM | 422211102 | 2296 | 200000 | SH | DEFINED | 01 | |
| HEALTH EXTRAS INC. | COM | 422211102 | 31 | 2730 | SH | DEFINED | 01 | 0 |
| HEALTH EXTRAS INC. | COM | 422211102 | 124 | 10800 | SH | DEFINED | 01 | 0 |
| HEALTH NET INC | COM | 42222G108 | 120 | 4811 | SH | DEFINED | 01 | |
| HEARTLAND EXPRESS IN | COM | 422347104 | 4581 | 201085 | SH | DEFINED | 01 | |
| HECLA MINING CO | COM | 422704106 | 5450 | 648100 | SH | DEFINED | 01 | |
| HEIDRICK & STRUGGLES | COM | 422819102 | 2769 | 115681 | SH | DEFINED | 01 | |
| HEINZ H.J. | COM | 423074103 | 46992 | 1260196 | SH | DEFINED | 01 | |
| HEINZ H.J. | COM | 423074103 | 772 | 20700 | SH | DEFINED | 01 | 0 |
| HEINZ H.J. | COM | 423074103 | 2988 | 80128 | SH | DEFINED | 01 | 0 |
| HELIX TECHNOLOGY | COM | 423319102 | 5010 | 206558 | SH | DEFINED | 01 | |
| HELIX TECHNOLOGY | COM | 423319102 | 5 | 200 | SH | DEFINED | 01 | 0 |
| HELMERICH & PAYNE | COM | 423452101 | 61 | 2125 | SH | DEFINED | 01 | |
| HENRY (JACK) & ASSOC | COM | 426281101 | 73 | 3794 | SH | DEFINED | 01 | |
| HERCULES INC | COM | 427056106 | 8570 | 746406 | SH | DEFINED | 01 | |
| HERCULES INC | COM | 427056106 | 2258 | 196747 | SH | DEFINED | 01 | 0 |
| HERCULES INC | COM | 427056106 | 390 | 33949 | SH | DEFINED | 01 | 0 |
| HERITAGE PROPERTY INVESTMENT | COM | 42725M107 | 211 | 6800 | SH | DEFINED | 01 | |
| HERSHEY FOODS | COM | 427866108 | 8330 | 100551 | SH | DEFINED | 01 | |

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|----------------------------|-----|-----------|--------|---------|----|---------|----|---|
| HERSHEY FOODS | COM | 427866108 | 2453 | 29606 | SH | DEFINED | 01 | 0 |
| HEWITT ASSOCIATES INC | COM | 42822Q100 | 89 | 2784 | SH | DEFINED | 01 | 0 |
| HEWLETT PACKARD | COM | 428236103 | 168248 | 7366297 | SH | DEFINED | 01 | 0 |
| HEWLETT PACKARD | COM | 428236103 | 9003 | 394232 | SH | DEFINED | 01 | 0 |
| HEWLETT PACKARD | COM | 428236103 | 18152 | 794794 | SH | DEFINED | 01 | 0 |
| HEWLETT PACKARD | COM | 428236103 | 675 | 29200 | SH | DEFINED | 01 | 1 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 5 | 140 | SH | DEFINED | 01 | 0 |
| HIBERNIA CORP | COM | 428656102 | 3300 | 140467 | SH | DEFINED | 01 | 0 |
| HIGHLAND HOSPITALITY CORP | COM | 430141101 | 326 | 27800 | SH | DEFINED | 01 | 0 |
| HIGHLAND HOSPITALITY CORP | COM | 430141101 | 350 | 30000 | SH | DEFINED | 01 | 1 |
| HIGHWOOD PROPERTY | COM | 431284108 | 59 | 2249 | SH | DEFINED | 01 | 0 |
| HILB ROGAL & HAMILTO | COM | 431294107 | 6945 | 182305 | SH | DEFINED | 01 | 0 |
| HILLENBRAND IND | COM | 431573104 | 178 | 2624 | SH | DEFINED | 01 | 0 |
| HILTON HOTELS | COM | 432848109 | 2848 | 175276 | SH | DEFINED | 01 | 0 |
| HILTON HOTELS | COM | 432848109 | 1403 | 86331 | SH | DEFINED | 01 | 0 |
| HOLLY CORP | COM | 435758305 | 144 | 4534 | SH | DEFINED | 01 | 0 |
| HOLOGIC | COM | 436440101 | 1147 | 56661 | SH | DEFINED | 01 | 0 |
| HOME DEPOT INC | COM | 437076102 | 247287 | 6619082 | SH | DEFINED | 01 | 0 |
| HOME DEPOT INC | COM | 437076102 | 8402 | 224895 | SH | DEFINED | 01 | 0 |
| HOME DEPOT INC | COM | 437076102 | 20062 | 537003 | SH | DEFINED | 01 | 0 |
| HOME DEPOT INC | COM | 437076102 | 43922 | 1175062 | SH | DEFINED | 01 | 1 |
| HOMESTORE INC | COM | 437852106 | 627 | 148250 | SH | DEFINED | 01 | 0 |
| HON INDUSTRIES | COM | 438092108 | 92 | 2464 | SH | DEFINED | 01 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 87875 | 2595956 | SH | DEFINED | 01 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 823 | 24300 | SH | DEFINED | 01 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 9550 | 282127 | SH | DEFINED | 01 | 0 |
| HONEYWELL INTL INC | COM | 438516106 | 5944 | 175900 | SH | DEFINED | 01 | 1 |
| HOOKER FURNITURE CORP | COM | 439038100 | 525 | 22600 | SH | DEFINED | 01 | 0 |
| HOOPER HOLMES | COM | 439104100 | 2939 | 470956 | SH | DEFINED | 01 | 0 |
| HORACE MANN EDUCATOR | COM | 440327104 | 105 | 6678 | SH | DEFINED | 01 | 0 |
| HORIZON HEALTH CORP | COM | 44041Y104 | 4107 | 178400 | SH | DEFINED | 01 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 172 | 5868 | SH | DEFINED | 01 | 0 |
| HORNBECK OFFSHORE SERVICES | COM | 440543106 | 1716 | 130000 | SH | DEFINED | 01 | 0 |
| HORNBECK OFFSHORE SERVICES | COM | 440543106 | 99 | 7500 | SH | DEFINED | 01 | 0 |
| HOSPITALITY PROP | COM | 44106M102 | 356 | 7664 | SH | DEFINED | 01 | 0 |
| HOT TOPIC INC | COM | 441339108 | 5260 | 198851 | SH | DEFINED | 01 | 0 |
| HOT TOPIC INC | COM | 441339108 | 175 | 6600 | SH | DEFINED | 01 | 0 |
| HOUSTON EXPLOR | COM | 442120101 | 5770 | 129000 | SH | DEFINED | 01 | 0 |
| HOVNANIAN ENTERPRISE. | COM | 442487203 | 928 | 21496 | SH | DEFINED | 01 | 0 |
| HUB GROUP INC | COM | 443320106 | 2042 | 68000 | SH | DEFINED | 01 | 0 |
| HUB GROUP INC | COM | 443320106 | 20 | 640 | SH | DEFINED | 01 | 0 |
| HUB GROUP INC | COM | 443320106 | 75 | 2500 | SH | DEFINED | 01 | 0 |
| HUB INTL LIMITED | COM | 44332P101 | 1267 | 69024 | SH | DEFINED | 01 | 0 |
| HUBBELL INC C/B | COM | 443510201 | 101 | 2527 | SH | DEFINED | 01 | 0 |
| HUBBELL INC C/B | COM | 443510201 | 1463 | 36468 | SH | DEFINED | 01 | 0 |
| HUBBELL INC C/B | COM | 443510201 | 109 | 2700 | SH | DEFINED | 01 | 1 |
| HUDSON RIVER BANCORP | COM | 444128102 | 320 | 15500 | SH | DEFINED | 01 | 0 |
| HUDSON UNITED BANC | COM | 444165104 | 4785 | 125753 | SH | DEFINED | 01 | 0 |
| HUFFY CORP | COM | 444356109 | 177 | 45384 | SH | DEFINED | 01 | 0 |
| HUGHES SUPPLY | COM | 444482103 | 14552 | 277713 | SH | DEFINED | 01 | 0 |
| HUGHES SUPPLY | COM | 444482103 | 35 | 664 | SH | DEFINED | 01 | 0 |
| HUGHES SUPPLY | COM | 444482103 | 155 | 2961 | SH | DEFINED | 01 | 0 |
| HUMANA | COM | 444859102 | 3480 | 182956 | SH | DEFINED | 01 | 0 |
| HUMANA | COM | 444859102 | 702 | 36899 | SH | DEFINED | 01 | 0 |
| HUMANA | COM | 444859102 | 67 | 3500 | SH | DEFINED | 01 | 1 |
| HUMAN GENOME SCIENCE | COM | 444903108 | 1643 | 131100 | SH | DEFINED | 01 | 0 |
| J.B. HUNT TRANSPORT | COM | 445658107 | 35094 | 1245794 | SH | DEFINED | 01 | 0 |
| J.B. HUNT TRANSPORT | COM | 445658107 | 169 | 6000 | SH | DEFINED | 01 | 0 |
| HUNTINGTON BANCSHARE | COM | 446150104 | 331 | 14919 | SH | DEFINED | 01 | 0 |
| HUNTINGTON BANCSHARE | COM | 446150104 | 1158 | 52204 | SH | DEFINED | 01 | 0 |
| HUTCHINSON TECH | COM | 448407106 | 6391 | 227746 | SH | DEFINED | 01 | 0 |
| HUTCHINSON TECH | COM | 448407106 | 121 | 4300 | SH | DEFINED | 01 | 0 |

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|--------------------------------|-----|-----------|--------|---------|----|---------|----|
| HYDRIL COMPANY | COM | 448774109 | 2213 | 84451 | SH | DEFINED | 01 |
| HYDRIL COMPANY | COM | 448774109 | 470 | 18000 | SH | DEFINED | 01 |
| HYPERION SOLUTIONS | COM | 44914M104 | 9485 | 228822 | SH | DEFINED | 01 |
| HYPERION SOLUTIONS | COM | 44914M104 | 3 | 70 | SH | DEFINED | 01 |
| ICOS CORP | COM | 449295104 | 15080 | 407000 | SH | DEFINED | 01 |
| ICU MEDICAL INC | COM | 44930G107 | 2642 | 87005 | SH | DEFINED | 01 |
| IDX SYSTEMS | COM | 449491109 | 1972 | 57000 | SH | DEFINED | 01 |
| IHOP CORP NEW | COM | 449623107 | 2060 | 59825 | SH | DEFINED | 01 |
| IMC GLOBAL INC | COM | 449669100 | 3173 | 221870 | SH | DEFINED | 01 |
| IMCO RECYCLING INC | COM | 449681105 | 407 | 43232 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | 449934108 | 362 | 15566 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | 449934108 | 89 | 3832 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | 449934108 | 1268 | 54501 | SH | DEFINED | 01 |
| ITLA CAPITAL CORP | COM | 450565106 | 3370 | 68150 | SH | DEFINED | 01 |
| ITLA CAPITAL CORP | COM | 450565106 | 36 | 718 | SH | DEFINED | 01 |
| ITLA CAPITAL CORP | COM | 450565106 | 133 | 2685 | SH | DEFINED | 01 |
| ITT EDUCATIONAL SVCS | COM | 45068B109 | 166 | 5327 | SH | DEFINED | 01 |
| ITT EDUCATIONAL SVCS | COM | 45068B109 | 89 | 2856 | SH | DEFINED | 01 |
| IXIA. | COM | 45071R109 | 1718 | 158800 | SH | DEFINED | 01 |
| IXIA. | COM | 45071R109 | 3 | 270 | SH | DEFINED | 01 |
| IBERIABANK CORP | COM | 450828108 | 5807 | 98668 | SH | DEFINED | 01 |
| IBERIABANK CORP | COM | 450828108 | 29 | 490 | SH | DEFINED | 01 |
| IBERIABANK CORP | COM | 450828108 | 126 | 2141 | SH | DEFINED | 01 |
| ITT INDUSTRIES | COM | 450911102 | 13248 | 173567 | SH | DEFINED | 01 |
| ITT INDUSTRIES | COM | 450911102 | 2040 | 26735 | SH | DEFINED | 01 |
| ITT INDUSTRIES | COM | 450911102 | 1602 | 20994 | SH | DEFINED | 01 |
| ITT INDUSTRIES | COM | 450911102 | 40776 | 534251 | SH | DEFINED | 01 |
| ICON. | COM | 45103T107 | 159 | 4500 | SH | DEFINED | 01 |
| IDACORP INC | COM | 451107106 | 4939 | 165214 | SH | DEFINED | 01 |
| IDACORP INC | COM | 451107106 | 35 | 1160 | SH | DEFINED | 01 |
| IDACORP INC | COM | 451107106 | 155 | 5200 | SH | DEFINED | 01 |
| IDEX CORP | COM | 45167R104 | 8195 | 188484 | SH | DEFINED | 01 |
| IDEXX LABS INC | COM | 45168D104 | 5762 | 101322 | SH | DEFINED | 01 |
| ILEX ONCOLOGY INC. | COM | 451923106 | 86 | 3596 | SH | DEFINED | 01 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 331637 | 4185765 | SH | DEFINED | 01 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 11635 | 146864 | SH | DEFINED | 01 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 11517 | 145366 | SH | DEFINED | 01 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 17818 | 225000 | SH | DEFINED | 01 |
| ILOG SA - SPONS ADR | COM | 452360100 | 503 | 48000 | SH | DEFINED | 01 |
| IMATION CORP | COM | 45245A107 | 1023 | 27223 | SH | DEFINED | 01 |
| IMCLONE SYSTEMS | COM | 45245W109 | 49 | 972 | SH | DEFINED | 01 |
| IMAGISTICS INTL INC | COM | 45247T104 | 2912 | 66094 | SH | DEFINED | 01 |
| IMAGISTICS INTL INC | COM | 45247T104 | 28 | 630 | SH | DEFINED | 01 |
| IMAGISTICS INTL INC | COM | 45247T104 | 123 | 2800 | SH | DEFINED | 01 |
| IMMUCOR INC. | COM | 452526106 | 3411 | 188274 | SH | DEFINED | 01 |
| IMMUCOR INC. | COM | 452526106 | 2 | 105 | SH | DEFINED | 01 |
| IMPAC MORTGAGE HOLDINGS INC | COM | 45254P102 | 2100 | 77210 | SH | DEFINED | 01 |
| IMPAX LABORATORIES | COM | 45256B101 | 1371 | 61320 | SH | DEFINED | 01 |
| IMPERIAL CHEM IN ADR. | COM | 452704505 | 8447 | 503676 | SH | DEFINED | 01 |
| INAMED CORP | COM | 453235103 | 10454 | 196216 | SH | DEFINED | 01 |
| INCO LIMITED. | COM | 453258402 | 2798 | 80801 | SH | DEFINED | 01 |
| INCYTE CORP | COM | 45337C102 | 1782 | 214522 | SH | DEFINED | 01 |
| INDEPENDENCE COMM BK | COM | 453414104 | 459 | 11240 | SH | DEFINED | 01 |
| INDEPENDENCE COMM BK | COM | 453414104 | 74 | 1810 | SH | DEFINED | 01 |
| INDEPENDENT BK CO MI | COM | 453838104 | 4494 | 161313 | SH | DEFINED | 01 |
| INDEPENDENT BK CO MI | COM | 453838104 | 27 | 991 | SH | DEFINED | 01 |
| INDEPENDENT BK CO MI | COM | 453838104 | 96 | 3431 | SH | DEFINED | 01 |
| INDIANA MICH POWER 6.3 PFD 7/ | PRF | 454889833 | 5530 | 52250 | SH | DEFINED | 01 |
| IND MICH POWER PFD \$100 6.250 | PRF | 454889841 | 2108 | 20000 | SH | DEFINED | 01 |
| INDIANA MICHIGAN PFD PWR 5.900 | PRF | 454889858 | 2926 | 28224 | SH | DEFINED | 01 |
| INDYMAC BANCORP INC | COM | 456607100 | 2947 | 81231 | SH | DEFINED | 01 |
| INET TECH | COM | 45662V105 | 961 | 77440 | SH | DEFINED | 01 |

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| INFINITY PROPERTY & CASUALTY | COM | 45665Q103 | 855 | 27200 | SH | DEFINED | 01 |
| INFORMATICA CORP. | COM | 45666Q102 | 3180 | 370200 | SH | DEFINED | 01 |
| INFORMATICA CORP. | COM | 45666Q102 | 4 | 420 | SH | DEFINED | 01 0 |
| INFORMATION HLDS INC | COM | 456727106 | 1208 | 58585 | SH | DEFINED | 01 |
| INFOSYS TECHNOLOGI SPNR ADR RE | COM | 456788108 | 7078 | 86637 | SH | DEFINED | 01 1 |
| INFOSPACE INC | COM | 45678T201 | 1131 | 29100 | SH | DEFINED | 01 |
| INFOUSA INC | COM | 456818301 | 159 | 15149 | SH | DEFINED | 01 |
| INFOUSA INC | COM | 456818301 | 913 | 86900 | SH | DEFINED | 01 0 |
| INGRAM MICRO | COM | 457153104 | 1976 | 109200 | SH | DEFINED | 01 |
| INGRAM MICRO | COM | 457153104 | 44 | 2400 | SH | DEFINED | 01 1 |
| INPUT/OUTPUT INC | COM | 457652105 | 1115 | 143821 | SH | DEFINED | 01 |
| INSIGHT ENTERPRISES | COM | 45765U103 | 5828 | 302753 | SH | DEFINED | 01 |
| INSIGHT ENTERPRISES | COM | 45765U103 | 23 | 1174 | SH | DEFINED | 01 0 |
| INSIGHT ENTERPRISES | COM | 45765U103 | 99 | 5136 | SH | DEFINED | 01 0 |
| INSITUFORM TECH INC | COM | 457667103 | 4513 | 288643 | SH | DEFINED | 01 |
| INSTINET GROUP INCORPORATED | COM | 457750107 | 71 | 10032 | SH | DEFINED | 01 0 |
| INSURANCE AUTO AUCTS | COM | 457875102 | 470 | 32332 | SH | DEFINED | 01 |
| INTEGRA LIFESCIENCES | COM | 457985208 | 2333 | 76190 | SH | DEFINED | 01 |
| INTEGRA LIFESCIENCES | COM | 457985208 | 195 | 6350 | SH | DEFINED | 01 0 |
| INSUR SERV OFFICE IN | COM | 45806@109 | 839 | 11767 | SH | DEFINED | 01 0 |
| INTEGRATED DEV TECH | COM | 458118106 | 714 | 47611 | SH | DEFINED | 01 |
| INTEGRATED ELECTRICA | COM | 45811E103 | 4451 | 395999 | SH | DEFINED | 01 |
| INTEGRATED ELECTRICA | COM | 45811E103 | 23 | 2044 | SH | DEFINED | 01 0 |
| INTEGRATED ELECTRICA | COM | 45811E103 | 91 | 8103 | SH | DEFINED | 01 0 |
| INTEGRATED CIRCUIT | COM | 45811K208 | 77 | 3060 | SH | DEFINED | 01 |
| INTEGRATED SILICON | COM | 45812P107 | 5268 | 296914 | SH | DEFINED | 01 |
| INTEGRATED SILICON | COM | 45812P107 | 3804 | 214455 | SH | DEFINED | 01 0 |
| INTEL CORP | COM | 458140100 | 905647 | 33295815 | SH | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 39372 | 1447583 | SH | DEFINED | 01 0 |
| INTEL CORP | COM | 458140100 | 42995 | 1580699 | SH | DEFINED | 01 0 |
| INTEL CORP | COM | 458140100 | 66888 | 2462132 | SH | DEFINED | 01 1 |
| INTEL CORP | COM | 458140100 | 5383 | 197891 | SH | DEFINED | 01 1 |
| INTEGRA BANK CORP | COM | 45814P105 | 233 | 9700 | SH | DEFINED | 01 |
| INTER PARFUMS INC | COM | 458334109 | 922 | 40100 | SH | DEFINED | 01 |
| INTER-TEL | COM | 458372109 | 3854 | 128192 | SH | DEFINED | 01 |
| INTER-TEL | COM | 458372109 | 2 | 80 | SH | DEFINED | 01 0 |
| INTERACTIVE DATA CORP | COM | 45840J107 | 1779 | 100000 | SH | DEFINED | 01 1 |
| INTERACTIVECORP | COM | 45840Q101 | 295152 | 9343214 | SH | DEFINED | 01 |
| INTERACTIVECORP | COM | 45840Q101 | 14409 | 455962 | SH | DEFINED | 01 0 |
| INTERACTIVECORP | COM | 45840Q101 | 990 | 31312 | SH | DEFINED | 01 0 |
| INTERACTIVECORP | COM | 45840Q101 | 6406 | 202800 | SH | DEFINED | 01 1 |
| INTERACTIVE WTS | WT | 45840Q127 | 2 | 50 | SH | DEFINED | 01 |
| INTERCHANGE FINL SVCS CP/NJ | COM | 458447109 | 291 | 11941 | SH | DEFINED | 01 |
| INTERFACE INC - CL A | COM | 458665106 | 1198 | 150668 | SH | DEFINED | 01 |
| INTERGRAPH CORP. | COM | 458683109 | 544 | 22527 | SH | DEFINED | 01 |
| INTERGRAPH CORP. | COM | 458683109 | 4 | 170 | SH | DEFINED | 01 0 |
| INTERLAND INC | COM | 458727203 | 248 | 60000 | SH | DEFINED | 01 |
| INTERMAGNETICS GENER | COM | 458771102 | 1244 | 46930 | SH | DEFINED | 01 |
| INTERMEDIA PIK PFD B 13.5% 3/0 | PRF | 458801404 | 0 | 3 | SH | DEFINED | 01 |
| INTERMET CORP | COM | 45881K104 | 323 | 71863 | SH | DEFINED | 01 |
| INTERMUNE INC | COM | 45884X103 | 78 | 4000 | SH | DEFINED | 01 1 |
| INTERNAP NETWORK SERVICES | COM | 45885A102 | 1099 | 639300 | SH | DEFINED | 01 0 |
| International Aluminum Corp | COM | 458884103 | 0 | 1 | SH | DEFINED | 01 |
| INTEGRATED ALARM SERVICES GROU | COM | 45890M109 | 1465 | 154000 | SH | DEFINED | 01 |
| INTEGRATED ALARM SERVICES GROU | COM | 45890M109 | 294 | 30905 | SH | DEFINED | 01 0 |
| INTL BUSINESS MACH | COM | 459200101 | 461032 | 5019944 | SH | DEFINED | 01 |
| INTL BUSINESS MACH | COM | 459200101 | 14839 | 161583 | SH | DEFINED | 01 0 |
| INTL BUSINESS MACH | COM | 459200101 | 38553 | 419778 | SH | DEFINED | 01 0 |
| INTL BUSINESS MACH | COM | 459200101 | 51612 | 562536 | SH | DEFINED | 01 1 |
| INTL FLAVORS & FRAG | COM | 459506101 | 216 | 6099 | SH | DEFINED | 01 |
| INTL FLAVORS & FRAG | COM | 459506101 | 757 | 21321 | SH | DEFINED | 01 0 |
| INTL GAME TECHNOLOGY | COM | 459902102 | 397690 | 8845408 | SH | DEFINED | 01 |

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| INTL GAME TECHNOLOGY | COM | 459902102 | 14119 | 314002 | SH | DEFINED | 01 | 0 |
| INTL GAME TECHNOLOGY | COM | 459902102 | 5949 | 132322 | SH | DEFINED | 01 | 0 |
| INTL GAME TECHNOLOGY | COM | 459902102 | 18618 | 414170 | SH | DEFINED | 01 | 1 |
| INTL GAME TECH CVT | CONV BND | 459902AL6 | 2532 | 2600000 | PRN | DEFINED | 01 | |
| INTL MULTIFOODS | COM | 460043102 | 3070 | 124223 | SH | DEFINED | 01 | |
| INTERNATIONAL PAPER | COM | 460146103 | 327775 | 7756134 | SH | DEFINED | 01 | |
| INTERNATIONAL PAPER | COM | 460146103 | 9319 | 220482 | SH | DEFINED | 01 | 0 |
| INTERNATIONAL PAPER | COM | 460146103 | 9277 | 219532 | SH | DEFINED | 01 | 0 |
| INTERNATIONAL PAPER | COM | 460146103 | 6619 | 156600 | SH | DEFINED | 01 | 1 |
| INTERNATIONAL PAPER CVT | CONV BND | 460146BM4 | 2003 | 3600000 | PRN | DEFINED | 01 | |
| INTL RECTIFIER CORP | COM | 460254105 | 1048 | 22783 | SH | DEFINED | 01 | |
| INTL RECTIFIER CORP | COM | 460254105 | 29070 | 632059 | SH | DEFINED | 01 | 0 |
| INTL RECTIFIER CORP | COM | 460254105 | 1076 | 23400 | SH | DEFINED | 01 | 0 |
| INTL SPEEDWAY | COM | 460335201 | 106 | 2253 | SH | DEFINED | 01 | |
| INTERNATIONAL STEEL GROUP | COM | 460377104 | 2620 | 67700 | SH | DEFINED | 01 | |
| INTERNATIONAL STEEL GROUP | COM | 460377104 | 2890 | 74760 | SH | DEFINED | 01 | 1 |
| INTERNET SECURITY SYS | COM | 46060X107 | 1872 | 106106 | SH | DEFINED | 01 | |
| INTERNET SECURITY SYS | COM | 46060X107 | 2 | 140 | SH | DEFINED | 01 | 0 |
| INTERPOOL INC | COM | 46062R108 | 149 | 9965 | SH | DEFINED | 01 | |
| INTERPORE INTER | COM | 46062W107 | 495 | 34446 | SH | DEFINED | 01 | |
| INTERPUBLIC GROUP | COM | 460690100 | 3044 | 197896 | SH | DEFINED | 01 | |
| INTERPUBLIC GROUP | COM | 460690100 | 89 | 5791 | SH | DEFINED | 01 | 0 |
| INTERPUBLIC GROUP | COM | 460690100 | 1452 | 94409 | SH | DEFINED | 01 | 0 |
| INTERPUBLIC GROUP | COM | 460690100 | 183 | 12100 | SH | DEFINED | 01 | 1 |
| INTERSIL CORPORATION | COM | 46069S109 | 131 | 5879 | SH | DEFINED | 01 | |
| INTERSIL CORPORATION | COM | 46069S109 | 11650 | 522700 | SH | DEFINED | 01 | 0 |
| INTERSIL CORPORATION | COM | 46069S109 | 452 | 20256 | SH | DEFINED | 01 | 0 |
| INTERSTATE BAKERIES | COM | 46072H108 | 690 | 60681 | SH | DEFINED | 01 | |
| INTERTAN INC | COM | 461120107 | 374 | 26776 | SH | DEFINED | 01 | |
| INTERVOICE INC | COM | 461142101 | 167 | 9886 | SH | DEFINED | 01 | |
| INTERVIDEO INC | COM | 46114Y101 | 1464 | 139500 | SH | DEFINED | 01 | |
| INTRADO INC | COM | 46117A100 | 925 | 47790 | SH | DEFINED | 01 | |
| INTUIT | COM | 461202103 | 13079 | 291440 | SH | DEFINED | 01 | |
| INTUIT | COM | 461202103 | 3444 | 77119 | SH | DEFINED | 01 | 0 |
| INTUIT | COM | 461202103 | 2950 | 65704 | SH | DEFINED | 01 | 0 |
| INVACARE CORP | COM | 461203101 | 3932 | 87100 | SH | DEFINED | 01 | |
| INTUITIVE SURGICAL INC | COM | 46120E602 | 931 | 54928 | SH | DEFINED | 01 | 1 |
| INVERESK RESEARCH GROUP | COM | 461238107 | 1667 | 58647 | SH | DEFINED | 01 | |
| INVESTMENT TECH GRP | COM | 46145F105 | 4106 | 268355 | SH | DEFINED | 01 | |
| INVESTORS REAL ESTATE TRUST | COM | 461730103 | 287 | 29300 | SH | DEFINED | 01 | |
| INVISION TECH INC.. | COM | 461851107 | 2545 | 51245 | SH | DEFINED | 01 | |
| INVITROGEN CORP | COM | 46185R100 | 84545 | 1179316 | SH | DEFINED | 01 | |
| INVITROGEN CORP | COM | 46185R100 | 28749 | 401035 | SH | DEFINED | 01 | 0 |
| INVITROGEN CORP | COM | 46185R100 | 4613 | 64358 | SH | DEFINED | 01 | 0 |
| INVESTORS FINL SERV | COM | 461915100 | 69253 | 1676021 | SH | DEFINED | 01 | |
| INVESTORS FINL SERV | COM | 461915100 | 6705 | 162278 | SH | DEFINED | 01 | 0 |
| INVESTORS FINL SERV | COM | 461915100 | 2161 | 52300 | SH | DEFINED | 01 | 0 |
| INVESTORS FINL SERV | COM | 461915100 | 1652 | 40000 | SH | DEFINED | 01 | 1 |
| INVESTORS ECON SYSTS | COM | 461990103 | 0 | 2305 | SH | DEFINED | 01 | 0 |
| IONICS INC | COM | 462218108 | 1800 | 63366 | SH | DEFINED | 01 | |
| IRON MOUNTAIN INC | COM | 462846106 | 17227 | 386000 | SH | DEFINED | 01 | |
| IRWIN FINANCIAL CORP | COM | 464119106 | 7131 | 264285 | SH | DEFINED | 01 | |
| IRWIN FINANCIAL CORP | COM | 464119106 | 14 | 530 | SH | DEFINED | 01 | 0 |
| IRWIN FINANCIAL CORP | COM | 464119106 | 59 | 2197 | SH | DEFINED | 01 | 0 |
| ISHARES MSCI EMERG MKTS | COM | 464287234 | 9968 | 56800 | SH | DEFINED | 01 | |
| MSCI EAFE I-SHARES | COM | 464287465 | 50951 | 359824 | SH | DEFINED | 01 | |
| ISHARES RUSS 2000 VL. | COM | 464287630 | 13793 | 80567 | SH | DEFINED | 01 | |
| ISHARES RUSS 2000 VL. | COM | 464287630 | 288 | 1680 | SH | DEFINED | 01 | 0 |
| ISHARES RUSSELL 2000 | COM | 464287655 | 1597 | 13600 | SH | DEFINED | 01 | |
| ISIS PHAMACEUTICALS | COM | 464330109 | 289 | 37300 | SH | DEFINED | 01 | |
| ISLE OF CAPRIS CASIN | COM | 464592104 | 3872 | 154013 | SH | DEFINED | 01 | |
| ITRON INC | COM | 465741106 | 1074 | 57695 | SH | DEFINED | 01 | |

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|------------------------|----------|-----------|--------|---------|-----|---------|----|
| IVAX | COM | 465823102 | 1181 | 51902 | SH | DEFINED | 01 |
| IVAX | COM | 465823102 | 422 | 18540 | SH | DEFINED | 01 |
| IVILLAGE INC | COM | 46588H105 | 459 | 66680 | SH | DEFINED | 01 |
| IXYS CORPORATION | COM | 46600W106 | 0 | 49 | SH | DEFINED | 01 |
| J & J SNACK FOODS CO | COM | 466032109 | 3755 | 83111 | SH | DEFINED | 01 |
| J & J SNACK FOODS CO | COM | 466032109 | 4 | 80 | SH | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | 46612J101 | 13753 | 3379061 | SH | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | 46612J101 | 556 | 136400 | SH | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | 46612J101 | 2281 | 560415 | SH | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | 46612J101 | 20152 | 4951300 | SH | DEFINED | 01 |
| JDA SOFTWARE GROUP I | COM | 46612K108 | 1184 | 81370 | SH | DEFINED | 01 |
| J. JILL GROUP INC | COM | 466189107 | 1615 | 78685 | SH | DEFINED | 01 |
| JLG INDUSTRIES | COM | 466210101 | 2524 | 176522 | SH | DEFINED | 01 |
| J P MORGAN CHASE | COM | 46625H100 | 125422 | 2989788 | SH | DEFINED | 01 |
| J P MORGAN CHASE | COM | 46625H100 | 467 | 11144 | SH | DEFINED | 01 |
| J P MORGAN CHASE | COM | 46625H100 | 20915 | 498575 | SH | DEFINED | 01 |
| J P MORGAN CHASE | COM | 46625H100 | 9008 | 214900 | SH | DEFINED | 01 |
| J P MORGAN CHASE | COM | 46625H100 | 3198 | 76236 | SH | DEFINED | 01 |
| NORILSK NICKEL | COM | 46626D108 | 1951 | 25400 | SH | DEFINED | 01 |
| NORILSK NICKEL | COM | 46626D108 | 376 | 4900 | SH | DEFINED | 01 |
| J2 GLOBAL COMM INC. | COM | 46626E205 | 3169 | 140505 | SH | DEFINED | 01 |
| J2 GLOBAL COMM INC. | COM | 46626E205 | 2 | 100 | SH | DEFINED | 01 |
| JABIL CIRCUIT | COM | 466313103 | 10342 | 351355 | SH | DEFINED | 01 |
| JABIL CIRCUIT | COM | 466313103 | 2549 | 86600 | SH | DEFINED | 01 |
| JABIL CIRCUIT | COM | 466313103 | 1352 | 45964 | SH | DEFINED | 01 |
| JABIL CIRCUIT | COM | 466313103 | 76 | 2600 | SH | DEFINED | 01 |
| JACK IN THE BOX INC | COM | 466367109 | 4879 | 195381 | SH | DEFINED | 01 |
| JACOBS ENGR GROUP | COM | 469814107 | 106 | 2368 | SH | DEFINED | 01 |
| JACUZZI BRANDS INC | COM | 469865109 | 3623 | 386171 | SH | DEFINED | 01 |
| JACUZZI BRANDS INC | COM | 469865109 | 28 | 2927 | SH | DEFINED | 01 |
| JACUZZI BRANDS INC | COM | 469865109 | 106 | 11289 | SH | DEFINED | 01 |
| JAKKS PACIFIC INC | COM | 47012E106 | 4769 | 317926 | SH | DEFINED | 01 |
| JANUS CAPITAL GROUP | COM | 47102X105 | 2443 | 149149 | SH | DEFINED | 01 |
| JANUS CAPITAL GROUP | COM | 47102X105 | 897 | 54778 | SH | DEFINED | 01 |
| JARDEN CORP | COM | 471109108 | 6803 | 191572 | SH | DEFINED | 01 |
| JARDEN CORP | COM | 471109108 | 25 | 700 | SH | DEFINED | 01 |
| JARDEN CORP | COM | 471109108 | 92 | 2600 | SH | DEFINED | 01 |
| JEFFERIES GROUP -NEW | COM | 472319102 | 3302 | 93481 | SH | DEFINED | 01 |
| JEFFERIES GROUP -NEW | COM | 472319102 | 17 | 473 | SH | DEFINED | 01 |
| JEFFERIES GROUP -NEW | COM | 472319102 | 60 | 1686 | SH | DEFINED | 01 |
| JEFFERSON PILOT | COM | 475070108 | 33499 | 608980 | SH | DEFINED | 01 |
| JEFFERSON PILOT | COM | 475070108 | 1766 | 32109 | SH | DEFINED | 01 |
| JEFFERSON PILOT | COM | 475070108 | 215 | 3925 | SH | DEFINED | 01 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 109 | 4320 | SH | DEFINED | 01 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 22 | 855 | SH | DEFINED | 01 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 0 | 1 | SH | DEFINED | 01 |
| JO-ANN STORES INC. | COM | 47758P307 | 2076 | 74010 | SH | DEFINED | 01 |
| JO-ANN STORES INC. | COM | 47758P307 | 21 | 740 | SH | DEFINED | 01 |
| JO-ANN STORES INC. | COM | 47758P307 | 87 | 3100 | SH | DEFINED | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 325605 | 6419658 | SH | DEFINED | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 16176 | 318858 | SH | DEFINED | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 34867 | 687448 | SH | DEFINED | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 101172 | 1996821 | SH | DEFINED | 01 |
| JOHNSON CONTROLS | COM | 478366107 | 3192 | 53968 | SH | DEFINED | 01 |
| JOHNSON CONTROLS | COM | 478366107 | 1566 | 26480 | SH | DEFINED | 01 |
| JOHNSON CONTROLS | COM | 478366107 | 2538 | 42910 | SH | DEFINED | 01 |
| JONES APPAREL GROUP | COM | 480074103 | 297 | 8202 | SH | DEFINED | 01 |
| JONES APPAREL GROUP | COM | 480074103 | 89 | 2472 | SH | DEFINED | 01 |
| JONES APPAREL GROUP | COM | 480074103 | 1039 | 28744 | SH | DEFINED | 01 |
| JONES APPAREL GROUP | COM | 480074103 | 166 | 4700 | SH | DEFINED | 01 |
| JONES APPAREL CVT. | CONV BND | 480081AD0 | 282 | 507973 | PRN | DEFINED | 01 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 1550 | 60300 | SH | DEFINED | 01 |

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|-----------------------------|----------|-----------|-------|---------|-----|---------|------|
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 457 | 12705 | SH | DEFINED | 01 |
| JOURNAL COMM INC - A | COM | 481130102 | 1060 | 53000 | SH | DEFINED | 01 |
| JOURNAL REGISTER CO | COM | 481138105 | 5686 | 272053 | SH | DEFINED | 01 |
| JOURNAL REGISTER CO | COM | 481138105 | 28 | 1306 | SH | DEFINED | 01 0 |
| JOURNAL REGISTER CO | COM | 481138105 | 125 | 5965 | SH | DEFINED | 01 0 |
| JOY GLOBAL INC | COM | 481165108 | 6561 | 233707 | SH | DEFINED | 01 |
| JOY GLOBAL INC | COM | 481165108 | 35 | 1232 | SH | DEFINED | 01 0 |
| JOY GLOBAL INC | COM | 481165108 | 121 | 4311 | SH | DEFINED | 01 0 |
| JUNIPER | COM | 48203R104 | 33755 | 1297710 | SH | DEFINED | 01 |
| JUNIPER | COM | 48203R104 | 2985 | 114706 | SH | DEFINED | 01 0 |
| JUNIPER | COM | 48203R104 | 1513 | 58191 | SH | DEFINED | 01 0 |
| JUNIPER | COM | 48203R104 | 88 | 3300 | SH | DEFINED | 01 1 |
| JUNIPER NETWORKS INC | CONV BND | 48203RAA2 | 262 | 259000 | PRN | DEFINED | 01 0 |
| KCS ENERGY INC | COM | 482434206 | 399 | 37300 | SH | DEFINED | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 42421 | 842536 | SH | DEFINED | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 1131 | 22440 | SH | DEFINED | 01 0 |
| KLA-TENCOR CORP | COM | 482480100 | 3538 | 70253 | SH | DEFINED | 01 0 |
| KLA-TENCOR CORP | COM | 482480100 | 436 | 8669 | SH | DEFINED | 01 1 |
| KLM ROYAL DUTCH AIR | COM | 482516309 | 1525 | 73400 | SH | DEFINED | 01 |
| K-SWISS | COM | 482686102 | 7635 | 311969 | SH | DEFINED | 01 |
| K-SWISS | COM | 482686102 | 24 | 980 | SH | DEFINED | 01 0 |
| K-SWISS | COM | 482686102 | 76 | 3100 | SH | DEFINED | 01 0 |
| KT CORP - SPON ADR | COM | 48268K101 | 13353 | 701343 | SH | DEFINED | 01 |
| K2 INC | COM | 482732104 | 7108 | 443448 | SH | DEFINED | 01 |
| K2 INC | COM | 482732104 | 29 | 1780 | SH | DEFINED | 01 0 |
| K2 INC | COM | 482732104 | 112 | 7000 | SH | DEFINED | 01 0 |
| KVH INDUSTRIES INC | COM | 482738101 | 42 | 2916 | SH | DEFINED | 01 |
| KV PHARMACEUTICAL CO - CL A | COM | 482740206 | 517 | 21065 | SH | DEFINED | 01 |
| KAMAN CORP | COM | 483548103 | 1044 | 69965 | SH | DEFINED | 01 |
| KANSAS CITY SO | COM | 485170302 | 2603 | 187309 | SH | DEFINED | 01 |
| KAYDON CORP | COM | 486587108 | 5270 | 191405 | SH | DEFINED | 01 |
| KEANE INC | COM | 486665102 | 132 | 8379 | SH | DEFINED | 01 |
| KB HOME | COM | 48666K109 | 5315 | 65782 | SH | DEFINED | 01 |
| KB HOME | COM | 48666K109 | 88 | 1085 | SH | DEFINED | 01 0 |
| KB HOME | COM | 48666K109 | 859 | 10635 | SH | DEFINED | 01 0 |
| KB HOME | COM | 48666K109 | 52681 | 653119 | SH | DEFINED | 01 1 |
| KB HOME | COM | 48666K109 | 23 | 284 | SH | DEFINED | 01 1 |
| KEITH COS INC | COM | 487539108 | 2801 | 198000 | SH | DEFINED | 01 |
| KEITHLEY INSTRUMENTS | COM | 487584104 | 927 | 44785 | SH | DEFINED | 01 |
| KELLOGG CO. | COM | 487836108 | 22992 | 585932 | SH | DEFINED | 01 |
| KELLOGG CO. | COM | 487836108 | 2222 | 56631 | SH | DEFINED | 01 0 |
| KELLOGG CO. | COM | 487836108 | 3683 | 93849 | SH | DEFINED | 01 0 |
| KELLWOOD | COM | 488044108 | 8889 | 226482 | SH | DEFINED | 01 |
| KELLWOOD | COM | 488044108 | 31 | 791 | SH | DEFINED | 01 0 |
| KELLWOOD | COM | 488044108 | 146 | 3729 | SH | DEFINED | 01 0 |
| KELLY SERVICES | COM | 488152208 | 44 | 1472 | SH | DEFINED | 01 |
| KEMET CORP | COM | 488360108 | 4222 | 294459 | SH | DEFINED | 01 |
| KEMET CORP | COM | 488360108 | 22 | 1555 | SH | DEFINED | 01 0 |
| KEMET CORP | COM | 488360108 | 103 | 7165 | SH | DEFINED | 01 0 |
| KENNAMETAL INC | COM | 489170100 | 2057 | 49835 | SH | DEFINED | 01 |
| KENSEY NASH CORP | COM | 490057106 | 2100 | 85200 | SH | DEFINED | 01 |
| KERR MCGEE | COM | 492386107 | 66431 | 1289886 | SH | DEFINED | 01 |
| KERR MCGEE | COM | 492386107 | 958 | 18611 | SH | DEFINED | 01 0 |
| KERR MCGEE | COM | 492386107 | 1182 | 22958 | SH | DEFINED | 01 0 |
| KEY ENERGY SERVICES | COM | 492914106 | 429 | 39000 | SH | DEFINED | 01 |
| KEY TECHNOLOGY INC | COM | 493143101 | 1418 | 88500 | SH | DEFINED | 01 |
| KEYCORP NEW | COM | 493267108 | 16786 | 554171 | SH | DEFINED | 01 |
| KEYCORP NEW | COM | 493267108 | 2889 | 95391 | SH | DEFINED | 01 0 |
| KEYCORP NEW | COM | 493267108 | 182 | 6050 | SH | DEFINED | 01 1 |
| KEYNOTE SYSTEMS INC | COM | 493308100 | 135 | 10500 | SH | DEFINED | 01 |
| KEYSPAN CORP | COM | 49337W100 | 9056 | 236946 | SH | DEFINED | 01 |
| KEYSPAN CORP | COM | 49337W100 | 1384 | 36204 | SH | DEFINED | 01 0 |

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|-------------------------|-----|-----------|-------|---------|----|---------|------|
| KILROY REALTY | COM | 49427F108 | 3864 | 108860 | SH | DEFINED | 01 |
| KIMBERLY CLARK | COM | 494368103 | 6731 | 106679 | SH | DEFINED | 01 |
| KIMBERLY CLARK | COM | 494368103 | 2505 | 39686 | SH | DEFINED | 01 0 |
| KIMBERLY CLARK | COM | 494368103 | 7201 | 114126 | SH | DEFINED | 01 0 |
| KIMBERLY CLARK | COM | 494368103 | 23593 | 374200 | SH | DEFINED | 01 1 |
| KIMCO REALTY CORP | COM | 49446R109 | 217 | 4255 | SH | DEFINED | 01 |
| KINDER MORGAN ENERGY | COM | 494550106 | 5591 | 124000 | SH | DEFINED | 01 |
| KINDER MORGAN INC | COM | 49455P101 | 6888 | 109305 | SH | DEFINED | 01 |
| KINDER MORGAN INC | COM | 49455P101 | 2333 | 37023 | SH | DEFINED | 01 0 |
| KINDER MORGAN INC | COM | 49455P101 | 1767 | 28037 | SH | DEFINED | 01 0 |
| KINDER MORGAN INC | COM | 49455P101 | 34173 | 542500 | SH | DEFINED | 01 1 |
| KINDER MORGAN MGMT. | COM | 49455U100 | 0 | 2 | SH | DEFINED | 01 |
| KINDRED HEALTHCARE | COM | 494580103 | 2246 | 44664 | SH | DEFINED | 01 |
| KINDRED HEALTHCARE | COM | 494580103 | 24 | 480 | SH | DEFINED | 01 0 |
| KINDRED HEALTHCARE | COM | 494580103 | 114 | 2260 | SH | DEFINED | 01 0 |
| KINETIC CONCEPTS INC. | COM | 49460W208 | 9815 | 218850 | SH | DEFINED | 01 |
| KINETIC CONCEPTS INC. | COM | 49460W208 | 7103 | 158365 | SH | DEFINED | 01 0 |
| KINETIC CONCEPTS INC. | COM | 49460W208 | 604 | 13458 | SH | DEFINED | 01 0 |
| KINETIC CONCEPTS INC. | COM | 49460W208 | 1340 | 30000 | SH | DEFINED | 01 1 |
| KING PHARMACEUTICAL | COM | 495582108 | 264 | 15684 | SH | DEFINED | 01 |
| KING PHARMACEUTICAL | COM | 495582108 | 90 | 5369 | SH | DEFINED | 01 0 |
| KING PHARMACEUTICAL | COM | 495582108 | 924 | 54869 | SH | DEFINED | 01 0 |
| KIRBY CORP | COM | 497266106 | 5596 | 165641 | SH | DEFINED | 01 |
| KNIGHT RIDDER | COM | 499040103 | 5200 | 70990 | SH | DEFINED | 01 |
| KNIGHT RIDDER | COM | 499040103 | 1128 | 15400 | SH | DEFINED | 01 0 |
| KNIGHT RIDDER | COM | 499040103 | 1332 | 18187 | SH | DEFINED | 01 0 |
| KNIGHT TRADING GRP. | COM | 499063105 | 1870 | 147674 | SH | DEFINED | 01 |
| KNIGHT TRANSPORTATION | COM | 499064103 | 2668 | 111282 | SH | DEFINED | 01 |
| KNOWLEDGE MECHANICS | COM | 49925M993 | 0 | 2611470 | SH | DEFINED | 01 |
| KOGER EQUITY INC | COM | 500228101 | 1080 | 46000 | SH | DEFINED | 01 |
| KOHL'S CORP | COM | 500255104 | 15055 | 311488 | SH | DEFINED | 01 |
| KOHL'S CORP | COM | 500255104 | 2 | 33 | SH | DEFINED | 01 0 |
| KOHL'S CORP | COM | 500255104 | 3739 | 77370 | SH | DEFINED | 01 0 |
| KOMAG INC | COM | 500453204 | 438 | 23824 | SH | DEFINED | 01 |
| PHILIPS ELECTRON NYS | COM | 500472303 | 1256 | 43357 | SH | DEFINED | 01 |
| KOOKMIN BANK ADR | COM | 50049M109 | 121 | 3000 | SH | DEFINED | 01 |
| KOPIN | COM | 500600101 | 1137 | 196640 | SH | DEFINED | 01 |
| KOPIN | COM | 500600101 | 1519 | 262900 | SH | DEFINED | 01 0 |
| KEPCO ADR (KEP US\$) | COM | 500631106 | 422 | 40871 | SH | DEFINED | 01 |
| KORN FERRY INTL | COM | 500643200 | 313 | 19573 | SH | DEFINED | 01 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 4573 | 112257 | SH | DEFINED | 01 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 4 | 90 | SH | DEFINED | 01 0 |
| KRAFT FOODS INC - A | COM | 50075N104 | 9923 | 310000 | SH | DEFINED | 01 |
| KRAFT FOODS INC - A | COM | 50075N104 | 39 | 1230 | SH | DEFINED | 01 0 |
| KRAFT FOODS INC - A | COM | 50075N104 | 3043 | 95242 | SH | DEFINED | 01 1 |
| KRAMONT REALITY TRUST | COM | 50075Q107 | 134 | 7100 | SH | DEFINED | 01 |
| KRISPY KREME DONUTS | COM | 501014104 | 89 | 2583 | SH | DEFINED | 01 |
| KRISPY KREME DONUTS | COM | 501014104 | 1466 | 42700 | SH | DEFINED | 01 0 |
| KROGER CO. | COM | 501044101 | 26468 | 1590665 | SH | DEFINED | 01 |
| KROGER CO. | COM | 501044101 | 538 | 32317 | SH | DEFINED | 01 0 |
| KROGER CO. | COM | 501044101 | 2821 | 169537 | SH | DEFINED | 01 0 |
| KROGER CO. | COM | 501044101 | 168 | 10200 | SH | DEFINED | 01 1 |
| KROLL INC | COM | 501049100 | 3149 | 117291 | SH | DEFINED | 01 |
| KRONOS INC | COM | 501052104 | 2822 | 86756 | SH | DEFINED | 01 |
| KULICKE & SOFFA IND | COM | 501242101 | 5633 | 480669 | SH | DEFINED | 01 |
| KULICKE & SOFFA IND | COM | 501242101 | 20 | 1700 | SH | DEFINED | 01 0 |
| KULICKE & SOFFA IND | COM | 501242101 | 75 | 6400 | SH | DEFINED | 01 0 |
| KYPHON INC. | COM | 501577100 | 69 | 2900 | SH | DEFINED | 01 0 |
| KYPHON INC. | COM | 501577100 | 323 | 13538 | SH | DEFINED | 01 1 |
| LKQ CORP | COM | 501889208 | 135 | 7700 | SH | DEFINED | 01 |
| LNR PPTY CORP | COM | 501940100 | 3273 | 61144 | SH | DEFINED | 01 |
| LSI LOGIC | COM | 502161102 | 1447 | 154805 | SH | DEFINED | 01 |

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|----------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| LSI LOGIC | COM | 502161102 | 1323 | 141700 | SH | DEFINED | 01 | 0 |
| LSI LOGIC | COM | 502161102 | 806 | 86252 | SH | DEFINED | 01 | 0 |
| LSI INDUSTRIES INC | COM | 50216C108 | 243 | 20000 | SH | DEFINED | 01 | |
| LTC PROPERTIES | COM | 502175102 | 315 | 17400 | SH | DEFINED | 01 | |
| LTX CORP | COM | 502392103 | 38 | 2519 | SH | DEFINED | 01 | |
| L-3 COMMUNICATIONS | COM | 502424104 | 265 | 4458 | SH | DEFINED | 01 | |
| L-3 COMMUNICATIONS | COM | 502424104 | 3 | 44 | SH | DEFINED | 01 | 0 |
| LA JOLLA PHARMACEUTICAL CO | COM | 503459109 | 83 | 30000 | SH | DEFINED | 01 | 1 |
| LA QUINTA CORP | COM | 50419U202 | 1681 | 222940 | SH | DEFINED | 01 | |
| LA-Z-BOY INC | COM | 505336107 | 3211 | 147585 | SH | DEFINED | 01 | |
| LABOR READY INC | COM | 505401208 | 5912 | 437247 | SH | DEFINED | 01 | |
| LABOR READY INC | COM | 505401208 | 5 | 380 | SH | DEFINED | 01 | 0 |
| LAB CORP OF AMERICA | COM | 50540R409 | 37 | 930 | SH | DEFINED | 01 | |
| LAB CORP OF AMERICA | COM | 50540R409 | 89 | 2264 | SH | DEFINED | 01 | 0 |
| LAB CORP OF AMERICA | COM | 50540R409 | 66042 | 1685667 | SH | DEFINED | 01 | 1 |
| LAB CORP CVT | CONV BND | 50540RAC6 | 1033 | 1400000 | PRN | DEFINED | 01 | |
| LABRANCHE & CO | COM | 505447102 | 28 | 2531 | SH | DEFINED | 01 | |
| LACLEDE GROUP INC | COM | 505597104 | 1629 | 53755 | SH | DEFINED | 01 | |
| LAFARGE STK | COM | 505862102 | 90 | 2225 | SH | DEFINED | 01 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 453 | 17967 | SH | DEFINED | 01 | |
| LAM RESEARCH CORP | COM | 512807108 | 13361 | 530049 | SH | DEFINED | 01 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 511 | 20237 | SH | DEFINED | 01 | 0 |
| LAM RESEARCH CORP | COM | 512807108 | 5979 | 237249 | SH | DEFINED | 01 | 1 |
| LAMAR ADVERTISING. | COM | 512815101 | 1593 | 39600 | SH | DEFINED | 01 | |
| LAMAR ADVERTISING. | COM | 512815101 | 18 | 447 | SH | DEFINED | 01 | 0 |
| LAMAR ADVERTISING. | COM | 512815101 | 25648 | 638500 | SH | DEFINED | 01 | 1 |
| LANCASTER COLONY COR | COM | 513847103 | 1738 | 43013 | SH | DEFINED | 01 | |
| LANCE INC | COM | 514606102 | 1341 | 81843 | SH | DEFINED | 01 | |
| LANDAMERICA FINL | COM | 514936103 | 3302 | 72946 | SH | DEFINED | 01 | |
| LANDRY'S RESTAURANTS | COM | 51508L103 | 2409 | 80754 | SH | DEFINED | 01 | |
| LANDSTAR SYSTEM INC | COM | 515098101 | 7163 | 174944 | SH | DEFINED | 01 | |
| LASALLE HOTEL PROPERTIES | COM | 517942108 | 1289 | 54615 | SH | DEFINED | 01 | |
| LASERSCOPE | COM | 518081104 | 103 | 5212 | SH | DEFINED | 01 | |
| LATTICE SEMICONDUCTR | COM | 518415104 | 377 | 43113 | SH | DEFINED | 01 | |
| ESTEE LAUDER | COM | 518439104 | 188 | 4246 | SH | DEFINED | 01 | |
| ESTEE LAUDER | COM | 518439104 | 4450 | 100400 | SH | DEFINED | 01 | 1 |
| LAWSON PRODUCTS | COM | 520776105 | 869 | 26641 | SH | DEFINED | 01 | |
| LAWSON SOFTWARE | COM | 520780107 | 2054 | 247500 | SH | DEFINED | 01 | |
| LAWSON SOFTWARE | COM | 520780107 | 24 | 2831 | SH | DEFINED | 01 | 0 |
| LAWSON SOFTWARE | COM | 520780107 | 77 | 9328 | SH | DEFINED | 01 | 0 |
| LEAR CORP | COM | 521865105 | 6384 | 103035 | SH | DEFINED | 01 | |
| LEAR CORP | COM | 521865105 | 3158 | 50967 | SH | DEFINED | 01 | 0 |
| LEAR CORP | COM | 521865105 | 62 | 1000 | SH | DEFINED | 01 | 1 |
| LEAR CORP CVT | CONV BND | 521865AG0 | 2077 | 3900000 | PRN | DEFINED | 01 | |
| LEAPFROG ENTERPRISES. | COM | 52186N106 | 327 | 16900 | SH | DEFINED | 01 | |
| LEE ENTERPRISES INC | COM | 523768109 | 1532 | 33902 | SH | DEFINED | 01 | |
| LEE ENTERPRISES INC | COM | 523768109 | 3163 | 70000 | SH | DEFINED | 01 | 1 |
| LEGGETT & PLATT | COM | 524660107 | 6651 | 280476 | SH | DEFINED | 01 | |
| LEGGETT & PLATT | COM | 524660107 | 1035 | 43671 | SH | DEFINED | 01 | 0 |
| LEGG MASON INC | COM | 524901105 | 69781 | 752104 | SH | DEFINED | 01 | |
| LEGG MASON INC | COM | 524901105 | 132241 | 1425319 | SH | DEFINED | 01 | 0 |
| LEGG MASON INC | COM | 524901105 | 9615 | 103632 | SH | DEFINED | 01 | 0 |
| LEHMAN BROS HOLDINGS | COM | 524908100 | 28930 | 349103 | SH | DEFINED | 01 | |
| LEHMAN BROS HOLDINGS | COM | 524908100 | 609 | 7350 | SH | DEFINED | 01 | 0 |
| LEHMAN BROS HOLDINGS | COM | 524908100 | 7060 | 85204 | SH | DEFINED | 01 | 0 |
| LEHMAN BROS HOLDINGS | COM | 524908100 | 275 | 3300 | SH | DEFINED | 01 | 1 |
| LENNAR CORP | COM | 526057104 | 1334 | 24681 | SH | DEFINED | 01 | |
| LENNAR CORP | COM | 526057104 | 377 | 6900 | SH | DEFINED | 01 | 1 |
| LENNAR CORP CL B | COM | 526057302 | 99 | 1940 | SH | DEFINED | 01 | |
| LENNOX INTL | COM | 526107107 | 4451 | 239966 | SH | DEFINED | 01 | |
| LEUCADIA NATL CORP | COM | 527288104 | 157 | 2947 | SH | DEFINED | 01 | |
| LEUCADIA NATL CORP | COM | 527288104 | 13 | 251 | SH | DEFINED | 01 | 0 |

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|------------------------------|----------|-----------|-------|---------|-----|---------|----|---|
| LEVEL 3 COMM | COM | 52729N100 | 14 | 3578 | SH | DEFINED | 01 | 0 |
| LEXAR MEDIA INC. | COM | 52886P104 | 4371 | 263952 | SH | DEFINED | 01 | |
| LEXAR MEDIA INC. | COM | 52886P104 | 88 | 5290 | SH | DEFINED | 01 | 0 |
| LEXAR MEDIA INC. | COM | 52886P104 | 583 | 35200 | SH | DEFINED | 01 | 1 |
| LEXICON GENETICS INC. | COM | 528872104 | 1763 | 281200 | SH | DEFINED | 01 | |
| LEXICON GENETICS INC. | COM | 528872104 | 329 | 52400 | SH | DEFINED | 01 | 1 |
| LEXINGTON CORP PTYS TR | COM | 529043101 | 5241 | 240524 | SH | DEFINED | 01 | |
| LEXMARK INTL INC | COM | 529771107 | 10483 | 113948 | SH | DEFINED | 01 | |
| LEXMARK INTL INC | COM | 529771107 | 3 | 31 | SH | DEFINED | 01 | 0 |
| LEXMARK INTL INC | COM | 529771107 | 2691 | 29246 | SH | DEFINED | 01 | 0 |
| LEXMARK INTL INC | COM | 529771107 | 32645 | 354800 | SH | DEFINED | 01 | 1 |
| LIBBEY | COM | 529898108 | 1099 | 42374 | SH | DEFINED | 01 | |
| LIBERTY CORP S C. | COM | 530370105 | 139 | 3000 | SH | DEFINED | 01 | |
| LIBERTY MEDIA / MOTO | CONV BND | 530715AN1 | 2284 | 2500000 | PRN | DEFINED | 01 | |
| LIBERTY MEDIA (VIA.B CVT | CONV BND | 530715AR2 | 1913 | 2000000 | PRN | DEFINED | 01 | |
| LIBERTY MEDIA | COM | 530718105 | 64897 | 5926768 | SH | DEFINED | 01 | |
| LIBERTY MEDIA | COM | 530718105 | 3575 | 326484 | SH | DEFINED | 01 | 0 |
| LIBERTY MEDIA | COM | 530718105 | 37 | 3400 | SH | DEFINED | 01 | 0 |
| LIBERTY MEDIA/TWX CVT | CONV BND | 530718AF2 | 2043 | 1800000 | PRN | DEFINED | 01 | |
| LIBERTY PROPERTY TRU. | COM | 531172104 | 159 | 3539 | SH | DEFINED | 01 | |
| LIFECCELL CORP | COM | 531927101 | 3 | 370 | SH | DEFINED | 01 | 0 |
| LIFELINE SYSTEMS INC | COM | 532192101 | 300 | 15859 | SH | DEFINED | 01 | |
| LIFEPOINT HOSP INC | COM | 53219L109 | 52 | 1596 | SH | DEFINED | 01 | |
| LIGAND PHARM. | COM | 53220K207 | 3526 | 175437 | SH | DEFINED | 01 | |
| LIGAND PHARM. | COM | 53220K207 | 4 | 190 | SH | DEFINED | 01 | 0 |
| LIGHTBRIDGE INC | COM | 532226107 | 1398 | 237000 | SH | DEFINED | 01 | |
| ELI LILLY | COM | 532457108 | 16479 | 246300 | SH | DEFINED | 01 | |
| ELI LILLY | COM | 532457108 | 7 | 100 | SH | DEFINED | 01 | 0 |
| ELI LILLY | COM | 532457108 | 17108 | 255729 | SH | DEFINED | 01 | 0 |
| ELI LILLY | COM | 532457108 | 13340 | 199528 | SH | DEFINED | 01 | 1 |
| LIMITED BRANDS INC | COM | 532716107 | 3782 | 189082 | SH | DEFINED | 01 | |
| LIMITED BRANDS INC | COM | 532716107 | 2111 | 105532 | SH | DEFINED | 01 | 0 |
| LIN TV CORP | COM | 532774106 | 21448 | 900800 | SH | DEFINED | 01 | |
| LIN TV CORP | COM | 532774106 | 98 | 4100 | SH | DEFINED | 01 | 0 |
| LINCARE HOLDINGS INC | COM | 532791100 | 33094 | 1053256 | SH | DEFINED | 01 | |
| LINCARE HOLDINGS INC | COM | 532791100 | 15868 | 504925 | SH | DEFINED | 01 | 0 |
| LINCARE HOLDINGS INC | COM | 532791100 | 2400 | 76409 | SH | DEFINED | 01 | 0 |
| LINCOLN ELECTRIC HLD | COM | 533900106 | 4614 | 163951 | SH | DEFINED | 01 | |
| LINCOLN NAT | COM | 534187109 | 53027 | 1120619 | SH | DEFINED | 01 | |
| LINCOLN NAT | COM | 534187109 | 2634 | 55660 | SH | DEFINED | 01 | 0 |
| LINCOLN NAT | COM | 534187109 | 4235 | 89495 | SH | DEFINED | 01 | 0 |
| LINDSAY MANUFACTURIN | COM | 535555106 | 1932 | 80201 | SH | DEFINED | 01 | |
| LINEAR TECHNOLOGY | COM | 535678106 | 821 | 22166 | SH | DEFINED | 01 | |
| LINEAR TECHNOLOGY | COM | 535678106 | 2713 | 73289 | SH | DEFINED | 01 | 0 |
| LINEAR TECHNOLOGY | COM | 535678106 | 243 | 6600 | SH | DEFINED | 01 | 1 |
| LINEN & THINGS | COM | 535679104 | 9971 | 281592 | SH | DEFINED | 01 | |
| LINK ENERGY LLC | COM | 535763106 | 1363 | 2270149 | SH | DEFINED | 01 | |
| LINK ENERGY LLC | COM | 535763106 | 266 | 447518 | SH | DEFINED | 01 | 0 |
| LINK ENERGY LLC | COM | 535763106 | 5 | 9006 | SH | DEFINED | 01 | 0 |
| LIONS GATE ENTERTAIN COR | COM | 535919203 | 283 | 45310 | SH | DEFINED | 01 | |
| LIONS GATE ENTERTAIN COR | COM | 535919203 | 1446 | 231300 | SH | DEFINED | 01 | 0 |
| LINKTONE LTD-ADR | COM | 535925101 | 1250 | 103400 | SH | DEFINED | 01 | |
| LINKTONE LTD-ADR | COM | 535925101 | 2727 | 225600 | SH | DEFINED | 01 | 0 |
| LIONBRIDGE TECHNOLOGIES INC. | COM | 536252109 | 5167 | 531070 | SH | DEFINED | 01 | |
| LITHIA MOTORS INC CL A | COM | 536797103 | 315 | 11400 | SH | DEFINED | 01 | |
| LITHIA MOTORS INC CL A | COM | 536797103 | 4 | 150 | SH | DEFINED | 01 | 0 |
| LITTELFUSE INC | COM | 537008104 | 4023 | 108161 | SH | DEFINED | 01 | |
| LITTELFUSE INC | COM | 537008104 | 6 | 150 | SH | DEFINED | 01 | 0 |
| LIZ CLAIBORNE | COM | 539320101 | 2324 | 63353 | SH | DEFINED | 01 | |
| LIZ CLAIBORNE | COM | 539320101 | 911 | 24824 | SH | DEFINED | 01 | 0 |
| LIZ CLAIBORNE | COM | 539320101 | 274 | 7500 | SH | DEFINED | 01 | 1 |
| LLOYDS TSB GROUP ADR | COM | 539439109 | 4409 | 141800 | SH | DEFINED | 01 | |

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|---------------------------------|----------|-----------|--------|---------|-----|---------|----|
| LOJACK CORPORATION | COM | 539451104 | 1102 | 145134 | SH | DEFINED | 01 |
| LOCAL FINANCIAL CORP | COM | 539553107 | 406 | 18626 | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 79906 | 1750786 | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2390 | 52366 | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 4708 | 103148 | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1715 | 37600 | SH | DEFINED | 01 |
| LODGENET ENT | COM | 540211109 | 472 | 24800 | SH | DEFINED | 01 |
| LOEWS CORP | COM | 540424108 | 107712 | 1823777 | SH | DEFINED | 01 |
| LOEWS CORP | COM | 540424108 | 1463 | 24773 | SH | DEFINED | 01 |
| LOEWS CORP | COM | 540424108 | 7908 | 133895 | SH | DEFINED | 01 |
| LOEWS CORP | COM | 540424108 | 964 | 16312 | SH | DEFINED | 01 |
| LOEWS CORP - CAROLINA GROUP | COM | 540424207 | 5684 | 207843 | SH | DEFINED | 01 |
| LONE STAR STEAK HS | COM | 542307103 | 7422 | 254229 | SH | DEFINED | 01 |
| LONE STAR STEAK HS | COM | 542307103 | 33 | 1130 | SH | DEFINED | 01 |
| LONE STAR STEAK HS | COM | 542307103 | 154 | 5269 | SH | DEFINED | 01 |
| LONE STAR TECHNOLOG | COM | 542312103 | 1420 | 80359 | SH | DEFINED | 01 |
| LONGS DRUG STORES | COM | 543162101 | 30 | 1586 | SH | DEFINED | 01 |
| LONGVIEW FIBRE WASH | COM | 543213102 | 24 | 2162 | SH | DEFINED | 01 |
| LOUISIANA PAC. | COM | 546347105 | 6011 | 233029 | SH | DEFINED | 01 |
| LOUISIANA PAC. | COM | 546347105 | 21 | 810 | SH | DEFINED | 01 |
| LOUISIANA PAC. | COM | 546347105 | 712 | 27606 | SH | DEFINED | 01 |
| LOUISIANA PAC. | COM | 546347105 | 14826 | 575300 | SH | DEFINED | 01 |
| LOUISVILLE G&E PFD \$5.875 7-15 | PRF | 546676800 | 1142 | 11400 | SH | DEFINED | 01 |
| LOWES COMPANIES | COM | 548661107 | 2978 | 53048 | SH | DEFINED | 01 |
| LOWES COMPANIES | COM | 548661107 | 2108 | 37552 | SH | DEFINED | 01 |
| LOWES COMPANIES | COM | 548661107 | 10044 | 178943 | SH | DEFINED | 01 |
| LOWES COMPANIES | COM | 548661107 | 1034 | 18500 | SH | DEFINED | 01 |
| LOWES CORP CVT | CONV BND | 548661CF2 | 1018 | 1100000 | PRN | DEFINED | 01 |
| LOWES CORP CVT | CONV BND | 548661CF2 | 3978 | 4300000 | PRN | DEFINED | 01 |
| LUBRIZOL CORP | COM | 549271104 | 69 | 2184 | SH | DEFINED | 01 |
| LUCENT TECHNOLOGIES | COM | 549463107 | 6522 | 1587096 | SH | DEFINED | 01 |
| LUCENT TECHNOLOGIES | COM | 549463107 | 82 | 19900 | SH | DEFINED | 01 |
| LUCENT TECHNOLOGIES | COM | 549463107 | 4413 | 1073716 | SH | DEFINED | 01 |
| LUMINEX CORP | COM | 55027E102 | 1131 | 125000 | SH | DEFINED | 01 |
| LUMINEX CORP | COM | 55027E102 | 2 | 240 | SH | DEFINED | 01 |
| LYDALL INC | COM | 550819106 | 2630 | 257907 | SH | DEFINED | 01 |
| WILLIAM LYON HOMES | COM | 552074106 | 321 | 3447 | SH | DEFINED | 01 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 49726 | 3350827 | SH | DEFINED | 01 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 3652 | 246137 | SH | DEFINED | 01 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 30 | 2017 | SH | DEFINED | 01 |
| M&F WORLDWIDE CORP | COM | 552541104 | 208 | 15223 | SH | DEFINED | 01 |
| M&T BK CORP | COM | 55261F104 | 1955 | 21755 | SH | DEFINED | 01 |
| M&T BK CORP | COM | 55261F104 | 2438 | 27130 | SH | DEFINED | 01 |
| MAF BANCORP | COM | 55261R108 | 4316 | 99306 | SH | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 3453 | 55063 | SH | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 2059 | 32829 | SH | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 168 | 2700 | SH | DEFINED | 01 |
| MBNA | COM | 55262L100 | 240460 | 8702854 | SH | DEFINED | 01 |
| MBNA | COM | 55262L100 | 11406 | 412832 | SH | DEFINED | 01 |
| MBNA | COM | 55262L100 | 8650 | 313097 | SH | DEFINED | 01 |
| MBNA | COM | 55262L100 | 2232 | 80700 | SH | DEFINED | 01 |
| MB FINANCIAL INC | COM | 55264U108 | 220 | 5646 | SH | DEFINED | 01 |
| MDC HOLDINGS INC | COM | 552676108 | 6707 | 95276 | SH | DEFINED | 01 |
| MDU RESOURCES GROUP | COM | 552690109 | 116 | 4941 | SH | DEFINED | 01 |
| MFA MORTGAGE INVESTMENTS INC. | COM | 55272X102 | 1552 | 153640 | SH | DEFINED | 01 |
| MGE ENERGY INC. | COM | 55277P104 | 85 | 2759 | SH | DEFINED | 01 |
| MGIC INVESTMENT CORP | COM | 552848103 | 30243 | 470849 | SH | DEFINED | 01 |
| MGIC INVESTMENT CORP | COM | 552848103 | 60 | 932 | SH | DEFINED | 01 |
| MGIC INVESTMENT CORP | COM | 552848103 | 1439 | 22407 | SH | DEFINED | 01 |
| MGIC INVESTMENT CORP | COM | 552848103 | 174 | 2700 | SH | DEFINED | 01 |
| MGIC INVESTMENT CORP | COM | 552848103 | 485 | 7556 | SH | DEFINED | 01 |
| MGI PHARM | COM | 552880106 | 8154 | 133114 | SH | DEFINED | 01 |

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| MGI PHARM | COM | 552880106 | 40368 | 658930 | SH | DEFINED | 01 | 0 |
| MGI PHARM | COM | 552880106 | 1525 | 24900 | SH | DEFINED | 01 | 0 |
| MGI PHARM | COM | 552880106 | 2826 | 46335 | SH | DEFINED | 01 | 1 |
| MGM MIRAGE | COM | 552953101 | 18256 | 402660 | SH | DEFINED | 01 | |
| MGM MIRAGE | COM | 552953101 | 2340 | 51594 | SH | DEFINED | 01 | 0 |
| MIM CORP | COM | 553044108 | 97 | 12800 | SH | DEFINED | 01 | 0 |
| M/I HOMES INC | COM | 55305B101 | 247 | 5232 | SH | DEFINED | 01 | |
| MKS INSTRUMENT INC | COM | 55306N104 | 2749 | 114500 | SH | DEFINED | 01 | |
| MKS INSTRUMENT INC | COM | 55306N104 | 91 | 3830 | SH | DEFINED | 01 | 0 |
| MKS INSTRUMENT INC | COM | 55306N104 | 74 | 3100 | SH | DEFINED | 01 | 0 |
| MMO2 PLC ADR | COM | 55309W101 | 1390 | 74500 | SH | DEFINED | 01 | |
| MPS GROUP INC | COM | 553409103 | 4472 | 402110 | SH | DEFINED | 01 | |
| MPS GROUP INC | COM | 553409103 | 23 | 2117 | SH | DEFINED | 01 | 0 |
| MPS GROUP INC | COM | 553409103 | 98 | 8775 | SH | DEFINED | 01 | 0 |
| MRV COMMUNICATIONS | COM | 553477100 | 442 | 132730 | SH | DEFINED | 01 | |
| MRO SOFTWARE INC | COM | 55347W105 | 3016 | 259570 | SH | DEFINED | 01 | |
| MRO SOFTWARE INC | COM | 55347W105 | 1311 | 112785 | SH | DEFINED | 01 | 0 |
| MSC INDUSTRIAL DIRECT CO-A | COM | 553530106 | 46 | 1550 | SH | DEFINED | 01 | |
| MSC.SOFTWARE CORP | COM | 553531104 | 128 | 14600 | SH | DEFINED | 01 | |
| MTS SYSTEMS CORP | COM | 553777103 | 546 | 19714 | SH | DEFINED | 01 | |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 5958 | 237257 | SH | DEFINED | 01 | |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 2 | 70 | SH | DEFINED | 01 | 0 |
| MACDERMID INC | COM | 554273102 | 7186 | 204207 | SH | DEFINED | 01 | |
| MACDERMID INC | COM | 554273102 | 18 | 509 | SH | DEFINED | 01 | 0 |
| MACDERMID INC | COM | 554273102 | 78 | 2208 | SH | DEFINED | 01 | 0 |
| MACK-CALI REALTY. | COM | 554489104 | 114 | 2543 | SH | DEFINED | 01 | 0 |
| MACROVISION CORP | COM | 555904101 | 2374 | 127071 | SH | DEFINED | 01 | |
| MACROVISION CORP | COM | 555904101 | 4 | 190 | SH | DEFINED | 01 | 0 |
| MACROVISION CORP | COM | 555904101 | 5137 | 275000 | SH | DEFINED | 01 | 1 |
| MACROMEDIA INC | COM | 556100105 | 1111 | 55349 | SH | DEFINED | 01 | |
| STEVEN MADDEN LTD. | COM | 556269108 | 3892 | 195000 | SH | DEFINED | 01 | |
| MAGMA DESIGN AUTOMAT | COM | 559181102 | 7298 | 349000 | SH | DEFINED | 01 | |
| MAGMA DESIGN AUTOMAT | COM | 559181102 | 11166 | 534050 | SH | DEFINED | 01 | 0 |
| MAGMA DESIGN AUTOMAT | COM | 559181102 | 787 | 37600 | SH | DEFINED | 01 | 0 |
| MAGNA ENTERTAINMENT | COM | 559211107 | 301 | 50000 | SH | DEFINED | 01 | |
| MAGNETEK INC | COM | 559424106 | 680 | 89916 | SH | DEFINED | 01 | |
| MAGNUM HUNTER RESOURCES | COM | 55972F203 | 1204 | 118800 | SH | DEFINED | 01 | |
| MAGUIRE PROPERTIES INC | COM | 559775101 | 302 | 11800 | SH | DEFINED | 01 | |
| MAIN STREET BANKS INC | COM | 56034R102 | 1554 | 56852 | SH | DEFINED | 01 | |
| MANCHESTER TECHNOLOGIES INC | COM | 562398107 | 119 | 31100 | SH | DEFINED | 01 | |
| MANDALAY RESORT GRP | COM | 562567107 | 350 | 6124 | SH | DEFINED | 01 | |
| MANHATTAN ASS | COM | 562750109 | 2337 | 84072 | SH | DEFINED | 01 | |
| MANHATTAN ASS | COM | 562750109 | 298 | 10708 | SH | DEFINED | 01 | 1 |
| MANITOWOC CO. | COM | 563571108 | 2329 | 78720 | SH | DEFINED | 01 | |
| MANOR CARE INC | COM | 564055101 | 2914 | 82532 | SH | DEFINED | 01 | 0 |
| MANOR CARE INC | COM | 564055101 | 718 | 20334 | SH | DEFINED | 01 | 0 |
| MANPOWER INC-WIS | COM | 56418H100 | 34305 | 737750 | SH | DEFINED | 01 | |
| MANTECH INTL CORP-A. | COM | 564563104 | 1843 | 89955 | SH | DEFINED | 01 | |
| MAPICS INC. | COM | 564910107 | 280 | 34600 | SH | DEFINED | 01 | |
| MANUGISTICS GROUP IN | COM | 565011103 | 18434 | 2691165 | SH | DEFINED | 01 | |
| MANUGISTICS GROUP IN | COM | 565011103 | 747 | 109020 | SH | DEFINED | 01 | 0 |
| MANUGISTICS GROUP IN | COM | 565011103 | 1228 | 179300 | SH | DEFINED | 01 | 0 |
| MAP INFO | COM | 565105103 | 697 | 54621 | SH | DEFINED | 01 | |
| MARATHON OIL CORP | COM | 565849106 | 51936 | 1542503 | SH | DEFINED | 01 | |
| MARATHON OIL CORP | COM | 565849106 | 32 | 940 | SH | DEFINED | 01 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 2596 | 77093 | SH | DEFINED | 01 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 216 | 6600 | SH | DEFINED | 01 | 1 |
| MARCUS CORP | COM | 566330106 | 1700 | 97928 | SH | DEFINED | 01 | |
| MARIMBA | COM | 56781Q109 | 703 | 119400 | SH | DEFINED | 01 | |
| MARINEMAX INC | COM | 567908108 | 795 | 29918 | SH | DEFINED | 01 | |
| MARINEMAX INC | COM | 567908108 | 14 | 550 | SH | DEFINED | 01 | 0 |
| MARINEMAX INC | COM | 567908108 | 64 | 2400 | SH | DEFINED | 01 | 0 |

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| MARKEL CORP | COM | 570535104 | 576 | 2000 | SH | DEFINED | 01 |
| MARLIN BUSINESS SERVICES INC | COM | 571157106 | 555 | 33000 | SH | DEFINED | 01 0 |
| MARS INC. C CVT PFD | CONV PRF | 571650XX3 | 0 | 2702703 | SH | DEFINED | 01 |
| MARS INC, FLORIDA | CONV BND | 571650XZ8 | 0 | 2000000 | PRN | DEFINED | 01 |
| MARSH MCLENNAN CO | COM | 571748102 | 221884 | 4792304 | SH | DEFINED | 01 |
| MARSH MCLENNAN CO | COM | 571748102 | 4559 | 98414 | SH | DEFINED | 01 0 |
| MARSH MCLENNAN CO | COM | 571748102 | 6488 | 140112 | SH | DEFINED | 01 0 |
| MARSH MCLENNAN CO | COM | 571748102 | 2889 | 62400 | SH | DEFINED | 01 1 |
| MARSHALL & ILSLEY | COM | 571834100 | 557 | 14721 | SH | DEFINED | 01 |
| MARSHALL & ILSLEY | COM | 571834100 | 1948 | 51520 | SH | DEFINED | 01 0 |
| MARRIOTT INTL CL A | COM | 571903202 | 47533 | 1117088 | SH | DEFINED | 01 |
| MARRIOTT INTL CL A | COM | 571903202 | 681 | 15965 | SH | DEFINED | 01 0 |
| MARRIOTT INTL CL A | COM | 571903202 | 2414 | 56746 | SH | DEFINED | 01 0 |
| MARTEK BIOSCIENCES. | COM | 572901106 | 3184 | 55848 | SH | DEFINED | 01 |
| MARTEK BIOSCIENCES. | COM | 572901106 | 5 | 80 | SH | DEFINED | 01 0 |
| MARTEK BIOSCIENCES. | COM | 572901106 | 23258 | 408322 | SH | DEFINED | 01 1 |
| MARTHA STEWART LIVING CL A | COM | 573083102 | 275 | 25000 | SH | DEFINED | 01 0 |
| MARTIN MARIETTA MATE | COM | 573284106 | 45116 | 977328 | SH | DEFINED | 01 |
| MARTIN MARIETTA MATE | COM | 573284106 | 1146 | 24817 | SH | DEFINED | 01 0 |
| MARTIN MARIETTA MATE | COM | 573284106 | 1796 | 38900 | SH | DEFINED | 01 0 |
| MARTIN MARIETTA MATE | COM | 573284106 | 130 | 2800 | SH | DEFINED | 01 1 |
| MARVEL ENTERPRISES INC. | COM | 57383M108 | 107 | 5565 | SH | DEFINED | 01 |
| MARVEL ENTERPRISES INC. | COM | 57383M108 | 88 | 4560 | SH | DEFINED | 01 0 |
| MARVEL ENTERPRISES INC. | COM | 57383M108 | 2668 | 139126 | SH | DEFINED | 01 1 |
| MASCO CORP | COM | 574599106 | 12040 | 395679 | SH | DEFINED | 01 |
| MASCO CORP | COM | 574599106 | 91 | 2979 | SH | DEFINED | 01 0 |
| MASCO CORP | COM | 574599106 | 3133 | 102955 | SH | DEFINED | 01 0 |
| MASCO CORP | COM | 574599106 | 5719 | 187900 | SH | DEFINED | 01 1 |
| MASCO CVT | CONV BND | 574599AW6 | 2041 | 4400000 | PRN | DEFINED | 01 |
| MASCO CVT | CONV BND | 574599AW6 | 696 | 1500000 | PRN | DEFINED | 01 0 |
| MASSEY ENERGY CO | COM | 576206106 | 4867 | 220551 | SH | DEFINED | 01 |
| MASTEC INC.. | COM | 576323109 | 192 | 20294 | SH | DEFINED | 01 |
| MATERIAL SCIENCES | COM | 576674105 | 440 | 40037 | SH | DEFINED | 01 |
| MATRIX SERVICES CO | COM | 576853105 | 95 | 6992 | SH | DEFINED | 01 |
| MATRIXONE INC | COM | 57685P304 | 3052 | 420390 | SH | DEFINED | 01 |
| MATRIXONE INC | COM | 57685P304 | 723 | 99559 | SH | DEFINED | 01 0 |
| MATTEL INC. | COM | 577081102 | 57815 | 3135430 | SH | DEFINED | 01 |
| MATTEL INC. | COM | 577081102 | 8679 | 470638 | SH | DEFINED | 01 0 |
| MATTEL INC. | COM | 577081102 | 1865 | 101135 | SH | DEFINED | 01 0 |
| MATTEL INC. | COM | 577081102 | 4438 | 240000 | SH | DEFINED | 01 1 |
| MATTHEWS INTL CORP. | COM | 577128101 | 764 | 23000 | SH | DEFINED | 01 |
| MAXTOR CORP | COM | 577729205 | 1312 | 161000 | SH | DEFINED | 01 |
| MAXIM INTEGRATED | COM | 57772K101 | 256116 | 5438846 | SH | DEFINED | 01 |
| MAXIM INTEGRATED | COM | 57772K101 | 88430 | 1877874 | SH | DEFINED | 01 0 |
| MAXIM INTEGRATED | COM | 57772K101 | 10806 | 229483 | SH | DEFINED | 01 0 |
| MAXIM INTEGRATED | COM | 57772K101 | 2159 | 46000 | SH | DEFINED | 01 1 |
| MAXWELL SHOE INC - A | COM | 577766108 | 1953 | 86750 | SH | DEFINED | 01 |
| MAY DEPT STORES | COM | 577778103 | 7376 | 213321 | SH | DEFINED | 01 |
| MAY DEPT STORES | COM | 577778103 | 91 | 2640 | SH | DEFINED | 01 0 |
| MAY DEPT STORES | COM | 577778103 | 2271 | 65662 | SH | DEFINED | 01 0 |
| MAY DEPT STORES | COM | 577778103 | 212 | 6200 | SH | DEFINED | 01 1 |
| MAVERICK TUBE CORP | COM | 577914104 | 6124 | 260031 | SH | DEFINED | 01 |
| MAXIMUS INC | COM | 577933104 | 12882 | 368042 | SH | DEFINED | 01 |
| MAXIMUS INC | COM | 577933104 | 2473 | 70640 | SH | DEFINED | 01 0 |
| MAYTAG CO | COM | 578592107 | 1445 | 45767 | SH | DEFINED | 01 |
| MAYTAG CO | COM | 578592107 | 564 | 17877 | SH | DEFINED | 01 0 |
| MCCLATCHY CO | COM | 579489105 | 1847 | 26000 | SH | DEFINED | 01 |
| MCCORMICK & CO | COM | 579780206 | 344 | 10280 | SH | DEFINED | 01 |
| MCCORMICK & CO | COM | 579780206 | 1048 | 31250 | SH | DEFINED | 01 0 |
| MCCORMICK & CO | COM | 579780206 | 7017 | 209350 | SH | DEFINED | 01 1 |
| MCDATA CORP - CL B | COM | 580031102 | 8901 | 1293734 | SH | DEFINED | 01 |
| MCDATA CORP - CL B | COM | 580031102 | 1642 | 238560 | SH | DEFINED | 01 0 |

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|-----------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| MCDATA CORP - CL B | COM | 580031102 | 610 | 88600 | SH | DEFINED | 01 | 0 |
| MCDATA CORPORATION-A | COM | 580031201 | 1870 | 265650 | SH | DEFINED | 01 | |
| MCDERMOTT INTL | COM | 580037109 | 26423 | 3149301 | SH | DEFINED | 01 | |
| MCDERMOTT INTL | COM | 580037109 | 76 | 9000 | SH | DEFINED | 01 | 0 |
| MCDONALDS CORP | COM | 580135101 | 252294 | 8830725 | SH | DEFINED | 01 | |
| MCDONALDS CORP | COM | 580135101 | 4729 | 165572 | SH | DEFINED | 01 | 0 |
| MCDONALDS CORP | COM | 580135101 | 9034 | 316225 | SH | DEFINED | 01 | 0 |
| MCDONALDS CORP | COM | 580135101 | 327 | 11400 | SH | DEFINED | 01 | 1 |
| MCDONALDS CORP | COM | 580135101 | 2566 | 89805 | SH | DEFINED | 01 | 1 |
| MCGRAW-HILL COS INC | COM | 580645109 | 3043 | 39988 | SH | DEFINED | 01 | |
| MCGRAW-HILL COS INC | COM | 580645109 | 3316 | 43549 | SH | DEFINED | 01 | 0 |
| MCGRAW-HILL COS INC | COM | 580645109 | 4714 | 62000 | SH | DEFINED | 01 | 1 |
| MCKESSON CORP | COM | 58155Q103 | 136589 | 4539391 | SH | DEFINED | 01 | |
| MCKESSON CORP | COM | 58155Q103 | 18888 | 627700 | SH | DEFINED | 01 | 0 |
| MCKESSON CORP | COM | 58155Q103 | 2173 | 72208 | SH | DEFINED | 01 | 0 |
| MCLEODUSA INC ESCROW | COM | 582266995 | 0 | 2746 | SH | DEFINED | 01 | |
| MDU COMM INTL INC | COM | 582828109 | 351 | 117100 | SH | DEFINED | 01 | |
| MEADE INSTRUMENTS | COM | 583062104 | 227 | 56101 | SH | DEFINED | 01 | |
| MEADWESTVACO CORP | COM | 583334107 | 29457 | 1041236 | SH | DEFINED | 01 | |
| MEADWESTVACO CORP | COM | 583334107 | 1295 | 45768 | SH | DEFINED | 01 | 0 |
| MEDAREX INC | COM | 583916101 | 1076 | 120000 | SH | DEFINED | 01 | |
| MEDAREX INC | COM | 583916101 | 2 | 230 | SH | DEFINED | 01 | 0 |
| MEDCO HEALTH SOLUTIONS INC. | COM | 58405U102 | 28722 | 844814 | SH | DEFINED | 01 | |
| MEDCO HEALTH SOLUTIONS INC. | COM | 58405U102 | 15 | 439 | SH | DEFINED | 01 | 0 |
| MEDCO HEALTH SOLUTIONS INC. | COM | 58405U102 | 2091 | 61503 | SH | DEFINED | 01 | 0 |
| MEDCO HEALTH SOLUTIONS INC. | COM | 58405U102 | 536 | 15793 | SH | DEFINED | 01 | 1 |
| MEDIA GENERAL | COM | 584404107 | 6358 | 94495 | SH | DEFINED | 01 | |
| MEDICAL TECHNOLOGY SYSTEMS | COM | 58462R802 | 100 | 8000 | SH | DEFINED | 01 | |
| MEDICAL STAFFING NTWK HOLD | COM | 58463F104 | 1437 | 182645 | SH | DEFINED | 01 | |
| MEDICINES COMPANY | COM | 584688105 | 1890 | 58700 | SH | DEFINED | 01 | |
| MEDICINES COMPANY | COM | 584688105 | 235 | 7300 | SH | DEFINED | 01 | 0 |
| MEDICINES COMPANY | COM | 584688105 | 1235 | 38299 | SH | DEFINED | 01 | 1 |
| MEDICIS PHARMACEUTIC | COM | 584690309 | 6337 | 158429 | SH | DEFINED | 01 | |
| MEDICIS PHARMACEUTIC | COM | 584690309 | 27772 | 694300 | SH | DEFINED | 01 | 0 |
| MEDICIS PHARMACEUTIC | COM | 584690309 | 1040 | 26000 | SH | DEFINED | 01 | 0 |
| MEDIMMUNE INC \ | COM | 584699102 | 15717 | 680967 | SH | DEFINED | 01 | |
| MEDIMMUNE INC \ | COM | 584699102 | 602 | 26080 | SH | DEFINED | 01 | 0 |
| MEDIMMUNE INC \ | COM | 584699102 | 2321 | 100544 | SH | DEFINED | 01 | 0 |
| MEDIMMUNE INC \ | COM | 584699102 | 18454 | 799600 | SH | DEFINED | 01 | 1 |
| MEDTRONIC | COM | 585055106 | 265645 | 5563230 | SH | DEFINED | 01 | |
| MEDTRONIC | COM | 585055106 | 10311 | 215880 | SH | DEFINED | 01 | 0 |
| MEDTRONIC | COM | 585055106 | 14077 | 294806 | SH | DEFINED | 01 | 0 |
| MEDTRONIC | COM | 585055106 | 227 | 4800 | SH | DEFINED | 01 | 1 |
| MEDTRONIC CVT | CONV BND | 585055AB2 | 2998 | 2900000 | PRN | DEFINED | 01 | |
| MEDTRONIC CVT | CONV BND | 585055AB2 | 1034 | 1000000 | PRN | DEFINED | 01 | 0 |
| MELLON FINANCIAL COR | COM | 58551A108 | 7556 | 241482 | SH | DEFINED | 01 | |
| MELLON FINANCIAL COR | COM | 58551A108 | 3063 | 97899 | SH | DEFINED | 01 | 0 |
| MEMBERWORKS INC | COM | 586002107 | 1208 | 34584 | SH | DEFINED | 01 | |
| MENS WEARHOUSE INC | COM | 587118100 | 9677 | 364190 | SH | DEFINED | 01 | |
| MENS WEARHOUSE INC | COM | 587118100 | 27 | 1040 | SH | DEFINED | 01 | 0 |
| MENS WEARHOUSE INC | COM | 587118100 | 130 | 4900 | SH | DEFINED | 01 | 0 |
| MENTOR CORP MN | COM | 587188103 | 3747 | 124462 | SH | DEFINED | 01 | |
| MENTOR GRAPHIC | COM | 587200106 | 5456 | 306227 | SH | DEFINED | 01 | |
| MERCANTILE BANKSHARE | COM | 587405101 | 145 | 3369 | SH | DEFINED | 01 | |
| MERCK & CO. INC. | COM | 589331107 | 158331 | 3582993 | SH | DEFINED | 01 | |
| MERCK & CO. INC. | COM | 589331107 | 7197 | 162852 | SH | DEFINED | 01 | 0 |
| MERCK & CO. INC. | COM | 589331107 | 22403 | 506973 | SH | DEFINED | 01 | 0 |
| MERCK & CO. INC. | COM | 589331107 | 48887 | 1104786 | SH | DEFINED | 01 | 1 |
| MERCK & CO. INC. | COM | 589331107 | 3485 | 78848 | SH | DEFINED | 01 | 1 |
| MERCURY COMP SYS INC | COM | 589378108 | 1516 | 59459 | SH | DEFINED | 01 | |
| MERCURY COMP SYS INC | COM | 589378108 | 2 | 65 | SH | DEFINED | 01 | 0 |
| MERCURY INTERACTIVE | COM | 589405109 | 38727 | 864449 | SH | DEFINED | 01 | |

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|--------------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| MERCURY INTERACTIVE | COM | 589405109 | 39843 | 889369 | SH | DEFINED | 01 | 0 |
| MERCURY INTERACTIVE | COM | 589405109 | 2863 | 63902 | SH | DEFINED | 01 | 0 |
| MEREDITH CORP | COM | 589433101 | 165 | 3256 | SH | DEFINED | 01 | |
| MEREDITH CORP | COM | 589433101 | 577 | 11408 | SH | DEFINED | 01 | 0 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 47 | 4656 | SH | DEFINED | 01 | |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 575 | 95550 | SH | DEFINED | 01 | |
| MERISTAR HOSPITALITY - MHX | COM | 58984Y103 | 976 | 140340 | SH | DEFINED | 01 | 0 |
| MERIT MEDICAL SYSTEMS INC | COM | 589889104 | 7358 | 339994 | SH | DEFINED | 01 | |
| MERIT MEDICAL SYSTEMS INC | COM | 589889104 | 3 | 150 | SH | DEFINED | 01 | 0 |
| MERIDIAN GOLD. | COM | 589975101 | 4446 | 364400 | SH | DEFINED | 01 | |
| MERITAGE CORP. | COM | 59001A102 | 3070 | 41342 | SH | DEFINED | 01 | |
| MERIX CORP. | COM | 590049102 | 3055 | 165600 | SH | DEFINED | 01 | |
| MERIX CORP. | COM | 590049102 | 2473 | 134075 | SH | DEFINED | 01 | 0 |
| MERRILL LYNCH & CO | COM | 590188108 | 117819 | 1978159 | SH | DEFINED | 01 | |
| MERRILL LYNCH & CO | COM | 590188108 | 1865 | 31322 | SH | DEFINED | 01 | 0 |
| MERRILL LYNCH & CO | COM | 590188108 | 15528 | 260712 | SH | DEFINED | 01 | 0 |
| MERRILL LYNCH & CO | COM | 590188108 | 4452 | 74794 | SH | DEFINED | 01 | 1 |
| MERRILL LYNCH CVT. | CONV BND | 590188A73 | 3027 | 2900000 | PRN | DEFINED | 01 | |
| MESA AIR | COM | 590479101 | 4265 | 516478 | SH | DEFINED | 01 | |
| MESA AIR | COM | 590479101 | 26 | 3200 | SH | DEFINED | 01 | 0 |
| MESA AIR | COM | 590479101 | 90 | 10900 | SH | DEFINED | 01 | 0 |
| MET-PRO CORP | COM | 590876306 | 616 | 36666 | SH | DEFINED | 01 | |
| METAL MANAGEMENT INC | COM | 591097209 | 3123 | 85178 | SH | DEFINED | 01 | |
| METAL MANAGEMENT INC | COM | 591097209 | 9 | 250 | SH | DEFINED | 01 | 0 |
| METAL MANAGEMENT INC | COM | 591097209 | 40 | 1100 | SH | DEFINED | 01 | 0 |
| METHANEX CORP | COM | 59151K108 | 109 | 9665 | SH | DEFINED | 01 | |
| METHODE ELEC | COM | 591520200 | 1630 | 126425 | SH | DEFINED | 01 | |
| METLIFE INC | COM | 59156R108 | 8506 | 238397 | SH | DEFINED | 01 | |
| METLIFE INC | COM | 59156R108 | 53 | 1483 | SH | DEFINED | 01 | 0 |
| METLIFE INC | COM | 59156R108 | 6172 | 172978 | SH | DEFINED | 01 | 0 |
| METLIFE INC | COM | 59156R108 | 8050 | 225650 | SH | DEFINED | 01 | 1 |
| METLIFE INC | COM | 59156R108 | 45 | 1262 | SH | DEFINED | 01 | 1 |
| METRIS COMPANIES INC | COM | 591598107 | 3043 | 378500 | SH | DEFINED | 01 | |
| METRIS COMPANIES INC | COM | 591598107 | 1050 | 130700 | SH | DEFINED | 01 | 0 |
| METRO GOLDWYN MAYER | COM | 591610100 | 115 | 6600 | SH | DEFINED | 01 | |
| METROCALL HOLDINGS INC | COM | 59164X105 | 2063 | 29606 | SH | DEFINED | 01 | 0 |
| METROCALL HOLDING PFD 15% 12/3 | PRF | 59164X204 | 51 | 3665 | SH | DEFINED | 01 | 0 |
| METROLOGIC. | COM | 591676101 | 3702 | 158200 | SH | DEFINED | 01 | |
| METROLOGIC. | COM | 591676101 | 4 | 160 | SH | DEFINED | 01 | 0 |
| METTLER TOLEDO COM USD0.01 | COM | 592688105 | 191 | 4300 | SH | DEFINED | 01 | 1 |
| MICHAELS STORES INC | COM | 594087108 | 140 | 2871 | SH | DEFINED | 01 | |
| MICHAELS STORES INC | COM | 594087108 | 89 | 1826 | SH | DEFINED | 01 | 0 |
| MICHAELS STORES INC | COM | 594087108 | 58 | 1200 | SH | DEFINED | 01 | 1 |
| MICREL | COM | 594793101 | 3597 | 269409 | SH | DEFINED | 01 | |
| MICREL | COM | 594793101 | 3 | 210 | SH | DEFINED | 01 | 0 |
| MICROS SYSTEMS | COM | 594901100 | 2539 | 56233 | SH | DEFINED | 01 | |
| MICROSOFT | COM | 594918104 | 981183 | 39294437 | SH | DEFINED | 01 | |
| MICROSOFT | COM | 594918104 | 39154 | 1568446 | SH | DEFINED | 01 | 0 |
| MICROSOFT | COM | 594918104 | 66335 | 2656607 | SH | DEFINED | 01 | 0 |
| MICROSOFT | COM | 594918104 | 181451 | 7277162 | SH | DEFINED | 01 | 1 |
| MICRO STRATEGY | COM | 594972408 | 1560 | 29284 | SH | DEFINED | 01 | |
| MICRO STRATEGY | COM | 594972408 | 5 | 90 | SH | DEFINED | 01 | 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 53233 | 2004244 | SH | DEFINED | 01 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 54470 | 2050767 | SH | DEFINED | 01 | 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 4472 | 168336 | SH | DEFINED | 01 | 0 |
| MICRON TECHNOLOGY | COM | 595112103 | 1355 | 81128 | SH | DEFINED | 01 | |
| MICRON TECHNOLOGY | COM | 595112103 | 2317 | 138677 | SH | DEFINED | 01 | 0 |
| MICROSEMI CORP | COM | 595137100 | 8672 | 633969 | SH | DEFINED | 01 | |
| MICROSEMI CORP | COM | 595137100 | 22 | 1606 | SH | DEFINED | 01 | 0 |
| MICROSEMI CORP | COM | 595137100 | 106 | 7752 | SH | DEFINED | 01 | 0 |
| MID-AMERICA APT.. | COM | 59522J103 | 1038 | 27949 | SH | DEFINED | 01 | |
| MID-STATE BANCSHARES | COM | 595440108 | 251 | 10600 | SH | DEFINED | 01 | |

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| MIDAS INC | COM | 595626102 | 1415 | 72711 | SH | DEFINED | 01 |
| MIDDLEBY CORP | COM | 596278101 | 3963 | 86733 | SH | DEFINED | 01 |
| MIDDLEBY CORP | COM | 596278101 | 24 | 540 | SH | DEFINED | 01 0 |
| MIDDLEBY CORP | COM | 596278101 | 82 | 1800 | SH | DEFINED | 01 0 |
| MIDDLESEX WATER CO. | COM | 596680108 | 588 | 28400 | SH | DEFINED | 01 |
| MIDWAY GAMES INC | COM | 598148104 | 1142 | 156935 | SH | DEFINED | 01 |
| MILACRON INC | COM | 598709103 | 339 | 97737 | SH | DEFINED | 01 |
| MILLENIUUM PHARM | COM | 599902103 | 215 | 12750 | SH | DEFINED | 01 |
| MILLENIUUM PHARM | COM | 599902103 | 1599 | 94620 | SH | DEFINED | 01 0 |
| MILLENIUUM PHARM | COM | 599902103 | 30 | 1772 | SH | DEFINED | 01 0 |
| HERMAN MILLER | COM | 600544100 | 82 | 3081 | SH | DEFINED | 01 |
| MILLIPORE CORP | COM | 601073109 | 187 | 3632 | SH | DEFINED | 01 |
| MILLIPORE CORP | COM | 601073109 | 571 | 11113 | SH | DEFINED | 01 0 |
| MILLS | COM | 601148109 | 1250 | 23440 | SH | DEFINED | 01 |
| MINDSPEED TECH INC | COM | 602682106 | 442 | 67700 | SH | DEFINED | 01 |
| MINDSPEED TECH INC | COM | 602682106 | 219 | 33737 | SH | DEFINED | 01 1 |
| MINEFINDERS CORP | COM | 602900102 | 2552 | 257800 | SH | DEFINED | 01 |
| MINERALS TECHNOLOGIE | COM | 603158106 | 4136 | 72432 | SH | DEFINED | 01 |
| MISSION WEST PROPERTIES | COM | 605203108 | 623 | 47008 | SH | DEFINED | 01 |
| MOBILE TELESYSTM ADR | COM | 607409109 | 1089 | 8283 | SH | DEFINED | 01 |
| MOBILE TELESYSTM ADR | COM | 607409109 | 20854 | 158607 | SH | DEFINED | 01 1 |
| MOBILE TELESYSTM ADR | COM | 607409109 | 1644 | 12500 | SH | DEFINED | 01 1 |
| MOBILE MINI INC. | COM | 60740F105 | 697 | 40262 | SH | DEFINED | 01 |
| MODINE MFG CO | COM | 607828100 | 3772 | 144753 | SH | DEFINED | 01 |
| MODTECH HOLDINGS INC | COM | 60783C100 | 2863 | 386264 | SH | DEFINED | 01 |
| MOHAWK INDUSTRIES | COM | 608190104 | 232 | 2821 | SH | DEFINED | 01 |
| MOLECULAR DEVICES | COM | 60851C107 | 593 | 31500 | SH | DEFINED | 01 |
| MOLEX INC | COM | 608554101 | 421 | 13863 | SH | DEFINED | 01 |
| MOLEX INC | COM | 608554101 | 1333 | 43866 | SH | DEFINED | 01 0 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 5413 | 184600 | SH | DEFINED | 01 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 1170 | 39900 | SH | DEFINED | 01 0 |
| MONACO COACH CORP | COM | 60886R103 | 4011 | 149666 | SH | DEFINED | 01 |
| MONDAVI ROBERT CORP. | COM | 609200100 | 433 | 11466 | SH | DEFINED | 01 |
| MONRO MUFFLER BRAKE INC. | COM | 610236101 | 123 | 4902 | SH | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 49303 | 1344495 | SH | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 2216 | 60429 | SH | DEFINED | 01 0 |
| MONSANTO CO NEW | COM | 61166W101 | 60132 | 1642543 | SH | DEFINED | 01 1 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 935 | 35628 | SH | DEFINED | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 674 | 25724 | SH | DEFINED | 01 0 |
| MONY GROUP INC | COM | 615337102 | 4241 | 134896 | SH | DEFINED | 01 |
| MOODY`S CORPORATION | COM | 615369105 | 7941 | 112155 | SH | DEFINED | 01 |
| MOODY`S CORPORATION | COM | 615369105 | 2398 | 33871 | SH | DEFINED | 01 0 |
| MOODY`S CORPORATION | COM | 615369105 | 8260 | 116730 | SH | DEFINED | 01 1 |
| MOOG INC CL A | COM | 615394202 | 8077 | 236688 | SH | DEFINED | 01 |
| MOOG INC CL A | COM | 615394202 | 23 | 658 | SH | DEFINED | 01 0 |
| MOOG INC CL A | COM | 615394202 | 102 | 2992 | SH | DEFINED | 01 0 |
| MORGAN STANLEY | COM | 617446448 | 340145 | 5936218 | SH | DEFINED | 01 |
| MORGAN STANLEY | COM | 617446448 | 6279 | 109612 | SH | DEFINED | 01 0 |
| MORGAN STANLEY | COM | 617446448 | 17132 | 298979 | SH | DEFINED | 01 0 |
| MORGAN STANLEY | COM | 617446448 | 62407 | 1088801 | SH | DEFINED | 01 1 |
| MOTIENT CORP-WT04 | WT | 619908148 | 0 | 4 | SH | DEFINED | 01 |
| MOTOROLA | COM | 620076109 | 227534 | 12928051 | SH | DEFINED | 01 |
| MOTOROLA | COM | 620076109 | 9304 | 528589 | SH | DEFINED | 01 0 |
| MOTOROLA | COM | 620076109 | 9731 | 552860 | SH | DEFINED | 01 0 |
| MOTOROLA | COM | 620076109 | 1745 | 99180 | SH | DEFINED | 01 1 |
| MOVADO GROUP INC. | COM | 624580106 | 283 | 9447 | SH | DEFINED | 01 |
| MOVIE GALLERY. | COM | 624581104 | 1796 | 91670 | SH | DEFINED | 01 |
| MTN GROUP LTD-SPONS ADR | COM | 62474M108 | 654 | 125000 | SH | DEFINED | 01 0 |
| MUELLER INDS | COM | 624756102 | 5888 | 173245 | SH | DEFINED | 01 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 6147 | 248467 | SH | DEFINED | 01 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 16990 | 686735 | SH | DEFINED | 01 0 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 16026 | 648000 | SH | DEFINED | 01 1 |

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| MURPHY OIL | COM | 626717102 | 47074 | 747557 | SH | DEFINED | 01 |
| MURPHY OIL | COM | 626717102 | 1780 | 28260 | SH | DEFINED | 01 0 |
| MURPHY OIL | COM | 626717102 | 2934 | 46590 | SH | DEFINED | 01 0 |
| MURRIN MURRIN | COM | 62719N9E3 | 0 | 7095108 | SH | DEFINED | 01 0 |
| MYERS IND INC | COM | 628464109 | 1565 | 127225 | SH | DEFINED | 01 |
| MYKROLIS CORP. | COM | 62852P103 | 143 | 10000 | SH | DEFINED | 01 |
| MYLAN LABS | COM | 628530107 | 258 | 11348 | SH | DEFINED | 01 |
| MYLAN LABS | COM | 628530107 | 1493 | 65700 | SH | DEFINED | 01 0 |
| MYRIAD GENETICS | COM | 62855J104 | 2695 | 166100 | SH | DEFINED | 01 |
| MYOGEN INC | COM | 62856E104 | 3840 | 350711 | SH | DEFINED | 01 1 |
| NBC CAPITAL CORP | COM | 628729105 | 120 | 4600 | SH | DEFINED | 01 |
| NBTY INC | COM | 628782104 | 14254 | 383381 | SH | DEFINED | 01 |
| NBTY INC | COM | 628782104 | 1670 | 44895 | SH | DEFINED | 01 0 |
| NBTY INC | COM | 628782104 | 93 | 2500 | SH | DEFINED | 01 0 |
| NCI BUILDING SYSTEMS | COM | 628852105 | 2618 | 111604 | SH | DEFINED | 01 |
| NCO GROUP | COM | 628858102 | 2175 | 93057 | SH | DEFINED | 01 |
| NCR CORPORATION | COM | 62886E108 | 1166 | 26479 | SH | DEFINED | 01 |
| NCR CORPORATION | COM | 62886E108 | 948 | 21521 | SH | DEFINED | 01 0 |
| NDS GROUP PLC - SPONS ADR | COM | 628891103 | 10031 | 364257 | SH | DEFINED | 01 1 |
| NII HOLDINGS INC | COM | 62913F201 | 7602 | 217014 | SH | DEFINED | 01 |
| NII HOLDINGS INC | COM | 62913F201 | 30 | 873 | SH | DEFINED | 01 0 |
| NII HOLDINGS INC | COM | 62913F201 | 114 | 3264 | SH | DEFINED | 01 0 |
| NIC INC | COM | 62914B100 | 642 | 106300 | SH | DEFINED | 01 |
| NL INDUSTRIES INC | COM | 629156407 | 203 | 14600 | SH | DEFINED | 01 |
| NMS COMM CORP | COM | 629248105 | 758 | 105850 | SH | DEFINED | 01 |
| NPS PHARMACEUTICALS. | COM | 62936P103 | 864 | 30260 | SH | DEFINED | 01 |
| NTL INC | COM | 62940M104 | 319927 | 5381461 | SH | DEFINED | 01 |
| NTL INC | COM | 62940M104 | 24292 | 408602 | SH | DEFINED | 01 0 |
| NTL INC | COM | 62940M104 | 54 | 900 | SH | DEFINED | 01 0 |
| NTL INC SERIES A WTS | WT | 62940M138 | 0 | 1 | SH | DEFINED | 01 |
| NUCO2 INC | COM | 629428103 | 30 | 1619 | SH | DEFINED | 01 |
| NUI CORP | COM | 629431107 | 842 | 49797 | SH | DEFINED | 01 |
| NVE CORP | COM | 629445206 | 1621 | 34000 | SH | DEFINED | 01 |
| NVR INC | COM | 62944T105 | 10200 | 22174 | SH | DEFINED | 01 |
| NVR INC | COM | 62944T105 | 2638 | 5735 | SH | DEFINED | 01 0 |
| NVR INC | COM | 62944T105 | 1833 | 4000 | SH | DEFINED | 01 1 |
| NYMAGIC INC. | COM | 629484106 | 871 | 34435 | SH | DEFINED | 01 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 3869 | 248815 | SH | DEFINED | 01 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 28 | 1810 | SH | DEFINED | 01 0 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 109 | 7000 | SH | DEFINED | 01 0 |
| NACCO IND CL A. | COM | 629579103 | 98 | 1198 | SH | DEFINED | 01 |
| NAM TAI ELECTRONICS INC | COM | 629865205 | 839 | 33000 | SH | DEFINED | 01 |
| NARA BANCORP INC | COM | 63080P105 | 102 | 3460 | SH | DEFINED | 01 |
| NARA BANCORP INC | COM | 63080P105 | 19 | 636 | SH | DEFINED | 01 0 |
| NARA BANCORP INC | COM | 63080P105 | 80 | 2713 | SH | DEFINED | 01 0 |
| NASDAQ-100 SHARES | COM | 631100104 | 174296 | 4872700 | SH | DEFINED | 01 |
| NASDAQ-100 SHARES | COM | 631100104 | 4139 | 115745 | SH | DEFINED | 01 0 |
| NASDAQ-100 SHARES | COM | 631100104 | 832 | 23250 | SH | DEFINED | 01 0 |
| NASDAQ STOCK MARKET | COM | 631103108 | 6 | 600 | SH | DEFINED | 01 0 |
| NASH FINCH CO | COM | 631158102 | 2452 | 103577 | SH | DEFINED | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 3551 | 99831 | SH | DEFINED | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 89 | 2497 | SH | DEFINED | 01 0 |
| NATIONAL CITY CORP | COM | 635405103 | 4906 | 137898 | SH | DEFINED | 01 0 |
| NATIONAL CITY CORP | COM | 635405103 | 260 | 7325 | SH | DEFINED | 01 1 |
| NATL COMMERCE FINL | COM | 63545P104 | 248 | 8674 | SH | DEFINED | 01 |
| NATIONAL FUEL GAS CO | COM | 636180101 | 85 | 3461 | SH | DEFINED | 01 |
| NATL HEALTH INV INC | COM | 63633D104 | 349 | 11301 | SH | DEFINED | 01 |
| NATIONAL INSTRUMENT | COM | 636518102 | 104 | 3313 | SH | DEFINED | 01 |
| NATIONAL INSTRUMENT | COM | 636518102 | 142 | 4500 | SH | DEFINED | 01 0 |
| NATIONAL INSTRUMENT | COM | 636518102 | 518 | 16500 | SH | DEFINED | 01 1 |
| NATL MEDICAL HEALTH CARD SYSTE | COM | 636918302 | 352 | 13800 | SH | DEFINED | 01 |
| NATIONAL OILWELL INC | COM | 637071101 | 102 | 3599 | SH | DEFINED | 01 |

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|--------------------------------|-----|-----------|-------|---------|----|---------|----|
| NATL PRESTO IND | COM | 637215104 | 742 | 19139 | SH | DEFINED | 01 |
| NATIONAL PROCESSING | COM | 637229105 | 2510 | 132100 | SH | DEFINED | 01 |
| NATL SEMICONDUCTOR | COM | 637640103 | 19402 | 436694 | SH | DEFINED | 01 |
| NATL SEMICONDUCTOR | COM | 637640103 | 640 | 14400 | SH | DEFINED | 01 |
| NATL SEMICONDUCTOR | COM | 637640103 | 1800 | 40511 | SH | DEFINED | 01 |
| NATL SEMICONDUCTOR | COM | 637640103 | 23 | 512 | SH | DEFINED | 01 |
| NATIONAL VISION INC | COM | 63845P101 | 497 | 292419 | SH | DEFINED | 01 |
| NATL WESTERN LIFE INS-CL A | COM | 638522102 | 99 | 672 | SH | DEFINED | 01 |
| NAVIGATORS GROUP INC | COM | 638904102 | 6172 | 214472 | SH | DEFINED | 01 |
| NAVIGATORS GROUP INC | COM | 638904102 | 32 | 1109 | SH | DEFINED | 01 |
| NAVIGATORS GROUP INC | COM | 638904102 | 131 | 4536 | SH | DEFINED | 01 |
| NATURES SUNSHINE PRO | COM | 639027101 | 581 | 39136 | SH | DEFINED | 01 |
| NATUS MEDICAL INC COM USD0.001 | COM | 639050103 | 886 | 220500 | SH | DEFINED | 01 |
| NATUZZI SPA-SP ADR | COM | 63905A101 | 4178 | 390500 | SH | DEFINED | 01 |
| NAUTILUS GROUP INC | COM | 63910B102 | 2401 | 152425 | SH | DEFINED | 01 |
| NAVISTAR INTL CORP | COM | 63934E108 | 4517 | 98538 | SH | DEFINED | 01 |
| NAVISTAR INTL CORP | COM | 63934E108 | 719 | 15681 | SH | DEFINED | 01 |
| NAVIGANT CONSULTING | COM | 63935N107 | 913 | 45127 | SH | DEFINED | 01 |
| NDCHEALTH CORP | COM | 639480102 | 7245 | 266875 | SH | DEFINED | 01 |
| NDCHEALTH CORP | COM | 639480102 | 5 | 180 | SH | DEFINED | 01 |
| NEIGHBORCARE INC | COM | 64015Y104 | 1332 | 54911 | SH | DEFINED | 01 |
| NEIMAN-MARCUS GROUP | COM | 640204202 | 3318 | 61504 | SH | DEFINED | 01 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 559 | 25890 | SH | DEFINED | 01 |
| NELSON (THOMAS) INC | COM | 640376109 | 2229 | 81872 | SH | DEFINED | 01 |
| NEOSE TECHNOLOGIES | COM | 640522108 | 310 | 32978 | SH | DEFINED | 01 |
| NET.B@NK INC | COM | 640933107 | 1738 | 142308 | SH | DEFINED | 01 |
| NETWORK ASSOCIATES | COM | 640938106 | 2910 | 161647 | SH | DEFINED | 01 |
| NETFLIX INC | COM | 64110L106 | 343 | 10072 | SH | DEFINED | 01 |
| NETEGRITY INC | COM | 64110P107 | 897 | 105566 | SH | DEFINED | 01 |
| NETOPIA INC | COM | 64114K104 | 775 | 63250 | SH | DEFINED | 01 |
| NET IQ | COM | 64115P102 | 2516 | 180225 | SH | DEFINED | 01 |
| NETSCREEN TECH INC | COM | 64117V107 | 60459 | 1659600 | SH | DEFINED | 01 |
| NETSCREEN TECH INC | COM | 64117V107 | 60651 | 1664830 | SH | DEFINED | 01 |
| NETSCREEN TECH INC | COM | 64117V107 | 4106 | 112700 | SH | DEFINED | 01 |
| NETWORK EQUIP TECH | COM | 641208103 | 672 | 67317 | SH | DEFINED | 01 |
| NETWORK APPLIANCE | COM | 64120L104 | 63542 | 2962292 | SH | DEFINED | 01 |
| NETWORK APPLIANCE | COM | 64120L104 | 1259 | 58750 | SH | DEFINED | 01 |
| NETWORK APPLIANCE | COM | 64120L104 | 3805 | 177366 | SH | DEFINED | 01 |
| NEUROCRINE BIOSCIENCES | COM | 64125C109 | 2392 | 40470 | SH | DEFINED | 01 |
| NEUROCRINE BIOSCIENCES | COM | 64125C109 | 32550 | 550780 | SH | DEFINED | 01 |
| NEUROCRINE BIOSCIENCES | COM | 64125C109 | 1117 | 18900 | SH | DEFINED | 01 |
| NEW CENTURY FINL. | COM | 64352D101 | 12527 | 257958 | SH | DEFINED | 01 |
| NEW CENTURY FINL. | COM | 64352D101 | 36 | 749 | SH | DEFINED | 01 |
| NEW CENTURY FINL. | COM | 64352D101 | 127 | 2606 | SH | DEFINED | 01 |
| NEW ENGLAND BUS SERV | COM | 643872104 | 1264 | 37332 | SH | DEFINED | 01 |
| NEW JERSEY RESOURCES | COM | 646025106 | 5218 | 138001 | SH | DEFINED | 01 |
| NEW JERSEY RESOURCES | COM | 646025106 | 26 | 695 | SH | DEFINED | 01 |
| NEW JERSEY RESOURCES | COM | 646025106 | 110 | 2918 | SH | DEFINED | 01 |
| NEW PLAN EXCEL REALT | COM | 648053106 | 115 | 4211 | SH | DEFINED | 01 |
| NEW YORK COM BANCORP | COM | 649445103 | 19709 | 574947 | SH | DEFINED | 01 |
| NEW YORK TIMES CLA | COM | 650111107 | 6221 | 140754 | SH | DEFINED | 01 |
| NEW YORK TIMES CLA | COM | 650111107 | 1508 | 34110 | SH | DEFINED | 01 |
| NEWCASTLE INVESTMENT CORP | COM | 65105M108 | 344 | 10220 | SH | DEFINED | 01 |
| NEWELL RUBBERMAID | COM | 651229106 | 7330 | 315950 | SH | DEFINED | 01 |
| NEWELL RUBBERMAID | COM | 651229106 | 1449 | 62454 | SH | DEFINED | 01 |
| NEWFIELD EXPLORATION | COM | 651290108 | 62091 | 1295453 | SH | DEFINED | 01 |
| NEWFIELD EXPLORATION | COM | 651290108 | 58497 | 1220491 | SH | DEFINED | 01 |
| NEWFIELD EXPLORATION | COM | 651290108 | 3930 | 82000 | SH | DEFINED | 01 |
| NEWFIELD EXPLORATION | COM | 651290108 | 2155 | 45000 | SH | DEFINED | 01 |
| NEWMONT MINING | COM | 651639106 | 81825 | 1754746 | SH | DEFINED | 01 |
| NEWMONT MINING | COM | 651639106 | 4585 | 98321 | SH | DEFINED | 01 |
| NEWMONT MINING | COM | 651639106 | 11067 | 237425 | SH | DEFINED | 01 |

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| NEWMONT MINING | COM | 651639106 | 935 | 20066 | SH | DEFINED | 01 | 1 |
| NEWPORT CORP | COM | 651824104 | 1630 | 97451 | SH | DEFINED | 01 | |
| NEWS CORP LTD ADR JH | COM | 652487703 | 147 | 4074 | SH | DEFINED | 01 | |
| NEWS CORP ADR PFD | COM | 652487802 | 7107 | 224143 | SH | DEFINED | 01 | |
| NEWTEK BUS SERV -RESTRICTED | COM | 652526997 | 26 | 5000 | SH | DEFINED | 01 | 0 |
| NEXTEL COMMUNICATION | COM | 65332V103 | 211879 | 8567673 | SH | DEFINED | 01 | 0 |
| NEXTEL COMMUNICATION | COM | 65332V103 | 12955 | 524070 | SH | DEFINED | 01 | 0 |
| NEXTEL COMMUNICATION | COM | 65332V103 | 6437 | 260284 | SH | DEFINED | 01 | 0 |
| NEXTEL COMMUNICATION | COM | 65332V103 | 19029 | 771400 | SH | DEFINED | 01 | 1 |
| NEXTEL COMMUNICATION | COM | 65332V103 | 935 | 37800 | SH | DEFINED | 01 | 1 |
| NEXTEL COMMUNICATION CONVERTIB | CONV BND | 65332VAY9 | 3015 | 3000000 | PRN | DEFINED | 01 | 0 |
| NEXTEL PARTNERS INC | COM | 65333F107 | 6627 | 523429 | SH | DEFINED | 01 | |
| NEXTEL PARTNERS INC | COM | 65333F107 | 371 | 29280 | SH | DEFINED | 01 | 0 |
| NEXEN INC. (USD) | COM | 65334H102 | 2407 | 61900 | SH | DEFINED | 01 | 0 |
| NICOR | COM | 654086107 | 11484 | 325969 | SH | DEFINED | 01 | |
| NICOR | COM | 654086107 | 353 | 10024 | SH | DEFINED | 01 | 0 |
| NIKE INC CL B | COM | 654106103 | 6490 | 83335 | SH | DEFINED | 01 | |
| NIKE INC CL B | COM | 654106103 | 4663 | 59883 | SH | DEFINED | 01 | 0 |
| NIKE INC CL B | COM | 654106103 | 24626 | 316439 | SH | DEFINED | 01 | 1 |
| 99 CENTS ONLY STORE | COM | 65440K106 | 26101 | 1068870 | SH | DEFINED | 01 | |
| 99 CENTS ONLY STORE | COM | 65440K106 | 1086 | 44519 | SH | DEFINED | 01 | 0 |
| 99 CENTS ONLY STORE | COM | 65440K106 | 1793 | 73433 | SH | DEFINED | 01 | 0 |
| NISOURCE INC | COM | 65473P105 | 21317 | 1003154 | SH | DEFINED | 01 | |
| NISOURCE INC | COM | 65473P105 | 1269 | 59738 | SH | DEFINED | 01 | 0 |
| NOKIA ADR A | COM | 654902204 | 115823 | 5711167 | SH | DEFINED | 01 | |
| NOKIA ADR A | COM | 654902204 | 3635 | 179244 | SH | DEFINED | 01 | 0 |
| NOKIA ADR A | COM | 654902204 | 1409 | 69500 | SH | DEFINED | 01 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 113 | 2401 | SH | DEFINED | 01 | |
| NORDSON CORP | COM | 655663102 | 377 | 10055 | SH | DEFINED | 01 | |
| NORDSTROM INC | COM | 655664100 | 1318 | 33027 | SH | DEFINED | 01 | |
| NORDSTROM INC | COM | 655664100 | 1248 | 31271 | SH | DEFINED | 01 | 0 |
| NORFOLK SOUTHERN CO | COM | 655844108 | 4507 | 204044 | SH | DEFINED | 01 | |
| NORFOLK SOUTHERN CO | COM | 655844108 | 1966 | 88986 | SH | DEFINED | 01 | 0 |
| NORFOLK SOUTHERN CO | COM | 655844108 | 57783 | 2618280 | SH | DEFINED | 01 | 1 |
| NORTEL NETWORKS CORP | COM | 656568102 | 1094 | 184200 | SH | DEFINED | 01 | |
| NORTEL NETWORKS CORP | COM | 656568102 | 0 | 60 | SH | DEFINED | 01 | 0 |
| NORTEL NETWORKS CORP | COM | 656568102 | 3325 | 564600 | SH | DEFINED | 01 | 1 |
| NORTH FOLK BANCORP | COM | 659424105 | 586 | 13852 | SH | DEFINED | 01 | |
| NORTH FOLK BANCORP | COM | 659424105 | 1461 | 34525 | SH | DEFINED | 01 | 0 |
| NORTH FOLK BANCORP | COM | 659424105 | 78933 | 1868694 | SH | DEFINED | 01 | 1 |
| NORTHEAST UTILITIES | COM | 664397106 | 5465 | 292990 | SH | DEFINED | 01 | |
| NORTHEAST UTILITIES | COM | 664397106 | 130 | 7000 | SH | DEFINED | 01 | 1 |
| NORTHERN TRUST CORP | COM | 665859104 | 1272 | 27307 | SH | DEFINED | 01 | |
| NORTHERN TRUST CORP | COM | 665859104 | 2337 | 50154 | SH | DEFINED | 01 | 0 |
| NORTHROP GRUMMAN COR. | COM | 666807102 | 180287 | 1831818 | SH | DEFINED | 01 | |
| NORTHROP GRUMMAN COR. | COM | 666807102 | 8382 | 85169 | SH | DEFINED | 01 | 0 |
| NORTHROP GRUMMAN COR. | COM | 666807102 | 4623 | 46965 | SH | DEFINED | 01 | 0 |
| NORTHROP GRUMMAN COR. | COM | 666807102 | 2054 | 20900 | SH | DEFINED | 01 | 1 |
| NORTHROP GRUMMAN CVT | CONV PRF | 666807409 | 5060 | 48949 | SH | DEFINED | 01 | 0 |
| NORTHWEST AIRLINES CORP | COM | 667280101 | 15051 | 1488750 | SH | DEFINED | 01 | |
| NORTHWEST AIRLINES CORP | COM | 667280101 | 1735 | 171644 | SH | DEFINED | 01 | 0 |
| NORTHWEST AIRLINES CORP | COM | 667280101 | 102 | 10057 | SH | DEFINED | 01 | 0 |
| NORTHWEST AIRLINES CORP | COM | 667280101 | 278 | 27400 | SH | DEFINED | 01 | 1 |
| NW NATURAL GAS CO | COM | 667655104 | 4992 | 159733 | SH | DEFINED | 01 | |
| NOVARTIS AG-ADR | COM | 66987V109 | 83701 | 1964820 | SH | DEFINED | 01 | |
| NOVARTIS AG-ADR | COM | 66987V109 | 6610 | 155150 | SH | DEFINED | 01 | 0 |
| NOVARTIS AG-ADR | COM | 66987V109 | 75 | 1772 | SH | DEFINED | 01 | 0 |
| NU HORIZONS ELEC COR | COM | 669908105 | 3349 | 318300 | SH | DEFINED | 01 | |
| NOVASTAR FINANCIAL INC. | COM | 669947400 | 652 | 9892 | SH | DEFINED | 01 | |
| NOVELL INC | COM | 670006105 | 994 | 87342 | SH | DEFINED | 01 | |
| NOVELL INC | COM | 670006105 | 975 | 85674 | SH | DEFINED | 01 | 0 |
| NOVELLUS SYSTEMS INC | COM | 670008101 | 21299 | 670001 | SH | DEFINED | 01 | |

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| NOVELLUS SYSTEMS INC | COM | 670008101 | 15070 | 474131 | SH | DEFINED | 01 | 0 |
| NOVELLUS SYSTEMS INC | COM | 670008101 | 3073 | 96679 | SH | DEFINED | 01 | 0 |
| NOVEN PHARMACEUTICAL | COM | 670009109 | 2071 | 96446 | SH | DEFINED | 01 | |
| NU SKIN ENTERPRISES. | COM | 67018T105 | 7443 | 369363 | SH | DEFINED | 01 | |
| NSTAR | COM | 67019E107 | 3715 | 73244 | SH | DEFINED | 01 | |
| NUCOR CORP | COM | 670346105 | 6824 | 110985 | SH | DEFINED | 01 | |
| NUCOR CORP | COM | 670346105 | 184 | 3000 | SH | DEFINED | 01 | 0 |
| NUCOR CORP | COM | 670346105 | 2005 | 32608 | SH | DEFINED | 01 | 0 |
| NUEVO ENERGY CO | COM | 670509108 | 2662 | 81734 | SH | DEFINED | 01 | |
| NUEVO ENERGY CO | COM | 670509108 | 28 | 890 | SH | DEFINED | 01 | 0 |
| NUEVO ENERGY CO | COM | 670509108 | 133 | 4100 | SH | DEFINED | 01 | 0 |
| NUTRACEUTICAL INTL | COM | 67060Y101 | 5083 | 234864 | SH | DEFINED | 01 | |
| NVIDIA CORP | COM | 67066G104 | 368 | 13878 | SH | DEFINED | 01 | |
| NVIDIA CORP | COM | 67066G104 | 2881 | 108800 | SH | DEFINED | 01 | 0 |
| NVIDIA CORP | COM | 67066G104 | 1002 | 37845 | SH | DEFINED | 01 | 0 |
| NYFIX INC | COM | 670712108 | 460 | 89214 | SH | DEFINED | 01 | |
| O`CHARLEY`S | COM | 670823103 | 1084 | 59405 | SH | DEFINED | 01 | |
| OGE ENERGY CORP | COM | 670837103 | 97 | 3679 | SH | DEFINED | 01 | |
| OM GROUP INC | COM | 670872100 | 8340 | 274331 | SH | DEFINED | 01 | |
| OM GROUP INC | COM | 670872100 | 38 | 1248 | SH | DEFINED | 01 | 0 |
| OM GROUP INC | COM | 670872100 | 175 | 5744 | SH | DEFINED | 01 | 0 |
| OSI PHARMACEUTICALS | COM | 671040103 | 804 | 20944 | SH | DEFINED | 01 | |
| OSI PHARMACEUTICALS | COM | 671040103 | 2242 | 58390 | SH | DEFINED | 01 | 0 |
| OAKLEY INC | COM | 673662102 | 2458 | 165600 | SH | DEFINED | 01 | |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 17033 | 369867 | SH | DEFINED | 01 | |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 59 | 1280 | SH | DEFINED | 01 | 0 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 4068 | 88335 | SH | DEFINED | 01 | 0 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 28248 | 614300 | SH | DEFINED | 01 | 1 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 81 | 1758 | SH | DEFINED | 01 | 1 |
| OCEANEERING INT`L | COM | 675232102 | 2077 | 68204 | SH | DEFINED | 01 | |
| OCTEL CORP. | COM | 675727101 | 793 | 26599 | SH | DEFINED | 01 | |
| OCULAR SCIENCES | COM | 675744106 | 4157 | 142638 | SH | DEFINED | 01 | |
| OCULAR SCIENCES | COM | 675744106 | 33 | 1121 | SH | DEFINED | 01 | 0 |
| OCULAR SCIENCES | COM | 675744106 | 105 | 3589 | SH | DEFINED | 01 | 0 |
| ODYSSEY HEALTHCARE | COM | 67611V101 | 2696 | 143022 | SH | DEFINED | 01 | |
| ODYSSEY RE HOLDING. | COM | 67612W108 | 4433 | 164191 | SH | DEFINED | 01 | |
| ODYSSEY RE HOLDING. | COM | 67612W108 | 22 | 823 | SH | DEFINED | 01 | 0 |
| ODYSSEY RE HOLDING. | COM | 67612W108 | 102 | 3781 | SH | DEFINED | 01 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 380 | 20194 | SH | DEFINED | 01 | |
| OFFICE DEPOT INC | COM | 676220106 | 89 | 4706 | SH | DEFINED | 01 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 1330 | 70670 | SH | DEFINED | 01 | 0 |
| OFFICE DEPOT INC | COM | 676220106 | 200 | 10600 | SH | DEFINED | 01 | 1 |
| OFFSHORE LOGISTICS | COM | 676255102 | 3361 | 145829 | SH | DEFINED | 01 | |
| OHIO CASUALTY CORP | COM | 677240103 | 11505 | 575478 | SH | DEFINED | 01 | |
| OHIO CASUALTY CORP | COM | 677240103 | 38 | 1900 | SH | DEFINED | 01 | 0 |
| OHIO CASUALTY CORP | COM | 677240103 | 170 | 8500 | SH | DEFINED | 01 | 0 |
| OHIO POWER CO PFD 5.90 1/1/09 | PRF | 677415796 | 2553 | 24828 | SH | DEFINED | 01 | |
| LUKOIL ADR | COM | 677862104 | 13968 | 111968 | SH | DEFINED | 01 | 1 |
| LUKOIL ADR | COM | 677862104 | 2723 | 21827 | SH | DEFINED | 01 | 1 |
| OIL STATES INTL INC | COM | 678026105 | 5270 | 392200 | SH | DEFINED | 01 | |
| OIL STATES INTL INC | COM | 678026105 | 14 | 1036 | SH | DEFINED | 01 | 0 |
| OIL STATES INTL INC | COM | 678026105 | 56 | 4172 | SH | DEFINED | 01 | 0 |
| OLD DOMINION FREIGHT LINE. | COM | 679580100 | 3640 | 108000 | SH | DEFINED | 01 | |
| OLD DOMINION FREIGHT LINE. | COM | 679580100 | 17 | 510 | SH | DEFINED | 01 | 0 |
| OLD DOMINION FREIGHT LINE. | COM | 679580100 | 67 | 2000 | SH | DEFINED | 01 | 0 |
| OLD REPUBLIC INTER | COM | 680223104 | 188 | 7673 | SH | DEFINED | 01 | |
| OLIN | COM | 680665205 | 52 | 2925 | SH | DEFINED | 01 | |
| ARCADIA FINANCIAL | COM | 681593125 | 0 | 2500 | SH | DEFINED | 01 | 0 |
| OLYMPIC STEEL INC | COM | 68162K106 | 196 | 14000 | SH | DEFINED | 01 | |
| OMNICARE INC. | COM | 681904108 | 23755 | 535866 | SH | DEFINED | 01 | |
| OMNICARE INC. | COM | 681904108 | 990 | 22300 | SH | DEFINED | 01 | 0 |
| OMNICARE INC. | COM | 681904108 | 1640 | 37000 | SH | DEFINED | 01 | 0 |

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| OMNICARE INC. | COM | 681904108 | 195 | 4400 | SH | DEFINED | 01 | 1 |
| OMNICOM GROUP | COM | 681919106 | 993 | 12368 | SH | DEFINED | 01 | |
| OMNICOM GROUP | COM | 681919106 | 3469 | 43231 | SH | DEFINED | 01 | 0 |
| OMNICOM GROUP | COM | 681919106 | 151 | 1900 | SH | DEFINED | 01 | 1 |
| OMNICOM CVT. | CONV BND | 681919AK2 | 2015 | 200000 | PRN | DEFINED | 01 | |
| OMEGA HEALTH CARE | COM | 681936100 | 1066 | 98000 | SH | DEFINED | 01 | |
| OMNIVISION TECHNOLOG. | COM | 682128103 | 2014 | 73770 | SH | DEFINED | 01 | |
| OMNIVISION TECHNOLOG. | COM | 682128103 | 1192 | 43635 | SH | DEFINED | 01 | 0 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 1010 | 192304 | SH | DEFINED | 01 | |
| OMNICELL INC | COM | 68213N109 | 2190 | 110540 | SH | DEFINED | 01 | |
| ON ASSIGNMENT INC | COM | 682159108 | 2821 | 504606 | SH | DEFINED | 01 | |
| ON SEMICONDUCTOR CO. | COM | 682189105 | 4693 | 622370 | SH | DEFINED | 01 | |
| ON SEMICONDUCTOR CO. | COM | 682189105 | 18 | 2440 | SH | DEFINED | 01 | 0 |
| ON SEMICONDUCTOR CO. | COM | 682189105 | 66 | 8700 | SH | DEFINED | 01 | 0 |
| ONEIDA LTD | COM | 682505102 | 291 | 118496 | SH | DEFINED | 01 | |
| ONEOK INC | COM | 682680103 | 13502 | 598686 | SH | DEFINED | 01 | |
| ONEOK INC | COM | 682680103 | 3936 | 174516 | SH | DEFINED | 01 | 0 |
| ONEOK INC | COM | 682680103 | 140 | 6214 | SH | DEFINED | 01 | 0 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 1019 | 25190 | SH | DEFINED | 01 | |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 4 | 90 | SH | DEFINED | 01 | 0 |
| VIMPELCOM-SP ADR | COM | 68370R109 | 406 | 3902 | SH | DEFINED | 01 | |
| OPENWAVE SYSTEMS INC | COM | 683718308 | 578 | 43280 | SH | DEFINED | 01 | |
| OPEN SOLUTIONS INC. | COM | 68371P102 | 84 | 3800 | SH | DEFINED | 01 | 0 |
| OPNET TECHNOLOGIES | COM | 683757108 | 4362 | 292629 | SH | DEFINED | 01 | |
| OPNET TECHNOLOGIES | COM | 683757108 | 4 | 240 | SH | DEFINED | 01 | 0 |
| OPLINK COMM INC | COM | 68375Q106 | 323 | 128490 | SH | DEFINED | 01 | |
| OPSWARE INC | COM | 68383A101 | 84 | 11152 | SH | DEFINED | 01 | |
| OPSWARE INC | COM | 68383A101 | 346 | 45513 | SH | DEFINED | 01 | 1 |
| ORACLE CORP COM | COM | 68389X105 | 52806 | 4396831 | SH | DEFINED | 01 | |
| ORACLE CORP COM | COM | 68389X105 | 5284 | 439589 | SH | DEFINED | 01 | 0 |
| ORACLE CORP COM | COM | 68389X105 | 14682 | 1222482 | SH | DEFINED | 01 | 0 |
| ORACLE CORP COM | COM | 68389X105 | 20418 | 1701198 | SH | DEFINED | 01 | 1 |
| OPTION CARE INC | COM | 683948103 | 3678 | 323035 | SH | DEFINED | 01 | |
| OPTION CARE INC | COM | 683948103 | 2 | 202 | SH | DEFINED | 01 | 0 |
| ORBIMAGE INC | COM | 68555Y101 | 428 | 22500 | SH | DEFINED | 01 | |
| ORBITAL SCIENCES COR | COM | 685564106 | 5460 | 435700 | SH | DEFINED | 01 | |
| ORBITAL SCIENCES COR | COM | 685564106 | 21 | 1740 | SH | DEFINED | 01 | 0 |
| ORBITAL SCIENCES COR | COM | 685564106 | 83 | 6600 | SH | DEFINED | 01 | 0 |
| EXP 08/31/04 | WT | 685564130 | 41 | 5220 | SH | DEFINED | 01 | |
| OREGON STEEL MLS INC. | COM | 686079104 | 265 | 35000 | SH | DEFINED | 01 | |
| O REILLY AUTOMOTIVE | COM | 686091109 | 92 | 2298 | SH | DEFINED | 01 | |
| ORIENTAL FINANCIAL GROUP INC | COM | 68618W100 | 342 | 10750 | SH | DEFINED | 01 | |
| ORTHOLOGIC CORP | COM | 68750J107 | 332 | 42900 | SH | DEFINED | 01 | |
| ORTHODONTIC CENTER | COM | 68750P103 | 1379 | 174434 | SH | DEFINED | 01 | |
| OSHKOSH B-GOSH CLA | COM | 688222207 | 1332 | 56922 | SH | DEFINED | 01 | |
| OSHKOSH TRUCK CORP | COM | 688239201 | 7827 | 140515 | SH | DEFINED | 01 | |
| OSHKOSH TRUCK CORP | COM | 688239201 | 6 | 110 | SH | DEFINED | 01 | 0 |
| OSTEOTECH INC | COM | 688582105 | 310 | 48000 | SH | DEFINED | 01 | |
| OUTBACK STEAKHOUSE | COM | 689899102 | 10254 | 210567 | SH | DEFINED | 01 | |
| OUTBACK STEAKHOUSE | COM | 689899102 | 698 | 14324 | SH | DEFINED | 01 | 0 |
| OUTBACK STEAKHOUSE | COM | 689899102 | 341 | 7000 | SH | DEFINED | 01 | 0 |
| OVERLAND STORAGE INC. | COM | 690310107 | 17 | 1004 | SH | DEFINED | 01 | 0 |
| OVERLAND STORAGE INC. | COM | 690310107 | 82 | 4832 | SH | DEFINED | 01 | 0 |
| OVERSEAS SHIPHOLD GR | COM | 690368105 | 4743 | 129962 | SH | DEFINED | 01 | |
| OVERSEAS SHIPHOLD GR | COM | 690368105 | 20 | 542 | SH | DEFINED | 01 | 0 |
| OVERSEAS SHIPHOLD GR | COM | 690368105 | 91 | 2490 | SH | DEFINED | 01 | 0 |
| OWENS & MINOR INC | COM | 690732102 | 3577 | 141366 | SH | DEFINED | 01 | |
| OWENS-ILLINOIS INC. | COM | 690768403 | 15 | 1100 | SH | DEFINED | 01 | 1 |
| OXFORD HEALTH | COM | 691471106 | 171 | 3504 | SH | DEFINED | 01 | |
| OXFORD HEALTH | COM | 691471106 | 133 | 2750 | SH | DEFINED | 01 | 1 |
| OXFORD INDUSTRIES | COM | 691497309 | 2337 | 50597 | SH | DEFINED | 01 | |
| PC MALL INC | COM | 69323K100 | 3009 | 164060 | SH | DEFINED | 01 | |

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|------------------------------|----------|-----------|--------|---------|-----|---------|------|
| PC-TEL INC | COM | 69325Q105 | 596 | 57655 | SH | DEFINED | 01 |
| PDI INC | COM | 69329V100 | 1096 | 43311 | SH | DEFINED | 01 |
| P G & E CORP | COM | 69331C108 | 11785 | 406785 | SH | DEFINED | 01 |
| P G & E CORP | COM | 69331C108 | 87 | 2993 | SH | DEFINED | 01 0 |
| P G & E CORP | COM | 69331C108 | 2762 | 95351 | SH | DEFINED | 01 0 |
| P G & E CORP | COM | 69331C108 | 41 | 1400 | SH | DEFINED | 01 1 |
| P G & E CORP | COM | 69331C108 | 2480 | 85618 | SH | DEFINED | 01 1 |
| PFF BANCORP INC | COM | 69331W104 | 4677 | 122639 | SH | DEFINED | 01 |
| P.F. CHANGS CHINA B | COM | 69333Y108 | 4123 | 81940 | SH | DEFINED | 01 |
| P.F. CHANGS CHINA B | COM | 69333Y108 | 36280 | 721100 | SH | DEFINED | 01 0 |
| P.F. CHANGS CHINA B | COM | 69333Y108 | 1313 | 26100 | SH | DEFINED | 01 0 |
| PMC-SIERRA INC | COM | 69344F106 | 15497 | 913155 | SH | DEFINED | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 33371 | 1966513 | SH | DEFINED | 01 0 |
| PMC-SIERRA INC | COM | 69344F106 | 2812 | 165721 | SH | DEFINED | 01 0 |
| PMI GROUP INC. | COM | 69344M101 | 148 | 3970 | SH | DEFINED | 01 |
| PMI GROUP INC. | COM | 69344M101 | 5163 | 138200 | SH | DEFINED | 01 1 |
| PMI GROUP INC 5.875 11/15/06 | PRF | 69344M200 | 2070 | 81000 | SH | DEFINED | 01 0 |
| PMI GROUP CVT | CONV BND | 69344MAE1 | 1971 | 1800000 | PRN | DEFINED | 01 |
| PMI GROUP CVT | CONV BND | 69344MAE1 | 1424 | 1300000 | PRN | DEFINED | 01 0 |
| PNC FINCL SERV GROUP | COM | 693475105 | 39957 | 720985 | SH | DEFINED | 01 |
| PNC FINCL SERV GROUP | COM | 693475105 | 3497 | 63104 | SH | DEFINED | 01 0 |
| PNC FINCL SERV GROUP | COM | 693475105 | 5731 | 103400 | SH | DEFINED | 01 1 |
| POSCO. | COM | 693483109 | 355 | 10045 | SH | DEFINED | 01 |
| PNM RESOURCES INC | COM | 69349H107 | 2399 | 79833 | SH | DEFINED | 01 |
| PPG INDUSTRIES INC | COM | 693506107 | 4233 | 72592 | SH | DEFINED | 01 |
| PPG INDUSTRIES INC | COM | 693506107 | 89 | 1522 | SH | DEFINED | 01 0 |
| PPG INDUSTRIES INC | COM | 693506107 | 2272 | 38969 | SH | DEFINED | 01 0 |
| PPL CORPORATION | COM | 69351T106 | 15366 | 336976 | SH | DEFINED | 01 |
| PPL CORPORATION | COM | 69351T106 | 1841 | 40362 | SH | DEFINED | 01 0 |
| PPL CORPORATION | COM | 69351T106 | 54 | 1200 | SH | DEFINED | 01 1 |
| PRG-SCHULTZ INTL INC | COM | 69357C107 | 2149 | 488184 | SH | DEFINED | 01 |
| PS BUSINESS PARKS. | COM | 69360J107 | 233 | 5022 | SH | DEFINED | 01 |
| PSS WORLD MEDICAL | COM | 69366A100 | 2667 | 238400 | SH | DEFINED | 01 |
| PSS WORLD MEDICAL | COM | 69366A100 | 24 | 2106 | SH | DEFINED | 01 0 |
| PSS WORLD MEDICAL | COM | 69366A100 | 96 | 8612 | SH | DEFINED | 01 0 |
| PTEK HOLDINGS INC. | COM | 69366M104 | 3004 | 326888 | SH | DEFINED | 01 |
| PTV INC-PFD | PRF | 69367F306 | 0 | 119 | SH | DEFINED | 01 0 |
| PACCAR INC | COM | 693718108 | 4888 | 86941 | SH | DEFINED | 01 |
| PACCAR INC | COM | 693718108 | 2299 | 40891 | SH | DEFINED | 01 0 |
| PACCAR INC | COM | 693718108 | 187 | 3300 | SH | DEFINED | 01 1 |
| PACCAR INC | COM | 693718108 | 831 | 14765 | SH | DEFINED | 01 1 |
| PACER INTERNATIONAL INC | COM | 69373H106 | 7802 | 354000 | SH | DEFINED | 01 |
| PACER INTERNATIONAL INC | COM | 69373H106 | 172 | 7800 | SH | DEFINED | 01 0 |
| PACIFIC CAP BANCORP | COM | 69404P101 | 93 | 2361 | SH | DEFINED | 01 |
| PACIFIC SUNWEAR | COM | 694873100 | 8976 | 365787 | SH | DEFINED | 01 |
| PACIFIC SUNWEAR | COM | 694873100 | 222 | 9055 | SH | DEFINED | 01 0 |
| PACIFIC SUNWEAR | COM | 694873100 | 1968 | 80000 | SH | DEFINED | 01 1 |
| PACIFICARE HLTH SYS | COM | 695112102 | 154772 | 3913356 | SH | DEFINED | 01 |
| PACIFICARE HLTH SYS | COM | 695112102 | 281 | 7100 | SH | DEFINED | 01 0 |
| PACIFICARE HLTH SYS | COM | 695112102 | 1024 | 25900 | SH | DEFINED | 01 0 |
| PACIFICARE HLTH SYS | COM | 695112102 | 1913 | 48500 | SH | DEFINED | 01 1 |
| PACKAGING CP OF AMER | COM | 695156109 | 101 | 4461 | SH | DEFINED | 01 |
| PACKAGING CP OF AMER | COM | 695156109 | 2175 | 96400 | SH | DEFINED | 01 0 |
| PACKETEER INC | COM | 695210104 | 49 | 3694 | SH | DEFINED | 01 |
| PACTIV CORPORATION | COM | 695257105 | 227 | 10215 | SH | DEFINED | 01 |
| PACTIV CORPORATION | COM | 695257105 | 796 | 35773 | SH | DEFINED | 01 0 |
| PALL CORP | COM | 696429307 | 186 | 8178 | SH | DEFINED | 01 |
| PALL CORP | COM | 696429307 | 649 | 28619 | SH | DEFINED | 01 0 |
| PALM HARBOR HOMES INC | COM | 696639103 | 604 | 28820 | SH | DEFINED | 01 |
| PALMONE INC | COM | 69713P107 | 1057 | 49465 | SH | DEFINED | 01 |
| PALOMAR MEDICAL TECHNOLOGIES | COM | 697529303 | 588 | 32600 | SH | DEFINED | 01 |
| PANAMSAT CORP | COM | 697933109 | 1069 | 43699 | SH | DEFINED | 01 |

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|--------------------------------|-----|-----------|--------|---------|----|---------|----|---|
| PANAMSAT CORP | COM | 697933109 | 89 | 3629 | SH | DEFINED | 01 | 0 |
| PANAMSAT CORP | COM | 697933109 | 27 | 1084 | SH | DEFINED | 01 | 0 |
| PAN PACIFIC RETAIL | COM | 69806L104 | 2720 | 52200 | SH | DEFINED | 01 | |
| PANERA BREAD CO | COM | 69840W108 | 3971 | 102028 | SH | DEFINED | 01 | |
| PANERA BREAD CO | COM | 69840W108 | 13621 | 350000 | SH | DEFINED | 01 | 0 |
| PANERA BREAD CO | COM | 69840W108 | 502 | 12900 | SH | DEFINED | 01 | 0 |
| PANTRY INC. | COM | 698657103 | 3962 | 198871 | SH | DEFINED | 01 | |
| PANTRY INC. | COM | 698657103 | 36 | 1760 | SH | DEFINED | 01 | 0 |
| PANTRY INC. | COM | 698657103 | 131 | 6600 | SH | DEFINED | 01 | 0 |
| PAPA JOHN | COM | 698813102 | 2233 | 65977 | SH | DEFINED | 01 | |
| PARAMETRIC TECH CORP | COM | 699173100 | 144 | 31682 | SH | DEFINED | 01 | |
| PARAMETRIC TECH CORP | COM | 699173100 | 274 | 60650 | SH | DEFINED | 01 | 0 |
| PAREXEL | COM | 699462107 | 2575 | 144107 | SH | DEFINED | 01 | |
| PARK ELECTROCHEMICAL | COM | 700416209 | 1405 | 55530 | SH | DEFINED | 01 | |
| PARK ELECTROCHEMICAL | COM | 700416209 | 68 | 2700 | SH | DEFINED | 01 | 0 |
| PARK-OHIO HOLDINGS CORP. | COM | 700666100 | 230 | 25000 | SH | DEFINED | 01 | |
| PARKER-HANNIFIN | COM | 701094104 | 56931 | 1007609 | SH | DEFINED | 01 | |
| PARKER-HANNIFIN | COM | 701094104 | 601 | 10632 | SH | DEFINED | 01 | 0 |
| PARKER-HANNIFIN | COM | 701094104 | 3389 | 59974 | SH | DEFINED | 01 | 0 |
| PARKER-HANNIFIN | COM | 701094104 | 107 | 1900 | SH | DEFINED | 01 | 1 |
| PARKWAY PROPERTIES INC | COM | 70159Q104 | 2709 | 57948 | SH | DEFINED | 01 | |
| PATINA OIL & GAS CORP | COM | 703224105 | 15173 | 578040 | SH | DEFINED | 01 | |
| PATINA OIL & GAS CORP | COM | 703224105 | 32641 | 1243525 | SH | DEFINED | 01 | 0 |
| PATINA OIL & GAS CORP | COM | 703224105 | 1176 | 44800 | SH | DEFINED | 01 | 0 |
| PATHMARK STORES INC | COM | 70322A101 | 597 | 74800 | SH | DEFINED | 01 | |
| PATTERSON DENTAL | COM | 703412106 | 3121 | 45487 | SH | DEFINED | 01 | |
| PATTERSON DENTAL | COM | 703412106 | 24 | 350 | SH | DEFINED | 01 | 0 |
| PATTERSON-UTI ENERGY | COM | 703481101 | 3442 | 97200 | SH | DEFINED | 01 | |
| PATTERSON-UTI ENERGY | COM | 703481101 | 26730 | 754860 | SH | DEFINED | 01 | 0 |
| PATTERSON-UTI ENERGY | COM | 703481101 | 940 | 26547 | SH | DEFINED | 01 | 0 |
| PATTERSON-UTI ENERGY | COM | 703481101 | 22013 | 625000 | SH | DEFINED | 01 | 1 |
| PAXAR CORPORATION | COM | 704227107 | 1620 | 109807 | SH | DEFINED | 01 | |
| PAXSON COMMUNICATION | COM | 704231109 | 488 | 125000 | SH | DEFINED | 01 | |
| PAXSON COMMUNICATION | COM | 704231109 | 525 | 134600 | SH | DEFINED | 01 | 1 |
| PDF 13.25 11/15/06 | PRF | 704231505 | 1 | 0 | SH | DEFINED | 01 | |
| PAYCHEX INC | COM | 704326107 | 136099 | 3823011 | SH | DEFINED | 01 | |
| PAYCHEX INC | COM | 704326107 | 56194 | 1578422 | SH | DEFINED | 01 | 0 |
| PAYCHEX INC | COM | 704326107 | 9276 | 260573 | SH | DEFINED | 01 | 0 |
| PAYLESS SHOESOURCE | COM | 704379106 | 294 | 21055 | SH | DEFINED | 01 | |
| PEABODY ENERGY CORP | COM | 704549104 | 1996 | 42899 | SH | DEFINED | 01 | |
| PEDIATRIC SVCS OF AMERICA | COM | 705323103 | 891 | 65100 | SH | DEFINED | 01 | |
| PEDIATRIX MEDICAL GROUP INC | COM | 705324101 | 7473 | 118619 | SH | DEFINED | 01 | |
| PEDIATRIX MEDICAL GROUP INC | COM | 705324101 | 6 | 90 | SH | DEFINED | 01 | 0 |
| PEGASUS SATE PIK PFD 12.75% ST | PRF | 70558A502 | 3 | 3 | SH | DEFINED | 01 | |
| PEGASUS SOLUTIONS | COM | 705906105 | 820 | 70202 | SH | DEFINED | 01 | |
| PENFORD CORP | COM | 707051108 | 1328 | 79663 | SH | DEFINED | 01 | |
| PENN AMERICA GROUP INC | COM | 707247102 | 4250 | 289900 | SH | DEFINED | 01 | |
| PENN AMERICA GROUP INC | COM | 707247102 | 34 | 2331 | SH | DEFINED | 01 | 0 |
| PENN AMERICA GROUP INC | COM | 707247102 | 164 | 11192 | SH | DEFINED | 01 | 0 |
| PENN NATIONAL GAMING.. | COM | 707569109 | 173 | 6026 | SH | DEFINED | 01 | |
| PENN NATIONAL GAMING.. | COM | 707569109 | 4 | 130 | SH | DEFINED | 01 | 0 |
| PENNEY J C | COM | 708160106 | 19148 | 550574 | SH | DEFINED | 01 | |
| PENNEY J C | COM | 708160106 | 2161 | 62122 | SH | DEFINED | 01 | 0 |
| PENTAIR INC | COM | 709631105 | 29026 | 491969 | SH | DEFINED | 01 | |
| PENWEST PHARM | COM | 709754105 | 291 | 19900 | SH | DEFINED | 01 | |
| PEOPLES ENERGY CORP | COM | 711030106 | 108 | 2422 | SH | DEFINED | 01 | |
| PEOPLES ENERGY CORP | COM | 711030106 | 379 | 8481 | SH | DEFINED | 01 | 0 |
| PEOPLESOFT INC | COM | 712713106 | 13898 | 751669 | SH | DEFINED | 01 | |
| PEOPLESOFT INC | COM | 712713106 | 2496 | 135015 | SH | DEFINED | 01 | 0 |
| PEOPLESOFT INC | COM | 712713106 | 1582 | 85570 | SH | DEFINED | 01 | 0 |
| PEOPLESOFT INC | COM | 712713106 | 2101 | 113966 | SH | DEFINED | 01 | 1 |
| PEP BOYS-MANNY MOE & JACK | COM | 713278109 | 4906 | 176762 | SH | DEFINED | 01 | |

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|------------------------------|-----|-----------|---------|----------|----|---------|------|
| PEPCO HOLDINGS INC | COM | 713291102 | 148 | 7252 | SH | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 3771 | 126720 | SH | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 71 | 2371 | SH | DEFINED | 01 0 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 1758 | 59089 | SH | DEFINED | 01 0 |
| PEPSIAMERICAS INC | COM | 71343P200 | 3246 | 158973 | SH | DEFINED | 01 |
| PEPSICO | COM | 713448108 | 617129 | 11460128 | SH | DEFINED | 01 |
| PEPSICO | COM | 713448108 | 31270 | 580718 | SH | DEFINED | 01 0 |
| PEPSICO | COM | 713448108 | 22582 | 419343 | SH | DEFINED | 01 0 |
| PEPSICO | COM | 713448108 | 66952 | 1244377 | SH | DEFINED | 01 1 |
| PERFORMANCE FOOD | COM | 713755106 | 5052 | 147078 | SH | DEFINED | 01 |
| PERFORMANCE TECHNOLOGIES INC | COM | 71376K102 | 1098 | 65000 | SH | DEFINED | 01 |
| PERICOM SEMICOND | COM | 713831105 | 813 | 70779 | SH | DEFINED | 01 |
| PERINI CORP | COM | 713839108 | 193 | 12244 | SH | DEFINED | 01 |
| PERKINELMER INC | COM | 714046109 | 1381 | 66696 | SH | DEFINED | 01 |
| PERKINELMER INC | COM | 714046109 | 3993 | 193025 | SH | DEFINED | 01 0 |
| PERKINELMER INC | COM | 714046109 | 597 | 28876 | SH | DEFINED | 01 0 |
| PEROT SYSTEMS CP CLA | COM | 714265105 | 5171 | 388800 | SH | DEFINED | 01 |
| PERRIGO COMPANY | COM | 714290103 | 8728 | 435247 | SH | DEFINED | 01 |
| PERRIGO COMPANY | COM | 714290103 | 3 | 130 | SH | DEFINED | 01 0 |
| P T TELEKOMUNIKASI I | COM | 715684106 | 4056 | 240746 | SH | DEFINED | 01 1 |
| P T TELEKOMUNIKASI I | COM | 715684106 | 758 | 45000 | SH | DEFINED | 01 1 |
| PERVASIVE SOFTWARE | COM | 715710109 | 1944 | 278800 | SH | DEFINED | 01 |
| PETCO ANIMAL SUP INC | COM | 716016209 | 3818 | 135500 | SH | DEFINED | 01 |
| PETCO ANIMAL SUP INC | COM | 716016209 | 255 | 9033 | SH | DEFINED | 01 0 |
| PETRO-CANADA. | COM | 71644E102 | 33 | 750 | SH | DEFINED | 01 0 |
| PETROCHINA CO LTD-ADR | COM | 71646E100 | 18373 | 359555 | SH | DEFINED | 01 |
| PETROCHINA CO LTD-ADR | COM | 71646E100 | 389 | 7600 | SH | DEFINED | 01 0 |
| PETROCHINA CO LTD-ADR | COM | 71646E100 | 79 | 1550 | SH | DEFINED | 01 0 |
| PETROBRAS ADR | COM | 71654V101 | 43117 | 1464012 | SH | DEFINED | 01 1 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 74129 | 2212804 | SH | DEFINED | 01 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 52 | 1555 | SH | DEFINED | 01 0 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 3079 | 91900 | SH | DEFINED | 01 0 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 45605 | 1359632 | SH | DEFINED | 01 1 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 1510 | 45075 | SH | DEFINED | 01 1 |
| PETROLEUM DEVELOPMENT CORP | COM | 716578109 | 832 | 29047 | SH | DEFINED | 01 |
| PETROLEUM HELICOPTERS - VTG | COM | 716604103 | 52 | 2107 | SH | DEFINED | 01 |
| PETROQUEST ENERGY INC | COM | 716748108 | 484 | 135700 | SH | DEFINED | 01 |
| PETSMART INC | COM | 716768106 | 165 | 6054 | SH | DEFINED | 01 |
| PETSMART INC | COM | 716768106 | 21 | 759 | SH | DEFINED | 01 0 |
| PFIZER | COM | 717081103 | 1289410 | 36787704 | SH | DEFINED | 01 |
| PFIZER | COM | 717081103 | 68123 | 1943714 | SH | DEFINED | 01 0 |
| PFIZER | COM | 717081103 | 64077 | 1828135 | SH | DEFINED | 01 0 |
| PFIZER | COM | 717081103 | 157935 | 4505902 | SH | DEFINED | 01 1 |
| PHARMACEUTICAL PROD | COM | 717124101 | 5944 | 199521 | SH | DEFINED | 01 |
| PHARMACEUTICAL RES. | COM | 717125108 | 3188 | 56064 | SH | DEFINED | 01 |
| PHARMACEUTICAL RES. | COM | 717125108 | 44 | 770 | SH | DEFINED | 01 0 |
| PHARMACOPEIA. | COM | 71713B104 | 1616 | 80300 | SH | DEFINED | 01 |
| PHARMACOPEIA. | COM | 71713B104 | 2 | 80 | SH | DEFINED | 01 0 |
| PHARMION CORP | COM | 71715B409 | 113 | 5000 | SH | DEFINED | 01 0 |
| PHELPS DODGE | COM | 717265102 | 7266 | 88963 | SH | DEFINED | 01 |
| PHELPS DODGE | COM | 717265102 | 1724 | 21107 | SH | DEFINED | 01 0 |
| PHELPS DODGE | COM | 717265102 | 1222 | 15000 | SH | DEFINED | 01 1 |
| PHELPS DODGE | COM | 717265102 | 22 | 275 | SH | DEFINED | 01 1 |
| PHILADELPHIA CONS HD | COM | 717528103 | 3578 | 61698 | SH | DEFINED | 01 |
| PHILLIPS-VAN HEUSEN | COM | 718592108 | 1742 | 94154 | SH | DEFINED | 01 |
| PHOENIX COMPANIES | COM | 71902E109 | 8796 | 655958 | SH | DEFINED | 01 |
| PHOENIX TECHNOLOGY | COM | 719153108 | 370 | 68585 | SH | DEFINED | 01 |
| PHOTOMEDEX INC | COM | 719358103 | 684 | 253500 | SH | DEFINED | 01 0 |
| PHOTON DYNAMICS | COM | 719364101 | 8169 | 250349 | SH | DEFINED | 01 |
| PHOTON DYNAMICS | COM | 719364101 | 3532 | 108252 | SH | DEFINED | 01 0 |
| PHOTRONICS INC | COM | 719405102 | 3882 | 218790 | SH | DEFINED | 01 |
| PHOTRONICS INC | COM | 719405102 | 4 | 200 | SH | DEFINED | 01 0 |

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|---------------------------------|-----|-----------|-------|--------|----|---------|----|
| PIEDMONT NATURAL GAS | COM | 720186105 | 5165 | 122356 | SH | DEFINED | 01 |
| PIER ONE IMPORTS INC | COM | 720279108 | 5849 | 246749 | SH | DEFINED | 01 |
| PIER ONE IMPORTS INC | COM | 720279108 | 3189 | 134572 | SH | DEFINED | 01 |
| PIER ONE IMPORTS INC | COM | 720279108 | 571 | 24100 | SH | DEFINED | 01 |
| PILGRIMS PRIDE | COM | 721467108 | 228 | 10140 | SH | DEFINED | 01 |
| PINNACLE AIRLINES CORP | COM | 723443107 | 1519 | 114200 | SH | DEFINED | 01 |
| PINNACLE ENTERTAIN | COM | 723456109 | 1372 | 99433 | SH | DEFINED | 01 |
| PINNACLE ENTERTAIN | COM | 723456109 | 2124 | 153875 | SH | DEFINED | 01 |
| PINNACLE SYSTEMS INC | COM | 723481107 | 1722 | 190670 | SH | DEFINED | 01 |
| PINNACLE WEST CAPITA | COM | 723484101 | 233 | 5926 | SH | DEFINED | 01 |
| PINNACLE WEST CAPITA | COM | 723484101 | 818 | 20781 | SH | DEFINED | 01 |
| PIONEER NATURAL RES | COM | 723787107 | 17567 | 543851 | SH | DEFINED | 01 |
| PIONEER NATURAL RES | COM | 723787107 | 118 | 3665 | SH | DEFINED | 01 |
| PIPER JAFFRAY COS- | COM | 724078100 | 3182 | 58748 | SH | DEFINED | 01 |
| PIPER JAFFRAY COS- | COM | 724078100 | 197 | 3633 | SH | DEFINED | 01 |
| PIPER JAFFRAY COS- | COM | 724078100 | 2055 | 37963 | SH | DEFINED | 01 |
| PITNEY BOWES | COM | 724479100 | 42019 | 986127 | SH | DEFINED | 01 |
| PITNEY BOWES | COM | 724479100 | 2265 | 53150 | SH | DEFINED | 01 |
| PIXAR | COM | 725811103 | 19 | 299 | SH | DEFINED | 01 |
| PIXELWORKS INC | COM | 72581M107 | 3665 | 213960 | SH | DEFINED | 01 |
| PIXELWORKS INC | COM | 72581M107 | 2 | 120 | SH | DEFINED | 01 |
| PLACER DOME INC | COM | 725906101 | 9519 | 529700 | SH | DEFINED | 01 |
| PLAINS EXPLOR & PROD. | COM | 726505100 | 442 | 23717 | SH | DEFINED | 01 |
| PLAINS EXPLOR & PROD. | COM | 726505100 | 30 | 1640 | SH | DEFINED | 01 |
| PLAINS EXPLOR & PROD. | COM | 726505100 | 123 | 6590 | SH | DEFINED | 01 |
| PLAINS RESOURCES INC | COM | 726540503 | 1204 | 66230 | SH | DEFINED | 01 |
| PLANAR SYSTEMS INC | COM | 726900103 | 583 | 40945 | SH | DEFINED | 01 |
| PLANTRONICS | COM | 727493108 | 4377 | 119567 | SH | DEFINED | 01 |
| PLANTRONICS | COM | 727493108 | 5 | 150 | SH | DEFINED | 01 |
| PLATO LEARNING INC | COM | 72764Y100 | 2032 | 201400 | SH | DEFINED | 01 |
| PLEXUS CORP | COM | 729132100 | 3000 | 168679 | SH | DEFINED | 01 |
| PLEXUS CORP | COM | 729132100 | 6 | 320 | SH | DEFINED | 01 |
| PLUM CREEK TIMBER CO | COM | 729251108 | 3401 | 104715 | SH | DEFINED | 01 |
| PLUM CREEK TIMBER CO | COM | 729251108 | 1354 | 41690 | SH | DEFINED | 01 |
| PLUMTREE SOFTWARE INC | COM | 72940Q104 | 671 | 157600 | SH | DEFINED | 01 |
| POGO PRODUCING CO | COM | 730448107 | 28609 | 623705 | SH | DEFINED | 01 |
| POGO PRODUCING CO | COM | 730448107 | 38376 | 836653 | SH | DEFINED | 01 |
| POGO PRODUCING CO | COM | 730448107 | 3307 | 72100 | SH | DEFINED | 01 |
| POLARIS INDS INC | COM | 731068102 | 5555 | 122246 | SH | DEFINED | 01 |
| POLO RALPH LAUREN | COM | 731572103 | 4343 | 126700 | SH | DEFINED | 01 |
| POLY COM | COM | 73172K104 | 172 | 8108 | SH | DEFINED | 01 |
| POLY COM | COM | 73172K104 | 7729 | 364050 | SH | DEFINED | 01 |
| POLYMEDICA CORP | COM | 731738100 | 2140 | 79796 | SH | DEFINED | 01 |
| POLYONE CORP | COM | 73179P106 | 5068 | 762022 | SH | DEFINED | 01 |
| POMEROY IT SOLUTIONS INC | COM | 731822102 | 274 | 18900 | SH | DEFINED | 01 |
| POPE & TALBOT | COM | 732827100 | 755 | 43893 | SH | DEFINED | 01 |
| POPULAR INC | COM | 733174106 | 36 | 835 | SH | DEFINED | 01 |
| POSSIS MEDICAL INC. | COM | 737407106 | 1403 | 49875 | SH | DEFINED | 01 |
| POST PROPERTIES | COM | 737464107 | 869 | 30164 | SH | DEFINED | 01 |
| POTASH CORP SASK INC.. | COM | 73755L107 | 2137 | 25700 | SH | DEFINED | 01 |
| POTASH CORP SASK INC.. | COM | 73755L107 | 36709 | 441567 | SH | DEFINED | 01 |
| POTLATCH CORP | COM | 737628107 | 607 | 14891 | SH | DEFINED | 01 |
| POTOMAC ELEC PWR PFD \$50 6.8 9 | PRF | 737679811 | 7429 | 146199 | SH | DEFINED | 01 |
| POWER INTEGRATIONS | COM | 739276103 | 6358 | 216734 | SH | DEFINED | 01 |
| POWER INTEGRATIONS | COM | 739276103 | 4 | 130 | SH | DEFINED | 01 |
| POWER INTEGRATIONS | COM | 739276103 | 249 | 8500 | SH | DEFINED | 01 |
| POWER-ONE INC | COM | 739308104 | 705 | 63741 | SH | DEFINED | 01 |
| POWER-ONE INC | COM | 739308104 | 210 | 18949 | SH | DEFINED | 01 |
| POWERWAVE TECHNOLOGIES | COM | 739363109 | 428 | 54860 | SH | DEFINED | 01 |
| POWERWAVE TECHNOLOGIES | COM | 739363109 | 5475 | 702000 | SH | DEFINED | 01 |
| POWERWAVE TECHNOLOGIES | COM | 739363109 | 199 | 25500 | SH | DEFINED | 01 |
| POZEN | COM | 73941U102 | 256 | 18485 | SH | DEFINED | 01 |

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|---------------------------|-----|-----------|--------|---------|----|---------|------|
| PRAECIS PHARMACEUTIC. | COM | 739421105 | 372 | 63000 | SH | DEFINED | 01 |
| PRAXAIR | COM | 74005P104 | 4623 | 124556 | SH | DEFINED | 01 |
| PRAXAIR | COM | 74005P104 | 2747 | 73994 | SH | DEFINED | 01 0 |
| PRAXAIR | COM | 74005P104 | 11330 | 305550 | SH | DEFINED | 01 1 |
| PRE PAID LEGAL SVCS | COM | 740065107 | 2372 | 96874 | SH | DEFINED | 01 |
| PRECISION CASTPARTS | COM | 740189105 | 2454 | 55736 | SH | DEFINED | 01 |
| PRECISION DRILLING | COM | 74022D100 | 11645 | 250000 | SH | DEFINED | 01 |
| PREMCOR INC | COM | 74045Q104 | 1639 | 52900 | SH | DEFINED | 01 |
| PRENTISS PROPERTIES TRUST | COM | 740706106 | 2819 | 76408 | SH | DEFINED | 01 |
| PRESIDENTIAL LIFE CO | COM | 740884101 | 1404 | 93732 | SH | DEFINED | 01 |
| PRESSTEK INC | COM | 741113104 | 622 | 57210 | SH | DEFINED | 01 |
| PRICE COMMUNICATIONS | COM | 741437305 | 365 | 23262 | SH | DEFINED | 01 |
| T ROWE PRICE GROUP | COM | 74144T108 | 18862 | 350401 | SH | DEFINED | 01 |
| T ROWE PRICE GROUP | COM | 74144T108 | 853 | 15842 | SH | DEFINED | 01 0 |
| T ROWE PRICE GROUP | COM | 74144T108 | 2538 | 47142 | SH | DEFINED | 01 0 |
| T ROWE PRICE GROUP | COM | 74144T108 | 43 | 800 | SH | DEFINED | 01 1 |
| PRICELINE.COM | COM | 741503403 | 107 | 3971 | SH | DEFINED | 01 |
| PRIDE INTERNATIONAL | COM | 74153Q102 | 2146 | 125841 | SH | DEFINED | 01 |
| PRIDE INTERNATIONAL | COM | 74153Q102 | 85 | 5000 | SH | DEFINED | 01 0 |
| PRIMEDIA INC | COM | 74157K101 | 631 | 233600 | SH | DEFINED | 01 |
| PRIMA ENERGY | COM | 741901201 | 1252 | 36242 | SH | DEFINED | 01 |
| PRIME HOSPITALITY CO | COM | 741917108 | 1685 | 148042 | SH | DEFINED | 01 |
| PRIMUS TELE GROUP | COM | 741929103 | 155 | 18420 | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL | COM | 74251V102 | 3115 | 87442 | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL | COM | 74251V102 | 89 | 2495 | SH | DEFINED | 01 0 |
| PRINCIPAL FINANCIAL | COM | 74251V102 | 2601 | 72990 | SH | DEFINED | 01 0 |
| PRIORITY HEALTHCARE | COM | 74264T102 | 2596 | 121941 | SH | DEFINED | 01 |
| PROASSURANCE CORP. | COM | 74267C106 | 11298 | 322776 | SH | DEFINED | 01 |
| PROASSURANCE CORP. | COM | 74267C106 | 294 | 8382 | SH | DEFINED | 01 0 |
| PROASSURANCE CORP. | COM | 74267C106 | 86 | 2452 | SH | DEFINED | 01 0 |
| PROCTER & GAMBLE | COM | 742718109 | 421130 | 4015364 | SH | DEFINED | 01 |
| PROCTER & GAMBLE | COM | 742718109 | 26780 | 255329 | SH | DEFINED | 01 0 |
| PROCTER & GAMBLE | COM | 742718109 | 31672 | 301977 | SH | DEFINED | 01 0 |
| PROCTER & GAMBLE | COM | 742718109 | 110147 | 1049961 | SH | DEFINED | 01 1 |
| PROGRESS ENERGY INC | COM | 743263105 | 13264 | 281737 | SH | DEFINED | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 2625 | 55765 | SH | DEFINED | 01 0 |
| PROGRESS SOFTWARE CO | COM | 743312100 | 2568 | 107046 | SH | DEFINED | 01 |
| PROGRESSIVE CORP OH | COM | 743315103 | 20684 | 236118 | SH | DEFINED | 01 |
| PROGRESSIVE CORP OH | COM | 743315103 | 822 | 9381 | SH | DEFINED | 01 0 |
| PROGRESSIVE CORP OH | COM | 743315103 | 4325 | 49374 | SH | DEFINED | 01 0 |
| PROLOGIS | COM | 743410102 | 697 | 19450 | SH | DEFINED | 01 |
| PROLOGIS | COM | 743410102 | 1478 | 41210 | SH | DEFINED | 01 0 |
| PROQUEST CO | COM | 74346P102 | 228 | 7809 | SH | DEFINED | 01 |
| PROSPERITY BANCSHARE. | COM | 743606105 | 674 | 28619 | SH | DEFINED | 01 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 109 | 2916 | SH | DEFINED | 01 |
| PROTEIN DESIGN | COM | 74369L103 | 94 | 3967 | SH | DEFINED | 01 |
| PROTEIN DESIGN | COM | 74369L103 | 7 | 300 | SH | DEFINED | 01 0 |
| PROVIDE COMMERCE INC | COM | 74373W103 | 1009 | 44350 | SH | DEFINED | 01 |
| PROVIDENT BANK | COM | 743859100 | 7613 | 242578 | SH | DEFINED | 01 |
| PROVIDENT BANK | COM | 743859100 | 28 | 874 | SH | DEFINED | 01 0 |
| PROVIDENT BANK | COM | 743859100 | 122 | 3894 | SH | DEFINED | 01 0 |
| PROVIDENT FINL | COM | 743866105 | 83 | 2070 | SH | DEFINED | 01 |
| PROVINCE HEALTHCARE | COM | 743977100 | 9485 | 596502 | SH | DEFINED | 01 |
| PROVINCE HEALTHCARE | COM | 743977100 | 24 | 1500 | SH | DEFINED | 01 0 |
| PROVINCE HEALTHCARE | COM | 743977100 | 102 | 6400 | SH | DEFINED | 01 0 |
| PROVIDIAN FIN | COM | 74406A102 | 5066 | 386724 | SH | DEFINED | 01 |
| PROVIDIAN FIN | COM | 74406A102 | 865 | 66051 | SH | DEFINED | 01 0 |
| PRUDENTIAL FINANCIAL | COM | 744320102 | 1575 | 35154 | SH | DEFINED | 01 |
| PRUDENTIAL FINANCIAL | COM | 744320102 | 89 | 1978 | SH | DEFINED | 01 0 |
| PRUDENTIAL FINANCIAL | COM | 744320102 | 5508 | 122995 | SH | DEFINED | 01 0 |
| PRUDENTIAL FINANCIAL | COM | 744320102 | 82788 | 1848768 | SH | DEFINED | 01 1 |
| PSI TECHNOLOGIES HLDGS | COM | 74438Q109 | 415 | 84400 | SH | DEFINED | 01 0 |

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|---|-----|-----------|--------|---------|----|---------|------|
| PUB SERV ENTERPRISE | COM | 744573106 | 60090 | 1279039 | SH | DEFINED | 01 |
| PUB SERV ENTERPRISE | COM | 744573106 | 33 | 698 | SH | DEFINED | 01 0 |
| PUB SERV ENTERPRISE | COM | 744573106 | 2525 | 53748 | SH | DEFINED | 01 0 |
| PUB SERV ENTERPRISE | COM | 744573106 | 5548 | 118200 | SH | DEFINED | 01 1 |
| PUB SERV ENTERPRISE | COM | 744573106 | 559 | 11890 | SH | DEFINED | 01 1 |
| PUB SERV ENER CVT PFD 10.25 11 CONV PRF | | 744573304 | 26892 | 415000 | SH | DEFINED | 01 |
| PUBLIC STORAGE | COM | 74460D109 | 209 | 4305 | SH | DEFINED | 01 |
| PUGET ENERGY INC | COM | 745310102 | 89 | 3988 | SH | DEFINED | 01 |
| PULITZER INC | COM | 745769109 | 6137 | 127200 | SH | DEFINED | 01 |
| PULTE HOMES INC | COM | 745867101 | 8232 | 148058 | SH | DEFINED | 01 |
| PULTE HOMES INC | COM | 745867101 | 1587 | 28544 | SH | DEFINED | 01 0 |
| PULTE HOMES INC | COM | 745867101 | 201 | 3600 | SH | DEFINED | 01 1 |
| QLT INC | COM | 746927102 | 642 | 25138 | SH | DEFINED | 01 |
| QLT INC | COM | 746927102 | 10 | 400 | SH | DEFINED | 01 0 |
| QRS CORP | COM | 74726X105 | 252 | 44665 | SH | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 9285 | 281267 | SH | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 15430 | 467485 | SH | DEFINED | 01 0 |
| QLOGIC CORP | COM | 747277101 | 1807 | 54736 | SH | DEFINED | 01 0 |
| QUAKER CHEMICAL CORP | COM | 747316107 | 683 | 26883 | SH | DEFINED | 01 |
| QUALCOMM | COM | 747525103 | 182373 | 2745766 | SH | DEFINED | 01 |
| QUALCOMM | COM | 747525103 | 9349 | 140837 | SH | DEFINED | 01 0 |
| QUALCOMM | COM | 747525103 | 13040 | 196319 | SH | DEFINED | 01 0 |
| QUALCOMM | COM | 747525103 | 14707 | 221900 | SH | DEFINED | 01 1 |
| QUALCOMM | COM | 747525103 | 1187 | 17860 | SH | DEFINED | 01 1 |
| QUANEX CORP | COM | 747620102 | 2647 | 62311 | SH | DEFINED | 01 |
| QUANTA SERVICES INC | COM | 74762E102 | 35 | 4934 | SH | DEFINED | 01 |
| QUANTUM FUEL SYSTEMS TECHNOL | COM | 74765E109 | 1582 | 199450 | SH | DEFINED | 01 |
| QUANTUM CORP | COM | 747906204 | 28 | 7618 | SH | DEFINED | 01 |
| QUANTUM CORP | COM | 747906204 | 11 | 2900 | SH | DEFINED | 01 1 |
| QUEST DIAGNOSTICS | COM | 74834L100 | 558 | 6730 | SH | DEFINED | 01 |
| QUEST DIAGNOSTICS | COM | 74834L100 | 1952 | 23570 | SH | DEFINED | 01 0 |
| QUEST SOFTWARE INC | COM | 74834T103 | 1771 | 108300 | SH | DEFINED | 01 |
| QUEST SOFTWARE INC | COM | 74834T103 | 279 | 17020 | SH | DEFINED | 01 0 |
| QUESTAR CORP | COM | 748356102 | 128 | 3514 | SH | DEFINED | 01 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 2805 | 72385 | SH | DEFINED | 01 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 102 | 2630 | SH | DEFINED | 01 0 |
| QUIKSILVER INC | COM | 74838C106 | 9135 | 418084 | SH | DEFINED | 01 |
| QUIKSILVER INC | COM | 74838C106 | 7 | 330 | SH | DEFINED | 01 0 |
| QUIDEL CORP | COM | 74838J101 | 672 | 101900 | SH | DEFINED | 01 |
| QWEST COMM INTL INC | COM | 749121109 | 9830 | 2280767 | SH | DEFINED | 01 |
| QWEST COMM INTL INC | COM | 749121109 | 1371 | 317900 | SH | DEFINED | 01 0 |
| QWEST COMM INTL INC | COM | 749121109 | 1732 | 401913 | SH | DEFINED | 01 0 |
| QWEST COMM INTL INC | COM | 749121109 | 103 | 23700 | SH | DEFINED | 01 1 |
| R & G FINANCIAL CORP | COM | 749136107 | 7460 | 216001 | SH | DEFINED | 01 |
| R & G FINANCIAL CORP | COM | 749136107 | 34 | 984 | SH | DEFINED | 01 0 |
| R & G FINANCIAL CORP | COM | 749136107 | 138 | 3988 | SH | DEFINED | 01 0 |
| RAIT INVESTMENT TRUST | COM | 749227104 | 2796 | 94607 | SH | DEFINED | 01 |
| RC2 CORP | COM | 749388104 | 6936 | 252200 | SH | DEFINED | 01 |
| RH DONNELLEY CORP | COM | 74955W307 | 3629 | 77700 | SH | DEFINED | 01 |
| RLI CORP | COM | 749607107 | 10651 | 275976 | SH | DEFINED | 01 |
| RLI CORP | COM | 749607107 | 21 | 576 | SH | DEFINED | 01 0 |
| RLI CORP | COM | 749607107 | 99 | 2568 | SH | DEFINED | 01 0 |
| RPC INC | COM | 749660106 | 1236 | 111000 | SH | DEFINED | 01 |
| RPM INTERNATIONAL INC | COM | 749685103 | 7572 | 457846 | SH | DEFINED | 01 |
| RPM INTERNATIONAL INC | COM | 749685103 | 2368 | 143115 | SH | DEFINED | 01 0 |
| RSA SECURITY INC | COM | 749719100 | 3896 | 207345 | SH | DEFINED | 01 |
| RSA SECURITY INC | COM | 749719100 | 7 | 370 | SH | DEFINED | 01 0 |
| RTI INTL METALS | COM | 74973W107 | 4518 | 285383 | SH | DEFINED | 01 |
| RF MICRO DEVICES INC | COM | 749941100 | 3160 | 373410 | SH | DEFINED | 01 |
| RF MICRO DEVICES INC | COM | 749941100 | 20 | 2420 | SH | DEFINED | 01 0 |
| RF MICRO DEVICES INC | COM | 749941100 | 67 | 7900 | SH | DEFINED | 01 0 |
| RADIAN GROUP INC | COM | 750236101 | 169 | 3973 | SH | DEFINED | 01 |

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|--------------------------------|-----|-----------|-------|--------|----|---------|----|---|
| RADIAN GROUP INC | COM | 750236101 | 2489 | 58429 | SH | DEFINED | 01 | 0 |
| RADIAN GROUP INC | COM | 750236101 | 302 | 7100 | SH | DEFINED | 01 | 1 |
| RADIANT SYSTEMS | COM | 75025N102 | 434 | 72255 | SH | DEFINED | 01 | |
| RADIOLOGIX INC | COM | 75040K109 | 1133 | 325581 | SH | DEFINED | 01 | |
| RADIO ONE INC -CL D | COM | 75040P405 | 4042 | 218518 | SH | DEFINED | 01 | 0 |
| RADIOSHACK CORP | COM | 750438103 | 354 | 10668 | SH | DEFINED | 01 | |
| RADIOSHACK CORP | COM | 750438103 | 87 | 2634 | SH | DEFINED | 01 | 0 |
| RADIOSHACK CORP | COM | 750438103 | 1238 | 37347 | SH | DEFINED | 01 | 0 |
| RADISYS | COM | 750459109 | 4527 | 216576 | SH | DEFINED | 01 | |
| RADISYS | COM | 750459109 | 3 | 120 | SH | DEFINED | 01 | 0 |
| RAE SYSTEMS INC | COM | 75061P102 | 180 | 44400 | SH | DEFINED | 01 | |
| RAILAMERICA INC | COM | 750753105 | 2567 | 213000 | SH | DEFINED | 01 | |
| RAILAMERICA INC | COM | 750753105 | 24 | 1930 | SH | DEFINED | 01 | 0 |
| RAILAMERICA INC | COM | 750753105 | 102 | 8500 | SH | DEFINED | 01 | 0 |
| RAINDANCE COMMUN INC | COM | 75086X106 | 1131 | 396900 | SH | DEFINED | 01 | |
| RALCORP HOLDINGS INC | COM | 751028101 | 5298 | 174136 | SH | DEFINED | 01 | |
| RANGE RESOURCES | COM | 75281A109 | 2957 | 243807 | SH | DEFINED | 01 | |
| RANDGOLD & EXPLORATION-ADR | COM | 753009307 | 2057 | 180000 | SH | DEFINED | 01 | |
| RARE HOSPITALITY INT | COM | 753820109 | 3139 | 113072 | SH | DEFINED | 01 | |
| RAVEN INDUSTRIES INC | COM | 754212108 | 918 | 30000 | SH | DEFINED | 01 | |
| RAYMOND JAMES FIN | COM | 754730109 | 77 | 3103 | SH | DEFINED | 01 | |
| RAYONIER INC | COM | 754907103 | 90 | 2067 | SH | DEFINED | 01 | |
| RAYOVAC CORP | COM | 755081106 | 5357 | 187299 | SH | DEFINED | 01 | |
| RAYOVAC CORP | COM | 755081106 | 1747 | 61109 | SH | DEFINED | 01 | 0 |
| RAYOVAC CORP | COM | 755081106 | 134 | 4700 | SH | DEFINED | 01 | 0 |
| RAYTECH CORP-DEL. | COM | 755103108 | 9 | 3100 | SH | DEFINED | 01 | |
| RAYTHEON CO. | COM | 755111507 | 849 | 27070 | SH | DEFINED | 01 | |
| RAYTHEON CO. | COM | 755111507 | 89 | 2827 | SH | DEFINED | 01 | 0 |
| RAYTHEON CO. | COM | 755111507 | 2968 | 94711 | SH | DEFINED | 01 | 0 |
| RAYTHEON CO. | COM | 755111507 | 2694 | 86000 | SH | DEFINED | 01 | 1 |
| RAYTHEON CO RTN 8.25 05/15/200 | PRF | 755111606 | 1483 | 29100 | SH | DEFINED | 01 | 0 |
| READERS DIGEST ASSN | COM | 755267101 | 6868 | 487814 | SH | DEFINED | 01 | |
| READERS DIGEST ASSN | COM | 755267101 | 91 | 6492 | SH | DEFINED | 01 | 0 |
| REALNETWORKS INC | COM | 75605L104 | 1069 | 178200 | SH | DEFINED | 01 | |
| RECKSON | COM | 75621K106 | 732 | 26025 | SH | DEFINED | 01 | |
| RED HAT | COM | 756577102 | 4694 | 205350 | SH | DEFINED | 01 | |
| RED HAT | COM | 756577102 | 6861 | 300000 | SH | DEFINED | 01 | 1 |
| REDBACK NETWORKS INC | COM | 757209507 | 729 | 115600 | SH | DEFINED | 01 | 0 |
| REDWOOD TRUST INC. | COM | 758075402 | 6411 | 103100 | SH | DEFINED | 01 | |
| REDWOOD TRUST INC. | COM | 758075402 | 28 | 463 | SH | DEFINED | 01 | 0 |
| REDWOOD TRUST INC. | COM | 758075402 | 131 | 2114 | SH | DEFINED | 01 | 0 |
| REEBOK INTERNATIONAL | COM | 758110100 | 158 | 3821 | SH | DEFINED | 01 | |
| REEBOK INTERNATIONAL | COM | 758110100 | 554 | 13392 | SH | DEFINED | 01 | 0 |
| REEBOK INTERNATIONAL | COM | 758110100 | 12349 | 298600 | SH | DEFINED | 01 | 1 |
| REGAL BELOIT | COM | 758750103 | 1404 | 70266 | SH | DEFINED | 01 | |
| REGENCY CENTERS CORP | COM | 758849103 | 271 | 5805 | SH | DEFINED | 01 | |
| REGENT COMMUNICATION. | COM | 758865109 | 3369 | 517482 | SH | DEFINED | 01 | |
| REGENERON PHARMACEUT | COM | 75886F107 | 2108 | 155214 | SH | DEFINED | 01 | |
| REGENERON PHARMACEUT | COM | 75886F107 | 3 | 200 | SH | DEFINED | 01 | 0 |
| REGIS CORP MINN | COM | 758932107 | 528 | 11891 | SH | DEFINED | 01 | |
| REGIS CORP MINN | COM | 758932107 | 4 | 80 | SH | DEFINED | 01 | 0 |
| REGIONS FINL CORP | COM | 758940100 | 528 | 14442 | SH | DEFINED | 01 | |
| REGIONS FINL CORP | COM | 758940100 | 1846 | 50548 | SH | DEFINED | 01 | 0 |
| REGIONS FINL CORP | COM | 758940100 | 59 | 1600 | SH | DEFINED | 01 | 1 |
| REHABCARE GROUP INC | COM | 759148109 | 900 | 45251 | SH | DEFINED | 01 | |
| REINSURANCE GP OF AM | COM | 759351109 | 3929 | 95900 | SH | DEFINED | 01 | |
| RELIANCE STEEL & ALU | COM | 759509102 | 9545 | 271531 | SH | DEFINED | 01 | |
| RELIANCE STEEL & ALU | COM | 759509102 | 42 | 1194 | SH | DEFINED | 01 | 0 |
| RELIANCE STEEL & ALU | COM | 759509102 | 196 | 5564 | SH | DEFINED | 01 | 0 |
| RELIANT RESOURCES. | COM | 75952B105 | 4357 | 530600 | SH | DEFINED | 01 | |
| REMEC INC | COM | 759543101 | 1472 | 193650 | SH | DEFINED | 01 | |
| REMEC INC | COM | 759543101 | 1 | 160 | SH | DEFINED | 01 | 0 |

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| REMINGTON OIL & GAS | COM | 759594302 | 4999 | 253148 | SH | DEFINED | 01 |
| RENOVIS INC | COM | 759885106 | 454 | 44738 | SH | DEFINED | 01 |
| REPUBLIC BANCSHARES INC | COM | 759929102 | 123 | 4088 | SH | DEFINED | 01 |
| RENAL CARE GROUP. | COM | 759930100 | 5835 | 127510 | SH | DEFINED | 01 |
| RENT-A-CENTER INC | COM | 76009N100 | 862 | 26119 | SH | DEFINED | 01 |
| REPSOL YPF SA. | COM | 76026T205 | 18927 | 909550 | SH | DEFINED | 01 |
| REPUBLIC BANCORP INC-CL A | COM | 760281204 | 140 | 7166 | SH | DEFINED | 01 |
| REPUBLIC BANCORP. | COM | 760282103 | 6117 | 435061 | SH | DEFINED | 01 |
| REPUBLIC SRVS CL-A | COM | 760759100 | 4269 | 157703 | SH | DEFINED | 01 |
| RES/CARE | COM | 760943100 | 16 | 1212 | SH | DEFINED | 01 |
| RES/CARE | COM | 760943100 | 874 | 68400 | SH | DEFINED | 01 |
| RESEARC IN MOTION | COM | 760975102 | 12146 | 130189 | SH | DEFINED | 01 |
| RESEARC IN MOTION | COM | 760975102 | 12636 | 135409 | SH | DEFINED | 01 |
| RESEARC IN MOTION | COM | 760975102 | 587 | 6292 | SH | DEFINED | 01 |
| RESEARC IN MOTION | COM | 760975102 | 4382 | 46950 | SH | DEFINED | 01 |
| RESMED INC | COM | 761152107 | 4557 | 100827 | SH | DEFINED | 01 |
| RESMED INC | COM | 761152107 | 14 | 300 | SH | DEFINED | 01 |
| RESMED INC | COM | 761152107 | 5176 | 114597 | SH | DEFINED | 01 |
| RESOURCE AMERICA | COM | 761195205 | 279 | 15098 | SH | DEFINED | 01 |
| RESOURCE BANKSHARES CORP/VA. | COM | 76121R104 | 128 | 3932 | SH | DEFINED | 01 |
| RESOURCES CONNECTION. | COM | 76122Q105 | 20513 | 464950 | SH | DEFINED | 01 |
| RESOURCES CONNECTION. | COM | 76122Q105 | 657 | 14900 | SH | DEFINED | 01 |
| RESPIRONICS INC | COM | 761230101 | 5554 | 102816 | SH | DEFINED | 01 |
| RESPIRONICS INC | COM | 761230101 | 1188 | 22000 | SH | DEFINED | 01 |
| RETEK INC | COM | 76128Q109 | 17 | 2313 | SH | DEFINED | 01 |
| REWARDS NETWORK INC | COM | 761557107 | 678 | 67820 | SH | DEFINED | 01 |
| REX STORES. | COM | 761624105 | 156 | 9896 | SH | DEFINED | 01 |
| REYNOLDS & REYNOLDS | COM | 761695105 | 4191 | 147529 | SH | DEFINED | 01 |
| RJ REYNOLDS TOBACCO | COM | 76182K105 | 52071 | 860646 | SH | DEFINED | 01 |
| RJ REYNOLDS TOBACCO | COM | 76182K105 | 2497 | 41276 | SH | DEFINED | 01 |
| RJ REYNOLDS TOBACCO | COM | 76182K105 | 1165 | 19250 | SH | DEFINED | 01 |
| RJ REYNOLDS TOBACCO | COM | 76182K105 | 532 | 8798 | SH | DEFINED | 01 |
| RIGGS NATL CORP WASH | COM | 766570105 | 1687 | 98052 | SH | DEFINED | 01 |
| RIMAGE CORP | COM | 766721104 | 2465 | 159200 | SH | DEFINED | 01 |
| RIO TINTO PLC ADR | COM | 767204100 | 9927 | 98700 | SH | DEFINED | 01 |
| RITCHIE BROS. AUCTION. | COM | 767744105 | 1669 | 29700 | SH | DEFINED | 01 |
| RITCHIE BROS. AUCTION. | COM | 767744105 | 3303 | 58782 | SH | DEFINED | 01 |
| RITE AID CORP | COM | 767754104 | 37 | 6932 | SH | DEFINED | 01 |
| ROBBINS & MYERS INC | COM | 770196103 | 874 | 40564 | SH | DEFINED | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 24530 | 1038506 | SH | DEFINED | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 1018 | 43120 | SH | DEFINED | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 2585 | 109470 | SH | DEFINED | 01 |
| ROCHE HOLDINGS ADR | COM | 771195104 | 59 | 600 | SH | DEFINED | 01 |
| ROCHESTER G&E 6.60 PFD 3/1/09 | PRF | 771367828 | 9640 | 95000 | SH | DEFINED | 01 |
| ROCK TENN CO | COM | 772739207 | 1473 | 102176 | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 56635 | 1633562 | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 8456 | 243932 | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1476 | 42566 | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 3119 | 90000 | SH | DEFINED | 01 |
| ROCKWELL COLLINS | COM | 774341101 | 12406 | 392465 | SH | DEFINED | 01 |
| ROCKWELL COLLINS | COM | 774341101 | 1284 | 40627 | SH | DEFINED | 01 |
| ROCKY SHOES & BOOTS INC | COM | 774830103 | 750 | 31000 | SH | DEFINED | 01 |
| ROFIN SINAR TECH INC. | COM | 775043102 | 1395 | 46733 | SH | DEFINED | 01 |
| ROGERS COMMUNICATION | COM | 775109200 | 561 | 30000 | SH | DEFINED | 01 |
| ROGERS CORP | COM | 775133101 | 2424 | 45412 | SH | DEFINED | 01 |
| ROHM & HAAS CO | COM | 775371107 | 3457 | 86787 | SH | DEFINED | 01 |
| ROHM & HAAS CO | COM | 775371107 | 22 | 540 | SH | DEFINED | 01 |
| ROHM & HAAS CO | COM | 775371107 | 2019 | 50680 | SH | DEFINED | 01 |
| ROLLINS | COM | 775711104 | 1526 | 59215 | SH | DEFINED | 01 |
| ROPER INC NEW | COM | 776696106 | 5324 | 110329 | SH | DEFINED | 01 |
| ROSS STORES | COM | 778296103 | 196 | 6399 | SH | DEFINED | 01 |
| ROSS STORES | COM | 778296103 | 399 | 13039 | SH | DEFINED | 01 |

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|--------------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| ROSS STORES | COM | 778296103 | 24 | 800 | SH | DEFINED | 01 | 0 |
| ROSS STORES | COM | 778296103 | 219 | 7200 | SH | DEFINED | 01 | 1 |
| ROTO - ROOTER INC | COM | 778787101 | 4194 | 82945 | SH | DEFINED | 01 | |
| ROUSE CO | COM | 779273101 | 217 | 4055 | SH | DEFINED | 01 | |
| ROWAN COMPANIES INC. | COM | 779382100 | 143 | 6774 | SH | DEFINED | 01 | |
| ROWAN COMPANIES INC. | COM | 779382100 | 500 | 23699 | SH | DEFINED | 01 | 0 |
| ROWAN COMPANIES INC. | COM | 779382100 | 21223 | 1008732 | SH | DEFINED | 01 | 1 |
| ROXIO INC | COM | 780008108 | 421 | 94133 | SH | DEFINED | 01 | |
| ROYAL DUTCH PETRO | COM | 780257804 | 16286 | 342300 | SH | DEFINED | 01 | |
| ROYAL DUTCH PETRO | COM | 780257804 | 4511 | 94800 | SH | DEFINED | 01 | 0 |
| RUBY TUESDAY INC COM | COM | 781182100 | 1277 | 39695 | SH | DEFINED | 01 | |
| RUDDICK CORP | COM | 781258108 | 250 | 12362 | SH | DEFINED | 01 | |
| RUDOLPH TECHNOLOGIES | COM | 781270103 | 2886 | 154078 | SH | DEFINED | 01 | |
| RUDOLPH TECHNOLOGIES | COM | 781270103 | 1 | 80 | SH | DEFINED | 01 | 0 |
| RUSS BERRIE & CO | COM | 782233100 | 2028 | 57956 | SH | DEFINED | 01 | |
| RUSSELL CORP | COM | 782352108 | 1665 | 91169 | SH | DEFINED | 01 | |
| RYANAIR HOLDINGS ADR. | COM | 783513104 | 12822 | 375000 | SH | DEFINED | 01 | |
| RYANAIR HOLDINGS ADR. | COM | 783513104 | 11 | 326 | SH | DEFINED | 01 | 0 |
| RYANS FAMILY STEAK | COM | 783519101 | 6803 | 397617 | SH | DEFINED | 01 | |
| RYDER SYSTEM | COM | 783549108 | 164 | 4225 | SH | DEFINED | 01 | |
| RYDER SYSTEM | COM | 783549108 | 572 | 14765 | SH | DEFINED | 01 | 0 |
| RYERSON TULL INC | COM | 78375P107 | 913 | 69773 | SH | DEFINED | 01 | |
| RYLAND GROUP INC | COM | 783764103 | 8747 | 98469 | SH | DEFINED | 01 | |
| SBC COMMUNICATIONS | COM | 78387G103 | 186678 | 7607155 | SH | DEFINED | 01 | |
| SBC COMMUNICATIONS | COM | 78387G103 | 1348 | 54952 | SH | DEFINED | 01 | 0 |
| SBC COMMUNICATIONS | COM | 78387G103 | 22741 | 926709 | SH | DEFINED | 01 | 0 |
| SBC COMMUNICATIONS | COM | 78387G103 | 16937 | 691200 | SH | DEFINED | 01 | 1 |
| SBC COMMUNICATIONS | COM | 78387G103 | 2591 | 105551 | SH | DEFINED | 01 | 1 |
| SBS TECH INC | COM | 78387P103 | 657 | 42483 | SH | DEFINED | 01 | |
| SCM MICROSYSTEMS INC | COM | 784018103 | 288 | 42875 | SH | DEFINED | 01 | |
| SCP POOL CORP | COM | 784028102 | 6893 | 185008 | SH | DEFINED | 01 | |
| SCP POOL CORP | COM | 784028102 | 5 | 135 | SH | DEFINED | 01 | 0 |
| SCPIE HOLDINGS INC | COM | 78402P104 | 227 | 27690 | SH | DEFINED | 01 | |
| SEI INVESTMENTS CO | COM | 784117103 | 230 | 6971 | SH | DEFINED | 01 | |
| SEMCO ENERGY INC | COM | 78412D109 | 110 | 19409 | SH | DEFINED | 01 | |
| SAGA GAME WORKS PFD 12.5% 8-1- | PRF | 78422P209 | 0 | 247951 | SH | DEFINED | 01 | |
| SI INTERNATIONAL INC | COM | 78427V102 | 38 | 1681 | SH | DEFINED | 01 | |
| SJW CORP. | COM | 784305104 | 1248 | 36000 | SH | DEFINED | 01 | |
| SK TELECOM LTD -ADR | COM | 78440P108 | 283 | 13287 | SH | DEFINED | 01 | |
| SK TELECOM LTD -ADR | COM | 78440P108 | 5377 | 252520 | SH | DEFINED | 01 | 1 |
| SK TELECOM LTD -ADR | COM | 78440P108 | 340 | 15963 | SH | DEFINED | 01 | 1 |
| SL GREEN REALTY | COM | 78440X101 | 153 | 3210 | SH | DEFINED | 01 | |
| SL INDS INC. | COM | 784413106 | 78 | 8000 | SH | DEFINED | 01 | |
| SLM CORP | COM | 78442P106 | 125832 | 3006750 | SH | DEFINED | 01 | |
| SLM CORP | COM | 78442P106 | 2678 | 63943 | SH | DEFINED | 01 | 0 |
| SLM CORP | COM | 78442P106 | 4810 | 114940 | SH | DEFINED | 01 | 0 |
| SLM CORP | COM | 78442P106 | 2563 | 61233 | SH | DEFINED | 01 | 1 |
| S&P 500 DEP RECPT. | COM | 78462F103 | 41098 | 363802 | SH | DEFINED | 01 | 0 |
| S&P 500 DEP RECPT. | COM | 78462F103 | 100193 | 887760 | SH | DEFINED | 01 | 1 |
| SPSS INC | COM | 78462K102 | 1422 | 77708 | SH | DEFINED | 01 | |
| SPX CORP | COM | 784635104 | 145 | 3192 | SH | DEFINED | 01 | |
| SPX CORP | COM | 784635104 | 88 | 1940 | SH | DEFINED | 01 | 0 |
| SPX CORP CVT | CONV BND | 784635AD6 | 1867 | 2900000 | PRN | DEFINED | 01 | |
| SRA INTERNATIONAL INC.. | COM | 78464R105 | 7683 | 208000 | SH | DEFINED | 01 | |
| SRA INTERNATIONAL INC.. | COM | 78464R105 | 74 | 2000 | SH | DEFINED | 01 | 0 |
| SM&A | COM | 78465D105 | 6193 | 562463 | SH | DEFINED | 01 | |
| SM&A | COM | 78465D105 | 3 | 260 | SH | DEFINED | 01 | 0 |
| SWS GROUP INC | COM | 78503N107 | 915 | 51085 | SH | DEFINED | 01 | |
| SABRE HOLDINGS CORP | COM | 785905100 | 307 | 12379 | SH | DEFINED | 01 | |
| SABRE HOLDINGS CORP | COM | 785905100 | 791 | 31873 | SH | DEFINED | 01 | 0 |
| SABRE HOLDINGS CORP | COM | 785905100 | 2975 | 120000 | SH | DEFINED | 01 | 1 |
| SAFECO CORP | COM | 786429100 | 45941 | 1064175 | SH | DEFINED | 01 | |

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|---------------------------------|----------|-----------|--------|---------|----|---------|----|---|
| SAFECO CORP | COM | 786429100 | 1362 | 31540 | SH | DEFINED | 01 | 0 |
| SAFENET INC | COM | 78645R107 | 5579 | 148612 | SH | DEFINED | 01 | |
| SAFENET INC | COM | 78645R107 | 4 | 110 | SH | DEFINED | 01 | 0 |
| SAFEWAY INC. | COM | 786514208 | 27275 | 1325343 | SH | DEFINED | 01 | |
| SAFEWAY INC. | COM | 786514208 | 223 | 10817 | SH | DEFINED | 01 | 0 |
| SAFEWAY INC. | COM | 786514208 | 2478 | 120443 | SH | DEFINED | 01 | 0 |
| SAFEWAY INC. | COM | 786514208 | 4021 | 195750 | SH | DEFINED | 01 | 1 |
| SAFEWAY INC. | COM | 786514208 | 942 | 45776 | SH | DEFINED | 01 | 1 |
| SAGA COMMUNICATIONS | COM | 786598102 | 595 | 31892 | SH | DEFINED | 01 | |
| ST JOE COMPANY | COM | 790148100 | 203 | 5000 | SH | DEFINED | 01 | |
| ST JUDE MEDICAL | COM | 790849103 | 64034 | 888143 | SH | DEFINED | 01 | |
| ST JUDE MEDICAL | COM | 790849103 | 4061 | 56345 | SH | DEFINED | 01 | 0 |
| ST JUDE MEDICAL | COM | 790849103 | 3725 | 51658 | SH | DEFINED | 01 | 0 |
| ST JUDE MEDICAL | COM | 790849103 | 58028 | 805123 | SH | DEFINED | 01 | 1 |
| ST MARY LD & EXPL | COM | 792228108 | 10290 | 307845 | SH | DEFINED | 01 | |
| ST MARY LD & EXPL | COM | 792228108 | 227 | 6800 | SH | DEFINED | 01 | 0 |
| ST PAUL COMPANIES | COM | 792860108 | 96780 | 2418952 | SH | DEFINED | 01 | |
| ST PAUL COMPANIES | COM | 792860108 | 1638 | 40968 | SH | DEFINED | 01 | 0 |
| ST PAUL COMPANIES | COM | 792860108 | 2094 | 52328 | SH | DEFINED | 01 | 0 |
| ST PAUL COMPANIES | COM | 792860108 | 148 | 3675 | SH | DEFINED | 01 | 1 |
| ST PAUL COMPANIES PFD CVT | CONV PRF | 792860306 | 36334 | 491200 | SH | DEFINED | 01 | |
| SAKS INC | COM | 79377W108 | 102 | 5778 | SH | DEFINED | 01 | |
| SAKS INC | COM | 79377W108 | 1360 | 77200 | SH | DEFINED | 01 | 1 |
| SALEM COMM.. | COM | 794093104 | 803 | 29300 | SH | DEFINED | 01 | |
| SALIX PHARMACEUTICAL | COM | 795435106 | 748 | 25770 | SH | DEFINED | 01 | |
| SALTON INC | COM | 795757103 | 295 | 31492 | SH | DEFINED | 01 | |
| SAMSUNG ELECTR GDR | COM | 796050888 | 1922 | 7764 | SH | DEFINED | 01 | |
| SAN DIEGO G&E \$25 1.7625 PFD 0 | PRF | 797440831 | 1445 | 50575 | SH | DEFINED | 01 | |
| SANCHEZ COMP ASS INC | COM | 799702105 | 50 | 7587 | SH | DEFINED | 01 | |
| SANDERSON FARMS INC | COM | 800013104 | 1023 | 27838 | SH | DEFINED | 01 | |
| SAN-DISK | COM | 80004C101 | 191 | 6735 | SH | DEFINED | 01 | |
| SAN-DISK | COM | 80004C101 | 15516 | 546967 | SH | DEFINED | 01 | 0 |
| SAN-DISK | COM | 80004C101 | 561 | 19784 | SH | DEFINED | 01 | 0 |
| JOHN B. SANFILIPPO & SON | COM | 800422107 | 4040 | 110078 | SH | DEFINED | 01 | |
| SANMINA-SCI CORP. | COM | 800907107 | 2938 | 266820 | SH | DEFINED | 01 | |
| SANMINA-SCI CORP. | COM | 800907107 | 1374 | 124525 | SH | DEFINED | 01 | 0 |
| SANMINA-SCI CORP. | COM | 800907107 | 1333 | 121024 | SH | DEFINED | 01 | 0 |
| SANMINA-SCI CORP. | COM | 800907107 | 94 | 8500 | SH | DEFINED | 01 | 1 |
| SANMINA-SCI CORP. | COM | 800907107 | 543 | 49244 | SH | DEFINED | 01 | 1 |
| SANTANDER BANCORP | COM | 802809103 | 291 | 10580 | SH | DEFINED | 01 | |
| SAP AG ADR | COM | 803054204 | 5897 | 150000 | SH | DEFINED | 01 | |
| SAPIENT | COM | 803062108 | 592 | 98268 | SH | DEFINED | 01 | |
| SARA LEE CORP | COM | 803111103 | 20565 | 940749 | SH | DEFINED | 01 | |
| SARA LEE CORP | COM | 803111103 | 2653 | 121369 | SH | DEFINED | 01 | 0 |
| SARA LEE CORP | COM | 803111103 | 3936 | 180053 | SH | DEFINED | 01 | 0 |
| SATYAM COMPUTER SVCS ADR | COM | 804098101 | 190 | 9280 | SH | DEFINED | 01 | |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 680 | 179818 | SH | DEFINED | 01 | |
| SAXON CAPITAL INC | COM | 80556P302 | 4812 | 169400 | SH | DEFINED | 01 | |
| SAXON CAPITAL INC | COM | 80556P302 | 30 | 1057 | SH | DEFINED | 01 | 0 |
| SAXON CAPITAL INC | COM | 80556P302 | 118 | 4166 | SH | DEFINED | 01 | 0 |
| SCANA CORP | COM | 80589M102 | 166 | 4687 | SH | DEFINED | 01 | |
| SCANSOURCE INC | COM | 806037107 | 1720 | 35884 | SH | DEFINED | 01 | |
| HENRY SCHEIN INC | COM | 806407102 | 2976 | 41668 | SH | DEFINED | 01 | |
| HENRY SCHEIN INC | COM | 806407102 | 21 | 300 | SH | DEFINED | 01 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 16 | 218 | SH | DEFINED | 01 | 0 |
| HENRY SCHEIN INC | COM | 806407102 | 278 | 3900 | SH | DEFINED | 01 | 1 |
| SCHERING PLOUGH | COM | 806605101 | 42566 | 2624279 | SH | DEFINED | 01 | |
| SCHERING PLOUGH | COM | 806605101 | 5430 | 334797 | SH | DEFINED | 01 | 0 |
| SCHERING PLOUGH | COM | 806605101 | 2516 | 155300 | SH | DEFINED | 01 | 1 |
| SCHLUMBERGER LTD | COM | 806857108 | 426891 | 6685850 | SH | DEFINED | 01 | |
| SCHLUMBERGER LTD | COM | 806857108 | 9304 | 145738 | SH | DEFINED | 01 | 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 11961 | 187323 | SH | DEFINED | 01 | 0 |

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| SCHLUMBERGER CVT | CONV BND | 806857AC2 | 2200 | 2000000 | PRN | DEFINED | 01 |
| SCHNITZER STEEL | COM | 806882106 | 2131 | 66448 | SH | DEFINED | 01 |
| SCHOLASTIC CORP | COM | 807066105 | 45 | 1668 | SH | DEFINED | 01 |
| SCHOLASTIC CORP | COM | 807066105 | 89 | 3265 | SH | DEFINED | 01 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 6892 | 193749 | SH | DEFINED | 01 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 21 | 598 | SH | DEFINED | 01 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 89 | 2500 | SH | DEFINED | 01 |
| SCHULMAN (A.) INC | COM | 808194104 | 1659 | 84445 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP | COM | 808513105 | 3811 | 328328 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP | COM | 808513105 | 3492 | 300712 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP | COM | 808513105 | 3584 | 308705 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP | COM | 808513105 | 586 | 50439 | SH | DEFINED | 01 |
| SCHWARZ PHARMA AG - ADR. | COM | 808533103 | 5 | 200 | SH | DEFINED | 01 |
| SCHWEITZER MAUDUIT | COM | 808541106 | 1431 | 44282 | SH | DEFINED | 01 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 736 | 136300 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA | COM | 808655104 | 3565 | 110249 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA | COM | 808655104 | 1123 | 34718 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA | COM | 808655104 | 70 | 2157 | SH | DEFINED | 01 |
| SCIENTIFIC GAMES.. | COM | 80874P109 | 6751 | 360622 | SH | DEFINED | 01 |
| SCIENTIFIC GAMES.. | COM | 80874P109 | 6 | 320 | SH | DEFINED | 01 |
| SCOTTS CO CLA | COM | 810186106 | 88 | 1371 | SH | DEFINED | 01 |
| SCOTTS CO CLA | COM | 810186106 | 5122 | 80000 | SH | DEFINED | 01 |
| SCRIPPS CO (E.W) CLA | COM | 811054204 | 36909 | 365050 | SH | DEFINED | 01 |
| SCRIPPS CO (E.W) CLA | COM | 811054204 | 308 | 3042 | SH | DEFINED | 01 |
| SCRIPPS CO (E.W) CLA | COM | 811054204 | 13595 | 135000 | SH | DEFINED | 01 |
| SCS TRANSPORTATION | COM | 81111T102 | 4042 | 185462 | SH | DEFINED | 01 |
| SCS TRANSPORTATION | COM | 81111T102 | 20 | 943 | SH | DEFINED | 01 |
| SCS TRANSPORTATION | COM | 81111T102 | 83 | 3811 | SH | DEFINED | 01 |
| SEA CONTAINERS LTD-CL A | COM | 811371707 | 4301 | 208800 | SH | DEFINED | 01 |
| SEACHANGE INTL INC. | COM | 811699107 | 6691 | 437320 | SH | DEFINED | 01 |
| SEACHANGE INTL INC. | COM | 811699107 | 1357 | 88735 | SH | DEFINED | 01 |
| SEACOAST BANK COR FL | COM | 811707306 | 1019 | 49200 | SH | DEFINED | 01 |
| SEACOAST FINL SERV | COM | 81170Q106 | 2420 | 72235 | SH | DEFINED | 01 |
| SEACOR HOLDINGS INC | COM | 811904101 | 2219 | 54004 | SH | DEFINED | 01 |
| SEALED AIR CORP | COM | 81211K100 | 18281 | 367613 | SH | DEFINED | 01 |
| SEALED AIR CORP | COM | 81211K100 | 962 | 19346 | SH | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 12544 | 291999 | SH | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 265 | 6178 | SH | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 2179 | 50729 | SH | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 142 | 3275 | SH | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 4850 | 112904 | SH | DEFINED | 01 |
| SECURE COMPUTING CORP | COM | 813705100 | 2551 | 156047 | SH | DEFINED | 01 |
| SEEBEYOND TECHNOLOGY CORP | COM | 815704101 | 794 | 196105 | SH | DEFINED | 01 |
| SELECT COMFORT CORP. | COM | 81616X103 | 6875 | 249201 | SH | DEFINED | 01 |
| SELECT COMFORT CORP. | COM | 81616X103 | 22 | 813 | SH | DEFINED | 01 |
| SELECT COMFORT CORP. | COM | 81616X103 | 84 | 3029 | SH | DEFINED | 01 |
| SELECT MEDICAL CORP | COM | 816196109 | 20032 | 1199547 | SH | DEFINED | 01 |
| SELECT MEDICAL CORP | COM | 816196109 | 2723 | 163035 | SH | DEFINED | 01 |
| SELECT MEDICAL CORP | COM | 816196109 | 117 | 7000 | SH | DEFINED | 01 |
| SELECTIVE INS GROUP. | COM | 816300107 | 3203 | 91307 | SH | DEFINED | 01 |
| SEMICONDUCTOR MANUFACT-ADR | COM | 81663N206 | 786 | 52075 | SH | DEFINED | 01 |
| SEMICONDUCTOR MANUFACT-ADR | COM | 81663N206 | 768 | 50850 | SH | DEFINED | 01 |
| SEMTECH CORP | COM | 816850101 | 2354 | 103123 | SH | DEFINED | 01 |
| SEMTECH CORP | COM | 816850101 | 3 | 110 | SH | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 627 | 19683 | SH | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 2393 | 75238 | SH | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 1644 | 51712 | SH | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 147 | 4600 | SH | DEFINED | 01 |
| SEMI TOOL | COM | 816909105 | 4582 | 359600 | SH | DEFINED | 01 |
| SENIOR HOUSING PROP TRUST | COM | 81721M109 | 1286 | 65900 | SH | DEFINED | 01 |
| SENSIENT TECH | COM | 81725T100 | 6338 | 339475 | SH | DEFINED | 01 |
| SEPRACOR INC | COM | 817315104 | 173 | 3592 | SH | DEFINED | 01 |

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| SEPRACOR INC | COM | 817315104 | 2 | 50 | SH | DEFINED | 01 | 0 |
| SEQUA CORP -CL A | COM | 817320104 | 556 | 11242 | SH | DEFINED | 01 | |
| SEQUA CORP -CL B | COM | 817320203 | 1211 | 22500 | SH | DEFINED | 01 | |
| SERENA SOFTWARE INC | COM | 817492101 | 2242 | 110180 | SH | DEFINED | 01 | |
| SERENA SOFTWARE INC | COM | 817492101 | 81 | 4000 | SH | DEFINED | 01 | 0 |
| SEROLOGICALS CORP | COM | 817523103 | 3894 | 190900 | SH | DEFINED | 01 | |
| SEROLOGICALS CORP | COM | 817523103 | 1 | 70 | SH | DEFINED | 01 | 0 |
| SERVICE CORP INTL | COM | 817565104 | 353 | 47321 | SH | DEFINED | 01 | |
| 7-ELEVEN INC | COM | 817826209 | 4265 | 281148 | SH | DEFINED | 01 | |
| 7-ELEVEN INC | COM | 817826209 | 3 | 200 | SH | DEFINED | 01 | 0 |
| SHARPER IMAGE CORP | COM | 820013100 | 3693 | 113333 | SH | DEFINED | 01 | |
| SHARPER IMAGE CORP | COM | 820013100 | 3 | 90 | SH | DEFINED | 01 | 0 |
| SHAW GROUP INC | COM | 820280105 | 2050 | 189175 | SH | DEFINED | 01 | |
| SHERWIN WILLIAMS | COM | 824348106 | 364 | 9472 | SH | DEFINED | 01 | |
| SHERWIN WILLIAMS | COM | 824348106 | 93 | 2421 | SH | DEFINED | 01 | 0 |
| SHERWIN WILLIAMS | COM | 824348106 | 1275 | 33169 | SH | DEFINED | 01 | 0 |
| SHIRE PHARMACEU | COM | 82481R106 | 1 | 30 | SH | DEFINED | 01 | 0 |
| SHOPKO STORES | COM | 824911101 | 1859 | 127075 | SH | DEFINED | 01 | |
| SHOPKO STORES | COM | 824911101 | 24 | 1680 | SH | DEFINED | 01 | 0 |
| SHOPKO STORES | COM | 824911101 | 110 | 7500 | SH | DEFINED | 01 | 0 |
| SHUFFLE MASTER INC | COM | 825549108 | 2150 | 46245 | SH | DEFINED | 01 | |
| SHURGARD STORAGE CTR | COM | 82567D104 | 5111 | 128102 | SH | DEFINED | 01 | |
| SIEBEL SYSTEMS | COM | 826170102 | 388 | 33725 | SH | DEFINED | 01 | |
| SIEBEL SYSTEMS | COM | 826170102 | 2488 | 216100 | SH | DEFINED | 01 | 0 |
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| SIEBEL SYSTEMS | COM | 826170102 | 1038 | 90000 | SH | DEFINED | 01 | 1 |
| SIERRA HEALTH SERVIC | COM | 826322109 | 7481 | 205541 | SH | DEFINED | 01 | |
| SIERRA HEALTH SERVIC | COM | 826322109 | 306 | 8400 | SH | DEFINED | 01 | 0 |
| SIERRA HEALTH SERVIC | COM | 826322109 | 975 | 26800 | SH | DEFINED | 01 | 1 |
| SIERRA PACIFIC RES | COM | 826428104 | 188 | 25317 | SH | DEFINED | 01 | |
| SIERRA WIRELESS INC | COM | 826516106 | 1825 | 50000 | SH | DEFINED | 01 | |
| SIGMA-ALDRICH | COM | 826552101 | 35510 | 641679 | SH | DEFINED | 01 | |
| SIGMA-ALDRICH | COM | 826552101 | 1467 | 26503 | SH | DEFINED | 01 | 0 |
| SIGMA-ALDRICH | COM | 826552101 | 3350 | 60539 | SH | DEFINED | 01 | 0 |
| SIGMATEL INC | COM | 82661W107 | 1028 | 46150 | SH | DEFINED | 01 | 1 |
| SIGNATURE BANK | COM | 82669G104 | 520 | 25000 | SH | DEFINED | 01 | 1 |
| SILICON LABORATORIES | COM | 826919102 | 196 | 3699 | SH | DEFINED | 01 | |
| SILICON LABORATORIES | COM | 826919102 | 6479 | 122500 | SH | DEFINED | 01 | 0 |
| SILICON LABORATORIES | COM | 826919102 | 227 | 4300 | SH | DEFINED | 01 | 0 |
| SILGAN HOLDINGS.. | COM | 827048109 | 4748 | 103822 | SH | DEFINED | 01 | |
| SILGAN HOLDINGS.. | COM | 827048109 | 36 | 788 | SH | DEFINED | 01 | 0 |
| SILGAN HOLDINGS.. | COM | 827048109 | 140 | 3065 | SH | DEFINED | 01 | 0 |
| SILICON STORAGE TECH. | COM | 827057100 | 1100 | 85020 | SH | DEFINED | 01 | |
| SILICON VALLEY BKSHR | COM | 827064106 | 48 | 1469 | SH | DEFINED | 01 | |
| SIMON PROPERTY GROUP | COM | 828806109 | 1116 | 19105 | SH | DEFINED | 01 | |
| SIMON PROPERTY GROUP | COM | 828806109 | 2544 | 43530 | SH | DEFINED | 01 | 0 |
| SIMPLETECH INC. | COM | 828823104 | 447 | 94000 | SH | DEFINED | 01 | |
| SIMPSON MANUFAC | COM | 829073105 | 10261 | 209638 | SH | DEFINED | 01 | |
| SINCLAIR BROADCASTIN | COM | 829226109 | 3516 | 281300 | SH | DEFINED | 01 | |
| SIRIUS SATELLITE. | COM | 82966U103 | 870 | 256100 | SH | DEFINED | 01 | |
| SIX FLAGS INC | COM | 83001P109 | 1130 | 143920 | SH | DEFINED | 01 | |
| SKETCHERS USA. | COM | 830566105 | 82 | 6237 | SH | DEFINED | 01 | |
| SKYLINE | COM | 830830105 | 2324 | 60258 | SH | DEFINED | 01 | |
| SKYWEST INC | COM | 830879102 | 4730 | 245843 | SH | DEFINED | 01 | |
| SKYWORKS SOLUTIONS | COM | 83088M102 | 9556 | 819478 | SH | DEFINED | 01 | |
| SKYWORKS SOLUTIONS | COM | 83088M102 | 2663 | 228415 | SH | DEFINED | 01 | 0 |
| SKILLSOFT PLC | COM | 830928107 | 391 | 30330 | SH | DEFINED | 01 | |
| SMART & FINAL INC | COM | 831683107 | 36 | 3090 | SH | DEFINED | 01 | |
| SMITH & NEPHEW PLC- ADR | COM | 83175M205 | 20 | 400 | SH | DEFINED | 01 | 0 |
| SMITH (A O) CORP | COM | 831865209 | 3468 | 119777 | SH | DEFINED | 01 | |
| SMITH INTL | COM | 832110100 | 74493 | 1392144 | SH | DEFINED | 01 | |
| SMITH INTL | COM | 832110100 | 5755 | 107603 | SH | DEFINED | 01 | 0 |

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|--------------------------------|-----|-----------|--------|---------|----|---------|----|---|
| SMITH INTL | COM | 832110100 | 284 | 5300 | SH | DEFINED | 01 | 0 |
| SMITH INTL | COM | 832110100 | 5335 | 100000 | SH | DEFINED | 01 | 1 |
| SMITHFIELD FOODS INC | COM | 832248108 | 1067 | 39313 | SH | DEFINED | 01 | |
| SMITHFIELD FOODS INC | COM | 832248108 | 2427 | 89500 | SH | DEFINED | 01 | 0 |
| SMUCKER (JM) CO WI | COM | 832696405 | 112 | 2119 | SH | DEFINED | 01 | |
| SMURFIT STONE CONTAINER | COM | 832727101 | 32612 | 1854000 | SH | DEFINED | 01 | |
| SMURFIT STONE CONTAINER | COM | 832727101 | 23 | 1320 | SH | DEFINED | 01 | 0 |
| SNAP ON INC | COM | 833034101 | 122 | 3782 | SH | DEFINED | 01 | |
| SNAP ON INC | COM | 833034101 | 429 | 13266 | SH | DEFINED | 01 | 0 |
| SOHU.COM INC. | COM | 83408W103 | 142 | 5706 | SH | DEFINED | 01 | |
| SOLA INTL | COM | 834092108 | 6850 | 294592 | SH | DEFINED | 01 | |
| SOLECTRON CORP | COM | 834182107 | 3414 | 617468 | SH | DEFINED | 01 | |
| SOLECTRON CORP | COM | 834182107 | 0 | 70 | SH | DEFINED | 01 | 0 |
| SOLECTRON CORP | COM | 834182107 | 1053 | 190348 | SH | DEFINED | 01 | 0 |
| SOLECTRON CORP | COM | 834182107 | 469 | 84500 | SH | DEFINED | 01 | 1 |
| SOLUTIA INC | COM | 834376105 | 3 | 6729 | SH | DEFINED | 01 | 0 |
| SONIC CORP | COM | 835451105 | 3792 | 110608 | SH | DEFINED | 01 | |
| SONIC CORP | COM | 835451105 | 41805 | 1219500 | SH | DEFINED | 01 | 0 |
| SONIC CORP | COM | 835451105 | 1539 | 44900 | SH | DEFINED | 01 | 0 |
| SONIC AUTOMOTIVE INC | COM | 83545G102 | 9988 | 398735 | SH | DEFINED | 01 | |
| SONIC INNOVATIONS INC | COM | 83545M109 | 4847 | 398950 | SH | DEFINED | 01 | 0 |
| SONIC SOLUTIONS. | COM | 835460106 | 1099 | 57959 | SH | DEFINED | 01 | |
| SONIC SOLUTIONS. | COM | 835460106 | 3 | 150 | SH | DEFINED | 01 | 0 |
| SONICWALL INC | COM | 835470105 | 870 | 97500 | SH | DEFINED | 01 | |
| SONOCO PRODUCTS | COM | 835495102 | 100 | 4131 | SH | DEFINED | 01 | |
| SONY CORP ADRS | COM | 835699307 | 4055 | 97000 | SH | DEFINED | 01 | |
| SOTHEBYS HLD CL-A | COM | 835898107 | 34 | 2610 | SH | DEFINED | 01 | |
| SONUS NETWORKS INC | COM | 835916107 | 291 | 78432 | SH | DEFINED | 01 | |
| SOURCECORP | COM | 836167106 | 3166 | 119490 | SH | DEFINED | 01 | |
| SOUTH FINANCIAL GRP | COM | 837841105 | 4900 | 165589 | SH | DEFINED | 01 | |
| SOUTH FINANCIAL GRP | COM | 837841105 | 17 | 600 | SH | DEFINED | 01 | 0 |
| SOUTH FINANCIAL GRP | COM | 837841105 | 77 | 2600 | SH | DEFINED | 01 | 0 |
| SOUTH JERSEY IND INC | COM | 838518108 | 873 | 21343 | SH | DEFINED | 01 | |
| SOUTH JERSEY IND INC | COM | 838518108 | 35 | 847 | SH | DEFINED | 01 | 0 |
| SOUTH JERSEY IND INC | COM | 838518108 | 166 | 4062 | SH | DEFINED | 01 | 0 |
| SOUTHCOAST FINANCIAL CO | COM | 84129R100 | 456 | 19844 | SH | DEFINED | 01 | |
| SOUTHERN CO | COM | 842587107 | 11014 | 361125 | SH | DEFINED | 01 | |
| SOUTHERN CO | COM | 842587107 | 5082 | 166621 | SH | DEFINED | 01 | 0 |
| SOUTHERN CO | COM | 842587107 | 4269 | 140000 | SH | DEFINED | 01 | 1 |
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 334 | 8266 | SH | DEFINED | 01 | |
| SOUTHERN UNION CO | COM | 844030106 | 3887 | 205141 | SH | DEFINED | 01 | |
| SOUTHERN UNION 5.75 8/16/06 PF | PRF | 844030304 | 3791 | 63400 | SH | DEFINED | 01 | 0 |
| SOUTHTRUST CORP | COM | 844730101 | 712 | 21481 | SH | DEFINED | 01 | |
| SOUTHTRUST CORP | COM | 844730101 | 2493 | 75167 | SH | DEFINED | 01 | 0 |
| SOUTHWEST AIRLINES | COM | 844741108 | 140655 | 9898273 | SH | DEFINED | 01 | |
| SOUTHWEST AIRLINES | COM | 844741108 | 2822 | 198599 | SH | DEFINED | 01 | 0 |
| SOUTHWEST AIRLINES | COM | 844741108 | 3061 | 215390 | SH | DEFINED | 01 | 0 |
| SOUTHWEST AIRLINES | COM | 844741108 | 369 | 26000 | SH | DEFINED | 01 | 1 |
| SW BANCORP OF TX | COM | 84476R109 | 4329 | 114730 | SH | DEFINED | 01 | |
| SOUTHWEST GAS CORP | COM | 844895102 | 4740 | 202538 | SH | DEFINED | 01 | |
| SOUTHWESTERN ENERGY | COM | 845467109 | 2904 | 120431 | SH | DEFINED | 01 | |
| SOVEREIGN BANCORP IN | COM | 845905108 | 323 | 15077 | SH | DEFINED | 01 | |
| SOVEREIGN BANCORP IN | COM | 845905108 | 27111 | 1266255 | SH | DEFINED | 01 | 1 |
| SPANISH BRDCAST CL A | COM | 846425882 | 2602 | 248900 | SH | DEFINED | 01 | |
| SPARTAN MOTORS INC. | COM | 846819100 | 809 | 76700 | SH | DEFINED | 01 | |
| SPARTECH CORP | COM | 847220209 | 3436 | 138000 | SH | DEFINED | 01 | |
| SPARTECH CORP | COM | 847220209 | 28 | 1140 | SH | DEFINED | 01 | 0 |
| SPARTECH CORP | COM | 847220209 | 125 | 5000 | SH | DEFINED | 01 | 0 |
| SPATIALIGHT INC | COM | 847248101 | 1041 | 268925 | SH | DEFINED | 01 | |
| SPATIALIGHT INC | COM | 847248101 | 969 | 250435 | SH | DEFINED | 01 | 0 |
| SPECTRASITE WTS 2-10 | WT | 84761M112 | 0 | 5 | SH | DEFINED | 01 | |
| SPEEDWAY MOTOR SPORT | COM | 847788106 | 260 | 8600 | SH | DEFINED | 01 | |

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|----------------------------|-----|-----------|--------|---------|----|---------|----|
| SPHERION CORPORATION | COM | 848420105 | 1727 | 168861 | SH | DEFINED | 01 |
| SPINNAKER EXPLORAT | COM | 84855W109 | 3354 | 93385 | SH | DEFINED | 01 |
| THE SPORTS AUTHORITY INC | COM | 84917U109 | 4134 | 103149 | SH | DEFINED | 01 |
| SPRINT CORP FON GRP | COM | 852061100 | 40476 | 2196242 | SH | DEFINED | 01 |
| SPRINT CORP FON GRP | COM | 852061100 | 233 | 12659 | SH | DEFINED | 01 |
| SPRINT CORP FON GRP | COM | 852061100 | 3791 | 205704 | SH | DEFINED | 01 |
| SPRINT CORP FON GRP | COM | 852061100 | 251 | 13900 | SH | DEFINED | 01 |
| SPRINT CORP FON GRP | COM | 852061100 | 813 | 44115 | SH | DEFINED | 01 |
| SPRINT CORP PCS GRP | COM | 852061506 | 64309 | 6989857 | SH | DEFINED | 01 |
| SPRINT CORP PCS GRP | COM | 852061506 | 4197 | 456257 | SH | DEFINED | 01 |
| SPRINT CORP PCS GRP | COM | 852061506 | 2167 | 235541 | SH | DEFINED | 01 |
| SPRINT CORP PCS GRP | COM | 852061506 | 154 | 17000 | SH | DEFINED | 01 |
| SS & C TECH. | COM | 85227Q100 | 1175 | 48411 | SH | DEFINED | 01 |
| SS & C TECH. | COM | 85227Q100 | 3 | 120 | SH | DEFINED | 01 |
| STAGE STORES INC. | COM | 85254C305 | 6609 | 170797 | SH | DEFINED | 01 |
| STAGE STORES INC. | COM | 85254C305 | 51 | 1321 | SH | DEFINED | 01 |
| STAGE STORES INC. | COM | 85254C305 | 203 | 5251 | SH | DEFINED | 01 |
| STAKTEK HOLDINGS INC | COM | 85256P106 | 48 | 3900 | SH | DEFINED | 01 |
| STAKTEK HOLDINGS INC | COM | 85256P106 | 557 | 45400 | SH | DEFINED | 01 |
| STAMPS.COM | COM | 852857101 | 561 | 93650 | SH | DEFINED | 01 |
| STANCORP FINL GROUP | COM | 852891100 | 6207 | 95134 | SH | DEFINED | 01 |
| STANCORP FINL GROUP | COM | 852891100 | 20 | 309 | SH | DEFINED | 01 |
| STANCORP FINL GROUP | COM | 852891100 | 89 | 1359 | SH | DEFINED | 01 |
| STANDARD COMMERCIAL | COM | 853258101 | 3112 | 167769 | SH | DEFINED | 01 |
| STANDARD COMMERCIAL | COM | 853258101 | 2 | 130 | SH | DEFINED | 01 |
| STANDARD MICROSYSTEM | COM | 853626109 | 2101 | 78861 | SH | DEFINED | 01 |
| STANDARD MICROSYSTEM | COM | 853626109 | 21 | 780 | SH | DEFINED | 01 |
| STANDARD MICROSYSTEM | COM | 853626109 | 96 | 3600 | SH | DEFINED | 01 |
| STANDARD MOTOR PRO | COM | 853666105 | 868 | 55375 | SH | DEFINED | 01 |
| STANDARD PAC CORP | COM | 85375C101 | 12813 | 213548 | SH | DEFINED | 01 |
| STANDARD PAC CORP | COM | 85375C101 | 34 | 550 | SH | DEFINED | 01 |
| STANDARD PAC CORP | COM | 85375C101 | 156 | 2600 | SH | DEFINED | 01 |
| STANDARD REGISTER | COM | 853887107 | 1281 | 79889 | SH | DEFINED | 01 |
| STANDEX INTERNATIONALA | COM | 854231107 | 927 | 34315 | SH | DEFINED | 01 |
| STANDEX INTERNATIONALA | COM | 854231107 | 16 | 580 | SH | DEFINED | 01 |
| STANDEX INTERNATIONALA | COM | 854231107 | 73 | 2700 | SH | DEFINED | 01 |
| STANLEY FURNITURE CO | COM | 854305208 | 1961 | 50498 | SH | DEFINED | 01 |
| STANLEY WORKS THE | COM | 854616109 | 22561 | 528617 | SH | DEFINED | 01 |
| STANLEY WORKS THE | COM | 854616109 | 787 | 18446 | SH | DEFINED | 01 |
| STANLEY WORKS THE | COM | 854616109 | 48 | 1100 | SH | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 71323 | 2809092 | SH | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 1943 | 76448 | SH | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 4207 | 165683 | SH | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 15051 | 593589 | SH | DEFINED | 01 |
| STARBUCKS | COM | 855244109 | 127746 | 3383982 | SH | DEFINED | 01 |
| STARBUCKS | COM | 855244109 | 6200 | 163911 | SH | DEFINED | 01 |
| STARBUCKS | COM | 855244109 | 6722 | 178101 | SH | DEFINED | 01 |
| STARBUCKS | COM | 855244109 | 187 | 4900 | SH | DEFINED | 01 |
| STARTEK INC | COM | 85569C107 | 1458 | 40108 | SH | DEFINED | 01 |
| STARWOOD HOTELS & RE | COM | 85590A203 | 19159 | 473069 | SH | DEFINED | 01 |
| STARWOOD HOTELS & RE | COM | 85590A203 | 1882 | 46461 | SH | DEFINED | 01 |
| STARWOOD HOTELS & RE | COM | 85590A203 | 7941 | 195980 | SH | DEFINED | 01 |
| STATE BANK OF INDIA. REGS | COM | 856552203 | 4629 | 118685 | SH | DEFINED | 01 |
| STATE BANK OF INDIA. REGS | COM | 856552203 | 899 | 23061 | SH | DEFINED | 01 |
| STATE FINL SERVICES CORP-A | COM | 856855101 | 119 | 4200 | SH | DEFINED | 01 |
| STATE STREET CORP | COM | 857477103 | 20509 | 393415 | SH | DEFINED | 01 |
| STATE STREET CORP | COM | 857477103 | 29 | 567 | SH | DEFINED | 01 |
| STATE STREET CORP | COM | 857477103 | 3979 | 76325 | SH | DEFINED | 01 |
| STATE STREET CORP | COM | 857477103 | 1682 | 32239 | SH | DEFINED | 01 |
| STATEN ISLAND BANCORP INC | COM | 857550107 | 4103 | 164927 | SH | DEFINED | 01 |
| STATION CASINO | COM | 857689103 | 3127 | 70791 | SH | DEFINED | 01 |
| STATION CASINO | COM | 857689103 | 13263 | 300250 | SH | DEFINED | 01 |

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| STATION CASINO | COM | 857689103 | 490 | 11100 | SH | DEFINED | 01 | 0 |
| THE STEAK N SHAKE CO | COM | 857873103 | 4501 | 233848 | SH | DEFINED | 01 | |
| THE STEAK N SHAKE CO | COM | 857873103 | 28 | 1430 | SH | DEFINED | 01 | 0 |
| THE STEAK N SHAKE CO | COM | 857873103 | 108 | 5600 | SH | DEFINED | 01 | 0 |
| STEEL DYNAMICS | COM | 858119100 | 5831 | 235308 | SH | DEFINED | 01 | |
| STEEL TECHNOLOGIES | COM | 858147101 | 860 | 44518 | SH | DEFINED | 01 | |
| STEIN MART INC | COM | 858375108 | 1616 | 117130 | SH | DEFINED | 01 | |
| STEINWAY MUSICAL INSTRUMENTS I | COM | 858495104 | 359 | 11171 | 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 | 1669 | 124615 | SH | DEFINED | 01 | |
| STERICYCLE INC | COM | 858912108 | 3358 | 70180 | SH | DEFINED | 01 | |
| STERICYCLE INC | COM | 858912108 | 150 | 3150 | SH | DEFINED | 01 | 0 |
| STERIS CORP | COM | 859152100 | 76 | 2955 | SH | DEFINED | 01 | |
| STERLING BANCORP | COM | 859158107 | 1164 | 39917 | SH | DEFINED | 01 | |
| STERLING FINL CORP | COM | 859319105 | 6772 | 183588 | SH | DEFINED | 01 | |
| STERLING FINL CORP | COM | 859319105 | 48 | 1290 | SH | DEFINED | 01 | 0 |
| STERLING FINL CORP | COM | 859319105 | 191 | 5173 | SH | DEFINED | 01 | 0 |
| STEWART & STEVENSON | COM | 860342104 | 1174 | 80300 | SH | DEFINED | 01 | |
| STEWART ENTERPRISES | COM | 860370105 | 646 | 88824 | SH | DEFINED | 01 | |
| STEWART INFO SVCS | COM | 860372101 | 3546 | 90239 | SH | DEFINED | 01 | |
| STILLWATER MINING CO | COM | 86074Q102 | 6645 | 423163 | SH | DEFINED | 01 | |
| STILLWATER MINING CO | COM | 86074Q102 | 815 | 51925 | SH | DEFINED | 01 | 0 |
| STONE ENERGY CORP | COM | 861642106 | 3688 | 74589 | SH | DEFINED | 01 | |
| STONERIDGE. | COM | 86183P102 | 262 | 18146 | SH | DEFINED | 01 | |
| STORAGE TECHNOLOGY | COM | 862111200 | 130 | 4681 | SH | DEFINED | 01 | |
| STRATASYS INC | COM | 862685104 | 1197 | 62900 | SH | DEFINED | 01 | |
| STRATEX NETWORKS INC. | COM | 86279T109 | 2 | 480 | SH | DEFINED | 01 | 0 |
| STRATTEC SECURITY | COM | 863111100 | 3884 | 61400 | SH | DEFINED | 01 | |
| STRAYER EDUCATION | COM | 863236105 | 24827 | 212247 | SH | DEFINED | 01 | |
| STRAYER EDUCATION | COM | 863236105 | 33805 | 289010 | SH | DEFINED | 01 | 0 |
| STRAYER EDUCATION | COM | 863236105 | 2883 | 24650 | SH | DEFINED | 01 | 0 |
| STRIDE RITE CORP | COM | 863314100 | 1374 | 129440 | SH | DEFINED | 01 | |
| STRYKER CORP | COM | 863667101 | 74439 | 840823 | SH | DEFINED | 01 | |
| STRYKER CORP | COM | 863667101 | 2980 | 33678 | SH | DEFINED | 01 | 0 |
| STRYKER CORP | COM | 863667101 | 4319 | 48781 | SH | DEFINED | 01 | 0 |
| STURM RUGER & CO INC | COM | 864159108 | 1020 | 75524 | SH | DEFINED | 01 | |
| SUMMIT PROPERTIES | COM | 866239106 | 3037 | 127374 | SH | DEFINED | 01 | |
| SUN BANCORP INC | COM | 86663B102 | 481 | 19045 | SH | DEFINED | 01 | |
| SUN LIFE FINL SVCS. | COM | 866796105 | 937 | 34900 | SH | DEFINED | 01 | |
| SUN MICROSYSTEMS INC. | COM | 866810104 | 890 | 213805 | SH | DEFINED | 01 | |
| SUN MICROSYSTEMS INC. | COM | 866810104 | 3144 | 755639 | SH | DEFINED | 01 | 0 |
| SUN HILL SOFTWARE RESTRICTED | COM | 866990328 | 0 | 858369 | SH | DEFINED | 01 | |
| SUNCOR ENERGY INC | COM | 867229106 | 7912 | 289300 | SH | DEFINED | 01 | |
| SUNCOR ENERGY INC | COM | 867229106 | 77 | 2815 | SH | DEFINED | 01 | 0 |
| SUNGARD DATA | COM | 867363103 | 84455 | 3082278 | SH | DEFINED | 01 | |
| SUNGARD DATA | COM | 867363103 | 2749 | 100265 | SH | DEFINED | 01 | 0 |
| SUNGARD DATA | COM | 867363103 | 4958 | 180970 | SH | DEFINED | 01 | 0 |
| SUNOCO INC | COM | 86764P109 | 3812 | 61117 | SH | DEFINED | 01 | |
| SUNOCO INC | COM | 86764P109 | 1097 | 17587 | SH | DEFINED | 01 | 0 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 2036 | 56793 | SH | DEFINED | 01 | |
| SUNTRUST BANKS INC | COM | 867914103 | 1280 | 18369 | SH | DEFINED | 01 | |
| SUNTRUST BANKS INC | COM | 867914103 | 4477 | 64220 | SH | DEFINED | 01 | 0 |
| SUNTRUST BANKS INC | COM | 867914103 | 250 | 3575 | SH | DEFINED | 01 | 1 |
| SUPERIOR ENERGY SERV | COM | 868157108 | 854 | 84740 | SH | DEFINED | 01 | |
| SUPERIOR IND INTL | COM | 868168105 | 40 | 1133 | SH | DEFINED | 01 | |
| SUPERTEX INC | COM | 868532102 | 601 | 36035 | SH | DEFINED | 01 | |
| SUPERVALU INC | COM | 868536103 | 23554 | 771255 | SH | DEFINED | 01 | |
| SUPERVALU INC | COM | 868536103 | 3306 | 108300 | SH | DEFINED | 01 | 0 |
| SUPERVALU INC | COM | 868536103 | 934 | 30589 | SH | DEFINED | 01 | 0 |
| SUPERVALU INC | COM | 868536103 | 21 | 700 | SH | DEFINED | 01 | 1 |
| SUPERVALU INC | COM | 868536103 | 25 | 809 | SH | DEFINED | 01 | 1 |

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| SUPPORTSOFT INC. | COM | 868587106 | 4605 | 418306 | SH | DEFINED | 01 |
| SUPPORTSOFT INC. | COM | 868587106 | 4 | 360 | SH | DEFINED | 01 0 |
| SURMODICS INC | COM | 868873100 | 2581 | 129597 | SH | DEFINED | 01 |
| SUSQUEHANNA BANC | COM | 869099101 | 2865 | 111785 | SH | DEFINED | 01 |
| SWIFT ENERGY CO | COM | 870738101 | 8044 | 426734 | SH | DEFINED | 01 |
| SWIFT ENERGY CO | COM | 870738101 | 38 | 2043 | SH | DEFINED | 01 0 |
| SWIFT ENERGY CO | COM | 870738101 | 181 | 9612 | SH | DEFINED | 01 0 |
| SWIFT TRANSPORTATION | COM | 870756103 | 61 | 3539 | SH | DEFINED | 01 |
| SWIFT TRANSPORTATION | COM | 870756103 | 14024 | 816812 | SH | DEFINED | 01 0 |
| SWIFT TRANSPORTATION | COM | 870756103 | 524 | 30500 | SH | DEFINED | 01 0 |
| SYBASE INC | COM | 871130100 | 4800 | 228687 | SH | DEFINED | 01 |
| SYBASE INC | COM | 871130100 | 3 | 150 | SH | DEFINED | 01 0 |
| SYBRON DENTAL SPEC | COM | 871142105 | 9311 | 341749 | SH | DEFINED | 01 |
| SYBRON DENTAL SPEC | COM | 871142105 | 23 | 850 | SH | DEFINED | 01 0 |
| SYBRON DENTAL SPEC | COM | 871142105 | 68 | 2500 | SH | DEFINED | 01 0 |
| SYCAMORE NETWORKS | COM | 871206108 | 4416 | 1082500 | SH | DEFINED | 01 |
| SYCAMORE NETWORKS. | COM | 871206108 | 15 | 3631 | SH | DEFINED | 01 0 |
| SYCAMORE NETWORKS. | COM | 871206108 | 50 | 12230 | SH | DEFINED | 01 0 |
| SYKES ENTERPRISES. | COM | 871237103 | 41 | 6807 | SH | DEFINED | 01 |
| SYLVAN LEARNING SYS | COM | 871399101 | 304 | 8646 | SH | DEFINED | 01 |
| SYMANTEC CORP | COM | 871503108 | 314669 | 6796310 | SH | DEFINED | 01 |
| SYMANTEC CORP | COM | 871503108 | 8050 | 173911 | SH | DEFINED | 01 0 |
| SYMANTEC CORP | COM | 871503108 | 6495 | 140272 | SH | DEFINED | 01 0 |
| SYMANTEC CORP | COM | 871503108 | 3661 | 78800 | SH | DEFINED | 01 1 |
| SYMBION INC | COM | 871507109 | 1387 | 76361 | SH | DEFINED | 01 |
| SYMBOL TECHNOLOGIES | COM | 871508107 | 9285 | 672836 | SH | DEFINED | 01 |
| SYMBOL TECHNOLOGIES | COM | 871508107 | 380 | 27550 | SH | DEFINED | 01 0 |
| SYMBOL TECHNOLOGIES | COM | 871508107 | 1347 | 97624 | SH | DEFINED | 01 0 |
| SYMMETRICOM INC | COM | 871543104 | 1115 | 124324 | SH | DEFINED | 01 |
| SYMYX TECHNOLOGIES.. | COM | 87155S108 | 338 | 11800 | SH | DEFINED | 01 0 |
| SYNAPTICS INC. | COM | 87157D109 | 3257 | 185700 | SH | DEFINED | 01 |
| SYNAPTICS INC. | COM | 87157D109 | 92 | 5210 | SH | DEFINED | 01 0 |
| SYNOPSIS INC | COM | 871607107 | 18558 | 640826 | SH | DEFINED | 01 |
| SYNOPSIS INC | COM | 871607107 | 259 | 8950 | SH | DEFINED | 01 0 |
| SYNOPSIS INC | COM | 871607107 | 456 | 15771 | SH | DEFINED | 01 0 |
| SYNOVUS | COM | 87161C105 | 480 | 19631 | SH | DEFINED | 01 |
| SYNOVUS | COM | 87161C105 | 1679 | 68680 | SH | DEFINED | 01 0 |
| SYNTEL INC | COM | 87162H103 | 2368 | 86000 | SH | DEFINED | 01 |
| SYSCO CORP | COM | 871829107 | 1638 | 41926 | SH | DEFINED | 01 |
| SYSCO CORP | COM | 871829107 | 2 | 58 | SH | DEFINED | 01 0 |
| SYSCO CORP | COM | 871829107 | 5729 | 146706 | SH | DEFINED | 01 0 |
| TBC CORP | COM | 872180104 | 1968 | 66981 | SH | DEFINED | 01 |
| TCF FINL CORP MPLS | COM | 872275102 | 153 | 3002 | SH | DEFINED | 01 |
| TCF FINL CORP MPLS | COM | 872275102 | 4372 | 85604 | SH | DEFINED | 01 0 |
| TECO ENERGY | COM | 872375100 | 5405 | 369403 | SH | DEFINED | 01 |
| TECO ENERGY | COM | 872375100 | 625 | 42733 | SH | DEFINED | 01 0 |
| THQ INC | COM | 872443403 | 2624 | 129719 | SH | DEFINED | 01 |
| THQ INC | COM | 872443403 | 28 | 1370 | SH | DEFINED | 01 0 |
| THQ INC | COM | 872443403 | 129 | 6400 | SH | DEFINED | 01 0 |
| TJX COS | COM | 872540109 | 804 | 32738 | SH | DEFINED | 01 |
| TJX COS | COM | 872540109 | 2813 | 114536 | SH | DEFINED | 01 0 |
| TJX COS | COM | 872540109 | 228 | 9400 | SH | DEFINED | 01 1 |
| TJX COS INC CVT | CONV BND | 872540AL3 | 2121 | 2400000 | PRN | DEFINED | 01 |
| TJX COS INC CVT | CONV BND | 872540AL3 | 2033 | 2300000 | PRN | DEFINED | 01 0 |
| TRC COMPANIES INC | COM | 872625108 | 721 | 38556 | SH | DEFINED | 01 |
| TTM TECHNOLOGIES | COM | 87305R109 | 3560 | 289000 | SH | DEFINED | 01 |
| TTM TECHNOLOGIES | COM | 87305R109 | 17 | 1300 | SH | DEFINED | 01 0 |
| TTM TECHNOLOGIES | COM | 87305R109 | 60 | 4900 | SH | DEFINED | 01 0 |
| TXU CORPORATION | COM | 873168108 | 5688 | 198458 | SH | DEFINED | 01 |
| TXU CORPORATION | COM | 873168108 | 986 | 34400 | SH | DEFINED | 01 0 |
| TXU CORPORATION | COM | 873168108 | 2112 | 73699 | SH | DEFINED | 01 0 |
| TXU CORPORATION | COM | 873168108 | 124 | 4400 | SH | DEFINED | 01 1 |

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|--------------------------------|-----|-----------|--------|----------|----|---------|------|
| TAIWAN SEMI ADR | COM | 874039100 | 32170 | 3081450 | SH | DEFINED | 01 |
| TAIWAN SEMI ADR | COM | 874039100 | 3063 | 293400 | SH | DEFINED | 01 0 |
| TAIWAN SEMI ADR | COM | 874039100 | 35 | 3350 | SH | DEFINED | 01 0 |
| TAIWAN SEMI ADR | COM | 874039100 | 460 | 44280 | SH | DEFINED | 01 1 |
| TAKE-TWO INTERACTIVE | COM | 874054109 | 13015 | 353879 | SH | DEFINED | 01 |
| TAKE-TWO INTERACTIVE | COM | 874054109 | 4 | 120 | SH | DEFINED | 01 0 |
| TALISMAN ENERGY INC | COM | 87425E103 | 70 | 1185 | SH | DEFINED | 01 0 |
| TALK AMERICA HLDGS | COM | 87426R202 | 420 | 49507 | SH | DEFINED | 01 |
| TALX CORP. | COM | 874918105 | 840 | 38290 | SH | DEFINED | 01 |
| TANOX INC | COM | 87588Q109 | 1957 | 131400 | SH | DEFINED | 01 |
| TANOX INC | COM | 87588Q109 | 24 | 1692 | SH | DEFINED | 01 0 |
| TANOX INC | COM | 87588Q109 | 81 | 5444 | SH | DEFINED | 01 0 |
| TANOX INC | COM | 87588Q109 | 318 | 21300 | SH | DEFINED | 01 1 |
| TARGET CORPORATION | COM | 87612E106 | 522563 | 11602210 | SH | DEFINED | 01 |
| TARGET CORPORATION | COM | 87612E106 | 13549 | 300804 | SH | DEFINED | 01 0 |
| TARGET CORPORATION | COM | 87612E106 | 11398 | 253066 | SH | DEFINED | 01 0 |
| TARGET CORPORATION | COM | 87612E106 | 149 | 3300 | SH | DEFINED | 01 1 |
| TECH DATA CORP | COM | 878237106 | 99 | 2411 | SH | DEFINED | 01 |
| TECH DATA CORP | COM | 878237106 | 94 | 2300 | SH | DEFINED | 01 1 |
| TECHNE CORP | COM | 878377100 | 47578 | 1165815 | SH | DEFINED | 01 |
| TECHNE CORP | COM | 878377100 | 1536 | 37650 | SH | DEFINED | 01 0 |
| TECHNE CORP | COM | 878377100 | 2547 | 62400 | SH | DEFINED | 01 0 |
| TECHNICAL OLYMPIC US. | COM | 878483106 | 139 | 4329 | SH | DEFINED | 01 |
| TECHNICAL OLYMPIC US. | COM | 878483106 | 1439 | 45000 | SH | DEFINED | 01 1 |
| TECHNITROL INC | COM | 878555101 | 2125 | 113056 | SH | DEFINED | 01 |
| TECHNOLOGY RESEARCH CORP | COM | 878727304 | 1013 | 80000 | SH | DEFINED | 01 |
| TECUMSEH PRODUCT CLA | COM | 878895200 | 204 | 4849 | SH | DEFINED | 01 |
| TEKELEC | COM | 879101103 | 2653 | 159940 | SH | DEFINED | 01 |
| TEKELEC | COM | 879101103 | 4 | 240 | SH | DEFINED | 01 0 |
| TEKTRONIX | COM | 879131100 | 442 | 13533 | SH | DEFINED | 01 |
| TEKTRONIX | COM | 879131100 | 631 | 19288 | SH | DEFINED | 01 0 |
| TELE NORTE LESTE | COM | 879246106 | 242 | 18640 | SH | DEFINED | 01 |
| TELE NORTE LESTE | COM | 879246106 | 32429 | 2510000 | SH | DEFINED | 01 1 |
| TELEBRAS NEW | COM | 879287308 | 207 | 6500 | SH | DEFINED | 01 |
| TELECOMMUNICATION SY | COM | 87929J103 | 670 | 93100 | SH | DEFINED | 01 |
| TELEDYNE TECH | COM | 879360105 | 8134 | 434984 | SH | DEFINED | 01 |
| TELEDYNE TECH | COM | 879360105 | 6 | 320 | SH | DEFINED | 01 0 |
| TELEFLEX INC | COM | 879369106 | 83 | 1679 | SH | DEFINED | 01 |
| TELEFONOS DE MEXICO | COM | 879403780 | 52160 | 1494133 | SH | DEFINED | 01 |
| TELEFONOS DE MEXICO | COM | 879403780 | 67493 | 1935000 | SH | DEFINED | 01 1 |
| TELEPHONE AND DATA | COM | 879433100 | 6480 | 91430 | SH | DEFINED | 01 |
| TELEMIG CELULAR PA ADR EACH RE | COM | 87944E105 | 3471 | 89000 | SH | DEFINED | 01 1 |
| TELIK INC | COM | 87959M109 | 4364 | 162600 | SH | DEFINED | 01 |
| TELIK INC | COM | 87959M109 | 102 | 3790 | SH | DEFINED | 01 0 |
| TELLABS | COM | 879664100 | 907 | 105007 | SH | DEFINED | 01 |
| TELLABS | COM | 879664100 | 3 | 293 | SH | DEFINED | 01 0 |
| TELLABS | COM | 879664100 | 827 | 95796 | SH | DEFINED | 01 0 |
| TELLABS | COM | 879664100 | 29 | 3300 | SH | DEFINED | 01 1 |
| TELUS CORP - NON VOTE | COM | 87971M202 | 282 | 16800 | SH | DEFINED | 01 |
| TEMPLE-INLAND INC | COM | 879868107 | 14897 | 235176 | SH | DEFINED | 01 |
| TEMPLE-INLAND INC | COM | 879868107 | 89 | 1406 | SH | DEFINED | 01 0 |
| TEMPLE-INLAND INC | COM | 879868107 | 789 | 12451 | SH | DEFINED | 01 0 |
| TEMPLE-INLAND INC | COM | 879868107 | 151 | 2400 | SH | DEFINED | 01 1 |
| TELETECH HLDGS INC | COM | 879939106 | 131 | 20855 | SH | DEFINED | 01 |
| TELESYSTEM INTL WIRELESS INC | COM | 879946606 | 20082 | 1763100 | SH | DEFINED | 01 |
| TELESYSTEM INTL WIRELESS INC | COM | 879946606 | 1769 | 155350 | SH | DEFINED | 01 0 |
| TEMPUR-PEDIC INTERNATIONAL | COM | 88023U101 | 104 | 6650 | SH | DEFINED | 01 |
| TEMPUR-PEDIC INTERNATIONAL | COM | 88023U101 | 1268 | 81181 | SH | DEFINED | 01 1 |
| TENARIS SA ADR | COM | 88031M109 | 773 | 23561 | SH | DEFINED | 01 |
| TENET HEALTHCARE COR | COM | 88033G100 | 38924 | 3487579 | SH | DEFINED | 01 |
| TENET HEALTHCARE COR | COM | 88033G100 | 2229 | 199691 | SH | DEFINED | 01 0 |
| TENET HEALTHCARE COR | COM | 88033G100 | 1491 | 133674 | SH | DEFINED | 01 0 |

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|----------------------|----------|-----------|--------|----------|-----|---------|----|---|
| TENET HEALTHCARE COR | COM | 88033G100 | 1009 | 90424 | SH | DEFINED | 01 | 1 |
| TENNECO AUTOMOTIVE. | COM | 880349105 | 461 | 36372 | SH | DEFINED | 01 | |
| TERADYNE INC | COM | 880770102 | 14514 | 609039 | SH | DEFINED | 01 | |
| TERADYNE INC | COM | 880770102 | 1038 | 43552 | SH | DEFINED | 01 | 0 |
| TERADYNE CVT | CONV BND | 880770AD4 | 2016 | 1800000 | PRN | DEFINED | 01 | |
| TEREX CORP NEW.. | COM | 880779103 | 13173 | 356295 | SH | DEFINED | 01 | |
| TEREX CORP NEW.. | COM | 880779103 | 38 | 1019 | SH | DEFINED | 01 | 0 |
| TEREX CORP NEW.. | COM | 880779103 | 172 | 4662 | SH | DEFINED | 01 | 0 |
| TESORO PETROLEUM. | COM | 881609101 | 6285 | 334441 | SH | DEFINED | 01 | |
| TESORO PETROLEUM. | COM | 881609101 | 24 | 1302 | SH | DEFINED | 01 | 0 |
| TESORO PETROLEUM. | COM | 881609101 | 113 | 6037 | SH | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD | COM | 881624209 | 153374 | 2418789 | SH | DEFINED | 01 | |
| TEVA PHARM INDS AD | COM | 881624209 | 4856 | 76621 | SH | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD | COM | 881624209 | 706 | 11137 | SH | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD | COM | 881624209 | 9938 | 156737 | SH | DEFINED | 01 | 1 |
| TEVA PHARM INDS AD | COM | 881624209 | 1799 | 28376 | SH | DEFINED | 01 | 1 |
| TETRA TECHNOLOGIES | COM | 88162F105 | 11453 | 438280 | SH | DEFINED | 01 | |
| TETRA TECHNOLOGIES | COM | 88162F105 | 83 | 3200 | SH | DEFINED | 01 | 0 |
| TETRA TECH INC | COM | 88162G103 | 4554 | 212234 | SH | DEFINED | 01 | |
| TEVA PHARMA - B CVT | CONV BND | 88164RAB3 | 2098 | 2000000 | PRN | DEFINED | 01 | |
| TEVA PHARMA - B CVT | CONV BND | 88164RAB3 | 1993 | 1900000 | PRN | DEFINED | 01 | 0 |
| TEXAS INDUSTRIES | COM | 882491103 | 3088 | 85446 | SH | DEFINED | 01 | |
| TEXAS INSTRUMENTS | COM | 882508104 | 426351 | 14591078 | SH | DEFINED | 01 | |
| TEXAS INSTRUMENTS | COM | 882508104 | 8510 | 291264 | SH | DEFINED | 01 | 0 |
| TEXAS INSTRUMENTS | COM | 882508104 | 13035 | 446084 | SH | DEFINED | 01 | 0 |
| TEXAS INSTRUMENTS | COM | 882508104 | 446 | 15300 | SH | DEFINED | 01 | 1 |
| TEXTRON INC | COM | 883203101 | 62030 | 1167068 | SH | DEFINED | 01 | |
| TEXTRON INC | COM | 883203101 | 89 | 1666 | SH | DEFINED | 01 | 0 |
| TEXTRON INC | COM | 883203101 | 1666 | 31351 | SH | DEFINED | 01 | 0 |
| TEXTRON INC | COM | 883203101 | 192 | 3600 | SH | DEFINED | 01 | 1 |
| THERAGENICS CORP | COM | 883375107 | 5124 | 952632 | SH | DEFINED | 01 | |
| THERMO-ELECTRON | COM | 883556102 | 1153 | 40777 | SH | DEFINED | 01 | |
| THERMO-ELECTRON | COM | 883556102 | 1066 | 37701 | SH | DEFINED | 01 | 0 |
| THERMO-ELECTRON | COM | 883556102 | 732 | 25974 | SH | DEFINED | 01 | 1 |
| THERMOGENESIS CORP | COM | 883623209 | 627 | 158716 | SH | DEFINED | 01 | |
| THOMAS & BETTS | COM | 884315102 | 5365 | 245885 | SH | DEFINED | 01 | |
| THOMAS & BETTS | COM | 884315102 | 290 | 13306 | SH | DEFINED | 01 | 0 |
| THOMAS INDS INC | COM | 884425109 | 6743 | 214040 | SH | DEFINED | 01 | |
| THOR INDS INC | COM | 885160101 | 7970 | 296734 | SH | DEFINED | 01 | |
| THORNBURG MORTGAGE | COM | 885218107 | 117 | 3753 | SH | DEFINED | 01 | |
| 3 COM CORP | COM | 885535104 | 114 | 16192 | SH | DEFINED | 01 | |
| 3 COM CORP | COM | 885535104 | 2438 | 345400 | SH | DEFINED | 01 | 0 |
| THREE-FIVE SYS IN | COM | 88554L108 | 392 | 59841 | SH | DEFINED | 01 | |
| 3M COMPANY | COM | 88579Y101 | 280144 | 3421812 | SH | DEFINED | 01 | |
| 3M COMPANY | COM | 88579Y101 | 12557 | 153376 | SH | DEFINED | 01 | 0 |
| 3M COMPANY | COM | 88579Y101 | 15545 | 189876 | SH | DEFINED | 01 | 0 |
| 3M COMPANY | COM | 88579Y101 | 53496 | 653527 | SH | DEFINED | 01 | 1 |
| 3M COCVT | CONV BND | 88579YAB7 | 1007 | 1100000 | PRN | DEFINED | 01 | |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 515 | 63080 | SH | DEFINED | 01 | |
| TIDEWATER INC | COM | 886423102 | 44131 | 1568823 | SH | DEFINED | 01 | |
| TIFFANY & CO-NEW | COM | 886547108 | 1688 | 44233 | SH | DEFINED | 01 | |
| TIFFANY & CO-NEW | COM | 886547108 | 1274 | 33364 | SH | DEFINED | 01 | 0 |
| TIFFANY & CO-NEW | COM | 886547108 | 14825 | 389000 | SH | DEFINED | 01 | 1 |
| TIMBERLAND CO -CL A | COM | 887100105 | 371 | 6227 | SH | DEFINED | 01 | |
| TIMBERLAND CO -CL A | COM | 887100105 | 49 | 822 | SH | DEFINED | 01 | 0 |
| TIMCO AVIATION WTS | WT | 887151116 | 0 | 10187 | SH | DEFINED | 01 | |
| TIME WARNER INC | COM | 887317105 | 57619 | 3417510 | SH | DEFINED | 01 | |
| TIME WARNER INC | COM | 887317105 | 536 | 31795 | SH | DEFINED | 01 | 0 |
| TIME WARNER INC | COM | 887317105 | 19171 | 1137080 | SH | DEFINED | 01 | 0 |
| TIME WARNER INC | COM | 887317105 | 41846 | 2481935 | SH | DEFINED | 01 | 1 |
| TIME WARNER TELECOM | COM | 887319101 | 49 | 7492 | SH | DEFINED | 01 | |
| TIMKEN CO. | COM | 887389104 | 5826 | 250811 | SH | DEFINED | 01 | |

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|------------------------------|----------|-----------|--------|---------|-----|---------|------|
| TITAN CORPORATION | COM | 888266103 | 2291 | 113447 | SH | DEFINED | 01 |
| TIVO INC | COM | 888706108 | 1049 | 118000 | SH | DEFINED | 01 |
| TODCO-CL A | COM | 88889T107 | 1315 | 90000 | SH | DEFINED | 01 1 |
| TOLL BROTHERS | COM | 889478103 | 141 | 3103 | SH | DEFINED | 01 |
| TOLLGRADE COMMUNICAT | COM | 889542106 | 609 | 38128 | SH | DEFINED | 01 |
| TOLLGRADE COMMUNICAT | COM | 889542106 | 2 | 140 | SH | DEFINED | 01 0 |
| TOMKINS PLC ADR | COM | 890030208 | 33142 | 1687512 | SH | DEFINED | 01 |
| TOO INC | COM | 890333107 | 3587 | 171180 | SH | DEFINED | 01 |
| TOOTSIE ROLL INDS | COM | 890516107 | 624 | 17082 | SH | DEFINED | 01 |
| TOPPS CO | COM | 890786106 | 1553 | 162600 | SH | DEFINED | 01 |
| TORCHMARK CORP | COM | 891027104 | 33615 | 624940 | SH | DEFINED | 01 |
| TORCHMARK CORP | COM | 891027104 | 1385 | 25748 | SH | DEFINED | 01 0 |
| TORCHMARK CORP | COM | 891027104 | 54 | 1000 | SH | DEFINED | 01 1 |
| TORO CO | COM | 891092108 | 8849 | 142713 | SH | DEFINED | 01 |
| TORO CO | COM | 891092108 | 23 | 375 | SH | DEFINED | 01 0 |
| TORO CO | COM | 891092108 | 115 | 1857 | SH | DEFINED | 01 0 |
| TOTAL ENTERTNT REST. | COM | 89150E100 | 1176 | 84291 | SH | DEFINED | 01 |
| TOTAL SA - SPON ADR | COM | 89151E109 | 59786 | 649850 | SH | DEFINED | 01 |
| TOTAL SA - SPON ADR | COM | 89151E109 | 61 | 665 | SH | DEFINED | 01 0 |
| TOTAL SA - SPON ADR | COM | 89151E109 | 589 | 6400 | SH | DEFINED | 01 0 |
| TOWER AUTO | COM | 891707101 | 1470 | 291672 | SH | DEFINED | 01 |
| TOWER AUTO | COM | 891707101 | 1 | 132 | SH | DEFINED | 01 0 |
| TOWER AUTOMOTIVE CVT | CONV BND | 891707AE1 | 961 | 1000000 | PRN | DEFINED | 01 0 |
| TOWN & COUNTRY. | COM | 892081100 | 1894 | 69600 | SH | DEFINED | 01 |
| TOYS R US | COM | 892335100 | 4758 | 283219 | SH | DEFINED | 01 |
| TOYS R US | COM | 892335100 | 89 | 5273 | SH | DEFINED | 01 0 |
| TOYS R US | COM | 892335100 | 816 | 48573 | SH | DEFINED | 01 0 |
| TRACTOR SUPPLY COMPANY. | COM | 892356106 | 4587 | 118483 | SH | DEFINED | 01 |
| TRACTOR SUPPLY COMPANY. | COM | 892356106 | 15 | 391 | SH | DEFINED | 01 0 |
| TRACTOR SUPPLY COMPANY. | COM | 892356106 | 69 | 1794 | SH | DEFINED | 01 0 |
| TRAMMELL CROW CO | COM | 89288R106 | 6392 | 455600 | SH | DEFINED | 01 |
| TRANSACTION SYSTEM | COM | 893416107 | 5119 | 221197 | SH | DEFINED | 01 |
| TRANSATLANTIC HLDS | COM | 893521104 | 10300 | 118100 | SH | DEFINED | 01 |
| TRANSCANADA CORPORATION | COM | 89353D107 | 8929 | 415300 | SH | DEFINED | 01 |
| TRANSMETA CORP. | COM | 89376R109 | 2578 | 651000 | SH | DEFINED | 01 |
| TRANSMETA CORP. | COM | 89376R109 | 901 | 227620 | SH | DEFINED | 01 0 |
| TRANSMONTAIGNE INC | COM | 893934109 | 92 | 15119 | SH | DEFINED | 01 |
| TRAVELERS PROPERTY CASUALT-A | COM | 89420G109 | 130714 | 7621882 | SH | DEFINED | 01 |
| TRAVELERS PROPERTY CASUALT-A | COM | 89420G109 | 1156 | 67419 | SH | DEFINED | 01 0 |
| TRAVELERS PROPERTY CASUALT-A | COM | 89420G109 | 4540 | 264726 | SH | DEFINED | 01 0 |
| TRAVELERS PROPERTY CASUALT-A | COM | 89420G109 | 2105 | 122456 | SH | DEFINED | 01 1 |
| TRAVELERS CVT PFD | CONV PRF | 89420G307 | 1993 | 81700 | SH | DEFINED | 01 |
| TRAVELERS PROP CASUALT -B | COM | 89420G406 | 20180 | 1168432 | SH | DEFINED | 01 |
| TRAVELERS PROP CASUALT -B | COM | 89420G406 | 1566 | 90704 | SH | DEFINED | 01 0 |
| TRAVELERS PROP CASUALT -B | COM | 89420G406 | 3967 | 229704 | SH | DEFINED | 01 0 |
| TRAVELERS PROP CASUALT -B | COM | 89420G406 | 406 | 23566 | SH | DEFINED | 01 1 |
| TREDEGAR | COM | 894650100 | 2458 | 167974 | SH | DEFINED | 01 |
| TRIAD HOSPITAL INC | COM | 89579K109 | 2474 | 80267 | SH | DEFINED | 01 |
| TRIDENT MICRO | COM | 895919108 | 479 | 30000 | SH | DEFINED | 01 |
| TRIAD GUARANTY INC | COM | 895925105 | 3471 | 65800 | SH | DEFINED | 01 |
| TRIAD GUARANTY INC | COM | 895925105 | 20 | 396 | SH | DEFINED | 01 0 |
| TRIAD GUARANTY INC | COM | 895925105 | 76 | 1438 | SH | DEFINED | 01 0 |
| TRIARC COS-B W/I | COM | 895927309 | 1823 | 166295 | SH | DEFINED | 01 |
| TRIBUNE CO | COM | 896047107 | 65663 | 1301793 | SH | DEFINED | 01 |
| TRIBUNE CO | COM | 896047107 | 3213 | 63700 | SH | DEFINED | 01 0 |
| TRIBUNE CO | COM | 896047107 | 3828 | 75894 | SH | DEFINED | 01 0 |
| TRIMBLE NAVIGATION L | COM | 896239100 | 3191 | 139143 | SH | DEFINED | 01 |
| TRIMBLE NAVIGATION L | COM | 896239100 | 474 | 20655 | SH | DEFINED | 01 0 |
| TRINITY INDUSTRIES | COM | 896522109 | 8187 | 294483 | SH | DEFINED | 01 |
| TRIQUINT SEMICONDUCTOR | COM | 89674K103 | 3313 | 453898 | SH | DEFINED | 01 |
| TRIUMPH GROUP INC | COM | 896818101 | 3113 | 94183 | SH | DEFINED | 01 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 218 | 12695 | SH | DEFINED | 01 |

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| TRIPATH IMAGING INC | COM | 896942109 | 687 | 75000 | SH | DEFINED | 01 |
| TROPICAL SPORTSWEAR INTL | COM | 89708P102 | 175 | 148220 | SH | DEFINED | 01 |
| TRUSTCO BANK CORP | COM | 898349105 | 2813 | 208962 | SH | DEFINED | 01 |
| TRUSTMARK CORP | COM | 898402102 | 22 | 747 | SH | DEFINED | 01 |
| TUESDAY MORNING CORP | COM | 899035505 | 1769 | 51311 | SH | DEFINED | 01 |
| TULARIK INC | COM | 899165104 | 162 | 6613 | SH | DEFINED | 01 |
| TULARIK INC | COM | 899165104 | 19795 | 806260 | SH | DEFINED | 01 |
| TULARIK INC | COM | 899165104 | 724 | 29500 | SH | DEFINED | 01 |
| TUPPERWARE CORP | COM | 899896104 | 13192 | 740716 | SH | DEFINED | 01 |
| 24-7 REAL MEDIA INC | COM | 901314203 | 1517 | 209262 | SH | DEFINED | 01 |
| TYCO INTL CVT | CONV BND | 902118BF4 | 4206 | 3100000 | PRN | DEFINED | 01 |
| TYCO INTERNATIONAL | COM | 902124106 | 190586 | 6652183 | SH | DEFINED | 01 |
| TYCO INTERNATIONAL | COM | 902124106 | 13025 | 454570 | SH | DEFINED | 01 |
| TYCO INTERNATIONAL | COM | 902124106 | 16053 | 560293 | SH | DEFINED | 01 |
| TYCO INTERNATIONAL | COM | 902124106 | 1 | 30 | SH | DEFINED | 01 |
| TYCO INTERNATIONAL | COM | 902124106 | 45996 | 1606560 | SH | DEFINED | 01 |
| TYCO INTERNATIONAL | COM | 902124106 | 2243 | 78282 | SH | DEFINED | 01 |
| TYLER TECHNOLOGIES. | COM | 902252105 | 3668 | 377800 | SH | DEFINED | 01 |
| TYLER TECHNOLOGIES. | COM | 902252105 | 3 | 300 | SH | DEFINED | 01 |
| TYSON FOODS INC -CL | COM | 902494103 | 4919 | 272521 | SH | DEFINED | 01 |
| TYSON FOODS INC -CL | COM | 902494103 | 173 | 9700 | SH | DEFINED | 01 |
| UCBH HOLDINGS INC | COM | 90262T308 | 6898 | 172274 | SH | DEFINED | 01 |
| UCBH HOLDINGS INC | COM | 90262T308 | 6501 | 162400 | SH | DEFINED | 01 |
| UCBH HOLDINGS INC | COM | 90262T308 | 240 | 6000 | SH | DEFINED | 01 |
| UCBH HOLDINGS INC | COM | 90262T308 | 1315 | 32800 | SH | DEFINED | 01 |
| UGI CORP | COM | 902681105 | 10448 | 317375 | SH | DEFINED | 01 |
| UGI CORP | COM | 902681105 | 27 | 802 | SH | DEFINED | 01 |
| UGI CORP | COM | 902681105 | 121 | 3671 | SH | DEFINED | 01 |
| UICI | COM | 902737105 | 4017 | 272201 | SH | DEFINED | 01 |
| UIL HOLDINGS CORP | COM | 902748102 | 2163 | 44911 | SH | DEFINED | 01 |
| UST INC | COM | 902911106 | 389 | 10771 | SH | DEFINED | 01 |
| UST INC | COM | 902911106 | 1362 | 37734 | SH | DEFINED | 01 |
| UST INC | COM | 902911106 | 185 | 5100 | SH | DEFINED | 01 |
| US BANCORP | COM | 902973304 | 125472 | 4537883 | SH | DEFINED | 01 |
| US BANCORP | COM | 902973304 | 6128 | 221590 | SH | DEFINED | 01 |
| US BANCORP | COM | 902973304 | 13924 | 503598 | SH | DEFINED | 01 |
| US BANCORP | COM | 902973304 | 35564 | 1286099 | SH | DEFINED | 01 |
| URS CORP | COM | 903236107 | 7347 | 255293 | SH | DEFINED | 01 |
| URS CORP | COM | 903236107 | 23 | 766 | SH | DEFINED | 01 |
| URS CORP | COM | 903236107 | 130 | 4530 | SH | DEFINED | 01 |
| USANA HEALTH SCIENCES INC. | COM | 90328M107 | 270 | 11584 | SH | DEFINED | 01 |
| USG CORP | COM | 903293405 | 4316 | 246728 | SH | DEFINED | 01 |
| USI HOLDINGS CORP | COM | 90333H101 | 2971 | 200835 | SH | DEFINED | 01 |
| US PHYSICAL THERAPY | COM | 90337L108 | 3038 | 220100 | SH | DEFINED | 01 |
| US UNWIRED INC | COM | 90338R104 | 544 | 300500 | SH | DEFINED | 01 |
| US ONCOLOGY INC | COM | 90338W103 | 6504 | 440111 | SH | DEFINED | 01 |
| ULTICOM INC | COM | 903844108 | 1313 | 128000 | SH | DEFINED | 01 |
| ULTIMATE ELECTRONICS | COM | 903849107 | 270 | 41393 | SH | DEFINED | 01 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 1571 | 115100 | SH | DEFINED | 01 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 2 | 130 | SH | DEFINED | 01 |
| ULTRA CLEAN HOLDINGS | COM | 90385V107 | 38 | 5200 | SH | DEFINED | 01 |
| ULTRALIFE BATTERIES INC | COM | 903899102 | 1077 | 50500 | SH | DEFINED | 01 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 4924 | 164100 | SH | DEFINED | 01 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 22 | 716 | SH | DEFINED | 01 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 103 | 3420 | SH | DEFINED | 01 |
| ULTRATECH INC | COM | 904034105 | 3358 | 144089 | SH | DEFINED | 01 |
| UMPQUA HOLDINGS CORP | COM | 904214103 | 1609 | 79695 | SH | DEFINED | 01 |
| UNIBANCO ADR | COM | 90458E107 | 115 | 4700 | SH | DEFINED | 01 |
| UNION PACIFIC CORP | COM | 907818108 | 12463 | 208349 | SH | DEFINED | 01 |
| UNION PACIFIC CORP | COM | 907818108 | 4712 | 78774 | SH | DEFINED | 01 |
| UNION PACIFIC CORP | COM | 907818108 | 4804 | 80310 | SH | DEFINED | 01 |
| UNION PLANTERS CORP | COM | 908068109 | 1785 | 59766 | SH | DEFINED | 01 |

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|------------------------------|----------|-----------|--------|---------|----|---------|----|---|
| UNION PLANTERS CORP | COM | 908068109 | 1281 | 42918 | SH | DEFINED | 01 | 0 |
| UNIONBANCAL CORPORATION | COM | 908906100 | 89 | 1706 | SH | DEFINED | 01 | 0 |
| UNISOURCE ENERGY CRP | COM | 909205106 | 5273 | 214625 | SH | DEFINED | 01 | |
| UNISYS CORP | COM | 909214108 | 1278 | 89522 | SH | DEFINED | 01 | |
| UNISYS CORP | COM | 909214108 | 1078 | 75508 | SH | DEFINED | 01 | 0 |
| UNISYS CORP | COM | 909214108 | 17123 | 1203300 | SH | DEFINED | 01 | 1 |
| UNIT CORP | COM | 909218109 | 11566 | 421796 | SH | DEFINED | 01 | |
| UNIT CORP | COM | 909218109 | 5 | 180 | SH | DEFINED | 01 | 0 |
| UNITED AUTO GROUP | COM | 909440109 | 98 | 3600 | SH | DEFINED | 01 | |
| UNITED COMMUNITY BANKS/GA | COM | 90984P105 | 1268 | 35578 | SH | DEFINED | 01 | |
| UNITED BANCSHARES | COM | 909907107 | 3764 | 123422 | SH | DEFINED | 01 | |
| UNITED DEFENSE INDS | COM | 91018B104 | 774 | 24327 | SH | DEFINED | 01 | |
| UNITED DEFENSE INDS | COM | 91018B104 | 110 | 3481 | SH | DEFINED | 01 | 0 |
| UNITED DEFENSE INDS | COM | 91018B104 | 96 | 3020 | SH | DEFINED | 01 | 0 |
| UNITED DOMINION REAL. | COM | 910197102 | 261 | 13315 | SH | DEFINED | 01 | |
| UNITED FIRE & CASUALTY | COM | 910331107 | 626 | 14800 | SH | DEFINED | 01 | |
| UNITED FIRE AND CA CVT PFD | CONV PRF | 910331305 | 1649 | 55000 | SH | DEFINED | 01 | |
| UNITED MICROELECTRON | COM | 910873207 | 16087 | 3093776 | SH | DEFINED | 01 | |
| UNITED MICROELECTRON | COM | 910873207 | 1559 | 299800 | SH | DEFINED | 01 | 0 |
| UNITED MICROELECTRON | COM | 910873207 | 18 | 3400 | SH | DEFINED | 01 | 0 |
| UNITED NATIONAL GROUP LTD-A | COM | 91103X102 | 8836 | 521000 | SH | DEFINED | 01 | |
| UNITED NATIONAL GROUP LTD-A | COM | 91103X102 | 4818 | 284082 | SH | DEFINED | 01 | 0 |
| UNITED NATURAL FOOD | COM | 911163103 | 2951 | 61365 | SH | DEFINED | 01 | |
| UNITED NATURAL FOOD | COM | 911163103 | 433 | 9000 | SH | DEFINED | 01 | 0 |
| UNITED ONLINE INC | COM | 911268100 | 4390 | 263522 | SH | DEFINED | 01 | |
| UNITED ONLINE INC | COM | 911268100 | 4 | 270 | SH | DEFINED | 01 | 0 |
| UNITED PARCEL SERVIC | COM | 911312106 | 224255 | 3210995 | SH | DEFINED | 01 | |
| UNITED PARCEL SERVIC | COM | 911312106 | 4563 | 65332 | SH | DEFINED | 01 | 0 |
| UNITED PARCEL SERVIC | COM | 911312106 | 18796 | 269128 | SH | DEFINED | 01 | 0 |
| UNITED PARCEL SERVIC | COM | 911312106 | 24713 | 353950 | SH | DEFINED | 01 | 1 |
| UNITED RENTALS INC | COM | 911363109 | 453 | 25492 | SH | DEFINED | 01 | |
| UNITED RENTALS INC | COM | 911363109 | 211 | 11900 | SH | DEFINED | 01 | 1 |
| US CELLULAR CORP | COM | 911684108 | 3904 | 101000 | SH | DEFINED | 01 | |
| UNITED STATES STEEL | COM | 912909108 | 947 | 25393 | SH | DEFINED | 01 | |
| UNITED STATES STEEL | COM | 912909108 | 87 | 2345 | SH | DEFINED | 01 | 0 |
| UNITED STATES STEEL | COM | 912909108 | 960 | 25759 | SH | DEFINED | 01 | 0 |
| UNITED STATES STEEL | COM | 912909108 | 204 | 5400 | SH | DEFINED | 01 | 1 |
| UNITED STATIONERS | COM | 913004107 | 5014 | 119085 | SH | DEFINED | 01 | |
| UNITED SURGICAL PAR | COM | 913016309 | 4810 | 141719 | SH | DEFINED | 01 | |
| UNITED SURGICAL PAR | COM | 913016309 | 190 | 5600 | SH | DEFINED | 01 | 1 |
| UNITED TECHNOLOGIES | COM | 913017109 | 232758 | 2697070 | SH | DEFINED | 01 | |
| UNITED TECHNOLOGIES | COM | 913017109 | 7789 | 90267 | SH | DEFINED | 01 | 0 |
| UNITED TECHNOLOGIES | COM | 913017109 | 15646 | 181305 | SH | DEFINED | 01 | 0 |
| UNITED TECHNOLOGIES | COM | 913017109 | 9436 | 109385 | SH | DEFINED | 01 | 1 |
| UNITED TECHNOLOGIES | COM | 913017109 | 104 | 1205 | SH | DEFINED | 01 | 1 |
| UNITED THERAPEUTICS | COM | 91307C102 | 4492 | 188480 | SH | DEFINED | 01 | |
| UNITED THERAPEUTICS | COM | 91307C102 | 24 | 1003 | SH | DEFINED | 01 | 0 |
| UNITED THERAPEUTICS | COM | 91307C102 | 77 | 3251 | SH | DEFINED | 01 | 0 |
| UNITEDGLOBALCOM INC.. | COM | 913247508 | 86 | 10144 | SH | DEFINED | 01 | |
| UNITEDHEALTH GROUP | COM | 91324P102 | 550344 | 8540397 | SH | DEFINED | 01 | |
| UNITEDHEALTH GROUP | COM | 91324P102 | 15839 | 245758 | SH | DEFINED | 01 | 0 |
| UNITEDHEALTH GROUP | COM | 91324P102 | 11362 | 176318 | SH | DEFINED | 01 | 0 |
| UNITEDHEALTH GROUP | COM | 91324P102 | 20162 | 313050 | SH | DEFINED | 01 | 1 |
| UNITRIN INC | COM | 913275103 | 1839 | 42871 | SH | DEFINED | 01 | |
| UNITRIN INC | COM | 913275103 | 89 | 2086 | SH | DEFINED | 01 | 0 |
| UNIVERSAL AMER FINANCIAL CRP | COM | 913377107 | 4081 | 340100 | SH | DEFINED | 01 | |
| UNIVERSAL COMPRESION | COM | 913431102 | 755 | 22967 | SH | DEFINED | 01 | |
| UNIVERSAL COMPRESION | COM | 913431102 | 35 | 1060 | SH | DEFINED | 01 | 0 |
| UNIVERSAL COMPRESION | COM | 913431102 | 165 | 5000 | SH | DEFINED | 01 | 0 |
| UNIVERSAL CORP | COM | 913456109 | 456 | 8968 | SH | DEFINED | 01 | |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 115 | 9000 | SH | DEFINED | 01 | 1 |
| UNIVERSAL ELECTRONICS INC | COM | 913483103 | 3447 | 261139 | SH | DEFINED | 01 | |

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|--------------------------------|----------|-----------|--------|---------|----|---------|----|
| UNIVERSAL FOREST PRODUCTS | COM | 913543104 | 3417 | 110704 | SH | DEFINED | 01 |
| UNIVERSAL HEALTH REALTY INCOME | COM | 91359E105 | 1459 | 43300 | SH | DEFINED | 01 |
| UNIVERSAL HLTH CR-B. | COM | 913903100 | 113 | 2453 | SH | DEFINED | 01 |
| UNIVISION | COM | 914906102 | 81448 | 2467394 | SH | DEFINED | 01 |
| UNIVISION | COM | 914906102 | 62918 | 1906026 | SH | DEFINED | 01 |
| UNIVISION | COM | 914906102 | 7765 | 235232 | SH | DEFINED | 01 |
| UNOCAL CORP | COM | 915289102 | 31212 | 837192 | SH | DEFINED | 01 |
| UNOCAL CORP | COM | 915289102 | 112 | 3000 | SH | DEFINED | 01 |
| UNOCAL CORP | COM | 915289102 | 2197 | 58921 | SH | DEFINED | 01 |
| UNOCAL CORP | COM | 915289102 | 4055 | 109000 | SH | DEFINED | 01 |
| UNOVA INC. | COM | 91529B106 | 393 | 18167 | SH | DEFINED | 01 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 26847 | 1835102 | SH | DEFINED | 01 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 894 | 61100 | SH | DEFINED | 01 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1943 | 132765 | SH | DEFINED | 01 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 23 | 1563 | SH | DEFINED | 01 |
| UNUMPROVIDENT CVT PFD | CONV PRF | 91529Y403 | 12542 | 400000 | SH | DEFINED | 01 |
| URBAN OUTFITTERS | COM | 917047102 | 12956 | 269571 | SH | DEFINED | 01 |
| URBAN OUTFITTERS | COM | 917047102 | 29546 | 614740 | SH | DEFINED | 01 |
| URBAN OUTFITTERS | COM | 917047102 | 1096 | 22800 | SH | DEFINED | 01 |
| USF CORP | COM | 91729Q101 | 3043 | 88927 | SH | DEFINED | 01 |
| VCA ANTECH INC | COM | 918194101 | 5447 | 152900 | SH | DEFINED | 01 |
| VCA ANTECH INC | COM | 918194101 | 289 | 8146 | SH | DEFINED | 01 |
| VCA ANTECH INC | COM | 918194101 | 55 | 1550 | SH | DEFINED | 01 |
| V. F. CORP | COM | 918204108 | 2828 | 60575 | SH | DEFINED | 01 |
| V. F. CORP | COM | 918204108 | 1148 | 24585 | SH | DEFINED | 01 |
| V. F. CORP | COM | 918204108 | 183 | 3900 | SH | DEFINED | 01 |
| VALASSIS COMMUNICATI | COM | 918866104 | 1592 | 52382 | SH | DEFINED | 01 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 84 | 3517 | SH | DEFINED | 01 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 88 | 3671 | SH | DEFINED | 01 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 10393 | 435400 | SH | DEFINED | 01 |
| VALERO ENERGY CORP | COM | 91913Y100 | 322 | 5377 | SH | DEFINED | 01 |
| VALERO ENERGY CORP | COM | 91913Y100 | 120 | 2000 | SH | DEFINED | 01 |
| VALERO ENERGY CORP | COM | 91913Y100 | 48208 | 804168 | SH | DEFINED | 01 |
| VALMONT INDUSTRIES | COM | 920253101 | 1333 | 66711 | SH | DEFINED | 01 |
| VALSPAR CORP | COM | 920355104 | 106 | 2146 | SH | DEFINED | 01 |
| VALUECLICK INC. | COM | 92046N102 | 3611 | 334324 | SH | DEFINED | 01 |
| VALUECLICK INC. | COM | 92046N102 | 20 | 1810 | SH | DEFINED | 01 |
| VALUECLICK INC. | COM | 92046N102 | 80 | 7444 | SH | DEFINED | 01 |
| VANS - INC | COM | 921930103 | 66 | 4457 | SH | DEFINED | 01 |
| VARCO INTL INC | COM | 922122106 | 74 | 4131 | SH | DEFINED | 01 |
| VARCO INTL INC | COM | 922122106 | 37 | 2060 | SH | DEFINED | 01 |
| VARIAN INC | COM | 922206107 | 2218 | 55209 | SH | DEFINED | 01 |
| VARIAN INC | COM | 922206107 | 3 | 80 | SH | DEFINED | 01 |
| VARIAN SEMICONDUCTOR | COM | 922207105 | 8123 | 193404 | SH | DEFINED | 01 |
| VARIAN SEMICONDUCTOR | COM | 922207105 | 4 | 100 | SH | DEFINED | 01 |
| VARIAN MEDICAL SYST. | COM | 92220P105 | 339 | 3931 | SH | DEFINED | 01 |
| VARIAN MEDICAL SYST. | COM | 92220P105 | 552 | 6387 | SH | DEFINED | 01 |
| VECTREN CORPORATION | COM | 92240G101 | 79 | 3208 | SH | DEFINED | 01 |
| VEECO | COM | 922417100 | 2717 | 96842 | SH | DEFINED | 01 |
| VENTAS INC | COM | 92276F100 | 8899 | 323824 | SH | DEFINED | 01 |
| VERITAS SOFTWARE | COM | 923436109 | 175672 | 6528155 | SH | DEFINED | 01 |
| VERITAS SOFTWARE | COM | 923436109 | 5580 | 207261 | SH | DEFINED | 01 |
| VERITAS SOFTWARE | COM | 923436109 | 3397 | 126233 | SH | DEFINED | 01 |
| VERITAS SOFTWARE | COM | 923436109 | 262 | 9593 | SH | DEFINED | 01 |
| VERITAS SOFTWARE | COM | 923436109 | 2159 | 80240 | SH | DEFINED | 01 |
| VERITY INC | COM | 92343C106 | 1452 | 106226 | SH | DEFINED | 01 |
| VERISIGN INC | COM | 92343E102 | 65 | 3920 | SH | DEFINED | 01 |
| VERISIGN INC | COM | 92343E102 | 20 | 1220 | SH | DEFINED | 01 |
| VERISIGN INC | COM | 92343E102 | 2442 | 147134 | SH | DEFINED | 01 |
| VERITAS DGC | COM | 92343P107 | 2623 | 126688 | SH | DEFINED | 01 |
| VERITAS DGC | COM | 92343P107 | 207 | 10000 | SH | DEFINED | 01 |
| VERIZON COMM | COM | 92343V104 | 155851 | 4265231 | SH | DEFINED | 01 |

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|-----------------------------|-----|-----------|--------|----------|----|---------|----|---|
| VERIZON COMM | COM | 92343V104 | 2744 | 75100 | SH | DEFINED | 01 | 0 |
| VERIZON COMM | COM | 92343V104 | 26599 | 727931 | SH | DEFINED | 01 | 0 |
| VERIZON COMM | COM | 92343V104 | 49423 | 1354066 | SH | DEFINED | 01 | 1 |
| VERINT SYSTEMS INC | COM | 92343X100 | 647 | 20930 | SH | DEFINED | 01 | |
| VERSO TECHNOLOGIES INC | COM | 925317109 | 45 | 27002 | SH | DEFINED | 01 | |
| VERTEX PHARM | COM | 92532F100 | 31 | 3289 | SH | DEFINED | 01 | |
| VIACOM INC. | COM | 925524100 | 7276 | 184000 | SH | DEFINED | 01 | |
| VIACOM INC CL B | COM | 925524308 | 433035 | 11044030 | SH | DEFINED | 01 | |
| VIACOM INC CL B | COM | 925524308 | 32571 | 830604 | SH | DEFINED | 01 | 0 |
| VIACOM INC CL B | COM | 925524308 | 17601 | 448893 | SH | DEFINED | 01 | 0 |
| VIACOM INC CL B | COM | 925524308 | 4865 | 124081 | SH | DEFINED | 01 | 1 |
| VIAD CORP | COM | 92552R109 | 703 | 29090 | SH | DEFINED | 01 | |
| VIASAT INC | COM | 92552V100 | 2463 | 98992 | SH | DEFINED | 01 | |
| VIASYS HEALTHCARE | COM | 92553Q209 | 4926 | 217763 | SH | DEFINED | 01 | |
| VICOR CORP | COM | 925815102 | 2163 | 176308 | SH | DEFINED | 01 | |
| VICURON PHARMACEUTICALS INC | COM | 926471103 | 498 | 21900 | SH | DEFINED | 01 | |
| VICURON PHARMACEUTICALS INC | COM | 926471103 | 5 | 220 | SH | DEFINED | 01 | 0 |
| VIISAGE TECHNOLOGY INC | COM | 92675K106 | 865 | 108813 | SH | DEFINED | 01 | |
| VINTAGE PETE INC | COM | 927460105 | 2875 | 196085 | SH | DEFINED | 01 | |
| VIRGINIA COMMERCE BANCORP | COM | 92778Q109 | 34 | 1150 | SH | DEFINED | 01 | 0 |
| VIRGINIA COMMERCE BANCORP | COM | 92778Q109 | 132 | 4400 | SH | DEFINED | 01 | 0 |
| VISHAY INTRTECHNOLOG | COM | 928298108 | 2036 | 95401 | SH | DEFINED | 01 | |
| VISHAY INTRTECHNOLOG | COM | 928298108 | 88 | 4122 | SH | DEFINED | 01 | 0 |
| VISTEON CORP | COM | 92839U107 | 8026 | 838649 | SH | DEFINED | 01 | |
| VISTEON CORP | COM | 92839U107 | 285 | 29758 | SH | DEFINED | 01 | 0 |
| VISX INC | COM | 92844S105 | 163 | 8370 | SH | DEFINED | 01 | |
| VITAL SIGNS INC | COM | 928469105 | 2607 | 77287 | SH | DEFINED | 01 | |
| VITALWORKS INC | COM | 928483106 | 1295 | 345400 | SH | DEFINED | 01 | |
| VITESSE SEMICONDUCTOR CORP. | COM | 928497106 | 2422 | 341516 | SH | DEFINED | 01 | |
| VITESSE SEMICONDUCTOR CORP. | COM | 928497106 | 3 | 420 | SH | DEFINED | 01 | 0 |
| VITRAN CORP INC-A | COM | 92850E107 | 491 | 33900 | SH | DEFINED | 01 | |
| VIVENDI UNIVERSAL | COM | 92851S204 | 7763 | 292500 | SH | DEFINED | 01 | |
| VODAFONE GROUP PLC. | COM | 92857W100 | 346190 | 14484953 | SH | DEFINED | 01 | |
| VODAFONE GROUP PLC. | COM | 92857W100 | 9689 | 405481 | SH | DEFINED | 01 | 0 |
| VODAFONE GROUP PLC. | COM | 92857W100 | 1247 | 52200 | SH | DEFINED | 01 | 0 |
| VOLT INFO SCIENCES | COM | 928703107 | 1044 | 42724 | SH | DEFINED | 01 | |
| VORNADO REALTY TRUST | COM | 929042109 | 6218 | 102805 | SH | DEFINED | 01 | |
| VULCAN MATERIALS | COM | 929160109 | 4227 | 89105 | SH | DEFINED | 01 | |
| VULCAN MATERIALS | COM | 929160109 | 92 | 1934 | SH | DEFINED | 01 | 0 |
| VULCAN MATERIALS | COM | 929160109 | 1098 | 23151 | SH | DEFINED | 01 | 0 |
| VULCAN MATERIALS | COM | 929160109 | 146 | 3100 | SH | DEFINED | 01 | 1 |
| WD-40 CO | COM | 929236107 | 1670 | 47713 | SH | DEFINED | 01 | |
| WFS FINANCIAL INC | COM | 92923B106 | 5258 | 121369 | SH | DEFINED | 01 | |
| WFS FINANCIAL INC | COM | 92923B106 | 38 | 857 | SH | DEFINED | 01 | 0 |
| WFS FINANCIAL INC | COM | 92923B106 | 141 | 3247 | SH | DEFINED | 01 | 0 |
| WCI COMMUNITIES | COM | 92923C104 | 900 | 35973 | SH | DEFINED | 01 | |
| WCI COMMUNITIES | COM | 92923C104 | 21 | 840 | SH | DEFINED | 01 | 0 |
| WCI COMMUNITIES | COM | 92923C104 | 90 | 3600 | SH | DEFINED | 01 | 0 |
| WGL HOLDINGS INC | COM | 92924F106 | 1377 | 45736 | SH | DEFINED | 01 | |
| W HOLDING CO INC. | COM | 929251106 | 498 | 26629 | SH | DEFINED | 01 | |
| W-H ENERGY SERVICES INC | COM | 92925E108 | 1108 | 76580 | SH | DEFINED | 01 | |
| WMS INDUSTRIES INC | COM | 929297109 | 2599 | 83830 | SH | DEFINED | 01 | |
| WPP GROUP PLC -ADR | COM | 929309300 | 2011 | 39500 | SH | DEFINED | 01 | |
| WRC MEDIA INC 144A | COM | 92931A108 | 0 | 10282 | SH | DEFINED | 01 | 0 |
| WPS RESOURCES CORP | COM | 92931B106 | 73 | 1532 | SH | DEFINED | 01 | |
| WSFS FINANCIAL CORP | COM | 929328102 | 4690 | 93470 | SH | DEFINED | 01 | |
| WSFS FINANCIAL CORP | COM | 929328102 | 26 | 520 | SH | DEFINED | 01 | 0 |
| WSFS FINANCIAL CORP | COM | 929328102 | 92 | 1824 | SH | DEFINED | 01 | 0 |
| WABASH NATL | COM | 929566107 | 9840 | 416898 | SH | DEFINED | 01 | |
| WACHOVIA CORPORATION | COM | 929903102 | 47978 | 1020791 | SH | DEFINED | 01 | |
| WACHOVIA CORPORATION | COM | 929903102 | 2436 | 51825 | SH | DEFINED | 01 | 0 |
| WACHOVIA CORPORATION | COM | 929903102 | 14063 | 299216 | SH | DEFINED | 01 | 0 |

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| WACHOVIA CORPORATION | COM | | 929903102 | 66661 | 1418563 | SH | DEFINED | 01 | 1 |
| WADDELL & REED FIN | COM | | 930059100 | 85 | 3485 | SH | DEFINED | 01 | |
| WAL MART STORES | COM | | 931142103 | 639424 | 10712424 | SH | DEFINED | 01 | |
| WAL MART STORES | COM | | 931142103 | 19395 | 324931 | SH | DEFINED | 01 | 0 |
| WAL MART STORES | COM | | 931142103 | 61004 | 1022013 | SH | DEFINED | 01 | 0 |
| WAL MART STORES | COM | | 931142103 | 147390 | 2468723 | SH | DEFINED | 01 | 1 |
| WALGREEN CO. | COM | | 931422109 | 2196 | 66656 | SH | DEFINED | 01 | |
| WALGREEN CO. | COM | | 931422109 | 3 | 95 | SH | DEFINED | 01 | 0 |
| WALGREEN CO. | COM | | 931422109 | 7685 | 233223 | SH | DEFINED | 01 | 0 |
| WALGREEN CO. | COM | | 931422109 | 38757 | 1177333 | SH | DEFINED | 01 | 1 |
| WALTER INDUSTRIES | COM | | 93317Q105 | 144 | 12039 | SH | DEFINED | 01 | |
| WANT-WANT HOLDINGS. | COM | | 933697997 | 335 | 264030 | SH | DEFINED | 01 | |
| WARNACO GROUP INC | COM | | 934390402 | 5384 | 268000 | SH | DEFINED | 01 | |
| WARNACO GROUP INC | COM | | 934390402 | 38 | 1910 | SH | DEFINED | 01 | 0 |
| WARNACO GROUP INC | COM | | 934390402 | 139 | 6900 | SH | DEFINED | 01 | 0 |
| WASHINGTON FED INC | COM | | 938824109 | 85 | 3320 | SH | DEFINED | 01 | |
| WASHINGTON GROUP INTL INC | COM | | 938862208 | 7825 | 213750 | SH | DEFINED | 01 | |
| WASHINGTON GROUP INTL INC | COM | | 938862208 | 29 | 790 | SH | DEFINED | 01 | 0 |
| WASHINGTON GROUP INTL INC | COM | | 938862208 | 128 | 3500 | SH | DEFINED | 01 | 0 |
| WASHINGTON MUT INC | COM | | 939322103 | 134835 | 3156968 | SH | DEFINED | 01 | |
| WASHINGTON MUT INC | COM | | 939322103 | 3712 | 86928 | SH | DEFINED | 01 | 0 |
| WASHINGTON MUT INC | COM | | 939322103 | 10491 | 245641 | SH | DEFINED | 01 | 0 |
| WASHINGTON MUT INC | COM | | 939322103 | 8570 | 200700 | SH | DEFINED | 01 | 1 |
| WASHINGTON MUT INC | COM | | 939322103 | 1419 | 33223 | SH | DEFINED | 01 | 1 |
| WASHINGTON POST CI B | COM | | 939640108 | 356 | 403 | SH | DEFINED | 01 | |
| WASTE CONNECTION | COM | | 941053100 | 5089 | 127850 | SH | DEFINED | 01 | |
| WASTE CONNECTION | COM | | 941053100 | 159 | 4000 | SH | DEFINED | 01 | 0 |
| WASTE CONNECTIONS CVT | CONV | BND | 941053AB6 | 2009 | 1900000 | PRN | DEFINED | 01 | |
| WASTE MANAGEMENT INC | COM | | 94106L109 | 197177 | 6533372 | SH | DEFINED | 01 | |
| WASTE MANAGEMENT INC | COM | | 94106L109 | 4288 | 142021 | SH | DEFINED | 01 | 0 |
| WASTE MANAGEMENT INC | COM | | 94106L109 | 6123 | 202870 | SH | DEFINED | 01 | 0 |
| WASTE MANAGEMENT INC | COM | | 94106L109 | 34023 | 1127700 | SH | DEFINED | 01 | 1 |
| WATERS CORPORATION | COM | | 941848103 | 322 | 7890 | SH | DEFINED | 01 | |
| WATERS CORPORATION | COM | | 941848103 | 1128 | 27625 | SH | DEFINED | 01 | 0 |
| WATSCO | COM | | 942622200 | 4462 | 153835 | SH | DEFINED | 01 | |
| WATSON PHARMACEUTICA | COM | | 942683103 | 383 | 8960 | SH | DEFINED | 01 | |
| WATSON PHARMACEUTICA | COM | | 942683103 | 21 | 500 | SH | DEFINED | 01 | 0 |
| WATSON PHARMACEUTICA | COM | | 942683103 | 1051 | 24570 | SH | DEFINED | 01 | 0 |
| WATSON PHARM CVT | CONV | BND | 942683AC7 | 1873 | 1500000 | PRN | DEFINED | 01 | |
| WATSON PHARM CVT | CONV | BND | 942683AC7 | 1249 | 1000000 | PRN | DEFINED | 01 | 0 |
| WATSON WYATT & CO. | COM | | 942712100 | 2330 | 92330 | SH | DEFINED | 01 | |
| WATTS WATER TECHNOLOGIES | COM | | 942749102 | 5295 | 226378 | SH | DEFINED | 01 | |
| WAUSAU MOSINEE PAPER | COM | | 943315101 | 2379 | 168874 | SH | DEFINED | 01 | |
| WAYPOINT FINANCIAL CORP | COM | | 946756103 | 2534 | 94486 | SH | DEFINED | 01 | |
| WEATHERFORD INTL CVT | CONV | BND | 947074AB6 | 1972 | 3100000 | PRN | DEFINED | 01 | |
| WEATHERFORD INTL CVT | CONV | BND | 947074AB6 | 636 | 1000000 | PRN | DEFINED | 01 | 0 |
| WEBEX COMMUNICATIONS | COM | | 94767L109 | 4309 | 144945 | SH | DEFINED | 01 | |
| WEBEX COMMUNICATIONS | COM | | 94767L109 | 4 | 140 | SH | DEFINED | 01 | 0 |
| WEBSense INC | COM | | 947684106 | 6953 | 234810 | SH | DEFINED | 01 | |
| WEBSense INC | COM | | 947684106 | 5 | 180 | SH | DEFINED | 01 | 0 |
| WEBMETHODS INC.. | COM | | 94768C108 | 1344 | 142900 | SH | DEFINED | 01 | |
| WEBSTER FINANCIAL | COM | | 947890109 | 98 | 1930 | SH | DEFINED | 01 | |
| WEBZEN INC-SPONS ADR | COM | | 94846M102 | 678 | 72520 | SH | DEFINED | 01 | |
| WEIDER NUTRITION INT. | COM | | 948603105 | 520 | 109800 | SH | DEFINED | 01 | |
| WEINGARTEN REALTY IN | COM | | 948741103 | 156 | 4522 | SH | DEFINED | 01 | |
| WEIS MARKETS INC | COM | | 948849104 | 2092 | 62000 | SH | DEFINED | 01 | |
| WELLCHOICE INC | COM | | 949475107 | 21567 | 584468 | SH | DEFINED | 01 | |
| WELLCHOICE INC | COM | | 949475107 | 11 | 300 | SH | DEFINED | 01 | 0 |
| WELLMAN INC | COM | | 949702104 | 747 | 89513 | SH | DEFINED | 01 | |
| WELLPOINT | COM | | 94973H108 | 93939 | 826061 | SH | DEFINED | 01 | |
| WELLPOINT | COM | | 94973H108 | 44 | 387 | SH | DEFINED | 01 | 0 |
| WELLPOINT | COM | | 94973H108 | 4015 | 35304 | SH | DEFINED | 01 | 0 |

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|--------------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| WELLPOINT | COM | 94973H108 | 7372 | 64840 | SH | DEFINED | 01 | 1 |
| WELLS FARGO & CO (NEW) | COM | 949746101 | 238172 | 4202800 | SH | DEFINED | 01 | |
| WELLS FARGO & CO (NEW) | COM | 949746101 | 7626 | 134583 | SH | DEFINED | 01 | 0 |
| WELLS FARGO & CO (NEW) | COM | 949746101 | 22341 | 394236 | SH | DEFINED | 01 | 0 |
| WELLS FARGO & CO (NEW) | COM | 949746101 | 61380 | 1082737 | SH | DEFINED | 01 | 1 |
| WELLS FARGO CVT | CONV BND | 949746FA4 | 3970 | 4000000 | PRN | DEFINED | 01 | |
| WELLSFORD REAL PROP | COM | 950240200 | 6242 | 342600 | SH | DEFINED | 01 | |
| WENDYS INTL INC | COM | 950590109 | 302 | 7407 | SH | DEFINED | 01 | |
| WENDYS INTL INC | COM | 950590109 | 2 | 47 | SH | DEFINED | 01 | 0 |
| WENDYS INTL INC | COM | 950590109 | 1055 | 25934 | SH | DEFINED | 01 | 0 |
| WENDYS INTL INC | COM | 950590109 | 14223 | 349793 | SH | DEFINED | 01 | 1 |
| WERNER ENTERPRISES | COM | 950755108 | 64 | 3367 | SH | DEFINED | 01 | |
| WESCAST INDUSTRIES | COM | 950813105 | 3040 | 102300 | SH | DEFINED | 01 | |
| WESCO INTERNATIONAL | COM | 95082P105 | 108 | 7196 | SH | DEFINED | 01 | |
| WEST CORP | COM | 952355105 | 7948 | 319214 | SH | DEFINED | 01 | |
| WEST CORP | COM | 952355105 | 92 | 3678 | SH | DEFINED | 01 | 0 |
| WEST PHARMACEUTICAL | COM | 955306105 | 88 | 2361 | SH | DEFINED | 01 | |
| WEST AMERICA BANCORP | COM | 957090103 | 70 | 1381 | SH | DEFINED | 01 | |
| WESTAR ENERGY INC. | COM | 95709T100 | 4213 | 201003 | SH | DEFINED | 01 | |
| WESTAR ENERGY INC. | COM | 95709T100 | 41 | 1960 | SH | DEFINED | 01 | 0 |
| WESTAR ENERGY INC. | COM | 95709T100 | 184 | 8800 | SH | DEFINED | 01 | 0 |
| WESTELL TECHNOLOGIES | COM | 957541105 | 1693 | 231800 | SH | DEFINED | 01 | |
| WESTCORP | COM | 957907108 | 1481 | 33597 | SH | DEFINED | 01 | |
| WESTERN DIGITAL | COM | 958102105 | 3608 | 321300 | SH | DEFINED | 01 | |
| WESTERN DIGITAL | COM | 958102105 | 1 | 130 | SH | DEFINED | 01 | 0 |
| WESTERN GAS RESOURCE | COM | 958259103 | 1988 | 39078 | SH | DEFINED | 01 | |
| WESTERN GAS RESOURCE | COM | 958259103 | 6 | 110 | SH | DEFINED | 01 | 0 |
| WESTERN SIERRA BANCORP | COM | 959522103 | 74 | 1677 | SH | DEFINED | 01 | |
| WESTERN WIRELESS | COM | 95988E204 | 36728 | 1571604 | SH | DEFINED | 01 | |
| WESTERN WIRELESS | COM | 95988E204 | 2821 | 120695 | SH | DEFINED | 01 | 0 |
| WESTERN WIRELESS | COM | 95988E204 | 94 | 4030 | SH | DEFINED | 01 | 0 |
| WESTPORT RESOURCES CORP | COM | 961418100 | 800 | 24250 | SH | DEFINED | 01 | |
| WESTWOOD ONE CORP | COM | 961815107 | 35383 | 1201440 | SH | DEFINED | 01 | |
| WESTWOOD ONE CORP | COM | 961815107 | 1144 | 38856 | SH | DEFINED | 01 | 0 |
| WESTWOOD ONE CORP | COM | 961815107 | 1905 | 64700 | SH | DEFINED | 01 | 0 |
| WET SEAL INC | COM | 961840105 | 695 | 84300 | SH | DEFINED | 01 | |
| WEYERHAEUSER | COM | 962166104 | 55444 | 846509 | SH | DEFINED | 01 | |
| WEYERHAEUSER | COM | 962166104 | 1900 | 28998 | SH | DEFINED | 01 | 0 |
| WEYERHAEUSER | COM | 962166104 | 4165 | 63586 | SH | DEFINED | 01 | 0 |
| WEYERHAEUSER | COM | 962166104 | 4582 | 70000 | SH | DEFINED | 01 | 1 |
| WHIRLPOOL CORP | COM | 963320106 | 58549 | 850126 | SH | DEFINED | 01 | |
| WHIRLPOOL CORP | COM | 963320106 | 2741 | 39800 | SH | DEFINED | 01 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 2345 | 34061 | SH | DEFINED | 01 | 0 |
| WHIRLPOOL CORP | COM | 963320106 | 144 | 2100 | SH | DEFINED | 01 | 1 |
| WHIRLPOOL FIN PFD \$100 B 6.55 | PRF | 963328208 | 946 | 9018 | SH | DEFINED | 01 | |
| WHITNEY HOLDING CORP | COM | 966612103 | 4731 | 113356 | SH | DEFINED | 01 | |
| WHOLE FOODS MARKET | COM | 966837106 | 83128 | 1109121 | SH | DEFINED | 01 | |
| WHOLE FOODS MARKET | COM | 966837106 | 103827 | 1385250 | SH | DEFINED | 01 | 0 |
| WHOLE FOODS MARKET | COM | 966837106 | 9119 | 121670 | SH | DEFINED | 01 | 0 |
| WILD OATS MARKETS | COM | 96808B107 | 1915 | 161900 | SH | DEFINED | 01 | |
| JOHN WILEY-JW.A | COM | 968223206 | 33 | 1111 | SH | DEFINED | 01 | 0 |
| WILLBROS GROUP INC. | COM | 969199108 | 7188 | 478900 | SH | DEFINED | 01 | |
| WILLIAM COMPANIES | COM | 969457100 | 378 | 39544 | SH | DEFINED | 01 | |
| WILLIAM COMPANIES | COM | 969457100 | 2061 | 215375 | SH | DEFINED | 01 | 0 |
| WILLIAM COMPANIES | COM | 969457100 | 1128 | 117914 | SH | DEFINED | 01 | 0 |
| WILLIAM COMPANIES | COM | 969457100 | 25 | 2600 | SH | DEFINED | 01 | 1 |
| CLAYTON WILLIAMS ENERGY INC | COM | 969490101 | 345 | 9947 | SH | DEFINED | 01 | |
| WILLIAMS SONOMA | COM | 969904101 | 66444 | 1942812 | SH | DEFINED | 01 | |
| WILLIAMS SONOMA | COM | 969904101 | 87096 | 2546690 | SH | DEFINED | 01 | 0 |
| WILLIAMS SONOMA | COM | 969904101 | 7753 | 226700 | SH | DEFINED | 01 | 0 |
| WILLIAMS SONOMA | COM | 969904101 | 116 | 3400 | SH | DEFINED | 01 | 1 |
| WILMINGTON TRUST COR | COM | 971807102 | 1860 | 49792 | SH | DEFINED | 01 | |

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|------------------------------|----------|-----------|-------|---------|----|---------|----|---|
| 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 |
| WILSHIRE ST BANK-L.A. CALIF | COM | 97200A101 | 225 | 9389 | SH | DEFINED | 01 | |
| WILSON GREATBATCH | COM | 972232102 | 2797 | 77110 | SH | DEFINED | 01 | |
| WIND RIVER | COM | 973149107 | 38 | 3398 | SH | DEFINED | 01 | |
| WINN-DIXIE | COM | 974280109 | 299 | 39363 | SH | DEFINED | 01 | |
| WINN-DIXIE | COM | 974280109 | 90 | 11813 | SH | DEFINED | 01 | 0 |
| WINN-DIXIE | COM | 974280109 | 245 | 32270 | SH | DEFINED | 01 | 0 |
| WINNEBAGO IND INC | COM | 974637100 | 7487 | 240206 | SH | DEFINED | 01 | |
| WINTRUST FINANCIAL | COM | 97650W108 | 8626 | 177383 | SH | DEFINED | 01 | |
| WINTRUST FINANCIAL | COM | 97650W108 | 24 | 515 | SH | DEFINED | 01 | 0 |
| WINTRUST FINANCIAL | COM | 97650W108 | 79 | 1621 | SH | DEFINED | 01 | 0 |
| WIPRO ADS REP 1 ORD SHS INR2 | COM | 97651M109 | 421 | 10000 | SH | DEFINED | 01 | 1 |
| WISCONSIN ENERGY | COM | 976657106 | 161 | 5017 | SH | DEFINED | 01 | |
| WISCONSIN ENERGY | COM | 976657106 | 1264 | 39318 | SH | DEFINED | 01 | 0 |
| WOLVERINE TUBE INC | COM | 978093102 | 289 | 34471 | SH | DEFINED | 01 | |
| WOLVERINE WORLD WIDE | COM | 978097103 | 5835 | 241817 | SH | DEFINED | 01 | |
| WOLVERINE WORLD WIDE | COM | 978097103 | 28 | 1159 | SH | DEFINED | 01 | 0 |
| WOLVERINE WORLD WIDE | COM | 978097103 | 125 | 5198 | SH | DEFINED | 01 | 0 |
| WOODHEAD INDUSTRIES INC | COM | 979438108 | 261 | 17400 | SH | DEFINED | 01 | |
| WOODWARD GOVERNOR CO | COM | 980745103 | 7620 | 119553 | SH | DEFINED | 01 | |
| WORLD ACCEPTANCE CORP | COM | 981419104 | 99 | 5058 | SH | DEFINED | 01 | |
| WORTHINGTON IND | COM | 981811102 | 108 | 5624 | SH | DEFINED | 01 | |
| WORTHINGTON IND | COM | 981811102 | 377 | 19675 | SH | DEFINED | 01 | 0 |
| WORTHINGTON IND | COM | 981811102 | 50 | 2600 | SH | DEFINED | 01 | 1 |
| WRIGHT MEDICAL GROUP. | COM | 98235T107 | 538 | 17530 | SH | DEFINED | 01 | |
| WRIGHT MEDICAL GROUP. | COM | 98235T107 | 18851 | 614000 | SH | DEFINED | 01 | 0 |
| WRIGHT MEDICAL GROUP. | COM | 98235T107 | 703 | 22900 | SH | DEFINED | 01 | 0 |
| WRIGLEY WM JR CO | COM | 982526105 | 24214 | 409576 | SH | DEFINED | 01 | |
| WRIGLEY WM JR CO | COM | 982526105 | 3025 | 51175 | SH | DEFINED | 01 | 0 |
| WRIGLEY WM JR CO | COM | 982526105 | 32043 | 542381 | SH | DEFINED | 01 | 1 |
| WYETH | COM | 983024100 | 67295 | 1792203 | SH | DEFINED | 01 | |
| WYETH | COM | 983024100 | 3616 | 96270 | SH | DEFINED | 01 | 0 |
| WYETH | COM | 983024100 | 11413 | 303933 | SH | DEFINED | 01 | 0 |
| WYETH | COM | 983024100 | 4157 | 110793 | SH | DEFINED | 01 | 1 |
| XM SATELLITE RADIO. | COM | 983759101 | 8540 | 305010 | SH | DEFINED | 01 | |
| XM SATELLITE RADIO. | COM | 983759101 | 12689 | 453150 | SH | DEFINED | 01 | 0 |
| XM SATELLITE RADIO. | COM | 983759101 | 476 | 17000 | SH | DEFINED | 01 | 0 |
| X-RITE INC | COM | 983857103 | 939 | 63077 | SH | DEFINED | 01 | |
| XTO ENERGY INC | COM | 98385X106 | 21393 | 847636 | SH | DEFINED | 01 | |
| XTO ENERGY INC | COM | 98385X106 | 498 | 19714 | SH | DEFINED | 01 | 0 |
| XTO ENERGY INC | COM | 98385X106 | 2102 | 83332 | SH | DEFINED | 01 | 1 |
| XCEL ENERGY INC | COM | 98389B100 | 9636 | 541007 | SH | DEFINED | 01 | |
| XCEL ENERGY INC | COM | 98389B100 | 1616 | 90751 | SH | DEFINED | 01 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 45 | 2500 | SH | DEFINED | 01 | 1 |
| XCYTE THERAPIES INC | COM | 98389F309 | 187 | 25000 | SH | DEFINED | 01 | 1 |
| XETA TECHNOLOGIES INC | COM | 983909102 | 173 | 27650 | SH | DEFINED | 01 | |
| XILINX | COM | 983919101 | 31557 | 830476 | SH | DEFINED | 01 | |
| XILINX | COM | 983919101 | 63395 | 1668314 | SH | DEFINED | 01 | 0 |
| XILINX | COM | 983919101 | 5442 | 143210 | SH | DEFINED | 01 | 0 |
| XEROX CVT PFD 144A | CONV PRF | 98411F202 | 20781 | 250000 | SH | DEFINED | 01 | |
| XEROX | COM | 984121103 | 9772 | 670662 | SH | DEFINED | 01 | |
| XEROX | COM | 984121103 | 89 | 6076 | SH | DEFINED | 01 | 0 |
| XEROX | COM | 984121103 | 2645 | 181534 | SH | DEFINED | 01 | 0 |
| XEROX | COM | 984121103 | 94168 | 6467600 | SH | DEFINED | 01 | 1 |
| XEROX CORP CVT PFD | CONV PRF | 984121509 | 10324 | 77050 | SH | DEFINED | 01 | |

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|--------------------------------|----------|-----------|--------|---------|-----|---------|---------|----|---|
| XEROX CORP CVT PFD | CONV PRF | 984121509 | 395 | 2950 | SH | DEFINED | 01 | 0 | |
| YAHOO INC | COM | 984332106 | 22435 | 461707 | SH | DEFINED | 01 | | |
| YAHOO INC | COM | 984332106 | 1348 | 27802 | SH | DEFINED | 01 | 0 | |
| YAHOO INC | COM | 984332106 | 7438 | 153081 | SH | DEFINED | 01 | 0 | |
| YAHOO INC | COM | 984332106 | 11766 | 242500 | SH | DEFINED | 01 | 1 | |
| YAHOO INC | COM | 984332106 | 2712 | 55814 | SH | DEFINED | 01 | 1 | |
| YAHOO INC CVT | CONV BND | 984332AB2 | 2158 | 1600000 | PRN | DEFINED | 01 | | |
| YAHOO INC CVT | CONV BND | 984332AB2 | 2293 | 1700000 | PRN | DEFINED | 01 | 0 | |
| YANKEE CANDLE | COM | 984757104 | 4195 | 152137 | SH | DEFINED | 01 | | |
| YANKEE CANDLE | COM | 984757104 | 2 | 60 | SH | DEFINED | 01 | 0 | |
| YELLOW ROADWAY CORP. | COM | 985577105 | 6663 | 197915 | SH | DEFINED | 01 | | |
| YELLOW ROADWAY CORP. | COM | 985577105 | 152 | 4500 | SH | DEFINED | 01 | 0 | |
| YELLOW ROADWAY CORP. | COM | 985577105 | 24624 | 734400 | SH | DEFINED | 01 | 1 | |
| YORK INTL CORP NEW | COM | 986670107 | 59456 | 1512489 | SH | DEFINED | 01 | | |
| YOUNG BROADCASTING | COM | 987434107 | 2353 | 130000 | SH | DEFINED | 01 | | |
| YOUNG INNOVATIONS | COM | 987520103 | 211 | 6000 | SH | DEFINED | 01 | | |
| KNOWLEDGE MECH PFD B | COM | 987797305 | 0 | 522294 | SH | DEFINED | 01 | | |
| YUM BRANDS INC | COM | 988498101 | 727 | 19122 | SH | DEFINED | 01 | | |
| YUM BRANDS INC | COM | 988498101 | 2543 | 66930 | SH | DEFINED | 01 | 0 | |
| YUKOS ADR | COM | 98849W108 | 261 | 4308 | SH | DEFINED | 01 | | |
| ZALE CORP | COM | 988858106 | 6789 | 110297 | SH | DEFINED | 01 | | |
| ZEBRA TECH | COM | 989207105 | 21899 | 315671 | SH | DEFINED | 01 | | |
| ZEBRA TECH | COM | 989207105 | 31882 | 459600 | SH | DEFINED | 01 | 0 | |
| ZEBRA TECH | COM | 989207105 | 1200 | 17300 | SH | DEFINED | 01 | 0 | |
| ZENITH NATIONAL | COM | 989390109 | 2077 | 52985 | SH | DEFINED | 01 | | |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 30565 | 414271 | SH | DEFINED | 01 | | |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 303 | 4114 | SH | DEFINED | 01 | 0 | |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 4061 | 55040 | SH | DEFINED | 01 | 0 | |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 49878 | 676997 | SH | DEFINED | 01 | 1 | |
| ZIONS BANCORPORATION | COM | 989701107 | 333 | 5828 | SH | DEFINED | 01 | | |
| ZIONS BANCORPORATION | COM | 989701107 | 3 | 53 | SH | DEFINED | 01 | 0 | |
| ZIONS BANCORPORATION | COM | 989701107 | 1169 | 20445 | SH | DEFINED | 01 | 0 | |
| ZIX CORP | COM | 98974P100 | 1143 | 78427 | SH | DEFINED | 01 | | |
| ZORAN CORP | COM | 98975F101 | 1771 | 101993 | SH | DEFINED | 01 | | |
| ZYMOGENETICS INC | COM | 98985T109 | 1622 | 105000 | SH | DEFINED | 01 | 0 | |
| EXP 2/1/07 | WT | BOA0BZWZ6 | 0 | 3000 | SH | DEFINED | 01 | | |
| PAXONET PFD 0% SERIES C | PRF | BOA0C7UU0 | 0 | 1889432 | SH | DEFINED | 01 | | |
| BANDWIDTH9 SER F PFD 0% CVT | CONV PRF | BOA0C7XF0 | 0 | 1413043 | SH | DEFINED | 01 | | |
| PREV PROTEIN DELIVER | PRF | BOA0C7XU7 | 0 | 6000000 | SH | DEFINED | 01 | | |
| AURIGIN SYSTEMS PFD | PRF | BOA0C7Y69 | 0 | 6097561 | SH | DEFINED | 01 | | |
| SAGA GAME WORKS INC | CONV PRF | BOA0C7Z01 | 0 | 96768 | SH | DEFINED | 01 | | |
| MARKETSOFT CVT PFD | CONV PRF | BOA0C7ZQ4 | 1024 | 2049180 | SH | DEFINED | 01 | | |
| PORTERA SER G PFD | CONV PRF | BOA0C8015 | 0 | 4253735 | SH | DEFINED | 01 | | |
| THEROX INC | CONV PRF | BOA0C8148 | 8696 | 2173913 | SH | DEFINED | 01 | | |
| MARS INC D CVT PFD | CONV PRF | BOA0C8304 | 0 | 4761905 | SH | DEFINED | 01 | | |
| FIBROGEN INC CVT PFD | CONV PRF | BOA0C83X2 | 9000 | 3340757 | SH | DEFINED | 01 | | |
| MARS INC PFD SER G. | PRF | BOA0C84J2 | 0 | 7140000 | SH | DEFINED | 01 | | |
| CBEYOND COMMUNICATIO | PRF | BOA0C85B8 | 472 | 136251 | SH | DEFINED | 01 | | |
| CBEYOND COMM LLC | PRF | BOA0CEU76 | 0 | 8990 | SH | DEFINED | 01 | | |
| BKX - PHIL KBW BANKS INDEX OPT | OPT | BKW/PA | 216 | 4550 | SH | PUT | DEFINED | 01 | 0 |
| DAIMLERCHRYSLER AG | COM | D1668R123 | 835 | 20000 | SH | DEFINED | 01 | | |
| DEUTSCHE BANK AG | COM | D18190898 | 3340 | 40000 | SH | DEFINED | 01 | | |
| NESTLE HOLDING CVT | CONV BND | EC2480951 | 2071 | 1800000 | PRN | 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 | | |
| GLENCORE FINANCE CVT | CONV BND | ED1571824 | 2343 | 1800000 | PRN | DEFINED | 01 | | |
| XL CAPITAL 6.5 5/15/07 PFD | PRF | EP0112714 | 3335 | 130000 | SH | DEFINED | 01 | 0 | |
| ACE LIMITED | COM | G0070K103 | 157356 | 3688652 | SH | DEFINED | 01 | | |
| ACE LIMITED | COM | G0070K103 | 7109 | 166646 | SH | DEFINED | 01 | 0 | |
| ACE LIMITED | COM | G0070K103 | 5534 | 129705 | SH | DEFINED | 01 | 0 | |

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|------------------------------|-----|-----------|--------|---------|----|---------|----|---|
| ACE LIMITED | COM | G0070K103 | 4686 | 110000 | SH | DEFINED | 01 | 1 |
| AMDOCS | COM | G02602103 | 2 | 60 | SH | DEFINED | 01 | 0 |
| APEX SILVER MINE LTD. | COM | G04074103 | 2310 | 102400 | SH | DEFINED | 01 | |
| ARCH CAPITAL GROUP | COM | G0450A105 | 870 | 20700 | SH | DEFINED | 01 | |
| ASPEN INSURANCE HOLDINGS LTD | COM | G05384105 | 2343 | 91000 | SH | DEFINED | 01 | |
| AXIS CAPITAL HOLDINGS LTD. | COM | G0692U109 | 34930 | 1182070 | SH | DEFINED | 01 | |
| AXIS CAPITAL HOLDINGS LTD. | COM | G0692U109 | 22947 | 776569 | SH | DEFINED | 01 | 0 |
| AXIS CAPITAL HOLDINGS LTD. | COM | G0692U109 | 1827 | 61850 | SH | DEFINED | 01 | 0 |
| AXIS CAPITAL HOLDINGS LTD. | COM | G0692U109 | 969 | 32870 | SH | DEFINED | 01 | 1 |
| ACCENTURE LTD-CL A | COM | G1150G111 | 26290 | 1060093 | SH | DEFINED | 01 | |
| ACCENTURE LTD-CL A | COM | G1150G111 | 3155 | 127247 | SH | DEFINED | 01 | 0 |
| ACCENTURE LTD-CL A | COM | G1150G111 | 38027 | 1535378 | SH | DEFINED | 01 | 1 |
| BUNGE LIMITED | COM | G16962105 | 3695 | 91870 | SH | DEFINED | 01 | 0 |
| CHINA YACHAI INT`L | COM | G21082105 | 320 | 15970 | SH | DEFINED | 01 | |
| COOPER INDUSTRIES | COM | G24182100 | 29816 | 521423 | SH | DEFINED | 01 | |
| COOPER INDUSTRIES | COM | G24182100 | 1197 | 20938 | SH | DEFINED | 01 | 0 |
| COOPER INDUSTRIES | COM | G24182100 | 513 | 9000 | SH | DEFINED | 01 | 1 |
| ENDURANCE SPECIALTY HOLDINGS | COM | G30397106 | 29506 | 830210 | SH | DEFINED | 01 | |
| ENDURANCE SPECIALTY HOLDINGS | COM | G30397106 | 5206 | 146520 | SH | DEFINED | 01 | 0 |
| ENDURANCE SPECIALTY HOLDINGS | COM | G30397106 | 20 | 550 | SH | DEFINED | 01 | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 13589 | 159047 | SH | DEFINED | 01 | |
| EVEREST RE GROUP LTD | COM | G3223R108 | 63732 | 745926 | SH | DEFINED | 01 | 1 |
| GARMIN LTD | COM | G37260109 | 23 | 538 | SH | DEFINED | 01 | 0 |
| GLOBAL CROSSING LTD. | COM | G3921A175 | 98 | 4886 | SH | DEFINED | 01 | 0 |
| GLOBALSANTAFE CORP | COM | G3930E101 | 22366 | 805400 | SH | DEFINED | 01 | |
| GLOBALSANTAFE CORP | COM | G3930E101 | 97 | 3500 | SH | DEFINED | 01 | 0 |
| HELEN OF TROY CORP L. | COM | G4388N106 | 3363 | 108427 | SH | DEFINED | 01 | |
| HELEN OF TROY CORP L. | COM | G4388N106 | 17 | 580 | SH | DEFINED | 01 | 0 |
| HELEN OF TROY CORP L. | COM | G4388N106 | 81 | 2600 | SH | DEFINED | 01 | 0 |
| INGERSOLL-RAND CO | COM | G4776G101 | 106277 | 1570973 | SH | DEFINED | 01 | |
| INGERSOLL-RAND CO | COM | G4776G101 | 4120 | 60917 | SH | DEFINED | 01 | 0 |
| INGERSOLL-RAND CO | COM | G4776G101 | 3620 | 53515 | SH | DEFINED | 01 | 0 |
| IPC HOLDINGS LTD | COM | G4933P101 | 12569 | 319100 | SH | DEFINED | 01 | |
| IPC HOLDINGS LTD | COM | G4933P101 | 24 | 607 | SH | DEFINED | 01 | 0 |
| IPC HOLDINGS LTD | COM | G4933P101 | 114 | 2894 | SH | DEFINED | 01 | 0 |
| MARVELL TECH GP LTD | COM | G5876H105 | 66 | 1470 | SH | DEFINED | 01 | |
| MARVELL TECH GP LTD | COM | G5876H105 | 29 | 648 | SH | DEFINED | 01 | 0 |
| MAX RE CAPITAL LTD | COM | G6052F103 | 7800 | 345141 | SH | DEFINED | 01 | 0 |
| MONTPELIER RE HLDS LTD | COM | G62185106 | 4667 | 125300 | SH | DEFINED | 01 | |
| MONTPELIER RE HLDS LTD | COM | G62185106 | 673 | 18060 | SH | DEFINED | 01 | 0 |
| NABORS INDUSTRIES IN | COM | G6359F103 | 50773 | 1109780 | SH | DEFINED | 01 | |
| NABORS INDUSTRIES IN | COM | G6359F103 | 1023 | 22365 | SH | DEFINED | 01 | 0 |
| NABORS INDUSTRIES IN | COM | G6359F103 | 3206 | 70067 | SH | DEFINED | 01 | 0 |
| NABORS INDUSTRIES IN | COM | G6359F103 | 26182 | 573858 | SH | DEFINED | 01 | 1 |
| NOBLE CORP | COM | G65422100 | 336 | 8736 | SH | DEFINED | 01 | |
| NOBLE CORP | COM | G65422100 | 1174 | 30560 | SH | DEFINED | 01 | 0 |
| 02MICRO INTERNATIONAL. | COM | G6797E106 | 620 | 36000 | SH | DEFINED | 01 | |
| 02MICRO INTERNATIONAL. | COM | G6797E106 | 222 | 12900 | SH | DEFINED | 01 | 0 |
| PARTNERRE LTD | COM | G6852T105 | 9186 | 162758 | SH | DEFINED | 01 | 1 |
| PLATINUM UNDERWRITERS HLDGS | COM | G7127P100 | 435 | 13560 | SH | DEFINED | 01 | |
| PXRE GROUP LTD | COM | G73018106 | 1556 | 55672 | SH | DEFINED | 01 | |
| RADICA GAMES LTD | COM | G7342H107 | 1672 | 184750 | SH | DEFINED | 01 | |
| RENAISSANCE RE HLDGS | COM | G7496G103 | 50011 | 961874 | SH | DEFINED | 01 | 1 |
| SCOTTIS RE GROUP LIMITED | COM | G7885T104 | 4908 | 202900 | SH | DEFINED | 01 | |
| SINA CORP. | COM | G81477104 | 64 | 1680 | SH | DEFINED | 01 | |
| UTI WORLDWIDE INC | COM | G87210103 | 608 | 13600 | SH | DEFINED | 01 | |
| TRANSOCEAN INC | COM | G90078109 | 44565 | 1597839 | SH | DEFINED | 01 | |
| TRANSOCEAN INC | COM | G90078109 | 559 | 20045 | SH | DEFINED | 01 | 0 |
| TRANSOCEAN INC | COM | G90078109 | 3996 | 143287 | SH | DEFINED | 01 | 0 |
| TRANSOCEAN INC | COM | G90078109 | 32596 | 1169110 | SH | DEFINED | 01 | 1 |
| WEATHERFORD INTL | COM | G95089101 | 60652 | 1443079 | SH | DEFINED | 01 | |
| WEATHERFORD INTL | COM | G95089101 | 2456 | 58440 | SH | DEFINED | 01 | 0 |

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| | | | | | | | | | |
|--------------------------------|-----|-----------|--------|---------|----|---------|---------|----|---|
| WEATHERFORD INTL | COM | G95089101 | 20 | 470 | SH | DEFINED | 01 | 0 | |
| WILLIS GRP HLDS LTD | COM | G96655108 | 46076 | 1238600 | SH | DEFINED | 01 | | |
| WILLIS GRP HLDS LTD | COM | G96655108 | 2725 | 73240 | SH | DEFINED | 01 | 0 | |
| WILLIS GRP HLDS LTD | COM | G96655108 | 595 | 16000 | SH | DEFINED | 01 | 0 | |
| XL CAPITAL LTD CL A | COM | G98255105 | 158794 | 2088305 | SH | DEFINED | 01 | | |
| XL CAPITAL LTD CL A | COM | G98255105 | 3939 | 51800 | SH | DEFINED | 01 | 0 | |
| XL CAPITAL LTD CL A | COM | G98255105 | 6527 | 85832 | SH | DEFINED | 01 | 0 | |
| XL CAPITAL LTD CL A | COM | G98255105 | 2826 | 37200 | SH | DEFINED | 01 | 1 | |
| XOMA LTD | COM | G9825R107 | 61 | 12000 | SH | DEFINED | 01 | 1 | |
| OSI PHARMACEUTICALS INC APR 04 | OPT | GHU/DI | 47 | 730 | SH | CALL | DEFINED | 01 | 0 |
| ALCON | COM | H01301102 | 402 | 6368 | SH | DEFINED | 01 | 0 | |
| ISHARES RUSSELL 2000 APR 04 11 | OPT | IWT/PI | 652 | 8695 | SH | PUT | DEFINED | 01 | 0 |
| AUDIOCODES LTD | COM | M15342104 | 480 | 41410 | SH | DEFINED | 01 | | |
| CHECKPOINT SOFTWARE | COM | M22465104 | 3754 | 164866 | SH | DEFINED | 01 | | |
| CHECKPOINT SOFTWARE | COM | M22465104 | 2576 | 113145 | SH | DEFINED | 01 | 0 | |
| CHECKPOINT SOFTWARE | COM | M22465104 | 30 | 1303 | SH | DEFINED | 01 | 0 | |
| CHECKPOINT SOFTWARE | COM | M22465104 | 12431 | 545950 | SH | DEFINED | 01 | 1 | |
| CHECKPOINT SOFTWARE | COM | M22465104 | 893 | 39200 | SH | DEFINED | 01 | 1 | |
| ECTEL LTD | COM | M29925100 | 1571 | 415500 | SH | DEFINED | 01 | | |
| ORBOTECH LTD | COM | M75253100 | 203 | 8420 | SH | DEFINED | 01 | | |
| ORBOTECH LTD | COM | M75253100 | 72 | 3000 | SH | DEFINED | 01 | 0 | |
| ORBOTECH LTD | COM | M75253100 | 3113 | 129400 | SH | DEFINED | 01 | 1 | |
| ORBOTECH LTD | COM | M75253100 | 606 | 25200 | SH | DEFINED | 01 | 1 | |
| RADWARE LTD. | COM | M81873107 | 74 | 2800 | SH | DEFINED | 01 | 0 | |
| TARO PHARMACEUTICAL | COM | M8737E108 | 822 | 14180 | SH | DEFINED | 01 | | |
| VERISITY LTD. | COM | M97385112 | 284 | 30700 | SH | DEFINED | 01 | | |
| ASML HLDG NV-NY REG. | COM | N07059111 | 25570 | 1395000 | SH | DEFINED | 01 | | |
| CORE LABS | COM | N22717107 | 85 | 4000 | SH | DEFINED | 01 | 0 | |
| ORTHOFIX INTL | COM | N6748L102 | 1038 | 21000 | SH | DEFINED | 01 | | |
| NTL INC JUN 04 70C | OPT | NUD/FN | 73 | 330 | SH | CALL | DEFINED | 01 | 0 |
| BCO LATINOAMERICAN CLASS'E'COM | COM | P16994132 | 8949 | 492500 | SH | DEFINED | 01 | 1 | |
| KERZNER INTL LTD | COM | P6065Y107 | 4692 | 105800 | SH | DEFINED | 01 | | |
| STEINER LEISURE LTD. | COM | P8744Y102 | 439 | 27100 | SH | DEFINED | 01 | | |
| PEOPLESOFT JUL 04 20C | OPT | PQO/GD | 530 | 5300 | SH | CALL | DEFINED | 01 | 0 |
| NASDAQ 100 QQQ JUN 04 | OPT | QAVRGC004 | 8698 | 128850 | SH | PUT | DEFINED | 01 | |
| RETAIL HOLDERS TRUST 4/04 90P | OPT | RTH/PR | 76 | 1900 | SH | PUT | DEFINED | 01 | 0 |
| S&P 500 INDEX JUN 04 1100P | OPT | SPT/RT | 713 | 300 | SH | PUT | DEFINED | 01 | 0 |
| ROYAL CARIBBEAN | COM | V7780T103 | 58809 | 1333541 | SH | DEFINED | 01 | | |
| FREDDIE MAC JAN 06 50C | OPT | WFF/AJ | 265 | 200 | SH | CALL | DEFINED | 01 | 0 |
| PHILA GOLD & SILVER INDEX JUN | OPT | XAV/FA | 548 | 800 | SH | CALL | DEFINED | 01 | 0 |
| ASE TEST LTD | COM | Y02516105 | 2083 | 189400 | SH | DEFINED | 01 | | |
| FLEXTRONICS INTL LTD | COM | Y2573F102 | 24160 | 1403000 | SH | DEFINED | 01 | | |
| FLEXTRONICS INTL LTD | COM | Y2573F102 | 53 | 3073 | SH | DEFINED | 01 | 0 | |
| OMI CORP | COM | Y6476W104 | 3495 | 305571 | SH | DEFINED | 01 | | |
| TEEKAY SHIPPING | COM | Y8564W103 | 77 | 1120 | SH | DEFINED | 01 | | |
| TATA MOTORS LTD-SPON GDR | COM | Y85740127 | 185 | 16730 | SH | DEFINED | 01 | | |