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

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

FORM 13 (F) COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey Fox Minneapolis, MN October 03, 2003

[Signature] [City, State] [Date]

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

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

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List of Other Included Managers:

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

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

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

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

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

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

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

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

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|--------------------------------|-----|-----------|-------|---------|----|---------|------|
| ART TECH GROUP | COM | 04289L107 | 2331 | 1050000 | SH | DEFINED | 01 |
| ART TECH GROUP | COM | 04289L107 | 987 | 444255 | SH | DEFINED | 01 0 |
| ARTISAN COMPONENTS. | COM | 042923102 | 899 | 53507 | SH | DEFINED | 01 |
| ARTISAN COMPONENTS. | COM | 042923102 | 1254 | 74605 | SH | DEFINED | 01 0 |
| ARTESYN TECHNOLOGIES | COM | 043127109 | 2812 | 370924 | SH | DEFINED | 01 |
| ARTESYN TECHNOLOGIES | COM | 043127109 | 70 | 9268 | SH | DEFINED | 01 0 |
| ARTESYN TECHNOLOGIES | COM | 043127109 | 41 | 5374 | SH | DEFINED | 01 0 |
| ARTHROCARE CORP | COM | 043136100 | 1057 | 59331 | SH | DEFINED | 01 |
| ARVINMERITOR INC | COM | 043353101 | 646 | 36289 | SH | DEFINED | 01 |
| ASBURY AUTOMOTIVE GROUP | COM | 043436104 | 2946 | 176907 | SH | DEFINED | 01 |
| ASCENTIAL SOFTWARE | COM | 04362P207 | 5207 | 281018 | SH | DEFINED | 01 |
| ASCENTIAL SOFTWARE | COM | 04362P207 | 1801 | 97212 | SH | DEFINED | 01 0 |
| ASCENTIAL SOFTWARE | COM | 04362P207 | 51 | 2751 | SH | DEFINED | 01 0 |
| ASHANTI GOLDFLDS-GDR. | COM | 043743202 | 1463 | 140000 | SH | DEFINED | 01 |
| ASHLAND INC | COM | 044204105 | 1407 | 42823 | SH | DEFINED | 01 |
| ASHLAND INC | COM | 044204105 | 517 | 15740 | SH | DEFINED | 01 0 |
| ASHWORTH INC | COM | 04516H101 | 258 | 37250 | SH | DEFINED | 01 |
| APP CHINA GRP WTS 3/15/10 UNIT | WT | 04516V118 | 0 | 6400 | SH | DEFINED | 01 0 |
| ASK JEEVES INC. | COM | 045174109 | 2034 | 116932 | SH | DEFINED | 01 |
| ASPECT COMMUNICATION | COM | 04523Q102 | 33 | 3922 | SH | DEFINED | 01 |
| ASPECT COMMUNICATION | COM | 04523Q102 | 79 | 9571 | SH | DEFINED | 01 0 |
| ASPECT COMMUNICATION | COM | 04523Q102 | 54 | 6534 | SH | DEFINED | 01 0 |
| ASPEN TECH. | COM | 045327103 | 1170 | 300000 | SH | DEFINED | 01 |
| ASPEN TECH. | COM | 045327103 | 492 | 126120 | SH | DEFINED | 01 0 |
| ASSO BANCORP | COM | 045487105 | 126 | 3341 | SH | DEFINED | 01 |
| ASTEC INDS INC | COM | 046224101 | 583 | 56613 | SH | DEFINED | 01 |
| ASTORIA FINL CORP. | COM | 046265104 | 298 | 9654 | SH | DEFINED | 01 |
| ASTRAZENECA PLC-ADR | COM | 046353108 | 30 | 700 | SH | DEFINED | 01 0 |
| AT ROAD INC | COM | 04648K105 | 97 | 7178 | SH | DEFINED | 01 |
| ASYST | COM | 04648X107 | 8076 | 573990 | SH | DEFINED | 01 |
| ASYST | COM | 04648X107 | 182 | 12926 | SH | DEFINED | 01 0 |
| ATHEROGENICS INC | COM | 047439104 | 2765 | 165136 | SH | DEFINED | 01 |
| ATHEROGENICS INC | COM | 047439104 | 4 | 210 | SH | DEFINED | 01 0 |
| ATLANTIC COAST AIRLI | COM | 048396105 | 1145 | 134536 | SH | DEFINED | 01 |
| ATMEL CORP | COM | 049513104 | 525 | 130948 | SH | DEFINED | 01 |
| ATMEL CORP | COM | 049513104 | 188 | 46911 | SH | DEFINED | 01 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 3870 | 161646 | SH | DEFINED | 01 |
| ATMOS ENERGY CORP | COM | 049560105 | 152 | 6338 | SH | DEFINED | 01 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 106 | 4412 | SH | DEFINED | 01 0 |
| ATRIX LAB INC | COM | 04962L101 | 20 | 981 | SH | DEFINED | 01 |
| ATWOOD OCEANICS | COM | 050095108 | 1889 | 78782 | SH | DEFINED | 01 |
| AUDIOVOX CORP | COM | 050757103 | 831 | 65827 | SH | DEFINED | 01 |
| AURIGIN SYSTEMS PFD | PRF | 051400XX2 | 0 | 6097561 | SH | DEFINED | 01 |
| AUTOBYTEL INC | COM | 05275N106 | 24 | 2524 | SH | DEFINED | 01 |
| AUTODESK INC | COM | 052769106 | 2404 | 141205 | SH | DEFINED | 01 |
| AUTODESK INC | COM | 052769106 | 828 | 48650 | SH | DEFINED | 01 0 |
| AUTODESK INC | COM | 052769106 | 439 | 25782 | SH | DEFINED | 01 0 |
| AUTOLIV INC. | COM | 052800109 | 2187 | 72500 | SH | DEFINED | 01 |
| AUTOLIV INC. | COM | 052800109 | 12 | 400 | SH | DEFINED | 01 0 |
| AUTOMATIC DATA PROC. | COM | 053015103 | 4985 | 139078 | SH | DEFINED | 01 |
| AUTOMATIC DATA PROC. | COM | 053015103 | 4944 | 137919 | SH | DEFINED | 01 0 |
| AUTOMATIC DATA PROC. | COM | 053015103 | 487 | 13600 | SH | DEFINED | 01 1 |
| AUTONATION INC | COM | 05329W102 | 1968 | 112225 | SH | DEFINED | 01 |
| AUTONATION INC | COM | 05329W102 | 1113 | 63435 | SH | DEFINED | 01 0 |
| AUTOZONE | COM | 053332102 | 15096 | 168605 | SH | DEFINED | 01 |
| AUTOZONE | COM | 053332102 | 21 | 236 | SH | DEFINED | 01 0 |
| AUTOZONE | COM | 053332102 | 1878 | 20982 | SH | DEFINED | 01 0 |
| AVATAR HOLDINGS INC.. | COM | 053494100 | 1473 | 46056 | SH | DEFINED | 01 |
| AVAYA INC | COM | 053499109 | 292 | 26829 | SH | DEFINED | 01 |
| AVAYA INC | COM | 053499109 | 54 | 4913 | SH | DEFINED | 01 0 |
| AVAYA INC | COM | 053499109 | 1048 | 96103 | SH | DEFINED | 01 0 |
| AVENTIS | COM | 053561106 | 16 | 300 | SH | DEFINED | 01 0 |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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