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AMERICAN EXPRESS FINANCIAL CORP
Form 13F-HR
August 11, 2003

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: June 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 | July 30, 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: 4538
Form 13F Information Table Value Total: \$53422395 (thousands)

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List of Other Included Managers:

| No. | 13F File Number | Name |
|-----|-----------------|---|
| 01 | 28-698 | American Express Company |
| 02 | 28-10477 | American Express Asset Management Group Inc. |
| 03 | 28-1045 | American Express Trust Company |
| 04 | 28-140 | American Express Certificate Company |
| 05 | 28-143 | IDS Life Insurance Company |
| 06 | 28-1046 | IDS Life Insurance Company of New York |
| 07 | 28-10459 | American Partners Life |
| 08 | 28-10456 | American Centurion Life of New York |
| 09 | 28-10457 | American Enterprise Life |
| 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 CALL | PUT/ DSCRETN | INVSTMT | MA | |
| AAR CORP | COM | 000361105 | 654 | 92565 | SH | | DEFINED | 01 | |
| ADC TELECOM | COM | 000886101 | 110 | 47219 | SH | | DEFINED | 01 | |
| ADC TELECOM | COM | 000886101 | 450 | 193131 | SH | | DEFINED | 01 0 | |
| ABM INDUSTRIES INC | COM | 000957100 | 2203 | 143024 | SH | | DEFINED | 01 | |
| AFC ENTERPRISES | COM | 00104Q107 | 1340 | 82540 | SH | | DEFINED | 01 | |
| AFLAC INC | COM | 001055102 | 30183 | 981547 | SH | | DEFINED | 01 | |
| AFLAC INC | COM | 001055102 | 9041 | 294020 | SH | | DEFINED | 01 0 | |
| AFLAC INC | COM | 001055102 | 3643 | 118485 | SH | | DEFINED | 01 0 | |
| AFLAC INC | COM | 001055102 | 583 | 18976 | SH | | DEFINED | 01 1 | |
| AGCO CORP | COM | 001084102 | 1087 | 63665 | SH | | DEFINED | 01 | |
| AGL RESOURCES INC | COM | 001204106 | 24625 | 967967 | SH | | DEFINED | 01 | |
| AGL RESOURCES INC | COM | 001204106 | 130 | 5075 | SH | | DEFINED | 01 0 | |
| AGL RESOURCES INC | COM | 001204106 | 92 | 3614 | SH | | DEFINED | 01 0 | |
| AES CORP | COM | 00130H105 | 1806 | 284476 | SH | | DEFINED | 01 | |
| AES CORP | COM | 00130H105 | 901 | 141928 | SH | | DEFINED | 01 0 | |
| AK STEEL | COM | 001547108 | 17 | 4637 | SH | | DEFINED | 01 | |
| AMB PROPERTY CORP. | COM | 00163T109 | 97 | 3460 | SH | | DEFINED | 01 | |
| AMC ENTERTAINMENT IN | COM | 001669100 | 1250 | 109300 | SH | | DEFINED | 01 | |
| AMN HEALTHCARE SERV. | COM | 001744101 | 2705 | 213000 | SH | | DEFINED | 01 | |
| AMR CORP DEL | COM | 001765106 | 44019 | 4001722 | SH | | DEFINED | 01 | |
| AMR CORP DEL | COM | 001765106 | 435 | 39500 | SH | | DEFINED | 01 0 | |
| AMR CORP DEL | COM | 001765106 | 1605 | 145900 | SH | | DEFINED | 01 0 | |
| AMR CORP RESTRICTED | COM | 001765999 | 18 | 2350 | SH | | DEFINED | 01 | |
| AMR CORP RESTRICTED | COM | 001765999 | 70 | 9089 | SH | | DEFINED | 01 0 | |
| AOL TIME WARNER INC | COM | 00184A105 | 112382 | 6984533 | SH | | DEFINED | 01 | |
| AOL TIME WARNER INC | COM | 00184A105 | 7833 | 486845 | SH | | DEFINED | 01 0 | |
| AOL TIME WARNER INC | COM | 00184A105 | 18418 | 1144730 | SH | | DEFINED | 01 0 | |
| AOL TIME WARNER INC | COM | 00184A105 | 1281 | 79620 | SH | | DEFINED | 01 1 | |
| APAC CUSTOMER SVCS | COM | 00185E106 | 572 | 224400 | SH | | DEFINED | 01 | |
| AT&T CORP | COM | 001957505 | 33254 | 1727405 | SH | | DEFINED | 01 | |
| AT&T CORP | COM | 001957505 | 248 | 12900 | SH | | DEFINED | 01 0 | |
| AT&T CORP | COM | 001957505 | 4453 | 231336 | SH | | DEFINED | 01 0 | |
| AT&T CORP | COM | 001957505 | 2176 | 113010 | SH | | DEFINED | 01 1 | |
| A S A LIMITED | COM | 002050102 | 3031 | 80300 | SH | | DEFINED | 01 | |
| ATMI INC | COM | 00207R101 | 4161 | 166647 | SH | | DEFINED | 01 | |
| AT&T WIRELESS SVCS | COM | 00209A106 | 8070 | 982805 | SH | | DEFINED | 01 | |
| AT&T WIRELESS SVCS | COM | 00209A106 | 1961 | 238900 | SH | | DEFINED | 01 0 | |
| AT&T WIRELESS SVCS | COM | 00209A106 | 5160 | 628467 | SH | | DEFINED | 01 0 | |

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|-----------------------------|----------|-----------|-------|---------|-----|---------|----|---|
| AT&T WIRELESS SVCS | COM | 00209A106 | 229 | 27900 | SH | DEFINED | 01 | 1 |
| AVX | COM | 002444107 | 4173 | 379700 | SH | DEFINED | 01 | |
| AAIPHARMA INC | COM | 00252W104 | 2602 | 130900 | SH | DEFINED | 01 | |
| AAIPHARMA INC | COM | 00252W104 | 4 | 220 | SH | DEFINED | 01 | 0 |
| AARON RENTS INC | COM | 002535201 | 2259 | 87401 | SH | DEFINED | 01 | |
| AARON RENTS INC-CL A | COM | 002535300 | 49 | 2000 | SH | DEFINED | 01 | |
| ABBOTT LABS * | COM | 002824100 | 22056 | 503999 | SH | DEFINED | 01 | |
| ABBOTT LABS * | COM | 002824100 | 5637 | 128746 | SH | DEFINED | 01 | 0 |
| ABBOTT LABS * | COM | 002824100 | 15830 | 361734 | SH | DEFINED | 01 | 0 |
| ABBOTT LABS * | COM | 002824100 | 16 | 358 | SH | DEFINED | 01 | 1 |
| ABERCROMBIE & FITCH | COM | 002896207 | 2355 | 82880 | SH | DEFINED | 01 | |
| ABERCROMBIE & FITCH | COM | 002896207 | 76 | 2682 | SH | DEFINED | 01 | 0 |
| ABERCROMBIE & FITCH | COM | 002896207 | 12 | 425 | SH | DEFINED | 01 | 0 |
| ABGENIX INC | COM | 00339B107 | 1944 | 185300 | SH | DEFINED | 01 | |
| ABGENIX INC | COM | 00339B107 | 1230 | 117084 | SH | DEFINED | 01 | 0 |
| ABGENIX INC | COM | 00339B107 | 40 | 3830 | SH | DEFINED | 01 | 0 |
| ABLE LABORATORIES INC | COM | 00371N407 | 447 | 22600 | SH | DEFINED | 01 | |
| ABITIBI-CONSOLIDATED | COM | 003924107 | 16127 | 2516148 | SH | DEFINED | 01 | |
| ACCREDO HEALTH INC | COM | 00437V104 | 3026 | 138815 | SH | DEFINED | 01 | |
| ACTIVISION INC | COM | 004930202 | 542 | 41961 | SH | DEFINED | 01 | |
| ACTION PERFORMANCE | COM | 004933107 | 986 | 51887 | SH | DEFINED | 01 | |
| ACTEL CORP | COM | 004934105 | 3566 | 173927 | SH | DEFINED | 01 | |
| ACTEL CORP | COM | 004934105 | 235 | 11480 | SH | DEFINED | 01 | 0 |
| ACTEL CORP | COM | 004934105 | 32 | 1565 | SH | DEFINED | 01 | 0 |
| ACTUATE CORPORATION | COM | 00508B102 | 478 | 171800 | SH | DEFINED | 01 | |
| ACTUATE CORPORATION | COM | 00508B102 | 1 | 290 | SH | DEFINED | 01 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 5072 | 279143 | SH | DEFINED | 01 | |
| ACUITY BRANDS INC | COM | 00508Y102 | 100 | 5447 | SH | DEFINED | 01 | 0 |
| ACUITY BRANDS INC | COM | 00508Y102 | 74 | 4089 | SH | DEFINED | 01 | 0 |
| ACXIOM CORP | COM | 005125109 | 24313 | 1611262 | SH | DEFINED | 01 | |
| ACXIOM CORP | COM | 005125109 | 1568 | 103910 | SH | DEFINED | 01 | 0 |
| ACXIOM CORP | COM | 005125109 | 1842 | 122100 | SH | DEFINED | 01 | 0 |
| ADAPTEC INC | COM | 00651F108 | 9551 | 1227592 | SH | DEFINED | 01 | |
| ADAPTEC INC | COM | 00651F108 | 42 | 5426 | SH | DEFINED | 01 | 0 |
| ADAPTEC INC | COM | 00651F108 | 31 | 4024 | SH | DEFINED | 01 | 0 |
| ADMINISTAFF INC | COM | 007094105 | 1825 | 177210 | SH | DEFINED | 01 | |
| ADOBE SYSTEMS INC | COM | 00724F101 | 12927 | 403082 | SH | DEFINED | 01 | |
| ADOBE SYSTEMS INC | COM | 00724F101 | 4508 | 140527 | SH | DEFINED | 01 | 0 |
| ADOBE SYSTEMS INC | COM | 00724F101 | 1774 | 55339 | SH | DEFINED | 01 | 0 |
| ADOLOR | COM | 00724X102 | 1064 | 86700 | SH | DEFINED | 01 | |
| ADOLOR | COM | 00724X102 | 3 | 230 | SH | DEFINED | 01 | 0 |
| ADTRAN | COM | 00738A106 | 741 | 14518 | SH | DEFINED | 01 | |
| ADTRAN | COM | 00738A106 | 221 | 4290 | SH | DEFINED | 01 | 0 |
| ADVANCED MKTG SERV | COM | 00753T105 | 720 | 55376 | SH | DEFINED | 01 | |
| ADVANCED FIBRE COMM | COM | 00754A105 | 1149 | 70635 | SH | DEFINED | 01 | |
| ADVANCED NEUROMODULA. | COM | 00757T101 | 1915 | 37000 | SH | DEFINED | 01 | |
| ADVANCED NEUROMODULA. | COM | 00757T101 | 12107 | 233850 | SH | DEFINED | 01 | 0 |
| ADVANCED NEUROMODULA. | COM | 00757T101 | 383 | 7400 | SH | DEFINED | 01 | 0 |
| ADVO INC | COM | 007585102 | 7783 | 175286 | SH | DEFINED | 01 | |
| ADVO INC | COM | 007585102 | 68 | 1554 | SH | DEFINED | 01 | 0 |
| ADVO INC | COM | 007585102 | 46 | 1028 | SH | DEFINED | 01 | 0 |
| ADVANCED POWER TECH | COM | 00761E108 | 2441 | 315800 | SH | DEFINED | 01 | |
| ADVISORY BOARD CO | COM | 00762W107 | 644 | 15900 | SH | DEFINED | 01 | |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 1942 | 113933 | SH | DEFINED | 01 | |
| AEROFLEX INC | COM | 007768104 | 3337 | 431088 | SH | DEFINED | 01 | |
| AEROFLEX INC | COM | 007768104 | 32 | 4118 | SH | DEFINED | 01 | 0 |
| AEROFLEX INC | COM | 007768104 | 21 | 2679 | SH | DEFINED | 01 | 0 |
| AEROPOSTALE INC. | COM | 007865108 | 181 | 8420 | SH | DEFINED | 01 | 0 |
| ADVANCED MICRO DEV | COM | 007903107 | 131 | 20360 | SH | DEFINED | 01 | |
| ADVANCED MICRO DEV | COM | 007903107 | 512 | 79815 | SH | DEFINED | 01 | 0 |
| ADVANCED MICRO DEVIC CVT | CONV BND | 007903AF4 | 248 | 220000 | PRN | DEFINED | 01 | |
| ADVANCEPCS | COM | 00790K109 | 11355 | 297021 | SH | DEFINED | 01 | |

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|----------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| ADVANCEPCS | COM | 00790K109 | 19 | 500 | SH | DEFINED | 01 | 0 |
| ADVANCED ENERGY IND | COM | 007973100 | 1333 | 93518 | SH | DEFINED | 01 | |
| ADVENT SOFTWARE | COM | 007974108 | 9924 | 586880 | SH | DEFINED | 01 | |
| ADVENT SOFTWARE | COM | 007974108 | 647 | 38331 | SH | DEFINED | 01 | 0 |
| ADVENT SOFTWARE | COM | 007974108 | 756 | 44700 | SH | DEFINED | 01 | 0 |
| AETHER SYS. | COM | 00808V105 | 662 | 135200 | SH | DEFINED | 01 | 0 |
| AETHER SYS. | COM | 00808V105 | 2 | 480 | SH | DEFINED | 01 | 0 |
| AETHER SYS. | COM | 00808V105 | 27 | 5420 | SH | DEFINED | 01 | 0 |
| AETNA INC NEW | COM | 00817Y108 | 15016 | 249452 | SH | DEFINED | 01 | |
| AETNA INC NEW | COM | 00817Y108 | 1937 | 32190 | SH | DEFINED | 01 | 0 |
| AETNA INC NEW | COM | 00817Y108 | 2170 | 36051 | SH | DEFINED | 01 | 0 |
| AFFILIATED COMPUTER | COM | 008190100 | 49856 | 1090180 | SH | DEFINED | 01 | |
| AFFILIATED COMPUTER | COM | 008190100 | 3258 | 71241 | SH | DEFINED | 01 | 0 |
| AFFILIATED COMPUTER | COM | 008190100 | 18 | 400 | SH | DEFINED | 01 | 0 |
| AFFILIATED MANAGERS | COM | 008252108 | 4309 | 70712 | SH | DEFINED | 01 | |
| AFFILIATED MANAGERS | COM | 008252108 | 167 | 2730 | SH | DEFINED | 01 | 0 |
| AFFYMETRIX. | COM | 00826T108 | 55 | 2800 | SH | DEFINED | 01 | 0 |
| AFL/CIO UNITS OF | COM | 008270993 | 541 | 461 | SH | DEFINED | 01 | 0 |
| AGERE SYSTEMS INC-CL A | COM | 00845V100 | 5477 | 2350400 | SH | DEFINED | 01 | |
| 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 | 2391 | 122363 | SH | DEFINED | 01 | |
| AGILENT TECHNOLOGIES | COM | 00846U101 | 2127 | 108778 | SH | DEFINED | 01 | 0 |
| AGILENT TECH CVT | CONV BND | 00846UAB7 | 301 | 310000 | PRN | DEFINED | 01 | |
| AGRIUM | COM | 008916108 | 2893 | 264000 | SH | DEFINED | 01 | |
| AIR PROD & CHEM | COM | 009158106 | 119876 | 2881634 | SH | DEFINED | 01 | |
| AIR PROD & CHEM | COM | 009158106 | 4976 | 119560 | SH | DEFINED | 01 | 0 |
| AIR PROD & CHEM | COM | 009158106 | 4678 | 112443 | SH | DEFINED | 01 | 0 |
| AIRBORNE INC | COM | 009269101 | 43 | 2071 | SH | DEFINED | 01 | |
| AIRGAS INC | COM | 009363102 | 52 | 3077 | SH | DEFINED | 01 | |
| AIRGAS INC | COM | 009363102 | 194 | 11600 | SH | DEFINED | 01 | 0 |
| AIRTRAN HOLDINGS INC. | COM | 00949P108 | 2960 | 282700 | SH | DEFINED | 01 | |
| AIRTRAN HOLDINGS INC. | COM | 00949P108 | 45 | 4330 | SH | DEFINED | 01 | 0 |
| AIRTRAN HOLDINGS INC. | COM | 00949P108 | 46 | 4393 | SH | DEFINED | 01 | 0 |
| ALAMO GROUP INC | COM | 011311107 | 3903 | 319400 | SH | DEFINED | 01 | |
| ALARIS MEDICAL SYSTEMS INC | COM | 011637105 | 2071 | 159900 | SH | DEFINED | 01 | |
| ALARIS MEDICAL SYSTEMS INC | COM | 011637105 | 5719 | 441550 | SH | DEFINED | 01 | 0 |
| ALARIS MEDICAL SYSTEMS INC | COM | 011637105 | 186 | 14400 | SH | DEFINED | 01 | 0 |
| ALASKA AIRGROUP | COM | 011659109 | 24 | 1137 | SH | DEFINED | 01 | |
| ALBANY INTL CORP NEW | COM | 012348108 | 5099 | 186090 | SH | DEFINED | 01 | |
| ALBANY INTL CORP NEW | COM | 012348108 | 108 | 3977 | SH | DEFINED | 01 | 0 |
| ALBANY INTL CORP NEW | COM | 012348108 | 60 | 2187 | SH | DEFINED | 01 | 0 |
| ALBEMARLE CORP | COM | 012653101 | 5855 | 209346 | SH | DEFINED | 01 | |
| ALBERTO CULVER | COM | 013068101 | 175 | 3439 | SH | DEFINED | 01 | |
| ALBERTO CULVER | COM | 013068101 | 692 | 13546 | SH | DEFINED | 01 | 0 |
| ALBERTSONS INC | COM | 013104104 | 6149 | 320288 | SH | DEFINED | 01 | |
| ALBERTSONS INC | COM | 013104104 | 1653 | 86086 | SH | DEFINED | 01 | 0 |
| ALCAN INC | COM | 013716105 | 4616 | 147552 | SH | DEFINED | 01 | |
| ALCOA INC | COM | 013817101 | 92660 | 3633669 | SH | DEFINED | 01 | |
| ALCOA INC | COM | 013817101 | 5176 | 203035 | SH | DEFINED | 01 | 0 |
| ALCOA INC | COM | 013817101 | 7486 | 293572 | SH | DEFINED | 01 | 0 |
| ALCATEL SA. | COM | 013904305 | 1074 | 120000 | SH | DEFINED | 01 | |
| ALEXANDER & BALDWIN | COM | 014482103 | 6398 | 241169 | SH | DEFINED | 01 | |
| ALEXANDER & BALDWIN | COM | 014482103 | 72 | 2705 | SH | DEFINED | 01 | 0 |
| ALEXANDER & BALDWIN | COM | 014482103 | 54 | 2026 | SH | DEFINED | 01 | 0 |
| ALEX REAL ESTATE EQU. | COM | 015271109 | 956 | 21236 | SH | DEFINED | 01 | |
| ALKERMES INC | COM | 01642T108 | 567 | 52700 | SH | DEFINED | 01 | |
| ALLEGHANY CORP | COM | 017175100 | 2313 | 12110 | SH | DEFINED | 01 | |
| ALLEGHENY ENERGY | COM | 017361106 | 1415 | 167397 | SH | DEFINED | 01 | |
| ALLEGHENY ENERGY | COM | 017361106 | 245 | 29013 | SH | DEFINED | 01 | 0 |
| ALLEGHENY TECHNOLOGY | COM | 01741R102 | 32 | 4755 | SH | DEFINED | 01 | |
| ALLEGHENY TECHNOLOGY | COM | 01741R102 | 42 | 6341 | SH | DEFINED | 01 | 0 |

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|------------------------------|----------|-----------|--------|----------|-----|---------|------|
| ALLEGHENY TECHNOLOGY | COM | 01741R102 | 123 | 18695 | SH | DEFINED | 01 0 |
| ALLEN TELECOM INC | COM | 018091108 | 2909 | 176109 | SH | DEFINED | 01 |
| ALLEN TELECOM INC | COM | 018091108 | 76 | 4584 | SH | DEFINED | 01 0 |
| ALLEN TELECOM INC | COM | 018091108 | 55 | 3357 | SH | DEFINED | 01 0 |
| ALLERGAN INC | COM | 018490102 | 11625 | 150775 | SH | DEFINED | 01 |
| ALLERGAN INC | COM | 018490102 | 983 | 12755 | SH | DEFINED | 01 0 |
| ALLERGAN INC | COM | 018490102 | 2318 | 30067 | SH | DEFINED | 01 0 |
| ALLETE | COM | 018522102 | 8777 | 330577 | SH | DEFINED | 01 |
| ALLETE | COM | 018522102 | 1909 | 71900 | SH | DEFINED | 01 0 |
| ALLIANCE DATA SYSTEM | COM | 018581108 | 15192 | 649240 | SH | DEFINED | 01 |
| ALLIANCE GAMING CORP | COM | 01859P609 | 4642 | 245490 | SH | DEFINED | 01 |
| ALLIANCE GAMING CORP | COM | 01859P609 | 4 | 190 | SH | DEFINED | 01 0 |
| ALLIANCE IMAGING INC | COM | 018606202 | 264 | 60000 | SH | DEFINED | 01 |
| ALLIANCE SEMI CONDUCT | COM | 01877H100 | 503 | 104024 | SH | DEFINED | 01 |
| ALLIANT ENERGY CORP | COM | 018802108 | 75 | 3966 | SH | DEFINED | 01 |
| ALLIANT TECHSYSTEMS | COM | 018804104 | 6337 | 122078 | SH | DEFINED | 01 |
| ALLIED DOMECQ SPS-ADR | COM | 019121201 | 1906 | 84000 | SH | DEFINED | 01 |
| ALLIED WASTE IND | COM | 019589308 | 10989 | 1093307 | SH | DEFINED | 01 |
| ALLIED WASTE IND | COM | 019589308 | 1889 | 188005 | SH | DEFINED | 01 0 |
| ALLIED WASTE IND | COM | 019589308 | 485 | 48240 | SH | DEFINED | 01 0 |
| ALLMERICA FINANCIAL | COM | 019754100 | 41 | 2273 | SH | DEFINED | 01 |
| ALLOS THERAPEUTICS | COM | 019777101 | 376 | 125000 | SH | DEFINED | 01 |
| ALLSCRIPTS HLTHCARE | COM | 01988P108 | 884 | 240900 | SH | DEFINED | 01 |
| ALLSTATE CORP | COM | 020002101 | 35511 | 996062 | SH | DEFINED | 01 |
| ALLSTATE CORP | COM | 020002101 | 2141 | 60065 | SH | DEFINED | 01 0 |
| ALLSTATE CORP | COM | 020002101 | 5823 | 163349 | SH | DEFINED | 01 0 |
| ALLTEL CORP | COM | 020039103 | 3647 | 75658 | SH | DEFINED | 01 |
| ALLTEL CORP | COM | 020039103 | 3478 | 72132 | SH | DEFINED | 01 0 |
| ALLTEL CVT PFD | CONV PRF | 020039822 | 8706 | 175000 | SH | DEFINED | 01 |
| ALPHARMA INC CL A | COM | 020813101 | 4850 | 224496 | SH | DEFINED | 01 |
| ALTERA CORP | COM | 021441100 | 12094 | 737427 | SH | DEFINED | 01 |
| ALTERA CORP | COM | 021441100 | 2126 | 129589 | SH | DEFINED | 01 0 |
| ALTERA CORP | COM | 021441100 | 1536 | 93651 | SH | DEFINED | 01 0 |
| ALTIRIS INC | COM | 02148M100 | 702 | 35000 | SH | DEFINED | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 785290 | 17281933 | SH | DEFINED | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 31009 | 682477 | SH | DEFINED | 01 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 22578 | 496873 | SH | DEFINED | 01 0 |
| ALTRIA GROUP INC | COM | 02209S103 | 3109 | 68424 | SH | DEFINED | 01 1 |
| ALZA (JNJ) CVT | CONV BND | 02261WAB5 | 556 | 780000 | PRN | DEFINED | 01 |
| AMAZON COM INC | COM | 023135106 | 30830 | 844900 | SH | DEFINED | 01 |
| AMAZON COM INC | COM | 023135106 | 92 | 2512 | SH | DEFINED | 01 0 |
| AMBAC FINANCIAL GRP | COM | 023139108 | 451 | 6813 | SH | DEFINED | 01 |
| AMBAC FINANCIAL GRP | COM | 023139108 | 1625 | 24530 | SH | DEFINED | 01 0 |
| AMERADA HESS | COM | 023551104 | 4557 | 92664 | SH | DEFINED | 01 |
| AMERADA HESS | COM | 023551104 | 36 | 734 | SH | DEFINED | 01 0 |
| AMERADA HESS | COM | 023551104 | 1021 | 20765 | SH | DEFINED | 01 0 |
| AMEREN CORP | COM | 023608102 | 4138 | 93875 | SH | DEFINED | 01 |
| AMEREN CORP | COM | 023608102 | 1649 | 37385 | SH | DEFINED | 01 0 |
| AMERICA MOVIL SA CV. | COM | 02364W105 | 5145 | 274402 | SH | DEFINED | 01 |
| AMER AXLE & MFG | COM | 024061103 | 1878 | 78600 | SH | DEFINED | 01 0 |
| AMERICAN ELEC PWR | COM | 025537101 | 38835 | 1301872 | SH | DEFINED | 01 |
| AMERICAN ELEC PWR | COM | 025537101 | 2732 | 91591 | SH | DEFINED | 01 0 |
| AMERICAN EAGLE OUTFI | COM | 02553E106 | 12175 | 671838 | SH | DEFINED | 01 |
| AMERICAN EAGLE OUTFI | COM | 02553E106 | 101 | 5517 | SH | DEFINED | 01 0 |
| AEMG - SMALL CAP GROWTH FUND | COM | 025810987 | 11721 | 10000000 | SH | DEFINED | 01 0 |
| AMERICAN EXPRESS | COM | 025816109 | 3193 | 76381 | SH | DEFINED | 01 |
| AMERICAN EXPRESS | COM | 025816109 | 12515 | 299332 | SH | DEFINED | 01 0 |
| AMERICAN FINICIAL GRP | COM | 025932104 | 68 | 2974 | SH | DEFINED | 01 |
| AMERICAN FINANCIAL REALTY TR | COM | 02607P305 | 4902 | 328800 | SH | DEFINED | 01 |
| AMERICAN FINANCIAL REALTY TR | COM | 02607P305 | 260 | 17443 | SH | DEFINED | 01 0 |
| AMERICAN FINANCIAL REALTY TR | COM | 02607P305 | 313 | 21000 | SH | DEFINED | 01 0 |
| AM GREETINGS CL A | COM | 026375105 | 77 | 3877 | SH | DEFINED | 01 |

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|------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| AM GREETINGS CL A | COM | 026375105 | 299 | 15221 | SH | DEFINED | 01 | 0 |
| AMERICAN HEALTHWAYS. | COM | 02649V104 | 4749 | 131470 | SH | DEFINED | 01 | |
| AMERICAN INTL GROUP | COM | 026874107 | 294765 | 5341860 | SH | DEFINED | 01 | |
| AMERICAN INTL GROUP | COM | 026874107 | 11837 | 214445 | SH | DEFINED | 01 | 0 |
| AMERICAN INTL GROUP | COM | 026874107 | 34239 | 620487 | SH | DEFINED | 01 | 0 |
| AMERICAN INTL GROUP | COM | 026874107 | 1118 | 20252 | SH | DEFINED | 01 | 1 |
| AMERICAN INTL GROUP | CONV BND | 026874AP2 | 666 | 1020000 | PRN | DEFINED | 01 | |
| AMER ITALIAN PASTA | COM | 027070101 | 4221 | 101336 | SH | DEFINED | 01 | |
| AMER ITALIAN PASTA | COM | 027070101 | 19230 | 461750 | SH | DEFINED | 01 | 0 |
| AMER ITALIAN PASTA | COM | 027070101 | 616 | 14800 | SH | DEFINED | 01 | 0 |
| AMERICAN MANAGEMENT | COM | 027352103 | 5183 | 362970 | SH | DEFINED | 01 | |
| AMERICAN MANAGEMENT | COM | 027352103 | 33 | 2285 | SH | DEFINED | 01 | 0 |
| AMERICAN MEDICAL SYS.. | COM | 02744M108 | 5559 | 329530 | SH | DEFINED | 01 | |
| AMERICAN MEDICAL SEC | COM | 02744P101 | 1050 | 55000 | SH | DEFINED | 01 | |
| AMERICAN PHARM PART. | COM | 02886P109 | 34 | 974 | SH | DEFINED | 01 | 0 |
| AMERICAN PHARM PART. | COM | 02886P109 | 21 | 629 | SH | DEFINED | 01 | 0 |
| AMER PWR CONVERSION | COM | 029066107 | 26613 | 1706958 | SH | DEFINED | 01 | |
| AMER PWR CONVERSION | COM | 029066107 | 1621 | 103930 | SH | DEFINED | 01 | 0 |
| AMER PWR CONVERSION | COM | 029066107 | 2546 | 163347 | SH | DEFINED | 01 | 0 |
| AMERICAN STD CO | COM | 029712106 | 29034 | 392716 | SH | DEFINED | 01 | |
| AMERICAN STD CO | COM | 029712106 | 4998 | 67605 | SH | DEFINED | 01 | 0 |
| AMERICAN STD CO | COM | 029712106 | 1251 | 16920 | SH | DEFINED | 01 | 0 |
| AMERICAN STS WATER | COM | 029899101 | 1205 | 44150 | SH | DEFINED | 01 | |
| AMERICAN TOWER CORP. | COM | 029912201 | 1129 | 127600 | SH | DEFINED | 01 | |
| AMERICAN TOWER CORP. | COM | 029912201 | 1 | 160 | SH | DEFINED | 01 | 0 |
| AMERICAN TOWER CORP. | COM | 029912201 | 28 | 3163 | SH | DEFINED | 01 | 0 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 1625 | 34894 | SH | DEFINED | 01 | |
| AMERICREDIT CORP | COM | 03060R101 | 2800 | 327480 | SH | DEFINED | 01 | |
| AMERICREDIT CORP | COM | 03060R101 | 54 | 6281 | SH | DEFINED | 01 | 0 |
| AMERICREDIT CORP | COM | 03060R101 | 40 | 4643 | SH | DEFINED | 01 | 0 |
| AMERSHAM. | COM | 030719108 | 2 | 60 | SH | DEFINED | 01 | 0 |
| AMERUS GROUP CO | COM | 03072M108 | 3704 | 131388 | SH | DEFINED | 01 | |
| AMERISOURCEBERGEN | COM | 03073E105 | 118656 | 1710946 | SH | DEFINED | 01 | |
| AMERISOURCEBERGEN | COM | 03073E105 | 25140 | 362518 | SH | DEFINED | 01 | 0 |
| AMERISOURCEBERGEN | COM | 03073E105 | 2634 | 37980 | SH | DEFINED | 01 | 0 |
| AMERIGROUP CORP | COM | 03073T102 | 7657 | 205855 | SH | DEFINED | 01 | |
| AMERIGROUP CORP | COM | 03073T102 | 3 | 80 | SH | DEFINED | 01 | 0 |
| AMERITRADE HLDGS. | COM | 03074K100 | 605 | 81580 | SH | DEFINED | 01 | |
| AMETEK INC (NEW) | COM | 031100100 | 749 | 20407 | SH | DEFINED | 01 | |
| AMGEN INC. | COM | 031162100 | 843600 | 12594835 | SH | DEFINED | 01 | |
| AMGEN INC. | COM | 031162100 | 38148 | 571419 | SH | DEFINED | 01 | 0 |
| AMGEN INC. | COM | 031162100 | 23741 | 354461 | SH | DEFINED | 01 | 0 |
| AMGEN INC. | COM | 031162100 | 2697 | 40270 | SH | DEFINED | 01 | 1 |
| AMGEN CVT | CONV BND | 031162AE0 | 1193 | 1520000 | PRN | DEFINED | 01 | |
| AMGEN CVT | CONV BND | 031162AE0 | 785 | 1000000 | PRN | DEFINED | 01 | 0 |
| AMKOR TECHNOLOGY | COM | 031652100 | 22 | 1700 | SH | DEFINED | 01 | |
| AMPHENOL CORP | COM | 032095101 | 168 | 3596 | SH | DEFINED | 01 | 0 |
| AMSOUTH BANCORPORATI | COM | 032165102 | 3470 | 158886 | SH | DEFINED | 01 | |
| AMSOUTH BANCORPORATI | COM | 032165102 | 1784 | 81684 | SH | DEFINED | 01 | 0 |
| AMSURG CORP. | COM | 03232P405 | 1749 | 57350 | SH | DEFINED | 01 | |
| AMYLIN PHARM. | COM | 032346108 | 24474 | 1118000 | SH | DEFINED | 01 | |
| AMYLIN PHARM. | COM | 032346108 | 12392 | 566070 | SH | DEFINED | 01 | 0 |
| AMYLIN PHARM. | COM | 032346108 | 427 | 19475 | SH | DEFINED | 01 | 0 |
| ANADARKO PETRO CORP | COM | 032511107 | 56679 | 1274567 | SH | DEFINED | 01 | |
| ANADARKO PETRO CORP | COM | 032511107 | 342 | 7700 | SH | DEFINED | 01 | 0 |
| ANADARKO PETRO CORP | COM | 032511107 | 3548 | 79786 | SH | DEFINED | 01 | 0 |
| ANALOG DEVICES | COM | 032654105 | 8613 | 247344 | SH | DEFINED | 01 | |
| ANALOG DEVICES | COM | 032654105 | 1644 | 47200 | SH | DEFINED | 01 | 0 |
| ANALOG DEVICES | COM | 032654105 | 2936 | 84323 | SH | DEFINED | 01 | 0 |
| ANALOG DEVICES | COM | 032654105 | 97 | 2800 | SH | DEFINED | 01 | 1 |
| ANALOGIC | COM | 032657207 | 2259 | 46329 | SH | DEFINED | 01 | |
| ANAREN INC | COM | 032744104 | 1193 | 127300 | SH | DEFINED | 01 | |

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|---------------------------------|-----|-----------|--------|---------|----|---------|------|
| ANCHOR BANCORP | COM | 032839102 | 3950 | 165354 | SH | DEFINED | 01 |
| ANCHOR BANCORP | COM | 032839102 | 63 | 2701 | SH | DEFINED | 01 0 |
| ANCHOR BANCORP | COM | 032839102 | 40 | 1665 | SH | DEFINED | 01 0 |
| ANDREW CORP | COM | 034425108 | 208 | 22620 | SH | DEFINED | 01 |
| ANDREW CORP | COM | 034425108 | 209 | 22704 | SH | DEFINED | 01 0 |
| ANDRX CORP-ANDRX GRP | COM | 034553107 | 4653 | 233853 | SH | DEFINED | 01 |
| ANDRX CORP-ANDRX GRP | COM | 034553107 | 923 | 46400 | SH | DEFINED | 01 0 |
| ANGELICA CORP | COM | 034663104 | 434 | 25599 | SH | DEFINED | 01 |
| ANGIOTECH PHARM IN | COM | 034918102 | 1320 | 32400 | SH | DEFINED | 01 |
| ANGLOGOLD LTD | COM | 035128206 | 11873 | 372200 | SH | DEFINED | 01 |
| ANHEUSER BUSCH CO | COM | 035229103 | 159692 | 3128178 | SH | DEFINED | 01 |
| ANHEUSER BUSCH CO | COM | 035229103 | 5644 | 110535 | SH | DEFINED | 01 0 |
| ANHEUSER BUSCH CO | COM | 035229103 | 10085 | 197557 | SH | DEFINED | 01 0 |
| ANIXTER INTL INC | COM | 035290105 | 3851 | 164361 | SH | DEFINED | 01 |
| ANIXTER INTL INC | COM | 035290105 | 50 | 2142 | SH | DEFINED | 01 0 |
| ANIXTER INTL INC | COM | 035290105 | 36 | 1536 | SH | DEFINED | 01 0 |
| ANN TAYLOR STORES COR | COM | 036115103 | 5336 | 184301 | SH | DEFINED | 01 |
| ANN TAYLOR STORES COR | COM | 036115103 | 65 | 2208 | SH | DEFINED | 01 0 |
| ANN TAYLOR STORES COR | COM | 036115103 | 39 | 1346 | SH | DEFINED | 01 0 |
| ANSYS | COM | 036620105 | 3784 | 121650 | SH | DEFINED | 01 |
| ANSYS | COM | 036620105 | 3 | 100 | SH | DEFINED | 01 0 |
| ANTHEM INC | COM | 03674B104 | 59008 | 764844 | SH | DEFINED | 01 |
| ANTHEM INC | COM | 03674B104 | 3512 | 45526 | SH | DEFINED | 01 0 |
| ANTHEM INC | COM | 03674B104 | 2522 | 32685 | SH | DEFINED | 01 0 |
| ANTEON INTERNATIONAL CORP | COM | 03674E108 | 1396 | 50000 | SH | DEFINED | 01 |
| ANTI GENICS INC/DEL | COM | 037032109 | 3685 | 319900 | SH | DEFINED | 01 |
| AON CORP | COM | 037389103 | 7197 | 298889 | SH | DEFINED | 01 |
| AON CORP | COM | 037389103 | 1735 | 72055 | SH | DEFINED | 01 0 |
| APACHE CORP | COM | 037411105 | 130777 | 2010042 | SH | DEFINED | 01 |
| APACHE CORP | COM | 037411105 | 5264 | 80929 | SH | DEFINED | 01 0 |
| APACHE CORP | COM | 037411105 | 5263 | 80902 | SH | DEFINED | 01 0 |
| APARTMENT INVT & MGMT CO | COM | 03748R101 | 5459 | 157788 | SH | DEFINED | 01 |
| APARTMENT INVT & MGMT CO | COM | 03748R101 | 750 | 21665 | SH | DEFINED | 01 0 |
| APOGEE ENTERPRISES | COM | 037598109 | 713 | 79034 | SH | DEFINED | 01 |
| APHTON COPORATION | COM | 03759P101 | 371 | 45000 | SH | DEFINED | 01 |
| APOLLO GROUP INC -C | COM | 037604105 | 50183 | 812541 | SH | DEFINED | 01 |
| APOLLO GROUP INC -C | COM | 037604105 | 114105 | 1847583 | SH | DEFINED | 01 0 |
| APOLLO GROUP INC -C | COM | 037604105 | 6145 | 99492 | SH | DEFINED | 01 0 |
| APOLLO GROUP INC -C | COM | 037604105 | 493 | 7980 | SH | DEFINED | 01 1 |
| UNIVERSITY OF PHOENIX ONLINE | COM | 037604204 | 152 | 2993 | SH | DEFINED | 01 |
| APOGENT TECHNOLOGIES | COM | 03760A101 | 85 | 4243 | SH | DEFINED | 01 |
| APPALACHIAN PWR PFD \$100 5.9% | PRF | 037735842 | 933 | 10000 | SH | DEFINED | 01 |
| APPALACHIAN PWR PFD \$100 5.920 | PRF | 037735859 | 1091 | 11000 | SH | DEFINED | 01 |
| APPLE COMPUTER | COM | 037833100 | 19953 | 1043592 | SH | DEFINED | 01 |
| APPLE COMPUTER | COM | 037833100 | 1691 | 88475 | SH | DEFINED | 01 0 |
| APPLEBEES INTL INC | COM | 037899101 | 75 | 2371 | SH | DEFINED | 01 |
| APRIA HEALTHCARE GRO | COM | 037933108 | 11867 | 476953 | SH | DEFINED | 01 |
| APRIA HEALTHCARE GRO | COM | 037933108 | 170 | 6839 | SH | DEFINED | 01 0 |
| APPLERA - APP BIOSYS | COM | 038020103 | 21815 | 1146345 | SH | DEFINED | 01 |
| APPLERA - APP BIOSYS | COM | 038020103 | 1512 | 79469 | SH | DEFINED | 01 0 |
| APPLERA - APP BIOSYS | COM | 038020103 | 2562 | 134624 | SH | DEFINED | 01 0 |
| CELERA GENOMICS GRP-APPLER | COM | 038020202 | 4092 | 396400 | SH | DEFINED | 01 |
| APPLICA INC | COM | 03815A106 | 581 | 68304 | SH | DEFINED | 01 |
| APPLIED IND TECHNOLO | COM | 03820C105 | 1163 | 55096 | SH | DEFINED | 01 |
| APPLIED IND TECHNOLO | COM | 03820C105 | 99 | 4675 | SH | DEFINED | 01 0 |
| APPLIED IND TECHNOLO | COM | 03820C105 | 58 | 2732 | SH | DEFINED | 01 0 |
| APPLIED MATERIALS | COM | 038222105 | 140915 | 8885023 | SH | DEFINED | 01 |
| APPLIED MATERIALS | COM | 038222105 | 5891 | 371535 | SH | DEFINED | 01 0 |
| APPLIED MATERIALS | COM | 038222105 | 6480 | 408555 | SH | DEFINED | 01 0 |
| APPLIED MATERIALS | COM | 038222105 | 109 | 6900 | SH | DEFINED | 01 1 |
| APPLIED MICRO CIRCUIT | COM | 03822W109 | 3394 | 560846 | SH | DEFINED | 01 |
| APPLIED MICRO CIRCUIT | COM | 03822W109 | 425 | 70187 | SH | DEFINED | 01 0 |

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| APPLIED SIGNAL. | COM | 038237103 | 1471 | 87200 | SH | DEFINED | 01 |
| APPLIED SIGNAL. | COM | 038237103 | 2 | 110 | SH | DEFINED | 01 0 |
| APPLIED MOLECULAR EV | COM | 03823E108 | 3 | 650 | SH | DEFINED | 01 0 |
| APTARGROUP INC | COM | 038336103 | 4798 | 133259 | SH | DEFINED | 01 |
| AQUANTIVE INC.. | COM | 03839G105 | 2 | 220 | SH | DEFINED | 01 0 |
| AQUILA INC | COM | 03840P102 | 576 | 223309 | SH | DEFINED | 01 |
| ARACRUZ CELLULOSE SA | COM | 038496204 | 54 | 2550 | SH | DEFINED | 01 |
| ARBITRON INC | COM | 03875Q108 | 5626 | 157591 | SH | DEFINED | 01 |
| ARBITRON INC | COM | 03875Q108 | 102 | 2870 | SH | DEFINED | 01 0 |
| ARCH CHEMICALS INC | COM | 03937R102 | 2793 | 146257 | SH | DEFINED | 01 |
| ARCH CHEMICALS INC | COM | 03937R102 | 88 | 4593 | SH | DEFINED | 01 0 |
| ARCH CHEMICALS INC | COM | 03937R102 | 66 | 3463 | SH | DEFINED | 01 0 |
| ARCH COAL | COM | 039380100 | 63 | 2764 | SH | DEFINED | 01 |
| ARCH COAL | COM | 039380100 | 179 | 7800 | SH | DEFINED | 01 0 |
| ARCH WIRELESS INC | COM | 039392709 | 22 | 3239 | SH | DEFINED | 01 0 |
| ARCHER DANIELS MDLND | COM | 039483102 | 22045 | 1712978 | SH | DEFINED | 01 |
| ARCHER DANIELS MDLND | COM | 039483102 | 1914 | 148725 | SH | DEFINED | 01 0 |
| ARCTIC CAT INC | COM | 039670104 | 5142 | 268339 | SH | DEFINED | 01 |
| ARGONAUT GROUP INC | COM | 040157109 | 1803 | 146200 | SH | DEFINED | 01 |
| ARGOSY GAMING | COM | 040228108 | 2703 | 129264 | SH | DEFINED | 01 |
| ARGOSY GAMING | COM | 040228108 | 2 | 90 | SH | DEFINED | 01 0 |
| ARIBA | COM | 04033V104 | 499 | 167900 | SH | DEFINED | 01 |
| ARIBA | COM | 04033V104 | 1 | 490 | SH | DEFINED | 01 0 |
| ARKANSAS BEST CORP | COM | 040790107 | 2487 | 104558 | SH | DEFINED | 01 |
| ARMOR HOLDINGS INC | COM | 042260109 | 1073 | 80090 | SH | DEFINED | 01 |
| ARQULE INC | COM | 04269E107 | 286 | 86024 | SH | DEFINED | 01 |
| ARRIS GROUP INC | COM | 04269Q100 | 2288 | 461093 | SH | DEFINED | 01 |
| ARRIS GROUP INC | COM | 04269Q100 | 68 | 13549 | SH | DEFINED | 01 0 |
| ARRIS GROUP INC | COM | 04269Q100 | 41 | 8208 | SH | DEFINED | 01 0 |
| ARROW ELECTRONICS | COM | 042735100 | 66 | 4310 | SH | DEFINED | 01 |
| ARROW ELECTRONICS | COM | 042735100 | 51 | 3353 | SH | DEFINED | 01 0 |
| ART TECH GROUP | COM | 04289L107 | 1040 | 650000 | SH | DEFINED | 01 |
| ARTISAN COMPONENTS. | COM | 042923102 | 3194 | 141200 | SH | DEFINED | 01 |
| ARTISAN COMPONENTS. | COM | 042923102 | 722 | 31930 | SH | DEFINED | 01 0 |
| ARTESYN TECHNOLOGIES | COM | 043127109 | 2055 | 366384 | SH | DEFINED | 01 |
| ARTESYN TECHNOLOGIES | COM | 043127109 | 70 | 12457 | SH | DEFINED | 01 0 |
| ARTESYN TECHNOLOGIES | COM | 043127109 | 48 | 8614 | SH | DEFINED | 01 0 |
| ARTHROCARE CORP | COM | 043136100 | 1322 | 78891 | SH | DEFINED | 01 |
| ARVINMERITOR INC | COM | 043353101 | 554 | 27482 | SH | DEFINED | 01 |
| ASBURY AUTOMOTIVE GROUP | COM | 043436104 | 1434 | 106400 | SH | DEFINED | 01 |
| ASCENTIAL SOFTWARE | COM | 04362P207 | 736 | 44729 | SH | DEFINED | 01 |
| ASCENTIAL SOFTWARE | COM | 04362P207 | 61 | 3807 | SH | DEFINED | 01 0 |
| ASCENTIAL SOFTWARE | COM | 04362P207 | 45 | 2752 | SH | DEFINED | 01 0 |
| ASHANTI GOLDFLDS-GDR. | COM | 043743202 | 1116 | 140000 | SH | DEFINED | 01 |
| ASHANTI GOLDFLDS-GDR. | COM | 043743202 | 1061 | 133133 | SH | DEFINED | 01 0 |
| ASHLAND INC | COM | 044204105 | 1305 | 42542 | SH | DEFINED | 01 |
| ASHLAND INC | COM | 044204105 | 484 | 15760 | SH | DEFINED | 01 0 |
| ASHWORTH INC | COM | 04516H101 | 267 | 37640 | SH | DEFINED | 01 |
| APP CHINA GRP WTS 3/15/10 UNIT WT | COM | 04516V118 | 0 | 6400 | SH | DEFINED | 01 0 |
| ASK JEEVES INC. | COM | 045174109 | 1167 | 84900 | SH | DEFINED | 01 |
| ASK JEEVES INC. | COM | 045174109 | 2 | 120 | SH | DEFINED | 01 0 |
| ASPECT COMMUNICATION | COM | 04523Q102 | 55 | 13897 | SH | DEFINED | 01 0 |
| ASPECT COMMUNICATION | COM | 04523Q102 | 39 | 10065 | SH | DEFINED | 01 0 |
| ASPEN TECH | COM | 045327103 | 296 | 61564 | SH | DEFINED | 01 |
| ASSO BANCORP | COM | 045487105 | 117 | 3162 | SH | DEFINED | 01 |
| ASSO BANCORP | COM | 045487105 | 78 | 2128 | SH | DEFINED | 01 0 |
| ASTEC INDS INC | COM | 046224101 | 499 | 57193 | SH | DEFINED | 01 |
| ASTORIA FINL CORP. | COM | 046265104 | 266 | 9520 | SH | DEFINED | 01 |
| ASTRAZENECA PLC-ADR | COM | 046353108 | 29 | 700 | SH | DEFINED | 01 0 |
| ASTROPOWER INC | COM | 04644A101 | 209 | 63485 | SH | DEFINED | 01 |
| ASYST | COM | 04648X107 | 255 | 38168 | SH | DEFINED | 01 |
| ATHEROGENICS INC | COM | 047439104 | 1799 | 120500 | SH | DEFINED | 01 |

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|----------------------|----------|-----------|-------|---------|-----|---------|----|---|
| ATHEROGENICS INC | COM | 047439104 | 3 | 210 | SH | DEFINED | 01 | 0 |
| ATLANTIC COAST AIRLI | COM | 048396105 | 3929 | 291248 | SH | DEFINED | 01 | |
| ATMEL CORP | COM | 049513104 | 51 | 20038 | SH | DEFINED | 01 | |
| ATMEL CORP | COM | 049513104 | 127 | 50143 | SH | DEFINED | 01 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 3581 | 144390 | SH | DEFINED | 01 | |
| ATMOS ENERGY CORP | COM | 049560105 | 134 | 5391 | SH | DEFINED | 01 | 0 |
| ATMOS ENERGY CORP | COM | 049560105 | 93 | 3746 | SH | DEFINED | 01 | 0 |
| ATWOOD OCEANICS | COM | 050095108 | 3147 | 115932 | SH | DEFINED | 01 | |
| ATWOOD OCEANICS | COM | 050095108 | 1 | 50 | SH | DEFINED | 01 | 0 |
| AUDIOVOX CORP | COM | 050757103 | 745 | 66587 | SH | DEFINED | 01 | |
| AURIGIN SYSTEMS PFD | PRF | 051400XX2 | 0 | 6097561 | SH | DEFINED | 01 | |
| AUTODESK INC | COM | 052769106 | 13780 | 852775 | SH | DEFINED | 01 | |
| AUTODESK INC | COM | 052769106 | 4478 | 277030 | SH | DEFINED | 01 | 0 |
| AUTODESK INC | COM | 052769106 | 417 | 25802 | SH | DEFINED | 01 | 0 |
| AUTOMATIC DATA PROC. | COM | 053015103 | 1193 | 35228 | SH | DEFINED | 01 | |
| AUTOMATIC DATA PROC. | COM | 053015103 | 4673 | 138019 | SH | DEFINED | 01 | 0 |
| AUTONATION INC | COM | 05329W102 | 1203 | 76555 | SH | DEFINED | 01 | |
| AUTONATION INC | COM | 05329W102 | 1021 | 64925 | SH | DEFINED | 01 | 0 |
| AUTOZONE | COM | 053332102 | 12784 | 168265 | SH | DEFINED | 01 | |
| AUTOZONE | COM | 053332102 | 106 | 1397 | SH | DEFINED | 01 | 0 |
| AUTOZONE | COM | 053332102 | 1596 | 21002 | SH | DEFINED | 01 | 0 |
| AVALONBAY COMM | COM | 053484101 | 264 | 6200 | SH | DEFINED | 01 | |
| AVATAR HOLDINGS INC | COM | 053494100 | 1006 | 33300 | SH | DEFINED | 01 | |
| AVAYA INC | COM | 053499109 | 145 | 22449 | SH | DEFINED | 01 | |
| AVAYA INC | COM | 053499109 | 569 | 88018 | SH | DEFINED | 01 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 14569 | 290238 | SH | DEFINED | 01 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1195 | 23810 | SH | DEFINED | 01 | 0 |
| AVERY DENNISON CORP | COM | 053611109 | 1280 | 25500 | SH | DEFINED | 01 | 0 |
| AVIALL | COM | 05366B102 | 1354 | 119100 | SH | DEFINED | 01 | |
| AVIALL | COM | 05366B102 | 70 | 6180 | SH | DEFINED | 01 | 0 |
| AVIALL | COM | 05366B102 | 53 | 4700 | SH | DEFINED | 01 | 0 |
| AVID TECH | COM | 05367P100 | 4061 | 115755 | SH | DEFINED | 01 | |
| AVID TECH | COM | 05367P100 | 3 | 90 | SH | DEFINED | 01 | 0 |
| AVISTA CORP | COM | 05379B107 | 1982 | 140088 | SH | DEFINED | 01 | |
| AVNET INC | COM | 053807103 | 2481 | 195638 | SH | DEFINED | 01 | |
| AVNET INC | COM | 053807103 | 67 | 5319 | SH | DEFINED | 01 | 0 |
| AVNET INC | COM | 053807103 | 10 | 825 | SH | DEFINED | 01 | 0 |
| AVOCENT CORPORATION | COM | 053893103 | 2226 | 74361 | SH | DEFINED | 01 | |
| AVOCENT CORPORATION | COM | 053893103 | 3 | 85 | SH | DEFINED | 01 | 0 |
| AVON PRODUCTS | COM | 054303102 | 53483 | 859858 | SH | DEFINED | 01 | |
| AVON PRODUCTS | COM | 054303102 | 6582 | 105820 | SH | DEFINED | 01 | 0 |
| AVON PRODUCTS | COM | 054303102 | 3371 | 54190 | SH | DEFINED | 01 | 0 |
| AXA | COM | 054536107 | 0 | 24 | SH | DEFINED | 01 | 0 |
| AXCELIS TECH INC | COM | 054540109 | 3307 | 540438 | SH | DEFINED | 01 | |
| AXCELIS TECH INC | COM | 054540109 | 2 | 400 | SH | DEFINED | 01 | 0 |
| AZTAR CORP | COM | 054802103 | 5141 | 319072 | SH | DEFINED | 01 | 0 |
| AZTAR CORP | COM | 054802103 | 117 | 7318 | SH | DEFINED | 01 | 0 |
| AZTAR CORP | COM | 054802103 | 72 | 4475 | SH | DEFINED | 01 | 0 |
| BB&T CORP | COM | 054937107 | 952 | 27762 | SH | DEFINED | 01 | |
| BB&T CORP | COM | 054937107 | 3731 | 108766 | SH | DEFINED | 01 | 0 |
| BCE INC | COM | 05534B109 | 39865 | 1725000 | SH | DEFINED | 01 | |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 507 | 42262 | SH | DEFINED | 01 | |
| BHP OPERATIONS 144A | PRF | 055453740 | 5323 | 50000 | SH | DEFINED | 01 | |
| BISYS GROUP | COM | 055472104 | 25216 | 1372622 | SH | DEFINED | 01 | |
| BISYS GROUP | COM | 055472104 | 13653 | 743209 | SH | DEFINED | 01 | 0 |
| BISYS GROUP | COM | 055472104 | 428 | 23300 | SH | DEFINED | 01 | 0 |
| BJ SERVICES CO | COM | 055482103 | 21552 | 576876 | SH | DEFINED | 01 | |
| BJ SERVICES CO | COM | 055482103 | 242 | 6486 | SH | DEFINED | 01 | 0 |
| BJ SERVICES CO | COM | 055482103 | 1363 | 36490 | SH | DEFINED | 01 | 0 |
| BJ SERVICES CVT | CONV BND | 055482AF0 | 239 | 290000 | PRN | DEFINED | 01 | |
| BKF CAPITAL GROUP. | COM | 05548G102 | 2430 | 111300 | SH | DEFINED | 01 | |
| BJ`S WHOLESALE CLUB | COM | 05548J106 | 6773 | 449747 | SH | DEFINED | 01 | |

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|-----------------------------|----------|-----------|---------|----------|----|---------|------|
| BP PLC ADR | COM | 055622104 | 105618 | 2513487 | SH | DEFINED | 01 |
| BP PLC ADR | COM | 055622104 | 2318 | 55150 | SH | DEFINED | 01 0 |
| BP PLC ADR | COM | 055622104 | 2958 | 70400 | SH | DEFINED | 01 0 |
| BT GROUP PLC SPN ADR | COM | 05577E101 | 1078 | 32000 | SH | DEFINED | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 68107 | 4170734 | SH | DEFINED | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 3180 | 194696 | SH | DEFINED | 01 0 |
| BMC SOFTWARE INC | COM | 055921100 | 4424 | 270953 | SH | DEFINED | 01 0 |
| BAKER HUGHES | COM | 057224107 | 23709 | 706233 | SH | DEFINED | 01 |
| BAKER HUGHES | COM | 057224107 | 483 | 14400 | SH | DEFINED | 01 0 |
| BAKER HUGHES | COM | 057224107 | 3900 | 116195 | SH | DEFINED | 01 0 |
| BAKER HUGHES | COM | 057224107 | 493 | 14700 | SH | DEFINED | 01 1 |
| BALDOR ELECTRIC | COM | 057741100 | 1957 | 95014 | SH | DEFINED | 01 |
| BALDOR ELECTRIC | COM | 057741100 | 2 | 120 | SH | DEFINED | 01 0 |
| BALL CORP | COM | 058498106 | 1930 | 42393 | SH | DEFINED | 01 |
| BALL CORP | COM | 058498106 | 599 | 13164 | SH | DEFINED | 01 0 |
| BALLY TOTAL FITNESS | COM | 05873K108 | 847 | 93760 | SH | DEFINED | 01 |
| BANCO BRADESCO - ADR | COM | 059460204 | 15 | 779 | SH | DEFINED | 01 |
| BANCO ITAU HLD FIN SA - ADR | COM | 059602201 | 31 | 900 | SH | DEFINED | 01 |
| BANCO SANTANDER CHILE ADR | COM | 05965X109 | 2153 | 105471 | SH | DEFINED | 01 |
| BANCO SANTANDER CHILE ADR | COM | 05965X109 | 339 | 16600 | SH | DEFINED | 01 1 |
| BANCO SANTANDER CHILE ADR | COM | 05965X109 | 529 | 25900 | SH | DEFINED | 01 1 |
| BANDAG INC. | COM | 059815100 | 31 | 821 | SH | DEFINED | 01 |
| BANDWIDTH9 SER F PFD 0% CVT | CONV PRF | 0600001A4 | 0 | 1413043 | SH | DEFINED | 01 |
| BANK OF AMERICA CORP | COM | 060505104 | 1038105 | 13135604 | SH | DEFINED | 01 |
| BANK OF AMERICA CORP | COM | 060505104 | 30249 | 382741 | SH | DEFINED | 01 0 |
| BANK OF AMERICA CORP | COM | 060505104 | 32374 | 409645 | SH | DEFINED | 01 0 |
| BANK OF AMERICA CORP | COM | 060505104 | 5389 | 68184 | SH | DEFINED | 01 1 |
| BANK OF HAWAII | COM | 062540109 | 1110 | 33480 | SH | DEFINED | 01 |
| BANK OF THE OZARKS INC | COM | 063904106 | 2713 | 70000 | SH | DEFINED | 01 |
| BANK OF THE OZARKS INC | COM | 063904106 | 4 | 100 | SH | DEFINED | 01 0 |
| BANK OF NEW YORK | COM | 064057102 | 40124 | 1395592 | SH | DEFINED | 01 |
| BANK OF NEW YORK | COM | 064057102 | 357 | 12420 | SH | DEFINED | 01 0 |
| BANK OF NEW YORK | COM | 064057102 | 5116 | 177964 | SH | DEFINED | 01 0 |
| BANK ONE CORP | COM | 06423A103 | 36422 | 979592 | SH | DEFINED | 01 |
| BANK ONE CORP | COM | 06423A103 | 2955 | 79468 | SH | DEFINED | 01 0 |
| BANK ONE CORP | COM | 06423A103 | 9803 | 263651 | SH | DEFINED | 01 0 |
| BANK UNITED CORP RTS | WT | 065416117 | 0 | 60 | SH | DEFINED | 01 |
| BANKNORTH GROUP INC | COM | 06646R107 | 177 | 6951 | SH | DEFINED | 01 |
| BANKUNITED FINANCIAL | COM | 06652B103 | 4426 | 219660 | SH | DEFINED | 01 |
| BANKUNITED FINANCIAL | COM | 06652B103 | 126 | 6251 | SH | DEFINED | 01 0 |
| BANKUNITED FINANCIAL | COM | 06652B103 | 94 | 4682 | SH | DEFINED | 01 0 |
| BANTA CORP | COM | 066821109 | 1507 | 46579 | SH | DEFINED | 01 |
| BANTA CORP | COM | 066821109 | 86 | 2650 | SH | DEFINED | 01 0 |
| BANTA CORP | COM | 066821109 | 61 | 1889 | SH | DEFINED | 01 0 |
| C R BARD INC | COM | 067383109 | 21997 | 308463 | SH | DEFINED | 01 |
| C R BARD INC | COM | 067383109 | 900 | 12618 | SH | DEFINED | 01 0 |
| BARNES & NOBLE | COM | 067774109 | 4537 | 196876 | SH | DEFINED | 01 |
| BARNES & NOBLE | COM | 067774109 | 71 | 3065 | SH | DEFINED | 01 0 |
| BARNES GROUP | COM | 067806109 | 1398 | 64257 | SH | DEFINED | 01 |
| BARRICK GOLD INC | COM | 067901108 | 54824 | 3062800 | SH | DEFINED | 01 |
| BARR LABORATORIES | COM | 068306109 | 31626 | 482834 | SH | DEFINED | 01 |
| BARR LABORATORIES | COM | 068306109 | 10 | 150 | SH | DEFINED | 01 0 |
| BARRA INC | COM | 068313105 | 2014 | 56408 | SH | DEFINED | 01 |
| BASSETT FURN IND. | COM | 070203104 | 448 | 33719 | SH | DEFINED | 01 |
| BAUSCH & LOMB | COM | 071707103 | 3044 | 81173 | SH | DEFINED | 01 |
| BAUSCH & LOMB | COM | 071707103 | 24 | 641 | SH | DEFINED | 01 0 |
| BAUSCH & LOMB | COM | 071707103 | 476 | 12699 | SH | DEFINED | 01 0 |
| BAXTER INTL INC | COM | 071813109 | 56328 | 2166413 | SH | DEFINED | 01 |
| BAXTER INTL INC | COM | 071813109 | 6706 | 257975 | SH | DEFINED | 01 0 |
| BAXTER INTL INC | COM | 071813109 | 4990 | 191904 | SH | DEFINED | 01 0 |
| BAXTER INTL CVT PFD | CONV PRF | 071813406 | 14707 | 300000 | SH | DEFINED | 01 |
| BAXTER INTL CVT PFD | CONV PRF | 071813406 | 961 | 19600 | SH | DEFINED | 01 0 |

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|-----------------------|-----|-----------|--------|---------|----|---------|------|
| BAYCORP HOLDINGS LTD | COM | 072728108 | 0 | 28 | SH | DEFINED | 01 |
| BEA SYSTEMS INC | COM | 073325102 | 156 | 14296 | SH | DEFINED | 01 0 |
| BEA SYSTEMS INC | COM | 073325102 | 32 | 2988 | SH | DEFINED | 01 0 |
| BEAR STEARNS | COM | 073902108 | 5061 | 69888 | SH | DEFINED | 01 |
| BEAR STEARNS | COM | 073902108 | 76 | 1052 | SH | DEFINED | 01 0 |
| BEAR STEARNS | COM | 073902108 | 1656 | 22861 | SH | DEFINED | 01 0 |
| BEARINGPOINT INC. | COM | 074002106 | 1381 | 143075 | SH | DEFINED | 01 |
| BEASLEY BRD GRP A. | COM | 074014101 | 1026 | 75000 | SH | DEFINED | 01 |
| BEAZER HOMES USA INC. | COM | 07556Q105 | 1838 | 22000 | SH | DEFINED | 01 |
| BEAZER HOMES USA INC. | COM | 07556Q105 | 125 | 1495 | SH | DEFINED | 01 0 |
| BEAZER HOMES USA INC. | COM | 07556Q105 | 93 | 1109 | SH | DEFINED | 01 0 |
| BEBE STORES INC | COM | 075571109 | 995 | 52000 | SH | DEFINED | 01 |
| BECKMAN COULTER INC | COM | 075811109 | 12170 | 299457 | SH | DEFINED | 01 |
| BECKMAN COULTER INC | COM | 075811109 | 53 | 1294 | SH | DEFINED | 01 0 |
| BECKMAN COULTER INC | COM | 075811109 | 16 | 400 | SH | DEFINED | 01 0 |
| BECTON DICKINSON | COM | 075887109 | 36384 | 936560 | SH | DEFINED | 01 |
| BECTON DICKINSON | COM | 075887109 | 6 | 150 | SH | DEFINED | 01 0 |
| BECTON DICKINSON | COM | 075887109 | 2311 | 59479 | SH | DEFINED | 01 0 |
| BED BATH & BEYOND IN | COM | 075896100 | 77092 | 1986394 | SH | DEFINED | 01 |
| BED BATH & BEYOND IN | COM | 075896100 | 1334 | 34350 | SH | DEFINED | 01 0 |
| BED BATH & BEYOND IN | COM | 075896100 | 2852 | 73487 | SH | DEFINED | 01 0 |
| BEL FUSE INC | COM | 077347300 | 6491 | 283440 | SH | DEFINED | 01 |
| BELDEN INC | COM | 077459105 | 1170 | 73628 | SH | DEFINED | 01 |
| BELL MICRPROD INC | COM | 078137106 | 303 | 71014 | SH | DEFINED | 01 |
| BELL SOUTH | COM | 079860102 | 188481 | 7077778 | SH | DEFINED | 01 |
| BELL SOUTH | COM | 079860102 | 9703 | 364379 | SH | DEFINED | 01 0 |
| BELL SOUTH | COM | 079860102 | 12767 | 479389 | SH | DEFINED | 01 0 |
| BELO CORP | COM | 080555105 | 1496 | 66888 | SH | DEFINED | 01 |
| BEMIS CO. | COM | 081437105 | 146 | 3115 | SH | DEFINED | 01 |
| BEMIS CO. | COM | 081437105 | 574 | 12262 | SH | DEFINED | 01 0 |
| BENCHMARK ELECTRONIC | COM | 08160H101 | 3422 | 111293 | SH | DEFINED | 01 |
| BENCHMARK ELECTRONIC | COM | 08160H101 | 41 | 1316 | SH | DEFINED | 01 0 |
| BENCHMARK ELECTRONIC | COM | 08160H101 | 28 | 900 | SH | DEFINED | 01 0 |
| WR BERKLEY | COM | 084423102 | 1945 | 36904 | SH | DEFINED | 01 |
| BERKSHIRE HATHAWAY B | COM | 084670207 | 16597 | 6830 | SH | DEFINED | 01 |
| BEST BUY CO | COM | 086516101 | 149631 | 3406932 | SH | DEFINED | 01 |
| BEST BUY CO | COM | 086516101 | 10619 | 241795 | SH | DEFINED | 01 0 |
| BEST BUY CO | COM | 086516101 | 3456 | 78675 | SH | DEFINED | 01 0 |
| BIG LOTS INC | COM | 089302103 | 3323 | 220956 | SH | DEFINED | 01 |
| BIG LOTS INC | COM | 089302103 | 405 | 26949 | SH | DEFINED | 01 0 |
| BIO-RAD LABS CL A. | COM | 090572207 | 1528 | 27600 | SH | DEFINED | 01 |
| BIO-RAD LABS CL A. | COM | 090572207 | 2 | 40 | SH | DEFINED | 01 0 |
| BIOGEN INC | COM | 090597105 | 26147 | 688081 | SH | DEFINED | 01 |
| BIOGEN INC | COM | 090597105 | 24033 | 632519 | SH | DEFINED | 01 0 |
| BIOGEN INC | COM | 090597105 | 4117 | 108327 | SH | DEFINED | 01 0 |
| BIOMET | COM | 090613100 | 70516 | 2460468 | SH | DEFINED | 01 |
| BIOMET | COM | 090613100 | 3004 | 104834 | SH | DEFINED | 01 0 |
| BIOMET | COM | 090613100 | 5103 | 178051 | SH | DEFINED | 01 0 |
| BIOMARIN PHARMACEUTI. | COM | 09061G101 | 1507 | 154400 | SH | DEFINED | 01 |
| BIOMARIN PHARMACEUTI. | COM | 09061G101 | 84 | 8640 | SH | DEFINED | 01 0 |
| BIOVAIL CORP | COM | 09067J109 | 49 | 1050 | SH | DEFINED | 01 |
| BIOVAIL CORP | COM | 09067J109 | 9 | 200 | SH | DEFINED | 01 0 |
| BIOVAIL CORP | COM | 09067J109 | 240 | 5095 | SH | DEFINED | 01 1 |
| BIOSITE INC | COM | 090945106 | 6762 | 140575 | SH | DEFINED | 01 |
| BIOSITE INC | COM | 090945106 | 5 | 110 | SH | DEFINED | 01 0 |
| BLACK & DECKER | COM | 091797100 | 14116 | 324859 | SH | DEFINED | 01 |
| BLACK & DECKER | COM | 091797100 | 778 | 17900 | SH | DEFINED | 01 0 |
| BLACK BOX CORP | COM | 091826107 | 4152 | 114693 | SH | DEFINED | 01 |
| BLACK HILLS CORP | COM | 092113109 | 10591 | 344971 | SH | DEFINED | 01 |
| BLACK HILLS CORP | COM | 092113109 | 78 | 2568 | SH | DEFINED | 01 0 |
| BLACK HILLS CORP | COM | 092113109 | 58 | 1903 | SH | DEFINED | 01 0 |
| BLOCK H&R INC | COM | 093671105 | 457 | 10555 | SH | DEFINED | 01 |

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|-----------------------|----------|-----------|-------|---------|-----|---------|----|---|
| BLOCK H&R INC | COM | 093671105 | 76 | 1765 | SH | DEFINED | 01 | 0 |
| BLOCK H&R INC | COM | 093671105 | 1788 | 41346 | SH | DEFINED | 01 | 0 |
| BLOCKBUSTER INC. | COM | 093679108 | 7256 | 430650 | SH | DEFINED | 01 | 0 |
| BLOCKBUSTER INC. | COM | 093679108 | 436 | 25878 | SH | DEFINED | 01 | 0 |
| BLYTH INC | COM | 09643P108 | 3642 | 133870 | SH | DEFINED | 01 | 0 |
| BLYTH INC | COM | 09643P108 | 41 | 1492 | SH | DEFINED | 01 | 0 |
| BLYTH INC | COM | 09643P108 | 30 | 1121 | SH | DEFINED | 01 | 0 |
| BOB EVANS FARMS | COM | 096761101 | 2146 | 77698 | SH | DEFINED | 01 | 0 |
| BOB EVANS FARMS | COM | 096761101 | 59 | 2173 | SH | DEFINED | 01 | 0 |
| BOB EVANS FARMS | COM | 096761101 | 44 | 1591 | SH | DEFINED | 01 | 0 |
| BOEING | COM | 097023105 | 57143 | 1665021 | SH | DEFINED | 01 | 0 |
| BOEING | COM | 097023105 | 2817 | 82100 | SH | DEFINED | 01 | 0 |
| BOEING | COM | 097023105 | 8502 | 247741 | SH | DEFINED | 01 | 0 |
| BOEING | COM | 097023105 | 1124 | 32773 | SH | DEFINED | 01 | 1 |
| BOISE CASCADE | COM | 097383103 | 82 | 3432 | SH | DEFINED | 01 | 0 |
| BOISE CASCADE | COM | 097383103 | 322 | 13458 | SH | DEFINED | 01 | 0 |
| BORDERS GROUP INC. | COM | 099709107 | 1188 | 67504 | SH | DEFINED | 01 | 0 |
| BORG WARNER INC | COM | 099724106 | 2914 | 45236 | SH | DEFINED | 01 | 0 |
| BORLAND SOFTWARE | COM | 099849101 | 1193 | 122200 | SH | DEFINED | 01 | 0 |
| BORLAND SOFTWARE | COM | 099849101 | 2 | 230 | SH | DEFINED | 01 | 0 |
| BOSTON COMMUNICATION | COM | 100582105 | 2192 | 127993 | SH | DEFINED | 01 | 0 |
| BOSTON COMMUNICATION | COM | 100582105 | 51 | 2971 | SH | DEFINED | 01 | 0 |
| BOSTON COMMUNICATION | COM | 100582105 | 37 | 2169 | SH | DEFINED | 01 | 0 |
| BOSTON PRIVATE FINL | COM | 101119105 | 1388 | 65839 | SH | DEFINED | 01 | 0 |
| BOSTON PROPERTIES IN | COM | 101121101 | 780 | 17800 | SH | DEFINED | 01 | 0 |
| BOSTON SCIENTIFIC | COM | 101137107 | 41340 | 676618 | SH | DEFINED | 01 | 0 |
| BOSTON SCIENTIFIC | COM | 101137107 | 4177 | 68368 | SH | DEFINED | 01 | 0 |
| BOSTON SCIENTIFIC | COM | 101137107 | 5834 | 95495 | SH | DEFINED | 01 | 0 |
| BOSTON SCIENTIFIC | COM | 101137107 | 4917 | 80480 | SH | DEFINED | 01 | 1 |
| BOWATER INC | COM | 102183100 | 11234 | 299960 | SH | DEFINED | 01 | 0 |
| BOWNE & CO | COM | 103043105 | 1273 | 97705 | SH | DEFINED | 01 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 1772 | 102700 | SH | DEFINED | 01 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 77 | 4466 | SH | DEFINED | 01 | 0 |
| BOYD GAMING CORP | COM | 103304101 | 50 | 2868 | SH | DEFINED | 01 | 0 |
| BRADY CORP | COM | 104674106 | 2246 | 67357 | SH | DEFINED | 01 | 0 |
| BRADY CORP | COM | 104674106 | 3 | 90 | SH | DEFINED | 01 | 0 |
| BRANDYWINE RLTY TR | COM | 105368203 | 1034 | 42000 | SH | DEFINED | 01 | 0 |
| BRASCAN CORPORATION | COM | 10549P606 | 6731 | 274100 | SH | DEFINED | 01 | 0 |
| BRASIL TELECOM ADR | COM | 105530109 | 3913 | 104483 | SH | DEFINED | 01 | 0 |
| BRASIL TELECOM ADR | COM | 105530109 | 4166 | 111226 | SH | DEFINED | 01 | 1 |
| BRASIL TELECOM ADR | COM | 105530109 | 978 | 26110 | SH | DEFINED | 01 | 1 |
| BRIGGS & STRATTON | COM | 109043109 | 5507 | 109044 | SH | DEFINED | 01 | 0 |
| BRIGGS & STRATTON | COM | 109043109 | 146 | 2878 | SH | DEFINED | 01 | 0 |
| BRIGGS & STRATTON | COM | 109043109 | 94 | 1859 | SH | DEFINED | 01 | 0 |
| BRINKER INT`L INC | COM | 109641100 | 74169 | 2059101 | SH | DEFINED | 01 | 0 |
| BRINKER INT`L INC | COM | 109641100 | 5421 | 150545 | SH | DEFINED | 01 | 0 |
| BRINKER INT`L INC | COM | 109641100 | 3445 | 95650 | SH | DEFINED | 01 | 0 |
| BRINKER INTL CVT | CONV BND | 109641AC4 | 595 | 840000 | PRN | DEFINED | 01 | 0 |
| BRINK'S CO, THE | COM | 109696104 | 34 | 2319 | SH | DEFINED | 01 | 0 |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 32697 | 1204280 | SH | DEFINED | 01 | 0 |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 2259 | 83202 | SH | DEFINED | 01 | 0 |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 12146 | 447361 | SH | DEFINED | 01 | 0 |
| BROADCOM CORP | COM | 111320107 | 430 | 17275 | SH | DEFINED | 01 | 0 |
| BROADCOM CORP | COM | 111320107 | 1648 | 66175 | SH | DEFINED | 01 | 0 |
| BROCADE COMMUNICATIO | COM | 111621108 | 1176 | 199770 | SH | DEFINED | 01 | 0 |
| BROCADE COMMUNICATIO | COM | 111621108 | 12 | 2087 | SH | DEFINED | 01 | 0 |
| BROOKLINE BANCORP INC | COM | 11373M107 | 4613 | 329508 | SH | DEFINED | 01 | 0 |
| BROOKS AUTOMATION INC | COM | 114340102 | 2798 | 246758 | SH | DEFINED | 01 | 0 |
| BROOKS AUTOMATION INC | COM | 114340102 | 34 | 2926 | SH | DEFINED | 01 | 0 |
| BROOKS AUTOMATION INC | COM | 114340102 | 25 | 2175 | SH | DEFINED | 01 | 0 |
| BROOKTROUT INC | COM | 114580103 | 3367 | 433743 | SH | DEFINED | 01 | 0 |
| BROWN & BROWN INC.. | COM | 115236101 | 95 | 2910 | SH | DEFINED | 01 | 0 |

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|--------------------------------|----------|-----------|--------|---------|-----|---------|----|
| BROWN-FORMAN CORP | COM | 115637100 | 1731 | 21500 | SH | DEFINED | 01 |
| BROWN FORMAN CL B | COM | 115637209 | 285 | 3624 | SH | DEFINED | 01 |
| BROWN FORMAN CL B | COM | 115637209 | 1093 | 13903 | SH | DEFINED | 01 |
| BROWN (TOM) INC | COM | 115660201 | 10256 | 369042 | SH | DEFINED | 01 |
| BROWN (TOM) INC | COM | 115660201 | 59 | 2162 | SH | DEFINED | 01 |
| BROWN (TOM) INC | COM | 115660201 | 45 | 1607 | SH | DEFINED | 01 |
| BROWN SHOE CO INC | COM | 115736100 | 1884 | 63214 | SH | DEFINED | 01 |
| BRUNSWICK CORP | COM | 117043109 | 1640 | 65590 | SH | DEFINED | 01 |
| BRUNSWICK CORP | COM | 117043109 | 76 | 3043 | SH | DEFINED | 01 |
| BRUNSWICK CORP | COM | 117043109 | 521 | 20841 | SH | DEFINED | 01 |
| BRUSH ENGINEERED MAT | COM | 117421107 | 402 | 48140 | SH | DEFINED | 01 |
| BUCKEYE TECHNOLOGIES | COM | 118255108 | 731 | 107454 | SH | DEFINED | 01 |
| BUCKLE INC | COM | 118440106 | 3546 | 184400 | SH | DEFINED | 01 |
| BLDG MATERIAL HOLD | COM | 120113105 | 2113 | 142641 | SH | DEFINED | 01 |
| BLDG MATERIAL HOLD | COM | 120113105 | 72 | 4816 | SH | DEFINED | 01 |
| BLDG MATERIAL HOLD | COM | 120113105 | 51 | 3462 | SH | DEFINED | 01 |
| BURLINGTON COAT FACT | COM | 121579106 | 2317 | 129440 | SH | DEFINED | 01 |
| BURLINGTON N SANTA | COM | 12189T104 | 89320 | 3140625 | SH | DEFINED | 01 |
| BURLINGTON N SANTA | COM | 12189T104 | 923 | 32439 | SH | DEFINED | 01 |
| BURLINGTON N SANTA | COM | 12189T104 | 5681 | 199767 | SH | DEFINED | 01 |
| BURLINGTON RESOURCES | COM | 122014103 | 132196 | 2444826 | SH | DEFINED | 01 |
| BURLINGTON RESOURCES | COM | 122014103 | 1235 | 22790 | SH | DEFINED | 01 |
| BURLINGTON RESOURCES | COM | 122014103 | 3061 | 56632 | SH | DEFINED | 01 |
| BUTLER MFG CO DEL | COM | 123655102 | 304 | 18393 | SH | DEFINED | 01 |
| C&D TECHNOLOGY | COM | 124661109 | 3281 | 228488 | SH | DEFINED | 01 |
| CBL & ASSOCIATES | COM | 124830100 | 1385 | 32200 | SH | DEFINED | 01 |
| CBRL GROUP INC | COM | 12489V106 | 21809 | 561242 | SH | DEFINED | 01 |
| CBRL GROUP INC | COM | 12489V106 | 1470 | 37858 | SH | DEFINED | 01 |
| CBRL GROUP INC | COM | 12489V106 | 1566 | 40300 | SH | DEFINED | 01 |
| C-COR.NET CORP | COM | 125010108 | 518 | 105811 | SH | DEFINED | 01 |
| CDI CORP | COM | 125071100 | 2172 | 83682 | SH | DEFINED | 01 |
| CDW CORP | COM | 12512N105 | 205 | 4480 | SH | DEFINED | 01 |
| CDW CORP | COM | 12512N105 | 149 | 3245 | SH | DEFINED | 01 |
| CDW CORP | COM | 12512N105 | 32 | 699 | SH | DEFINED | 01 |
| CEC ENTERTAINMENT | COM | 125137109 | 5201 | 140846 | SH | DEFINED | 01 |
| CH ENERGY GROUP | COM | 12541M102 | 3083 | 68510 | SH | DEFINED | 01 |
| CH ENERGY GROUP | COM | 12541M102 | 79 | 1728 | SH | DEFINED | 01 |
| CH ENERGY GROUP | COM | 12541M102 | 52 | 1150 | SH | DEFINED | 01 |
| CH ROBINSON WORLDWID | COM | 12541W100 | 12229 | 343910 | SH | DEFINED | 01 |
| CH ROBINSON WORLDWID | COM | 12541W100 | 24 | 669 | SH | DEFINED | 01 |
| CIGNA CORP | COM | 125509109 | 5811 | 123828 | SH | DEFINED | 01 |
| CIGNA CORP | COM | 125509109 | 1519 | 32359 | SH | DEFINED | 01 |
| CLECO CORP | COM | 12561W105 | 2379 | 137350 | SH | DEFINED | 01 |
| CLECO CORP | COM | 12561W105 | 74 | 4301 | SH | DEFINED | 01 |
| CLECO CORP | COM | 12561W105 | 49 | 2836 | SH | DEFINED | 01 |
| CMS ENERGY CORP | COM | 125896100 | 838 | 103485 | SH | DEFINED | 01 |
| CMS ENERGY CORP | COM | 125896100 | 269 | 33260 | SH | DEFINED | 01 |
| CPI CORP | COM | 125902106 | 416 | 23552 | SH | DEFINED | 01 |
| CSK AUTO CORP | COM | 125965103 | 1082 | 74879 | SH | DEFINED | 01 |
| CNA SURETY CORP | COM | 12612L108 | 3912 | 397100 | SH | DEFINED | 01 |
| CNF TRANS SER A CVT | CONV PRF | 12612V205 | 22875 | 500000 | SH | DEFINED | 01 |
| CNF INC | COM | 12612W104 | 1125 | 44320 | SH | DEFINED | 01 |
| CNET NETWORKS INC | COM | 12613R104 | 779 | 125000 | SH | DEFINED | 01 |
| CSC HOLDINGS INC PFD 11.125 PI | PRF | 126304401 | 14746 | 143858 | SH | DEFINED | 01 |
| CSC HOLDINGS INC PFD PIK 11.75 | PRF | 126304609 | 18544 | 180481 | SH | DEFINED | 01 |
| CSC HOLDINGS INC PFD PIK 11.75 | PRF | 126304609 | 617 | 6000 | SH | DEFINED | 01 |
| CSG SYSTEMS | COM | 126349109 | 32 | 2234 | SH | DEFINED | 01 |
| CSX CORP | COM | 126408103 | 3788 | 125869 | SH | DEFINED | 01 |
| CSX CORP | COM | 126408103 | 1484 | 49325 | SH | DEFINED | 01 |
| CSX CORP CVT | CONV BND | 126408GA5 | 300 | 360000 | PRN | DEFINED | 01 |
| CTS CORP | COM | 126501105 | 2192 | 209746 | SH | DEFINED | 01 |
| CUNO INC | COM | 126583103 | 1752 | 48511 | SH | DEFINED | 01 |

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|-----------------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| CVB FINL CORP. | COM | 126600105 | 2 | 90 | SH | DEFINED | 01 | 0 |
| CVS CORP | COM | 126650100 | 7520 | 268243 | SH | DEFINED | 01 | |
| CVS CORP | COM | 126650100 | 1679 | 59899 | SH | DEFINED | 01 | 0 |
| CVS CORP | COM | 126650100 | 2571 | 91711 | SH | DEFINED | 01 | 0 |
| CV THERAPEUTICS INC | COM | 126667104 | 3197 | 107800 | SH | DEFINED | 01 | |
| CV THERAPEUTICS INC | COM | 126667104 | 63 | 2162 | SH | DEFINED | 01 | 0 |
| CV THERAPEUTICS INC | COM | 126667104 | 47 | 1587 | SH | DEFINED | 01 | 0 |
| CABLEVISION NY GROUP | COM | 12686C109 | 10850 | 522610 | SH | DEFINED | 01 | |
| CABLE DESIGN TECH | COM | 126924109 | 3051 | 426645 | SH | DEFINED | 01 | |
| CABOT CORPORATION | COM | 127055101 | 76 | 2639 | SH | DEFINED | 01 | |
| CABOT OIL & GAS CORP | COM | 127097103 | 3395 | 122937 | SH | DEFINED | 01 | |
| CABOT OIL & GAS CORP | COM | 127097103 | 2 | 90 | SH | DEFINED | 01 | 0 |
| CABOT MICROELECTRONI | COM | 12709P103 | 709 | 14042 | SH | DEFINED | 01 | |
| CABOT MICROELECTRONI | COM | 12709P103 | 3 | 50 | SH | DEFINED | 01 | 0 |
| CACHE INC | COM | 127150308 | 67 | 4300 | SH | DEFINED | 01 | |
| CACI INTERNATIONAL | COM | 127190304 | 2863 | 83466 | SH | DEFINED | 01 | |
| CACI INTERNATIONAL | COM | 127190304 | 3 | 90 | SH | DEFINED | 01 | 0 |
| CADBURY SCHWEPPE ADR | COM | 127209302 | 532 | 22000 | SH | DEFINED | 01 | |
| CADENCE DESIGN SYS | COM | 127387108 | 5405 | 448118 | SH | DEFINED | 01 | |
| CADENCE DESIGN SYS | COM | 127387108 | 243 | 20200 | SH | DEFINED | 01 | 1 |
| CAL DIVE INTL INC | COM | 127914109 | 4449 | 204061 | SH | DEFINED | 01 | |
| CALIENT NETWK 0% PFD SERIES D PRF | COM | 130500XX4 | 1192 | 2076124 | SH | DEFINED | 01 | |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 3436 | 159830 | SH | DEFINED | 01 | 0 |
| CALLAWAY GOLF CO | COM | 131193104 | 6061 | 458428 | SH | DEFINED | 01 | |
| CALLAWAY GOLF CO | COM | 131193104 | 80 | 6074 | SH | DEFINED | 01 | 0 |
| CALPINE CORP | COM | 131347106 | 591 | 89586 | SH | DEFINED | 01 | |
| CALPINE CORP | COM | 131347106 | 583 | 88328 | SH | DEFINED | 01 | 0 |
| CAMBREX CORP | COM | 132011107 | 1720 | 74725 | SH | DEFINED | 01 | |
| CAMPBELL SOUP | COM | 134429109 | 2993 | 122180 | SH | DEFINED | 01 | |
| CAMPBELL SOUP | COM | 134429109 | 2321 | 94742 | SH | DEFINED | 01 | 0 |
| CANADIAN NATL RAILWA | COM | 136375102 | 917 | 19000 | SH | DEFINED | 01 | |
| CANTEL MEDICAL CORP | COM | 138098108 | 704 | 52450 | SH | DEFINED | 01 | |
| CANTEL MEDICAL CORP | COM | 138098108 | 2 | 175 | SH | DEFINED | 01 | 0 |
| CANTERBURY PARK HLDG | COM | 13811E101 | 548 | 48200 | SH | DEFINED | 01 | |
| CAPITAL AUTOMOTIVE REIT | COM | 139733109 | 2546 | 90970 | SH | DEFINED | 01 | |
| CAPITAL CORP OF THE WEST | COM | 140065103 | 672 | 26500 | SH | DEFINED | 01 | |
| CAPITAL CORP OF THE WEST | COM | 140065103 | 63 | 2526 | SH | DEFINED | 01 | 0 |
| CAPITAL CORP OF THE WEST | COM | 140065103 | 47 | 1851 | SH | DEFINED | 01 | 0 |
| CAPITAL ONE FINL COR | COM | 14040H105 | 47666 | 969220 | SH | DEFINED | 01 | |
| CAPITAL ONE FINL COR | COM | 14040H105 | 3380 | 68740 | SH | DEFINED | 01 | 0 |
| CAPITAL ONE FINL COR | COM | 14040H105 | 4955 | 100767 | SH | DEFINED | 01 | 0 |
| CAPTARIS INC | COM | 14071N104 | 301 | 88031 | SH | DEFINED | 01 | |
| CARBO CERAMICS | COM | 140781105 | 1677 | 45012 | SH | DEFINED | 01 | |
| CARAUSTAR | COM | 140909102 | 650 | 81116 | SH | DEFINED | 01 | |
| CARDINAL HEALTH | COM | 14149Y108 | 132061 | 2053818 | SH | DEFINED | 01 | |
| CARDINAL HEALTH | COM | 14149Y108 | 21366 | 332269 | SH | DEFINED | 01 | 0 |
| CARDINAL HEALTH | COM | 14149Y108 | 6680 | 103884 | SH | DEFINED | 01 | 0 |
| CAREER EDUCATIONS | COM | 141665109 | 1320 | 19307 | SH | DEFINED | 01 | |
| CAREMARK RX INC | COM | 141705103 | 79408 | 3092222 | SH | DEFINED | 01 | |
| CAREMARK RX INC | COM | 141705103 | 984 | 38328 | SH | DEFINED | 01 | 0 |
| CARLISLE COS INC. | COM | 142339100 | 1248 | 29610 | SH | DEFINED | 01 | |
| CARLISLE COS INC. | COM | 142339100 | 138 | 3260 | SH | DEFINED | 01 | 0 |
| CARLISLE COS INC. | COM | 142339100 | 47 | 1113 | SH | DEFINED | 01 | 0 |
| CARMAX INC | COM | 143130102 | 133 | 4414 | SH | DEFINED | 01 | |
| CARNIVAL CORP | COM | 143658300 | 29027 | 892867 | SH | DEFINED | 01 | |
| CARNIVAL CORP | COM | 143658300 | 546 | 16800 | SH | DEFINED | 01 | 0 |
| CARNIVAL CORP | COM | 143658300 | 6589 | 202677 | SH | DEFINED | 01 | 0 |
| CARNIVAL CORP | COM | 143658300 | 599 | 18400 | SH | DEFINED | 01 | 1 |
| CARNIVAL CORP CVT | CONV BND | 143658AN2 | 444 | 400000 | PRN | DEFINED | 01 | |
| CARPENTER TECHNOLOGY | COM | 144285103 | 1493 | 95655 | SH | DEFINED | 01 | |
| CARPENTER TECHNOLOGY | COM | 144285103 | 90 | 5812 | SH | DEFINED | 01 | 0 |
| CARPENTER TECHNOLOGY | COM | 144285103 | 67 | 4294 | SH | DEFINED | 01 | 0 |

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|--------------------------------|----------|-----------|--------|----------|-----|---------|------|
| CARREKER CORPORATION | COM | 144433109 | 313 | 68438 | SH | DEFINED | 01 |
| CASCADE CORP | COM | 147195101 | 1372 | 78850 | SH | DEFINED | 01 |
| CASCADE CORP | COM | 147195101 | 57 | 3254 | SH | DEFINED | 01 0 |
| CASCADE CORP | COM | 147195101 | 42 | 2426 | SH | DEFINED | 01 0 |
| CASCADE NATURAL GAS | COM | 147339105 | 615 | 32199 | SH | DEFINED | 01 |
| CASELLA WASTE SYSTEMS INC-A. | COM | 147448104 | 846 | 93675 | SH | DEFINED | 01 |
| CASEYS GENERAL STOR | COM | 147528103 | 2040 | 144283 | SH | DEFINED | 01 |
| CASH AMERICA INTL INC | COM | 14754D100 | 931 | 70433 | SH | DEFINED | 01 |
| CASTLE A M CO PV10 | COM | 148411101 | 301 | 45923 | SH | DEFINED | 01 |
| CATALINA MKTG | COM | 148867104 | 15203 | 861363 | SH | DEFINED | 01 |
| CATALINA MKTG | COM | 148867104 | 919 | 52017 | SH | DEFINED | 01 0 |
| CATALINA MKTG | COM | 148867104 | 1026 | 58150 | SH | DEFINED | 01 0 |
| CATAPULT COMM. CORP | COM | 149016107 | 3810 | 358705 | SH | DEFINED | 01 |
| CATELLUS DEVELOPMENT | COM | 149111106 | 6574 | 298800 | SH | DEFINED | 01 |
| CATERPILLAR INC | COM | 149123101 | 484704 | 8708343 | SH | DEFINED | 01 |
| CATERPILLAR INC | COM | 149123101 | 24417 | 438635 | SH | DEFINED | 01 0 |
| CATERPILLAR INC | COM | 149123101 | 8678 | 155898 | SH | DEFINED | 01 0 |
| CATHAY BANCORP INC | COM | 149150104 | 691 | 15500 | SH | DEFINED | 01 |
| CATO CORP -CL A | COM | 149205106 | 5350 | 253821 | SH | DEFINED | 01 |
| CELL GENESYS INC. | COM | 150921104 | 1372 | 158800 | SH | DEFINED | 01 |
| CELL GENESYS INC. | COM | 150921104 | 70 | 8027 | SH | DEFINED | 01 0 |
| CELL GENESYS INC. | COM | 150921104 | 49 | 5678 | SH | DEFINED | 01 0 |
| CELESTICA INC. | COM | 15101Q108 | 140 | 8900 | SH | DEFINED | 01 1 |
| CELGENE CORP | COM | 151020104 | 268 | 8800 | SH | DEFINED | 01 |
| CEMEX | COM | 151290889 | 15369 | 689498 | SH | DEFINED | 01 |
| CEMEX | COM | 151290889 | 1692 | 75919 | SH | DEFINED | 01 0 |
| CENDANT CORP | COM | 151313103 | 345562 | 18862610 | SH | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 25984 | 1418239 | SH | DEFINED | 01 0 |
| CENDANT CORP | COM | 151313103 | 4708 | 257019 | SH | DEFINED | 01 0 |
| CENDANT CORP CVT | CONV BND | 151313AF0 | 347 | 510000 | PRN | DEFINED | 01 |
| CENTENE CORP. | COM | 15135B101 | 6644 | 170820 | SH | DEFINED | 01 |
| CENTER POINT | COM | 151895109 | 7613 | 124300 | SH | DEFINED | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 2886 | 354195 | SH | DEFINED | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 577 | 70813 | SH | DEFINED | 01 0 |
| CENTEX CORPORATION | COM | 152312104 | 4057 | 52158 | SH | DEFINED | 01 |
| CENTEX CORPORATION | COM | 152312104 | 1118 | 14369 | SH | DEFINED | 01 0 |
| CENTILLIUM COMM.. | COM | 152319109 | 448 | 45200 | SH | DEFINED | 01 |
| CENTRAL GARDEN & PET | COM | 153527106 | 820 | 34400 | SH | DEFINED | 01 |
| CENTRAL ILL LT PFD \$100 5.850 | PRF | 153645882 | 3525 | 35000 | SH | DEFINED | 01 |
| CENTRAL PACIFIC FINANCIAL CO | COM | 154760102 | 1451 | 52384 | SH | DEFINED | 01 |
| CENTRAL PACIFIC FINANCIAL CO | COM | 154760102 | 39 | 1430 | SH | DEFINED | 01 0 |
| CENTRAL PACIFIC FINANCIAL CO | COM | 154760102 | 27 | 965 | SH | DEFINED | 01 0 |
| CENTRAL PARKING | COM | 154785109 | 1297 | 104917 | SH | DEFINED | 01 |
| CENTRAL VT PUB SRV | COM | 155771108 | 673 | 34407 | SH | DEFINED | 01 |
| CENTURY ALUMINUM | COM | 156431108 | 1371 | 195134 | SH | DEFINED | 01 |
| CENTURY ALUMINUM | COM | 156431108 | 54 | 7453 | SH | DEFINED | 01 0 |
| CENTURY ALUMINUM | COM | 156431108 | 39 | 5527 | SH | DEFINED | 01 0 |
| CENTURYTEL INC | COM | 156700106 | 45628 | 1309276 | SH | DEFINED | 01 |
| CENTURYTEL INC | COM | 156700106 | 1155 | 33159 | SH | DEFINED | 01 0 |
| CEPHALON INC | COM | 156708109 | 17406 | 422886 | SH | DEFINED | 01 |
| CEPHALON INC | COM | 156708109 | 1351 | 32875 | SH | DEFINED | 01 0 |
| CEPHALON INC | COM | 156708109 | 17 | 407 | SH | DEFINED | 01 0 |
| CEPHALON CVT | CONV BND | 156708AE9 | 240 | 260000 | PRN | DEFINED | 01 |
| CEPHEID | COM | 15670R107 | 2 | 500 | SH | DEFINED | 01 0 |
| CERIDIAN CORP - NEW | COM | 156779100 | 118 | 6981 | SH | DEFINED | 01 |
| CERNER CORP | COM | 156782104 | 12850 | 559901 | SH | DEFINED | 01 |
| CERNER CORP | COM | 156782104 | 1600 | 70152 | SH | DEFINED | 01 0 |
| CERTEGY INC | COM | 156880106 | 78 | 2819 | SH | DEFINED | 01 |
| CHAMPION ENTERPRISES | COM | 158496109 | 855 | 165009 | SH | DEFINED | 01 |
| CHARLES RIVER ASSO | COM | 159852102 | 1530 | 54100 | SH | DEFINED | 01 |
| CHARLES RIVER ASSO | COM | 159852102 | 74 | 2636 | SH | DEFINED | 01 0 |
| CHARLES RIVER ASSO | COM | 159852102 | 47 | 1680 | SH | DEFINED | 01 0 |

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|-----------------------|-----|-----------|--------|---------|----|---------|----|
| CHARLES RIV LABORATO | COM | 159864107 | 23650 | 734937 | SH | DEFINED | 01 |
| CHARTER ONE FINL INC | COM | 160903100 | 10473 | 335877 | SH | DEFINED | 01 |
| CHARTER ONE FINL INC | COM | 160903100 | 1658 | 53175 | SH | DEFINED | 01 |
| CHARTER MUNICIPAL MG | COM | 160908109 | 1846 | 97100 | SH | DEFINED | 01 |
| CHARTER MUNICIPAL MG | COM | 160908109 | 84 | 4457 | SH | DEFINED | 01 |
| CHARTER MUNICIPAL MG | COM | 160908109 | 62 | 3273 | SH | DEFINED | 01 |
| CHARMING SHOPPES | COM | 161133103 | 776 | 156300 | SH | DEFINED | 01 |
| CHARTER COMMUNICATIO. | COM | 16117M107 | 1092 | 275000 | SH | DEFINED | 01 |
| CHATTEM INC | COM | 162456107 | 2427 | 129100 | SH | DEFINED | 01 |
| CHATTEM INC | COM | 162456107 | 77 | 4115 | SH | DEFINED | 01 |
| CHATTEM INC | COM | 162456107 | 53 | 2825 | SH | DEFINED | 01 |
| CHECKFREE CORP | COM | 162813109 | 1878 | 67477 | SH | DEFINED | 01 |
| CHECKPOINT SYSTEMS I | COM | 162825103 | 1346 | 95095 | SH | DEFINED | 01 |
| CHECKPOINT SYSTEMS I | COM | 162825103 | 115 | 8124 | SH | DEFINED | 01 |
| CHECKPOINT SYSTEMS I | COM | 162825103 | 86 | 6104 | SH | DEFINED | 01 |
| CHEESECAKE FACTORY | COM | 163072101 | 35382 | 985838 | SH | DEFINED | 01 |
| CHEESECAKE FACTORY | COM | 163072101 | 78348 | 2183014 | SH | DEFINED | 01 |
| CHEESECAKE FACTORY | COM | 163072101 | 5166 | 143937 | SH | DEFINED | 01 |
| CHELSEA PROP GRP | COM | 163421100 | 10 | 258 | SH | DEFINED | 01 |
| CHESAPEAKE CORP | COM | 165159104 | 972 | 44490 | SH | DEFINED | 01 |
| CHESAPEAKE ENERGY | COM | 165167107 | 2723 | 269670 | SH | DEFINED | 01 |
| CHESAPEAKE ENERGY | COM | 165167107 | 46 | 4444 | SH | DEFINED | 01 |
| CHESAPEAKE ENERGY | COM | 165167107 | 30 | 2976 | SH | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 644176 | 8922110 | SH | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 20111 | 278540 | SH | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 22040 | 305263 | SH | DEFINED | 01 |
| CHICAGO BRDG & IRON | COM | 167250109 | 386 | 17000 | SH | DEFINED | 01 |
| CHICO'S FAS INC | COM | 168615102 | 22518 | 1069776 | SH | DEFINED | 01 |
| CHICO'S FAS INC | COM | 168615102 | 28138 | 1336750 | SH | DEFINED | 01 |
| CHICO'S FAS INC | COM | 168615102 | 861 | 40900 | SH | DEFINED | 01 |
| CHILDRENS PLACE | COM | 168905107 | 1536 | 77320 | SH | DEFINED | 01 |
| CHIPPAC INC. | COM | 169657103 | 5911 | 770544 | SH | DEFINED | 01 |
| CHIPPAC INC. | COM | 169657103 | 1236 | 161190 | SH | DEFINED | 01 |
| CHOICE HOTELS INTL. | COM | 169905106 | 128 | 4750 | SH | DEFINED | 01 |
| CHOICE HOTELS INTL. | COM | 169905106 | 77 | 2803 | SH | DEFINED | 01 |
| CHIRON | COM | 170040109 | 10869 | 248626 | SH | DEFINED | 01 |
| CHIRON | COM | 170040109 | 11 | 250 | SH | DEFINED | 01 |
| CHIRON | COM | 170040109 | 1981 | 45313 | SH | DEFINED | 01 |
| CHITTENDEN CORP | COM | 170228100 | 2896 | 105879 | SH | DEFINED | 01 |
| CHOICEPOINT INC | COM | 170388102 | 128 | 3713 | SH | DEFINED | 01 |
| CHRISTOPHER & BANKS | COM | 171046105 | 2667 | 72095 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 39700 | 661665 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 5157 | 85950 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 3974 | 66227 | SH | DEFINED | 01 |
| CHURCH & DWIGHT | COM | 171340102 | 17567 | 536714 | SH | DEFINED | 01 |
| CHURCHILL DOWNS INC | COM | 171484108 | 513 | 13400 | SH | DEFINED | 01 |
| CIBER INC | COM | 17163B102 | 2653 | 378024 | SH | DEFINED | 01 |
| CIBER INC | COM | 17163B102 | 71 | 10098 | SH | DEFINED | 01 |
| CIBER INC | COM | 17163B102 | 51 | 7334 | SH | DEFINED | 01 |
| CIENA CORPORATION | COM | 171779101 | 4356 | 839409 | SH | DEFINED | 01 |
| CIENA CORPORATION | COM | 171779101 | 586 | 112874 | SH | DEFINED | 01 |
| CIMA LABS INC | COM | 171796105 | 2708 | 100710 | SH | DEFINED | 01 |
| CIMA LABS INC | COM | 171796105 | 5 | 200 | SH | DEFINED | 01 |
| CIMAREX ENERGY CO | COM | 171798101 | 8173 | 344119 | SH | DEFINED | 01 |
| CIMAREX ENERGY CO | COM | 171798101 | 31 | 1300 | SH | DEFINED | 01 |
| CINCINNATI BELL INC | COM | 171871106 | 2801 | 418059 | SH | DEFINED | 01 |
| CINCINNATI BELL INC | COM | 171871106 | 90 | 13482 | SH | DEFINED | 01 |
| CINCINNATI BELL INC | COM | 171871106 | 75 | 11221 | SH | DEFINED | 01 |
| CINCINNATI FINANCIAL | COM | 172062101 | 361 | 9730 | SH | DEFINED | 01 |
| CINCINNATI FINANCIAL | COM | 172062101 | 1376 | 37089 | SH | DEFINED | 01 |
| CINERGY CORP | COM | 172474108 | 3005 | 81657 | SH | DEFINED | 01 |
| CINERGY CORP | COM | 172474108 | 1502 | 40846 | SH | DEFINED | 01 |

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|-------------------------------|-----|-----------|---------|----------|----|---------|------|
| CIPHERGEN BIOSYSTEMS INC | COM | 17252Y104 | 2306 | 224900 | SH | DEFINED | 01 |
| CIRCUIT CITY | COM | 172737108 | 91054 | 10347026 | SH | DEFINED | 01 |
| CIRCUIT CITY | COM | 172737108 | 5655 | 642682 | SH | DEFINED | 01 0 |
| CIRCUIT CITY | COM | 172737108 | 421 | 47817 | SH | DEFINED | 01 0 |
| CIRCO INTERNATIONAL | COM | 17273K109 | 83 | 4710 | SH | DEFINED | 01 0 |
| CIRCO INTERNATIONAL | COM | 17273K109 | 61 | 3400 | SH | DEFINED | 01 0 |
| CIRRUS LOGIC | COM | 172755100 | 370 | 92100 | SH | DEFINED | 01 |
| CIRRUS LOGIC | COM | 172755100 | 1 | 260 | SH | DEFINED | 01 0 |
| CISCO SYSTEMS | COM | 17275R102 | 308946 | 18622471 | SH | DEFINED | 01 |
| CISCO SYSTEMS | COM | 17275R102 | 16421 | 983684 | SH | DEFINED | 01 0 |
| CISCO SYSTEMS | COM | 17275R102 | 27884 | 1680752 | SH | DEFINED | 01 0 |
| CISCO SYSTEMS | COM | 17275R102 | 696 | 41958 | SH | DEFINED | 01 1 |
| CINTAS CORP | COM | 172908105 | 29096 | 821027 | SH | DEFINED | 01 |
| CINTAS CORP | COM | 172908105 | 1761 | 49711 | SH | DEFINED | 01 0 |
| CINTAS CORP | COM | 172908105 | 3409 | 96190 | SH | DEFINED | 01 0 |
| CITIGROUP INC | COM | 172967101 | 1140958 | 26657917 | SH | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 55469 | 1298785 | SH | DEFINED | 01 0 |
| CITIGROUP INC | COM | 172967101 | 58645 | 1370211 | SH | DEFINED | 01 0 |
| CITIGROUP INC | COM | 172967101 | 1299 | 30366 | SH | DEFINED | 01 1 |
| PFD SER 23 \$50 PAR | PRF | 172967648 | 8008 | 149515 | SH | DEFINED | 01 |
| CITIBANK NA PFD 5.84 SERIES A | PRF | 17305A202 | 10097 | 100000 | SH | DEFINED | 01 |
| CITIZENS COMMUNICATI | COM | 17453B101 | 15038 | 1166638 | SH | DEFINED | 01 |
| CITIZENS COMMUNICATI | COM | 17453B101 | 403 | 31275 | SH | DEFINED | 01 0 |
| CITIZENS COMMUNICATI | COM | 17453B101 | 847 | 65699 | SH | DEFINED | 01 0 |
| CITRIX | COM | 177376100 | 11572 | 568366 | SH | DEFINED | 01 |
| CITRIX | COM | 177376100 | 175 | 8559 | SH | DEFINED | 01 0 |
| CITRIX | COM | 177376100 | 862 | 42324 | SH | DEFINED | 01 0 |
| CITY HLDG CO. | COM | 177835105 | 1519 | 51900 | SH | DEFINED | 01 |
| CITY HLDG CO. | COM | 177835105 | 54 | 1830 | SH | DEFINED | 01 0 |
| CITY HLDG CO. | COM | 177835105 | 38 | 1294 | SH | DEFINED | 01 0 |
| CITY NATIONAL CORP | COM | 178566105 | 803 | 18022 | SH | DEFINED | 01 |
| CLAIRES STORES INC | COM | 179584107 | 1169 | 46119 | SH | DEFINED | 01 |
| CLAIRES STORES INC | COM | 179584107 | 129 | 5054 | SH | DEFINED | 01 0 |
| CLAIRES STORES INC | COM | 179584107 | 39 | 1555 | SH | DEFINED | 01 0 |
| CLARCOR INC | COM | 179895107 | 6026 | 156334 | SH | DEFINED | 01 |
| CLARCOR INC | COM | 179895107 | 3 | 90 | SH | DEFINED | 01 0 |
| CLAYTON HOMES INC | COM | 184190106 | 73 | 5822 | SH | DEFINED | 01 |
| CLEAR CHANNEL COMMUN | COM | 184502102 | 24532 | 578707 | SH | DEFINED | 01 |
| CLEAR CHANNEL COMMUN | COM | 184502102 | 231 | 5444 | SH | DEFINED | 01 0 |
| CLEAR CHANNEL COMMUN | COM | 184502102 | 6009 | 141745 | SH | DEFINED | 01 0 |
| CLEAR CHANNEL COMMUN | COM | 184502102 | 657 | 15500 | SH | DEFINED | 01 1 |
| CLEVELAND-CLIFFS IRN | COM | 185896107 | 536 | 30003 | SH | DEFINED | 01 |
| CLOROX CO. | COM | 189054109 | 24315 | 570105 | SH | DEFINED | 01 |
| CLOROX CO. | COM | 189054109 | 2133 | 50012 | SH | DEFINED | 01 0 |
| COACH INC | COM | 189754104 | 658 | 13223 | SH | DEFINED | 01 |
| COACH INC | COM | 189754104 | 256 | 5145 | SH | DEFINED | 01 0 |
| COACHMEN INDUSTRIES | COM | 189873102 | 538 | 45031 | SH | DEFINED | 01 |
| COBALT CORPORATION | COM | 19074W100 | 6 | 300 | SH | DEFINED | 01 0 |
| COCA-COLA BOTTLING | COM | 191098102 | 1435 | 26289 | SH | DEFINED | 01 |
| COCA-COLA | COM | 191216100 | 128613 | 2771234 | SH | DEFINED | 01 |
| COCA-COLA | COM | 191216100 | 4340 | 93473 | SH | DEFINED | 01 0 |
| COCA-COLA | COM | 191216100 | 26486 | 570685 | SH | DEFINED | 01 0 |
| COCA COLA ENTERPRISE | COM | 191219104 | 3663 | 201864 | SH | DEFINED | 01 |
| COCA COLA ENTERPRISE | COM | 191219104 | 1894 | 104354 | SH | DEFINED | 01 0 |
| COCA COLA ENTERPRISE | COM | 191219104 | 495 | 27286 | SH | DEFINED | 01 1 |
| COGNEX CORP | COM | 192422103 | 3751 | 167877 | SH | DEFINED | 01 |
| COGNIZANT TECH SOLUT | COM | 192446102 | 297 | 12200 | SH | DEFINED | 01 |
| COGNIZANT TECH SOLUT | COM | 192446102 | 163 | 6700 | SH | DEFINED | 01 0 |
| COGNOS. | COM | 19244C109 | 306 | 11330 | SH | DEFINED | 01 |
| COHERENT INC | COM | 192479103 | 7117 | 300587 | SH | DEFINED | 01 |
| COHERENT INC | COM | 192479103 | 42 | 1781 | SH | DEFINED | 01 0 |
| COHERENT INC | COM | 192479103 | 32 | 1370 | SH | DEFINED | 01 0 |

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|------------------------------|----------|-----------|--------|---------|----|---------|------|
| COHU INC | COM | 192576106 | 950 | 60881 | SH | DEFINED | 01 |
| COINSTAR INC | COM | 19259P300 | 1189 | 63040 | SH | DEFINED | 01 |
| COLE KENNETH PRODTN | COM | 193294105 | 1971 | 101100 | SH | DEFINED | 01 |
| COLE KENNETH PRODTN | COM | 193294105 | 2 | 90 | SH | DEFINED | 01 0 |
| COLGATE-PALMOLIVE | COM | 194162103 | 38116 | 657734 | SH | DEFINED | 01 |
| COLGATE-PALMOLIVE | COM | 194162103 | 631 | 10891 | SH | DEFINED | 01 0 |
| COLGATE-PALMOLIVE | COM | 194162103 | 7196 | 124168 | SH | DEFINED | 01 0 |
| COLONIAL BANCGRUOP | COM | 195493309 | 73 | 5295 | SH | DEFINED | 01 |
| COLONIAL PPTYS TR | COM | 195872106 | 3863 | 109755 | SH | DEFINED | 01 |
| COLUMBIA SPORTSWEAR | COM | 198516106 | 11 | 220 | SH | DEFINED | 01 |
| COMCAST CORP PFD CVT | CONV PRF | 200300606 | 3997 | 115000 | SH | DEFINED | 01 0 |
| COMCAST CORPORATION CL A | COM | 20030N101 | 104880 | 3475105 | SH | DEFINED | 01 |
| COMCAST CORPORATION CL A | COM | 20030N101 | 5899 | 195462 | SH | DEFINED | 01 0 |
| COMCAST CORPORATION CL A | COM | 20030N101 | 18342 | 607737 | SH | DEFINED | 01 0 |
| COMCAST CORPORATION CL A | COM | 20030N101 | 2497 | 82738 | SH | DEFINED | 01 1 |
| COMCAST CORP SPECIAL CLA SPL | COM | 20030N200 | 37376 | 1296466 | SH | DEFINED | 01 |
| COMCAST CORP SPECIAL CLA SPL | COM | 20030N200 | 4533 | 157220 | SH | DEFINED | 01 0 |
| COMERICA INC | COM | 200340107 | 1375 | 29572 | SH | DEFINED | 01 |
| COMERICA INC | COM | 200340107 | 1880 | 40433 | SH | DEFINED | 01 0 |
| COMMERCE BANCORP | COM | 200519106 | 125 | 3355 | SH | DEFINED | 01 |
| COMMERCIAL BANKSHARES INC | COM | 201607108 | 49 | 1639 | SH | DEFINED | 01 0 |
| COMMERCIAL BANKSHARES INC | COM | 201607108 | 37 | 1235 | SH | DEFINED | 01 0 |
| COMMERCIAL CAPITAL BANCORP. | COM | 20162L105 | 1739 | 113300 | SH | DEFINED | 01 |
| COMMERCIAL CAPITAL BANCORP. | COM | 20162L105 | 61 | 3920 | SH | DEFINED | 01 0 |
| COMMERCIAL CAPITAL BANCORP. | COM | 20162L105 | 42 | 2711 | SH | DEFINED | 01 0 |
| COMMERCIAL FED CORP | COM | 201647104 | 4472 | 210933 | SH | DEFINED | 01 |
| COMMERCIAL FED CORP | COM | 201647104 | 87 | 4054 | SH | DEFINED | 01 0 |
| COMMERCIAL FED CORP | COM | 201647104 | 64 | 3022 | SH | DEFINED | 01 0 |
| COMMERCIAL METALS | COM | 201723103 | 1454 | 81724 | SH | DEFINED | 01 |
| COMMONWEALTH IND | COM | 203004106 | 220 | 46532 | SH | DEFINED | 01 |
| COMMONWEALTH TEL ENT | COM | 203349105 | 2251 | 51200 | SH | DEFINED | 01 |
| COMMONWEALTH TEL ENT | COM | 203349105 | 103 | 2349 | SH | DEFINED | 01 0 |
| COMMONWEALTH TEL ENT | COM | 203349105 | 70 | 1584 | SH | DEFINED | 01 0 |
| COMMONWEALTH TELE-B | COM | 203349204 | 748 | 17000 | SH | DEFINED | 01 |
| COMMSCOPE | COM | 203372107 | 5771 | 607431 | SH | DEFINED | 01 |
| COMMSCOPE | COM | 203372107 | 59 | 6194 | SH | DEFINED | 01 0 |
| COMMSCOPE | COM | 203372107 | 42 | 4460 | SH | DEFINED | 01 0 |
| COMMUNITY HEALTH SYS | COM | 203668108 | 19938 | 1026100 | SH | DEFINED | 01 |
| COMMUNITY HEALTH SYS | COM | 203668108 | 23853 | 1227650 | SH | DEFINED | 01 0 |
| COMMUNITY HEALTH SYS | COM | 203668108 | 779 | 40100 | SH | DEFINED | 01 0 |
| COMMUNITY FIRST BANK | COM | 203902101 | 3050 | 111723 | SH | DEFINED | 01 |
| COMP BRAZIL ADR | COM | 20440T201 | 2149 | 140100 | SH | DEFINED | 01 |
| COMP BRAZIL ADR | COM | 20440T201 | 334 | 21800 | SH | DEFINED | 01 1 |
| COMP BRAZIL ADR | COM | 20440T201 | 523 | 34100 | SH | DEFINED | 01 1 |
| CIA SIDERURGICA NAT'L ADR | COM | 20440W105 | 2887 | 116362 | SH | DEFINED | 01 |
| CIA SIDERURGICA NAT'L ADR | COM | 20440W105 | 493 | 19877 | SH | DEFINED | 01 1 |
| CIA SIDERURGICA NAT'L ADR | COM | 20440W105 | 769 | 30996 | SH | DEFINED | 01 1 |
| CLA VALE DO RIO DOCE | COM | 204412100 | 50 | 1800 | SH | DEFINED | 01 |
| CVRD | COM | 204412209 | 90 | 3019 | SH | DEFINED | 01 |
| COPEL ADS | COM | 20441B407 | 1433 | 477642 | SH | DEFINED | 01 |
| COPEL ADS | COM | 20441B407 | 227 | 75649 | SH | DEFINED | 01 1 |
| COPEL ADS | COM | 20441B407 | 353 | 117855 | SH | DEFINED | 01 1 |
| COMPANHIA DE BEBIDAS | COM | 20441W203 | 3237 | 159124 | SH | DEFINED | 01 |
| COMPANHIA DE BEBIDAS | COM | 20441W203 | 490 | 24096 | SH | DEFINED | 01 1 |
| COMPANHIA DE BEBIDAS | COM | 20441W203 | 765 | 37594 | SH | DEFINED | 01 1 |
| BUENAVENTURA ADR | COM | 204448104 | 2708 | 90000 | SH | DEFINED | 01 |
| COMPANIA DE TELECOMM | COM | 204449300 | 2067 | 175211 | SH | DEFINED | 01 |
| COMPANIA DE TELECOMM | COM | 204449300 | 327 | 27749 | SH | DEFINED | 01 1 |
| COMPANIA DE TELECOMM | COM | 204449300 | 510 | 43233 | SH | DEFINED | 01 1 |
| COMPASS BANCSHARES | COM | 20449H109 | 678 | 19425 | SH | DEFINED | 01 |
| COMPUCOM SYSTEMS INC | COM | 204780100 | 869 | 192200 | SH | DEFINED | 01 |
| COMPUCOM SYSTEMS INC | COM | 204780100 | 53 | 11369 | SH | DEFINED | 01 0 |

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|-------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| COMPUCOM SYSTEMS INC | COM | 204780100 | 40 | 8792 | SH | DEFINED | 01 | 0 |
| COMPUTER ASSOC | COM | 204912109 | 19373 | 869562 | SH | DEFINED | 01 | |
| COMPUTER ASSOC | COM | 204912109 | 515 | 23094 | SH | DEFINED | 01 | 0 |
| COMPUTER ASSOC | COM | 204912109 | 4780 | 214527 | SH | DEFINED | 01 | 0 |
| COMPUTER ASSOCIATES CVT | CONV BND | 204912AR0 | 336 | 280000 | PRN | DEFINED | 01 | |
| COMPUTER SCIENCES | COM | 205363104 | 6387 | 167544 | SH | DEFINED | 01 | |
| COMPUTER SCIENCES | COM | 205363104 | 1666 | 43705 | SH | DEFINED | 01 | 0 |
| COMPUWARE | COM | 205638109 | 629 | 109164 | SH | DEFINED | 01 | |
| COMPUWARE | COM | 205638109 | 515 | 89135 | SH | DEFINED | 01 | 0 |
| COMVERSE TECH INC | COM | 205862402 | 15673 | 1042783 | SH | DEFINED | 01 | |
| COMVERSE TECH INC | COM | 205862402 | 176 | 11692 | SH | DEFINED | 01 | 0 |
| COMVERSE TECH INC | COM | 205862402 | 694 | 46134 | SH | DEFINED | 01 | 0 |
| CONAGRA FOODS INC | COM | 205887102 | 35232 | 1492853 | SH | DEFINED | 01 | |
| CONAGRA FOODS INC | COM | 205887102 | 76 | 3228 | SH | DEFINED | 01 | 0 |
| CONAGRA FOODS INC | COM | 205887102 | 2982 | 126367 | SH | DEFINED | 01 | 0 |
| CONCEPTUS | COM | 206016107 | 247 | 17600 | SH | DEFINED | 01 | |
| CONCERTO SOFTWARE | COM | 20602T106 | 307 | 33366 | SH | DEFINED | 01 | |
| CONCORD CAMERA CORP | COM | 206156101 | 576 | 81200 | SH | DEFINED | 01 | |
| CONCORD COMMUNICATIO | COM | 206186108 | 1377 | 100270 | SH | DEFINED | 01 | |
| CONCORD EFS INC. | COM | 206197105 | 422 | 28648 | SH | DEFINED | 01 | |
| CONCORD EFS INC. | COM | 206197105 | 134 | 9099 | SH | DEFINED | 01 | 0 |
| CONCORD EFS INC. | COM | 206197105 | 1653 | 112301 | SH | DEFINED | 01 | 0 |
| CONEXANT SYSTEMS INC. | COM | 207142100 | 718 | 175000 | SH | DEFINED | 01 | |
| CONMED CORP | COM | 207410101 | 3521 | 192816 | SH | DEFINED | 01 | |
| CONMED CORP | COM | 207410101 | 31 | 1772 | SH | DEFINED | 01 | 0 |
| CONMED CORP | COM | 207410101 | 19 | 1017 | SH | DEFINED | 01 | 0 |
| CONNETICS CORP. | COM | 208192104 | 2684 | 179300 | SH | DEFINED | 01 | |
| CONNETICS CORP. | COM | 208192104 | 96 | 6370 | SH | DEFINED | 01 | 0 |
| CONOCO PHILLIPS | COM | 20825C104 | 538401 | 9824824 | SH | DEFINED | 01 | |
| CONOCO PHILLIPS | COM | 20825C104 | 32342 | 590188 | SH | DEFINED | 01 | 0 |
| CONOCO PHILLIPS | COM | 20825C104 | 11649 | 212562 | SH | DEFINED | 01 | 0 |
| CONOCO PHILLIPS | COM | 20825C104 | 726 | 13255 | SH | DEFINED | 01 | 1 |
| CONSOL ENERGY INC | COM | 20854P109 | 197 | 8675 | SH | DEFINED | 01 | |
| CONSOLIDATED EDISON | COM | 209115104 | 9873 | 228104 | SH | DEFINED | 01 | |
| CONSOLIDATED EDISON | COM | 209115104 | 212 | 4900 | SH | DEFINED | 01 | 0 |
| CONSOLIDATED EDISON | COM | 209115104 | 3024 | 69864 | SH | DEFINED | 01 | 0 |
| CONSOLIDATED GRAPHICS | COM | 209341106 | 2718 | 118842 | SH | DEFINED | 01 | |
| CONSOLIDATED GRAPHICS | COM | 209341106 | 67 | 2967 | SH | DEFINED | 01 | 0 |
| CONSOLIDATED GRAPHICS | COM | 209341106 | 52 | 2255 | SH | DEFINED | 01 | 0 |
| CONSTELLATION BRANDS | COM | 21036P108 | 3127 | 99584 | SH | DEFINED | 01 | |
| CONSTELLATION BRANDS | COM | 21036P108 | 263 | 8375 | SH | DEFINED | 01 | 0 |
| CONSTELLATION BRANDS | COM | 21036P108 | 16 | 525 | SH | DEFINED | 01 | 0 |
| CONSTELLATION ENERGY | COM | 210371100 | 39356 | 1147403 | SH | DEFINED | 01 | |
| CONSTELLATION ENERGY | COM | 210371100 | 1309 | 38163 | SH | DEFINED | 01 | 0 |
| CONTIFINANCIAL | COM | 21075M107 | 234 | 7809971 | SH | DEFINED | 01 | 0 |
| CONTL AIRLINES CL B | COM | 210795308 | 33435 | 2233478 | SH | DEFINED | 01 | |
| CONTL AIRLINES CL B | COM | 210795308 | 458 | 30560 | SH | DEFINED | 01 | 0 |
| CONTL AIRLINES CL B | COM | 210795308 | 1264 | 84426 | SH | DEFINED | 01 | 0 |
| CONVERGYS CORP | COM | 212485106 | 2116 | 132304 | SH | DEFINED | 01 | |
| CONVERGYS CORP | COM | 212485106 | 68 | 4263 | SH | DEFINED | 01 | 0 |
| CONVERGYS CORP | COM | 212485106 | 557 | 34808 | SH | DEFINED | 01 | 0 |
| COOPER CAMERON | COM | 216640102 | 168 | 3338 | SH | DEFINED | 01 | |
| COOPER CAMERON | COM | 216640102 | 35 | 700 | SH | DEFINED | 01 | 0 |
| COOPER COS INC | COM | 216648402 | 6127 | 176216 | SH | DEFINED | 01 | |
| COOPER COS INC | COM | 216648402 | 4 | 110 | SH | DEFINED | 01 | 0 |
| COOPER TIRE & RUBBER | COM | 216831107 | 76 | 4321 | SH | DEFINED | 01 | |
| COOPER TIRE & RUBBER | COM | 216831107 | 298 | 16968 | SH | DEFINED | 01 | 0 |
| COORS ADOLPH | COM | 217016104 | 1206 | 24632 | SH | DEFINED | 01 | |
| COORS ADOLPH | COM | 217016104 | 411 | 8397 | SH | DEFINED | 01 | 0 |
| COPART | COM | 217204106 | 37 | 3909 | SH | DEFINED | 01 | |
| CORINTHIAN COLLEGES | COM | 218868107 | 3244 | 66762 | SH | DEFINED | 01 | |
| CORINTHIAN COLLEGES | COM | 218868107 | 28 | 577 | SH | DEFINED | 01 | 0 |

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|--------------------------------|----------|-----------|--------|----------|-----|---------|------|
| CORN PRODUCTS INTL | COM | 219023108 | 7617 | 253658 | SH | DEFINED | 01 |
| CORN PRODUCTS INTL | COM | 219023108 | 85 | 2839 | SH | DEFINED | 01 0 |
| CORN PRODUCTS INTL | COM | 219023108 | 65 | 2167 | SH | DEFINED | 01 0 |
| CORNELL COMPANIES | COM | 219141108 | 2618 | 172900 | SH | DEFINED | 01 |
| CORNELL COMPANIES | COM | 219141108 | 65 | 4328 | SH | DEFINED | 01 0 |
| CORNING INC | COM | 219350105 | 28389 | 3841504 | SH | DEFINED | 01 |
| CORNING INC | COM | 219350105 | 2167 | 293310 | SH | DEFINED | 01 0 |
| CORNING INC CVT | CONV BND | 219350AK1 | 311 | 290000 | PRN | DEFINED | 01 |
| CORP EXECUTIVE BOARD | COM | 21988R102 | 20695 | 506990 | SH | DEFINED | 01 |
| CORP EXECUTIVE BOARD | COM | 21988R102 | 249 | 6100 | SH | DEFINED | 01 0 |
| CORPORATE OFFICE PROPERTIES | COM | 22002T108 | 936 | 55280 | SH | DEFINED | 01 |
| CORECTIONS CORP | COM | 22025Y407 | 509 | 20100 | SH | DEFINED | 01 |
| COST PLUS | COM | 221485105 | 3401 | 95381 | SH | DEFINED | 01 |
| COSTCO WHOLESALE COR | COM | 22160K105 | 145779 | 3983063 | SH | DEFINED | 01 |
| COSTCO WHOLESALE COR | COM | 22160K105 | 3208 | 87670 | SH | DEFINED | 01 0 |
| COSTCO WHOLESALE COR | COM | 22160K105 | 4158 | 113599 | SH | DEFINED | 01 0 |
| COSTAR GROUP INC | COM | 22160N109 | 1532 | 51300 | SH | DEFINED | 01 |
| COSTCO COMPANIES INC 144A LIQU | CONV BND | 22160QAA0 | 17509 | 21000000 | PRN | DEFINED | 01 |
| COSTCO COMPANIES CVT. | CONV BND | 22160QAC6 | 292 | 350000 | PRN | DEFINED | 01 |
| COSTCO COMPANIES CVT. | CONV BND | 22160QAC6 | 834 | 1000000 | PRN | DEFINED | 01 0 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 23132 | 332495 | SH | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 77 | 1104 | SH | DEFINED | 01 0 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 2155 | 30975 | SH | DEFINED | 01 0 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 782 | 11232 | SH | DEFINED | 01 1 |
| COUNTRYWIDE FIN CVT | CONV BND | 222372AE4 | 404 | 450000 | PRN | DEFINED | 01 |
| COURIER CORP | COM | 222660102 | 2586 | 50200 | SH | DEFINED | 01 |
| COURIER CORP | COM | 222660102 | 4 | 70 | SH | DEFINED | 01 0 |
| COVANCE INC | COM | 222816100 | 3385 | 186927 | SH | DEFINED | 01 |
| COVANCE INC | COM | 222816100 | 2 | 120 | SH | DEFINED | 01 0 |
| COVENTRY HEALTH CARE | COM | 222862104 | 12679 | 274674 | SH | DEFINED | 01 |
| COVENTRY HEALTH CARE | COM | 222862104 | 94 | 2052 | SH | DEFINED | 01 0 |
| COVENTRY HEALTH CARE | COM | 222862104 | 53 | 1150 | SH | DEFINED | 01 0 |
| COX COMMUNICATIONS | COM | 224044107 | 1647 | 51640 | SH | DEFINED | 01 |
| COX RADIO INC | COM | 224051102 | 17448 | 755000 | SH | DEFINED | 01 |
| COX RADIO INC | COM | 224051102 | 53 | 2300 | SH | DEFINED | 01 0 |
| CRANE CO. | COM | 224399105 | 24910 | 1100738 | SH | DEFINED | 01 |
| CRANE CO. | COM | 224399105 | 76 | 3357 | SH | DEFINED | 01 0 |
| CRANE CO. | COM | 224399105 | 310 | 13679 | SH | DEFINED | 01 0 |
| CREDENCE SYSTEMS COR | COM | 225302108 | 4063 | 479697 | SH | DEFINED | 01 |
| CREE INC | COM | 225447101 | 1314 | 80723 | SH | DEFINED | 01 |
| CREE INC | COM | 225447101 | 117 | 7180 | SH | DEFINED | 01 0 |
| CREE INC | COM | 225447101 | 32 | 1973 | SH | DEFINED | 01 0 |
| CRESCENT | COM | 225756105 | 70370 | 4236558 | SH | DEFINED | 01 |
| CRESCENT | COM | 225756105 | 493 | 29700 | SH | DEFINED | 01 0 |
| CRESCENT | COM | 225756105 | 1825 | 109900 | SH | DEFINED | 01 0 |
| CROMPTON CORP | COM | 227116100 | 1884 | 267388 | SH | DEFINED | 01 |
| CROMPTON CORP | COM | 227116100 | 84 | 11967 | SH | DEFINED | 01 0 |
| CROMPTON CORP | COM | 227116100 | 79 | 11157 | SH | DEFINED | 01 0 |
| CROSS A T CO CL A | COM | 227478104 | 262 | 44150 | SH | DEFINED | 01 |
| CROSS COUNTRY HEALTHCARE | COM | 227483104 | 2426 | 183900 | SH | DEFINED | 01 |
| CROWN CASTLE INTL | COM | 228227104 | 1391 | 179010 | SH | DEFINED | 01 |
| CROWN CASTLE INTL | COM | 228227104 | 67 | 8519 | SH | DEFINED | 01 0 |
| CROWN CASTLE INTL | COM | 228227104 | 49 | 6320 | SH | DEFINED | 01 0 |
| CROWN HOLDINGS INC | COM | 228368106 | 2823 | 395444 | SH | DEFINED | 01 |
| CROWN HOLDINGS INC | COM | 228368106 | 162 | 22689 | SH | DEFINED | 01 0 |
| CROWN HOLDINGS INC | COM | 228368106 | 120 | 16831 | SH | DEFINED | 01 0 |
| CRYOLIFE | COM | 228903100 | 591 | 57146 | SH | DEFINED | 01 |
| CTI MOLECULAR IMAGING INC. | COM | 22943D105 | 320 | 16900 | SH | DEFINED | 01 |
| CUBIC CORP | COM | 229669106 | 1726 | 77660 | SH | DEFINED | 01 |
| CULLEN FROST BANKERS | COM | 229899109 | 5216 | 162478 | SH | DEFINED | 01 |
| CUMMINS INC | COM | 231021106 | 2353 | 65528 | SH | DEFINED | 01 |
| CUMMINS INC | COM | 231021106 | 343 | 9570 | SH | DEFINED | 01 0 |

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|-----------------------|----------|-----------|--------|----------|-----|---------|----|
| CUMULUS MEDIA | COM | 231082108 | 1264 | 66800 | SH | DEFINED | 01 |
| CURATIVE HEALTH SERV | COM | 231264102 | 3016 | 177371 | SH | DEFINED | 01 |
| CURTISS-WRIGHT CORP | COM | 231561101 | 6005 | 95025 | SH | DEFINED | 01 |
| CURTISS-WRIGHT CORP | COM | 231561101 | 3 | 40 | SH | DEFINED | 01 |
| CURTISS-WRIGHT CL B | COM | 231561408 | 2243 | 36000 | SH | DEFINED | 01 |
| CUTTER & BUCK INC | COM | 232217109 | 1808 | 355200 | SH | DEFINED | 01 |
| CYBEROPTICS CORP | COM | 232517102 | 2370 | 353300 | SH | DEFINED | 01 |
| CYBERONICS | COM | 23251P102 | 645 | 30000 | SH | DEFINED | 01 |
| CYMER INC | COM | 232572107 | 4328 | 135238 | SH | DEFINED | 01 |
| CYPRESS SEMICONDUCTR | COM | 232806109 | 1823 | 151866 | SH | DEFINED | 01 |
| CYTEC INDUSTRIES | COM | 232820100 | 1506 | 44545 | SH | DEFINED | 01 |
| CYTYC CORP | COM | 232946103 | 50 | 4792 | SH | DEFINED | 01 |
| DMI Furniture Inc | COM | 233230101 | 4 | 1758 | SH | DEFINED | 01 |
| DPL INC | COM | 233293109 | 8423 | 528407 | SH | DEFINED | 01 |
| DQE | COM | 23329J104 | 2504 | 166198 | SH | DEFINED | 01 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 7850 | 281150 | SH | DEFINED | 01 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 67 | 2400 | SH | DEFINED | 01 |
| D R HORTON INC | COM | 23331A109 | 783 | 27880 | SH | DEFINED | 01 |
| DST SYSTEMS | COM | 233326107 | 31409 | 826538 | SH | DEFINED | 01 |
| DST SYSTEMS | COM | 233326107 | 53391 | 1404978 | SH | DEFINED | 01 |
| DST SYSTEMS | COM | 233326107 | 2560 | 67370 | SH | DEFINED | 01 |
| DSP GROUP | COM | 23332B106 | 4727 | 219545 | SH | DEFINED | 01 |
| DSP GROUP | COM | 23332B106 | 2 | 110 | SH | DEFINED | 01 |
| DTE ENERGY COMPANY | COM | 233331107 | 6732 | 174236 | SH | DEFINED | 01 |
| DTE ENERGY COMPANY | COM | 233331107 | 1506 | 38975 | SH | DEFINED | 01 |
| DTE ENERGY CVT PFD | CONV PRF | 233331206 | 5784 | 220000 | SH | DEFINED | 01 |
| DAKTRONICS | COM | 234264109 | 1973 | 120700 | SH | DEFINED | 01 |
| DAKTRONICS | COM | 234264109 | 3 | 190 | SH | DEFINED | 01 |
| DANA CORP | COM | 235811106 | 3419 | 295740 | SH | DEFINED | 01 |
| DANA CORP | COM | 235811106 | 397 | 34307 | SH | DEFINED | 01 |
| DANAHER CORP | COM | 235851102 | 75956 | 1116165 | SH | DEFINED | 01 |
| DANAHER CORP | COM | 235851102 | 2557 | 37565 | SH | DEFINED | 01 |
| DANAHER CORP | COM | 235851102 | 5001 | 73481 | SH | DEFINED | 01 |
| DANAHER CVT | CONV BND | 235851AF9 | 373 | 560000 | PRN | DEFINED | 01 |
| DANAHER CVT | CONV BND | 235851AF9 | 999 | 1500000 | PRN | DEFINED | 01 |
| DARDEN RESTAURANT | COM | 237194105 | 2029 | 106897 | SH | DEFINED | 01 |
| DARDEN RESTAURANT | COM | 237194105 | 1015 | 53550 | SH | DEFINED | 01 |
| DARDEN RESTAURANT | COM | 237194105 | 738 | 38857 | SH | DEFINED | 01 |
| DATASCOPE | COM | 238113104 | 3872 | 130411 | SH | DEFINED | 01 |
| DAVEL COMMUNICATIONS. | COM | 238341101 | 45 | 5603423 | SH | DEFINED | 01 |
| DAVITA INC | COM | 23918K108 | 307 | 11460 | SH | DEFINED | 01 |
| DAVITA INC | COM | 23918K108 | 21 | 784 | SH | DEFINED | 01 |
| DEAN FOODS COMPANY | COM | 242370104 | 3824 | 121369 | SH | DEFINED | 01 |
| DEAN FOODS COMPANY | COM | 242370104 | 75 | 2371 | SH | DEFINED | 01 |
| DEAN FOODS COMPANY | COM | 242370104 | 5 | 150 | SH | DEFINED | 01 |
| DECODE GENETICS INC | COM | 243586104 | 1005 | 322200 | SH | DEFINED | 01 |
| DECODE GENETICS INC | COM | 243586104 | 45 | 14826 | SH | DEFINED | 01 |
| DECODE GENETICS INC | COM | 243586104 | 35 | 11370 | SH | DEFINED | 01 |
| DEERE & COMPANY | COM | 244199105 | 14030 | 307000 | SH | DEFINED | 01 |
| DEERE & COMPANY | COM | 244199105 | 2089 | 45712 | SH | DEFINED | 01 |
| DEERE & COMPANY | COM | 244199105 | 2525 | 55243 | SH | DEFINED | 01 |
| DEL MONTE FOODS CO | COM | 24522P103 | 2834 | 320554 | SH | DEFINED | 01 |
| DEL MONTE FOODS CO | COM | 24522P103 | 2 | 250 | SH | DEFINED | 01 |
| DELL COMPUTER CORP | COM | 247025109 | 430599 | 13473000 | SH | DEFINED | 01 |
| DELL COMPUTER CORP | COM | 247025109 | 22753 | 712638 | SH | DEFINED | 01 |
| DELL COMPUTER CORP | COM | 247025109 | 20501 | 641486 | SH | DEFINED | 01 |
| DELL COMPUTER CORP | COM | 247025109 | 3582 | 112074 | SH | DEFINED | 01 |
| DELPHI CORPORATION | COM | 247126105 | 7987 | 925623 | SH | DEFINED | 01 |
| DELPHI CORPORATION | COM | 247126105 | 1143 | 132470 | SH | DEFINED | 01 |
| DELPHI FINANCIAL GRP | COM | 247131105 | 6087 | 130061 | SH | DEFINED | 01 |
| DELPHI FINANCIAL GRP | COM | 247131105 | 114 | 2453 | SH | DEFINED | 01 |
| DELPHI FINANCIAL GRP | COM | 247131105 | 81 | 1724 | SH | DEFINED | 01 |

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|--------------------------------|----------|-----------|--------|----------|-----|---------|------|
| DELTA & PINE LAND CO | COM | 247357106 | 2429 | 110493 | SH | DEFINED | 01 |
| DELTA AIR LINES | COM | 247361108 | 20685 | 1409033 | SH | DEFINED | 01 |
| DELTA AIR LINES | COM | 247361108 | 200 | 13600 | SH | DEFINED | 01 0 |
| DELTA AIR LINES | COM | 247361108 | 1123 | 76479 | SH | DEFINED | 01 0 |
| DELTIC TIMBER CORP | COM | 247850100 | 984 | 34591 | SH | DEFINED | 01 |
| DENBURY RESOURCES INC | COM | 247916208 | 105 | 7800 | SH | DEFINED | 01 0 |
| DELUXE CORPORATION | COM | 248019101 | 224 | 5017 | SH | DEFINED | 01 |
| DELUXE CORPORATION | COM | 248019101 | 571 | 12751 | SH | DEFINED | 01 0 |
| DENDRITE | COM | 248239105 | 42451 | 3295890 | SH | DEFINED | 01 |
| DENDRITE | COM | 248239105 | 2488 | 193125 | SH | DEFINED | 01 0 |
| DENDRITE | COM | 248239105 | 2605 | 202250 | SH | DEFINED | 01 0 |
| DENISON INTL PLC-ADR | COM | 248335101 | 4325 | 224700 | SH | DEFINED | 01 |
| DENTSPLY INTERNATL I | COM | 249030107 | 730 | 17822 | SH | DEFINED | 01 |
| DENTSPLY INTERNATL I | COM | 249030107 | 25 | 605 | SH | DEFINED | 01 0 |
| DEPARTMENT 56 | COM | 249509100 | 3479 | 226910 | SH | DEFINED | 01 |
| DEPARTMENT 56 | COM | 249509100 | 59 | 3937 | SH | DEFINED | 01 0 |
| DEPARTMENT 56 | COM | 249509100 | 45 | 2913 | SH | DEFINED | 01 0 |
| DEVELOPERS DIV | COM | 251591103 | 710 | 24956 | SH | DEFINED | 01 |
| DEVON ENERGY | COM | 25179M103 | 54492 | 1020417 | SH | DEFINED | 01 |
| DEVON ENERGY | COM | 25179M103 | 55921 | 1047213 | SH | DEFINED | 01 0 |
| DEVON ENERGY | COM | 25179M103 | 4508 | 84419 | SH | DEFINED | 01 0 |
| DEVON ENERGY | COM | 25179M103 | 511 | 9581 | SH | DEFINED | 01 1 |
| DEVON ENERGY CVT | CONV BND | 25179MAA1 | 15606 | 15300000 | PRN | DEFINED | 01 |
| DEVON ENERGY CVT | CONV BND | 25179MAD5 | 271 | 500000 | PRN | DEFINED | 01 |
| DEVRY INC. | COM | 251893103 | 28718 | 1233065 | SH | DEFINED | 01 |
| DEVRY INC. | COM | 251893103 | 24017 | 1031262 | SH | DEFINED | 01 0 |
| DEVRY INC. | COM | 251893103 | 2904 | 124700 | SH | DEFINED | 01 0 |
| DIAGEO PLC-SPON ADR | COM | 25243Q205 | 9264 | 211700 | SH | DEFINED | 01 |
| DIAGNOSTIC PRODUCTS | COM | 252450101 | 44632 | 1087284 | SH | DEFINED | 01 |
| DIAGNOSTIC PRODUCTS | COM | 252450101 | 39199 | 954906 | SH | DEFINED | 01 0 |
| DIAGNOSTIC PRODUCTS | COM | 252450101 | 4327 | 105400 | SH | DEFINED | 01 0 |
| DIAL CORP | COM | 25247D101 | 79 | 4080 | SH | DEFINED | 01 |
| DIAL CORP | COM | 25247D101 | 394 | 20210 | SH | DEFINED | 01 0 |
| DICK'S SPORTING GOODS INC | COM | 253393102 | 1350 | 36800 | SH | DEFINED | 01 |
| DICK'S SPORTING GOODS INC | COM | 253393102 | 80 | 2175 | SH | DEFINED | 01 0 |
| DICK'S SPORTING GOODS INC | COM | 253393102 | 59 | 1608 | SH | DEFINED | 01 0 |
| DIEBOLD INC. | COM | 253651103 | 16355 | 378123 | SH | DEFINED | 01 |
| DIEBOLD INC. | COM | 253651103 | 25 | 584 | SH | DEFINED | 01 0 |
| DIGENE CORP | COM | 253752109 | 953 | 35000 | SH | DEFINED | 01 |
| DIGI INTL INC COM | COM | 253798102 | 1347 | 234420 | SH | DEFINED | 01 |
| DIGI INTL INC COM | COM | 253798102 | 48 | 8338 | SH | DEFINED | 01 0 |
| DIGI INTL INC COM | COM | 253798102 | 34 | 5999 | SH | DEFINED | 01 0 |
| DIGIMARC CORP | COM | 253807101 | 721 | 45900 | SH | DEFINED | 01 |
| DIME COMMUNITY | COM | 253922108 | 3616 | 142069 | SH | DEFINED | 01 |
| DIME COMMUNITY | COM | 253922108 | 70 | 2750 | SH | DEFINED | 01 0 |
| DIME COMMUNITY | COM | 253922108 | 44 | 1738 | SH | DEFINED | 01 0 |
| DILLARDS INC-CL A | COM | 254067101 | 779 | 57823 | SH | DEFINED | 01 |
| DILLARDS INC-CL A | COM | 254067101 | 264 | 19572 | SH | DEFINED | 01 0 |
| DIMON INC | COM | 254394109 | 931 | 130005 | SH | DEFINED | 01 |
| DIONEX | COM | 254546104 | 2414 | 60740 | SH | DEFINED | 01 |
| DISCOVERY PARTN INTL | COM | 254675101 | 1162 | 261712 | SH | DEFINED | 01 |
| DISCOVERY PARTN INTL | COM | 254675101 | 57 | 12462 | SH | DEFINED | 01 0 |
| DISCOVERY PARTN INTL | COM | 254675101 | 41 | 9278 | SH | DEFINED | 01 0 |
| DISNEY WALT CO | COM | 254687106 | 136683 | 6920587 | SH | DEFINED | 01 |
| DISNEY WALT CO | COM | 254687106 | 6528 | 330510 | SH | DEFINED | 01 0 |
| DISNEY WALT CO | COM | 254687106 | 9313 | 471565 | SH | DEFINED | 01 0 |
| DITECH COMMU CORP. | COM | 25500M103 | 634 | 127200 | SH | DEFINED | 01 |
| DITECH COMMU CORP. | COM | 25500M103 | 2 | 320 | SH | DEFINED | 01 0 |
| THEROX INC | CONV PRF | 256000XY1 | 8696 | 2173913 | SH | DEFINED | 01 |
| DOBSON COMM PIK PFD 13% 05-01- | PRF | 256072505 | 8288 | 8457 | SH | DEFINED | 01 |
| DOCUMENTUM INC | COM | 256159104 | 2392 | 121600 | SH | DEFINED | 01 |
| DOCUMENTUM INC | COM | 256159104 | 3 | 150 | SH | DEFINED | 01 0 |

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|--------------------------------|----------|-----------|--------|---------|-----|---------|----|
| DOLLAR GENERAL | COM | 256669102 | 34160 | 1870784 | SH | DEFINED | 01 |
| DOLLAR GENERAL | COM | 256669102 | 4764 | 260882 | SH | DEFINED | 01 |
| DOLLAR GENERAL | COM | 256669102 | 1406 | 76982 | SH | DEFINED | 01 |
| DOLLAR TREE STORES | COM | 256747106 | 23877 | 752489 | SH | DEFINED | 01 |
| DOLLAR TREE STORES | COM | 256747106 | 1117 | 35153 | SH | DEFINED | 01 |
| DOLLAR TREE STORES | COM | 256747106 | 28 | 882 | SH | DEFINED | 01 |
| DOMINION RES INC VA | COM | 25746U109 | 577735 | 8989212 | SH | DEFINED | 01 |
| DOMINION RES INC VA | COM | 25746U109 | 20130 | 313272 | SH | DEFINED | 01 |
| DOMINION RES INC VA | COM | 25746U109 | 6054 | 94210 | SH | DEFINED | 01 |
| DOMINION RES CVT PFD | CONV PRF | 25746U208 | 31956 | 542000 | SH | DEFINED | 01 |
| DONALDSON CO | COM | 257651109 | 7928 | 178358 | SH | DEFINED | 01 |
| DONNELLEY (RR)&SONS | COM | 257867101 | 30745 | 1176171 | SH | DEFINED | 01 |
| DONNELLEY (RR)&SONS | COM | 257867101 | 683 | 26143 | SH | DEFINED | 01 |
| DOUBLECLICK INC | COM | 258609304 | 1709 | 184620 | SH | DEFINED | 01 |
| DOUBLECLICK INC | COM | 258609304 | 131 | 14080 | SH | DEFINED | 01 |
| DOVER CORP | COM | 260003108 | 36152 | 1206666 | SH | DEFINED | 01 |
| DOVER CORP | COM | 260003108 | 25 | 835 | SH | DEFINED | 01 |
| DOVER CORP | COM | 260003108 | 1401 | 46748 | SH | DEFINED | 01 |
| DOVER DOWNS GAMING & ENTERTAIN | COM | 260095104 | 4189 | 452800 | SH | DEFINED | 01 |
| DOVER MOTORSPORTS | COM | 260174107 | 205 | 50000 | SH | DEFINED | 01 |
| DOW CHEMICAL | COM | 260543103 | 151392 | 4889907 | SH | DEFINED | 01 |
| DOW CHEMICAL | COM | 260543103 | 9332 | 301395 | SH | DEFINED | 01 |
| DOW CHEMICAL | COM | 260543103 | 7709 | 249014 | SH | DEFINED | 01 |
| DOW JONES & CO | COM | 260561105 | 206 | 4780 | SH | DEFINED | 01 |
| DOW JONES & CO | COM | 260561105 | 808 | 18780 | SH | DEFINED | 01 |
| DOWNEY FINL CORP | COM | 261018105 | 3352 | 81160 | SH | DEFINED | 01 |
| THE DRESS BARN | COM | 261570105 | 4896 | 386398 | SH | DEFINED | 01 |
| DREYERS GRAND ICE | COM | 261877104 | 118 | 1500 | SH | DEFINED | 01 |
| DRIL QUIP INC | COM | 262037104 | 914 | 50247 | SH | DEFINED | 01 |
| E I DUPONT | COM | 263534109 | 32893 | 789899 | SH | DEFINED | 01 |
| E I DUPONT | COM | 263534109 | 2436 | 58500 | SH | DEFINED | 01 |
| E I DUPONT | COM | 263534109 | 10542 | 253180 | SH | DEFINED | 01 |
| DUANE READE | COM | 263578106 | 1030 | 69860 | SH | DEFINED | 01 |
| DUKE ENERGY CORP | COM | 264399106 | 8922 | 447173 | SH | DEFINED | 01 |
| DUKE ENERGY CORP | COM | 264399106 | 4167 | 208916 | SH | DEFINED | 01 |
| DUKE ENERGY CVT PFD. | CONV PRF | 264399585 | 6344 | 400000 | SH | DEFINED | 01 |
| DUKE ENERGY CVT | CONV BND | 264399EJ1 | 524 | 500000 | PRN | DEFINED | 01 |
| DUKE ENERGY CVT | CONV BND | 264399EJ1 | 1044 | 1000000 | PRN | DEFINED | 01 |
| DUN & BRADSTREET | COM | 26483E100 | 5338 | 129883 | SH | DEFINED | 01 |
| DUN & BRADSTREET | COM | 26483E100 | 76 | 1848 | SH | DEFINED | 01 |
| DURA AUTOMOTIVE SYST | COM | 265903104 | 957 | 101105 | SH | DEFINED | 01 |
| DURA AUTOMOTIVE SYST | COM | 265903104 | 61 | 6456 | SH | DEFINED | 01 |
| DURA AUTOMOTIVE SYST | COM | 265903104 | 49 | 5137 | SH | DEFINED | 01 |
| DUPONT PHOTO | COM | 26613X101 | 988 | 52488 | SH | DEFINED | 01 |
| DURHAM L.P. | COM | 266844992 | 3171 | 3000000 | SH | DEFINED | 01 |
| DYCOM INDUSTRIES | COM | 267475101 | 892 | 54746 | SH | DEFINED | 01 |
| DYCOM INDUSTRIES | COM | 267475101 | 45 | 2808 | SH | DEFINED | 01 |
| DYCOM INDUSTRIES | COM | 267475101 | 33 | 2004 | SH | DEFINED | 01 |
| DYNEGY INC | COM | 26816Q101 | 370 | 88033 | SH | DEFINED | 01 |
| DYNEGY INC | COM | 26816Q101 | 362 | 86362 | 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 | 3182 | 209315 | SH | DEFINED | 01 |
| EGL INC | COM | 268484102 | 63 | 4187 | SH | DEFINED | 01 |
| EGL INC | COM | 268484102 | 74 | 4880 | SH | DEFINED | 01 |
| E-L FINANCIAL CORP LTD | COM | 268575107 | 4792 | 24900 | SH | DEFINED | 01 |
| EMC CORPORATION | COM | 268648102 | 36818 | 3516286 | SH | DEFINED | 01 |
| EMC CORPORATION | COM | 268648102 | 2420 | 230988 | SH | DEFINED | 01 |
| EMC CORPORATION | COM | 268648102 | 5356 | 511502 | SH | DEFINED | 01 |
| ENSCO INTL INC | COM | 26874Q100 | 37327 | 1387650 | SH | DEFINED | 01 |
| ENSCO INTL INC | COM | 26874Q100 | 31407 | 1167508 | SH | DEFINED | 01 |
| ENSCO INTL INC | COM | 26874Q100 | 2798 | 104000 | SH | DEFINED | 01 |

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|-----------------------------|----------|-----------|--------|---------|-----|---------|----|
| EOG RESOURCES INC | COM | 26875P101 | 5630 | 134581 | SH | DEFINED | 01 |
| EOG RESOURCES INC | COM | 26875P101 | 1106 | 26444 | SH | DEFINED | 01 |
| EPIX MEDICAL INC | COM | 26881Q101 | 354 | 25000 | SH | DEFINED | 01 |
| ESS TECHNOLOGY | COM | 269151106 | 3944 | 404486 | SH | DEFINED | 01 |
| E TRADE | COM | 269246104 | 6610 | 777592 | SH | DEFINED | 01 |
| E TRADE | COM | 269246104 | 32 | 3717 | SH | DEFINED | 01 |
| EARTHLINK INK | COM | 270321102 | 52 | 6544 | SH | DEFINED | 01 |
| EAST WEST BANCORP | COM | 27579R104 | 2519 | 69708 | SH | DEFINED | 01 |
| EASTMAN CHEMICAL CO | COM | 277432100 | 1956 | 61754 | SH | DEFINED | 01 |
| EASTMAN CHEMICAL CO | COM | 277432100 | 0 | 15 | SH | DEFINED | 01 |
| EASTMAN CHEMICAL CO | COM | 277432100 | 566 | 17861 | SH | DEFINED | 01 |
| EASTMAN KODAK | COM | 277461109 | 43138 | 1577179 | SH | DEFINED | 01 |
| EASTMAN KODAK | COM | 277461109 | 331 | 12119 | SH | DEFINED | 01 |
| EASTMAN KODAK | COM | 277461109 | 2968 | 108520 | SH | DEFINED | 01 |
| EATON CORP | COM | 278058102 | 26233 | 333689 | SH | DEFINED | 01 |
| EATON CORP | COM | 278058102 | 65 | 824 | SH | DEFINED | 01 |
| EATON CORP | COM | 278058102 | 1354 | 17226 | SH | DEFINED | 01 |
| EATON VANCE | COM | 278265103 | 887 | 28061 | SH | DEFINED | 01 |
| EATON VANCE | COM | 278265103 | 23211 | 734500 | SH | DEFINED | 01 |
| EATON VANCE | COM | 278265103 | 765 | 24200 | SH | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 237978 | 2284284 | SH | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 80268 | 770467 | SH | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 10814 | 103800 | SH | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 2783 | 26721 | SH | DEFINED | 01 |
| EBOOKERS PLC | COM | 278725106 | 851 | 53000 | SH | DEFINED | 01 |
| ECHO BAY MINES WTS | WT | 278751169 | 214 | 700000 | SH | DEFINED | 01 |
| ECHOSTAR COMMUN CORP | COM | 278762109 | 59616 | 1722038 | SH | DEFINED | 01 |
| ECHOSTAR COMMUN CORP | COM | 278762109 | 3988 | 115186 | SH | DEFINED | 01 |
| ECHOSTAR COMMUN CORP | COM | 278762109 | 70 | 2017 | SH | DEFINED | 01 |
| ECHOSTAR COMM CVT. | CONV BND | 278762AD1 | 546 | 550000 | PRN | DEFINED | 01 |
| ECOLAB INC. | COM | 278865100 | 27250 | 1064464 | SH | DEFINED | 01 |
| ECOLAB INC. | COM | 278865100 | 2286 | 89312 | SH | DEFINED | 01 |
| ECOLAB INC. | COM | 278865100 | 1553 | 60658 | SH | DEFINED | 01 |
| EDISON INTL | COM | 281020107 | 4747 | 288941 | SH | DEFINED | 01 |
| EDISON INTL | COM | 281020107 | 1235 | 75193 | SH | DEFINED | 01 |
| EDO CORP | COM | 281347104 | 1014 | 57295 | SH | DEFINED | 01 |
| EDUCATION MGMT CORP | COM | 28139T101 | 932 | 17525 | SH | DEFINED | 01 |
| EDUCATION MGMT CORP | COM | 28139T101 | 14952 | 281150 | SH | DEFINED | 01 |
| EDUCATION MGMT CORP | COM | 28139T101 | 489 | 9200 | SH | DEFINED | 01 |
| A.G. EDWARDS INC. | COM | 281760108 | 117 | 3427 | SH | DEFINED | 01 |
| EDWARDS LIFESCIENCES | COM | 28176E108 | 769 | 23905 | SH | DEFINED | 01 |
| EFUNDS CORP | COM | 28224R101 | 7227 | 626770 | SH | DEFINED | 01 |
| EL PASO CORPORATION | COM | 28336L109 | 18354 | 2271528 | SH | DEFINED | 01 |
| EL PASO CORPORATION | COM | 28336L109 | 1122 | 138839 | SH | DEFINED | 01 |
| EL PASO ELECTRIC | COM | 283677854 | 5264 | 426963 | SH | DEFINED | 01 |
| ELAN CORP PLC ADR | COM | 284131208 | 11 | 2030 | SH | DEFINED | 01 |
| ELECTRO SCIENTIFIC | COM | 285229100 | 6457 | 425949 | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 55708 | 752901 | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 521 | 7067 | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 2624 | 35463 | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 757 | 10233 | SH | DEFINED | 01 |
| ELECTRONIC DATA SYST | COM | 285661104 | 28728 | 1339287 | SH | DEFINED | 01 |
| ELECTRONIC DATA SYST | COM | 285661104 | 2368 | 110412 | SH | DEFINED | 01 |
| ELECTRONIC DATA SYST | COM | 285661104 | 553 | 25789 | SH | DEFINED | 01 |
| ELECTRONICS BOUTIQUE | COM | 286045109 | 726 | 31400 | SH | DEFINED | 01 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 1550 | 76400 | SH | DEFINED | 01 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 88 | 4329 | SH | DEFINED | 01 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 65 | 3209 | SH | DEFINED | 01 |
| ELKCORP | COM | 287456107 | 1277 | 56758 | SH | DEFINED | 01 |
| EMBRAER AIRCRAFT COR | COM | 29081M102 | 287 | 15000 | SH | DEFINED | 01 |
| EMCOR GROUP INC | COM | 29084Q100 | 2149 | 43544 | SH | DEFINED | 01 |
| EMERSON ELECTRIC | COM | 291011104 | 7606 | 148845 | SH | DEFINED | 01 |

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|-----------------------------|-----|-----------|-------|---------|----|---------|----|---|
| EMERSON ELECTRIC | COM | 291011104 | 21 | 410 | SH | DEFINED | 01 | 0 |
| EMERSON ELECTRIC | COM | 291011104 | 4988 | 97627 | SH | DEFINED | 01 | 0 |
| EMERSON RADIO CORP | COM | 291087203 | 1251 | 181610 | SH | DEFINED | 01 | 0 |
| EMERSON RADIO CORP | COM | 291087203 | 62 | 9159 | SH | DEFINED | 01 | 0 |
| EMERSON RADIO CORP | COM | 291087203 | 46 | 6701 | SH | DEFINED | 01 | 0 |
| EMMIS COMMUNICATIONS | COM | 291525103 | 1063 | 46315 | SH | DEFINED | 01 | 0 |
| EMMIS COMMUNICATIONS | COM | 291525103 | 282 | 12197 | SH | DEFINED | 01 | 0 |
| EMPIRE DISTRICT ELEC. | COM | 291641108 | 102 | 4718 | SH | DEFINED | 01 | 0 |
| EMPIRE DISTRICT ELEC. | COM | 291641108 | 77 | 3520 | SH | DEFINED | 01 | 0 |
| ENCANA CORP. | COM | 292505104 | 24414 | 636290 | SH | DEFINED | 01 | 0 |
| ENCANA CORP. | COM | 292505104 | 42 | 1100 | SH | DEFINED | 01 | 0 |
| ENBRIDGE INC | COM | 29250N105 | 7701 | 216200 | SH | DEFINED | 01 | 0 |
| ENBRIDGE ENERGY MGMT L | COM | 29250X103 | 0 | 1 | SH | DEFINED | 01 | 0 |
| ENDO PHARMACEUTICAL | COM | 29264F205 | 2529 | 149500 | SH | DEFINED | 01 | 0 |
| ENDO PHARMACEUTICAL | COM | 29264F205 | 103 | 6108 | SH | DEFINED | 01 | 0 |
| ENDO PHARMACEUTICAL | COM | 29264F205 | 17 | 979 | SH | DEFINED | 01 | 0 |
| ENERGEN | COM | 29265N108 | 12096 | 363222 | SH | DEFINED | 01 | 0 |
| ENERGEN | COM | 29265N108 | 164 | 4949 | SH | DEFINED | 01 | 0 |
| ENERGEN | COM | 29265N108 | 117 | 3517 | SH | DEFINED | 01 | 0 |
| ENERGY EAST CORP | COM | 29266M109 | 2850 | 137320 | SH | DEFINED | 01 | 0 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 15526 | 494425 | SH | DEFINED | 01 | 0 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 76 | 2430 | SH | DEFINED | 01 | 0 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 49 | 1575 | SH | DEFINED | 01 | 0 |
| ENGELHARD CORP | COM | 292845104 | 1596 | 64407 | SH | DEFINED | 01 | 0 |
| ENGELHARD CORP | COM | 292845104 | 720 | 29057 | SH | DEFINED | 01 | 0 |
| ENGINEERED SUPPORT | COM | 292866100 | 1953 | 46655 | SH | DEFINED | 01 | 0 |
| ENESCO GROUP INC | COM | 292973104 | 300 | 40582 | SH | DEFINED | 01 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 8169 | 607879 | SH | DEFINED | 01 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 531 | 39607 | SH | DEFINED | 01 | 0 |
| ENTEGRIS INC | COM | 29362U104 | 36 | 2666 | SH | DEFINED | 01 | 0 |
| ENTERASYS NETWORKS. | COM | 293637104 | 57 | 18745 | SH | DEFINED | 01 | 0 |
| ENTERASYS NETWORKS. | COM | 293637104 | 42 | 13872 | SH | DEFINED | 01 | 0 |
| ENTERCOM COMMUNICATI | COM | 293639100 | 107 | 2192 | SH | DEFINED | 01 | 0 |
| ENTERCOM COMMUNICATI | COM | 293639100 | 41105 | 838715 | SH | DEFINED | 01 | 0 |
| ENTERCOM COMMUNICATI | COM | 293639100 | 1269 | 25900 | SH | DEFINED | 01 | 0 |
| ENTERGY CORP | COM | 29364G103 | 38684 | 732906 | SH | DEFINED | 01 | 0 |
| ENTERGY CORP | COM | 29364G103 | 2763 | 52346 | SH | DEFINED | 01 | 0 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 1489 | 118900 | SH | DEFINED | 01 | 0 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 2 | 170 | SH | DEFINED | 01 | 0 |
| ENZO BIOCHEM | COM | 294100102 | 1869 | 86869 | SH | DEFINED | 01 | 0 |
| EON LABS. | COM | 29412E100 | 886 | 25200 | SH | DEFINED | 01 | 0 |
| EON LABS. | COM | 29412E100 | 218 | 6200 | SH | DEFINED | 01 | 0 |
| Epimmune Inc | COM | 29425y101 | 29 | 20310 | SH | DEFINED | 01 | 0 |
| EQUIFAX INC | COM | 294429105 | 216 | 8297 | SH | DEFINED | 01 | 0 |
| EQUIFAX INC | COM | 294429105 | 846 | 32541 | SH | DEFINED | 01 | 0 |
| EQUITABLE RESOURCES | COM | 294549100 | 46154 | 1132885 | SH | DEFINED | 01 | 0 |
| EQUITABLE RESOURCES | COM | 294549100 | 730 | 17930 | SH | DEFINED | 01 | 0 |
| EQUITY OFFICE | COM | 294741103 | 30973 | 1146705 | SH | DEFINED | 01 | 0 |
| EQUITY OFFICE | COM | 294741103 | 2521 | 93338 | SH | DEFINED | 01 | 0 |
| EQUITY RESIDENTIAL | COM | 29476L107 | 1669 | 64309 | SH | DEFINED | 01 | 0 |
| EQUITY RESIDENTIAL | COM | 29476L107 | 1638 | 63158 | SH | DEFINED | 01 | 0 |
| ERICSSON LM B ADR | COM | 294821608 | 10 | 950 | SH | DEFINED | 01 | 0 |
| ERIE INDTY CO. | COM | 29530P102 | 2962 | 71800 | SH | DEFINED | 01 | 0 |
| ESPEED INC. | COM | 296643109 | 2080 | 105300 | SH | DEFINED | 01 | 0 |
| ESPEED INC. | COM | 296643109 | 4 | 180 | SH | DEFINED | 01 | 0 |
| ESPERION THERAPEUTIC | COM | 29664R106 | 3325 | 169700 | SH | DEFINED | 01 | 0 |
| ESPERION THERAPEUTIC | COM | 29664R106 | 927 | 47277 | SH | DEFINED | 01 | 0 |
| ESPERION THERAPEUTIC | COM | 29664R106 | 37 | 1891 | SH | DEFINED | 01 | 0 |
| ESSEX PROP TRUST | COM | 297178105 | 5889 | 102870 | SH | DEFINED | 01 | 0 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 1054 | 60535 | SH | DEFINED | 01 | 0 |
| ETHAN ALLEN | COM | 297602104 | 3792 | 107847 | SH | DEFINED | 01 | 0 |
| EURONET WORLDWIDE | COM | 298736109 | 700 | 64800 | SH | DEFINED | 01 | 0 |

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| EVERGREEN RESOURCE | COM | 299900308 | 6907 | 127183 | SH | DEFINED | 01 |
| EVERGREEN RESOURCE | COM | 299900308 | 134 | 2480 | SH | DEFINED | 01 |
| EXACT SCIENCES CORP.. | COM | 30063P105 | 1045 | 95400 | SH | DEFINED | 01 |
| EXACT SCIENCES CORP.. | COM | 30063P105 | 2 | 220 | SH | DEFINED | 01 |
| EXAR CORP | COM | 300645108 | 3508 | 221597 | SH | DEFINED | 01 |
| EXAR CORP | COM | 300645108 | 2 | 120 | SH | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 82917 | 1386345 | SH | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 1212 | 20250 | SH | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 5267 | 88060 | SH | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 603 | 10073 | SH | DEFINED | 01 |
| EXELIXIS INC | COM | 30161Q104 | 1067 | 153738 | SH | DEFINED | 01 |
| EXIDE CORP 144A | CONV BND | 302051AF4 | 22 | 16500000 | PRN | DEFINED | 01 |
| EXPEDIA INC CL A | COM | 302125109 | 27176 | 354400 | SH | DEFINED | 01 |
| EXPEDIA INC WTS | WT | 302125125 | 3 | 50 | SH | DEFINED | 01 |
| EXPEDITORS INTL WASH | COM | 302130109 | 11893 | 343366 | SH | DEFINED | 01 |
| EXPEDITORS INTL WASH | COM | 302130109 | 2449 | 70700 | SH | DEFINED | 01 |
| EXPEDITORS INTL WASH | COM | 302130109 | 29 | 823 | SH | DEFINED | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 62504 | 916347 | SH | DEFINED | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 2920 | 42834 | SH | DEFINED | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 3203 | 46959 | SH | DEFINED | 01 |
| EXTENDED STAY AMERIC | COM | 30224P101 | 54 | 4019 | SH | DEFINED | 01 |
| EXTREME NETWORKS INC | COM | 30226D106 | 1523 | 287400 | SH | DEFINED | 01 |
| EXTREME NETWORKS INC | COM | 30226D106 | 1 | 160 | SH | DEFINED | 01 |
| EXULT INC DEL. | COM | 302284104 | 343 | 40000 | SH | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 585473 | 16303860 | SH | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 24529 | 682940 | SH | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 56457 | 1572186 | SH | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 945 | 26300 | SH | DEFINED | 01 |
| FBL FINL GROUP INC | COM | 30239F106 | 2773 | 137600 | SH | DEFINED | 01 |
| FEI COMPANY | COM | 30241L109 | 2355 | 125500 | SH | DEFINED | 01 |
| FLIR SYSTEMS INC | COM | 302445101 | 5599 | 185733 | SH | DEFINED | 01 |
| FLIR SYSTEMS INC | COM | 302445101 | 4 | 120 | SH | DEFINED | 01 |
| FMC CORP | COM | 302491303 | 34 | 1504 | SH | DEFINED | 01 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 59 | 2818 | SH | DEFINED | 01 |
| FPL GROUP INC. | COM | 302571104 | 92144 | 1378344 | SH | DEFINED | 01 |
| FPL GROUP INC. | COM | 302571104 | 6643 | 99370 | SH | DEFINED | 01 |
| FPL GROUP INC. | COM | 302571104 | 3229 | 48310 | SH | DEFINED | 01 |
| FPL GROUP PFD CVT | CONV PRF | 302571203 | 29815 | 500000 | SH | DEFINED | 01 |
| FTI CONSULTING INC | COM | 302941109 | 355 | 14235 | SH | DEFINED | 01 |
| FACTSET RESEARCH | COM | 303075105 | 5278 | 119812 | SH | DEFINED | 01 |
| FACTSET RESEARCH | COM | 303075105 | 4 | 95 | SH | DEFINED | 01 |
| FAIR ISAAC INC | COM | 303250104 | 50860 | 988521 | SH | DEFINED | 01 |
| FAIR ISAAC INC | COM | 303250104 | 15363 | 298586 | SH | DEFINED | 01 |
| FAIR ISAAC INC | COM | 303250104 | 4512 | 87700 | SH | DEFINED | 01 |
| FAIRCHILD CO. | COM | 303698104 | 101 | 25000 | SH | DEFINED | 01 |
| FAIRCHILD SEMICONDC | COM | 303726103 | 11415 | 892469 | SH | DEFINED | 01 |
| FAMILY DLR STORES | COM | 307000109 | 42388 | 1111098 | SH | DEFINED | 01 |
| FAMILY DLR STORES | COM | 307000109 | 1514 | 39696 | SH | DEFINED | 01 |
| FARGO ELECTRONICS | COM | 30744P102 | 862 | 88600 | SH | DEFINED | 01 |
| FARGO ELECTRONICS | COM | 30744P102 | 1 | 120 | SH | DEFINED | 01 |
| FASTENAL CO | COM | 311900104 | 53834 | 1586156 | SH | DEFINED | 01 |
| FASTENAL CO | COM | 311900104 | 55539 | 1636372 | SH | DEFINED | 01 |
| FASTENAL CO | COM | 311900104 | 4887 | 143981 | SH | DEFINED | 01 |
| FEDDERS CORPORATION | COM | 313135501 | 264 | 86125 | SH | DEFINED | 01 |
| FREDDIE MAC | COM | 313400301 | 40146 | 790720 | SH | DEFINED | 01 |
| FREDDIE MAC | COM | 313400301 | 1223 | 24100 | SH | DEFINED | 01 |
| FREDDIE MAC | COM | 313400301 | 8112 | 159793 | SH | DEFINED | 01 |
| FANNIE MAE | COM | 313586109 | 272962 | 4047497 | SH | DEFINED | 01 |
| FANNIE MAE | COM | 313586109 | 19447 | 288397 | SH | DEFINED | 01 |
| FANNIE MAE | COM | 313586109 | 17712 | 262636 | SH | DEFINED | 01 |
| FANNIE MAE | COM | 313586109 | 21 | 315 | SH | DEFINED | 01 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 36 | 2051 | SH | DEFINED | 01 |

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|-----------------------------|----------|-----------|--------|---------|----|---------|------|
| FEDERATED DPT STORES | COM | 31410H101 | 4450 | 120750 | SH | DEFINED | 01 |
| FEDERATED DPT STORES | COM | 31410H101 | 1593 | 43226 | SH | DEFINED | 01 0 |
| FEDERATED INVESTORS. | COM | 314211103 | 176 | 6410 | SH | DEFINED | 01 |
| FEDERATED INVESTORS. | COM | 314211103 | 690 | 25160 | SH | DEFINED | 01 0 |
| FEDEX CORPORATION | COM | 31428X106 | 3117 | 50251 | SH | DEFINED | 01 |
| FEDEX CORPORATION | COM | 31428X106 | 4271 | 68855 | SH | DEFINED | 01 0 |
| FEDEX CORPORATION | COM | 31428X106 | 517 | 8336 | SH | DEFINED | 01 1 |
| FERRO CORP | COM | 315405100 | 2211 | 98134 | SH | DEFINED | 01 |
| F5 NETWORKS INC | COM | 315616102 | 932 | 55300 | SH | DEFINED | 01 |
| F5 NETWORKS INC | COM | 315616102 | 3 | 150 | SH | DEFINED | 01 0 |
| FIBROGEN INC CVT PFD | CONV PRF | 316000XX1 | 9000 | 3340757 | SH | DEFINED | 01 |
| FIDELITY NAT FINL | COM | 316326107 | 10179 | 330956 | SH | DEFINED | 01 |
| FIDELITY NAT FINL | COM | 316326107 | 74 | 2402 | SH | DEFINED | 01 0 |
| FIDELITY NAT FINL | COM | 316326107 | 50 | 1625 | SH | DEFINED | 01 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1940 | 33831 | SH | DEFINED | 01 |
| FIFTH THIRD BANCORP | COM | 316773100 | 7600 | 132546 | SH | DEFINED | 01 0 |
| FILENET CORP | COM | 316869106 | 5155 | 285788 | SH | DEFINED | 01 |
| FILENET CORP | COM | 316869106 | 2 | 90 | SH | DEFINED | 01 0 |
| FINANCIAL FEDERAL | COM | 317492106 | 1313 | 53814 | SH | DEFINED | 01 |
| FINISH LINE INC | COM | 317923100 | 83 | 3768 | SH | DEFINED | 01 0 |
| FIRST AMERICAN CORP | COM | 318522307 | 1997 | 75759 | SH | DEFINED | 01 |
| FIRST AMERICAN CORP | COM | 318522307 | 26 | 994 | SH | DEFINED | 01 0 |
| FIRST BANCORP/PR | COM | 318672102 | 5410 | 197068 | SH | DEFINED | 01 |
| FIRST BANCORP/PR | COM | 318672102 | 3 | 115 | SH | DEFINED | 01 0 |
| FIRST COMMUNITY BANCORP | COM | 31983B101 | 119 | 3800 | SH | DEFINED | 01 0 |
| FIRST CONSULTING GP | COM | 31986R103 | 1274 | 272800 | SH | DEFINED | 01 |
| FIRST FEDERAL CAPITAL CORP. | COM | 319960100 | 2377 | 119711 | SH | DEFINED | 01 |
| FIRST FEDERAL CAPITAL CORP. | COM | 319960100 | 75 | 3764 | SH | DEFINED | 01 0 |
| FIRST FEDERAL CAPITAL CORP. | COM | 319960100 | 56 | 2825 | SH | DEFINED | 01 0 |
| FIRST DATA CORP | COM | 319963104 | 102694 | 2478130 | SH | DEFINED | 01 |
| FIRST DATA CORP | COM | 319963104 | 8205 | 198000 | SH | DEFINED | 01 0 |
| FIRST DATA CORP | COM | 319963104 | 7188 | 173449 | SH | DEFINED | 01 0 |
| FIRST MIDWEST BANC | COM | 320867104 | 3901 | 135412 | SH | DEFINED | 01 |
| FIRST HEALTH GROUP | COM | 320960107 | 32941 | 1193541 | SH | DEFINED | 01 |
| FIRST HEALTH GROUP | COM | 320960107 | 31575 | 1143965 | SH | DEFINED | 01 0 |
| FIRST HEALTH GROUP | COM | 320960107 | 2170 | 78594 | SH | DEFINED | 01 0 |
| FIRST NIAGARA FINANCIAL.. | COM | 33582V108 | 349 | 25000 | SH | DEFINED | 01 |
| FIRST REPUBLIC BANK | COM | 336158100 | 2846 | 106987 | SH | DEFINED | 01 |
| FIRST REPUBLIC BANK | COM | 336158100 | 65 | 2427 | SH | DEFINED | 01 0 |
| FIRST REPUBLIC BANK | COM | 336158100 | 42 | 1597 | SH | DEFINED | 01 0 |
| FIRST TN NAT`L CORP | COM | 337162101 | 1683 | 38353 | SH | DEFINED | 01 |
| FIRST TN NAT`L CORP | COM | 337162101 | 1280 | 29155 | SH | DEFINED | 01 0 |
| FIRST VIRGINIA BANK | COM | 337477103 | 730 | 16931 | SH | DEFINED | 01 |
| FIRSTBANK CORP . | COM | 33761G104 | 668 | 22000 | SH | DEFINED | 01 |
| FIRSTBANK CORP . | COM | 33761G104 | 58 | 1891 | SH | DEFINED | 01 0 |
| FIRSTBANK CORP . | COM | 33761G104 | 42 | 1379 | SH | DEFINED | 01 0 |
| FISERV INC | COM | 337738108 | 101216 | 2842371 | SH | DEFINED | 01 |
| FISERV INC | COM | 337738108 | 5922 | 166272 | SH | DEFINED | 01 0 |
| FISERV INC | COM | 337738108 | 6033 | 169412 | SH | DEFINED | 01 0 |
| FISHER COMMUNICATIONS | COM | 337756209 | 831 | 17000 | SH | DEFINED | 01 |
| FIRSTFED FINL CORP | COM | 337907109 | 4677 | 132524 | SH | DEFINED | 01 |
| FIRSTFED FINL CORP | COM | 337907109 | 123 | 3481 | SH | DEFINED | 01 0 |
| FIRSTFED FINL CORP | COM | 337907109 | 91 | 2571 | SH | DEFINED | 01 0 |
| FIRSTMERIT CORP | COM | 337915102 | 83 | 3611 | SH | DEFINED | 01 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 5512 | 225460 | SH | DEFINED | 01 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 69 | 2848 | SH | DEFINED | 01 0 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 44 | 1804 | SH | DEFINED | 01 0 |
| FIRSTENERGY CORP | COM | 337932107 | 73321 | 1906902 | SH | DEFINED | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 4736 | 123210 | SH | DEFINED | 01 0 |
| FIRSTENERGY CORP | COM | 337932107 | 2653 | 69015 | SH | DEFINED | 01 0 |
| FISHER SCIENTIFIC IN | COM | 338032204 | 6615 | 189558 | SH | DEFINED | 01 |
| FISHER SCIENTIFIC IN | COM | 338032204 | 25 | 718 | SH | DEFINED | 01 0 |

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| FISHER SCIENTIFIC IN | COM | 338032204 | 19 | 550 | SH | DEFINED | 01 | 0 |
| FIVE STAR QUALITY CR | COM | 33832D106 | 0 | 0 | SH | DEFINED | 01 | |
| FLEETBOSTON FINL CO | COM | 339030108 | 63748 | 2145717 | SH | DEFINED | 01 | |
| FLEETBOSTON FINL CO | COM | 339030108 | 310 | 10428 | SH | DEFINED | 01 | 0 |
| FLEETBOSTON FINL CO | COM | 339030108 | 7950 | 267611 | SH | DEFINED | 01 | 0 |
| FLEETWOOD ENTERPRISE | COM | 339099103 | 773 | 104435 | SH | DEFINED | 01 | 0 |
| FL EAST COAST RY CO.. | COM | 340632108 | 224 | 8800 | SH | DEFINED | 01 | |
| FL EAST COAST RY CO.. | COM | 340632108 | 12 | 465 | SH | DEFINED | 01 | 0 |
| FLORIDA ROCK | COM | 341140101 | 9437 | 228610 | SH | DEFINED | 01 | |
| FLUOR CORP (NEW) | COM | 343412102 | 16258 | 483295 | SH | DEFINED | 01 | |
| FLUOR CORP (NEW) | COM | 343412102 | 633 | 18819 | SH | DEFINED | 01 | 0 |
| FLOWERS FOODS INC | COM | 343498101 | 4375 | 221437 | SH | DEFINED | 01 | |
| FLOWERS FOODS INC | COM | 343498101 | 82 | 4168 | SH | DEFINED | 01 | 0 |
| FLOWERVE CORP | COM | 34354P105 | 1422 | 72361 | SH | DEFINED | 01 | |
| FOCAL COMM WTS07 | WT | 344155114 | 0 | 19 | SH | DEFINED | 01 | |
| FOMENTO ECONOMICO MX | COM | 344419106 | 452 | 10955 | SH | DEFINED | 01 | |
| FOOT LOCKER INC | COM | 344849104 | 1684 | 127100 | SH | DEFINED | 01 | |
| FOOT LOCKER INC | COM | 344849104 | 84 | 6324 | SH | DEFINED | 01 | 0 |
| FOOTSTAR INC | COM | 344912100 | 762 | 58592 | SH | DEFINED | 01 | |
| FOOTSTAR INC | COM | 344912100 | 65 | 5013 | SH | DEFINED | 01 | 0 |
| FOOTSTAR INC | COM | 344912100 | 48 | 3674 | SH | DEFINED | 01 | 0 |
| FORD MOTOR CO | COM | 345370860 | 1233 | 112141 | SH | DEFINED | 01 | |
| FORD MOTOR CO | COM | 345370860 | 19 | 1711 | SH | DEFINED | 01 | 0 |
| FORD MOTOR CO | COM | 345370860 | 4643 | 422431 | SH | DEFINED | 01 | 0 |
| FORDING CANADIAN COAL TRUST | COM | 345425102 | 2901 | 160100 | SH | DEFINED | 01 | |
| FOREST CITY ENTERPRI | COM | 345550107 | 9897 | 238773 | SH | DEFINED | 01 | |
| FOREST LABS | COM | 345838106 | 135876 | 2481745 | SH | DEFINED | 01 | |
| FOREST LABS | COM | 345838106 | 6039 | 110366 | SH | DEFINED | 01 | 0 |
| FOREST LABS | COM | 345838106 | 4861 | 88778 | SH | DEFINED | 01 | 0 |
| FOREST LABS | COM | 345838106 | 605 | 11057 | SH | DEFINED | 01 | 1 |
| FOREST OIL CORP | COM | 346091705 | 4501 | 179159 | SH | DEFINED | 01 | |
| FOREST OIL CORP | COM | 346091705 | 92 | 3664 | SH | DEFINED | 01 | 0 |
| FORMFACTOR INC | COM | 346375108 | 953 | 53800 | SH | DEFINED | 01 | |
| FORMFACTOR INC | COM | 346375108 | 336 | 18995 | SH | DEFINED | 01 | 0 |
| FORTUNE BRANDS | COM | 349631101 | 5396 | 103369 | SH | DEFINED | 01 | |
| FORTUNE BRANDS | COM | 349631101 | 1758 | 33681 | SH | DEFINED | 01 | 0 |
| FORTUNE BRANDS | COM | 349631101 | 316 | 6051 | SH | DEFINED | 01 | 1 |
| FORWARD AIR CORP | COM | 349853101 | 2652 | 104539 | SH | DEFINED | 01 | |
| FORWARD AIR CORP | COM | 349853101 | 2 | 90 | SH | DEFINED | 01 | 0 |
| FOSSIL INC | COM | 349882100 | 4679 | 198600 | SH | DEFINED | 01 | |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 5113 | 355100 | SH | DEFINED | 01 | |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 3 | 240 | SH | DEFINED | 01 | 0 |
| 4KIDS ENTERTAINMENT | COM | 350865101 | 710 | 38177 | SH | DEFINED | 01 | |
| FOX ENTERTAINMENT GR | COM | 35138T107 | 2216 | 77000 | SH | DEFINED | 01 | |
| FRANKLIN RESOURCES | COM | 354613101 | 583 | 14920 | SH | DEFINED | 01 | |
| FRANKLIN RESOURCES | COM | 354613101 | 2285 | 58491 | SH | DEFINED | 01 | 0 |
| FRANKLIN RES CVT | CONV BND | 354613AC5 | 233 | 390000 | PRN | DEFINED | 01 | |
| FREDS INC | COM | 356108100 | 5119 | 137670 | SH | DEFINED | 01 | |
| FREDS INC | COM | 356108100 | 77 | 2080 | SH | DEFINED | 01 | 0 |
| FREEMARKETS INC | COM | 356602102 | 212 | 30500 | SH | DEFINED | 01 | |
| FREEPORT MCMORAN COP. | COM | 35671D857 | 80543 | 3287478 | SH | DEFINED | 01 | |
| FREEPORT MCMORAN COP. | COM | 35671D857 | 10970 | 447745 | SH | DEFINED | 01 | 0 |
| FREEPORT MCMORAN COP. | COM | 35671D857 | 1755 | 71659 | SH | DEFINED | 01 | 0 |
| FREEPORT MCMORAN CVT | CONV BND | 35671DAF2 | 693 | 390000 | PRN | DEFINED | 01 | |
| FREMONT GENERAL CORP | COM | 357288109 | 3015 | 220100 | SH | DEFINED | 01 | |
| FRIEDMAN BILLINGS. | COM | 358434108 | 817 | 61000 | SH | DEFINED | 01 | |
| FRIEDMAN BILLINGS. | COM | 358434108 | 26 | 1986 | SH | DEFINED | 01 | 0 |
| FRIEDMAN BILLINGS. | COM | 358434108 | 18 | 1338 | SH | DEFINED | 01 | 0 |
| FRONTIER AIRLINES | COM | 359065109 | 783 | 86193 | SH | DEFINED | 01 | |
| FRONTIER OIL CORP | COM | 35914P105 | 2718 | 178775 | SH | DEFINED | 01 | |
| FULLER H B COMPANY | COM | 359694106 | 2102 | 95490 | SH | DEFINED | 01 | |
| FULTON FINL CORP | COM | 360271100 | 812 | 40822 | SH | DEFINED | 01 | |

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|------------------------|----------|-----------|--------|----------|-----|---------|----|
| FURNITURE BRAND INTL | COM | 360921100 | 707 | 27079 | SH | DEFINED | 01 |
| G&K SERVICES CL A | COM | 361268105 | 1783 | 60251 | SH | DEFINED | 01 |
| GATX CORP | COM | 361448103 | 852 | 52097 | SH | DEFINED | 01 |
| GBC BANCORP/CALIFORN | COM | 361475106 | 1290 | 33598 | SH | DEFINED | 01 |
| GABLE RESIDENTIAL | COM | 362418105 | 4166 | 137830 | SH | DEFINED | 01 |
| GALLAGHER ARTHUR J | COM | 363576109 | 105 | 3850 | SH | DEFINED | 01 |
| GALLAGHER ARTHUR J | COM | 363576109 | 1698 | 62400 | SH | DEFINED | 01 |
| GALLAHER GROUP ADR | COM | 363595109 | 178 | 4500 | SH | DEFINED | 01 |
| GALYANS TRADING CO. | COM | 36458R101 | 1117 | 77900 | SH | DEFINED | 01 |
| GAMESTOP CORP | COM | 36466R101 | 1203 | 93100 | SH | DEFINED | 01 |
| GANNETT CO INC | COM | 364730101 | 193025 | 2513040 | SH | DEFINED | 01 |
| GANNETT CO INC | COM | 364730101 | 7472 | 97315 | SH | DEFINED | 01 |
| GANNETT CO INC | COM | 364730101 | 5200 | 67698 | SH | DEFINED | 01 |
| GANNETT CO INC | COM | 364730101 | 765 | 9955 | SH | DEFINED | 01 |
| GAP INC. THE | COM | 364760108 | 23895 | 1273761 | SH | DEFINED | 01 |
| GAP INC. THE | COM | 364760108 | 637 | 33950 | SH | DEFINED | 01 |
| GAP INC. THE | COM | 364760108 | 5356 | 285483 | SH | DEFINED | 01 |
| GAP STORES CVT | CONV BND | 364760AJ7 | 793 | 590000 | PRN | DEFINED | 01 |
| GARDNER DENVER INC | COM | 365558105 | 2865 | 140040 | SH | DEFINED | 01 |
| GARDNER DENVER INC | COM | 365558105 | 103 | 5081 | SH | DEFINED | 01 |
| GARDNER DENVER INC | COM | 365558105 | 74 | 3607 | SH | DEFINED | 01 |
| GARTNER GRP INC CL B | COM | 366651206 | 26 | 3409 | SH | DEFINED | 01 |
| GATEWAY INC | COM | 367626108 | 70 | 19081 | SH | DEFINED | 01 |
| GATEWAY INC | COM | 367626108 | 273 | 74800 | SH | DEFINED | 01 |
| GAYLORD ENTERTAINMEN | COM | 367905106 | 1820 | 93000 | SH | DEFINED | 01 |
| GEN-PROBE INC. | COM | 36866T103 | 2668 | 65306 | SH | DEFINED | 01 |
| GEN-PROBE INC. | COM | 36866T103 | 207 | 5070 | SH | DEFINED | 01 |
| GEMSTAR-TV GUIDE | COM | 36866W106 | 2036 | 400000 | SH | DEFINED | 01 |
| GENCORP INC | COM | 368682100 | 2946 | 331428 | SH | DEFINED | 01 |
| GENENCOR INTL INC | COM | 368709101 | 3 | 190 | SH | DEFINED | 01 |
| GENENTECH INC | COM | 368710406 | 11 | 150 | SH | DEFINED | 01 |
| GENRL COMMUNICATION | COM | 369385109 | 2844 | 328492 | SH | DEFINED | 01 |
| GENRL COMMUNICATION | COM | 369385109 | 2 | 260 | SH | DEFINED | 01 |
| GENERAL DYNAMICS | COM | 369550108 | 16019 | 220944 | SH | DEFINED | 01 |
| GENERAL DYNAMICS | COM | 369550108 | 3340 | 46068 | SH | DEFINED | 01 |
| GENERAL ELECTRIC | COM | 369604103 | 793608 | 27671132 | SH | DEFINED | 01 |
| GENERAL ELECTRIC | COM | 369604103 | 51200 | 1785298 | SH | DEFINED | 01 |
| GENERAL ELECTRIC | COM | 369604103 | 67502 | 2353613 | SH | DEFINED | 01 |
| GENERAL ELECTRIC | COM | 369604103 | 1884 | 65674 | SH | DEFINED | 01 |
| GENERAL MILLS | COM | 370334104 | 34452 | 726684 | SH | DEFINED | 01 |
| GENERAL MILLS | COM | 370334104 | 2644 | 55783 | SH | DEFINED | 01 |
| GENERAL MILLS | COM | 370334104 | 4044 | 85303 | SH | DEFINED | 01 |
| GENERAL MOTORS. | COM | 370442105 | 49501 | 1375021 | SH | DEFINED | 01 |
| GENERAL MOTORS. | COM | 370442105 | 897 | 24945 | SH | DEFINED | 01 |
| GENERAL MOTORS. | COM | 370442105 | 4658 | 129390 | SH | DEFINED | 01 |
| GENERAL MOTORS. | COM | 370442105 | 1096 | 30443 | SH | DEFINED | 01 |
| GENERAL MOTORS PFD CVT | CONV PRF | 370442717 | 24900 | 1000000 | SH | DEFINED | 01 |
| GENERAL MOTORS PFD CVT | CONV PRF | 370442717 | 1231 | 49420 | SH | DEFINED | 01 |
| GENERAL MOTORS CL H | COM | 370442832 | 641 | 50000 | SH | DEFINED | 01 |
| GENESCO INC. | COM | 371532102 | 1119 | 63193 | SH | DEFINED | 01 |
| GENESEE & WYOMING. | COM | 371559105 | 28 | 1362 | SH | DEFINED | 01 |
| GENTEX CORP | COM | 371901109 | 22995 | 751250 | SH | DEFINED | 01 |
| GENTEX CORP | COM | 371901109 | 55197 | 1803136 | SH | DEFINED | 01 |
| GENTEX CORP | COM | 371901109 | 1742 | 56934 | SH | DEFINED | 01 |
| GENTA INC | COM | 37245M207 | 4 | 290 | SH | DEFINED | 01 |
| GENUINE PARTS | COM | 372460105 | 4584 | 143230 | SH | DEFINED | 01 |
| GENUINE PARTS | COM | 372460105 | 2279 | 71202 | SH | DEFINED | 01 |
| GENUINE PARTS | COM | 372460105 | 1284 | 40118 | SH | DEFINED | 01 |
| GENZYME CORP | COM | 372917104 | 66851 | 1599310 | SH | DEFINED | 01 |
| GENZYME CORP | COM | 372917104 | 1182 | 28275 | SH | DEFINED | 01 |
| GENZYME CORP | COM | 372917104 | 2282 | 54604 | SH | DEFINED | 01 |
| GENZYME CORP | COM | 372917104 | 1083 | 25894 | SH | DEFINED | 01 |

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| GENZYME CORP CVT | CONV BND | 372917AK0 | 389 | 390000 | PRN | DEFINED | 01 |
| GEORGIA GULF CORP | COM | 373200203 | 2311 | 116705 | SH | DEFINED | 01 |
| GEORGIA-PACIFIC GP | COM | 373298108 | 279 | 14725 | SH | DEFINED | 01 |
| GEORGIA-PACIFIC GP | COM | 373298108 | 1095 | 57774 | SH | DEFINED | 01 |
| GERBER SCIENTIFIC | COM | 373730100 | 1146 | 172040 | SH | DEFINED | 01 |
| GERBER SCIENTIFIC | COM | 373730100 | 46 | 7111 | SH | DEFINED | 01 |
| GERBER SCIENTIFIC | COM | 373730100 | 36 | 5447 | SH | DEFINED | 01 |
| GETTY IMAGES INC | COM | 374276103 | 1943 | 47040 | SH | DEFINED | 01 |
| GEVITY HR INC | COM | 374393106 | 60 | 5129 | SH | DEFINED | 01 |
| GIBRALTAR STEEL. | COM | 37476F103 | 397 | 19400 | SH | DEFINED | 01 |
| GILEAD SCIENCES | COM | 375558103 | 74647 | 1343051 | SH | DEFINED | 01 |
| GILEAD SCIENCES | COM | 375558103 | 66452 | 1195606 | SH | DEFINED | 01 |
| GILEAD SCIENCES | COM | 375558103 | 2083 | 37481 | SH | DEFINED | 01 |
| GILLETTE CO | COM | 375766102 | 77823 | 2442708 | SH | DEFINED | 01 |
| GILLETTE CO | COM | 375766102 | 76 | 2388 | SH | DEFINED | 01 |
| GILLETTE CO | COM | 375766102 | 7582 | 237978 | SH | DEFINED | 01 |
| GLACIER BANCORP INC | COM | 37637Q105 | 588 | 23870 | SH | DEFINED | 01 |
| GLAMIS GOLD LTD.. | COM | 376775102 | 4989 | 434900 | SH | DEFINED | 01 |
| GLATFELTER | COM | 377316104 | 1079 | 73168 | SH | DEFINED | 01 |
| GLAXOSMITHKLINE PLC | COM | 37733W105 | 23748 | 585795 | SH | DEFINED | 01 |
| GLAXOSMITHKLINE PLC | COM | 37733W105 | 32 | 785 | SH | DEFINED | 01 |
| GLENBOROUGH REALTY T | COM | 37803P105 | 1547 | 80760 | SH | DEFINED | 01 |
| GLOBAL INDUSTRIES. | COM | 379336100 | 1103 | 228800 | SH | DEFINED | 01 |
| GLOBAL IMAGING SYS. | COM | 37934A100 | 2347 | 101330 | SH | DEFINED | 01 |
| GLOBAL IMAGING SYS. | COM | 37934A100 | 3 | 130 | SH | DEFINED | 01 |
| GLOBAL PAYMENTS INC | COM | 37940X102 | 3822 | 107662 | SH | DEFINED | 01 |
| GLOBAL POWER EQUIP | COM | 37941P108 | 817 | 175800 | SH | DEFINED | 01 |
| GLOBAL POWER EQUIP | COM | 37941P108 | 1 | 260 | SH | DEFINED | 01 |
| GLOBIX CORP | COM | 37957F101 | 0 | 104 | SH | DEFINED | 01 |
| GLOBESPANVIRATA INC | COM | 37957V106 | 1026 | 124400 | SH | DEFINED | 01 |
| GOLDFIELDS LTD ADR.. | COM | 38059T106 | 12867 | 1056300 | SH | DEFINED | 01 |
| GOLDCORP INC | COM | 380956409 | 4144 | 345400 | SH | DEFINED | 01 |
| GOLDEN STAR RESOURCE | COM | 38119T104 | 1452 | 550000 | SH | DEFINED | 01 |
| GOLDEN WEST FIN | COM | 381317106 | 27385 | 342271 | SH | DEFINED | 01 |
| GOLDEN WEST FIN | COM | 381317106 | 78 | 971 | SH | DEFINED | 01 |
| GOLDEN WEST FIN | COM | 381317106 | 2858 | 35719 | SH | DEFINED | 01 |
| GOLDEN WEST FIN | COM | 381317106 | 613 | 7651 | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC | COM | 38141G104 | 9547 | 113966 | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC | COM | 38141G104 | 9076 | 108370 | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC | COM | 38141G104 | 511 | 6100 | SH | DEFINED | 01 |
| GOODRICH CORPORATION | COM | 382388106 | 41647 | 1983147 | SH | DEFINED | 01 |
| GOODRICH CORPORATION | COM | 382388106 | 594 | 28263 | SH | DEFINED | 01 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 54 | 10317 | SH | DEFINED | 01 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 212 | 40470 | SH | DEFINED | 01 |
| GOODYS FAMILY CLTHNG | COM | 382588101 | 819 | 94636 | SH | DEFINED | 01 |
| GRACO INC. | COM | 384109104 | 5452 | 170386 | SH | DEFINED | 01 |
| GRAFTECH INTL LTD. | COM | 384313102 | 2191 | 402225 | SH | DEFINED | 01 |
| GRAFTECH INTL LTD. | COM | 384313102 | 1387 | 254142 | SH | DEFINED | 01 |
| GRAFTECH INTL LTD. | COM | 384313102 | 41 | 7600 | SH | DEFINED | 01 |
| GRAINGER (W.W.) | COM | 384802104 | 8491 | 181608 | SH | DEFINED | 01 |
| GRAINGER (W.W.) | COM | 384802104 | 1878 | 40193 | SH | DEFINED | 01 |
| GRAINGER (W.W.) | COM | 384802104 | 989 | 21157 | SH | DEFINED | 01 |
| GRANITE BROADCASTING CORP | COM | 387241102 | 239 | 78166 | SH | DEFINED | 01 |
| GRANITE CONSTRUCTION | COM | 387328107 | 34 | 1775 | SH | DEFINED | 01 |
| GRANT PRIDECO INC | COM | 38821G101 | 23191 | 1973605 | SH | DEFINED | 01 |
| GRANT PRIDECO INC | COM | 38821G101 | 537 | 45640 | SH | DEFINED | 01 |
| GRAY TELEVISION CL B | COM | 389375106 | 1240 | 100000 | SH | DEFINED | 01 |
| GREAT A. & P. TEA | COM | 390064103 | 985 | 111923 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CO | COM | 390568103 | 1488 | 72956 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CO | COM | 390568103 | 237 | 11602 | SH | DEFINED | 01 |
| GREAT PLAINS ENERGY | COM | 391164100 | 807 | 27958 | SH | DEFINED | 01 |
| GREATER BAY BANCORP | COM | 391648102 | 521 | 25359 | SH | DEFINED | 01 |

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| GREEN MOUNTAIN POWER | COM | 393154109 | 289 | 14429 | SH | DEFINED | 01 |
| GREENPOINT FINL CORP | COM | 395384100 | 9818 | 192733 | SH | DEFINED | 01 |
| GREENPOINT FINL CORP | COM | 395384100 | 78 | 1524 | SH | DEFINED | 01 0 |
| GREENPOINT FINL CORP | COM | 395384100 | 51 | 1000 | SH | DEFINED | 01 0 |
| GREIF INC | COM | 397624107 | 1035 | 45000 | SH | DEFINED | 01 |
| GREY WOLF INC | COM | 397888108 | 3612 | 893800 | SH | DEFINED | 01 |
| GREY WOLF INC | COM | 397888108 | 103 | 25476 | SH | DEFINED | 01 0 |
| GREY WOLF INC | COM | 397888108 | 43 | 10699 | SH | DEFINED | 01 0 |
| GRIFFON CORP | COM | 398433102 | 3201 | 200113 | SH | DEFINED | 01 |
| GRIFFON CORP | COM | 398433102 | 72 | 4479 | SH | DEFINED | 01 0 |
| GRIFFON CORP | COM | 398433102 | 51 | 3182 | SH | DEFINED | 01 0 |
| GROUP ONE AUTOMOTIVE | COM | 398905109 | 2698 | 83244 | SH | DEFINED | 01 |
| GROUP 1 SOFTWARE INC | COM | 39943Y103 | 852 | 46500 | SH | DEFINED | 01 |
| G-TELEVISA | COM | 40049J206 | 2174 | 63000 | SH | DEFINED | 01 |
| G-TECH HOLDINGS CORP | COM | 400518106 | 106 | 2814 | SH | DEFINED | 01 |
| G-TECH HOLDINGS CORP | COM | 400518106 | 68 | 1793 | SH | DEFINED | 01 0 |
| GRUPO AEROPORTUARIO | COM | 40051E202 | 2194 | 149960 | SH | DEFINED | 01 |
| GRUPO AEROPORTUARIO | COM | 40051E202 | 280 | 19160 | SH | DEFINED | 01 1 |
| GRUPO AEROPORTUARIO | COM | 40051E202 | 439 | 30010 | SH | DEFINED | 01 1 |
| GUCCI | COM | 401566104 | 2450 | 25000 | SH | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 45712 | 1029766 | SH | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 55 | 1246 | SH | DEFINED | 01 0 |
| GUIDANT CORP | COM | 401698105 | 3231 | 72787 | SH | DEFINED | 01 0 |
| GUJARAT AMBUJA GDR | COM | 401841994 | 92 | 21060 | SH | DEFINED | 01 |
| GUITAR CENTER INC | COM | 402040109 | 2271 | 78300 | SH | DEFINED | 01 |
| GUITAR CENTER INC | COM | 402040109 | 2 | 60 | SH | DEFINED | 01 0 |
| GYMBOREE | COM | 403777105 | 3822 | 227823 | SH | DEFINED | 01 |
| GYMBOREE | COM | 403777105 | 2 | 140 | SH | DEFINED | 01 0 |
| HCA INC | COM | 404119109 | 19776 | 617232 | SH | DEFINED | 01 |
| HCA INC | COM | 404119109 | 465 | 14530 | SH | DEFINED | 01 0 |
| HCA INC | COM | 404119109 | 4200 | 131070 | SH | DEFINED | 01 0 |
| HCA INC | COM | 404119109 | 529 | 16502 | SH | DEFINED | 01 1 |
| HCC INSURANCE | COM | 404132102 | 1987 | 67212 | SH | DEFINED | 01 |
| HCC INSURANCE | COM | 404132102 | 43389 | 1467350 | SH | DEFINED | 01 0 |
| HCC INSURANCE | COM | 404132102 | 1328 | 44900 | SH | DEFINED | 01 0 |
| HDFC BANK ADR | COM | 40415F101 | 750 | 40000 | SH | DEFINED | 01 |
| HEI INC | COM | 404160103 | 606 | 201400 | SH | DEFINED | 01 |
| HMP EQUITY HOLD 0% 05-15-2008 | PRF | 40425KAA6 | 3790 | 7500 | SH | DEFINED | 01 0 |
| HSBC HOLDINGS ADR | COM | 404280406 | 15039 | 254430 | SH | DEFINED | 01 |
| HAEMONETICS CORP | COM | 405024100 | 2782 | 148762 | SH | DEFINED | 01 |
| HAGGAR | COM | 405173105 | 233 | 18656 | SH | DEFINED | 01 |
| HAIN CELESTIAL GRP | COM | 405217100 | 1582 | 98952 | SH | DEFINED | 01 |
| HAIN CELESTIAL GRP | COM | 405217100 | 71 | 4449 | SH | DEFINED | 01 0 |
| HAIN CELESTIAL GRP | COM | 405217100 | 53 | 3288 | SH | DEFINED | 01 0 |
| HALLIBURTON | COM | 406216101 | 16438 | 714671 | SH | DEFINED | 01 |
| HALLIBURTON | COM | 406216101 | 169 | 7350 | SH | DEFINED | 01 0 |
| HALLIBURTON | COM | 406216101 | 2928 | 127299 | SH | DEFINED | 01 0 |
| HANCOCK FABRICS | COM | 409900107 | 868 | 53738 | SH | DEFINED | 01 |
| HANCOCK FABRICS | COM | 409900107 | 162 | 10000 | SH | DEFINED | 01 0 |
| HANCOCK JOHN FINL SV | COM | 41014S106 | 5899 | 191948 | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SV | COM | 41014S106 | 37 | 1211 | SH | DEFINED | 01 0 |
| HANCOCK JOHN FINL SV | COM | 41014S106 | 2070 | 67360 | SH | DEFINED | 01 0 |
| HANGER ORTHOPEDIC | COM | 41043F208 | 1071 | 93575 | SH | DEFINED | 01 |
| HANGER ORTHOPEDIC | COM | 41043F208 | 37 | 3214 | SH | DEFINED | 01 0 |
| HANGER ORTHOPEDIC | COM | 41043F208 | 22 | 1922 | SH | DEFINED | 01 0 |
| HANMI FINANCIAL CORP | COM | 410495105 | 947 | 54200 | SH | DEFINED | 01 |
| HANMI FINANCIAL CORP | COM | 410495105 | 43 | 2481 | SH | DEFINED | 01 0 |
| HANMI FINANCIAL CORP | COM | 410495105 | 28 | 1607 | SH | DEFINED | 01 0 |
| HANOVER COMPRESSOR | COM | 410768105 | 541 | 47849 | SH | DEFINED | 01 |
| HANOVER COMPRESS CVT | CONV BND | 410768AC9 | 314 | 350000 | PRN | DEFINED | 01 |
| HANOVER COMPRESS CVT | CONV BND | 410768AC9 | 2689 | 3000000 | PRN | DEFINED | 01 0 |
| HANSON PLC ADR | COM | 411352404 | 44718 | 1582360 | SH | DEFINED | 01 |

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|------------------------------|-----|-----------|--------|---------|----|---------|----|---|
| HANSON PLC ADR | COM | 411352404 | 298 | 10550 | SH | DEFINED | 01 | 0 |
| HANSON PLC ADR | COM | 411352404 | 1351 | 47800 | SH | DEFINED | 01 | 0 |
| HARLAND JOHN H | COM | 412693103 | 2113 | 80770 | SH | DEFINED | 01 | |
| HARLEY DAVIDSON | COM | 412822108 | 7834 | 196509 | SH | DEFINED | 01 | |
| HARLEY DAVIDSON | COM | 412822108 | 2383 | 59834 | SH | DEFINED | 01 | 0 |
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| HARLEYSVILLE GROUP. | COM | 412824104 | 551 | 23945 | SH | DEFINED | 01 | |
| HARMAN INTERNATIONAL | COM | 413086109 | 41639 | 526134 | SH | DEFINED | 01 | |
| HARMAN INTERNATIONAL | COM | 413086109 | 1115 | 14100 | SH | DEFINED | 01 | 0 |
| HARMONIC INC | COM | 413160102 | 1488 | 365716 | SH | DEFINED | 01 | |
| HARMONY GOLD MNG-ADR.. | COM | 413216300 | 11684 | 867400 | SH | DEFINED | 01 | |
| HARMONY GOLD MNG-ADR.. | COM | 413216300 | 655 | 48587 | SH | DEFINED | 01 | 0 |
| HARRAH`S ENT | COM | 413619107 | 316 | 7862 | SH | DEFINED | 01 | |
| HARRAH`S ENT | COM | 413619107 | 1019 | 25311 | SH | DEFINED | 01 | 0 |
| HARRIS CORP | COM | 413875105 | 686 | 22852 | SH | DEFINED | 01 | |
| HARRIS CORP | COM | 413875105 | 38 | 1278 | SH | DEFINED | 01 | 0 |
| HARSCO CORP | COM | 415864107 | 3289 | 91234 | SH | DEFINED | 01 | |
| HARSCO CORP | COM | 415864107 | 39 | 1069 | SH | DEFINED | 01 | 0 |
| HARTE-HANKS INC | COM | 416196103 | 72 | 3770 | SH | DEFINED | 01 | |
| HARTFORD FINL SVCS | COM | 416515104 | 38628 | 767052 | SH | DEFINED | 01 | |
| HARTFORD FINL SVCS | COM | 416515104 | 242 | 4800 | SH | DEFINED | 01 | 0 |
| HARTFORD FINL SVCS | COM | 416515104 | 4174 | 82881 | SH | DEFINED | 01 | 0 |
| HASBRO INC | COM | 418056107 | 2034 | 116288 | SH | DEFINED | 01 | |
| HASBRO INC | COM | 418056107 | 699 | 39985 | SH | DEFINED | 01 | 0 |
| HAVERTY FURNITURE | COM | 419596101 | 1683 | 96196 | SH | DEFINED | 01 | |
| HAWAIIAN ELEC IND | COM | 419870100 | 6150 | 134117 | SH | DEFINED | 01 | |
| HAWTHORNE FINANCIAL. | COM | 420542102 | 842 | 24300 | SH | DEFINED | 01 | |
| HAWTHORNE FINANCIAL. | COM | 420542102 | 79 | 2255 | SH | DEFINED | 01 | 0 |
| HAWTHORNE FINANCIAL. | COM | 420542102 | 65 | 1885 | SH | DEFINED | 01 | 0 |
| HEALTHCARE SVC GROUP | COM | 421906108 | 1425 | 99200 | SH | DEFINED | 01 | |
| HEALTH MGMT ASSOC | COM | 421933102 | 40141 | 2175699 | SH | DEFINED | 01 | |
| HEALTH MGMT ASSOC | COM | 421933102 | 4528 | 245590 | SH | DEFINED | 01 | 0 |
| HEALTH MGMT ASSOC | COM | 421933102 | 4072 | 220697 | SH | DEFINED | 01 | 0 |
| HEALTHCARE RLTY TR | COM | 421946104 | 1114 | 38200 | SH | DEFINED | 01 | |
| HEALTH NET INC | COM | 42222G108 | 762 | 23142 | SH | DEFINED | 01 | |
| HEALTH NET INC | COM | 42222G108 | 7 | 200 | SH | DEFINED | 01 | 0 |
| HEARTLAND EXPRESS IN | COM | 422347104 | 3694 | 166029 | SH | DEFINED | 01 | |
| HECLA MINING CO | COM | 422704106 | 4956 | 1171700 | SH | DEFINED | 01 | |
| HECLA MINING CO | COM | 422704106 | 56 | 13045 | SH | DEFINED | 01 | 0 |
| HECLA MINING CO | COM | 422704106 | 39 | 9212 | SH | DEFINED | 01 | 0 |
| HEIDRICK & STRUGGLES | COM | 422819102 | 1310 | 103791 | SH | DEFINED | 01 | |
| HEINZ H.J. | COM | 423074103 | 6343 | 192299 | SH | DEFINED | 01 | |
| HEINZ H.J. | COM | 423074103 | 76 | 2316 | SH | DEFINED | 01 | 0 |
| HEINZ H.J. | COM | 423074103 | 2691 | 81593 | SH | DEFINED | 01 | 0 |
| HELIX TECHNOLOGY | COM | 423319102 | 3088 | 233368 | SH | DEFINED | 01 | |
| HELIX TECHNOLOGY | COM | 423319102 | 2 | 120 | SH | DEFINED | 01 | 0 |
| HELLENIC TELECOM ADR | COM | 423325307 | 24 | 4000 | SH | DEFINED | 01 | |
| HELMERICH & PAYNE | COM | 423452101 | 1321 | 45239 | SH | DEFINED | 01 | |
| HENRY (JACK) & ASSOC | COM | 426281101 | 818 | 45956 | SH | DEFINED | 01 | |
| HERCULES INC | COM | 427056106 | 2495 | 251953 | SH | DEFINED | 01 | |
| HERCULES INC | COM | 427056106 | 251 | 25369 | SH | DEFINED | 01 | 0 |
| HERITAGE PROPERTY INVESTMENT | COM | 42725M107 | 898 | 33177 | SH | DEFINED | 01 | |
| HERSHEY FOODS | COM | 427866108 | 12470 | 179011 | SH | DEFINED | 01 | |
| HERSHEY FOODS | COM | 427866108 | 1131 | 16240 | SH | DEFINED | 01 | 0 |
| HERSHEY FOODS | COM | 427866108 | 2108 | 30266 | SH | DEFINED | 01 | 0 |
| HEWITT ASSOCIATES INC | COM | 42822Q100 | 7372 | 313000 | SH | DEFINED | 01 | |
| HEWLETT PACKARD | COM | 428236103 | 123735 | 5809068 | SH | DEFINED | 01 | |
| HEWLETT PACKARD | COM | 428236103 | 2805 | 131730 | SH | DEFINED | 01 | 0 |
| HEWLETT PACKARD | COM | 428236103 | 17809 | 836101 | SH | DEFINED | 01 | 0 |
| HEWLETT PACKARD | COM | 428236103 | 453 | 21300 | SH | DEFINED | 01 | 1 |
| HIBERNIA CORP | COM | 428656102 | 948 | 52211 | SH | DEFINED | 01 | |
| HIGHWOOD PROPERTY | COM | 431284108 | 888 | 39815 | SH | DEFINED | 01 | |

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| HILB ROGAL & HAMILTO | COM | 431294107 | 7276 | 213726 | SH | DEFINED | 01 |
| HILB ROGAL & HAMILTO | COM | 431294107 | 4 | 130 | SH | DEFINED | 01 0 |
| HILLENBRAND IND | COM | 431573104 | 133 | 2641 | SH | DEFINED | 01 |
| HILTON HOTELS | COM | 432848109 | 18257 | 1427393 | SH | DEFINED | 01 |
| HILTON HOTELS | COM | 432848109 | 1820 | 142300 | SH | DEFINED | 01 0 |
| HILTON HOTELS | COM | 432848109 | 1112 | 86971 | SH | DEFINED | 01 0 |
| HILTON HOTELS | COM | 432848109 | 731 | 57100 | SH | DEFINED | 01 1 |
| HISPANIC BROADCAST | COM | 43357B104 | 118 | 4654 | SH | DEFINED | 01 |
| HOLLYWOOD ENTERTAINM | COM | 436141105 | 3597 | 209135 | SH | DEFINED | 01 |
| HOLLYWOOD ENTERTAINM | COM | 436141105 | 94 | 5461 | SH | DEFINED | 01 0 |
| HOLLYWOOD ENTERTAINM | COM | 436141105 | 65 | 3805 | SH | DEFINED | 01 0 |
| HOLOGIC | COM | 436440101 | 754 | 57231 | SH | DEFINED | 01 |
| HOME DEPOT INC | COM | 437076102 | 342455 | 10339825 | SH | DEFINED | 01 |
| HOME DEPOT INC | COM | 437076102 | 20481 | 618483 | SH | DEFINED | 01 0 |
| HOME DEPOT INC | COM | 437076102 | 17926 | 541233 | SH | DEFINED | 01 0 |
| HON INDUSTRIES | COM | 438092108 | 76 | 2486 | SH | DEFINED | 01 |
| HONEYWELL INTL INC | COM | 438516106 | 71184 | 2651237 | SH | DEFINED | 01 |
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| HOOPER HOLMES | COM | 439104100 | 3425 | 531826 | SH | DEFINED | 01 |
| HORACE MANN EDUCATOR | COM | 440327104 | 29 | 1825 | SH | DEFINED | 01 |
| HORIZON HEALTH CORP | COM | 44041Y104 | 3912 | 241500 | SH | DEFINED | 01 |
| HORMEL FOODS CORP | COM | 440452100 | 140 | 5917 | SH | DEFINED | 01 |
| HOSPITALITY PROP | COM | 44106M102 | 84 | 2675 | SH | DEFINED | 01 |
| HOST MARRIOTT | COM | 44107P104 | 1066 | 116500 | SH | DEFINED | 01 |
| HOT TOPIC | COM | 441339108 | 3839 | 142646 | SH | DEFINED | 01 |
| HOT TOPIC | COM | 441339108 | 118 | 4400 | SH | DEFINED | 01 0 |
| HOUSTON EXPLOR | COM | 442120101 | 4973 | 143300 | SH | DEFINED | 01 |
| HUBBELL INC C/B | COM | 443510201 | 84 | 2535 | SH | DEFINED | 01 |
| HUDSON UNITED BANC | COM | 444165104 | 4425 | 129573 | SH | DEFINED | 01 |
| HUDSON UNITED BANC | COM | 444165104 | 78 | 2290 | SH | DEFINED | 01 0 |
| HUFFY CORP | COM | 444356109 | 299 | 42764 | SH | DEFINED | 01 |
| HUGHES SUPPLY | COM | 444482103 | 4219 | 121591 | SH | DEFINED | 01 |
| HUGHES SUPPLY | COM | 444482103 | 117 | 3368 | SH | DEFINED | 01 0 |
| HUGHES SUPPLY | COM | 444482103 | 80 | 2310 | SH | DEFINED | 01 0 |
| HUMANA | COM | 444859102 | 9526 | 630959 | SH | DEFINED | 01 |
| HUMANA | COM | 444859102 | 580 | 38379 | SH | DEFINED | 01 0 |
| HUMAN GENOME SCIENCE | COM | 444903108 | 1152 | 90500 | SH | DEFINED | 01 |
| HUMAN GENOME SCIENCE | COM | 444903108 | 13 | 1029 | SH | DEFINED | 01 0 |
| J.B. HUNT TRANSPORT | COM | 445658107 | 29807 | 789582 | SH | DEFINED | 01 |
| J.B. HUNT TRANSPORT | COM | 445658107 | 151 | 4000 | SH | DEFINED | 01 0 |
| HUNTINGTON BANCSHARE | COM | 446150104 | 269 | 13756 | SH | DEFINED | 01 |
| HUNTINGTON BANCSHARE | COM | 446150104 | 1030 | 52764 | SH | DEFINED | 01 0 |
| HUTCHINSON TECH | COM | 448407106 | 3352 | 101907 | SH | DEFINED | 01 |
| HUTCHINSON TECH | COM | 448407106 | 211 | 6413 | SH | DEFINED | 01 0 |
| HUTCHINSON TECH | COM | 448407106 | 48 | 1447 | SH | DEFINED | 01 0 |
| HYDRIL COMPANY | COM | 448774109 | 3526 | 129395 | SH | DEFINED | 01 |
| HYDRIL COMPANY | COM | 448774109 | 4 | 130 | SH | DEFINED | 01 0 |
| ICN PHARMACEUT NEW | COM | 448924100 | 60 | 3586 | SH | DEFINED | 01 |
| IDT CORP CLASS B SHS | COM | 448947309 | 774 | 44003 | SH | DEFINED | 01 0 |
| HYPERCOM CORP | COM | 44913M105 | 935 | 225200 | SH | DEFINED | 01 |
| HYPERION SOLUTIONS | COM | 44914M104 | 6482 | 191966 | SH | DEFINED | 01 |
| HYPERION SOLUTIONS | COM | 44914M104 | 4 | 120 | SH | DEFINED | 01 0 |
| ICOS CORP | COM | 449295104 | 18 | 485 | SH | DEFINED | 01 0 |
| ICT GROUP | COM | 44929Y101 | 374 | 35700 | SH | DEFINED | 01 |
| ICU MEDICAL INC | COM | 44930G107 | 2912 | 93485 | SH | DEFINED | 01 |
| IDEC PHARM | COM | 449370105 | 46366 | 1363694 | SH | DEFINED | 01 |
| IDEC PHARM | COM | 449370105 | 36120 | 1146899 | SH | DEFINED | 01 0 |
| IDEC PHARM | COM | 449370105 | 3062 | 90053 | SH | DEFINED | 01 0 |
| IDEC PHARMA CVT | CONV BND | 449370AE5 | 296 | 510000 | PRN | DEFINED | 01 |
| IDX SYSTEMS | COM | 449491109 | 1054 | 67900 | SH | DEFINED | 01 |

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| IHOP CORP NEW | COM | 449623107 | 1967 | 62315 | SH | DEFINED | 01 |
| IMC GLOBAL INC | COM | 449669100 | 1435 | 213921 | SH | DEFINED | 01 |
| IMCO RECYCLING INC | COM | 449681105 | 295 | 44462 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | 449934108 | 15103 | 839506 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | 449934108 | 836 | 46500 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | 449934108 | 1009 | 56091 | SH | DEFINED | 01 |
| ITC LIMITED GDR | COM | 450310990 | 88 | 5075 | SH | DEFINED | 01 |
| ITLA CAPITAL CORP | COM | 450565106 | 1868 | 46200 | SH | DEFINED | 01 |
| ITLA CAPITAL CORP | COM | 450565106 | 102 | 2529 | SH | DEFINED | 01 |
| ITLA CAPITAL CORP | COM | 450565106 | 77 | 1912 | SH | DEFINED | 01 |
| ITT EDUCATIONAL SVCS | COM | 45068B109 | 3901 | 133352 | SH | DEFINED | 01 |
| ITT EDUCATIONAL SVCS | COM | 45068B109 | 38 | 1304 | SH | DEFINED | 01 |
| IXIA. | COM | 45071R109 | 407 | 63300 | SH | DEFINED | 01 |
| IXIA. | COM | 45071R109 | 2 | 270 | SH | DEFINED | 01 |
| IBERIABANK CORP | COM | 450828108 | 1635 | 33500 | SH | DEFINED | 01 |
| IBERIABANK CORP | COM | 450828108 | 71 | 1470 | SH | DEFINED | 01 |
| IBERIABANK CORP | COM | 450828108 | 53 | 1083 | SH | DEFINED | 01 |
| ITT INDUSTRIES | COM | 450911102 | 13955 | 213185 | SH | DEFINED | 01 |
| ITT INDUSTRIES | COM | 450911102 | 79 | 1200 | SH | DEFINED | 01 |
| ITT INDUSTRIES | COM | 450911102 | 1389 | 21214 | SH | DEFINED | 01 |
| ICON. | COM | 45103T107 | 127 | 4000 | SH | DEFINED | 01 |
| IDACORP INC | COM | 451107106 | 43 | 1633 | SH | DEFINED | 01 |
| IDEX CORP | COM | 45167R104 | 3423 | 94444 | SH | DEFINED | 01 |
| IDINE REWARDS NETWORKS INC | COM | 45168A100 | 541 | 39400 | SH | DEFINED | 01 |
| IDEXX LABS INC | COM | 45168D104 | 3781 | 112258 | SH | DEFINED | 01 |
| IKON OFFICE SOLUTION | COM | 451713101 | 1941 | 218100 | SH | DEFINED | 01 |
| IKON OFFICE SOLUTION | COM | 451713101 | 101 | 11375 | SH | DEFINED | 01 |
| IKON OFFICE SOLUTION | COM | 451713101 | 41 | 4608 | SH | DEFINED | 01 |
| IDENTIX INC | COM | 451906101 | 438 | 69000 | SH | DEFINED | 01 |
| IDENTIX INC | COM | 451906101 | 3 | 400 | SH | DEFINED | 01 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 303477 | 4608623 | SH | DEFINED | 01 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 13282 | 201672 | SH | DEFINED | 01 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 8470 | 128626 | SH | DEFINED | 01 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 816 | 12400 | SH | DEFINED | 01 |
| IMATION CORP | COM | 45245A107 | 62 | 1624 | SH | DEFINED | 01 |
| IMAX CORP.. | COM | 45245E109 | 4095 | 455000 | SH | DEFINED | 01 |
| IMAX CORP.. | COM | 45245E109 | 483 | 53700 | SH | DEFINED | 01 |
| IMANAGE INC | COM | 45245Y105 | 1593 | 318600 | SH | DEFINED | 01 |
| IMAGISTICS INTL INC | COM | 45247T104 | 1738 | 67354 | SH | DEFINED | 01 |
| IMMUCOR INC. | COM | 452526106 | 1418 | 65100 | SH | DEFINED | 01 |
| IMMUCOR INC. | COM | 452526106 | 3 | 150 | SH | DEFINED | 01 |
| IMPAC MORTGAGE HOLDINGS INC | COM | 45254P102 | 2255 | 135100 | SH | DEFINED | 01 |
| IMPAC MORTGAGE HOLDINGS INC | COM | 45254P102 | 118 | 7127 | SH | DEFINED | 01 |
| IMPAC MORTGAGE HOLDINGS INC | COM | 45254P102 | 81 | 4852 | SH | DEFINED | 01 |
| IMPAC MEDICAL SYS | COM | 45255A104 | 313 | 15000 | SH | DEFINED | 01 |
| IMPATH | COM | 45255G101 | 676 | 47803 | SH | DEFINED | 01 |
| IMPERIAL CHEM IN ADR. | COM | 452704505 | 3952 | 476176 | SH | DEFINED | 01 |
| INAMED CORP | COM | 453235103 | 4100 | 76365 | SH | DEFINED | 01 |
| INCO LIMITED. | COM | 453258402 | 9978 | 472055 | SH | DEFINED | 01 |
| INCO LIMITED. | COM | 453258402 | 3732 | 176526 | SH | DEFINED | 01 |
| INCYTE CORP | COM | 45337C102 | 684 | 147401 | SH | DEFINED | 01 |
| INCYTE CORP | COM | 45337C102 | 66 | 13540 | SH | DEFINED | 01 |
| INDEPENDENCE COMM BK | COM | 453414104 | 816 | 28949 | SH | DEFINED | 01 |
| INDEPENDENT BK CO MI | COM | 453838104 | 1267 | 49294 | SH | DEFINED | 01 |
| INDEPENDENT BK CO MI | COM | 453838104 | 44 | 1734 | SH | DEFINED | 01 |
| INDEPENDENT BK CO MI | COM | 453838104 | 26 | 1009 | SH | DEFINED | 01 |
| INDIANA MICH POWER 6.3 PFD 7/ | PRF | 454889833 | 5545 | 52250 | SH | DEFINED | 01 |
| IND MICH POWER PFD \$100 6.250 | PRF | 454889841 | 2113 | 20000 | SH | DEFINED | 01 |
| INDIANA MICHIGAN PFD PWR 5.900 | PRF | 454889858 | 3344 | 32500 | SH | DEFINED | 01 |
| INDYMAC BANCORP INC | COM | 456607100 | 60 | 2360 | SH | DEFINED | 01 |
| INFOCUS CORPORATION | COM | 45665B106 | 8 | 1682 | SH | DEFINED | 01 |
| INFORMATION HLDS INC | COM | 456727106 | 1138 | 62375 | SH | DEFINED | 01 |

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|--------------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| INFOSYS TECHNOLOGIES.. | COM | 456788108 | 75 | 1400 | SH | DEFINED | 01 | 1 |
| INGRAM MICRO | COM | 457153104 | 1223 | 111200 | SH | DEFINED | 01 | |
| INPUT/OUTPUT INC | COM | 457652105 | 801 | 148941 | SH | DEFINED | 01 | |
| INSIGHT ENTERPRISES | COM | 45765U103 | 1349 | 134088 | SH | DEFINED | 01 | |
| INSITUFORM TECH INC | COM | 457667103 | 1360 | 76905 | SH | DEFINED | 01 | |
| INSIGHT COMM INC. | COM | 45768V108 | 857 | 65000 | SH | DEFINED | 01 | |
| INSTINET GRP INC | COM | 457750107 | 8167 | 1752500 | SH | DEFINED | 01 | |
| INSURANCE AUTO AUCTS | COM | 457875102 | 422 | 33572 | SH | DEFINED | 01 | |
| INTEGRA LIFESCIENCES | COM | 457985208 | 2388 | 90530 | SH | DEFINED | 01 | |
| INTEGRA LIFESCIENCES | COM | 457985208 | 121 | 4600 | SH | DEFINED | 01 | 0 |
| INSUR SERV OFFICE IN | COM | 45806@109 | 383 | 11767 | SH | DEFINED | 01 | 0 |
| INTEGRATED DEV TECH | COM | 458118106 | 1038 | 93958 | SH | DEFINED | 01 | |
| INTEGRATED ELECTRICA | COM | 45811E103 | 1429 | 197200 | SH | DEFINED | 01 | |
| INTEGRATED ELECTRICA | COM | 45811E103 | 95 | 13097 | SH | DEFINED | 01 | 0 |
| INTEGRATED ELECTRICA | COM | 45811E103 | 70 | 9634 | SH | DEFINED | 01 | 0 |
| INTEGRATED CIRCUIT | COM | 45811K208 | 40451 | 1287000 | SH | DEFINED | 01 | |
| INTEGRATED CIRCUIT | COM | 45811K208 | 12776 | 406480 | SH | DEFINED | 01 | 0 |
| INTEGRATED CIRCUIT | COM | 45811K208 | 412 | 13100 | SH | DEFINED | 01 | 0 |
| INTEL | COM | 458140100 | 362887 | 17459923 | SH | DEFINED | 01 | |
| INTEL | COM | 458140100 | 20378 | 980140 | SH | DEFINED | 01 | 0 |
| INTEL | COM | 458140100 | 32428 | 1560211 | SH | DEFINED | 01 | 0 |
| INTEL | COM | 458140100 | 811 | 39000 | SH | DEFINED | 01 | 1 |
| INTER-TEL | COM | 458372109 | 3674 | 173142 | SH | DEFINED | 01 | |
| INTER-TEL | COM | 458372109 | 2 | 80 | SH | DEFINED | 01 | 0 |
| INTERACTIVECORP | COM | 45840Q101 | 461788 | 11670183 | SH | DEFINED | 01 | |
| INTERACTIVECORP | COM | 45840Q101 | 12543 | 317513 | SH | DEFINED | 01 | 0 |
| INTERACTIVECORP | COM | 45840Q101 | 858 | 21691 | SH | DEFINED | 01 | 0 |
| INTERFACE FLRNG SYS | COM | 458665106 | 693 | 149460 | SH | DEFINED | 01 | |
| INTERDIGITAL COMM CO | COM | 45866A105 | 1143 | 48900 | SH | DEFINED | 01 | |
| INTERDIGITAL COMM CO | COM | 45866A105 | 3 | 140 | SH | DEFINED | 01 | 0 |
| INTERGRAPH CORP. | COM | 458683109 | 1170 | 54400 | SH | DEFINED | 01 | |
| INTERGRAPH CORP. | COM | 458683109 | 3 | 140 | SH | DEFINED | 01 | 0 |
| INTERMAGNETICS GENER | COM | 458771102 | 949 | 47830 | SH | DEFINED | 01 | |
| INTERMEDIA PIK PFD B 13.5% 3/0 | PRF | 458801404 | 0 | 3 | SH | DEFINED | 01 | |
| INTERMET CORP | COM | 45881K104 | 251 | 74403 | SH | DEFINED | 01 | |
| International Aluminum Corp | COM | 458884103 | 0 | 1 | SH | DEFINED | 01 | |
| INTL BUSINESS MACH | COM | 459200101 | 525511 | 6369799 | SH | DEFINED | 01 | |
| INTL BUSINESS MACH | COM | 459200101 | 16014 | 194107 | SH | DEFINED | 01 | 0 |
| INTL BUSINESS MACH | COM | 459200101 | 35818 | 434153 | SH | DEFINED | 01 | 0 |
| INTL BUSINESS MACH | COM | 459200101 | 149 | 1800 | SH | DEFINED | 01 | 1 |
| INTL FLAVORS & FRAG | COM | 459506101 | 7964 | 249420 | SH | DEFINED | 01 | |
| INTL FLAVORS & FRAG | COM | 459506101 | 691 | 21651 | SH | DEFINED | 01 | 0 |
| INTL GAME TECHNOLOGY | COM | 459902102 | 209202 | 2044390 | SH | DEFINED | 01 | |
| INTL GAME TECHNOLOGY | COM | 459902102 | 8131 | 79447 | SH | DEFINED | 01 | 0 |
| INTL GAME TECHNOLOGY | COM | 459902102 | 2529 | 24713 | SH | DEFINED | 01 | 0 |
| INTL MULTIFOODS | COM | 460043102 | 1507 | 65773 | SH | DEFINED | 01 | |
| INTERNATIONAL PAPER | COM | 460146103 | 175881 | 4922501 | SH | DEFINED | 01 | |
| INTERNATIONAL PAPER | COM | 460146103 | 9071 | 253824 | SH | DEFINED | 01 | 0 |
| INTERNATIONAL PAPER | COM | 460146103 | 7805 | 218432 | SH | DEFINED | 01 | 0 |
| INTERNATIONAL PAPER CVT | CONV BND | 460146BM4 | 754 | 1420000 | PRN | DEFINED | 01 | |
| INTL RECTIFIER CORP | COM | 460254105 | 399 | 14843 | SH | DEFINED | 01 | |
| INTL RECTIFIER CVT | CONV BND | 460254AE5 | 321 | 330000 | PRN | DEFINED | 01 | |
| INTL SPEEDWAY | COM | 460335201 | 90 | 2274 | SH | DEFINED | 01 | |
| INTERNET SECURITY SYS | COM | 46060X107 | 441 | 30422 | SH | DEFINED | 01 | |
| INTERNET SECURITY SYS | COM | 46060X107 | 1 | 70 | SH | DEFINED | 01 | 0 |
| INTERPORE INTER | COM | 46062W107 | 280 | 22000 | SH | DEFINED | 01 | |
| INTERPUBLIC GROUP | COM | 460690100 | 3523 | 263326 | SH | DEFINED | 01 | |
| INTERPUBLIC GROUP | COM | 460690100 | 1219 | 91114 | SH | DEFINED | 01 | 0 |
| INTERSIL CORPORATION | COM | 46069S109 | 1686 | 63351 | SH | DEFINED | 01 | |
| INTERSIL CORPORATION | COM | 46069S109 | 37767 | 1419214 | SH | DEFINED | 01 | 0 |
| INTERSIL CORPORATION | COM | 46069S109 | 1227 | 46100 | SH | DEFINED | 01 | 0 |
| INTERSTATE BAKERIES | COM | 46072H108 | 176 | 13915 | SH | DEFINED | 01 | |

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|-------------------------|-----|-----------|-------|---------|----|---------|------|
| INTERTAN INC | COM | 461120107 | 1773 | 216200 | SH | DEFINED | 01 |
| INTUIT | COM | 461202103 | 97358 | 2186321 | SH | DEFINED | 01 |
| INTUIT | COM | 461202103 | 46623 | 1046754 | SH | DEFINED | 01 0 |
| INTUIT | COM | 461202103 | 5389 | 121013 | SH | DEFINED | 01 0 |
| INVACARE CORP | COM | 461203101 | 2956 | 89590 | SH | DEFINED | 01 |
| INVERESK RESEARCH GROUP | COM | 461238107 | 1910 | 105500 | SH | DEFINED | 01 |
| INVESTMENT TECH GRP | COM | 46145F105 | 1468 | 78918 | SH | DEFINED | 01 |
| INVISION TECH INC.. | COM | 461851107 | 1251 | 49880 | SH | DEFINED | 01 |
| INVITROGEN CORP | COM | 46185R100 | 27458 | 715607 | SH | DEFINED | 01 |
| INVITROGEN CORP | COM | 46185R100 | 1807 | 47092 | SH | DEFINED | 01 0 |
| INVITROGEN CORP | COM | 46185R100 | 2055 | 53576 | SH | DEFINED | 01 0 |
| INVESTORS FINL SERV | COM | 461915100 | 24593 | 847755 | SH | DEFINED | 01 |
| INVESTORS FINL SERV | COM | 461915100 | 17808 | 613794 | SH | DEFINED | 01 0 |
| INVESTORS FINL SERV | COM | 461915100 | 2199 | 75800 | SH | DEFINED | 01 0 |
| INVESTORS ECON SYSTS | COM | 461990103 | 0 | 2305 | SH | DEFINED | 01 0 |
| IOMEGA CORPORATION | COM | 462030305 | 903 | 85200 | SH | DEFINED | 01 |
| IONICS | COM | 462218108 | 1141 | 51021 | SH | DEFINED | 01 |
| IRWIN FINANCIAL CORP | COM | 464119106 | 4382 | 169145 | SH | DEFINED | 01 |
| IRWIN FINANCIAL CORP | COM | 464119106 | 84 | 3248 | SH | DEFINED | 01 0 |
| IRWIN FINANCIAL CORP | COM | 464119106 | 57 | 2210 | SH | DEFINED | 01 0 |
| MSCI EAFE I-SHARES | COM | 464287465 | 1431 | 13208 | SH | DEFINED | 01 |
| ITRON INC | COM | 465741106 | 1276 | 59195 | SH | DEFINED | 01 |
| IVAX | COM | 465823102 | 899 | 50334 | SH | DEFINED | 01 |
| IVAX | COM | 465823102 | 182 | 10161 | SH | DEFINED | 01 0 |
| J & J SNACK FOODS CO | COM | 466032109 | 1754 | 55481 | SH | DEFINED | 01 |
| J & J SNACK FOODS CO | COM | 466032109 | 66 | 2098 | SH | DEFINED | 01 0 |
| J & J SNACK FOODS CO | COM | 466032109 | 45 | 1428 | SH | DEFINED | 01 0 |
| JDS UNIPHASE CORP | COM | 46612J101 | 1224 | 348589 | SH | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | 46612J101 | 1209 | 344310 | SH | DEFINED | 01 0 |
| JDA SOFTWARE GROUP I | COM | 46612K108 | 2758 | 246440 | SH | DEFINED | 01 |
| J. JILL GROUP INC | COM | 466189107 | 2545 | 151095 | SH | DEFINED | 01 |
| J. JILL GROUP INC | COM | 466189107 | 2 | 110 | SH | DEFINED | 01 0 |
| JLG INDUSTRIES | COM | 466210101 | 850 | 124990 | SH | DEFINED | 01 |
| JNI CORP. | COM | 46622G105 | 52 | 10512 | SH | DEFINED | 01 0 |
| JNI CORP. | COM | 46622G105 | 40 | 8071 | SH | DEFINED | 01 0 |
| J P MORGAN CHASE | COM | 46625H100 | 87062 | 2547199 | SH | DEFINED | 01 |
| J P MORGAN CHASE | COM | 46625H100 | 277 | 8100 | SH | DEFINED | 01 0 |
| J P MORGAN CHASE | COM | 46625H100 | 17056 | 498990 | SH | DEFINED | 01 0 |
| J2 GLOBAL COMM INC. | COM | 46626E205 | 2009 | 43700 | SH | DEFINED | 01 |
| J2 GLOBAL COMM INC. | COM | 46626E205 | 169 | 3670 | SH | DEFINED | 01 0 |
| JABIL CIRCUIT | COM | 466313103 | 1464 | 66275 | SH | DEFINED | 01 |
| JABIL CIRCUIT | COM | 466313103 | 1768 | 79963 | SH | DEFINED | 01 0 |
| JABIL CIRCUIT | COM | 466313103 | 1013 | 45844 | SH | DEFINED | 01 0 |
| JACK IN THE BOX INC | COM | 466367109 | 5380 | 241246 | SH | DEFINED | 01 |
| JACOBS ENGR GROUP | COM | 469814107 | 100 | 2365 | SH | DEFINED | 01 |
| JACUZZI BRANDS INC | COM | 469865109 | 2081 | 393300 | SH | DEFINED | 01 |
| JACUZZI BRANDS INC | COM | 469865109 | 102 | 19013 | SH | DEFINED | 01 0 |
| JACUZZI BRANDS INC | COM | 469865109 | 65 | 12350 | SH | DEFINED | 01 0 |
| JAKKS PACIFIC INC | COM | 47012E106 | 4821 | 362756 | SH | DEFINED | 01 |
| JANUS CAPITAL GROUP | COM | 47102X105 | 12393 | 755692 | SH | DEFINED | 01 |
| JANUS CAPITAL GROUP | COM | 47102X105 | 906 | 55228 | SH | DEFINED | 01 0 |
| JARDEN CORP. | COM | 471109108 | 1502 | 54300 | SH | DEFINED | 01 |
| JARDEN CORP. | COM | 471109108 | 3 | 120 | SH | DEFINED | 01 0 |
| JEFFERIES GROUP -NEW | COM | 472319102 | 7532 | 151278 | SH | DEFINED | 01 |
| JEFFERIES GROUP -NEW | COM | 472319102 | 280 | 5633 | SH | DEFINED | 01 0 |
| JEFFERIES GROUP -NEW | COM | 472319102 | 48 | 957 | SH | DEFINED | 01 0 |
| JEFFERSON PILOT | COM | 475070108 | 24576 | 592784 | SH | DEFINED | 01 |
| JEFFERSON PILOT | COM | 475070108 | 1359 | 32789 | SH | DEFINED | 01 0 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 12706 | 300450 | SH | DEFINED | 01 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 14317 | 338540 | SH | DEFINED | 01 0 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 455 | 10750 | SH | DEFINED | 01 0 |
| JO-ANN STORES INC-CL A | COM | 47758P109 | 3155 | 124711 | SH | DEFINED | 01 |

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|------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| JO-ANN STORES INC-CL A | COM | 47758P109 | 77 | 2998 | SH | DEFINED | 01 | 0 |
| JO-ANN STORES INC-CL A | COM | 47758P109 | 51 | 2024 | SH | DEFINED | 01 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 537555 | 10397579 | SH | DEFINED | 01 | |
| JOHNSON & JOHNSON | COM | 478160104 | 21951 | 424606 | SH | DEFINED | 01 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 36530 | 706572 | SH | DEFINED | 01 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 786 | 15200 | SH | DEFINED | 01 | 1 |
| JOHNSON CONTROLS | COM | 478366107 | 4069 | 47554 | SH | DEFINED | 01 | |
| JOHNSON CONTROLS | COM | 478366107 | 2213 | 25855 | SH | DEFINED | 01 | 0 |
| JOHNSON CONTROLS | COM | 478366107 | 1762 | 20580 | SH | DEFINED | 01 | 0 |
| JOHNSON OUTDOORS INC. | COM | 479167108 | 898 | 65800 | SH | DEFINED | 01 | |
| JOHNSON OUTDOORS INC. | COM | 479167108 | 45 | 3371 | SH | DEFINED | 01 | 0 |
| JOHNSON OUTDOORS INC. | COM | 479167108 | 32 | 2367 | SH | DEFINED | 01 | 0 |
| JONES APPAREL GROUP | COM | 480074103 | 8444 | 288572 | SH | DEFINED | 01 | |
| JONES APPAREL GROUP | COM | 480074103 | 26 | 881 | SH | DEFINED | 01 | 0 |
| JONES APPAREL GROUP | COM | 480074103 | 908 | 31014 | SH | DEFINED | 01 | 0 |
| JONES APPAREL CVT. | CONV BND | 480081AD0 | 295 | 540000 | PRN | DEFINED | 01 | 0 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 2914 | 184400 | SH | DEFINED | 01 | |
| JOURNAL REGISTER CO | COM | 481138105 | 4143 | 229000 | SH | DEFINED | 01 | |
| JOURNAL REGISTER CO | COM | 481138105 | 127 | 7066 | SH | DEFINED | 01 | 0 |
| JOURNAL REGISTER CO | COM | 481138105 | 97 | 5345 | SH | DEFINED | 01 | 0 |
| JOY GLOBAL INC | COM | 481165108 | 2534 | 171567 | SH | DEFINED | 01 | |
| JOY GLOBAL INC | COM | 481165108 | 76 | 5161 | SH | DEFINED | 01 | 0 |
| JOY GLOBAL INC | COM | 481165108 | 52 | 3501 | SH | DEFINED | 01 | 0 |
| JUNIPER | COM | 48203R104 | 25 | 2060 | SH | DEFINED | 01 | |
| JUNIPER | COM | 48203R104 | 25 | 1993 | SH | DEFINED | 01 | 0 |
| JUNIPER NETWORKS INC | CONV BND | 48203RAA2 | 944 | 1000000 | PRN | DEFINED | 01 | 0 |
| KLA-TENCOR CORP | COM | 482480100 | 56944 | 1224878 | SH | DEFINED | 01 | |
| KLA-TENCOR CORP | COM | 482480100 | 328 | 7030 | SH | DEFINED | 01 | 0 |
| KLA-TENCOR CORP | COM | 482480100 | 2128 | 45770 | SH | DEFINED | 01 | 0 |
| K-SWISS | COM | 482686102 | 1765 | 51122 | SH | DEFINED | 01 | |
| K-SWISS | COM | 482686102 | 3 | 100 | SH | DEFINED | 01 | 0 |
| KT CORP - SPON ADR | COM | 48268K101 | 14579 | 739696 | SH | DEFINED | 01 | |
| KT CORP - SPON ADR | COM | 48268K101 | 355 | 17999 | SH | DEFINED | 01 | 1 |
| KT CORP - SPON ADR | COM | 48268K101 | 536 | 27213 | SH | DEFINED | 01 | 1 |
| K2 INC | COM | 482732104 | 955 | 77929 | SH | DEFINED | 01 | |
| KADANT INC. | COM | 48282T104 | 1683 | 89757 | SH | DEFINED | 01 | |
| KADANT INC. | COM | 48282T104 | 76 | 4030 | SH | DEFINED | 01 | 0 |
| KADANT INC. | COM | 48282T104 | 23 | 1200 | SH | DEFINED | 01 | 0 |
| KAMAN CORP | COM | 483548103 | 766 | 65534 | SH | DEFINED | 01 | |
| KANSAS CITY SO | COM | 485170302 | 3625 | 301356 | SH | DEFINED | 01 | |
| KANSAS CITY SO | COM | 485170302 | 58 | 4840 | SH | DEFINED | 01 | 0 |
| KANSAS CITY SO | COM | 485170302 | 63 | 5263 | SH | DEFINED | 01 | 0 |
| KAYDON CORP | COM | 486587108 | 2048 | 98445 | SH | DEFINED | 01 | |
| KEANE INC | COM | 486665102 | 1123 | 82422 | SH | DEFINED | 01 | |
| KB HOME | COM | 48666K109 | 6548 | 105634 | SH | DEFINED | 01 | |
| KB HOME | COM | 48666K109 | 76 | 1222 | SH | DEFINED | 01 | 0 |
| KB HOME | COM | 48666K109 | 697 | 11250 | SH | DEFINED | 01 | 0 |
| KEITH COMPANIES INC | COM | 487539108 | 2285 | 228700 | SH | DEFINED | 01 | |
| KEITHLEY INSTRUMENTS | COM | 487584104 | 650 | 44995 | SH | DEFINED | 01 | |
| KELLOGG CO. | COM | 487836108 | 29363 | 854342 | SH | DEFINED | 01 | |
| KELLOGG CO. | COM | 487836108 | 3799 | 110510 | SH | DEFINED | 01 | 0 |
| KELLOGG CO. | COM | 487836108 | 3225 | 93819 | SH | DEFINED | 01 | 0 |
| KELLWOOD | COM | 488044108 | 4902 | 154974 | SH | DEFINED | 01 | |
| KELLWOOD | COM | 488044108 | 151 | 4801 | SH | DEFINED | 01 | 0 |
| KELLWOOD | COM | 488044108 | 103 | 3259 | SH | DEFINED | 01 | 0 |
| KELLY SERVICES | COM | 488152208 | 36 | 1521 | SH | DEFINED | 01 | 0 |
| KEMET CORP | COM | 488360108 | 9745 | 964891 | SH | DEFINED | 01 | |
| KEMET CORP | COM | 488360108 | 152 | 15049 | SH | DEFINED | 01 | 0 |
| KENNAMETAL INC | COM | 489170100 | 2525 | 74613 | SH | DEFINED | 01 | |
| KENNAMETAL INC | COM | 489170100 | 74 | 2181 | SH | DEFINED | 01 | 0 |
| KENNAMETAL INC | COM | 489170100 | 53 | 1558 | SH | DEFINED | 01 | 0 |
| KENSEY NASH CORP | COM | 490057106 | 1041 | 39800 | SH | DEFINED | 01 | |

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|-------------------------|----------|-----------|--------|---------|-----|---------|------|
| KERR MCGEE | COM | 492386107 | 41941 | 936187 | SH | DEFINED | 01 |
| KERR MCGEE | COM | 492386107 | 18 | 400 | SH | DEFINED | 01 0 |
| KERR MCGEE | COM | 492386107 | 1061 | 23678 | SH | DEFINED | 01 0 |
| KERR MCGEE CORP CVT | CONV BND | 492386AP2 | 428 | 400000 | PRN | DEFINED | 01 |
| KEY ENERGY SERVICES | COM | 492914106 | 3037 | 283300 | SH | DEFINED | 01 |
| KEY ENERGY SERVICES | COM | 492914106 | 3 | 250 | SH | DEFINED | 01 0 |
| KEYCORP NEW | COM | 493267108 | 7304 | 289055 | SH | DEFINED | 01 |
| KEYCORP NEW | COM | 493267108 | 2482 | 98206 | SH | DEFINED | 01 0 |
| KEYSPAN CORP | COM | 49337W100 | 22586 | 637106 | SH | DEFINED | 01 |
| KEYSPAN CORP | COM | 49337W100 | 1292 | 36464 | SH | DEFINED | 01 0 |
| KEYSTONE AUTO IND | COM | 49338N109 | 864 | 47300 | SH | DEFINED | 01 |
| KEYSTONE AUTO IND | COM | 49338N109 | 55 | 2980 | SH | DEFINED | 01 0 |
| KEYSTONE AUTO IND | COM | 49338N109 | 40 | 2213 | SH | DEFINED | 01 0 |
| KILROY REALTY | COM | 49427F108 | 2196 | 79867 | SH | DEFINED | 01 |
| KIMBERLY CLARK | COM | 494368103 | 107348 | 2058868 | SH | DEFINED | 01 |
| KIMBERLY CLARK | COM | 494368103 | 12652 | 242650 | SH | DEFINED | 01 0 |
| KIMBERLY CLARK | COM | 494368103 | 6122 | 117406 | SH | DEFINED | 01 0 |
| KIMBERLY CLARK | COM | 494368103 | 480 | 9200 | SH | DEFINED | 01 1 |
| KINDER MORGAN INC | COM | 49455P101 | 64668 | 1183309 | SH | DEFINED | 01 |
| KINDER MORGAN INC | COM | 49455P101 | 620 | 11341 | SH | DEFINED | 01 0 |
| KINDER MORGAN INC | COM | 49455P101 | 1547 | 28302 | SH | DEFINED | 01 0 |
| KINDER MORGAN MGMT. | COM | 49455U100 | 0 | 2 | SH | DEFINED | 01 |
| KING PHARMACEUTICAL | COM | 495582108 | 222 | 15054 | SH | DEFINED | 01 |
| KING PHARMACEUTICAL | COM | 495582108 | 820 | 55559 | SH | DEFINED | 01 0 |
| KINROSS GOLD CORP | COM | 496902206 | 4009 | 593868 | SH | DEFINED | 01 |
| KIRBY CORP | COM | 497266106 | 1975 | 70021 | SH | DEFINED | 01 |
| KIRKLAND'S INC | COM | 497498105 | 1175 | 72800 | SH | DEFINED | 01 |
| KNIGHT RIDDER | COM | 499040103 | 6397 | 92810 | SH | DEFINED | 01 |
| KNIGHT RIDDER | COM | 499040103 | 3320 | 48140 | SH | DEFINED | 01 0 |
| KNIGHT RIDDER | COM | 499040103 | 1300 | 18857 | SH | DEFINED | 01 0 |
| KNIGHT TRANSPORTATIO.. | COM | 499064103 | 2705 | 108653 | SH | DEFINED | 01 |
| KNOWLEDGE MECHANICS | COM | 49925M993 | 0 | 2611470 | SH | DEFINED | 01 |
| KODIAK CAPITAL L.P. | COM | 500059993 | 2604 | 3000000 | SH | DEFINED | 01 0 |
| KOHL'S CORP | COM | 500255104 | 6141 | 119511 | SH | DEFINED | 01 |
| KOHL'S CORP | COM | 500255104 | 1236 | 24075 | SH | DEFINED | 01 0 |
| KOHL'S CORP | COM | 500255104 | 4018 | 78210 | SH | DEFINED | 01 0 |
| PHILIPS ELECTRON NYS | COM | 500472303 | 2104 | 110109 | SH | DEFINED | 01 |
| KOOKMIN BANK ADR | COM | 50049M109 | 1252 | 41389 | SH | DEFINED | 01 1 |
| KOPIN | COM | 500600101 | 2825 | 461700 | SH | DEFINED | 01 |
| KOPIN | COM | 500600101 | 916 | 149530 | SH | DEFINED | 01 0 |
| KEPCO ADR (KEP US\$) | COM | 500631106 | 343 | 38497 | SH | DEFINED | 01 |
| KORN FERRY INTL | COM | 500643200 | 13 | 1604 | SH | DEFINED | 01 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 922 | 39300 | SH | DEFINED | 01 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 2 | 70 | SH | DEFINED | 01 0 |
| KRAFT FOODS INC - A | COM | 50075N104 | 56480 | 1735186 | SH | DEFINED | 01 |
| KRAFT FOODS INC - A | COM | 50075N104 | 594 | 18260 | SH | DEFINED | 01 0 |
| KRISPY KREME DONUTS | COM | 501014104 | 19868 | 482481 | SH | DEFINED | 01 |
| KROGER CO. | COM | 501044101 | 55530 | 3329202 | SH | DEFINED | 01 |
| KROGER CO. | COM | 501044101 | 2930 | 175627 | SH | DEFINED | 01 0 |
| KROGER CO. | COM | 501044101 | 2958 | 177337 | SH | DEFINED | 01 0 |
| KROLL INC | COM | 501049100 | 4383 | 161981 | SH | DEFINED | 01 |
| KROLL INC | COM | 501049100 | 4 | 160 | SH | DEFINED | 01 0 |
| KRONOS INC | COM | 501052104 | 3857 | 75924 | SH | DEFINED | 01 |
| KRONOS INC | COM | 501052104 | 2 | 35 | SH | DEFINED | 01 0 |
| KULICKE & SOFFA IND | COM | 501242101 | 924 | 144539 | SH | DEFINED | 01 |
| KULICKE & SOFFA CVT. | CONV BND | 501242AE1 | 794 | 1000000 | PRN | DEFINED | 01 |
| KULICKE & SOFFA CVT. | CONV BND | 501242AE1 | 3176 | 4000000 | PRN | DEFINED | 01 0 |
| LNR PPTY CORP | COM | 501940100 | 8026 | 214600 | SH | DEFINED | 01 |
| LSI LOGIC | COM | 502161102 | 156 | 22087 | SH | DEFINED | 01 |
| LSI LOGIC | COM | 502161102 | 613 | 86612 | SH | DEFINED | 01 0 |
| LTX CORP | COM | 502392103 | 2863 | 332117 | SH | DEFINED | 01 |
| L-3 COMMUNICATIONS | COM | 502424104 | 1048 | 24084 | SH | DEFINED | 01 |

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|-----------------------|----------|-----------|--------|---------|-----|---------|----|---|
| L-3 COMMUNICATIONS | COM | 502424104 | 35 | 800 | SH | DEFINED | 01 | 0 |
| LA-Z-BOY INC | COM | 505336107 | 3640 | 162665 | SH | DEFINED | 01 | |
| LABOR READY INC | COM | 505401208 | 3157 | 440320 | SH | DEFINED | 01 | |
| LABOR READY INC | COM | 505401208 | 4 | 500 | SH | DEFINED | 01 | 0 |
| LAB CORP CVT | CONV BND | 50540RAC6 | 351 | 500000 | PRN | DEFINED | 01 | |
| LABRANCHE & CO | COM | 505447102 | 53 | 2545 | SH | DEFINED | 01 | |
| LACLEDE GROUP INC | COM | 505597104 | 1483 | 55345 | SH | DEFINED | 01 | |
| LAFARGE NORTH AMER | COM | 505862102 | 510 | 16505 | SH | DEFINED | 01 | |
| LAM RESEARCH CORP | COM | 512807108 | 9795 | 537831 | SH | DEFINED | 01 | |
| LAM RESEARCH CORP | COM | 512807108 | 277 | 15220 | SH | DEFINED | 01 | 0 |
| LAM RESEARCH CVT | CONV BND | 512807AE8 | 311 | 320000 | PRN | DEFINED | 01 | |
| LAMAR ADVERTISING. | COM | 512815101 | 25 | 720 | SH | DEFINED | 01 | |
| LAMAR ADVERTISING. | COM | 512815101 | 192 | 5395 | SH | DEFINED | 01 | 0 |
| LAMAR ADVERTISING. | COM | 512815101 | 23 | 659 | SH | DEFINED | 01 | 0 |
| LANCASTER COLONY COR | COM | 513847103 | 1663 | 43032 | SH | DEFINED | 01 | |
| LANCE INC | COM | 514606102 | 772 | 84573 | SH | DEFINED | 01 | |
| LANDAMERICA FINL | COM | 514936103 | 2559 | 53880 | SH | DEFINED | 01 | |
| LANDRY`S RESTAURANTS | COM | 51508L103 | 3452 | 146249 | SH | DEFINED | 01 | |
| LANDRY`S RESTAURANTS | COM | 51508L103 | 52 | 2174 | SH | DEFINED | 01 | 0 |
| LANDRY`S RESTAURANTS | COM | 51508L103 | 39 | 1637 | SH | DEFINED | 01 | 0 |
| LANDSTAR SYSTEM INC | COM | 515098101 | 3947 | 62804 | SH | DEFINED | 01 | |
| LANDSTAR SYSTEM INC | COM | 515098101 | 119 | 1900 | SH | DEFINED | 01 | 0 |
| LATTICE SEMICONDUCTR | COM | 518415104 | 645 | 78408 | SH | DEFINED | 01 | |
| LATTICE SEMICONDUCTR | COM | 518415104 | 2 | 220 | SH | DEFINED | 01 | 0 |
| ESTEE LAUDER | COM | 518439104 | 5898 | 175900 | SH | DEFINED | 01 | |
| ESTEE LAUDER | COM | 518439104 | 486 | 14500 | SH | DEFINED | 01 | 1 |
| LAWSON PRODUCTS | COM | 520776105 | 760 | 27581 | SH | DEFINED | 01 | |
| LAWSON SOFTWARE | COM | 520780107 | 776 | 99800 | SH | DEFINED | 01 | |
| LAWSON SOFTWARE | COM | 520780107 | 93 | 11950 | SH | DEFINED | 01 | 0 |
| LAWSON SOFTWARE | COM | 520780107 | 66 | 8484 | SH | DEFINED | 01 | 0 |
| LEAR CORP | COM | 521865105 | 1604 | 34834 | SH | DEFINED | 01 | |
| LEAR CORP | COM | 521865105 | 2025 | 44000 | SH | DEFINED | 01 | 0 |
| LEAR CORP CVT | CONV BND | 521865AG0 | 303 | 650000 | PRN | DEFINED | 01 | |
| LEAPFROG ENTERPRISES. | COM | 52186N106 | 1456 | 45770 | SH | DEFINED | 01 | |
| LEE ENTERPRISES INC | COM | 523768109 | 1272 | 33899 | SH | DEFINED | 01 | |
| LEGATO | COM | 524651106 | 3331 | 396971 | SH | DEFINED | 01 | |
| LEGATO | COM | 524651106 | 90 | 10768 | SH | DEFINED | 01 | 0 |
| LEGATO | COM | 524651106 | 58 | 6937 | SH | DEFINED | 01 | 0 |
| LEGGETT & PLATT | COM | 524660107 | 5025 | 245044 | SH | DEFINED | 01 | |
| LEGGETT & PLATT | COM | 524660107 | 912 | 44511 | SH | DEFINED | 01 | 0 |
| LEGG MASON INC | COM | 524901105 | 46770 | 720094 | SH | DEFINED | 01 | |
| LEGG MASON INC | COM | 524901105 | 124083 | 1910399 | SH | DEFINED | 01 | 0 |
| LEGG MASON INC | COM | 524901105 | 7108 | 109432 | SH | DEFINED | 01 | 0 |
| LEHMAN BROS HOLDINGS | COM | 524908100 | 95252 | 1432769 | SH | DEFINED | 01 | |
| LEHMAN BROS HOLDINGS | COM | 524908100 | 1034 | 15551 | SH | DEFINED | 01 | 0 |
| LEHMAN BROS HOLDINGS | COM | 524908100 | 5955 | 89579 | SH | DEFINED | 01 | 0 |
| LEHMAN BROS CVT | CONV BND | 524908EC0 | 382 | 380000 | PRN | DEFINED | 01 | |
| LENDINGTREE INC | COM | 52602Q105 | 3965 | 161950 | SH | DEFINED | 01 | 0 |
| LENNAR CORP | COM | 526057104 | 767 | 10717 | SH | DEFINED | 01 | |
| LENNAR CORP CL B | COM | 526057302 | 53 | 770 | SH | DEFINED | 01 | |
| LENNOX INTL | COM | 526107107 | 2177 | 169182 | SH | DEFINED | 01 | |
| LUCADIA NATL CORP | COM | 527288104 | 4628 | 124649 | SH | DEFINED | 01 | |
| LEXAR MEDIA INC. | COM | 52886P104 | 2104 | 220500 | SH | DEFINED | 01 | |
| LEXAR MEDIA INC. | COM | 52886P104 | 61 | 6382 | SH | DEFINED | 01 | 0 |
| LEXAR MEDIA INC. | COM | 52886P104 | 42 | 4390 | SH | DEFINED | 01 | 0 |
| LEXICON GENETICS INC. | COM | 528872104 | 1384 | 206200 | SH | DEFINED | 01 | |
| LEXICON GENETICS INC. | COM | 528872104 | 25 | 3800 | SH | DEFINED | 01 | 0 |
| LEXMARK INTL INC | COM | 529771107 | 23331 | 329683 | SH | DEFINED | 01 | |
| LEXMARK INTL INC | COM | 529771107 | 275 | 3874 | SH | DEFINED | 01 | 0 |
| LEXMARK INTL INC | COM | 529771107 | 2098 | 29651 | SH | DEFINED | 01 | 0 |
| LIBBEY | COM | 529898108 | 871 | 38383 | SH | DEFINED | 01 | |
| LIBERTY CORP S C. | COM | 530370105 | 383 | 9000 | SH | DEFINED | 01 | |

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|---------------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| LIBERTY CORP S C. | COM | 530370105 | 103 | 2426 | SH | DEFINED | 01 | 0 |
| LIBERTY CORP S C. | COM | 530370105 | 47 | 1096 | SH | DEFINED | 01 | 0 |
| LIBERTY TX EXMPT INS | COM | 530544402 | 33 | 3681 | SH | DEFINED | 01 | 0 |
| LIBERTY MEDIA (VIA.B CVT | CONV BND | 530715AR2 | 447 | 430000 | PRN | DEFINED | 01 | |
| LIBERTY MEDIA | COM | 530718105 | 40004 | 3460668 | SH | DEFINED | 01 | |
| LIBERTY PROPERTY TRU. | COM | 531172104 | 116 | 3351 | SH | DEFINED | 01 | |
| LIFEPOINT HOSP INC | COM | 53219L109 | 1205 | 57592 | SH | DEFINED | 01 | |
| LIFEPOINT HOSP INC | COM | 53219L109 | 158 | 7464 | SH | DEFINED | 01 | 0 |
| LIGAND PHARM. | COM | 53220K207 | 917 | 67500 | SH | DEFINED | 01 | |
| LIGHTBRIDGE INC | COM | 532226107 | 3831 | 437300 | SH | DEFINED | 01 | |
| ELI LILLY | COM | 532457108 | 37032 | 536920 | SH | DEFINED | 01 | |
| ELI LILLY | COM | 532457108 | 17925 | 259899 | SH | DEFINED | 01 | 0 |
| LIMITED BRANDS INC | COM | 532716107 | 37795 | 2438334 | SH | DEFINED | 01 | |
| LIMITED BRANDS INC | COM | 532716107 | 1886 | 121687 | SH | DEFINED | 01 | 0 |
| LIN TV CORP | COM | 532774106 | 21104 | 896150 | SH | DEFINED | 01 | |
| LIN TV CORP | COM | 532774106 | 99 | 4180 | SH | DEFINED | 01 | 0 |
| LINCARE HOLDINGS INC | COM | 532791100 | 66492 | 2110173 | SH | DEFINED | 01 | |
| LINCARE HOLDINGS INC | COM | 532791100 | 52152 | 1655127 | SH | DEFINED | 01 | 0 |
| LINCARE HOLDINGS INC | COM | 532791100 | 3848 | 122110 | SH | DEFINED | 01 | 0 |
| LINCOLN ELECTRIC HLD | COM | 533900106 | 4769 | 233700 | SH | DEFINED | 01 | |
| LINCOLN NAT | COM | 534187109 | 43314 | 1215734 | SH | DEFINED | 01 | |
| LINCOLN NAT | COM | 534187109 | 2332 | 65455 | SH | DEFINED | 01 | 0 |
| LINCOLN NAT | COM | 534187109 | 3329 | 93450 | SH | DEFINED | 01 | 0 |
| LINDSAY MANUFACTURIN | COM | 535555106 | 1814 | 78101 | SH | DEFINED | 01 | |
| LINEAR TECHNOLOGY | COM | 535678106 | 1391 | 43185 | SH | DEFINED | 01 | |
| LINEAR TECHNOLOGY | COM | 535678106 | 94 | 2900 | SH | DEFINED | 01 | 0 |
| LINEAR TECHNOLOGY | COM | 535678106 | 2435 | 75593 | SH | DEFINED | 01 | 0 |
| LINEN & THINGS | COM | 535679104 | 4159 | 176168 | SH | DEFINED | 01 | |
| LIZ CLAIBORNE | COM | 539320101 | 13576 | 385124 | SH | DEFINED | 01 | |
| LIZ CLAIBORNE | COM | 539320101 | 30 | 863 | SH | DEFINED | 01 | 0 |
| LIZ CLAIBORNE | COM | 539320101 | 902 | 25584 | SH | DEFINED | 01 | 0 |
| LLOYDS TSB GROUP ADR | COM | 539439109 | 3853 | 132800 | SH | DEFINED | 01 | |
| LOCAL FINANCIAL CORP | COM | 539553107 | 1378 | 95400 | SH | DEFINED | 01 | |
| LOCAL FINANCIAL CORP | COM | 539553107 | 75 | 5198 | SH | DEFINED | 01 | 0 |
| LOCAL FINANCIAL CORP | COM | 539553107 | 53 | 3675 | SH | DEFINED | 01 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 157494 | 3310752 | SH | DEFINED | 01 | |
| LOCKHEED MARTIN CORP | COM | 539830109 | 6396 | 134383 | SH | DEFINED | 01 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 5004 | 105191 | SH | DEFINED | 01 | 0 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 623 | 13100 | SH | DEFINED | 01 | 1 |
| LOEWS CORP | COM | 540424108 | 92085 | 1947244 | SH | DEFINED | 01 | |
| LOEWS CORP | COM | 540424108 | 1154 | 24400 | SH | DEFINED | 01 | 0 |
| LOEWS CORP | COM | 540424108 | 6299 | 133195 | SH | DEFINED | 01 | 0 |
| LONE STAR STEAK HS | COM | 542307103 | 2417 | 111035 | SH | DEFINED | 01 | |
| LONE STAR STEAK HS | COM | 542307103 | 102 | 4714 | SH | DEFINED | 01 | 0 |
| LONE STAR STEAK HS | COM | 542307103 | 75 | 3462 | SH | DEFINED | 01 | 0 |
| LONE STAR TECHNOLOG | COM | 542312103 | 2638 | 124519 | SH | DEFINED | 01 | |
| LONGS DRUG STORES | COM | 543162101 | 26 | 1594 | SH | DEFINED | 01 | |
| LONGVIEW FIBRE WASH | COM | 543213102 | 18 | 2183 | SH | DEFINED | 01 | |
| LOUISIANA PAC. | COM | 546347105 | 2522 | 232593 | SH | DEFINED | 01 | |
| LOUISIANA PAC. | COM | 546347105 | 186 | 17205 | SH | DEFINED | 01 | 0 |
| LOUISIANA PAC. | COM | 546347105 | 378 | 34877 | SH | DEFINED | 01 | 0 |
| LOUISVILLE G&E PFD \$5.875 7-15 | PRF | 546676800 | 1215 | 12000 | SH | DEFINED | 01 | |
| LOWES COMPANIES | COM | 548661107 | 13978 | 325445 | SH | DEFINED | 01 | |
| LOWES COMPANIES | COM | 548661107 | 2430 | 56576 | SH | DEFINED | 01 | 0 |
| LOWES COMPANIES | COM | 548661107 | 7780 | 181133 | SH | DEFINED | 01 | 0 |
| LOWES CORP CVT | CONV BND | 548661CF2 | 484 | 650000 | PRN | DEFINED | 01 | |
| LOWES CORP CVT | CONV BND | 548661CF2 | 745 | 1000000 | PRN | DEFINED | 01 | 0 |
| LUBRIZOL CORP | COM | 549271104 | 68 | 2201 | SH | DEFINED | 01 | |
| LUBRIZOL CORP | COM | 549271104 | 40 | 1305 | SH | DEFINED | 01 | 0 |
| LUCENT TECHNOLOGIES | COM | 549463107 | 2003 | 986099 | SH | DEFINED | 01 | |
| LUCENT TECHNOLOGIES | COM | 549463107 | 1 | 400 | SH | DEFINED | 01 | 0 |
| LUCENT TECHNOLOGIES | COM | 549463107 | 1946 | 958741 | SH | DEFINED | 01 | 0 |

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|------------------------------|-----|-----------|--------|---------|----|---------|----|
| LYDALL INC | COM | 550819106 | 500 | 46731 | SH | DEFINED | 01 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 22944 | 1695790 | SH | DEFINED | 01 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 3013 | 222700 | SH | DEFINED | 01 |
| M&T BK CORP | COM | 55261F104 | 1608 | 19097 | SH | DEFINED | 01 |
| MAF BANCORP | COM | 55261R108 | 4766 | 128539 | SH | DEFINED | 01 |
| MAF BANCORP | COM | 55261R108 | 70 | 1910 | SH | DEFINED | 01 |
| MAF BANCORP | COM | 55261R108 | 48 | 1297 | SH | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 1147 | 23526 | SH | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 55 | 1129 | SH | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 1618 | 33199 | SH | DEFINED | 01 |
| MBNA | COM | 55262L100 | 182399 | 8752310 | SH | DEFINED | 01 |
| MBNA | COM | 55262L100 | 6629 | 317906 | SH | DEFINED | 01 |
| MBNA | COM | 55262L100 | 6349 | 304628 | SH | DEFINED | 01 |
| MDC HOLDINGS INC | COM | 552676108 | 4005 | 82948 | SH | DEFINED | 01 |
| MDU RESOURCES GROUP | COM | 552690109 | 33854 | 1010874 | SH | DEFINED | 01 |
| MEMC ELECTRONIC MAT. | COM | 552715104 | 4126 | 420980 | SH | DEFINED | 01 |
| MEMC ELECTRONIC MAT. | COM | 552715104 | 2870 | 292820 | SH | DEFINED | 01 |
| MFA MORTGAGE INVESTMENTS INC | COM | 55272X102 | 1024 | 102000 | SH | DEFINED | 01 |
| MGE ENERGY INC | COM | 55277P104 | 917 | 29100 | SH | DEFINED | 01 |
| MGIC INVESTMENT CORP | COM | 552848103 | 3221 | 69064 | SH | DEFINED | 01 |
| MGIC INVESTMENT CORP | COM | 552848103 | 1062 | 22777 | SH | DEFINED | 01 |
| MGI PHARM | COM | 552880106 | 3152 | 122966 | SH | DEFINED | 01 |
| MGM MIRAGE | COM | 552953101 | 23383 | 684137 | SH | DEFINED | 01 |
| MGM MIRAGE | COM | 552953101 | 3108 | 90925 | SH | DEFINED | 01 |
| MIM CORP | COM | 553044108 | 561 | 85900 | SH | DEFINED | 01 |
| MIM CORP | COM | 553044108 | 1 | 210 | SH | DEFINED | 01 |
| M/I SCHOTTENSTEIN HM | COM | 55305B101 | 2526 | 59200 | SH | DEFINED | 01 |
| M/I SCHOTTENSTEIN HM | COM | 55305B101 | 103 | 2392 | SH | DEFINED | 01 |
| M/I SCHOTTENSTEIN HM | COM | 55305B101 | 71 | 1658 | SH | DEFINED | 01 |
| MKS INSTRUMENT INC | COM | 55306N104 | 544 | 30100 | SH | DEFINED | 01 |
| MMO2 PLC ADR | COM | 55309W101 | 688 | 74500 | SH | DEFINED | 01 |
| MPS GROUP INC | COM | 553409103 | 2708 | 393583 | SH | DEFINED | 01 |
| MPS GROUP INC | COM | 553409103 | 108 | 15779 | SH | DEFINED | 01 |
| MPS GROUP INC | COM | 553409103 | 78 | 11405 | SH | DEFINED | 01 |
| MRO SOFTWARE INC | COM | 55347W105 | 1143 | 132533 | SH | DEFINED | 01 |
| MSC INDUSTRIAL DIRECT CO-A | COM | 553530106 | 931 | 52000 | SH | DEFINED | 01 |
| MTR GAMING GROUP INC | COM | 553769100 | 309 | 40058 | SH | DEFINED | 01 |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 1199 | 51100 | SH | DEFINED | 01 |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 2 | 70 | SH | DEFINED | 01 |
| MACDERMID INC | COM | 554273102 | 4819 | 183202 | SH | DEFINED | 01 |
| MACDERMID INC | COM | 554273102 | 79 | 2980 | SH | DEFINED | 01 |
| MACDERMID INC | COM | 554273102 | 81 | 3072 | SH | DEFINED | 01 |
| MACK-CALI REALTY. | COM | 554489104 | 654 | 17965 | SH | DEFINED | 01 |
| MACROVISION CORP | COM | 555904101 | 2755 | 138355 | SH | DEFINED | 01 |
| MACROVISION CORP | COM | 555904101 | 3 | 150 | SH | DEFINED | 01 |
| MACRO MEDIA | COM | 556100105 | 4270 | 202981 | SH | DEFINED | 01 |
| MACRO MEDIA | COM | 556100105 | 78 | 3693 | SH | DEFINED | 01 |
| MACRO MEDIA | COM | 556100105 | 22 | 1050 | SH | DEFINED | 01 |
| STEVEN MADDEN LTD | COM | 556269108 | 3696 | 169200 | SH | DEFINED | 01 |
| MAGMA DESIGN AUTOMAT | COM | 559181102 | 262 | 15300 | SH | DEFINED | 01 |
| MAGNA ENTERTAINMENT. | COM | 559211107 | 225 | 45000 | SH | DEFINED | 01 |
| MAGNETEK INC | COM | 559424106 | 199 | 78401 | SH | DEFINED | 01 |
| MAKITA CORP-SPONS ADR | COM | 560877300 | 4046 | 512200 | SH | DEFINED | 01 |
| MANDALAY RESORT GRP | COM | 562567107 | 400 | 12537 | SH | DEFINED | 01 |
| MANHATTAN ASS | COM | 562750109 | 4386 | 168882 | SH | DEFINED | 01 |
| MANHATTAN ASS | COM | 562750109 | 2 | 95 | SH | DEFINED | 01 |
| MANITOWOC CO. | COM | 563571108 | 1712 | 76769 | SH | DEFINED | 01 |
| MANOR CARE INC | COM | 564055101 | 2173 | 86895 | SH | DEFINED | 01 |
| MANOR CARE INC | COM | 564055101 | 519 | 20764 | SH | DEFINED | 01 |
| MANPOWER INC-WIS | COM | 56418H100 | 29685 | 800327 | SH | DEFINED | 01 |
| MANPOWER INC-WIS | COM | 56418H100 | 271 | 7300 | SH | DEFINED | 01 |
| MANTECH INTL CORP-A. | COM | 564563104 | 1364 | 71100 | SH | DEFINED | 01 |

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| MANTECH INTL CORP-A. | COM | 564563104 | 55 | 2837 | SH | DEFINED | 01 | 0 |
| MANTECH INTL CORP-A. | COM | 564563104 | 39 | 2056 | SH | DEFINED | 01 | 0 |
| MANUGISTICS GROUP IN | COM | 565011103 | 5810 | 1413665 | SH | DEFINED | 01 | 0 |
| MANUGISTICS GROUP IN | COM | 565011103 | 1240 | 301690 | SH | DEFINED | 01 | 0 |
| MANUGISTICS GROUP IN | COM | 565011103 | 363 | 88400 | SH | DEFINED | 01 | 0 |
| MAP INFO | COM | 565105103 | 326 | 44776 | SH | DEFINED | 01 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 38823 | 1473378 | SH | DEFINED | 01 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 38 | 1433 | SH | DEFINED | 01 | 0 |
| MARATHON OIL CORP | COM | 565849106 | 1884 | 71513 | SH | DEFINED | 01 | 0 |
| MARCUS CORP | COM | 566330106 | 1280 | 85627 | SH | DEFINED | 01 | 0 |
| MARKEL CORP | COM | 570535104 | 512 | 2000 | SH | DEFINED | 01 | 0 |
| MARKEL CORP | COM | 570535104 | 77 | 301 | SH | DEFINED | 01 | 0 |
| MARKETSOFT CVT PFD | CONV PRF | 570620XX7 | 1024 | 2049180 | SH | DEFINED | 01 | 0 |
| MARS INC PFD SER G. | PRF | 571650993 | 0 | 7140000 | SH | DEFINED | 01 | 0 |
| MARS INC. C CVT PFD | CONV PRF | 571650XX3 | 0 | 2702703 | SH | DEFINED | 01 | 0 |
| MARS INC D CVT PFD | CONV PRF | 571650XY1 | 0 | 4761905 | SH | DEFINED | 01 | 0 |
| MARS INC, FLORIDA | CONV BND | 571650XZ8 | 0 | 2000000 | PRN | DEFINED | 01 | 0 |
| MARSH MCLENNAN CO | COM | 571748102 | 310369 | 6077339 | SH | DEFINED | 01 | 0 |
| MARSH MCLENNAN CO | COM | 571748102 | 9365 | 183375 | SH | DEFINED | 01 | 0 |
| MARSH MCLENNAN CO | COM | 571748102 | 7067 | 138372 | SH | DEFINED | 01 | 0 |
| MARSHALL & ILSLEY | COM | 571834100 | 408 | 13351 | SH | DEFINED | 01 | 0 |
| MARSHALL & ILSLEY | COM | 571834100 | 1600 | 52320 | SH | DEFINED | 01 | 0 |
| MARRIOTT INTL CL A | COM | 571903202 | 232869 | 6061148 | SH | DEFINED | 01 | 0 |
| MARRIOTT INTL CL A | COM | 571903202 | 5044 | 131260 | SH | DEFINED | 01 | 0 |
| MARRIOTT INTL CL A | COM | 571903202 | 2605 | 67806 | SH | DEFINED | 01 | 0 |
| MARTEK BIOSCIENCES. | COM | 572901106 | 3569 | 83100 | SH | DEFINED | 01 | 0 |
| MARTEK BIOSCIENCES. | COM | 572901106 | 3 | 80 | SH | DEFINED | 01 | 0 |
| MARTIN MARIETTA MATE | COM | 573284106 | 31897 | 949048 | SH | DEFINED | 01 | 0 |
| MARTIN MARIETTA MATE | COM | 573284106 | 1267 | 37648 | SH | DEFINED | 01 | 0 |
| MARTIN MARIETTA MATE | COM | 573284106 | 1344 | 40000 | SH | DEFINED | 01 | 0 |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 976 | 51080 | SH | DEFINED | 01 | 0 |
| MASCO CORP | COM | 574599106 | 8564 | 359068 | SH | DEFINED | 01 | 0 |
| MASCO CORP | COM | 574599106 | 2623 | 109995 | SH | DEFINED | 01 | 0 |
| MASCO CVT | CONV BND | 574599AW6 | 550 | 1250000 | PRN | DEFINED | 01 | 0 |
| MASCO CVT | CONV BND | 574599AW6 | 660 | 1500000 | PRN | DEFINED | 01 | 0 |
| MASSEY ENERGY CO | COM | 576206106 | 2886 | 219498 | SH | DEFINED | 01 | 0 |
| MATERIAL SCIENCES | COM | 576674105 | 399 | 41107 | SH | DEFINED | 01 | 0 |
| MATTEL INC. | COM | 577081102 | 125297 | 6622480 | SH | DEFINED | 01 | 0 |
| MATTEL INC. | COM | 577081102 | 8765 | 463095 | SH | DEFINED | 01 | 0 |
| MATTEL INC. | COM | 577081102 | 2058 | 108786 | SH | DEFINED | 01 | 0 |
| MATTHEWS INTL CORP. | COM | 577128101 | 74 | 3000 | SH | DEFINED | 01 | 0 |
| MAXTOR CORP | COM | 577729205 | 13048 | 1737200 | SH | DEFINED | 01 | 0 |
| MAXTOR CORP | COM | 577729205 | 51 | 6855 | SH | DEFINED | 01 | 0 |
| MAXIM INTEGRATED | COM | 57772K101 | 185592 | 5428256 | SH | DEFINED | 01 | 0 |
| MAXIM INTEGRATED | COM | 57772K101 | 53333 | 1559951 | SH | DEFINED | 01 | 0 |
| MAXIM INTEGRATED | COM | 57772K101 | 7226 | 211374 | SH | DEFINED | 01 | 0 |
| MAXWELL SHOE INC - A | COM | 577766108 | 13861 | 962525 | SH | DEFINED | 01 | 0 |
| MAXWELL SHOE INC - A | COM | 577766108 | 81 | 5601 | SH | DEFINED | 01 | 0 |
| MAXWELL SHOE INC - A | COM | 577766108 | 56 | 3921 | SH | DEFINED | 01 | 0 |
| MAY DEPT STORES | COM | 577778103 | 17253 | 775087 | SH | DEFINED | 01 | 0 |
| MAY DEPT STORES | COM | 577778103 | 481 | 21600 | SH | DEFINED | 01 | 0 |
| MAY DEPT STORES | COM | 577778103 | 3323 | 149272 | SH | DEFINED | 01 | 0 |
| MAVERICK TUBE CORP | COM | 577914104 | 4039 | 210910 | SH | DEFINED | 01 | 0 |
| MAXIMUS INC | COM | 577933104 | 7025 | 254282 | SH | DEFINED | 01 | 0 |
| MAYTAG CO | COM | 578592107 | 119 | 4851 | SH | DEFINED | 01 | 0 |
| MAYTAG CO | COM | 578592107 | 442 | 18087 | SH | DEFINED | 01 | 0 |
| MCCLATCHY CO HOLDING | COM | 579489105 | 1942 | 33700 | SH | DEFINED | 01 | 0 |
| MCCORMICK & CO | COM | 579780206 | 223 | 8190 | SH | DEFINED | 01 | 0 |
| MCCORMICK & CO | COM | 579780206 | 874 | 32120 | SH | DEFINED | 01 | 0 |
| MCDATA CORP - CL B | COM | 580031102 | 29436 | 2030034 | SH | DEFINED | 01 | 0 |
| MCDATA CORP - CL B | COM | 580031102 | 2040 | 140649 | SH | DEFINED | 01 | 0 |
| MCDATA CORP - CL B | COM | 580031102 | 2205 | 152100 | SH | DEFINED | 01 | 0 |

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|----------------------------|----------|-----------|--------|----------|-----|---------|------|
| MCDATA CORPORATION-A | COM | 580031201 | 1644 | 111994 | SH | DEFINED | 01 |
| MCDATA CORPORATION-A | COM | 580031201 | 25173 | 1715940 | SH | DEFINED | 01 0 |
| MCDATA CORPORATION-A | COM | 580031201 | 822 | 56000 | SH | DEFINED | 01 0 |
| MCDERMOTT INTL | COM | 580037109 | 18940 | 2992043 | SH | DEFINED | 01 |
| MCDERMOTT INTL | COM | 580037109 | 96 | 15105 | SH | DEFINED | 01 0 |
| MCDONALDS | COM | 580135101 | 301272 | 13656935 | SH | DEFINED | 01 |
| MCDONALDS | COM | 580135101 | 13081 | 592920 | SH | DEFINED | 01 0 |
| MCDONALDS | COM | 580135101 | 6840 | 310055 | SH | DEFINED | 01 0 |
| MCGRAW-HILL COS INC | COM | 580645109 | 18580 | 299685 | SH | DEFINED | 01 |
| MCGRAW-HILL COS INC | COM | 580645109 | 77 | 1237 | SH | DEFINED | 01 0 |
| MCGRAW-HILL COS INC | COM | 580645109 | 2791 | 45009 | SH | DEFINED | 01 0 |
| MCKESSON CORP | COM | 58155Q103 | 98650 | 2760285 | SH | DEFINED | 01 |
| MCKESSON CORP | COM | 58155Q103 | 6257 | 175062 | SH | DEFINED | 01 0 |
| MCKESSON CORP | COM | 58155Q103 | 2388 | 66815 | SH | DEFINED | 01 0 |
| MCKESSON CORP | COM | 58155Q103 | 733 | 20500 | SH | DEFINED | 01 1 |
| MCLEODUSA INC ESCROW | COM | 582266995 | 0 | 2746 | SH | DEFINED | 01 |
| MEADE INSTRUMENTS | COM | 583062104 | 184 | 57561 | SH | DEFINED | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 291 | 11796 | SH | DEFINED | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 1143 | 46258 | SH | DEFINED | 01 0 |
| MEDAREX INC | COM | 583916101 | 39 | 5933 | SH | DEFINED | 01 0 |
| MEDAREX INC | COM | 583916101 | 30 | 4491 | SH | DEFINED | 01 0 |
| MEDIA GENERAL | COM | 584404107 | 4890 | 85499 | SH | DEFINED | 01 |
| MEDIA GENERAL | COM | 584404107 | 77 | 1339 | SH | DEFINED | 01 0 |
| MEDIACOM COMM CORP | COM | 58446K105 | 1657 | 167900 | SH | DEFINED | 01 |
| MEDICINES COMPANY | COM | 584688105 | 862 | 43300 | SH | DEFINED | 01 |
| MEDICINES COMPANY | COM | 584688105 | 135 | 6800 | SH | DEFINED | 01 0 |
| MEDICIS PHARMACEUTIC | COM | 584690309 | 6255 | 110307 | SH | DEFINED | 01 |
| MEDICIS PHARMACEUTIC | COM | 584690309 | 255 | 4513 | SH | DEFINED | 01 0 |
| MEDIMMUNE INC \ | COM | 584699102 | 110665 | 3042776 | SH | DEFINED | 01 |
| MEDIMMUNE INC \ | COM | 584699102 | 57823 | 1589768 | SH | DEFINED | 01 0 |
| MEDIMMUNE INC \ | COM | 584699102 | 7099 | 195197 | SH | DEFINED | 01 0 |
| MEDIMMUNE INC \ | COM | 584699102 | 432 | 11880 | SH | DEFINED | 01 1 |
| MEDTRONIC | COM | 585055106 | 506946 | 10567995 | SH | DEFINED | 01 |
| MEDTRONIC | COM | 585055106 | 23353 | 486821 | SH | DEFINED | 01 0 |
| MEDTRONIC | COM | 585055106 | 14420 | 300607 | SH | DEFINED | 01 0 |
| MEDTRONIC CVT | CONV BND | 585055AB2 | 1162 | 1120000 | PRN | DEFINED | 01 |
| MEDTRONIC CVT | CONV BND | 585055AB2 | 1038 | 1000000 | PRN | DEFINED | 01 0 |
| MELLON FINANCIAL COR | COM | 58551A108 | 27255 | 982155 | SH | DEFINED | 01 |
| MELLON FINANCIAL COR | COM | 58551A108 | 2764 | 99589 | SH | DEFINED | 01 0 |
| MEMBER WORKS | COM | 586002107 | 692 | 35018 | SH | DEFINED | 01 |
| MENS WEARHOUSE INC | COM | 587118100 | 2511 | 114929 | SH | DEFINED | 01 |
| MENTOR CORP MN | COM | 587188103 | 3223 | 166330 | SH | DEFINED | 01 |
| MENTOR CORP MN | COM | 587188103 | 3 | 150 | SH | DEFINED | 01 0 |
| MENTOR GRAPHIC | COM | 587200106 | 11328 | 782281 | SH | DEFINED | 01 |
| MENTOR GRAPHIC | COM | 587200106 | 1216 | 83817 | SH | DEFINED | 01 0 |
| MERCANTILE BANK CORP | COM | 587376104 | 662 | 23200 | SH | DEFINED | 01 |
| MERCANTILE BANK CORP | COM | 587376104 | 69 | 2423 | SH | DEFINED | 01 0 |
| MERCANTILE BANK CORP | COM | 587376104 | 51 | 1774 | SH | DEFINED | 01 0 |
| MERCANTILE BANKSHARE | COM | 587405101 | 116 | 2946 | SH | DEFINED | 01 |
| MERCK & CO. INC. | COM | 589331107 | 228648 | 3776159 | SH | DEFINED | 01 |
| MERCK & CO. INC. | COM | 589331107 | 8338 | 137715 | SH | DEFINED | 01 0 |
| MERCK & CO. INC. | COM | 589331107 | 31489 | 520048 | SH | DEFINED | 01 0 |
| MERCK & CO. INC. | COM | 589331107 | 4248 | 70153 | SH | DEFINED | 01 1 |
| MERCURY COMP SYS INC | COM | 589378108 | 1390 | 76529 | SH | DEFINED | 01 |
| MERCURY COMP SYS INC | COM | 589378108 | 1 | 65 | SH | DEFINED | 01 0 |
| MERCURY INTERACTIVE | COM | 589405109 | 25938 | 671767 | SH | DEFINED | 01 |
| MERCURY INTERACTIVE | COM | 589405109 | 22343 | 578700 | SH | DEFINED | 01 0 |
| MERCURY INTERACTIVE | COM | 589405109 | 1519 | 39339 | SH | DEFINED | 01 0 |
| MEREDITH CORP | COM | 589433101 | 128 | 2926 | SH | DEFINED | 01 |
| MEREDITH CORP | COM | 589433101 | 505 | 11488 | SH | DEFINED | 01 0 |
| MERISTAR HOSPITALITY - MHX | COM | 58984Y103 | 3215 | 625520 | SH | DEFINED | 01 0 |
| MERIDIAN GOLD. | COM | 589975101 | 3762 | 327400 | SH | DEFINED | 01 |

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|--------------------------------|----------|-----------|---------|----------|-----|---------|------|
| MERITAGE CORP | COM | 59001A102 | 1163 | 23600 | SH | DEFINED | 01 |
| MERRILL LYNCH & CO | COM | 590188108 | 94790 | 2030640 | SH | DEFINED | 01 |
| MERRILL LYNCH & CO | COM | 590188108 | 4232 | 90650 | SH | DEFINED | 01 0 |
| MERRILL LYNCH & CO | COM | 590188108 | 11862 | 254122 | SH | DEFINED | 01 0 |
| MERRILL LYNCH CVT. | CONV BND | 590188A73 | 1181 | 1180000 | PRN | DEFINED | 01 |
| MESA AIR | COM | 590479101 | 2732 | 341518 | SH | DEFINED | 01 |
| MESA AIR | COM | 590479101 | 2 | 300 | SH | DEFINED | 01 0 |
| METHODE ELEC | COM | 591520200 | 1130 | 105161 | SH | DEFINED | 01 |
| METLIFE INC | COM | 59156R108 | 35328 | 1247474 | SH | DEFINED | 01 |
| METLIFE INC | COM | 59156R108 | 4986 | 176088 | SH | DEFINED | 01 0 |
| METLIFE INC | COM | 59156R108 | 20 | 700 | SH | DEFINED | 01 1 |
| METRIS COMPANIES INC | COM | 591598107 | 619 | 111500 | SH | DEFINED | 01 |
| METRO GOLDWYN MAYER | COM | 591610100 | 3339 | 268810 | SH | DEFINED | 01 |
| METRO ONE TELECO INC | COM | 59163F105 | 370 | 71776 | SH | DEFINED | 01 |
| METROCALL HOLDINGS INC | COM | 59164X105 | 460 | 4251 | SH | DEFINED | 01 0 |
| METROCALL HOLDING PFD 15% 12/3 | PRF | 59164X204 | 41 | 3665 | SH | DEFINED | 01 0 |
| MICHAELS STORES INC | COM | 594087108 | 2045 | 53724 | SH | DEFINED | 01 |
| MICREL | COM | 594793101 | 41 | 3937 | SH | DEFINED | 01 |
| MICROS SYSTEMS | COM | 594901100 | 1662 | 50401 | SH | DEFINED | 01 |
| MICROSOFT | COM | 594918104 | 1144905 | 44705429 | SH | DEFINED | 01 |
| MICROSOFT | COM | 594918104 | 60222 | 2351037 | SH | DEFINED | 01 0 |
| MICROSOFT | COM | 594918104 | 66079 | 2580192 | SH | DEFINED | 01 0 |
| MICROSOFT | COM | 594918104 | 1732 | 67673 | SH | DEFINED | 01 1 |
| MICRO STRATEGY | COM | 594972408 | 601 | 16500 | SH | DEFINED | 01 |
| MICRO-CHIP | COM | 595017104 | 98532 | 4021749 | SH | DEFINED | 01 |
| MICRO-CHIP | COM | 595017104 | 60313 | 2461160 | SH | DEFINED | 01 0 |
| MICRO-CHIP | COM | 595017104 | 4904 | 200171 | SH | DEFINED | 01 0 |
| MICRO MUSE | COM | 595094103 | 1315 | 164600 | SH | DEFINED | 01 |
| MICRO MUSE | COM | 595094103 | 84 | 10600 | SH | DEFINED | 01 0 |
| MICRON TECHNOLOGY | COM | 595112103 | 7410 | 637098 | SH | DEFINED | 01 |
| MICRON TECHNOLOGY | COM | 595112103 | 2 | 160 | SH | DEFINED | 01 0 |
| MICRON TECHNOLOGY | COM | 595112103 | 1634 | 140477 | SH | DEFINED | 01 0 |
| MICROSEMI CORP | COM | 595137100 | 3787 | 236709 | SH | DEFINED | 01 |
| MID ATLANTIC MEDICAL | COM | 59523C107 | 30553 | 584176 | SH | DEFINED | 01 |
| MID ATLANTIC MEDICAL | COM | 59523C107 | 86 | 1644 | SH | DEFINED | 01 0 |
| MIDAS INC | COM | 595626102 | 530 | 43711 | SH | DEFINED | 01 |
| S&P 400 MID CAP DEP | COM | 595635103 | 1005 | 11451 | SH | DEFINED | 01 |
| MIDDLESEX WATER CO. | COM | 596680108 | 525 | 21300 | SH | DEFINED | 01 |
| MIDWAY GAMES INC | COM | 598148104 | 490 | 135050 | SH | DEFINED | 01 |
| MILACRON INC | COM | 598709103 | 481 | 98307 | SH | DEFINED | 01 |
| MILLENIUUM PHARM | COM | 599902103 | 11682 | 742602 | SH | DEFINED | 01 |
| MILLENIUUM PHARM | COM | 599902103 | 1527 | 97099 | SH | DEFINED | 01 0 |
| MILLENIUUM PHARM | COM | 599902103 | 41 | 2614 | SH | DEFINED | 01 0 |
| MILLENNIUM CHEM INC | COM | 599903101 | 2102 | 221000 | SH | DEFINED | 01 |
| MILLENNIUM CHEM INC | COM | 599903101 | 74 | 7773 | SH | DEFINED | 01 0 |
| MILLENNIUM CHEM INC | COM | 599903101 | 69 | 7287 | SH | DEFINED | 01 0 |
| HERMAN MILLER | COM | 600544100 | 63 | 3110 | SH | DEFINED | 01 |
| MILLIPORE CORP | COM | 601073109 | 126 | 2846 | SH | DEFINED | 01 |
| MILLIPORE CORP | COM | 601073109 | 497 | 11193 | SH | DEFINED | 01 0 |
| MINERALS TECHNOLOGIE | COM | 603158106 | 1355 | 27858 | SH | DEFINED | 01 |
| MIRANT CORPORATION | COM | 604675108 | 501 | 172834 | SH | DEFINED | 01 |
| MIRANT CORPORATION | COM | 604675108 | 271 | 93636 | SH | DEFINED | 01 0 |
| MOBILE TELESYSTM ADR | COM | 607409109 | 3356 | 56866 | SH | DEFINED | 01 |
| MOBILE TELESYSTM ADR | COM | 607409109 | 431 | 7300 | SH | DEFINED | 01 1 |
| MOBILE TELESYSTM ADR | COM | 607409109 | 649 | 11000 | SH | DEFINED | 01 1 |
| MOBILE MINI INC. | COM | 60740F105 | 679 | 41552 | SH | DEFINED | 01 |
| MODINE MFG CO | COM | 607828100 | 2449 | 126443 | SH | DEFINED | 01 |
| MODTECH HOLDINGS INC . | COM | 60783C100 | 2222 | 241700 | SH | DEFINED | 01 |
| MOHAWK INDUSTRIES | COM | 608190104 | 157 | 2820 | SH | DEFINED | 01 |
| MOHAWK INDUSTRIES | COM | 608190104 | 75 | 1354 | SH | DEFINED | 01 0 |
| MOLEX INC | COM | 608554101 | 322 | 11913 | SH | DEFINED | 01 |
| MOLEX INC | COM | 608554101 | 1211 | 44897 | SH | DEFINED | 01 0 |

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|----------------------------|----------|-----------|--------|---------|-----|---------|----|
| MONACO COACH CORP | COM | 60886R103 | 1293 | 84324 | SH | DEFINED | 01 |
| MONDAVI ROBERT CORP | COM | 609200100 | 253 | 10000 | SH | DEFINED | 01 |
| MONOLITHIC SYS TECH | COM | 609842109 | 815 | 90000 | SH | DEFINED | 01 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 424 | 15000 | SH | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 40035 | 1850091 | SH | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 1306 | 60329 | SH | DEFINED | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 150 | 7583 | SH | DEFINED | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 528 | 26776 | SH | DEFINED | 01 |
| MONTPELIER RE HLDGS | COM | 614500981 | 14220 | 500000 | SH | DEFINED | 01 |
| MONY GROUP INC | COM | 615337102 | 4522 | 167807 | SH | DEFINED | 01 |
| MOODY`S CORPORATION | COM | 615369105 | 8290 | 157281 | SH | DEFINED | 01 |
| MOODY`S CORPORATION | COM | 615369105 | 1804 | 34221 | SH | DEFINED | 01 |
| MOOG INC CL A | COM | 615394202 | 3249 | 93500 | SH | DEFINED | 01 |
| MOOG INC CL A | COM | 615394202 | 92 | 2640 | SH | DEFINED | 01 |
| MOOG INC CL A | COM | 615394202 | 69 | 1995 | SH | DEFINED | 01 |
| MOORE WALLACE INC | COM | 615857109 | 644 | 43895 | SH | DEFINED | 01 |
| MORGAN STANLEY | COM | 617446448 | 212501 | 4970827 | SH | DEFINED | 01 |
| MORGAN STANLEY | COM | 617446448 | 5168 | 120955 | SH | DEFINED | 01 |
| MORGAN STANLEY | COM | 617446448 | 12324 | 288274 | SH | DEFINED | 01 |
| MOSSIMO | COM | 619696107 | 362 | 87500 | SH | DEFINED | 01 |
| MOSSIMO | COM | 619696107 | 39 | 9598 | SH | DEFINED | 01 |
| MOSSIMO | COM | 619696107 | 18 | 4407 | SH | DEFINED | 01 |
| MOTIENT CORP-WT04 | WT | 619908148 | 0 | 4 | SH | DEFINED | 01 |
| MOTOROLA | COM | 620076109 | 89308 | 9470511 | SH | DEFINED | 01 |
| MOTOROLA | COM | 620076109 | 3968 | 420844 | SH | DEFINED | 01 |
| MOTOROLA | COM | 620076109 | 5040 | 534470 | SH | DEFINED | 01 |
| MOVIE GALLERY. | COM | 624581104 | 1771 | 95993 | SH | DEFINED | 01 |
| MUELLER INDS | COM | 624756102 | 2700 | 99582 | SH | DEFINED | 01 |
| MULTIMEDIA GAMES INC. | COM | 625453105 | 3302 | 129500 | SH | DEFINED | 01 |
| MURPHY OIL | COM | 626717102 | 57055 | 1084712 | SH | DEFINED | 01 |
| MURPHY OIL | COM | 626717102 | 3930 | 74724 | SH | DEFINED | 01 |
| MURPHY OIL | COM | 626717102 | 4344 | 82590 | SH | DEFINED | 01 |
| MYERS IND INC | COM | 628464109 | 831 | 87505 | SH | DEFINED | 01 |
| MYKROLIS CORP. | COM | 62852P103 | 1975 | 194510 | SH | DEFINED | 01 |
| MYLAN LABS | COM | 628530107 | 273 | 7857 | SH | DEFINED | 01 |
| MYLAN LABS | COM | 628530107 | 7 | 200 | SH | DEFINED | 01 |
| MYRIAD GENETICS | COM | 62855J104 | 746 | 54800 | SH | DEFINED | 01 |
| MYRIAD GENETICS | COM | 62855J104 | 1 | 60 | SH | DEFINED | 01 |
| NBTY INC | COM | 628782104 | 6423 | 304977 | SH | DEFINED | 01 |
| NBTY INC | COM | 628782104 | 3 | 160 | SH | DEFINED | 01 |
| NCI BUILDING SYSTEMS | COM | 628852105 | 1642 | 98300 | SH | DEFINED | 01 |
| NCO GROUP | COM | 628858102 | 1511 | 84340 | SH | DEFINED | 01 |
| NCR CORPORATION | COM | 62886E108 | 144 | 5611 | SH | DEFINED | 01 |
| NCR CORPORATION | COM | 62886E108 | 564 | 22011 | SH | DEFINED | 01 |
| NII HOLDINGS INC | COM | 62913F201 | 1680 | 43900 | SH | DEFINED | 01 |
| NII HOLDINGS INC | COM | 62913F201 | 71 | 1850 | SH | DEFINED | 01 |
| NII HOLDINGS INC | COM | 62913F201 | 51 | 1326 | SH | DEFINED | 01 |
| NN INC | COM | 629337106 | 323 | 25480 | SH | DEFINED | 01 |
| NPS PHARMACEUTICALS. | COM | 62936P103 | 389 | 16000 | SH | DEFINED | 01 |
| NTL INC | COM | 62940M104 | 33066 | 969100 | SH | DEFINED | 01 |
| NTL INC | COM | 62940M104 | 4005 | 117399 | SH | DEFINED | 01 |
| NTL INC SERIES A WTS | WT | 62940M138 | 0 | 1 | SH | DEFINED | 01 |
| NTL EUROPE PFD 10% 1/10/23 | PRF | 62940R202 | 0 | 114 | SH | DEFINED | 01 |
| NUI CORP | COM | 629431107 | 1033 | 66561 | SH | DEFINED | 01 |
| NUI CORP | COM | 629431107 | 145 | 9316 | SH | DEFINED | 01 |
| NVR INC | COM | 62944T105 | 8585 | 20889 | SH | DEFINED | 01 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 1197 | 174500 | SH | DEFINED | 01 |
| NABORS INDUSTRIES INC. CVT | CONV BND | 629568AD8 | 367 | 560000 | PRN | DEFINED | 01 |
| NASDAQ-100 SHARES | COM | 631100104 | 284222 | 9512100 | SH | DEFINED | 01 |
| NASDAQ-100 SHARES | COM | 631100104 | 6345 | 212395 | SH | DEFINED | 01 |
| NASDAQ-100 SHARES | COM | 631100104 | 656 | 21950 | SH | DEFINED | 01 |
| NASDAQ STOCK MARKET | COM | 631103108 | 4 | 600 | SH | DEFINED | 01 |

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| NASH FINCH CO | COM | 631158102 | 578 | 34740 | SH | DEFINED | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 11328 | 346268 | SH | DEFINED | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 4657 | 142358 | SH | DEFINED | 01 0 |
| NATL COMMERCE FINL | COM | 63545P104 | 194 | 8747 | SH | DEFINED | 01 |
| NATIONAL FUEL GAS CO | COM | 636180101 | 90 | 3454 | SH | DEFINED | 01 |
| NATIONAL INSTRUMENT | COM | 636518102 | 83 | 2201 | SH | DEFINED | 01 |
| NATIONAL INSTRUMENT | COM | 636518102 | 113 | 3000 | SH | DEFINED | 01 0 |
| NATIONAL OILWELL INC | COM | 637071101 | 721 | 32801 | SH | DEFINED | 01 |
| NATIONAL OILWELL INC | COM | 637071101 | 106 | 4800 | SH | DEFINED | 01 0 |
| NATL PRESTO IND | COM | 637215104 | 626 | 19809 | SH | DEFINED | 01 |
| NATIONAL PROCESSING | COM | 637229105 | 3303 | 205400 | SH | DEFINED | 01 |
| NATL SEMICONDUCTOR | COM | 637640103 | 21834 | 1107181 | SH | DEFINED | 01 |
| NATL SEMICONDUCTOR | COM | 637640103 | 30 | 1528 | SH | DEFINED | 01 0 |
| NATL SEMICONDUCTOR | COM | 637640103 | 830 | 42111 | SH | DEFINED | 01 0 |
| NATIONAL VISION INC | COM | 63845P101 | 200 | 292419 | SH | DEFINED | 01 0 |
| NAVIGATORS GROUP INC | COM | 638904102 | 1232 | 41300 | SH | DEFINED | 01 |
| NAVIGATORS GROUP INC | COM | 638904102 | 63 | 2140 | SH | DEFINED | 01 0 |
| NAVIGATORS GROUP INC | COM | 638904102 | 44 | 1463 | SH | DEFINED | 01 0 |
| NATURES SUNSHINE PRO | COM | 639027101 | 324 | 40456 | SH | DEFINED | 01 |
| NATUZZI SPA-SP ADR | COM | 63905A101 | 3540 | 441400 | SH | DEFINED | 01 |
| NAUTICA ENTERPRISES | COM | 639089101 | 5195 | 404926 | SH | DEFINED | 01 |
| NAUTILUS GROUP INC | COM | 63910B102 | 1553 | 125215 | SH | DEFINED | 01 |
| NAUTILUS GROUP INC | COM | 63910B102 | 1 | 57 | SH | DEFINED | 01 0 |
| NAVISTAR INTL CORP | COM | 63934E108 | 4387 | 134409 | SH | DEFINED | 01 |
| NAVISTAR INTL CORP | COM | 63934E108 | 514 | 15741 | SH | DEFINED | 01 0 |
| NDCHEALTH CORP | COM | 639480102 | 2774 | 151133 | SH | DEFINED | 01 |
| NDCHEALTH CORP | COM | 639480102 | 1 | 70 | SH | DEFINED | 01 0 |
| NEIMAN-MARCUS GROUP | COM | 640204202 | 2669 | 72931 | SH | DEFINED | 01 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 397 | 43000 | SH | DEFINED | 01 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 24 | 2572 | SH | DEFINED | 01 0 |
| NELSON (THOMAS) INC | COM | 640376109 | 935 | 74762 | SH | DEFINED | 01 |
| NET.B0NK INC. | COM | 640933107 | 757 | 57500 | SH | DEFINED | 01 |
| NETWORK ASSOCIATES | COM | 640938106 | 9802 | 772987 | SH | DEFINED | 01 |
| NETWORK ASSOCIATES | COM | 640938106 | 1247 | 98339 | SH | DEFINED | 01 0 |
| NETFLIX.COM INC | COM | 64110L106 | 958 | 37500 | SH | DEFINED | 01 |
| NETEGRITY INC | COM | 64110P107 | 583 | 99756 | SH | DEFINED | 01 |
| NETEASE.COM INC | COM | 64110W102 | 802 | 22000 | SH | DEFINED | 01 |
| NET IQ | COM | 64115P102 | 2 | 110 | SH | DEFINED | 01 0 |
| NETSCREEN TECH INC | COM | 64117V107 | 39686 | 1759900 | SH | DEFINED | 01 |
| NETSCREEN TECH INC | COM | 64117V107 | 25469 | 1129430 | SH | DEFINED | 01 0 |
| NETSCREEN TECH INC | COM | 64117V107 | 2236 | 99200 | SH | DEFINED | 01 0 |
| NETWORK EQUIP TECH | COM | 641208103 | 554 | 65777 | SH | DEFINED | 01 |
| NETWORK APPLIANCE | COM | 64120L104 | 56712 | 3498637 | SH | DEFINED | 01 |
| NETWORK APPLIANCE | COM | 64120L104 | 2726 | 168673 | SH | DEFINED | 01 0 |
| NETWORK APPLIANCE | COM | 64120L104 | 3053 | 188358 | SH | DEFINED | 01 0 |
| NEUBERGER BERMAN | COM | 641234109 | 120 | 3004 | SH | DEFINED | 01 |
| NEURO CRINE | COM | 64125C109 | 2615 | 52350 | SH | DEFINED | 01 |
| NEURO CRINE | COM | 64125C109 | 12026 | 240820 | SH | DEFINED | 01 0 |
| NEURO CRINE | COM | 64125C109 | 390 | 7800 | SH | DEFINED | 01 0 |
| NEW CENTURY FINL. | COM | 64352D101 | 5865 | 134380 | SH | DEFINED | 01 |
| NEW CENTURY FINL. | COM | 64352D101 | 111 | 2545 | SH | DEFINED | 01 0 |
| NEW CENTURY FINL. | COM | 64352D101 | 72 | 1645 | SH | DEFINED | 01 0 |
| NEW ENGLAND BUS SERV | COM | 643872104 | 1132 | 37742 | SH | DEFINED | 01 |
| NEW JERSEY RESOURCES | COM | 646025106 | 23919 | 673791 | SH | DEFINED | 01 |
| NEW JERSEY RESOURCES | COM | 646025106 | 143 | 4029 | SH | DEFINED | 01 0 |
| NEW JERSEY RESOURCES | COM | 646025106 | 102 | 2872 | SH | DEFINED | 01 0 |
| NEW PLAN EXCEL REALT | COM | 648053106 | 89 | 4149 | SH | DEFINED | 01 |
| NEW YORK COM BANCORP | COM | 649445103 | 17000 | 584365 | SH | DEFINED | 01 |
| NEW YORK TIMES CLA | COM | 650111107 | 3198 | 70281 | SH | DEFINED | 01 |
| NEW YORK TIMES CLA | COM | 650111107 | 1952 | 42900 | SH | DEFINED | 01 0 |
| NEW YORK TIMES CLA | COM | 650111107 | 1583 | 34790 | SH | DEFINED | 01 0 |
| NEWELL RUBBERMAID | COM | 651229106 | 22752 | 812534 | SH | DEFINED | 01 |

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|--------------------------------|----------|-----------|-------|---------|-----|---------|----|---|
| NEWELL RUBBERMAID | COM | 651229106 | 1772 | 63294 | SH | DEFINED | 01 | 0 |
| NEWFIELD EXPLORATION | COM | 651290108 | 34998 | 932029 | SH | DEFINED | 01 | |
| NEWFIELD EXPLORATION | COM | 651290108 | 65292 | 1738854 | SH | DEFINED | 01 | 0 |
| NEWFIELD EXPLORATION | COM | 651290108 | 3585 | 95475 | SH | DEFINED | 01 | 0 |
| NEWMONT MINING | COM | 651639106 | 67036 | 2065173 | SH | DEFINED | 01 | |
| NEWMONT MINING | COM | 651639106 | 3025 | 93196 | SH | DEFINED | 01 | 0 |
| NEWPARK RESOURCES | COM | 651718504 | 738 | 134600 | SH | DEFINED | 01 | |
| NEWPARK RESOURCES | COM | 651718504 | 1 | 170 | SH | DEFINED | 01 | 0 |
| NEWPORT CORP | COM | 651824104 | 1606 | 108552 | SH | DEFINED | 01 | |
| NEWPORT CORP | COM | 651824104 | 51 | 3418 | SH | DEFINED | 01 | 0 |
| NEWPORT CORP | COM | 651824104 | 36 | 2399 | SH | DEFINED | 01 | 0 |
| NEWS CORP LTD ADR JH | COM | 652487703 | 315 | 10407 | SH | DEFINED | 01 | |
| NEWS CORP ADR PFD | COM | 652487802 | 2906 | 116000 | SH | DEFINED | 01 | |
| NEWS CORP CVT PFD .75% 3/15/23 | CONV PRF | 65248V205 | 295 | 280 | SH | DEFINED | 01 | |
| NEWTEK CAPITAL -RESTRICTED | COM | 652526997 | 27 | 5000 | SH | DEFINED | 01 | 0 |
| NEXTEL COMMUNICATION | COM | 65332V103 | 23674 | 1309315 | SH | DEFINED | 01 | |
| NEXTEL COMMUNICATION | COM | 65332V103 | 4493 | 248497 | SH | DEFINED | 01 | 0 |
| NEXTEL COMMUNICATION | COM | 65332V103 | 859 | 47499 | SH | DEFINED | 01 | 1 |
| NEXTEL PIK PFD 11.125 2/15/10 | PRF | 65332V707 | 6390 | 6000 | SH | DEFINED | 01 | |
| NEXTEL COMMUNICATION CONVERTIB | CONV BND | 65332VAY9 | 2820 | 3000000 | PRN | DEFINED | 01 | 0 |
| NEXTEL PARTNERS INC | COM | 65333F107 | 5495 | 752587 | SH | DEFINED | 01 | |
| NEXTEL PARTNERS INC | COM | 65333F107 | 1263 | 172976 | SH | DEFINED | 01 | 0 |
| NEXTEL PARTNERS INC | COM | 65333F107 | 52 | 7065 | SH | DEFINED | 01 | 0 |
| NICOR | COM | 654086107 | 571 | 15379 | SH | DEFINED | 01 | |
| NICOR | COM | 654086107 | 379 | 10214 | SH | DEFINED | 01 | 0 |
| NIKE INC CL B | COM | 654106103 | 5835 | 109071 | SH | DEFINED | 01 | |
| NIKE INC CL B | COM | 654106103 | 3259 | 60923 | SH | DEFINED | 01 | 0 |
| 99 CENTS ONLY STORE | COM | 65440K106 | 44570 | 1298638 | SH | DEFINED | 01 | |
| 99 CENTS ONLY STORE | COM | 65440K106 | 56953 | 1659484 | SH | DEFINED | 01 | 0 |
| 99 CENTS ONLY STORE | COM | 65440K106 | 4795 | 139699 | SH | DEFINED | 01 | 0 |
| NISOURCE INC | COM | 65473P105 | 2988 | 157254 | SH | DEFINED | 01 | |
| NISOURCE INC | COM | 65473P105 | 1155 | 60823 | SH | DEFINED | 01 | 0 |
| NOKIA ADR A | COM | 654902204 | 93201 | 5672579 | SH | DEFINED | 01 | |
| NOKIA ADR A | COM | 654902204 | 2451 | 149188 | SH | DEFINED | 01 | 0 |
| NOKIA ADR A | COM | 654902204 | 1551 | 94400 | SH | DEFINED | 01 | 0 |
| NOBLE ENERGY INC | COM | 655044105 | 433 | 11453 | SH | DEFINED | 01 | |
| NORDSON CORP | COM | 655663102 | 34 | 1441 | SH | DEFINED | 01 | |
| NORDSTROM INC | COM | 655664100 | 156 | 7986 | SH | DEFINED | 01 | |
| NORDSTROM INC | COM | 655664100 | 612 | 31351 | SH | DEFINED | 01 | 0 |
| NORFOLK SOUTHERN CO | COM | 655844108 | 3378 | 175964 | SH | DEFINED | 01 | |
| NORFOLK SOUTHERN CO | COM | 655844108 | 1727 | 89966 | SH | DEFINED | 01 | 0 |
| NORTEL NETWORKS CORP | COM | 656568102 | 243 | 90038 | SH | DEFINED | 01 | |
| NORTH FOLK BANCORP | COM | 659424105 | 2262 | 66394 | SH | DEFINED | 01 | |
| NORTH FOLK BANCORP | COM | 659424105 | 1231 | 36155 | SH | DEFINED | 01 | 0 |
| NORTHEAST UTILITIES | COM | 664397106 | 2791 | 166689 | SH | DEFINED | 01 | |
| NORTHERN TRUST CORP | COM | 665859104 | 1043 | 24977 | SH | DEFINED | 01 | |
| NORTHERN TRUST CORP | COM | 665859104 | 2126 | 50863 | SH | DEFINED | 01 | 0 |
| NORTHROP GRUMMAN COR. | COM | 666807102 | 62698 | 726602 | SH | DEFINED | 01 | |
| NORTHROP GRUMMAN COR. | COM | 666807102 | 6155 | 71332 | SH | DEFINED | 01 | 0 |
| NORTHROP GRUMMAN COR. | COM | 666807102 | 3658 | 42398 | SH | DEFINED | 01 | 0 |
| NORTHROP GRUMMAN CVT | CONV PRF | 666807409 | 2817 | 27685 | SH | DEFINED | 01 | 0 |
| NWA | COM | 667280101 | 21210 | 1878743 | SH | DEFINED | 01 | |
| NWA | COM | 667280101 | 205 | 18200 | SH | DEFINED | 01 | 0 |
| NWA | COM | 667280101 | 734 | 65000 | SH | DEFINED | 01 | 0 |
| NW NATURAL GAS CO | COM | 667655104 | 2032 | 74574 | SH | DEFINED | 01 | |
| NORTHWESTERN CORP | COM | 668074107 | 219 | 109509 | SH | DEFINED | 01 | |
| NOVARTIS AG-ADR | COM | 66987V109 | 2138 | 53700 | SH | DEFINED | 01 | |
| NOVARTIS AG-ADR | COM | 66987V109 | 30 | 750 | SH | DEFINED | 01 | 0 |
| NU HORIZONS ELEC COR | COM | 669908105 | 3887 | 647800 | SH | DEFINED | 01 | |
| NOVASTAR FINANCIAL INC. | COM | 669947400 | 1966 | 32900 | SH | DEFINED | 01 | |
| NOVASTAR FINANCIAL INC. | COM | 669947400 | 2 | 40 | SH | DEFINED | 01 | 0 |
| NOVAVAX INC.. | COM | 670002104 | 651 | 116900 | SH | DEFINED | 01 | |

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|--------------------------------|-----|-----------|--------|---------|----|---------|------|
| NOVELL INC | COM | 670006105 | 1086 | 352486 | SH | DEFINED | 01 |
| NOVELL INC | COM | 670006105 | 262 | 85024 | SH | DEFINED | 01 0 |
| NOVELLUS SYSTEMS INC | COM | 670008101 | 52352 | 1429541 | SH | DEFINED | 01 |
| NOVELLUS SYSTEMS INC | COM | 670008101 | 47319 | 1292167 | SH | DEFINED | 01 0 |
| NOVELLUS SYSTEMS INC | COM | 670008101 | 5346 | 145983 | SH | DEFINED | 01 0 |
| NOVEN PHARMACEUTICAL | COM | 670009109 | 669 | 65366 | SH | DEFINED | 01 |
| NU SKIN ENTERPRISES. | COM | 67018T105 | 3578 | 342400 | SH | DEFINED | 01 |
| NSTAR | COM | 67019E107 | 2837 | 62267 | SH | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 132671 | 2715895 | SH | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 5305 | 108605 | SH | DEFINED | 01 0 |
| NUCOR CORP | COM | 670346105 | 2898 | 59338 | SH | DEFINED | 01 0 |
| NUEVO ENERGY CO | COM | 670509108 | 976 | 55938 | SH | DEFINED | 01 |
| NVIDIA CORP | COM | 67066G104 | 227 | 9828 | SH | DEFINED | 01 |
| NVIDIA CORP | COM | 67066G104 | 1528 | 66400 | SH | DEFINED | 01 0 |
| NVIDIA CORP | COM | 67066G104 | 877 | 38100 | SH | DEFINED | 01 0 |
| NYFIX INC | COM | 670712108 | 575 | 90534 | SH | DEFINED | 01 |
| O`CHARLEY`S | COM | 670823103 | 1264 | 58725 | SH | DEFINED | 01 |
| OGE ENERGY CORP | COM | 670837103 | 72 | 3386 | SH | DEFINED | 01 |
| OM GROUP INC | COM | 670872100 | 2306 | 156510 | SH | DEFINED | 01 |
| OM GROUP INC | COM | 670872100 | 77 | 5246 | SH | DEFINED | 01 0 |
| OM GROUP INC | COM | 670872100 | 43 | 2906 | SH | DEFINED | 01 0 |
| OSI PHARMACEUTICALS | COM | 671040103 | 1031 | 32000 | SH | DEFINED | 01 |
| OSI PHARMACEUTICALS | COM | 671040103 | 2 | 60 | SH | DEFINED | 01 0 |
| OSI PHARMACEUTICALS | COM | 671040103 | 45 | 1383 | SH | DEFINED | 01 0 |
| OAK HILL FINANCIAL INC | COM | 671337103 | 516 | 20600 | SH | DEFINED | 01 |
| OAK HILL FINANCIAL INC | COM | 671337103 | 63 | 2519 | SH | DEFINED | 01 0 |
| OAK HILL FINANCIAL INC | COM | 671337103 | 45 | 1800 | SH | DEFINED | 01 0 |
| OAK TECHNOLOGY | COM | 671802106 | 660 | 106300 | SH | DEFINED | 01 |
| OAK TECHNOLOGY | COM | 671802106 | 3 | 520 | SH | DEFINED | 01 0 |
| OAKLEY INC | COM | 673662102 | 4248 | 360900 | SH | DEFINED | 01 |
| OAKLEY INC | COM | 673662102 | 3 | 250 | SH | DEFINED | 01 0 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 8409 | 250640 | SH | DEFINED | 01 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 2937 | 87535 | SH | DEFINED | 01 0 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 613 | 18284 | SH | DEFINED | 01 1 |
| OCEANEERING INT`L | COM | 675232102 | 1780 | 69684 | SH | DEFINED | 01 |
| OCEANEERING INT`L | COM | 675232102 | 109 | 4286 | SH | DEFINED | 01 0 |
| OCEANEERING INT`L | COM | 675232102 | 61 | 2403 | SH | DEFINED | 01 0 |
| OCULAR SCIENCES | COM | 675744106 | 3191 | 160800 | SH | DEFINED | 01 |
| ODYSSEY HEALTHCARE | COM | 67611V101 | 1678 | 45350 | SH | DEFINED | 01 |
| ODYSSEY HEALTHCARE | COM | 67611V101 | 166 | 4500 | SH | DEFINED | 01 0 |
| ODYSSEY RE HOLDING. | COM | 67612W108 | 3367 | 159505 | SH | DEFINED | 01 |
| ODYSSEY RE HOLDING. | COM | 67612W108 | 52 | 2440 | SH | DEFINED | 01 0 |
| ODYSSEY RE HOLDING. | COM | 67612W108 | 37 | 1770 | SH | DEFINED | 01 0 |
| OFFICE DEPOT INC | COM | 676220106 | 6409 | 441721 | SH | DEFINED | 01 |
| OFFICE DEPOT INC | COM | 676220106 | 1034 | 71260 | SH | DEFINED | 01 0 |
| OFFICE DEPOT INC | COM | 676220106 | 448 | 30900 | SH | DEFINED | 01 1 |
| OFFICE MAX | COM | 67622M108 | 2071 | 316192 | SH | DEFINED | 01 |
| OFFICE MAX | COM | 67622M108 | 96 | 14580 | SH | DEFINED | 01 0 |
| OFFICE MAX | COM | 67622M108 | 71 | 10837 | SH | DEFINED | 01 0 |
| OFFSHORE LOGISTICS | COM | 676255102 | 2195 | 100929 | SH | DEFINED | 01 |
| OFFSHORE LOGISTICS | COM | 676255102 | 65 | 2974 | SH | DEFINED | 01 0 |
| OFFSHORE LOGISTICS | COM | 676255102 | 47 | 2178 | SH | DEFINED | 01 0 |
| OHIO CASUALTY CORP | COM | 677240103 | 2256 | 171200 | SH | DEFINED | 01 |
| OHIO POWER CO PFD 5.90 1/1/09 | PRF | 677415796 | 3666 | 36000 | SH | DEFINED | 01 |
| OHI PWR CO \$100 6.020 PFD 12/ | PRF | 677415812 | 1016 | 10000 | SH | DEFINED | 01 |
| LUKOIL ADR | COM | 677862104 | 5368 | 67853 | SH | DEFINED | 01 |
| LUKOIL ADR | COM | 677862104 | 792 | 10009 | SH | DEFINED | 01 1 |
| LUKOIL ADR | COM | 677862104 | 1168 | 14772 | SH | DEFINED | 01 1 |
| OIL SERVICE HOLDRS TRUST | COM | 678002106 | 2613 | 43447 | SH | DEFINED | 01 0 |
| OIL STATES INTL INC | COM | 678026105 | 3229 | 266900 | SH | DEFINED | 01 |
| OIL STATES INTL INC | COM | 678026105 | 98 | 8068 | SH | DEFINED | 01 0 |
| OIL STATES INTL INC | COM | 678026105 | 72 | 5916 | SH | DEFINED | 01 0 |

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|------------------------------|----------|-----------|--------|----------|-----|---------|----|
| OLD DOMINION FREIGHT LINE | COM | 679580100 | 1054 | 48750 | SH | DEFINED | 01 |
| OLD REPUBLIC INTER | COM | 680223104 | 177 | 5157 | SH | DEFINED | 01 |
| OLIN | COM | 680665205 | 2534 | 148152 | SH | DEFINED | 01 |
| ARCADIA FINANCIAL | COM | 681593125 | 0 | 2500 | SH | DEFINED | 01 |
| OMNICARE INC. | COM | 681904108 | 187 | 5535 | SH | DEFINED | 01 |
| OMNICARE INC. | COM | 681904108 | 7 | 200 | SH | DEFINED | 01 |
| OMNICOM GROUP | COM | 681919106 | 51711 | 721190 | SH | DEFINED | 01 |
| OMNICOM GROUP | COM | 681919106 | 4878 | 68054 | SH | DEFINED | 01 |
| OMNICOM GROUP | COM | 681919106 | 3120 | 43511 | SH | DEFINED | 01 |
| OMNICOM CVT. | CONV BND | 681919AK2 | 468 | 470000 | PRN | DEFINED | 01 |
| OMNIVISION TECHNOLOG. | COM | 682128103 | 249 | 7986 | SH | DEFINED | 01 |
| OMNIVISION TECHNOLOG. | COM | 682128103 | 94 | 3000 | SH | DEFINED | 01 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 792 | 196054 | SH | DEFINED | 01 |
| ON ASSIGNMENT INC | COM | 682159108 | 2136 | 533926 | SH | DEFINED | 01 |
| ON SEMICONDUCTOR CO | COM | 682189105 | 79 | 29300 | SH | DEFINED | 01 |
| ONEOK INC | COM | 682680103 | 7152 | 364334 | SH | DEFINED | 01 |
| ONEOK INC | COM | 682680103 | 116 | 5948 | SH | DEFINED | 01 |
| ONEOK INC | COM | 682680103 | 87 | 4455 | SH | DEFINED | 01 |
| VIMPELCOM-SP ADR | COM | 68370R109 | 1255 | 27020 | SH | DEFINED | 01 |
| OPNET TECHNOLOGIES | COM | 683757108 | 1219 | 100000 | SH | DEFINED | 01 |
| ORACLE CORP COM | COM | 68389X105 | 153714 | 12788384 | SH | DEFINED | 01 |
| ORACLE CORP COM | COM | 68389X105 | 2845 | 236844 | SH | DEFINED | 01 |
| ORACLE CORP COM | COM | 68389X105 | 15094 | 1255732 | SH | DEFINED | 01 |
| OPTION CARE INC | COM | 683948103 | 3065 | 265900 | SH | DEFINED | 01 |
| OPTION CARE INC | COM | 683948103 | 2 | 202 | SH | DEFINED | 01 |
| ORBITAL SCIENCES COR | COM | 685564106 | 1668 | 228500 | SH | DEFINED | 01 |
| ORBITAL SCIENCES COR | COM | 685564106 | 2 | 310 | SH | DEFINED | 01 |
| EXP 08/31/04 | WT | 685564130 | 18 | 5220 | SH | DEFINED | 01 |
| OREGON STEEL MLS INC. | COM | 686079104 | 479 | 165000 | SH | DEFINED | 01 |
| O REILLY AUTOMOTIVE | COM | 686091109 | 5204 | 155838 | SH | DEFINED | 01 |
| ORIENTAL FINANCIAL GROUP INC | COM | 68618W100 | 69 | 2665 | SH | DEFINED | 01 |
| ORIENTAL FINANCIAL GROUP INC | COM | 68618W100 | 51 | 2004 | SH | DEFINED | 01 |
| ORTHODONTIC CENTER | COM | 68750P103 | 1353 | 168998 | SH | DEFINED | 01 |
| OSHKOSH B-GOSH CLA | COM | 688222207 | 1650 | 61096 | SH | DEFINED | 01 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 4010 | 67600 | SH | DEFINED | 01 |
| OSTEOTECH INC | COM | 688582105 | 673 | 49540 | SH | DEFINED | 01 |
| OUTBACK STEAKHOUSE | COM | 689899102 | 637 | 16329 | SH | DEFINED | 01 |
| OVERLAND STORAGE INC. | COM | 690310107 | 71 | 3464 | SH | DEFINED | 01 |
| OVERLAND STORAGE INC. | COM | 690310107 | 53 | 2612 | SH | DEFINED | 01 |
| OVERSEAS SHIPHOLD GR | COM | 690368105 | 32 | 1474 | SH | DEFINED | 01 |
| OVERTURE SVCS INC | COM | 69039R100 | 1046 | 57723 | SH | DEFINED | 01 |
| OWENS & MINOR INC | COM | 690732102 | 3865 | 172903 | SH | DEFINED | 01 |
| OWENS & MINOR INC | COM | 690732102 | 3 | 130 | SH | DEFINED | 01 |
| OXFORD HEALTH | COM | 691471106 | 10626 | 252812 | SH | DEFINED | 01 |
| OXFORD HEALTH | COM | 691471106 | 84 | 2009 | SH | DEFINED | 01 |
| OXFORD HEALTH | COM | 691471106 | 56 | 1325 | SH | DEFINED | 01 |
| OXFORD INDUSTRIES | COM | 691497309 | 954 | 22984 | SH | DEFINED | 01 |
| P.A.M. TRANSPORT SVC | COM | 693149106 | 922 | 38100 | SH | DEFINED | 01 |
| P.A.M. TRANSPORT SVC | COM | 693149106 | 2 | 100 | SH | DEFINED | 01 |
| PC-TEL INC | COM | 69325Q105 | 2029 | 171095 | SH | DEFINED | 01 |
| PDI INC | COM | 69329V100 | 469 | 46200 | SH | DEFINED | 01 |
| P G & E CORP | COM | 69331C108 | 10390 | 491231 | SH | DEFINED | 01 |
| P G & E CORP | COM | 69331C108 | 2007 | 94916 | SH | DEFINED | 01 |
| P G & E CORP | COM | 69331C108 | 1527 | 72222 | SH | DEFINED | 01 |
| PFB TELECOM BV B SHS | COM | 69331U9Z3 | 0 | 1164433 | SH | DEFINED | 01 |
| PFB TELECOM BV B SHS | COM | 69331U9Z3 | 0 | 14903 | SH | DEFINED | 01 |
| P.F. CHANGS CHINA B | COM | 69333Y108 | 4108 | 83480 | SH | DEFINED | 01 |
| P.F. CHANGS CHINA B | COM | 69333Y108 | 60906 | 1237690 | SH | DEFINED | 01 |
| P.F. CHANGS CHINA B | COM | 69333Y108 | 2013 | 40900 | SH | DEFINED | 01 |
| PMA CAPITAL CORP A | COM | 693419202 | 2064 | 164200 | SH | DEFINED | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 136 | 11597 | SH | DEFINED | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 6 | 500 | SH | DEFINED | 01 |

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| PMC-SIERRA INC | COM | 69344F106 | 457 | 39001 | SH | DEFINED | 01 | 0 |
| PMI GROUP INC. | COM | 69344M101 | 102 | 3801 | SH | DEFINED | 01 | |
| PMI GROUP CVT | CONV BND | 69344MAE1 | 286 | 280000 | PRN | DEFINED | 01 | |
| PMI GROUP CVT | CONV BND | 69344MAE1 | 1020 | 1000000 | PRN | DEFINED | 01 | 0 |
| PNC FINCL SERV GROUP | COM | 693475105 | 23698 | 485497 | SH | DEFINED | 01 | |
| PNC FINCL SERV GROUP | COM | 693475105 | 3186 | 65274 | SH | DEFINED | 01 | 0 |
| POSCO. | COM | 693483109 | 213 | 8145 | SH | DEFINED | 01 | |
| PNM RESOURCES INC | COM | 69349H107 | 12869 | 481072 | SH | DEFINED | 01 | |
| PNM RESOURCES INC | COM | 69349H107 | 123 | 4598 | SH | DEFINED | 01 | 0 |
| PNM RESOURCES INC | COM | 69349H107 | 92 | 3435 | SH | DEFINED | 01 | 0 |
| PPG INDUSTRIES INC | COM | 693506107 | 1915 | 37742 | SH | DEFINED | 01 | |
| PPG INDUSTRIES INC | COM | 693506107 | 18 | 355 | SH | DEFINED | 01 | 0 |
| PPG INDUSTRIES INC | COM | 693506107 | 1988 | 39179 | SH | DEFINED | 01 | 0 |
| PPL CORPORATION | COM | 69351T106 | 39971 | 929547 | SH | DEFINED | 01 | |
| PPL CORPORATION | COM | 69351T106 | 103 | 2400 | SH | DEFINED | 01 | 0 |
| PPL CORPORATION | COM | 69351T106 | 1682 | 39112 | SH | DEFINED | 01 | 0 |
| PRG-SCHULTZ INTL INC | COM | 69357C107 | 1062 | 179981 | SH | DEFINED | 01 | |
| PSS WORLD MEDICAL | COM | 69366A100 | 1259 | 218900 | SH | DEFINED | 01 | |
| PTEK HOLDINGS INC. | COM | 69366M104 | 574 | 118500 | SH | DEFINED | 01 | |
| PACCAR INC | COM | 693718108 | 8223 | 121973 | SH | DEFINED | 01 | |
| PACCAR INC | COM | 693718108 | 25 | 367 | SH | DEFINED | 01 | 0 |
| PACCAR INC | COM | 693718108 | 1920 | 28485 | SH | DEFINED | 01 | 0 |
| PACER INTERNATIONAL INC. | COM | 69373H106 | 2165 | 114845 | SH | DEFINED | 01 | |
| PACER INTERNATIONAL INC. | COM | 69373H106 | 73 | 3854 | SH | DEFINED | 01 | 0 |
| PACER INTERNATIONAL INC. | COM | 69373H106 | 52 | 2742 | SH | DEFINED | 01 | 0 |
| PACIFIC CAP BANCORP | COM | 69404P101 | 1584 | 45200 | SH | DEFINED | 01 | |
| PACIFIC CAP BANCORP | COM | 69404P101 | 4 | 100 | SH | DEFINED | 01 | 0 |
| PACIFIC SUNWEAR | COM | 694873100 | 5588 | 231971 | SH | DEFINED | 01 | |
| PACIFIC SUNWEAR | COM | 694873100 | 1711 | 71060 | SH | DEFINED | 01 | 0 |
| PACIFICARE HLTH SYS | COM | 695112102 | 102034 | 2068378 | SH | DEFINED | 01 | |
| PACIFICARE HLTH SYS | COM | 695112102 | 107 | 2174 | SH | DEFINED | 01 | 0 |
| PACIFICARE HLTH SYS | COM | 695112102 | 80 | 1614 | SH | DEFINED | 01 | 0 |
| PACKAGING CP OF AMER | COM | 695156109 | 967 | 52450 | SH | DEFINED | 01 | |
| PACTIV CORPORATION | COM | 695257105 | 3408 | 172928 | SH | DEFINED | 01 | |
| PACTIV CORPORATION | COM | 695257105 | 199 | 10088 | SH | DEFINED | 01 | 0 |
| PACTIV CORPORATION | COM | 695257105 | 737 | 37388 | SH | DEFINED | 01 | 0 |
| PALL CORP | COM | 696429307 | 188 | 8350 | SH | DEFINED | 01 | |
| PALL CORP | COM | 696429307 | 76 | 3390 | SH | DEFINED | 01 | 0 |
| PALL CORP | COM | 696429307 | 639 | 28399 | SH | DEFINED | 01 | 0 |
| PANAMSAT CORP | COM | 697933109 | 276 | 15000 | SH | DEFINED | 01 | |
| PANAMSAT CORP | COM | 697933109 | 30 | 1622 | SH | DEFINED | 01 | 0 |
| PAN PACIFIC RETAIL | COM | 69806L104 | 2017 | 51261 | SH | DEFINED | 01 | |
| PANERA BREAD CO | COM | 69840W108 | 5822 | 145528 | SH | DEFINED | 01 | |
| PANERA BREAD CO | COM | 69840W108 | 27584 | 689600 | SH | DEFINED | 01 | 0 |
| PANERA BREAD CO | COM | 69840W108 | 852 | 21300 | SH | DEFINED | 01 | 0 |
| PAPA JOHN | COM | 698813102 | 1459 | 52015 | SH | DEFINED | 01 | |
| PARAMETRIC TECH CORP | COM | 699173100 | 820 | 269259 | SH | DEFINED | 01 | |
| PARAMETRIC TECH CORP | COM | 699173100 | 186 | 61040 | SH | DEFINED | 01 | 0 |
| PAREXEL | COM | 699462107 | 3601 | 258132 | SH | DEFINED | 01 | |
| PARK ELECTROCHEMICAL | COM | 700416209 | 7561 | 379020 | SH | DEFINED | 01 | |
| PARK-OHIO HOLDINGS CORP. | COM | 700666100 | 84 | 17000 | SH | DEFINED | 01 | |
| PARK PLACE ENT COR | COM | 700690100 | 117 | 12873 | SH | DEFINED | 01 | |
| PARKER DRILLING. | COM | 701081101 | 630 | 216500 | SH | DEFINED | 01 | |
| PARKER-HANNIFIN | COM | 701094104 | 45306 | 1078974 | SH | DEFINED | 01 | |
| PARKER-HANNIFIN | COM | 701094104 | 449 | 10700 | SH | DEFINED | 01 | 0 |
| PARKER-HANNIFIN | COM | 701094104 | 2664 | 63454 | SH | DEFINED | 01 | 0 |
| PARTHUSCEVA INC | COM | 70212E106 | 958 | 117500 | SH | DEFINED | 01 | |
| PATINA OIL AND GAS | COM | 703224105 | 5944 | 184876 | SH | DEFINED | 01 | |
| PATINA OIL AND GAS | COM | 703224105 | 5 | 140 | SH | DEFINED | 01 | 0 |
| PATRIOT BANK CORP | COM | 70335P103 | 70 | 3913 | SH | DEFINED | 01 | 0 |
| PATRIOT BANK CORP | COM | 70335P103 | 52 | 2876 | SH | DEFINED | 01 | 0 |
| PATTERSON DENTAL | COM | 703412106 | 2406 | 53007 | SH | DEFINED | 01 | |

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|--------------------------------|-----|-----------|--------|---------|----|---------|----|---|
| PATTERSON DENTAL | COM | 703412106 | 744 | 16400 | SH | DEFINED | 01 | 0 |
| PATTERSON DENTAL | COM | 703412106 | 24 | 523 | SH | DEFINED | 01 | 0 |
| PATTERSON-UTI ENERGY | COM | 703481101 | 2823 | 87124 | SH | DEFINED | 01 | |
| PATTERSON-UTI ENERGY | COM | 703481101 | 22 | 665 | SH | DEFINED | 01 | 0 |
| PAXONET PFD 0% SERIES C | PRF | 704200XX7 | 0 | 1889432 | SH | DEFINED | 01 | |
| PAXAR CORPORATION | COM | 704227107 | 1245 | 113207 | SH | DEFINED | 01 | |
| PAXSON COMMUNICATION | COM | 704231109 | 479 | 80000 | SH | DEFINED | 01 | |
| PFD 13.25 11/15/06 | PRF | 704231505 | 1 | 0 | SH | DEFINED | 01 | |
| PAYCHEX INC | COM | 704326107 | 132219 | 4511021 | SH | DEFINED | 01 | |
| PAYCHEX INC | COM | 704326107 | 66580 | 2271486 | SH | DEFINED | 01 | 0 |
| PAYCHEX INC | COM | 704326107 | 8041 | 274371 | SH | DEFINED | 01 | 0 |
| PAYLESS SHOESOURCE | COM | 704379106 | 36 | 2905 | SH | DEFINED | 01 | |
| PAYLESS SHOESOURCE | COM | 704379106 | 36 | 2832 | SH | DEFINED | 01 | 0 |
| PAYLESS SHOESOURCE | COM | 704379106 | 25 | 2012 | SH | DEFINED | 01 | 0 |
| PEABODY ENERGY CORP | COM | 704549104 | 1332 | 39646 | SH | DEFINED | 01 | |
| PEC SOLUTIONS INC.. | COM | 705107100 | 564 | 35000 | SH | DEFINED | 01 | |
| PEDIATRIX MEDICAL GROUP INC | COM | 705324101 | 4100 | 115011 | SH | DEFINED | 01 | |
| PEDIATRIX MEDICAL GROUP INC | COM | 705324101 | 47 | 1330 | SH | DEFINED | 01 | 0 |
| PEDIATRIX MEDICAL GROUP INC | COM | 705324101 | 28 | 793 | SH | DEFINED | 01 | 0 |
| PEGASUS SATE PIK PFD 12.75% ST | PRF | 70558A502 | 3 | 3 | SH | DEFINED | 01 | |
| PEGASUS SOLUTIONS | COM | 705906105 | 2278 | 140152 | SH | DEFINED | 01 | |
| PENFORD CORP | COM | 707051108 | 276 | 24743 | SH | DEFINED | 01 | |
| PENN AMERICA GROUP INC | COM | 707247102 | 1247 | 110800 | SH | DEFINED | 01 | |
| PENN AMERICA GROUP INC | COM | 707247102 | 65 | 5817 | SH | DEFINED | 01 | 0 |
| PENN AMERICA GROUP INC | COM | 707247102 | 48 | 4297 | SH | DEFINED | 01 | 0 |
| PENN NATIONAL GAMING.. | COM | 707569109 | 1130 | 55000 | SH | DEFINED | 01 | |
| PENN NATIONAL GAMING.. | COM | 707569109 | 3 | 130 | SH | DEFINED | 01 | 0 |
| PENNEY J C | COM | 708160106 | 2869 | 170228 | SH | DEFINED | 01 | |
| PENNEY J C | COM | 708160106 | 1060 | 62922 | SH | DEFINED | 01 | 0 |
| PENTAIR INC | COM | 709631105 | 13499 | 345610 | SH | DEFINED | 01 | |
| PENTAIR INC | COM | 709631105 | 76 | 1942 | SH | DEFINED | 01 | 0 |
| PENTAIR INC | COM | 709631105 | 24 | 610 | SH | DEFINED | 01 | 0 |
| PEOPLES ENERGY CORP | COM | 711030106 | 9156 | 213462 | SH | DEFINED | 01 | |
| PEOPLES ENERGY CORP | COM | 711030106 | 358 | 8346 | SH | DEFINED | 01 | 0 |
| PEOPLE SOFT | COM | 712713106 | 2928 | 166452 | SH | DEFINED | 01 | |
| PEOPLE SOFT | COM | 712713106 | 1348 | 76663 | SH | DEFINED | 01 | 0 |
| PEP BOYS-MANNY MOE & JACK | COM | 713278109 | 2114 | 156488 | SH | DEFINED | 01 | |
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| PEPCO HOLDINGS INC | COM | 713291102 | 140 | 7286 | SH | DEFINED | 01 | |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 26994 | 1348388 | SH | DEFINED | 01 | |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 6601 | 329746 | SH | DEFINED | 01 | 0 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 1267 | 63279 | SH | DEFINED | 01 | 0 |
| PEPSIAMERICAS INC | COM | 71343P200 | 2338 | 186153 | SH | DEFINED | 01 | |
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| PEPSICO | COM | 713448108 | 390038 | 8764850 | SH | DEFINED | 01 | |
| PEPSICO | COM | 713448108 | 22768 | 511688 | SH | DEFINED | 01 | 0 |
| PEPSICO | COM | 713448108 | 18218 | 409385 | SH | DEFINED | 01 | 0 |
| PEPSICO | COM | 713448108 | 516 | 11600 | SH | DEFINED | 01 | 1 |
| PERFORMANCE FOOD | COM | 713755106 | 14123 | 381727 | SH | DEFINED | 01 | |
| PERFORMANCE FOOD | COM | 713755106 | 551 | 14838 | SH | DEFINED | 01 | 0 |
| PERFORMANCE FOOD | COM | 713755106 | 640 | 17300 | SH | DEFINED | 01 | 0 |
| PERICOM SEMICOND | COM | 713831105 | 694 | 74629 | SH | DEFINED | 01 | |
| PERKINELMER INC | COM | 714046109 | 116 | 8328 | SH | DEFINED | 01 | |
| PERKINELMER INC | COM | 714046109 | 402 | 29116 | SH | DEFINED | 01 | 0 |
| PEROT SYSTEMS CP CLA | COM | 714265105 | 5172 | 455200 | SH | DEFINED | 01 | |
| PERRIGO COMPANY | COM | 714290103 | 8084 | 516867 | SH | DEFINED | 01 | |
| PERRIGO COMPANY | COM | 714290103 | 98 | 6209 | SH | DEFINED | 01 | 0 |
| PERRIGO COMPANY | COM | 714290103 | 67 | 4292 | SH | DEFINED | 01 | 0 |
| PERVASIVE SOFTWARE | COM | 715710109 | 2134 | 398800 | SH | DEFINED | 01 | |
| PETCO ANIMAL SUP INC. | COM | 716016209 | 422 | 19400 | SH | DEFINED | 01 | |
| PETROBRAS ADR | COM | 71654V101 | 17187 | 967761 | SH | DEFINED | 01 | |

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|----------------------|-----|-----------|---------|----------|----|---------|----|---|
| PETROBRAS ADR | COM | 71654V101 | 3492 | 196638 | SH | DEFINED | 01 | 1 |
| PETROBRAS ADR | COM | 71654V101 | 1174 | 66058 | SH | DEFINED | 01 | 1 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 41485 | 2099442 | SH | DEFINED | 01 | |
| PETROLEO BRASILEIRO | COM | 71654V408 | 26 | 1300 | SH | DEFINED | 01 | 0 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 1780 | 90100 | SH | DEFINED | 01 | 0 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 416 | 21055 | SH | DEFINED | 01 | 1 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 614 | 31065 | SH | DEFINED | 01 | 1 |
| PETSMART | COM | 716768106 | 100 | 6019 | SH | DEFINED | 01 | |
| PETSMART | COM | 716768106 | 19 | 1121 | SH | DEFINED | 01 | 0 |
| PFIZER | COM | 717081103 | 1083850 | 31737890 | SH | DEFINED | 01 | |
| PFIZER | COM | 717081103 | 68713 | 2012127 | SH | DEFINED | 01 | 0 |
| PFIZER | COM | 717081103 | 63599 | 1862343 | SH | DEFINED | 01 | 0 |
| PFIZER | COM | 717081103 | 2595 | 75982 | SH | DEFINED | 01 | 1 |
| PHARMACEUTICAL PROD | COM | 717124101 | 14044 | 488831 | SH | DEFINED | 01 | |
| PHARMACEUTICAL RES. | COM | 717125108 | 2842 | 58403 | SH | DEFINED | 01 | |
| PHARMACEUTICAL RES. | COM | 717125108 | 2 | 50 | SH | DEFINED | 01 | 0 |
| PHARMACOPEIA. | COM | 71713B104 | 633 | 76700 | SH | DEFINED | 01 | |
| PHARMACOPEIA. | COM | 71713B104 | 1 | 80 | SH | DEFINED | 01 | 0 |
| PHELPS DODGE | COM | 717265102 | 16401 | 427753 | SH | DEFINED | 01 | |
| PHELPS DODGE | COM | 717265102 | 445 | 11580 | SH | DEFINED | 01 | 0 |
| PHELPS DODGE | COM | 717265102 | 788 | 20547 | SH | DEFINED | 01 | 0 |
| PHELPS DODGE | COM | 717265102 | 814 | 21245 | SH | DEFINED | 01 | 1 |
| PHILADELPHIA CONS HD | COM | 717528103 | 2568 | 63558 | SH | DEFINED | 01 | |
| PHILADELPHIA SUBN | COM | 718009608 | 8133 | 333611 | SH | DEFINED | 01 | |
| PHILLIPS-VAN HEUSEN | COM | 718592108 | 2664 | 195537 | SH | DEFINED | 01 | |
| PHILLIPS-VAN HEUSEN | COM | 718592108 | 102 | 7556 | SH | DEFINED | 01 | 0 |
| PHILLIPS-VAN HEUSEN | COM | 718592108 | 77 | 5622 | SH | DEFINED | 01 | 0 |
| PHOENIX COMPANIES | COM | 71902E109 | 5265 | 582994 | SH | DEFINED | 01 | |
| PHOENIX TECHNOLOGY | COM | 719153108 | 398 | 70405 | SH | DEFINED | 01 | |
| PHOTON DYNAMICS | COM | 719364101 | 3151 | 114029 | SH | DEFINED | 01 | |
| PHOTON DYNAMICS | COM | 719364101 | 2 | 90 | SH | DEFINED | 01 | 0 |
| PHOTRONICS CORP | COM | 719405102 | 2506 | 143605 | SH | DEFINED | 01 | |
| PIEDMONT NATURAL GAS | COM | 720186105 | 3757 | 96799 | SH | DEFINED | 01 | |
| PIER ONE IMPORTS INC | COM | 720279108 | 4361 | 213807 | SH | DEFINED | 01 | |
| PINNACLE ENTERTAIN | COM | 723456109 | 513 | 75368 | SH | DEFINED | 01 | |
| PINNACLE SYSTEMS INC | COM | 723481107 | 3396 | 317490 | SH | DEFINED | 01 | |
| PINNACLE SYSTEMS INC | COM | 723481107 | 2 | 180 | SH | DEFINED | 01 | 0 |
| PINNACLE WEST CAPITA | COM | 723484101 | 208 | 5559 | SH | DEFINED | 01 | |
| PINNACLE WEST CAPITA | COM | 723484101 | 789 | 21071 | SH | DEFINED | 01 | 0 |
| PIONEER NATURAL RES | COM | 723787107 | 483 | 18529 | SH | DEFINED | 01 | |
| PIONEER STANDARD ELE | COM | 723877106 | 1903 | 224517 | SH | DEFINED | 01 | |
| PIONEER STANDARD ELE | COM | 723877106 | 36 | 4172 | SH | DEFINED | 01 | 0 |
| PIONEER STANDARD ELE | COM | 723877106 | 25 | 2992 | SH | DEFINED | 01 | 0 |
| PITNEY BOWES | COM | 724479100 | 19909 | 518317 | SH | DEFINED | 01 | |
| PITNEY BOWES | COM | 724479100 | 1265 | 32950 | SH | DEFINED | 01 | 0 |
| PITNEY BOWES | COM | 724479100 | 2076 | 54050 | SH | DEFINED | 01 | 0 |
| PIXAR | COM | 725811103 | 30 | 490 | SH | DEFINED | 01 | |
| PIXAR | COM | 725811103 | 26 | 432 | SH | DEFINED | 01 | 0 |
| PIXELWORKS INC | COM | 72581M107 | 2 | 340 | SH | DEFINED | 01 | 0 |
| PLACER DOME INC | COM | 725906101 | 5522 | 450000 | SH | DEFINED | 01 | |
| PLAINS RESOURCES INC | COM | 726540503 | 976 | 68970 | SH | DEFINED | 01 | |
| PLANAR SYSTEMS INC | COM | 726900103 | 1449 | 74115 | SH | DEFINED | 01 | |
| PLANTRONICS | COM | 727493108 | 923 | 42624 | SH | DEFINED | 01 | |
| PLANTRONICS | COM | 727493108 | 3 | 150 | SH | DEFINED | 01 | 0 |
| PLATO LEARNING INC | COM | 72764Y100 | 719 | 125000 | SH | DEFINED | 01 | |
| PLEXUS CORP | COM | 729132100 | 1266 | 109747 | SH | DEFINED | 01 | |
| PLEXUS CORP | COM | 729132100 | 2 | 150 | SH | DEFINED | 01 | 0 |
| PLUM CREEK TIMBER CO | COM | 729251108 | 279 | 10765 | SH | DEFINED | 01 | |
| PLUM CREEK TIMBER CO | COM | 729251108 | 1096 | 42220 | SH | DEFINED | 01 | 0 |
| POGO PRODUCING CO | COM | 730448107 | 43066 | 1007356 | SH | DEFINED | 01 | |
| POGO PRODUCING CO | COM | 730448107 | 67231 | 1572635 | SH | DEFINED | 01 | 0 |
| POGO PRODUCING CO | COM | 730448107 | 4918 | 115050 | SH | DEFINED | 01 | 0 |

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|---------------------------------|----------|-----------|--------|---------|----|---------|------|
| POLARIS INDS INC | COM | 731068102 | 3888 | 63318 | SH | DEFINED | 01 |
| POLO RALPH LAUREN | COM | 731572103 | 30697 | 1190300 | SH | DEFINED | 01 |
| POLO RALPH LAUREN | COM | 731572103 | 1562 | 60580 | SH | DEFINED | 01 0 |
| POLY COM | COM | 73172K104 | 59 | 4224 | SH | DEFINED | 01 |
| POLYMEDICA CORP | COM | 731738100 | 1646 | 35946 | SH | DEFINED | 01 |
| POLYONE CORP | COM | 73179P106 | 2041 | 458622 | SH | DEFINED | 01 |
| POLYONE CORP | COM | 73179P106 | 56 | 12777 | SH | DEFINED | 01 0 |
| POLYONE CORP | COM | 73179P106 | 48 | 10700 | SH | DEFINED | 01 0 |
| POPE & TALBOT | COM | 732827100 | 851 | 77053 | SH | DEFINED | 01 |
| PORTERA SER G PFD | CONV PRF | 736400XX5 | 0 | 4253735 | SH | DEFINED | 01 |
| PORTFOLIO RECOVERY ASSOCIATE | COM | 73640Q105 | 381 | 12200 | SH | DEFINED | 01 |
| POSSIS MEDICAL INC. | COM | 737407106 | 699 | 50955 | SH | DEFINED | 01 |
| POTASH CORP SASK INC.. | COM | 73755L107 | 1414 | 22100 | SH | DEFINED | 01 |
| POTLATCH CORP | COM | 737628107 | 2090 | 81124 | SH | DEFINED | 01 |
| POTLATCH CORP | COM | 737628107 | 118 | 4579 | SH | DEFINED | 01 0 |
| POTLATCH CORP | COM | 737628107 | 87 | 3379 | SH | DEFINED | 01 0 |
| POTOMAC ELEC PWR PFD \$50 6.8 9 | PRF | 737679811 | 7942 | 154308 | SH | DEFINED | 01 |
| POWER INTEGRATIONS | COM | 739276103 | 3276 | 134753 | SH | DEFINED | 01 |
| POWER INTEGRATIONS | COM | 739276103 | 151 | 6230 | SH | DEFINED | 01 0 |
| POWER-ONE INC | COM | 739308104 | 35 | 4868 | SH | DEFINED | 01 |
| POWER-ONE INC | COM | 739308104 | 137 | 19109 | SH | DEFINED | 01 0 |
| POWERWAVE | COM | 739363109 | 18 | 2819 | SH | DEFINED | 01 |
| PRAECIS PHARMACEUTIC. | COM | 739421105 | 30 | 6075 | SH | DEFINED | 01 0 |
| PRAECIS PHARMACEUTIC. | COM | 739421105 | 22 | 4400 | SH | DEFINED | 01 0 |
| PRAXAIR | COM | 74005P104 | 47847 | 796102 | SH | DEFINED | 01 |
| PRAXAIR | COM | 74005P104 | 1498 | 24928 | SH | DEFINED | 01 0 |
| PRAXAIR | COM | 74005P104 | 2277 | 37877 | SH | DEFINED | 01 0 |
| PRE PAID LEGAL SVCS | COM | 740065107 | 1272 | 51850 | SH | DEFINED | 01 |
| PRECISION CASTPARTS | COM | 740189105 | 6058 | 194805 | SH | DEFINED | 01 |
| PRECISION CASTPARTS | COM | 740189105 | 30 | 950 | SH | DEFINED | 01 0 |
| PRECISION DRILLING | COM | 74022D100 | 7531 | 199440 | SH | DEFINED | 01 |
| PREMCO INC | COM | 74045Q104 | 256 | 11845 | SH | DEFINED | 01 |
| PRESIDENTIAL LIFE CO | COM | 740884101 | 1203 | 85257 | SH | DEFINED | 01 |
| PRICE COMMUNICATIONS | COM | 741437305 | 30 | 2326 | SH | DEFINED | 01 |
| T ROWE PRICE GROUP | COM | 74144T108 | 1706 | 45188 | SH | DEFINED | 01 |
| T ROWE PRICE GROUP | COM | 74144T108 | 25 | 665 | SH | DEFINED | 01 0 |
| T ROWE PRICE GROUP | COM | 74144T108 | 1063 | 28172 | SH | DEFINED | 01 0 |
| PRICELINE.COM. | COM | 741503403 | 15 | 676 | SH | DEFINED | 01 |
| PRICESMART INC | COM | 741511109 | 150 | 11300 | SH | DEFINED | 01 |
| PRIDE INTERNATIONAL | COM | 74153Q102 | 5305 | 281855 | SH | DEFINED | 01 |
| PRIDE INTERNATIONAL | COM | 74153Q102 | 971 | 51662 | SH | DEFINED | 01 0 |
| PRIMEDIA INC | COM | 74157K101 | 607 | 199000 | SH | DEFINED | 01 |
| PRIMA ENERGY | COM | 741901201 | 773 | 37032 | SH | DEFINED | 01 |
| PRIME HOSPITALITY CO | COM | 741917108 | 872 | 129992 | SH | DEFINED | 01 |
| PRIMUS TELE GROUP | COM | 741929103 | 6 | 1130 | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL | COM | 74251V102 | 6619 | 205277 | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL | COM | 74251V102 | 1729 | 53600 | SH | DEFINED | 01 0 |
| PRINCIPAL FINANCIAL | COM | 74251V102 | 2447 | 75905 | SH | DEFINED | 01 0 |
| PRIORITY HEALTHCARE | COM | 74264T102 | 2349 | 126631 | SH | DEFINED | 01 |
| PRIORITY HEALTHCARE | COM | 74264T102 | 2487 | 134100 | SH | DEFINED | 01 0 |
| PROASSURANCE CORP. | COM | 74267C106 | 7417 | 274800 | SH | DEFINED | 01 |
| PROASSURANCE CORP. | COM | 74267C106 | 194 | 7200 | SH | DEFINED | 01 0 |
| PROCTER & GAMBLE | COM | 742718109 | 599096 | 6717860 | SH | DEFINED | 01 |
| PROCTER & GAMBLE | COM | 742718109 | 34703 | 389149 | SH | DEFINED | 01 0 |
| PROCTER & GAMBLE | COM | 742718109 | 27573 | 309191 | SH | DEFINED | 01 0 |
| PROCTER & GAMBLE | COM | 742718109 | 1504 | 16870 | SH | DEFINED | 01 1 |
| PRIVATEBANCORP INC | COM | 742962103 | 1293 | 47400 | SH | DEFINED | 01 |
| PRIVATEBANCORP INC | COM | 742962103 | 2 | 65 | SH | DEFINED | 01 0 |
| PROGRESS ENERGY INC | COM | 743263105 | 39053 | 889587 | SH | DEFINED | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 86 | 1950 | SH | DEFINED | 01 0 |
| PROGRESS ENERGY INC | COM | 743263105 | 2451 | 55835 | SH | DEFINED | 01 0 |
| PROGRESS SOFTWARE CO | COM | 743312100 | 2027 | 97770 | SH | DEFINED | 01 |

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|--------------------------------|----------|-----------|-------|---------|----|---------|------|
| PROGRESSIVE CORP OH | COM | 743315103 | 18289 | 250181 | SH | DEFINED | 01 |
| PROGRESSIVE CORP OH | COM | 743315103 | 76 | 1040 | SH | DEFINED | 01 0 |
| PROGRESSIVE CORP OH | COM | 743315103 | 3672 | 50234 | SH | DEFINED | 01 0 |
| PROSPERITY BANCSHARE. | COM | 743606105 | 1950 | 101300 | SH | DEFINED | 01 |
| PROSPERITY BANCSHARE. | COM | 743606105 | 72 | 3743 | SH | DEFINED | 01 0 |
| PROSPERITY BANCSHARE. | COM | 743606105 | 49 | 2567 | SH | DEFINED | 01 0 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 2021 | 75545 | SH | DEFINED | 01 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 70 | 2635 | SH | DEFINED | 01 0 |
| PREV PROTEIN DELIVER | PRF | 743690XX2 | 4200 | 6000000 | SH | DEFINED | 01 |
| PROTEIN DESIGN | COM | 74369L103 | 1564 | 111890 | SH | DEFINED | 01 |
| PROTEIN DESIGN | COM | 74369L103 | 2036 | 145471 | SH | DEFINED | 01 0 |
| PROTEIN DESIGN | COM | 74369L103 | 64 | 4607 | SH | DEFINED | 01 0 |
| PROVIDENT BANK | COM | 743859100 | 1808 | 71142 | SH | DEFINED | 01 |
| PROVIDENT FINL | COM | 743866105 | 674 | 26322 | SH | DEFINED | 01 |
| PROVIDENT FINANCIAL SVCS | COM | 74386T105 | 3148 | 165200 | SH | DEFINED | 01 |
| PROVIDENT FINANCIAL SVCS | COM | 74386T105 | 68 | 3518 | SH | DEFINED | 01 0 |
| PROVIDENT FINANCIAL SVCS | COM | 74386T105 | 50 | 2637 | SH | DEFINED | 01 0 |
| PROVINCE HEALTHCARE | COM | 743977100 | 1900 | 171526 | SH | DEFINED | 01 |
| PROVIDIAN FIN | COM | 74406A102 | 4447 | 480161 | SH | DEFINED | 01 |
| PROVIDIAN FIN | COM | 74406A102 | 27 | 2968 | SH | DEFINED | 01 0 |
| PROVIDIAN FIN | COM | 74406A102 | 620 | 66901 | SH | DEFINED | 01 0 |
| PRUDENTIAL FINANCIAL | COM | 744320102 | 26477 | 786842 | SH | DEFINED | 01 |
| PRUDENTIAL FINANCIAL | COM | 744320102 | 72 | 2140 | SH | DEFINED | 01 0 |
| PRUDENTIAL FINANCIAL | COM | 744320102 | 4299 | 127765 | SH | DEFINED | 01 0 |
| PSI TECHNOLOGIES HLDGS | COM | 74438Q109 | 576 | 276600 | SH | DEFINED | 01 0 |
| PUB SERV ENTERPRISE | COM | 744573106 | 78556 | 1859332 | SH | DEFINED | 01 |
| PUB SERV ENTERPRISE | COM | 744573106 | 1315 | 31150 | SH | DEFINED | 01 0 |
| PUB SERV ENTERPRISE | COM | 744573106 | 2214 | 52388 | SH | DEFINED | 01 0 |
| PUB SERV ENER CVT PFD 10.25 11 | CONV PRF | 744573304 | 34183 | 565000 | SH | DEFINED | 01 |
| PUGET ENERGY INC | COM | 745310102 | 1069 | 44796 | SH | DEFINED | 01 |
| PUGET SOUND P&L \$100 7.75 PFD | PRF | 745332817 | 2582 | 25069 | SH | DEFINED | 01 |
| PULITZER INC | COM | 745769109 | 2916 | 59000 | SH | DEFINED | 01 |
| PULTE HOMES INC | COM | 745867101 | 4516 | 73247 | SH | DEFINED | 01 |
| PULTE HOMES INC | COM | 745867101 | 869 | 14097 | SH | DEFINED | 01 0 |
| QLT INC | COM | 746927102 | 44 | 3437 | SH | DEFINED | 01 |
| QRS CORP | COM | 74726X105 | 244 | 46045 | SH | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 2575 | 53267 | SH | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 893 | 18510 | SH | DEFINED | 01 0 |
| QLOGIC CORP | COM | 747277101 | 1091 | 22591 | SH | DEFINED | 01 0 |
| QUAKER CHEMICAL CORP | COM | 747316107 | 681 | 27193 | SH | DEFINED | 01 |
| QUAKER CITY BANCORP | COM | 74731K106 | 1809 | 44075 | SH | DEFINED | 01 |
| QUAKER CITY BANCORP | COM | 74731K106 | 45 | 1069 | SH | DEFINED | 01 0 |
| QUAKER CITY BANCORP | COM | 74731K106 | 34 | 818 | SH | DEFINED | 01 0 |
| QUALCOMM | COM | 747525103 | 17801 | 497935 | SH | DEFINED | 01 |
| QUALCOMM | COM | 747525103 | 6786 | 189831 | SH | DEFINED | 01 0 |
| QUALCOMM | COM | 747525103 | 2491 | 69683 | SH | DEFINED | 01 1 |
| QUALSTAR CORP | COM | 74758R109 | 406 | 73900 | SH | DEFINED | 01 |
| QUANEX CORP | COM | 747620102 | 2127 | 71584 | SH | DEFINED | 01 |
| QUANTA SERVICES INC | COM | 74762E102 | 3945 | 555566 | SH | DEFINED | 01 |
| QUANTUM CORP | COM | 747906204 | 1070 | 264182 | SH | DEFINED | 01 |
| QUANTUM CORP | COM | 747906204 | 77 | 19014 | SH | DEFINED | 01 0 |
| QUANTUM CORP | COM | 747906204 | 57 | 14089 | SH | DEFINED | 01 0 |
| QUEST DIAGNOSTICS | COM | 74834L100 | 10157 | 159200 | SH | DEFINED | 01 |
| QUEST DIAGNOSTICS | COM | 74834L100 | 1712 | 26833 | SH | DEFINED | 01 0 |
| QUEST DIAGNOSTICS | COM | 74834L100 | 1552 | 24320 | SH | DEFINED | 01 0 |
| QUEST SOFTWARE INC | COM | 74834T103 | 4171 | 350500 | SH | DEFINED | 01 |
| QUEST SOFTWARE INC | COM | 74834T103 | 73 | 6150 | SH | DEFINED | 01 0 |
| QUESTAR | COM | 748356102 | 32651 | 975533 | SH | DEFINED | 01 |
| QUIKSILVER INC | COM | 74838C106 | 4904 | 297384 | SH | DEFINED | 01 |
| QUIKSILVER INC | COM | 74838C106 | 4 | 260 | SH | DEFINED | 01 0 |
| QUINTILES TRANSNATIO | COM | 748767100 | 99 | 6959 | SH | DEFINED | 01 |
| QUINTILES TRANSNATIO | COM | 748767100 | 387 | 27307 | SH | DEFINED | 01 0 |

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|-----------------------------|-----|-----------|-------|---------|----|---------|------|
| QWEST COMM INTL INC | COM | 749121109 | 7526 | 1574382 | SH | DEFINED | 01 |
| QWEST COMM INTL INC | COM | 749121109 | 1878 | 392883 | SH | DEFINED | 01 0 |
| R & G FINANCIAL CORP | COM | 749136107 | 1875 | 63150 | SH | DEFINED | 01 |
| R & G FINANCIAL CORP | COM | 749136107 | 80 | 2707 | SH | DEFINED | 01 0 |
| R & G FINANCIAL CORP | COM | 749136107 | 53 | 1796 | SH | DEFINED | 01 0 |
| RC2 CORP | COM | 749388104 | 4242 | 249400 | SH | DEFINED | 01 |
| RH DONNELLEY CORP | COM | 74955W307 | 2746 | 75300 | SH | DEFINED | 01 |
| RH DONNELLEY CORP | COM | 74955W307 | 5 | 130 | SH | DEFINED | 01 0 |
| RLI CORP | COM | 749607107 | 6090 | 185097 | SH | DEFINED | 01 |
| RLI CORP | COM | 749607107 | 131 | 3974 | SH | DEFINED | 01 0 |
| RLI CORP | COM | 749607107 | 89 | 2717 | SH | DEFINED | 01 0 |
| RPC INC | COM | 749660106 | 869 | 79000 | SH | DEFINED | 01 |
| RPM INC OHIO | COM | 749685103 | 7382 | 536881 | SH | DEFINED | 01 |
| RPM INC OHIO | COM | 749685103 | 1582 | 115018 | SH | DEFINED | 01 0 |
| RSA SECURITY INC | COM | 749719100 | 664 | 61681 | SH | DEFINED | 01 |
| RSA SECURITY INC | COM | 749719100 | 45 | 4155 | SH | DEFINED | 01 0 |
| RSA SECURITY INC | COM | 749719100 | 30 | 2824 | SH | DEFINED | 01 0 |
| RTI INTL METALS | COM | 74973W107 | 3909 | 360853 | SH | DEFINED | 01 |
| RTI INTL METALS | COM | 74973W107 | 82 | 7503 | SH | DEFINED | 01 0 |
| RTI INTL METALS | COM | 74973W107 | 59 | 5405 | SH | DEFINED | 01 0 |
| RMH TELESERVICES | COM | 749938106 | 733 | 169200 | SH | DEFINED | 01 |
| RF MICRO DEVICES INC | COM | 749941100 | 62 | 10274 | SH | DEFINED | 01 |
| RF MICRO DEVICES INC | COM | 749941100 | 1224 | 203300 | SH | DEFINED | 01 0 |
| RF MICRO DEVICES INC | COM | 749941100 | 10 | 1670 | SH | DEFINED | 01 0 |
| RADIAN GROUP INC | COM | 750236101 | 5010 | 136690 | SH | DEFINED | 01 |
| RADIAN GROUP INC | COM | 750236101 | 238 | 6504 | SH | DEFINED | 01 0 |
| RADIAN GROUP INC | COM | 750236101 | 26 | 720 | SH | DEFINED | 01 0 |
| RADIANT SYSTEMS | COM | 75025N102 | 541 | 80195 | SH | DEFINED | 01 |
| RADIO ONE INC | COM | 75040P108 | 670 | 37500 | SH | DEFINED | 01 |
| RADIO ONE INC -CL D | COM | 75040P405 | 2182 | 122790 | SH | DEFINED | 01 |
| RADIO ONE INC -CL D | COM | 75040P405 | 1391 | 78300 | SH | DEFINED | 01 0 |
| RADIOSHACK CORP | COM | 750438103 | 3845 | 146108 | SH | DEFINED | 01 |
| RADIOSHACK CORP | COM | 750438103 | 76 | 2907 | SH | DEFINED | 01 0 |
| RADIOSHACK CORP | COM | 750438103 | 1023 | 38877 | SH | DEFINED | 01 0 |
| RADISYS | COM | 750459109 | 1997 | 151341 | SH | DEFINED | 01 |
| RADISYS | COM | 750459109 | 3 | 230 | SH | DEFINED | 01 0 |
| RAINBOW TECHNOLOGIES | COM | 750862104 | 1465 | 174222 | SH | DEFINED | 01 |
| RAINBOW TECHNOLOGIES | COM | 750862104 | 55 | 6331 | SH | DEFINED | 01 0 |
| RAINBOW TECHNOLOGIES | COM | 750862104 | 39 | 4621 | SH | DEFINED | 01 0 |
| RAINDANCE COMMUN INC | COM | 75086X106 | 954 | 383300 | SH | DEFINED | 01 |
| RAMBUS INC | COM | 750917106 | 1175 | 70900 | SH | DEFINED | 01 |
| RAMBUS INC | COM | 750917106 | 2 | 140 | SH | DEFINED | 01 0 |
| RALCORP HOLDINGS INC | COM | 751028101 | 4363 | 174766 | SH | DEFINED | 01 |
| RALCORP HOLDINGS INC | COM | 751028101 | 83 | 3342 | SH | DEFINED | 01 0 |
| RALCORP HOLDINGS INC | COM | 751028101 | 60 | 2390 | SH | DEFINED | 01 0 |
| RAMCO-GERSHENSON PROPERTIES | COM | 751452202 | 605 | 25975 | SH | DEFINED | 01 |
| RANGE RESOURCES | COM | 75281A109 | 1105 | 176200 | SH | DEFINED | 01 |
| RANGE RESOURCES | COM | 75281A109 | 60 | 9586 | SH | DEFINED | 01 0 |
| RANGE RESOURCES | COM | 75281A109 | 44 | 7016 | SH | DEFINED | 01 0 |
| RANDGOLD & EXPLORATION-ADR | COM | 753009307 | 2950 | 240000 | SH | DEFINED | 01 |
| RARE HOSPITALITY INT | COM | 753820109 | 5819 | 178030 | SH | DEFINED | 01 |
| RARE HOSPITALITY INT | COM | 753820109 | 4 | 135 | SH | DEFINED | 01 0 |
| RAYMOND JAMES FIN | COM | 754730109 | 6869 | 207845 | SH | DEFINED | 01 |
| RAYONIER | COM | 754907103 | 2630 | 79674 | SH | DEFINED | 01 |
| RAYONIER | COM | 754907103 | 38 | 1148 | SH | DEFINED | 01 0 |
| RAYONIER | COM | 754907103 | 9 | 262 | SH | DEFINED | 01 0 |
| RAYOVAC CORP | COM | 755081106 | 194 | 15000 | SH | DEFINED | 01 |
| RAYTECH CORP-DEL. | COM | 755103108 | 13 | 3100 | SH | DEFINED | 01 |
| RAYTHEON CO. | COM | 755111507 | 27577 | 839779 | SH | DEFINED | 01 |
| RAYTHEON CO. | COM | 755111507 | 3112 | 94761 | SH | DEFINED | 01 0 |
| READERS DIGEST ASSN | COM | 755267101 | 1814 | 134489 | SH | DEFINED | 01 |
| READERS DIGEST ASSN | COM | 755267101 | 62 | 4596 | SH | DEFINED | 01 0 |

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|-------------------------------|-----|-----------|-------|---------|----|---------|------|
| REALNETWORKS INC | COM | 75605L104 | 475 | 70000 | SH | DEFINED | 01 |
| RED HAT | COM | 756577102 | 1928 | 254700 | SH | DEFINED | 01 |
| RED HAT | COM | 756577102 | 2 | 250 | SH | DEFINED | 01 0 |
| REDWOOD TRUST INC. | COM | 758075402 | 1987 | 49800 | SH | DEFINED | 01 |
| REDWOOD TRUST INC. | COM | 758075402 | 98 | 2439 | SH | DEFINED | 01 0 |
| REDWOOD TRUST INC. | COM | 758075402 | 72 | 1816 | SH | DEFINED | 01 0 |
| REEBOK INTERNATIONAL | COM | 758110100 | 11186 | 332652 | SH | DEFINED | 01 |
| REEBOK INTERNATIONAL | COM | 758110100 | 460 | 13672 | SH | DEFINED | 01 0 |
| REGAL BELOIT | COM | 758750103 | 3074 | 160936 | SH | DEFINED | 01 |
| REGAL BELOIT | COM | 758750103 | 71 | 3674 | SH | DEFINED | 01 0 |
| REGAL BELOIT | COM | 758750103 | 53 | 2798 | SH | DEFINED | 01 0 |
| REGAL ENTERTAINMENT. | COM | 758766109 | 665 | 28200 | SH | DEFINED | 01 |
| REGENT COMMUNICATION. | COM | 758865109 | 1280 | 216950 | SH | DEFINED | 01 |
| REGENERON PHARMACEUT | COM | 75886F107 | 2147 | 136304 | SH | DEFINED | 01 |
| REGENERON PHARMACEUT | COM | 75886F107 | 3 | 200 | SH | DEFINED | 01 0 |
| REGENERATION TECH | COM | 75886N100 | 2165 | 162900 | SH | DEFINED | 01 |
| REGIS CORP MINN | COM | 758932107 | 4665 | 160578 | SH | DEFINED | 01 |
| REGIS CORP MINN | COM | 758932107 | 2 | 80 | SH | DEFINED | 01 0 |
| REGIONS FINL CORP | COM | 758940100 | 5982 | 177083 | SH | DEFINED | 01 |
| REGIONS FINL CORP | COM | 758940100 | 71 | 2116 | SH | DEFINED | 01 0 |
| REGIONS FINL CORP | COM | 758940100 | 1751 | 51818 | SH | DEFINED | 01 0 |
| REHABCARE GROUP INC | COM | 759148109 | 2381 | 162511 | SH | DEFINED | 01 |
| REINSURANCE GP OF AM | COM | 759351109 | 4784 | 149035 | SH | DEFINED | 01 |
| RELIANCE STEEL & ALU | COM | 759509102 | 2313 | 111711 | SH | DEFINED | 01 |
| RELIANCE STEEL & ALU | COM | 759509102 | 19 | 940 | SH | DEFINED | 01 0 |
| RELIANT RESOURCES. | COM | 75952B105 | 14 | 2210 | SH | DEFINED | 01 |
| REMEC INC | COM | 759543101 | 3166 | 454950 | SH | DEFINED | 01 |
| REMEC INC | COM | 759543101 | 1 | 200 | SH | DEFINED | 01 0 |
| REMINGTON OIL & GAS | COM | 759594302 | 2845 | 154798 | SH | DEFINED | 01 |
| RENAL CARE GROUP. | COM | 759930100 | 5211 | 147990 | SH | DEFINED | 01 |
| RENT-A-CENTER INC | COM | 76009N100 | 76 | 1009 | SH | DEFINED | 01 0 |
| REPSOL YPF SA | COM | 76026T205 | 141 | 8700 | SH | DEFINED | 01 |
| REPUBLIC BANCORP. | COM | 760282103 | 2243 | 167175 | SH | DEFINED | 01 |
| REPUBLIC SRVS CL-A | COM | 760759100 | 2309 | 101853 | SH | DEFINED | 01 |
| REPUBLIC SRVS CL-A | COM | 760759100 | 77 | 3379 | SH | DEFINED | 01 0 |
| RESEARC IN MOTION | COM | 760975102 | 724 | 33532 | SH | DEFINED | 01 |
| RANBAXX LABS | COM | 760990986 | 93 | 4774 | SH | DEFINED | 01 1 |
| RESMED INC | COM | 761152107 | 4181 | 106667 | SH | DEFINED | 01 |
| RESOURCES CONNECTION. | COM | 76122Q105 | 1253 | 52500 | SH | DEFINED | 01 |
| RESOURCES CONNECTION. | COM | 76122Q105 | 126 | 5300 | SH | DEFINED | 01 0 |
| RESPIRONICS INC | COM | 761230101 | 5369 | 143106 | SH | DEFINED | 01 |
| RESPIRONICS INC | COM | 761230101 | 3 | 70 | SH | DEFINED | 01 0 |
| RETEK INC | COM | 76128Q109 | 356 | 55562 | SH | DEFINED | 01 |
| REYNOLDS & REYNOLDS | COM | 761695105 | 3169 | 110959 | SH | DEFINED | 01 |
| REYNOLDS & REYNOLDS | COM | 761695105 | 200 | 7046 | SH | DEFINED | 01 0 |
| REYNOLDS & REYNOLDS | COM | 761695105 | 223 | 7800 | SH | DEFINED | 01 0 |
| RJ REYNOLDS TOBACCO | COM | 76182K105 | 2857 | 76743 | SH | DEFINED | 01 |
| RJ REYNOLDS TOBACCO | COM | 76182K105 | 724 | 19470 | SH | DEFINED | 01 0 |
| RIGGS NATL CORP WASH | COM | 766570105 | 1262 | 82930 | SH | DEFINED | 01 |
| RIGHT MANAGEMENT CON. | COM | 766573109 | 710 | 56150 | SH | DEFINED | 01 |
| RIGHT MANAGEMENT CON. | COM | 766573109 | 1 | 65 | SH | DEFINED | 01 0 |
| RITE AID | COM | 767754104 | 16 | 3550 | SH | DEFINED | 01 |
| ROADWAY CORP | COM | 769742107 | 1645 | 57669 | SH | DEFINED | 01 |
| ROBBINS & MYERS INC | COM | 770196103 | 772 | 41734 | SH | DEFINED | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 20662 | 1090886 | SH | DEFINED | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 1451 | 76520 | SH | DEFINED | 01 0 |
| ROBERT HALF INTL INC | COM | 770323103 | 2257 | 119160 | SH | DEFINED | 01 0 |
| ROCHE HOLDINGS ADR | COM | 771195104 | 36 | 460 | SH | DEFINED | 01 0 |
| ROCHESTER G&E 6.60 PFD 3/1/09 | PRF | 771367828 | 10303 | 100000 | SH | DEFINED | 01 |
| ROCK TENN CO | COM | 772739207 | 1700 | 100290 | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 60344 | 2531215 | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 11058 | 463818 | SH | DEFINED | 01 0 |

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|--------------------------------|----------|-----------|--------|----------|----|---------|----|---|
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1020 | 42766 | SH | DEFINED | 01 | 0 |
| ROCKWELL COLLINS | COM | 774341101 | 8151 | 330947 | SH | DEFINED | 01 | |
| ROCKWELL COLLINS | COM | 774341101 | 1050 | 42612 | SH | DEFINED | 01 | 0 |
| ROFIN SINAR TECH INC. | COM | 775043102 | 831 | 59100 | SH | DEFINED | 01 | |
| ROFIN SINAR TECH INC. | COM | 775043102 | 49 | 3475 | SH | DEFINED | 01 | 0 |
| ROFIN SINAR TECH INC. | COM | 775043102 | 37 | 2600 | SH | DEFINED | 01 | 0 |
| ROGERS COMM INC CLB | COM | 775109200 | 482 | 30000 | SH | DEFINED | 01 | |
| ROGERS CORP | COM | 775133101 | 1543 | 46342 | SH | DEFINED | 01 | |
| ROHM & HAAS CO | COM | 775371107 | 20612 | 664277 | SH | DEFINED | 01 | |
| ROHM & HAAS CO | COM | 775371107 | 1590 | 51250 | SH | DEFINED | 01 | 0 |
| ROLLINS | COM | 775711104 | 867 | 45977 | SH | DEFINED | 01 | |
| ROPER INC NEW | COM | 776696106 | 3529 | 94879 | SH | DEFINED | 01 | |
| ROSLYN BANCORP INC | COM | 778162107 | 71 | 3295 | SH | DEFINED | 01 | |
| ROSS STORES | COM | 778296103 | 568 | 13296 | SH | DEFINED | 01 | |
| ROSS STORES | COM | 778296103 | 26 | 609 | SH | DEFINED | 01 | 0 |
| ROTO - ROOTER INC | COM | 778787101 | 2809 | 73545 | SH | DEFINED | 01 | |
| ROWAN COMPANIES INC. | COM | 779382100 | 5811 | 259409 | SH | DEFINED | 01 | |
| ROWAN COMPANIES INC. | COM | 779382100 | 1992 | 88920 | SH | DEFINED | 01 | 0 |
| ROWAN COMPANIES INC. | COM | 779382100 | 484 | 21614 | SH | DEFINED | 01 | 0 |
| ROXIO INC | COM | 780008108 | 1371 | 204928 | SH | DEFINED | 01 | |
| ROYAL DUTCH PETRO | COM | 780257804 | 2098 | 45000 | SH | DEFINED | 01 | |
| ROYAL DUTCH PETRO | COM | 780257804 | 37 | 800 | SH | DEFINED | 01 | 0 |
| RUBY TUESDAY INC COM | COM | 781182100 | 704 | 28466 | SH | DEFINED | 01 | |
| RUBY TUESDAY INC COM | COM | 781182100 | 259 | 10475 | SH | DEFINED | 01 | 0 |
| RUDDICK CORP | COM | 781258108 | 31 | 1981 | SH | DEFINED | 01 | |
| RUDOLPH TECHNOLOGIES | COM | 781270103 | 1562 | 97878 | SH | DEFINED | 01 | |
| RUDOLPH TECHNOLOGIES | COM | 781270103 | 1 | 80 | SH | DEFINED | 01 | 0 |
| RUSS BERRIE & CO | COM | 782233100 | 2181 | 59726 | SH | DEFINED | 01 | |
| RUSSELL CORP | COM | 782352108 | 1785 | 93949 | SH | DEFINED | 01 | |
| RYANAIR HOLDINGS ADR. | COM | 783513104 | 15098 | 336245 | SH | DEFINED | 01 | |
| RYANAIR HOLDINGS ADR. | COM | 783513104 | 22 | 487 | SH | DEFINED | 01 | 0 |
| RYANS FAMILY STEAK | COM | 783519101 | 8206 | 586082 | SH | DEFINED | 01 | |
| RYANS FAMILY STEAK | COM | 783519101 | 3 | 180 | SH | DEFINED | 01 | 0 |
| RYDER SYSTEM | COM | 783549108 | 684 | 26690 | SH | DEFINED | 01 | |
| RYDER SYSTEM | COM | 783549108 | 37 | 1434 | SH | DEFINED | 01 | 0 |
| RYDER SYSTEM | COM | 783549108 | 371 | 14485 | SH | DEFINED | 01 | 0 |
| RYERSON TULL INC | COM | 78375P107 | 633 | 72123 | SH | DEFINED | 01 | |
| RYLAND GROUP INC | COM | 783764103 | 5229 | 75350 | SH | DEFINED | 01 | |
| SBC COMMUNICATIONS | COM | 78387G103 | 130340 | 5101375 | SH | DEFINED | 01 | |
| SBC COMMUNICATIONS | COM | 78387G103 | 387 | 15150 | SH | DEFINED | 01 | 0 |
| SBC COMMUNICATIONS | COM | 78387G103 | 20564 | 804849 | SH | DEFINED | 01 | 0 |
| SBC COMMUNICATIONS | COM | 78387G103 | 1060 | 41502 | SH | DEFINED | 01 | 1 |
| SBS TECH INC | COM | 78387P103 | 417 | 42443 | SH | DEFINED | 01 | |
| SCM MICROSYSTEMS INC | COM | 784018103 | 246 | 45035 | SH | DEFINED | 01 | |
| SCP POOL CORP | COM | 784028102 | 4282 | 124479 | SH | DEFINED | 01 | |
| SCP POOL CORP | COM | 784028102 | 3 | 90 | SH | DEFINED | 01 | 0 |
| SCPIE HOLDINGS INC | COM | 78402P104 | 219 | 28580 | SH | DEFINED | 01 | |
| SEI INVESTMENTS CO | COM | 784117103 | 16623 | 519459 | SH | DEFINED | 01 | |
| SEI INVESTMENTS CO | COM | 784117103 | 1513 | 47289 | SH | DEFINED | 01 | 0 |
| EXP 2/1/07 | WT | 78422P118 | 0 | 3000 | SH | DEFINED | 01 | |
| SAGA GAME WORKS PFD 12.5% 8-1- | PRF | 78422P209 | 0 | 247952 | SH | DEFINED | 01 | |
| SAGA GAME WORKS INC | CONV PRF | 78422P993 | 0 | 96768 | SH | DEFINED | 01 | |
| SJW CORP. | COM | 784305104 | 682 | 8000 | SH | DEFINED | 01 | |
| SK TELECOM LTD -ADR | COM | 78440P108 | 424 | 22509 | SH | DEFINED | 01 | |
| SL GREEN REALTY | COM | 78440X101 | 2048 | 58700 | SH | DEFINED | 01 | |
| SL INDS INC. | COM | 784413106 | 53 | 8000 | SH | DEFINED | 01 | |
| SLM CORP | COM | 78442P106 | 424930 | 10848369 | SH | DEFINED | 01 | |
| SLM CORP | COM | 78442P106 | 9416 | 240375 | SH | DEFINED | 01 | 0 |
| SLM CORP | COM | 78442P106 | 5099 | 130170 | SH | DEFINED | 01 | 0 |
| SLM CORP | COM | 78442P106 | 59 | 1509 | SH | DEFINED | 01 | 1 |
| SPS TECHNOLOGIES | COM | 784626103 | 2920 | 108018 | SH | DEFINED | 01 | |
| S&P 500 DEP RECPT | COM | 78462F103 | 439 | 4500 | SH | DEFINED | 01 | |

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|---------------------------------|----------|-----------|-------|---------|-----|---------|----|---|
| S&P 500 DEP RECPT | COM | 78462F103 | 2131 | 21852 | SH | DEFINED | 01 | 0 |
| S&P 500 DEP RECPT | COM | 78462F103 | 1488 | 15250 | SH | DEFINED | 01 | 1 |
| SPSS INC | COM | 78462K102 | 2487 | 148588 | SH | DEFINED | 01 | |
| SPX CORP | COM | 784635104 | 171 | 3886 | SH | DEFINED | 01 | |
| SPX CORP | COM | 784635104 | 135 | 3058 | SH | DEFINED | 01 | 0 |
| SPX CORP CVT | CONV BND | 784635AD6 | 354 | 560000 | PRN | DEFINED | 01 | 0 |
| S1 CORPORATION | COM | 78463B101 | 759 | 187800 | SH | DEFINED | 01 | |
| S1 CORPORATION | COM | 78463B101 | 1 | 280 | SH | DEFINED | 01 | 0 |
| SRA INTERNATIONAL INC.. | COM | 78464R105 | 9341 | 291920 | SH | DEFINED | 01 | |
| SRA INTERNATIONAL INC.. | COM | 78464R105 | 3 | 80 | SH | DEFINED | 01 | 0 |
| SWS GROUP INC | COM | 78503N107 | 5549 | 275376 | SH | DEFINED | 01 | |
| SABRE HOLDINGS CORP | COM | 785905100 | 253 | 10259 | SH | DEFINED | 01 | |
| SABRE HOLDINGS CORP | COM | 785905100 | 815 | 33073 | SH | DEFINED | 01 | 0 |
| SAFECO CORP | COM | 786429100 | 63984 | 1813624 | SH | DEFINED | 01 | |
| SAFECO CORP | COM | 786429100 | 1127 | 31940 | SH | DEFINED | 01 | 0 |
| SAFENET INC | COM | 78645R107 | 1967 | 70300 | SH | DEFINED | 01 | |
| SAFENET INC | COM | 78645R107 | 61 | 2159 | SH | DEFINED | 01 | 0 |
| SAFENET INC | COM | 78645R107 | 43 | 1530 | SH | DEFINED | 01 | 0 |
| SAFEWAY INC. | COM | 786514208 | 40041 | 1956968 | SH | DEFINED | 01 | |
| SAFEWAY INC. | COM | 786514208 | 409 | 20035 | SH | DEFINED | 01 | 0 |
| SAFEWAY INC. | COM | 786514208 | 3139 | 153383 | SH | DEFINED | 01 | 0 |
| ST JOE PAPER CORP | COM | 790148100 | 3860 | 123700 | SH | DEFINED | 01 | |
| ST JUDE MEDICAL | COM | 790849103 | 71907 | 1250563 | SH | DEFINED | 01 | |
| ST JUDE MEDICAL | COM | 790849103 | 3289 | 57160 | SH | DEFINED | 01 | 0 |
| ST JUDE MEDICAL | COM | 790849103 | 4043 | 70308 | SH | DEFINED | 01 | 0 |
| ST MARY LD & EXPL | COM | 792228108 | 7856 | 287735 | SH | DEFINED | 01 | |
| ST MARY LD & EXPL | COM | 792228108 | 236 | 8665 | SH | DEFINED | 01 | 0 |
| ST MARY LD & EXPL | COM | 792228108 | 77 | 2836 | SH | DEFINED | 01 | 0 |
| ST PAUL COMPANIES | COM | 792860108 | 44470 | 1218032 | SH | DEFINED | 01 | |
| ST PAUL COMPANIES | COM | 792860108 | 1081 | 29600 | SH | DEFINED | 01 | 0 |
| ST PAUL COMPANIES | COM | 792860108 | 1918 | 52528 | SH | DEFINED | 01 | 0 |
| ST PAUL COMPANIES PFD CVT | CONV PRF | 792860306 | 34433 | 491200 | SH | DEFINED | 01 | |
| SAKS INC | COM | 79377W108 | 59 | 6105 | SH | DEFINED | 01 | |
| SALEM COMM.. | COM | 794093104 | 300 | 15000 | SH | DEFINED | 01 | |
| SALTON INC | COM | 795757103 | 293 | 32512 | SH | DEFINED | 01 | |
| SAMSUNG ELECTR GDR | COM | 796050888 | 592 | 3977 | SH | DEFINED | 01 | |
| SAMSUNG ELECTR GDR | COM | 796050888 | 1339 | 9000 | SH | DEFINED | 01 | 1 |
| SAN DIEGO G&E \$25 1.7625 PFD 0 | PRF | 797440831 | 1544 | 56525 | SH | DEFINED | 01 | |
| SAN JUAN BASIN RTY. | COM | 798241105 | 16 | 900 | SH | DEFINED | 01 | |
| SANCHEZ COMP ASS INC | COM | 799702105 | 864 | 166200 | SH | DEFINED | 01 | |
| SANDERSON FARMS INC | COM | 800013104 | 86 | 3080 | SH | DEFINED | 01 | 0 |
| SANDERSON FARMS INC | COM | 800013104 | 62 | 2195 | SH | DEFINED | 01 | 0 |
| SAN-DISK | COM | 80004C101 | 2576 | 63818 | SH | DEFINED | 01 | |
| SAN-DISK | COM | 80004C101 | 12960 | 321172 | SH | DEFINED | 01 | 0 |
| SAN-DISK | COM | 80004C101 | 416 | 10300 | SH | DEFINED | 01 | 0 |
| SANMINA-SCI CORP. | COM | 800907107 | 218 | 34556 | SH | DEFINED | 01 | |
| SANMINA-SCI CORP. | COM | 800907107 | 65 | 10296 | SH | DEFINED | 01 | 0 |
| SANMINA-SCI CORP. | COM | 800907107 | 771 | 122092 | SH | DEFINED | 01 | 0 |
| SANGSTAT MEDICAL CP | COM | 801003104 | 1182 | 90300 | SH | DEFINED | 01 | |
| SANGSTAT MEDICAL CP | COM | 801003104 | 2 | 170 | SH | DEFINED | 01 | 0 |
| SARA LEE CORP | COM | 803111103 | 23479 | 1248226 | SH | DEFINED | 01 | |
| SARA LEE CORP | COM | 803111103 | 197 | 10477 | SH | DEFINED | 01 | 0 |
| SARA LEE CORP | COM | 803111103 | 3881 | 206313 | SH | DEFINED | 01 | 0 |
| SATYAM COMPUTER SVCS ADR | COM | 804098101 | 92 | 9280 | SH | DEFINED | 01 | |
| SAUCONY INC - CL B | COM | 804120202 | 720 | 59579 | SH | DEFINED | 01 | 0 |
| SAUER-DANFOSS INC. | COM | 804137107 | 59 | 5504 | SH | DEFINED | 01 | 0 |
| SAUER-DANFOSS INC. | COM | 804137107 | 50 | 4646 | SH | DEFINED | 01 | 0 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 797 | 171777 | SH | DEFINED | 01 | |
| SAXON CAPITAL INC | COM | 80556P302 | 1930 | 111100 | SH | DEFINED | 01 | |
| SAXON CAPITAL INC | COM | 80556P302 | 92 | 5281 | SH | DEFINED | 01 | 0 |
| SAXON CAPITAL INC | COM | 80556P302 | 61 | 3487 | SH | DEFINED | 01 | 0 |
| SBERBANK RF-\$ US | COM | 805650991 | 113 | 404 | SH | DEFINED | 01 | |

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|-----------------------|----------|-----------|--------|---------|----|---------|------|
| SCANA CORP | COM | 80589M102 | 25872 | 754738 | SH | DEFINED | 01 |
| SCANSOURCE INC | COM | 806037107 | 872 | 32600 | SH | DEFINED | 01 |
| SCANSOURCE INC | COM | 806037107 | 2 | 60 | SH | DEFINED | 01 0 |
| SCANSOFT INC. | COM | 80603P107 | 1720 | 316600 | SH | DEFINED | 01 |
| HENRY SCHEIN INC | COM | 806407102 | 2737 | 52279 | SH | DEFINED | 01 |
| HENRY SCHEIN INC | COM | 806407102 | 17 | 329 | SH | DEFINED | 01 0 |
| SCHERING PLOUGH | COM | 806605101 | 111527 | 5996062 | SH | DEFINED | 01 |
| SCHERING PLOUGH | COM | 806605101 | 2081 | 111933 | SH | DEFINED | 01 0 |
| SCHERING PLOUGH | COM | 806605101 | 7087 | 381027 | SH | DEFINED | 01 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 387742 | 8150959 | SH | DEFINED | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 18128 | 381203 | SH | DEFINED | 01 0 |
| SCHLUMBERGER LTD | COM | 806857108 | 7932 | 166743 | SH | DEFINED | 01 0 |
| SCHOLASTIC CORP | COM | 807066105 | 1794 | 60236 | SH | DEFINED | 01 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 1524 | 53554 | SH | DEFINED | 01 |
| SCHULMAN (A.) INC | COM | 808194104 | 1376 | 85655 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP | COM | 808513105 | 985 | 97578 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP | COM | 808513105 | 266 | 26380 | SH | DEFINED | 01 0 |
| SCHWAB CHARLES CORP | COM | 808513105 | 3145 | 311675 | SH | DEFINED | 01 0 |
| SCHWEITZER MAUDUIT | COM | 808541106 | 1038 | 42986 | SH | DEFINED | 01 |
| SCICLONE PHARMA. | COM | 80862K104 | 607 | 70900 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA | COM | 808655104 | 6348 | 266253 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA | COM | 808655104 | 44 | 1836 | SH | DEFINED | 01 0 |
| SCIENTIFIC ATLANTA | COM | 808655104 | 820 | 34378 | SH | DEFINED | 01 0 |
| SCIENTIFIC GAMES.. | COM | 80874P109 | 1175 | 125000 | SH | DEFINED | 01 |
| SCIENTIFIC GAMES.. | COM | 80874P109 | 4 | 430 | SH | DEFINED | 01 0 |
| SCOTTS CO CLA | COM | 810186106 | 4523 | 91378 | SH | DEFINED | 01 |
| SCRIPPS CO (E.W) CLA | COM | 811054204 | 33568 | 378350 | SH | DEFINED | 01 |
| SCRIPPS CO (E.W) CLA | COM | 811054204 | 1929 | 21750 | SH | DEFINED | 01 0 |
| SCS TRANSPORTATION. | COM | 81111T102 | 1626 | 128800 | SH | DEFINED | 01 |
| SCS TRANSPORTATION. | COM | 81111T102 | 89 | 7025 | SH | DEFINED | 01 0 |
| SCS TRANSPORTATION. | COM | 81111T102 | 65 | 5153 | SH | DEFINED | 01 0 |
| SEACHANGE INTL INC. | COM | 811699107 | 1765 | 185000 | SH | DEFINED | 01 |
| SEACOAST BANK COR FL | COM | 811707306 | 1830 | 107400 | SH | DEFINED | 01 |
| SEACOAST BANK COR FL | COM | 811707306 | 78 | 4579 | SH | DEFINED | 01 0 |
| SEACOAST BANK COR FL | COM | 811707306 | 56 | 3294 | SH | DEFINED | 01 0 |
| SEACOAST FINL SERV | COM | 81170Q106 | 1436 | 72505 | SH | DEFINED | 01 |
| SEACOR SMIT INC | COM | 811904101 | 2069 | 56693 | SH | DEFINED | 01 |
| SEALED AIR CORP | COM | 81211K100 | 22817 | 478732 | SH | DEFINED | 01 |
| SEALED AIR CORP | COM | 81211K100 | 38 | 805 | SH | DEFINED | 01 0 |
| SEALED AIR CORP | COM | 81211K100 | 961 | 20161 | SH | DEFINED | 01 0 |
| SEARS ROEBUCK & CO | COM | 812387108 | 9724 | 289060 | SH | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 2385 | 70884 | SH | DEFINED | 01 0 |
| SEARS ROEBUCK & CO | COM | 812387108 | 752 | 22374 | SH | DEFINED | 01 1 |
| AMEX FINANCIAL SELEC | COM | 81369Y605 | 405 | 16500 | SH | DEFINED | 01 |
| SECURE COMPUTING CORP | COM | 813705100 | 1588 | 181900 | SH | DEFINED | 01 |
| SELECT COMFORT CORP. | COM | 81616X103 | 956 | 58375 | SH | DEFINED | 01 |
| SELECT COMFORT CORP. | COM | 81616X103 | 36 | 2175 | SH | DEFINED | 01 0 |
| SELECT COMFORT CORP. | COM | 81616X103 | 26 | 1606 | SH | DEFINED | 01 0 |
| SELECT MEDICAL CORP | COM | 816196109 | 16282 | 655700 | SH | DEFINED | 01 |
| SELECT MEDICAL CORP | COM | 816196109 | 10183 | 410105 | SH | DEFINED | 01 0 |
| SELECTIVE INS GROUP. | COM | 816300107 | 1958 | 78157 | SH | DEFINED | 01 |
| SEMTECH CORP | COM | 816850101 | 750 | 52636 | SH | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 7536 | 264169 | SH | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 2533 | 88776 | SH | DEFINED | 01 0 |
| SEMPRA ENERGY | COM | 816851109 | 1372 | 48082 | SH | DEFINED | 01 0 |
| SEMPRA ENERGY CVT PFD | CONV PRF | 816851208 | 15092 | 550000 | SH | DEFINED | 01 |
| SEMI TOOL | COM | 816909105 | 3263 | 661800 | SH | DEFINED | 01 |
| SENSIENT TECH | COM | 81725T100 | 9895 | 430414 | SH | DEFINED | 01 |
| SENSIENT TECH | COM | 81725T100 | 104 | 4565 | SH | DEFINED | 01 0 |
| SENSIENT TECH | COM | 81725T100 | 76 | 3317 | SH | DEFINED | 01 0 |
| SEPRACOR INC | COM | 817315104 | 188 | 10406 | SH | DEFINED | 01 |
| SEPRACOR INC | COM | 817315104 | 1 | 80 | SH | DEFINED | 01 0 |

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|----------------------|----------|-----------|-------|---------|-----|---------|----|
| SEQUA CORP -CL A | COM | 817320104 | 385 | 11245 | SH | DEFINED | 01 |
| SEQUA CORP -CL B | COM | 817320203 | 931 | 22500 | SH | DEFINED | 01 |
| SERENA SOFTWARE INC | COM | 817492101 | 2710 | 129790 | SH | DEFINED | 01 |
| SERENA SOFTWARE INC | COM | 817492101 | 71 | 3400 | SH | DEFINED | 01 |
| SEROLOGICALS CORP | COM | 817523103 | 4164 | 305500 | SH | DEFINED | 01 |
| SEROLOGICALS CORP | COM | 817523103 | 2 | 180 | SH | DEFINED | 01 |
| SERVICE CORP INTL | COM | 817565104 | 4 | 1168 | SH | DEFINED | 01 |
| SERVICE CORP INTL | COM | 817565104 | 68 | 17281 | SH | DEFINED | 01 |
| SERVICE CORP INTL | COM | 817565104 | 49 | 12533 | SH | DEFINED | 01 |
| 7-ELEVEN INC | COM | 817826209 | 1710 | 162100 | SH | DEFINED | 01 |
| 7-ELEVEN INC | COM | 817826209 | 73 | 6941 | SH | DEFINED | 01 |
| 7-ELEVEN INC | COM | 817826209 | 52 | 4882 | SH | DEFINED | 01 |
| SHARPER IMAGE, THE | COM | 820013100 | 1837 | 67383 | SH | DEFINED | 01 |
| SHARPER IMAGE, THE | COM | 820013100 | 4 | 130 | SH | DEFINED | 01 |
| SHAW GROUP INC | COM | 820280105 | 1322 | 109693 | SH | DEFINED | 01 |
| SHERWIN WILLIAMS | COM | 824348106 | 233 | 8632 | SH | DEFINED | 01 |
| SHERWIN WILLIAMS | COM | 824348106 | 73 | 2702 | SH | DEFINED | 01 |
| SHERWIN WILLIAMS | COM | 824348106 | 911 | 33879 | SH | DEFINED | 01 |
| SHIRE PHARMACEU | COM | 82481R106 | 788 | 40000 | SH | DEFINED | 01 |
| SHOPKO STORES | COM | 824911101 | 1099 | 84545 | SH | DEFINED | 01 |
| SHUFFLE MASTER INC | COM | 825549108 | 1409 | 47925 | SH | DEFINED | 01 |
| SHURGARD STORAGE CTR | COM | 82567D104 | 3462 | 104652 | SH | DEFINED | 01 |
| SICOR INC | COM | 825846108 | 2579 | 126834 | SH | DEFINED | 01 |
| SIEBEL SYSTEMS | COM | 826170102 | 2771 | 290532 | SH | DEFINED | 01 |
| SIEBEL SYSTEMS | COM | 826170102 | 1135 | 118992 | SH | DEFINED | 01 |
| SIEBEL SYSTEMS CVT | CONV BND | 826170AC6 | 291 | 290000 | PRN | DEFINED | 01 |
| SIERRA HEALTH SERVIC | COM | 826322109 | 4550 | 227485 | SH | DEFINED | 01 |
| SIERRA HEALTH SERVIC | COM | 826322109 | 160 | 7980 | SH | DEFINED | 01 |
| SIERRA PACIFIC RES | COM | 826428104 | 30 | 5007 | SH | DEFINED | 01 |
| SIGMA-ALDRICH | COM | 826552101 | 60131 | 1109822 | SH | DEFINED | 01 |
| SIGMA-ALDRICH | COM | 826552101 | 2831 | 52208 | SH | DEFINED | 01 |
| SIGMA-ALDRICH | COM | 826552101 | 4066 | 75047 | SH | DEFINED | 01 |
| SIGMA DESIGNS INC | COM | 826565103 | 760 | 70000 | SH | DEFINED | 01 |
| SILICON LABORATORIES | COM | 826919102 | 397 | 14895 | SH | DEFINED | 01 |
| SILICON LABORATORIES | COM | 826919102 | 109 | 4100 | SH | DEFINED | 01 |
| SILICON STORAGE TECH | COM | 827057100 | 989 | 236000 | SH | DEFINED | 01 |
| SILICON STORAGE TECH | COM | 827057100 | 2 | 360 | SH | DEFINED | 01 |
| SILICON IMAGE | COM | 82705T102 | 2052 | 367600 | SH | DEFINED | 01 |
| SILICON IMAGE | COM | 82705T102 | 2 | 270 | SH | DEFINED | 01 |
| SILICON IMAGE | COM | 82705T102 | 31 | 5495 | SH | DEFINED | 01 |
| SILICON VALLEY BKSHR | COM | 827064106 | 513 | 21588 | SH | DEFINED | 01 |
| SILICONIX INC. | COM | 827079203 | 903 | 25000 | SH | DEFINED | 01 |
| SIMON PROPERTY GROUP | COM | 828806109 | 3749 | 96044 | SH | DEFINED | 01 |
| SIMON PROPERTY GROUP | COM | 828806109 | 1710 | 43805 | SH | DEFINED | 01 |
| SIMPSON MANUFAC | COM | 829073105 | 9283 | 253658 | SH | DEFINED | 01 |
| SINCLAIR BROADCASTIN | COM | 829226109 | 2160 | 186000 | SH | DEFINED | 01 |
| SINCLAIR BROADCASTIN | COM | 829226109 | 68 | 5821 | SH | DEFINED | 01 |
| SINCLAIR BROADCASTIN | COM | 829226109 | 50 | 4301 | SH | DEFINED | 01 |
| SIRIUS SATELLITE. | COM | 82966U103 | 1181 | 698500 | SH | DEFINED | 01 |
| SIRIUS SATELLITE. | COM | 82966U103 | 90 | 53480 | SH | DEFINED | 01 |
| SIRIUS SATELLITE. | COM | 82966U103 | 65 | 38622 | SH | DEFINED | 01 |
| SIX FLAGS INC | COM | 83001P109 | 1586 | 233959 | SH | DEFINED | 01 |
| SKY FINL GROUP INC | COM | 83080P103 | 786 | 36190 | SH | DEFINED | 01 |
| SKYLINE | COM | 830830105 | 732 | 24388 | SH | DEFINED | 01 |
| SKYWEST INC | COM | 830879102 | 4645 | 243718 | SH | DEFINED | 01 |
| SKYWEST INC | COM | 830879102 | 96 | 4996 | SH | DEFINED | 01 |
| SKYWORKS SOLUTIONS | COM | 83088M102 | 5550 | 819743 | SH | DEFINED | 01 |
| SKYWORKS SOLUTIONS | COM | 83088M102 | 337 | 49811 | SH | DEFINED | 01 |
| SKYWORKS SOLUTIONS | COM | 83088M102 | 45 | 6576 | SH | DEFINED | 01 |
| SKILLSOFT PLC | COM | 830928107 | 429 | 85000 | SH | DEFINED | 01 |
| SMITH (A O) CORP | COM | 831865209 | 3609 | 128209 | SH | DEFINED | 01 |
| SMITH (A O) CORP | COM | 831865209 | 39 | 1361 | SH | DEFINED | 01 |

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|--------------------------|-----|-----------|--------|----------|----|---------|------|
| SMITH (A O) CORP | COM | 831865209 | 45 | 1593 | SH | DEFINED | 01 0 |
| SMITH INTL | COM | 832110100 | 171 | 4649 | SH | DEFINED | 01 |
| SMITHFIELD FOODS INC | COM | 832248108 | 2367 | 103258 | SH | DEFINED | 01 |
| JM SMUCKER CO WI | COM | 832696405 | 85 | 2127 | SH | DEFINED | 01 |
| JM SMUCKER CO WI | COM | 832696405 | 76 | 1901 | SH | DEFINED | 01 0 |
| JM SMUCKER CO WI | COM | 832696405 | 49 | 1232 | SH | DEFINED | 01 0 |
| SMURFIT STONE CONTAINER | COM | 832727101 | 10854 | 833000 | SH | DEFINED | 01 |
| SMURFIT STONE CONTAINER | COM | 832727101 | 160 | 12230 | SH | DEFINED | 01 0 |
| SMURFIT STONE CONTAINER | COM | 832727101 | 25 | 1930 | SH | DEFINED | 01 0 |
| SNAP ON INC | COM | 833034101 | 7820 | 269362 | SH | DEFINED | 01 |
| SNAP ON INC | COM | 833034101 | 1209 | 41640 | SH | DEFINED | 01 0 |
| SNAP ON INC | COM | 833034101 | 398 | 13711 | SH | DEFINED | 01 0 |
| SOHU.COM INC | COM | 83408W103 | 827 | 24200 | SH | DEFINED | 01 |
| SOLA INTL | COM | 834092108 | 1314 | 75467 | SH | DEFINED | 01 |
| SOLECTRON CORP | COM | 834182107 | 1798 | 480518 | SH | DEFINED | 01 |
| SOLECTRON CORP | COM | 834182107 | 13 | 3500 | SH | DEFINED | 01 0 |
| SOLECTRON CORP | COM | 834182107 | 716 | 191518 | SH | DEFINED | 01 0 |
| SOLUTIA INC | COM | 834376105 | 2767 | 1269180 | SH | DEFINED | 01 |
| SOMERA COMMUNICATION | COM | 834458101 | 1586 | 1085900 | SH | DEFINED | 01 |
| SONIC CORP | COM | 835451105 | 2860 | 112448 | SH | DEFINED | 01 |
| SONIC CORP | COM | 835451105 | 32739 | 1287400 | SH | DEFINED | 01 0 |
| SONIC CORP | COM | 835451105 | 1050 | 41300 | SH | DEFINED | 01 0 |
| SONIC AUTOMOTIVE INC | COM | 83545G102 | 8276 | 377718 | SH | DEFINED | 01 |
| SONIC AUTOMOTIVE INC | COM | 83545G102 | 2295 | 104750 | SH | DEFINED | 01 0 |
| SONIC SOLUTIONS. | COM | 835460106 | 2 | 290 | SH | DEFINED | 01 0 |
| SONICWALL INC | COM | 835470105 | 782 | 162900 | SH | DEFINED | 01 |
| SONOCO PRODUCTS | COM | 835495102 | 99 | 4133 | SH | DEFINED | 01 |
| SONOSITE INC | COM | 83568G104 | 4 | 200 | SH | DEFINED | 01 0 |
| SONY CORP ADRS | COM | 835699307 | 2884 | 103000 | SH | DEFINED | 01 |
| SOTHEBYS HLD CL-A | COM | 835898107 | 20 | 2631 | SH | DEFINED | 01 |
| SOURCECORP | COM | 836167106 | 1026 | 47480 | SH | DEFINED | 01 |
| SOUTH FINANCIAL GRP | COM | 837841105 | 3162 | 135554 | SH | DEFINED | 01 |
| SOUTH JERSEY IND INC | COM | 838518108 | 118 | 3236 | SH | DEFINED | 01 0 |
| SOUTH JERSEY IND INC | COM | 838518108 | 87 | 2356 | SH | DEFINED | 01 0 |
| SOUTHERN CO. | COM | 842587107 | 37261 | 1195837 | SH | DEFINED | 01 |
| SOUTHERN CO. | COM | 842587107 | 1159 | 37196 | SH | DEFINED | 01 0 |
| SOUTHERN CO. | COM | 842587107 | 5214 | 167306 | SH | DEFINED | 01 0 |
| SOUTHERN CO. | COM | 842587107 | 919 | 29483 | SH | DEFINED | 01 1 |
| SOUTHERN UNION CO | COM | 844030106 | 3320 | 197973 | SH | DEFINED | 01 |
| SOUTHSIDE BANCSHARES INC | COM | 84470P109 | 60 | 3370 | SH | DEFINED | 01 0 |
| SOUTHSIDE BANCSHARES INC | COM | 84470P109 | 44 | 2455 | SH | DEFINED | 01 0 |
| SOUTHTRUST CORP | COM | 844730101 | 2191 | 80559 | SH | DEFINED | 01 |
| SOUTHTRUST CORP | COM | 844730101 | 2136 | 78517 | SH | DEFINED | 01 0 |
| SOUTHWEST AIRLINES | COM | 844741108 | 314681 | 18295408 | SH | DEFINED | 01 |
| SOUTHWEST AIRLINES | COM | 844741108 | 6534 | 379745 | SH | DEFINED | 01 0 |
| SOUTHWEST AIRLINES | COM | 844741108 | 3774 | 219445 | SH | DEFINED | 01 0 |
| SW BANCORP OF TX | COM | 84476R109 | 3674 | 113000 | SH | DEFINED | 01 |
| SOUTHWEST GAS CORP | COM | 844895102 | 3384 | 159798 | SH | DEFINED | 01 |
| SOUTHWESTERN ENERGY | COM | 845467109 | 1550 | 103261 | SH | DEFINED | 01 |
| SOVEREIGN BANCORP IN | COM | 845905108 | 193 | 12314 | SH | DEFINED | 01 |
| SPANISH BRDCAST CL A | COM | 846425882 | 2105 | 258300 | SH | DEFINED | 01 |
| SPANISH BRDCAST CL A | COM | 846425882 | 3 | 370 | SH | DEFINED | 01 0 |
| SPARTECH CORP. | COM | 847220209 | 419 | 19760 | SH | DEFINED | 01 |
| SPECTRASITE WTS 2-10 | WT | 84761M112 | 0 | 5 | SH | DEFINED | 01 |
| SPHERION CORPORATION | COM | 848420105 | 1198 | 172311 | SH | DEFINED | 01 |
| SPINNAKER EXPLORAT | COM | 84855W109 | 3290 | 125595 | SH | DEFINED | 01 |
| SPORTS AUTHORITY. | COM | 849176102 | 2950 | 275700 | SH | DEFINED | 01 |
| SPORTS AUTHORITY. | COM | 849176102 | 103 | 9590 | SH | DEFINED | 01 0 |
| SPORTS AUTHORITY. | COM | 849176102 | 73 | 6851 | SH | DEFINED | 01 0 |
| SPRINT CORP FON GRP | COM | 852061100 | 49594 | 3444073 | SH | DEFINED | 01 |
| SPRINT CORP FON GRP | COM | 852061100 | 345 | 23970 | SH | DEFINED | 01 0 |
| SPRINT CORP FON GRP | COM | 852061100 | 4138 | 287394 | SH | DEFINED | 01 0 |

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| SPRINT CORP PCS GRP | COM | 852061506 | 2968 | 516029 | SH | DEFINED | 01 |
| SPRINT CORP PCS GRP | COM | 852061506 | 2271 | 394800 | SH | DEFINED | 01 0 |
| SPRINT CORP PCS GRP | COM | 852061506 | 1363 | 237161 | SH | DEFINED | 01 0 |
| STANCORP FINL GROUP | COM | 852891100 | 2451 | 46942 | SH | DEFINED | 01 |
| STANCORP FINL GROUP | COM | 852891100 | 70 | 1318 | SH | DEFINED | 01 0 |
| STANCORP FINL GROUP | COM | 852891100 | 38 | 730 | SH | DEFINED | 01 0 |
| STANDARD COMMERCIAL | COM | 853258101 | 2696 | 158550 | SH | DEFINED | 01 |
| STANDARD COMMERCIAL | COM | 853258101 | 83 | 4846 | SH | DEFINED | 01 0 |
| STANDARD COMMERCIAL | COM | 853258101 | 60 | 3522 | SH | DEFINED | 01 0 |
| STANDARD MICROSYSTEM | COM | 853626109 | 1580 | 104150 | SH | DEFINED | 01 |
| STANDARD MOTOR PRO | COM | 853666105 | 591 | 53215 | SH | DEFINED | 01 |
| STANDARD PAC CORP | COM | 85375C101 | 3103 | 93577 | SH | DEFINED | 01 |
| STANDARD REGISTER | COM | 853887107 | 1353 | 82109 | SH | DEFINED | 01 |
| STANDEX INTERNATIONAL | COM | 854231107 | 733 | 34885 | SH | DEFINED | 01 |
| STANLEY WORKS THE | COM | 854616109 | 13423 | 486364 | SH | DEFINED | 01 |
| STANLEY WORKS THE | COM | 854616109 | 544 | 19706 | SH | DEFINED | 01 0 |
| STAPLES INC | COM | 855030102 | 39049 | 2127979 | SH | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 2875 | 156671 | SH | DEFINED | 01 0 |
| STAPLES INC | COM | 855030102 | 2156 | 117511 | SH | DEFINED | 01 0 |
| STARBUCKS | COM | 855244109 | 42459 | 1731682 | SH | DEFINED | 01 |
| STARBUCKS | COM | 855244109 | 2572 | 104911 | SH | DEFINED | 01 0 |
| STARBUCKS | COM | 855244109 | 4154 | 169420 | SH | DEFINED | 01 0 |
| STARTEK INC | COM | 85569C107 | 1086 | 41298 | SH | DEFINED | 01 |
| STARWOOD HOTELS & RE | COM | 85590A203 | 26955 | 942789 | SH | DEFINED | 01 |
| STARWOOD HOTELS & RE | COM | 85590A203 | 1324 | 46311 | SH | DEFINED | 01 0 |
| STATE BANK OF INDIA. | COM | 856552104 | 1852 | 90431 | SH | DEFINED | 01 |
| STATE BANK OF INDIA. | COM | 856552104 | 294 | 14343 | SH | DEFINED | 01 1 |
| STATE STREET CORP | COM | 857477103 | 189593 | 4811995 | SH | DEFINED | 01 |
| STATE STREET CORP | COM | 857477103 | 4307 | 109340 | SH | DEFINED | 01 0 |
| STATE STREET CORP | COM | 857477103 | 3448 | 87510 | SH | DEFINED | 01 0 |
| STATEN ISLAND BANCORP INC | COM | 857550107 | 3381 | 173557 | SH | DEFINED | 01 |
| STATION CASINO | COM | 857689103 | 2076 | 82200 | SH | DEFINED | 01 |
| THE STEAK N SHAKE CO | COM | 857873103 | 1305 | 85548 | SH | DEFINED | 01 |
| STEEL DYNAMICS | COM | 858119100 | 1896 | 138428 | SH | DEFINED | 01 |
| STEEL TECHNOLOGIES | COM | 858147101 | 287 | 28383 | SH | DEFINED | 01 |
| STEIN MART INC | COM | 858375108 | 724 | 120810 | 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 | 1675 | 128065 | SH | DEFINED | 01 |
| STERICYCLE INC | COM | 858912108 | 2333 | 60642 | SH | DEFINED | 01 |
| STERICYCLE INC | COM | 858912108 | 123 | 3200 | SH | DEFINED | 01 0 |
| STERIS CORP | COM | 859152100 | 82 | 3552 | SH | DEFINED | 01 |
| STERLING FINL CORP | COM | 859319105 | 3473 | 142568 | SH | DEFINED | 01 |
| STERLING FINL CORP | COM | 859319105 | 109 | 4458 | SH | DEFINED | 01 0 |
| STERLING FINL CORP | COM | 859319105 | 76 | 3124 | SH | DEFINED | 01 0 |
| STET HELLAS TELECOMM | COM | 859823106 | 103 | 11100 | SH | DEFINED | 01 |
| STEWART & STEVENSON | COM | 860342104 | 1305 | 82850 | SH | DEFINED | 01 |
| STEWART ENTERPRISES | COM | 860370105 | 1042 | 242300 | SH | DEFINED | 01 |
| STEWART ENTERPRISES | COM | 860370105 | 105 | 24599 | SH | DEFINED | 01 0 |
| STEWART ENTERPRISES | COM | 860370105 | 68 | 15838 | SH | DEFINED | 01 0 |
| STEWART INFO SVCS | COM | 860372101 | 3078 | 110542 | SH | DEFINED | 01 |
| STG | COM | 860611995 | 1528 | 1500000 | SH | DEFINED | 01 0 |
| STILLWATER MINING CO | COM | 86074Q102 | 308 | 60000 | SH | DEFINED | 01 |
| STMICROELECTRONICS | COM | 861012102 | 14872 | 715319 | SH | DEFINED | 01 |
| STMICROELECTRONICS | COM | 861012102 | 432 | 20800 | SH | DEFINED | 01 0 |
| STONE ENERGY CORP | COM | 861642106 | 4999 | 119272 | SH | DEFINED | 01 |
| STONE ENERGY CORP | COM | 861642106 | 82 | 1955 | SH | DEFINED | 01 0 |
| STONE ENERGY CORP | COM | 861642106 | 29 | 699 | SH | DEFINED | 01 0 |
| STONERIDGE. | COM | 86183P102 | 686 | 50268 | SH | DEFINED | 01 |
| STONERIDGE. | COM | 86183P102 | 57 | 4167 | SH | DEFINED | 01 0 |
| STONERIDGE. | COM | 86183P102 | 35 | 2553 | SH | DEFINED | 01 0 |
| STORAGE TECHNOLOGY | COM | 862111200 | 9340 | 362851 | SH | DEFINED | 01 |

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| STORAGE TECHNOLOGY | COM | 862111200 | 69 | 2665 | SH | DEFINED | 01 | 0 |
| STORAGE TECHNOLOGY | COM | 862111200 | 49 | 1900 | SH | DEFINED | 01 | 0 |
| STORAGE NETWORKS | COM | 86211E103 | 786 | 565700 | SH | DEFINED | 01 | 0 |
| STRATEX NETWORKS INC. | COM | 86279T109 | 717 | 224100 | SH | DEFINED | 01 | 0 |
| STRATEX NETWORKS INC. | COM | 86279T109 | 2 | 480 | SH | DEFINED | 01 | 0 |
| STRATEX NETWORKS INC. | COM | 86279T109 | 24 | 7619 | SH | DEFINED | 01 | 0 |
| STRATTEC SECURITY | COM | 863111100 | 3580 | 67300 | SH | DEFINED | 01 | 0 |
| STRAYER EDUCATION | COM | 863236105 | 5669 | 71350 | SH | DEFINED | 01 | 0 |
| STRAYER EDUCATION | COM | 863236105 | 6967 | 87678 | SH | DEFINED | 01 | 0 |
| STRAYER EDUCATION | COM | 863236105 | 631 | 7950 | SH | DEFINED | 01 | 0 |
| STRIDE RITE CORP | COM | 863314100 | 1128 | 114395 | SH | DEFINED | 01 | 0 |
| STRYKER CORP | COM | 863667101 | 60688 | 874850 | SH | DEFINED | 01 | 0 |
| STRYKER CORP | COM | 863667101 | 3439 | 49587 | SH | DEFINED | 01 | 0 |
| STRYKER CORP | COM | 863667101 | 3265 | 47061 | SH | DEFINED | 01 | 0 |
| STRYKER CORP | COM | 863667101 | 35 | 510 | SH | DEFINED | 01 | 1 |
| STURM RUGER & CO INC | COM | 864159108 | 782 | 78214 | SH | DEFINED | 01 | 0 |
| SUMMIT PROPERTIES | COM | 866239106 | 408 | 19772 | SH | DEFINED | 01 | 0 |
| SUN LIFE FINL SVCS. | COM | 866796105 | 704 | 33900 | SH | DEFINED | 01 | 0 |
| SUN MICROSYSTEMS INC. | COM | 866810104 | 98008 | 21306298 | SH | DEFINED | 01 | 0 |
| SUN MICROSYSTEMS INC. | COM | 866810104 | 10745 | 2335854 | SH | DEFINED | 01 | 0 |
| SUN MICROSYSTEMS INC. | COM | 866810104 | 3495 | 759703 | SH | DEFINED | 01 | 0 |
| EXP 8/24/03 STRK=7.0 | WT | 867071128 | 0 | 83 | SH | DEFINED | 01 | 0 |
| SUNCOR ENERGY INC. | COM | 867229106 | 28 | 1500 | SH | DEFINED | 01 | 0 |
| SUNGARD DATA | COM | 867363103 | 79148 | 3054668 | SH | DEFINED | 01 | 0 |
| SUNGARD DATA | COM | 867363103 | 4409 | 170154 | SH | DEFINED | 01 | 0 |
| SUNGARD DATA | COM | 867363103 | 5250 | 202615 | SH | DEFINED | 01 | 0 |
| SUNOCO INC | COM | 86764P109 | 2825 | 74852 | SH | DEFINED | 01 | 0 |
| SUNOCO INC | COM | 86764P109 | 672 | 17797 | SH | DEFINED | 01 | 0 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 1446 | 64633 | SH | DEFINED | 01 | 0 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 84 | 3737 | SH | DEFINED | 01 | 0 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 59 | 2655 | SH | DEFINED | 01 | 0 |
| SUNTRUST BANKS INC | COM | 867914103 | 1157 | 19499 | SH | DEFINED | 01 | 0 |
| SUNTRUST BANKS INC | COM | 867914103 | 3836 | 64640 | SH | DEFINED | 01 | 0 |
| SUPERIOR IND INTL | COM | 868168105 | 48 | 1140 | SH | DEFINED | 01 | 0 |
| SUPERIOR IND INTL | COM | 868168105 | 25210 | 604550 | SH | DEFINED | 01 | 0 |
| SUPERIOR IND INTL | COM | 868168105 | 834 | 20000 | SH | DEFINED | 01 | 0 |
| SUPERTEX INC | COM | 868532102 | 676 | 36795 | SH | DEFINED | 01 | 0 |
| SUPERVALU INC | COM | 868536103 | 34970 | 1640300 | SH | DEFINED | 01 | 0 |
| SUPERVALU INC | COM | 868536103 | 658 | 30879 | SH | DEFINED | 01 | 0 |
| SUPERVALUE INC CVT | CONV BND | 868536AP8 | 297 | 990000 | PRN | DEFINED | 01 | 0 |
| SUPPORTSOFT INC | COM | 868587106 | 2303 | 354900 | SH | DEFINED | 01 | 0 |
| SURMODICS INC | COM | 868873100 | 2273 | 74491 | SH | DEFINED | 01 | 0 |
| SURMODICS INC | COM | 868873100 | 2 | 50 | SH | DEFINED | 01 | 0 |
| SUSQUEHANNA BANC | COM | 869099101 | 2692 | 115295 | SH | DEFINED | 01 | 0 |
| SWIFT ENERGY CO | COM | 870738101 | 872 | 79295 | SH | DEFINED | 01 | 0 |
| SWIFT TRANSPORTATION | COM | 870756103 | 7625 | 409460 | SH | DEFINED | 01 | 0 |
| SWIFT TRANSPORTATION | COM | 870756103 | 21681 | 1164387 | SH | DEFINED | 01 | 0 |
| SWIFT TRANSPORTATION | COM | 870756103 | 698 | 37500 | SH | DEFINED | 01 | 0 |
| SYBASE INC | COM | 871130100 | 3144 | 226031 | SH | DEFINED | 01 | 0 |
| SYBRON DENTAL SPEC | COM | 871142105 | 4151 | 175875 | SH | DEFINED | 01 | 0 |
| SYCAMORE NETWORKS. | COM | 871206108 | 3316 | 865900 | SH | DEFINED | 01 | 0 |
| SYCAMORE NETWORKS. | COM | 871206108 | 72 | 18799 | SH | DEFINED | 01 | 0 |
| SYCAMORE NETWORKS. | COM | 871206108 | 51 | 13229 | SH | DEFINED | 01 | 0 |
| SYLVAN LEARNING SYS | COM | 871399101 | 1806 | 79051 | SH | DEFINED | 01 | 0 |
| SYMANTEC CORP | COM | 871503108 | 99370 | 2265600 | SH | DEFINED | 01 | 0 |
| SYMANTEC CORP | COM | 871503108 | 2606 | 59376 | SH | DEFINED | 01 | 0 |
| SYMANTEC CORP | COM | 871503108 | 1834 | 41809 | SH | DEFINED | 01 | 0 |
| SYMANTEC CVT. | CONV BND | 871503AB4 | 534 | 380000 | PRN | DEFINED | 01 | 0 |
| SYMBOL TECHNOLOGIES | COM | 871508107 | 828 | 63566 | SH | DEFINED | 01 | 0 |
| SYMBOL TECHNOLOGIES | COM | 871508107 | 692 | 53224 | SH | DEFINED | 01 | 0 |
| SYMMETRICOM INC | COM | 871543104 | 539 | 122534 | SH | DEFINED | 01 | 0 |
| SYMYX TECHNOLOGIES.. | COM | 87155S108 | 1108 | 67900 | SH | DEFINED | 01 | 0 |

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| SYMYX TECHNOLOGIES.. | COM | 87155S108 | 183 | 11180 | SH | DEFINED | 01 | 0 |
| SYNAPTICS INC. | COM | 87157D109 | 1055 | 78400 | SH | DEFINED | 01 | |
| SYNAPTICS INC. | COM | 87157D109 | 87 | 6500 | SH | DEFINED | 01 | 0 |
| SYNOPSIS INC | COM | 871607107 | 212 | 3432 | SH | DEFINED | 01 | |
| SYNOPSIS INC | COM | 871607107 | 34 | 548 | SH | DEFINED | 01 | 0 |
| SYNOVUS | COM | 87161C105 | 385 | 17871 | SH | DEFINED | 01 | |
| SYNOVUS | COM | 87161C105 | 1507 | 70070 | SH | DEFINED | 01 | 0 |
| SYNTEL INC | COM | 87162H103 | 1797 | 114200 | SH | DEFINED | 01 | |
| SYSCO CORPORATION | COM | 871829107 | 8000 | 266288 | SH | DEFINED | 01 | |
| SYSCO CORPORATION | COM | 871829107 | 4504 | 149926 | SH | DEFINED | 01 | 0 |
| SYSCO CORPORATION | COM | 871829107 | 384 | 12800 | SH | DEFINED | 01 | 1 |
| SYSTEMS &COMP TECH | COM | 871873105 | 1469 | 163163 | SH | DEFINED | 01 | |
| SYSTEMS &COMP TECH | COM | 871873105 | 1 | 150 | SH | DEFINED | 01 | 0 |
| TBC CORP | COM | 872180104 | 1188 | 62353 | SH | DEFINED | 01 | |
| TCF FINL CORP MPLS | COM | 872275102 | 8689 | 218099 | SH | DEFINED | 01 | |
| TCF FINL CORP MPLS | COM | 872275102 | 2522 | 63300 | SH | DEFINED | 01 | 0 |
| TECO ENERGY | COM | 872375100 | 2229 | 185939 | SH | DEFINED | 01 | |
| TECO ENERGY | COM | 872375100 | 488 | 40738 | SH | DEFINED | 01 | 0 |
| THQ INC | COM | 872443403 | 2780 | 154455 | SH | DEFINED | 01 | |
| THQ INC | COM | 872443403 | 1751 | 97300 | SH | DEFINED | 01 | 0 |
| TJX COS | COM | 872540109 | 10604 | 562858 | SH | DEFINED | 01 | |
| TJX COS | COM | 872540109 | 273 | 14455 | SH | DEFINED | 01 | 0 |
| TJX COS | COM | 872540109 | 2240 | 118891 | SH | DEFINED | 01 | 0 |
| TJX COS INC CVT | CONV BND | 872540AL3 | 224 | 290000 | PRN | DEFINED | 01 | |
| TJX COS INC CVT | CONV BND | 872540AL3 | 1006 | 1300000 | PRN | DEFINED | 01 | 0 |
| TTM TECHNOLOGIES | COM | 87305R109 | 3760 | 801800 | SH | DEFINED | 01 | |
| TXU CORPORATION | COM | 873168108 | 3979 | 177216 | SH | DEFINED | 01 | |
| TXU CORPORATION | COM | 873168108 | 1678 | 74744 | SH | DEFINED | 01 | 0 |
| TEXAS UTILITIES | CONV PRF | 873168504 | 21515 | 650000 | SH | DEFINED | 01 | |
| TXU ELECTRIC CO 6.375 PFD 10/1 | PRF | 87317Q776 | 5429 | 54000 | SH | DEFINED | 01 | |
| TAIWAN SEMI ADR | COM | 874039100 | 37185 | 3688950 | SH | DEFINED | 01 | |
| TAIWAN SEMI ADR | COM | 874039100 | 3880 | 385000 | SH | DEFINED | 01 | 0 |
| TAIWAN SEMI ADR | COM | 874039100 | 979 | 97100 | SH | DEFINED | 01 | 0 |
| TAKE-TWO INTERACTIVE | COM | 874054109 | 6425 | 226694 | SH | DEFINED | 01 | |
| TAKE-TWO INTERACTIVE | COM | 874054109 | 4 | 150 | SH | DEFINED | 01 | 0 |
| TALBOTS | COM | 874161102 | 16489 | 559900 | SH | DEFINED | 01 | |
| TALBOTS | COM | 874161102 | 134 | 4558 | SH | DEFINED | 01 | 0 |
| TALISMAN ENERGY INC | COM | 87425E103 | 25 | 550 | SH | DEFINED | 01 | 0 |
| TALX CORP. | COM | 874918105 | 890 | 39420 | SH | DEFINED | 01 | |
| TANOX INC | COM | 87588Q109 | 1204 | 75000 | SH | DEFINED | 01 | |
| TANOX INC | COM | 87588Q109 | 62 | 3772 | SH | DEFINED | 01 | 0 |
| TANOX INC | COM | 87588Q109 | 38 | 2350 | SH | DEFINED | 01 | 0 |
| TARGET CORPORATION | COM | 87612E106 | 540491 | 14283600 | SH | DEFINED | 01 | |
| TARGET CORPORATION | COM | 87612E106 | 18848 | 498112 | SH | DEFINED | 01 | 0 |
| TARGET CORPORATION | COM | 87612E106 | 10720 | 283306 | SH | DEFINED | 01 | 0 |
| TECH DATA CORP | COM | 878237106 | 65 | 2422 | SH | DEFINED | 01 | |
| TECHNE CORP | COM | 878377100 | 30866 | 1017304 | SH | DEFINED | 01 | |
| TECHNE CORP | COM | 878377100 | 1726 | 56872 | SH | DEFINED | 01 | 0 |
| TECHNE CORP | COM | 878377100 | 1945 | 64100 | SH | DEFINED | 01 | 0 |
| TECHNITROL INC | COM | 878555101 | 1757 | 116766 | SH | DEFINED | 01 | |
| TECUMSEH PRODUCT CLA | COM | 878895200 | 487 | 12720 | SH | DEFINED | 01 | |
| TEKELEC | COM | 879101103 | 2155 | 190630 | SH | DEFINED | 01 | |
| TEKELEC | COM | 879101103 | 3 | 240 | SH | DEFINED | 01 | 0 |
| TEKTRONIX | COM | 879131100 | 4758 | 220281 | SH | DEFINED | 01 | |
| TEKTRONIX | COM | 879131100 | 423 | 19568 | SH | DEFINED | 01 | 0 |
| TELEBRAS NEW | COM | 879287308 | 91 | 3300 | SH | DEFINED | 01 | |
| TELEDYNE TECH | COM | 879360105 | 1936 | 147804 | SH | DEFINED | 01 | |
| TELEFLEX INC | COM | 879369106 | 72 | 1688 | SH | DEFINED | 01 | |
| TELEFONOS DE MEXICO | COM | 879403780 | 2545 | 80994 | SH | DEFINED | 01 | |
| TELEFONOS DE MEXICO | COM | 879403780 | 341 | 10861 | SH | DEFINED | 01 | 1 |
| TELEFONOS DE MEXICO | COM | 879403780 | 532 | 16950 | SH | DEFINED | 01 | 1 |
| TELEPHONE & DATA | COM | 879433100 | 6284 | 126458 | SH | DEFINED | 01 | |

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| TELIK INC | COM | 87959M109 | 3588 | 223300 | SH | DEFINED | 01 |
| TELIK INC | COM | 87959M109 | 3 | 170 | SH | DEFINED | 01 0 |
| TELLABS | COM | 879664100 | 7716 | 1174474 | SH | DEFINED | 01 |
| TELLABS | COM | 879664100 | 141 | 21500 | SH | DEFINED | 01 0 |
| TELLABS | COM | 879664100 | 1261 | 192046 | SH | DEFINED | 01 0 |
| TELUS CORP - NON VTG SHRS | COM | 87971M202 | 5775 | 350000 | SH | DEFINED | 01 |
| TEMPLE INLAND | COM | 879868107 | 8791 | 204861 | SH | DEFINED | 01 |
| TEMPLE INLAND | COM | 879868107 | 536 | 12481 | SH | DEFINED | 01 0 |
| TENARIS SA ADR | COM | 88031M109 | 384 | 15061 | SH | DEFINED | 01 |
| TENET HEALTHCARE COR | COM | 88033G100 | 16715 | 1434570 | SH | DEFINED | 01 |
| TENET HEALTHCARE COR | COM | 88033G100 | 1255 | 107694 | SH | DEFINED | 01 0 |
| TERADYNE INC | COM | 880770102 | 18462 | 1066533 | SH | DEFINED | 01 |
| TERADYNE INC | COM | 880770102 | 137 | 7936 | SH | DEFINED | 01 0 |
| TERADYNE INC | COM | 880770102 | 739 | 42692 | SH | DEFINED | 01 0 |
| TEREX CORP NEW.. | COM | 880779103 | 1896 | 97100 | SH | DEFINED | 01 |
| TEREX CORP NEW.. | COM | 880779103 | 111 | 5677 | SH | DEFINED | 01 0 |
| TEREX CORP NEW.. | COM | 880779103 | 81 | 4142 | SH | DEFINED | 01 0 |
| TESORO PETROLEUM. | COM | 881609101 | 64 | 9368 | SH | DEFINED | 01 0 |
| TESORO PETROLEUM. | COM | 881609101 | 47 | 6800 | SH | DEFINED | 01 0 |
| TEVA PHARM INDS AD | COM | 881624209 | 16934 | 297455 | SH | DEFINED | 01 |
| TEVA PHARM INDS AD | COM | 881624209 | 11 | 200 | SH | DEFINED | 01 0 |
| TEVA PHARM INDS AD | COM | 881624209 | 88 | 1553 | SH | DEFINED | 01 0 |
| TEVA PHARM INDS AD | COM | 881624209 | 425 | 7463 | SH | DEFINED | 01 1 |
| TEVA PHARM INDS AD | COM | 881624209 | 621 | 10922 | SH | DEFINED | 01 1 |
| TETRA TECHNOLOGIES | COM | 88162F105 | 7131 | 240525 | SH | DEFINED | 01 |
| TETRA TECH INC | COM | 88162G103 | 4931 | 287823 | SH | DEFINED | 01 |
| TETRA TECH INC | COM | 88162G103 | 70 | 4040 | SH | DEFINED | 01 0 |
| TETRA TECH INC | COM | 88162G103 | 72 | 4217 | SH | DEFINED | 01 0 |
| TEVA PHARM CVT | CONV BND | 88163VAB5 | 430 | 320000 | PRN | DEFINED | 01 |
| TEXAS INDUSTRIES | COM | 882491103 | 1456 | 61197 | SH | DEFINED | 01 |
| TEXAS INSTRUMENTS | COM | 882508104 | 243310 | 13824420 | SH | DEFINED | 01 |
| TEXAS INSTRUMENTS | COM | 882508104 | 8441 | 479770 | SH | DEFINED | 01 0 |
| TEXAS INSTRUMENTS | COM | 882508104 | 7509 | 426664 | SH | DEFINED | 01 0 |
| TEXAS REGIONAL BANCSHARES INC. | COM | 882673106 | 1561 | 45000 | SH | DEFINED | 01 |
| TEXAS REGIONAL BANCSHARES INC. | COM | 882673106 | 91 | 2624 | SH | DEFINED | 01 0 |
| TEXAS REGIONAL BANCSHARES INC. | COM | 882673106 | 59 | 1694 | SH | DEFINED | 01 0 |
| TEXTRON INC | COM | 883203101 | 42719 | 1094770 | SH | DEFINED | 01 |
| TEXTRON INC | COM | 883203101 | 1216 | 31171 | SH | DEFINED | 01 0 |
| THERAGENICS CORP | COM | 883375107 | 3639 | 846162 | SH | DEFINED | 01 |
| THERMO-ELECTRON | COM | 883556102 | 11910 | 566577 | SH | DEFINED | 01 |
| THERMO-ELECTRON | COM | 883556102 | 1799 | 85592 | SH | DEFINED | 01 0 |
| THERMO-ELECTRON | COM | 883556102 | 785 | 37331 | SH | DEFINED | 01 0 |
| THESTREET.COM INC | COM | 88368Q103 | 235 | 50000 | SH | DEFINED | 01 |
| THOMAS & BETTS | COM | 884315102 | 1033 | 71435 | SH | DEFINED | 01 |
| THOMAS & BETTS | COM | 884315102 | 195 | 13496 | SH | DEFINED | 01 0 |
| THOMAS INDS INC | COM | 884425109 | 6560 | 242500 | SH | DEFINED | 01 |
| THOR INDS INC | COM | 885160101 | 5407 | 132464 | SH | DEFINED | 01 |
| THORATEC CORPORATION | COM | 885175307 | 601 | 40300 | SH | DEFINED | 01 |
| THORATEC CORPORATION | COM | 885175307 | 76 | 5113 | SH | DEFINED | 01 0 |
| THORATEC CORPORATION | COM | 885175307 | 49 | 3293 | SH | DEFINED | 01 0 |
| 3 COM CORP | COM | 885535104 | 3008 | 642888 | SH | DEFINED | 01 |
| 3 COM CORP | COM | 885535104 | 1773 | 378900 | SH | DEFINED | 01 0 |
| THREE-FIVE SYS IN | COM | 88554L108 | 427 | 61861 | SH | DEFINED | 01 |
| 3M COMPANY | COM | 88579Y101 | 599579 | 4648626 | SH | DEFINED | 01 |
| 3M COMPANY | COM | 88579Y101 | 23205 | 179873 | SH | DEFINED | 01 0 |
| 3M COMPANY | COM | 88579Y101 | 13022 | 100958 | SH | DEFINED | 01 0 |
| 3M COMPANY | COM | 88579Y101 | 529 | 4100 | SH | DEFINED | 01 1 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 77 | 15104 | SH | DEFINED | 01 0 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 55 | 10710 | SH | DEFINED | 01 0 |
| TIDEWATER INC | COM | 886423102 | 44333 | 1509479 | SH | DEFINED | 01 |
| TIDEWATER INC | COM | 886423102 | 13020 | 443286 | SH | DEFINED | 01 0 |
| TIDEWATER INC | COM | 886423102 | 1066 | 36300 | SH | DEFINED | 01 0 |

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|--------------------------------|----------|-----------|--------|---------|-----|---------|------|
| TIERONE CORP | COM | 88650R108 | 2470 | 126900 | SH | DEFINED | 01 |
| TIERONE CORP | COM | 88650R108 | 65 | 3357 | SH | DEFINED | 01 0 |
| TIERONE CORP | COM | 88650R108 | 48 | 2488 | SH | DEFINED | 01 0 |
| TIFFANY & CO-NEW | COM | 886547108 | 979 | 29979 | SH | DEFINED | 01 |
| TIFFANY & CO-NEW | COM | 886547108 | 1095 | 33504 | SH | DEFINED | 01 0 |
| TIMBERLAND CO -CL A | COM | 887100105 | 81 | 1533 | SH | DEFINED | 01 |
| TIMBERWEST FOREST | COM | 887147205 | 4947 | 595400 | SH | DEFINED | 01 |
| TIMCO AVIATION WTS | WT | 887151116 | 0 | 10187 | SH | DEFINED | 01 |
| TIMCO AVIATION SVCS IN JR SB P | CONV BND | 887151AB4 | 0 | 217757 | PRN | DEFINED | 01 |
| TIME WARNER TELECOM | COM | 887319101 | 605 | 95000 | SH | DEFINED | 01 |
| TIMKEN CO. | COM | 887389104 | 4350 | 248401 | SH | DEFINED | 01 |
| TITAN CORPORATION | COM | 888266103 | 35 | 3394 | SH | DEFINED | 01 |
| TIVO INC | COM | 888706108 | 2253 | 182400 | SH | DEFINED | 01 |
| TIVO INC | COM | 888706108 | 2 | 170 | SH | DEFINED | 01 0 |
| TOLL BROTHERS | COM | 889478103 | 85 | 2986 | SH | DEFINED | 01 |
| TOLLGRADE COMMUNICAT | COM | 889542106 | 866 | 46398 | SH | DEFINED | 01 |
| TOLLGRADE COMMUNICAT | COM | 889542106 | 3 | 140 | SH | DEFINED | 01 0 |
| TOMKINS PLC ADR | COM | 890030208 | 24304 | 1608512 | SH | DEFINED | 01 |
| TOO INC | COM | 890333107 | 3716 | 183509 | SH | DEFINED | 01 |
| TOOTSIE ROLL INDS | COM | 890516107 | 507 | 16625 | SH | DEFINED | 01 |
| TOPPS INC | COM | 890786106 | 1856 | 216100 | SH | DEFINED | 01 |
| TORCHMARK CORP | COM | 891027104 | 21767 | 584324 | SH | DEFINED | 01 |
| TORCHMARK CORP | COM | 891027104 | 69 | 1851 | SH | DEFINED | 01 0 |
| TORCHMARK CORP | COM | 891027104 | 998 | 26788 | SH | DEFINED | 01 0 |
| TORO CO | COM | 891092108 | 5533 | 139204 | SH | DEFINED | 01 |
| TORO CO | COM | 891092108 | 76 | 1905 | SH | DEFINED | 01 0 |
| TORO CO | COM | 891092108 | 58 | 1457 | SH | DEFINED | 01 0 |
| TOTAL ENTERTNT REST. | COM | 89150E100 | 641 | 70000 | SH | DEFINED | 01 |
| TOTAL RENAL CARE CVT | CONV BND | 89151AAC1 | 200 | 190000 | PRN | DEFINED | 01 |
| TOTAL SA - SPON ADR | COM | 89151E109 | 49 | 650 | SH | DEFINED | 01 0 |
| TOWER AUTO | COM | 891707101 | 598 | 163378 | SH | DEFINED | 01 |
| TOWER AUTOMOTIVE CVT | CONV BND | 891707AE1 | 965 | 1000000 | PRN | DEFINED | 01 0 |
| TOWN & COUNTRY. | COM | 892081100 | 1568 | 67400 | SH | DEFINED | 01 |
| TOYS R US | COM | 892335100 | 1467 | 121038 | SH | DEFINED | 01 |
| TOYS R US | COM | 892335100 | 596 | 49173 | SH | DEFINED | 01 0 |
| TRACTOR SUPPLY COMPANY. | COM | 892356106 | 3757 | 78675 | SH | DEFINED | 01 |
| TRACTOR SUPPLY COMPANY. | COM | 892356106 | 78 | 1646 | SH | DEFINED | 01 0 |
| TRACTOR SUPPLY COMPANY. | COM | 892356106 | 55 | 1160 | SH | DEFINED | 01 0 |
| TRAMMELL CROW CO | COM | 89288R106 | 7953 | 749600 | SH | DEFINED | 01 |
| TRANSACTION SYSTEM | COM | 893416107 | 1494 | 166618 | SH | DEFINED | 01 |
| TRANSATLANTIC HLDS | COM | 893521104 | 6631 | 95900 | SH | DEFINED | 01 |
| TRANSCANADA CORPORATION | COM | 89353D107 | 10542 | 600000 | SH | DEFINED | 01 |
| TRANSKARYOTIC THERAPIES | COM | 893735100 | 404 | 34980 | SH | DEFINED | 01 0 |
| TRAVELERS PROPERTY CASUALT-A | COM | 89420G109 | 113569 | 7142724 | SH | DEFINED | 01 |
| TRAVELERS PROPERTY CASUALT-A | COM | 89420G109 | 3506 | 220504 | SH | DEFINED | 01 0 |
| TRAVELERS PROPERTY CASUALT-A | COM | 89420G109 | 3950 | 248426 | SH | DEFINED | 01 0 |
| TRAVELERS PROPERTY CASUALT-A | COM | 89420G109 | 484 | 30458 | SH | DEFINED | 01 1 |
| TRAVELERS PROP CASUALT -B | COM | 89420G406 | 8905 | 564642 | SH | DEFINED | 01 |
| TRAVELERS PROP CASUALT -B | COM | 89420G406 | 28 | 1749 | SH | DEFINED | 01 0 |
| TRAVELERS PROP CASUALT -B | COM | 89420G406 | 3786 | 240047 | SH | DEFINED | 01 0 |
| TREDEGAR | COM | 894650100 | 1815 | 121104 | SH | DEFINED | 01 |
| TREX COMPANY INC. | COM | 89531P105 | 1590 | 40500 | SH | DEFINED | 01 |
| TREX COMPANY INC. | COM | 89531P105 | 3 | 70 | SH | DEFINED | 01 0 |
| TRIAD HOSPITAL INC | COM | 89579K109 | 1954 | 78706 | SH | DEFINED | 01 |
| TRIAD GUARANTY INC | COM | 895925105 | 2712 | 71473 | SH | DEFINED | 01 |
| TRIAD GUARANTY INC | COM | 895925105 | 90 | 2365 | SH | DEFINED | 01 0 |
| TRIAD GUARANTY INC | COM | 895925105 | 66 | 1734 | SH | DEFINED | 01 0 |
| TRIARC COS INC CL A | COM | 895927101 | 1826 | 60875 | SH | DEFINED | 01 |
| TRIBUNE CO | COM | 896047107 | 43186 | 894096 | SH | DEFINED | 01 |
| TRIBUNE CO | COM | 896047107 | 2787 | 57700 | SH | DEFINED | 01 0 |
| TRIBUNE CO | COM | 896047107 | 3445 | 71319 | SH | DEFINED | 01 0 |
| TRIMBLE NAVIGATION L | COM | 896239100 | 2110 | 92002 | SH | DEFINED | 01 |

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|----------------------|-----|-----------|--------|----------|----|---------|----|---|
| TRIMBLE NAVIGATION L | COM | 896239100 | 1 | 60 | SH | DEFINED | 01 | 0 |
| TRIMERIS INC | COM | 896263100 | 1577 | 34510 | SH | DEFINED | 01 | |
| TRIMERIS INC | COM | 896263100 | 130 | 2850 | SH | DEFINED | 01 | 0 |
| TRIMERIS INC | COM | 896263100 | 28 | 620 | SH | DEFINED | 01 | 0 |
| TRINITY INDUSTRIES | COM | 896522109 | 6104 | 329765 | SH | DEFINED | 01 | |
| TRI QUINT | COM | 89674K103 | 5707 | 1371893 | SH | DEFINED | 01 | |
| TRI QUINT | COM | 89674K103 | 1 | 320 | SH | DEFINED | 01 | 0 |
| TRIUMPH GROUP INC | COM | 896818101 | 2256 | 80081 | SH | DEFINED | 01 | |
| TRUSTCO BANK CORP | COM | 898349105 | 2398 | 216452 | SH | DEFINED | 01 | |
| TRUSTMARK CORP | COM | 898402102 | 699 | 27456 | SH | DEFINED | 01 | |
| TUESDAY MORNING CORP | COM | 899035505 | 1113 | 42300 | SH | DEFINED | 01 | |
| TUESDAY MORNING CORP | COM | 899035505 | 2 | 90 | SH | DEFINED | 01 | 0 |
| TUPPERWARE CORP | COM | 899896104 | 49 | 3435 | SH | DEFINED | 01 | |
| TUPPERWARE CORP | COM | 899896104 | 72 | 4998 | SH | DEFINED | 01 | 0 |
| TUPPERWARE CORP | COM | 899896104 | 194 | 13480 | SH | DEFINED | 01 | 0 |
| II VI INC | COM | 902104108 | 844 | 36600 | SH | DEFINED | 01 | |
| II VI INC | COM | 902104108 | 2 | 80 | SH | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL | COM | 902124106 | 214879 | 11321436 | SH | DEFINED | 01 | |
| TYCO INTERNATIONAL | COM | 902124106 | 5250 | 276740 | SH | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL | COM | 902124106 | 11596 | 610974 | SH | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL | COM | 902124106 | 1 | 30 | SH | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL | COM | 902124106 | 2008 | 105804 | SH | DEFINED | 01 | 1 |
| TYLER TECHNOLOGIES. | COM | 902252105 | 995 | 234200 | SH | DEFINED | 01 | |
| TYLER TECHNOLOGIES. | COM | 902252105 | 69 | 16101 | SH | DEFINED | 01 | 0 |
| TYLER TECHNOLOGIES. | COM | 902252105 | 53 | 12390 | SH | DEFINED | 01 | 0 |
| TYSON FOODS INC -CL | COM | 902494103 | 1672 | 157494 | SH | DEFINED | 01 | |
| UCBH HOLDINGS INC | COM | 90262T308 | 3532 | 123132 | SH | DEFINED | 01 | |
| UGI CORP | COM | 902681105 | 8610 | 271615 | SH | DEFINED | 01 | |
| UGI CORP | COM | 902681105 | 99 | 3090 | SH | DEFINED | 01 | 0 |
| UGI CORP | COM | 902681105 | 71 | 2245 | SH | DEFINED | 01 | 0 |
| UICI | COM | 902737105 | 2949 | 195685 | SH | DEFINED | 01 | |
| UIL HOLDINGS CORP | COM | 902748102 | 1704 | 42019 | SH | DEFINED | 01 | |
| USB HOLDING CO INC | COM | 902910108 | 74 | 4184 | SH | DEFINED | 01 | 0 |
| USB HOLDING CO INC | COM | 902910108 | 54 | 3032 | SH | DEFINED | 01 | 0 |
| UST INC | COM | 902911106 | 345 | 9841 | SH | DEFINED | 01 | |
| UST INC | COM | 902911106 | 1183 | 33750 | SH | DEFINED | 01 | 0 |
| UST INC | COM | 902911106 | 1352 | 38584 | SH | DEFINED | 01 | 0 |
| US BANCORP | COM | 902973304 | 141707 | 5783898 | SH | DEFINED | 01 | |
| US BANCORP | COM | 902973304 | 5188 | 211690 | SH | DEFINED | 01 | 0 |
| US BANCORP | COM | 902973304 | 12480 | 509403 | SH | DEFINED | 01 | 0 |
| USA NETWORKS | COM | 902984996 | 101078 | 2570000 | SH | DEFINED | 01 | |
| URS CORP | COM | 903236107 | 1844 | 94783 | SH | DEFINED | 01 | |
| URS CORP | COM | 903236107 | 79 | 4076 | SH | DEFINED | 01 | 0 |
| URS CORP | COM | 903236107 | 75 | 3832 | SH | DEFINED | 01 | 0 |
| US PHYSICAL THERAPY | COM | 90337L108 | 1239 | 98700 | SH | DEFINED | 01 | |
| US ONCOLOGY INC | COM | 90338W103 | 2640 | 357368 | SH | DEFINED | 01 | |
| US ONCOLOGY INC | COM | 90338W103 | 33 | 4467 | SH | DEFINED | 01 | 0 |
| US ONCOLOGY INC | COM | 90338W103 | 23 | 3167 | SH | DEFINED | 01 | 0 |
| ULTICOM INC | COM | 903844108 | 3262 | 343400 | SH | DEFINED | 01 | |
| ULTIMATE ELECTRONICS | COM | 903849107 | 543 | 42383 | SH | DEFINED | 01 | |
| ULTRA PETROLEUM CORP | COM | 903914109 | 4022 | 311500 | SH | DEFINED | 01 | |
| ULTRA PETROLEUM CORP | COM | 903914109 | 106 | 8221 | SH | DEFINED | 01 | 0 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 47 | 3614 | SH | DEFINED | 01 | 0 |
| ULTRATECH INC | COM | 904034105 | 3057 | 165408 | SH | DEFINED | 01 | |
| UNIBANCO ADR | COM | 90458E107 | 2304 | 134208 | SH | DEFINED | 01 | |
| UNIBANCO ADR | COM | 90458E107 | 366 | 21345 | SH | DEFINED | 01 | 1 |
| UNIBANCO ADR | COM | 90458E107 | 574 | 33438 | SH | DEFINED | 01 | 1 |
| UNIFI INC. | COM | 904677101 | 14 | 2301 | SH | DEFINED | 01 | |
| UNION PACIFIC CORP | COM | 907818108 | 213770 | 3684427 | SH | DEFINED | 01 | |
| UNION PACIFIC CORP | COM | 907818108 | 6315 | 108802 | SH | DEFINED | 01 | 0 |
| UNION PACIFIC CORP | COM | 907818108 | 5003 | 86230 | SH | DEFINED | 01 | 0 |
| UNION PLANTERS CORP | COM | 908068109 | 363 | 11699 | SH | DEFINED | 01 | |

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| UNION PLANTERS CORP | COM | 908068109 | 1422 | 45828 | SH | DEFINED | 01 | 0 |
| UNIONBANCAL CORPORATION | COM | 908906100 | 78 | 1880 | SH | DEFINED | 01 | 0 |
| UNISOURCE ENERGY CRP | COM | 909205106 | 4046 | 215205 | SH | DEFINED | 01 | 0 |
| UNISOURCE ENERGY CRP | COM | 909205106 | 93 | 4896 | SH | DEFINED | 01 | 0 |
| UNISOURCE ENERGY CRP | COM | 909205106 | 70 | 3717 | SH | DEFINED | 01 | 0 |
| UNISYS CORP | COM | 909214108 | 1071 | 87242 | SH | DEFINED | 01 | 0 |
| UNISYS CORP | COM | 909214108 | 929 | 75658 | SH | DEFINED | 01 | 0 |
| UNIT CORP | COM | 909218109 | 8039 | 384466 | SH | DEFINED | 01 | 0 |
| UNIT CORP | COM | 909218109 | 4 | 180 | SH | DEFINED | 01 | 0 |
| UNITED AUTO GROUP INC | COM | 909440109 | 2051 | 94190 | SH | DEFINED | 01 | 0 |
| UNITED BANCSHARES | COM | 909907107 | 3467 | 121027 | SH | DEFINED | 01 | 0 |
| UNITED DEFENSE INDS | COM | 91018B104 | 1335 | 51486 | SH | DEFINED | 01 | 0 |
| UNITED DEFENSE INDS | COM | 91018B104 | 40 | 1548 | SH | DEFINED | 01 | 0 |
| UNITED DEFENSE INDS | COM | 91018B104 | 34 | 1297 | SH | DEFINED | 01 | 0 |
| UNITED DOMINION REAL. | COM | 910197102 | 83 | 4802 | SH | DEFINED | 01 | 0 |
| UNITED FIRE & CASUALTY | COM | 910331107 | 1000 | 30800 | SH | DEFINED | 01 | 0 |
| UNITED FIRE & CASUALTY | COM | 910331107 | 47 | 1435 | SH | DEFINED | 01 | 0 |
| UNITED FIRE & CASUALTY | COM | 910331107 | 37 | 1135 | SH | DEFINED | 01 | 0 |
| UNITED FIRE AND CA CVT PFD | CONV PRF | 910331305 | 1551 | 55000 | SH | DEFINED | 01 | 0 |
| UNITED MICROELECTRON | COM | 910873207 | 176 | 46800 | SH | DEFINED | 01 | 0 |
| UNITED NATURAL FOOD | COM | 911163103 | 2286 | 81246 | SH | DEFINED | 01 | 0 |
| UNITED NATURAL FOOD | COM | 911163103 | 253 | 9000 | SH | DEFINED | 01 | 0 |
| UNITED ONLINE INC | COM | 911268100 | 1255 | 49536 | SH | DEFINED | 01 | 0 |
| UNITED ONLINE INC | COM | 911268100 | 82 | 3262 | SH | DEFINED | 01 | 0 |
| UNITED ONLINE INC | COM | 911268100 | 59 | 2314 | SH | DEFINED | 01 | 0 |
| UNITED PARCEL SERVIC | COM | 911312106 | 83986 | 1318475 | SH | DEFINED | 01 | 0 |
| UNITED PARCEL SERVIC | COM | 911312106 | 4025 | 63097 | SH | DEFINED | 01 | 0 |
| UNITED PARCEL SERVIC | COM | 911312106 | 16672 | 261723 | SH | DEFINED | 01 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 46 | 3298 | SH | DEFINED | 01 | 0 |
| US CELLULAR CORP | COM | 911684108 | 687 | 27000 | SH | DEFINED | 01 | 0 |
| UNITED STATES STEEL | COM | 912909108 | 99 | 6064 | SH | DEFINED | 01 | 0 |
| UNITED STATES STEEL | COM | 912909108 | 390 | 23815 | SH | DEFINED | 01 | 0 |
| UNITED STATIONERS | COM | 913004107 | 3460 | 95656 | SH | DEFINED | 01 | 0 |
| UNITED SURGICAL PAR | COM | 913016309 | 621 | 27500 | SH | DEFINED | 01 | 0 |
| UNITED TECHNOLOGIES | COM | 913017109 | 172703 | 2438288 | SH | DEFINED | 01 | 0 |
| UNITED TECHNOLOGIES | COM | 913017109 | 10548 | 149006 | SH | DEFINED | 01 | 0 |
| UNITED TECHNOLOGIES | COM | 913017109 | 9843 | 138968 | SH | DEFINED | 01 | 0 |
| UNITED TECHNOLOGIES | COM | 913017109 | 870 | 12293 | SH | DEFINED | 01 | 1 |
| UNITED THERAPEUTICS | COM | 91307C102 | 1446 | 66400 | SH | DEFINED | 01 | 0 |
| UNITED THERAPEUTICS | COM | 91307C102 | 67 | 3050 | SH | DEFINED | 01 | 0 |
| UNITED THERAPEUTICS | COM | 91307C102 | 47 | 2148 | SH | DEFINED | 01 | 0 |
| UNITEDGLOBALCOM INC.. | COM | 913247508 | 718 | 138800 | SH | DEFINED | 01 | 0 |
| UNITEDHEALTH GROUP | COM | 91324P102 | 572572 | 11394444 | SH | DEFINED | 01 | 0 |
| UNITEDHEALTH GROUP | COM | 91324P102 | 15412 | 306507 | SH | DEFINED | 01 | 0 |
| UNITEDHEALTH GROUP | COM | 91324P102 | 8181 | 162808 | SH | DEFINED | 01 | 0 |
| UNITEDHEALTH GROUP | COM | 91324P102 | 1471 | 29285 | SH | DEFINED | 01 | 1 |
| UNITRIN INC | COM | 913275103 | 1434 | 52887 | SH | DEFINED | 01 | 0 |
| UNIVERSAL AMER FINANCIAL CRP. | COM | 913377107 | 4049 | 635700 | SH | DEFINED | 01 | 0 |
| UNIVERSAL AMER FINANCIAL CRP. | COM | 913377107 | 113 | 17784 | SH | DEFINED | 01 | 0 |
| UNIVERSAL AMER FINANCIAL CRP. | COM | 913377107 | 83 | 12977 | SH | DEFINED | 01 | 0 |
| UNIVERSAL COMPRESION | COM | 913431102 | 486 | 23300 | SH | DEFINED | 01 | 0 |
| UNIVERSAL CORP | COM | 913456109 | 45 | 1061 | SH | DEFINED | 01 | 0 |
| UNIVERSAL ELECTRONICS INC | COM | 913483103 | 1702 | 134200 | SH | DEFINED | 01 | 0 |
| UNIVERSAL FST PRO | COM | 913543104 | 1077 | 51414 | SH | DEFINED | 01 | 0 |
| UNIVERSAL HEALTH REALTY INCOME | COM | 91359E105 | 1123 | 41600 | SH | DEFINED | 01 | 0 |
| UNIVERSAL HLTH CR-B. | COM | 913903100 | 5652 | 142650 | SH | DEFINED | 01 | 0 |
| UNIVERSAL HLTH CR-B. | COM | 913903100 | 85 | 2131 | SH | DEFINED | 01 | 0 |
| UNIVERSAL HLTH CR-B. | COM | 913903100 | 30 | 745 | SH | DEFINED | 01 | 0 |
| UNIVISION | COM | 914906102 | 81114 | 2668224 | SH | DEFINED | 01 | 0 |
| UNIVISION | COM | 914906102 | 49489 | 1627995 | SH | DEFINED | 01 | 0 |
| UNIVISION | COM | 914906102 | 5638 | 185462 | SH | DEFINED | 01 | 0 |
| UNOCAL CORP | COM | 915289102 | 23239 | 810034 | SH | DEFINED | 01 | 0 |

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| UNOCAL CORP | COM | 915289102 | 40 | 1400 | SH | DEFINED | 01 | 0 |
| UNOCAL CORP | COM | 915289102 | 1709 | 59561 | SH | DEFINED | 01 | 0 |
| UNOVA INC. | COM | 91529B106 | 753 | 67850 | SH | DEFINED | 01 | |
| UNOVA INC. | COM | 91529B106 | 26 | 2298 | SH | DEFINED | 01 | 0 |
| UNOVA INC. | COM | 91529B106 | 28 | 2500 | SH | DEFINED | 01 | 0 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 25979 | 1937232 | SH | DEFINED | 01 | 0 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1449 | 108050 | SH | DEFINED | 01 | 0 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1846 | 137640 | SH | DEFINED | 01 | 0 |
| UNUMPROVIDENT CVT PFD | CONV PRF | 91529Y403 | 11896 | 400000 | SH | DEFINED | 01 | |
| URBAN OUTFITTERS | COM | 917047102 | 4628 | 128905 | SH | DEFINED | 01 | |
| URBAN OUTFITTERS | COM | 917047102 | 89 | 2490 | SH | DEFINED | 01 | 0 |
| USF CORP | COM | 91729Q101 | 2380 | 88246 | SH | DEFINED | 01 | |
| UTSTARCOM INC. | COM | 918076100 | 15943 | 448200 | SH | DEFINED | 01 | |
| UTSTARCOM INC. | COM | 918076100 | 1289 | 36240 | SH | DEFINED | 01 | 0 |
| VCA ANTECH INC | COM | 918194101 | 3943 | 201500 | SH | DEFINED | 01 | |
| VCA ANTECH INC | COM | 918194101 | 270 | 13719 | SH | DEFINED | 01 | 0 |
| VCA ANTECH INC | COM | 918194101 | 91 | 4643 | SH | DEFINED | 01 | 0 |
| V. F. CORP | COM | 918204108 | 1387 | 40750 | SH | DEFINED | 01 | |
| V. F. CORP | COM | 918204108 | 849 | 24925 | SH | DEFINED | 01 | 0 |
| VALASSIS COMMUNICATI | COM | 918866104 | 1539 | 59803 | SH | DEFINED | 01 | |
| VALASSIS COMMUNICATI | COM | 918866104 | 75 | 2932 | SH | DEFINED | 01 | 0 |
| VALERO ENERGY CORP | COM | 91913Y100 | 177 | 4884 | SH | DEFINED | 01 | |
| VALERO ENERGY CORP | COM | 91913Y100 | 424 | 11671 | SH | DEFINED | 01 | 0 |
| VALMONT INDUSTRIES | COM | 920253101 | 3552 | 181141 | SH | DEFINED | 01 | |
| VALSPAR CORP | COM | 920355104 | 91 | 2158 | SH | DEFINED | 01 | |
| VALUECLICK INC. | COM | 92046N102 | 1553 | 257500 | SH | DEFINED | 01 | |
| VALUECLICK INC. | COM | 92046N102 | 67 | 10963 | SH | DEFINED | 01 | 0 |
| VALUECLICK INC. | COM | 92046N102 | 50 | 8244 | SH | DEFINED | 01 | 0 |
| VCOMMERCE CORP PFD | CONV PRF | 922100XX5 | 43 | 2145923 | SH | DEFINED | 01 | |
| VARCO INTL INC | COM | 922122106 | 12508 | 638158 | SH | DEFINED | 01 | |
| VARIAN INC | COM | 922206107 | 1315 | 37948 | SH | DEFINED | 01 | |
| VARIAN INC | COM | 922206107 | 3 | 80 | SH | DEFINED | 01 | 0 |
| VARIAN SEMICONDUCTOR | COM | 922207105 | 4607 | 154792 | SH | DEFINED | 01 | |
| VARIAN SEMICONDUCTOR | COM | 922207105 | 3 | 100 | SH | DEFINED | 01 | 0 |
| VARIAN MEDICAL SYST. | COM | 92220P105 | 631 | 10972 | SH | DEFINED | 01 | |
| VARIAN MEDICAL SYST. | COM | 92220P105 | 290 | 5038 | SH | DEFINED | 01 | 0 |
| VASTERA INC. | COM | 92239N109 | 615 | 103100 | SH | DEFINED | 01 | |
| VASTERA INC. | COM | 92239N109 | 3 | 480 | SH | DEFINED | 01 | 0 |
| VASTERA INC. | COM | 92239N109 | 24 | 3993 | SH | DEFINED | 01 | 0 |
| VECTREN CORPORATION | COM | 92240G101 | 692 | 27615 | SH | DEFINED | 01 | |
| VEECO | COM | 922417100 | 2369 | 139086 | SH | DEFINED | 01 | |
| VENINFOTEL CVT PIK PVT SR, SEC | CONV BND | 922700ZZ5 | 306 | 30594716 | PRN | DEFINED | 01 | |
| VENTAS INC | COM | 92276F100 | 2537 | 167500 | SH | DEFINED | 01 | |
| VERIDIAN CORP | COM | 92342R203 | 349 | 10000 | SH | DEFINED | 01 | |
| VERITAS SOFTWARE | COM | 923436109 | 116653 | 4068829 | SH | DEFINED | 01 | |
| VERITAS SOFTWARE | COM | 923436109 | 2265 | 79060 | SH | DEFINED | 01 | 0 |
| VERITAS SOFTWARE | COM | 923436109 | 3107 | 108371 | SH | DEFINED | 01 | 0 |
| VERITAS SOFTWARE | COM | 923436109 | 129 | 4500 | SH | DEFINED | 01 | 1 |
| VERITY SOFTWARE | COM | 92343C106 | 2472 | 195166 | SH | DEFINED | 01 | |
| VERITY SOFTWARE | COM | 92343C106 | 2 | 140 | SH | DEFINED | 01 | 0 |
| VERISIGN INC | COM | 92343E102 | 8272 | 598160 | SH | DEFINED | 01 | |
| VERISIGN INC | COM | 92343E102 | 38 | 2734 | SH | DEFINED | 01 | 0 |
| VERISIGN INC | COM | 92343E102 | 32 | 2331 | SH | DEFINED | 01 | 0 |
| VERITAS DGC | COM | 92343P107 | 1115 | 96928 | SH | DEFINED | 01 | |
| VERITAS SOFTWARE CVT | CONV BND | 92343RAA1 | 223 | 250000 | PRN | DEFINED | 01 | |
| VERIZON COMM | COM | 92343V104 | 399911 | 10137151 | SH | DEFINED | 01 | |
| VERIZON COMM | COM | 92343V104 | 7596 | 192547 | SH | DEFINED | 01 | 0 |
| VERIZON COMM | COM | 92343V104 | 28710 | 727761 | SH | DEFINED | 01 | 0 |
| VERIZON COMM | COM | 92343V104 | 639 | 16200 | SH | DEFINED | 01 | 1 |
| VERIZON CVT. | CONV BND | 92344GAN6 | 1184 | 1990000 | PRN | DEFINED | 01 | |
| VERTEX PHARM | COM | 92532F100 | 48 | 3279 | SH | DEFINED | 01 | |
| VERTEX PHARM | COM | 92532F100 | 156 | 10647 | SH | DEFINED | 01 | 0 |

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|-----------------------------|----------|-----------|--------|----------|-----|---------|------|
| VIACOM INC. | COM | 925524100 | 1836 | 42000 | SH | DEFINED | 01 |
| VIACOM INC. | COM | 925524100 | 334 | 7650 | SH | DEFINED | 01 0 |
| VIACOM INC CL B | COM | 925524308 | 834795 | 19120308 | SH | DEFINED | 01 |
| VIACOM INC CL B | COM | 925524308 | 34945 | 800408 | SH | DEFINED | 01 0 |
| VIACOM INC CL B | COM | 925524308 | 20457 | 468540 | SH | DEFINED | 01 0 |
| VIACOM INC CL B | COM | 925524308 | 752 | 17200 | SH | DEFINED | 01 1 |
| VIAD CORP | COM | 92552R109 | 85 | 3780 | SH | DEFINED | 01 |
| VIAD CORP | COM | 92552R109 | 76 | 3396 | SH | DEFINED | 01 0 |
| VIASAT INC | COM | 92552V100 | 1089 | 75922 | SH | DEFINED | 01 |
| VIASYS HEALTHCARE | COM | 92553Q209 | 3208 | 154973 | SH | DEFINED | 01 |
| VICOR CORP | COM | 925815102 | 1165 | 121368 | SH | DEFINED | 01 |
| VIEWPOINT CORP | COM | 92672P108 | 404 | 357500 | SH | DEFINED | 01 |
| VIGNETTE CORP | COM | 926734104 | 2475 | 1190000 | SH | DEFINED | 01 |
| VIGNETTE CORP | COM | 926734104 | 2944 | 1415440 | SH | DEFINED | 01 0 |
| VINTAGE PETE INC | COM | 927460105 | 2879 | 255191 | SH | DEFINED | 01 |
| VISHAY INTRTECHNOLOG | COM | 928298108 | 90 | 6826 | SH | DEFINED | 01 |
| VISHAY INTRTECHNOLOG | COM | 928298108 | 21 | 1588 | SH | DEFINED | 01 0 |
| VISTEON CORP | COM | 92839U107 | 53 | 7690 | SH | DEFINED | 01 |
| VISTEON CORP | COM | 92839U107 | 1 | 128 | SH | DEFINED | 01 0 |
| VISTEON CORP | COM | 92839U107 | 207 | 30168 | SH | DEFINED | 01 0 |
| VISTACARE INC-CL A. | COM | 92839Y109 | 7 | 300 | SH | DEFINED | 01 0 |
| VISX INC | COM | 92844S105 | 3893 | 224395 | SH | DEFINED | 01 |
| VITAL SIGNS INC | COM | 928469105 | 2005 | 77267 | SH | DEFINED | 01 |
| VITALWORKS INC | COM | 928483106 | 822 | 208100 | SH | DEFINED | 01 |
| VITALWORKS INC | COM | 928483106 | 1 | 250 | SH | DEFINED | 01 0 |
| VITESSE SEMICONDUCTOR CORP. | COM | 928497106 | 36 | 7278 | SH | DEFINED | 01 0 |
| VITESSE SEMICONDUCTOR CORP. | COM | 928497106 | 24 | 4900 | SH | DEFINED | 01 0 |
| VITESSE SEMICONDUCTOR CVT | CONV BND | 928497AB2 | 929 | 1000000 | PRN | DEFINED | 01 0 |
| VIVENDI UNIVERSAL | COM | 92851S204 | 5163 | 280000 | SH | DEFINED | 01 |
| VODAFONE GROUP PLC. | COM | 92857W100 | 182375 | 9281159 | SH | DEFINED | 01 |
| VODAFONE GROUP PLC. | COM | 92857W100 | 4218 | 214733 | SH | DEFINED | 01 0 |
| VODAFONE GROUP PLC. | COM | 92857W100 | 169 | 8600 | SH | DEFINED | 01 0 |
| VOLT INFO SCIENCES | COM | 928703107 | 604 | 44224 | SH | DEFINED | 01 |
| VOTORANTIM CELULOSE-ADR | COM | 92906P106 | 2765 | 143000 | SH | DEFINED | 01 |
| VOTORANTIM CELULOSE-ADR | COM | 92906P106 | 439 | 22700 | SH | DEFINED | 01 1 |
| VOTORANTIM CELULOSE-ADR | COM | 92906P106 | 650 | 33600 | SH | DEFINED | 01 1 |
| VULCAN MATERIALS | COM | 929160109 | 3151 | 84975 | SH | DEFINED | 01 |
| VULCAN MATERIALS | COM | 929160109 | 869 | 23431 | SH | DEFINED | 01 0 |
| WD-40 CO | COM | 929236107 | 1375 | 48163 | SH | DEFINED | 01 |
| WFS FINANCIAL INC | COM | 92923B106 | 2135 | 63700 | SH | DEFINED | 01 |
| WFS FINANCIAL INC | COM | 92923B106 | 89 | 2643 | SH | DEFINED | 01 0 |
| WFS FINANCIAL INC | COM | 92923B106 | 56 | 1674 | SH | DEFINED | 01 0 |
| WCI COMMUNITIES | COM | 92923C104 | 271 | 14100 | SH | DEFINED | 01 |
| WGL HOLDINGS INC | COM | 92924F106 | 55 | 2076 | SH | DEFINED | 01 |
| W HOLDING CO INC | COM | 929251106 | 30 | 1791 | SH | DEFINED | 01 |
| W-H ENERGY SERVICES INC | COM | 92925E108 | 1532 | 78670 | SH | DEFINED | 01 |
| WMS INDUSTRIES INC | COM | 929297109 | 1355 | 86910 | SH | DEFINED | 01 |
| WPP GROUP PLC -ADR | COM | 929309300 | 1422 | 35500 | SH | DEFINED | 01 |
| WRC MEDIA INC 144A | COM | 92931A108 | 0 | 10282 | SH | DEFINED | 01 0 |
| WPS RESOURES CORP | COM | 92931B106 | 55 | 1377 | SH | DEFINED | 01 |
| WSFS FINANCIAL CORP | COM | 929328102 | 1962 | 51100 | SH | DEFINED | 01 |
| WSFS FINANCIAL CORP | COM | 929328102 | 98 | 2538 | SH | DEFINED | 01 0 |
| WSFS FINANCIAL CORP | COM | 929328102 | 68 | 1780 | SH | DEFINED | 01 0 |
| WABASH NATL | COM | 929566107 | 1742 | 124183 | SH | DEFINED | 01 |
| WABASH NATL | COM | 929566107 | 37 | 2571 | SH | DEFINED | 01 0 |
| WABASH NATL | COM | 929566107 | 27 | 1900 | SH | DEFINED | 01 0 |
| WABTEC. | COM | 929740108 | 1040 | 74807 | SH | DEFINED | 01 |
| WACHOVIA CORPORATION | COM | 929903102 | 67071 | 1678443 | SH | DEFINED | 01 |
| WACHOVIA CORPORATION | COM | 929903102 | 2873 | 71891 | SH | DEFINED | 01 0 |
| WACHOVIA CORPORATION | COM | 929903102 | 13231 | 331106 | SH | DEFINED | 01 0 |
| WACHOVIA CORPORATION | COM | 929903102 | 1485 | 37149 | SH | DEFINED | 01 1 |
| WADDELL & REED FIN | COM | 930059100 | 90 | 3513 | SH | DEFINED | 01 |

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| WAL MART STORES | COM | 931142103 | 961083 | 17907287 | SH | DEFINED | 01 |
| WAL MART STORES | COM | 931142103 | 38713 | 721338 | SH | DEFINED | 01 0 |
| WAL MART STORES | COM | 931142103 | 56223 | 1047571 | SH | DEFINED | 01 0 |
| WAL MART STORES | COM | 931142103 | 945 | 17600 | SH | DEFINED | 01 1 |
| WALGREEN CO. | COM | 931422109 | 1835 | 60956 | SH | DEFINED | 01 |
| WALGREEN CO. | COM | 931422109 | 281 | 9335 | SH | DEFINED | 01 0 |
| WALGREEN CO. | COM | 931422109 | 7120 | 236543 | SH | DEFINED | 01 0 |
| WANT-WANT HOLDINGS. | COM | 933697997 | 80 | 102030 | SH | DEFINED | 01 |
| WASHINGTON FED INC | COM | 938824109 | 4677 | 202209 | SH | DEFINED | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 129872 | 3144601 | SH | DEFINED | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 1533 | 37139 | SH | DEFINED | 01 0 |
| WASHINGTON MUT INC | COM | 939322103 | 13237 | 320506 | SH | DEFINED | 01 0 |
| WASHINGTON MUT INC | COM | 939322103 | 1349 | 32680 | SH | DEFINED | 01 1 |
| WASHINGTON POST CI B | COM | 939640108 | 299 | 408 | SH | DEFINED | 01 |
| WASTE CONNECTION | COM | 941053100 | 3437 | 98058 | SH | DEFINED | 01 |
| WASTE CONNECTION | COM | 941053100 | 140 | 4000 | SH | DEFINED | 01 0 |
| WASTE CONNECTIONS CVT | CONV BND | 941053AB6 | 263 | 240000 | PRN | DEFINED | 01 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 15209 | 631332 | SH | DEFINED | 01 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 340 | 14100 | SH | DEFINED | 01 0 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 4353 | 180680 | SH | DEFINED | 01 0 |
| WATERS CORPORATION | COM | 941848103 | 648 | 22258 | SH | DEFINED | 01 |
| WATERS CORPORATION | COM | 941848103 | 152 | 5209 | SH | DEFINED | 01 0 |
| WATERS CORPORATION | COM | 941848103 | 835 | 28675 | SH | DEFINED | 01 0 |
| WATSCO | COM | 942622200 | 1248 | 75344 | SH | DEFINED | 01 |
| WATSON PHARMACEUTICA | COM | 942683103 | 2323 | 57551 | SH | DEFINED | 01 |
| WATSON PHARMACEUTICA | COM | 942683103 | 998 | 24710 | SH | DEFINED | 01 0 |
| WATSON WYATT & CO. | COM | 942712100 | 2219 | 95740 | SH | DEFINED | 01 |
| WATTS INDUSTRIES INC | COM | 942749102 | 2694 | 150953 | SH | DEFINED | 01 |
| WAUSAU MOSINEE PAPER | COM | 943315101 | 25 | 2203 | SH | DEFINED | 01 |
| WAYLAND INVESTMENT FUND LLC | PRF | 944209XX8 | 13260 | 38000000 | SH | DEFINED | 01 |
| WAYPOINT FINANCIAL CORP | COM | 946756103 | 1712 | 94920 | SH | DEFINED | 01 |
| WEATHERFORD INTL CVT | CONV BND | 947074AB6 | 387 | 610000 | PRN | DEFINED | 01 |
| WEATHERFORD INTL CVT | CONV BND | 947074AB6 | 635 | 1000000 | PRN | DEFINED | 01 0 |
| WEBSense INC | COM | 947684106 | 1730 | 110500 | SH | DEFINED | 01 |
| WEBSense INC | COM | 947684106 | 2 | 100 | SH | DEFINED | 01 0 |
| WEBMETHODS INC.. | COM | 94768C108 | 1425 | 175300 | SH | DEFINED | 01 |
| WEBMETHODS INC.. | COM | 94768C108 | 1 | 130 | SH | DEFINED | 01 0 |
| WEBMD CORPORATION. | COM | 94769M105 | 62918 | 5809500 | SH | DEFINED | 01 |
| WEBMD CORPORATION. | COM | 94769M105 | 6715 | 619979 | SH | DEFINED | 01 0 |
| WEBSTER FINANCIAL | COM | 947890109 | 74 | 1949 | SH | DEFINED | 01 |
| WEIDER NUTRITION INT. | COM | 948603105 | 147 | 65000 | SH | DEFINED | 01 |
| WELLCHOICE INC | COM | 949475107 | 9077 | 310000 | SH | DEFINED | 01 |
| WELLCHOICE INC | COM | 949475107 | 9 | 300 | SH | DEFINED | 01 0 |
| WELLMAN INC | COM | 949702104 | 3148 | 281063 | SH | DEFINED | 01 |
| WELLMAN INC | COM | 949702104 | 99 | 8777 | SH | DEFINED | 01 0 |
| WELLMAN INC | COM | 949702104 | 67 | 5972 | SH | DEFINED | 01 0 |
| WELLPOINT | COM | 94973H108 | 13537 | 160588 | SH | DEFINED | 01 |
| WELLPOINT | COM | 94973H108 | 564 | 6674 | SH | DEFINED | 01 0 |
| WELLPOINT | COM | 94973H108 | 2889 | 34274 | SH | DEFINED | 01 0 |
| WELLS FARGO CO (NEW) | COM | 949746101 | 480791 | 9539517 | SH | DEFINED | 01 |
| WELLS FARGO CO (NEW) | COM | 949746101 | 17555 | 348239 | SH | DEFINED | 01 0 |
| WELLS FARGO CO (NEW) | COM | 949746101 | 20430 | 405362 | SH | DEFINED | 01 0 |
| WELLS FARGO CO (NEW) | COM | 949746101 | 2006 | 39807 | SH | DEFINED | 01 1 |
| WELLSFORD REAL PROP | COM | 950240200 | 3665 | 237800 | SH | DEFINED | 01 |
| WENDYS INTL INC | COM | 950590109 | 197 | 6767 | SH | DEFINED | 01 |
| WENDYS INTL INC | COM | 950590109 | 759 | 26184 | SH | DEFINED | 01 0 |
| WERNER ENTERPRISES | COM | 950755108 | 1216 | 57329 | SH | DEFINED | 01 |
| WESCAST INDUSTRIES | COM | 950813105 | 3775 | 151700 | SH | DEFINED | 01 |
| WESCO FINANCIAL CORP | COM | 950817106 | 889 | 2850 | SH | DEFINED | 01 |
| WEST CORP | COM | 952355105 | 3769 | 141400 | SH | DEFINED | 01 |
| WEST CORP | COM | 952355105 | 76 | 2835 | SH | DEFINED | 01 0 |
| WEST AMERICA BANCORP | COM | 957090103 | 61 | 1411 | SH | DEFINED | 01 |

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| WESTAR ENERGY INC. | COM | 95709T100 | 1560 | 96075 | SH | DEFINED | 01 |
| WESTELL TECHNOLOGIES | COM | 957541105 | 2638 | 305000 | SH | DEFINED | 01 |
| WESTELL TECHNOLOGIES | COM | 957541105 | 1449 | 167535 | SH | DEFINED | 01 |
| WESTCORP | COM | 957907108 | 1406 | 50200 | SH | DEFINED | 01 |
| WESTERN DIGITAL | COM | 958102105 | 4803 | 466200 | SH | DEFINED | 01 |
| WESTERN DIGITAL | COM | 958102105 | 36 | 3362 | SH | DEFINED | 01 |
| WESTERN DIGITAL | COM | 958102105 | 23 | 2195 | SH | DEFINED | 01 |
| WESTERN GAS RESOURCE | COM | 958259103 | 1426 | 36017 | SH | DEFINED | 01 |
| WESTERN GAS RESOURCE | COM | 958259103 | 46 | 1154 | SH | DEFINED | 01 |
| WESTERN GAS RESOURCE | COM | 958259103 | 35 | 880 | SH | DEFINED | 01 |
| WESTERN WIRELESS | COM | 95988E204 | 2569 | 222800 | SH | DEFINED | 01 |
| WESTERN WIRELESS | COM | 95988E204 | 3 | 220 | SH | DEFINED | 01 |
| WESTWOOD HLDGS GROUP | COM | 961765104 | 5564 | 292500 | SH | DEFINED | 01 |
| WESTWOOD ONE CORP | COM | 961815107 | 60599 | 1785973 | SH | DEFINED | 01 |
| WESTWOOD ONE CORP | COM | 961815107 | 71848 | 2117503 | SH | DEFINED | 01 |
| WESTWOOD ONE CORP | COM | 961815107 | 4743 | 139800 | SH | DEFINED | 01 |
| WET SEAL INC | COM | 961840105 | 2561 | 239750 | SH | DEFINED | 01 |
| WEYERHAEUSER | COM | 962166104 | 53537 | 991430 | SH | DEFINED | 01 |
| WEYERHAEUSER | COM | 962166104 | 2429 | 44985 | SH | DEFINED | 01 |
| WEYERHAEUSER | COM | 962166104 | 2729 | 50546 | SH | DEFINED | 01 |
| WEYERHAEUSER | COM | 962166104 | 864 | 16000 | SH | DEFINED | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 60841 | 955126 | SH | DEFINED | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 490 | 7700 | SH | DEFINED | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 2888 | 45341 | SH | DEFINED | 01 |
| WHIRLPOOL FIN PFD \$100 B 6.55 | PRF | 963328208 | 18203 | 180000 | SH | DEFINED | 01 |
| WHITNEY HOLDING CORP | COM | 966612103 | 4444 | 139016 | SH | DEFINED | 01 |
| WHOLE FOODS MARKET | COM | 966837106 | 57626 | 1212400 | SH | DEFINED | 01 |
| WHOLE FOODS MARKET | COM | 966837106 | 75269 | 1583660 | SH | DEFINED | 01 |
| WHOLE FOODS MARKET | COM | 966837106 | 6712 | 141217 | SH | DEFINED | 01 |
| WILD OATS MARKETS | COM | 96808B107 | 1922 | 176400 | SH | DEFINED | 01 |
| WILD OATS MARKETS | COM | 96808B107 | 1 | 110 | SH | DEFINED | 01 |
| WILLBROS GROUP INC. | COM | 969199108 | 3112 | 299500 | SH | DEFINED | 01 |
| WILLIAM COMPANIES | COM | 969457100 | 2484 | 314274 | SH | DEFINED | 01 |
| WILLIAM COMPANIES | COM | 969457100 | 948 | 119994 | SH | DEFINED | 01 |
| WILLIAMS SONOMA | COM | 969904101 | 104455 | 3577243 | SH | DEFINED | 01 |
| WILLIAMS SONOMA | COM | 969904101 | 94559 | 3238305 | SH | DEFINED | 01 |
| WILLIAMS SONOMA | COM | 969904101 | 7980 | 273250 | SH | DEFINED | 01 |
| WILLOW GROVE BANCORP INC | COM | 97111W101 | 927 | 54600 | SH | DEFINED | 01 |
| WILMINGTON TRUST COR | COM | 971807102 | 82 | 2809 | 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 | 3161 | 87600 | SH | DEFINED | 01 |
| WILSON GREATBATCH | COM | 972232102 | 3 | 90 | SH | DEFINED | 01 |
| WIND RIVER | COM | 973149107 | 13 | 3405 | SH | DEFINED | 01 |
| WINN-DIXIE | COM | 974280109 | 2000 | 162484 | SH | DEFINED | 01 |
| WINN-DIXIE | COM | 974280109 | 63 | 5124 | SH | DEFINED | 01 |
| WINN-DIXIE | COM | 974280109 | 409 | 33280 | SH | DEFINED | 01 |
| WINNEBAGO IND INC | COM | 974637100 | 4622 | 121978 | SH | DEFINED | 01 |
| WINTRUST FINANCIAL | COM | 97650W108 | 3687 | 124565 | SH | DEFINED | 01 |
| WINTRUST FINANCIAL | COM | 97650W108 | 97 | 3271 | SH | DEFINED | 01 |
| WINTRUST FINANCIAL | COM | 97650W108 | 70 | 2350 | SH | DEFINED | 01 |
| WIRELESS FACILITIES | COM | 97653A103 | 2023 | 170000 | SH | DEFINED | 01 |
| WIRELESS FACILITIES | COM | 97653A103 | 79 | 6652 | SH | DEFINED | 01 |
| WIRELESS FACILITIES | COM | 97653A103 | 59 | 4937 | SH | DEFINED | 01 |
| WISCONSIN ENERGY | COM | 976657106 | 20444 | 704970 | SH | DEFINED | 01 |
| WOLVERINE TUBE INC | COM | 978093102 | 204 | 35691 | SH | DEFINED | 01 |

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| WOLVERINE WORLD WIDE | COM | 978097103 | 2911 | 151112 | SH | DEFINED | 01 |
| WOLVERINE WORLD WIDE | COM | 978097103 | 90 | 4734 | SH | DEFINED | 01 0 |
| WOLVERINE WORLD WIDE | COM | 978097103 | 69 | 3573 | SH | DEFINED | 01 0 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 6370 | 148151 | SH | DEFINED | 01 |
| WORLD FUEL SERVICES | COM | 981475106 | 925 | 37600 | SH | DEFINED | 01 |
| WORLD FUEL SERVICES | COM | 981475106 | 79 | 3185 | SH | DEFINED | 01 0 |
| WORLD FUEL SERVICES | COM | 981475106 | 49 | 1992 | SH | DEFINED | 01 0 |
| WORTHINGTON IND | COM | 981811102 | 68 | 5054 | SH | DEFINED | 01 |
| WORTHINGTON IND | COM | 981811102 | 266 | 19835 | SH | DEFINED | 01 0 |
| WRIGHT MEDICAL GROUP | COM | 98235T107 | 602 | 31700 | SH | DEFINED | 01 |
| WRIGLEY WM JR CO | COM | 982526105 | 20495 | 364476 | SH | DEFINED | 01 |
| WRIGLEY WM JR CO | COM | 982526105 | 2920 | 51935 | SH | DEFINED | 01 0 |
| WYETH | COM | 983024100 | 253768 | 5571195 | SH | DEFINED | 01 |
| WYETH | COM | 983024100 | 32088 | 704468 | SH | DEFINED | 01 0 |
| WYETH | COM | 983024100 | 13981 | 306943 | SH | DEFINED | 01 0 |
| WYETH | COM | 983024100 | 985 | 21600 | SH | DEFINED | 01 1 |
| XL CAPITAL CVT | CONV BND | 98372PAB4 | 424 | 670000 | PRN | DEFINED | 01 |
| XM SATELLITE RADIO. | COM | 983759101 | 1165 | 105400 | SH | DEFINED | 01 |
| XM SATELLITE RADIO. | COM | 983759101 | 59 | 5399 | SH | DEFINED | 01 0 |
| XM SATELLITE RADIO. | COM | 983759101 | 46 | 4172 | SH | DEFINED | 01 0 |
| XO COMMUNICATIONS 13.5% PIK PF | PRF | 983764705 | 0 | 1 | SH | DEFINED | 01 |
| X-RITE INC | COM | 983857103 | 583 | 58867 | SH | DEFINED | 01 |
| XTO ENERGY INC | COM | 98385X106 | 7566 | 376261 | SH | DEFINED | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 15350 | 1020689 | SH | DEFINED | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 1384 | 92031 | SH | DEFINED | 01 0 |
| XILINX | COM | 983919101 | 23099 | 912661 | SH | DEFINED | 01 0 |
| XILINX | COM | 983919101 | 52299 | 2066340 | SH | DEFINED | 01 0 |
| XILINX | COM | 983919101 | 3745 | 147963 | SH | DEFINED | 01 0 |
| XEROX CVT PFD 144A | CONV PRF | 98411F202 | 16875 | 250000 | SH | DEFINED | 01 |
| XEROX | COM | 984121103 | 8437 | 796682 | SH | DEFINED | 01 |
| XEROX | COM | 984121103 | 75 | 7109 | SH | DEFINED | 01 0 |
| XEROX | COM | 984121103 | 1813 | 171164 | SH | DEFINED | 01 0 |
| XEROX CORP CVT PFD | CONV PRF | 984121509 | 8078 | 77050 | SH | DEFINED | 01 |
| XEROX CORP CVT PFD | CONV PRF | 984121509 | 309 | 2950 | SH | DEFINED | 01 0 |
| YAHOO INC | COM | 984332106 | 12443 | 379820 | SH | DEFINED | 01 |
| YAHOO INC | COM | 984332106 | 4669 | 142526 | SH | DEFINED | 01 0 |
| YAHOO INC | COM | 984332106 | 2235 | 68225 | SH | DEFINED | 01 1 |
| YANKEE CANDLE | COM | 984757104 | 4068 | 175200 | SH | DEFINED | 01 |
| YANKEE CANDLE | COM | 984757104 | 1 | 60 | SH | DEFINED | 01 0 |
| YELLOW CORPORATION | COM | 985509108 | 3982 | 171977 | SH | DEFINED | 01 |
| YORK INTL CORP NEW | COM | 986670107 | 31536 | 1347657 | SH | DEFINED | 01 |
| YOUNG BROADCASTING | COM | 987434107 | 972 | 46000 | SH | DEFINED | 01 |
| YOUNG BROADCASTING | COM | 987434107 | 65 | 3092 | SH | DEFINED | 01 0 |
| YOUNG BROADCASTING | COM | 987434107 | 47 | 2230 | SH | DEFINED | 01 0 |
| YOUNG INNOVATIONS | COM | 987520103 | 14 | 500 | SH | DEFINED | 01 |
| YUM BRANDS INC | COM | 988498101 | 523 | 17699 | SH | DEFINED | 01 |
| YUM BRANDS INC | COM | 988498101 | 1995 | 67500 | SH | DEFINED | 01 0 |
| YUKOS ADR | COM | 98849W108 | 7844 | 140962 | SH | DEFINED | 01 |
| YUKOS ADR | COM | 98849W108 | 42 | 750 | SH | DEFINED | 01 0 |
| YUKOS ADR | COM | 98849W108 | 5943 | 106775 | SH | DEFINED | 01 1 |
| YUKOS ADR | COM | 98849W108 | 2150 | 38625 | SH | DEFINED | 01 1 |
| ZALE CORP | COM | 988858106 | 3730 | 93239 | SH | DEFINED | 01 |
| ZEBRA TECH | COM | 989207105 | 8432 | 112142 | SH | DEFINED | 01 |
| ZENITH NATIONAL | COM | 989390109 | 1555 | 54567 | SH | DEFINED | 01 |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 17640 | 391577 | SH | DEFINED | 01 |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 1320 | 29300 | SH | DEFINED | 01 0 |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 2043 | 45345 | SH | DEFINED | 01 0 |
| ZIONS BANCORPORATION | COM | 989701107 | 268 | 5298 | SH | DEFINED | 01 |
| ZIONS BANCORPORATION | COM | 989701107 | 1052 | 20795 | SH | DEFINED | 01 0 |
| ZIX CORP | COM | 98974P100 | 247 | 65617 | SH | DEFINED | 01 |
| ZORAN CORP | COM | 98975F101 | 1343 | 69900 | SH | DEFINED | 01 |
| ZORAN CORP | COM | 98975F101 | 1 | 60 | SH | DEFINED | 01 0 |

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|--------------------------------|----------|-----------|--------|---------|-----|---------|--------------|
| ZOLL MEDICAL. | COM | 989922109 | 245 | 7300 | SH | DEFINED | 01 |
| STATE STREET BOND MARKET IDX S | COM | 994698XX1 | 78652 | 5103636 | SH | DEFINED | 01 0 |
| STATE STREET DAILY EAFE SL SER | COM | 994699XX9 | 2123 | 218723 | SH | DEFINED | 01 0 |
| PHIL BANK INDEX JUL 03 850P | OPT | BKZ/SJ | 137 | 100 | SH | PUT | DEFINED 01 0 |
| DAIMLERCHRYSLER AG | COM | D1668R123 | 208 | 6000 | SH | DEFINED | 01 |
| DEUTSCHE BANK AG | COM | D18190898 | 2576 | 40000 | SH | DEFINED | 01 |
| SWISS RE REGS CVT | CONV BND | EC4791215 | 300 | 320000 | PRN | DEFINED | 01 |
| MEXICO VRR SERIES B RIGHTS | WT | EC5952972 | 0 | 2000000 | SH | DEFINED | 01 |
| MEXICO VRR SERIES C RIGHTS. | WT | EC5953053 | 0 | 2000000 | SH | DEFINED | 01 |
| MEXICO VRR SERIES D | WT | EC5953210 | 0 | 2000000 | SH | DEFINED | 01 |
| MEXICO VRR SERIES E | WT | EC6127640 | 0 | 2000000 | SH | DEFINED | 01 |
| ACE LIMITED | COM | G0070K103 | 75229 | 2193852 | SH | DEFINED | 01 |
| ACE LIMITED | COM | G0070K103 | 3808 | 111069 | SH | DEFINED | 01 0 |
| ACE LIMITED | COM | G0070K103 | 3683 | 107400 | SH | DEFINED | 01 0 |
| AMDOCS | COM | G02602103 | 9498 | 395725 | SH | DEFINED | 01 |
| AMDOCS | COM | G02602103 | 1089 | 45405 | SH | DEFINED | 01 0 |
| APEX SILVER MINE LTD. | COM | G04074103 | 2754 | 186700 | SH | DEFINED | 01 |
| ARCH CAPITAL GROUP | COM | G0450A105 | 889 | 25600 | SH | DEFINED | 01 |
| ACCENTURE LTD-CL A | COM | G1150G111 | 5668 | 313300 | SH | DEFINED | 01 |
| ACCENTURE LTD-CL A | COM | G1150G111 | 600 | 33170 | SH | DEFINED | 01 0 |
| ACCENTURE LTD-CL A | COM | G1150G111 | 372 | 20600 | SH | DEFINED | 01 1 |
| COOPER INDUSTRIES | COM | G24182100 | 18163 | 439733 | SH | DEFINED | 01 |
| COOPER INDUSTRIES | COM | G24182100 | 38 | 919 | SH | DEFINED | 01 0 |
| COOPER INDUSTRIES | COM | G24182100 | 922 | 22318 | SH | DEFINED | 01 0 |
| ENDURANCE SPECIALTY HOLDINGS | COM | G30397106 | 651 | 21800 | SH | DEFINED | 01 |
| ENDURANCE SPECIALTY HOLDINGS | COM | G30397106 | 2104 | 70470 | SH | DEFINED | 01 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 16336 | 213537 | SH | DEFINED | 01 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 250 | 3262 | SH | DEFINED | 01 0 |
| FLAG TELECOM GROUP LTD | COM | G3529X106 | 151 | 4381 | SH | DEFINED | 01 0 |
| GARMIN LTD. | COM | G37260109 | 96 | 2407 | SH | DEFINED | 01 |
| GLOBALSANTAFE CORP | COM | G3930E101 | 15577 | 667357 | SH | DEFINED | 01 |
| GLOBALSANTAFE CORP | COM | G3930E101 | 210 | 8996 | SH | DEFINED | 01 0 |
| HELEN OF TROY CORP L. | COM | G4388N106 | 1156 | 76200 | SH | DEFINED | 01 |
| HELEN OF TROY CORP L. | COM | G4388N106 | 81 | 5362 | SH | DEFINED | 01 0 |
| HELEN OF TROY CORP L. | COM | G4388N106 | 44 | 2898 | SH | DEFINED | 01 0 |
| INGERSOLL-RAND CO | COM | G4776G101 | 61906 | 1308233 | SH | DEFINED | 01 |
| INGERSOLL-RAND CO | COM | G4776G101 | 13 | 270 | SH | DEFINED | 01 0 |
| INGERSOLL-RAND CO | COM | G4776G101 | 1878 | 39685 | SH | DEFINED | 01 0 |
| IPC HOLDINGS LTD | COM | G4933P101 | 9947 | 296900 | SH | DEFINED | 01 |
| IPC HOLDINGS LTD | COM | G4933P101 | 68 | 2019 | SH | DEFINED | 01 0 |
| IPC HOLDINGS LTD | COM | G4933P101 | 43 | 1269 | SH | DEFINED | 01 0 |
| MARVELL TECH GP LTD | COM | G5876H105 | 873 | 25410 | SH | DEFINED | 01 |
| MONTPELIER RE HLDLS LTD | COM | G62185106 | 5812 | 183928 | SH | DEFINED | 01 |
| NABORS INDUSTRIES IN | COM | G6359F103 | 28193 | 712834 | SH | DEFINED | 01 |
| NABORS INDUSTRIES IN | COM | G6359F103 | 1330 | 33617 | SH | DEFINED | 01 0 |
| NOBLE CORP | COM | G65422100 | 12748 | 371681 | SH | DEFINED | 01 |
| NOBLE CORP | COM | G65422100 | 1057 | 30830 | SH | DEFINED | 01 0 |
| 02MICRO INTERNATIONAL. | COM | G6797E106 | 269 | 16700 | SH | DEFINED | 01 0 |
| PLATINUM UNDERWRITERS HLDGS | COM | G7127P100 | 2510 | 92500 | SH | DEFINED | 01 |
| RADICA GAMES LTD | COM | G7342H107 | 194 | 28100 | SH | DEFINED | 01 |
| RENAISSANCE RE HLDGS | COM | G7496G103 | 898 | 19749 | SH | DEFINED | 01 |
| SCOTTISH ANN & LIFE | COM | G7885T104 | 7595 | 375870 | SH | DEFINED | 01 |
| SCOTTISH ANN & LIFE | COM | G7885T104 | 70 | 3508 | SH | DEFINED | 01 0 |
| SCOTTISH ANN & LIFE | COM | G7885T104 | 53 | 2606 | SH | DEFINED | 01 0 |
| SEAGATE TECHNOLOGY HLDLS. | COM | G7945J104 | 9524 | 539600 | SH | DEFINED | 01 |
| SINA CORP. | COM | G81477104 | 2338 | 115000 | SH | DEFINED | 01 |
| UTI WORLDWIDE INC | COM | G87210103 | 1991 | 63833 | SH | DEFINED | 01 |
| TOMMY HILFIGER STK | COM | G8915Z102 | 1311 | 141957 | SH | DEFINED | 01 0 |
| TRANSOCEAN INC | COM | G90078109 | 103350 | 4704133 | SH | DEFINED | 01 |
| TRANSOCEAN INC | COM | G90078109 | 15876 | 722653 | SH | DEFINED | 01 0 |
| TRANSOCEAN INC | COM | G90078109 | 3326 | 151407 | SH | DEFINED | 01 0 |
| WEATHERFORD INTL | COM | G95089101 | 75595 | 1804168 | SH | DEFINED | 01 |

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|--------------------------------|-----|-----------|-------|---------|----|------|---------|----|---|
| WEATHERFORD INTL | COM | G95089101 | 1155 | 27520 | SH | | DEFINED | 01 | 0 |
| WEATHERFORD INTL | COM | G95089101 | 79 | 1882 | SH | | DEFINED | 01 | 0 |
| WILLIS GRP HLDS LTD | COM | G96655108 | 30190 | 981750 | SH | | DEFINED | 01 | 0 |
| WILLIS GRP HLDS LTD | COM | G96655108 | 1307 | 42500 | SH | | DEFINED | 01 | 0 |
| WILLIS GRP HLDS LTD | COM | G96655108 | 450 | 14600 | SH | | DEFINED | 01 | 1 |
| XL CAPITAL LTD CL A | COM | G98255105 | 98200 | 1183146 | SH | | DEFINED | 01 | 0 |
| XL CAPITAL LTD CL A | COM | G98255105 | 1997 | 24050 | SH | | DEFINED | 01 | 0 |
| XL CAPITAL LTD CL A | COM | G98255105 | 7348 | 88532 | SH | | DEFINED | 01 | 0 |
| ALCON | COM | H01301102 | 15485 | 338838 | SH | | DEFINED | 01 | 0 |
| CHECKPOINT SOFTWARE | COM | M22465104 | 2801 | 143290 | SH | | DEFINED | 01 | 0 |
| CHECKPOINT SOFTWARE | COM | M22465104 | 38 | 1949 | SH | | DEFINED | 01 | 0 |
| CHECKPOINT SOFTWARE | COM | M22465104 | 409 | 20941 | SH | | DEFINED | 01 | 1 |
| CHECKPOINT SOFTWARE | COM | M22465104 | 788 | 40305 | SH | | DEFINED | 01 | 1 |
| ECTEL LTD | COM | M29925100 | 2744 | 447000 | SH | | DEFINED | 01 | 0 |
| ORBOTECH LTD | COM | M75253100 | 104 | 6280 | SH | | DEFINED | 01 | 0 |
| RADWARE LTD | COM | M81873107 | 785 | 45800 | SH | | DEFINED | 01 | 0 |
| TARO PHARMACEUTICAL | COM | M8737E108 | 1456 | 26530 | SH | | DEFINED | 01 | 0 |
| VERISITY LTD. | COM | M97385112 | 597 | 50000 | SH | | DEFINED | 01 | 0 |
| CNH GLOBAL N.V. | COM | N20935206 | 443 | 46419 | SH | | DEFINED | 01 | 0 |
| ORTHOFIX INTL | COM | N6748L102 | 720 | 22000 | SH | | DEFINED | 01 | 0 |
| NASDAQ 100 JUL 03 29P | OPT | QAV/SC | 101 | 2700 | SH | PUT | DEFINED | 01 | 0 |
| NASDAQ 100 JUL 03 30P | OPT | QAV/SD | 255 | 3400 | SH | PUT | DEFINED | 01 | 0 |
| NASDAQ 100 JUL 03 31P | OPT | QAV/SE | 475 | 3450 | SH | PUT | DEFINED | 01 | 0 |
| NASDAQ 100 AUG 03 29P | OPT | QAV/TC | 351 | 4250 | SH | PUT | DEFINED | 01 | 0 |
| NASDAQ 100 AUG 03 | OPT | QAVTBCO03 | 6300 | 120000 | SH | PUT | DEFINED | 01 | 0 |
| NASDAQ 100 SEPT 03 | OPT | QAVUBCO03 | 11068 | 126500 | SH | PUT | DEFINED | 01 | 0 |
| BIOPURE CORP JUL 03 7.5C | OPT | QPU/GU | 7 | 975 | SH | CALL | DEFINED | 01 | 0 |
| SEMI CONDUCTOR HLD TRUST JUL 0 | OPT | SMH/SY | 255 | 4250 | SH | PUT | DEFINED | 01 | 0 |
| S&P 500 INDEX JUL 03 875P | OPT | SPX/SO | 86 | 1512 | SH | PUT | DEFINED | 01 | 0 |
| S&P 500 INDEX SEP 03 975P | OPT | SXB/UO | 488 | 140 | SH | PUT | DEFINED | 01 | 0 |
| ROYAL CARIBBEAN | COM | V7780T103 | 43526 | 1879362 | SH | | DEFINED | 01 | 0 |
| ASE TEST LTD | COM | Y02516105 | 377 | 68500 | SH | | DEFINED | 01 | 0 |
| CREATIVE TECHNOLOGY | COM | Y1775U107 | 81 | 10200 | SH | | DEFINED | 01 | 0 |
| FLEXTRONICS INTL LTD | COM | Y2573F102 | 38487 | 3704300 | SH | | DEFINED | 01 | 0 |
| FLEXTRONICS INTL LTD | COM | Y2573F102 | 2365 | 227580 | SH | | DEFINED | 01 | 0 |
| FLEXTRONICS INTL LTD | COM | Y2573F102 | 258 | 24834 | SH | | DEFINED | 01 | 0 |