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AMERICAN EXPRESS FINANCIAL CORP  
Form 13F-HR  
February 11, 2005

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

FORM 13 (F) COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

|                 |                 |                  |
|-----------------|-----------------|------------------|
| /s/ Jeffrey Fox | Minneapolis, MN | January 05, 2005 |
| -----           | -----           | -----            |
| [Signature]     | [City, State]   | [Date]           |

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:  
Number of Other Included Managers: 13  
Form 13F Information Table Entry Total: 5872  
Form 13F Information Table Value Total: \$65950481 (thousands)

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List of Other Included Managers:

| No. | 13F File Number | Name  |
|-----|-----------------|---|
| 01  | 28-698          | American Express Company                                |
| 02  | 28-10477        | American Express Asset Management Group Inc.            |
| 03  | 28-1045         | American Express Trust Company                          |
| 04  | 28-140          | American Express Certificate Company                    |
| 05  | 28-143          | IDS Life Insurance Company                              |
| 06  | 28-1046         | IDS Life Insurance Company of New York                  |
| 07  | 28-10459        | American Partners Life                                  |
| 08  | 28-10456        | American Centurion Life of New York                     |
| 09  | 28-10457        | American Enterprise Life                                |
| 10  |                 | Threadneedle Asset Management Limited                   |
| 11  | 28-06558        | American Express Asset Management International         |
| 12  | 28-05679        | American Express Asset Management International-Japan   |
| 13  | 28-06560        | American Express Asset Management International Limited |

| FORM 13F INFORMATION TABLE   |   |                |           |                    |                    |                 |                 |         |      |
|------------------------------|---|----------------|-----------|--------------------|--------------------|-----------------|-----------------|---------|------|
| NAME OF ISSUER               |   | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN CALL | PUT/<br>DSCRETN | INVTMT  | MA   |
| AAON INC                     | S | COM            | 000360206 | 236                | 14700              | SH              |                 | DEFINED | 01   |
| AAR CORP                     | S | COM            | 000361105 | 1106               | 81175              | SH              |                 | DEFINED | 01   |
| LIPMAN ELECTRONIC ENGINEERIG |   | COM            | 000428011 | 2877               | 103140             | SH              |                 | DEFINED | 01 1 |
| ADC TELECOM                  | S | COM            | 000886101 | 133                | 49899              | SH              |                 | DEFINED | 01   |
| ADC TELECOM                  | S | COM            | 000886101 | 495                | 184668             | SH              |                 | DEFINED | 01 0 |
| ADC TELECOM                  | S | COM            | 000886101 | 129                | 48800              | SH              |                 | DEFINED | 01 1 |
| ROYAL CARIBBEAN COM USD0.01  |   | COM            | 000886286 | 5757               | 105800             | SH              |                 | DEFINED | 01 1 |
| ADE CORP                     | S | COM            | 00089C107 | 2373               | 126778             | SH              |                 | DEFINED | 01   |
| ADE CORP                     | S | COM            | 00089C107 | 808                | 43160              | SH              |                 | DEFINED | 01 0 |
| ADE CORP                     | S | COM            | 00089C107 | 79                 | 4200               | SH              |                 | DEFINED | 01 0 |
| ADE CORP                     | S | COM            | 00089C107 | 60                 | 3200               | SH              |                 | DEFINED | 02   |
| ACT TELECONFERENCING INC     | S | COM            | 000955104 | 439                | 332310             | SH              |                 | DEFINED | 01   |
| ABM INDUSTRIES INC           | S | COM            | 000957100 | 2409               | 122144             | SH              |                 | DEFINED | 01   |
| AFLAC INC                    | S | COM            | 001055102 | 50020              | 1255531            | SH              |                 | DEFINED | 01   |
| AFLAC INC                    | S | COM            | 001055102 | 3935               | 98763              | SH              |                 | DEFINED | 01 0 |
| AFLAC INC                    | S | COM            | 001055102 | 5453               | 136864             | SH              |                 | DEFINED | 01 0 |
| CHECK POINT SFTWRE ORD ILS1  |   | COM            | 001082411 | 25561              | 1038317            | SH              |                 | DEFINED | 01 1 |
| TARO PHARMACEUTICAL INDUS    |   | COM            | 001082718 | 2009               | 58930              | SH              |                 | DEFINED | 01 1 |
| AGCO CORP                    | S | COM            | 001084102 | 5197               | 237481             | SH              |                 | DEFINED | 01   |
| AGCO CORP                    | S | COM            | 001084102 | 42                 | 1927               | SH              |                 | DEFINED | 02   |
| AGL RESOURCES INC            | S | COM            | 001204106 | 2738               | 82367              | SH              |                 | DEFINED | 01   |
| AGL RESOURCES INC            | S | COM            | 001204106 | 1585               | 47636              | SH              |                 | DEFINED | 01 0 |
| AGL RESOURCES INC            | S | COM            | 001204106 | 152                | 4561               | SH              |                 | DEFINED | 01 0 |
| AGL RESOURCES INC            | S | COM            | 001204106 | 130                | 3910               | SH              |                 | DEFINED | 02   |
| AES CORP                     | S | COM            | 00130H105 | 547                | 40026              | SH              |                 | DEFINED | 01   |
| AES CORP                     | S | COM            | 00130H105 | 2025               | 148123             | SH              |                 | DEFINED | 01 0 |
| ALCON INC                    |   | COM            | 001382649 | 15                 | 188                | SH              |                 | DEFINED | 01 1 |
| AK STEEL                     | S | COM            | 001547108 | 8435               | 582978             | SH              |                 | DEFINED | 01   |
| AK STEEL                     | S | COM            | 001547108 | 1823               | 126086             | SH              |                 | DEFINED | 01 0 |
| AK STEEL                     | S | COM            | 001547108 | 187                | 12900              | SH              |                 | DEFINED | 01 0 |
| AK STEEL                     | S | COM            | 001547108 | 137                | 9500               | SH              |                 | DEFINED | 02   |
| AMB PROPERTY CORP.           | S | COM            | 00163T109 | 2549               | 63100              | SH              |                 | DEFINED | 01   |
| AMLI RESIDENTIAL PROP        | S | COM            | 001735109 | 1206               | 37700              | SH              |                 | DEFINED | 01   |
| AMN HEALTHCARE SERV.         | S | COM            | 001744101 | 1003               | 63090              | SH              |                 | DEFINED | 01   |
| AMR CORP DEL                 | S | COM            | 001765106 | 80156              | 7320200            | SH              |                 | DEFINED | 01   |
| AMR CORP DEL                 | S | COM            | 001765106 | 136                | 12400              | SH              |                 | DEFINED | 01 0 |

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|                            |       |     |           |        |         |    |         |    |   |
|----------------------------|-------|-----|-----------|--------|---------|----|---------|----|---|
| AMR CORP DEL               | S     | COM | 001765106 | 496    | 45300   | SH | DEFINED | 01 | 0 |
| AMX CORPORATION            | S     | COM | 00180C105 | 136    | 8245    | SH | DEFINED | 01 |   |
| ATI TECHNOLOGIES           | FSUSD | COM | 001941103 | 27     | 1382    | SH | DEFINED | 01 | 0 |
| AT&T CORP                  | S     | COM | 001957505 | 145650 | 7641597 | SH | DEFINED | 01 |   |
| AT&T CORP                  | S     | COM | 001957505 | 1836   | 96288   | SH | DEFINED | 01 | 0 |
| AT&T CORP                  | S     | COM | 001957505 | 5120   | 268631  | SH | DEFINED | 01 | 0 |
| AT&T CORP                  | S     | COM | 001957505 | 1522   | 80000   | SH | DEFINED | 01 | 1 |
| AT&T CORP                  | S     | COM | 001957505 | 384    | 20159   | SH | DEFINED | 01 | 1 |
| AT&T CORP                  | S     | COM | 001957505 | 101    | 5328    | SH | DEFINED | 02 |   |
| A.S.V. INC                 | S     | COM | 001963107 | 26     | 530     | SH | DEFINED | 01 | 0 |
| ATMI INC                   | S     | COM | 00207R101 | 1781   | 79047   | SH | DEFINED | 01 |   |
| ATMI INC                   | S     | COM | 00207R101 | 3      | 140     | SH | DEFINED | 01 | 0 |
| AARON RENTS INC            | S     | COM | 002535201 | 7473   | 298950  | SH | DEFINED | 01 |   |
| AARON RENTS INC-CL A       | S     | COM | 002535300 | 102    | 4500    | SH | DEFINED | 01 |   |
| ABAXIS                     | S     | COM | 002567105 | 976    | 67368   | SH | DEFINED | 01 |   |
| ABBOTT LABS *              | S     | COM | 002824100 | 89492  | 1918369 | SH | DEFINED | 01 |   |
| ABBOTT LABS *              | S     | COM | 002824100 | 27     | 596     | SH | DEFINED | 01 | 0 |
| ABBOTT LABS *              | S     | COM | 002824100 | 16586  | 355549  | SH | DEFINED | 01 | 0 |
| ABBOTT LABS *              | S     | COM | 002824100 | 7655   | 164109  | SH | DEFINED | 01 | 1 |
| ABERCROMBIE & FITCH        | S     | COM | 002896207 | 705    | 15015   | SH | DEFINED | 01 | 0 |
| ABERCROMBIE & FITCH        | S     | COM | 002896207 | 70     | 1484    | SH | DEFINED | 02 |   |
| ABGENIX INC                | S     | COM | 00339B107 | 1400   | 135400  | SH | DEFINED | 01 |   |
| ABGENIX INC                | S     | COM | 00339B107 | 5      | 500     | SH | DEFINED | 01 | 0 |
| ABLE LABORATORIES INC      | S     | COM | 00371N407 | 1102   | 48420   | SH | DEFINED | 01 |   |
| ABITIBI-CONSOLIDATED       |       | COM | 003924107 | 20178  | 2915950 | SH | DEFINED | 01 |   |
| ACADIA REALTY TRUST        | S     | COM | 004239109 | 2447   | 150111  | SH | DEFINED | 01 |   |
| ACCESS PHARMACEUTICALS INC | S     | COM | 00431M209 | 71     | 20160   | SH | DEFINED | 01 |   |
| ACCREDITED HOME LENDERS    | S     | COM | 00437P107 | 8233   | 165727  | SH | DEFINED | 01 |   |
| ACCREDITED HOME LENDERS    | S     | COM | 00437P107 | 1304   | 26299   | SH | DEFINED | 01 | 1 |
| ACCREDO HEALTH INC         | S     | COM | 00437V104 | 3564   | 128591  | SH | DEFINED | 01 |   |
| ACE CASH EXPRESS INC       | S     | COM | 004403101 | 416    | 14047   | SH | DEFINED | 01 |   |
| ACE CASH EXPRESS INC       | S     | COM | 004403101 | 5      | 170     | SH | DEFINED | 01 | 0 |
| ACTIVISION INC             | S     | COM | 004930202 | 2378   | 117876  | SH | DEFINED | 01 |   |
| ACTION PERFORMANCE         | S     | COM | 004933107 | 584    | 53145   | SH | DEFINED | 01 |   |
| ACTEL CORP                 | S     | COM | 004934105 | 1119   | 63807   | SH | DEFINED | 01 |   |
| ACTUANT CORPORATION.       | S     | COM | 00508X203 | 6239   | 119640  | SH | DEFINED | 01 |   |
| ACTUANT CORPORATION.       | S     | COM | 00508X203 | 11294  | 216590  | SH | DEFINED | 01 | 0 |
| ACTUANT CORPORATION.       | S     | COM | 00508X203 | 553    | 10600   | SH | DEFINED | 01 | 0 |
| ACTUANT CORPORATION.       | S     | COM | 00508X203 | 37     | 700     | SH | DEFINED | 02 |   |
| ACUITY BRANDS INC          | S     | COM | 00508Y102 | 3555   | 111793  | SH | DEFINED | 01 |   |
| ACXIOM CORP                | S     | COM | 005125109 | 46849  | 1781371 | SH | DEFINED | 01 |   |
| ACXIOM CORP                | S     | COM | 005125109 | 1533   | 58280   | SH | DEFINED | 01 | 0 |
| ACXIOM CORP                | S     | COM | 005125109 | 2851   | 108400  | SH | DEFINED | 01 | 0 |
| ACXIOM CORP                | S     | COM | 005125109 | 961    | 36540   | SH | DEFINED | 02 |   |
| ADAPTEC INC                | S     | COM | 00651F108 | 4552   | 599752  | SH | DEFINED | 01 |   |
| ADAPTEC INC                | S     | COM | 00651F108 | 1339   | 176400  | SH | DEFINED | 01 | 0 |
| ADAPTEC INC                | S     | COM | 00651F108 | 134    | 17600   | SH | DEFINED | 01 | 0 |
| ADAPTEC INC                | S     | COM | 00651F108 | 102    | 13400   | SH | DEFINED | 02 |   |
| ADMINISTAFF INC            | S     | COM | 007094105 | 830    | 65814   | SH | DEFINED | 01 |   |
| ADOBE SYSTEMS INC          | S     | COM | 00724F101 | 26215  | 417827  | SH | DEFINED | 01 |   |
| ADOBE SYSTEMS INC          | S     | COM | 00724F101 | 1418   | 22605   | SH | DEFINED | 01 | 0 |
| ADOBE SYSTEMS INC          | S     | COM | 00724F101 | 5125   | 81687   | SH | DEFINED | 01 | 0 |
| ADOBE SYSTEMS INC          | S     | COM | 00724F101 | 51475  | 820433  | SH | DEFINED | 01 | 1 |
| ADOBE SYSTEMS INC          | S     | COM | 00724F101 | 583    | 9276    | SH | DEFINED | 02 |   |
| ADVANCE AMER CASH ADVANCE  | S     | COM | 00739W107 | 15004  | 655200  | SH | DEFINED | 01 |   |
| ADVANCE AMER CASH ADVANCE  | S     | COM | 00739W107 | 8699   | 379836  | SH | DEFINED | 01 | 0 |
| ADVANCE AMER CASH ADVANCE  | S     | COM | 00739W107 | 1045   | 45600   | SH | DEFINED | 01 | 0 |
| ADVANCE AMER CASH ADVANCE  | S     | COM | 00739W107 | 167    | 7300    | SH | DEFINED | 02 |   |
| ADVANCE AUTO PARTS.        | S     | COM | 00751Y106 | 15868  | 363261  | SH | DEFINED | 01 |   |
| ADVANCE AUTO PARTS.        | S     | COM | 00751Y106 | 6541   | 149716  | SH | DEFINED | 01 | 0 |
| ADVANCE AUTO PARTS.        | S     | COM | 00751Y106 | 841    | 19245   | SH | DEFINED | 01 | 0 |
| ADVANCED MKTG SERV         | S     | COM | 00753T105 | 483    | 47966   | SH | DEFINED | 01 |   |

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|                              |       |     |           |       |         |    |         |      |
|------------------------------|-------|-----|-----------|-------|---------|----|---------|------|
| ADVANCED NEUROMODULA.        | S     | COM | 00757T101 | 596   | 15100   | SH | DEFINED | 01   |
| ADVANCED NEUROMODULA.        | S     | COM | 00757T101 | 21030 | 532925  | SH | DEFINED | 01 0 |
| ADVANCED NEUROMODULA.        | S     | COM | 00757T101 | 937   | 23750   | SH | DEFINED | 01 0 |
| ADVANCED NEUROMODULA.        | S     | COM | 00757T101 | 126   | 3200    | SH | DEFINED | 02   |
| ADVO INC                     | S     | COM | 007585102 | 6532  | 183230  | SH | DEFINED | 01   |
| AGY HOLDING CORP WTS         | S     | COM | 00759C973 | 30    | 5963    | SH | DEFINED | 01 0 |
| ADVANCED MEDICAL OPTICS INC  |       | COM | 00763M108 | 7132  | 173351  | SH | DEFINED | 01   |
| ADVANCED MEDICAL OPTICS INC  |       | COM | 00763M108 | 5     | 110     | SH | DEFINED | 01 0 |
| AEROFLEX INC                 | S     | COM | 007768104 | 5845  | 482288  | SH | DEFINED | 01   |
| AEROFLEX INC                 | S     | COM | 007768104 | 8     | 640     | SH | DEFINED | 01 0 |
| AEROPOSTALE INC.             | S     | COM | 007865108 | 434   | 14760   | SH | DEFINED | 00   |
| AEROPOSTALE INC.             | S     | COM | 007865108 | 4160  | 141351  | SH | DEFINED | 01   |
| AEROPOSTALE INC.             | S     | COM | 007865108 | 133   | 4510    | SH | DEFINED | 01 0 |
| AEROPOSTALE INC.             | S     | COM | 007865108 | 46    | 1550    | SH | DEFINED | 02   |
| ADVANCED MICRO DEV           | S     | COM | 007903107 | 48210 | 2189360 | SH | DEFINED | 01   |
| ADVANCED MICRO DEV           | S     | COM | 007903107 | 1940  | 88105   | SH | DEFINED | 01 0 |
| ADVANCED MICRO DEV           | S     | COM | 007903107 | 22    | 990     | SH | DEFINED | 02   |
| ADVANTA B                    | S     | COM | 007942204 | 4356  | 179513  | SH | DEFINED | 01   |
| ADVANTA B                    | S     | COM | 007942204 | 1085  | 44690   | SH | DEFINED | 01 0 |
| ADVANTA B                    | S     | COM | 007942204 | 107   | 4400    | SH | DEFINED | 01 0 |
| ADVANTA B                    | S     | COM | 007942204 | 83    | 3400    | SH | DEFINED | 02   |
| ADVANCED ENERGY IND          | S     | COM | 007973100 | 751   | 82278   | SH | DEFINED | 01   |
| ADVENT SOFTWARE              | S     | COM | 007974108 | 19038 | 929560  | SH | DEFINED | 01   |
| ADVENT SOFTWARE              | S     | COM | 007974108 | 651   | 31822   | SH | DEFINED | 01 0 |
| ADVENT SOFTWARE              | S     | COM | 007974108 | 1196  | 58400   | SH | DEFINED | 01 0 |
| ADVENT SOFTWARE              | S     | COM | 007974108 | 401   | 19600   | SH | DEFINED | 02   |
| AETNA INC NEW                | S     | COM | 00817Y108 | 88145 | 706572  | SH | DEFINED | 01   |
| AETNA INC NEW                | S     | COM | 00817Y108 | 1385  | 11100   | SH | DEFINED | 01 0 |
| AETNA INC NEW                | S     | COM | 00817Y108 | 4205  | 33711   | SH | DEFINED | 01 0 |
| AETNA INC NEW                | S     | COM | 00817Y108 | 272   | 2179    | SH | DEFINED | 01 1 |
| AETNA INC NEW                | S     | COM | 00817Y108 | 124   | 987     | SH | DEFINED | 02   |
| AFFILIATED COMPUTER          | S     | COM | 008190100 | 90969 | 1511380 | SH | DEFINED | 01   |
| AFFILIATED COMPUTER          | S     | COM | 008190100 | 2333  | 38775   | SH | DEFINED | 01 0 |
| AFFILIATED COMPUTER          | S     | COM | 008190100 | 1766  | 29345   | SH | DEFINED | 01 0 |
| AFFILIATED COMPUTER          | S     | COM | 008190100 | 4812  | 80000   | SH | DEFINED | 01 1 |
| AFFILIATED COMPUTER          | S     | COM | 008190100 | 70    | 1158    | SH | DEFINED | 02   |
| AFFILIATED MANAGERS          | S     | COM | 008252108 | 6171  | 91092   | SH | DEFINED | 01   |
| AFFILIATED MANAGERS          | S     | COM | 008252108 | 210   | 3100    | SH | DEFINED | 01 0 |
| AFFILIATED MANAGERS          | S     | COM | 008252108 | 68    | 1000    | SH | DEFINED | 02   |
| AFFYMETRIX.                  | S     | COM | 00826T108 | 303   | 8300    | SH | DEFINED | 01   |
| AFFYMETRIX.                  | S     | COM | 00826T108 | 28299 | 774250  | SH | DEFINED | 01 0 |
| AFFYMETRIX.                  | S     | COM | 00826T108 | 1407  | 38500   | SH | DEFINED | 01 0 |
| AFFYMETRIX.                  | S     | COM | 00826T108 | 504   | 13798   | SH | DEFINED | 01 1 |
| AFFIRMATIVE INSURANCE HOLDIN |       | COM | 008272106 | 1504  | 89310   | SH | DEFINED | 01 0 |
| AFFIRMATIVE INSURANCE HOLDIN |       | COM | 008272106 | 147   | 8750    | SH | DEFINED | 01 0 |
| AFFIRMATIVE INSURANCE HOLDIN |       | COM | 008272106 | 1628  | 96700   | SH | DEFINED | 01 1 |
| AFFIRMATIVE INSURANCE HOLDIN |       | COM | 008272106 | 116   | 6900    | SH | DEFINED | 02   |
| AFFORDABLE RESIDENTIAL COMMU |       | COM | 008273104 | 787   | 54824   | SH | DEFINED | 01   |
| AFTERMARKET TECH.            | S     | COM | 008318107 | 585   | 36278   | SH | DEFINED | 01   |
| AGERE SYSTEMS INC-CL A       | S     | COM | 00845V100 | 1778  | 1297700 | SH | DEFINED | 01   |
| AGERE SYSTEMS INC-CL A       | S     | COM | 00845V100 | 816   | 600000  | SH | DEFINED | 01 1 |
| AGILENT TECHNOLOGIES         | S     | COM | 00846U101 | 8138  | 337672  | SH | DEFINED | 01   |
| AGILENT TECHNOLOGIES         | S     | COM | 00846U101 | 119   | 4950    | SH | DEFINED | 01 0 |
| AGILENT TECHNOLOGIES         | S     | COM | 00846U101 | 3171  | 131558  | SH | DEFINED | 01 0 |
| AGILE SOFTWARE CORP          | S     | COM | 00846X105 | 961   | 117600  | SH | DEFINED | 01   |
| AGNICO EAGLE MINES           | FSUSD | COM | 008474108 | 2742  | 199400  | SH | DEFINED | 01   |
| AGNICO EAGLE MINES           | FSUSD | COM | 008474108 | 1966  | 143000  | SH | DEFINED | 01 0 |
| AGILYSYS INC                 | S     | COM | 00847J105 | 7021  | 409665  | SH | DEFINED | 01   |
| AGILYSYS INC                 | S     | COM | 00847J105 | 1516  | 88410   | SH | DEFINED | 01 0 |
| AGILYSYS INC                 | S     | COM | 00847J105 | 142   | 8300    | SH | DEFINED | 01 0 |
| AGILYSYS INC                 | S     | COM | 00847J105 | 117   | 6800    | SH | DEFINED | 02   |
| AGREE REALTY CORP            | S     | COM | 008492100 | 1337  | 42181   | SH | DEFINED | 01   |

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|                                |            |          |           |        |         |     |         |    |
|--------------------------------|------------|----------|-----------|--------|---------|-----|---------|----|
| AGRIUM FSUSD                   |            | COM      | 008916108 | 5914   | 350917  | SH  | DEFINED | 01 |
| AIR FRANCE-KLM ADR             |            | COM      | 009119108 | 6594   | 343420  | SH  | DEFINED | 01 |
| AIR FRANCE ADR WTS             | 05/05/2004 | WT       | 009119116 | 356    | 312200  | SH  | DEFINED | 01 |
| AIR PROD & CHEM                | S          | COM      | 009158106 | 56586  | 976124  | SH  | DEFINED | 01 |
| AIR PROD & CHEM                | S          | COM      | 009158106 | 2990   | 51577   | SH  | DEFINED | 01 |
| AIR PROD & CHEM                | S          | COM      | 009158106 | 5646   | 97393   | SH  | DEFINED | 01 |
| AIR PROD & CHEM                | S          | COM      | 009158106 | 54     | 940     | SH  | DEFINED | 02 |
| AIRGAS INC                     | S          | COM      | 009363102 | 4248   | 160220  | SH  | DEFINED | 01 |
| AIRGAS INC                     | S          | COM      | 009363102 | 2315   | 87340   | SH  | DEFINED | 01 |
| AIRGAS INC                     | S          | COM      | 009363102 | 196    | 7400    | SH  | DEFINED | 01 |
| AIRGAS INC                     | S          | COM      | 009363102 | 2015   | 76030   | SH  | DEFINED | 01 |
| AIRGAS INC                     | S          | COM      | 009363102 | 270    | 10200   | SH  | DEFINED | 02 |
| AIRGATE PCS INC                | S          | COM      | 009367301 | 132    | 3700    | SH  | DEFINED | 01 |
| AIRTRAN HOLDINGS INC           | S          | COM      | 00949P108 | 3254   | 304183  | SH  | DEFINED | 01 |
| AKAMAI TECHNOLOGIES.           | S          | COM      | 00971T101 | 3949   | 303078  | SH  | DEFINED | 01 |
| AKAMAI TECHNOLOGIES.           | S          | COM      | 00971T101 | 11886  | 912100  | SH  | DEFINED | 01 |
| AKAMAI TECHNOLOGIES.           | S          | COM      | 00971T101 | 274    | 21000   | SH  | DEFINED | 01 |
| AKAMAI TECHNOLOGIES.           | S          | COM      | 00971T101 | 16     | 1200    | SH  | DEFINED | 02 |
| ALABAMA NATL BANC..            | S          | COM      | 010317105 | 2868   | 44463   | SH  | DEFINED | 01 |
| ACE LTD STK                    |            | COM      | 010366437 | 1149   | 26895   | SH  | DEFINED | 01 |
| ALAMOSA HOLDINGS INC           | S          | COM      | 011589108 | 1503   | 120535  | SH  | DEFINED | 01 |
| ALASKA AIRGROUP                | S          | COM      | 011659109 | 8573   | 256000  | SH  | DEFINED | 01 |
| ALBANY INTL CORP NEW           | S          | COM      | 012348108 | 2855   | 81190   | SH  | DEFINED | 01 |
| ALBANY MOLECULAR RES           | S          | COM      | 012423109 | 671    | 60200   | SH  | DEFINED | 01 |
| ALBEMARLE CORP                 | S          | COM      | 012653101 | 4027   | 104057  | SH  | DEFINED | 01 |
| ALBERTO CULVER                 | S          | COM      | 013068101 | 273    | 5618    | SH  | DEFINED | 01 |
| ALBERTO CULVER                 | S          | COM      | 013068101 | 1009   | 20779   | SH  | DEFINED | 01 |
| ALBERTSONS INC                 | S          | COM      | 013104104 | 13871  | 580841  | SH  | DEFINED | 01 |
| ALBERTSONS INC                 | S          | COM      | 013104104 | 2007   | 84031   | SH  | DEFINED | 01 |
| ALBERTSONS INC                 | S          | COM      | 013104104 | 119    | 5000    | SH  | DEFINED | 01 |
| ALBERTSONS INC                 | S          | COM      | 013104104 | 88     | 3694    | SH  | DEFINED | 02 |
| ALCAN INC FSUSD                |            | COM      | 013716105 | 8272   | 168690  | SH  | DEFINED | 01 |
| ALCAN INC FSUSD                |            | COM      | 013716105 | 34     | 698     | SH  | DEFINED | 02 |
| ALCOA INC                      | S          | COM      | 013817101 | 163965 | 5218535 | SH  | DEFINED | 01 |
| ALCOA INC                      | S          | COM      | 013817101 | 853    | 27148   | SH  | DEFINED | 01 |
| ALCOA INC                      | S          | COM      | 013817101 | 9012   | 286832  | SH  | DEFINED | 01 |
| ALCOA INC                      | S          | COM      | 013817101 | 5043   | 160500  | SH  | DEFINED | 01 |
| ALCOA INC                      | S          | COM      | 013817101 | 95     | 3023    | SH  | DEFINED | 02 |
| ALCATEL SA - SPONSORED ADR     |            | COM      | 013904305 | 3134   | 200500  | SH  | DEFINED | 01 |
| ALERIS INTL                    | S          | COM      | 014477103 | 1230   | 72668   | SH  | DEFINED | 01 |
| ALEXANDERS INC                 | S          | COM      | 014752109 | 77     | 356     | SH  | DEFINED | 01 |
| ALEXION PHARMACEUTIC           | S          | COM      | 015351109 | 779    | 30900   | SH  | DEFINED | 01 |
| ALFA CORP                      | S          | COM      | 015385107 | 521    | 34290   | SH  | DEFINED | 01 |
| ALKERMES INC                   | S          | COM      | 01642T108 | 985    | 69900   | SH  | DEFINED | 01 |
| ALLEGHANY CORP                 | S          | COM      | 017175100 | 4056   | 14216   | SH  | DEFINED | 01 |
| ALLEGHENY ENERGY               | S          | COM      | 017361106 | 4552   | 230962  | SH  | DEFINED | 01 |
| ALLEGHENY ENERGY               | S          | COM      | 017361106 | 618    | 31338   | SH  | DEFINED | 01 |
| ALLEGHENY ENERGY               | S          | COM      | 017361106 | 38     | 1930    | SH  | DEFINED | 02 |
| ALLEGHENY TECHNOLOGY           | S          | COM      | 01741R102 | 1250   | 57646   | SH  | DEFINED | 01 |
| ALLEGHENY TECHNOLOGY           | S          | COM      | 01741R102 | 472    | 21801   | SH  | DEFINED | 01 |
| ALLERGAN INC                   | S          | COM      | 018490102 | 8998   | 110999  | SH  | DEFINED | 01 |
| ALLERGAN INC                   | S          | COM      | 018490102 | 24     | 300     | SH  | DEFINED | 01 |
| ALLERGAN INC                   | S          | COM      | 018490102 | 2430   | 29977   | SH  | DEFINED | 01 |
| ALLERGAN INC                   | S          | COM      | 018490102 | 897    | 11090   | SH  | DEFINED | 01 |
| ALLERGAN INC 00.000% 11/06/202 |            | CONV BND | 018490AE2 | 782    | 800000  | PRN | DEFINED | 01 |
| ALLETE INC                     | S          | COM      | 018522300 | 2734   | 74385   | SH  | DEFINED | 01 |
| ALLIANCE BANKSHARES CORP       | S          | COM      | 018535104 | 511    | 32862   | SH  | DEFINED | 01 |
| ALLIANCE DATA SYSTEM           | S          | COM      | 018581108 | 27207  | 573020  | SH  | DEFINED | 01 |
| ALLIANCE GAMING CORP           | S          | COM      | 01859P609 | 1747   | 126500  | SH  | DEFINED | 01 |
| ALLIANCE IMAGING INC           | S          | COM      | 018606202 | 206    | 18303   | SH  | DEFINED | 01 |
| ALLIANCE IMAGING INC           | S          | COM      | 018606202 | 1290   | 114540  | SH  | DEFINED | 01 |
| ALLIANCE IMAGING INC           | S          | COM      | 018606202 | 126    | 11200   | SH  | DEFINED | 01 |

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|                            |       |          |           |        |         |    |         |    |
|----------------------------|-------|----------|-----------|--------|---------|----|---------|----|
| ALLIANCE IMAGING INC       | S     | COM      | 018606202 | 98     | 8700    | SH | DEFINED | 02 |
| ALLIANCE SEMI CONDUCT      | S     | COM      | 01877H100 | 330    | 89304   | SH | DEFINED | 01 |
| ALLIANCE RESOURCE PARTNERS | S     | COM      | 01877R108 | 205    | 2764    | SH | DEFINED | 01 |
| ALLIANT ENERGY CORP        | S     | COM      | 018802108 | 127    | 4400    | SH | DEFINED | 01 |
| ALLIANT TECHSYSTEMS        | S     | COM      | 018804104 | 8127   | 124300  | SH | DEFINED | 01 |
| ALLIED DOMECQ SPS-ADR      | FSUSD | COM      | 019121201 | 4271   | 107000  | SH | DEFINED | 01 |
| ALLIED HEALTHCARE INTL INC |       | COM      | 01923A109 | 138    | 25000   | SH | DEFINED | 01 |
| ALLIED WASTE IND           | S     | COM      | 019589308 | 2502   | 269627  | SH | DEFINED | 01 |
| ALLIED WASTE IND           | S     | COM      | 019589308 | 674    | 72660   | SH | DEFINED | 01 |
| ALLMERICA FINANCIAL        | S     | COM      | 019754100 | 26     | 790     | SH | DEFINED | 02 |
| ALLSCRIPTS HLTHCARE        | S     | COM      | 01988P108 | 4214   | 394900  | SH | DEFINED | 01 |
| ALLSCRIPTS HLTHCARE        | S     | COM      | 01988P108 | 7      | 630     | SH | DEFINED | 01 |
| ALLSTATE CORP              | S     | COM      | 020002101 | 62218  | 1202998 | SH | DEFINED | 01 |
| ALLSTATE CORP              | S     | COM      | 020002101 | 3085   | 59655   | SH | DEFINED | 01 |
| ALLSTATE CORP              | S     | COM      | 020002101 | 8103   | 156664  | SH | DEFINED | 01 |
| ALLSTATE CORP              | S     | COM      | 020002101 | 316    | 6100    | SH | DEFINED | 01 |
| ALLSTATE CORP              | S     | COM      | 020002101 | 263    | 5089    | SH | DEFINED | 01 |
| ALLSTATE CORP              | S     | COM      | 020002101 | 356    | 6892    | SH | DEFINED | 02 |
| ALLTEL CORP                | S     | COM      | 020039103 | 5473   | 93137   | SH | DEFINED | 01 |
| ALLTEL CORP                | S     | COM      | 020039103 | 4075   | 69352   | SH | DEFINED | 01 |
| ALPHARMA INC CL A          | S     | COM      | 020813101 | 2248   | 132622  | SH | DEFINED | 01 |
| ALTERA CORP                | S     | COM      | 021441100 | 19282  | 931421  | SH | DEFINED | 01 |
| ALTERA CORP                | S     | COM      | 021441100 | 652    | 31504   | SH | DEFINED | 01 |
| ALTERA CORP                | S     | COM      | 021441100 | 3011   | 145482  | SH | DEFINED | 01 |
| ALTERA CORP                | S     | COM      | 021441100 | 155    | 7500    | SH | DEFINED | 01 |
| ALTERA CORP                | S     | COM      | 021441100 | 400    | 19300   | SH | DEFINED | 02 |
| ALTIRIS INC                | S     | COM      | 02148M100 | 5733   | 161800  | SH | DEFINED | 01 |
| ALTIRIS INC                | S     | COM      | 02148M100 | 6      | 180     | SH | DEFINED | 01 |
| ALTRIA GROUP INC           | S     | COM      | 02209S103 | 355375 | 5816301 | SH | DEFINED | 01 |
| ALTRIA GROUP INC           | S     | COM      | 02209S103 | 4585   | 74676   | SH | DEFINED | 01 |
| ALTRIA GROUP INC           | S     | COM      | 02209S103 | 30880  | 505403  | SH | DEFINED | 01 |
| ALTRIA GROUP INC           | S     | COM      | 02209S103 | 71719  | 1174655 | SH | DEFINED | 01 |
| ALTRIA GROUP INC           | S     | COM      | 02209S103 | 1285   | 21039   | SH | DEFINED | 01 |
| ALTRIA GROUP INC           | S     | COM      | 02209S103 | 1992   | 32608   | SH | DEFINED | 02 |
| AMAZON COM INC             | S     | COM      | 023135106 | 67     | 1524    | SH | DEFINED | 01 |
| AMBAC FINANCIAL GRP        | S     | COM      | 023139108 | 3168   | 38589   | SH | DEFINED | 01 |
| AMBAC FINANCIAL GRP        | S     | COM      | 023139108 | 2038   | 24810   | SH | DEFINED | 01 |
| AMBAC FINANCIAL GRP        | S     | COM      | 023139108 | 127    | 1553    | SH | DEFINED | 02 |
| AMBASSADORS GROUP INC      | S     | COM      | 023177108 | 20     | 567     | SH | DEFINED | 01 |
| AMCOL INTL CORP.           | S     | COM      | 02341W103 | 1485   | 73910   | SH | DEFINED | 01 |
| AMEDISYS INC               | S     | COM      | 023436108 | 4839   | 149370  | SH | DEFINED | 01 |
| AMEDISYS INC               | S     | COM      | 023436108 | 6      | 170     | SH | DEFINED | 01 |
| AMEDISYS INC               | S     | COM      | 023436108 | 145    | 4500    | SH | DEFINED | 01 |
| AMERADA HESS               | S     | COM      | 023551104 | 11184  | 135747  | SH | DEFINED | 01 |
| AMERADA HESS               | S     | COM      | 023551104 | 1724   | 20925   | SH | DEFINED | 01 |
| AMERADA HESS               | S     | COM      | 023551104 | 166    | 2013    | SH | DEFINED | 02 |
| AMERADA HESS CVT PFD       |       | CONV PRF | 023551401 | 1530   | 20685   | SH | DEFINED | 01 |
| AMEREN CORP                | S     | COM      | 023608102 | 6178   | 123212  | SH | DEFINED | 01 |
| AMEREN CORP                | S     | COM      | 023608102 | 2230   | 44475   | SH | DEFINED | 01 |
| AMERICA SERVICE GROUP INC  | S     | COM      | 02364L109 | 34     | 1262    | SH | DEFINED | 01 |
| AMERICA MOVIL SA CV.       | FSUSD | COM      | 02364W105 | 3646   | 69653   | SH | DEFINED | 01 |
| AMERICA MOVIL SA CV.       | FSUSD | COM      | 02364W105 | 1031   | 19700   | SH | DEFINED | 01 |
| AMERICA MOVIL SA CV.       | FSUSD | COM      | 02364W105 | 30     | 576     | SH | DEFINED | 01 |
| AMERICA MOVIL SA CV.       | FSUSD | COM      | 02364W105 | 188505 | 3600914 | SH | DEFINED | 01 |
| AMERICA MOVIL SA CV.       | FSUSD | COM      | 02364W105 | 3297   | 62974   | SH | DEFINED | 01 |
| AMERICA WEST HLDG CP       | S     | COM      | 023657208 | 2036   | 309400  | SH | DEFINED | 01 |
| AMCORE FINL INC            | S     | COM      | 023912108 | 940    | 29228   | SH | DEFINED | 01 |
| AMER AXLE & MFG HDGS       | S     | COM      | 024061103 | 2851   | 92984   | SH | DEFINED | 01 |
| AMER AXLE & MFG HDGS       | S     | COM      | 024061103 | 114    | 3700    | SH | DEFINED | 01 |
| AMER CAP STRATEGIES.       | S     | COM      | 024937104 | 2151   | 64500   | SH | DEFINED | 01 |
| AMER CAP STRATEGIES.       | S     | COM      | 024937104 | 38     | 1137    | SH | DEFINED | 02 |
| AMERICAN ELEC PWR          | S     | COM      | 025537101 | 12727  | 370620  | SH | DEFINED | 01 |

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|                              |   |     |           |        |          |    |         |    |   |
|------------------------------|---|-----|-----------|--------|----------|----|---------|----|---|
| AMERICAN ELEC PWR            | S | COM | 025537101 | 422    | 12300    | SH | DEFINED | 01 | 0 |
| AMERICAN ELEC PWR            | S | COM | 025537101 | 3102   | 90336    | SH | DEFINED | 01 | 0 |
| AMERICAN ELEC PWR            | S | COM | 025537101 | 344    | 9950     | SH | DEFINED | 01 | 1 |
| AMERICAN EAGLE OUTFI         | S | COM | 02553E106 | 5103   | 108350   | SH | DEFINED | 01 |   |
| AMERICAN EAGLE OUTFI         | S | COM | 02553E106 | 42     | 880      | SH | DEFINED | 01 | 0 |
| AMERICAN EAGLE OUTFI         | S | COM | 02553E106 | 43     | 908      | SH | DEFINED | 02 |   |
| AEMG - SMALL CAP GROWTH FUND |   | COM | 025810987 | 16994  | 10000000 | SH | DEFINED | 01 | 0 |
| AMERICAN EXPRESS             | S | COM | 025816109 | 4364   | 77421    | SH | DEFINED | 01 |   |
| AMERICAN EXPRESS             | S | COM | 025816109 | 16153  | 286552   | SH | DEFINED | 01 | 0 |
| AMERICAN EXPRESS             | S | COM | 025816109 | 6972   | 123700   | SH | DEFINED | 01 | 1 |
| AMERICAN FINCIAL GRP         | S | COM | 025932104 | 970    | 30988    | SH | DEFINED | 01 |   |
| AMERICAN FINANCIAL REALTY TR |   | COM | 02607P305 | 128    | 7900     | SH | DEFINED | 01 |   |
| AMERICAN FINANCIAL REALTY TR |   | COM | 02607P305 | 484    | 30000    | SH | DEFINED | 01 | 1 |
| AM GREETINGS CL A            |   | COM | 026375105 | 6409   | 252829   | SH | DEFINED | 01 |   |
| AM GREETINGS CL A            |   | COM | 026375105 | 1467   | 57820    | SH | DEFINED | 01 | 0 |
| AM GREETINGS CL A            |   | COM | 026375105 | 137    | 5420     | SH | DEFINED | 01 | 0 |
| AM GREETINGS CL A            |   | COM | 026375105 | 118    | 4670     | SH | DEFINED | 02 |   |
| AMERICAN HEALTHWAYS.         | S | COM | 02649V104 | 3295   | 99730    | SH | DEFINED | 01 |   |
| AMERICAN HOME MORTGAGE INV   | S | COM | 02660R107 | 511    | 14949    | SH | DEFINED | 01 |   |
| AMERICAN INTL GROUP          | S | COM | 026874107 | 699052 | 10644928 | SH | DEFINED | 01 |   |
| AMERICAN INTL GROUP          | S | COM | 026874107 | 11262  | 171471   | SH | DEFINED | 01 | 0 |
| AMERICAN INTL GROUP          | S | COM | 026874107 | 39631  | 603494   | SH | DEFINED | 01 | 0 |
| AMERICAN INTL GROUP          | S | COM | 026874107 | 100823 | 1535510  | SH | DEFINED | 01 | 1 |
| AMERICAN INTL GROUP          | S | COM | 026874107 | 203    | 3094     | SH | DEFINED | 02 |   |
| AMER ITALIAN PASTA           | S | COM | 027070101 | 5767   | 248029   | SH | DEFINED | 01 |   |
| AMERICAN MEDICAL SYS..       | S | COM | 02744M108 | 4383   | 104854   | SH | DEFINED | 01 |   |
| AMERICAN NATL INS CO         | S | COM | 028591105 | 3990   | 38300    | SH | DEFINED | 01 |   |
| AMERICAN PHARM PART.         | S | COM | 02886P109 | 112    | 2997     | SH | DEFINED | 01 |   |
| AMERICAN PHYSICIANS CAP INC  |   | COM | 028884104 | 2121   | 58900    | SH | DEFINED | 01 |   |
| AMER PWR CONVERSION          | S | COM | 029066107 | 35524  | 1659978  | SH | DEFINED | 01 |   |
| AMER PWR CONVERSION          | S | COM | 029066107 | 1178   | 55096    | SH | DEFINED | 01 | 0 |
| AMER PWR CONVERSION          | S | COM | 029066107 | 3136   | 146582   | SH | DEFINED | 01 | 0 |
| AMER PWR CONVERSION          | S | COM | 029066107 | 752    | 35142    | SH | DEFINED | 02 |   |
| AMERICAN SCIENCE & ENGINEERI |   | COM | 029429107 | 122    | 2957     | SH | DEFINED | 01 |   |
| AMERICAN STD CO              | S | COM | 029712106 | 16004  | 387283   | SH | DEFINED | 01 |   |
| AMERICAN STD CO              | S | COM | 029712106 | 3115   | 75400    | SH | DEFINED | 01 | 0 |
| AMERICAN STD CO              | S | COM | 029712106 | 2023   | 48970    | SH | DEFINED | 01 | 0 |
| AMERICAN STD CO              | S | COM | 029712106 | 87     | 2099     | SH | DEFINED | 02 |   |
| AMERICAN STS WATER           | S | COM | 029899101 | 1092   | 42010    | SH | DEFINED | 01 |   |
| AMERICAN TOWER CORP          | S | COM | 029912201 | 108    | 5870     | SH | DEFINED | 01 |   |
| AMERICAN TOWER CORP          | S | COM | 029912201 | 67807  | 3694426  | SH | DEFINED | 01 | 1 |
| AMERICAN TOWER CORP          | S | COM | 029912201 | 17     | 941      | SH | DEFINED | 02 |   |
| AMERICAN VANGUARD CORP       | S | COM | 030371108 | 552    | 15000    | SH | DEFINED | 01 |   |
| AMERICAN VANGUARD CORP       | S | COM | 030371108 | 4      | 110      | SH | DEFINED | 01 | 0 |
| AMERICAN WOODMARK CORP.      | S | COM | 030506109 | 2839   | 64988    | SH | DEFINED | 01 |   |
| AMERICANWEST BANCORPORATION  |   | COM | 03058P109 | 45     | 2224     | SH | DEFINED | 01 |   |
| AMERICREDIT CORP             | S | COM | 03060R101 | 6780   | 277300   | SH | DEFINED | 01 |   |
| AMERICREDIT CORP             | S | COM | 03060R101 | 3403   | 139293   | SH | DEFINED | 01 | 1 |
| AMERICREDIT CORP             | S | COM | 03060R101 | 44     | 1802     | SH | DEFINED | 02 |   |
| AMERISTAR CASINOS IN         | S | COM | 03070Q101 | 85     | 1977     | SH | DEFINED | 01 |   |
| AMERON INTL CORP.            | S | COM | 030710107 | 322    | 8485     | SH | DEFINED | 01 |   |
| AMERIVEST PROPERTIES INC     | S | COM | 03071L101 | 358    | 55918    | SH | DEFINED | 01 |   |
| AMERUS GROUP CO              | S | COM | 03072M108 | 2789   | 61549    | SH | DEFINED | 01 |   |
| AMERUS GROUP CO              | S | COM | 03072M108 | 3040   | 67100    | SH | DEFINED | 01 | 0 |
| AMERUS GROUP CO              | S | COM | 03072M108 | 302    | 6660     | SH | DEFINED | 01 | 0 |
| AMERUS GROUP CO              | S | COM | 03072M108 | 237    | 5240     | SH | DEFINED | 02 |   |
| AMERISOURCEBERGEN            | S | COM | 03073E105 | 381    | 6495     | SH | DEFINED | 01 |   |
| AMERISOURCEBERGEN            | S | COM | 03073E105 | 29     | 500      | SH | DEFINED | 01 | 0 |
| AMERISOURCEBERGEN            | S | COM | 03073E105 | 1408   | 24000    | SH | DEFINED | 01 | 0 |
| AMERISOURCEBERGEN            | S | COM | 03073E105 | 22     | 380      | SH | DEFINED | 02 |   |
| AMERIGROUP CORP              | S | COM | 03073T102 | 14133  | 186808   | SH | DEFINED | 01 |   |
| AMERIGROUP CORP              | S | COM | 03073T102 | 13     | 170      | SH | DEFINED | 01 | 0 |

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|-------------------------------|-------|----------|-----------|--------|---------|-----|---------|----|
| AMERITRADE HLDGS.             | S     | COM      | 03074K100 | 118    | 8310    | SH  | DEFINED | 01 |
| AMERITRADE HLDGS.             | S     | COM      | 03074K100 | 40057  | 2823850 | SH  | DEFINED | 01 |
| AMERITRADE HLDGS.             | S     | COM      | 03074K100 | 26     | 1844    | SH  | DEFINED | 02 |
| AMETEK INC (NEW)              | S     | COM      | 031100100 | 1377   | 38604   | SH  | DEFINED | 01 |
| AMGEN INC                     | S     | COM      | 031162100 | 319379 | 4978610 | SH  | DEFINED | 01 |
| AMGEN INC                     | S     | COM      | 031162100 | 1864   | 29062   | SH  | DEFINED | 01 |
| AMGEN INC                     | S     | COM      | 031162100 | 18814  | 293291  | SH  | DEFINED | 01 |
| AMGEN INC                     | S     | COM      | 031162100 | 101951 | 1589176 | SH  | DEFINED | 01 |
| AMGEN INC. 00.000% 03/01/2032 |       | CONV BND | 031162AE0 | 1559   | 2100000 | PRN | DEFINED | 01 |
| AMGEN INC. 00.000% 03/01/2032 |       | CONV BND | 031162AE0 | 965    | 1300000 | PRN | DEFINED | 01 |
| AMKOR TECHNOLOGY              | S     | COM      | 031652100 | 1391   | 208200  | SH  | DEFINED | 01 |
| AMKOR TECHNOLOGY              | S     | COM      | 031652100 | 1024   | 153195  | SH  | DEFINED | 01 |
| AMKOR TECHNOLOGY              | S     | COM      | 031652100 | 80     | 12000   | SH  | DEFINED | 01 |
| AMKOR TECHNOLOGY              | S     | COM      | 031652100 | 63     | 9500    | SH  | DEFINED | 02 |
| AMKOR TECHNOLOGY INC. 05.000% |       | CONV BND | 031652AH3 | 4242   | 4500000 | PRN | DEFINED | 01 |
| AMPHENOL CORP                 | S     | COM      | 032095101 | 18     | 506     | SH  | DEFINED | 01 |
| AMSOUTH BANCORPORATI          | S     | COM      | 032165102 | 19459  | 751312  | SH  | DEFINED | 01 |
| AMSOUTH BANCORPORATI          | S     | COM      | 032165102 | 2100   | 81074   | SH  | DEFINED | 01 |
| AMSOUTH BANCORPORATI          | S     | COM      | 032165102 | 39     | 1490    | SH  | DEFINED | 02 |
| AMSURG CORP.                  | S     | COM      | 03232P405 | 2176   | 73650   | SH  | DEFINED | 01 |
| AMYLIN PHARM.                 | S     | COM      | 032346108 | 11311  | 484200  | SH  | DEFINED | 01 |
| AMYLIN PHARM.                 | S     | COM      | 032346108 | 17962  | 768910  | SH  | DEFINED | 01 |
| AMYLIN PHARM.                 | S     | COM      | 032346108 | 731    | 31300   | SH  | DEFINED | 01 |
| AMYLIN PHARM.                 | S     | COM      | 032346108 | 35     | 1500    | SH  | DEFINED | 02 |
| ANADARKO PETRO CORP           | S     | COM      | 032511107 | 35508  | 547877  | SH  | DEFINED | 01 |
| ANADARKO PETRO CORP           | S     | COM      | 032511107 | 1460   | 22518   | SH  | DEFINED | 01 |
| ANADARKO PETRO CORP           | S     | COM      | 032511107 | 3660   | 56466   | SH  | DEFINED | 01 |
| ANADARKO PETRO CORP           | S     | COM      | 032511107 | 46098  | 711360  | SH  | DEFINED | 01 |
| ANADARKO PETRO CORP           | S     | COM      | 032511107 | 346    | 5336    | SH  | DEFINED | 01 |
| ANADARKO PETRO CORP           | S     | COM      | 032511107 | 366    | 5648    | SH  | DEFINED | 02 |
| ANALOG DEVICES                | S     | COM      | 032654105 | 13192  | 357283  | SH  | DEFINED | 01 |
| ANALOG DEVICES                | S     | COM      | 032654105 | 231    | 6275    | SH  | DEFINED | 01 |
| ANALOG DEVICES                | S     | COM      | 032654105 | 3168   | 85803   | SH  | DEFINED | 01 |
| ANALOG DEVICES                | S     | COM      | 032654105 | 5966   | 161641  | SH  | DEFINED | 01 |
| ANALOG DEVICES                | S     | COM      | 032654105 | 30     | 811     | SH  | DEFINED | 02 |
| ANALOGIC                      | S     | COM      | 032657207 | 2967   | 66241   | SH  | DEFINED | 01 |
| ANCHOR BANCORP                | S     | COM      | 032839102 | 1849   | 63428   | SH  | DEFINED | 01 |
| ANDERSONS INC/THE             | S     | COM      | 034164103 | 321    | 12600   | SH  | DEFINED | 01 |
| ANDREW CORP                   | S     | COM      | 034425108 | 135    | 9918    | SH  | DEFINED | 01 |
| ANDREW CORP                   | S     | COM      | 034425108 | 500    | 36714   | SH  | DEFINED | 01 |
| ANDRX CORP-ANDRX GRP          | S     | COM      | 034553107 | 924    | 42300   | SH  | DEFINED | 01 |
| ANDRX CORP-ANDRX GRP          | S     | COM      | 034553107 | 16     | 723     | SH  | DEFINED | 02 |
| ANGELICA CORP                 | S     | COM      | 034663104 | 612    | 22609   | SH  | DEFINED | 01 |
| ANGIOTECH PHARM IN            | FSUSD | COM      | 034918102 | 940    | 50930   | SH  | DEFINED | 01 |
| ANGIOTECH PHARM IN            | FSUSD | COM      | 034918102 | 9      | 500     | SH  | DEFINED | 01 |
| ANGLOGOLD ASHANTI LTD -ADR    | F     | COM      | 035128206 | 2181   | 60000   | SH  | DEFINED | 01 |
| ANHEUSER BUSCH CO             | S     | COM      | 035229103 | 3488   | 68738   | SH  | DEFINED | 01 |
| ANHEUSER BUSCH CO             | S     | COM      | 035229103 | 9150   | 180367  | SH  | DEFINED | 01 |
| ANIKA THERAPEUTICS INC        | S     | COM      | 035255108 | 121    | 13221   | SH  | DEFINED | 01 |
| ANIXTER INTL INC              | S     | COM      | 035290105 | 7125   | 197973  | SH  | DEFINED | 01 |
| ANIXTER INTL INC              | S     | COM      | 035290105 | 1702   | 47260   | SH  | DEFINED | 01 |
| ANIXTER INTL INC              | S     | COM      | 035290105 | 167    | 4630    | SH  | DEFINED | 01 |
| ANIXTER INTL INC              | S     | COM      | 035290105 | 140    | 3900    | SH  | DEFINED | 02 |
| ANN TAYLOR STORES COR         | S     | COM      | 036115103 | 1627   | 75600   | SH  | DEFINED | 01 |
| ANSYS                         | S     | COM      | 03662Q105 | 7081   | 220860  | SH  | DEFINED | 01 |
| ANSYS                         | S     | COM      | 03662Q105 | 12     | 400     | SH  | DEFINED | 01 |
| ANTHRACITE CAPITAL..          | S     | COM      | 037023108 | 653    | 52854   | SH  | DEFINED | 01 |
| ANTIGENICS INC/DEL            | S     | COM      | 037032109 | 193    | 19000   | SH  | DEFINED | 01 |
| ANWORTH MORTGAGE ASSET CORP.  |       | COM      | 037347101 | 417    | 38926   | SH  | DEFINED | 01 |
| AON CORP                      | S     | COM      | 037389103 | 60167  | 2521719 | SH  | DEFINED | 01 |
| AON CORP                      | S     | COM      | 037389103 | 1724   | 72245   | SH  | DEFINED | 01 |
| AON CORP                      | S     | COM      | 037389103 | 83     | 3500    | SH  | DEFINED | 01 |

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|----------------------------|-------|-----|-----------|--------|---------|----|---------|------|
| AON CORP                   | S     | COM | 037389103 | 124    | 5204    | SH | DEFINED | 02   |
| APACHE CORP                | S     | COM | 037411105 | 272981 | 5398057 | SH | DEFINED | 01   |
| APACHE CORP                | S     | COM | 037411105 | 3590   | 70991   | SH | DEFINED | 01 0 |
| APACHE CORP                | S     | COM | 037411105 | 6023   | 119102  | SH | DEFINED | 01 0 |
| APACHE CORP                | S     | COM | 037411105 | 1380   | 27300   | SH | DEFINED | 01 1 |
| APACHE CORP                | S     | COM | 037411105 | 546    | 10800   | SH | DEFINED | 02   |
| APARTMENT INVT & MGMT CO   | S     | COM | 03748R101 | 9129   | 236866  | SH | DEFINED | 01 0 |
| APARTMENT INVT & MGMT CO   | S     | COM | 03748R101 | 834    | 21635   | SH | DEFINED | 01 0 |
| APARTMENT INVT & MGMT CO   | S     | COM | 03748R101 | 27     | 704     | SH | DEFINED | 02   |
| APOGEE ENTERPRISES         | S     | COM | 037598109 | 922    | 68744   | SH | DEFINED | 01   |
| APOLLO GROUP INC           | -C S  | COM | 037604105 | 9066   | 112331  | SH | DEFINED | 01   |
| APOLLO GROUP INC           | -C S  | COM | 037604105 | 3498   | 43340   | SH | DEFINED | 01 0 |
| APOLLO GROUP INC           | -C S  | COM | 037604105 | 15110  | 187214  | SH | DEFINED | 01 1 |
| APOLLO GOLD CORP - RESTR-  | 144A  | COM | 03761E987 | 128    | 156250  | SH | DEFINED | 01   |
| APOLLO INVESTMENT CORP     | S     | COM | 03761U106 | 1485   | 98310   | SH | DEFINED | 01   |
| APPLE COMPUTER             | S     | COM | 037833100 | 252295 | 3917640 | SH | DEFINED | 01   |
| APPLE COMPUTER             | S     | COM | 037833100 | 504    | 7826    | SH | DEFINED | 01 0 |
| APPLE COMPUTER             | S     | COM | 037833100 | 6119   | 95018   | SH | DEFINED | 01 0 |
| APPLE COMPUTER             | S     | COM | 037833100 | 267    | 4144    | SH | DEFINED | 01 1 |
| APPLE COMPUTER             | S     | COM | 037833100 | 262    | 4062    | SH | DEFINED | 01 1 |
| APPLE COMPUTER             | S     | COM | 037833100 | 200    | 3099    | SH | DEFINED | 02   |
| APPLEBEES INTL INC         |       | COM | 037899101 | 3521   | 133140  | SH | DEFINED | 01 0 |
| APRIA HEALTHCARE GRO       | S     | COM | 037933108 | 4634   | 140654  | SH | DEFINED | 01   |
| APRIA HEALTHCARE GRO       | S     | COM | 037933108 | 10     | 300     | SH | DEFINED | 01 0 |
| APPLERA - APP BIOSYS       | S     | COM | 038020103 | 253    | 12086   | SH | DEFINED | 01   |
| APPLERA - APP BIOSYS       | S     | COM | 038020103 | 936    | 44754   | SH | DEFINED | 01 0 |
| CELERA GENOMICS GRP-APPLER | S     | COM | 038020202 | 3630   | 264000  | SH | DEFINED | 01   |
| CELERA GENOMICS GRP-APPLER | S     | COM | 038020202 | 1163   | 84580   | SH | DEFINED | 01 0 |
| CELERA GENOMICS GRP-APPLER | S     | COM | 038020202 | 117    | 8500    | SH | DEFINED | 01 0 |
| CELERA GENOMICS GRP-APPLER | S     | COM | 038020202 | 88     | 6400    | SH | DEFINED | 02   |
| APPLICA INC                | S     | COM | 03815A106 | 367    | 60584   | SH | DEFINED | 01   |
| APPLIED IND TECHNOLO       | S     | COM | 03820C105 | 4752   | 173425  | SH | DEFINED | 01   |
| APPLIED IND TECHNOLO       | S     | COM | 03820C105 | 1012   | 36915   | SH | DEFINED | 01 0 |
| APPLIED IND TECHNOLO       | S     | COM | 03820C105 | 99     | 3600    | SH | DEFINED | 01 0 |
| APPLIED IND TECHNOLO       | S     | COM | 03820C105 | 89     | 3255    | SH | DEFINED | 02   |
| APPLIED MATERIALS          | S     | COM | 038222105 | 2407   | 140753  | SH | DEFINED | 01   |
| APPLIED MATERIALS          | S     | COM | 038222105 | 1      | 83      | SH | DEFINED | 01 0 |
| APPLIED MATERIALS          | S     | COM | 038222105 | 6714   | 392639  | SH | DEFINED | 01 0 |
| APPLIED MATERIALS          | S     | COM | 038222105 | 4706   | 275200  | SH | DEFINED | 01 1 |
| APPLIED MICRO CIRCUIT      | S     | COM | 03822W109 | 80     | 19006   | SH | DEFINED | 01   |
| APPLIED MICRO CIRCUIT      | S     | COM | 03822W109 | 296    | 70347   | SH | DEFINED | 01 0 |
| APPLIED SIGNAL             | S     | COM | 038237103 | 2004   | 56860   | SH | DEFINED | 01   |
| APTARGROUP INC             | S     | COM | 038336103 | 7840   | 148557  | SH | DEFINED | 01   |
| AQUA AMERICA INC           | S     | COM | 03836W103 | 2495   | 101465  | SH | DEFINED | 01 0 |
| AQUA AMERICA INC           | S     | COM | 03836W103 | 39     | 1590    | SH | DEFINED | 02   |
| AQUILA INC                 | S     | COM | 03840P102 | 1520   | 412000  | SH | DEFINED | 01   |
| ARACRUZ CELLULOSE SA       | FSUSD | COM | 038496204 | 231    | 6140    | SH | DEFINED | 01   |
| ARACRUZ CELLULOSE SA       | FSUSD | COM | 038496204 | 61433  | 1629535 | SH | DEFINED | 01 1 |
| ARACRUZ CELLULOSE SA       | FSUSD | COM | 038496204 | 1117   | 29632   | SH | DEFINED | 01 1 |
| ARAMARK CORPORATION        |       | COM | 038521100 | 67773  | 2557436 | SH | DEFINED | 01 1 |
| ARBINET-THEXCHANGE INC     | S     | COM | 03875P100 | 854    | 34350   | SH | DEFINED | 01   |
| ARBINET-THEXCHANGE INC     | S     | COM | 03875P100 | 88     | 3550    | SH | DEFINED | 01 0 |
| ARBINET-THEXCHANGE INC     | S     | COM | 03875P100 | 867    | 35000   | SH | DEFINED | 01 1 |
| ARBINET-THEXCHANGE INC     | S     | COM | 03875P100 | 3      | 120     | SH | DEFINED | 02   |
| ARBITRON INC               | S     | COM | 03875Q108 | 3056   | 78001   | SH | DEFINED | 01   |
| ARBITRON INC               | S     | COM | 03875Q108 | 114    | 2900    | SH | DEFINED | 01 0 |
| ARBITRON INC               | S     | COM | 03875Q108 | 39     | 1000    | SH | DEFINED | 02   |
| ARCH CHEMICALS INC         | S     | COM | 03937R102 | 4808   | 167067  | SH | DEFINED | 01   |
| ARCH CHEMICALS INC         | S     | COM | 03937R102 | 2135   | 74220   | SH | DEFINED | 01 0 |
| ARCH CHEMICALS INC         | S     | COM | 03937R102 | 222    | 7700    | SH | DEFINED | 01 0 |
| ARCH CHEMICALS INC         | S     | COM | 03937R102 | 164    | 5700    | SH | DEFINED | 02   |
| ARCH COAL INC              | S     | COM | 039380100 | 113    | 3186    | SH | DEFINED | 01   |

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|--------------------------------|----|-----|-----------|-------|---------|----|---------|----|---|
| ARCH COAL INC                  | S  | COM | 039380100 | 2657  | 74757   | SH | DEFINED | 01 | 0 |
| ARCH COAL INC                  | S  | COM | 039380100 | 146   | 4090    | SH | DEFINED | 02 |   |
| ARCHER DANIELS MDLND           | S  | COM | 039483102 | 580   | 25998   | SH | DEFINED | 00 |   |
| ARCHER DANIELS MDLND           | S  | COM | 039483102 | 59497 | 2666883 | SH | DEFINED | 01 |   |
| ARCHER DANIELS MDLND           | S  | COM | 039483102 | 3334  | 149425  | SH | DEFINED | 01 | 0 |
| ARCHER DANIELS MDLND           | S  | COM | 039483102 | 4462  | 200000  | SH | DEFINED | 01 | 1 |
| ARCHER DANIELS MDLND           | S  | COM | 039483102 | 46    | 2080    | SH | DEFINED | 02 |   |
| ARCHSTONE-SMITH TRUS           | S  | COM | 039583109 | 3102  | 80970   | SH | DEFINED | 01 |   |
| ARCHSTONE-SMITH TRUS           | S  | COM | 039583109 | 1711  | 44670   | SH | DEFINED | 01 | 0 |
| ARCHSTONE-SMITH TRUS           | S  | COM | 039583109 | 38    | 990     | SH | DEFINED | 02 |   |
| ARCTIC CAT INC                 | S  | COM | 039670104 | 3544  | 133655  | SH | DEFINED | 01 |   |
| ARDEN REALTY INC               | S  | COM | 039793104 | 2063  | 54700   | SH | DEFINED | 01 |   |
| ARENA BRANDS HLD CRP           |    | COM | 03999M207 | 768   | 111111  | SH | DEFINED | 01 |   |
| ARGON ST INC                   | S  | COM | 040149106 | 681   | 19200   | SH | DEFINED | 01 |   |
| ARGONAUT GROUP INC             | S  | COM | 040157109 | 1392  | 65900   | SH | DEFINED | 01 |   |
| ARGOSY GAMING                  | S  | COM | 040228108 | 10458 | 223962  | SH | DEFINED | 01 |   |
| ARGOSY GAMING                  | S  | COM | 040228108 | 8     | 160     | SH | DEFINED | 01 | 0 |
| ARIAD PHARMACEUTICALS INC      | S  | COM | 04033A100 | 1315  | 177000  | SH | DEFINED | 01 |   |
| ARIAD PHARMACEUTICALS INC      | S  | COM | 04033A100 | 4     | 540     | SH | DEFINED | 01 | 0 |
| ARIBA                          | S  | COM | 04033V203 | 475   | 28610   | SH | DEFINED | 01 |   |
| ARIBA                          | S  | COM | 04033V203 | 2948  | 177613  | SH | DEFINED | 01 | 0 |
| ARIBA                          | S  | COM | 04033V203 | 70    | 4200    | SH | DEFINED | 01 | 0 |
| ARIBA                          | S  | COM | 04033V203 | 55    | 3300    | SH | DEFINED | 02 |   |
| ARKANSAS BEST CORP             | S  | COM | 040790107 | 5880  | 130985  | SH | DEFINED | 01 |   |
| ARMOR HOLDINGS INC             | S  | COM | 042260109 | 6065  | 128970  | SH | DEFINED | 01 |   |
| ARQULE INC                     | S  | COM | 04269E107 | 421   | 72744   | SH | DEFINED | 01 |   |
| ARRIS GROUP INC                | S  | COM | 04269Q100 | 6     | 790     | SH | DEFINED | 00 |   |
| ARROW ELECTRONICS              | S  | COM | 042735100 | 795   | 32695   | SH | DEFINED | 01 |   |
| ARROW ELECTRONICS              | S  | COM | 042735100 | 33    | 1350    | SH | DEFINED | 01 | 1 |
| ARROW ELECTRONICS              | S  | COM | 042735100 | 19    | 790     | SH | DEFINED | 02 |   |
| ARROW INTERNATIONAL            | S  | COM | 042764100 | 1453  | 46900   | SH | DEFINED | 01 |   |
| ARTESYN TECHNOLOGIES           | S  | COM | 043127109 | 5384  | 476514  | SH | DEFINED | 01 |   |
| ARTESYN TECHNOLOGIES           | S  | COM | 043127109 | 1095  | 96680   | SH | DEFINED | 01 | 0 |
| ARTESYN TECHNOLOGIES           | S  | COM | 043127109 | 114   | 10100   | SH | DEFINED | 01 | 0 |
| ARTESYN TECHNOLOGIES           | S  | COM | 043127109 | 82    | 7300    | SH | DEFINED | 02 |   |
| ARTHROCARE CORP                | S  | COM | 043136100 | 2923  | 91166   | SH | DEFINED | 01 |   |
| ARVINMERITOR INC               | S  | COM | 043353101 | 1859  | 83111   | SH | DEFINED | 01 |   |
| ASBURY AUTOMOTIVE GROUP        | S  | COM | 043436104 | 157   | 11398   | SH | DEFINED | 01 |   |
| ASHLAND INC                    | S  | COM | 044204105 | 1731  | 29643   | SH | DEFINED | 01 |   |
| ASHLAND INC                    | S  | COM | 044204105 | 947   | 16220   | SH | DEFINED | 01 | 0 |
| ASHLAND INC                    | S  | COM | 044204105 | 157   | 2700    | SH | DEFINED | 01 | 1 |
| ASHLAND INC                    | S  | COM | 044204105 | 49    | 833     | SH | DEFINED | 02 |   |
| ASHWORTH INC                   | S  | COM | 04516H101 | 369   | 33890   | SH | DEFINED | 01 |   |
| APP CHINA GRP WTS 3/15/10 UNIT | WT |     | 04516V118 | 0     | 6400    | SH | DEFINED | 01 | 0 |
| ASK JEEVES INC.                | S  | COM | 045174109 | 1685  | 62958   | SH | DEFINED | 01 |   |
| ASPECT COMMUNICATION           | S  | COM | 04523Q102 | 172   | 15546   | SH | DEFINED | 01 |   |
| ASPECT COMMUNICATION           | S  | COM | 04523Q102 | 856   | 76761   | SH | DEFINED | 01 | 0 |
| ASPECT COMMUNICATION           | S  | COM | 04523Q102 | 84    | 7534    | SH | DEFINED | 01 | 0 |
| ASPECT COMMUNICATION           | S  | COM | 04523Q102 | 66    | 5900    | SH | DEFINED | 02 |   |
| ASPEN TECH.                    | S  | COM | 045327103 | 50    | 7994    | SH | DEFINED | 01 |   |
| ASSO BANCORP                   | S  | COM | 045487105 | 40    | 1190    | SH | DEFINED | 02 |   |
| ASSOCIATED ESTATES R           | S  | COM | 045604105 | 273   | 26745   | SH | DEFINED | 01 |   |
| ASSURANT INC                   | S  | COM | 04621X108 | 13685 | 447949  | SH | DEFINED | 01 |   |
| ASSURANT INC                   | S  | COM | 04621X108 | 14    | 465     | SH | DEFINED | 02 |   |
| ASTEC INDS INC                 | S  | COM | 046224101 | 1037  | 60283   | SH | DEFINED | 01 |   |
| ASTORIA FINL CORP.             | S  | COM | 046265104 | 52    | 1282    | SH | DEFINED | 02 |   |
| ATARI INC                      | S  | COM | 04651M105 | 88    | 30112   | SH | DEFINED | 01 |   |
| ATHEROGENICS INC               | S  | COM | 047439104 | 1793  | 76100   | SH | DEFINED | 01 |   |
| ATHEROGENICS INC               | S  | COM | 047439104 | 2     | 100     | SH | DEFINED | 01 | 0 |
| ATHEROS COMMUNICATIONS         | S  | COM | 04743P108 | 2282  | 222550  | SH | DEFINED | 01 |   |
| ATHEROS COMMUNICATIONS         | S  | COM | 04743P108 | 3     | 250     | SH | DEFINED | 01 | 0 |
| ATMOS ENERGY CORP              | S  | COM | 049560105 | 9988  | 365200  | SH | DEFINED | 01 |   |

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|--------------------------------|---|-----|-----------|-------|---------|----|---------|----|
| ATWOOD OCEANICS                | S | COM | 050095108 | 1974  | 37887   | SH | DEFINED | 01 |
| AUDIBLE INC                    | S | COM | 05069A302 | 376   | 14440   | SH | DEFINED | 01 |
| AUDIOVOX CORP                  | S | COM | 050757103 | 2529  | 160227  | SH | DEFINED | 01 |
| AUGUST TECH CORP               | S | COM | 05106U105 | 213   | 20200   | SH | DEFINED | 01 |
| AUTO DATA NETWORK INC          |   | COM | 05270Q104 | 3090  | 1485720 | SH | DEFINED | 01 |
| AUTOBYTEL INC                  | S | COM | 05275N106 | 1985  | 328596  | SH | DEFINED | 01 |
| AUTODESK INC                   | S | COM | 052769106 | 18    | 480     | SH | DEFINED | 00 |
| AUTODESK INC                   | S | COM | 052769106 | 28005 | 737904  | SH | DEFINED | 01 |
| AUTODESK INC                   | S | COM | 052769106 | 735   | 19380   | SH | DEFINED | 01 |
| AUTODESK INC                   | S | COM | 052769106 | 2041  | 53764   | SH | DEFINED | 01 |
| AUTODESK INC                   | S | COM | 052769106 | 7626  | 200588  | SH | DEFINED | 01 |
| AUTODESK INC                   | S | COM | 052769106 | 152   | 4025    | SH | DEFINED | 02 |
| AUTOLIV INC                    | S | COM | 052800109 | 97    | 2000    | SH | DEFINED | 01 |
| AUTOLIV INC                    | S | COM | 052800109 | 174   | 3600    | SH | DEFINED | 01 |
| AUTOMATIC DATA PROC.           | S | COM | 053015103 | 3183  | 71766   | SH | DEFINED | 01 |
| AUTOMATIC DATA PROC.           | S | COM | 053015103 | 636   | 14341   | SH | DEFINED | 01 |
| AUTOMATIC DATA PROC.           | S | COM | 053015103 | 5898  | 132989  | SH | DEFINED | 01 |
| AUTOMATIC DATA PROC.           | S | COM | 053015103 | 44015 | 992665  | SH | DEFINED | 01 |
| AUTOMATIC DATA PROC.           | S | COM | 053015103 | 112   | 2526    | SH | DEFINED | 02 |
| AUTONATION INC                 | S | COM | 05329W102 | 6114  | 318325  | SH | DEFINED | 01 |
| AUTONATION INC                 | S | COM | 05329W102 | 1160  | 60405   | SH | DEFINED | 01 |
| AUTOZONE                       | S | COM | 053332102 | 11643 | 127515  | SH | DEFINED | 01 |
| AUTOZONE                       | S | COM | 053332102 | 528   | 5786    | SH | DEFINED | 01 |
| AUTOZONE                       | S | COM | 053332102 | 1663  | 18212   | SH | DEFINED | 01 |
| AUTOZONE                       | S | COM | 053332102 | 39    | 424     | SH | DEFINED | 02 |
| AVALONBAY COMM                 | S | COM | 053484101 | 2959  | 39300   | SH | DEFINED | 01 |
| AVALONBAY COMM                 | S | COM | 053484101 | 17    | 220     | SH | DEFINED | 02 |
| AVANT IMMUNOTHERAPEU           | S | COM | 053491106 | 2     | 1210    | SH | DEFINED | 01 |
| AVAYA INC                      | S | COM | 053499109 | 1457  | 84699   | SH | DEFINED | 01 |
| AVAYA INC                      | S | COM | 053499109 | 1798  | 104513  | SH | DEFINED | 01 |
| AVAYA INC                      | S | COM | 053499109 | 571   | 33200   | SH | DEFINED | 01 |
| AVAYA INC                      | S | COM | 053499109 | 20    | 1141    | SH | DEFINED | 02 |
| AVERY DENNISON CORP            | S | COM | 053611109 | 7019  | 117039  | SH | DEFINED | 01 |
| AVERY DENNISON CORP            | S | COM | 053611109 | 1512  | 25220   | SH | DEFINED | 01 |
| AVERY DENNISON CORP            | S | COM | 053611109 | 27    | 445     | SH | DEFINED | 02 |
| AVIALL                         | S | COM | 05366B102 | 2566  | 111702  | SH | DEFINED | 01 |
| AVIALL                         | S | COM | 05366B102 | 1415  | 61640   | SH | DEFINED | 01 |
| AVIALL                         | S | COM | 05366B102 | 145   | 6300    | SH | DEFINED | 01 |
| AVIALL                         | S | COM | 05366B102 | 108   | 4700    | SH | DEFINED | 02 |
| AVID TECH                      | S | COM | 05367P100 | 10984 | 177889  | SH | DEFINED | 01 |
| AVID TECH                      | S | COM | 05367P100 | 6     | 100     | SH | DEFINED | 01 |
| AVISTA CORP                    | S | COM | 05379B107 | 2841  | 160788  | SH | DEFINED | 01 |
| AVNET INC                      |   | COM | 053807103 | 118   | 6500    | SH | DEFINED | 01 |
| AVOCENT CORPORATION            | S | COM | 053893103 | 353   | 8700    | SH | DEFINED | 01 |
| AVON PRODUCTS                  | S | COM | 054303102 | 53103 | 1372185 | SH | DEFINED | 01 |
| AVON PRODUCTS                  | S | COM | 054303102 | 3002  | 77583   | SH | DEFINED | 01 |
| AVON PRODUCTS                  | S | COM | 054303102 | 4178  | 107970  | SH | DEFINED | 01 |
| AVON PRODUCTS                  | S | COM | 054303102 | 773   | 19900   | SH | DEFINED | 01 |
| AVON PRODUCTS                  | S | COM | 054303102 | 127   | 3294    | SH | DEFINED | 02 |
| AXA FSUSD                      |   | COM | 054536107 | 1     | 24      | SH | DEFINED | 01 |
| AXCELIS TECH INC               | S | COM | 054540109 | 2046  | 251638  | SH | DEFINED | 01 |
| AZTAR CORP                     | S | COM | 054802103 | 8677  | 248455  | SH | DEFINED | 01 |
| BB&T CORP                      | S | COM | 054937107 | 1727  | 41072   | SH | DEFINED | 01 |
| BB&T CORP                      | S | COM | 054937107 | 5303  | 126106  | SH | DEFINED | 01 |
| BB&T CORP                      | S | COM | 054937107 | 173   | 4100    | SH | DEFINED | 01 |
| BCE INC FSUSD                  |   | COM | 05534B109 | 2413  | 100000  | SH | DEFINED | 01 |
| BEI TECHNOLOGIES INC           | S | COM | 05538P104 | 1232  | 39888   | SH | DEFINED | 01 |
| BHP OPERATIONS 144A 06.760% 02 |   | PRF | 055453740 | 5184  | 50000   | SH | DEFINED | 01 |
| BISYS GROUP                    | S | COM | 055472104 | 2160  | 131292  | SH | DEFINED | 01 |
| BJ SERVICES CO                 | S | COM | 055482103 | 42467 | 912506  | SH | DEFINED | 01 |
| BJ SERVICES CO                 | S | COM | 055482103 | 881   | 18929   | SH | DEFINED | 01 |
| BJ SERVICES CO                 | S | COM | 055482103 | 2949  | 63370   | SH | DEFINED | 01 |

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|                           |          |     |           |        |          |    |         |    |   |
|---------------------------|----------|-----|-----------|--------|----------|----|---------|----|---|
| BJ SERVICES CO            | S        | COM | 055482103 | 1046   | 22500    | SH | DEFINED | 01 | 1 |
| BJ SERVICES CO            | S        | COM | 055482103 | 479    | 10300    | SH | DEFINED | 02 |   |
| BKF CAPITAL GROUP.        | S        | COM | 05548G102 | 190    | 5000     | SH | DEFINED | 01 |   |
| BJ`S WHOLESALE CLUB       | S        | COM | 05548J106 | 1114   | 38253    | SH | DEFINED | 01 |   |
| BOK FINANCIAL CORP        | S        | COM | 05561Q201 | 4035   | 82755    | SH | DEFINED | 01 |   |
| BP PLC ADR                | FSUSD    | COM | 055622104 | 82150  | 1406674  | SH | DEFINED | 01 |   |
| BP PLC ADR                | FSUSD    | COM | 055622104 | 3491   | 59800    | SH | DEFINED | 01 | 0 |
| BP PLC ADR                | FSUSD    | COM | 055622104 | 1002   | 17150    | SH | DEFINED | 01 | 0 |
| BP PLC ADR                | FSUSD    | COM | 055622104 | 91     | 1556     | SH | DEFINED | 02 |   |
| BRE PROPERTIES            | S        | COM | 05564E106 | 1725   | 42800    | SH | DEFINED | 01 |   |
| BT GROUP PLC SPN ADR      | FSUSD    | COM | 05577E101 | 988    | 25000    | SH | DEFINED | 01 |   |
| BMC SOFTWARE INC          | S        | COM | 055921100 | 50521  | 2716194  | SH | DEFINED | 01 |   |
| BMC SOFTWARE INC          | S        | COM | 055921100 | 1623   | 87210    | SH | DEFINED | 01 | 0 |
| BMC SOFTWARE INC          | S        | COM | 055921100 | 3804   | 204473   | SH | DEFINED | 01 | 0 |
| BMC SOFTWARE INC          | S        | COM | 055921100 | 1003   | 53900    | SH | DEFINED | 02 |   |
| BAKER HUGHES              | S        | COM | 057224107 | 107961 | 2530133  | SH | DEFINED | 01 |   |
| BAKER HUGHES              | S        | COM | 057224107 | 1071   | 25100    | SH | DEFINED | 01 | 0 |
| BAKER HUGHES              | S        | COM | 057224107 | 5530   | 129585   | SH | DEFINED | 01 | 0 |
| BAKER HUGHES              | S        | COM | 057224107 | 67     | 1562     | SH | DEFINED | 02 |   |
| BALDOR ELECTRIC           | S        | COM | 057741100 | 3036   | 110279   | SH | DEFINED | 01 |   |
| BALL CORP                 | S        | COM | 058498106 | 1731   | 39372    | SH | DEFINED | 01 |   |
| BALL CORP                 | S        | COM | 058498106 | 1131   | 25708    | SH | DEFINED | 01 | 0 |
| BALL CORP                 | S        | COM | 058498106 | 30     | 690      | SH | DEFINED | 02 |   |
| BALLY TOTAL FITNESS       | S        | COM | 05873K108 | 364    | 85770    | SH | DEFINED | 01 |   |
| BANCFIRST CORP.           | S        | COM | 05945F103 | 156    | 1965     | SH | DEFINED | 01 |   |
| BANCO SANTANDER-CHILE-ADR |          | COM | 05965X109 | 1198   | 35388    | SH | DEFINED | 01 | 1 |
| BANCORPSOUTH INC          | S        | COM | 059692103 | 372    | 15274    | SH | DEFINED | 01 |   |
| BANCORP INC/THE           | S        | COM | 05969A105 | 1866   | 116647   | SH | DEFINED | 01 |   |
| BANDAG INC.               | S        | COM | 059815100 | 286    | 5729     | SH | DEFINED | 01 |   |
| BANK OF AMERICA CORP      | S        | COM | 060505104 | 707941 | 15065780 | SH | DEFINED | 01 |   |
| BANK OF AMERICA CORP      | S        | COM | 060505104 | 10156  | 216151   | SH | DEFINED | 01 | 0 |
| BANK OF AMERICA CORP      | S        | COM | 060505104 | 46498  | 989534   | SH | DEFINED | 01 | 0 |
| BANK OF AMERICA CORP      | S        | COM | 060505104 | 139193 | 2965291  | SH | DEFINED | 01 | 1 |
| BANK OF AMERICA CORP      | S        | COM | 060505104 | 774    | 16477    | SH | DEFINED | 01 | 1 |
| BANK OF AMERICA CORP      | S        | COM | 060505104 | 1203   | 25596    | SH | DEFINED | 02 |   |
| BANK OF HAWAII            | S        | COM | 062540109 | 8618   | 169860   | SH | DEFINED | 01 |   |
| BANK OF NEW YORK          | S        | COM | 064057102 | 25741  | 770282   | SH | DEFINED | 01 |   |
| BANK OF NEW YORK          | S        | COM | 064057102 | 5928   | 177364   | SH | DEFINED | 01 | 0 |
| BANK OF NEW YORK          | S        | COM | 064057102 | 104    | 3105     | SH | DEFINED | 02 |   |
| BANK UNITED CORP RTS      | 01/01/20 | WT  | 065416117 | 0      | 60       | SH | DEFINED | 01 |   |
| BANKATLANTIC CL A         | S        | COM | 065908501 | 3000   | 150740   | SH | DEFINED | 01 |   |
| BANKATLANTIC CL A         | S        | COM | 065908501 | 1589   | 80000    | SH | DEFINED | 01 | 1 |
| BANKUNITED FINANCIAL      | S        | COM | 06652B103 | 12856  | 402381   | SH | DEFINED | 01 |   |
| BANKUNITED FINANCIAL      | S        | COM | 06652B103 | 2396   | 74937    | SH | DEFINED | 01 | 0 |
| BANKUNITED FINANCIAL      | S        | COM | 06652B103 | 239    | 7465     | SH | DEFINED | 01 | 0 |
| BANKUNITED FINANCIAL      | S        | COM | 06652B103 | 182    | 5700     | SH | DEFINED | 02 |   |
| BANNER CORPORATION        | S        | COM | 06652V109 | 1539   | 49360    | SH | DEFINED | 01 | 0 |
| BANNER CORPORATION        | S        | COM | 06652V109 | 153    | 4900     | SH | DEFINED | 01 | 0 |
| BANNER CORPORATION        | S        | COM | 06652V109 | 115    | 3700     | SH | DEFINED | 02 |   |
| BANTA CORP                | S        | COM | 066821109 | 422    | 9426     | SH | DEFINED | 01 |   |
| BARD (C.R.) INC           | S        | COM | 067383109 | 41190  | 643804   | SH | DEFINED | 01 |   |
| BARD (C.R.) INC           | S        | COM | 067383109 | 19     | 300      | SH | DEFINED | 01 | 0 |
| BARD (C.R.) INC           | S        | COM | 067383109 | 1529   | 23896    | SH | DEFINED | 01 | 0 |
| BARD (C.R.) INC           | S        | COM | 067383109 | 52     | 825      | SH | DEFINED | 02 |   |
| BARNES & NOBLE            | S        | COM | 067774109 | 717    | 22209    | SH | DEFINED | 01 |   |
| BARNES & NOBLE            | S        | COM | 067774109 | 19     | 590      | SH | DEFINED | 02 |   |
| BARNES GROUP              | S        | COM | 067806109 | 1545   | 58297    | SH | DEFINED | 01 |   |
| BARRICK GOLD INC          | FSUSD    | COM | 067901108 | 17802  | 735000   | SH | DEFINED | 01 |   |
| BARR PHARMACEUTICALS INC  | S        | COM | 068306109 | 2187   | 48000    | SH | DEFINED | 01 | 0 |
| BARR PHARMACEUTICALS INC  | S        | COM | 068306109 | 1941   | 42638    | SH | DEFINED | 01 | 1 |
| BILL BARRETT CORP         | S        | COM | 06846N104 | 93     | 2897     | SH | DEFINED | 01 |   |
| BARRIER THERAPEUTICS INC  | S        | COM | 06850R108 | 163    | 9810     | SH | DEFINED | 01 |   |

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|---------------------------|---|-----|-----------|--------|---------|----|---------|----|---|
| BARRIER THERAPEUTICS INC  | S | COM | 06850R108 | 157    | 9500    | SH | DEFINED | 01 | 1 |
| BASSETT FURN IND.         | S | COM | 070203104 | 577    | 29419   | SH | DEFINED | 01 |   |
| BAUSCH & LOMB             | S | COM | 071707103 | 1086   | 16849   | SH | DEFINED | 01 |   |
| BAUSCH & LOMB             | S | COM | 071707103 | 32     | 500     | SH | DEFINED | 01 | 0 |
| BAUSCH & LOMB             | S | COM | 071707103 | 787    | 12204   | SH | DEFINED | 01 | 0 |
| BAUSCH & LOMB             | S | COM | 071707103 | 56     | 862     | SH | DEFINED | 02 |   |
| BAXTER INTL INC           | S | COM | 071813109 | 64871  | 1878145 | SH | DEFINED | 01 |   |
| BAXTER INTL INC           | S | COM | 071813109 | 967    | 28000   | SH | DEFINED | 01 | 0 |
| BAXTER INTL INC           | S | COM | 071813109 | 4861   | 140734  | SH | DEFINED | 01 | 0 |
| BAXTER INTL INC           | S | COM | 071813109 | 1741   | 50500   | SH | DEFINED | 01 | 1 |
| BAXTER INTL INC           | S | COM | 071813109 | 65     | 1857    | SH | DEFINED | 02 |   |
| BAXTER INTL 7% 2/16/06    |   | PRF | 071813406 | 3173   | 56200   | SH | DEFINED | 01 | 0 |
| BEA SYSTEMS INC           | S | COM | 073325102 | 19     | 2200    | SH | DEFINED | 01 |   |
| BEA SYSTEMS INC           | S | COM | 073325102 | 11     | 1250    | SH | DEFINED | 01 | 0 |
| BEA SYSTEMS INC           | S | COM | 073325102 | 19     | 2106    | SH | DEFINED | 01 | 0 |
| BEACON ROOFING SUPPLY INC |   | COM | 073685109 | 895    | 45100   | SH | DEFINED | 01 |   |
| BEAR STEARNS              | S | COM | 073902108 | 13247  | 129479  | SH | DEFINED | 01 |   |
| BEAR STEARNS              | S | COM | 073902108 | 2412   | 23571   | SH | DEFINED | 01 | 0 |
| BEAR STEARNS              | S | COM | 073902108 | 82104  | 802480  | SH | DEFINED | 01 | 1 |
| BEAR STEARNS              | S | COM | 073902108 | 137    | 1346    | SH | DEFINED | 02 |   |
| BEASLEY BRD GRP A.        | S | COM | 074014101 | 1402   | 80000   | SH | DEFINED | 01 |   |
| BEAZER HOMES USA INC.     | S | COM | 07556Q105 | 5629   | 38501   | SH | DEFINED | 01 |   |
| BECKMAN COULTER INC       | S | COM | 075811109 | 11803  | 176200  | SH | DEFINED | 01 |   |
| BECKMAN COULTER INC       | S | COM | 075811109 | 1789   | 26700   | SH | DEFINED | 01 | 0 |
| BECKMAN COULTER INC       | S | COM | 075811109 | 3820   | 57098   | SH | DEFINED | 01 | 1 |
| BECTON DICKINSON          | S | COM | 075887109 | 8073   | 142130  | SH | DEFINED | 01 |   |
| BECTON DICKINSON          | S | COM | 075887109 | 514    | 9057    | SH | DEFINED | 01 | 0 |
| BECTON DICKINSON          | S | COM | 075887109 | 3285   | 57829   | SH | DEFINED | 01 | 0 |
| BECTON DICKINSON          | S | COM | 075887109 | 480    | 8448    | SH | DEFINED | 01 | 1 |
| BECTON DICKINSON          | S | COM | 075887109 | 167    | 2940    | SH | DEFINED | 02 |   |
| BED BATH & BEYOND IN      | S | COM | 075896100 | 1068   | 26834   | SH | DEFINED | 01 |   |
| BED BATH & BEYOND IN      | S | COM | 075896100 | 2827   | 70981   | SH | DEFINED | 01 | 0 |
| BED BATH & BEYOND IN      | S | COM | 075896100 | 1662   | 41750   | SH | DEFINED | 01 | 1 |
| BEDFORD PPTY INVS IN      | S | COM | 076446301 | 620    | 21818   | SH | DEFINED | 01 |   |
| BEL FUSE INC              | S | COM | 077347300 | 2052   | 60755   | SH | DEFINED | 01 |   |
| BELDEN CDT INC            | S | COM | 077454106 | 3518   | 151623  | SH | DEFINED | 01 |   |
| BELDEN CDT INC            | S | COM | 077454106 | 1054   | 45400   | SH | DEFINED | 01 | 0 |
| BELDEN CDT INC            | S | COM | 077454106 | 102    | 4400    | SH | DEFINED | 01 | 0 |
| BELDEN CDT INC            | S | COM | 077454106 | 81     | 3500    | SH | DEFINED | 02 |   |
| BELL MICRPROD INC         | S | COM | 078137106 | 689    | 71579   | SH | DEFINED | 01 |   |
| BELL SOUTH                | S | COM | 079860102 | 150242 | 5406308 | SH | DEFINED | 01 |   |
| BELL SOUTH                | S | COM | 079860102 | 2167   | 77974   | SH | DEFINED | 01 | 0 |
| BELL SOUTH                | S | COM | 079860102 | 13861  | 498789  | SH | DEFINED | 01 | 0 |
| BELL SOUTH                | S | COM | 079860102 | 182    | 6500    | SH | DEFINED | 01 | 1 |
| BELL SOUTH                | S | COM | 079860102 | 518    | 18640   | SH | DEFINED | 01 | 1 |
| BELL SOUTH                | S | COM | 079860102 | 597    | 21470   | SH | DEFINED | 02 |   |
| BELO CORP                 | S | COM | 080555105 | 787    | 30000   | SH | DEFINED | 01 |   |
| BEMIS CO.                 | S | COM | 081437105 | 192    | 6590    | SH | DEFINED | 01 |   |
| BEMIS CO.                 | S | COM | 081437105 | 710    | 24414   | SH | DEFINED | 01 | 0 |
| BENCHMARK ELECTRONIC      | S | COM | 08160H101 | 10317  | 302555  | SH | DEFINED | 01 |   |
| BENCHMARK ELECTRONIC      | S | COM | 08160H101 | 1545   | 45317   | SH | DEFINED | 01 | 0 |
| BENCHMARK ELECTRONIC      | S | COM | 08160H101 | 143    | 4200    | SH | DEFINED | 01 | 0 |
| BENCHMARK ELECTRONIC      | S | COM | 08160H101 | 116    | 3400    | SH | DEFINED | 02 |   |
| WR BERKLEY                | S | COM | 084423102 | 38     | 810     | SH | DEFINED | 02 |   |
| BERKSHIRE HATHAWAY B      | S | COM | 084670207 | 39248  | 13368   | SH | DEFINED | 01 |   |
| BERKSHIRE HATHAWAY B      | S | COM | 084670207 | 61412  | 20960   | SH | DEFINED | 01 | 1 |
| BERKSHIRE HILLS.          | S | COM | 084680107 | 1289   | 34692   | SH | DEFINED | 01 |   |
| BERRY PETROLEUM CO-CL A   | S | COM | 085789105 | 243    | 5075    | SH | DEFINED | 01 |   |
| BEST BUY CO INC           | S | COM | 086516101 | 74543  | 1254515 | SH | DEFINED | 01 |   |
| BEST BUY CO INC           | S | COM | 086516101 | 83     | 1386    | SH | DEFINED | 01 | 0 |
| BEST BUY CO INC           | S | COM | 086516101 | 4400   | 74056   | SH | DEFINED | 01 | 0 |
| BEST BUY CO INC           | S | COM | 086516101 | 30842  | 519141  | SH | DEFINED | 01 | 1 |

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|-----------------------------|-------|-----|-----------|--------|---------|----|---------|------|
| BEST BUY CO INC             | S     | COM | 086516101 | 105    | 1762    | SH | DEFINED | 02   |
| BEVERLY ENTERPRISES.        | S     | COM | 087851309 | 1455   | 159200  | SH | DEFINED | 01 0 |
| BEVERLY ENTERPRISES.        | S     | COM | 087851309 | 145    | 15800   | SH | DEFINED | 01 0 |
| BEVERLY ENTERPRISES.        | S     | COM | 087851309 | 113    | 12400   | SH | DEFINED | 02   |
| AGY HOLDING CORP            | S     | COM | 088996939 | 456    | 7157    | SH | DEFINED | 01 0 |
| BIG LOTS INC                | S     | COM | 089302103 | 2207   | 181966  | SH | DEFINED | 01   |
| BIG LOTS INC                | S     | COM | 089302103 | 313    | 25769   | SH | DEFINED | 01 0 |
| BIO-RAD LABS CL A.          | S     | COM | 090572207 | 1480   | 25800   | SH | DEFINED | 01   |
| BIOMET INC                  | S     | COM | 090613100 | 78463  | 1808336 | SH | DEFINED | 01   |
| BIOMET INC                  | S     | COM | 090613100 | 2091   | 48191   | SH | DEFINED | 01 0 |
| BIOMET INC                  | S     | COM | 090613100 | 6492   | 149627  | SH | DEFINED | 01 0 |
| BIOMET INC                  | S     | COM | 090613100 | 1319   | 30397   | SH | DEFINED | 02   |
| BIOGEN IDEC INC             | S     | COM | 09062X103 | 364888 | 5477978 | SH | DEFINED | 01   |
| BIOGEN IDEC INC             | S     | COM | 09062X103 | 80823  | 1213395 | SH | DEFINED | 01 0 |
| BIOGEN IDEC INC             | S     | COM | 09062X103 | 13602  | 204203  | SH | DEFINED | 01 0 |
| BIOGEN IDEC INC             | S     | COM | 09062X103 | 266    | 4000    | SH | DEFINED | 01 1 |
| BIOGEN IDEC INC             | S     | COM | 09062X103 | 586    | 8798    | SH | DEFINED | 01 1 |
| BIOGEN IDEC INC             | S     | COM | 09062X103 | 1836   | 27558   | SH | DEFINED | 02   |
| BIOMED REALTY TRUST INC     | S     | COM | 09063H107 | 1707   | 76904   | SH | DEFINED | 01   |
| BIOMED REALTY TRUST INC     | S     | COM | 09063H107 | 266    | 12000   | SH | DEFINED | 01 1 |
| BIOLASE TECHNOLOGY INC      | S     | COM | 090911108 | 1146   | 105410  | SH | DEFINED | 01   |
| BIOSITE INC                 | S     | COM | 090945106 | 7350   | 119439  | SH | DEFINED | 01   |
| BIOSITE INC                 | S     | COM | 090945106 | 19971  | 324510  | SH | DEFINED | 01 0 |
| BIOSITE INC                 | S     | COM | 090945106 | 954    | 15500   | SH | DEFINED | 01 0 |
| BIOSITE INC                 | S     | COM | 090945106 | 92     | 1500    | SH | DEFINED | 02   |
| BLACK & DECKER              | S     | COM | 091797100 | 5606   | 63462   | SH | DEFINED | 01   |
| BLACK & DECKER              | S     | COM | 091797100 | 735    | 8318    | SH | DEFINED | 01 0 |
| BLACK & DECKER              | S     | COM | 091797100 | 1628   | 18430   | SH | DEFINED | 01 0 |
| BLACK & DECKER              | S     | COM | 091797100 | 95     | 1072    | SH | DEFINED | 02   |
| BJ'S RESTAURANTS INC        | S     | COM | 09180C106 | 88     | 6300    | SH | DEFINED | 01 0 |
| BJ'S RESTAURANTS INC        | S     | COM | 09180C106 | 32     | 2250    | SH | DEFINED | 02   |
| BLACK BOX CORP              | S     | COM | 091826107 | 4728   | 98468   | SH | DEFINED | 01   |
| BLACKROCK INC               |       | COM | 09247X101 | 1545   | 20055   | SH | DEFINED | 01 1 |
| BLOCK H&R INC               | S     | COM | 093671105 | 15555  | 317455  | SH | DEFINED | 01   |
| BLOCK H&R INC               | S     | COM | 093671105 | 1843   | 37606   | SH | DEFINED | 01 0 |
| BLOCK H&R INC               | S     | COM | 093671105 | 26     | 529     | SH | DEFINED | 02   |
| BLOCKBUSTER INC - CL A      | S     | COM | 093679108 | 14241  | 1492856 | SH | DEFINED | 01   |
| BLOCKBUSTER INC - CL A      | S     | COM | 093679108 | 182    | 19130   | SH | DEFINED | 01 0 |
| BLOCKBUSTER INC - CL A      | S     | COM | 093679108 | 215    | 22500   | SH | DEFINED | 01 0 |
| BLOCKBUSTER INC - CL A      | S     | COM | 093679108 | 2      | 172     | SH | DEFINED | 02   |
| BLOCKBUSTER INC-CL B        |       | COM | 093679207 | 2692   | 305698  | SH | DEFINED | 01   |
| BLOCKBUSTER INC-CL B        |       | COM | 093679207 | 166    | 18830   | SH | DEFINED | 01 0 |
| BLOCKBUSTER INC-CL B        |       | COM | 093679207 | 2      | 173     | SH | DEFINED | 02   |
| BLOUNT INTERNATIONAL INC    | 00.00 | COM | 095180105 | 42     | 2388    | SH | DEFINED | 01   |
| BLUE COAT SYSTEMS INC       | S     | COM | 09534T508 | 3108   | 167000  | SH | DEFINED | 01   |
| BLUE COAT SYSTEMS INC       | S     | COM | 09534T508 | 673    | 36150   | SH | DEFINED | 01 0 |
| BLUE NILE INC               |       | COM | 09578R103 | 790    | 28600   | SH | DEFINED | 01 0 |
| BLUEGREEN CORP              | S     | COM | 096231105 | 1198   | 60400   | SH | DEFINED | 01   |
| BLUELINK HOLDINGS INC       |       | COM | 09624H109 | 1606   | 111000  | SH | DEFINED | 01 0 |
| BLYTH INC                   |       | COM | 09643P108 | 1667   | 56400   | SH | DEFINED | 01   |
| BOB EVANS FARMS             | S     | COM | 096761101 | 503    | 19246   | SH | DEFINED | 01   |
| BOEING                      | S     | COM | 097023105 | 19111  | 369141  | SH | DEFINED | 01   |
| BOEING                      | S     | COM | 097023105 | 1832   | 35403   | SH | DEFINED | 01 0 |
| BOEING                      | S     | COM | 097023105 | 9923   | 191681  | SH | DEFINED | 01 0 |
| BOEING                      | S     | COM | 097023105 | 270    | 5200    | SH | DEFINED | 01 1 |
| BOEING                      | S     | COM | 097023105 | 392    | 7571    | SH | DEFINED | 01 1 |
| BOEING                      | S     | COM | 097023105 | 468    | 9029    | SH | DEFINED | 02   |
| BON-TON STORES INC/THE      | S     | COM | 09776J101 | 107    | 6798    | SH | DEFINED | 01   |
| BONE CARE INTERNATIONAL INC |       | COM | 098072101 | 5626   | 202000  | SH | DEFINED | 01   |
| BONE CARE INTERNATIONAL INC |       | COM | 098072101 | 10     | 370     | SH | DEFINED | 01 0 |
| BORDERS GROUP INC.          | S     | COM | 099709107 | 1854   | 73000   | SH | DEFINED | 01   |
| BORG WARNER INC             | S     | COM | 099724106 | 2167   | 40000   | SH | DEFINED | 01   |

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|------------------------------|-------|----------|-----------|--------|---------|-----|---------|----|---|
| BORG WARNER INC              | S     | COM      | 099724106 | 2969   | 54800   | SH  | DEFINED | 01 | 0 |
| BORG WARNER INC              | S     | COM      | 099724106 | 130    | 2400    | SH  | DEFINED | 01 | 1 |
| BORG WARNER INC              | S     | COM      | 099724106 | 48     | 890     | SH  | DEFINED | 02 |   |
| BORLAND SOFTWARE             | S     | COM      | 099849101 | 109    | 9345    | SH  | DEFINED | 01 |   |
| BORLAND SOFTWARE             | S     | COM      | 099849101 | 1243   | 106911  | SH  | DEFINED | 01 | 1 |
| BOSTON BEER                  | S     | COM      | 100557107 | 1361   | 64000   | SH  | DEFINED | 01 |   |
| BOSTON COMMUNICATION         | S     | COM      | 100582105 | 408    | 44203   | SH  | DEFINED | 01 |   |
| BOSTON PRIVATE FINL          | S     | COM      | 101119105 | 2439   | 86584   | SH  | DEFINED | 01 |   |
| BOSTON PROPERTIES IN         | S     | COM      | 101121101 | 1960   | 30300   | SH  | DEFINED | 01 |   |
| BOSTON PROPERTIES IN         | S     | COM      | 101121101 | 1550   | 24000   | SH  | DEFINED | 01 | 1 |
| BOSTON PROPERTIES IN         | S     | COM      | 101121101 | 36     | 550     | SH  | DEFINED | 02 |   |
| BOSTON SCIENTIFIC            | S     | COM      | 101137107 | 291791 | 8207894 | SH  | DEFINED | 01 |   |
| BOSTON SCIENTIFIC            | S     | COM      | 101137107 | 187    | 5250    | SH  | DEFINED | 01 | 0 |
| BOSTON SCIENTIFIC            | S     | COM      | 101137107 | 7256   | 204090  | SH  | DEFINED | 01 | 0 |
| BOSTON SCIENTIFIC            | S     | COM      | 101137107 | 949    | 26582   | SH  | DEFINED | 01 | 1 |
| BOWATER INC                  | S     | COM      | 102183100 | 39689  | 902654  | SH  | DEFINED | 01 |   |
| BOWATER INC                  | S     | COM      | 102183100 | 185    | 4200    | SH  | DEFINED | 01 | 0 |
| BOWATER INC                  | S     | COM      | 102183100 | 655    | 14900   | SH  | DEFINED | 01 | 0 |
| BOWATER INC                  | S     | COM      | 102183100 | 49     | 1116    | SH  | DEFINED | 02 |   |
| BOWNE & CO                   | S     | COM      | 103043105 | 1467   | 90195   | SH  | DEFINED | 01 |   |
| BOYD GAMING CORP             | S     | COM      | 103304101 | 4831   | 115979  | SH  | DEFINED | 01 |   |
| BOYD GAMING CORP             | S     | COM      | 103304101 | 4      | 100     | SH  | DEFINED | 01 | 0 |
| BRADLEY PHARMACEUTIC         | S     | COM      | 104576103 | 774    | 39875   | SH  | DEFINED | 01 |   |
| BRADY CORP                   | S     | COM      | 104674106 | 15473  | 247290  | SH  | DEFINED | 01 |   |
| BRANDYWINE RLTY TR.          | S     | COM      | 105368203 | 1157   | 39371   | SH  | DEFINED | 01 |   |
| BRASIL TELECOM ADR           | FSUSD | COM      | 105530109 | 62287  | 1637115 | SH  | DEFINED | 01 | 1 |
| BRASKEM SA SPON ADR          | FSUSD | COM      | 105532105 | 47888  | 942221  | SH  | DEFINED | 01 | 1 |
| BRASKEM SA SPON ADR          | FSUSD | COM      | 105532105 | 1024   | 20087   | SH  | DEFINED | 01 | 1 |
| BRIGGS & STRATTON            | S     | COM      | 109043109 | 5394   | 129728  | SH  | DEFINED | 01 |   |
| BRIGHAM EXPLORATION          | S     | COM      | 109178103 | 508    | 56470   | SH  | DEFINED | 01 |   |
| BRIGHT HORIZONS FAMILY SOLUT |       | COM      | 109195107 | 2040   | 31500   | SH  | DEFINED | 01 | 1 |
| BRINKER INT`L INC            | S     | COM      | 109641100 | 12951  | 369300  | SH  | DEFINED | 01 |   |
| BRINKER INT`L INC            | S     | COM      | 109641100 | 472    | 13408   | SH  | DEFINED | 01 | 0 |
| BRINKER INT`L INC            | S     | COM      | 109641100 | 805    | 22950   | SH  | DEFINED | 01 | 0 |
| BRINKER INT`L INC            | S     | COM      | 109641100 | 284    | 8100    | SH  | DEFINED | 02 |   |
| BRINKER INTL INC             |       | CONV BND | 109641AC4 | 1542   | 2400000 | PRN | DEFINED | 01 |   |
| BRINK'S CO, THE              | S     | COM      | 109696104 | 281    | 7117    | SH  | DEFINED | 01 |   |
| BRINK'S CO, THE              | S     | COM      | 109696104 | 20     | 500     | SH  | DEFINED | 02 |   |
| BRISTOL MYERS SQUIBB         | S     | COM      | 110122108 | 118315 | 4618160 | SH  | DEFINED | 01 |   |
| BRISTOL MYERS SQUIBB         | S     | COM      | 110122108 | 2562   | 99981   | SH  | DEFINED | 01 | 0 |
| BRISTOL MYERS SQUIBB         | S     | COM      | 110122108 | 11380  | 444181  | SH  | DEFINED | 01 | 0 |
| BRISTOL MYERS SQUIBB         | S     | COM      | 110122108 | 2008   | 78477   | SH  | DEFINED | 01 | 1 |
| BRISTOL MYERS SQUIBB         | S     | COM      | 110122108 | 236    | 9197    | SH  | DEFINED | 02 |   |
| BRISTOL WEST HOLDINGS INC    | S     | COM      | 11037M105 | 3884   | 194200  | SH  | DEFINED | 01 |   |
| BROADCOM CORP                | S     | COM      | 111320107 | 57356  | 1776800 | SH  | DEFINED | 01 |   |
| BROADCOM CORP                | S     | COM      | 111320107 | 2748   | 85159   | SH  | DEFINED | 01 | 0 |
| BROADCOM CORP                | S     | COM      | 111320107 | 3267   | 101214  | SH  | DEFINED | 01 | 0 |
| BROADCOM CORP                | S     | COM      | 111320107 | 356    | 11035   | SH  | DEFINED | 02 |   |
| BROCADE COMMUNICATIO         |       | COM      | 111621108 | 1830   | 239536  | SH  | DEFINED | 01 |   |
| BROCADE COMMUNICATIO         |       | COM      | 111621108 | 8      | 1020    | SH  | DEFINED | 01 | 0 |
| BROOKFIELD HOMES INC.        | S     | COM      | 112723101 | 3966   | 117000  | SH  | DEFINED | 01 |   |
| BROOKFIELD HOMES INC.        | S     | COM      | 112723101 | 1699   | 50120   | SH  | DEFINED | 01 | 0 |
| BROOKFIELD HOMES INC.        | S     | COM      | 112723101 | 168    | 4970    | SH  | DEFINED | 01 | 0 |
| BROOKFIELD HOMES INC.        | S     | COM      | 112723101 | 129    | 3800    | SH  | DEFINED | 02 |   |
| BROOKLINE BANCORP INC        | S     | COM      | 11373M107 | 6049   | 370672  | SH  | DEFINED | 01 |   |
| BROOKLINE BANCORP INC        | S     | COM      | 11373M107 | 1532   | 94500   | SH  | DEFINED | 01 | 1 |
| BROOKS AUTOMATION INC        | S     | COM      | 114340102 | 1932   | 112168  | SH  | DEFINED | 01 |   |
| BROOKSTONE INC               | S     | COM      | 114537103 | 7177   | 367162  | SH  | DEFINED | 01 |   |
| BROOKTROUT INC               | S     | COM      | 114580103 | 1513   | 125943  | SH  | DEFINED | 01 |   |
| BROWN & BROWN INC..          | S     | COM      | 115236101 | 12     | 279     | SH  | DEFINED | 02 |   |
| BROWN-FORMAN CORP            | S     | COM      | 115637100 | 2335   | 46000   | SH  | DEFINED | 01 |   |
| BROWN FORMAN CL B            | S     | COM      | 115637209 | 366    | 7504    | SH  | DEFINED | 01 |   |

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|                                |          |     |           |       |          |     |         |    |   |
|--------------------------------|----------|-----|-----------|-------|----------|-----|---------|----|---|
| BROWN FORMAN CL B              | S        | COM | 115637209 | 1354  | 27806    | SH  | DEFINED | 01 | 0 |
| BROWN SHOE CO INC              | S        | COM | 115736100 | 1729  | 57973    | SH  | DEFINED | 01 |   |
| BRUKER BIOSCIENCES CORP        | S        | COM | 116794108 | 442   | 109700   | SH  | DEFINED | 01 |   |
| BRUNSWICK CORP                 | S        | COM | 117043109 | 12555 | 253641   | SH  | DEFINED | 01 |   |
| BRUNSWICK CORP                 | S        | COM | 117043109 | 1087  | 21961    | SH  | DEFINED | 01 | 0 |
| BRUNSWICK CORP                 | S        | COM | 117043109 | 39    | 797      | SH  | DEFINED | 02 |   |
| BRUSH ENGINEERED MAT           | S        | COM | 117421107 | 894   | 48325    | SH  | DEFINED | 01 |   |
| BUCA INC                       | S        | COM | 117769109 | 1354  | 194434   | SH  | DEFINED | 01 |   |
| BUCKEYE TECHNOLOGIES           | S        | COM | 118255108 | 1223  | 93994    | SH  | DEFINED | 01 |   |
| BUCKLE INC.                    | S        | COM | 118440106 | 2894  | 98100    | SH  | DEFINED | 01 |   |
| BUCYRUS INTL INC-A             | S        | COM | 118759109 | 498   | 12260    | SH  | DEFINED | 01 |   |
| BUCYRUS INTL INC-A             | S        | COM | 118759109 | 134   | 3300     | SH  | DEFINED | 01 | 0 |
| BUCYRUS INTL INC-A             | S        | COM | 118759109 | 1828  | 45222    | SH  | DEFINED | 01 | 1 |
| BUCYRUS INTL INC-A             | S        | COM | 118759109 | 49    | 1200     | SH  | DEFINED | 02 |   |
| BUILD-A-BEAR WORKSHOP INC      | S        | COM | 120076104 | 26174 | 744637   | SH  | DEFINED | 01 |   |
| BUILD-A-BEAR WORKSHOP INC      | S        | COM | 120076104 | 4223  | 120073   | SH  | DEFINED | 01 | 0 |
| BUILD-A-BEAR WORKSHOP INC      | S        | COM | 120076104 | 1415  | 40250    | SH  | DEFINED | 01 | 0 |
| BUILD-A-BEAR WORKSHOP INC      | S        | COM | 120076104 | 1162  | 33116    | SH  | DEFINED | 01 | 1 |
| BUILD-A-BEAR WORKSHOP INC      | S        | COM | 120076104 | 595   | 16950    | SH  | DEFINED | 02 |   |
| BLDG MATERIAL HOLD             | S        | COM | 120113105 | 1853  | 48436    | SH  | DEFINED | 01 |   |
| BUNGE LIMITED FINANCE CORPORAT | CONV BND |     | 120568AE0 | 1079  | 600000   | PRN | DEFINED | 01 |   |
| BURLINGTON COAT FACT           | S        | COM | 121579106 | 2835  | 124858   | SH  | DEFINED | 01 |   |
| BURLINGTON N SANTA             | S        | COM | 12189T104 | 65149 | 1377051  | SH  | DEFINED | 01 |   |
| BURLINGTON N SANTA             | S        | COM | 12189T104 | 322   | 6800     | SH  | DEFINED | 01 | 0 |
| BURLINGTON N SANTA             | S        | COM | 12189T104 | 4902  | 103627   | SH  | DEFINED | 01 | 0 |
| BURLINGTON N SANTA             | S        | COM | 12189T104 | 8967  | 189650   | SH  | DEFINED | 01 | 1 |
| BURLINGTON N SANTA             | S        | COM | 12189T104 | 50    | 1053     | SH  | DEFINED | 02 |   |
| BURLINGTON RESOURCES           | S        | COM | 122014103 | 23525 | 540793   | SH  | DEFINED | 01 |   |
| BURLINGTON RESOURCES           | S        | COM | 122014103 | 251   | 5780     | SH  | DEFINED | 01 | 0 |
| BURLINGTON RESOURCES           | S        | COM | 122014103 | 3888  | 89374    | SH  | DEFINED | 01 | 0 |
| BURLINGTON RESOURCES           | S        | COM | 122014103 | 8963  | 206022   | SH  | DEFINED | 01 | 1 |
| BURLINGTON RESOURCES           | S        | COM | 122014103 | 220   | 5041     | SH  | DEFINED | 02 |   |
| BUSINESS OBJECTS SA            | FSUSD    | COM | 12328X107 | 8780  | 346500   | SH  | DEFINED | 01 |   |
| BUSINESS OBJECTS SA            | FSUSD    | COM | 12328X107 | 228   | 8995     | SH  | DEFINED | 01 | 0 |
| C&D TECHNOLOGY                 | S        | COM | 124661109 | 1088  | 63848    | SH  | DEFINED | 01 |   |
| CBA CAPITAL TRUST I 05.805%    | P        | PRF | 124789AA6 | 31231 | 30000000 | SH  | DEFINED | 01 | 0 |
| CBL & ASSOCIATES               | S        | COM | 124830100 | 3599  | 47138    | SH  | DEFINED | 01 |   |
| CBL & ASSOCIATES               | S        | COM | 124830100 | 23    | 300      | SH  | DEFINED | 02 |   |
| CBRL GROUP INC                 | S        | COM | 12489V106 | 24835 | 593451   | SH  | DEFINED | 01 |   |
| CBRL GROUP INC                 | S        | COM | 12489V106 | 2495  | 59608    | SH  | DEFINED | 01 | 0 |
| CBRL GROUP INC                 | S        | COM | 12489V106 | 1296  | 30950    | SH  | DEFINED | 01 | 0 |
| CBRL GROUP INC                 | S        | COM | 12489V106 | 538   | 12850    | SH  | DEFINED | 02 |   |
| CB RICHARD ELLIS GROUP INC-A   |          | COM | 12497T101 | 6190  | 185056   | SH  | DEFINED | 01 | 1 |
| C-COR INC                      | S        | COM | 125010108 | 1186  | 127531   | SH  | DEFINED | 01 |   |
| C-COR INC                      | S        | COM | 125010108 | 1323  | 142260   | SH  | DEFINED | 01 | 0 |
| C-COR INC                      | S        | COM | 125010108 | 124   | 13300    | SH  | DEFINED | 01 | 0 |
| C-COR INC                      | S        | COM | 125010108 | 100   | 10800    | SH  | DEFINED | 02 |   |
| CDI CORP                       | S        | COM | 125071100 | 1060  | 49592    | SH  | DEFINED | 01 |   |
| CDW CORP                       | S        | COM | 12512N105 | 272   | 4100     | SH  | DEFINED | 01 |   |
| CDW CORP                       | S        | COM | 12512N105 | 32    | 485      | SH  | DEFINED | 01 | 0 |
| CEC ENTERTAINMENT              | S        | COM | 125137109 | 5990  | 149843   | SH  | DEFINED | 01 |   |
| CEC ENTERTAINMENT              | S        | COM | 125137109 | 10    | 250      | SH  | DEFINED | 01 | 0 |
| CH ENERGY GROUP                | S        | COM | 12541M102 | 6340  | 131939   | SH  | DEFINED | 01 |   |
| CH ROBINSON WORLDWID           | S        | COM | 12541W100 | 14496 | 261100   | SH  | DEFINED | 01 |   |
| CH ROBINSON WORLDWID           | S        | COM | 12541W100 | 26    | 471      | SH  | DEFINED | 01 | 0 |
| CIGNA CORP                     | S        | COM | 125509109 | 44982 | 551453   | SH  | DEFINED | 01 |   |
| CIGNA CORP                     | S        | COM | 125509109 | 76    | 926      | SH  | DEFINED | 01 | 0 |
| CIGNA CORP                     | S        | COM | 125509109 | 2500  | 30649    | SH  | DEFINED | 01 | 0 |
| CIGNA CORP                     | S        | COM | 125509109 | 9457  | 115951   | SH  | DEFINED | 01 | 1 |
| CIGNA CORP                     | S        | COM | 125509109 | 534   | 6551     | SH  | DEFINED | 01 | 1 |
| CIGNA CORP                     | S        | COM | 125509109 | 314   | 3849     | SH  | DEFINED | 02 |   |
| CIT GROUP INC                  | S        | COM | 125581108 | 594   | 12965    | SH  | DEFINED | 01 |   |

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|---------------------------|-------|-----|-----------|-------|--------|----|---------|----|---|
| CIT GROUP INC             | S     | COM | 125581108 | 2198  | 47980  | SH | DEFINED | 01 | 0 |
| CIT GROUP INC             | S     | COM | 125581108 | 12062 | 263301 | SH | DEFINED | 01 | 1 |
| CIT GROUP INC             | S     | COM | 125581108 | 50    | 1090   | SH | DEFINED | 02 |   |
| CKE RESTAURANTS INC..     | S     | COM | 12561E105 | 4330  | 298448 | SH | DEFINED | 01 |   |
| CKE RESTAURANTS INC..     | S     | COM | 12561E105 | 9     | 610    | SH | DEFINED | 01 | 0 |
| CLECO CORP                | S     | COM | 12561W105 | 4672  | 230568 | SH | DEFINED | 01 |   |
| CMS ENERGY CORP           | S     | COM | 125896100 | 1694  | 162015 | SH | DEFINED | 01 |   |
| CMS ENERGY CORP           | S     | COM | 125896100 | 2     | 164    | SH | DEFINED | 01 | 0 |
| CMS ENERGY CORP           | S     | COM | 125896100 | 465   | 44460  | SH | DEFINED | 01 | 0 |
| CPI CORP                  | S     | COM | 125902106 | 265   | 19502  | SH | DEFINED | 01 |   |
| CSS INDUSTRIES INC        | S     | COM | 125906107 | 388   | 12200  | SH | DEFINED | 01 |   |
| CSK AUTO CORP.            | S     | COM | 125965103 | 3047  | 182000 | SH | DEFINED | 01 |   |
| CNA SURETY CORP.          | S     | COM | 12612L108 | 1892  | 141719 | SH | DEFINED | 01 |   |
| CNF INC                   | S     | COM | 12612W104 | 1728  | 34501  | SH | DEFINED | 01 |   |
| CNF INC                   | S     | COM | 12612W104 | 5080  | 101400 | SH | DEFINED | 01 | 0 |
| CNF INC                   | S     | COM | 12612W104 | 251   | 5000   | SH | DEFINED | 01 | 1 |
| CNF INC                   | S     | COM | 12612W104 | 22    | 440    | SH | DEFINED | 02 |   |
| CNOOC LTD                 | FSUSD | COM | 126132109 | 767   | 14161  | SH | DEFINED | 01 |   |
| CNS INC                   | S     | COM | 126136100 | 1652  | 131640 | SH | DEFINED | 01 |   |
| CNET NETWORKS INC.        | S     | COM | 12613R104 | 1762  | 156928 | SH | DEFINED | 01 |   |
| CNET NETWORKS INC.        | S     | COM | 12613R104 | 92    | 8130   | SH | DEFINED | 01 | 0 |
| CNET NETWORKS INC.        | S     | COM | 12613R104 | 32    | 2850   | SH | DEFINED | 02 |   |
| CSG SYSTEMS               | S     | COM | 126349109 | 418   | 22327  | SH | DEFINED | 01 |   |
| CSX CORP                  | S     | COM | 126408103 | 16381 | 408699 | SH | DEFINED | 01 |   |
| CSX CORP                  | S     | COM | 126408103 | 353   | 8800   | SH | DEFINED | 01 | 0 |
| CSX CORP                  | S     | COM | 126408103 | 3216  | 80245  | SH | DEFINED | 01 | 0 |
| CSX CORP                  | S     | COM | 126408103 | 107   | 2650   | SH | DEFINED | 01 | 1 |
| CT COMMUNICATION INC      | S     | COM | 126426402 | 334   | 27100  | SH | DEFINED | 01 |   |
| CTS CORP                  | S     | COM | 126501105 | 5309  | 399416 | SH | DEFINED | 01 |   |
| CUNO INC                  | S     | COM | 126583103 | 2735  | 46046  | SH | DEFINED | 01 |   |
| CVS CORP                  | S     | COM | 126650100 | 31043 | 688801 | SH | DEFINED | 01 |   |
| CVS CORP                  | S     | COM | 126650100 | 860   | 19077  | SH | DEFINED | 01 | 0 |
| CVS CORP                  | S     | COM | 126650100 | 4117  | 91336  | SH | DEFINED | 01 | 0 |
| CVS CORP                  | S     | COM | 126650100 | 8210  | 182388 | SH | DEFINED | 01 | 1 |
| CVS CORP                  | S     | COM | 126650100 | 42    | 922    | SH | DEFINED | 02 |   |
| CV THERAPEUTICS INC       | S     | COM | 126667104 | 2448  | 106420 | SH | DEFINED | 01 |   |
| CV THERAPEUTICS INC       | S     | COM | 126667104 | 6     | 280    | SH | DEFINED | 01 | 0 |
| CABELAS INC               |       | COM | 126804301 | 40    | 1753   | SH | DEFINED | 01 | 1 |
| CABLEVISION SYS NY GRP    | S     | COM | 12686C109 | 16484 | 662000 | SH | DEFINED | 01 |   |
| CABOT OIL & GAS CORP      | S     | COM | 127097103 | 5273  | 119184 | SH | DEFINED | 01 |   |
| CABOT OIL & GAS CORP      | S     | COM | 127097103 | 959   | 21700  | SH | DEFINED | 01 | 0 |
| CABOT OIL & GAS CORP      | S     | COM | 127097103 | 93    | 2100   | SH | DEFINED | 01 | 0 |
| CABOT OIL & GAS CORP      | S     | COM | 127097103 | 71    | 1600   | SH | DEFINED | 02 |   |
| CACI INTERNATIONAL        | S     | COM | 127190304 | 10417 | 152892 | SH | DEFINED | 01 |   |
| CACI INTERNATIONAL        | S     | COM | 127190304 | 9     | 130    | SH | DEFINED | 01 | 0 |
| CADBURY SCHWEPPE ADR      | FSUSD | COM | 127209302 | 3815  | 101200 | SH | DEFINED | 01 |   |
| CADENCE DESIGN SYS        | S     | COM | 127387108 | 8768  | 634984 | SH | DEFINED | 01 |   |
| CADENCE DESIGN SYS        | S     | COM | 127387108 | 56    | 4036   | SH | DEFINED | 02 |   |
| CAESARS ENT INC           | S     | COM | 127687101 | 62    | 3092   | SH | DEFINED | 02 |   |
| CAL DIVE INTL INC         | S     | COM | 127914109 | 11024 | 270520 | SH | DEFINED | 01 |   |
| CAL DIVE INTL INC         | S     | COM | 127914109 | 10    | 250    | SH | DEFINED | 01 | 0 |
| CAL-MAINE FOODS INC       | S     | COM | 128030202 | 38    | 3147   | SH | DEFINED | 01 |   |
| CALIFORNIA MICRO DEV      | S     | COM | 130439102 | 350   | 49330  | SH | DEFINED | 01 |   |
| CALIFORNIA MICRO DEV      | S     | COM | 130439102 | 4     | 670    | SH | DEFINED | 01 | 0 |
| CALIF PIZZA KITCHEN       | S     | COM | 13054D109 | 1377  | 59863  | SH | DEFINED | 01 |   |
| CALIPER LIFE SCIENCES INC | S     | COM | 130872104 | 3     | 400    | SH | DEFINED | 01 | 0 |
| CALLAWAY GOLF CO          | S     | COM | 131193104 | 2270  | 168190 | SH | DEFINED | 01 |   |
| CALLON PETROLEUM CORP     | S     | COM | 13123X102 | 33    | 2305   | SH | DEFINED | 01 |   |
| CALPINE CORP              | S     | COM | 131347106 | 1312  | 332961 | SH | DEFINED | 01 |   |
| CALPINE CORP              | S     | COM | 131347106 | 1365  | 346250 | SH | DEFINED | 01 | 0 |
| CALPINE CORP              | S     | COM | 131347106 | 615   | 155878 | SH | DEFINED | 01 | 0 |
| CALPINE CORP              | S     | COM | 131347106 | 104   | 26500  | SH | DEFINED | 02 |   |

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|----------------------------|-------|-----|-----------|--------|---------|----|---------|----|
| COM COMMERCE SOLUTIONS INC | S     | COM | 131916108 | 433    | 25500   | SH | DEFINED | 01 |
| CAMBREX CORP               | S     | COM | 132011107 | 2100   | 77506   | SH | DEFINED | 01 |
| CAMDEN NATIONAL CORP       | S     | COM | 133034108 | 111    | 2826    | SH | DEFINED | 01 |
| CAMDEN PROP TRUST          | S     | COM | 133131102 | 1836   | 36000   | SH | DEFINED | 01 |
| CAMPBELL SOUP              | S     | COM | 134429109 | 3778   | 126380  | SH | DEFINED | 01 |
| CAMPBELL SOUP              | S     | COM | 134429109 | 2808   | 93932   | SH | DEFINED | 01 |
| CANADIAN NATL RAILWA       | FSUSD | COM | 136375102 | 5373   | 87729   | SH | DEFINED | 01 |
| CANTEL MEDICAL CORP        | S     | COM | 138098108 | 1334   | 35629   | SH | DEFINED | 01 |
| CANTERBURY PARK HLDG       | S     | COM | 13811E101 | 1114   | 55000   | SH | DEFINED | 01 |
| CAPITAL AUTOMOTIVE REIT    | S     | COM | 139733109 | 9578   | 269594  | SH | DEFINED | 01 |
| CAPITAL AUTOMOTIVE REIT    | S     | COM | 139733109 | 4      | 120     | SH | DEFINED | 01 |
| CAPITAL CORP OF THE WEST   |       | COM | 140065103 | 511    | 10852   | SH | DEFINED | 01 |
| CAPITAL CROSSING BANK      | S     | COM | 140071101 | 345    | 11236   | SH | DEFINED | 01 |
| CAPITAL LEASE FUNDING INC  |       | COM | 140288101 | 854    | 68350   | SH | DEFINED | 01 |
| CAPITAL LEASE FUNDING INC  |       | COM | 140288101 | 230    | 18446   | SH | DEFINED | 01 |
| CAPITAL ONE FINL COR       | S     | COM | 14040H105 | 145772 | 1731054 | SH | DEFINED | 01 |
| CAPITAL ONE FINL COR       | S     | COM | 14040H105 | 5106   | 60635   | SH | DEFINED | 01 |
| CAPITAL ONE FINL COR       | S     | COM | 14040H105 | 7757   | 92107   | SH | DEFINED | 01 |
| CAPITAL ONE FINL COR       | S     | COM | 14040H105 | 34     | 400     | SH | DEFINED | 01 |
| CAPITAL ONE FINL COR       | S     | COM | 14040H105 | 239    | 2837    | SH | DEFINED | 02 |
| CAPITAL TRUST CL A         | S     | COM | 14052H506 | 430    | 14000   | SH | DEFINED | 01 |
| CAPITALSOURCE INC.         | S     | COM | 14055X102 | 31091  | 1211173 | SH | DEFINED | 01 |
| CAPITALSOURCE INC.         | S     | COM | 14055X102 | 33373  | 1300068 | SH | DEFINED | 01 |
| CAPITALSOURCE INC.         | S     | COM | 14055X102 | 2821   | 109919  | SH | DEFINED | 01 |
| CAPITALSOURCE INC.         | S     | COM | 14055X102 | 290    | 11300   | SH | DEFINED | 02 |
| CAPITOL FEDERAL FINANCIAL  | S     | COM | 14057C106 | 3337   | 92700   | SH | DEFINED | 01 |
| CAPSTEAD MORTGAGE CORP     | S     | COM | 14067E506 | 285    | 27053   | SH | DEFINED | 01 |
| CAPTARIS INC               | S     | COM | 14071N104 | 394    | 76441   | SH | DEFINED | 01 |
| CARACO PHARM LABS INC      | S     | COM | 14075T107 | 20     | 2102    | SH | DEFINED | 01 |
| CARACO PHARM LABS INC      | S     | COM | 14075T107 | 4      | 430     | SH | DEFINED | 01 |
| CARBO CERAMICS             | S     | COM | 140781105 | 7421   | 107553  | SH | DEFINED | 01 |
| CARBO CERAMICS             | S     | COM | 140781105 | 5      | 70      | SH | DEFINED | 01 |
| CARAUSTAR                  | S     | COM | 140909102 | 7849   | 466645  | SH | DEFINED | 01 |
| CARDINAL FINANCIAL CORP    | S     | COM | 14149F109 | 788    | 70683   | SH | DEFINED | 01 |
| CARDINAL HEALTH            | S     | COM | 14149Y108 | 45057  | 774831  | SH | DEFINED | 01 |
| CARDINAL HEALTH            | S     | COM | 14149Y108 | 3358   | 57761   | SH | DEFINED | 01 |
| CARDINAL HEALTH            | S     | COM | 14149Y108 | 6759   | 116244  | SH | DEFINED | 01 |
| CARDINAL HEALTH            | S     | COM | 14149Y108 | 237    | 4066    | SH | DEFINED | 02 |
| CAREER EDUCATIONS          | S     | COM | 141665109 | 14     | 345     | SH | DEFINED | 01 |
| CAREER EDUCATIONS          | S     | COM | 141665109 | 24     | 589     | SH | DEFINED | 01 |
| CAREMARK RX INC            | S     | COM | 141705103 | 97957  | 2484297 | SH | DEFINED | 01 |
| CAREMARK RX INC            | S     | COM | 141705103 | 2571   | 65175   | SH | DEFINED | 01 |
| CAREMARK RX INC            | S     | COM | 141705103 | 4092   | 103775  | SH | DEFINED | 01 |
| CAREMARK RX INC            | S     | COM | 141705103 | 731    | 18465   | SH | DEFINED | 01 |
| CAREMARK RX INC            | S     | COM | 141705103 | 39     | 980     | SH | DEFINED | 02 |
| CARMAX INC                 | S     | COM | 143130102 | 263    | 8483    | SH | DEFINED | 01 |
| CARNIVAL CORP              |       | COM | 143658300 | 225022 | 3904617 | SH | DEFINED | 01 |
| CARNIVAL CORP              |       | COM | 143658300 | 10551  | 183077  | SH | DEFINED | 01 |
| CARNIVAL CORP              |       | COM | 143658300 | 48783  | 846487  | SH | DEFINED | 01 |
| CARPENTER TECHNOLOGY       | S     | COM | 144285103 | 9765   | 167054  | SH | DEFINED | 01 |
| CARPENTER TECHNOLOGY       | S     | COM | 144285103 | 2352   | 40230   | SH | DEFINED | 01 |
| CARPENTER TECHNOLOGY       | S     | COM | 144285103 | 199    | 3400    | SH | DEFINED | 01 |
| CARPENTER TECHNOLOGY       | S     | COM | 144285103 | 181    | 3100    | SH | DEFINED | 02 |
| CARRAMERICA REALTY         | S     | COM | 144418100 | 2138   | 64800   | SH | DEFINED | 01 |
| CARREKER CORPORATION       | S     | COM | 144433109 | 537    | 62458   | SH | DEFINED | 01 |
| CASCADE CORP               | S     | COM | 147195101 | 145    | 3609    | SH | DEFINED | 01 |
| CASCADE MICROTECH INC      | S     | COM | 147322101 | 57     | 4250    | SH | DEFINED | 01 |
| CASCADE MICROTECH INC      | S     | COM | 147322101 | 46     | 3450    | SH | DEFINED | 01 |
| CASCADE NATURAL GAS        | S     | COM | 147339105 | 600    | 28309   | SH | DEFINED | 01 |
| CASEYS GENERAL STOR        | S     | COM | 147528103 | 2287   | 126013  | SH | DEFINED | 01 |
| CASH AMERICA INTL INC      | S     | COM | 14754D100 | 2142   | 72053   | SH | DEFINED | 01 |
| CASTLE A M CO PV10         | S     | COM | 148411101 | 475    | 39763   | SH | DEFINED | 01 |

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|                                |   |     |           |        |         |    |         |      |
|--------------------------------|---|-----|-----------|--------|---------|----|---------|------|
| CATALINA MKTG                  | S | COM | 148867104 | 56589  | 1909829 | SH | DEFINED | 01   |
| CATALINA MKTG                  | S | COM | 148867104 | 2888   | 97503   | SH | DEFINED | 01 0 |
| CATALINA MKTG                  | S | COM | 148867104 | 3160   | 106650  | SH | DEFINED | 01 0 |
| CATALINA MKTG                  | S | COM | 148867104 | 1160   | 39150   | SH | DEFINED | 02   |
| CATAPULT COMM. CORP            | S | COM | 149016107 | 884    | 36605   | SH | DEFINED | 01   |
| CATELLUS DEVELOPMENT           | S | COM | 149113102 | 1351   | 44134   | SH | DEFINED | 01   |
| CATELLUS DEVELOPMENT           | S | COM | 149113102 | 21     | 690     | SH | DEFINED | 02   |
| CATERPILLAR INC                | S | COM | 149123101 | 319900 | 3280682 | SH | DEFINED | 01   |
| CATERPILLAR INC                | S | COM | 149123101 | 9770   | 100214  | SH | DEFINED | 01 0 |
| CATERPILLAR INC                | S | COM | 149123101 | 14335  | 147008  | SH | DEFINED | 01 0 |
| CATERPILLAR INC                | S | COM | 149123101 | 5977   | 61300   | SH | DEFINED | 01 1 |
| CATERPILLAR INC                | S | COM | 149123101 | 35     | 356     | SH | DEFINED | 02   |
| CATHAY GENERAL BANCORP         | S | COM | 149150104 | 5891   | 157083  | SH | DEFINED | 01   |
| CATHAY GENERAL BANCORP         | S | COM | 149150104 | 1906   | 50820   | SH | DEFINED | 01 0 |
| CATHAY GENERAL BANCORP         | S | COM | 149150104 | 161    | 4300    | SH | DEFINED | 01 0 |
| CATHAY GENERAL BANCORP         | S | COM | 149150104 | 128    | 3400    | SH | DEFINED | 02   |
| CATO CORP -CL A                | S | COM | 149205106 | 5132   | 178086  | SH | DEFINED | 01   |
| CAVALIER HOMES INC             | S | COM | 149507105 | 371    | 63000   | SH | DEFINED | 01   |
| CAVCO INDUSTRIES INC           |   | COM | 149568107 | 719    | 16000   | SH | DEFINED | 01   |
| CEDAR FAIR LP                  | S | COM | 150185106 | 7748   | 235500  | SH | DEFINED | 01   |
| CEDAR SHOPPING CENTERS INC     | S | COM | 150602209 | 651    | 45500   | SH | DEFINED | 01   |
| CELL THERAPEUTICS.             | S | COM | 150934107 | 1513   | 185802  | SH | DEFINED | 01   |
| CEMEX ADW 04                   |   | WT  | 151290863 | 18     | 1931    | SH | DEFINED | 01 1 |
| CEMEX                          |   | COM | 151290889 | 545    | 14954   | SH | DEFINED | 00   |
| CEMEX                          |   | COM | 151290889 | 69698  | 1914299 | SH | DEFINED | 01   |
| CEMEX                          |   | COM | 151290889 | 2441   | 67050   | SH | DEFINED | 01 0 |
| CEMEX                          |   | COM | 151290889 | 77627  | 2132067 | SH | DEFINED | 01 1 |
| CEMEX                          |   | COM | 151290889 | 1336   | 36680   | SH | DEFINED | 01 1 |
| CENDANT CORP                   | S | COM | 151313103 | 224235 | 9590870 | SH | DEFINED | 01   |
| CENDANT CORP                   | S | COM | 151313103 | 8496   | 363395  | SH | DEFINED | 01 0 |
| CENDANT CORP                   | S | COM | 151313103 | 6529   | 279259  | SH | DEFINED | 01 0 |
| CENDANT CORP                   | S | COM | 151313103 | 16299  | 698048  | SH | DEFINED | 01 1 |
| CENDANT CORP                   | S | COM | 151313103 | 100    | 4258    | SH | DEFINED | 02   |
| CENTENNIAL COMM CORP           | S | COM | 15133V208 | 21     | 2724    | SH | DEFINED | 01   |
| CENTENE CORP.                  | S | COM | 15135B101 | 9813   | 346136  | SH | DEFINED | 01   |
| CENTENE CORP.                  | S | COM | 15135B101 | 15     | 520     | SH | DEFINED | 01 0 |
| CENTENE CORP.                  | S | COM | 15135B101 | 167    | 5890    | SH | DEFINED | 01 1 |
| CENTER FINANCIAL CORP          | S | COM | 15146E102 | 39     | 1900    | SH | DEFINED | 01   |
| CENTER FINANCIAL CORP          | S | COM | 15146E102 | 1124   | 56150   | SH | DEFINED | 01 0 |
| CENTER FINANCIAL CORP          | S | COM | 15146E102 | 110    | 5500    | SH | DEFINED | 01 0 |
| CENTER FINANCIAL CORP          | S | COM | 15146E102 | 86     | 4300    | SH | DEFINED | 02   |
| CENTER POINT                   | S | COM | 151895109 | 13510  | 282100  | SH | DEFINED | 01   |
| CENTERPOINT ENERGY INC         | S | COM | 15189T107 | 2312   | 204612  | SH | DEFINED | 01   |
| CENTERPOINT ENERGY INC         | S | COM | 15189T107 | 794    | 70273   | SH | DEFINED | 01 0 |
| CENTERPOINT ENERGY INC         | S | COM | 15189T107 | 91     | 8059    | SH | DEFINED | 02   |
| CENTEX CORPORATION             | S | COM | 152312104 | 10951  | 183838  | SH | DEFINED | 01   |
| CENTEX CORPORATION             | S | COM | 152312104 | 1691   | 28378   | SH | DEFINED | 01 0 |
| CENTEX CORPORATION             | S | COM | 152312104 | 148    | 2500    | SH | DEFINED | 02   |
| CENTRAL EURO DISTRIBUTION CORP |   | COM | 153435102 | 1448   | 49000   | SH | DEFINED | 01   |
| CENTRAL GARDEN & PET.          | S | COM | 153527106 | 3957   | 94800   | SH | DEFINED | 01   |
| CENTRAL GARDEN & PET.          | S | COM | 153527106 | 1283   | 30726   | SH | DEFINED | 01 0 |
| CENTRAL GARDEN & PET.          | S | COM | 153527106 | 120    | 2871    | SH | DEFINED | 01 0 |
| CENTRAL GARDEN & PET.          | S | COM | 153527106 | 96     | 2300    | SH | DEFINED | 02   |
| CENT IL LT CO 05.850% 07/01/20 |   | PRF | 153645882 | 3331   | 33158   | SH | DEFINED | 01   |
| CENTRAL PACIFIC FINANCIAL CO   |   | COM | 154760102 | 1265   | 34966   | SH | DEFINED | 01   |
| CENTRAL PARKING                | S | COM | 154785109 | 1395   | 92077   | SH | DEFINED | 01   |
| CENTRAL VT PUB SRV             | S | COM | 155771108 | 1072   | 46126   | SH | DEFINED | 01   |
| CENTURY ALUMINUM               | S | COM | 156431108 | 11045  | 420578  | SH | DEFINED | 01   |
| CENTURY ALUMINUM               | S | COM | 156431108 | 699    | 26540   | SH | DEFINED | 01 0 |
| CENTURY ALUMINUM               | S | COM | 156431108 | 76     | 2900    | SH | DEFINED | 01 0 |
| CENTURY ALUMINUM               | S | COM | 156431108 | 71     | 2700    | SH | DEFINED | 02   |
| CENTURYTEL INC                 | S | COM | 156700106 | 10122  | 285387  | SH | DEFINED | 01   |

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|-----------------------|---------------|---------|-----------|-----------|----------|--------|---------|---------|----|
| CENTURYTEL INC        | S             | COM     | 156700106 | 1090      | 30724    | SH     | DEFINED | 01      | 0  |
| CENTURYTEL INC        | S             | COM     | 156700106 | 37        | 1047     | SH     | DEFINED | 02      |    |
| CENTURYTEL INC        | 04.750%       | 08/01/2 | CONV BND  | 156700AH9 | 782      | 700000 | PRN     | DEFINED | 01 |
| CEPHALON INC          | S             | COM     | 156708109 | 32        | 634      | SH     | DEFINED | 01      |    |
| CEPHALON INC          | S             | COM     | 156708109 | 16        | 321      | SH     | DEFINED | 02      |    |
| CEPHEID INC           | S             | COM     | 15670R107 | 1759      | 177000   | SH     | DEFINED | 01      |    |
| CEPHEID INC           | S             | COM     | 15670R107 | 5         | 590      | SH     | DEFINED | 01      | 0  |
| CERADYNE INC.         | S             | COM     | 156710105 | 8923      | 155966   | SH     | DEFINED | 01      |    |
| CERADYNE INC.         | S             | COM     | 156710105 | 13728     | 239980   | SH     | DEFINED | 01      | 0  |
| CERADYNE INC.         | S             | COM     | 156710105 | 692       | 12100    | SH     | DEFINED | 01      | 0  |
| CERES GROUP INC.      | S             | COM     | 156772105 | 1722      | 333553   | SH     | DEFINED | 01      | 0  |
| CERES GROUP INC.      | S             | COM     | 156772105 | 177       | 34370    | SH     | DEFINED | 01      | 0  |
| CERES GROUP INC.      | S             | COM     | 156772105 | 132       | 25500    | SH     | DEFINED | 02      |    |
| CERNER CORP           | S             | COM     | 156782104 | 8852      | 166481   | SH     | DEFINED | 01      |    |
| CERNER CORP           | S             | COM     | 156782104 | 10        | 190      | SH     | DEFINED | 01      | 0  |
| CHAMPION ENTERPRISES  | S             | COM     | 158496109 | 4945      | 418284   | SH     | DEFINED | 01      |    |
| CHARLES RIVER ASSO    | S             | COM     | 159852102 | 159       | 3400     | SH     | DEFINED | 01      |    |
| CHARLES RIVER ASSO    | S             | COM     | 159852102 | 108       | 2300     | SH     | DEFINED | 01      | 0  |
| CHARLES RIVER ASSO    | S             | COM     | 159852102 | 47        | 1000     | SH     | DEFINED | 02      |    |
| CHARLES RIV LABORATO  | S             | COM     | 159864107 | 516       | 11198    | SH     | DEFINED | 01      |    |
| CHARLES RIV LABORATO  | S             | COM     | 159864107 | 18        | 400      | SH     | DEFINED | 01      | 0  |
| CHARLES RIV LABORATO  | S             | COM     | 159864107 | 149       | 3232     | SH     | DEFINED | 01      | 1  |
| CHARTERMAC            | S             | COM     | 160908109 | 532       | 21800    | SH     | DEFINED | 01      |    |
| CHARLOTTE RUSSE HLDS. | S             | COM     | 161048103 | 620       | 61346    | SH     | DEFINED | 01      |    |
| CHARMING SHOPPES      | S             | COM     | 161133103 | 5         | 540      | SH     | DEFINED | 00      |    |
| CHARMING SHOPPES      | S             | COM     | 161133103 | 1131      | 120739   | SH     | DEFINED | 01      |    |
| CHARMING SHOPPES      | S             | COM     | 161133103 | 2038      | 217300   | SH     | DEFINED | 01      | 0  |
| CHARMING SHOPPES      | S             | COM     | 161133103 | 204       | 21800    | SH     | DEFINED | 01      | 0  |
| CHARMING SHOPPES      | S             | COM     | 161133103 | 156       | 16600    | SH     | DEFINED | 02      |    |
| CHARTER COMMS INC     | CLASS 'A' COM | COM     | 16117M107 | 281       | 125000   | SH     | DEFINED | 01      | 1  |
| CHATTEM INC           | S             | COM     | 162456107 | 1380      | 41668    | SH     | DEFINED | 01      |    |
| CHATTEM INC           | S             | COM     | 162456107 | 159       | 4800     | SH     | DEFINED | 01      | 0  |
| CHATTEM INC           | S             | COM     | 162456107 | 56        | 1700     | SH     | DEFINED | 02      |    |
| CHECKFREE CORP        | S             | COM     | 162813109 | 2555      | 67100    | SH     | DEFINED | 01      |    |
| CHECKPOINT SYSTEMS    | I S           | COM     | 162825103 | 5300      | 293640   | SH     | DEFINED | 01      |    |
| CHECKPOINT SYSTEMS    | I S           | COM     | 162825103 | 1546      | 85609    | SH     | DEFINED | 01      | 0  |
| CHECKPOINT SYSTEMS    | I S           | COM     | 162825103 | 150       | 8314     | SH     | DEFINED | 01      | 0  |
| CHECKPOINT SYSTEMS    | I S           | COM     | 162825103 | 117       | 6500     | SH     | DEFINED | 02      |    |
| CHEESECAKE FACTORY    | S             | COM     | 163072101 | 33304     | 1025700  | SH     | DEFINED | 01      |    |
| CHEESECAKE FACTORY    | S             | COM     | 163072101 | 52725     | 1623786  | SH     | DEFINED | 01      | 0  |
| CHEESECAKE FACTORY    | S             | COM     | 163072101 | 4888      | 150530   | SH     | DEFINED | 01      | 0  |
| CHEESECAKE FACTORY    | S             | COM     | 163072101 | 731       | 22500    | SH     | DEFINED | 02      |    |
| CHEMED CORP           | S             | COM     | 16359R103 | 6925      | 103185   | SH     | DEFINED | 01      |    |
| CHEMICAL FINANCIAL    | C S           | COM     | 163731102 | 542       | 12623    | SH     | DEFINED | 01      |    |
| CHEROKEE INC          | S             | COM     | 16444H102 | 762       | 21600    | SH     | DEFINED | 01      |    |
| CHESAPEAKE CORP       | S             | COM     | 165159104 | 9313      | 342888   | SH     | DEFINED | 01      |    |
| CHESAPEAKE ENERGY     | S             | COM     | 165167107 | 15935     | 965728   | SH     | DEFINED | 01      |    |
| CHESAPEAKE ENERGY     | S             | COM     | 165167107 | 2411      | 146073   | SH     | DEFINED | 01      | 0  |
| CHESAPEAKE ENERGY     | S             | COM     | 165167107 | 54        | 3271     | SH     | DEFINED | 02      |    |
| CHEVRONTEXACO CORP    | S             | COM     | 166764100 | 567957    | 10816125 | SH     | DEFINED | 01      |    |
| CHEVRONTEXACO CORP    | S             | COM     | 166764100 | 10239     | 194965   | SH     | DEFINED | 01      | 0  |
| CHEVRONTEXACO CORP    | S             | COM     | 166764100 | 30150     | 574176   | SH     | DEFINED | 01      | 0  |
| CHEVRONTEXACO CORP    | S             | COM     | 166764100 | 37904     | 722338   | SH     | DEFINED | 01      | 1  |
| CHEVRONTEXACO CORP    | S             | COM     | 166764100 | 409       | 7795     | SH     | DEFINED | 01      | 1  |
| CHEVRONTEXACO CORP    | S             | COM     | 166764100 | 756       | 14401    | SH     | DEFINED | 02      |    |
| CHICAGO MERCANTILE    | EXCH HLDS     | COM     | 167760107 | 652       | 2850     | SH     | DEFINED | 01      |    |
| CHICO'S FAS INC       | S             | COM     | 168615102 | 9328      | 204880   | SH     | DEFINED | 01      |    |
| CHICO'S FAS INC       | S             | COM     | 168615102 | 20642     | 453380   | SH     | DEFINED | 01      | 0  |
| CHICO'S FAS INC       | S             | COM     | 168615102 | 1075      | 23600    | SH     | DEFINED | 01      | 0  |
| CHILDRENS PLACE       | S             | COM     | 168905107 | 2510      | 67770    | SH     | DEFINED | 01      |    |
| CHINA FINANCE ONLINE  | CO-ADR        | COM     | 169379104 | 74        | 6700     | SH     | DEFINED | 01      |    |
| CHINA NETCOM GROUP    | -SPON ADR     | COM     | 16940Q101 | 789       | 29500    | SH     | DEFINED | 01      | 0  |

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| CHINA UNICOM ADS.             | FSUSD | COM      | 16945R104 | 10      | 1270     | SH  | DEFINED | 01   |
| CHOICE HOTELS INTL.           | S     | COM      | 169905106 | 87      | 1503     | SH  | DEFINED | 01   |
| CHOICE HOTELS INTL.           | S     | COM      | 169905106 | 1662    | 28649    | SH  | DEFINED | 01 0 |
| CHOICE HOTELS INTL.           | S     | COM      | 169905106 | 162     | 2789     | SH  | DEFINED | 01 0 |
| CHOICE HOTELS INTL.           | S     | COM      | 169905106 | 139     | 2400     | SH  | DEFINED | 02   |
| CHIQUITA BRANDS INTL.         | S     | COM      | 170032809 | 997     | 45200    | SH  | DEFINED | 01   |
| CHIRON                        | S     | COM      | 170040109 | 819     | 24578    | SH  | DEFINED | 01   |
| CHIRON                        | S     | COM      | 170040109 | 1594    | 47800    | SH  | DEFINED | 01 0 |
| CHIRON                        | S     | COM      | 170040109 | 1471    | 44118    | SH  | DEFINED | 01 0 |
| CHIRON                        |       | CONV BND | 170040AH2 | 486     | 500000   | PRN | DEFINED | 01   |
| CHIRON                        |       | CONV BND | 170040AH2 | 971     | 1000000  | PRN | DEFINED | 01 0 |
| CHITTENDEN CORP               | S     | COM      | 170228100 | 3740    | 130176   | SH  | DEFINED | 01   |
| CHOICEPOINT INC               | S     | COM      | 170388102 | 8382    | 182270   | SH  | DEFINED | 01   |
| CHRISTOPHER & BANKS           | S     | COM      | 171046105 | 1660    | 89953    | SH  | DEFINED | 01   |
| CHUBB CORP                    | S     | COM      | 171232101 | 106815  | 1389031  | SH  | DEFINED | 01   |
| CHUBB CORP                    | S     | COM      | 171232101 | 4921    | 64000    | SH  | DEFINED | 01 0 |
| CHUBB CORP                    | S     | COM      | 171232101 | 4678    | 60837    | SH  | DEFINED | 01 0 |
| CHUBB CORP                    | S     | COM      | 171232101 | 215     | 2800     | SH  | DEFINED | 01 1 |
| CHUBB CORP                    | S     | COM      | 171232101 | 140     | 1825     | SH  | DEFINED | 02   |
| CHURCH & DWIGHT               | S     | COM      | 171340102 | 25727   | 765250   | SH  | DEFINED | 01   |
| CHURCHILL DOWNS INC           | S     | COM      | 171484108 | 2503    | 56000    | SH  | DEFINED | 01   |
| CIBER INC                     | S     | COM      | 17163B102 | 6506    | 674859   | SH  | DEFINED | 01   |
| CIENA CORPORATION             | S     | COM      | 171779101 | 2461    | 736679   | SH  | DEFINED | 01   |
| CIENA CORPORATION             | S     | COM      | 171779101 | 199     | 59620    | SH  | DEFINED | 01 0 |
| CIENA CORPORATION             | S     | COM      | 171779101 | 436     | 130530   | SH  | DEFINED | 01 0 |
| CIMAREX ENERGY CO             | S     | COM      | 171798101 | 13757   | 362958   | SH  | DEFINED | 01   |
| CIMAREX ENERGY CO             | S     | COM      | 171798101 | 2847    | 75168    | SH  | DEFINED | 01 0 |
| CIMAREX ENERGY CO             | S     | COM      | 171798101 | 245     | 6475     | SH  | DEFINED | 01 0 |
| CIMAREX ENERGY CO             | S     | COM      | 171798101 | 1697    | 44800    | SH  | DEFINED | 01 1 |
| CIMAREX ENERGY CO             | S     | COM      | 171798101 | 299     | 7900     | SH  | DEFINED | 02   |
| CINCINNATI BELL INC           | S     | COM      | 171871106 | 3416    | 822754   | SH  | DEFINED | 01   |
| CINCINNATI FINANCIAL          | S     | COM      | 172062101 | 459     | 10370    | SH  | DEFINED | 01   |
| CINCINNATI FINANCIAL          | S     | COM      | 172062101 | 1698    | 38366    | SH  | DEFINED | 01 0 |
| CINERGY CORP                  | S     | COM      | 172474108 | 9149    | 219780   | SH  | DEFINED | 01   |
| CINERGY CORP                  | S     | COM      | 172474108 | 1722    | 41376    | SH  | DEFINED | 01 0 |
| CIPHERGEN BIOSYSTEMS INC.     | S     | COM      | 17252Y104 | 785     | 182500   | SH  | DEFINED | 01   |
| CIRCUIT CITY                  |       | COM      | 172737108 | 859     | 54871    | SH  | DEFINED | 01   |
| CIRCUIT CITY                  |       | COM      | 172737108 | 698     | 44612    | SH  | DEFINED | 01 0 |
| CIRRUS LOGIC                  | S     | COM      | 172755100 | 119     | 21664    | SH  | DEFINED | 01   |
| CISCO SYSTEMS                 | S     | COM      | 17275R102 | 421069  | 21817100 | SH  | DEFINED | 01   |
| CISCO SYSTEMS                 | S     | COM      | 17275R102 | 10895   | 564420   | SH  | DEFINED | 01 0 |
| CISCO SYSTEMS                 | S     | COM      | 17275R102 | 31059   | 1609306  | SH  | DEFINED | 01 0 |
| CISCO SYSTEMS                 | S     | COM      | 17275R102 | 70503   | 3660602  | SH  | DEFINED | 01 1 |
| CISCO SYSTEMS                 | S     | COM      | 17275R102 | 127     | 6576     | SH  | DEFINED | 02   |
| CITADEL SECURITY SOFTWARE INC |       | COM      | 17288Q109 | 620     | 238481   | SH  | DEFINED | 01   |
| CINTAS CORP                   | S     | COM      | 172908105 | 47455   | 1081936  | SH  | DEFINED | 01   |
| CINTAS CORP                   | S     | COM      | 172908105 | 1282    | 29251    | SH  | DEFINED | 01 0 |
| CINTAS CORP                   | S     | COM      | 172908105 | 4130    | 94144    | SH  | DEFINED | 01 0 |
| CINTAS CORP                   | S     | COM      | 172908105 | 28842   | 658500   | SH  | DEFINED | 01 1 |
| CINTAS CORP                   | S     | COM      | 172908105 | 789     | 18000    | SH  | DEFINED | 02   |
| CITIGROUP INC                 | S     | COM      | 172967101 | 1222768 | 25379129 | SH  | DEFINED | 01   |
| CITIGROUP INC                 | S     | COM      | 172967101 | 27196   | 564436   | SH  | DEFINED | 01 0 |
| CITIGROUP INC                 | S     | COM      | 172967101 | 66230   | 1374632  | SH  | DEFINED | 01 0 |
| CITIGROUP INC                 | S     | COM      | 172967101 | 219782  | 4563522  | SH  | DEFINED | 01 1 |
| CITIGROUP INC                 | S     | COM      | 172967101 | 489     | 10158    | SH  | DEFINED | 01 1 |
| CITIGROUP INC                 | S     | COM      | 172967101 | 609     | 12656    | SH  | DEFINED | 02   |
| CITIGROUP INC LITIGATION WTS  | U WT  |          | 172967127 | 158     | 111764   | SH  | DEFINED | 01 1 |
| CITIGROUP INC 05.860%         | P     | PRF      | 172967648 | 7793    | 149515   | SH  | DEFINED | 01   |
| CITIBANK NA PFD SERIES A      | 06.34 | PRF      | 17305A202 | 10075   | 100000   | SH  | DEFINED | 01   |
| CITIZENS BKG CORP MI          | S     | COM      | 174420109 | 5313    | 154678   | SH  | DEFINED | 01   |
| CITIZENS COMMUNICATI          | S     | COM      | 17453B101 | 22948   | 1664153  | SH  | DEFINED | 01   |
| CITIZENS COMMUNICATI          | S     | COM      | 17453B101 | 1245    | 90295    | SH  | DEFINED | 01 0 |

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| CITIZENS COMMUNICATI | S     | COM | 17453B101 | 1056   | 76584   | SH | DEFINED | 01 | 0 |
| CITIZENS COMMUNICATI | S     | COM | 17453B101 | 12     | 889     | SH | DEFINED | 02 |   |
| CITRIX               | S     | COM | 177376100 | 10     | 423     | SH | DEFINED | 00 |   |
| CITRIX               | S     | COM | 177376100 | 18688  | 761788  | SH | DEFINED | 01 |   |
| CITRIX               | S     | COM | 177376100 | 22620  | 922110  | SH | DEFINED | 01 | 0 |
| CITRIX               | S     | COM | 177376100 | 2049   | 83505   | SH | DEFINED | 01 | 0 |
| CITY HLDG CO.        | S     | COM | 177835105 | 4448   | 122733  | SH | DEFINED | 01 |   |
| CITY HLDG CO.        | S     | COM | 177835105 | 1840   | 50750   | SH | DEFINED | 01 | 0 |
| CITY HLDG CO.        | S     | COM | 177835105 | 172    | 4740    | SH | DEFINED | 01 | 0 |
| CITY HLDG CO.        | S     | COM | 177835105 | 148    | 4080    | SH | DEFINED | 02 |   |
| CITY NATIONAL CORP   | S     | COM | 178566105 | 937    | 13259   | SH | DEFINED | 01 |   |
| CLAIRES STORES INC   | S     | COM | 179584107 | 1870   | 87991   | SH | DEFINED | 01 |   |
| CLARCOR INC          | S     | COM | 179895107 | 5661   | 103354  | SH | DEFINED | 01 |   |
| CLARENT HOSPITAL     |       | COM | 180463101 | 5      | 17494   | SH | DEFINED | 01 | 0 |
| CLEAR CHANNEL COMMUN | S     | COM | 184502102 | 6877   | 205324  | SH | DEFINED | 01 |   |
| CLEAR CHANNEL COMMUN | S     | COM | 184502102 | 4385   | 130935  | SH | DEFINED | 01 | 0 |
| CLEAR CHANNEL COMMUN | S     | COM | 184502102 | 876    | 25900   | SH | DEFINED | 01 | 1 |
| CLEVELAND-CLIFFS IRN | S     | COM | 185896107 | 3200   | 30823   | SH | DEFINED | 01 |   |
| CLOROX CO.           | S     | COM | 189054109 | 20905  | 354738  | SH | DEFINED | 01 |   |
| CLOROX CO.           | S     | COM | 189054109 | 4680   | 79400   | SH | DEFINED | 01 | 0 |
| CLOROX CO.           | S     | COM | 189054109 | 2045   | 34697   | SH | DEFINED | 01 | 0 |
| CLOROX CO.           | S     | COM | 189054109 | 15531  | 264025  | SH | DEFINED | 01 | 1 |
| CLOSURE MEDICAL CORP | S     | COM | 189093107 | 332    | 17000   | SH | DEFINED | 01 |   |
| COACH INC            | S     | COM | 189754104 | 56183  | 996155  | SH | DEFINED | 01 |   |
| COACH INC            | S     | COM | 189754104 | 1297   | 23011   | SH | DEFINED | 01 | 0 |
| COACH INC            | S     | COM | 189754104 | 4610   | 81730   | SH | DEFINED | 01 | 0 |
| COACH INC            | S     | COM | 189754104 | 809    | 14350   | SH | DEFINED | 02 |   |
| COACHMEN INDUSTRIES  | S     | COM | 189873102 | 1276   | 73541   | SH | DEFINED | 01 |   |
| COCA-COLA            | S     | COM | 191216100 | 74568  | 1791226 | SH | DEFINED | 01 |   |
| COCA-COLA            | S     | COM | 191216100 | 3358   | 80647   | SH | DEFINED | 01 | 0 |
| COCA-COLA            | S     | COM | 191216100 | 22994  | 552350  | SH | DEFINED | 01 | 0 |
| COCA-COLA            | S     | COM | 191216100 | 36741  | 882810  | SH | DEFINED | 01 | 1 |
| COCA-COLA            | S     | COM | 191216100 | 764    | 18351   | SH | DEFINED | 01 | 1 |
| COCA-COLA            | S     | COM | 191216100 | 458    | 10979   | SH | DEFINED | 02 |   |
| COCA COLA ENTERPRISE | S     | COM | 191219104 | 42126  | 2020413 | SH | DEFINED | 01 |   |
| COCA COLA ENTERPRISE | S     | COM | 191219104 | 5035   | 241412  | SH | DEFINED | 01 | 0 |
| COCA COLA ENTERPRISE | S     | COM | 191219104 | 2234   | 107124  | SH | DEFINED | 01 | 0 |
| COCA COLA ENTERPRISE | S     | COM | 191219104 | 136    | 6495    | SH | DEFINED | 02 |   |
| COCA-COLA FEMSA ADR  | FSUSD | COM | 191241108 | 478    | 20100   | SH | DEFINED | 01 |   |
| COEUR`ARLENE MINES   | S     | COM | 192108108 | 22450  | 5712641 | SH | DEFINED | 01 |   |
| COEUR`ARLENE MINES   | S     | COM | 192108108 | 3042   | 773935  | SH | DEFINED | 01 | 0 |
| COGENT INC           | S     | COM | 19239Y108 | 110    | 3330    | SH | DEFINED | 01 |   |
| COGENT INC           | S     | COM | 19239Y108 | 2100   | 63900   | SH | DEFINED | 01 | 1 |
| COGNEX CORP          | S     | COM | 192422103 | 4349   | 155907  | SH | DEFINED | 01 |   |
| COGNIZANT TECH SOLUT | S     | COM | 192446102 | 4889   | 115497  | SH | DEFINED | 01 |   |
| COGNIZANT TECH SOLUT | S     | COM | 192446102 | 20     | 480     | SH | DEFINED | 01 | 0 |
| COGNIZANT TECH SOLUT | S     | COM | 192446102 | 31     | 735     | SH | DEFINED | 01 | 0 |
| COGNIZANT TECH SOLUT | S     | COM | 192446102 | 3428   | 81000   | SH | DEFINED | 01 | 1 |
| COGNOS               |       | COM | 19244C109 | 231    | 5253    | SH | DEFINED | 01 |   |
| COHERENT INC         | S     | COM | 192479103 | 2323   | 76327   | SH | DEFINED | 01 |   |
| COHEN & STEERS INC   | S     | COM | 19247A100 | 1803   | 110900  | SH | DEFINED | 01 |   |
| COHU INC             | S     | COM | 192576106 | 1007   | 54251   | SH | DEFINED | 01 |   |
| COINSTAR INC         | S     | COM | 19259P300 | 7329   | 273145  | SH | DEFINED | 01 |   |
| COINSTAR INC         | S     | COM | 19259P300 | 10     | 350     | SH | DEFINED | 01 | 0 |
| COLDWATER CREEK      | S     | COM | 193068103 | 4009   | 129878  | SH | DEFINED | 01 |   |
| COLDWATER CREEK      | S     | COM | 193068103 | 5      | 170     | SH | DEFINED | 01 | 0 |
| COLE KENNETH PRODTN  | S     | COM | 193294105 | 250    | 8100    | SH | DEFINED | 01 |   |
| COLGATE-PALMOLIVE    | S     | COM | 194162103 | 215973 | 4221520 | SH | DEFINED | 01 |   |
| COLGATE-PALMOLIVE    | S     | COM | 194162103 | 9358   | 182920  | SH | DEFINED | 01 | 0 |
| COLGATE-PALMOLIVE    | S     | COM | 194162103 | 6193   | 121058  | SH | DEFINED | 01 | 0 |
| COLGATE-PALMOLIVE    | S     | COM | 194162103 | 1924   | 37611   | SH | DEFINED | 01 | 1 |
| COLGATE-PALMOLIVE    | S     | COM | 194162103 | 139    | 2717    | SH | DEFINED | 02 |   |

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| COLONIAL BANCGROUP            | S     | COM      | 195493309 | 11727  | 552400  | SH | DEFINED | 01 |
| COLONIAL BANCGROUP            | S     | COM      | 195493309 | 33     | 1540    | SH | DEFINED | 02 |
| COLONIAL PPTYS TR             | S     | COM      | 195872106 | 2707   | 68945   | SH | DEFINED | 01 |
| COLOR KINETICS INC            | S     | COM      | 19624P100 | 615    | 35000   | SH | DEFINED | 01 |
| COLUMBIA BANKING SYSTEM INC   |       | COM      | 197236102 | 563    | 22546   | SH | DEFINED | 01 |
| COLUMBIA BANKING SYSTEM INC   |       | COM      | 197236102 | 1741   | 69690   | SH | DEFINED | 01 |
| COLUMBIA BANKING SYSTEM INC   |       | COM      | 197236102 | 175    | 7000    | SH | DEFINED | 01 |
| COLUMBIA BANKING SYSTEM INC   |       | COM      | 197236102 | 134    | 5350    | SH | DEFINED | 02 |
| COMFORT SYSTEMS USA.          | S     | COM      | 199908104 | 2074   | 270000  | SH | DEFINED | 01 |
| COMFORT SYSTEMS USA.          | S     | COM      | 199908104 | 1220   | 158790  | SH | DEFINED | 01 |
| COMFORT SYSTEMS USA.          | S     | COM      | 199908104 | 126    | 16400   | SH | DEFINED | 01 |
| COMFORT SYSTEMS USA.          | S     | COM      | 199908104 | 92     | 12000   | SH | DEFINED | 02 |
| COMCAST CORP PFD CVT 02.000%  | 1     | CONV PRF | 200300606 | 5520   | 115000  | SH | DEFINED | 01 |
| COMCAST CORPORATION CL A      | S     | COM      | 20030N101 | 24768  | 744199  | SH | DEFINED | 01 |
| COMCAST CORPORATION CL A      | S     | COM      | 20030N101 | 279    | 8392    | SH | DEFINED | 01 |
| COMCAST CORPORATION CL A      | S     | COM      | 20030N101 | 17770  | 533958  | SH | DEFINED | 01 |
| COMCAST CORPORATION CL A      | S     | COM      | 20030N101 | 4812   | 144700  | SH | DEFINED | 01 |
| COMCAST CORPORATION CL A      | S     | COM      | 20030N101 | 56     | 1672    | SH | DEFINED | 02 |
| COMCAST CORP SPECIAL CLA SPL  |       | COM      | 20030N200 | 156265 | 4758362 | SH | DEFINED | 01 |
| COMCAST CORP SPECIAL CLA SPL  |       | COM      | 20030N200 | 6901   | 210143  | SH | DEFINED | 01 |
| COMCAST CORP SPECIAL CLA SPL  |       | COM      | 20030N200 | 1044   | 31799   | SH | DEFINED | 01 |
| COMCAST CORP SPECIAL CLA SPL  |       | COM      | 20030N200 | 64     | 1945    | SH | DEFINED | 02 |
| COMERICA INC                  | S     | COM      | 200340107 | 10511  | 172257  | SH | DEFINED | 01 |
| COMERICA INC                  | S     | COM      | 200340107 | 2376   | 38943   | SH | DEFINED | 01 |
| COMERICA INC                  | S     | COM      | 200340107 | 326    | 5300    | SH | DEFINED | 01 |
| COMERICA INC                  | S     | COM      | 200340107 | 172    | 2827    | SH | DEFINED | 02 |
| COMMERCE BANCORP              | S     | COM      | 200519106 | 65819  | 1022050 | SH | DEFINED | 01 |
| COMMERCE BANCORP              | S     | COM      | 200519106 | 8725   | 135465  | SH | DEFINED | 01 |
| COMMERCE BANCORP              | S     | COM      | 200519106 | 1431   | 22222   | SH | DEFINED | 01 |
| COMMERCE BANCORP              | S     | COM      | 200519106 | 65     | 1009    | SH | DEFINED | 02 |
| COMMERCE BANCSHARES           | S     | COM      | 200525103 | 26     | 514     | SH | DEFINED | 02 |
| COMMERCE GROUP INC.           | S     | COM      | 200641108 | 1179   | 19323   | SH | DEFINED | 01 |
| COMMERCIAL CAPITAL BANCORP.   |       | COM      | 20162L105 | 5347   | 230666  | SH | DEFINED | 01 |
| COMMERCIAL CAPITAL BANCORP.   |       | COM      | 20162L105 | 1366   | 58895   | SH | DEFINED | 01 |
| COMMERCIAL CAPITAL BANCORP.   |       | COM      | 20162L105 | 127    | 5481    | SH | DEFINED | 01 |
| COMMERCIAL CAPITAL BANCORP.   |       | COM      | 20162L105 | 104    | 4500    | SH | DEFINED | 02 |
| COMMERCIAL FED CORP           | S     | COM      | 201647104 | 10881  | 366253  | SH | DEFINED | 01 |
| COMMERCIAL FED CORP           | S     | COM      | 201647104 | 2035   | 68490   | SH | DEFINED | 01 |
| COMMERCIAL FED CORP           | S     | COM      | 201647104 | 193    | 6500    | SH | DEFINED | 01 |
| COMMERCIAL FED CORP           | S     | COM      | 201647104 | 154    | 5200    | SH | DEFINED | 02 |
| COMMERCIAL METALS             | S     | COM      | 201723103 | 11457  | 226575  | SH | DEFINED | 01 |
| COMML NET LEASE RLTY          | S     | COM      | 202218103 | 5149   | 249973  | SH | DEFINED | 01 |
| COMMONWEALTH TEL ENT          | S     | COM      | 203349105 | 15378  | 309683  | SH | DEFINED | 01 |
| COMMONWEALTH TEL ENT          | S     | COM      | 203349105 | 1714   | 34540   | SH | DEFINED | 01 |
| COMMONWEALTH TEL ENT          | S     | COM      | 203349105 | 169    | 3400    | SH | DEFINED | 01 |
| COMMONWEALTH TEL ENT          | S     | COM      | 203349105 | 129    | 2600    | SH | DEFINED | 02 |
| COMMSCOPE                     | S     | COM      | 203372107 | 6409   | 339109  | SH | DEFINED | 01 |
| COMMSCOPE                     | S     | COM      | 203372107 | 901    | 47643   | SH | DEFINED | 01 |
| COMMSCOPE                     | S     | COM      | 203372107 | 92     | 4850    | SH | DEFINED | 01 |
| COMMSCOPE                     | S     | COM      | 203372107 | 68     | 3600    | SH | DEFINED | 02 |
| COMMUNITY BANK SYSTEMS INC    | S     | COM      | 203607106 | 2177   | 77045   | SH | DEFINED | 01 |
| COMMUNITY HEALTH SYS          | S     | COM      | 203668108 | 24455  | 877200  | SH | DEFINED | 01 |
| COMMUNITY HEALTH SYS          | S     | COM      | 203668108 | 2870   | 102920  | SH | DEFINED | 01 |
| COMMUNITY HEALTH SYS          | S     | COM      | 203668108 | 79     | 2848    | SH | DEFINED | 01 |
| COMMUNITY HEALTH SYS          | S     | COM      | 203668108 | 22     | 780     | SH | DEFINED | 02 |
| COMMUNITY TRUST BANCORP INC.  |       | COM      | 204149108 | 379    | 11729   | SH | DEFINED | 01 |
| COMMUNITY TRUST BANCORP INC.  |       | COM      | 204149108 | 1328   | 41035   | SH | DEFINED | 01 |
| COMMUNITY TRUST BANCORP INC.  |       | COM      | 204149108 | 131    | 4033    | SH | DEFINED | 01 |
| COMMUNITY TRUST BANCORP INC.  |       | COM      | 204149108 | 104    | 3200    | SH | DEFINED | 02 |
| CSN CIA SIDERURGICA NACL - SP |       | COM      | 20440W105 | 12964  | 683733  | SH | DEFINED | 01 |
| CIA VALE DO RIO DOCE          | FSUSD | COM      | 204412100 | 178252 | 7374680 | SH | DEFINED | 01 |
| CIA VALE DO RIO DOCE          | FSUSD | COM      | 204412100 | 3597   | 147559  | SH | DEFINED | 01 |

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|----------------------------|---------------|-------|-----|-----------|--------|---------|-----|---------|----|
| CVRD                       | FSUSD         |       | COM | 204412209 | 233    | 8042    | SH  | DEFINED | 01 |
| CVRD                       | FSUSD         |       | COM | 204412209 | 14829  | 511185  | SH  | DEFINED | 01 |
| BUENAVENTURA               | ADR           | FSUSD | COM | 204448104 | 2290   | 100000  | SH  | DEFINED | 01 |
| BUENAVENTURA               | ADR           | FSUSD | COM | 204448104 | 30378  | 1328928 | SH  | DEFINED | 01 |
| BUENAVENTURA               | ADR           | FSUSD | COM | 204448104 | 839    | 36648   | SH  | DEFINED | 01 |
| TELECOM DE CHILE           | SPON ADR REP  |       | COM | 204449300 | 3630   | 323549  | SH  | DEFINED | 01 |
| COMPASS BANCSHARES         | S             |       | COM | 20449H109 | 855    | 17560   | SH  | DEFINED | 01 |
| COMPASS BANCSHARES         | S             |       | COM | 20449H109 | 1363   | 28000   | SH  | DEFINED | 01 |
| COMPASS MINERALS           | INTERNATIONAL |       | COM | 20451N101 | 39601  | 1634400 | SH  | DEFINED | 01 |
| COMPASS MINERALS           | INTERNATIONAL |       | COM | 20451N101 | 1909   | 78820   | SH  | DEFINED | 01 |
| COMPASS MINERALS           | INTERNATIONAL |       | COM | 20451N101 | 187    | 7700    | SH  | DEFINED | 01 |
| COMPASS MINERALS           | INTERNATIONAL |       | COM | 20451N101 | 145    | 6000    | SH  | DEFINED | 02 |
| COMPUCREDIT CORP.          | S             |       | COM | 20478N100 | 4835   | 176848  | SH  | DEFINED | 01 |
| COMPUCREDIT CORP.          | S             |       | COM | 20478N100 | 1063   | 38844   | SH  | DEFINED | 01 |
| COMPUCREDIT CORP.          | S             |       | COM | 20478N100 | 104    | 3800    | SH  | DEFINED | 01 |
| COMPUCREDIT CORP.          | S             |       | COM | 20478N100 | 79     | 2900    | SH  | DEFINED | 02 |
| COMPUTER ASSOC             | S             |       | COM | 204912109 | 44483  | 1432135 | SH  | DEFINED | 01 |
| COMPUTER ASSOC             | S             |       | COM | 204912109 | 1194   | 38436   | SH  | DEFINED | 01 |
| COMPUTER ASSOC             | S             |       | COM | 204912109 | 5016   | 161497  | SH  | DEFINED | 01 |
| COMPUTER ASSOC             | S             |       | COM | 204912109 | 53     | 1697    | SH  | DEFINED | 02 |
| COMPUTER ASSOCIATES        | CVT 05.000    | CONV  | BND | 204912AR0 | 904    | 700000  | PRN | DEFINED | 01 |
| COMPUTER SCIENCES          | S             |       | COM | 205363104 | 21503  | 381474  | SH  | DEFINED | 01 |
| COMPUTER SCIENCES          | S             |       | COM | 205363104 | 250    | 4435    | SH  | DEFINED | 01 |
| COMPUTER SCIENCES          | S             |       | COM | 205363104 | 3275   | 58105   | SH  | DEFINED | 01 |
| COMPUWARE                  | S             |       | COM | 205638109 | 154    | 23879   | SH  | DEFINED | 01 |
| COMPUWARE                  | S             |       | COM | 205638109 | 572    | 88383   | SH  | DEFINED | 01 |
| COMPX INTERNATIONAL        | S             |       | COM | 20563P101 | 36     | 2184    | SH  | DEFINED | 01 |
| COMTECH TELECOMMUNICATIONS | S             |       | COM | 205826209 | 141    | 3760    | SH  | DEFINED | 01 |
| COMVERSE TECH INC          | S             |       | COM | 205862402 | 674    | 27562   | SH  | DEFINED | 01 |
| COMVERSE TECH INC          | S             |       | COM | 205862402 | 1131   | 46273   | SH  | DEFINED | 01 |
| CONAGRA FOODS INC          | S             |       | COM | 205887102 | 11183  | 379720  | SH  | DEFINED | 01 |
| CONAGRA FOODS INC          | S             |       | COM | 205887102 | 3458   | 117412  | SH  | DEFINED | 01 |
| CONAGRA FOODS INC          | S             |       | COM | 205887102 | 335    | 11400   | SH  | DEFINED | 01 |
| CONCEPTUS                  | S             |       | COM | 206016107 | 1531   | 188675  | SH  | DEFINED | 01 |
| CONCORD COMMUNICATIO       | S             |       | COM | 206186108 | 511    | 46090   | SH  | DEFINED | 01 |
| CONCUR TECH INC            | S             |       | COM | 206708109 | 2245   | 252000  | SH  | DEFINED | 01 |
| CONEXANT SYSTEMS INC.      | S             |       | COM | 207142100 | 163    | 81843   | SH  | DEFINED | 01 |
| CONMED CORP                | S             |       | COM | 207410101 | 4349   | 153010  | SH  | DEFINED | 01 |
| CONNETICS CORP.            | S             |       | COM | 208192104 | 2135   | 87900   | SH  | DEFINED | 01 |
| CONNETICS CORP.            | S             |       | COM | 208192104 | 102    | 4210    | SH  | DEFINED | 01 |
| CONNETICS CORP.            | S             |       | COM | 208192104 | 35     | 1450    | SH  | DEFINED | 02 |
| CONOCO PHILLIPS            | S             |       | COM | 20825C104 | 494244 | 5692108 | SH  | DEFINED | 01 |
| CONOCO PHILLIPS            | S             |       | COM | 20825C104 | 13858  | 159603  | SH  | DEFINED | 01 |
| CONOCO PHILLIPS            | S             |       | COM | 20825C104 | 17418  | 200605  | SH  | DEFINED | 01 |
| CONOCO PHILLIPS            | S             |       | COM | 20825C104 | 11763  | 135525  | SH  | DEFINED | 01 |
| CONOCO PHILLIPS            | S             |       | COM | 20825C104 | 690    | 7947    | SH  | DEFINED | 01 |
| CONOCO PHILLIPS            | S             |       | COM | 20825C104 | 789    | 9090    | SH  | DEFINED | 02 |
| CONSOL ENERGY INC          | S             |       | COM | 20854P109 | 11     | 276     | SH  | DEFINED | 02 |
| CONSOLIDATED EDISON        | S             |       | COM | 209115104 | 17860  | 408224  | SH  | DEFINED | 01 |
| CONSOLIDATED EDISON        | S             |       | COM | 209115104 | 2417   | 55249   | SH  | DEFINED | 01 |
| CONSOLIDATED GRAPHICS      | S             |       | COM | 209341106 | 6047   | 131730  | SH  | DEFINED | 01 |
| CONSOLIDATED GRAPHICS      | S             |       | COM | 209341106 | 1371   | 29878   | SH  | DEFINED | 01 |
| CONSOLIDATED GRAPHICS      | S             |       | COM | 209341106 | 132    | 2879    | SH  | DEFINED | 01 |
| CONSOLIDATED GRAPHICS      | S             |       | COM | 209341106 | 106    | 2300    | SH  | DEFINED | 02 |
| CONSTELLATION BRANDS       | S             |       | COM | 21036P108 | 968    | 20810   | SH  | DEFINED | 01 |
| CONSTELLATION ENERGY       | S             |       | COM | 210371100 | 2799   | 64057   | SH  | DEFINED | 01 |
| CONSTELLATION ENERGY       | S             |       | COM | 210371100 | 1755   | 40143   | SH  | DEFINED | 01 |
| CONSTELLATION ENERGY       | S             |       | COM | 210371100 | 70     | 1600    | SH  | DEFINED | 01 |
| CONSTELLATION ENERGY       | S             |       | COM | 210371100 | 50     | 1140    | SH  | DEFINED | 02 |
| CONTIFINANCIAL             |               |       | COM | 21075M107 | 0      | 7809971 | SH  | DEFINED | 01 |
| CONTL AIRLINES CL B        | S             |       | COM | 210795308 | 8067   | 595750  | SH  | DEFINED | 01 |
| CONTL AIRLINES CL B        | S             |       | COM | 210795308 | 179    | 13270   | SH  | DEFINED | 01 |

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|------------------------------|-------|----------|-----------|--------|---------|-----|---------|----|---|
| CONTL AIRLINES CL B          | S     | COM      | 210795308 | 577    | 42600   | SH  | DEFINED | 01 | 0 |
| CONVERGYS CORP               | S     | COM      | 212485106 | 1392   | 92826   | SH  | DEFINED | 01 |   |
| CONVERGYS CORP               | S     | COM      | 212485106 | 485    | 32328   | SH  | DEFINED | 01 | 0 |
| CONVERGYS CORP               | S     | COM      | 212485106 | 58     | 3893    | SH  | DEFINED | 02 |   |
| COOLBRANDS INTL-SUB VTG      | FSUS  | COM      | 21639P208 | 559    | 73500   | SH  | DEFINED | 01 |   |
| COOPER CAMERON               |       | COM      | 216640102 | 21729  | 403785  | SH  | DEFINED | 01 |   |
| COOPER CAMERON               |       | COM      | 216640102 | 1576   | 29285   | SH  | DEFINED | 01 | 0 |
| COOPER CAMERON               |       | COM      | 216640102 | 62     | 1148    | SH  | DEFINED | 02 |   |
| COOPER COS INC               | S     | COM      | 216648402 | 17435  | 246997  | SH  | DEFINED | 01 |   |
| COOPER COS INC               | S     | COM      | 216648402 | 12568  | 178050  | SH  | DEFINED | 01 | 0 |
| COOPER COS INC               | S     | COM      | 216648402 | 579    | 8200    | SH  | DEFINED | 01 | 0 |
| COOPER COS INC               | S     | COM      | 216648402 | 3166   | 44896   | SH  | DEFINED | 01 | 1 |
| COOPER TIRE & RUBBER         | S     | COM      | 216831107 | 735    | 34161   | SH  | DEFINED | 01 |   |
| COOPER TIRE & RUBBER         | S     | COM      | 216831107 | 368    | 17088   | SH  | DEFINED | 01 | 0 |
| COOPER TIRE & RUBBER         | S     | COM      | 216831107 | 23165  | 1075476 | SH  | DEFINED | 01 | 1 |
| COORS ADOLPH                 | S     | COM      | 217016104 | 175    | 2312    | SH  | DEFINED | 01 |   |
| COORS ADOLPH                 | S     | COM      | 217016104 | 647    | 8547    | SH  | DEFINED | 01 | 0 |
| COORS ADOLPH                 | S     | COM      | 217016104 | 144    | 1900    | SH  | DEFINED | 01 | 1 |
| COORS ADOLPH                 | S     | COM      | 217016104 | 26     | 350     | SH  | DEFINED | 02 |   |
| COPART                       | S     | COM      | 217204106 | 330    | 12545   | SH  | DEFINED | 01 |   |
| CORILLIAN CORP               | S     | COM      | 218725109 | 846    | 171997  | SH  | DEFINED | 01 |   |
| CORGENTECH INC               | S     | COM      | 21872P105 | 113    | 13600   | SH  | DEFINED | 01 |   |
| CORN PRODUCTS INTL           | S     | COM      | 219023108 | 16151  | 301545  | SH  | DEFINED | 01 |   |
| CORN PRODUCTS INTL           | S     | COM      | 219023108 | 3344   | 62438   | SH  | DEFINED | 01 | 0 |
| CORN PRODUCTS INTL           | S     | COM      | 219023108 | 334    | 6237    | SH  | DEFINED | 01 | 0 |
| CORN PRODUCTS INTL           | S     | COM      | 219023108 | 257    | 4800    | SH  | DEFINED | 02 |   |
| CORNING INC                  | S     | COM      | 219350105 | 43492  | 3695104 | SH  | DEFINED | 01 |   |
| CORNING INC                  | S     | COM      | 219350105 | 1656   | 140705  | SH  | DEFINED | 01 | 0 |
| CORNING INC                  | S     | COM      | 219350105 | 4558   | 387230  | SH  | DEFINED | 01 | 0 |
| CORNING INC                  | S     | COM      | 219350105 | 206    | 17500   | SH  | DEFINED | 01 | 1 |
| CORNING INC                  | S     | COM      | 219350105 | 275    | 23400   | SH  | DEFINED | 02 |   |
| CORNING INC CVT              |       | CONV BND | 219350AK1 | 1092   | 900000  | PRN | DEFINED | 01 |   |
| CORPBANCA SA-ADR REGS        | FSUSD | COM      | 21987A209 | 575    | 20000   | SH  | DEFINED | 01 |   |
| CORP EXECUTIVE BOARD         | S     | COM      | 21988R102 | 31842  | 475670  | SH  | DEFINED | 01 |   |
| CORP EXECUTIVE BOARD         | S     | COM      | 21988R102 | 462    | 6900    | SH  | DEFINED | 01 | 0 |
| CORP EXECUTIVE BOARD         | S     | COM      | 21988R102 | 3804   | 56900   | SH  | DEFINED | 01 | 1 |
| CORP EXECUTIVE BOARD         | S     | COM      | 21988R102 | 154    | 2300    | SH  | DEFINED | 02 |   |
| CORPORATE OFFICE PROPERTIES. |       | COM      | 22002T108 | 618    | 21056   | SH  | DEFINED | 01 |   |
| CORPORATE OFFICE PROPERTIES. |       | COM      | 22002T108 | 6      | 220     | SH  | DEFINED | 01 | 0 |
| CORRECTIONAL PROPERT.        | S     | COM      | 22025E104 | 3109   | 107652  | SH  | DEFINED | 01 |   |
| CORRECTIONS CORP             | S     | COM      | 22025Y407 | 5465   | 135089  | SH  | DEFINED | 01 |   |
| CORRECTIONS CORP             | S     | COM      | 22025Y407 | 9      | 230     | SH  | DEFINED | 01 | 0 |
| CORRECTIONS CORP             | S     | COM      | 22025Y407 | 182    | 4538    | SH  | DEFINED | 01 | 1 |
| CORUS BANKSARES INC          | S     | COM      | 220873103 | 2269   | 47278   | SH  | DEFINED | 01 |   |
| COST PLUS                    | S     | COM      | 221485105 | 4697   | 146171  | SH  | DEFINED | 01 |   |
| COSTCO WHOLESALE COR         | S     | COM      | 22160K105 | 30127  | 622343  | SH  | DEFINED | 01 |   |
| COSTCO WHOLESALE COR         | S     | COM      | 22160K105 | 5251   | 108477  | SH  | DEFINED | 01 | 0 |
| COSTAR GROUP INC.            | S     | COM      | 22160N109 | 1473   | 31900   | SH  | DEFINED | 01 |   |
| COSTAR GROUP INC.            | S     | COM      | 22160N109 | 2081   | 45053   | SH  | DEFINED | 01 | 1 |
| COTT CORP                    | FSUSD | COM      | 22163N106 | 581    | 23500   | SH  | DEFINED | 01 |   |
| COTT CORP                    | FSUSD | COM      | 22163N106 | 2483   | 100420  | SH  | DEFINED | 01 | 1 |
| COUNTRYWIDE FINANCIAL CORP   | S     | COM      | 222372104 | 123071 | 3325300 | SH  | DEFINED | 01 |   |
| COUNTRYWIDE FINANCIAL CORP   | S     | COM      | 222372104 | 5398   | 145845  | SH  | DEFINED | 01 | 0 |
| COUNTRYWIDE FINANCIAL CORP   | S     | COM      | 222372104 | 4904   | 132508  | SH  | DEFINED | 01 | 0 |
| COUNTRYWIDE FINANCIAL CORP   | S     | COM      | 222372104 | 676    | 18261   | SH  | DEFINED | 01 | 1 |
| COUNTRYWIDE FINANCIAL CORP   | S     | COM      | 222372104 | 467    | 12609   | SH  | DEFINED | 02 |   |
| COURIER CORP                 | S     | COM      | 222660102 | 1153   | 22200   | SH  | DEFINED | 01 |   |
| COUSINS PROPERTIES I         | S     | COM      | 222795106 | 3331   | 110000  | SH  | DEFINED | 01 |   |
| COVANCE INC                  | S     | COM      | 222816100 | 195    | 5037    | SH  | DEFINED | 01 |   |
| COVENANT TRANSPORT           | S     | COM      | 22284P105 | 4054   | 194700  | SH  | DEFINED | 01 |   |
| COX RADIO INC                | S     | COM      | 224051102 | 412    | 25000   | SH  | DEFINED | 01 |   |
| CRANE CO                     | S     | COM      | 224399105 | 36917  | 1280040 | SH  | DEFINED | 01 |   |

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|                            |       |     |           |       |         |    |         |    |   |
|----------------------------|-------|-----|-----------|-------|---------|----|---------|----|---|
| CRANE CO                   | S     | COM | 224399105 | 32    | 1100    | SH | DEFINED | 01 | 1 |
| CREDENCE SYSTEMS CORP      | S     | COM | 225302108 | 6643  | 725970  | SH | DEFINED | 01 |   |
| CREDENCE SYSTEMS CORP      | S     | COM | 225302108 | 228   | 24955   | SH | DEFINED | 01 | 0 |
| CREDENCE SYSTEMS CORP      | S     | COM | 225302108 | 11    | 1250    | SH | DEFINED | 02 |   |
| CREE INC                   | S     | COM | 225447101 | 740   | 18465   | SH | DEFINED | 01 |   |
| CREE INC                   | S     | COM | 225447101 | 1423  | 35495   | SH | DEFINED | 01 | 1 |
| CRESCENT                   | S     | COM | 225756105 | 90624 | 4963000 | SH | DEFINED | 01 |   |
| CRESCENT                   | S     | COM | 225756105 | 467   | 25600   | SH | DEFINED | 01 | 0 |
| CRESCENT                   | S     | COM | 225756105 | 1554  | 85100   | SH | DEFINED | 01 | 0 |
| CRITICAL THERAPEUTICS INC  |       | COM | 22674T105 | 391   | 48729   | SH | DEFINED | 01 | 0 |
| CROMPTON CORP              | S     | COM | 227116100 | 343   | 29076   | SH | DEFINED | 01 |   |
| CROSS COUNTRY HEALTHCARE   | S     | COM | 227483104 | 3573  | 197605  | SH | DEFINED | 01 |   |
| CROWN CASTLE INTL          | S     | COM | 228227104 | 338   | 20300   | SH | DEFINED | 01 |   |
| CROWN HOLDINGS INC         | S     | COM | 228368106 | 6210  | 451952  | SH | DEFINED | 01 |   |
| CROWN HOLDINGS INC         | S     | COM | 228368106 | 2648  | 192810  | SH | DEFINED | 01 | 0 |
| CROWN HOLDINGS INC         | S     | COM | 228368106 | 267   | 19450   | SH | DEFINED | 01 | 0 |
| CROWN HOLDINGS INC         | S     | COM | 228368106 | 42716 | 3129314 | SH | DEFINED | 01 | 1 |
| CROWN HOLDINGS INC         | S     | COM | 228368106 | 199   | 14500   | SH | DEFINED | 02 |   |
| CRT PROPERITIES            | S     | COM | 22876P109 | 1880  | 78785   | SH | DEFINED | 01 |   |
| CRYOLIFE INC               | S     | COM | 228903100 | 415   | 58741   | SH | DEFINED | 01 |   |
| CRYPTOLOGIC INC            | FSUSD | COM | 228906103 | 1038  | 41600   | SH | DEFINED | 01 |   |
| CRYSTALLEX INTL CORP       | FSUSD | COM | 22942F101 | 1975  | 550000  | SH | DEFINED | 01 |   |
| CTI MOLECULAR IMAGING INC. | S     | COM | 22943D105 | 1935  | 136400  | SH | DEFINED | 01 |   |
| CUBIC CORP                 | S     | COM | 229669106 | 1693  | 67260   | SH | DEFINED | 01 |   |
| CUBIST PHARMACEUTICALS INC |       | COM | 229678107 | 225   | 19000   | SH | DEFINED | 01 | 1 |
| CULLEN FROST BANKERS       | S     | COM | 229899109 | 374   | 7697    | SH | DEFINED | 01 |   |
| CULP INC                   | S     | COM | 230215105 | 27    | 3841    | SH | DEFINED | 01 |   |
| CUMMINS INC                | S     | COM | 231021106 | 8400  | 100254  | SH | DEFINED | 01 |   |
| CUMMINS INC                | S     | COM | 231021106 | 1706  | 20363   | SH | DEFINED | 01 | 0 |
| CUMMINS INC                | S     | COM | 231021106 | 871   | 10390   | SH | DEFINED | 01 | 0 |
| CUMMINS INC                | S     | COM | 231021106 | 2871  | 34270   | SH | DEFINED | 01 | 1 |
| CUMULUS MEDIA              | S     | COM | 231082108 | 897   | 59510   | SH | DEFINED | 01 |   |
| CURATIVE HEALTH SERV       | S     | COM | 23126W100 | 223   | 32561   | SH | DEFINED | 01 |   |
| CURTISS-WRIGHT CORP        | S     | COM | 231561101 | 5306  | 92430   | SH | DEFINED | 01 |   |
| CURTISS-WRIGHT CL B        | S     | COM | 231561408 | 5344  | 95000   | SH | DEFINED | 01 |   |
| CUTTER & BUCK INC          | S     | COM | 232217109 | 1026  | 70400   | SH | DEFINED | 01 |   |
| CYBEROPTICS CORP           | S     | COM | 232517102 | 96    | 6486    | SH | DEFINED | 01 |   |
| CYBERONICS                 | S     | COM | 23251P102 | 1246  | 60140   | SH | DEFINED | 01 |   |
| CYMER INC                  | S     | COM | 232572107 | 3314  | 112168  | SH | DEFINED | 01 |   |
| CYMER INC                  | S     | COM | 232572107 | 183   | 6200    | SH | DEFINED | 01 | 0 |
| CYMER INC                  | S     | COM | 232572107 | 68    | 2300    | SH | DEFINED | 02 |   |
| CYPRESS BIOSCIENCE INC     | S     | COM | 232674507 | 42    | 3000    | SH | DEFINED | 01 | 0 |
| CYPRESS BIOSCIENCE INC     | S     | COM | 232674507 | 17    | 1200    | SH | DEFINED | 02 |   |
| CYPRESS SEMICONDUCTOR      | S     | COM | 232806109 | 10104 | 861452  | SH | DEFINED | 01 |   |
| CYPRESS SEMICONDUCTOR      | S     | COM | 232806109 | 26    | 2237    | SH | DEFINED | 02 |   |
| CYTEC INDUSTRIES           | S     | COM | 232820100 | 1759  | 34216   | SH | DEFINED | 01 |   |
| CYTOKINETICS INC           |       | COM | 23282W100 | 137   | 13470   | SH | DEFINED | 01 | 1 |
| CYTYC CORP                 | S     | COM | 232946103 | 1243  | 45086   | SH | DEFINED | 01 |   |
| CYTYC CORP                 | S     | COM | 232946103 | 1533  | 55600   | SH | DEFINED | 01 | 0 |
| CYTYC CORP                 | S     | COM | 232946103 | 3539  | 128600  | SH | DEFINED | 01 | 1 |
| DJ ORTHOPEDICS INC         | S     | COM | 23325G104 | 1157  | 54015   | SH | DEFINED | 01 |   |
| DPL INC                    |       | COM | 233293109 | 2762  | 110000  | SH | DEFINED | 01 |   |
| DPL INC                    |       | COM | 233293109 | 3576  | 142400  | SH | DEFINED | 01 | 0 |
| DRS TECHNOLOGIES INC       | S     | COM | 23330X100 | 9361  | 219195  | SH | DEFINED | 01 |   |
| DRS TECHNOLOGIES INC       | S     | COM | 23330X100 | 1776  | 41620   | SH | DEFINED | 01 | 0 |
| DRS TECHNOLOGIES INC       | S     | COM | 23330X100 | 174   | 4070    | SH | DEFINED | 01 | 0 |
| DRS TECHNOLOGIES INC       | S     | COM | 23330X100 | 179   | 4190    | SH | DEFINED | 02 |   |
| D R HORTON INC             | S     | COM | 23331A109 | 1417  | 35150   | SH | DEFINED | 01 |   |
| D R HORTON INC             | S     | COM | 23331A109 | 172   | 4276    | SH | DEFINED | 02 |   |
| DST SYSTEMS                | S     | COM | 233326107 | 47664 | 914500  | SH | DEFINED | 01 |   |
| DST SYSTEMS                | S     | COM | 233326107 | 47411 | 909652  | SH | DEFINED | 01 | 0 |
| DST SYSTEMS                | S     | COM | 233326107 | 4501  | 86370   | SH | DEFINED | 01 | 0 |

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|                           |         |             |           |        |          |     |         |      |
|---------------------------|---------|-------------|-----------|--------|----------|-----|---------|------|
| DST SYSTEMS               | S       | COM         | 233326107 | 724    | 13900    | SH  | DEFINED | 02   |
| DSP GROUP INC             | S       | COM         | 23332B106 | 3890   | 174195   | SH  | DEFINED | 01   |
| DSP GROUP INC             | S       | COM         | 23332B106 | 7      | 340      | SH  | DEFINED | 01 0 |
| DTE ENERGY COMPANY        | S       | COM         | 233331107 | 10871  | 252025   | SH  | DEFINED | 01   |
| DTE ENERGY COMPANY        | S       | COM         | 233331107 | 1713   | 39715    | SH  | DEFINED | 01 0 |
| DTE ENERGY COMPANY        | S       | COM         | 233331107 | 38     | 868      | SH  | DEFINED | 02   |
| DADE BEHRING HOLDINGS INC | S       | COM         | 23342J206 | 3513   | 62749    | SH  | DEFINED | 01   |
| DADE BEHRING HOLDINGS INC | S       | COM         | 23342J206 | 5      | 90       | SH  | DEFINED | 01 0 |
| DAKTRONICS                | S       | COM         | 234264109 | 1995   | 80130    | SH  | DEFINED | 01   |
| DANA CORP                 | S       | COM         | 235811106 | 10410  | 600659   | SH  | DEFINED | 01   |
| DANA CORP                 | S       | COM         | 235811106 | 593    | 34197    | SH  | DEFINED | 01 0 |
| DANA CORP                 | S       | COM         | 235811106 | 105    | 6000     | SH  | DEFINED | 01 1 |
| DANAHER CORP              | S       | COM         | 235851102 | 160584 | 2797134  | SH  | DEFINED | 01   |
| DANAHER CORP              | S       | COM         | 235851102 | 1972   | 34365    | SH  | DEFINED | 01 0 |
| DANAHER CORP              | S       | COM         | 235851102 | 7541   | 131352   | SH  | DEFINED | 01 0 |
| DANAHER CORP              | S       | COM         | 235851102 | 2377   | 41260    | SH  | DEFINED | 01 1 |
| DANAHER CORP              | S       | COM         | 235851102 | 1171   | 20400    | SH  | DEFINED | 02   |
| DANAHER CORPORATION       | 00.000% | 01 CONV BND | 235851AF9 | 1613   | 1900000  | PRN | DEFINED | 01   |
| DANAHER CORPORATION       | 00.000% | 01 CONV BND | 235851AF9 | 849    | 1000000  | PRN | DEFINED | 01 0 |
| DARDEN RESTAURANT         |         | COM         | 237194105 | 269    | 9697     | SH  | DEFINED | 01   |
| DARDEN RESTAURANT         |         | COM         | 237194105 | 996    | 35897    | SH  | DEFINED | 01 0 |
| DARDEN RESTAURANT         |         | COM         | 237194105 | 114    | 4100     | SH  | DEFINED | 01 1 |
| DARDEN RESTAURANT         |         | COM         | 237194105 | 39     | 1390     | SH  | DEFINED | 02   |
| DARLING INTERNATIONAL INC | S       | COM         | 237266101 | 40     | 9004     | SH  | DEFINED | 01   |
| DATASCOPE                 | S       | COM         | 238113104 | 1478   | 37241    | SH  | DEFINED | 01   |
| DAVE AND BUSTERS.         | S       | COM         | 23833N104 | 1887   | 93361    | SH  | DEFINED | 01   |
| DAVITA INC                | S       | COM         | 23918K108 | 1      | 33       | SH  | DEFINED | 01 0 |
| DAVITA INC                | S       | COM         | 23918K108 | 14880  | 377090   | SH  | DEFINED | 01 1 |
| DAVITA INC                | S       | COM         | 23918K108 | 51     | 1289     | SH  | DEFINED | 02   |
| DEB SHOPS.                | S       | COM         | 242728103 | 2611   | 104300   | SH  | DEFINED | 01   |
| DECKERS OUTDOOR CORP      | S       | COM         | 243537107 | 7110   | 151282   | SH  | DEFINED | 01   |
| DECKERS OUTDOOR CORP      | S       | COM         | 243537107 | 6      | 120      | SH  | DEFINED | 01 0 |
| DECODE GENETICS INC       | S       | COM         | 243586104 | 1171   | 150000   | SH  | DEFINED | 01   |
| DECODE GENETICS INC       | S       | COM         | 243586104 | 6      | 830      | SH  | DEFINED | 01 0 |
| DEERE & COMPANY           | S       | COM         | 244199105 | 305933 | 4112000  | SH  | DEFINED | 01   |
| DEERE & COMPANY           | S       | COM         | 244199105 | 2115   | 28434    | SH  | DEFINED | 01 0 |
| DEERE & COMPANY           | S       | COM         | 244199105 | 4215   | 56653    | SH  | DEFINED | 01 0 |
| DEERE & COMPANY           | S       | COM         | 244199105 | 4463   | 60000    | SH  | DEFINED | 01 1 |
| DEL MONTE FOODS CO        | S       | COM         | 24522P103 | 3769   | 342000   | SH  | DEFINED | 01   |
| DEL MONTE FOODS CO        | S       | COM         | 24522P103 | 3      | 250      | SH  | DEFINED | 01 0 |
| DEL MONTE FOODS CO        | S       | COM         | 24522P103 | 110    | 10100    | SH  | DEFINED | 01 1 |
| DELL INC                  | S       | COM         | 24702R101 | 773097 | 18345868 | SH  | DEFINED | 01   |
| DELL INC                  | S       | COM         | 24702R101 | 12072  | 286506   | SH  | DEFINED | 01 0 |
| DELL INC                  | S       | COM         | 24702R101 | 25551  | 606325   | SH  | DEFINED | 01 0 |
| DELL INC                  | S       | COM         | 24702R101 | 98411  | 2335552  | SH  | DEFINED | 01 1 |
| DELL INC                  | S       | COM         | 24702R101 | 69     | 1630     | SH  | DEFINED | 02   |
| DELPHI CORPORATION        |         | COM         | 247126105 | 2540   | 281499   | SH  | DEFINED | 01   |
| DELPHI CORPORATION        |         | COM         | 247126105 | 1156   | 128120   | SH  | DEFINED | 01 0 |
| DELPHI CORPORATION        |         | COM         | 247126105 | 32     | 3544     | SH  | DEFINED | 02   |
| DELPHI FINANCIAL GRP      | S       | COM         | 247131105 | 10674  | 231257   | SH  | DEFINED | 01   |
| DELPHI FINANCIAL GRP      | S       | COM         | 247131105 | 2978   | 64516    | SH  | DEFINED | 01 0 |
| DELPHI FINANCIAL GRP      | S       | COM         | 247131105 | 282    | 6101     | SH  | DEFINED | 01 0 |
| DELPHI FINANCIAL GRP      | S       | COM         | 247131105 | 231    | 5000     | SH  | DEFINED | 02   |
| DELTA & PINE LAND CO      | S       | COM         | 247357106 | 2647   | 97043    | SH  | DEFINED | 01   |
| DELTA AIR LINES           | S       | COM         | 247361108 | 60     | 7973     | SH  | DEFINED | 01   |
| DELTA AIR LINES           | S       | COM         | 247361108 | 221    | 29509    | SH  | DEFINED | 01 0 |
| DELTIC TIMBER CORP        | S       | COM         | 247850100 | 1302   | 30671    | SH  | DEFINED | 01   |
| DENBURY RESOURCES INC     | S       | COM         | 247916208 | 1189   | 43338    | SH  | DEFINED | 01   |
| DENBURY RESOURCES INC     | S       | COM         | 247916208 | 23114  | 842000   | SH  | DEFINED | 01 0 |
| DENBURY RESOURCES INC     | S       | COM         | 247916208 | 1147   | 41800    | SH  | DEFINED | 01 0 |
| DENBURY RESOURCES INC     | S       | COM         | 247916208 | 107    | 3900     | SH  | DEFINED | 02   |
| DELUXE CORPORATION        | S       | COM         | 248019101 | 4737   | 126900   | SH  | DEFINED | 01   |

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|--------------------------------|-------|--|----------|-----------|--------|---------|-----|---------|----|
| DENDRITE                       | S     |  | COM      | 248239105 | 57461  | 2961905 | SH  | DEFINED | 01 |
| DENDRITE                       | S     |  | COM      | 248239105 | 2023   | 104231  | SH  | DEFINED | 01 |
| DENDRITE                       | S     |  | COM      | 248239105 | 3120   | 160850  | SH  | DEFINED | 01 |
| DENDRITE                       | S     |  | COM      | 248239105 | 1190   | 61300   | SH  | DEFINED | 02 |
| DENDREON CORP                  | S     |  | COM      | 24823Q107 | 2      | 190     | SH  | DEFINED | 01 |
| DENTSPLY INTERNATL I           | S     |  | COM      | 249030107 | 843    | 15000   | SH  | DEFINED | 01 |
| DENTSPLY INTERNATL I           | S     |  | COM      | 249030107 | 17     | 300     | SH  | DEFINED | 01 |
| DENTSPLY INTERNATL I           | S     |  | COM      | 249030107 | 25     | 440     | SH  | DEFINED | 01 |
| DEPARTMENT 56                  | S     |  | COM      | 249509100 | 2437   | 146360  | SH  | DEFINED | 01 |
| DEPARTMENT 56                  | S     |  | COM      | 249509100 | 1000   | 60020   | SH  | DEFINED | 01 |
| DEPARTMENT 56                  | S     |  | COM      | 249509100 | 102    | 6137    | SH  | DEFINED | 01 |
| DEPARTMENT 56                  | S     |  | COM      | 249509100 | 77     | 4600    | SH  | DEFINED | 02 |
| DESIGN WITHIN REACH INC        | S     |  | COM      | 250557105 | 100    | 6900    | SH  | DEFINED | 01 |
| DESIGN WITHIN REACH INC        | S     |  | COM      | 250557105 | 38     | 2600    | SH  | DEFINED | 02 |
| DEVELOPERS DIV REALTY          | S     |  | COM      | 251591103 | 2356   | 53100   | SH  | DEFINED | 01 |
| DEVON ENERGY                   | S     |  | COM      | 25179M103 | 39210  | 1007450 | SH  | DEFINED | 01 |
| DEVON ENERGY                   | S     |  | COM      | 25179M103 | 3583   | 92055   | SH  | DEFINED | 01 |
| DEVON ENERGY                   | S     |  | COM      | 25179M103 | 4318   | 110958  | SH  | DEFINED | 01 |
| DEVON ENERGY                   | S     |  | COM      | 25179M103 | 233    | 5995    | SH  | DEFINED | 01 |
| DEVON ENERGY                   | S     |  | COM      | 25179M103 | 200    | 5128    | SH  | DEFINED | 02 |
| DEX MEDIA INC                  | S     |  | COM      | 25212E100 | 2548   | 102100  | SH  | DEFINED | 01 |
| DEX MEDIA INC                  | S     |  | COM      | 25212E100 | 77042  | 3086645 | SH  | DEFINED | 01 |
| DIAGEO PLC-SPON ADR            | FSUSD |  | COM      | 25243Q205 | 23035  | 398000  | SH  | DEFINED | 01 |
| DIAGNOSTIC PRODUCTS            | S     |  | COM      | 252450101 | 75579  | 1372919 | SH  | DEFINED | 01 |
| DIAGNOSTIC PRODUCTS            | S     |  | COM      | 252450101 | 43624  | 792429  | SH  | DEFINED | 01 |
| DIAGNOSTIC PRODUCTS            | S     |  | COM      | 252450101 | 6396   | 116200  | SH  | DEFINED | 01 |
| DIAGNOSTIC PRODUCTS            | S     |  | COM      | 252450101 | 1654   | 30050   | SH  | DEFINED | 02 |
| DIAGNOSTICOS D-144A SPON ADR   |       |  | COM      | 25246T107 | 61     | 2250    | SH  | DEFINED | 01 |
| DIAMOND OFFSHORE DRI           | S     |  | COM      | 25271C102 | 291    | 7272    | SH  | DEFINED | 01 |
| DIAMOND OFFSHORE DRI           | S     |  | COM      | 25271C102 | 148    | 3700    | SH  | DEFINED | 01 |
| DIAMONDCLUSTER INTL            | S     |  | COM      | 25278P106 | 634    | 44250   | SH  | DEFINED | 01 |
| DICK'S SPORTING GOODS INC      | S     |  | COM      | 253393102 | 4      | 110     | SH  | DEFINED | 01 |
| DIEBOLD INC.                   | S     |  | COM      | 253651103 | 15498  | 278100  | SH  | DEFINED | 01 |
| DIGI INTL INC COM              | S     |  | COM      | 253798102 | 8298   | 482769  | SH  | DEFINED | 01 |
| DIGI INTL INC COM              | S     |  | COM      | 253798102 | 1575   | 91628   | SH  | DEFINED | 01 |
| DIGI INTL INC COM              | S     |  | COM      | 253798102 | 148    | 8598    | SH  | DEFINED | 01 |
| DIGI INTL INC COM              | S     |  | COM      | 253798102 | 120    | 7000    | SH  | DEFINED | 02 |
| DIGITAL INSIGHT.               | S     |  | COM      | 25385P106 | 1653   | 89850   | SH  | DEFINED | 01 |
| DIGITAL RIVER.                 | S     |  | COM      | 25388B104 | 40239  | 967050  | SH  | DEFINED | 01 |
| DIGITAL RIVER.                 | S     |  | COM      | 25388B104 | 35193  | 845786  | SH  | DEFINED | 01 |
| DIGITAL RIVER.                 | S     |  | COM      | 25388B104 | 3820   | 91800   | SH  | DEFINED | 01 |
| DIGITAL RIVER.                 | S     |  | COM      | 25388B104 | 934    | 22450   | SH  | DEFINED | 02 |
| DIGITAS INC                    | S     |  | COM      | 25388K104 | 3924   | 410772  | SH  | DEFINED | 01 |
| DIGITAS INC                    | S     |  | COM      | 25388K104 | 7      | 750     | SH  | DEFINED | 01 |
| DIME COMMUNITY                 | S     |  | COM      | 253922108 | 1682   | 93912   | SH  | DEFINED | 01 |
| DILLARDS INC-CL A              | S     |  | COM      | 254067101 | 14759  | 549307  | SH  | DEFINED | 01 |
| DILLARDS INC-CL A              | S     |  | COM      | 254067101 | 504    | 18752   | SH  | DEFINED | 01 |
| DILLARDS INC-CL A              | S     |  | COM      | 254067101 | 17167  | 639088  | SH  | DEFINED | 01 |
| DIME BANCORP INC LITIGATION TR | WT    |  |          | 25429Q110 | 33     | 178977  | SH  | DEFINED | 01 |
| DIMON INC                      | S     |  | COM      | 254394109 | 888    | 132078  | SH  | DEFINED | 01 |
| DIODES INC                     | S     |  | COM      | 254543101 | 213    | 9383    | SH  | DEFINED | 01 |
| DIONEX                         | S     |  | COM      | 254546104 | 2976   | 52520   | SH  | DEFINED | 01 |
| DIRECT GENERAL CORP            | S     |  | COM      | 25456W204 | 358    | 11150   | SH  | DEFINED | 01 |
| DIRECTV GROUP INC              | S     |  | COM      | 25459L106 | 1566   | 93500   | SH  | DEFINED | 01 |
| DIRECTV GROUP INC              | S     |  | COM      | 25459L106 | 16782  | 1003496 | SH  | DEFINED | 01 |
| DISNEY WALT CO                 | S     |  | COM      | 254687106 | 126733 | 4558716 | SH  | DEFINED | 01 |
| DISNEY WALT CO                 | S     |  | COM      | 254687106 | 1101   | 39600   | SH  | DEFINED | 01 |
| DISNEY WALT CO                 | S     |  | COM      | 254687106 | 12968  | 466475  | SH  | DEFINED | 01 |
| DISNEY WALT CO                 | S     |  | COM      | 254687106 | 3017   | 108550  | SH  | DEFINED | 01 |
| DISNEY WALT CO                 | S     |  | COM      | 254687106 | 157    | 5652    | SH  | DEFINED | 02 |
| DISNEY CVT 02.125% 04/15/2023  |       |  | CONV BND | 254687AU0 | 1669   | 1500000 | PRN | DEFINED | 01 |
| DISNEY CVT 02.125% 04/15/2023  |       |  | CONV BND | 254687AU0 | 1558   | 1400000 | PRN | DEFINED | 01 |

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|                                |   |          |           |        |         |    |         |      |
|--------------------------------|---|----------|-----------|--------|---------|----|---------|------|
| DITECH COMMU CORP.             | S | COM      | 25500M103 | 7073   | 473037  | SH | DEFINED | 01   |
| DITECH COMMU CORP.             | S | COM      | 25500M103 | 1360   | 90990   | SH | DEFINED | 01 0 |
| DITECH COMMU CORP.             | S | COM      | 25500M103 | 133    | 8900    | SH | DEFINED | 01 0 |
| DITECH COMMU CORP.             | S | COM      | 25500M103 | 103    | 6900    | SH | DEFINED | 02   |
| DIXIE GROUP INC                | S | COM      | 255519100 | 899    | 53300   | SH | DEFINED | 01   |
| DOCUCORP INTL W/I              | S | COM      | 255911109 | 45     | 4764    | SH | DEFINED | 01   |
| DOBSON COMM CORP A             | S | COM      | 256069105 | 111    | 64364   | SH | DEFINED | 01 0 |
| DOBSON CVT PFD                 |   | CONV PRF | 256069709 | 68     | 1000    | SH | DEFINED | 01 0 |
| DOCTOR REDDY'S LAB-ADR         |   | COM      | 256135203 | 193    | 9763    | SH | DEFINED | 01 1 |
| DOLLAR GENERAL                 | S | COM      | 256669102 | 45372  | 2184446 | SH | DEFINED | 01   |
| DOLLAR GENERAL                 | S | COM      | 256669102 | 1214   | 58430   | SH | DEFINED | 01 0 |
| DOLLAR GENERAL                 | S | COM      | 256669102 | 1554   | 74802   | SH | DEFINED | 01 0 |
| DOLLAR GENERAL                 | S | COM      | 256669102 | 55616  | 2680247 | SH | DEFINED | 01 1 |
| DOLLAR GENERAL                 | S | COM      | 256669102 | 39     | 1897    | SH | DEFINED | 02   |
| DOLLAR THRIF AUTOMOT           | S | COM      | 256743105 | 1178   | 39000   | SH | DEFINED | 01   |
| DOLLAR TREE STORES             | S | COM      | 256747106 | 3245   | 113170  | SH | DEFINED | 01   |
| DOLLAR TREE STORES             | S | COM      | 256747106 | 676    | 23588   | SH | DEFINED | 01 0 |
| DOLLAR TREE STORES             | S | COM      | 256747106 | 18     | 616     | SH | DEFINED | 01 0 |
| DOLLAR TREE STORES             | S | COM      | 256747106 | 13     | 445     | SH | DEFINED | 02   |
| DOMINION HOMES INC.            | S | COM      | 257386102 | 104    | 4137    | SH | DEFINED | 01   |
| DOMINION RES INC VA            | S | COM      | 25746U109 | 398318 | 5880099 | SH | DEFINED | 01   |
| DOMINION RES INC VA            | S | COM      | 25746U109 | 6901   | 101855  | SH | DEFINED | 01 0 |
| DOMINION RES INC VA            | S | COM      | 25746U109 | 6111   | 90199   | SH | DEFINED | 01 0 |
| DOMINION RES INC VA            | S | COM      | 25746U109 | 94     | 1390    | SH | DEFINED | 02   |
| DOMINO'S PIZZA INC             |   | COM      | 25754A201 | 21769  | 1223002 | SH | DEFINED | 01   |
| DOMINO'S PIZZA INC             |   | COM      | 25754A201 | 3203   | 179915  | SH | DEFINED | 01 0 |
| DOMINO'S PIZZA INC             |   | COM      | 25754A201 | 157    | 8800    | SH | DEFINED | 01 0 |
| DOMINO'S PIZZA INC             |   | COM      | 25754A201 | 2490   | 140000  | SH | DEFINED | 01 1 |
| DOMINO'S PIZZA INC             |   | COM      | 25754A201 | 149    | 8358    | SH | DEFINED | 02   |
| DONALDSON CO                   | S | COM      | 257651109 | 782    | 24000   | SH | DEFINED | 01   |
| DONALDSON CO                   | S | COM      | 257651109 | 1687   | 51830   | SH | DEFINED | 01 1 |
| DONEGAL GROUP INC-CL A         | S | COM      | 257701201 | 640    | 27925   | SH | DEFINED | 01   |
| DONNELLEY (RR)&SONS            | S | COM      | 257867101 | 51585  | 1461735 | SH | DEFINED | 01   |
| DONNELLEY (RR)&SONS            | S | COM      | 257867101 | 1769   | 50138   | SH | DEFINED | 01 0 |
| DONNELLEY (RR)&SONS            | S | COM      | 257867101 | 9798   | 277906  | SH | DEFINED | 01 1 |
| DONNELLEY (RR)&SONS            | S | COM      | 257867101 | 33     | 940     | SH | DEFINED | 02   |
| DORAL FINANCIAL                | S | COM      | 25811P100 | 127    | 2570    | SH | DEFINED | 01   |
| DORAL FINANCIAL                | S | COM      | 25811P100 | 466    | 9462    | SH | DEFINED | 01 0 |
| DORAL FINANCIAL                | S | COM      | 25811P100 | 66     | 1329    | SH | DEFINED | 02   |
| DOT HILL SYSTEMS               | S | COM      | 25848T109 | 313    | 39900   | SH | DEFINED | 01   |
| DOUBLECLICK INC                | S | COM      | 258609304 | 4092   | 526000  | SH | DEFINED | 01   |
| DOUBLECLICK INC                | S | COM      | 258609304 | 3      | 350     | SH | DEFINED | 01 0 |
| DOVER CORP                     | S | COM      | 260003108 | 23120  | 551244  | SH | DEFINED | 01   |
| DOVER CORP                     | S | COM      | 260003108 | 1947   | 46428   | SH | DEFINED | 01 0 |
| DOVER DOWNS GAMING & ENTERTAIN |   | COM      | 260095104 | 3073   | 234553  | SH | DEFINED | 01   |
| DOVER MOTORSPORTS.             | S | COM      | 260174107 | 401    | 70000   | SH | DEFINED | 01   |
| DOW CHEMICAL                   | S | COM      | 260543103 | 210076 | 4243123 | SH | DEFINED | 01   |
| DOW CHEMICAL                   | S | COM      | 260543103 | 4950   | 99983   | SH | DEFINED | 01 0 |
| DOW CHEMICAL                   | S | COM      | 260543103 | 12292  | 248274  | SH | DEFINED | 01 0 |
| DOW CHEMICAL                   | S | COM      | 260543103 | 213    | 4300    | SH | DEFINED | 01 1 |
| DOW CHEMICAL                   | S | COM      | 260543103 | 169    | 3415    | SH | DEFINED | 02   |
| DOW JONES & CO                 | S | COM      | 260561105 | 218    | 5050    | SH | DEFINED | 01   |
| DOW JONES & CO                 | S | COM      | 260561105 | 806    | 18710   | SH | DEFINED | 01 0 |
| DOWNEY FINL CORP               | S | COM      | 261018105 | 3997   | 70120   | SH | DEFINED | 01   |
| DREAMWORKS ANIMATION SKG-A     | S | COM      | 26153C103 | 325    | 8666    | SH | DEFINED | 01   |
| DREAMWORKS ANIMATION SKG-A     | S | COM      | 26153C103 | 2714   | 72348   | SH | DEFINED | 01 0 |
| DREAMWORKS ANIMATION SKG-A     | S | COM      | 26153C103 | 442    | 11796   | SH | DEFINED | 01 0 |
| DRESS BARN INC                 | S | COM      | 261570105 | 2999   | 170408  | SH | DEFINED | 01   |
| DREW INDUSTRIES INC            |   | COM      | 26168L205 | 3706   | 102459  | SH | DEFINED | 01   |
| DREYERS GRAND ICE              | S | COM      | 261877104 | 6153   | 76500   | SH | DEFINED | 01   |
| DRIL QUIP INC                  | S | COM      | 262037104 | 1966   | 81047   | SH | DEFINED | 01   |
| E I DUPONT                     | S | COM      | 263534109 | 97600  | 1989820 | SH | DEFINED | 01   |

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|-------------------------------|---|-----|-----------|--------|----------|----|---------|----|---|
| E I DUPONT                    | S | COM | 263534109 | 5671   | 115619   | SH | DEFINED | 01 | 0 |
| E I DUPONT                    | S | COM | 263534109 | 14124  | 287940   | SH | DEFINED | 01 | 0 |
| E I DUPONT                    | S | COM | 263534109 | 313    | 6400     | SH | DEFINED | 01 | 1 |
| DUCOMMUN INC                  | S | COM | 264147109 | 1485   | 71231    | SH | DEFINED | 01 |   |
| DUKE ENERGY CORP              | S | COM | 264399106 | 20534  | 810621   | SH | DEFINED | 01 |   |
| DUKE ENERGY CORP              | S | COM | 264399106 | 5532   | 218401   | SH | DEFINED | 01 | 0 |
| DUKE ENERGY CORP              | S | COM | 264399106 | 54810  | 2164632  | SH | DEFINED | 01 | 1 |
| DUKE ENERGY CORP              | S | COM | 264399106 | 92     | 3657     | SH | DEFINED | 02 |   |
| DUN & BRADSTREET              | S | COM | 26483E100 | 8494   | 142400   | SH | DEFINED | 01 |   |
| DURA AUTOMOTIVE SYST          | S | COM | 265903104 | 65     | 5980     | SH | DEFINED | 01 |   |
| DUPONT PHOTO                  | S | COM | 26613X101 | 1233   | 46698    | SH | DEFINED | 01 |   |
| DUQUESNE LIGHT HOLDINGS INC   |   | COM | 266233105 | 6421   | 340615   | SH | DEFINED | 01 |   |
| DUQUESNE LIGHT HOLDINGS INC   |   | COM | 266233105 | 1830   | 97140    | SH | DEFINED | 01 | 0 |
| DUQUESNE LIGHT HOLDINGS INC   |   | COM | 266233105 | 185    | 9800     | SH | DEFINED | 01 | 0 |
| DUQUESNE LIGHT HOLDINGS INC   |   | COM | 266233105 | 139    | 7400     | SH | DEFINED | 02 |   |
| DURATEK INC                   | S | COM | 26658Q102 | 124    | 4961     | SH | DEFINED | 01 |   |
| DYCOM INDUSTRIES              | S | COM | 267475101 | 5992   | 196300   | SH | DEFINED | 01 |   |
| DYCOM INDUSTRIES              | S | COM | 267475101 | 1263   | 41361    | SH | DEFINED | 01 | 0 |
| DYCOM INDUSTRIES              | S | COM | 267475101 | 132    | 4330     | SH | DEFINED | 01 | 0 |
| DYCOM INDUSTRIES              | S | COM | 267475101 | 104    | 3400     | SH | DEFINED | 02 |   |
| DYNEGY INC                    | S | COM | 26816Q101 | 109    | 23443    | SH | DEFINED | 01 |   |
| DYNEGY INC                    | S | COM | 26816Q101 | 401    | 86762    | SH | DEFINED | 01 | 0 |
| EFJ INC                       | S | COM | 26843B101 | 931    | 96546    | SH | DEFINED | 01 |   |
| EFES BREWERIES INTL-144A GDR  |   | COM | 26843E105 | 5012   | 167059   | SH | DEFINED | 01 | 1 |
| EFES BREWERIES INTL-144A GDR  |   | COM | 26843E105 | 564    | 18792    | SH | DEFINED | 01 | 1 |
| EFES BREWERIES INTERNATI- GDR |   | COM | 26843E204 | 478    | 15943    | SH | DEFINED | 01 | 1 |
| EGL INC                       | S | COM | 268484102 | 10148  | 339518   | SH | DEFINED | 01 |   |
| EGL INC                       | S | COM | 268484102 | 13     | 430      | SH | DEFINED | 01 | 0 |
| EMC CORPORATION               | S | COM | 268648102 | 389237 | 26176043 | SH | DEFINED | 01 |   |
| EMC CORPORATION               | S | COM | 268648102 | 5507   | 370430   | SH | DEFINED | 01 | 0 |
| EMC CORPORATION               | S | COM | 268648102 | 8431   | 567000   | SH | DEFINED | 01 | 0 |
| EMC CORPORATION               | S | COM | 268648102 | 56526  | 3804144  | SH | DEFINED | 01 | 1 |
| EMC CORPORATION               | S | COM | 268648102 | 16     | 1108     | SH | DEFINED | 02 |   |
| ENSCO INTL INC                | S | COM | 26874Q100 | 25303  | 797200   | SH | DEFINED | 01 |   |
| ENSCO INTL INC                | S | COM | 26874Q100 | 36282  | 1143072  | SH | DEFINED | 01 | 0 |
| ENSCO INTL INC                | S | COM | 26874Q100 | 3355   | 105700   | SH | DEFINED | 01 | 0 |
| ENSCO INTL INC                | S | COM | 26874Q100 | 40731  | 1286281  | SH | DEFINED | 01 | 1 |
| ENSCO INTL INC                | S | COM | 26874Q100 | 546    | 17200    | SH | DEFINED | 02 |   |
| EOG RESOURCES INC             | S | COM | 26875P101 | 65330  | 915492   | SH | DEFINED | 01 |   |
| EOG RESOURCES INC             | S | COM | 26875P101 | 1109   | 15550    | SH | DEFINED | 01 | 0 |
| EOG RESOURCES INC             | S | COM | 26875P101 | 3912   | 54824    | SH | DEFINED | 01 | 0 |
| EOG RESOURCES INC             | S | COM | 26875P101 | 32601  | 457612   | SH | DEFINED | 01 | 1 |
| EOG RESOURCES INC             | S | COM | 26875P101 | 684    | 9581     | SH | DEFINED | 02 |   |
| EPIX PHARMACEUTICALS          | S | COM | 26881Q101 | 2536   | 141600   | SH | DEFINED | 01 |   |
| EPIX PHARMACEUTICALS          | S | COM | 26881Q101 | 5      | 300      | SH | DEFINED | 01 | 0 |
| EPIQ SYSTEMS INC.             | S | COM | 26882D109 | 659    | 45015    | SH | DEFINED | 01 | 0 |
| ESS TECHNOLOGY                | S | COM | 269151106 | 4      | 520      | SH | DEFINED | 00 |   |
| ESS TECHNOLOGY                | S | COM | 269151106 | 2265   | 318765   | SH | DEFINED | 01 |   |
| E*TRADE FINANCIAL CORPORATION |   | COM | 269246104 | 1241   | 82990    | SH | DEFINED | 01 |   |
| E*TRADE FINANCIAL CORPORATION |   | COM | 269246104 | 1269   | 84910    | SH | DEFINED | 01 | 0 |
| E*TRADE FINANCIAL CORPORATION |   | COM | 269246104 | 34     | 2269     | SH | DEFINED | 02 |   |
| EAGLE MATERIALS INC           | S | COM | 26969P108 | 4887   | 56592    | SH | DEFINED | 01 |   |
| EAGLE MATERIALS INC           | S | COM | 26969P108 | 1246   | 14440    | SH | DEFINED | 01 | 0 |
| EAGLE MATERIALS INC           | S | COM | 26969P108 | 121    | 1400     | SH | DEFINED | 01 | 0 |
| EAGLE MATERIALS INC           | S | COM | 26969P108 | 1052   | 12190    | SH | DEFINED | 01 | 1 |
| EAGLE MATERIALS INC           | S | COM | 26969P108 | 95     | 1100     | SH | DEFINED | 02 |   |
| EARTHLINK INC                 | S | COM | 270321102 | 457    | 39707    | SH | DEFINED | 00 |   |
| EARTHLINK INC                 | S | COM | 270321102 | 5332   | 462854   | SH | DEFINED | 01 |   |
| EARTHLINK INC                 | S | COM | 270321102 | 5      | 460      | SH | DEFINED | 01 | 0 |
| EAST WEST BANCORP             | S | COM | 27579R104 | 6544   | 155972   | SH | DEFINED | 01 |   |
| EAST WEST BANCORP             | S | COM | 27579R104 | 32859  | 783100   | SH | DEFINED | 01 | 0 |
| EAST WEST BANCORP             | S | COM | 27579R104 | 1628   | 38800    | SH | DEFINED | 01 | 0 |

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|----------------------|-------|-----|-----------|--------|---------|----|---------|----|
| EASTGROUP PROPERTIES | S     | COM | 277276101 | 2874   | 75000   | SH | DEFINED | 01 |
| EASTGROUP PROPERTIES | S     | COM | 277276101 | 3      | 80      | SH | DEFINED | 01 |
| EASTMAN CHEMICAL CO  | S     | COM | 277432100 | 49700  | 860900  | SH | DEFINED | 01 |
| EASTMAN CHEMICAL CO  | S     | COM | 277432100 | 1027   | 17791   | SH | DEFINED | 01 |
| EASTMAN CHEMICAL CO  | S     | COM | 277432100 | 127    | 2200    | SH | DEFINED | 01 |
| EASTMAN CHEMICAL CO  | S     | COM | 277432100 | 89     | 1547    | SH | DEFINED | 02 |
| EASTMAN KODAK        | S     | COM | 277461109 | 508    | 15767   | SH | DEFINED | 00 |
| EASTMAN KODAK        | S     | COM | 277461109 | 43740  | 1356303 | SH | DEFINED | 01 |
| EASTMAN KODAK        | S     | COM | 277461109 | 222    | 6883    | SH | DEFINED | 01 |
| EASTMAN KODAK        | S     | COM | 277461109 | 2843   | 88150   | SH | DEFINED | 01 |
| EASTMAN KODAK        | S     | COM | 277461109 | 319    | 9800    | SH | DEFINED | 01 |
| EASTMAN KODAK        | S     | COM | 277461109 | 469    | 14528   | SH | DEFINED | 01 |
| EASTMAN KODAK        | S     | COM | 277461109 | 193    | 5956    | SH | DEFINED | 02 |
| EATON CORP           | S     | COM | 278058102 | 114247 | 1578882 | SH | DEFINED | 01 |
| EATON CORP           | S     | COM | 278058102 | 2510   | 34682   | SH | DEFINED | 01 |
| EATON CORP           | S     | COM | 278058102 | 260    | 3600    | SH | DEFINED | 01 |
| EATON CORP           | S     | COM | 278058102 | 89     | 1230    | SH | DEFINED | 02 |
| EBAY INC             | S     | COM | 278642103 | 471935 | 4058603 | SH | DEFINED | 01 |
| EBAY INC             | S     | COM | 278642103 | 5455   | 46899   | SH | DEFINED | 01 |
| EBAY INC             | S     | COM | 278642103 | 19071  | 164014  | SH | DEFINED | 01 |
| EBAY INC             | S     | COM | 278642103 | 11479  | 98700   | SH | DEFINED | 01 |
| EBAY INC             | S     | COM | 278642103 | 802    | 6898    | SH | DEFINED | 01 |
| EBAY INC             | S     | COM | 278642103 | 281    | 2415    | SH | DEFINED | 02 |
| ECHOSTAR COMMUN CORP | S     | COM | 278762109 | 15515  | 466736  | SH | DEFINED | 01 |
| ECHOSTAR COMMUN CORP | S     | COM | 278762109 | 42     | 1256    | SH | DEFINED | 01 |
| ECHOSTAR COMMUN CORP | S     | COM | 278762109 | 47310  | 1423700 | SH | DEFINED | 01 |
| ECHOSTAR COMMUN CORP | S     | COM | 278762109 | 46     | 1381    | SH | DEFINED | 02 |
| ECLIPSYS CORP        |       | COM | 278856109 | 3231   | 158145  | SH | DEFINED | 01 |
| ECOLAB INC.          | S     | COM | 278865100 | 2105   | 59900   | SH | DEFINED | 01 |
| ECOLAB INC.          | S     | COM | 278865100 | 2013   | 57297   | SH | DEFINED | 01 |
| ECOLAB INC.          | S     | COM | 278865100 | 2067   | 58838   | SH | DEFINED | 01 |
| ECOLAB INC.          | S     | COM | 278865100 | 22685  | 646626  | SH | DEFINED | 01 |
| EDGE PETROLEUM CORP  | S     | COM | 279862106 | 815    | 55900   | SH | DEFINED | 01 |
| EDISON INTL          | S     | COM | 281020107 | 12167  | 379861  | SH | DEFINED | 01 |
| EDISON INTL          | S     | COM | 281020107 | 40     | 1239    | SH | DEFINED | 01 |
| EDISON INTL          | S     | COM | 281020107 | 2382   | 74383   | SH | DEFINED | 01 |
| EDISON INTL          | S     | COM | 281020107 | 237    | 7300    | SH | DEFINED | 01 |
| EDISON INTL          | S     | COM | 281020107 | 395    | 12324   | SH | DEFINED | 01 |
| EDISON INTL          | S     | COM | 281020107 | 176    | 5487    | SH | DEFINED | 02 |
| EDO CORP             | S     | COM | 281347104 | 3973   | 125137  | SH | DEFINED | 01 |
| EDWARDS (A.G.) INC   | S     | COM | 281760108 | 122    | 2821    | SH | DEFINED | 01 |
| EDWARDS (A.G.) INC   | S     | COM | 281760108 | 6447   | 149200  | SH | DEFINED | 01 |
| EFUNDS CORP          | S     | COM | 28224R101 | 8625   | 359243  | SH | DEFINED | 01 |
| EFUNDS CORP          | S     | COM | 28224R101 | 1658   | 69122   | SH | DEFINED | 01 |
| EFUNDS CORP          | S     | COM | 28224R101 | 160    | 6670    | SH | DEFINED | 01 |
| EFUNDS CORP          | S     | COM | 28224R101 | 130    | 5400    | SH | DEFINED | 02 |
| EL PASO CORPORATION  | S     | COM | 28336L109 | 4392   | 422278  | SH | DEFINED | 01 |
| EL PASO CORPORATION  | S     | COM | 28336L109 | 1527   | 146844  | SH | DEFINED | 01 |
| EL PASO CORPORATION  | S     | COM | 28336L109 | 746    | 72004   | SH | DEFINED | 01 |
| EL PASO ELECTRIC     | S     | COM | 283677854 | 14502  | 765711  | SH | DEFINED | 01 |
| EL PASO ELECTRIC     | S     | COM | 283677854 | 1934   | 102030  | SH | DEFINED | 01 |
| EL PASO ELECTRIC     | S     | COM | 283677854 | 193    | 10200   | SH | DEFINED | 01 |
| EL PASO ELECTRIC     | S     | COM | 283677854 | 146    | 7700    | SH | DEFINED | 02 |
| ELAN CORP PLC ADR    | FSUSD | COM | 284131208 | 66890  | 2454640 | SH | DEFINED | 01 |
| ELAN CORP PLC ADR    | FSUSD | COM | 284131208 | 7956   | 291975  | SH | DEFINED | 01 |
| ELDORADO GOLD CORP   |       | COM | 284902103 | 771    | 261400  | SH | DEFINED | 01 |
| ELECTRO SCIENTIFIC   | S     | COM | 285229100 | 1534   | 77629   | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC  | S     | COM | 285512109 | 16540  | 268156  | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC  | S     | COM | 285512109 | 544    | 8844    | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC  | S     | COM | 285512109 | 5375   | 87145   | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC  | S     | COM | 285512109 | 4848   | 78600   | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC  | S     | COM | 285512109 | 333    | 5400    | SH | DEFINED | 02 |

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| ELECTRONIC DATA SYST          | S     | COM    | 285661104 | 59154 | 2560751 | SH | DEFINED | 01 |
| ELECTRONIC DATA SYST          | S     | COM    | 285661104 | 2710  | 117312  | SH | DEFINED | 01 |
| ELECTRONIC DATA SYST          | S     | COM    | 285661104 | 1095  | 47409   | SH | DEFINED | 01 |
| ELECTRONIC DATA SYST          | S     | COM    | 285661104 | 140   | 6069    | SH | DEFINED | 02 |
| ELECTRONICS BOUTIQUE          | S     | COM    | 286045109 | 7903  | 184081  | SH | DEFINED | 01 |
| ELIZABETH ARDEN INC.          | S     | COM    | 28660G106 | 3555  | 149762  | SH | DEFINED | 01 |
| ELKCORP                       | S     | COM    | 287456107 | 5292  | 154631  | SH | DEFINED | 01 |
| PERRY ELLIS INTL INC          | S     | COM    | 288853104 | 1086  | 53390   | SH | DEFINED | 01 |
| PERRY ELLIS INTL INC          | S     | COM    | 288853104 | 104   | 5100    | SH | DEFINED | 01 |
| PERRY ELLIS INTL INC          | S     | COM    | 288853104 | 83    | 4100    | SH | DEFINED | 02 |
| ELONG INC - SPONSORED         | ADR   | FS COM | 290138205 | 350   | 18780   | SH | DEFINED | 01 |
| EMBARCADERO TECH              | S     | COM    | 290787100 | 1533  | 163000  | SH | DEFINED | 01 |
| EMBRAER AIRCRAFT COR          | FSUSD | COM    | 29081M102 | 54935 | 1642773 | SH | DEFINED | 01 |
| EMBRAER AIRCRAFT COR          | FSUSD | COM    | 29081M102 | 4144  | 123934  | SH | DEFINED | 01 |
| EMBRAER AIRCRAFT COR          | FSUSD | COM    | 29081M102 | 1159  | 34664   | SH | DEFINED | 01 |
| EMBRAER AIRCRAFT COR          | FSUSD | COM    | 29081M102 | 73    | 2180    | SH | DEFINED | 02 |
| EMCOR GROUP INC               | S     | COM    | 29084Q100 | 2310  | 51127   | SH | DEFINED | 01 |
| EMERSON ELECTRIC              | S     | COM    | 291011104 | 7001  | 99853   | SH | DEFINED | 01 |
| EMERSON ELECTRIC              | S     | COM    | 291011104 | 6717  | 95822   | SH | DEFINED | 01 |
| EMERSON ELECTRIC              | S     | COM    | 291011104 | 16    | 226     | SH | DEFINED | 02 |
| EMMIS COMMUNICATIONS          | S     | COM    | 291525103 | 3876  | 202000  | SH | DEFINED | 01 |
| EMMIS COMMUNICATIONS          | S     | COM    | 291525103 | 1316  | 68630   | SH | DEFINED | 01 |
| EMMIS COMMUNICATIONS          | S     | COM    | 291525103 | 121   | 6300    | SH | DEFINED | 01 |
| EMMIS COMMUNICATIONS          | S     | COM    | 291525103 | 100   | 5200    | SH | DEFINED | 02 |
| EMULEX.                       | S     | COM    | 292475209 | 97    | 5740    | SH | DEFINED | 01 |
| ENCANA CORP                   | FSUSD | COM    | 292505104 | 30944 | 542300  | SH | DEFINED | 01 |
| ENCANA CORP                   | FSUSD | COM    | 292505104 | 1969  | 34500   | SH | DEFINED | 01 |
| ENBRIDGE INC                  | FSUSD | COM    | 29250N105 | 13062 | 262400  | SH | DEFINED | 01 |
| ENBRIDGE ENERGY MGMT L        | S     | COM    | 29250X103 | 0     | 1       | SH | DEFINED | 01 |
| ENCORE ACQUISITION CO         | S     | COM    | 29255W100 | 9879  | 283000  | SH | DEFINED | 01 |
| ENCYSIVE PHARMACEUTICALS INC. |       | COM    | 29256X107 | 2236  | 225233  | SH | DEFINED | 01 |
| ENDO PHARMACEUTICAL           | S     | COM    | 29264F205 | 413   | 19648   | SH | DEFINED | 00 |
| ENDO PHARMACEUTICAL           | S     | COM    | 29264F205 | 2074  | 98700   | SH | DEFINED | 01 |
| ENERGEN                       | S     | COM    | 29265N108 | 14584 | 247372  | SH | DEFINED | 01 |
| ENERGEN                       | S     | COM    | 29265N108 | 2999  | 50864   | SH | DEFINED | 01 |
| ENERGEN                       | S     | COM    | 29265N108 | 279   | 4737    | SH | DEFINED | 01 |
| ENERGEN                       | S     | COM    | 29265N108 | 230   | 3910    | SH | DEFINED | 02 |
| ENERGY EAST CORP              | S     | COM    | 29266M109 | 14511 | 543900  | SH | DEFINED | 01 |
| ENERGIZER HLDGS INC           | S     | COM    | 29266R108 | 3704  | 74550   | SH | DEFINED | 01 |
| ENERGY PARTNERS LTD.          | S     | COM    | 29270U105 | 1997  | 98520   | SH | DEFINED | 01 |
| ENERGY PARTNERS LTD.          | S     | COM    | 29270U105 | 2050  | 101100  | SH | DEFINED | 01 |
| ENERGY PARTNERS LTD.          | S     | COM    | 29270U105 | 203   | 10000   | SH | DEFINED | 01 |
| ENERGY PARTNERS LTD.          | S     | COM    | 29270U105 | 154   | 7600    | SH | DEFINED | 02 |
| ENGELHARD CORP                | S     | COM    | 292845104 | 821   | 26790   | SH | DEFINED | 01 |
| ENGELHARD CORP                | S     | COM    | 292845104 | 2454  | 80011   | SH | DEFINED | 01 |
| ENGELHARD CORP                | S     | COM    | 292845104 | 856   | 27917   | SH | DEFINED | 01 |
| ENGELHARD CORP                | S     | COM    | 292845104 | 26    | 840     | SH | DEFINED | 02 |
| ENGINEERED SUPPORT            | S     | COM    | 292866100 | 10053 | 169755  | SH | DEFINED | 01 |
| ENGINEERED SUPPORT            | S     | COM    | 292866100 | 9     | 150     | SH | DEFINED | 01 |
| ENESCO GROUP INC              | S     | COM    | 292973104 | 293   | 36242   | SH | DEFINED | 01 |
| ENNIS INC                     | S     | COM    | 293389102 | 143   | 7455    | SH | DEFINED | 01 |
| ENPRO INDUSTRIES INC          | S     | COM    | 29355X107 | 223   | 7536    | SH | DEFINED | 01 |
| ENTEGRIS INC                  | S     | COM    | 29362U104 | 3504  | 352250  | SH | DEFINED | 01 |
| ENTEGRIS INC                  | S     | COM    | 29362U104 | 4     | 420     | SH | DEFINED | 01 |
| ENTERCOM COMMUNICATIONS CORP  |       | COM    | 293639100 | 14711 | 410233  | SH | DEFINED | 01 |
| ENERGY CORP                   | S     | COM    | 29364G103 | 58035 | 858656  | SH | DEFINED | 01 |
| ENERGY CORP                   | S     | COM    | 29364G103 | 1602  | 23700   | SH | DEFINED | 01 |
| ENERGY CORP                   | S     | COM    | 29364G103 | 3449  | 51031   | SH | DEFINED | 01 |
| ENERGY CORP                   | S     | COM    | 29364G103 | 210   | 3075    | SH | DEFINED | 01 |
| ENERGY CORP                   | S     | COM    | 29364G103 | 74    | 1092    | SH | DEFINED | 02 |
| ENTERPRISE PRODS PAR          | S     | COM    | 293792107 | 2304  | 89100   | SH | DEFINED | 01 |
| ENTERTAINMENT PROPERTIES TR   |       | COM    | 29380T105 | 7312  | 164128  | SH | DEFINED | 01 |

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|                             |              |     |           |       |          |    |         |      |
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| ENTRAVISION COMM            | S            | COM | 29382R107 | 1293  | 154900   | SH | DEFINED | 01   |
| ENZON PHARMACEUTICALS INC   | S            | COM | 293904108 | 2476  | 180500   | SH | DEFINED | 01   |
| ENZO BIOCHEM                | S            | COM | 294100102 | 1588  | 81584    | SH | DEFINED | 01   |
| EON LABS.                   | S            | COM | 29412E100 | 13771 | 510000   | SH | DEFINED | 01 0 |
| EON LABS.                   | S            | COM | 29412E100 | 667   | 24700    | SH | DEFINED | 01 0 |
| EON LABS.                   | S            | COM | 29412E100 | 43    | 1600     | SH | DEFINED | 02   |
| Epimmune Inc                |              | COM | 29425y101 | 34    | 20310    | SH | DEFINED | 01   |
| EPICOR SOFTWARE.            | S            | COM | 29426L108 | 4367  | 310006   | SH | DEFINED | 01   |
| EPICOR SOFTWARE.            | S            | COM | 29426L108 | 89    | 6360     | SH | DEFINED | 01 0 |
| EPICOR SOFTWARE.            | S            | COM | 29426L108 | 30    | 2100     | SH | DEFINED | 02   |
| EQUIFAX INC                 | S            | COM | 294429105 | 234   | 8327     | SH | DEFINED | 01   |
| EQUIFAX INC                 | S            | COM | 294429105 | 867   | 30841    | SH | DEFINED | 01 0 |
| EQUINIX INC                 | S            | COM | 29444U502 | 120   | 2800     | SH | DEFINED | 01   |
| EQUITABLE RESOURCES         | S            | COM | 294549100 | 3118  | 51400    | SH | DEFINED | 01   |
| EQUITABLE RESOURCES         | S            | COM | 294549100 | 17    | 274      | SH | DEFINED | 02   |
| EQUITY INNS INC             | S            | COM | 294703103 | 1979  | 168600   | SH | DEFINED | 01   |
| EQUITY OFFICE               | S            | COM | 294741103 | 26820 | 921021   | SH | DEFINED | 01   |
| EQUITY OFFICE               | S            | COM | 294741103 | 2681  | 92058    | SH | DEFINED | 01 0 |
| EQUITY OFFICE               | S            | COM | 294741103 | 626   | 21500    | SH | DEFINED | 01 1 |
| EQUITY OFFICE               | S            | COM | 294741103 | 65    | 2215     | SH | DEFINED | 02   |
| EQUITY ONE INC              | S            | COM | 294752100 | 567   | 23900    | SH | DEFINED | 01   |
| EQUITY RESIDENTIAL          | S            | COM | 29476L107 | 8705  | 240639   | SH | DEFINED | 01   |
| EQUITY RESIDENTIAL          | S            | COM | 29476L107 | 2336  | 64558    | SH | DEFINED | 01 0 |
| EQUITY RESIDENTIAL          | S            | COM | 29476L107 | 1302  | 36000    | SH | DEFINED | 01 1 |
| ERICSSON LM B ADR           | FSUSD        | COM | 294821608 | 2469  | 78391    | SH | DEFINED | 01   |
| ERICSSON LM B ADR           | FSUSD        | COM | 294821608 | 31    | 980      | SH | DEFINED | 01 0 |
| ERIE INDEMNITY CO           | S            | COM | 29530P102 | 1036  | 19700    | SH | DEFINED | 01   |
| ESCO TECHNOLOGIES.          | S            | COM | 296315104 | 1443  | 18836    | SH | DEFINED | 01   |
| ESSEX PROP TRUST            | S            | COM | 297178105 | 6350  | 75780    | SH | DEFINED | 01   |
| ESTERLINE TECHNOLOGIES CORP |              | COM | 297425100 | 2015  | 61730    | SH | DEFINED | 01   |
| ETHAN ALLEN                 | S            | COM | 297602104 | 5832  | 145707   | SH | DEFINED | 01   |
| EURONET WORLDWIDE.          | S            | COM | 298736109 | 700   | 26914    | SH | DEFINED | 01   |
| EURONET WORLDWIDE.          | S            | COM | 298736109 | 130   | 5000     | SH | DEFINED | 01 0 |
| EURONET WORLDWIDE.          | S            | COM | 298736109 | 47    | 1800     | SH | DEFINED | 02   |
| EXAR CORP                   | S            | COM | 300645108 | 1875  | 132167   | SH | DEFINED | 01   |
| EXACTECH INC                | S            | COM | 30064E109 | 642   | 35100    | SH | DEFINED | 01   |
| EXELON CORP                 | S            | COM | 30161N101 | 60808 | 1379860  | SH | DEFINED | 01   |
| EXELON CORP                 | S            | COM | 30161N101 | 1146  | 26000    | SH | DEFINED | 01 0 |
| EXELON CORP                 | S            | COM | 30161N101 | 6666  | 151260   | SH | DEFINED | 01 0 |
| EXELON CORP                 | S            | COM | 30161N101 | 293   | 6600     | SH | DEFINED | 01 1 |
| EXELON CORP                 | S            | COM | 30161N101 | 99    | 2254     | SH | DEFINED | 02   |
| EXELIXIS INC                | S            | COM | 30161Q104 | 1577  | 166038   | SH | DEFINED | 01   |
| EXELIXIS INC                | S            | COM | 30161Q104 | 3     | 360      | SH | DEFINED | 01 0 |
| EXIDE TECH WTS              | 04/21/2011 W | WT  | 302051123 | 51    | 25021    | SH | DEFINED | 01 0 |
| EXIDE TECHNOLOGIES          |              | COM | 302051206 | 1173  | 85100    | SH | DEFINED | 01   |
| EXIDE TECHNOLOGIES          |              | COM | 302051206 | 139   | 10008    | SH | DEFINED | 01 0 |
| EXIDE TECH ESCROW           |              | COM | 3020519F6 | 0     | 16500000 | SH | DEFINED | 01 0 |
| EXPEDITORS INTL WASH        | S            | COM | 302130109 | 164   | 2940     | SH | DEFINED | 01   |
| EXPEDITORS INTL WASH        | S            | COM | 302130109 | 3209  | 57415    | SH | DEFINED | 01 0 |
| EXPEDITORS INTL WASH        | S            | COM | 302130109 | 33    | 591      | SH | DEFINED | 01 0 |
| EXPEDITORS INTL WASH        | S            | COM | 302130109 | 14    | 243      | SH | DEFINED | 02   |
| EXPONENT INC                | S            | COM | 30214U102 | 12    | 447      | SH | DEFINED | 01   |
| EXPRESS SCRIPTS INC         | S            | COM | 302182100 | 24284 | 317695   | SH | DEFINED | 01   |
| EXPRESS SCRIPTS INC         | S            | COM | 302182100 | 812   | 10627    | SH | DEFINED | 01 0 |
| EXPRESS SCRIPTS INC         | S            | COM | 302182100 | 2788  | 36484    | SH | DEFINED | 01 0 |
| EXPRESS SCRIPTS INC         | S            | COM | 302182100 | 508   | 6650     | SH | DEFINED | 02   |
| EXPRESSJET HOLDINGS INC     | S            | COM | 30218U108 | 4743  | 368200   | SH | DEFINED | 01   |
| EXPRESSJET HOLDINGS INC     | S            | COM | 30218U108 | 1124  | 87200    | SH | DEFINED | 01 0 |
| EXPRESSJET HOLDINGS INC     | S            | COM | 30218U108 | 108   | 8360     | SH | DEFINED | 01 0 |
| EXPRESSJET HOLDINGS INC     | S            | COM | 30218U108 | 86    | 6700     | SH | DEFINED | 02   |
| EXTRA SPACE STORAGE INC     |              | COM | 30225T102 | 1322  | 99200    | SH | DEFINED | 01   |
| EXTREME NETWORKS INC        | S            | COM | 30226D106 | 2378  | 363030   | SH | DEFINED | 01   |

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| EYETECH PHARMACEUTICALS INC | COM | 302297106 | 22116   | 486060   | SH | DEFINED | 01   |
| EYETECH PHARMACEUTICALS INC | COM | 302297106 | 23880   | 524789   | SH | DEFINED | 01 0 |
| EYETECH PHARMACEUTICALS INC | COM | 302297106 | 1199    | 26361    | SH | DEFINED | 01 0 |
| EYETECH PHARMACEUTICALS INC | COM | 302297106 | 61      | 1350     | SH | DEFINED | 02   |
| EZ CORP INC S               | COM | 302301106 | 92      | 6009     | SH | DEFINED | 01   |
| EXXON MOBIL CORP S          | COM | 30231G102 | 1062885 | 20735177 | SH | DEFINED | 01   |
| EXXON MOBIL CORP S          | COM | 30231G102 | 17070   | 333010   | SH | DEFINED | 01 0 |
| EXXON MOBIL CORP S          | COM | 30231G102 | 80950   | 1579183  | SH | DEFINED | 01 0 |
| EXXON MOBIL CORP S          | COM | 30231G102 | 161735  | 3156038  | SH | DEFINED | 01 1 |
| EXXON MOBIL CORP S          | COM | 30231G102 | 831     | 16216    | SH | DEFINED | 01 1 |
| EXXON MOBIL CORP S          | COM | 30231G102 | 970     | 18932    | SH | DEFINED | 02   |
| FBL FINL GROUP INC. S       | COM | 30239F106 | 5270    | 184600   | SH | DEFINED | 01   |
| FEI COMPANY S               | COM | 30241L109 | 1760    | 83790    | SH | DEFINED | 01   |
| FLIR SYSTEMS INC S          | COM | 302445101 | 5592    | 87664    | SH | DEFINED | 01   |
| FLIR SYSTEMS INC S          | COM | 302445101 | 47290   | 741320   | SH | DEFINED | 01 0 |
| FLIR SYSTEMS INC S          | COM | 302445101 | 2424    | 38000    | SH | DEFINED | 01 0 |
| FLIR SYSTEMS INC S          | COM | 302445101 | 2210    | 34742    | SH | DEFINED | 01 1 |
| FMC CORP S                  | COM | 302491303 | 5400    | 111805   | SH | DEFINED | 01   |
| FMC CORP S                  | COM | 302491303 | 2691    | 55700    | SH | DEFINED | 01 0 |
| FMC CORP S                  | COM | 302491303 | 256     | 5300     | SH | DEFINED | 01 0 |
| FMC CORP S                  | COM | 302491303 | 1880    | 39000    | SH | DEFINED | 01 1 |
| FMC CORP S                  | COM | 302491303 | 203     | 4200     | SH | DEFINED | 02   |
| FMC TECHNOLOGIES INC S      | COM | 30249U101 | 2131    | 66209    | SH | DEFINED | 01 1 |
| FMC TECHNOLOGIES INC S      | COM | 30249U101 | 10      | 317      | SH | DEFINED | 02   |
| FPIC INSURANCE GROUP INC S  | COM | 302563101 | 1459    | 41265    | SH | DEFINED | 01 0 |
| FPIC INSURANCE GROUP INC S  | COM | 302563101 | 145     | 4100     | SH | DEFINED | 01 0 |
| FPIC INSURANCE GROUP INC S  | COM | 302563101 | 110     | 3100     | SH | DEFINED | 02   |
| FPL GROUP INC. S            | COM | 302571104 | 26619   | 356097   | SH | DEFINED | 01   |
| FPL GROUP INC. S            | COM | 302571104 | 434     | 5800     | SH | DEFINED | 01 0 |
| FPL GROUP INC. S            | COM | 302571104 | 3167    | 42370    | SH | DEFINED | 01 0 |
| FPL GROUP INC. S            | COM | 302571104 | 50      | 666      | SH | DEFINED | 02   |
| FTI CONSULTING INC. S       | COM | 302941109 | 2941    | 139584   | SH | DEFINED | 01   |
| FACTSET RESEARCH S          | COM | 303075105 | 5164    | 88357    | SH | DEFINED | 01   |
| FAIR ISAAC INC S            | COM | 303250104 | 42967   | 1171400  | SH | DEFINED | 01   |
| FAIR ISAAC INC S            | COM | 303250104 | 34554   | 942066   | SH | DEFINED | 01 0 |
| FAIR ISAAC INC S            | COM | 303250104 | 4248    | 115800   | SH | DEFINED | 01 0 |
| FAIR ISAAC INC S            | COM | 303250104 | 897     | 24450    | SH | DEFINED | 02   |
| FAIRCHILD CORP. S           | COM | 303698104 | 933     | 252800   | SH | DEFINED | 01   |
| FAIRCHILD SEMICONDUCTOR S   | COM | 303726103 | 1424    | 87600    | SH | DEFINED | 01   |
| FAIRFIELD MANUFACTURING S   | COM | 304530926 | 9023    | 138796   | SH | DEFINED | 01 0 |
| FAIRMONT HOTELS & RESORTS S | COM | 305204109 | 84161   | 2430296  | SH | DEFINED | 01 1 |
| FAMILY DLR STORES S         | COM | 307000109 | 707     | 22637    | SH | DEFINED | 01   |
| FAMILY DLR STORES S         | COM | 307000109 | 1196    | 38286    | SH | DEFINED | 01 0 |
| FAMILY DLR STORES S         | COM | 307000109 | 21      | 686      | SH | DEFINED | 02   |
| FARO TECHNOLOGIES S         | COM | 311642102 | 1122    | 36000    | SH | DEFINED | 01   |
| FASTENAL CO S               | COM | 311900104 | 107465  | 1745700  | SH | DEFINED | 01   |
| FASTENAL CO S               | COM | 311900104 | 76325   | 1239831  | SH | DEFINED | 01 0 |
| FASTENAL CO S               | COM | 311900104 | 9135    | 148412   | SH | DEFINED | 01 0 |
| FASTENAL CO S               | COM | 311900104 | 1767    | 28700    | SH | DEFINED | 02   |
| FEDDERS CORPORATION S       | COM | 313135501 | 410     | 113225   | SH | DEFINED | 01   |
| FEDERAL AGRIC MORTGAGE S    | COM | 313148306 | 39      | 1683     | SH | DEFINED | 01   |
| FREDDIE MAC                 | COM | 313400301 | 88614   | 1202370  | SH | DEFINED | 01   |
| FREDDIE MAC                 | COM | 313400301 | 2350    | 31884    | SH | DEFINED | 01 0 |
| FREDDIE MAC                 | COM | 313400301 | 11602   | 157423   | SH | DEFINED | 01 0 |
| FREDDIE MAC                 | COM | 313400301 | 7925    | 107600   | SH | DEFINED | 01 1 |
| FREDDIE MAC                 | COM | 313400301 | 219     | 2977     | SH | DEFINED | 02   |
| FANNIE MAE S                | COM | 313586109 | 469478  | 6592869  | SH | DEFINED | 01   |
| FANNIE MAE S                | COM | 313586109 | 9096    | 127747   | SH | DEFINED | 01 0 |
| FANNIE MAE S                | COM | 313586109 | 20164   | 283166   | SH | DEFINED | 01 0 |
| FANNIE MAE S                | COM | 313586109 | 15817   | 222152   | SH | DEFINED | 01 1 |
| FANNIE MAE S                | COM | 313586109 | 690     | 9688     | SH | DEFINED | 01 1 |
| FANNIE MAE S                | COM | 313586109 | 1074    | 15074    | SH | DEFINED | 02   |

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|------------------------------|---|-----|-----------|-------|---------|----|---------|------|
| FEDERAL REALTY INVS          | S | COM | 313747206 | 1921  | 37200   | SH | DEFINED | 01   |
| FEDERAL SIGNAL CORP          | S | COM | 313855108 | 60    | 3364    | SH | DEFINED | 01   |
| FEDERATED DPT STORES         | S | COM | 31410H101 | 3803  | 65815   | SH | DEFINED | 01   |
| FEDERATED DPT STORES         | S | COM | 31410H101 | 2232  | 38626   | SH | DEFINED | 01 0 |
| FEDERATED DPT STORES         | S | COM | 31410H101 | 3649  | 63200   | SH | DEFINED | 01 1 |
| FEDERATED DPT STORES         | S | COM | 31410H101 | 57    | 978     | SH | DEFINED | 02   |
| FEDERATED INVESTORS.         | S | COM | 314211103 | 201   | 6620    | SH | DEFINED | 01   |
| FEDERATED INVESTORS.         | S | COM | 314211103 | 746   | 24530   | SH | DEFINED | 01 0 |
| FEDEX CORPORATION            | S | COM | 31428X106 | 7627  | 77443   | SH | DEFINED | 01   |
| FEDEX CORPORATION            | S | COM | 31428X106 | 419   | 4255    | SH | DEFINED | 01 0 |
| FEDEX CORPORATION            | S | COM | 31428X106 | 6758  | 68615   | SH | DEFINED | 01 0 |
| FEDEX CORPORATION            | S | COM | 31428X106 | 180   | 1823    | SH | DEFINED | 01 1 |
| FEDEX CORPORATION            | S | COM | 31428X106 | 90    | 920     | SH | DEFINED | 02   |
| FELCOR LODGING TRUST         | S | COM | 31430F101 | 2578  | 175975  | SH | DEFINED | 01   |
| FERRO CORP                   | S | COM | 315405100 | 4012  | 173000  | SH | DEFINED | 01   |
| F5 NETWORKS INC              | S | COM | 315616102 | 5764  | 118289  | SH | DEFINED | 01   |
| F5 NETWORKS INC              | S | COM | 315616102 | 71323 | 1463960 | SH | DEFINED | 01 0 |
| F5 NETWORKS INC              | S | COM | 315616102 | 3649  | 74900   | SH | DEFINED | 01 0 |
| F5 NETWORKS INC              | S | COM | 315616102 | 195   | 4000    | SH | DEFINED | 02   |
| FIDELITY BANKSHARES INC      | S | COM | 31604Q107 | 2806  | 65638   | SH | DEFINED | 01   |
| FIDELITY BANKSHARES INC      | S | COM | 31604Q107 | 1572  | 36760   | SH | DEFINED | 01 0 |
| FIDELITY BANKSHARES INC      | S | COM | 31604Q107 | 160   | 3740    | SH | DEFINED | 01 0 |
| FIDELITY BANKSHARES INC      | S | COM | 31604Q107 | 2989  | 69900   | SH | DEFINED | 01 1 |
| FIDELITY BANKSHARES INC      | S | COM | 31604Q107 | 125   | 2930    | SH | DEFINED | 02   |
| FIDELITY NAT FINL            | S | COM | 316326107 | 822   | 18000   | SH | DEFINED | 01   |
| FIDELITY NAT FINL            | S | COM | 316326107 | 2434  | 53300   | SH | DEFINED | 01 0 |
| FIDELITY NAT FINL            | S | COM | 316326107 | 107   | 2335    | SH | DEFINED | 02   |
| FIFTH THIRD BANCORP          | S | COM | 316773100 | 12923 | 273321  | SH | DEFINED | 01   |
| FIFTH THIRD BANCORP          | S | COM | 316773100 | 6059  | 128146  | SH | DEFINED | 01 0 |
| FIFTH THIRD BANCORP          | S | COM | 316773100 | 595   | 12586   | SH | DEFINED | 01 1 |
| FILENET CORP                 | S | COM | 316869106 | 4750  | 184384  | SH | DEFINED | 01   |
| FILENET CORP                 | S | COM | 316869106 | 9     | 370     | SH | DEFINED | 01 0 |
| FINANCIAL FEDERAL            | S | COM | 317492106 | 4665  | 119006  | SH | DEFINED | 01   |
| FINANCIAL INSTITUTIONS INC.  |   | COM | 317585404 | 49    | 2110    | SH | DEFINED | 01   |
| FINDWHAT.COM                 | S | COM | 317794105 | 1351  | 76210   | SH | DEFINED | 01   |
| FINLAY ENTERPRISES INC       | S | COM | 317884203 | 20    | 1034    | SH | DEFINED | 01   |
| FINISH LINE INC              | S | COM | 317923100 | 3810  | 208200  | SH | DEFINED | 01   |
| FINISH LINE INC              | S | COM | 317923100 | 7     | 390     | SH | DEFINED | 01 0 |
| FIRST AMERICAN CORP          | S | COM | 318522307 | 7874  | 224036  | SH | DEFINED | 01   |
| FIRST AMERICAN CORP          | S | COM | 318522307 | 66    | 1874    | SH | DEFINED | 02   |
| FIRST BANCORP/PR             | S | COM | 318672102 | 13838 | 217892  | SH | DEFINED | 01   |
| FIRST BANCORP/PR             | S | COM | 318672102 | 12    | 190     | SH | DEFINED | 01 0 |
| FIRST CITIZENS BANK.         |   | COM | 31946M103 | 636   | 4288    | SH | DEFINED | 01   |
| FIRST COMMUNITY BANCORP      | S | COM | 31983B101 | 4084  | 95642   | SH | DEFINED | 01   |
| FIRST COMMUNITY BANCORP      | S | COM | 31983B101 | 2362  | 55290   | SH | DEFINED | 01 0 |
| FIRST COMMUNITY BANCORP      | S | COM | 31983B101 | 214   | 5000    | SH | DEFINED | 01 0 |
| FIRST COMMUNITY BANCORP      | S | COM | 31983B101 | 231   | 5400    | SH | DEFINED | 02   |
| FIRST CONSULTING GP          |   | COM | 31986R103 | 754   | 123300  | SH | DEFINED | 01   |
| FIRST DATA CORP              | S | COM | 319963104 | 30    | 709     | SH | DEFINED | 00   |
| FIRST DATA CORP              | S | COM | 319963104 | 6812  | 160128  | SH | DEFINED | 01   |
| FIRST DATA CORP              | S | COM | 319963104 | 8059  | 189447  | SH | DEFINED | 01 0 |
| FIRST DATA CORP              | S | COM | 319963104 | 14924 | 351387  | SH | DEFINED | 01 1 |
| FIRST DATA CORP              | S | COM | 319963104 | 28    | 659     | SH | DEFINED | 02   |
| FIRST FINL BANCORP           | S | COM | 320209109 | 1362  | 77844   | SH | DEFINED | 01   |
| FIRST FINANCIAL CORP/INDIANA |   | COM | 320218100 | 68    | 1936    | SH | DEFINED | 01   |
| FIRST HORIZON NATL CORP      | S | COM | 320517105 | 2412  | 55958   | SH | DEFINED | 01   |
| FIRST HORIZON NATL CORP      | S | COM | 320517105 | 1212  | 28105   | SH | DEFINED | 01 0 |
| FIRST HORIZON NATL CORP      | S | COM | 320517105 | 55    | 1284    | SH | DEFINED | 02   |
| FIRST HORIZON PHARMA.        | S | COM | 32051K106 | 8588  | 375159  | SH | DEFINED | 01   |
| FIRST HORIZON PHARMA.        | S | COM | 32051K106 | 13    | 560     | SH | DEFINED | 01 0 |
| FIRST HORIZON PHARMA.        | S | COM | 32051K106 | 1180  | 51619   | SH | DEFINED | 01 1 |
| FIRST INDUSTRIAL REL         | S | COM | 32054K103 | 1849  | 45400   | SH | DEFINED | 01   |

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|-------------------------------|-----|-----------|-------|---------|----|---------|----|---|
| FIRST MARBLEHEAD CORP/THE     | COM | 320771108 | 21754 | 386943  | SH | DEFINED | 01 | 1 |
| FIRST MIDWEST BANC            | COM | 320867104 | 6660  | 183522  | SH | DEFINED | 01 |   |
| FIRST HEALTH GROUP S          | COM | 320960107 | 707   | 37778   | SH | DEFINED | 01 |   |
| FIRST NATIONAL BANKSHARES OF  | COM | 321100109 | 96    | 4000    | SH | DEFINED | 01 |   |
| FIRST NIAGARA FINANCIAL. S    | COM | 33582V108 | 3359  | 240776  | SH | DEFINED | 01 |   |
| FIRST OAK BROOK BANCSHARES S  | COM | 335847208 | 767   | 23663   | SH | DEFINED | 01 |   |
| FIRST REPUBLIC BANK S         | COM | 336158100 | 7280  | 137362  | SH | DEFINED | 01 |   |
| FIRST REPUBLIC BANK S         | COM | 336158100 | 1362  | 25698   | SH | DEFINED | 01 | 0 |
| FIRST REPUBLIC BANK S         | COM | 336158100 | 119   | 2251    | SH | DEFINED | 01 | 0 |
| FIRST REPUBLIC BANK S         | COM | 336158100 | 95    | 1800    | SH | DEFINED | 02 |   |
| FISERV INC S                  | COM | 337738108 | 45417 | 1130058 | SH | DEFINED | 01 |   |
| FISERV INC S                  | COM | 337738108 | 1566  | 38927   | SH | DEFINED | 01 | 0 |
| FISERV INC S                  | COM | 337738108 | 4525  | 112585  | SH | DEFINED | 01 | 0 |
| FISERV INC S                  | COM | 337738108 | 957   | 23800   | SH | DEFINED | 02 |   |
| FISHER COMMUNICATIONS S       | COM | 337756209 | 2859  | 58500   | SH | DEFINED | 01 |   |
| FIRSTFED FINL CORP S          | COM | 337907109 | 7853  | 151396  | SH | DEFINED | 01 |   |
| FIRSTFED FINL CORP S          | COM | 337907109 | 2667  | 51371   | SH | DEFINED | 01 | 0 |
| FIRSTFED FINL CORP S          | COM | 337907109 | 273   | 5261    | SH | DEFINED | 01 | 0 |
| FIRSTFED FINL CORP S          | COM | 337907109 | 213   | 4100    | SH | DEFINED | 02 |   |
| FLAGSTAR BANCORP INC S        | COM | 337930101 | 6434  | 284695  | SH | DEFINED | 01 |   |
| FIRSTENERGY CORP              | COM | 337932107 | 16675 | 422047  | SH | DEFINED | 01 |   |
| FIRSTENERGY CORP              | COM | 337932107 | 2975  | 75300   | SH | DEFINED | 01 | 0 |
| FIRSTENERGY CORP              | COM | 337932107 | 269   | 6800    | SH | DEFINED | 01 | 1 |
| FISHER SCIENTIFIC IN S        | COM | 338032204 | 46127 | 739460  | SH | DEFINED | 01 |   |
| FISHER SCIENTIFIC IN S        | COM | 338032204 | 1158  | 18565   | SH | DEFINED | 01 | 0 |
| FISHER SCIENTIFIC IN S        | COM | 338032204 | 1671  | 26780   | SH | DEFINED | 01 | 0 |
| FISHER SCIENTIFIC IN S        | COM | 338032204 | 358   | 5742    | SH | DEFINED | 01 | 1 |
| FIVE STAR QUALITY CR S        | COM | 33832D106 | 0     | 0       | SH | DEFINED | 01 |   |
| FLEETWOOD ENTERPRISE S        | COM | 339099103 | 5285  | 392650  | SH | DEFINED | 01 |   |
| FLORIDA ROCK S                | COM | 341140101 | 10982 | 184475  | SH | DEFINED | 01 |   |
| FLUOR CORP (NEW) S            | COM | 343412102 | 46838 | 859268  | SH | DEFINED | 01 |   |
| FLUOR CORP (NEW) S            | COM | 343412102 | 1043  | 19129   | SH | DEFINED | 01 | 0 |
| FLOWERS FOODS INC S           | COM | 343498101 | 5806  | 183847  | SH | DEFINED | 01 |   |
| FLOWERVE CORP S               | COM | 34354P105 | 11398 | 413900  | SH | DEFINED | 01 |   |
| FLUSHING FINANCIAL CORP S     | COM | 343873105 | 2044  | 101910  | SH | DEFINED | 01 | 0 |
| FLUSHING FINANCIAL CORP S     | COM | 343873105 | 199   | 9910    | SH | DEFINED | 01 | 0 |
| FLUSHING FINANCIAL CORP S     | COM | 343873105 | 154   | 7700    | SH | DEFINED | 02 |   |
| FOMENTO ECONOMICO MX FSUSD    | COM | 344419106 | 3630  | 69000   | SH | DEFINED | 01 |   |
| FOMENTO ECONOMICO MX FSUSD    | COM | 344419106 | 47157 | 896522  | SH | DEFINED | 01 | 1 |
| FOOT LOCKER INC S             | COM | 344849104 | 3134  | 116400  | SH | DEFINED | 01 |   |
| FOOT LOCKER INC S             | COM | 344849104 | 2771  | 102900  | SH | DEFINED | 01 | 0 |
| FOOT LOCKER INC S             | COM | 344849104 | 25    | 938     | SH | DEFINED | 02 |   |
| FORD MOTOR CO S               | COM | 345370860 | 8612  | 588291  | SH | DEFINED | 01 |   |
| FORD MOTOR CO S               | COM | 345370860 | 6115  | 417711  | SH | DEFINED | 01 | 0 |
| FORD MOTOR CO S               | COM | 345370860 | 1609  | 110000  | SH | DEFINED | 01 | 1 |
| FORD MOTOR CO S               | COM | 345370860 | 201   | 13714   | SH | DEFINED | 01 | 1 |
| FORD MOTOR CO S               | COM | 345370860 | 141   | 9646    | SH | DEFINED | 02 |   |
| FORD CAP TRUST II 6.5% 01/15/ | PRF | 345395206 | 2154  | 40800   | SH | DEFINED | 01 | 0 |
| FOREST LABS S                 | COM | 345838106 | 465   | 10361   | SH | DEFINED | 00 |   |
| FOREST LABS S                 | COM | 345838106 | 2960  | 65984   | SH | DEFINED | 01 |   |
| FOREST LABS S                 | COM | 345838106 | 3773  | 84108   | SH | DEFINED | 01 | 0 |
| FOREST OIL CORP S             | COM | 346091705 | 182   | 5750    | SH | DEFINED | 01 | 0 |
| FOREST OIL CORP S             | COM | 346091705 | 61429 | 1940089 | SH | DEFINED | 01 | 1 |
| FORMFACTOR INC S              | COM | 346375108 | 3299  | 121570  | SH | DEFINED | 01 |   |
| FORMFACTOR INC S              | COM | 346375108 | 6     | 230     | SH | DEFINED | 01 | 0 |
| FORTUNE BRANDS S              | COM | 349631101 | 1458  | 18896   | SH | DEFINED | 01 |   |
| FORTUNE BRANDS S              | COM | 349631101 | 2540  | 32911   | SH | DEFINED | 01 | 0 |
| FORWARD AIR CORP S            | COM | 349853101 | 2780  | 62205   | SH | DEFINED | 01 |   |
| FOSSIL INC S                  | COM | 349882100 | 7255  | 282990  | SH | DEFINED | 01 |   |
| FOUNDATION COAL HOLDINGS INC  | COM | 35039W100 | 205   | 8870    | SH | DEFINED | 01 |   |
| FOUNDRY NETWORKS INC S        | COM | 35063R100 | 2330  | 177100  | SH | DEFINED | 01 |   |
| 4KIDS ENTERTAINMENT S         | COM | 350865101 | 769   | 36556   | SH | DEFINED | 01 |   |

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| FOX ENTERTAINMENT GR          | COM       | 35138T107 | 9472  | 303000  | SH | DEFINED | 01   |
| FOX ENTERTAINMENT GR          | COM       | 35138T107 | 54281 | 1736430 | SH | DEFINED | 01 1 |
| FOXHOLLOW TECHNOLOGIES INC    | S COM     | 35166A103 | 384   | 15600   | SH | DEFINED | 01   |
| FOXHOLLOW TECHNOLOGIES INC    | S COM     | 35166A103 | 1095  | 44535   | SH | DEFINED | 01 1 |
| FOXHOLLOW TECHNOLOGIES INC    | S COM     | 35166A103 | 2     | 100     | SH | DEFINED | 02   |
| FRANKLIN BANK CORP/HOUSTON    | S COM     | 352451108 | 719   | 39380   | SH | DEFINED | 01   |
| FRANKLIN ELECTRIC.            | S COM     | 353514102 | 1665  | 39400   | SH | DEFINED | 01   |
| FRANKLIN RESOURCES            | S COM     | 354613101 | 16801 | 241230  | SH | DEFINED | 01   |
| FRANKLIN RESOURCES            | S COM     | 354613101 | 8155  | 117087  | SH | DEFINED | 01 0 |
| FRANKLIN RESOURCES            | S COM     | 354613101 | 3965  | 56931   | SH | DEFINED | 01 0 |
| FRANKLIN RESOURCES            | S COM     | 354613101 | 27    | 392     | SH | DEFINED | 02   |
| FREDS INC                     | S COM     | 356108100 | 1721  | 98905   | SH | DEFINED | 01   |
| FREEPORT MCMORAN COP          | S COM     | 35671D857 | 51214 | 1339595 | SH | DEFINED | 01   |
| FREEPORT MCMORAN COP          | S COM     | 35671D857 | 6697  | 175200  | SH | DEFINED | 01 0 |
| FREEPORT MCMORAN COP          | S COM     | 35671D857 | 2124  | 55559   | SH | DEFINED | 01 0 |
| FREEPORT MCMORAN COP          | S COM     | 35671D857 | 43    | 1122    | SH | DEFINED | 02   |
| FREESCALE SEMICONDUCTOR-A     | S COM     | 35687M107 | 2028  | 113800  | SH | DEFINED | 01   |
| FREESCALE SEMICONDUCTOR-A     | S COM     | 35687M107 | 442   | 24800   | SH | DEFINED | 01 0 |
| FREESCALE SEMICONDUCTOR - B   | COM       | 35687M206 | 13525 | 736652  | SH | DEFINED | 01   |
| FREESCALE SEMICONDUCTOR - B   | COM       | 35687M206 | 298   | 16299   | SH | DEFINED | 01 0 |
| FREESCALE SEMICONDUCTOR - B   | COM       | 35687M206 | 1634  | 88993   | SH | DEFINED | 01 0 |
| FREESCALE SEMICONDUCTOR - B   | COM       | 35687M206 | 18    | 989     | SH | DEFINED | 02   |
| FREMONT GENERAL CORP          | S COM     | 357288109 | 5645  | 224241  | SH | DEFINED | 01   |
| FRIEDMAN BILLINGS.            | S COM     | 358434108 | 2075  | 107000  | SH | DEFINED | 01   |
| FRIEDMAN BILLINGS.            | S COM     | 358434108 | 18    | 952     | SH | DEFINED | 02   |
| FRONTERA COPPER WARRANTS 144A | COM       | 359059771 | 339   | 200000  | SH | DEFINED | 01   |
| FRONTIER AIRLINES             | S COM     | 359065109 | 1293  | 113206  | SH | DEFINED | 01   |
| FRONTIER FINL CORP W          | S COM     | 35907K105 | 89    | 2300    | SH | DEFINED | 01   |
| FRONTIER OIL CORP             | S COM     | 35914P105 | 4896  | 183622  | SH | DEFINED | 01   |
| FUELCELL ENERGY INC           | S COM     | 35952H106 | 1223  | 123500  | SH | DEFINED | 01   |
| FULLER H B COMPANY            | S COM     | 359694106 | 2421  | 84902   | SH | DEFINED | 01   |
| FURNITURE BRAND INTL          | S COM     | 360921100 | 4188  | 167195  | SH | DEFINED | 01   |
| G&K SERVICES CL A             | S COM     | 361268105 | 2294  | 52841   | SH | DEFINED | 01   |
| GATX CORP                     | S COM     | 361448103 | 4200  | 142099  | SH | DEFINED | 01   |
| GEO GROUP INC                 | S COM     | 36159R103 | 10    | 388     | SH | DEFINED | 01   |
| GEO GROUP INC                 | S COM     | 36159R103 | 1035  | 38910   | SH | DEFINED | 01 0 |
| GEO GROUP INC                 | S COM     | 36159R103 | 104   | 3900    | SH | DEFINED | 01 0 |
| GEO GROUP INC                 | S COM     | 36159R103 | 80    | 3000    | SH | DEFINED | 02   |
| GABLE RESIDENTIAL             | S COM     | 362418105 | 6077  | 169820  | SH | DEFINED | 01   |
| GALLAGHER ARTHUR J            | S COM     | 363576109 | 20    | 630     | SH | DEFINED | 02   |
| GALLAHER GROUP ADR            | FSUSD COM | 363595109 | 911   | 15000   | SH | DEFINED | 01   |
| GAMESTOP CORP-CL B W/I        | S COM     | 36466R200 | 4066  | 181474  | SH | DEFINED | 01   |
| GANNETT CO INC                | S COM     | 364730101 | 6299  | 77110   | SH | DEFINED | 01   |
| GANNETT CO INC                | S COM     | 364730101 | 1534  | 18770   | SH | DEFINED | 01 0 |
| GANNETT CO INC                | S COM     | 364730101 | 4761  | 58278   | SH | DEFINED | 01 0 |
| GANNETT CO INC                | S COM     | 364730101 | 4902  | 60000   | SH | DEFINED | 01 1 |
| GANNETT CO INC                | S COM     | 364730101 | 27    | 332     | SH | DEFINED | 02   |
| GAP INC/THE                   | S COM     | 364760108 | 7318  | 346465  | SH | DEFINED | 01   |
| GAP INC/THE                   | S COM     | 364760108 | 593   | 28084   | SH | DEFINED | 01 0 |
| GAP INC/THE                   | S COM     | 364760108 | 4227  | 200158  | SH | DEFINED | 01 0 |
| GAP INC/THE                   | S COM     | 364760108 | 210   | 9800    | SH | DEFINED | 01 1 |
| GAP INC/THE                   | S COM     | 364760108 | 103   | 4903    | SH | DEFINED | 02   |
| GARDNER DENVER INC            | S COM     | 365558105 | 5592  | 154090  | SH | DEFINED | 01   |
| GARDNER DENVER INC            | S COM     | 365558105 | 1587  | 43700   | SH | DEFINED | 01 0 |
| GARDNER DENVER INC            | S COM     | 365558105 | 135   | 3707    | SH | DEFINED | 01 0 |
| GARDNER DENVER INC            | S COM     | 365558105 | 116   | 3200    | SH | DEFINED | 02   |
| GATEWAY INC                   | S COM     | 367626108 | 5640  | 938576  | SH | DEFINED | 01   |
| GATEWAY INC                   | S COM     | 367626108 | 947   | 157530  | SH | DEFINED | 01 0 |
| GATEWAY INC                   | S COM     | 367626108 | 600   | 99725   | SH | DEFINED | 01 0 |
| GATEWAY INC                   | S COM     | 367626108 | 70    | 11700   | SH | DEFINED | 02   |
| GAYLORD ENTERTAINMEN          | S COM     | 367905106 | 4195  | 101000  | SH | DEFINED | 01   |
| GEN-PROBE INC.                | S COM     | 36866T103 | 18193 | 402400  | SH | DEFINED | 01   |

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| GEN-PROBE INC.              | S                  | COM      | 36866T103 | 22808   | 504490   | SH | DEFINED | 01 | 0 |
| GEN-PROBE INC.              | S                  | COM      | 36866T103 | 1133    | 25050    | SH | DEFINED | 01 | 0 |
| GEN-PROBE INC.              | S                  | COM      | 36866T103 | 524     | 11594    | SH | DEFINED | 01 | 1 |
| GEN-PROBE INC.              | S                  | COM      | 36866T103 | 57      | 1250     | SH | DEFINED | 02 |   |
| GEMSTAR-TV GUIDE            | S                  | COM      | 36866W106 | 7915    | 1337000  | SH | DEFINED | 01 |   |
| GENAISANCE PHARMACEUTICALS  |                    | COM      | 36867W105 | 624     | 292850   | SH | DEFINED | 01 | 0 |
| GENCORP INC                 | S                  | COM      | 368682100 | 6216    | 334686   | SH | DEFINED | 01 |   |
| GENENTECH INC               | S                  | COM      | 368710406 | 79562   | 1461460  | SH | DEFINED | 01 |   |
| GENENTECH INC               | S                  | COM      | 368710406 | 4664    | 85655    | SH | DEFINED | 01 | 0 |
| GENENTECH INC               | S                  | COM      | 368710406 | 5983    | 110000   | SH | DEFINED | 01 | 1 |
| GENERAL CABLE CORP.         | S                  | COM      | 369300108 | 125     | 8995     | SH | DEFINED | 01 |   |
| GENRL COMMUNICATION         | S                  | COM      | 369385109 | 6536    | 592092   | SH | DEFINED | 01 |   |
| GENRL COMMUNICATION         | S                  | COM      | 369385109 | 1629    | 147480   | SH | DEFINED | 01 | 0 |
| GENRL COMMUNICATION         | S                  | COM      | 369385109 | 163     | 14800    | SH | DEFINED | 01 | 0 |
| GENRL COMMUNICATION         | S                  | COM      | 369385109 | 125     | 11300    | SH | DEFINED | 02 |   |
| GENERAL DYNAMICS            | S                  | COM      | 369550108 | 15460   | 147793   | SH | DEFINED | 01 |   |
| GENERAL DYNAMICS            | S                  | COM      | 369550108 | 47      | 453      | SH | DEFINED | 01 | 0 |
| GENERAL DYNAMICS            | S                  | COM      | 369550108 | 4783    | 45723    | SH | DEFINED | 01 | 0 |
| GENERAL DYNAMICS            | S                  | COM      | 369550108 | 25661   | 245370   | SH | DEFINED | 01 | 1 |
| GENERAL DYNAMICS            | S                  | COM      | 369550108 | 189     | 1811     | SH | DEFINED | 02 |   |
| GENERAL ELECTRIC            | S                  | COM      | 369604103 | 1065260 | 29185233 | SH | DEFINED | 01 |   |
| GENERAL ELECTRIC            | S                  | COM      | 369604103 | 22975   | 629409   | SH | DEFINED | 01 | 0 |
| GENERAL ELECTRIC            | S                  | COM      | 369604103 | 93854   | 2571340  | SH | DEFINED | 01 | 0 |
| GENERAL ELECTRIC            | S                  | COM      | 369604103 | 232932  | 6383118  | SH | DEFINED | 01 | 1 |
| GENERAL ELECTRIC            | S                  | COM      | 369604103 | 85      | 2324     | SH | DEFINED | 02 |   |
| GENERAL GROWTH              | S                  | COM      | 370021107 | 4383    | 121200   | SH | DEFINED | 01 |   |
| GENERAL GROWTH              | S                  | COM      | 370021107 | 98      | 2716     | SH | DEFINED | 02 |   |
| GENERAL MILLS               |                    | COM      | 370334104 | 22430   | 451210   | SH | DEFINED | 01 |   |
| GENERAL MILLS               |                    | COM      | 370334104 | 114     | 2295     | SH | DEFINED | 01 | 0 |
| GENERAL MILLS               |                    | COM      | 370334104 | 4135    | 83183    | SH | DEFINED | 01 | 0 |
| GENERAL MILLS               |                    | COM      | 370334104 | 4473    | 90000    | SH | DEFINED | 01 | 1 |
| GENERAL MILLS               |                    | COM      | 370334104 | 55      | 1113     | SH | DEFINED | 02 |   |
| GENERAL MOTORS.             | S                  | COM      | 370442105 | 32575   | 813181   | SH | DEFINED | 01 |   |
| GENERAL MOTORS.             | S                  | COM      | 370442105 | 62      | 1565     | SH | DEFINED | 01 | 0 |
| GENERAL MOTORS.             | S                  | COM      | 370442105 | 5166    | 128950   | SH | DEFINED | 01 | 0 |
| GENERAL MOTORS.             | S                  | COM      | 370442105 | 209     | 5200     | SH | DEFINED | 01 | 1 |
| GENERAL MOTORS.             | S                  | COM      | 370442105 | 675     | 16862    | SH | DEFINED | 01 | 1 |
| GENERAL MOTORS.             | S                  | COM      | 370442105 | 267     | 6671     | SH | DEFINED | 02 |   |
| GENERAL MOTORS CORP         | 06.250% 07         | CONV PRF | 370442717 | 3005    | 112700   | SH | DEFINED | 01 |   |
| GENERAL MOTORS CORP         | 06.250% 07         | CONV PRF | 370442717 | 946     | 35484    | SH | DEFINED | 01 | 0 |
| GNC CORP                    | 12.000% 12/31/2049 | PI PRF   | 37047S303 | 6494    | 6695     | SH | DEFINED | 01 |   |
| GENESCO INC.                | S                  | COM      | 371532102 | 6124    | 196666   | SH | DEFINED | 01 |   |
| GENESCO INC.                | S                  | COM      | 371532102 | 2935    | 94280    | SH | DEFINED | 01 | 0 |
| GENESCO INC.                | S                  | COM      | 371532102 | 265     | 8500     | SH | DEFINED | 01 | 0 |
| GENESCO INC.                | S                  | COM      | 371532102 | 237     | 7600     | SH | DEFINED | 02 |   |
| GENESEE & WYOMING           | S                  | COM      | 371559105 | 3966    | 141000   | SH | DEFINED | 01 |   |
| GENESEE & WYOMING           | S                  | COM      | 371559105 | 1822    | 64770    | SH | DEFINED | 01 | 0 |
| GENESEE & WYOMING           | S                  | COM      | 371559105 | 172     | 6100     | SH | DEFINED | 01 | 0 |
| GENESEE & WYOMING           | S                  | COM      | 371559105 | 138     | 4900     | SH | DEFINED | 02 |   |
| GENESIS MICROCHIP           | S                  | COM      | 37184C103 | 3101    | 191200   | SH | DEFINED | 01 |   |
| GENESIS MICROCHIP           | S                  | COM      | 37184C103 | 259     | 15970    | SH | DEFINED | 01 | 0 |
| GENESIS HEALTHCARE CORP     | S                  | COM      | 37184D101 | 19758   | 564000   | SH | DEFINED | 01 |   |
| GENESIS HEALTHCARE CORP     | S                  | COM      | 37184D101 | 1623    | 46300    | SH | DEFINED | 01 | 0 |
| GENESIS HEALTHCARE CORP     | S                  | COM      | 37184D101 | 172     | 4900     | SH | DEFINED | 01 | 0 |
| GENESIS HEALTHCARE CORP     | S                  | COM      | 37184D101 | 137     | 3900     | SH | DEFINED | 02 |   |
| GENTEX CORP                 | S                  | COM      | 371901109 | 16111   | 435200   | SH | DEFINED | 01 |   |
| GENTEX CORP                 | S                  | COM      | 371901109 | 23409   | 632350   | SH | DEFINED | 01 | 0 |
| GENTEX CORP                 | S                  | COM      | 371901109 | 1185    | 32000    | SH | DEFINED | 01 | 0 |
| GENETRONICS BIOMEDICAL CORP |                    | COM      | 371916305 | 336     | 85400    | SH | DEFINED | 01 | 1 |
| GENLYTE GROUP INC.          | S                  | COM      | 372302109 | 1459    | 17029    | SH | DEFINED | 01 |   |
| GENLYTE GROUP INC.          | S                  | COM      | 372302109 | 1538    | 17960    | SH | DEFINED | 01 | 0 |
| GENLYTE GROUP INC.          | S                  | COM      | 372302109 | 146     | 1700     | SH | DEFINED | 01 | 0 |

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|--------------------------|-------|-----|-----------|--------|---------|----|---------|----|
| GENLYTE GROUP INC.       | S     | COM | 372302109 | 120    | 1400    | SH | DEFINED | 02 |
| GENUINE PARTS            | S     | COM | 372460105 | 15846  | 359651  | SH | DEFINED | 01 |
| GENUINE PARTS            | S     | COM | 372460105 | 2249   | 51034   | SH | DEFINED | 01 |
| GENUINE PARTS            | S     | COM | 372460105 | 1757   | 39868   | SH | DEFINED | 01 |
| GENUINE PARTS            | S     | COM | 372460105 | 54     | 1224    | SH | DEFINED | 02 |
| GENTIVA HEALTH SVCS.     | S     | COM | 37247A102 | 3085   | 184565  | SH | DEFINED | 01 |
| GENWORTH FINANCIAL INC   | S     | COM | 37247D106 | 276    | 10200   | SH | DEFINED | 01 |
| GENWORTH FINANCIAL INC   | S     | COM | 37247D106 | 39     | 1440    | SH | DEFINED | 02 |
| GENZYME CORP             | S     | COM | 372917104 | 18056  | 310919  | SH | DEFINED | 01 |
| GENZYME CORP             | S     | COM | 372917104 | 3384   | 58270   | SH | DEFINED | 01 |
| GEORGIA GULF CORP        | S     | COM | 373200203 | 9064   | 182012  | SH | DEFINED | 01 |
| GEORGIA GULF CORP        | S     | COM | 373200203 | 1263   | 25410   | SH | DEFINED | 01 |
| GEORGIA GULF CORP        | S     | COM | 373200203 | 125    | 2500    | SH | DEFINED | 01 |
| GEORGIA GULF CORP        | S     | COM | 373200203 | 100    | 2000    | SH | DEFINED | 02 |
| GEORGIA-PACIFIC CORP     | S     | COM | 373298108 | 6572   | 175325  | SH | DEFINED | 01 |
| GEORGIA-PACIFIC CORP     | S     | COM | 373298108 | 2208   | 58914   | SH | DEFINED | 01 |
| GEORGIA-PACIFIC CORP     | S     | COM | 373298108 | 242    | 6400    | SH | DEFINED | 01 |
| GEORGIA-PACIFIC CORP     | S     | COM | 373298108 | 104    | 2768    | SH | DEFINED | 02 |
| GERBER SCIENTIFIC        | S     | COM | 373730100 | 542    | 71292   | SH | DEFINED | 01 |
| GETTY REALTY CORP.       | S     | COM | 374297109 | 362    | 12600   | SH | DEFINED | 01 |
| GIANT INDUSTRIES INC     | S     | COM | 374508109 | 203    | 7662    | SH | DEFINED | 01 |
| GIBRALTAR INDUSTRIES INC | S     | COM | 374689107 | 5745   | 243200  | SH | DEFINED | 01 |
| GIBRALTAR INDUSTRIES INC | S     | COM | 374689107 | 1528   | 64630   | SH | DEFINED | 01 |
| GIBRALTAR INDUSTRIES INC | S     | COM | 374689107 | 161    | 6800    | SH | DEFINED | 01 |
| GIBRALTAR INDUSTRIES INC | S     | COM | 374689107 | 116    | 4900    | SH | DEFINED | 02 |
| GILEAD SCIENCES          | S     | COM | 375558103 | 186406 | 5327401 | SH | DEFINED | 01 |
| GILEAD SCIENCES          | S     | COM | 375558103 | 52551  | 1501894 | SH | DEFINED | 01 |
| GILEAD SCIENCES          | S     | COM | 375558103 | 6912   | 197526  | SH | DEFINED | 01 |
| GILEAD SCIENCES          | S     | COM | 375558103 | 342    | 9776    | SH | DEFINED | 02 |
| GILLETTE CO              | S     | COM | 375766102 | 94286  | 2105549 | SH | DEFINED | 01 |
| GILLETTE CO              | S     | COM | 375766102 | 2495   | 55738   | SH | DEFINED | 01 |
| GILLETTE CO              | S     | COM | 375766102 | 10150  | 226658  | SH | DEFINED | 01 |
| GILLETTE CO              | S     | COM | 375766102 | 36485  | 815160  | SH | DEFINED | 01 |
| GILLETTE CO              | S     | COM | 375766102 | 280    | 6256    | SH | DEFINED | 01 |
| GILLETTE CO              | S     | COM | 375766102 | 304    | 6791    | SH | DEFINED | 02 |
| GLACIER BANCORP INC.     | S     | COM | 37637Q105 | 1016   | 29837   | SH | DEFINED | 01 |
| GLADSTONE CAP CORP       | S     | COM | 376535100 | 880    | 37100   | SH | DEFINED | 01 |
| GLAMIS GOLD LTD.         | FSUSD | COM | 376775102 | 5023   | 292700  | SH | DEFINED | 01 |
| GLAXOSMITHKLINE PLC      | FSUSD | COM | 37733W105 | 35483  | 748754  | SH | DEFINED | 01 |
| GLAXOSMITHKLINE PLC      | FSUSD | COM | 37733W105 | 95     | 2000    | SH | DEFINED | 01 |
| GLAXOSMITHKLINE PLC      | FSUSD | COM | 37733W105 | 1104   | 23300   | SH | DEFINED | 01 |
| GLAXOSMITHKLINE PLC      | FSUSD | COM | 37733W105 | 29     | 608     | SH | DEFINED | 02 |
| GLENBOROUGH REALTY T     | S     | COM | 37803P105 | 1711   | 80405   | SH | DEFINED | 01 |
| GLIMCHER REALTY          | S     | COM | 379302102 | 2081   | 75100   | SH | DEFINED | 01 |
| GLOBAL IMAGING SYS.      | S     | COM | 37934A100 | 7795   | 197327  | SH | DEFINED | 01 |
| GLOBAL IMAGING SYS.      | S     | COM | 37934A100 | 10     | 250     | SH | DEFINED | 01 |
| GLOBAL PAYMENTS INC      | S     | COM | 37940X102 | 5831   | 99612   | SH | DEFINED | 01 |
| GLOBAL POWER EQUIP       | S     | COM | 37941P108 | 4197   | 426544  | SH | DEFINED | 01 |
| GLOBAL POWER EQUIP       | S     | COM | 37941P108 | 1011   | 102670  | SH | DEFINED | 01 |
| GLOBAL POWER EQUIP       | S     | COM | 37941P108 | 95     | 9700    | SH | DEFINED | 01 |
| GLOBAL POWER EQUIP       | S     | COM | 37941P108 | 76     | 7700    | SH | DEFINED | 02 |
| GLOBAL SIGNAL INC        | S     | COM | 37944Q103 | 3525   | 128000  | SH | DEFINED | 01 |
| GOLD BANC CORP.          | S     | COM | 379907108 | 1479   | 101155  | SH | DEFINED | 01 |
| GOLDFIELDS LTD ADR..     | FSUSD | COM | 38059T106 | 2246   | 180000  | SH | DEFINED | 01 |
| GOLDCORP INC             | FSUSD | COM | 380956409 | 1308   | 87000   | SH | DEFINED | 01 |
| GOLDEN STAR RESOURCE     | FSUSD | COM | 38119T104 | 2602   | 648800  | SH | DEFINED | 01 |
| GOLDEN WEST FIN          | S     | COM | 381317106 | 25273  | 411496  | SH | DEFINED | 01 |
| GOLDEN WEST FIN          | S     | COM | 381317106 | 4294   | 69908   | SH | DEFINED | 01 |
| GOLDEN WEST FIN          | S     | COM | 381317106 | 26319  | 428509  | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC     | S     | COM | 38141G104 | 140887 | 1354166 | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC     | S     | COM | 38141G104 | 4317   | 41500   | SH | DEFINED | 01 |
| GOLDMAN SACHS GP INC     | S     | COM | 38141G104 | 11501  | 110540  | SH | DEFINED | 01 |

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|-----------------------------|-------|-----|-----------|-------|---------|----|---------|----|---|
| GOLDMAN SACHS GP INC        | S     | COM | 38141G104 | 22891 | 219900  | SH | DEFINED | 01 | 1 |
| GOODRICH CORPORATION        | S     | COM | 382388106 | 39765 | 1218274 | SH | DEFINED | 01 |   |
| GOODRICH CORPORATION        | S     | COM | 382388106 | 886   | 27148   | SH | DEFINED | 01 | 0 |
| GOODRICH CORPORATION        | S     | COM | 382388106 | 186   | 5700    | SH | DEFINED | 01 | 1 |
| GOODRICH CORPORATION        | S     | COM | 382388106 | 39    | 1179    | SH | DEFINED | 02 |   |
| GOODYEAR TIRE & RUBBER CO   | S     | COM | 382550101 | 7857  | 535917  | SH | DEFINED | 01 |   |
| GOODYEAR TIRE & RUBBER CO   | S     | COM | 382550101 | 2177  | 148480  | SH | DEFINED | 01 | 0 |
| GOODYEAR TIRE & RUBBER CO   | S     | COM | 382550101 | 812   | 55370   | SH | DEFINED | 01 | 0 |
| GOODYEAR TIRE & RUBBER CO   | S     | COM | 382550101 | 166   | 11300   | SH | DEFINED | 02 |   |
| GOODYS FAMILY CLTHNG        | S     | COM | 382588101 | 1422  | 155636  | SH | DEFINED | 01 |   |
| GOOGLE INC-CL A             | S     | COM | 38259P508 | 78606 | 407070  | SH | DEFINED | 01 |   |
| GOOGLE INC-CL A             | S     | COM | 38259P508 | 7075  | 36700   | SH | DEFINED | 01 | 1 |
| GOVERNMENT PROPERTIES TRUST |       | COM | 38374W107 | 64    | 6500    | SH | DEFINED | 01 |   |
| GOVERNMENT PROPERTIES TRUST |       | COM | 38374W107 | 472   | 48000   | SH | DEFINED | 01 | 1 |
| W R GRACE.                  | S     | COM | 38388F108 | 721   | 52941   | SH | DEFINED | 01 |   |
| GRAFTECH INTL LTD.          | S     | COM | 384313102 | 3843  | 406341  | SH | DEFINED | 01 |   |
| GRAFTECH INTL LTD.          | S     | COM | 384313102 | 3138  | 331700  | SH | DEFINED | 01 | 0 |
| GRAINGER (W.W.)             | S     | COM | 384802104 | 371   | 5563    | SH | DEFINED | 01 |   |
| GRAINGER (W.W.)             | S     | COM | 384802104 | 1370  | 20567   | SH | DEFINED | 01 | 0 |
| GRAINGER (W.W.)             | S     | COM | 384802104 | 71255 | 1070380 | SH | DEFINED | 01 | 1 |
| GRAINGER (W.W.)             | S     | COM | 384802104 | 17    | 250     | SH | DEFINED | 02 |   |
| GRANITE BROADCASTING CORP   | S     | COM | 387241102 | 34    | 80566   | SH | DEFINED | 01 |   |
| GRANITE CONSTRUCTION        | S     | COM | 387328107 | 187   | 7019    | SH | DEFINED | 01 |   |
| GRANT PRIDECO INC           | S     | COM | 38821G101 | 3318  | 165470  | SH | DEFINED | 01 |   |
| GRANT PRIDECO INC           | S     | COM | 38821G101 | 44    | 2180    | SH | DEFINED | 02 |   |
| GRAY TELEVISION             | S     | COM | 389375106 | 5965  | 384800  | SH | DEFINED | 01 |   |
| GRAY TELEVISION             | S     | COM | 389375106 | 1330  | 85736   | SH | DEFINED | 01 | 0 |
| GRAY TELEVISION             | S     | COM | 389375106 | 119   | 7649    | SH | DEFINED | 01 | 0 |
| GRAY TELEVISION             | S     | COM | 389375106 | 102   | 6600    | SH | DEFINED | 02 |   |
| GREAT AMERICAN FINL.        | S     | COM | 389915109 | 56    | 3211    | SH | DEFINED | 01 |   |
| GREAT A. & P. TEA           | S     | COM | 390064103 | 995   | 97053   | SH | DEFINED | 01 |   |
| GREAT A. & P. TEA           | S     | COM | 390064103 | 1223  | 119390  | SH | DEFINED | 01 | 0 |
| GREAT A. & P. TEA           | S     | COM | 390064103 | 120   | 11700   | SH | DEFINED | 01 | 0 |
| GREAT A. & P. TEA           | S     | COM | 390064103 | 93    | 9100    | SH | DEFINED | 02 |   |
| GREAT LAKES CHEM CO         | S     | COM | 390568103 | 4590  | 161108  | SH | DEFINED | 01 |   |
| GREAT LAKES CHEM CO         | S     | COM | 390568103 | 332   | 11662   | SH | DEFINED | 01 | 0 |
| GREAT SOUTHERN BANCORP INC  | S     | COM | 390905107 | 275   | 7864    | SH | DEFINED | 01 |   |
| GREAT PLAINS ENERGY         | S     | COM | 391164100 | 757   | 25000   | SH | DEFINED | 01 |   |
| GREAT WOLF RESORTS INC      |       | COM | 391523107 | 423   | 19018   | SH | DEFINED | 01 | 1 |
| GREATER BAY BANCORP         | S     | COM | 391648102 | 361   | 12932   | SH | DEFINED | 01 |   |
| GREEN MOUNTAIN POWER        | S     | COM | 393154109 | 372   | 12889   | SH | DEFINED | 01 |   |
| GREENBRIER COMPANIES INC    | S     | COM | 393657101 | 1185  | 35000   | SH | DEFINED | 01 |   |
| GREENFIELD ONLINE           | S     | COM | 395150105 | 741   | 33700   | SH | DEFINED | 01 |   |
| GREENHILL & CO INC          | S     | COM | 395259104 | 580   | 20200   | SH | DEFINED | 01 |   |
| GREENHILL & CO INC          | S     | COM | 395259104 | 195   | 6800    | SH | DEFINED | 01 | 0 |
| GREENHILL & CO INC          | S     | COM | 395259104 | 69    | 2400    | SH | DEFINED | 02 |   |
| GREIF INC                   | S     | COM | 397624107 | 3808  | 68000   | SH | DEFINED | 01 |   |
| GREY GLOBAL GRP INC         | S     | COM | 39787M108 | 559   | 508     | SH | DEFINED | 01 |   |
| GREY WOLF INC               | S     | COM | 397888108 | 7441  | 1411900 | SH | DEFINED | 01 |   |
| GREY WOLF INC               | S     | COM | 397888108 | 4     | 780     | SH | DEFINED | 01 | 0 |
| GRIFFON CORP                | S     | COM | 398433102 | 6086  | 225413  | SH | DEFINED | 01 |   |
| GRIFFON CORP                | S     | COM | 398433102 | 1337  | 49503   | SH | DEFINED | 01 | 0 |
| GRIFFON CORP                | S     | COM | 398433102 | 131   | 4852    | SH | DEFINED | 01 | 0 |
| GRIFFON CORP                | S     | COM | 398433102 | 103   | 3800    | SH | DEFINED | 02 |   |
| GROUP 1 AUTOMOTIVE INC      | S     | COM | 398905109 | 2220  | 70457   | SH | DEFINED | 01 |   |
| GROUPE DANONE ADR           | FSUSD | COM | 399449107 | 2305  | 125000  | SH | DEFINED | 01 |   |
| GRUPO TELEVISIA SA          |       | COM | 40049J206 | 5635  | 93145   | SH | DEFINED | 01 |   |
| GRUPO TELEVISIA SA          |       | COM | 40049J206 | 79381 | 1312658 | SH | DEFINED | 01 | 1 |
| GRUPO TELEVISIA SA          |       | COM | 40049J206 | 997   | 16485   | SH | DEFINED | 01 | 1 |
| GTECH HOLDINGS CORP         | S     | COM | 400518106 | 37989 | 1463963 | SH | DEFINED | 01 |   |
| GTECH HOLDINGS CORP         | S     | COM | 400518106 | 9319  | 359077  | SH | DEFINED | 01 | 0 |
| GTECH HOLDINGS CORP         | S     | COM | 400518106 | 1345  | 51817   | SH | DEFINED | 01 | 0 |

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| GTECH HOLDINGS CORP          | S          | COM      | 400518106 | 195    | 7520    | SH  | DEFINED | 02   |
| GRUPO AEROPORTUARIO          | FSUSD      | COM      | 40051E202 | 1388   | 50780   | SH  | DEFINED | 01   |
| GRUPO AEROPORTUARIO          | FSUSD      | COM      | 40051E202 | 21282  | 782156  | SH  | DEFINED | 01 1 |
| GUIDANT CORP                 | S          | COM      | 401698105 | 33791  | 468666  | SH  | DEFINED | 01   |
| GUIDANT CORP                 | S          | COM      | 401698105 | 3424   | 47492   | SH  | DEFINED | 01 0 |
| GUIDANT CORP                 | S          | COM      | 401698105 | 5244   | 72727   | SH  | DEFINED | 01 0 |
| GUIDANT CORP                 | S          | COM      | 401698105 | 15     | 203     | SH  | DEFINED | 02   |
| GUJARAT AMBUJA GDR           | FSUSD      | COM      | 401841994 | 193    | 21060   | SH  | DEFINED | 01   |
| GUITAR CENTER INC            | S          | COM      | 402040109 | 7853   | 149045  | SH  | DEFINED | 01   |
| GUITAR CENTER INC            | S          | COM      | 402040109 | 9      | 180     | SH  | DEFINED | 01 0 |
| GULF ISLAND FABRICATIONS INC |            | COM      | 402307102 | 646    | 29600   | SH  | DEFINED | 01   |
| GYMBOREE                     | S          | COM      | 403777105 | 4402   | 343437  | SH  | DEFINED | 01   |
| HCA INC                      | S          | COM      | 404119109 | 130773 | 3272628 | SH  | DEFINED | 01   |
| HCA INC                      | S          | COM      | 404119109 | 2907   | 72761   | SH  | DEFINED | 01 0 |
| HCA INC                      | S          | COM      | 404119109 | 4534   | 113465  | SH  | DEFINED | 01 0 |
| HCA INC                      | S          | COM      | 404119109 | 6193   | 155000  | SH  | DEFINED | 01 1 |
| HCA INC                      | S          | COM      | 404119109 | 116    | 2899    | SH  | DEFINED | 02   |
| HCC INSURANCE                | S          | COM      | 404132102 | 2480   | 74900   | SH  | DEFINED | 01   |
| HCC INSURANCE                | S          | COM      | 404132102 | 33     | 990     | SH  | DEFINED | 02   |
| HDFC BANK ADR                | FSUSD      | COM      | 40415F101 | 1588   | 35000   | SH  | DEFINED | 01   |
| HSBC HOLDINGS ADR            | FSUSD      | COM      | 404280406 | 34056  | 399999  | SH  | DEFINED | 01   |
| HAEMONETICS CORP             | S          | COM      | 405024100 | 18104  | 499970  | SH  | DEFINED | 01   |
| HAEMONETICS CORP             | S          | COM      | 405024100 | 1672   | 46187   | SH  | DEFINED | 01 0 |
| HAEMONETICS CORP             | S          | COM      | 405024100 | 170    | 4689    | SH  | DEFINED | 01 0 |
| HAEMONETICS CORP             | S          | COM      | 405024100 | 127    | 3500    | SH  | DEFINED | 02   |
| HAGGAR                       | S          | COM      | 405173105 | 426    | 18136   | SH  | DEFINED | 01   |
| HAIN CELESTIAL GRP           | S          | COM      | 405217100 | 7323   | 354319  | SH  | DEFINED | 01   |
| HAIN CELESTIAL GRP           | S          | COM      | 405217100 | 488    | 23600   | SH  | DEFINED | 01 0 |
| HAIN CELESTIAL GRP           | S          | COM      | 405217100 | 13     | 612     | SH  | DEFINED | 02   |
| HALLIBURTON                  | S          | COM      | 406216101 | 329049 | 8385512 | SH  | DEFINED | 01   |
| HALLIBURTON                  | S          | COM      | 406216101 | 2448   | 62330   | SH  | DEFINED | 01 0 |
| HALLIBURTON                  | S          | COM      | 406216101 | 6531   | 166429  | SH  | DEFINED | 01 0 |
| HALLIBURTON COMPANY          | 03.125% 07 | CONV BND | 406216AM3 | 1107   | 900000  | PRN | DEFINED | 01   |
| HALLIBURTON COMPANY          | 03.125% 07 | CONV BND | 406216AM3 | 246    | 200000  | PRN | DEFINED | 01 0 |
| HANCOCK FABRICS              | S          | COM      | 409900107 | 494    | 47648   | SH  | DEFINED | 01   |
| HANCOCK HLDG CO.             | S          | COM      | 410120109 | 1665   | 49780   | SH  | DEFINED | 01 0 |
| HANCOCK HLDG CO.             | S          | COM      | 410120109 | 174    | 5210    | SH  | DEFINED | 01 0 |
| HANCOCK HLDG CO.             | S          | COM      | 410120109 | 127    | 3800    | SH  | DEFINED | 02   |
| HANDLEMAN COMPANY            | S          | COM      | 410252100 | 1865   | 86773   | SH  | DEFINED | 01   |
| HANMI FINANCIAL CORP         | S          | COM      | 410495105 | 4655   | 129535  | SH  | DEFINED | 01   |
| HANMI FINANCIAL CORP         | S          | COM      | 410495105 | 1168   | 32460   | SH  | DEFINED | 01 0 |
| HANMI FINANCIAL CORP         | S          | COM      | 410495105 | 101    | 2800    | SH  | DEFINED | 01 0 |
| HANMI FINANCIAL CORP         | S          | COM      | 410495105 | 105    | 2930    | SH  | DEFINED | 02   |
| HANOVER COMPRESSOR           | S          | COM      | 410768105 | 22     | 1530    | SH  | DEFINED | 01 0 |
| HANOVER COMPRESS CVT         |            | CONV BND | 410768AC9 | 970    | 1000000 | PRN | DEFINED | 01 0 |
| HANSEN NATURAL CORP          | S          | COM      | 411310105 | 1274   | 35000   | SH  | DEFINED | 01   |
| HANSON PLC ADR               |            | COM      | 411349103 | 67641  | 1575600 | SH  | DEFINED | 01   |
| HANSON PLC ADR               |            | COM      | 411349103 | 1867   | 43500   | SH  | DEFINED | 01 0 |
| HARBOR FLORIDA BANCSHARES    | S          | COM      | 411901101 | 360    | 10400   | SH  | DEFINED | 01   |
| HARLAND JOHN H               | S          | COM      | 412693103 | 4856   | 134530  | SH  | DEFINED | 01   |
| HARLEY DAVIDSON              | S          | COM      | 412822108 | 428    | 7042    | SH  | DEFINED | 00   |
| HARLEY DAVIDSON              | S          | COM      | 412822108 | 7744   | 127465  | SH  | DEFINED | 01   |
| HARLEY DAVIDSON              | S          | COM      | 412822108 | 998    | 16420   | SH  | DEFINED | 01 0 |
| HARLEY DAVIDSON              | S          | COM      | 412822108 | 4075   | 67078   | SH  | DEFINED | 01 0 |
| HARLEY DAVIDSON              | S          | COM      | 412822108 | 54845  | 902681  | SH  | DEFINED | 01 1 |
| HARLEY DAVIDSON              | S          | COM      | 412822108 | 557    | 9167    | SH  | DEFINED | 01 1 |
| HARLEY DAVIDSON              | S          | COM      | 412822108 | 209    | 3445    | SH  | DEFINED | 02   |
| HARMAN INTERNATIONAL         | S          | COM      | 413086109 | 24310  | 191410  | SH  | DEFINED | 01   |
| HARMAN INTERNATIONAL         | S          | COM      | 413086109 | 3942   | 31036   | SH  | DEFINED | 01 0 |
| HARMAN INTERNATIONAL         | S          | COM      | 413086109 | 44     | 343     | SH  | DEFINED | 02   |
| HARMONIC INC                 | S          | COM      | 413160102 | 2092   | 250867  | SH  | DEFINED | 01   |
| HARMONY GOLD MNG-ADR..       | FSUSD      | COM      | 413216300 | 927    | 100000  | SH  | DEFINED | 01   |

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|                         |            |          |           |       |         |     |         |      |
|-------------------------|------------|----------|-----------|-------|---------|-----|---------|------|
| HARRAH`S ENT            | S          | COM      | 413619107 | 15385 | 230000  | SH  | DEFINED | 01   |
| HARRAH`S ENT            | S          | COM      | 413619107 | 4572  | 68356   | SH  | DEFINED | 01 0 |
| HARRAH`S ENT            | S          | COM      | 413619107 | 1711  | 25581   | SH  | DEFINED | 01 0 |
| HARRIS INTERACTIVE.     | S          | COM      | 414549105 | 1457  | 184400  | SH  | DEFINED | 01   |
| HARSCO CORP             | S          | COM      | 415864107 | 15092 | 270759  | SH  | DEFINED | 01   |
| HARSCO CORP             | S          | COM      | 415864107 | 20    | 350     | SH  | DEFINED | 02   |
| HARTE-HANKS INC         | S          | COM      | 416196103 | 15    | 590     | SH  | DEFINED | 02   |
| HARTFORD FINL SVCS      | S          | COM      | 416515104 | 29884 | 431142  | SH  | DEFINED | 01   |
| HARTFORD FINL SVCS      | S          | COM      | 416515104 | 31    | 451     | SH  | DEFINED | 01 0 |
| HARTFORD FINL SVCS      | S          | COM      | 416515104 | 4897  | 70651   | SH  | DEFINED | 01 0 |
| HARTFORD FINL SVCS      | S          | COM      | 416515104 | 15942 | 230073  | SH  | DEFINED | 01 1 |
| HARTFORD FINL SVCS      | S          | COM      | 416515104 | 136   | 1963    | SH  | DEFINED | 02   |
| HARTMARX CORP           | S          | COM      | 417119104 | 3182  | 409516  | SH  | DEFINED | 01   |
| HARTMARX CORP           | S          | COM      | 417119104 | 1604  | 206440  | SH  | DEFINED | 01 0 |
| HARTMARX CORP           | S          | COM      | 417119104 | 155   | 20000   | SH  | DEFINED | 01 0 |
| HARTMARX CORP           | S          | COM      | 417119104 | 122   | 15700   | SH  | DEFINED | 02   |
| HARVEST NATL RESOURCES. | S          | COM      | 41754V103 | 1902  | 110119  | SH  | DEFINED | 01   |
| HASBRO INC              | S          | COM      | 418056107 | 3216  | 165918  | SH  | DEFINED | 01   |
| HASBRO INC              | S          | COM      | 418056107 | 783   | 40415   | SH  | DEFINED | 01 0 |
| HASBRO INC              | S          | COM      | 418056107 | 40    | 2080    | SH  | DEFINED | 02   |
| HAVERTY FURNITURE       | S          | COM      | 419596101 | 1053  | 56920   | SH  | DEFINED | 01   |
| HAWAIIAN ELEC IND       | S          | COM      | 419870100 | 39    | 1340    | SH  | DEFINED | 02   |
| HAYES LEMMERZ WTS       | 06/03/2006 | WT       | 420781130 | 0     | 1119    | SH  | DEFINED | 01 0 |
| HAYES LEMMERZ INTL      | S          | COM      | 420781304 | 886   | 100400  | SH  | DEFINED | 01   |
| HEALTHCARE SVC GROUP    | S          | COM      | 421906108 | 3258  | 156350  | SH  | DEFINED | 01   |
| HEALTH CARE PPTY GROUP  | INVEST INC | COM      | 421915109 | 1609  | 58200   | SH  | DEFINED | 01 1 |
| HEALTHSOUTH CORP        | S          | COM      | 421924101 | 33372 | 5313900 | SH  | DEFINED | 01   |
| HEALTHSOUTH CORP        | S          | COM      | 421924101 | 2708  | 431025  | SH  | DEFINED | 01 0 |
| HEALTHSOUTH CORP        | S          | COM      | 421924101 | 153   | 24046   | SH  | DEFINED | 01 1 |
| HEALTH MGMT ASSOC       | S          | COM      | 421933102 | 40737 | 1793019 | SH  | DEFINED | 01   |
| HEALTH MGMT ASSOC       | S          | COM      | 421933102 | 1447  | 63660   | SH  | DEFINED | 01 0 |
| HEALTH MGMT ASSOC       | S          | COM      | 421933102 | 3901  | 171717  | SH  | DEFINED | 01 0 |
| HEALTH MGMT ASSOC       | S          | COM      | 421933102 | 883   | 38850   | SH  | DEFINED | 02   |
| HEALTH MANGEMENT CVT    |            | CONV BND | 421933AF9 | 1571  | 1500000 | PRN | DEFINED | 01   |
| HEAD NV - NY REG        | FSUSD      | COM      | 422070102 | 3291  | 894200  | SH  | DEFINED | 01   |
| HEADWATERS INC.         | S          | COM      | 42210P102 | 5847  | 205117  | SH  | DEFINED | 01   |
| HEADWATERS INC.         | S          | COM      | 42210P102 | 7     | 270     | SH  | DEFINED | 01 0 |
| HEALTH GRADES INC       |            | COM      | 42218Q102 | 661   | 228000  | SH  | DEFINED | 01 0 |
| HEALTHEXTRAS INC.       | S          | COM      | 422211102 | 6219  | 381550  | SH  | DEFINED | 01   |
| HEALTHEXTRAS INC.       | S          | COM      | 422211102 | 1197  | 73520   | SH  | DEFINED | 01 0 |
| HEALTHEXTRAS INC.       | S          | COM      | 422211102 | 112   | 6860    | SH  | DEFINED | 01 0 |
| HEALTHEXTRAS INC.       | S          | COM      | 422211102 | 88    | 5400    | SH  | DEFINED | 02   |
| HEALTH NET INC          | S          | COM      | 42222G108 | 43    | 1487    | SH  | DEFINED | 02   |
| HEALTHTRONICS INC       | S          | COM      | 42222L107 | 94    | 8785    | SH  | DEFINED | 01   |
| HEARST-ARGYLE TELEVI    | S          | COM      | 422317107 | 25    | 940     | SH  | DEFINED | 02   |
| HEARTLAND EXPRESS IN    | S          | COM      | 422347104 | 6154  | 273893  | SH  | DEFINED | 01   |
| HEARTLAND EXPRESS IN    | S          | COM      | 422347104 | 1836  | 81660   | SH  | DEFINED | 01 0 |
| HEARTLAND EXPRESS IN    | S          | COM      | 422347104 | 182   | 8100    | SH  | DEFINED | 01 0 |
| HEARTLAND EXPRESS IN    | S          | COM      | 422347104 | 139   | 6200    | SH  | DEFINED | 02   |
| HECLA MINING CO         | S          | COM      | 422704106 | 1952  | 334800  | SH  | DEFINED | 01   |
| HEIDRICK & STRUGGLES    | S          | COM      | 422819102 | 3224  | 94065   | SH  | DEFINED | 01   |
| HEINZ H.J.              | S          | COM      | 423074103 | 39437 | 1011448 | SH  | DEFINED | 01   |
| HEINZ H.J.              | S          | COM      | 423074103 | 3109  | 79748   | SH  | DEFINED | 01 0 |
| HEINZ H.J.              | S          | COM      | 423074103 | 110   | 2821    | SH  | DEFINED | 02   |
| HELIX TECHNOLOGY        | S          | COM      | 423319102 | 1143  | 65738   | SH  | DEFINED | 01   |
| HELIX TECHNOLOGY        | S          | COM      | 423319102 | 3     | 200     | SH  | DEFINED | 01 0 |
| HERCULES INC            | S          | COM      | 427056106 | 7293  | 491109  | SH  | DEFINED | 01   |
| HERCULES INC            | S          | COM      | 427056106 | 1313  | 88440   | SH  | DEFINED | 01 0 |
| HERCULES INC            | S          | COM      | 427056106 | 517   | 34789   | SH  | DEFINED | 01 0 |
| HERCULES INC            | S          | COM      | 427056106 | 99    | 6700    | SH  | DEFINED | 02   |
| HERSHEY FOODS           | S          | COM      | 427866108 | 10963 | 197382  | SH  | DEFINED | 01   |
| HERSHEY FOODS           | S          | COM      | 427866108 | 3     | 50      | SH  | DEFINED | 01 0 |

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|                            |       |          |           |        |         |     |         |    |   |
|----------------------------|-------|----------|-----------|--------|---------|-----|---------|----|---|
| HERSHEY FOODS              | S     | COM      | 427866108 | 3120   | 56182   | SH  | DEFINED | 01 | 0 |
| HERSHEY FOODS              | S     | COM      | 427866108 | 39     | 713     | SH  | DEFINED | 02 |   |
| HEWLETT PACKARD            |       | COM      | 428236103 | 41904  | 1998320 | SH  | DEFINED | 01 |   |
| HEWLETT PACKARD            |       | COM      | 428236103 | 14457  | 689431  | SH  | DEFINED | 01 | 0 |
| HEWLETT PACKARD            |       | COM      | 428236103 | 718    | 34000   | SH  | DEFINED | 01 | 1 |
| HEWLETT PACKARD            |       | COM      | 428236103 | 104    | 4957    | SH  | DEFINED | 02 |   |
| HEXCEL CORP                | S     | COM      | 428291108 | 1577   | 108816  | SH  | DEFINED | 01 | 0 |
| HEXCEL CORP                | S     | COM      | 428291108 | 467    | 32240   | SH  | DEFINED | 01 | 0 |
| HI-TECH PHARMACAL CO       | S     | COM      | 42840B101 | 1056   | 57300   | SH  | DEFINED | 01 |   |
| HIBBETT SPORTING GOODS INC | S     | COM      | 428565105 | 1570   | 59015   | SH  | DEFINED | 01 |   |
| HIBERNIA CORP              | S     | COM      | 428656102 | 4958   | 168000  | SH  | DEFINED | 01 |   |
| HIBERNIA CORP              | S     | COM      | 428656102 | 62     | 2110    | SH  | DEFINED | 02 |   |
| HIGHLAND HOSPITALITY CORP  | S     | COM      | 430141101 | 117    | 10400   | SH  | DEFINED | 01 |   |
| HIGHLAND HOSPITALITY CORP  | S     | COM      | 430141101 | 337    | 30000   | SH  | DEFINED | 01 | 1 |
| HILB ROGAL & HOBBS CO      | S     | COM      | 431294107 | 5841   | 161175  | SH  | DEFINED | 01 |   |
| HILTON HOTELS              | S     | COM      | 432848109 | 7181   | 315804  | SH  | DEFINED | 01 |   |
| HILTON HOTELS              | S     | COM      | 432848109 | 2004   | 88131   | SH  | DEFINED | 01 | 0 |
| HILTON HOTELS              | S     | COM      | 432848109 | 26     | 1140    | SH  | DEFINED | 02 |   |
| HILTON HOTELS CORPORATION  | 03.3  | CONV BND | 432848AZ2 | 1077   | 900000  | PRN | DEFINED | 01 |   |
| HOLLY CORP                 | S     | COM      | 435758305 | 1763   | 63284   | SH  | DEFINED | 01 |   |
| HOLLYWOOD ENTERTAINM       | S     | COM      | 436141105 | 1124   | 85884   | SH  | DEFINED | 01 |   |
| HOLLYWOOD MEDIA CORP       |       | COM      | 436233100 | 323    | 66615   | SH  | DEFINED | 01 | 0 |
| HOLOGIC                    | S     | COM      | 436440101 | 1418   | 51631   | SH  | DEFINED | 01 |   |
| HOME DEPOT INC             | S     | COM      | 437076102 | 481    | 11251   | SH  | DEFINED | 00 |   |
| HOME DEPOT INC             | S     | COM      | 437076102 | 290025 | 6785813 | SH  | DEFINED | 01 |   |
| HOME DEPOT INC             | S     | COM      | 437076102 | 4091   | 95712   | SH  | DEFINED | 01 | 0 |
| HOME DEPOT INC             | S     | COM      | 437076102 | 21427  | 501333  | SH  | DEFINED | 01 | 0 |
| HOME DEPOT INC             | S     | COM      | 437076102 | 49599  | 1160460 | SH  | DEFINED | 01 | 1 |
| HOME DEPOT INC             | S     | COM      | 437076102 | 671    | 15709   | SH  | DEFINED | 01 | 1 |
| HOME DEPOT INC             | S     | COM      | 437076102 | 916    | 21417   | SH  | DEFINED | 02 |   |
| HOMEBANC CORP/GA           |       | COM      | 43738R109 | 5801   | 599335  | SH  | DEFINED | 01 | 0 |
| HONEYWELL INTL INC         | S     | COM      | 438516106 | 96880  | 2735948 | SH  | DEFINED | 01 |   |
| HONEYWELL INTL INC         | S     | COM      | 438516106 | 843    | 23800   | SH  | DEFINED | 01 | 0 |
| HONEYWELL INTL INC         | S     | COM      | 438516106 | 9737   | 274977  | SH  | DEFINED | 01 | 0 |
| HONEYWELL INTL INC         | S     | COM      | 438516106 | 6616   | 186900  | SH  | DEFINED | 01 | 1 |
| HONEYWELL INTL INC         | S     | COM      | 438516106 | 56     | 1574    | SH  | DEFINED | 02 |   |
| HOOKER FURNITURE CORP      | S     | COM      | 439038100 | 1595   | 70286   | SH  | DEFINED | 01 |   |
| HOOPER HOLMES              | S     | COM      | 439104100 | 2713   | 458206  | SH  | DEFINED | 01 |   |
| HORACE MANN EDUCATOR       | S     | COM      | 440327104 | 1359   | 71263   | SH  | DEFINED | 01 |   |
| HORIZON FINANCIAL CORP     | S     | COM      | 44041F105 | 931    | 45210   | SH  | DEFINED | 01 | 0 |
| HORIZON FINANCIAL CORP     | S     | COM      | 44041F105 | 71     | 3450    | SH  | DEFINED | 01 | 0 |
| HORIZON FINANCIAL CORP     | S     | COM      | 44041F105 | 70     | 3400    | SH  | DEFINED | 02 |   |
| HORIZON HEALTH CORP        | S     | COM      | 44041Y104 | 2599   | 93200   | SH  | DEFINED | 01 |   |
| HOSPIRA INC                | S     | COM      | 441060100 | 39477  | 1178385 | SH  | DEFINED | 01 |   |
| HOSPIRA INC                | S     | COM      | 441060100 | 814    | 24311   | SH  | DEFINED | 01 | 0 |
| HOSPIRA INC                | S     | COM      | 441060100 | 1194   | 35633   | SH  | DEFINED | 01 | 0 |
| HOSPIRA INC                | S     | COM      | 441060100 | 3130   | 93434   | SH  | DEFINED | 01 | 1 |
| HOSPIRA INC                | S     | COM      | 441060100 | 65     | 1931    | SH  | DEFINED | 02 |   |
| HOSPITALITY PROP           | S     | COM      | 44106M102 | 19     | 404     | SH  | DEFINED | 02 |   |
| HOST MARRIOTT              |       | COM      | 44107P104 | 3141   | 181550  | SH  | DEFINED | 01 |   |
| HOT TOPIC INC              | S     | COM      | 441339108 | 2011   | 116971  | SH  | DEFINED | 01 |   |
| HOT TOPIC INC              | S     | COM      | 441339108 | 555    | 32300   | SH  | DEFINED | 01 | 0 |
| HOT TOPIC INC              | S     | COM      | 441339108 | 1250   | 72787   | SH  | DEFINED | 01 | 1 |
| HOUSEVALUES INC            | S     | COM      | 44183Y102 | 42     | 2800    | SH  | DEFINED | 01 |   |
| HOUSTON EXPLOR             | S     | COM      | 442120101 | 990    | 17577   | SH  | DEFINED | 01 |   |
| HOUSTON EXPLOR             | S     | COM      | 442120101 | 1923   | 34180   | SH  | DEFINED | 01 | 0 |
| HOUSTON EXPLOR             | S     | COM      | 442120101 | 186    | 3300    | SH  | DEFINED | 01 | 0 |
| HOUSTON EXPLOR             | S     | COM      | 442120101 | 146    | 2600    | SH  | DEFINED | 02 |   |
| HOVNANIAN ENTERPRISE.      |       | COM      | 442487203 | 713    | 14400   | SH  | DEFINED | 01 |   |
| HOVNANIAN ENTERPRISE.      |       | COM      | 442487203 | 2465   | 49792   | SH  | DEFINED | 01 | 1 |
| HUB GROUP INC              | S     | COM      | 443320106 | 522    | 10000   | SH  | DEFINED | 01 |   |
| HUB INTL LIMITED           | FSUSD | COM      | 44332P101 | 841    | 45705   | SH  | DEFINED | 01 |   |

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|--------------------------------|-------|----------|-----------|-------|---------|-----|---------|----|---|
| HUBBELL INC C/B                | S     | COM      | 443510201 | 1503  | 28734   | SH  | DEFINED | 01 | 0 |
| HUBBELL INC C/B                | S     | COM      | 443510201 | 140   | 2700    | SH  | DEFINED | 01 | 1 |
| HUDSON RIVER BANCORP           | S     | COM      | 444128102 | 306   | 15500   | SH  | DEFINED | 01 |   |
| HUDSON UNITED BANC             | S     | COM      | 444165104 | 4772  | 121176  | SH  | DEFINED | 01 |   |
| HUDSON UNITED BANC             | S     | COM      | 444165104 | 30    | 770     | SH  | DEFINED | 02 |   |
| HUGHES SUPPLY                  | S     | COM      | 444482103 | 11983 | 370412  | SH  | DEFINED | 01 |   |
| HUGHES SUPPLY                  | S     | COM      | 444482103 | 925   | 28588   | SH  | DEFINED | 01 | 0 |
| HUGHES SUPPLY                  | S     | COM      | 444482103 | 98    | 3022    | SH  | DEFINED | 01 | 0 |
| HUGHES SUPPLY                  | S     | COM      | 444482103 | 112   | 3480    | SH  | DEFINED | 02 |   |
| HUMANA                         | S     | COM      | 444859102 | 604   | 20360   | SH  | DEFINED | 00 |   |
| HUMANA                         | S     | COM      | 444859102 | 4897  | 164943  | SH  | DEFINED | 01 |   |
| HUMANA                         | S     | COM      | 444859102 | 1080  | 36389   | SH  | DEFINED | 01 | 0 |
| HUMANA                         | S     | COM      | 444859102 | 11    | 360     | SH  | DEFINED | 02 |   |
| HUMAN GENOME SCIENCE           | S     | COM      | 444903108 | 4061  | 337800  | SH  | DEFINED | 01 |   |
| HUMAN GENOME SCIENCE           | S     | COM      | 444903108 | 1357  | 112850  | SH  | DEFINED | 01 | 0 |
| HUMAN GENOME SCIENCE           | S     | COM      | 444903108 | 138   | 11500   | SH  | DEFINED | 01 | 0 |
| HUMAN GENOME SCIENCE           | S     | COM      | 444903108 | 105   | 8700    | SH  | DEFINED | 02 |   |
| HUMMINGBIRD LTD                | FSUSD | COM      | 44544R101 | 172   | 6400    | SH  | DEFINED | 01 |   |
| J.B. HUNT TRANSPORT            | S     | COM      | 445658107 | 41653 | 928700  | SH  | DEFINED | 01 |   |
| HUNTINGTON BANCSHARE           | S     | COM      | 446150104 | 354   | 14259   | SH  | DEFINED | 01 |   |
| HUNTINGTON BANCSHARE           | S     | COM      | 446150104 | 1307  | 52764   | SH  | DEFINED | 01 | 0 |
| HUNTINGTON BANCSHARE           | S     | COM      | 446150104 | 265   | 10700   | SH  | DEFINED | 01 | 1 |
| HURON CONSULTING GROUP INC     | S     | COM      | 447462102 | 87    | 3900    | SH  | DEFINED | 01 | 0 |
| HURON CONSULTING GROUP INC     | S     | COM      | 447462102 | 31    | 1400    | SH  | DEFINED | 02 |   |
| HUTCHINSON TECH                | S     | COM      | 448407106 | 4485  | 129723  | SH  | DEFINED | 01 |   |
| HUTCHISON TELECOMMUNICAT-ADR   | \     | COM      | 44841T107 | 45533 | 3360300 | SH  | DEFINED | 01 |   |
| HUTCHISON TELECOMMUNICAT-ADR   | \     | COM      | 44841T107 | 3428  | 253010  | SH  | DEFINED | 01 | 0 |
| HYDRIL                         | S     | COM      | 448774109 | 5876  | 129105  | SH  | DEFINED | 01 |   |
| HYDRIL                         | S     | COM      | 448774109 | 10    | 220     | SH  | DEFINED | 01 | 0 |
| HYDRIL                         | S     | COM      | 448774109 | 818   | 18000   | SH  | DEFINED | 01 | 1 |
| HYPERION SOLUTIONS             | S     | COM      | 44914M104 | 10118 | 217041  | SH  | DEFINED | 01 |   |
| HYPERION SOLUTIONS             | S     | COM      | 44914M104 | 7     | 150     | SH  | DEFINED | 01 | 0 |
| HYUNDAI MOTOR CO-GDR 144A      | FS    | COM      | 449187707 | 8639  | 332258  | SH  | DEFINED | 01 | 1 |
| HYUNDAI MOTOR CO REGS          |       | COM      | 449187996 | 200   | 7685    | SH  | DEFINED | 01 | 1 |
| HYUNDAI MOTOR CO REGS          |       | COM      | 449187996 | 1905  | 73260   | SH  | DEFINED | 01 | 1 |
| IAC/INTERACTIVECORP            | S     | COM      | 44919P102 | 12724 | 460704  | SH  | DEFINED | 01 |   |
| IAC/INTERACTIVECORP            | S     | COM      | 44919P102 | 52    | 1867    | SH  | DEFINED | 01 | 0 |
| IAC/INTERACTIVECORP            | S     | COM      | 44919P102 | 112   | 4039    | SH  | DEFINED | 01 | 0 |
| IAC/INTERACTIVECORP            | S     | COM      | 44919P102 | 5917  | 214300  | SH  | DEFINED | 01 | 1 |
| IAC/INTERACTIVECORP            | S     | COM      | 44919P102 | 25    | 906     | SH  | DEFINED | 02 |   |
| ICU MEDICAL INC                | S     | COM      | 44930G107 | 2326  | 85055   | SH  | DEFINED | 01 |   |
| BIOGEN IDEC INC 00.000% 04/29/ |       | CONV BND | 449370AE5 | 1221  | 1900000 | PRN | DEFINED | 01 |   |
| IDX SYSTEMS                    | S     | COM      | 449491109 | 2109  | 61200   | SH  | DEFINED | 01 |   |
| I-FLOW CORP                    | S     | COM      | 449520303 | 2315  | 127000  | SH  | DEFINED | 01 |   |
| I-FLOW CORP                    | S     | COM      | 449520303 | 5     | 260     | SH  | DEFINED | 01 | 0 |
| IHOP CORP NEW                  | S     | COM      | 449623107 | 2102  | 50185   | SH  | DEFINED | 01 |   |
| IMS HEALTH INC                 | S     | COM      | 449934108 | 332   | 14306   | SH  | DEFINED | 01 |   |
| IMS HEALTH INC                 | S     | COM      | 449934108 | 1229  | 52951   | SH  | DEFINED | 01 | 0 |
| IRSA                           | FSUSD | COM      | 450047204 | 6030  | 537648  | SH  | DEFINED | 01 | 1 |
| IRSA                           | FSUSD | COM      | 450047204 | 371   | 32992   | SH  | DEFINED | 01 | 1 |
| ISTAR FINANCIAL INC            |       | COM      | 45031U101 | 3209  | 70900   | SH  | DEFINED | 01 | 0 |
| ITLA CAPITAL CORP              | S     | COM      | 450565106 | 209   | 3564    | SH  | DEFINED | 01 |   |
| ITT EDUCATIONAL SVCS           | S     | COM      | 45068B109 | 2059  | 43309   | SH  | DEFINED | 01 |   |
| IXIA.                          | S     | COM      | 45071R109 | 542   | 32270   | SH  | DEFINED | 01 |   |
| IBERIABANK CORP                | S     | COM      | 450828108 | 2522  | 37994   | SH  | DEFINED | 01 |   |
| ITT INDUSTRIES                 | S     | COM      | 450911102 | 13648 | 161611  | SH  | DEFINED | 01 |   |
| ITT INDUSTRIES                 | S     | COM      | 450911102 | 1780  | 21074   | SH  | DEFINED | 01 | 0 |
| ITT INDUSTRIES                 | S     | COM      | 450911102 | 16    | 193     | SH  | DEFINED | 02 |   |
| ICON.                          | FSUSD | COM      | 45103T107 | 1206  | 31200   | SH  | DEFINED | 01 |   |
| ICICI BANK LTD - SPON ADR      | FS    | COM      | 45104G104 | 1058  | 52516   | SH  | DEFINED | 01 |   |
| ICICI BANK LTD - SPON ADR      | FS    | COM      | 45104G104 | 4593  | 228625  | SH  | DEFINED | 01 | 1 |
| IDACORP INC                    | S     | COM      | 451107106 | 6221  | 203500  | SH  | DEFINED | 01 |   |

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|                                |       |     |           |        |         |    |         |    |   |
|--------------------------------|-------|-----|-----------|--------|---------|----|---------|----|---|
| IDACORP INC                    | S     | COM | 451107106 | 2747   | 89850   | SH | DEFINED | 01 | 0 |
| IDACORP INC                    | S     | COM | 451107106 | 262    | 8580    | SH | DEFINED | 01 | 0 |
| IDACORP INC                    | S     | COM | 451107106 | 237    | 7740    | SH | DEFINED | 02 |   |
| IDENIX PHARMACEUTICALS INC     |       | COM | 45166R204 | 2091   | 121925  | SH | DEFINED | 01 | 0 |
| IDEX CORP                      | S     | COM | 45167R104 | 19345  | 477656  | SH | DEFINED | 01 |   |
| IDEX CORP                      | S     | COM | 45167R104 | 1776   | 43850   | SH | DEFINED | 01 | 0 |
| IDEX CORP                      | S     | COM | 45167R104 | 171    | 4230    | SH | DEFINED | 01 | 0 |
| IDEX CORP                      | S     | COM | 45167R104 | 141    | 3470    | SH | DEFINED | 02 |   |
| IDEXX LABS INC                 | S     | COM | 45168D104 | 4625   | 84718   | SH | DEFINED | 01 |   |
| IDENTIX INC                    | S     | COM | 451906101 | 352    | 47660   | SH | DEFINED | 01 |   |
| ILLINOIS TOOL WORKS            | S     | COM | 452308109 | 149638 | 1614574 | SH | DEFINED | 01 |   |
| ILLINOIS TOOL WORKS            | S     | COM | 452308109 | 4241   | 45753   | SH | DEFINED | 01 | 0 |
| ILLINOIS TOOL WORKS            | S     | COM | 452308109 | 10385  | 112056  | SH | DEFINED | 01 | 0 |
| ILLINOIS TOOL WORKS            | S     | COM | 452308109 | 80     | 855     | SH | DEFINED | 02 |   |
| ILOG SA - SPONS ADR            |       | COM | 452360100 | 464    | 37700   | SH | DEFINED | 01 | 0 |
| IMATION CORP                   | S S   | COM | 45245A107 | 2956   | 92879   | SH | DEFINED | 01 |   |
| IMCLONE SYSTEMS                |       | COM | 45245W109 | 539    | 11700   | SH | DEFINED | 01 | 1 |
| IMAGISTICS INTL INC            | S     | COM | 45247T104 | 1968   | 58447   | SH | DEFINED | 01 |   |
| IMMUCOR INC.                   | S     | COM | 452526106 | 9695   | 412385  | SH | DEFINED | 01 |   |
| IMMUCOR INC.                   | S     | COM | 452526106 | 13     | 535     | SH | DEFINED | 01 | 0 |
| IMPAC MORTGAGE HOLDINGS INC    |       | COM | 45254P102 | 1319   | 58202   | SH | DEFINED | 01 |   |
| IMPAX LABORATORIES             | S     | COM | 45256B101 | 123    | 7727    | SH | DEFINED | 01 |   |
| IMMUNICON CORP                 | S     | COM | 45260A107 | 125    | 17900   | SH | DEFINED | 01 | 0 |
| IMMUNICON CORP                 | S     | COM | 45260A107 | 45     | 6500    | SH | DEFINED | 02 |   |
| IMPERIAL CHEM IN ADR.          | FSUSD | COM | 452704505 | 3179   | 172500  | SH | DEFINED | 01 |   |
| INAMED CORP                    | S     | COM | 453235103 | 5057   | 79960   | SH | DEFINED | 01 |   |
| INCO LIMITED.                  | FSUSD | COM | 453258402 | 2341   | 63659   | SH | DEFINED | 01 | 0 |
| INCYTE CORP                    | S     | COM | 45337C102 | 5375   | 538031  | SH | DEFINED | 01 |   |
| INCYTE CORP                    | S     | COM | 45337C102 | 13     | 1320    | SH | DEFINED | 01 | 0 |
| INDEPENDENT BK CO MI           | S     | COM | 453838104 | 3348   | 112213  | SH | DEFINED | 01 |   |
| INDEPENDENT BK CO MI           | S     | COM | 453838104 | 973    | 32573   | SH | DEFINED | 01 | 0 |
| INDEPENDENT BK CO MI           | S     | COM | 453838104 | 78     | 2631    | SH | DEFINED | 01 | 0 |
| INDEPENDENT BK CO MI           | S     | COM | 453838104 | 72     | 2400    | SH | DEFINED | 02 |   |
| INDIANA MICH PWR CO 06.300% 07 | PRF   |     | 454889833 | 5225   | 52250   | SH | DEFINED | 01 |   |
| INDIANA MICH PWR CO 06.250% 04 | PRF   |     | 454889841 | 2000   | 20000   | SH | DEFINED | 01 |   |
| INDIANA MICHIGAN POWER COMPANY | PRF   |     | 454889858 | 2822   | 28224   | SH | DEFINED | 01 |   |
| INDYMAC BANCORP INC            | S     | COM | 456607100 | 4439   | 128859  | SH | DEFINED | 01 |   |
| INFINITY PROPERTY & CASUALTY   |       | COM | 45665Q103 | 200    | 5688    | SH | DEFINED | 01 |   |
| INFORMATICA CORP.              | S     | COM | 45666Q102 | 5039   | 620700  | SH | DEFINED | 01 |   |
| INFORMATICA CORP.              | S     | COM | 45666Q102 | 809    | 99625   | SH | DEFINED | 01 | 0 |
| INFOSYS TECHNOLOGIES..         | FSUSD | COM | 456788108 | 220    | 3173    | SH | DEFINED | 01 |   |
| INFOSYS TECHNOLOGIES..         | FSUSD | COM | 456788108 | 12020  | 173418  | SH | DEFINED | 01 | 1 |
| INFOSPACE INC                  | S     | COM | 45678T201 | 4475   | 94124   | SH | DEFINED | 01 |   |
| INFOSPACE INC                  | S     | COM | 45678T201 | 7      | 150     | SH | DEFINED | 01 | 0 |
| INFRASOURCE SERVICES INC       |       | COM | 45684P102 | 977    | 75173   | SH | DEFINED | 01 |   |
| INGRAM MICRO                   | S     | COM | 457153104 | 9      | 450     | SH | DEFINED | 00 |   |
| INGRAM MICRO                   | S     | COM | 457153104 | 3578   | 172037  | SH | DEFINED | 01 |   |
| INPUT/OUTPUT INC               | S     | COM | 457652105 | 1753   | 198335  | SH | DEFINED | 01 |   |
| INPUT/OUTPUT INC               | S     | COM | 457652105 | 1537   | 174074  | SH | DEFINED | 01 | 1 |
| INSIGHT ENTERPRISES            | S     | COM | 45765U103 | 5799   | 282634  | SH | DEFINED | 01 |   |
| INSITUFORM TECH INC            | S     | COM | 457667103 | 10220  | 450843  | SH | DEFINED | 01 |   |
| INSIGHT COMM INC.              | S     | COM | 45768V108 | 621    | 67000   | SH | DEFINED | 01 |   |
| INNOVATIVE SOLUTIONS & SUPP    |       | COM | 45769N105 | 800    | 23990   | SH | DEFINED | 01 |   |
| INNKEEPERS USA TRUST           | S     | COM | 4576J0104 | 2240   | 157817  | SH | DEFINED | 01 |   |
| INSURANCE AUTO AUCTS           | S     | COM | 457875102 | 1350   | 60172   | SH | DEFINED | 01 |   |
| INTEGRA LIFESCIENCES           | S     | COM | 457985208 | 2681   | 72600   | SH | DEFINED | 01 |   |
| INTEGRA LIFESCIENCES           | S     | COM | 457985208 | 89     | 2400    | SH | DEFINED | 01 | 0 |
| INTEGRA LIFESCIENCES           | S     | COM | 457985208 | 33     | 900     | SH | DEFINED | 02 |   |
| INSUR SERV OFFICE IN           |       | COM | 458065109 | 1878   | 11767   | SH | DEFINED | 01 | 0 |
| INTEGRATED DEV TECH            | S     | COM | 458118106 | 2711   | 234480  | SH | DEFINED | 01 |   |
| INTEGRATED DEV TECH            | S     | COM | 458118106 | 6      | 550     | SH | DEFINED | 01 | 0 |
| INTEGRATED SILICON             | S     | COM | 45812P107 | 91     | 11134   | SH | DEFINED | 01 |   |

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|--------------------------------|-------|----------|-----------|--------|----------|-----|---------|------|
| INTEL CORP                     | S     | COM      | 458140100 | 424113 | 18132310 | SH  | DEFINED | 01   |
| INTEL CORP                     | S     | COM      | 458140100 | 6607   | 282444   | SH  | DEFINED | 01 0 |
| INTEL CORP                     | S     | COM      | 458140100 | 34055  | 1455983  | SH  | DEFINED | 01 0 |
| INTEL CORP                     | S     | COM      | 458140100 | 91217  | 3896645  | SH  | DEFINED | 01 1 |
| INTEL CORP                     | S     | COM      | 458140100 | 378    | 16128    | SH  | DEFINED | 02   |
| INTER PARFUMS INC              | S     | COM      | 458334109 | 1582   | 99480    | SH  | DEFINED | 01   |
| INTER-TEL                      | S     | COM      | 458372109 | 1947   | 71120    | SH  | DEFINED | 01   |
| INTER-TEL                      | S     | COM      | 458372109 | 6      | 230      | SH  | DEFINED | 01 0 |
| INTERACTIVE DATA CORP          |       | COM      | 45840J107 | 2171   | 100000   | SH  | DEFINED | 01 1 |
| INTERCHANGE FINL SVCS          | CP/NJ | COM      | 458447109 | 305    | 11786    | SH  | DEFINED | 01   |
| INTERFACE INC - CL A           | S     | COM      | 458665106 | 1306   | 131040   | SH  | DEFINED | 01   |
| INTERGRAPH CORP.               | S     | COM      | 458683109 | 2114   | 78500    | SH  | DEFINED | 01   |
| INTERGRAPH CORP.               | S     | COM      | 458683109 | 5      | 170      | SH  | DEFINED | 01 0 |
| INTERLINE BRANDS INC           |       | COM      | 458743101 | 6553   | 374200   | SH  | DEFINED | 01 1 |
| INTERMAGNETICS GENER           | S S   | COM      | 458771102 | 1783   | 70166    | SH  | DEFINED | 01   |
| International Aluminum Corp    |       | COM      | 458884103 | 0      | 1        | SH  | DEFINED | 01   |
| INTEGRATED ALARM SERVICES (USD |       | COM      | 45890M109 | 657    | 119956   | SH  | DEFINED | 01 0 |
| INTERMEDIA COMM ESCROW         |       | COM      | 458ESCBB5 | 0      | 3300000  | SH  | DEFINED | 01 0 |
| INTERNATIONAL BNCshr           | S     | COM      | 459044103 | 4827   | 122585   | SH  | DEFINED | 01   |
| INTL BUSINESS MACH             | S     | COM      | 459200101 | 334053 | 3388655  | SH  | DEFINED | 01   |
| INTL BUSINESS MACH             | S     | COM      | 459200101 | 441    | 4470     | SH  | DEFINED | 01 0 |
| INTL BUSINESS MACH             | S     | COM      | 459200101 | 38954  | 395148   | SH  | DEFINED | 01 0 |
| INTL BUSINESS MACH             | S     | COM      | 459200101 | 53168  | 539717   | SH  | DEFINED | 01 1 |
| INTL BUSINESS MACH             | S     | COM      | 459200101 | 97     | 988      | SH  | DEFINED | 02   |
| INTL FLAVORS & FRAG            | S     | COM      | 459506101 | 249    | 5809     | SH  | DEFINED | 01   |
| INTL FLAVORS & FRAG            | S     | COM      | 459506101 | 922    | 21511    | SH  | DEFINED | 01 0 |
| INTL GAME TECHNOLOGY           | S     | COM      | 459902102 | 146066 | 4248546  | SH  | DEFINED | 01   |
| INTL GAME TECHNOLOGY           | S     | COM      | 459902102 | 3154   | 91731    | SH  | DEFINED | 01 0 |
| INTL GAME TECHNOLOGY           | S     | COM      | 459902102 | 2705   | 78682    | SH  | DEFINED | 01 0 |
| INTL GAME TECHNOLOGY           | S     | COM      | 459902102 | 67     | 1936     | SH  | DEFINED | 02   |
| INTL GAME TECH CVT             |       | CONV BND | 459902AL6 | 1146   | 1500000  | PRN | DEFINED | 01   |
| INTERNATIONAL PAPER            | S     | COM      | 460146103 | 111724 | 2660099  | SH  | DEFINED | 01   |
| INTERNATIONAL PAPER            | S     | COM      | 460146103 | 1138   | 27100    | SH  | DEFINED | 01 0 |
| INTERNATIONAL PAPER            | S     | COM      | 460146103 | 7899   | 188082   | SH  | DEFINED | 01 0 |
| INTERNATIONAL PAPER            | S     | COM      | 460146103 | 6703   | 159700   | SH  | DEFINED | 01 1 |
| INTERNATIONAL PAPER            | S     | COM      | 460146103 | 70     | 1662     | SH  | DEFINED | 02   |
| INTERNATIONAL PAPER CVT        |       | CONV BND | 460146BM4 | 829    | 1500000  | PRN | DEFINED | 01   |
| INTERNATIONAL STEEL GROUP      | S     | COM      | 460377104 | 2851   | 70283    | SH  | DEFINED | 01 0 |
| INTERNATIONAL STEEL GROUP      | S     | COM      | 460377104 | 816    | 20138    | SH  | DEFINED | 01 1 |
| INTERNET CAPITAL GP            | S     | COM      | 46059C205 | 927    | 102960   | SH  | DEFINED | 01   |
| INTERNET SECURITY SYS          | S     | COM      | 46060X107 | 5088   | 218814   | SH  | DEFINED | 01   |
| INTERNET SECURITY SYS          | S     | COM      | 46060X107 | 9      | 390      | SH  | DEFINED | 01 0 |
| INTERPUBLIC GROUP              | S     | COM      | 460690100 | 5274   | 393586   | SH  | DEFINED | 01   |
| INTERPUBLIC GROUP              | S     | COM      | 460690100 | 1294   | 96549    | SH  | DEFINED | 01 0 |
| INTERPUBLIC GROUP              | S     | COM      | 460690100 | 267    | 19900    | SH  | DEFINED | 01 1 |
| INTERSIL CORPORATION           | S     | COM      | 46069S109 | 14     | 854      | SH  | DEFINED | 01 0 |
| INTEROIL CORPORATION           | FSUSD | COM      | 460951106 | 334    | 8820     | SH  | DEFINED | 01   |
| INTERSECTIONS INC              |       | COM      | 460981301 | 7      | 420      | SH  | DEFINED | 01 0 |
| INTERVOICE INC                 | S     | COM      | 461142101 | 202    | 15143    | SH  | DEFINED | 01   |
| INTERVIDEO INC                 | S     | COM      | 46114Y101 | 1954   | 147700   | SH  | DEFINED | 01   |
| INTRALASE CORP                 | S     | COM      | 461169104 | 108    | 4600     | SH  | DEFINED | 01 0 |
| INTRALASE CORP                 | S     | COM      | 461169104 | 43     | 1850     | SH  | DEFINED | 02   |
| INTRADO INC                    | S     | COM      | 46117A100 | 530    | 43820    | SH  | DEFINED | 01   |
| INTUIT                         | S     | COM      | 461202103 | 508    | 11560    | SH  | DEFINED | 01   |
| INTUIT                         | S     | COM      | 461202103 | 2482   | 56400    | SH  | DEFINED | 01 0 |
| INTUIT                         | S     | COM      | 461202103 | 1941   | 44109    | SH  | DEFINED | 01 0 |
| INTUIT                         | S     | COM      | 461202103 | 1043   | 23475    | SH  | DEFINED | 01 1 |
| INVACARE CORP                  | S     | COM      | 461203101 | 3636   | 78610    | SH  | DEFINED | 01   |
| INTUITIVE SURGICAL             | S     | COM      | 46120E602 | 2849   | 71202    | SH  | DEFINED | 01   |
| INTUITIVE SURGICAL             | S     | COM      | 46120E602 | 2001   | 50028    | SH  | DEFINED | 01 1 |
| INVESTMENT TECH GRP            | S     | COM      | 46145F105 | 12     | 600      | SH  | DEFINED | 00   |
| INVESTMENT TECH GRP            | S     | COM      | 46145F105 | 6813   | 340608   | SH  | DEFINED | 01   |

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|--------------------------------|-----|-----------|--------|---------|----|---------|------|
| INVESTORS REAL ESTATE TRUST    | COM | 461730103 | 358    | 34100   | SH | DEFINED | 01   |
| INVITROGEN CORP S              | COM | 46185R100 | 64473  | 960400  | SH | DEFINED | 01   |
| INVITROGEN CORP S              | COM | 46185R100 | 31259  | 465643  | SH | DEFINED | 01 0 |
| INVITROGEN CORP S              | COM | 46185R100 | 4171   | 62126   | SH | DEFINED | 01 0 |
| INVITROGEN CORP S              | COM | 46185R100 | 869    | 12950   | SH | DEFINED | 02   |
| INVESTORS FINL SERV S          | COM | 461915100 | 134667 | 2694419 | SH | DEFINED | 01   |
| INVESTORS FINL SERV S          | COM | 461915100 | 10931  | 218730  | SH | DEFINED | 01 0 |
| INVESTORS FINL SERV S          | COM | 461915100 | 2539   | 50800   | SH | DEFINED | 01 0 |
| INVESTORS FINL SERV S          | COM | 461915100 | 32498  | 651131  | SH | DEFINED | 01 1 |
| INVESTORS FINL SERV S          | COM | 461915100 | 972    | 19447   | SH | DEFINED | 02   |
| INVESTORS ECON SYSTS           | COM | 461990103 | 0      | 2305    | SH | DEFINED | 01 0 |
| IOMEGA CORPORATION S           | COM | 462030305 | 533    | 96319   | SH | DEFINED | 01   |
| IONICS INC S                   | COM | 462218108 | 2614   | 60316   | SH | DEFINED | 01   |
| IOWA TELECOMMUNICATIONS SERV   | COM | 462594201 | 906    | 42015   | SH | DEFINED | 01   |
| IPASS INC S                    | COM | 46261V108 | 1140   | 154000  | SH | DEFINED | 01   |
| IPSCO INC FSUSD                | COM | 462622101 | 2629   | 55000   | SH | DEFINED | 01   |
| IRIS INTERNATIONAL INC S       | COM | 46270W105 | 672    | 69500   | SH | DEFINED | 01   |
| IRON MOUNTAIN INC S            | COM | 462846106 | 27729  | 909431  | SH | DEFINED | 01   |
| IRON MOUNTAIN INC S            | COM | 462846106 | 4553   | 149306  | SH | DEFINED | 01 0 |
| IRON MOUNTAIN INC S            | COM | 462846106 | 969    | 31796   | SH | DEFINED | 01 0 |
| IRON MOUNTAIN INC S            | COM | 462846106 | 13441  | 442061  | SH | DEFINED | 01 1 |
| IRWIN FINANCIAL CORP S         | COM | 464119106 | 4095   | 144288  | SH | DEFINED | 01   |
| ISHARES MSCI EMERG MKTS INDE   | COM | 464287234 | 35647  | 176600  | SH | DEFINED | 01   |
| MSCI EAFE I-SHARES INDEXFN     | COM | 464287465 | 59893  | 374210  | SH | DEFINED | 01   |
| ISHARES RUSL MID IND. S        | COM | 464287499 | 5      | 65      | SH | DEFINED | 00   |
| ISHARES RUSS 2000 VL INDEXUS   | COM | 464287630 | 6732   | 34933   | SH | DEFINED | 01   |
| ISHARES RUSS 2000 VL INDEXUS   | COM | 464287630 | 443    | 2300    | SH | DEFINED | 01 0 |
| ISHARES RUSSELL 2000 INDEXUS   | COM | 464287655 | 447    | 3452    | SH | DEFINED | 01   |
| ISHARES TRUST US UTILITIES SEC | COM | 464287697 | 13410  | 195200  | SH | DEFINED | 01   |
| ISHARES TRUST US UTILITIES SEC | COM | 464287697 | 556    | 8100    | SH | DEFINED | 01 0 |
| ISIS PHAMACEUTICALS S          | COM | 464330109 | 179    | 30400   | SH | DEFINED | 01   |
| ISOLAGEN INC S                 | COM | 46488N103 | 76     | 9600    | SH | DEFINED | 01 0 |
| ISOLAGEN INC S                 | COM | 46488N103 | 28     | 3500    | SH | DEFINED | 02   |
| ITRON INC S                    | COM | 465741106 | 1273   | 53235   | SH | DEFINED | 01   |
| I2 TECHNOLOGIES S              | COM | 465754109 | 1946   | 2820000 | SH | DEFINED | 01   |
| I2 TECHNOLOGIES S              | COM | 465754109 | 26     | 37140   | SH | DEFINED | 01 0 |
| IVAX S                         | COM | 465823102 | 633    | 40000   | SH | DEFINED | 01   |
| IVAX S                         | COM | 465823102 | 1684   | 106378  | SH | DEFINED | 01 0 |
| IVILLAGE INC S                 | COM | 46588H105 | 3857   | 624060  | SH | DEFINED | 01   |
| IVILLAGE INC S                 | COM | 46588H105 | 36     | 5790    | SH | DEFINED | 01 0 |
| IXYS CORPORATION               | COM | 46600W106 | 1      | 49      | SH | DEFINED | 01 1 |
| J & J SNACK FOODS CO S         | COM | 466032109 | 2584   | 52701   | SH | DEFINED | 01   |
| JDS UNIPHASE CORP S            | COM | 46612J101 | 2147   | 677075  | SH | DEFINED | 01   |
| JDS UNIPHASE CORP S            | COM | 46612J101 | 139    | 43800   | SH | DEFINED | 01 0 |
| JDS UNIPHASE CORP S            | COM | 46612J101 | 1074   | 338891  | SH | DEFINED | 01 0 |
| JDA SOFTWARE GROUP I S         | COM | 46612K108 | 998    | 73280   | SH | DEFINED | 01   |
| J. JILL GROUP INC S            | COM | 466189107 | 754    | 50605   | SH | DEFINED | 01   |
| JLG INDUSTRIES S               | COM | 466210101 | 2201   | 112100  | SH | DEFINED | 01   |
| JPMORGAN CHASE & CO S          | COM | 46625H100 | 267348 | 6853340 | SH | DEFINED | 01   |
| JPMORGAN CHASE & CO S          | COM | 46625H100 | 3401   | 87194   | SH | DEFINED | 01 0 |
| JPMORGAN CHASE & CO S          | COM | 46625H100 | 33198  | 851005  | SH | DEFINED | 01 0 |
| JPMORGAN CHASE & CO S          | COM | 46625H100 | 49715  | 1274683 | SH | DEFINED | 01 1 |
| JPMORGAN CHASE & CO S          | COM | 46625H100 | 509    | 13045   | SH | DEFINED | 01 1 |
| JPMORGAN CHASE & CO S          | COM | 46625H100 | 624    | 16014   | SH | DEFINED | 02   |
| MMC NORILSK NICKEL-ADR FSUSD   | COM | 46626D108 | 4489   | 80879   | SH | DEFINED | 01 1 |
| MMC NORILSK NICKEL-ADR FSUSD   | COM | 46626D108 | 969    | 17460   | SH | DEFINED | 01 1 |
| J2 GLOBAL COMM INC. S          | COM | 46626E205 | 6466   | 187401  | SH | DEFINED | 01   |
| J2 GLOBAL COMM INC. S          | COM | 46626E205 | 6      | 180     | SH | DEFINED | 01 0 |
| JABIL CIRCUT S                 | COM | 466313103 | 318    | 12435   | SH | DEFINED | 01   |
| JABIL CIRCUT S                 | COM | 466313103 | 1177   | 46004   | SH | DEFINED | 01 0 |
| JACK IN THE BOX INC S          | COM | 466367109 | 9303   | 252331  | SH | DEFINED | 01   |
| JACK IN THE BOX INC S          | COM | 466367109 | 1066   | 28860   | SH | DEFINED | 01 0 |

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|----------------------------|---|-----|-----------|--------|----------|----|---------|----|---|
| JACK IN THE BOX INC        | S | COM | 466367109 | 104    | 2820     | SH | DEFINED | 01 | 0 |
| JACK IN THE BOX INC        | S | COM | 466367109 | 81     | 2200     | SH | DEFINED | 02 |   |
| JACKSON HEWITT TAX SERVICE | S | COM | 468202106 | 3014   | 119360   | SH | DEFINED | 01 |   |
| JACKSON HEWITT TAX SERVICE | S | COM | 468202106 | 806    | 31860    | SH | DEFINED | 01 | 0 |
| JACKSON HEWITT TAX SERVICE | S | COM | 468202106 | 78     | 3100     | SH | DEFINED | 01 | 0 |
| JACKSON HEWITT TAX SERVICE | S | COM | 468202106 | 61     | 2400     | SH | DEFINED | 02 |   |
| JACUZZI BRANDS INC         | S | COM | 469865109 | 3521   | 404700   | SH | DEFINED | 01 |   |
| JACUZZI BRANDS INC         | S | COM | 469865109 | 1398   | 160577   | SH | DEFINED | 01 | 0 |
| JACUZZI BRANDS INC         | S | COM | 469865109 | 137    | 15779    | SH | DEFINED | 01 | 0 |
| JACUZZI BRANDS INC         | S | COM | 469865109 | 107    | 12300    | SH | DEFINED | 02 |   |
| JAKKS PACIFIC INC          | S | COM | 47012E106 | 7004   | 316793   | SH | DEFINED | 01 |   |
| JAMDAT MOBILE INC          | S | COM | 47023T100 | 830    | 40200    | SH | DEFINED | 01 |   |
| JAMDAT MOBILE INC          | S | COM | 47023T100 | 1038   | 50712    | SH | DEFINED | 01 | 1 |
| JANUS CAPITAL GROUP        | S | COM | 47102X105 | 507    | 30172    | SH | DEFINED | 01 |   |
| JANUS CAPITAL GROUP        | S | COM | 47102X105 | 907    | 53948    | SH | DEFINED | 01 | 0 |
| JARDEN CORP                | S | COM | 471109108 | 4931   | 113520   | SH | DEFINED | 01 |   |
| JARDEN CORP                | S | COM | 471109108 | 8      | 190      | SH | DEFINED | 01 | 0 |
| JEFFERIES GROUP -NEW       | S | COM | 472319102 | 4622   | 114750   | SH | DEFINED | 01 |   |
| JEFFERIES GROUP -NEW       | S | COM | 472319102 | 1502   | 37303    | SH | DEFINED | 01 | 0 |
| JEFFERIES GROUP -NEW       | S | COM | 472319102 | 134    | 3326     | SH | DEFINED | 01 | 0 |
| JEFFERIES GROUP -NEW       | S | COM | 472319102 | 129    | 3200     | SH | DEFINED | 02 |   |
| JEFFERSON PILOT            | S | COM | 475070108 | 35199  | 677453   | SH | DEFINED | 01 |   |
| JEFFERSON PILOT            | S | COM | 475070108 | 1620   | 31169    | SH | DEFINED | 01 | 0 |
| JEFFERSON PILOT            | S | COM | 475070108 | 58     | 1119     | SH | DEFINED | 02 |   |
| JETBLUE AIRWAYS CORP       |   | COM | 477143101 | 0      | 1        | SH | DEFINED | 01 | 1 |
| JO-ANN STORES INC.         | S | COM | 47758P307 | 1947   | 70710    | SH | DEFINED | 01 |   |
| JOHNSON & JOHNSON          | S | COM | 478160104 | 706639 | 11142245 | SH | DEFINED | 01 |   |
| JOHNSON & JOHNSON          | S | COM | 478160104 | 10782  | 170017   | SH | DEFINED | 01 | 0 |
| JOHNSON & JOHNSON          | S | COM | 478160104 | 44340  | 699147   | SH | DEFINED | 01 | 0 |
| JOHNSON & JOHNSON          | S | COM | 478160104 | 112302 | 1770781  | SH | DEFINED | 01 | 1 |
| JOHNSON & JOHNSON          | S | COM | 478160104 | 1251   | 19730    | SH | DEFINED | 01 | 1 |
| JOHNSON & JOHNSON          | S | COM | 478160104 | 1105   | 17419    | SH | DEFINED | 02 |   |
| JOHNSON CONTROLS           | S | COM | 478366107 | 7370   | 116197   | SH | DEFINED | 01 |   |
| JOHNSON CONTROLS           | S | COM | 478366107 | 5612   | 88449    | SH | DEFINED | 01 | 0 |
| JOHNSON CONTROLS           | S | COM | 478366107 | 2757   | 43460    | SH | DEFINED | 01 | 0 |
| JOHNSON CONTROLS           | S | COM | 478366107 | 141    | 2226     | SH | DEFINED | 02 |   |
| JONES APPAREL GROUP        | S | COM | 480074103 | 276    | 7542     | SH | DEFINED | 01 |   |
| JONES APPAREL GROUP        | S | COM | 480074103 | 1      | 41       | SH | DEFINED | 01 | 0 |
| JONES APPAREL GROUP        | S | COM | 480074103 | 1020   | 27904    | SH | DEFINED | 01 | 0 |
| JONES APPAREL GROUP        | S | COM | 480074103 | 204    | 5600     | SH | DEFINED | 01 | 1 |
| JONES APPAREL GROUP        | S | COM | 480074103 | 16     | 451      | SH | DEFINED | 02 |   |
| JONES LANG LASALLE INC     | S | COM | 48020Q107 | 2730   | 72969    | SH | DEFINED | 01 |   |
| JOS A BANK CLOTHIERS INC   | S | COM | 480838101 | 3009   | 106312   | SH | DEFINED | 01 |   |
| JOS A BANK CLOTHIERS INC   | S | COM | 480838101 | 6      | 210      | SH | DEFINED | 01 | 0 |
| JOURNAL COMM INC - A       | S | COM | 481130102 | 1276   | 70600    | SH | DEFINED | 01 |   |
| JOURNAL COMM INC - A       | S | COM | 481130102 | 4      | 210      | SH | DEFINED | 01 | 0 |
| JOURNAL REGISTER CO        | S | COM | 481138105 | 5158   | 266901   | SH | DEFINED | 01 |   |
| JOURNAL REGISTER CO        | S | COM | 481138105 | 1084   | 56131    | SH | DEFINED | 01 | 0 |
| JOURNAL REGISTER CO        | S | COM | 481138105 | 81     | 4165     | SH | DEFINED | 01 | 0 |
| JOURNAL REGISTER CO        | S | COM | 481138105 | 82     | 4250     | SH | DEFINED | 02 |   |
| JOY GLOBAL INC             | S | COM | 481165108 | 7390   | 170150   | SH | DEFINED | 01 |   |
| JOY GLOBAL INC             | S | COM | 481165108 | 4743   | 109260   | SH | DEFINED | 01 | 0 |
| JOY GLOBAL INC             | S | COM | 481165108 | 183    | 4221     | SH | DEFINED | 01 | 0 |
| JOY GLOBAL INC             | S | COM | 481165108 | 2422   | 55773    | SH | DEFINED | 01 | 1 |
| JOY GLOBAL INC             | S | COM | 481165108 | 148    | 3400     | SH | DEFINED | 02 |   |
| JUNIPER                    | S | COM | 48203R104 | 324296 | 11927032 | SH | DEFINED | 01 |   |
| JUNIPER                    | S | COM | 48203R104 | 61481  | 2261178  | SH | DEFINED | 01 | 0 |
| JUNIPER                    | S | COM | 48203R104 | 5729   | 210711   | SH | DEFINED | 01 | 0 |
| JUNIPER                    | S | COM | 48203R104 | 952    | 35033    | SH | DEFINED | 02 |   |
| JUPITERMEDIA CORP          | S | COM | 48207D101 | 1542   | 64827    | SH | DEFINED | 01 |   |
| KCS ENERGY INC             | S | COM | 482434206 | 3129   | 211641   | SH | DEFINED | 01 |   |
| KCS ENERGY INC             | S | COM | 482434206 | 5      | 370      | SH | DEFINED | 01 | 0 |

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|                      |       |          |           |       |         |     |         |      |
|----------------------|-------|----------|-----------|-------|---------|-----|---------|------|
| KLA-TENCOR CORP      | S     | COM      | 482480100 | 31472 | 675659  | SH  | DEFINED | 01   |
| KLA-TENCOR CORP      | S     | COM      | 482480100 | 438   | 9412    | SH  | DEFINED | 01 0 |
| KLA-TENCOR CORP      | S     | COM      | 482480100 | 2937  | 63055   | SH  | DEFINED | 01 0 |
| KLA-TENCOR CORP      | S     | COM      | 482480100 | 46789 | 1004727 | SH  | DEFINED | 01 1 |
| KLA-TENCOR CORP      | S     | COM      | 482480100 | 275   | 5900    | SH  | DEFINED | 02   |
| KMG AMERICA CORP     | S     | COM      | 482563103 | 813   | 73880   | SH  | DEFINED | 01   |
| K-SWISS              | S     | COM      | 482686102 | 6745  | 231582  | SH  | DEFINED | 01   |
| KT CORP - SPON ADR   | FSUSD | COM      | 48268K101 | 8015  | 367471  | SH  | DEFINED | 01   |
| KT CORP - SPON ADR   | FSUSD | COM      | 48268K101 | 31    | 1420    | SH  | DEFINED | 02   |
| K2 INC               | S     | COM      | 482732104 | 9124  | 574580  | SH  | DEFINED | 01   |
| K2 INC               | S     | COM      | 482732104 | 787   | 49560   | SH  | DEFINED | 01 0 |
| K2 INC               | S     | COM      | 482732104 | 70    | 4430    | SH  | DEFINED | 01 0 |
| K2 INC               | S     | COM      | 482732104 | 60    | 3800    | SH  | DEFINED | 02   |
| KNBT BANCORP INC     | S     | COM      | 482921103 | 1131  | 66900   | SH  | DEFINED | 01   |
| KAMAN CORP           | S     | COM      | 483548103 | 831   | 65755   | SH  | DEFINED | 01   |
| KANSAS CITY SO       | S     | COM      | 485170302 | 2997  | 169096  | SH  | DEFINED | 01   |
| KAYDON CORP          | S     | COM      | 486587108 | 10647 | 322445  | SH  | DEFINED | 01   |
| KEANE INC            | S     | COM      | 486665102 | 210   | 14300   | SH  | DEFINED | 01   |
| KB HOME              | S     | COM      | 48666K109 | 8685  | 83186   | SH  | DEFINED | 01   |
| KB HOME              | S     | COM      | 48666K109 | 5259  | 50370   | SH  | DEFINED | 01 0 |
| KB HOME              | S     | COM      | 48666K109 | 2218  | 21249   | SH  | DEFINED | 01 0 |
| KB HOME              | S     | COM      | 48666K109 | 40579 | 388771  | SH  | DEFINED | 01 1 |
| KB HOME              | S     | COM      | 48666K109 | 88    | 840     | SH  | DEFINED | 02   |
| KEITH COS INC        | S     | COM      | 487539108 | 1721  | 99000   | SH  | DEFINED | 01   |
| KEITHLEY INSTRUMENTS | S     | COM      | 487584104 | 804   | 40805   | SH  | DEFINED | 01   |
| KELLOGG CO.          | S     | COM      | 487836108 | 36839 | 824872  | SH  | DEFINED | 01   |
| KELLOGG CO.          | S     | COM      | 487836108 | 1032  | 23101   | SH  | DEFINED | 01 0 |
| KELLOGG CO.          | S     | COM      | 487836108 | 4210  | 94269   | SH  | DEFINED | 01 0 |
| KELLWOOD             | S     | COM      | 488044108 | 4719  | 136796  | SH  | DEFINED | 01   |
| KELLY SERVICES       | S     | COM      | 488152208 | 26    | 853     | SH  | DEFINED | 01   |
| KEMET CORP           | S     | COM      | 488360108 | 1182  | 132000  | SH  | DEFINED | 01   |
| KENNAMETAL INC       | S     | COM      | 489170100 | 6539  | 131372  | SH  | DEFINED | 01   |
| KENNAMETAL INC       | S     | COM      | 489170100 | 2071  | 41640   | SH  | DEFINED | 01 0 |
| KENNAMETAL INC       | S     | COM      | 489170100 | 222   | 4470    | SH  | DEFINED | 01 0 |
| KENNAMETAL INC       | S     | COM      | 489170100 | 164   | 3300    | SH  | DEFINED | 02   |
| KENSEY NASH CORP     | S     | COM      | 490057106 | 2745  | 79499   | SH  | DEFINED | 01   |
| KENSEY NASH CORP     | S     | COM      | 490057106 | 6     | 180     | SH  | DEFINED | 01 0 |
| KENSEY NASH CORP     | S     | COM      | 490057106 | 158   | 4587    | SH  | DEFINED | 01 1 |
| KERR MCGEE           | S     | COM      | 492386107 | 82270 | 1423609 | SH  | DEFINED | 01   |
| KERR MCGEE           | S     | COM      | 492386107 | 898   | 15539   | SH  | DEFINED | 01 0 |
| KERR MCGEE           | S     | COM      | 492386107 | 2001  | 34628   | SH  | DEFINED | 01 0 |
| KERR MCGEE           | S     | COM      | 492386107 | 37    | 640     | SH  | DEFINED | 02   |
| KERR MCGEE CORP CVT  |       | CONV BND | 492386AP2 | 847   | 800000  | PRN | DEFINED | 01   |
| KEY ENERGY SERVICES  | S     | COM      | 492914106 | 449   | 38100   | SH  | DEFINED | 01   |
| KEY TECHNOLOGY INC   | S     | COM      | 493143101 | 935   | 96900   | SH  | DEFINED | 01   |
| KEYCORP NEW          | S     | COM      | 493267108 | 850   | 25081   | SH  | DEFINED | 01   |
| KEYCORP NEW          | S     | COM      | 493267108 | 3147  | 92831   | SH  | DEFINED | 01 0 |
| KEYCORP NEW          | S     | COM      | 493267108 | 205   | 6050    | SH  | DEFINED | 01 1 |
| KEYCORP NEW          | S     | COM      | 493267108 | 20    | 590     | SH  | DEFINED | 02   |
| KEYNOTE SYSTEMS INC  | S     | COM      | 493308100 | 544   | 39100   | SH  | DEFINED | 01   |
| KEYSPAN CORP         | S     | COM      | 49337W100 | 9329  | 236506  | SH  | DEFINED | 01   |
| KEYSPAN CORP         | S     | COM      | 49337W100 | 1446  | 36664   | SH  | DEFINED | 01 0 |
| KFORCE INC           | S     | COM      | 493732101 | 4     | 330     | SH  | DEFINED | 01 0 |
| KILROY REALTY        | S     | COM      | 49427F108 | 5075  | 118707  | SH  | DEFINED | 01   |
| KIMBERLY CLARK       | S     | COM      | 494368103 | 7265  | 110398  | SH  | DEFINED | 01   |
| KIMBERLY CLARK       | S     | COM      | 494368103 | 2218  | 33707   | SH  | DEFINED | 01 0 |
| KIMBERLY CLARK       | S     | COM      | 494368103 | 7328  | 111346  | SH  | DEFINED | 01 0 |
| KIMBERLY CLARK       | S     | COM      | 494368103 | 4454  | 67700   | SH  | DEFINED | 01 1 |
| KIMBERLY CLARK       | S     | COM      | 494368103 | 59    | 901     | SH  | DEFINED | 02   |
| KIMCO REALTY CORP    | S     | COM      | 49446R109 | 3329  | 57400   | SH  | DEFINED | 01   |
| KINDER MORGAN ENERGY | S     | COM      | 494550106 | 8228  | 185600  | SH  | DEFINED | 01   |
| KINDER MORGAN INC    | S     | COM      | 49455P101 | 8947  | 122342  | SH  | DEFINED | 01   |

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|                         |       |     |           |       |         |    |         |    |   |
|-------------------------|-------|-----|-----------|-------|---------|----|---------|----|---|
| KINDER MORGAN INC       | S     | COM | 49455P101 | 1370  | 18738   | SH | DEFINED | 01 | 0 |
| KINDER MORGAN INC       | S     | COM | 49455P101 | 2068  | 28277   | SH | DEFINED | 01 | 0 |
| KINDER MORGAN MGMT.     | S     | COM | 49455U100 | 0     | 2       | SH | DEFINED | 01 |   |
| KINDRED HEALTHCARE      | S     | COM | 494580103 | 3357  | 112126  | SH | DEFINED | 01 |   |
| KINDRED HEALTHCARE      | S     | COM | 494580103 | 10930 | 364955  | SH | DEFINED | 01 | 0 |
| KINDRED HEALTHCARE      | S     | COM | 494580103 | 234   | 7800    | SH | DEFINED | 01 | 0 |
| KINDRED HEALTHCARE      | S     | COM | 494580103 | 195   | 6500    | SH | DEFINED | 02 |   |
| KINETIC CONCEPTS INC.   |       | COM | 49460W208 | 48550 | 636297  | SH | DEFINED | 01 |   |
| KINETIC CONCEPTS INC.   |       | COM | 49460W208 | 46827 | 613734  | SH | DEFINED | 01 | 0 |
| KINETIC CONCEPTS INC.   |       | COM | 49460W208 | 4090  | 53608   | SH | DEFINED | 01 | 0 |
| KINETIC CONCEPTS INC.   |       | COM | 49460W208 | 3964  | 51991   | SH | DEFINED | 01 | 1 |
| KINETIC CONCEPTS INC.   |       | COM | 49460W208 | 671   | 8800    | SH | DEFINED | 02 |   |
| KING PHARMACEUTICAL     | S     | COM | 495582108 | 871   | 70192   | SH | DEFINED | 01 |   |
| KING PHARMACEUTICAL     | S     | COM | 495582108 | 684   | 55149   | SH | DEFINED | 01 | 0 |
| KING PHARMACEUTICAL     | S     | COM | 495582108 | 26    | 2103    | SH | DEFINED | 02 |   |
| KINROSS GOLD CORP       |       | COM | 496902404 | 735   | 104460  | SH | DEFINED | 01 | 0 |
| KIRBY CORP              | S     | COM | 497266106 | 13521 | 304661  | SH | DEFINED | 01 |   |
| KIRBY CORP              | S     | COM | 497266106 | 1312  | 29550   | SH | DEFINED | 01 | 0 |
| KIRBY CORP              | S     | COM | 497266106 | 129   | 2900    | SH | DEFINED | 01 | 0 |
| KIRBY CORP              | S     | COM | 497266106 | 102   | 2300    | SH | DEFINED | 02 |   |
| KMART HOLDING CORP      | S     | COM | 498780105 | 52    | 525     | SH | DEFINED | 01 | 0 |
| KMART HOLDING CORP      | S     | COM | 498780105 | 65    | 653     | SH | DEFINED | 02 |   |
| KNIGHT RIDDER           | S     | COM | 499040103 | 4749  | 70960   | SH | DEFINED | 01 |   |
| KNIGHT RIDDER           | S     | COM | 499040103 | 1177  | 17577   | SH | DEFINED | 01 | 0 |
| KNIGHT TRADING GRP.     | S     | COM | 499063105 | 2289  | 209087  | SH | DEFINED | 01 |   |
| KNIGHT TRANSPORTATION   | S     | COM | 499064103 | 3782  | 152498  | SH | DEFINED | 01 |   |
| KOHLS CORP              | S     | COM | 500255104 | 1041  | 21171   | SH | DEFINED | 01 |   |
| KOHLS CORP              | S     | COM | 500255104 | 1     | 23      | SH | DEFINED | 01 | 0 |
| KOHLS CORP              | S     | COM | 500255104 | 3851  | 78330   | SH | DEFINED | 01 | 0 |
| KOHLS CORP              | S     | COM | 500255104 | 1032  | 21200   | SH | DEFINED | 01 | 1 |
| KOHLS CORP              | S     | COM | 500255104 | 16    | 331     | SH | DEFINED | 02 |   |
| KOMAG INC               | S     | COM | 500453204 | 2448  | 130343  | SH | DEFINED | 01 |   |
| KOMAG INC               | S     | COM | 500453204 | 2046  | 108870  | SH | DEFINED | 01 | 0 |
| KOMAG INC               | S     | COM | 500453204 | 205   | 10900   | SH | DEFINED | 01 | 0 |
| KOMAG INC               | S     | COM | 500453204 | 156   | 8300    | SH | DEFINED | 02 |   |
| PHILIPS ELECTRON NYS    | FSUSD | COM | 500472303 | 199   | 7500    | SH | DEFINED | 01 |   |
| KOPIN                   | S     | COM | 500600101 | 682   | 176220  | SH | DEFINED | 01 |   |
| KOPIN                   | S     | COM | 500600101 | 2598  | 671300  | SH | DEFINED | 01 | 0 |
| KEPCO ADR (KEP US\$)    | FSUSD | COM | 500631106 | 515   | 38900   | SH | DEFINED | 01 |   |
| KORN FERRY INTL         | S     | COM | 500643200 | 5139  | 247640  | SH | DEFINED | 01 |   |
| KORN FERRY INTL         | S     | COM | 500643200 | 9     | 450     | SH | DEFINED | 01 | 0 |
| KOS PHARMACEUTICALS INC | S     | COM | 500648100 | 3582  | 95176   | SH | DEFINED | 01 |   |
| KOS PHARMACEUTICALS INC | S     | COM | 500648100 | 5     | 150     | SH | DEFINED | 01 | 0 |
| KRAFT FOODS INC - A     | S     | COM | 50075N104 | 10744 | 301700  | SH | DEFINED | 01 |   |
| KRAFT FOODS INC - A     | S     | COM | 50075N104 | 4064  | 114100  | SH | DEFINED | 01 | 0 |
| KRAFT FOODS INC - A     | S     | COM | 50075N104 | 2922  | 82079   | SH | DEFINED | 01 | 1 |
| KRISPY KREME DONUTS     |       | COM | 501014104 | 2878  | 228467  | SH | DEFINED | 01 |   |
| KRISPY KREME DONUTS     |       | COM | 501014104 | 470   | 37300   | SH | DEFINED | 01 | 0 |
| KRISPY KREME DONUTS     |       | COM | 501014104 | 12    | 922     | SH | DEFINED | 02 |   |
| KROGER CO.              | S     | COM | 501044101 | 10464 | 596521  | SH | DEFINED | 01 |   |
| KROGER CO.              | S     | COM | 501044101 | 2960  | 168737  | SH | DEFINED | 01 | 0 |
| KROGER CO.              | S     | COM | 501044101 | 34466 | 1967553 | SH | DEFINED | 01 | 1 |
| KROGER CO.              | S     | COM | 501044101 | 138   | 7883    | SH | DEFINED | 02 |   |
| KRONOS INC              | S     | COM | 501052104 | 4008  | 78396   | SH | DEFINED | 01 |   |
| KRONOS INC              | S     | COM | 501052104 | 10860 | 212400  | SH | DEFINED | 01 | 0 |
| KRONOS INC              | S     | COM | 501052104 | 568   | 11100   | SH | DEFINED | 01 | 0 |
| KRONOS WORLDWIDE INC    | S     | COM | 50105F105 | 4     | 80      | SH | DEFINED | 01 |   |
| KULICKE & SOFFA IND     | S     | COM | 501242101 | 1636  | 189816  | SH | DEFINED | 01 |   |
| KYPHON INC.             | S     | COM | 501577100 | 149   | 5800    | SH | DEFINED | 01 | 0 |
| KYPHON INC.             | S     | COM | 501577100 | 7149  | 277932  | SH | DEFINED | 01 | 1 |
| KYPHON INC.             | S     | COM | 501577100 | 54    | 2100    | SH | DEFINED | 02 |   |
| LCA-VISION INC          | S     | COM | 501803308 | 2698  | 115367  | SH | DEFINED | 01 |   |

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|---------------------------|---|----------|-----------|-------|---------|-----|---------|----|---|
| LCA-VISION INC            | S | COM      | 501803308 | 11    | 450     | SH  | DEFINED | 01 | 0 |
| LG.PHILIPS LCD CO LTD-ADR |   | COM      | 50186V102 | 231   | 12853   | SH  | DEFINED | 01 | 1 |
| LNR PPTY CORP             | S | COM      | 501940100 | 180   | 2855    | SH  | DEFINED | 01 |   |
| LSI LOGIC                 | S | COM      | 502161102 | 130   | 23747   | SH  | DEFINED | 01 |   |
| LSI LOGIC                 | S | COM      | 502161102 | 482   | 87882   | SH  | DEFINED | 01 | 0 |
| LSI LOGIC                 | S | COM      | 502161102 | 24    | 4460    | SH  | DEFINED | 02 |   |
| LSI INDUSTRIES INC        | S | COM      | 50216C108 | 664   | 58000   | SH  | DEFINED | 01 |   |
| LTC PROPERTIES            | S | COM      | 502175102 | 1052  | 52801   | SH  | DEFINED | 01 |   |
| L-3 COMMUNICATIONS        | S | COM      | 502424104 | 520   | 7100    | SH  | DEFINED | 01 |   |
| L-3 COMMUNICATIONS        | S | COM      | 502424104 | 1925  | 26290   | SH  | DEFINED | 01 | 0 |
| L-3 COMMUNICATIONS        | S | COM      | 502424104 | 50    | 676     | SH  | DEFINED | 02 |   |
| LABARGE INC               | S | COM      | 502470107 | 592   | 46600   | SH  | DEFINED | 01 |   |
| LA QUINTA CORP            | S | COM      | 50419U202 | 3939  | 433400  | SH  | DEFINED | 01 |   |
| LA QUINTA CORP            | S | COM      | 50419U202 | 316   | 35000   | SH  | DEFINED | 01 | 1 |
| LA-Z-BOY INC              | S | COM      | 505336107 | 2206  | 143533  | SH  | DEFINED | 01 |   |
| LABOR READY INC           | S | COM      | 505401208 | 7493  | 442885  | SH  | DEFINED | 01 |   |
| LABOR READY INC           | S | COM      | 505401208 | 1985  | 117232  | SH  | DEFINED | 01 | 0 |
| LABOR READY INC           | S | COM      | 505401208 | 196   | 11610   | SH  | DEFINED | 01 | 0 |
| LABOR READY INC           | S | COM      | 505401208 | 149   | 8800    | SH  | DEFINED | 02 |   |
| LABONE INC                | S | COM      | 50540L105 | 1385  | 43230   | SH  | DEFINED | 01 |   |
| LAB CORP OF AMERICA       | S | COM      | 50540R409 | 580   | 11636   | SH  | DEFINED | 01 |   |
| LAB CORP OF AMERICA       | S | COM      | 50540R409 | 1573  | 31580   | SH  | DEFINED | 01 | 0 |
| LAB CORP OF AMERICA       | S | COM      | 50540R409 | 61790 | 1240762 | SH  | DEFINED | 01 | 1 |
| LACLEDE GROUP INC         | S | COM      | 505597104 | 1648  | 52890   | SH  | DEFINED | 01 |   |
| LAIDLAW INTERNATIONAL     | S | COM      | 50730R102 | 4044  | 189000  | SH  | DEFINED | 01 |   |
| LAIDLAW INTERNATIONAL     | S | COM      | 50730R102 | 2572  | 120210  | SH  | DEFINED | 01 | 0 |
| LAIDLAW INTERNATIONAL     | S | COM      | 50730R102 | 244   | 11400   | SH  | DEFINED | 01 | 0 |
| LAIDLAW INTERNATIONAL     | S | COM      | 50730R102 | 427   | 20000   | SH  | DEFINED | 01 | 1 |
| LAIDLAW INTERNATIONAL     | S | COM      | 50730R102 | 199   | 9300    | SH  | DEFINED | 02 |   |
| LAM RESEARCH CORP         | S | COM      | 512807108 | 274   | 9490    | SH  | DEFINED | 01 |   |
| LAM RESEARCH CORP         | S | COM      | 512807108 | 15349 | 530950  | SH  | DEFINED | 01 | 0 |
| LAM RESEARCH CORP         | S | COM      | 512807108 | 804   | 27795   | SH  | DEFINED | 01 | 0 |
| LAMAR ADVERTISING.        | S | COM      | 512815101 | 274   | 6410    | SH  | DEFINED | 01 |   |
| LAMAR ADVERTISING.        | S | COM      | 512815101 | 21    | 482     | SH  | DEFINED | 01 | 0 |
| LAMAR ADVERTISING.        | S | COM      | 512815101 | 56106 | 1314080 | SH  | DEFINED | 01 | 1 |
| LANCASTER COLONY COR      | S | COM      | 513847103 | 1320  | 30802   | SH  | DEFINED | 01 |   |
| LANCE INC                 | S | COM      | 514606102 | 5118  | 268942  | SH  | DEFINED | 01 |   |
| LANCE INC                 | S | COM      | 514606102 | 2243  | 117880  | SH  | DEFINED | 01 | 0 |
| LANCE INC                 | S | COM      | 514606102 | 226   | 11900   | SH  | DEFINED | 01 | 0 |
| LANCE INC                 | S | COM      | 514606102 | 173   | 9100    | SH  | DEFINED | 02 |   |
| LANDAMERICA FINL          | S | COM      | 514936103 | 5533  | 102603  | SH  | DEFINED | 01 |   |
| LANDRY'S RESTAURANTS      | S | COM      | 51508L103 | 3069  | 105604  | SH  | DEFINED | 01 |   |
| LANDSTAR SYSTEM INC       | S | COM      | 515098101 | 13416 | 182183  | SH  | DEFINED | 01 |   |
| LANDSTAR SYSTEM INC       | S | COM      | 515098101 | 191   | 2590    | SH  | DEFINED | 01 | 0 |
| LANDSTAR SYSTEM INC       | S | COM      | 515098101 | 66    | 900     | SH  | DEFINED | 02 |   |
| LAS VEGAS SANDS CORP      | S | COM      | 517834107 | 1067  | 22231   | SH  | DEFINED | 01 |   |
| LASALLE HOTEL PROPERTIES  | S | COM      | 517942108 | 2192  | 68893   | SH  | DEFINED | 01 |   |
| LASERSCOPE                | S | COM      | 518081104 | 664   | 18498   | SH  | DEFINED | 01 |   |
| ESTEE LAUDER              | S | COM      | 518439104 | 4584  | 100400  | SH  | DEFINED | 01 | 1 |
| ESTEE LAUDER              | S | COM      | 518439104 | 31    | 669     | SH  | DEFINED | 02 |   |
| LAWSON PRODUCTS           | S | COM      | 520776105 | 1746  | 34611   | SH  | DEFINED | 01 |   |
| LEAP WIRELESS INTL INC    | S | COM      | 521863308 | 8186  | 303200  | SH  | DEFINED | 01 |   |
| LEAP WIRELESS INTL INC    | S | COM      | 521863308 | 2072  | 76750   | SH  | DEFINED | 01 | 0 |
| LEAR CORP                 | S | COM      | 521865105 | 8646  | 141710  | SH  | DEFINED | 01 |   |
| LEAR CORP                 | S | COM      | 521865105 | 61    | 1000    | SH  | DEFINED | 01 | 1 |
| LEAR CORP                 | S | COM      | 521865105 | 58    | 945     | SH  | DEFINED | 02 |   |
| LEAR CORP CVT             |   | CONV BND | 521865AG0 | 1600  | 3100000 | PRN | DEFINED | 01 |   |
| LECG CORP                 | S | COM      | 523234102 | 791   | 42414   | SH  | DEFINED | 01 |   |
| LEE ENTERPRISES INC       | S | COM      | 523768109 | 1475  | 32000   | SH  | DEFINED | 01 |   |
| LEGGETT & PLATT           | S | COM      | 524660107 | 3597  | 126525  | SH  | DEFINED | 01 |   |
| LEGGETT & PLATT           | S | COM      | 524660107 | 1239  | 43581   | SH  | DEFINED | 01 | 0 |
| LEGGETT & PLATT           | S | COM      | 524660107 | 13    | 467     | SH  | DEFINED | 02 |   |

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|                           |      |          |           |        |         |     |         |      |
|---------------------------|------|----------|-----------|--------|---------|-----|---------|------|
| LEGG MASON INC            | S    | COM      | 524901105 | 62110  | 847800  | SH  | DEFINED | 01   |
| LEGG MASON INC            | S    | COM      | 524901105 | 91351  | 1246952 | SH  | DEFINED | 01 0 |
| LEGG MASON INC            | S    | COM      | 524901105 | 8238   | 112448  | SH  | DEFINED | 01 0 |
| LEGG MASON INC            | S    | COM      | 524901105 | 1297   | 17700   | SH  | DEFINED | 02   |
| LEHMAN BROS HOLDINGS      | S    | COM      | 524908100 | 40998  | 468653  | SH  | DEFINED | 01   |
| LEHMAN BROS HOLDINGS      | S    | COM      | 524908100 | 905    | 10350   | SH  | DEFINED | 01 0 |
| LEHMAN BROS HOLDINGS      | S    | COM      | 524908100 | 8381   | 95804   | SH  | DEFINED | 01 0 |
| LEHMAN BROS HOLDINGS      | S    | COM      | 524908100 | 23776  | 271818  | SH  | DEFINED | 01 1 |
| LEHMAN BROS HOLDINGS      | S    | COM      | 524908100 | 68     | 787     | SH  | DEFINED | 02   |
| LENNAR CORP               | S    | COM      | 526057104 | 9732   | 171700  | SH  | DEFINED | 01   |
| LENNAR CORP               | S    | COM      | 526057104 | 2583   | 45568   | SH  | DEFINED | 01 0 |
| LENNAR CORP               | S    | COM      | 526057104 | 561    | 9900    | SH  | DEFINED | 01 0 |
| LENNAR CORP               | S    | COM      | 526057104 | 85     | 1488    | SH  | DEFINED | 02   |
| LENNOX INTL               | S    | COM      | 526107107 | 4591   | 225586  | SH  | DEFINED | 01   |
| LEUCADIA NATL CORP        | S    | COM      | 527288104 | 17     | 251     | SH  | DEFINED | 01 0 |
| LEUCADIA NATL CORP        | S    | COM      | 527288104 | 53     | 760     | SH  | DEFINED | 02   |
| LEVEL 3 COMM              | S    | COM      | 52729N100 | 13     | 3811    | SH  | DEFINED | 01 0 |
| LEXAR MEDIA INC.          | S    | COM      | 52886P104 | 2315   | 295252  | SH  | DEFINED | 01   |
| LEXAR MEDIA INC.          | S    | COM      | 52886P104 | 5      | 650     | SH  | DEFINED | 01 0 |
| LEXICON GENETICS INC      | S    | COM      | 528872104 | 2342   | 301900  | SH  | DEFINED | 01   |
| LEXICON GENETICS INC      | S    | COM      | 528872104 | 7      | 890     | SH  | DEFINED | 01 0 |
| LEXICON GENETICS INC      | S    | COM      | 528872104 | 278    | 35938   | SH  | DEFINED | 01 1 |
| LEXINGTON CORP PPTYS TR   | S    | COM      | 529043101 | 6604   | 292470  | SH  | DEFINED | 01   |
| LEXMARK INTL INC          | S    | COM      | 529771107 | 14906  | 175368  | SH  | DEFINED | 01   |
| LEXMARK INTL INC          | S    | COM      | 529771107 | 2505   | 29466   | SH  | DEFINED | 01 0 |
| LEXMARK INTL INC          | S    | COM      | 529771107 | 31     | 360     | SH  | DEFINED | 02   |
| LIBBEY                    | S    | COM      | 529898108 | 865    | 38934   | SH  | DEFINED | 01   |
| LIBERTY CORP S C.         |      | COM      | 530370105 | 132    | 3000    | SH  | DEFINED | 01   |
| LIBERTY MEDIA (VIA.B CVT  |      | CONV BND | 530715AR2 | 883    | 900000  | PRN | DEFINED | 01   |
| LIBERTY MEDIA             | S    | COM      | 530718105 | 44656  | 4066955 | SH  | DEFINED | 01   |
| LIBERTY MEDIA             | S    | COM      | 530718105 | 117    | 10647   | SH  | DEFINED | 02   |
| LIBERTY MEDIA CORPORATION | 00.7 | CONV BND | 530718AF2 | 843    | 700000  | PRN | DEFINED | 01   |
| LIBERTY MEDIA INTL INC    | S    | COM      | 530719103 | 13952  | 301802  | SH  | DEFINED | 01   |
| LIBERTY MEDIA INTL INC    | S    | COM      | 530719103 | 46     | 990     | SH  | DEFINED | 01 0 |
| LIBERTY MEDIA INTL INC    | S    | COM      | 530719103 | 36     | 784     | SH  | DEFINED | 02   |
| LIBERTY PROPERTY TRU.     | S    | COM      | 531172104 | 2281   | 52800   | SH  | DEFINED | 01   |
| LIFECCELL CORP            | S    | COM      | 531927101 | 2370   | 231900  | SH  | DEFINED | 01   |
| LIFECCELL CORP            | S    | COM      | 531927101 | 5      | 490     | SH  | DEFINED | 01 0 |
| LIFEPOINT HOSP INC        | S    | COM      | 53219L109 | 9      | 245     | SH  | DEFINED | 00   |
| LIFEPOINT HOSP INC        | S    | COM      | 53219L109 | 3029   | 87000   | SH  | DEFINED | 01   |
| LIFEPOINT HOSP INC        | S    | COM      | 53219L109 | 1801   | 51740   | SH  | DEFINED | 01 0 |
| ELI LILLY                 | S    | COM      | 532457108 | 119502 | 2105766 | SH  | DEFINED | 01   |
| ELI LILLY                 | S    | COM      | 532457108 | 2299   | 40500   | SH  | DEFINED | 01 0 |
| ELI LILLY                 | S    | COM      | 532457108 | 15151  | 266979  | SH  | DEFINED | 01 0 |
| ELI LILLY                 | S    | COM      | 532457108 | 12112  | 213217  | SH  | DEFINED | 01 1 |
| LIMITED BRANDS INC        | S    | COM      | 532716107 | 577    | 25070   | SH  | DEFINED | 01   |
| LIMITED BRANDS INC        | S    | COM      | 532716107 | 2136   | 92782   | SH  | DEFINED | 01 0 |
| LIMITED BRANDS INC        | S    | COM      | 532716107 | 308    | 13400   | SH  | DEFINED | 01 1 |
| LIN TV CORP               | S    | COM      | 532774106 | 3113   | 163000  | SH  | DEFINED | 01   |
| LINCARE HOLDINGS INC      | S    | COM      | 532791100 | 51292  | 1202615 | SH  | DEFINED | 01   |
| LINCARE HOLDINGS INC      | S    | COM      | 532791100 | 2433   | 57072   | SH  | DEFINED | 01 0 |
| LINCARE HOLDINGS INC      | S    | COM      | 532791100 | 2328   | 54598   | SH  | DEFINED | 01 0 |
| LINCARE HOLDINGS INC      | S    | COM      | 532791100 | 889    | 20842   | SH  | DEFINED | 02   |
| LINCOLN ELECTRIC HLD      | S    | COM      | 533900106 | 3412   | 98819   | SH  | DEFINED | 01   |
| LINCOLN NAT               | S    | COM      | 534187109 | 43403  | 929785  | SH  | DEFINED | 01   |
| LINCOLN NAT               | S    | COM      | 534187109 | 1969   | 42193   | SH  | DEFINED | 01 0 |
| LINCOLN NAT               | S    | COM      | 534187109 | 2846   | 60965   | SH  | DEFINED | 01 0 |
| LINCOLN NAT               | S    | COM      | 534187109 | 121    | 2605    | SH  | DEFINED | 02   |
| LINDSAY MANUFACTURIN      | S    | COM      | 535555106 | 1111   | 42964   | SH  | DEFINED | 01   |
| LINEAR TECHNOLOGY         | S    | COM      | 535678106 | 30793  | 794445  | SH  | DEFINED | 01   |
| LINEAR TECHNOLOGY         | S    | COM      | 535678106 | 412    | 10633   | SH  | DEFINED | 01 0 |
| LINEAR TECHNOLOGY         | S    | COM      | 535678106 | 2806   | 72401   | SH  | DEFINED | 01 0 |

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| LINEAR TECHNOLOGY S             | COM      | 535678106 | 1469   | 38020   | SH  | DEFINED | 01 | 1 |
| LINEN & THINGS S                | COM      | 535679104 | 4668   | 188193  | SH  | DEFINED | 01 |   |
| LINK ENERGY LLC S               | COM      | 535763106 | 195    | 2170149 | SH  | DEFINED | 01 |   |
| LINK ENERGY LLC S               | COM      | 535763106 | 39     | 446617  | SH  | DEFINED | 01 | 0 |
| LIONS GATE ENTERTAIN COR FSU    | COM      | 535919203 | 378    | 35550   | SH  | DEFINED | 01 |   |
| LIONBRIDGE TECHNOLOGIES INC.    | COM      | 536252109 | 4576   | 680847  | SH  | DEFINED | 01 |   |
| LITHIA MOTORS INC CL A S        | COM      | 536797103 | 3659   | 136400  | SH  | DEFINED | 01 |   |
| LITHIA MOTORS INC CL A S        | COM      | 536797103 | 1321   | 49260   | SH  | DEFINED | 01 | 0 |
| LITHIA MOTORS INC CL A S        | COM      | 536797103 | 126    | 4700    | SH  | DEFINED | 01 | 0 |
| LITHIA MOTORS INC CL A S        | COM      | 536797103 | 107    | 4000    | SH  | DEFINED | 02 |   |
| LITTELFUSE INC S                | COM      | 537008104 | 5100   | 149323  | SH  | DEFINED | 01 |   |
| LIZ CLAIBORNE S                 | COM      | 539320101 | 8412   | 199271  | SH  | DEFINED | 01 |   |
| LIZ CLAIBORNE S                 | COM      | 539320101 | 1046   | 24784   | SH  | DEFINED | 01 | 0 |
| LIZ CLAIBORNE S                 | COM      | 539320101 | 31     | 745     | SH  | DEFINED | 02 |   |
| LLOYDS TSB GROUP ADR FSUSD      | COM      | 539439109 | 7847   | 213300  | SH  | DEFINED | 01 |   |
| LOJACK CORPORATION S            | COM      | 539451104 | 1447   | 119281  | SH  | DEFINED | 01 |   |
| LOCKHEED MARTIN CORP S          | COM      | 539830109 | 276142 | 4971053 | SH  | DEFINED | 01 |   |
| LOCKHEED MARTIN CORP S          | COM      | 539830109 | 852    | 15346   | SH  | DEFINED | 01 | 0 |
| LOCKHEED MARTIN CORP S          | COM      | 539830109 | 5614   | 101058  | SH  | DEFINED | 01 | 0 |
| LOCKHEED MARTIN CORP S          | COM      | 539830109 | 2089   | 37600   | SH  | DEFINED | 01 | 1 |
| LOCKHEED MARTIN CORP S          | COM      | 539830109 | 141    | 2545    | SH  | DEFINED | 02 |   |
| LOCKHEED MARTIN CVT 02.026% 08  | CONV BND | 539830AP4 | 1552   | 1500000 | PRN | DEFINED | 01 |   |
| LODGENET ENT S                  | COM      | 540211109 | 1849   | 104500  | SH  | DEFINED | 01 |   |
| LODGIAN INC S                   | COM      | 54021P403 | 8679   | 705648  | SH  | DEFINED | 01 |   |
| LOEWS CORP S                    | COM      | 540424108 | 131286 | 1867505 | SH  | DEFINED | 01 |   |
| LOEWS CORP S                    | COM      | 540424108 | 1482   | 21079   | SH  | DEFINED | 01 | 0 |
| LOEWS CORP S                    | COM      | 540424108 | 8207   | 116745  | SH  | DEFINED | 01 | 0 |
| LOEWS CORP S                    | COM      | 540424108 | 396    | 5637    | SH  | DEFINED | 01 | 1 |
| LOEWS CORP S                    | COM      | 540424108 | 176    | 2504    | SH  | DEFINED | 02 |   |
| LOEWS CORP - CAROLINA GROUP     | COM      | 540424207 | 5666   | 195705  | SH  | DEFINED | 01 |   |
| LOEWS CORP - CAROLINA GROUP     | COM      | 540424207 | 2      | 58      | SH  | DEFINED | 01 | 0 |
| LONE STAR STEAK HS S            | COM      | 542307103 | 4276   | 152715  | SH  | DEFINED | 01 |   |
| LONE STAR STEAK HS S            | COM      | 542307103 | 3      | 110     | SH  | DEFINED | 01 | 0 |
| LONE STAR TECHNOLOG S           | COM      | 542312103 | 2693   | 80462   | SH  | DEFINED | 01 |   |
| LONGS DRUG STORES S             | COM      | 543162101 | 2616   | 94890   | SH  | DEFINED | 01 |   |
| LOUISIANA PAC. S                | COM      | 546347105 | 4436   | 165918  | SH  | DEFINED | 01 |   |
| LOUISIANA PAC. S                | COM      | 546347105 | 672    | 25126   | SH  | DEFINED | 01 | 0 |
| LOUISIANA PAC. S                | COM      | 546347105 | 12654  | 473243  | SH  | DEFINED | 01 | 1 |
| LOUISIANA PAC. S                | COM      | 546347105 | 58     | 2139    | SH  | DEFINED | 02 |   |
| LOUISVILLE G&E PFD \$5.875 7-15 | PRF      | 546676800 | 1082   | 10800   | SH  | DEFINED | 01 |   |
| LOWES COMPANIES S               | COM      | 548661107 | 22965  | 398765  | SH  | DEFINED | 01 |   |
| LOWES COMPANIES S               | COM      | 548661107 | 4573   | 79441   | SH  | DEFINED | 01 | 0 |
| LOWES COMPANIES S               | COM      | 548661107 | 11311  | 196409  | SH  | DEFINED | 01 | 0 |
| LOWE S COMPANIES INC 00.000% 0  | CONV BND | 548661CF2 | 951    | 1000000 | PRN | DEFINED | 01 |   |
| LOWE S COMPANIES INC 00.000% 0  | CONV BND | 548661CF2 | 4090   | 4300000 | PRN | DEFINED | 01 | 0 |
| LUBRIZOL CORP S                 | COM      | 549271104 | 3288   | 89200   | SH  | DEFINED | 01 |   |
| LUCENT TECHNOLOGIES S           | COM      | 549463107 | 3188   | 847786  | SH  | DEFINED | 01 |   |
| LUCENT TECHNOLOGIES S           | COM      | 549463107 | 54     | 14400   | SH  | DEFINED | 01 | 0 |
| LUCENT TECHNOLOGIES S           | COM      | 549463107 | 4087   | 1086916 | SH  | DEFINED | 01 | 0 |
| LYDALL INC S                    | COM      | 550819106 | 2517   | 212232  | SH  | DEFINED | 01 |   |
| WILLIAM LYON HOMES S            | COM      | 552074106 | 78     | 1108    | SH  | DEFINED | 01 |   |
| LYONDELL CHEMICAL CO S          | COM      | 552078107 | 35654  | 1232832 | SH  | DEFINED | 01 |   |
| LYONDELL CHEMICAL CO S          | COM      | 552078107 | 5014   | 173384  | SH  | DEFINED | 01 | 0 |
| LYONDELL CHEMICAL CO S          | COM      | 552078107 | 46149  | 1599100 | SH  | DEFINED | 01 | 1 |
| LYONDELL CHEMICAL CO S          | COM      | 552078107 | 106    | 3656    | SH  | DEFINED | 02 |   |
| M&F WORLDWIDE CORP S            | COM      | 552541104 | 152    | 11178   | SH  | DEFINED | 01 |   |
| M&T BK CORP S                   | COM      | 55261F104 | 2282   | 21165   | SH  | DEFINED | 01 |   |
| M&T BK CORP S                   | COM      | 55261F104 | 2859   | 26510   | SH  | DEFINED | 01 | 0 |
| MAF BANCORP S                   | COM      | 55261R108 | 4200   | 93734   | SH  | DEFINED | 01 |   |
| MBIA INC S                      | COM      | 55262C100 | 1898   | 30009   | SH  | DEFINED | 01 |   |
| MBIA INC S                      | COM      | 55262C100 | 2033   | 32129   | SH  | DEFINED | 01 | 0 |
| MBIA INC S                      | COM      | 55262C100 | 172    | 2700    | SH  | DEFINED | 01 | 1 |

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| MBIA INC                       | S     | COM | 55262C100 | 37     | 583     | SH | DEFINED | 02   |
| MBNA                           |       | COM | 55262L100 | 178288 | 6324497 | SH | DEFINED | 01   |
| MBNA                           |       | COM | 55262L100 | 2412   | 85560   | SH | DEFINED | 01 0 |
| MBNA                           |       | COM | 55262L100 | 8223   | 291688  | SH | DEFINED | 01 0 |
| MBNA                           |       | COM | 55262L100 | 1465   | 52000   | SH | DEFINED | 01 1 |
| MBNA                           |       | COM | 55262L100 | 249    | 8849    | SH | DEFINED | 02   |
| MDC HOLDINGS INC               | S     | COM | 552676108 | 7011   | 81104   | SH | DEFINED | 01   |
| MDC HOLDINGS INC               | S     | COM | 552676108 | 35     | 400     | SH | DEFINED | 02   |
| MDU RESOURCES GROUP            | S     | COM | 552690109 | 37     | 1390    | SH | DEFINED | 02   |
| MCI INC                        | S     | COM | 552691107 | 57536  | 2854000 | SH | DEFINED | 01   |
| MCI INC                        | S     | COM | 552691107 | 3305   | 163983  | SH | DEFINED | 01 0 |
| MCI INC                        | S     | COM | 552691107 | 1386   | 68750   | SH | DEFINED | 01 0 |
| MEMC ELECTRONIC MAT.           | S     | COM | 552715104 | 564    | 42569   | SH | DEFINED | 01   |
| MFA MORTGAGE INVESTMENTS INC.  |       | COM | 55272X102 | 2311   | 262002  | SH | DEFINED | 01   |
| MGE ENERGY INC.                | S     | COM | 55277P104 | 257    | 7127    | SH | DEFINED | 01   |
| MGIC INVESTMENT CORP           | S     | COM | 552848103 | 4443   | 64476   | SH | DEFINED | 01   |
| MGIC INVESTMENT CORP           | S     | COM | 552848103 | 39     | 562     | SH | DEFINED | 01 0 |
| MGIC INVESTMENT CORP           | S     | COM | 552848103 | 1523   | 22097   | SH | DEFINED | 01 0 |
| MGIC INVESTMENT CORP           | S     | COM | 552848103 | 186    | 2700    | SH | DEFINED | 01 1 |
| MGIC INVESTMENT CORP           | S     | COM | 552848103 | 78     | 1141    | SH | DEFINED | 02   |
| MGI PHARM                      | S     | COM | 552880106 | 13313  | 475238  | SH | DEFINED | 01   |
| MGI PHARM                      | S     | COM | 552880106 | 40330  | 1439800 | SH | DEFINED | 01 0 |
| MGI PHARM                      | S     | COM | 552880106 | 2053   | 73300   | SH | DEFINED | 01 0 |
| MGI PHARM                      | S     | COM | 552880106 | 1428   | 51000   | SH | DEFINED | 01 1 |
| MGI PHARM                      | S     | COM | 552880106 | 81     | 2900    | SH | DEFINED | 02   |
| MGM MIRAGE                     | S     | COM | 552953101 | 3886   | 53410   | SH | DEFINED | 01   |
| MI DEVELOPMENTS INC CL-A       |       | COM | 55304X104 | 10976  | 363800  | SH | DEFINED | 01   |
| M/I HOMES INC                  | S     | COM | 55305B101 | 443    | 8037    | SH | DEFINED | 01   |
| MKS INSTRUMENT INC             | S     | COM | 55306N104 | 3423   | 184500  | SH | DEFINED | 01   |
| MKS INSTRUMENT INC             | S     | COM | 55306N104 | 61     | 3300    | SH | DEFINED | 01 0 |
| MKS INSTRUMENT INC             | S     | COM | 55306N104 | 22     | 1200    | SH | DEFINED | 02   |
| MMO2 PLC ADR                   | FSUSD | COM | 55309W101 | 1756   | 74500   | SH | DEFINED | 01   |
| MPS GROUP INC                  | S     | COM | 553409103 | 3186   | 259900  | SH | DEFINED | 01   |
| MPS GROUP INC                  | S     | COM | 553409103 | 1230   | 100337  | SH | DEFINED | 01 0 |
| MPS GROUP INC                  | S     | COM | 553409103 | 122    | 9975    | SH | DEFINED | 01 0 |
| MPS GROUP INC                  | S     | COM | 553409103 | 93     | 7600    | SH | DEFINED | 02   |
| MRO SOFTWARE INC               | S     | COM | 55347W105 | 819    | 62890   | SH | DEFINED | 01   |
| MSC INDUSTRIAL                 |       | COM | 553530106 | 2285   | 63500   | SH | DEFINED | 01 0 |
| MSC INDUSTRIAL DIR CL A COM US |       | COM | 553530106 | 1620   | 45128   | SH | DEFINED | 01 1 |
| MTS SYSTEMS CORP               | S     | COM | 553777103 | 2530   | 74840   | SH | DEFINED | 01   |
| MTC TECHNOLOGIES INC           | S     | COM | 55377A106 | 3074   | 91547   | SH | DEFINED | 01   |
| MACDERMID INC                  | S     | COM | 554273102 | 3475   | 96272   | SH | DEFINED | 01   |
| MACERICH CO                    | S     | COM | 554382101 | 54     | 862     | SH | DEFINED | 02   |
| MACROVISION CORP               | S     | COM | 555904101 | 6      | 230     | SH | DEFINED | 01 0 |
| MACQUARIE INFRASTRUCTURE COMP  |       | COM | 55607X108 | 5867   | 200000  | SH | DEFINED | 01 1 |
| MACROMEDIA INC                 | S     | COM | 556100105 | 20467  | 657710  | SH | DEFINED | 01   |
| MACROMEDIA INC                 | S     | COM | 556100105 | 2813   | 90370   | SH | DEFINED | 01 0 |
| STEVEN MADDEN LTD.             | S     | COM | 556269108 | 1875   | 99420   | SH | DEFINED | 01   |
| MAGELLAN HEALTH SERVICES INC   |       | COM | 559079207 | 39802  | 1165182 | SH | DEFINED | 01   |
| MAGELLAN HEALTH SERVICES INC   |       | COM | 559079207 | 6139   | 179780  | SH | DEFINED | 01 0 |
| MAGELLAN HEALTH SERVICES INC   |       | COM | 559079207 | 174    | 5100    | SH | DEFINED | 01 0 |
| MAGELLAN HEALTH SERVICES INC   |       | COM | 559079207 | 137    | 4000    | SH | DEFINED | 02   |
| MAGMA DESIGN AUTOMAT           | S     | COM | 559181102 | 308    | 24500   | SH | DEFINED | 01   |
| MAGNA ENTERTAINMENT            | S     | COM | 559211107 | 301    | 50000   | SH | DEFINED | 01   |
| MAGNETEK INC                   | S     | COM | 559424106 | 565    | 81816   | SH | DEFINED | 01   |
| MAGNUM HUNTER RESOURCES        | S     | COM | 55972F203 | 1850   | 143400  | SH | DEFINED | 01   |
| MAGUIRE PROPERTIES INC         | S     | COM | 559775101 | 137    | 5000    | SH | DEFINED | 01   |
| MAIN STREET BANKS INC          | S     | COM | 56034R102 | 1960   | 56113   | SH | DEFINED | 01   |
| MANCHESTER TECHNOLOGIES INC    |       | COM | 562398107 | 609    | 61000   | SH | DEFINED | 01   |
| MANDALAY RESORT GRP            | S     | COM | 562567107 | 23     | 326     | SH | DEFINED | 02   |
| MANHATTAN ASSOCIATES INC       | S     | COM | 562750109 | 1807   | 75672   | SH | DEFINED | 01   |
| MANITOWOC CO.                  | S     | COM | 563571108 | 6006   | 159530  | SH | DEFINED | 01   |

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|------------------------------|---|----------|-----------|--------|---------|-----|---------|----|---|
| MANITOWOC CO.                | S | COM      | 563571108 | 2751   | 73062   | SH  | DEFINED | 01 | 0 |
| MANNKIND CORP                | S | COM      | 56400P201 | 2      | 150     | SH  | DEFINED | 02 |   |
| MANOR CARE INC               | S | COM      | 564055101 | 2449   | 69115   | SH  | DEFINED | 01 |   |
| MANOR CARE INC               | S | COM      | 564055101 | 14     | 400     | SH  | DEFINED | 01 | 0 |
| MANOR CARE INC               | S | COM      | 564055101 | 699    | 19734   | SH  | DEFINED | 01 | 0 |
| MANPOWER INC-WIS             | S | COM      | 56418H100 | 31907  | 660600  | SH  | DEFINED | 01 | 0 |
| MANPOWER INC-WIS             | S | COM      | 56418H100 | 53     | 1100    | SH  | DEFINED | 01 | 0 |
| MANPOWER INC-WIS             | S | COM      | 56418H100 | 24     | 500     | SH  | DEFINED | 02 |   |
| MANTECH INTL CORP-A.         | S | COM      | 564563104 | 1936   | 81555   | SH  | DEFINED | 01 |   |
| MANUGISTICS GROUP IN         | S | COM      | 565011103 | 1      | 247     | SH  | DEFINED | 01 | 0 |
| MAP INFO                     | S | COM      | 565105103 | 614    | 51281   | SH  | DEFINED | 01 |   |
| MARATHON OIL CORP            | S | COM      | 565849106 | 58711  | 1561026 | SH  | DEFINED | 01 |   |
| MARATHON OIL CORP            | S | COM      | 565849106 | 177    | 4700    | SH  | DEFINED | 01 | 0 |
| MARATHON OIL CORP            | S | COM      | 565849106 | 2976   | 79123   | SH  | DEFINED | 01 | 0 |
| MARATHON OIL CORP            | S | COM      | 565849106 | 337    | 9000    | SH  | DEFINED | 01 | 1 |
| MARATHON OIL CORP            | S | COM      | 565849106 | 76     | 2005    | SH  | DEFINED | 02 |   |
| MARCUS CORP                  | S | COM      | 566330106 | 1906   | 75807   | SH  | DEFINED | 01 |   |
| MARINEMAX INC                | S | COM      | 567908108 | 1128   | 37850   | SH  | DEFINED | 01 | 0 |
| MARINEMAX INC                | S | COM      | 567908108 | 110    | 3700    | SH  | DEFINED | 01 | 0 |
| MARINEMAX INC                | S | COM      | 567908108 | 86     | 2900    | SH  | DEFINED | 02 |   |
| MARKEL CORP                  | S | COM      | 570535104 | 837    | 2300    | SH  | DEFINED | 01 |   |
| MARKETAXESS HOLDINGS INC     |   | COM      | 57060D108 | 635    | 37485   | SH  | DEFINED | 01 | 1 |
| MARLIN BUSINESS SERVICES INC |   | COM      | 571157106 | 920    | 48400   | SH  | DEFINED | 01 | 0 |
| MARSH MCLENNAN CO            | S | COM      | 571748102 | 61649  | 1873816 | SH  | DEFINED | 01 |   |
| MARSH MCLENNAN CO            | S | COM      | 571748102 | 6257   | 190186  | SH  | DEFINED | 01 | 0 |
| MARSH MCLENNAN CO            | S | COM      | 571748102 | 4948   | 150392  | SH  | DEFINED | 01 | 0 |
| MARSH MCLENNAN CO            | S | COM      | 571748102 | 2052   | 62400   | SH  | DEFINED | 01 | 1 |
| MARSH MCLENNAN CO            | S | COM      | 571748102 | 53     | 1612    | SH  | DEFINED | 02 |   |
| MARSHALL & ILSLEY            | S | COM      | 571834100 | 2777   | 62821   | SH  | DEFINED | 01 |   |
| MARSHALL & ILSLEY            | S | COM      | 571834100 | 2551   | 57707   | SH  | DEFINED | 01 | 0 |
| MARSHALL & ILSLEY            | S | COM      | 571834100 | 2255   | 51010   | SH  | DEFINED | 01 | 0 |
| MARRIOTT INTL CL A           | S | COM      | 571903202 | 20671  | 328218  | SH  | DEFINED | 01 |   |
| MARRIOTT INTL CL A           | S | COM      | 571903202 | 531    | 8427    | SH  | DEFINED | 01 | 0 |
| MARRIOTT INTL CL A           | S | COM      | 571903202 | 3215   | 51046   | SH  | DEFINED | 01 | 0 |
| MARTEK BIOSCIENCES CORP      |   | COM      | 572901106 | 375    | 7322    | SH  | DEFINED | 01 | 1 |
| MARTIN MARIETTA MATE         | S | COM      | 573284106 | 52716  | 982400  | SH  | DEFINED | 01 |   |
| MARTIN MARIETTA MATE         | S | COM      | 573284106 | 1368   | 25507   | SH  | DEFINED | 01 | 0 |
| MARTIN MARIETTA MATE         | S | COM      | 573284106 | 1663   | 31000   | SH  | DEFINED | 01 | 0 |
| MARTIN MARIETTA MATE         | S | COM      | 573284106 | 150    | 2800    | SH  | DEFINED | 01 | 1 |
| MARTIN MARIETTA MATE         | S | COM      | 573284106 | 577    | 10750   | SH  | DEFINED | 02 |   |
| MASCO CORP                   | S | COM      | 574599106 | 16173  | 442765  | SH  | DEFINED | 01 |   |
| MASCO CORP                   | S | COM      | 574599106 | 3736   | 102275  | SH  | DEFINED | 01 | 0 |
| MASCO CORP                   | S | COM      | 574599106 | 6817   | 186600  | SH  | DEFINED | 01 | 1 |
| MASCO CORP                   | S | COM      | 574599106 | 112    | 3052    | SH  | DEFINED | 02 |   |
| MASCO CVT 00.000% 07/20/2031 | C | CONV BND | 574599AW6 | 1741   | 3500000 | PRN | DEFINED | 01 |   |
| MASCO CVT 00.000% 07/20/2031 | C | CONV BND | 574599AW6 | 1741   | 3500000 | PRN | DEFINED | 01 | 0 |
| MASSEY ENERGY CO             | S | COM      | 576206106 | 10401  | 297618  | SH  | DEFINED | 01 |   |
| MASSEY ENERGY CO             | S | COM      | 576206106 | 41356  | 1184797 | SH  | DEFINED | 01 | 1 |
| MASSEY ENERGY CO             | S | COM      | 576206106 | 16     | 457     | SH  | DEFINED | 02 |   |
| MATERIAL SCIENCES            | S | COM      | 576674105 | 652    | 36267   | SH  | DEFINED | 01 |   |
| MATRIA HEALTHCARE IN.        | S | COM      | 576817209 | 1130   | 28910   | SH  | DEFINED | 01 |   |
| MATRIXONE INC                | S | COM      | 57685P304 | 173    | 26400   | SH  | DEFINED | 01 |   |
| MATRIXONE INC                | S | COM      | 57685P304 | 2689   | 410545  | SH  | DEFINED | 01 | 0 |
| MATTEL INC.                  | S | COM      | 577081102 | 31924  | 1637986 | SH  | DEFINED | 01 |   |
| MATTEL INC.                  | S | COM      | 577081102 | 2634   | 135149  | SH  | DEFINED | 01 | 0 |
| MATTEL INC.                  | S | COM      | 577081102 | 1846   | 94736   | SH  | DEFINED | 01 | 0 |
| MATTEL INC.                  | S | COM      | 577081102 | 20320  | 1043104 | SH  | DEFINED | 01 | 1 |
| MATTEL INC.                  | S | COM      | 577081102 | 99     | 5077    | SH  | DEFINED | 02 |   |
| MATTHEWS INTL CORP.          | S | COM      | 577128101 | 736    | 20000   | SH  | DEFINED | 01 |   |
| MAXIM INTEGRATED             | S | COM      | 57772K101 | 181786 | 4288412 | SH  | DEFINED | 01 |   |
| MAXIM INTEGRATED             | S | COM      | 57772K101 | 41898  | 988448  | SH  | DEFINED | 01 | 0 |
| MAXIM INTEGRATED             | S | COM      | 57772K101 | 7284   | 171797  | SH  | DEFINED | 01 | 0 |

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|                             |       |     |           |        |         |    |         |    |   |
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| MAXIM INTEGRATED            | S     | COM | 57772K101 | 1949   | 46000   | SH | DEFINED | 01 | 1 |
| MAXIM INTEGRATED            | S     | COM | 57772K101 | 699    | 16500   | SH | DEFINED | 02 |   |
| MAY DEPT STORES             | S     | COM | 577778103 | 9762   | 332096  | SH | DEFINED | 01 |   |
| MAY DEPT STORES             | S     | COM | 577778103 | 1960   | 66662   | SH | DEFINED | 01 | 0 |
| MAY DEPT STORES             | S     | COM | 577778103 | 103    | 3501    | SH | DEFINED | 02 |   |
| MAVERICK TUBE CORP          | S     | COM | 577914104 | 11438  | 377489  | SH | DEFINED | 01 |   |
| MAVERICK TUBE CORP          | S     | COM | 577914104 | 12     | 410     | SH | DEFINED | 01 | 0 |
| MAXIMUS INC                 | S     | COM | 577933104 | 5859   | 188290  | SH | DEFINED | 01 |   |
| MAYTAG CO                   | S     | COM | 578592107 | 566    | 26816   | SH | DEFINED | 01 |   |
| MAYTAG CO                   | S     | COM | 578592107 | 382    | 18087   | SH | DEFINED | 01 | 0 |
| MAYTAG CO                   | S     | COM | 578592107 | 33     | 1557    | SH | DEFINED | 02 |   |
| MCAFEE INC                  | S     | COM | 579064106 | 2588   | 89462   | SH | DEFINED | 01 |   |
| MCAFEE INC                  | S     | COM | 579064106 | 12885  | 445400  | SH | DEFINED | 01 | 0 |
| MCAFEE INC                  | S     | COM | 579064106 | 657    | 22700   | SH | DEFINED | 01 | 0 |
| MCAFEE INC                  | S     | COM | 579064106 | 1492   | 51593   | SH | DEFINED | 01 | 1 |
| MCAFEE INC                  | S     | COM | 579064106 | 52     | 1795    | SH | DEFINED | 02 |   |
| MCCLATCHY CO                | S     | COM | 579489105 | 2011   | 28000   | SH | DEFINED | 01 |   |
| MCCORMICK & CO              | S     | COM | 579780206 | 488    | 12660   | SH | DEFINED | 01 |   |
| MCCORMICK & CO              | S     | COM | 579780206 | 1205   | 31210   | SH | DEFINED | 01 | 0 |
| MCCORMICK & CO              | S     | COM | 579780206 | 8375   | 217241  | SH | DEFINED | 01 | 1 |
| MCDATA CORP B SHARES TRG    |       | COM | 580031102 | 2648   | 470400  | SH | DEFINED | 01 | 0 |
| MCDERMOTT INTL              | FSUSD | COM | 580037109 | 63361  | 3451000 | SH | DEFINED | 01 |   |
| MCDONALDS CORP              | S     | COM | 580135101 | 178612 | 5571245 | SH | DEFINED | 01 |   |
| MCDONALDS CORP              | S     | COM | 580135101 | 9202   | 287015  | SH | DEFINED | 01 | 0 |
| MCDONALDS CORP              | S     | COM | 580135101 | 538    | 16600   | SH | DEFINED | 01 | 1 |
| MCDONALDS CORP              | S     | COM | 580135101 | 15     | 477     | SH | DEFINED | 02 |   |
| MCG CAPITAL CORP            | S     | COM | 58047P107 | 153    | 8962    | SH | DEFINED | 01 |   |
| MCGRAW-HILL COS INC         | S     | COM | 580645109 | 22683  | 247798  | SH | DEFINED | 01 |   |
| MCGRAW-HILL COS INC         | S     | COM | 580645109 | 3968   | 43349   | SH | DEFINED | 01 | 0 |
| MCGRAW-HILL COS INC         | S     | COM | 580645109 | 5675   | 62000   | SH | DEFINED | 01 | 1 |
| MCKESSON CORP               | S     | COM | 58155Q103 | 570    | 18135   | SH | DEFINED | 01 |   |
| MCKESSON CORP               | S     | COM | 58155Q103 | 13     | 400     | SH | DEFINED | 01 | 0 |
| MCKESSON CORP               | S     | COM | 58155Q103 | 2111   | 67105   | SH | DEFINED | 01 | 0 |
| MCKESSON CORP               | S     | COM | 58155Q103 | 20     | 633     | SH | DEFINED | 02 |   |
| MCLEODUSA INC ESCROW        |       | COM | 582266995 | 0      | 2746    | SH | DEFINED | 01 |   |
| MEADE INSTRUMENTS           | S     | COM | 583062104 | 173    | 50321   | SH | DEFINED | 01 |   |
| MEADWESTVACO CORP           | S     | COM | 583334107 | 34028  | 1004106 | SH | DEFINED | 01 |   |
| MEADWESTVACO CORP           | S     | COM | 583334107 | 1568   | 46268   | SH | DEFINED | 01 | 0 |
| MEADWESTVACO CORP           | S     | COM | 583334107 | 248    | 7300    | SH | DEFINED | 01 | 1 |
| MEASUREMENT SPEC INC        | S     | COM | 583421102 | 1843   | 72400   | SH | DEFINED | 01 |   |
| MECHEL STEEL GROUP OAO-ADR  | F     | COM | 583840103 | 134    | 6000    | SH | DEFINED | 01 |   |
| MEDAREX INC                 | S     | COM | 583916101 | 1294   | 120000  | SH | DEFINED | 01 |   |
| MEDAREX INC                 | S     | COM | 583916101 | 1073   | 99480   | SH | DEFINED | 01 | 0 |
| MEDAREX INC                 | S     | COM | 583916101 | 106    | 9800    | SH | DEFINED | 01 | 0 |
| MEDAREX INC                 | S     | COM | 583916101 | 82     | 7600    | SH | DEFINED | 02 |   |
| MEDCO HEALTH SOLUTIONS INC. |       | COM | 58405U102 | 158048 | 3799244 | SH | DEFINED | 01 |   |
| MEDCO HEALTH SOLUTIONS INC. |       | COM | 58405U102 | 4340   | 104330  | SH | DEFINED | 01 | 0 |
| MEDCO HEALTH SOLUTIONS INC. |       | COM | 58405U102 | 2588   | 62213   | SH | DEFINED | 01 | 0 |
| MEDCO HEALTH SOLUTIONS INC. |       | COM | 58405U102 | 1027   | 24699   | SH | DEFINED | 01 | 1 |
| MEDCO HEALTH SOLUTIONS INC. |       | COM | 58405U102 | 86     | 2065    | SH | DEFINED | 02 |   |
| MEDIA GENERAL               | S     | COM | 584404107 | 7084   | 109300  | SH | DEFINED | 01 |   |
| MEDICAL STAFFING NTWK HOLD  | S     | COM | 58463F104 | 1476   | 180277  | SH | DEFINED | 01 |   |
| MEDICINES COMPANY           | S     | COM | 584688105 | 2550   | 88540   | SH | DEFINED | 01 |   |
| MEDICINES COMPANY           | S     | COM | 584688105 | 996    | 34600   | SH | DEFINED | 01 | 1 |
| MEDICIS PHARMACEUTIC        | S     | COM | 584690309 | 4835   | 137714  | SH | DEFINED | 01 |   |
| MEDICIS PHARMACEUTIC        | S     | COM | 584690309 | 20947  | 596600  | SH | DEFINED | 01 | 0 |
| MEDICIS PHARMACEUTIC        | S     | COM | 584690309 | 1036   | 29500   | SH | DEFINED | 01 | 0 |
| MEDICIS PHARMACEUTIC        | S     | COM | 584690309 | 105    | 3000    | SH | DEFINED | 02 |   |
| MEDIMMUNE INC               | \ S   | COM | 584699102 | 26066  | 961488  | SH | DEFINED | 01 |   |
| MEDIMMUNE INC               | \ S   | COM | 584699102 | 893    | 32919   | SH | DEFINED | 01 | 0 |
| MEDIMMUNE INC               | \ S   | COM | 584699102 | 3090   | 113981  | SH | DEFINED | 01 | 0 |
| MEDIMMUNE INC               | \ S   | COM | 584699102 | 525    | 19350   | SH | DEFINED | 02 |   |

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|---------------------------|---|---------|----------|-----------|--------|---------|-----|---------|------|
| MEDTRONIC                 | S |         | COM      | 585055106 | 140117 | 2820960 | SH  | DEFINED | 01   |
| MEDTRONIC                 | S |         | COM      | 585055106 | 3031   | 60995   | SH  | DEFINED | 01 0 |
| MEDTRONIC                 | S |         | COM      | 585055106 | 14338  | 288666  | SH  | DEFINED | 01 0 |
| MEDTRONIC                 | S |         | COM      | 585055106 | 1923   | 38545   | SH  | DEFINED | 01 1 |
| MEDTRONIC                 | S |         | COM      | 585055106 | 63     | 1278    | SH  | DEFINED | 02   |
| MEDTRONIC INC. 01.250%    |   | 09/15/2 | CONV BND | 585055AB2 | 1517   | 1500000 | PRN | DEFINED | 01   |
| MEDTRONIC INC. 01.250%    |   | 09/15/2 | CONV BND | 585055AB2 | 1011   | 1000000 | PRN | DEFINED | 01 0 |
| MELLON FINANCIAL COR      |   |         | COM      | 58551A108 | 8910   | 286422  | SH  | DEFINED | 01   |
| MELLON FINANCIAL COR      |   |         | COM      | 58551A108 | 3008   | 96699   | SH  | DEFINED | 01 0 |
| MELLON FINANCIAL COR      |   |         | COM      | 58551A108 | 319    | 10200   | SH  | DEFINED | 01 1 |
| MELLON FINANCIAL COR      |   |         | COM      | 58551A108 | 27     | 871     | SH  | DEFINED | 02   |
| MENS WEARHOUSE INC        | S |         | COM      | 587118100 | 479    | 14980   | SH  | DEFINED | 00   |
| MENS WEARHOUSE INC        | S |         | COM      | 587118100 | 13463  | 421254  | SH  | DEFINED | 01   |
| MENS WEARHOUSE INC        | S |         | COM      | 587118100 | 1512   | 47300   | SH  | DEFINED | 01 0 |
| MENS WEARHOUSE INC        | S |         | COM      | 587118100 | 153    | 4790    | SH  | DEFINED | 01 0 |
| MENS WEARHOUSE INC        | S |         | COM      | 587118100 | 125    | 3910    | SH  | DEFINED | 02   |
| MENTOR CORP MN            | S |         | COM      | 587188103 | 4154   | 123132  | SH  | DEFINED | 01   |
| MENTOR GRAPHIC            | S |         | COM      | 587200106 | 11173  | 730731  | SH  | DEFINED | 01   |
| MERCANTILE BANKSHARE      | S |         | COM      | 587405101 | 14     | 270     | SH  | DEFINED | 02   |
| MERCK & CO. INC.          | S |         | COM      | 589331107 | 159788 | 4971653 | SH  | DEFINED | 01   |
| MERCK & CO. INC.          | S |         | COM      | 589331107 | 4182   | 130100  | SH  | DEFINED | 01 0 |
| MERCK & CO. INC.          | S |         | COM      | 589331107 | 16924  | 526573  | SH  | DEFINED | 01 0 |
| MERCK & CO. INC.          | S |         | COM      | 589331107 | 21407  | 665980  | SH  | DEFINED | 01 1 |
| MERCK & CO. INC.          | S |         | COM      | 589331107 | 528    | 16418   | SH  | DEFINED | 01 1 |
| MERCK & CO. INC.          | S |         | COM      | 589331107 | 574    | 17858   | SH  | DEFINED | 02   |
| MERCURY COMP SYS INC      | S |         | COM      | 589378108 | 1573   | 52999   | SH  | DEFINED | 01   |
| MERCURY COMP SYS INC      | S |         | COM      | 589378108 | 2      | 65      | SH  | DEFINED | 01 0 |
| MERCURY INTERACTIVE       | S |         | COM      | 589405109 | 26078  | 572499  | SH  | DEFINED | 01   |
| MERCURY INTERACTIVE       | S |         | COM      | 589405109 | 29269  | 642550  | SH  | DEFINED | 01 0 |
| MERCURY INTERACTIVE       | S |         | COM      | 589405109 | 2368   | 51976   | SH  | DEFINED | 01 0 |
| MEREDITH CORP             | S |         | COM      | 589433101 | 167    | 3076    | SH  | DEFINED | 01   |
| MEREDITH CORP             | S |         | COM      | 589433101 | 619    | 11418   | SH  | DEFINED | 01 0 |
| MERIDIAN RESOURCE CORP    | S |         | COM      | 58977Q109 | 1295   | 213870  | SH  | DEFINED | 01 0 |
| MERIDIAN RESOURCE CORP    | S |         | COM      | 58977Q109 | 126    | 20900   | SH  | DEFINED | 01 0 |
| MERIDIAN RESOURCE CORP    | S |         | COM      | 58977Q109 | 99     | 16300   | SH  | DEFINED | 02   |
| MERIT MEDICAL SYSTEMS INC | S |         | COM      | 589889104 | 1017   | 66530   | SH  | DEFINED | 01   |
| MERIDIAN GOLD FSUSD       |   |         | COM      | 589975101 | 2536   | 133700  | SH  | DEFINED | 01   |
| MERITAGE HOMES CORP       | S |         | COM      | 59001A102 | 4292   | 38095   | SH  | DEFINED | 01   |
| MERITAGE HOMES CORP       | S |         | COM      | 59001A102 | 776    | 6900    | SH  | DEFINED | 01 0 |
| MERITAGE HOMES CORP       | S |         | COM      | 59001A102 | 79     | 700     | SH  | DEFINED | 01 0 |
| MERITAGE HOMES CORP       | S |         | COM      | 59001A102 | 45     | 400     | SH  | DEFINED | 02   |
| MERRILL LYNCH & CO        | S |         | COM      | 590188108 | 109603 | 1833751 | SH  | DEFINED | 01   |
| MERRILL LYNCH & CO        | S |         | COM      | 590188108 | 849    | 14198   | SH  | DEFINED | 01 0 |
| MERRILL LYNCH & CO        | S |         | COM      | 590188108 | 15627  | 261442  | SH  | DEFINED | 01 0 |
| MERRILL LYNCH & CO        | S |         | COM      | 590188108 | 39001  | 652589  | SH  | DEFINED | 01 1 |
| MERRILL LYNCH & CO        | S |         | COM      | 590188108 | 175    | 2939    | SH  | DEFINED | 02   |
| MESA AIR                  | S |         | COM      | 590479101 | 737    | 92731   | SH  | DEFINED | 01   |
| METAL MANAGEMENT INC      | S |         | COM      | 591097209 | 4239   | 157781  | SH  | DEFINED | 01   |
| METAL MANAGEMENT INC      | S |         | COM      | 591097209 | 1261   | 46931   | SH  | DEFINED | 01 0 |
| METAL MANAGEMENT INC      | S |         | COM      | 591097209 | 126    | 4700    | SH  | DEFINED | 01 0 |
| METAL MANAGEMENT INC      | S |         | COM      | 591097209 | 91     | 3400    | SH  | DEFINED | 02   |
| METHODE ELEC              | S |         | COM      | 591520200 | 1948   | 151587  | SH  | DEFINED | 01   |
| METLIFE INC               | S |         | COM      | 59156R108 | 1860   | 45918   | SH  | DEFINED | 01   |
| METLIFE INC               | S |         | COM      | 59156R108 | 6884   | 169928  | SH  | DEFINED | 01 0 |
| METLIFE INC               | S |         | COM      | 59156R108 | 9142   | 225650  | SH  | DEFINED | 01 1 |
| METRIS COMPANIES INC      | S |         | COM      | 591598107 | 8585   | 673330  | SH  | DEFINED | 01   |
| METRIS COMPANIES INC      | S |         | COM      | 591598107 | 1083   | 84860   | SH  | DEFINED | 01 0 |
| METRIS COMPANIES INC      | S |         | COM      | 591598107 | 106    | 8300    | SH  | DEFINED | 01 0 |
| METRIS COMPANIES INC      | S |         | COM      | 591598107 | 83     | 6500    | SH  | DEFINED | 02   |
| METROLOGIC INSTRUMENTS    | S |         | COM      | 591676101 | 2203   | 103700  | SH  | DEFINED | 01   |
| METROLOGIC INSTRUMENTS    | S |         | COM      | 591676101 | 6      | 320     | SH  | DEFINED | 01 0 |
| METTLER TOLEDO            | S |         | COM      | 592688105 | 161    | 3143    | SH  | DEFINED | 01   |

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|                             |             |          |           |        |          |     |         |    |
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| MICHAELS STORES INC         | S           | COM      | 594087108 | 11     | 371      | SH  | DEFINED | 02 |
| MICREL                      | S           | COM      | 594793101 | 2625   | 238200   | SH  | DEFINED | 01 |
| MICREL                      | S           | COM      | 594793101 | 2      | 210      | SH  | DEFINED | 01 |
| MICROS SYSTEMS              | S           | COM      | 594901100 | 3637   | 46591    | SH  | DEFINED | 01 |
| MICROSOFT                   | S           | COM      | 594918104 | 893492 | 33451653 | SH  | DEFINED | 01 |
| MICROSOFT                   | S           | COM      | 594918104 | 21348  | 799124   | SH  | DEFINED | 01 |
| MICROSOFT                   | S           | COM      | 594918104 | 72182  | 2702420  | SH  | DEFINED | 01 |
| MICROSOFT                   | S           | COM      | 594918104 | 250034 | 9361055  | SH  | DEFINED | 01 |
| MICROSOFT                   | S           | COM      | 594918104 | 578    | 21652    | SH  | DEFINED | 02 |
| MICRO STRATEGY              | S           | COM      | 594972408 | 603    | 10000    | SH  | DEFINED | 01 |
| MICROCHIP TECHNOLOGY INC    | S           | COM      | 595017104 | 40125  | 1505100  | SH  | DEFINED | 01 |
| MICROCHIP TECHNOLOGY INC    | S           | COM      | 595017104 | 29253  | 1097300  | SH  | DEFINED | 01 |
| MICROCHIP TECHNOLOGY INC    | S           | COM      | 595017104 | 3423   | 128382   | SH  | DEFINED | 01 |
| MICROCHIP TECHNOLOGY INC    | S           | COM      | 595017104 | 693    | 26000    | SH  | DEFINED | 02 |
| MICRON TECHNOLOGY           | S           | COM      | 595112103 | 41304  | 3344278  | SH  | DEFINED | 01 |
| MICRON TECHNOLOGY           | S           | COM      | 595112103 | 2260   | 182985   | SH  | DEFINED | 01 |
| MICRON TECHNOLOGY           | S           | COM      | 595112103 | 1727   | 139817   | SH  | DEFINED | 01 |
| MICRON TECHNOLOGY           | S           | COM      | 595112103 | 32     | 2580     | SH  | DEFINED | 02 |
| MICRON TECHNOLOGY INC       | 02.500%     | CONV BND | 595112AG8 | 591    | 500000   | PRN | DEFINED | 01 |
| MICROSEMI CORP              | S           | COM      | 595137100 | 10971  | 632003   | SH  | DEFINED | 01 |
| MICROSEMI CORP              | S           | COM      | 595137100 | 1039   | 59896    | SH  | DEFINED | 01 |
| MICROSEMI CORP              | S           | COM      | 595137100 | 100    | 5732     | SH  | DEFINED | 01 |
| MICROSEMI CORP              | S           | COM      | 595137100 | 80     | 4600     | SH  | DEFINED | 02 |
| MID-STATE BANCSHARES        | S           | COM      | 595440108 | 276    | 9631     | SH  | DEFINED | 01 |
| MIDAS INC                   | S           | COM      | 595626102 | 2194   | 109701   | SH  | DEFINED | 01 |
| MIDDLEBY CORP               |             | COM      | 596278101 | 3859   | 76096    | SH  | DEFINED | 01 |
| MIDDLEBY CORP               |             | COM      | 596278101 | 1107   | 21830    | SH  | DEFINED | 01 |
| MIDDLEBY CORP               |             | COM      | 596278101 | 101    | 1990     | SH  | DEFINED | 01 |
| MIDDLEBY CORP               |             | COM      | 596278101 | 92     | 1810     | SH  | DEFINED | 02 |
| MIDDLESEX WATER CO.         | S           | COM      | 596680108 | 511    | 27000    | SH  | DEFINED | 01 |
| MIDWAY GAMES INC            | S           | COM      | 598148104 | 493    | 46908    | SH  | DEFINED | 01 |
| MILACRON INC                | S           | COM      | 598709103 | 415    | 122282   | SH  | DEFINED | 01 |
| MILLENNIUM PHARM            | S           | COM      | 599902103 | 1952   | 161030   | SH  | DEFINED | 01 |
| MILLENNIUM PHARM            | S           | COM      | 599902103 | 23     | 1884     | SH  | DEFINED | 01 |
| MILLENNIUM BANKSHARES CORP  | S           | COM      | 60037B106 | 781    | 86705    | SH  | DEFINED | 01 |
| MILLER (HERMAN) INC         | COM USD0.20 | COM      | 600544100 | 24723  | 894800   | SH  | DEFINED | 01 |
| MILLIPORE CORP              | S           | COM      | 601073109 | 152    | 3066     | SH  | DEFINED | 01 |
| MILLIPORE CORP              | S           | COM      | 601073109 | 565    | 11353    | SH  | DEFINED | 01 |
| MILLS                       | S           | COM      | 601148109 | 4648   | 72900    | SH  | DEFINED | 01 |
| MINDSPEED TECHNOLOGIES INC  |             | COM      | 602682106 | 276    | 100000   | SH  | DEFINED | 01 |
| MINE SAFETY APPLIANCES CO   | S           | COM      | 602720104 | 1914   | 37737    | SH  | DEFINED | 01 |
| MINEFINDERS CORP            | FSUSD       | COM      | 602900102 | 848    | 123600   | SH  | DEFINED | 01 |
| MINERALS TECHNOLOGIE        | S           | COM      | 603158106 | 4842   | 72602    | SH  | DEFINED | 01 |
| MISONIX INC                 | S           | COM      | 604871103 | 326    | 50000    | SH  | DEFINED | 01 |
| MISSION WEST PROPERTIES     | S           | COM      | 605203108 | 265    | 24900    | SH  | DEFINED | 01 |
| MOBILE TELESYSTM ADR        | FSUSD       | COM      | 607409109 | 577    | 4163     | SH  | DEFINED | 01 |
| MOBILE TELESYSTM ADR        | FSUSD       | COM      | 607409109 | 21199  | 153098   | SH  | DEFINED | 01 |
| MOBILE TELESYSTM ADR        | FSUSD       | COM      | 607409109 | 2747   | 19836    | SH  | DEFINED | 01 |
| MOBILE MINI INC.            | S           | COM      | 60740F105 | 1214   | 36752    | SH  | DEFINED | 01 |
| OTP BANK                    | FSUSD       | COM      | 607461167 | 29     | 483      | SH  | DEFINED | 01 |
| MODINE MFG CO               | S           | COM      | 607828100 | 4136   | 122500   | SH  | DEFINED | 01 |
| MODINE MFG CO               | S           | COM      | 607828100 | 2928   | 86700    | SH  | DEFINED | 01 |
| MODTECH HOLDINGS INC        | S           | COM      | 60783C100 | 1095   | 139100   | SH  | DEFINED | 01 |
| MOHAWK INDUSTRIES           | S           | COM      | 608190104 | 480    | 5261     | SH  | DEFINED | 00 |
| MOHAWK INDUSTRIES           | S           | COM      | 608190104 | 1752   | 19200    | SH  | DEFINED | 01 |
| MOHAWK INDUSTRIES           | S           | COM      | 608190104 | 107321 | 1176745  | SH  | DEFINED | 01 |
| MOLECULAR DEVICES           | S           | COM      | 60851C107 | 49     | 2461     | SH  | DEFINED | 01 |
| MOLEX INC                   | S           | COM      | 608554101 | 349    | 11623    | SH  | DEFINED | 01 |
| MOLEX INC                   | S           | COM      | 608554101 | 1308   | 43572    | SH  | DEFINED | 01 |
| MOLINA HEALTHCARE INC       | S           | COM      | 60855R100 | 1743   | 37600    | SH  | DEFINED | 01 |
| MOMENTA PHARMACEUTICALS INC |             | COM      | 60877T100 | 2708   | 383600   | SH  | DEFINED | 01 |
| MOMENTA PHARMACEUTICALS INC |             | COM      | 60877T100 | 1516   | 214639   | SH  | DEFINED | 01 |

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| MONACO COACH CORP       | S | COM | 60886R103 | 3537   | 171940   | SH | DEFINED | 01   |
| MONSANTO CO NEW         | S | COM | 61166W101 | 85944  | 1547135  | SH | DEFINED | 01   |
| MONSANTO CO NEW         | S | COM | 61166W101 | 1895   | 34142    | SH | DEFINED | 01 0 |
| MONSANTO CO NEW         | S | COM | 61166W101 | 3761   | 67695    | SH | DEFINED | 01 0 |
| MONSANTO CO NEW         | S | COM | 61166W101 | 12454  | 224244   | SH | DEFINED | 01 1 |
| MONSANTO CO NEW         | S | COM | 61166W101 | 237    | 4258     | SH | DEFINED | 02   |
| MONSTER WORLDWIDE INC   | S | COM | 611742107 | 547    | 16273    | SH | DEFINED | 01   |
| MONSTER WORLDWIDE INC   | S | COM | 611742107 | 914    | 27184    | SH | DEFINED | 01 0 |
| MONSTER WORLDWIDE INC   | S | COM | 611742107 | 5719   | 169900   | SH | DEFINED | 01 1 |
| MOODY`S CORPORATION     | S | COM | 615369105 | 12103  | 139345   | SH | DEFINED | 01   |
| MOODY`S CORPORATION     | S | COM | 615369105 | 2932   | 33761    | SH | DEFINED | 01 0 |
| MOODY`S CORPORATION     | S | COM | 615369105 | 19192  | 221128   | SH | DEFINED | 01 1 |
| MOOG INC CL A           | S | COM | 615394202 | 9848   | 217120   | SH | DEFINED | 01   |
| MOOG INC CL A           | S | COM | 615394202 | 2067   | 45643    | SH | DEFINED | 01 0 |
| MOOG INC CL A           | S | COM | 615394202 | 204    | 4492     | SH | DEFINED | 01 0 |
| MOOG INC CL A           | S | COM | 615394202 | 159    | 3500     | SH | DEFINED | 02   |
| MORGAN STANLEY          | S | COM | 617446448 | 151379 | 2726588  | SH | DEFINED | 01   |
| MORGAN STANLEY          | S | COM | 617446448 | 1821   | 32800    | SH | DEFINED | 01 0 |
| MORGAN STANLEY          | S | COM | 617446448 | 16686  | 300539   | SH | DEFINED | 01 0 |
| MORGAN STANLEY          | S | COM | 617446448 | 23288  | 419557   | SH | DEFINED | 01 1 |
| MORGAN STANLEY          | S | COM | 617446448 | 204    | 3664     | SH | DEFINED | 02   |
| MOSAIC CO               | S | COM | 61945A107 | 3057   | 187263   | SH | DEFINED | 01   |
| MOTOROLA                | S | COM | 620076109 | 264277 | 15364835 | SH | DEFINED | 01   |
| MOTOROLA                | S | COM | 620076109 | 13349  | 776086   | SH | DEFINED | 01 0 |
| MOTOROLA                | S | COM | 620076109 | 10064  | 585124   | SH | DEFINED | 01 0 |
| MOTOROLA                | S | COM | 620076109 | 258    | 14981    | SH | DEFINED | 01 1 |
| MOTOROLA                | S | COM | 620076109 | 312    | 18109    | SH | DEFINED | 02   |
| MOVADO GROUP INC        | S | COM | 624580106 | 207    | 11104    | SH | DEFINED | 01   |
| MOVADO GROUP INC        | S | COM | 624580106 | 1151   | 61690    | SH | DEFINED | 01 0 |
| MOVADO GROUP INC        | S | COM | 624580106 | 112    | 6000     | SH | DEFINED | 01 0 |
| MOVADO GROUP INC        | S | COM | 624580106 | 88     | 4700     | SH | DEFINED | 02   |
| MOVIE GALLERY.          | S | COM | 624581104 | 1699   | 89067    | SH | DEFINED | 01   |
| MTN GROUP LTD-SPONS ADR |   | COM | 62474M108 | 84     | 10840    | SH | DEFINED | 01 0 |
| MUELLER INDS            | S | COM | 624756102 | 9419   | 292487   | SH | DEFINED | 01   |
| MULTIMEDIA GAMES INC    | S | COM | 625453105 | 6144   | 389823   | SH | DEFINED | 01   |
| MULTIMEDIA GAMES INC    | S | COM | 625453105 | 4181   | 265355   | SH | DEFINED | 01 0 |
| MULTIMEDIA GAMES INC    | S | COM | 625453105 | 56     | 3566     | SH | DEFINED | 02   |
| MURPHY OIL              | S | COM | 626717102 | 39348  | 489100   | SH | DEFINED | 01   |
| MURPHY OIL              | S | COM | 626717102 | 1115   | 13867    | SH | DEFINED | 01 0 |
| MURPHY OIL              | S | COM | 626717102 | 1946   | 24190    | SH | DEFINED | 01 0 |
| MURPHY OIL              | S | COM | 626717102 | 684    | 8500     | SH | DEFINED | 02   |
| MURRIN MURRIN           |   | COM | 62719N9E3 | 0      | 7095108  | SH | DEFINED | 01 0 |
| MYERS IND INC           | S | COM | 628464109 | 1655   | 129287   | SH | DEFINED | 01   |
| MYERS IND INC           | S | COM | 628464109 | 1180   | 92109    | SH | DEFINED | 01 0 |
| MYERS IND INC           | S | COM | 628464109 | 119    | 9320     | SH | DEFINED | 01 0 |
| MYERS IND INC           | S | COM | 628464109 | 92     | 7200     | SH | DEFINED | 02   |
| MYKROLIS CORP           | S | COM | 62852P103 | 354    | 25000    | SH | DEFINED | 01   |
| MYLAN LABS              | S | COM | 628530107 | 294    | 16605    | SH | DEFINED | 01   |
| MYLAN LABS              | S | COM | 628530107 | 1086   | 61435    | SH | DEFINED | 01 0 |
| MYRIAD GENETICS         | S | COM | 62855J104 | 2155   | 95700    | SH | DEFINED | 01   |
| MYRIAD GENETICS         | S | COM | 62855J104 | 1468   | 65200    | SH | DEFINED | 01 1 |
| MYOGEN INC              | S | COM | 62856E104 | 1627   | 201959   | SH | DEFINED | 01 1 |
| NBTY INC                | S | COM | 628782104 | 4042   | 168367   | SH | DEFINED | 01   |
| NCI BUILDING SYSTEMS    | S | COM | 628852105 | 3980   | 106124   | SH | DEFINED | 01   |
| NCI BUILDING SYSTEMS    | S | COM | 628852105 | 999    | 26610    | SH | DEFINED | 01 0 |
| NCI BUILDING SYSTEMS    | S | COM | 628852105 | 90     | 2400     | SH | DEFINED | 01 0 |
| NCI BUILDING SYSTEMS    | S | COM | 628852105 | 75     | 2000     | SH | DEFINED | 02   |
| NCO GROUP               | S | COM | 628858102 | 5397   | 208775   | SH | DEFINED | 01   |
| NCO GROUP               | S | COM | 628858102 | 1361   | 52630    | SH | DEFINED | 01 0 |
| NCO GROUP               | S | COM | 628858102 | 129    | 5000     | SH | DEFINED | 01 0 |
| NCO GROUP               | S | COM | 628858102 | 98     | 3800     | SH | DEFINED | 02   |
| NCR CORPORATION         | S | COM | 62886E108 | 3110   | 44920    | SH | DEFINED | 01   |

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|--------------------------------|---------|-----|-----------|--------|---------|-----|---------|----|---|
| NCR CORPORATION                | S       | COM | 62886E108 | 6352   | 91771   | SH  | DEFINED | 01 | 0 |
| NCR CORPORATION                | S       | COM | 62886E108 | 2889   | 41738   | SH  | DEFINED | 01 | 0 |
| NCR CORPORATION                | S       | COM | 62886E108 | 75     | 1084    | SH  | DEFINED | 02 |   |
| NDS GROUP PLC - SPONS ADR      |         | COM | 628891103 | 340    | 10057   | SH  | DEFINED | 01 | 1 |
| NS GROUP INC                   | S       | COM | 628916108 | 1943   | 69957   | SH  | DEFINED | 01 |   |
| NS GROUP INC                   | S       | COM | 628916108 | 1372   | 49382   | SH  | DEFINED | 01 | 0 |
| NS GROUP INC                   | S       | COM | 628916108 | 131    | 4700    | SH  | DEFINED | 01 | 0 |
| NS GROUP INC                   | S       | COM | 628916108 | 103    | 3700    | SH  | DEFINED | 02 |   |
| NII HOLDINGS INC               | S       | COM | 62913F201 | 6618   | 139477  | SH  | DEFINED | 01 |   |
| NII HOLDINGS INC               | S       | COM | 62913F201 | 8      | 180     | SH  | DEFINED | 01 | 0 |
| NL INDUSTRIES INC              | S       | COM | 629156407 | 347    | 15700   | SH  | DEFINED | 01 |   |
| NMS COMM CORP                  | S       | COM | 629248105 | 1367   | 216620  | SH  | DEFINED | 01 |   |
| NPS PHARMACEUTICALS.           | S       | COM | 62936P103 | 274    | 15000   | SH  | DEFINED | 01 |   |
| NPS PHARMACEUTICALS.           | S       | COM | 62936P103 | 439    | 24079   | SH  | DEFINED | 01 | 1 |
| NTL INC                        | S       | COM | 62940M104 | 434654 | 5957451 | SH  | DEFINED | 01 |   |
| NTL INC                        | S       | COM | 62940M104 | 30060  | 411988  | SH  | DEFINED | 01 | 0 |
| NTL INC                        | S       | COM | 62940M104 | 39     | 540     | SH  | DEFINED | 01 | 0 |
| NTL INC                        | S       | COM | 62940M104 | 124    | 1687    | SH  | DEFINED | 02 |   |
| NUCO2 INC                      | S       | COM | 629428103 | 585    | 26345   | SH  | DEFINED | 01 |   |
| NVR INC                        | S       | COM | 62944T105 | 629    | 817     | SH  | DEFINED | 00 |   |
| NVR INC                        | S       | COM | 62944T105 | 15052  | 19564   | SH  | DEFINED | 01 |   |
| NVR INC                        | S       | COM | 62944T105 | 1734   | 2333    | SH  | DEFINED | 01 | 0 |
| NVR INC                        | S       | COM | 62944T105 | 84     | 109     | SH  | DEFINED | 02 |   |
| NYMAGIC INC.                   | S       | COM | 629484106 | 752    | 29749   | SH  | DEFINED | 01 |   |
| NABI BIOPHARMACEUTICALS        | S       | COM | 629519109 | 3814   | 260307  | SH  | DEFINED | 01 |   |
| NABI BIOPHARMACEUTICALS        | S       | COM | 629519109 | 4      | 270     | SH  | DEFINED | 01 | 0 |
| NABORS INDUSTRIES LTD. 00.000% | CONV    | BND | 629568AK2 | 1857   | 1900000 | PRN | DEFINED | 01 |   |
| NABORS INDUSTRIES LTD. 00.000% | CONV    | BND | 629568AK2 | 1075   | 1100000 | PRN | DEFINED | 01 | 0 |
| NACCO IND CL A.                | S       | COM | 629579103 | 89     | 840     | SH  | DEFINED | 01 |   |
| NAPSTER INC                    | S       | COM | 630797108 | 824    | 87613   | SH  | DEFINED | 01 |   |
| NARA BANCORP INC               | S       | COM | 63080P105 | 1249   | 58715   | SH  | DEFINED | 01 |   |
| NASDAQ-100 SHARES              | INDEXUS | COM | 631100104 | 36357  | 910974  | SH  | DEFINED | 01 |   |
| NASDAQ STOCK MARKET            | S       | COM | 631103108 | 6      | 600     | SH  | DEFINED | 01 | 0 |
| NASH FINCH CO                  | S       | COM | 631158102 | 3990   | 105671  | SH  | DEFINED | 01 |   |
| NASH FINCH CO                  | S       | COM | 631158102 | 2044   | 54140   | SH  | DEFINED | 01 | 0 |
| NASH FINCH CO                  | S       | COM | 631158102 | 228    | 6050    | SH  | DEFINED | 01 | 0 |
| NASH FINCH CO                  | S       | COM | 631158102 | 153    | 4050    | SH  | DEFINED | 02 |   |
| NASHUA CORP                    | S       | COM | 631226107 | 568    | 50000   | SH  | DEFINED | 01 |   |
| NATIONAL CITY CORP             | S       | COM | 635405103 | 11132  | 296481  | SH  | DEFINED | 01 |   |
| NATIONAL CITY CORP             | S       | COM | 635405103 | 30     | 800     | SH  | DEFINED | 01 | 0 |
| NATIONAL CITY CORP             | S       | COM | 635405103 | 5808   | 154678  | SH  | DEFINED | 01 | 0 |
| NATIONAL CITY CORP             | S       | COM | 635405103 | 411    | 10925   | SH  | DEFINED | 01 | 1 |
| NATIONAL CITY CORP             | S       | COM | 635405103 | 294    | 7840    | SH  | DEFINED | 01 | 1 |
| NATIONAL CITY CORP             | S       | COM | 635405103 | 186    | 4957    | SH  | DEFINED | 02 |   |
| NATIONAL FUEL GAS CO           | S       | COM | 636180101 | 299    | 10573   | SH  | DEFINED | 01 |   |
| NATL HEALTH INV INC            | S       | COM | 63633D104 | 1447   | 49542   | SH  | DEFINED | 01 |   |
| NATL HEALTH INV INC            | S       | COM | 63633D104 | 4      | 140     | SH  | DEFINED | 01 | 0 |
| NATL INSTRUMENTS COM USD0.01   |         | COM | 636518102 | 448    | 16500   | SH  | DEFINED | 01 | 1 |
| NATL MEDICAL HEALTH CARD SYSTE |         | COM | 636918302 | 26     | 1144    | SH  | DEFINED | 01 |   |
| NATIONAL OILWELL INC           | S       | COM | 637071101 | 1320   | 37411   | SH  | DEFINED | 01 |   |
| NATIONAL OILWELL INC           | S       | COM | 637071101 | 223    | 6325    | SH  | DEFINED | 01 | 0 |
| NATL PRESTO IND                | S       | COM | 637215104 | 781    | 17169   | SH  | DEFINED | 01 |   |
| NATL SEMICONDUCTOR             | S       | COM | 637640103 | 3775   | 210369  | SH  | DEFINED | 01 |   |
| NATL SEMICONDUCTOR             | S       | COM | 637640103 | 488    | 27208   | SH  | DEFINED | 01 | 0 |
| NATL SEMICONDUCTOR             | S       | COM | 637640103 | 1468   | 81762   | SH  | DEFINED | 01 | 0 |
| NATL SEMICONDUCTOR             | S       | COM | 637640103 | 54     | 2986    | SH  | DEFINED | 02 |   |
| NATIONAL VISION INC            | S       | COM | 63845P101 | 2457   | 329879  | SH  | DEFINED | 01 | 0 |
| NATL WESTERN LIFE INS-CL A     | S       | COM | 638522102 | 203    | 1220    | SH  | DEFINED | 01 |   |
| NATIONWIDE FINL                | S       | COM | 638612101 | 20     | 529     | SH  | DEFINED | 02 |   |
| NAVIGATORS GROUP INC           | S       | COM | 638904102 | 3191   | 106006  | SH  | DEFINED | 01 |   |
| NAVIGATORS GROUP INC           | S       | COM | 638904102 | 1234   | 40949   | SH  | DEFINED | 01 | 0 |
| NAVIGATORS GROUP INC           | S       | COM | 638904102 | 119    | 3936    | SH  | DEFINED | 01 | 0 |

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| NAVIGATORS GROUP INC       | S            | COM | 638904102 | 93    | 3100    | SH | DEFINED | 02   |
| NATURES SUNSHINE PRO       | S            | COM | 639027101 | 1550  | 76136   | SH | DEFINED | 01   |
| NATUS MEDICAL INC          | COM USD0.001 | COM | 639050103 | 876   | 110000  | SH | DEFINED | 01 1 |
| NATUZZI SPA-SP ADR         | FSUSD        | COM | 63905A101 | 2063  | 190200  | SH | DEFINED | 01   |
| NAUTILUS GROUP INC         | S            | COM | 63910B102 | 4682  | 193721  | SH | DEFINED | 01   |
| NAVARRE CORP               | S            | COM | 639208107 | 1738  | 98760   | SH | DEFINED | 01   |
| NAVISTAR INTL CORP         | S            | COM | 63934E108 | 3630  | 82531   | SH | DEFINED | 01   |
| NAVISTAR INTL CORP         | S            | COM | 63934E108 | 701   | 15941   | SH | DEFINED | 01 0 |
| NAVISTAR INTL CORP         | S            | COM | 63934E108 | 26    | 590     | SH | DEFINED | 02   |
| NAVIGANT CONSULTING        | S            | COM | 63935N107 | 1752  | 65837   | SH | DEFINED | 01   |
| NAVTEQ CORP                | S            | COM | 63936L100 | 26211 | 565400  | SH | DEFINED | 01   |
| NAVTEQ CORP                | S            | COM | 63936L100 | 639   | 13813   | SH | DEFINED | 01 0 |
| NAVTEQ CORP                | S            | COM | 63936L100 | 851   | 18350   | SH | DEFINED | 01 0 |
| NAVTEQ CORP                | S            | COM | 63936L100 | 1854  | 40000   | SH | DEFINED | 01 1 |
| NAVTEQ CORP                | S            | COM | 63936L100 | 399   | 8600    | SH | DEFINED | 02   |
| NDCHEALTH CORP             |              | COM | 639480102 | 3757  | 202075  | SH | DEFINED | 01   |
| NEENAH PAPER INC           | S            | COM | 640079109 | 1240  | 38032   | SH | DEFINED | 01   |
| NEENAH PAPER INC           | S            | COM | 640079109 | 20    | 598     | SH | DEFINED | 01 0 |
| NEENAH PAPER INC           | S            | COM | 640079109 | 61    | 1880    | SH | DEFINED | 01 1 |
| NEENAH PAPER INC           | S            | COM | 640079109 | 1     | 21      | SH | DEFINED | 02   |
| NEIGHBORCARE INC           | S            | COM | 64015Y104 | 65    | 2111    | SH | DEFINED | 01   |
| NEIGHBORCARE INC           | S            | COM | 64015Y104 | 4480  | 145830  | SH | DEFINED | 01 0 |
| NEIMAN-MARCUS GROUP        | S            | COM | 640204202 | 3649  | 51000   | SH | DEFINED | 01   |
| NEIMAN-MARCUS GROUP        | S            | COM | 640204202 | 23    | 320     | SH | DEFINED | 02   |
| NEKTAR THERAPEUTICS        | S            | COM | 640268108 | 657   | 32481   | SH | DEFINED | 01   |
| NELNET INC - CL A          | S            | COM | 64031N108 | 86    | 3206    | SH | DEFINED | 01   |
| NELSON (THOMAS) INC        | S            | COM | 640376109 | 1629  | 72092   | SH | DEFINED | 01   |
| NEOWARE SYSTEMS INC        | S            | COM | 64065P102 | 1555  | 167000  | SH | DEFINED | 01   |
| NETBANK INC                | S            | COM | 640933107 | 2102  | 201974  | SH | DEFINED | 01   |
| NESS TECHNOLOGIES INC      | S            | COM | 64104X108 | 2289  | 153600  | SH | DEFINED | 01   |
| NESS TECHNOLOGIES INC      | S            | COM | 64104X108 | 21    | 1410    | SH | DEFINED | 01 0 |
| NETFLIX INC                | S            | COM | 64110L106 | 3797  | 308000  | SH | DEFINED | 01   |
| NETFLIX INC                | S            | COM | 64110L106 | 5     | 410     | SH | DEFINED | 01 0 |
| NETEASE.COM INC            | FSUSD        | COM | 64110W102 | 3195  | 60480   | SH | DEFINED | 01   |
| NETEASE.COM INC            | FSUSD        | COM | 64110W102 | 133   | 2525    | SH | DEFINED | 01 0 |
| NETGEAR INC                | S            | COM | 64111Q104 | 2529  | 139000  | SH | DEFINED | 01   |
| NETGEAR INC                | S            | COM | 64111Q104 | 4     | 210     | SH | DEFINED | 01 0 |
| NETIQ CORP                 | S            | COM | 64115P102 | 718   | 58840   | SH | DEFINED | 01 0 |
| NETIQ CORP                 | S            | COM | 64115P102 | 70    | 5700    | SH | DEFINED | 01 0 |
| NETIQ CORP                 | S            | COM | 64115P102 | 55    | 4500    | SH | DEFINED | 02   |
| NETRATINGS INC             |              | COM | 64116M108 | 1467  | 76515   | SH | DEFINED | 01 0 |
| NETWORK EQUIP TECH         | S            | COM | 641208103 | 605   | 61637   | SH | DEFINED | 01   |
| NETWORK APPLIANCE          | S            | COM | 64120L104 | 89057 | 2680840 | SH | DEFINED | 01   |
| NETWORK APPLIANCE          | S            | COM | 64120L104 | 1549  | 46608   | SH | DEFINED | 01 0 |
| NETWORK APPLIANCE          | S            | COM | 64120L104 | 5518  | 166125  | SH | DEFINED | 01 0 |
| NETWORK APPLIANCE          | S            | COM | 64120L104 | 910   | 27400   | SH | DEFINED | 02   |
| NEUROCRINE BIOSCIENCES     | S            | COM | 64125C109 | 619   | 12560   | SH | DEFINED | 01   |
| NEUROCRINE BIOSCIENCES     | S            | COM | 64125C109 | 22131 | 448900  | SH | DEFINED | 01 0 |
| NEUROCRINE BIOSCIENCES     | S            | COM | 64125C109 | 1114  | 22600   | SH | DEFINED | 01 0 |
| NEUROCRINE BIOSCIENCES     | S            | COM | 64125C109 | 30    | 600     | SH | DEFINED | 02   |
| NEW CENTURY FINANCIAL CORP | S            | COM | 6435EV108 | 12552 | 196393  | SH | DEFINED | 01   |
| NEW CENTURY FINANCIAL CORP | S            | COM | 6435EV108 | 21470 | 332883  | SH | DEFINED | 01 1 |
| NEW FRONTIER MEDIA         | S            | COM | 644398109 | 35    | 4406    | SH | DEFINED | 01   |
| NEW JERSEY RESOURCES       | S            | COM | 646025106 | 5850  | 134984  | SH | DEFINED | 01   |
| NEW JERSEY RESOURCES       | S            | COM | 646025106 | 1905  | 43965   | SH | DEFINED | 01 0 |
| NEW JERSEY RESOURCES       | S            | COM | 646025106 | 191   | 4418    | SH | DEFINED | 01 0 |
| NEW JERSEY RESOURCES       | S            | COM | 646025106 | 147   | 3400    | SH | DEFINED | 02   |
| NEW YORK TIMES CLA         | S            | COM | 650111107 | 6331  | 155154  | SH | DEFINED | 01   |
| NEW YORK TIMES CLA         | S            | COM | 650111107 | 1351  | 33120   | SH | DEFINED | 01 0 |
| NEWALLIANCE BANCSHARES INC |              | COM | 650203102 | 2569  | 168100  | SH | DEFINED | 01 1 |
| NEWCASTLE INVESTMENT CORP  | S            | COM | 65105M108 | 4322  | 136000  | SH | DEFINED | 01   |
| NEWCASTLE INVESTMENT CORP  | S            | COM | 65105M108 | 1694  | 53280   | SH | DEFINED | 01 0 |

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|--------------------------------|-------|----------|-----------|--------|----------|-----|---------|----|---|
| NEWCASTLE INVESTMENT CORP      | S     | COM      | 65105M108 | 162    | 5100     | SH  | DEFINED | 01 | 0 |
| NEWCASTLE INVESTMENT CORP      | S     | COM      | 65105M108 | 130    | 4100     | SH  | DEFINED | 02 |   |
| NEWELL RUBBERMAID              | S     | COM      | 651229106 | 8855   | 366050   | SH  | DEFINED | 01 |   |
| NEWELL RUBBERMAID              | S     | COM      | 651229106 | 1518   | 62734    | SH  | DEFINED | 01 | 0 |
| NEWELL RUBBERMAID              | S     | COM      | 651229106 | 273    | 11400    | SH  | DEFINED | 01 | 1 |
| NEWELL RUBBERMAID              | S     | COM      | 651229106 | 30     | 1232     | SH  | DEFINED | 02 |   |
| NEWFIELD EXPLORATION           | S     | COM      | 651290108 | 38557  | 652966   | SH  | DEFINED | 01 |   |
| NEWFIELD EXPLORATION           | S     | COM      | 651290108 | 44719  | 757296   | SH  | DEFINED | 01 | 0 |
| NEWFIELD EXPLORATION           | S     | COM      | 651290108 | 3714   | 62900    | SH  | DEFINED | 01 | 0 |
| NEWFIELD EXPLORATION           | S     | COM      | 651290108 | 3841   | 65120    | SH  | DEFINED | 01 | 1 |
| NEWFIELD EXPLORATION           | S     | COM      | 651290108 | 593    | 10055    | SH  | DEFINED | 02 |   |
| NEWMARKET CORP                 | S     | COM      | 651587107 | 232    | 11636    | SH  | DEFINED | 01 |   |
| NEWMONT MINING                 | S     | COM      | 651639106 | 50531  | 1137832  | SH  | DEFINED | 01 |   |
| NEWMONT MINING                 | S     | COM      | 651639106 | 4501   | 101341   | SH  | DEFINED | 01 | 0 |
| NEWMONT MINING                 | S     | COM      | 651639106 | 8436   | 190000   | SH  | DEFINED | 01 | 1 |
| NEWMONT MINING                 | S     | COM      | 651639106 | 71     | 1602     | SH  | DEFINED | 02 |   |
| NEWS CORP INC-CL A WHEN ISS    |       | COM      | 65248E104 | 17464  | 935881   | SH  | DEFINED | 01 |   |
| NEWS CORP INC-CL A WHEN ISS    |       | COM      | 65248E104 | 11130  | 596470   | SH  | DEFINED | 01 | 0 |
| NEWTEK BUS SERV -RESTRICTED    |       | COM      | 652526104 | 22     | 5000     | SH  | DEFINED | 01 | 0 |
| NEXTEL COMMUNICATION           | S     | COM      | 65332V103 | 452567 | 15085534 | SH  | DEFINED | 01 |   |
| NEXTEL COMMUNICATION           | S     | COM      | 65332V103 | 25742  | 858045   | SH  | DEFINED | 01 | 0 |
| NEXTEL COMMUNICATION           | S     | COM      | 65332V103 | 7846   | 261544   | SH  | DEFINED | 01 | 0 |
| NEXTEL COMMUNICATION           | S     | COM      | 65332V103 | 107    | 3579     | SH  | DEFINED | 02 |   |
| NEXTEL COMMUNICATION CONVERTIB |       | CONV BND | 65332VAY9 | 2048   | 2000000  | PRN | DEFINED | 01 | 0 |
| NEXTEL PARTNERS INC            | S     | COM      | 65333F107 | 84167  | 4307421  | SH  | DEFINED | 01 |   |
| NEXTEL PARTNERS INC            | S     | COM      | 65333F107 | 8146   | 416905   | SH  | DEFINED | 01 | 0 |
| NICE SYSTEMS LTD ADR           | FSUSD | COM      | 653656108 | 907    | 29000    | SH  | DEFINED | 01 |   |
| NICOR                          | S     | COM      | 654086107 | 11927  | 322852   | SH  | DEFINED | 01 |   |
| NICOR                          | S     | COM      | 654086107 | 372    | 10064    | SH  | DEFINED | 01 | 0 |
| NIKE INC CL B                  | S     | COM      | 654106103 | 8735   | 96313    | SH  | DEFINED | 01 |   |
| NIKE INC CL B                  | S     | COM      | 654106103 | 5434   | 59923    | SH  | DEFINED | 01 | 0 |
| NIKE INC CL B                  | S     | COM      | 654106103 | 3899   | 43000    | SH  | DEFINED | 01 | 1 |
| NIKE INC CL B                  | S     | COM      | 654106103 | 79     | 873      | SH  | DEFINED | 02 |   |
| NISOURCE INC                   | S     | COM      | 65473P105 | 71897  | 3156174  | SH  | DEFINED | 01 |   |
| NISOURCE INC                   | S     | COM      | 65473P105 | 1406   | 61728    | SH  | DEFINED | 01 | 0 |
| NITROMED INC                   | S     | COM      | 654798503 | 910    | 34140    | SH  | DEFINED | 01 |   |
| NITROMED INC                   | S     | COM      | 654798503 | 139    | 5200     | SH  | DEFINED | 01 | 0 |
| NITROMED INC                   | S     | COM      | 654798503 | 51     | 1900     | SH  | DEFINED | 02 |   |
| NOBILITY HOMES INC             | S     | COM      | 654892108 | 252    | 10800    | SH  | DEFINED | 01 |   |
| NOKIA ADR A                    |       | COM      | 654902204 | 193268 | 12333568 | SH  | DEFINED | 01 |   |
| NOKIA ADR A                    |       | COM      | 654902204 | 8259   | 527055   | SH  | DEFINED | 01 | 0 |
| NOKIA ADR A                    |       | COM      | 654902204 | 1525   | 97300    | SH  | DEFINED | 01 | 0 |
| NOKIA ADR A                    |       | COM      | 654902204 | 93     | 5954     | SH  | DEFINED | 02 |   |
| NORDSON CORP                   | S     | COM      | 655663102 | 416    | 10393    | SH  | DEFINED | 01 |   |
| NORDSTROM INC                  | S     | COM      | 655664100 | 11448  | 244955   | SH  | DEFINED | 01 |   |
| NORDSTROM INC                  | S     | COM      | 655664100 | 1494   | 31981    | SH  | DEFINED | 01 | 0 |
| NORDSTROM INC                  | S     | COM      | 655664100 | 99     | 2100     | SH  | DEFINED | 01 | 1 |
| NORDSTROM INC                  | S     | COM      | 655664100 | 45     | 955      | SH  | DEFINED | 02 |   |
| NORFOLK SOUTHERN CO            | S     | COM      | 655844108 | 11093  | 306536   | SH  | DEFINED | 01 |   |
| NORFOLK SOUTHERN CO            | S     | COM      | 655844108 | 3272   | 90406    | SH  | DEFINED | 01 | 0 |
| NORFOLK SOUTHERN CO            | S     | COM      | 655844108 | 14137  | 390692   | SH  | DEFINED | 01 | 1 |
| NORFOLK SOUTHERN CO            | S     | COM      | 655844108 | 145    | 4022     | SH  | DEFINED | 02 |   |
| NORTEL NETWORKS CORP           | FSUSD | COM      | 656568102 | 285    | 81650    | SH  | DEFINED | 01 |   |
| NORTH FORK BANCORP             | S     | COM      | 659424105 | 838    | 29030    | SH  | DEFINED | 01 |   |
| NORTH FORK BANCORP             | S     | COM      | 659424105 | 3100   | 107452   | SH  | DEFINED | 01 | 0 |
| NORTH FORK BANCORP             | S     | COM      | 659424105 | 7631   | 265149   | SH  | DEFINED | 01 | 1 |
| NORTH FORK BANCORP             | S     | COM      | 659424105 | 40     | 1400     | SH  | DEFINED | 02 |   |
| NORTHEAST UTILITIES            | S     | COM      | 664397106 | 5576   | 295800   | SH  | DEFINED | 01 |   |
| NORTHERN TRUST CORP            |       | COM      | 665859104 | 1401   | 28857    | SH  | DEFINED | 01 |   |
| NORTHERN TRUST CORP            |       | COM      | 665859104 | 2431   | 50044    | SH  | DEFINED | 01 | 0 |
| NORTHROP GRUMMAN COR.          | S     | COM      | 666807102 | 234209 | 4308480  | SH  | DEFINED | 01 |   |
| NORTHROP GRUMMAN COR.          | S     | COM      | 666807102 | 1385   | 25466    | SH  | DEFINED | 01 | 0 |

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|--------------------------------|-------|----------|-----------|--------|---------|-----|---------|----|---|
| NORTHROP GRUMMAN COR.          | S     | COM      | 666807102 | 4570   | 84066   | SH  | DEFINED | 01 | 0 |
| NORTHROP GRUMMAN COR.          | S     | COM      | 666807102 | 2398   | 44100   | SH  | DEFINED | 01 | 1 |
| NORTHROP GRUMMAN COR.          | S     | COM      | 666807102 | 97     | 1785    | SH  | DEFINED | 02 |   |
| NORTHWEST AIRLINES CORP        | S     | COM      | 667280101 | 36397  | 3329900 | SH  | DEFINED | 01 |   |
| NORTHWEST AIRLINES CORP        | S     | COM      | 667280101 | 1647   | 150684  | SH  | DEFINED | 01 | 0 |
| NORTHWEST AIRLINES CORP        | S     | COM      | 667280101 | 643    | 58847   | SH  | DEFINED | 01 | 0 |
| NORTHWEST AIRLINES CORP        | S     | COM      | 667280101 | 115    | 10500   | SH  | DEFINED | 02 |   |
| NW NATURAL GAS CO              | S     | COM      | 667655104 | 5529   | 163879  | SH  | DEFINED | 01 |   |
| NOVATEL WIRELESS INC 00.000%   |       | COM      | 66987M604 | 618    | 31880   | SH  | DEFINED | 01 |   |
| NOVARTIS AG-ADR FSUSD          |       | COM      | 66987V109 | 214279 | 4239756 | SH  | DEFINED | 01 |   |
| NOVARTIS AG-ADR FSUSD          |       | COM      | 66987V109 | 4317   | 85419   | SH  | DEFINED | 01 | 0 |
| NOVARTIS AG-ADR FSUSD          |       | COM      | 66987V109 | 459    | 9084    | SH  | DEFINED | 01 | 0 |
| NOVARTIS AG-ADR FSUSD          |       | COM      | 66987V109 | 41     | 803     | SH  | DEFINED | 02 |   |
| NU HORIZONS ELEC COR           | S     | COM      | 669908105 | 1376   | 172400  | SH  | DEFINED | 01 |   |
| NOVASTAR FINANCIAL INC.        | S     | COM      | 669947400 | 734    | 14803   | SH  | DEFINED | 01 |   |
| NOVELL INC                     | S     | COM      | 670006105 | 903    | 133852  | SH  | DEFINED | 01 |   |
| NOVELL INC                     | S     | COM      | 670006105 | 1438   | 213100  | SH  | DEFINED | 01 | 0 |
| NOVELL INC                     | S     | COM      | 670006105 | 579    | 85814   | SH  | DEFINED | 01 | 0 |
| NOVELL INC                     | S     | COM      | 670006105 | 15     | 2240    | SH  | DEFINED | 02 |   |
| NOVELL INC. 00.500% 07/15/2024 |       | CONV BND | 670006AB1 | 951    | 1000000 | PRN | DEFINED | 01 |   |
| NOVELLUS SYSTEMS INC           | S     | COM      | 670008101 | 16     | 589     | SH  | DEFINED | 00 |   |
| NOVELLUS SYSTEMS INC           | S     | COM      | 670008101 | 14305  | 512915  | SH  | DEFINED | 01 |   |
| NOVELLUS SYSTEMS INC           | S     | COM      | 670008101 | 488    | 17482   | SH  | DEFINED | 01 | 0 |
| NOVELLUS SYSTEMS INC           | S     | COM      | 670008101 | 1779   | 63814   | SH  | DEFINED | 01 | 0 |
| NOVELLUS SYSTEMS INC           | S     | COM      | 670008101 | 332    | 11890   | SH  | DEFINED | 02 |   |
| NOVEN PHARMACEUTICAL           | S     | COM      | 670009109 | 2587   | 151616  | SH  | DEFINED | 01 |   |
| NOVEN PHARMACEUTICAL           | S     | COM      | 670009109 | 1      | 70      | SH  | DEFINED | 01 | 0 |
| NOVO-NORDISK A/S ADR           |       | COM      | 670100205 | 22     | 400     | SH  | DEFINED | 01 | 0 |
| NU SKIN ENTERPRISES            | S     | COM      | 67018T105 | 6102   | 240476  | SH  | DEFINED | 01 |   |
| NSTAR                          | S     | COM      | 67019E107 | 7153   | 131800  | SH  | DEFINED | 01 |   |
| NUCOR CORP                     | S     | COM      | 670346105 | 1553   | 29671   | SH  | DEFINED | 01 |   |
| NUCOR CORP                     | S     | COM      | 670346105 | 1901   | 36316   | SH  | DEFINED | 01 | 0 |
| NUCOR CORP                     | S     | COM      | 670346105 | 111    | 2113    | SH  | DEFINED | 02 |   |
| NUTRACEUTICAL INTL             | S     | COM      | 67060Y101 | 2094   | 135908  | SH  | DEFINED | 01 |   |
| NVIDIA CORP                    | S     | COM      | 67066G104 | 370    | 15695   | SH  | DEFINED | 01 |   |
| NVIDIA CORP                    | S     | COM      | 67066G104 | 894    | 37946   | SH  | DEFINED | 01 | 0 |
| NUVASIVE INC                   | S     | COM      | 670704105 | 60     | 5900    | SH  | DEFINED | 01 | 0 |
| NUVASIVE INC                   | S     | COM      | 670704105 | 22     | 2100    | SH  | DEFINED | 02 |   |
| NYFIX INC                      | S     | COM      | 670712108 | 507    | 81944   | SH  | DEFINED | 01 |   |
| O`CHARLEY`S                    | S     | COM      | 670823103 | 1052   | 53805   | SH  | DEFINED | 01 |   |
| OGE ENERGY CORP                | S     | COM      | 670837103 | 3671   | 138500  | SH  | DEFINED | 01 | 0 |
| OGE ENERGY CORP                | S     | COM      | 670837103 | 38     | 1440    | SH  | DEFINED | 02 |   |
| OCA INC                        | S     | COM      | 67083Q101 | 1485   | 233881  | SH  | DEFINED | 01 |   |
| OM GROUP INC                   | S     | COM      | 670872100 | 2629   | 81104   | SH  | DEFINED | 01 |   |
| OSI PHARMACEUTICALS            | S     | COM      | 671040103 | 57582  | 769300  | SH  | DEFINED | 01 |   |
| OSI PHARMACEUTICALS            | S     | COM      | 671040103 | 25625  | 342351  | SH  | DEFINED | 01 | 0 |
| OSI PHARMACEUTICALS            | S     | COM      | 671040103 | 891    | 11900   | SH  | DEFINED | 01 | 0 |
| OSI PHARMACEUTICALS INC-RT     |       | WT       | 671040111 | 0      | 32      | SH  | DEFINED | 01 |   |
| OTP BANK LTD-144A ADR          | FSUSD | COM      | 67106E101 | 19     | 310     | SH  | DEFINED | 01 | 0 |
| OAK HILL FINANCIAL INC         | S     | COM      | 671337103 | 1439   | 37060   | SH  | DEFINED | 01 | 0 |
| OAK HILL FINANCIAL INC         | S     | COM      | 671337103 | 144    | 3720    | SH  | DEFINED | 01 | 0 |
| OAK HILL FINANCIAL INC         | S     | COM      | 671337103 | 112    | 2900    | SH  | DEFINED | 02 |   |
| OAKLEY INC                     | S     | COM      | 673662102 | 697    | 54700   | SH  | DEFINED | 01 |   |
| OCCIDENTAL PETROLEUM           | S     | COM      | 674599105 | 34552  | 592039  | SH  | DEFINED | 01 |   |
| OCCIDENTAL PETROLEUM           | S     | COM      | 674599105 | 36     | 616     | SH  | DEFINED | 01 | 0 |
| OCCIDENTAL PETROLEUM           | S     | COM      | 674599105 | 5259   | 90115   | SH  | DEFINED | 01 | 0 |
| OCCIDENTAL PETROLEUM           | S     | COM      | 674599105 | 11444  | 196225  | SH  | DEFINED | 01 | 1 |
| OCCIDENTAL PETROLEUM           | S     | COM      | 674599105 | 347    | 5941    | SH  | DEFINED | 01 | 1 |
| OCCIDENTAL PETROLEUM           | S     | COM      | 674599105 | 282    | 4819    | SH  | DEFINED | 02 |   |
| OCEANEERING INT`L              | S     | COM      | 675232102 | 2408   | 64534   | SH  | DEFINED | 01 |   |
| OCTEL CORP                     | S     | COM      | 675727101 | 501    | 24058   | SH  | DEFINED | 01 |   |
| OCULAR SCIENCES                | S     | COM      | 675744106 | 272    | 5555    | SH  | DEFINED | 01 |   |

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|----------------------------|-------------|----------|-----------|-------|---------|-----|---------|----|
| OCWEN FINANCIAL CORP       | S           | COM      | 675746101 | 4006  | 419000  | SH  | DEFINED | 01 |
| OCWEN FINANCIAL CORP       | S           | COM      | 675746101 | 1753  | 183230  | SH  | DEFINED | 01 |
| OCWEN FINANCIAL CORP       | S           | COM      | 675746101 | 177   | 18500   | SH  | DEFINED | 01 |
| OCWEN FINANCIAL CORP       | S           | COM      | 675746101 | 134   | 14000   | SH  | DEFINED | 02 |
| ODYSSEY HEALTHCARE         | S           | COM      | 67611V101 | 1726  | 126222  | SH  | DEFINED | 01 |
| ODYSSEY RE HOLDING.        | S           | COM      | 67612W108 | 5922  | 234900  | SH  | DEFINED | 01 |
| ODYSSEY RE HOLDING.        | S           | COM      | 67612W108 | 2104  | 83443   | SH  | DEFINED | 01 |
| ODYSSEY RE HOLDING.        | S           | COM      | 67612W108 | 204   | 8081    | SH  | DEFINED | 01 |
| ODYSSEY RE HOLDING.        | S           | COM      | 67612W108 | 161   | 6400    | SH  | DEFINED | 02 |
| OFFICE DEPOT INC           | S           | COM      | 676220106 | 334   | 19274   | SH  | DEFINED | 01 |
| OFFICE DEPOT INC           | S           | COM      | 676220106 | 1238  | 71320   | SH  | DEFINED | 01 |
| OFFICE DEPOT INC           | S           | COM      | 676220106 | 266   | 15300   | SH  | DEFINED | 01 |
| OFFICE DEPOT INC           | S           | COM      | 676220106 | 34    | 1969    | SH  | DEFINED | 02 |
| OFFICEMAX INC              | S           | COM      | 67622P101 | 1012  | 32247   | SH  | DEFINED | 01 |
| OFFICEMAX INC              | S           | COM      | 67622P101 | 670   | 21336   | SH  | DEFINED | 01 |
| OFFSHORE LOGISTICS         | S           | COM      | 676255102 | 3220  | 99138   | SH  | DEFINED | 01 |
| OHIO CASUALTY CORP         | S           | COM      | 677240103 | 12627 | 544000  | SH  | DEFINED | 01 |
| OHIO CASUALTY CORP         | S           | COM      | 677240103 | 2431  | 104730  | SH  | DEFINED | 01 |
| OHIO CASUALTY CORP         | S           | COM      | 677240103 | 241   | 10400   | SH  | DEFINED | 01 |
| OHIO CASUALTY CORP         | S           | COM      | 677240103 | 190   | 8200    | SH  | DEFINED | 02 |
| OHIO PWR CO 05.900%        | 01/01/2009  | PRF      | 677415796 | 2483  | 24828   | SH  | DEFINED | 01 |
| LUKOIL ADR                 | FSUSD       | COM      | 677862104 | 9146  | 74668   | SH  | DEFINED | 01 |
| LUKOIL ADR                 | FSUSD       | COM      | 677862104 | 2049  | 16727   | SH  | DEFINED | 01 |
| OIL STATES INTL INC        | S           | COM      | 678026105 | 5458  | 282900  | SH  | DEFINED | 01 |
| OIL STATES INTL INC        | S           | COM      | 678026105 | 1314  | 68112   | SH  | DEFINED | 01 |
| OIL STATES INTL INC        | S           | COM      | 678026105 | 138   | 7172    | SH  | DEFINED | 01 |
| OIL STATES INTL INC        | S           | COM      | 678026105 | 102   | 5300    | SH  | DEFINED | 02 |
| OLD DOMINION FREIGHT LINE. | S           | COM      | 679580100 | 5216  | 149890  | SH  | DEFINED | 01 |
| OLD DOMINION FREIGHT LINE. | S           | COM      | 679580100 | 955   | 27430   | SH  | DEFINED | 01 |
| OLD DOMINION FREIGHT LINE. | S           | COM      | 679580100 | 86    | 2460    | SH  | DEFINED | 01 |
| OLD DOMINION FREIGHT LINE. | S           | COM      | 679580100 | 73    | 2100    | SH  | DEFINED | 02 |
| OLD REPUBLIC INTER         | S           | COM      | 680223104 | 37    | 1462    | SH  | DEFINED | 02 |
| OLIN                       | S           | COM      | 680665205 | 683   | 31000   | SH  | DEFINED | 01 |
| ARCADIA FINANCIAL LTD      | 03/15/2     | WT       | 681593125 | 0     | 2500    | SH  | DEFINED | 01 |
| OLYMPIC STEEL INC          | S           | COM      | 68162K106 | 835   | 31526   | SH  | DEFINED | 01 |
| OMNICARE INC.              | S           | COM      | 681904108 | 21208 | 612600  | SH  | DEFINED | 01 |
| OMNICARE INC.              | S           | COM      | 681904108 | 853   | 24617   | SH  | DEFINED | 01 |
| OMNICARE INC.              | S           | COM      | 681904108 | 1290  | 37250   | SH  | DEFINED | 01 |
| OMNICARE INC.              | S           | COM      | 681904108 | 452   | 13050   | SH  | DEFINED | 02 |
| OMNICOM GROUP              | S           | COM      | 681919106 | 969   | 11498   | SH  | DEFINED | 01 |
| OMNICOM GROUP              | S           | COM      | 681919106 | 2     | 22      | SH  | DEFINED | 01 |
| OMNICOM GROUP              | S           | COM      | 681919106 | 3587  | 42541   | SH  | DEFINED | 01 |
| OMNICOM GROUP INC.         | 00.000% 06/ | CONV BND | 681919AR7 | 1001  | 1000000 | PRN | DEFINED | 01 |
| OMEGA HEALTH CARE          | S           | COM      | 681936100 | 1370  | 116101  | SH  | DEFINED | 01 |
| OMNIVISION TECHNOLOG.      | S           | COM      | 682128103 | 1718  | 93605   | SH  | DEFINED | 01 |
| OMNOVA SOLUTIONS INC       | S           | COM      | 682129101 | 1020  | 181434  | SH  | DEFINED | 01 |
| ON ASSIGNMENT INC          | S           | COM      | 682159108 | 330   | 63626   | SH  | DEFINED | 01 |
| ON SEMICONDUCTOR CO.       | S           | COM      | 682189105 | 5581  | 1229300 | SH  | DEFINED | 01 |
| ON SEMICONDUCTOR CO.       | S           | COM      | 682189105 | 8     | 1880    | SH  | DEFINED | 01 |
| ONEIDA LTD                 | S           | COM      | 682505102 | 484   | 158124  | SH  | DEFINED | 01 |
| ONEOK INC                  | S           | COM      | 682680103 | 16922 | 595471  | SH  | DEFINED | 01 |
| ONEOK INC                  | S           | COM      | 682680103 | 1551  | 54561   | SH  | DEFINED | 01 |
| ONEOK INC                  | S           | COM      | 682680103 | 158   | 5574    | SH  | DEFINED | 01 |
| ONEOK INC                  | S           | COM      | 682680103 | 158   | 5552    | SH  | DEFINED | 02 |
| ONYX PHARMACEUTICALS INC   | S           | COM      | 683399109 | 2357  | 72770   | SH  | DEFINED | 01 |
| ONYX PHARMACEUTICALS INC   | S           | COM      | 683399109 | 2     | 60      | SH  | DEFINED | 01 |
| ONYX PHARMACEUTICALS INC   | S           | COM      | 683399109 | 342   | 10561   | SH  | DEFINED | 01 |
| OPENWAVE SYSTEMS INC       | S           | COM      | 683718308 | 4423  | 286135  | SH  | DEFINED | 01 |
| OPEN SOLUTIONS INC.        | S           | COM      | 68371P102 | 1448  | 55790   | SH  | DEFINED | 01 |
| OPEN SOLUTIONS INC.        | S           | COM      | 68371P102 | 5545  | 213630  | SH  | DEFINED | 01 |
| OPEN SOLUTIONS INC.        | S           | COM      | 68371P102 | 278   | 10700   | SH  | DEFINED | 01 |
| OPEN SOLUTIONS INC.        | S           | COM      | 68371P102 | 83    | 3200    | SH  | DEFINED | 02 |

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|                                |       |     |           |        |         |    |         |              |
|--------------------------------|-------|-----|-----------|--------|---------|----|---------|--------------|
| OPNET TECHNOLOGIES             | S     | COM | 683757108 | 2349   | 278969  | SH | DEFINED | 01           |
| OPNET TECHNOLOGIES             | S     | COM | 683757108 | 865    | 102700  | SH | DEFINED | 01 0         |
| OPSWARE INC                    | S     | COM | 68383A101 | 1410   | 192052  | SH | DEFINED | 01           |
| OPSWARE INC                    | S     | COM | 68383A101 | 157    | 21400   | SH | DEFINED | 01 0         |
| OPSWARE INC                    | S     | COM | 68383A101 | 4812   | 655613  | SH | DEFINED | 01 1         |
| ORACLE CORP COM                | S     | COM | 68389X105 | 115890 | 8446899 | SH | DEFINED | 01           |
| ORACLE CORP COM                | S     | COM | 68389X105 | 3509   | 255757  | SH | DEFINED | 01 0         |
| ORACLE CORP COM                | S     | COM | 68389X105 | 16229  | 1182846 | SH | DEFINED | 01 0         |
| ORACLE CORP COM                | S     | COM | 68389X105 | 13711  | 999406  | SH | DEFINED | 01 1         |
| ORACLE CORP COM                | S     | COM | 68389X105 | 552    | 40205   | SH | DEFINED | 01 1         |
| ORACLE CORP COM                | S     | COM | 68389X105 | 339    | 24691   | SH | DEFINED | 02           |
| OPTION CARE INC                | S     | COM | 683948103 | 6175   | 359235  | SH | DEFINED | 01           |
| OPTION CARE INC                | S     | COM | 683948103 | 6      | 362     | SH | DEFINED | 01 0         |
| ORANGE 21 INC                  | S     | COM | 685317109 | 123    | 11700   | SH | DEFINED | 01           |
| ORASCOM TELECOM GDR 144A       | FSU   | COM | 68554W106 | 5099   | 241442  | SH | DEFINED | 01 1         |
| ORASCOM TELECOM - GDR          | FSUSD | COM | 68554W205 | 1148   | 54353   | SH | DEFINED | 01 1         |
| ORBITAL SCIENCES COR           | S     | COM | 685564106 | 2951   | 249360  | SH | DEFINED | 01           |
| ORBITAL SCIENCES COR           | S     | COM | 685564106 | 5      | 440     | SH | DEFINED | 01 0         |
| COOPER TIRE & RUBBER JAN 05 22 | OPT   | COM | 686       | 11     | 550     | SH | CALL    | DEFINED 01 1 |
| OREGON STEEL MLS INC.          | S     | COM | 686079104 | 2623   | 129280  | SH | DEFINED | 01           |
| ORIENTAL FINANCIAL GROUP INC   |       | COM | 68618W100 | 6603   | 233263  | SH | DEFINED | 01           |
| ORIENTAL FINANCIAL GROUP INC   |       | COM | 68618W100 | 2067   | 73018   | SH | DEFINED | 01 0         |
| ORIENTAL FINANCIAL GROUP INC   |       | COM | 68618W100 | 199    | 7040    | SH | DEFINED | 01 0         |
| ORIENTAL FINANCIAL GROUP INC   |       | COM | 68618W100 | 149    | 5280    | SH | DEFINED | 02           |
| ORIUUS CORP RESTRICTED         |       | COM | 686324104 | 0      | 115461  | SH | DEFINED | 01           |
| ORIUUS CORP RESTRICTED         |       | COM | 686324104 | 0      | 39779   | SH | DEFINED | 01 0         |
| ORIUUS A 01/23/2023 W          |       | WT  | 686324112 | 0      | 127933  | SH | DEFINED | 01           |
| ORIUUS A 01/23/2023 W          |       | WT  | 686324112 | 0      | 44077   | SH | DEFINED | 01 0         |
| ORIUUS B 01/23/2023 W          |       | WT  | 686324120 | 0      | 134668  | SH | DEFINED | 01           |
| ORIUUS B 01/23/2023 W          |       | WT  | 686324120 | 0      | 46398   | SH | DEFINED | 01 0         |
| ORIUUS C 01/23/2023 W          |       | WT  | 686324138 | 0      | 299259  | SH | DEFINED | 01           |
| ORIUUS C 01/23/2023 W          |       | WT  | 686324138 | 0      | 103108  | SH | DEFINED | 01 0         |
| OSHKOSH B-GOSH CLA             | S     | COM | 688222207 | 1078   | 50343   | SH | DEFINED | 01           |
| OSHKOSH TRUCK CORP             | S     | COM | 688239201 | 8870   | 129732  | SH | DEFINED | 01           |
| OSTEOTECH INC                  | S     | COM | 688582105 | 238    | 43210   | SH | DEFINED | 01           |
| OTTER TAIL CORP                | S     | COM | 689648103 | 314    | 12297   | SH | DEFINED | 01           |
| OVERNITE CORP                  | S     | COM | 690322102 | 2525   | 67800   | SH | DEFINED | 01           |
| OVERNITE CORP                  | S     | COM | 690322102 | 3128   | 84074   | SH | DEFINED | 01 1         |
| OVERSEAS SHIPHOLD GR           | S     | COM | 690368105 | 3498   | 63367   | SH | DEFINED | 01           |
| OVERSEAS SHIPHOLD GR           | S     | COM | 690368105 | 1318   | 23862   | SH | DEFINED | 01 0         |
| OVERSEAS SHIPHOLD GR           | S     | COM | 690368105 | 142    | 2570    | SH | DEFINED | 01 0         |
| OVERSEAS SHIPHOLD GR           | S     | COM | 690368105 | 115    | 2080    | SH | DEFINED | 02           |
| OVERSTOCK.COM INC              | S     | COM | 690370101 | 920    | 13341   | SH | DEFINED | 01           |
| OWENS & MINOR INC              | S     | COM | 690732102 | 4550   | 161491  | SH | DEFINED | 01           |
| OWENS ILLINOIS INC             | S     | COM | 690768403 | 25     | 1100    | SH | DEFINED | 01 1         |
| OWENS ILLINOIS INC             | S     | COM | 690768403 | 15     | 674     | SH | DEFINED | 02           |
| OXFORD INDUSTRIES              | S     | COM | 691497309 | 2120   | 51338   | SH | DEFINED | 01           |
| OXFORD INDUSTRIES              | S     | COM | 691497309 | 1072   | 25980   | SH | DEFINED | 01 0         |
| OXFORD INDUSTRIES              | S     | COM | 691497309 | 103    | 2500    | SH | DEFINED | 01 0         |
| OXFORD INDUSTRIES              | S     | COM | 691497309 | 87     | 2100    | SH | DEFINED | 02           |
| PC MALL INC                    | S     | COM | 69323K100 | 1233   | 55100   | SH | DEFINED | 01           |
| PC-TEL INC                     | S     | COM | 69325Q105 | 414    | 52225   | SH | DEFINED | 01           |
| PDI INC                        | S     | COM | 69329V100 | 258    | 11551   | SH | DEFINED | 01           |
| P G & E CORP                   | S     | COM | 69331C108 | 13821  | 415284  | SH | DEFINED | 01           |
| P G & E CORP                   | S     | COM | 69331C108 | 70     | 2102    | SH | DEFINED | 01 0         |
| P G & E CORP                   | S     | COM | 69331C108 | 3063   | 92031   | SH | DEFINED | 01 0         |
| P G & E CORP                   | S     | COM | 69331C108 | 395    | 11877   | SH | DEFINED | 01 1         |
| P G & E CORP                   | S     | COM | 69331C108 | 240    | 7202    | SH | DEFINED | 02           |
| PFF BANCORP INC                | S     | COM | 69331W104 | 5944   | 128299  | SH | DEFINED | 01           |
| P.F. CHANGS CHINA B            | S     | COM | 69333Y108 | 8563   | 151950  | SH | DEFINED | 01           |
| P.F. CHANGS CHINA B            | S     | COM | 69333Y108 | 40445  | 717760  | SH | DEFINED | 01 0         |
| P.F. CHANGS CHINA B            | S     | COM | 69333Y108 | 2040   | 36200   | SH | DEFINED | 01 0         |

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|-------------------------------|---|----------|-----------|--------|---------|-----|---------|------|
| P.F. CHANGS CHINA B           | S | COM      | 69333Y108 | 39     | 700     | SH  | DEFINED | 02   |
| PLX TECHNOLOGY INC            | S | COM      | 693417107 | 184    | 17700   | SH  | DEFINED | 01   |
| PMC-SIERRA INC                | S | COM      | 69344F106 | 407    | 36167   | SH  | DEFINED | 01   |
| PMC-SIERRA INC                | S | COM      | 69344F106 | 458    | 40691   | SH  | DEFINED | 01 0 |
| PMI GROUP INC.                | S | COM      | 69344M101 | 5756   | 138200  | SH  | DEFINED | 01 1 |
| PMI GROUP INC.                | S | COM      | 69344M101 | 81     | 1935    | SH  | DEFINED | 02   |
| PMI GROUP INC (THE)           |   | CONV BND | 69344MAE1 | 1545   | 1400000 | PRN | DEFINED | 01 0 |
| PMI GROUP INC (THE)           |   | CONV BND | 69344MAE1 | 1435   | 1300000 | PRN | DEFINED | 01 0 |
| PNC FINCL SERV GROUP          | S | COM      | 693475105 | 16717  | 291035  | SH  | DEFINED | 01   |
| PNC FINCL SERV GROUP          | S | COM      | 693475105 | 57     | 1000    | SH  | DEFINED | 01 0 |
| PNC FINCL SERV GROUP          | S | COM      | 693475105 | 3706   | 64524   | SH  | DEFINED | 01 0 |
| PNC FINCL SERV GROUP          | S | COM      | 693475105 | 194    | 3400    | SH  | DEFINED | 01 1 |
| PNC FINCL SERV GROUP          | S | COM      | 693475105 | 132    | 2304    | SH  | DEFINED | 02   |
| POSCO. FSUSD                  |   | COM      | 693483109 | 121    | 2710    | SH  | DEFINED | 01   |
| PNM RESOURCES INC             | S | COM      | 69349H107 | 3019   | 119351  | SH  | DEFINED | 01   |
| PPG INDUSTRIES INC            | S | COM      | 693506107 | 6412   | 94062   | SH  | DEFINED | 01   |
| PPG INDUSTRIES INC            | S | COM      | 693506107 | 2675   | 39239   | SH  | DEFINED | 01 0 |
| PPG INDUSTRIES INC            | S | COM      | 693506107 | 306    | 4500    | SH  | DEFINED | 01 1 |
| PPG INDUSTRIES INC            | S | COM      | 693506107 | 61     | 890     | SH  | DEFINED | 02   |
| PPL CORPORATION               | S | COM      | 69351T106 | 46405  | 870983  | SH  | DEFINED | 01   |
| PPL CORPORATION               | S | COM      | 69351T106 | 1305   | 24500   | SH  | DEFINED | 01 0 |
| PPL CORPORATION               | S | COM      | 69351T106 | 2299   | 43157   | SH  | DEFINED | 01 0 |
| PPL CORPORATION               | S | COM      | 69351T106 | 64     | 1200    | SH  | DEFINED | 01 1 |
| PPL CORPORATION               | S | COM      | 69351T106 | 87     | 1640    | SH  | DEFINED | 02   |
| PPL ENERGY SUPPLY LLC 02.625% |   | CONV BND | 69352JAE7 | 785    | 700000  | PRN | DEFINED | 01   |
| PRA INTERNATIONAL             |   | COM      | 69353C101 | 796    | 32421   | SH  | DEFINED | 01 1 |
| PRG-SCHULTZ INTL INC          | S | COM      | 69357C107 | 2350   | 467121  | SH  | DEFINED | 01   |
| PSS WORLD MEDICAL             | S | COM      | 69366A100 | 9      | 701     | SH  | DEFINED | 00   |
| PSS WORLD MEDICAL             | S | COM      | 69366A100 | 4529   | 361900  | SH  | DEFINED | 01   |
| PSS WORLD MEDICAL             | S | COM      | 69366A100 | 1196   | 95646   | SH  | DEFINED | 01 0 |
| PSS WORLD MEDICAL             | S | COM      | 69366A100 | 115    | 9212    | SH  | DEFINED | 01 0 |
| PSS WORLD MEDICAL             | S | COM      | 69366A100 | 91     | 7300    | SH  | DEFINED | 02   |
| PTEK HOLDINGS INC.            | S | COM      | 69366M104 | 3438   | 320982  | SH  | DEFINED | 01   |
| PTEK HOLDINGS INC.            | S | COM      | 69366M104 | 6      | 550     | SH  | DEFINED | 01 0 |
| PTV INC 10.000% 01/10/2023 P  |   | PRF      | 69367F306 | 0      | 119     | SH  | DEFINED | 01 0 |
| PACCAR INC                    | S | COM      | 693718108 | 1843   | 22898   | SH  | DEFINED | 01   |
| PACCAR INC                    | S | COM      | 693718108 | 3280   | 40762   | SH  | DEFINED | 01 0 |
| PACCAR INC                    | S | COM      | 693718108 | 72     | 896     | SH  | DEFINED | 02   |
| PACER INTERNATIONAL INC       | S | COM      | 69373H106 | 340    | 16000   | SH  | DEFINED | 01   |
| PACER INTERNATIONAL INC       | S | COM      | 69373H106 | 87     | 4100    | SH  | DEFINED | 01 0 |
| PACER INTERNATIONAL INC       | S | COM      | 69373H106 | 1184   | 55713   | SH  | DEFINED | 01 1 |
| PACER INTERNATIONAL INC       | S | COM      | 69373H106 | 32     | 1500    | SH  | DEFINED | 02   |
| PACIFIC CAP BANCORP           | S | COM      | 69404P101 | 365    | 10715   | SH  | DEFINED | 01   |
| PACIFIC CAP BANCORP           | S | COM      | 69404P101 | 1844   | 54210   | SH  | DEFINED | 01 0 |
| PACIFIC CAP BANCORP           | S | COM      | 69404P101 | 201    | 5900    | SH  | DEFINED | 01 0 |
| PACIFIC CAP BANCORP           | S | COM      | 69404P101 | 139    | 4100    | SH  | DEFINED | 02   |
| PACIFIC CONTINENTAL           | S | COM      | 69412V108 | 17     | 1076    | SH  | DEFINED | 01   |
| PACIFIC SUNWEAR               | S | COM      | 694873100 | 2568   | 115400  | SH  | DEFINED | 01   |
| PACIFIC SUNWEAR               | S | COM      | 694873100 | 109    | 4905    | SH  | DEFINED | 01 0 |
| PACIFIC SUNWEAR               | S | COM      | 694873100 | 38     | 1700    | SH  | DEFINED | 02   |
| PACIFICARE HLTH SYS           | S | COM      | 695112102 | 219239 | 3878957 | SH  | DEFINED | 01   |
| PACIFICARE HLTH SYS           | S | COM      | 695112102 | 1625   | 28750   | SH  | DEFINED | 01 0 |
| PACIFICARE HLTH SYS           | S | COM      | 695112102 | 1187   | 21000   | SH  | DEFINED | 01 0 |
| PACIFICARE HLTH SYS           | S | COM      | 695112102 | 3037   | 53738   | SH  | DEFINED | 01 1 |
| PACKAGING CORP OF AMERICA     |   | COM      | 695156109 | 3898   | 165500  | SH  | DEFINED | 01 0 |
| PACTIV CORPORATION            | S | COM      | 695257105 | 231    | 9155    | SH  | DEFINED | 01   |
| PACTIV CORPORATION            | S | COM      | 695257105 | 857    | 33883   | SH  | DEFINED | 01 0 |
| PALL CORP                     | S | COM      | 696429307 | 221    | 7648    | SH  | DEFINED | 01   |
| PALL CORP                     | S | COM      | 696429307 | 820    | 28309   | SH  | DEFINED | 01 0 |
| PALM HARBOR HOMES INC         | S | COM      | 696639103 | 487    | 28800   | SH  | DEFINED | 01   |
| PALMONE INC                   | S | COM      | 69713P107 | 4486   | 142204  | SH  | DEFINED | 01   |
| PALMONE INC                   | S | COM      | 69713P107 | 1092   | 34590   | SH  | DEFINED | 01 0 |

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|--------------------------------|-----|-----|-----------|-------|---------|----|---------|----|---|
| PALMONE INC                    | S   | COM | 69713P107 | 98    | 3100    | SH | DEFINED | 01 | 0 |
| PALOMAR MEDICAL TECHNOLOGIES   |     | COM | 697529303 | 1225  | 47000   | SH | DEFINED | 01 |   |
| PAN AMERICAN SILVER CORP       | FSU | COM | 697900108 | 274   | 17130   | SH | DEFINED | 01 |   |
| PAN PACIFIC RETAIL             | S   | COM | 69806L104 | 3374  | 53800   | SH | DEFINED | 01 |   |
| PANERA BREAD CO                | S   | COM | 69840W108 | 3651  | 90548   | SH | DEFINED | 01 |   |
| PANTRY INC.                    | S   | COM | 698657103 | 4963  | 164950  | SH | DEFINED | 01 |   |
| PANTRY INC.                    | S   | COM | 698657103 | 1661  | 55125   | SH | DEFINED | 01 | 0 |
| PANTRY INC.                    | S   | COM | 698657103 | 151   | 5030    | SH | DEFINED | 01 | 0 |
| PANTRY INC.                    | S   | COM | 698657103 | 120   | 4000    | SH | DEFINED | 02 |   |
| PAPA JOHN                      | S   | COM | 698813102 | 1633  | 47448   | SH | DEFINED | 01 |   |
| PAR PHARMACEUTICAL COS INC     | S   | COM | 69888P106 | 5455  | 131800  | SH | DEFINED | 01 |   |
| PAR PHARMACEUTICAL COS INC     | S   | COM | 69888P106 | 16    | 390     | SH | DEFINED | 01 | 0 |
| PARALLEL PETROLEUM CORP        | S   | COM | 699157103 | 370   | 68421   | SH | DEFINED | 01 |   |
| PARAMETRIC TECH CORP           | S   | COM | 699173100 | 5572  | 945806  | SH | DEFINED | 01 |   |
| PARAMETRIC TECH CORP           | S   | COM | 699173100 | 1152  | 195380  | SH | DEFINED | 01 | 0 |
| PARAMETRIC TECH CORP           | S   | COM | 699173100 | 482   | 81740   | SH | DEFINED | 01 | 0 |
| PARAMETRIC TECH CORP           | S   | COM | 699173100 | 87    | 14700   | SH | DEFINED | 02 |   |
| PAREXEL                        | S   | COM | 699462107 | 2209  | 108801  | SH | DEFINED | 01 |   |
| PARK ELECTROCHEMICAL           | S   | COM | 700416209 | 1479  | 68190   | SH | DEFINED | 01 |   |
| PARK NATIONAL CORP             | S   | COM | 700658107 | 299   | 2205    | SH | DEFINED | 01 |   |
| PARK-OHIO HOLDINGS CORP.       | S   | COM | 700666100 | 648   | 25000   | SH | DEFINED | 01 |   |
| PARKER-HANNIFIN                | S   | COM | 701094104 | 66517 | 878229  | SH | DEFINED | 01 |   |
| PARKER-HANNIFIN                | S   | COM | 701094104 | 576   | 7600    | SH | DEFINED | 01 | 0 |
| PARKER-HANNIFIN                | S   | COM | 701094104 | 3596  | 47474   | SH | DEFINED | 01 | 0 |
| PARKER-HANNIFIN                | S   | COM | 701094104 | 316   | 4200    | SH | DEFINED | 01 | 1 |
| PARKER-HANNIFIN                | S   | COM | 701094104 | 86    | 1143    | SH | DEFINED | 02 |   |
| PARKWAY PROPERTIES INC         | S   | COM | 70159Q104 | 4950  | 97530   | SH | DEFINED | 01 |   |
| PARTY CITY-                    | S   | COM | 702145103 | 67    | 5204    | SH | DEFINED | 01 |   |
| PATINA OIL & GAS CORP          | S   | COM | 703224105 | 12760 | 340226  | SH | DEFINED | 01 |   |
| PATINA OIL & GAS CORP          | S   | COM | 703224105 | 23626 | 630000  | SH | DEFINED | 01 | 0 |
| PATINA OIL & GAS CORP          | S   | COM | 703224105 | 1151  | 30700   | SH | DEFINED | 01 | 0 |
| PATINA OIL & GAS CORP          | S   | COM | 703224105 | 165   | 4400    | SH | DEFINED | 02 |   |
| PATTERSON COS INC              | S   | COM | 703395103 | 3550  | 81820   | SH | DEFINED | 01 |   |
| PATTERSON COS INC              | S   | COM | 703395103 | 32    | 742     | SH | DEFINED | 01 | 0 |
| PATTERSON-UTI ENERGY           | S   | COM | 703481101 | 2799  | 143880  | SH | DEFINED | 01 |   |
| PATTERSON-UTI ENERGY           | S   | COM | 703481101 | 34073 | 1751820 | SH | DEFINED | 01 | 0 |
| PATTERSON-UTI ENERGY           | S   | COM | 703481101 | 1714  | 88100   | SH | DEFINED | 01 | 0 |
| PATTERSON-UTI ENERGY           | S   | COM | 703481101 | 24    | 1240    | SH | DEFINED | 02 |   |
| PAXAR CORPORATION              | S   | COM | 704227107 | 4213  | 190125  | SH | DEFINED | 01 |   |
| PAXSON COMMUNICATION           | S   | COM | 704231109 | 169   | 122000  | SH | DEFINED | 01 |   |
| PAXSON COMMUNICATION           | S   | COM | 704231109 | 186   | 134600  | SH | DEFINED | 01 | 1 |
| PFD 13.25 11/15/06             |     | PRF | 704231505 | 1     | 0       | SH | DEFINED | 01 |   |
| PAYCHEX INC                    | S   | COM | 704326107 | 88653 | 2601326 | SH | DEFINED | 01 |   |
| PAYCHEX INC                    | S   | COM | 704326107 | 41270 | 1211013 | SH | DEFINED | 01 | 0 |
| PAYCHEX INC                    | S   | COM | 704326107 | 8105  | 237840  | SH | DEFINED | 01 | 0 |
| PAYCHEX INC                    | S   | COM | 704326107 | 52424 | 1538575 | SH | DEFINED | 01 | 1 |
| PAYCHEX INC                    | S   | COM | 704326107 | 1087  | 31900   | SH | DEFINED | 02 |   |
| PAYLESS SHOESOURCE             | S   | COM | 704379106 | 316   | 25736   | SH | DEFINED | 01 |   |
| PEABODY ENERGY CORP            | S   | COM | 704549104 | 14308 | 176840  | SH | DEFINED | 01 |   |
| PEABODY ENERGY CORP            | S   | COM | 704549104 | 12035 | 148859  | SH | DEFINED | 01 | 1 |
| PEABODY ENERGY CORP            | S   | COM | 704549104 | 38    | 467     | SH | DEFINED | 02 |   |
| PEDIATRIX MEDICAL GROUP INC    |     | COM | 705324101 | 5439  | 84911   | SH | DEFINED | 01 |   |
| PEDIATRIX MEDICAL GROUP INC    |     | COM | 705324101 | 2562  | 40000   | SH | DEFINED | 01 | 0 |
| PEGASUS SATE PIK PFD 12.75% ST |     | PRF | 70558A502 | 0     | 3       | SH | DEFINED | 01 |   |
| PEGASUS SOLUTIONS              | S   | COM | 705906105 | 1821  | 144547  | SH | DEFINED | 01 |   |
| PENFORD CORP                   | S   | COM | 707051108 | 892   | 56700   | SH | DEFINED | 01 |   |
| PENN-AMERICA GROUP INC         |     | COM | 707247102 | 1001  | 66277   | SH | DEFINED | 01 | 0 |
| PENN ENGINEERING & MFG CORP    |     | COM | 707389300 | 53    | 2940    | SH | DEFINED | 01 |   |
| PENN NATIONAL GAMING..         | S   | COM | 707569109 | 5688  | 93925   | SH | DEFINED | 01 |   |
| PENN NATIONAL GAMING..         | S   | COM | 707569109 | 12    | 200     | SH | DEFINED | 01 | 0 |
| PENN VIRGINIA CORP             | S   | COM | 707882106 | 54    | 1339    | SH | DEFINED | 01 |   |
| PENNEY J C                     | S   | COM | 708160106 | 23819 | 575345  | SH | DEFINED | 01 |   |

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|                               |       |     |           |        |          |    |         |    |   |
|-------------------------------|-------|-----|-----------|--------|----------|----|---------|----|---|
| PENNEY J C                    | S     | COM | 708160106 | 2699   | 65202    | SH | DEFINED | 01 | 0 |
| PENNEY J C                    | S     | COM | 708160106 | 154    | 3725     | SH | DEFINED | 02 |   |
| PENNSYLVANIA COMMERCE BANCORP |       | COM | 708677109 | 1944   | 30867    | SH | DEFINED | 01 | 0 |
| PENTAIR INC                   | S     | COM | 709631105 | 29683  | 681419   | SH | DEFINED | 01 |   |
| PENTAIR INC                   | S     | COM | 709631105 | 292    | 6700     | SH | DEFINED | 01 | 1 |
| PENTAIR INC                   | S     | COM | 709631105 | 45     | 1028     | SH | DEFINED | 02 |   |
| PENWEST PHARM                 | S     | COM | 709754105 | 238    | 19900    | SH | DEFINED | 01 |   |
| PEOPLES BANCORP INC OH        | S     | COM | 709789101 | 72     | 2631     | SH | DEFINED | 01 |   |
| PEOPLES ENERGY CORP           | S     | COM | 711030106 | 2498   | 56865    | SH | DEFINED | 01 |   |
| PEOPLES ENERGY CORP           | S     | COM | 711030106 | 378    | 8591     | SH | DEFINED | 01 | 0 |
| PEP BOYS-MANNY MOE & JACK     | S     | COM | 713278109 | 2558   | 149888   | SH | DEFINED | 01 |   |
| PEPSI BOTTLING GROUP INC      | S     | COM | 713409100 | 1240   | 45855    | SH | DEFINED | 01 |   |
| PEPSI BOTTLING GROUP INC      | S     | COM | 713409100 | 1544   | 57089    | SH | DEFINED | 01 | 0 |
| PEPSI BOTTLING GROUP INC      | S     | COM | 713409100 | 25     | 926      | SH | DEFINED | 02 |   |
| PEPSIAMERICAS INC             | S     | COM | 71343P200 | 1402   | 66000    | SH | DEFINED | 01 |   |
| PEPSICO                       | S     | COM | 713448108 | 490765 | 9401599  | SH | DEFINED | 01 |   |
| PEPSICO                       | S     | COM | 713448108 | 4730   | 90632    | SH | DEFINED | 01 | 0 |
| PEPSICO                       | S     | COM | 713448108 | 20074  | 384565   | SH | DEFINED | 01 | 0 |
| PEPSICO                       | S     | COM | 713448108 | 75145  | 1440074  | SH | DEFINED | 01 | 1 |
| PEPSICO                       | S     | COM | 713448108 | 129    | 2453     | SH | DEFINED | 02 |   |
| PER-SE TECH INC               | S     | COM | 713569309 | 135    | 8504     | SH | DEFINED | 01 |   |
| PERFORMANCE FOOD              | S     | COM | 713755106 | 3576   | 132908   | SH | DEFINED | 01 |   |
| PERICOM SEMICOND              | S     | COM | 713831105 | 630    | 66829    | SH | DEFINED | 01 |   |
| PERINI CORP                   | S     | COM | 713839108 | 6350   | 380443   | SH | DEFINED | 01 |   |
| PERINI CORP                   | S     | COM | 713839108 | 2240   | 134340   | SH | DEFINED | 01 | 0 |
| PERINI CORP                   | S     | COM | 713839108 | 234    | 14010    | SH | DEFINED | 01 | 0 |
| PERINI CORP                   | S     | COM | 713839108 | 174    | 10400    | SH | DEFINED | 02 |   |
| PERKINELMER INC               | S     | COM | 714046109 | 178    | 7900     | SH | DEFINED | 01 |   |
| PERKINELMER INC               | S     | COM | 714046109 | 3396   | 151021   | SH | DEFINED | 01 | 0 |
| PERKINELMER INC               | S     | COM | 714046109 | 658    | 29246    | SH | DEFINED | 01 | 0 |
| PERKINELMER INC               | S     | COM | 714046109 | 31     | 1390     | SH | DEFINED | 02 |   |
| PEROT SYSTEMS CP CLA          | S     | COM | 714265105 | 3557   | 221900   | SH | DEFINED | 01 |   |
| PEROT SYSTEMS CP CLA          | S     | COM | 714265105 | 1529   | 95320    | SH | DEFINED | 01 | 0 |
| PEROT SYSTEMS CP CLA          | S     | COM | 714265105 | 154    | 9600     | SH | DEFINED | 01 | 0 |
| PEROT SYSTEMS CP CLA          | S     | COM | 714265105 | 119    | 7400     | SH | DEFINED | 02 |   |
| PERRIGO COMPANY               | S     | COM | 714290103 | 6202   | 359127   | SH | DEFINED | 01 |   |
| PERRIGO COMPANY               | S     | COM | 714290103 | 1433   | 83030    | SH | DEFINED | 01 | 0 |
| PERRIGO COMPANY               | S     | COM | 714290103 | 149    | 8600     | SH | DEFINED | 01 | 0 |
| PERRIGO COMPANY               | S     | COM | 714290103 | 109    | 6300     | SH | DEFINED | 02 |   |
| INDOSAT ADR                   | FSUSD | COM | 715680104 | 1311   | 42050    | SH | DEFINED | 01 |   |
| PERVASIVE SOFTWARE            | S     | COM | 715710109 | 1557   | 321000   | SH | DEFINED | 01 |   |
| PETCO ANIMAL SUP INC          | S     | COM | 716016209 | 5591   | 141600   | SH | DEFINED | 01 |   |
| PETCO ANIMAL SUP INC          | S     | COM | 716016209 | 4      | 90       | SH | DEFINED | 01 | 0 |
| PETROKAZAKHSTAN INC           | CL A  | FS  | COM       | 9542   | 257200   | SH | DEFINED | 01 |   |
| PETROBRAS ADR                 |       | COM | 71654V101 | 79393  | 2195465  | SH | DEFINED | 01 | 1 |
| PETROBRAS ADR                 |       | COM | 71654V101 | 3563   | 98390    | SH | DEFINED | 01 | 1 |
| PETROLEO BRASILEIRO           | FSUSD | COM | 71654V408 | 92274  | 2319600  | SH | DEFINED | 01 |   |
| PETROLEO BRASILEIRO           | FSUSD | COM | 71654V408 | 127    | 3200     | SH | DEFINED | 01 | 0 |
| PETROLEO BRASILEIRO           | FSUSD | COM | 71654V408 | 2916   | 73300    | SH | DEFINED | 01 | 0 |
| PETROLEO BRASILEIRO           | FSUSD | COM | 71654V408 | 53837  | 1354031  | SH | DEFINED | 01 | 1 |
| PETROLEUM DEVELOPMENT CORP    | S     | COM | 716578109 | 5896   | 152890   | SH | DEFINED | 01 |   |
| PETROLEUM DEVELOPMENT CORP    | S     | COM | 716578109 | 4      | 110      | SH | DEFINED | 01 | 0 |
| PETSMART INC                  | S     | COM | 716768106 | 29     | 812      | SH | DEFINED | 01 | 0 |
| PFIZER                        | S     | COM | 717081103 | 530    | 19702    | SH | DEFINED | 00 |   |
| PFIZER                        | S     | COM | 717081103 | 523447 | 19466193 | SH | DEFINED | 01 |   |
| PFIZER                        | S     | COM | 717081103 | 6984   | 259752   | SH | DEFINED | 01 | 0 |
| PFIZER                        | S     | COM | 717081103 | 47224  | 1756205  | SH | DEFINED | 01 | 0 |
| PFIZER                        | S     | COM | 717081103 | 86824  | 3229703  | SH | DEFINED | 01 | 1 |
| PFIZER                        | S     | COM | 717081103 | 93     | 3468     | SH | DEFINED | 02 |   |
| PHARMACEUTICAL PROD           | S     | COM | 717124101 | 5876   | 142321   | SH | DEFINED | 01 |   |
| PHARMION CORP                 | S     | COM | 71715B409 | 466    | 11030    | SH | DEFINED | 01 |   |
| PHARMION CORP                 | S     | COM | 71715B409 | 160    | 3800     | SH | DEFINED | 01 | 0 |

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|--------------------------|-------|-----|-----------|-------|---------|----|---------|----|---|
| PHARMION CORP            | S     | COM | 71715B409 | 302   | 7159    | SH | DEFINED | 01 | 1 |
| PHARMION CORP            | S     | COM | 71715B409 | 63    | 1500    | SH | DEFINED | 02 |   |
| PHELPS DODGE             | S     | COM | 717265102 | 25073 | 253460  | SH | DEFINED | 01 |   |
| PHELPS DODGE             | S     | COM | 717265102 | 603   | 6100    | SH | DEFINED | 01 | 0 |
| PHELPS DODGE             | S     | COM | 717265102 | 2156  | 21797   | SH | DEFINED | 01 | 0 |
| PHELPS DODGE             | S     | COM | 717265102 | 975   | 9854    | SH | DEFINED | 01 | 1 |
| PHELPS DODGE             | S     | COM | 717265102 | 116   | 1167    | SH | DEFINED | 02 |   |
| PHILADELPHIA CONS HD     | S     | COM | 717528103 | 3704  | 55998   | SH | DEFINED | 01 |   |
| PHILLIPS-VAN HEUSEN      | S     | COM | 718592108 | 2379  | 88117   | SH | DEFINED | 01 |   |
| PHOENIX COMPANIES        | S     | COM | 71902E109 | 5496  | 439664  | SH | DEFINED | 01 |   |
| PHOENIX TECHNOLOGY       | S     | COM | 719153108 | 537   | 65023   | SH | DEFINED | 01 |   |
| PHOTON DYNAMICS          | S     | COM | 719364101 | 1027  | 42309   | SH | DEFINED | 01 |   |
| PHOTRONICS INC           | S     | COM | 719405102 | 3875  | 234803  | SH | DEFINED | 01 |   |
| PHOTRONICS INC           | S     | COM | 719405102 | 8     | 510     | SH | DEFINED | 01 | 0 |
| PIEDMONT NATURAL GAS     | S     | COM | 720186105 | 5198  | 223686  | SH | DEFINED | 01 |   |
| PIEDMONT NATURAL GAS     | S     | COM | 720186105 | 1721  | 74120   | SH | DEFINED | 01 | 0 |
| PIEDMONT NATURAL GAS     | S     | COM | 720186105 | 164   | 7070    | SH | DEFINED | 01 | 0 |
| PIEDMONT NATURAL GAS     | S     | COM | 720186105 | 130   | 5600    | SH | DEFINED | 02 |   |
| PIER 1 IMPORTS INC       | S     | COM | 720279108 | 5298  | 268900  | SH | DEFINED | 01 |   |
| PILGRIMS PRIDE           | S     | COM | 721467108 | 1104  | 35997   | SH | DEFINED | 01 |   |
| PINNACLE AIRLINES CORP   |       | COM | 723443107 | 664   | 47700   | SH | DEFINED | 01 |   |
| PINNACLE ENTERTAIN       | S     | COM | 723456109 | 1982  | 100183  | SH | DEFINED | 01 |   |
| PINNACLE ENTERTAIN       | S     | COM | 723456109 | 95    | 4800    | SH | DEFINED | 01 | 0 |
| PINNACLE ENTERTAIN       | S     | COM | 723456109 | 35    | 1750    | SH | DEFINED | 02 |   |
| PINNACLE SYSTEMS INC     | S     | COM | 723481107 | 1065  | 174560  | SH | DEFINED | 01 |   |
| PINNACLE WEST CAPITA     | S     | COM | 723484101 | 7796  | 175546  | SH | DEFINED | 01 |   |
| PINNACLE WEST CAPITA     | S     | COM | 723484101 | 928   | 20901   | SH | DEFINED | 01 | 0 |
| PINNACLE WEST CAPITA     | S     | COM | 723484101 | 37    | 840     | SH | DEFINED | 02 |   |
| PIONEER NATURAL RES      | S     | COM | 723787107 | 23141 | 659300  | SH | DEFINED | 01 |   |
| PIONEER NATURAL RES      | S     | COM | 723787107 | 265   | 7551    | SH | DEFINED | 01 | 0 |
| PIPER JAFFRAY COS-       | S     | COM | 724078100 | 2398  | 50005   | SH | DEFINED | 01 |   |
| PITNEY BOWES             | S     | COM | 724479100 | 32603 | 704474  | SH | DEFINED | 01 |   |
| PITNEY BOWES             | S     | COM | 724479100 | 2437  | 52650   | SH | DEFINED | 01 | 0 |
| PIXAR                    | S     | COM | 725811103 | 104   | 1220    | SH | DEFINED | 01 |   |
| PIXAR                    | S     | COM | 725811103 | 28    | 329     | SH | DEFINED | 01 | 0 |
| PIXELWORKS INC           | S     | COM | 72581M107 | 2782  | 245300  | SH | DEFINED | 01 |   |
| PIXELWORKS INC           | S     | COM | 72581M107 | 7     | 570     | SH | DEFINED | 01 | 0 |
| PLACER DOME INC          | FSUSD | COM | 725906101 | 6412  | 340000  | SH | DEFINED | 01 |   |
| PLACER SIERRA BANCSHARES | S     | COM | 726079106 | 1835  | 64534   | SH | DEFINED | 01 |   |
| PLAINS EXPLOR & PROD.    | S     | COM | 726505100 | 4168  | 160300  | SH | DEFINED | 01 |   |
| PLAINS EXPLOR & PROD.    | S     | COM | 726505100 | 4     | 170     | SH | DEFINED | 01 | 0 |
| PLANAR SYSTEMS INC       | S     | COM | 726900103 | 413   | 36815   | SH | DEFINED | 01 |   |
| PLANTRONICS              | S     | COM | 727493108 | 3527  | 85043   | SH | DEFINED | 01 |   |
| PLANTRONICS              | S     | COM | 727493108 | 7     | 180     | SH | DEFINED | 01 | 0 |
| PLATO LEARNING INC       | S     | COM | 72764Y100 | 792   | 106400  | SH | DEFINED | 01 |   |
| PLAYBOY ENTERPRISES      | S     | COM | 728117300 | 1566  | 127400  | SH | DEFINED | 01 |   |
| PLUM CREEK TIMBER CO     | S     | COM | 729251108 | 4333  | 112711  | SH | DEFINED | 01 |   |
| PLUM CREEK TIMBER CO     | S     | COM | 729251108 | 1611  | 41910   | SH | DEFINED | 01 | 0 |
| PLUM CREEK TIMBER CO     | S     | COM | 729251108 | 27    | 699     | SH | DEFINED | 02 |   |
| POGO PRODUCING CO        | S     | COM | 730448107 | 32513 | 670500  | SH | DEFINED | 01 |   |
| POGO PRODUCING CO        | S     | COM | 730448107 | 36419 | 751086  | SH | DEFINED | 01 | 0 |
| POGO PRODUCING CO        | S     | COM | 730448107 | 3763  | 77600   | SH | DEFINED | 01 | 0 |
| POGO PRODUCING CO        | S     | COM | 730448107 | 734   | 15140   | SH | DEFINED | 02 |   |
| POLARIS INDS INC         | S     | COM | 731068102 | 7668  | 112724  | SH | DEFINED | 01 |   |
| POLARIS INDS INC         | S     | COM | 731068102 | 27    | 397     | SH | DEFINED | 02 |   |
| POLO RALPH LAUREN        | S     | COM | 731572103 | 2151  | 50500   | SH | DEFINED | 01 |   |
| POLYCOM INC              | S     | COM | 73172K104 | 324   | 13900   | SH | DEFINED | 01 |   |
| POLYMEDICA CORP          | S     | COM | 731738100 | 2801  | 75116   | SH | DEFINED | 01 |   |
| POLYONE CORP             | S     | COM | 73179P106 | 15532 | 1714232 | SH | DEFINED | 01 |   |
| POLYONE CORP             | S     | COM | 73179P106 | 1278  | 140870  | SH | DEFINED | 01 | 0 |
| POLYONE CORP             | S     | COM | 73179P106 | 126   | 13900   | SH | DEFINED | 01 | 0 |
| POLYONE CORP             | S     | COM | 73179P106 | 95    | 10500   | SH | DEFINED | 02 |   |

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| POPE & TALBOT                | S     | COM | 732827100 | 3694   | 215883  | SH | DEFINED | 01 |
| POPE & TALBOT                | S     | COM | 732827100 | 996    | 58050   | SH | DEFINED | 01 |
| POPE & TALBOT                | S     | COM | 732827100 | 98     | 5700    | SH | DEFINED | 01 |
| POPE & TALBOT                | S     | COM | 732827100 | 75     | 4400    | SH | DEFINED | 02 |
| PORTALPLAYER INC             | S     | COM | 736187204 | 548    | 22200   | SH | DEFINED | 01 |
| PORTALPLAYER INC             | S     | COM | 736187204 | 2      | 100     | SH | DEFINED | 02 |
| PORTFOLIO RECOVERY ASSOCIATE |       | COM | 73640Q105 | 3669   | 89000   | SH | DEFINED | 01 |
| PORTFOLIO RECOVERY ASSOCIATE |       | COM | 73640Q105 | 10     | 230     | SH | DEFINED | 01 |
| POSSIS MEDICAL INC.          | S     | COM | 737407106 | 616    | 45725   | SH | DEFINED | 01 |
| POST PROPERTIES              | S     | COM | 737464107 | 2489   | 71290   | SH | DEFINED | 01 |
| POTASH CORP SASK INC         | FSUSD | COM | 73755L107 | 4161   | 50100   | SH | DEFINED | 01 |
| POTASH CORP SASK INC         | FSUSD | COM | 73755L107 | 30695  | 369594  | SH | DEFINED | 01 |
| POTLATCH CORP                | S     | COM | 737628107 | 5573   | 110188  | SH | DEFINED | 01 |
| POTLATCH CORP                | S     | COM | 737628107 | 2511   | 49685   | SH | DEFINED | 01 |
| POTLATCH CORP                | S     | COM | 737628107 | 253    | 5000    | SH | DEFINED | 01 |
| POTLATCH CORP                | S     | COM | 737628107 | 187    | 3700    | SH | DEFINED | 02 |
| POWER INTEGRATIONS           | S     | COM | 739276103 | 2084   | 105387  | SH | DEFINED | 01 |
| POWER INTEGRATIONS           | S     | COM | 739276103 | 3      | 130     | SH | DEFINED | 01 |
| POWER-ONE INC                | S     | COM | 739308104 | 47     | 5178    | SH | DEFINED | 01 |
| POWER-ONE INC                | S     | COM | 739308104 | 1410   | 158100  | SH | DEFINED | 01 |
| POWER-ONE INC                | S     | COM | 739308104 | 171    | 19159   | SH | DEFINED | 01 |
| POWERWAVE TECHNOLOGIES       | S     | COM | 739363109 | 782    | 92170   | SH | DEFINED | 01 |
| POWERWAVE TECHNOLOGIES       | S     | COM | 739363109 | 204    | 24000   | SH | DEFINED | 01 |
| POWERWAVE TECHNOLOGIES       | S     | COM | 739363109 | 75     | 8800    | SH | DEFINED | 02 |
| PRAXAIR                      | S     | COM | 74005P104 | 7039   | 159426  | SH | DEFINED | 01 |
| PRAXAIR                      | S     | COM | 74005P104 | 3273   | 74134   | SH | DEFINED | 01 |
| PRAXAIR                      | S     | COM | 74005P104 | 1131   | 25470   | SH | DEFINED | 01 |
| PRE PAID LEGAL SVCS          | S     | COM | 740065107 | 2001   | 53291   | SH | DEFINED | 01 |
| PRECISION CASTPARTS          | S     | COM | 740189105 | 14772  | 224901  | SH | DEFINED | 01 |
| PRECISION CASTPARTS          | S     | COM | 740189105 | 3292   | 50166   | SH | DEFINED | 01 |
| PRECISION DRILLING           | FSUSD | COM | 74022D100 | 18275  | 291010  | SH | DEFINED | 01 |
| PREMCOR INC                  | S     | COM | 74045Q104 | 793    | 18800   | SH | DEFINED | 01 |
| PREMCOR INC                  | S     | COM | 74045Q104 | 38     | 890     | SH | DEFINED | 02 |
| PRENTISS PROPERTIES TRUST    | S     | COM | 740706106 | 4358   | 114068  | SH | DEFINED | 01 |
| PRESIDENTIAL LIFE CO         | S     | COM | 740884101 | 2017   | 118955  | SH | DEFINED | 01 |
| PRESSTEK INC                 | S     | COM | 741113104 | 487    | 50280   | SH | DEFINED | 01 |
| PRICE COMMUNICATIONS         | S     | COM | 741437305 | 2088   | 112300  | SH | DEFINED | 01 |
| T ROWE PRICE GROUP           | S     | COM | 74144T108 | 33732  | 542318  | SH | DEFINED | 01 |
| T ROWE PRICE GROUP           | S     | COM | 74144T108 | 2129   | 34218   | SH | DEFINED | 01 |
| T ROWE PRICE GROUP           | S     | COM | 74144T108 | 3567   | 57352   | SH | DEFINED | 01 |
| T ROWE PRICE GROUP           | S     | COM | 74144T108 | 666    | 10700   | SH | DEFINED | 02 |
| PRIDE INTERNATIONAL          | S     | COM | 74153Q102 | 2200   | 107100  | SH | DEFINED | 01 |
| PRIDE INTERNATIONAL          | S     | COM | 74153Q102 | 253    | 12295   | SH | DEFINED | 01 |
| PRIMEDIA INC                 | S     | COM | 74157K101 | 1140   | 300000  | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL          | S     | COM | 74251V102 | 5596   | 136689  | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL          | S     | COM | 74251V102 | 2869   | 70080   | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL          | S     | COM | 74251V102 | 53     | 1302    | SH | DEFINED | 02 |
| PRIORITY HEALTHCARE          | S     | COM | 74264T102 | 2472   | 113571  | SH | DEFINED | 01 |
| PRIORITY HEALTHCARE          | S     | COM | 74264T102 | 1      | 61      | SH | DEFINED | 01 |
| PROASSURANCE CORP.           | S     | COM | 74267C106 | 13138  | 335898  | SH | DEFINED | 01 |
| PROASSURANCE CORP.           | S     | COM | 74267C106 | 2589   | 66222   | SH | DEFINED | 01 |
| PROASSURANCE CORP.           | S     | COM | 74267C106 | 237    | 6052    | SH | DEFINED | 01 |
| PROASSURANCE CORP.           | S     | COM | 74267C106 | 243    | 6200    | SH | DEFINED | 02 |
| PROCENTURY CORP              | S     | COM | 74268T108 | 1599   | 128877  | SH | DEFINED | 01 |
| PROCTER & GAMBLE             | S     | COM | 742718109 | 539567 | 9796026 | SH | DEFINED | 01 |
| PROCTER & GAMBLE             | S     | COM | 742718109 | 3541   | 64295   | SH | DEFINED | 01 |
| PROCTER & GAMBLE             | S     | COM | 742718109 | 31898  | 579122  | SH | DEFINED | 01 |
| PROCTER & GAMBLE             | S     | COM | 742718109 | 65561  | 1190522 | SH | DEFINED | 01 |
| PROCTER & GAMBLE             | S     | COM | 742718109 | 41     | 750     | SH | DEFINED | 02 |
| PRIVATEBANCORP INC           | S     | COM | 742962103 | 2539   | 78811   | SH | DEFINED | 01 |
| PROGRESS ENERGY INC          | S     | COM | 743263105 | 10837  | 239547  | SH | DEFINED | 01 |
| PROGRESS ENERGY INC          | S     | COM | 743263105 | 1      | 14      | SH | DEFINED | 01 |

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|---------------------------|-------|-----|-----------|-----------|----------|--------|---------|---------|----|--|
| PROGRESS ENERGY INC       | S     | COM | 743263105 | 2552      | 56405    | SH     | DEFINED | 01      | 0  |  |
| PROGRESS SOFTWARE CO      | S     | COM | 743312100 | 3704      | 158649   | SH     | DEFINED | 01      |    |  |
| PROGRESS SOFTWARE CO      | S     | COM | 743312100 | 5         | 210      | SH     | DEFINED | 01      | 0  |  |
| PROGRESSIVE CORP OH       | S     | COM | 743315103 | 26941     | 317553   | SH     | DEFINED | 01      |    |  |
| PROGRESSIVE CORP OH       | S     | COM | 743315103 | 3878      | 45704    | SH     | DEFINED | 01      | 0  |  |
| PROLOGIS                  | S     | COM | 743410102 | 5340      | 123240   | SH     | DEFINED | 01      | 0  |  |
| PROLOGIS                  | S     | COM | 743410102 | 1819      | 41980    | SH     | DEFINED | 01      | 0  |  |
| PROLOGIS                  | S     | COM | 743410102 | 43        | 990      | SH     | DEFINED | 02      |    |  |
| PROSPERITY BANCSHARE.     | S     | COM | 743606105 | 825       | 28259    | SH     | DEFINED | 01      |    |  |
| PROSPERITY BANCSHARE.     | S     | COM | 743606105 | 1674      | 57318    | SH     | DEFINED | 01      | 0  |  |
| PROSPERITY BANCSHARE.     | S     | COM | 743606105 | 169       | 5800     | SH     | DEFINED | 01      | 0  |  |
| PROSPERITY BANCSHARE.     | S     | COM | 743606105 | 1635      | 56000    | SH     | DEFINED | 01      | 1  |  |
| PROSPERITY BANCSHARE.     | S     | COM | 743606105 | 131       | 4500     | SH     | DEFINED | 02      |    |  |
| PROTECTIVE LIFE CORP      | S     | COM | 743674103 | 796       | 18637    | SH     | DEFINED | 01      |    |  |
| PROTECTIVE LIFE CORP      | S     | COM | 743674103 | 32        | 760      | SH     | DEFINED | 02      |    |  |
| PROTEIN DESIGN            | S     | COM | 74369L103 | 2314      | 112000   | SH     | DEFINED | 01      |    |  |
| PROTEIN DESIGN            | S     | COM | 74369L103 | 13        | 660      | SH     | DEFINED | 01      | 0  |  |
| PROVIDE COMMERCE INC      | S     | COM | 74373W103 | 971       | 26140    | SH     | DEFINED | 01      |    |  |
| PROVIDENT BANK            | S     | COM | 743859100 | 7251      | 199382   | SH     | DEFINED | 01      |    |  |
| PROVIDENT BANK            | S     | COM | 743859100 | 1845      | 50744    | SH     | DEFINED | 01      | 0  |  |
| PROVIDENT BANK            | S     | COM | 743859100 | 195       | 5364     | SH     | DEFINED | 01      | 0  |  |
| PROVIDENT BANK            | S     | COM | 743859100 | 145       | 4000     | SH     | DEFINED | 02      |    |  |
| PROVINCE HEALTHCARE       | S     | COM | 743977100 | 4104      | 183616   | SH     | DEFINED | 01      |    |  |
| PROVIDIAN FIN             | S     | COM | 74406A102 | 7047      | 427825   | SH     | DEFINED | 01      |    |  |
| PROVIDIAN FIN             | S     | COM | 74406A102 | 1102      | 66921    | SH     | DEFINED | 01      | 0  |  |
| PROVIDIAN FIN             | S     | COM | 74406A102 | 67        | 4005     | SH     | DEFINED | 02      |    |  |
| PRUDENTIAL FINANCIAL      | S     | COM | 744320102 | 44649     | 812391   | SH     | DEFINED | 01      |    |  |
| PRUDENTIAL FINANCIAL      | S     | COM | 744320102 | 577       | 10500    | SH     | DEFINED | 01      | 0  |  |
| PRUDENTIAL FINANCIAL      | S     | COM | 744320102 | 6437      | 117115   | SH     | DEFINED | 01      | 0  |  |
| PRUDENTIAL FINANCIAL      | S     | COM | 744320102 | 3104      | 56453    | SH     | DEFINED | 01      | 1  |  |
| PRUDENTIAL FINANCIAL      | S     | COM | 744320102 | 116       | 2107     | SH     | DEFINED | 02      |    |  |
| PSI TECHNOLOGIES HLDGS    |       | COM | 74438Q109 | 90        | 43900    | SH     | DEFINED | 01      | 0  |  |
| PSYCHIATRIC SOLUTIONS INC | S     | COM | 74439H108 | 6652      | 181949   | SH     | DEFINED | 01      |    |  |
| PSYCHIATRIC SOLUTIONS INC | S     | COM | 74439H108 | 10        | 270      | SH     | DEFINED | 01      | 0  |  |
| PSYCHIATRIC SOLUTIONS INC | S     | COM | 74439H108 | 1262      | 34542    | SH     | DEFINED | 01      | 1  |  |
| PUB SERV ENTERPRISE       | S     | COM | 744573106 | 30745     | 593862   | SH     | DEFINED | 01      |    |  |
| PUB SERV ENTERPRISE       | S     | COM | 744573106 | 2809      | 54268    | SH     | DEFINED | 01      | 0  |  |
| PUB SERV ENTERPRISE       | S     | COM | 744573106 | 6119      | 118200   | SH     | DEFINED | 01      | 1  |  |
| PUB SERV ENTERPRISE       | S     | COM | 744573106 | 56        | 1088     | SH     | DEFINED | 02      |    |  |
| PUB SERV ENER CVT PFD     | 10.25 | 11  | CONV PRF  | 744573304 | 27938    | 415000 | SH      | DEFINED | 01 |  |
| PUBLIC STORAGE            | S     | COM | 74460D109 | 903       | 16200    | SH     | DEFINED | 01      |    |  |
| PUBLIC STORAGE            | S     | COM | 74460D109 | 31        | 550      | SH     | DEFINED | 02      |    |  |
| PULITZER INC              | S     | COM | 745769109 | 10207     | 157400   | SH     | DEFINED | 01      |    |  |
| PULTE HOMES INC           | S     | COM | 745867101 | 49180     | 770832   | SH     | DEFINED | 01      |    |  |
| PULTE HOMES INC           | S     | COM | 745867101 | 3218      | 50402    | SH     | DEFINED | 01      | 0  |  |
| PULTE HOMES INC           | S     | COM | 745867101 | 2553      | 40025    | SH     | DEFINED | 01      | 0  |  |
| PULTE HOMES INC           | S     | COM | 745867101 | 112       | 1749     | SH     | DEFINED | 02      |    |  |
| QLT INC                   | FSUSD | COM | 746927102 | 1394      | 86700    | SH     | DEFINED | 01      |    |  |
| QLOGIC CORP               | S     | COM | 747277101 | 500       | 13603    | SH     | DEFINED | 00      |    |  |
| QLOGIC CORP               | S     | COM | 747277101 | 210       | 5707     | SH     | DEFINED | 01      |    |  |
| QLOGIC CORP               | S     | COM | 747277101 | 796       | 21662    | SH     | DEFINED | 01      | 0  |  |
| QUAKER CHEMICAL CORP      | S     | COM | 747316107 | 604       | 24323    | SH     | DEFINED | 01      |    |  |
| QUALCOMM                  | S     | COM | 747525103 | 478856    | 11293764 | SH     | DEFINED | 01      |    |  |
| QUALCOMM                  | S     | COM | 747525103 | 9266      | 218556   | SH     | DEFINED | 01      | 0  |  |
| QUALCOMM                  | S     | COM | 747525103 | 17836     | 420659   | SH     | DEFINED | 01      | 0  |  |
| QUALCOMM                  | S     | COM | 747525103 | 3841      | 90600    | SH     | DEFINED | 01      | 1  |  |
| QUALCOMM                  | S     | COM | 747525103 | 1106      | 26093    | SH     | DEFINED | 01      | 1  |  |
| QUALCOMM                  | S     | COM | 747525103 | 907       | 21380    | SH     | DEFINED | 02      |    |  |
| QUANEX CORP               | S     | COM | 747620102 | 4368      | 63703    | SH     | DEFINED | 01      |    |  |
| QUEST DIAGNOSTICS         | S     | COM | 74834L100 | 8479      | 88740    | SH     | DEFINED | 01      |    |  |
| QUEST DIAGNOSTICS         | S     | COM | 74834L100 | 2207      | 23100    | SH     | DEFINED | 01      | 0  |  |
| QUEST DIAGNOSTICS         | S     | COM | 74834L100 | 99        | 1039     | SH     | DEFINED | 01      | 1  |  |

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|                            |   |     |           |       |         |    |         |    |
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| QUEST DIAGNOSTICS          | S | COM | 74834L100 | 22    | 230     | SH | DEFINED | 02 |
| QUEST SOFTWARE INC         | S | COM | 74834T103 | 282   | 17680   | SH | DEFINED | 01 |
| QUEST SOFTWARE INC         | S | COM | 74834T103 | 104   | 6500    | SH | DEFINED | 02 |
| QUESTAR CORP               | S | COM | 748356102 | 19    | 367     | SH | DEFINED | 02 |
| QUICKSILVER RESOURCES INC  | S | COM | 74837R104 | 5054  | 137403  | SH | DEFINED | 01 |
| QUICKSILVER RESOURCES INC  | S | COM | 74837R104 | 1318  | 35850   | SH | DEFINED | 01 |
| QUICKSILVER RESOURCES INC  | S | COM | 74837R104 | 114   | 3100    | SH | DEFINED | 01 |
| QUICKSILVER RESOURCES INC  | S | COM | 74837R104 | 88    | 2400    | SH | DEFINED | 02 |
| QUIKSILVER INC             | S | COM | 74838C106 | 11863 | 398231  | SH | DEFINED | 01 |
| QUIKSILVER INC             | S | COM | 74838C106 | 17    | 560     | SH | DEFINED | 01 |
| QWEST COMM INTL INC        | S | COM | 749121109 | 10193 | 2295917 | SH | DEFINED | 01 |
| QWEST COMM INTL INC        | S | COM | 749121109 | 1841  | 414563  | SH | DEFINED | 01 |
| QWEST COMM INTL INC        | S | COM | 749121109 | 26    | 5950    | SH | DEFINED | 02 |
| R & G FINANCIAL CORP       | S | COM | 749136107 | 9323  | 239811  | SH | DEFINED | 01 |
| R & G FINANCIAL CORP       | S | COM | 749136107 | 2214  | 56944   | SH | DEFINED | 01 |
| R & G FINANCIAL CORP       | S | COM | 749136107 | 222   | 5718    | SH | DEFINED | 01 |
| R & G FINANCIAL CORP       | S | COM | 749136107 | 175   | 4500    | SH | DEFINED | 02 |
| RAIT INVESTMENT TRUST      | S | COM | 749227104 | 3704  | 132395  | SH | DEFINED | 01 |
| RC2 CORP                   | S | COM | 749388104 | 3678  | 112790  | SH | DEFINED | 01 |
| RC2 CORP                   | S | COM | 749388104 | 114   | 3485    | SH | DEFINED | 01 |
| RH DONNELLEY CORP          | S | COM | 74955W307 | 6888  | 116644  | SH | DEFINED | 01 |
| RH DONNELLEY CORP          | S | COM | 74955W307 | 2069  | 35060   | SH | DEFINED | 01 |
| RH DONNELLEY CORP          | S | COM | 74955W307 | 201   | 3400    | SH | DEFINED | 01 |
| RH DONNELLEY CORP          | S | COM | 74955W307 | 154   | 2600    | SH | DEFINED | 02 |
| RLI CORP                   | S | COM | 749607107 | 9403  | 226195  | SH | DEFINED | 01 |
| RLI CORP                   | S | COM | 749607107 | 1316  | 31696   | SH | DEFINED | 01 |
| RLI CORP                   | S | COM | 749607107 | 120   | 2888    | SH | DEFINED | 01 |
| RLI CORP                   | S | COM | 749607107 | 96    | 2300    | SH | DEFINED | 02 |
| RPC INC                    | S | COM | 749660106 | 2856  | 113700  | SH | DEFINED | 01 |
| RPM INTERNATIONAL INC      | S | COM | 749685103 | 6379  | 324500  | SH | DEFINED | 01 |
| RPM INTERNATIONAL INC      | S | COM | 749685103 | 26    | 1330    | SH | DEFINED | 02 |
| RSA SECURITY INC           | S | COM | 749719100 | 3670  | 182969  | SH | DEFINED | 01 |
| RSA SECURITY INC           | S | COM | 749719100 | 9     | 480     | SH | DEFINED | 01 |
| RTI INTL METALS            | S | COM | 74973W107 | 5781  | 281473  | SH | DEFINED | 01 |
| RF MICRO DEVICES INC       | S | COM | 749941100 | 6     | 880     | SH | DEFINED | 00 |
| RADIAN GROUP INC           | S | COM | 750236101 | 44    | 826     | SH | DEFINED | 02 |
| RADIANT SYSTEMS            | S | COM | 75025N102 | 434   | 66635   | SH | DEFINED | 01 |
| RADIOLOGIX INC             | S | COM | 75040K109 | 1531  | 347873  | SH | DEFINED | 01 |
| RADIOSHACK CORP            | S | COM | 750438103 | 500   | 15195   | SH | DEFINED | 00 |
| RADIOSHACK CORP            | S | COM | 750438103 | 489   | 14858   | SH | DEFINED | 01 |
| RADIOSHACK CORP            | S | COM | 750438103 | 1189  | 36177   | SH | DEFINED | 01 |
| RADISYS                    | S | COM | 750459109 | 7523  | 384771  | SH | DEFINED | 01 |
| RADISYS                    | S | COM | 750459109 | 9     | 460     | SH | DEFINED | 01 |
| RAE SYSTEMS INC            | S | COM | 75061P102 | 794   | 108800  | SH | DEFINED | 01 |
| RALCORP HOLDINGS INC       | S | COM | 751028101 | 6757  | 161156  | SH | DEFINED | 01 |
| RALCORP HOLDINGS INC       | S | COM | 751028101 | 4     | 90      | SH | DEFINED | 01 |
| RANDGOLD RESOURCES LTD-ADR | F | COM | 752344309 | 1368  | 120000  | SH | DEFINED | 01 |
| RANGE RESOURCES            | S | COM | 75281A109 | 8184  | 399932  | SH | DEFINED | 01 |
| RARE HOSPITALITY INT       | S | COM | 753820109 | 3118  | 97862   | SH | DEFINED | 01 |
| RAYONIER INC               | S | COM | 754907103 | 26626 | 544400  | SH | DEFINED | 01 |
| RAYOVAC CORP               | S | COM | 755081106 | 8101  | 265097  | SH | DEFINED | 01 |
| RAYOVAC CORP               | S | COM | 755081106 | 1135  | 37160   | SH | DEFINED | 01 |
| RAYOVAC CORP               | S | COM | 755081106 | 97    | 3170    | SH | DEFINED | 01 |
| RAYOVAC CORP               | S | COM | 755081106 | 83    | 2700    | SH | DEFINED | 02 |
| RAYTECH CORP-DEL.          | S | COM | 755103108 | 48    | 26000   | SH | DEFINED | 01 |
| RAYTHEON CO.               | S | COM | 755111507 | 5693  | 146615  | SH | DEFINED | 01 |
| RAYTHEON CO.               | S | COM | 755111507 | 4007  | 103206  | SH | DEFINED | 01 |
| RAYTHEON CO.               | S | COM | 755111507 | 3339  | 86000   | SH | DEFINED | 01 |
| RAYTHEON CO.               | S | COM | 755111507 | 135   | 3460    | SH | DEFINED | 02 |
| READERS DIGEST ASSN        | S | COM | 755267101 | 7454  | 535759  | SH | DEFINED | 01 |
| READERS DIGEST ASSN        | S | COM | 755267101 | 7     | 520     | SH | DEFINED | 01 |
| READERS DIGEST ASSN        | S | COM | 755267101 | 11    | 775     | SH | DEFINED | 02 |

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|---------------------------|-------|---|-----|-----------|-------|---------|----|---------|----|
| RECKSON                   | S     |   | COM | 75621K106 | 1788  | 54500   | SH | DEFINED | 01 |
| RED HAT                   | S     |   | COM | 756577102 | 3125  | 234100  | SH | DEFINED | 01 |
| RED HAT                   | S     |   | COM | 756577102 | 826   | 61930   | SH | DEFINED | 01 |
| RED HAT                   | S     |   | COM | 756577102 | 14    | 1080    | SH | DEFINED | 02 |
| RED ROBIN GOURMET BURGERS | S     | S | COM | 75689M101 | 451   | 8427    | SH | DEFINED | 01 |
| REDWOOD TRUST INC.        | S     |   | COM | 758075402 | 7826  | 126050  | SH | DEFINED | 01 |
| REDWOOD TRUST INC.        | S     |   | COM | 758075402 | 2372  | 38190   | SH | DEFINED | 01 |
| REDWOOD TRUST INC.        | S     |   | COM | 758075402 | 248   | 4000    | SH | DEFINED | 01 |
| REDWOOD TRUST INC.        | S     |   | COM | 758075402 | 180   | 2900    | SH | DEFINED | 02 |
| REEBOK INTERNATIONAL      | S     |   | COM | 758110100 | 158   | 3591    | SH | DEFINED | 01 |
| REEBOK INTERNATIONAL      | S     |   | COM | 758110100 | 584   | 13272   | SH | DEFINED | 01 |
| REGAL BELOIT              | S     |   | COM | 758750103 | 1761  | 61576   | SH | DEFINED | 01 |
| REGAL ENTERTAINMENT.      | S     |   | COM | 758766109 | 141   | 6798    | SH | DEFINED | 01 |
| REGAL ENTERTAINMENT.      | S     |   | COM | 758766109 | 3229  | 155575  | SH | DEFINED | 01 |
| REGAL ENTERTAINMENT.      | S     |   | COM | 758766109 | 697   | 33612   | SH | DEFINED | 01 |
| REGENCY CENTERS CORP      | S     |   | COM | 758849103 | 2050  | 37000   | SH | DEFINED | 01 |
| REGENT COMMUNICATION.     | S     |   | COM | 758865109 | 2930  | 552894  | SH | DEFINED | 01 |
| REGENERON PHARMACEUT      | S     |   | COM | 75886F107 | 1292  | 140324  | SH | DEFINED | 01 |
| REHABCARE GROUP INC       | S     |   | COM | 759148109 | 1549  | 55331   | SH | DEFINED | 01 |
| REGIONS FINANCIAL         | S     |   | COM | 7591EP100 | 17235 | 484284  | SH | DEFINED | 01 |
| REGIONS FINANCIAL         | S     |   | COM | 7591EP100 | 3776  | 106111  | SH | DEFINED | 01 |
| REGIONS FINANCIAL         | S     |   | COM | 7591EP100 | 129   | 3641    | SH | DEFINED | 02 |
| REINSURANCE GP OF AM      | S     |   | COM | 759351109 | 2669  | 55100   | SH | DEFINED | 01 |
| REINSURANCE GP OF AM      | S     |   | COM | 759351109 | 22    | 450     | SH | DEFINED | 02 |
| RELIANCE STEEL & ALU      | S     |   | COM | 759509102 | 8823  | 226494  | SH | DEFINED | 01 |
| RELIANCE STEEL & ALU      | S     |   | COM | 759509102 | 892   | 22902   | SH | DEFINED | 01 |
| RELIANCE STEEL & ALU      | S     |   | COM | 759509102 | 129   | 3300    | SH | DEFINED | 01 |
| RELIANCE STEEL & ALU      | S     |   | COM | 759509102 | 62    | 1600    | SH | DEFINED | 02 |
| RELIANT ENERGY INC        | S     |   | COM | 75952B105 | 13255 | 971000  | SH | DEFINED | 01 |
| RELIANT ENERGY INC        | S     |   | COM | 75952B105 | 62    | 4574    | SH | DEFINED | 02 |
| REMINGTON OIL & GAS       | S     |   | COM | 759594302 | 7191  | 263903  | SH | DEFINED | 01 |
| RENOVIS INC               | S     |   | COM | 759885106 | 865   | 60195   | SH | DEFINED | 01 |
| RENAL CARE GROUP INC      |       |   | COM | 759930100 | 1690  | 47000   | SH | DEFINED | 01 |
| RENT-A-CENTER INC         | S     |   | COM | 76009N100 | 831   | 31384   | SH | DEFINED | 01 |
| RENT-A-CENTER INC         | S     |   | COM | 76009N100 | 18    | 697     | SH | DEFINED | 02 |
| REPSOL YPF SA.            |       |   | COM | 76026T205 | 25648 | 982700  | SH | DEFINED | 01 |
| REPUBLIC BANCORP INC-CL A | S     | S | COM | 760281204 | 184   | 7166    | SH | DEFINED | 01 |
| REPUBLIC BANCORP INC-CL A | S     | S | COM | 760281204 | 17    | 680     | SH | DEFINED | 01 |
| REPUBLIC BANCORP.         | S     |   | COM | 760282103 | 5394  | 353073  | SH | DEFINED | 01 |
| REPUBLIC BANCORP.         | S     |   | COM | 760282103 | 2259  | 147860  | SH | DEFINED | 01 |
| REPUBLIC BANCORP.         | S     |   | COM | 760282103 | 231   | 15100   | SH | DEFINED | 01 |
| REPUBLIC BANCORP.         | S     |   | COM | 760282103 | 171   | 11200   | SH | DEFINED | 02 |
| REPUBLIC SRVS CL-A        | S     |   | COM | 760759100 | 5098  | 152000  | SH | DEFINED | 01 |
| REPUBLIC SRVS CL-A        | S     |   | COM | 760759100 | 55350 | 1656182 | SH | DEFINED | 01 |
| REPUBLIC SRVS CL-A        | S     |   | COM | 760759100 | 32    | 940     | SH | DEFINED | 02 |
| RESEARC IN MOTION         | FSUSD |   | COM | 760975102 | 9367  | 113655  | SH | DEFINED | 01 |
| RESEARC IN MOTION         | FSUSD |   | COM | 760975102 | 87    | 1055    | SH | DEFINED | 01 |
| RESEARC IN MOTION         | FSUSD |   | COM | 760975102 | 9503  | 115300  | SH | DEFINED | 01 |
| RESMED INC                | S     |   | COM | 761152107 | 5444  | 106537  | SH | DEFINED | 01 |
| RESMED INC                | S     |   | COM | 761152107 | 2384  | 46760   | SH | DEFINED | 01 |
| RESOURCE AMERICA          | S     |   | COM | 761195205 | 216   | 6626    | SH | DEFINED | 01 |
| RESOURCES CONNECTION.     | S     |   | COM | 76122Q105 | 5982  | 110140  | SH | DEFINED | 01 |
| RESOURCES CONNECTION.     | S     |   | COM | 76122Q105 | 37024 | 681730  | SH | DEFINED | 01 |
| RESOURCES CONNECTION.     | S     |   | COM | 76122Q105 | 1874  | 34500   | SH | DEFINED | 01 |
| RESOURCES CONNECTION.     | S     |   | COM | 76122Q105 | 136   | 2500    | SH | DEFINED | 02 |
| RESPIRONICS INC           | S     |   | COM | 761230101 | 5086  | 93548   | SH | DEFINED | 01 |
| REWARDS NETWORK INC       | S     |   | COM | 761557107 | 437   | 62380   | SH | DEFINED | 01 |
| REYNOLDS & REYNOLDS       | S     |   | COM | 761695105 | 7004  | 264200  | SH | DEFINED | 01 |
| REYNOLDS & REYNOLDS       | S     |   | COM | 761695105 | 33    | 1228    | SH | DEFINED | 02 |
| REYNOLDS AMERICAN INC     | S     |   | COM | 761713106 | 30537 | 388503  | SH | DEFINED | 01 |
| REYNOLDS AMERICAN INC     | S     |   | COM | 761713106 | 30    | 383     | SH | DEFINED | 01 |
| REYNOLDS AMERICAN INC     | S     |   | COM | 761713106 | 2648  | 33685   | SH | DEFINED | 01 |

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|----------------------------|-------|-----|-----------|-------|---------|----|---------|------|
| REYNOLDS AMERICAN INC      | S     | COM | 761713106 | 171   | 2186    | SH | DEFINED | 02   |
| RIGEL PHARMACEU INC        | S     | COM | 766559603 | 586   | 24010   | SH | DEFINED | 01   |
| RIGEL PHARMACEU INC        | S     | COM | 766559603 | 93    | 3800    | SH | DEFINED | 01 0 |
| RIGEL PHARMACEU INC        | S     | COM | 766559603 | 31    | 1250    | SH | DEFINED | 02   |
| RIGGS NATL CORP WASH       | S     | COM | 766570105 | 1901  | 89416   | SH | DEFINED | 01   |
| RIMAGE CORP                | S     | COM | 766721104 | 1451  | 90300   | SH | DEFINED | 01   |
| RIO TINTO PLC ADR          |       | COM | 767204100 | 10502 | 88100   | SH | DEFINED | 01   |
| RITCHIE BROS. AUCTION.     | FSUSD | COM | 767744105 | 2761  | 83500   | SH | DEFINED | 01   |
| RITCHIE BROS. AUCTION.     | FSUSD | COM | 767744105 | 3062  | 92629   | SH | DEFINED | 01 0 |
| ROBBINS & MYERS INC        | S     | COM | 770196103 | 872   | 36584   | SH | DEFINED | 01   |
| ROBERT HALF INTL INC       | S     | COM | 770323103 | 43762 | 1486959 | SH | DEFINED | 01   |
| ROBERT HALF INTL INC       | S     | COM | 770323103 | 1526  | 51836   | SH | DEFINED | 01 0 |
| ROBERT HALF INTL INC       | S     | COM | 770323103 | 3792  | 128830  | SH | DEFINED | 01 0 |
| ROBERT HALF INTL INC       | S     | COM | 770323103 | 942   | 32000   | SH | DEFINED | 02   |
| ROCHE HOLDINGS ADR         |       | COM | 771195104 | 115   | 1000    | SH | DEFINED | 01 0 |
| ROCK TENN CO               | S     | COM | 772739207 | 1415  | 93336   | SH | DEFINED | 01   |
| ROCKWELL AUTOMATION INC    | S     | COM | 773903109 | 67176 | 1355713 | SH | DEFINED | 01   |
| ROCKWELL AUTOMATION INC    | S     | COM | 773903109 | 6558  | 132353  | SH | DEFINED | 01 0 |
| ROCKWELL AUTOMATION INC    | S     | COM | 773903109 | 2083  | 42046   | SH | DEFINED | 01 0 |
| ROCKWELL AUTOMATION INC    | S     | COM | 773903109 | 27246 | 549862  | SH | DEFINED | 01 1 |
| ROCKWELL COLLINS           | S     | COM | 774341101 | 564   | 14307   | SH | DEFINED | 00   |
| ROCKWELL COLLINS           | S     | COM | 774341101 | 18984 | 481364  | SH | DEFINED | 01   |
| ROCKWELL COLLINS           | S     | COM | 774341101 | 1590  | 40307   | SH | DEFINED | 01 0 |
| ROCKWELL COLLINS           | S     | COM | 774341101 | 15    | 380     | SH | DEFINED | 02   |
| ROCKY SHOES & BOOTS INC    | S     | COM | 774830103 | 327   | 11000   | SH | DEFINED | 01   |
| ROFIN SINAR TECH INC.      | S     | COM | 775043102 | 4665  | 109866  | SH | DEFINED | 01   |
| ROFIN SINAR TECH INC.      | S     | COM | 775043102 | 1775  | 41810   | SH | DEFINED | 01 0 |
| ROFIN SINAR TECH INC.      | S     | COM | 775043102 | 178   | 4200    | SH | DEFINED | 01 0 |
| ROFIN SINAR TECH INC.      | S     | COM | 775043102 | 132   | 3100    | SH | DEFINED | 02   |
| ROGERS COMMUNICATION       | FSUSD | COM | 775109200 | 1569  | 60000   | SH | DEFINED | 01   |
| ROGERS CORP                | S     | COM | 775133101 | 2134  | 49519   | SH | DEFINED | 01   |
| ROHM & HAAS CO             | S     | COM | 775371107 | 15735 | 355767  | SH | DEFINED | 01   |
| ROHM & HAAS CO             | S     | COM | 775371107 | 2270  | 51330   | SH | DEFINED | 01 0 |
| ROLLINS                    | S     | COM | 775711104 | 1342  | 51000   | SH | DEFINED | 01   |
| ROPER IND NEW              | S     | COM | 776696106 | 6625  | 109019  | SH | DEFINED | 01   |
| ROSS STORES                | S     | COM | 778296103 | 24    | 818     | SH | DEFINED | 01 0 |
| ROSS STORES                | S     | COM | 778296103 | 27    | 940     | SH | DEFINED | 02   |
| ROWAN COMPANIES INC.       | S     | COM | 779382100 | 171   | 6614    | SH | DEFINED | 01   |
| ROWAN COMPANIES INC.       | S     | COM | 779382100 | 634   | 24479   | SH | DEFINED | 01 0 |
| ROWAN COMPANIES INC.       | S     | COM | 779382100 | 55360 | 2139091 | SH | DEFINED | 01 1 |
| ROYAL GROUP TECH LTD       | FSUSD | COM | 779915107 | 14249 | 1360900 | SH | DEFINED | 01   |
| ROYAL DUTCH PETRO          |       | COM | 780257804 | 27311 | 475977  | SH | DEFINED | 01   |
| ROYAL DUTCH PETRO          |       | COM | 780257804 | 172   | 3000    | SH | DEFINED | 01 0 |
| ROYAL DUTCH PETRO          |       | COM | 780257804 | 27    | 478     | SH | DEFINED | 02   |
| ROYAL GOLD INC             | S     | COM | 780287108 | 4292  | 235300  | SH | DEFINED | 01   |
| ROYAL GOLD INC             | S     | COM | 780287108 | 776   | 42565   | SH | DEFINED | 01 0 |
| RUBY TUESDAY INC COM       | S     | COM | 781182100 | 2891  | 110900  | SH | DEFINED | 01   |
| RUDDICK CORP               | S     | COM | 781258108 | 497   | 22877   | SH | DEFINED | 01   |
| RUDDICK CORP               | S     | COM | 781258108 | 1150  | 53060   | SH | DEFINED | 01 0 |
| RUDDICK CORP               | S     | COM | 781258108 | 111   | 5100    | SH | DEFINED | 01 0 |
| RUDDICK CORP               | S     | COM | 781258108 | 89    | 4100    | SH | DEFINED | 02   |
| RUDOLPH TECHNOLOGIES       | S     | COM | 781270103 | 1022  | 59518   | SH | DEFINED | 01   |
| RUSH ENTERPRISES CL - A    | S     | COM | 781846209 | 685   | 42200   | SH | DEFINED | 01   |
| RUSS BERRIE & CO           | S     | COM | 782233100 | 1396  | 61158   | SH | DEFINED | 01   |
| RUSSELL CORP               | S     | COM | 782352108 | 1963  | 100802  | SH | DEFINED | 01   |
| RYANS RESTAURANT GROUP INC | S     | COM | 783520109 | 4572  | 296476  | SH | DEFINED | 01   |
| RYDER SYSTEM               | S     | COM | 783549108 | 189   | 3955    | SH | DEFINED | 01   |
| RYDER SYSTEM               | S     | COM | 783549108 | 701   | 14675   | SH | DEFINED | 01 0 |
| RYERSON TULL INC           | S     | COM | 78375P107 | 1279  | 81183   | SH | DEFINED | 01   |
| RYLAND GROUP INC           | S     | COM | 783764103 | 12    | 214     | SH | DEFINED | 00   |
| RYLAND GROUP INC           | S     | COM | 783764103 | 3403  | 59140   | SH | DEFINED | 01   |
| RYLAND GROUP INC           | S     | COM | 783764103 | 53    | 932     | SH | DEFINED | 02   |

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| S&T BANCORP INC                | S       | COM | 783859101 | 371    | 9873    | SH | DEFINED | 01   |
| SBC COMMUNICATIONS             | S       | COM | 78387G103 | 192407 | 7466268 | SH | DEFINED | 01   |
| SBC COMMUNICATIONS             | S       | COM | 78387G103 | 1887   | 73211   | SH | DEFINED | 01 0 |
| SBC COMMUNICATIONS             | S       | COM | 78387G103 | 23054  | 894599  | SH | DEFINED | 01 0 |
| SBC COMMUNICATIONS             | S       | COM | 78387G103 | 6042   | 234539  | SH | DEFINED | 01 1 |
| SBC COMMUNICATIONS             | S       | COM | 78387G103 | 416    | 16137   | SH | DEFINED | 01 1 |
| SBC COMMUNICATIONS             | S       | COM | 78387G103 | 782    | 30342   | SH | DEFINED | 02   |
| SBS TECH INC                   | S       | COM | 78387P103 | 545    | 39043   | SH | DEFINED | 01   |
| SBA COMMUNICATIONS             | S       | COM | 78388J106 | 630    | 67840   | SH | DEFINED | 01   |
| SCP POOL CORP                  | S       | COM | 784028102 | 8348   | 261722  | SH | DEFINED | 01   |
| SCP POOL CORP                  | S       | COM | 784028102 | 10     | 322     | SH | DEFINED | 01 0 |
| SCPIE HOLDINGS INC             | S       | COM | 78402P104 | 247    | 24950   | SH | DEFINED | 01   |
| SEI INVESTMENTS CO             | S       | COM | 784117103 | 559    | 13320   | SH | DEFINED | 00   |
| SEI INVESTMENTS CO             | S       | COM | 784117103 | 106    | 2520    | SH | DEFINED | 01   |
| SFBC INTERNATIONAL INC         | S       | COM | 784121105 | 1693   | 42870   | SH | DEFINED | 01   |
| SGW HOLDING INC 12.500% 12/31/ | PRF     |     | 78422P209 | 0      | 247951  | SH | DEFINED | 01   |
| SJW CORP.                      | S       | COM | 784305104 | 1456   | 40000   | SH | DEFINED | 01   |
| SK TELECOM LTD -ADR            | FSUSD   | COM | 78440P108 | 4228   | 190000  | SH | DEFINED | 01   |
| SL GREEN REALTY                | S       | COM | 78440X101 | 27     | 450     | SH | DEFINED | 02   |
| SL INDS INC.                   | S       | COM | 784413106 | 113    | 8000    | SH | DEFINED | 01   |
| SLM CORP                       | S       | COM | 78442P106 | 148426 | 2780046 | SH | DEFINED | 01   |
| SLM CORP                       | S       | COM | 78442P106 | 2052   | 38479   | SH | DEFINED | 01 0 |
| SLM CORP                       | S       | COM | 78442P106 | 5700   | 106760  | SH | DEFINED | 01 0 |
| SLM CORP                       | S       | COM | 78442P106 | 37276  | 698077  | SH | DEFINED | 01 1 |
| S&P 500 DEP RECPT.             | INDEXUS | COM | 78462F103 | 1668   | 13800   | SH | DEFINED | 01   |
| S&P 500 DEP RECPT.             | INDEXUS | COM | 78462F103 | 43089  | 356402  | SH | DEFINED | 01 0 |
| S&P 500 DEP RECPT.             | INDEXUS | COM | 78462F103 | 70757  | 584714  | SH | DEFINED | 01 1 |
| SPSS INC                       | S       | COM | 78462K102 | 2146   | 137268  | SH | DEFINED | 01   |
| SPX CORP.                      |         | COM | 784635104 | 189    | 4700    | SH | DEFINED | 01 1 |
| S1 CORPORATION                 | S       | COM | 78463B101 | 58     | 6406    | SH | DEFINED | 01   |
| SRA INTERNATIONAL INC..        | S       | COM | 78464R105 | 4623   | 72000   | SH | DEFINED | 01   |
| SRA INTERNATIONAL INC..        | S       | COM | 78464R105 | 17685  | 275470  | SH | DEFINED | 01 0 |
| SRA INTERNATIONAL INC..        | S       | COM | 78464R105 | 867    | 13500   | SH | DEFINED | 01 0 |
| SRA INTERNATIONAL INC..        | S       | COM | 78464R105 | 148    | 2300    | SH | DEFINED | 02   |
| SM&A                           | S       | COM | 78465D105 | 4016   | 470763  | SH | DEFINED | 01   |
| SWS GROUP INC                  | S       | COM | 78503N107 | 1150   | 52446   | SH | DEFINED | 01   |
| SABRE HOLDINGS CORP            | S       | COM | 785905100 | 491    | 22169   | SH | DEFINED | 01   |
| SABRE HOLDINGS CORP            | S       | COM | 785905100 | 685    | 30933   | SH | DEFINED | 01 0 |
| SABRE HOLDINGS CORP            | S       | COM | 785905100 | 2656   | 120000  | SH | DEFINED | 01 1 |
| SABRE HOLDINGS CORP            | S       | COM | 785905100 | 14     | 646     | SH | DEFINED | 02   |
| SAFECO CORP                    | S       | COM | 786429100 | 48491  | 928215  | SH | DEFINED | 01   |
| SAFECO CORP                    | S       | COM | 786429100 | 1512   | 28952   | SH | DEFINED | 01 0 |
| SAFENET INC                    | S       | COM | 78645R107 | 817    | 22230   | SH | DEFINED | 01   |
| SAFENET INC                    | S       | COM | 78645R107 | 7306   | 198840  | SH | DEFINED | 01 0 |
| SAFENET INC                    | S       | COM | 78645R107 | 433    | 11800   | SH | DEFINED | 01 0 |
| SAFENET INC                    | S       | COM | 78645R107 | 96     | 2600    | SH | DEFINED | 02   |
| SAFETY INSURANCE GRP INC       | S       | COM | 78648T100 | 1449   | 46522   | SH | DEFINED | 01   |
| SAFEWAY INC.                   | S       | COM | 786514208 | 13374  | 677544  | SH | DEFINED | 01   |
| SAFEWAY INC.                   | S       | COM | 786514208 | 74     | 3725    | SH | DEFINED | 01 0 |
| SAFEWAY INC.                   | S       | COM | 786514208 | 2017   | 102163  | SH | DEFINED | 01 0 |
| SAFEWAY INC.                   | S       | COM | 786514208 | 3972   | 201250  | SH | DEFINED | 01 1 |
| SAFEWAY INC.                   | S       | COM | 786514208 | 91     | 4601    | SH | DEFINED | 02   |
| ST JOE COMPANY                 | S       | COM | 790148100 | 321    | 5000    | SH | DEFINED | 01   |
| ST JUDE MEDICAL                | S       | COM | 790849103 | 137004 | 3267460 | SH | DEFINED | 01   |
| ST JUDE MEDICAL                | S       | COM | 790849103 | 936    | 22314   | SH | DEFINED | 01 0 |
| ST JUDE MEDICAL                | S       | COM | 790849103 | 5048   | 120376  | SH | DEFINED | 01 0 |
| ST JUDE MEDICAL                | S       | COM | 790849103 | 81900  | 1953700 | SH | DEFINED | 01 1 |
| ST JUDE MEDICAL                | S       | COM | 790849103 | 543    | 12950   | SH | DEFINED | 02   |
| ST MARY LD & EXPL              | S       | COM | 792228108 | 9954   | 238468  | SH | DEFINED | 01   |
| ST MARY LD & EXPL              | S       | COM | 792228108 | 209    | 5000    | SH | DEFINED | 01 0 |
| ST MARY LD & EXPL              | S       | COM | 792228108 | 71     | 1700    | SH | DEFINED | 02   |
| ST PAUL TRAVELERS COMPANIES    |         | COM | 792860108 | 137450 | 3707855 | SH | DEFINED | 01   |

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| ST PAUL TRAVELERS COMPANIES    | COM      | 792860108 | 1150   | 31018   | SH | DEFINED | 01 | 0 |
| ST PAUL TRAVELERS COMPANIES    | COM      | 792860108 | 9975   | 269068  | SH | DEFINED | 01 | 0 |
| ST PAUL TRAVELERS COMPANIES    | COM      | 792860108 | 2560   | 69060   | SH | DEFINED | 01 | 1 |
| SAKS HOLDINGS                  | COM      | 79377W108 | 3535   | 243600  | SH | DEFINED | 01 | 0 |
| SALEM COMM.. S                 | COM      | 794093104 | 709    | 28400   | SH | DEFINED | 01 |   |
| SALIX PHARMACEUTICAL S         | COM      | 795435106 | 1154   | 65605   | SH | DEFINED | 01 |   |
| SAMSUNG ELECTR GDR             | COM      | 796050888 | 33     | 149     | SH | DEFINED | 01 | 1 |
| SAN DIEGO G & E 07.050% 01/15/ | PRF      | 797440831 | 1285   | 50575   | SH | DEFINED | 01 |   |
| SANDERSON FARMS INC S          | COM      | 800013104 | 2800   | 64677   | SH | DEFINED | 01 |   |
| SAN-DISK S                     | COM      | 80004C101 | 11906  | 476815  | SH | DEFINED | 01 |   |
| SAN-DISK S                     | COM      | 80004C101 | 21939  | 878594  | SH | DEFINED | 01 | 0 |
| SAN-DISK S                     | COM      | 80004C101 | 1742   | 69746   | SH | DEFINED | 01 | 0 |
| SANDY SPRING BANCORP INC       | COM      | 800363103 | 613    | 16000   | SH | DEFINED | 01 | 0 |
| SANMINA-SCI CORP. S            | COM      | 800907107 | 1318   | 155627  | SH | DEFINED | 01 |   |
| SANMINA-SCI CORP. S            | COM      | 800907107 | 1035   | 122108  | SH | DEFINED | 01 | 0 |
| SANMINA-SCI CORP. S            | COM      | 800907107 | 72     | 8500    | SH | DEFINED | 01 | 1 |
| SANMINA-SCI CORP. S            | COM      | 800907107 | 11     | 1283    | SH | DEFINED | 02 |   |
| SANOFI-AVENTIS-ADR FSUSD       | COM      | 80105N105 | 87     | 2166    | SH | DEFINED | 01 | 0 |
| SANTANDER BANCORP S            | COM      | 802809103 | 429    | 14207   | SH | DEFINED | 01 |   |
| SANTANDER BANCORP S            | COM      | 802809103 | 820    | 27170   | SH | DEFINED | 01 | 0 |
| SANTANDER BANCORP S            | COM      | 802809103 | 100    | 3300    | SH | DEFINED | 01 | 0 |
| SANTANDER BANCORP S            | COM      | 802809103 | 63     | 2100    | SH | DEFINED | 02 |   |
| SANTARUS INC S                 | COM      | 802817304 | 65     | 7100    | SH | DEFINED | 01 | 0 |
| SANTARUS INC S                 | COM      | 802817304 | 226    | 25000   | SH | DEFINED | 01 | 1 |
| SANTARUS INC S                 | COM      | 802817304 | 23     | 2500    | SH | DEFINED | 02 |   |
| SAP AG ADR FSUSD               | COM      | 803054204 | 132391 | 2994600 | SH | DEFINED | 01 |   |
| SAPIENT S                      | COM      | 803062108 | 808    | 102169  | SH | DEFINED | 01 |   |
| SARA LEE CORP S                | COM      | 803111103 | 17672  | 732119  | SH | DEFINED | 01 |   |
| SARA LEE CORP S                | COM      | 803111103 | 5041   | 213175  | SH | DEFINED | 01 | 0 |
| SARA LEE CORP S                | COM      | 803111103 | 4325   | 179173  | SH | DEFINED | 01 | 0 |
| SARA LEE CORP S                | COM      | 803111103 | 269    | 11100   | SH | DEFINED | 01 | 1 |
| SARA LEE CORP S                | COM      | 803111103 | 78     | 3229    | SH | DEFINED | 02 |   |
| SATYAM COMPUTER SVCS ADR FSU   | COM      | 804098101 | 44     | 1817    | SH | DEFINED | 00 |   |
| SATYAM COMPUTER SVCS ADR FSU   | COM      | 804098101 | 336    | 13910   | SH | DEFINED | 01 |   |
| SAUER-DANFOSS INC              | COM      | 804137107 | 21     | 991     | SH | DEFINED | 01 |   |
| SAVIENT PHARMACEUTICALS INC    | COM      | 80517Q100 | 414    | 152767  | SH | DEFINED | 01 |   |
| SAXON CAPITAL INC S            | COM      | 80556T106 | 1018   | 42450   | SH | DEFINED | 01 |   |
| SAXON CAPITAL INC S            | COM      | 80556T106 | 1800   | 75300   | SH | DEFINED | 01 | 1 |
| SAXON CAPITAL INC S            | COM      | 80556T106 | 26     | 1100    | SH | DEFINED | 02 |   |
| SCANSOURCE INC S               | COM      | 806037107 | 2434   | 39155   | SH | DEFINED | 01 |   |
| HENRY SCHEIN INC S             | COM      | 806407102 | 2856   | 41000   | SH | DEFINED | 01 |   |
| HENRY SCHEIN INC S             | COM      | 806407102 | 1323   | 19000   | SH | DEFINED | 01 | 0 |
| HENRY SCHEIN INC S             | COM      | 806407102 | 20650  | 296600  | SH | DEFINED | 01 | 1 |
| SCHERING AG - ADR FSUSD        | COM      | 806585204 | 22     | 300     | SH | DEFINED | 01 | 0 |
| SCHERING PLOUGH S              | COM      | 806605101 | 49452  | 2368355 | SH | DEFINED | 01 |   |
| SCHERING PLOUGH S              | COM      | 806605101 | 4903   | 234809  | SH | DEFINED | 01 | 0 |
| SCHERING PLOUGH S              | COM      | 806605101 | 7893   | 378017  | SH | DEFINED | 01 | 0 |
| SCHERING PLOUGH S              | COM      | 806605101 | 3235   | 155300  | SH | DEFINED | 01 | 1 |
| SCHERING PLOUGH S              | COM      | 806605101 | 177    | 8478    | SH | DEFINED | 02 |   |
| SCHERING-PLOUGH PFD CVT 06.000 | CONV PRF | 806605606 | 48895  | 874000  | SH | DEFINED | 01 |   |
| SCHLUMBERGER LTD FSUSD         | COM      | 806857108 | 334806 | 5000852 | SH | DEFINED | 01 |   |
| SCHLUMBERGER LTD FSUSD         | COM      | 806857108 | 2250   | 33614   | SH | DEFINED | 01 | 0 |
| SCHLUMBERGER LTD FSUSD         | COM      | 806857108 | 11476  | 171413  | SH | DEFINED | 01 | 0 |
| SCHLUMBERGER LTD FSUSD         | COM      | 806857108 | 25     | 377     | SH | DEFINED | 02 |   |
| SCHNITZER STEEL S              | COM      | 806882106 | 548    | 16172   | SH | DEFINED | 01 |   |
| SCHOOL SPECIALTY INC S         | COM      | 807863105 | 3473   | 90064   | SH | DEFINED | 01 |   |
| SCHULMAN (A.) INC S            | COM      | 808194104 | 1647   | 76945   | SH | DEFINED | 01 |   |
| SCHWAB CHARLES CORP S          | COM      | 808513105 | 74394  | 6220170 | SH | DEFINED | 01 |   |
| SCHWAB CHARLES CORP S          | COM      | 808513105 | 6192   | 517735  | SH | DEFINED | 01 | 0 |
| SCHWAB CHARLES CORP S          | COM      | 808513105 | 5006   | 418584  | SH | DEFINED | 01 | 0 |
| SCHWEITZER MAUDUIT S           | COM      | 808541106 | 1677   | 49377   | SH | DEFINED | 01 |   |
| SCIENTIFIC ATLANTA S           | COM      | 808655104 | 312    | 9453    | SH | DEFINED | 01 |   |

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| SCIENTIFIC ATLANTA           | S       | COM | 808655104 | 1155  | 34998   | SH | DEFINED | 01 | 0 |
| SCIENTIFIC ATLANTA           | S       | COM | 808655104 | 26    | 790     | SH | DEFINED | 02 |   |
| SCIENTIFIC GAMES..           | S       | COM | 80874P109 | 7822  | 328157  | SH | DEFINED | 01 |   |
| SCIENTIFIC GAMES..           | S       | COM | 80874P109 | 11    | 460     | SH | DEFINED | 01 | 0 |
| SCOTTS CO CLASS'A            | COM NPV | COM | 810186106 | 1721  | 23415   | SH | DEFINED | 01 | 1 |
| SCRIPPS CO (E.W) CLA         | S       | COM | 811054204 | 27044 | 560161  | SH | DEFINED | 01 |   |
| SCRIPPS CO (E.W) CLA         | S       | COM | 811054204 | 30    | 619     | SH | DEFINED | 02 |   |
| SCS TRANSPORTATION           | S       | COM | 81111T102 | 2607  | 111559  | SH | DEFINED | 01 |   |
| SEA CONTAINERS LTD-CL A      | FSUS    | COM | 811371707 | 7226  | 367000  | SH | DEFINED | 01 |   |
| SEABOARD CORP                | S       | COM | 811543107 | 253   | 253     | SH | DEFINED | 01 |   |
| SEACHANGE INTL INC.          | S       | COM | 811699107 | 4666  | 267550  | SH | DEFINED | 01 |   |
| SEACHANGE INTL INC.          | S       | COM | 811699107 | 5     | 310     | SH | DEFINED | 01 | 0 |
| SEACOAST BANK COR FL         | S       | COM | 811707306 | 1760  | 79100   | SH | DEFINED | 01 |   |
| SEACOR HOLDINGS INC          | S       | COM | 811904101 | 7071  | 132404  | SH | DEFINED | 01 |   |
| SEALED AIR CORP              | S       | COM | 81211K100 | 25407 | 476955  | SH | DEFINED | 01 |   |
| SEALED AIR CORP              | S       | COM | 81211K100 | 1016  | 19076   | SH | DEFINED | 01 | 0 |
| SEARS ROEBUCK & CO           | S       | COM | 812387108 | 8696  | 170410  | SH | DEFINED | 01 |   |
| SEARS ROEBUCK & CO           | S       | COM | 812387108 | 121   | 2371    | SH | DEFINED | 01 | 0 |
| SEARS ROEBUCK & CO           | S       | COM | 812387108 | 2410  | 47219   | SH | DEFINED | 01 | 0 |
| SEARS ROEBUCK & CO           | S       | COM | 812387108 | 443   | 8687    | SH | DEFINED | 01 | 1 |
| SEARS ROEBUCK & CO           | S       | COM | 812387108 | 235   | 4599    | SH | DEFINED | 02 |   |
| UTILITIES SEL SECTOR SPDR    | IN      | COM | 81369Y886 | 78032 | 2801860 | SH | DEFINED | 01 |   |
| UTILITIES SEL SECTOR SPDR    | IN      | COM | 81369Y886 | 3219  | 115600  | SH | DEFINED | 01 | 0 |
| SECURE COMPUTING CORP        | S       | COM | 813705100 | 412   | 41347   | SH | DEFINED | 01 |   |
| SEEBEYOND TECHNOLOGY         | S       | COM | 815704101 | 358   | 100200  | SH | DEFINED | 01 |   |
| SEEBEYOND TECHNOLOGY         | S       | COM | 815704101 | 521   | 145400  | SH | DEFINED | 01 | 0 |
| SELECT COMFORT CORP.         | S       | COM | 81616X103 | 6207  | 345963  | SH | DEFINED | 01 |   |
| SELECT MEDICAL CORP          |         | COM | 816196109 | 1170  | 66490   | SH | DEFINED | 01 | 0 |
| SELECTIVE INS GROUP.         | S       | COM | 816300107 | 3391  | 76648   | SH | DEFINED | 01 |   |
| SELECTIVE INS GROUP.         | S       | COM | 816300107 | 1975  | 44660   | SH | DEFINED | 01 | 0 |
| SELECTIVE INS GROUP.         | S       | COM | 816300107 | 204   | 4600    | SH | DEFINED | 01 | 0 |
| SELECTIVE INS GROUP.         | S       | COM | 816300107 | 146   | 3300    | SH | DEFINED | 02 |   |
| SEMTECH CORP                 | S       | COM | 816850101 | 8300  | 379560  | SH | DEFINED | 01 |   |
| SEMTECH CORP                 | S       | COM | 816850101 | 850   | 38880   | SH | DEFINED | 01 | 0 |
| SEMPRA ENERGY                | S       | COM | 816851109 | 779   | 21197   | SH | DEFINED | 01 |   |
| SEMPRA ENERGY                | S       | COM | 816851109 | 2774  | 75611   | SH | DEFINED | 01 | 0 |
| SEMPRA ENERGY                | S       | COM | 816851109 | 1954  | 53282   | SH | DEFINED | 01 | 0 |
| SEMPRA ENERGY                | S       | COM | 816851109 | 309   | 8400    | SH | DEFINED | 01 | 1 |
| SEMPRA ENERGY                | S       | COM | 816851109 | 93    | 2535    | SH | DEFINED | 02 |   |
| SEMI TOOL                    | S       | COM | 816909105 | 1636  | 176300  | SH | DEFINED | 01 |   |
| SENIOR HOUSING PROP TRUST    | S       | COM | 81721M109 | 2025  | 106900  | SH | DEFINED | 01 |   |
| SENSIENT TECH                | S       | COM | 81725T100 | 14672 | 611587  | SH | DEFINED | 01 |   |
| SEPRACOR INC                 | S       | COM | 817315104 | 9920  | 167080  | SH | DEFINED | 01 |   |
| SEPRACOR INC                 | S       | COM | 817315104 | 30    | 500     | SH | DEFINED | 01 | 0 |
| SEQUA CORP -CL A             | S       | COM | 817320104 | 917   | 15000   | SH | DEFINED | 01 |   |
| SEQUA CORP -CL B             | S       | COM | 817320203 | 1389  | 22500   | SH | DEFINED | 01 |   |
| SERENA SOFTWARE INC          | S       | COM | 817492101 | 2373  | 109670  | SH | DEFINED | 01 |   |
| SERENA SOFTWARE INC          | S       | COM | 817492101 | 95    | 4400    | SH | DEFINED | 01 | 0 |
| SERENA SOFTWARE INC          | S       | COM | 817492101 | 4     | 171     | SH | DEFINED | 01 | 1 |
| SERENA SOFTWARE INC          | S       | COM | 817492101 | 35    | 1600    | SH | DEFINED | 02 |   |
| SEROLOGICALS CORP            | S       | COM | 817523103 | 3419  | 154560  | SH | DEFINED | 01 |   |
| SEROLOGICALS CORP            | S       | COM | 817523103 | 5     | 200     | SH | DEFINED | 01 | 0 |
| SERVICE CORP INTL            | S       | COM | 817565104 | 3539  | 475000  | SH | DEFINED | 01 |   |
| SERVICEMASTER CO             | S       | COM | 81760N109 | 21    | 1540    | SH | DEFINED | 02 |   |
| 7-ELEVEN INC                 | S       | COM | 817826209 | 4314  | 180127  | SH | DEFINED | 01 |   |
| 7-ELEVEN INC                 | S       | COM | 817826209 | 7     | 300     | SH | DEFINED | 01 | 0 |
| 7-ELEVEN INC                 | S       | COM | 817826209 | 23    | 940     | SH | DEFINED | 02 |   |
| SHANDA INTERACTIVE ENTER-ADR |         | COM | 81941Q203 | 803   | 18898   | SH | DEFINED | 01 |   |
| SHARPER IMAGE CORP           | S       | COM | 820013100 | 848   | 44983   | SH | DEFINED | 01 |   |
| SHAW GROUP INC               | S       | COM | 820280105 | 3395  | 190256  | SH | DEFINED | 01 |   |
| SHERWIN WILLIAMS             | S       | COM | 824348106 | 1663  | 37264   | SH | DEFINED | 01 |   |
| SHERWIN WILLIAMS             | S       | COM | 824348106 | 1440  | 32269   | SH | DEFINED | 01 | 0 |

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|                       |           |     |           |       |         |    |         |      |
|-----------------------|-----------|-----|-----------|-------|---------|----|---------|------|
| SHILOH INDUSTRIES INC | S         | COM | 824543102 | 82    | 5881    | SH | DEFINED | 01   |
| SHIRE PHARMACEU       | FSUSD     | COM | 82481R106 | 13    | 400     | SH | DEFINED | 01 0 |
| SHOPKO STORES         | S         | COM | 824911101 | 2013  | 107744  | SH | DEFINED | 01   |
| SHOPKO STORES         | S         | COM | 824911101 | 1146  | 61320   | SH | DEFINED | 01 0 |
| SHOPKO STORES         | S         | COM | 824911101 | 112   | 6000    | SH | DEFINED | 01 0 |
| SHOPKO STORES         | S         | COM | 824911101 | 88    | 4700    | SH | DEFINED | 02   |
| SHUFFLE MASTER INC    | S         | COM | 825549108 | 3741  | 79410   | SH | DEFINED | 01   |
| SHURGARD STORAGE CTR  | S         | COM | 82567D104 | 5151  | 117032  | SH | DEFINED | 01   |
| SIEBEL SYSTEMS        | S         | COM | 826170102 | 330   | 31352   | SH | DEFINED | 01   |
| SIEBEL SYSTEMS        | S         | COM | 826170102 | 1253  | 119365  | SH | DEFINED | 01 0 |
| SIERRA HEALTH SERVIC  | S         | COM | 826322109 | 10863 | 197144  | SH | DEFINED | 01   |
| SIERRA HEALTH SERVIC  | S         | COM | 826322109 | 373   | 6770    | SH | DEFINED | 01 0 |
| SIERRA HEALTH SERVIC  | S         | COM | 826322109 | 1447  | 26272   | SH | DEFINED | 01 1 |
| SIERRA HEALTH SERVIC  | S         | COM | 826322109 | 127   | 2300    | SH | DEFINED | 02   |
| SIERRA PACIFIC RES    | S         | COM | 826428104 | 4026  | 383390  | SH | DEFINED | 01   |
| SIERRA PACIFIC RES    | S         | COM | 826428104 | 1634  | 155600  | SH | DEFINED | 01 0 |
| SIERRA PACIFIC RES    | S         | COM | 826428104 | 158   | 15000   | SH | DEFINED | 01 0 |
| SIERRA PACIFIC RES    | S         | COM | 826428104 | 125   | 11900   | SH | DEFINED | 02   |
| SIGMA-ALDRICH         | S         | COM | 826552101 | 43087 | 712653  | SH | DEFINED | 01   |
| SIGMA-ALDRICH         | S         | COM | 826552101 | 1494  | 24689   | SH | DEFINED | 01 0 |
| SIGMA-ALDRICH         | S         | COM | 826552101 | 3564  | 58937   | SH | DEFINED | 01 0 |
| SIGMA-ALDRICH         | S         | COM | 826552101 | 934   | 15450   | SH | DEFINED | 02   |
| SIGMATEL INC          |           | COM | 82661W107 | 1175  | 33080   | SH | DEFINED | 01   |
| SIGNATURE BANK        | S         | COM | 82669G104 | 87    | 2700    | SH | DEFINED | 01 0 |
| SIGNATURE BANK        | S         | COM | 82669G104 | 2448  | 75900   | SH | DEFINED | 01 1 |
| SIGNATURE BANK        | S         | COM | 82669G104 | 32    | 1000    | SH | DEFINED | 02   |
| SILICON LABORATORIES  | S         | COM | 826919102 | 2422  | 68600   | SH | DEFINED | 01   |
| SILICON LABORATORIES  | S         | COM | 826919102 | 176   | 4980    | SH | DEFINED | 01 0 |
| SILGAN HOLDINGS..     | S         | COM | 827048109 | 3236  | 53084   | SH | DEFINED | 01   |
| SILGAN HOLDINGS..     | S         | COM | 827048109 | 1231  | 20218   | SH | DEFINED | 01 0 |
| SILGAN HOLDINGS..     | S         | COM | 827048109 | 126   | 2075    | SH | DEFINED | 01 0 |
| SILGAN HOLDINGS..     | S         | COM | 827048109 | 110   | 1810    | SH | DEFINED | 02   |
| SILICON GRAPHICS STK  |           | COM | 827056102 | 2956  | 1708900 | SH | DEFINED | 01 0 |
| SILICON STORAGE TECH. | S         | COM | 827057100 | 2769  | 465418  | SH | DEFINED | 01   |
| SILICON STORAGE TECH. | S         | COM | 827057100 | 4     | 700     | SH | DEFINED | 01 0 |
| SILICON IMAGE         | S         | COM | 82705T102 | 3539  | 215022  | SH | DEFINED | 01   |
| SILICON IMAGE         | S         | COM | 82705T102 | 158   | 9575    | SH | DEFINED | 01 0 |
| SILICON VALLEY BKSHR  | S         | COM | 827064106 | 99    | 2210    | SH | DEFINED | 01   |
| SILICONIX INC         | S         | COM | 827079203 | 8     | 228     | SH | DEFINED | 01   |
| SIMON PROPERTY GROUP  | S         | COM | 828806109 | 5746  | 88845   | SH | DEFINED | 01   |
| SIMON PROPERTY GROUP  | S         | COM | 828806109 | 3266  | 50495   | SH | DEFINED | 01 0 |
| SIMON PROPERTY GROUP  | S         | COM | 828806109 | 41    | 640     | SH | DEFINED | 02   |
| SIMPSON MANUFAC       | S         | COM | 829073105 | 9026  | 258626  | SH | DEFINED | 01   |
| SINCLAIR BROADCASTIN  | S         | COM | 829226109 | 3398  | 368900  | SH | DEFINED | 01   |
| SIRIUS SATELLITE.     | S         | COM | 82966U103 | 132   | 17320   | SH | DEFINED | 01   |
| SIRIUS SATELLITE.     | S         | COM | 82966U103 | 1148  | 150000  | SH | DEFINED | 01 0 |
| SIRIUS SATELLITE.     | S         | COM | 82966U103 | 59    | 7700    | SH | DEFINED | 01 0 |
| SIRIUS SATELLITE.     | S         | COM | 82966U103 | 14    | 1880    | SH | DEFINED | 02   |
| SIX FLAGS INC         | S         | COM | 83001P109 | 779   | 145000  | SH | DEFINED | 01   |
| SKYLINE               | S         | COM | 830830105 | 2563  | 62818   | SH | DEFINED | 01   |
| SKYWEST INC           | S         | COM | 830879102 | 4612  | 229919  | SH | DEFINED | 01   |
| SKYWORKS SOLUTIONS    | S         | COM | 83088M102 | 17990 | 1907818 | SH | DEFINED | 01   |
| SKYWORKS SOLUTIONS    | S         | COM | 83088M102 | 8589  | 910770  | SH | DEFINED | 01 0 |
| SKYWORKS SOLUTIONS    | S         | COM | 83088M102 | 349   | 37000   | SH | DEFINED | 01 0 |
| SKYWORKS SOLUTIONS    | S         | COM | 83088M102 | 109   | 11600   | SH | DEFINED | 02   |
| SMART & FINAL INC     | S         | COM | 831683107 | 557   | 38662   | SH | DEFINED | 01   |
| SMITH & NEPHEW PLC-   | ADR FSUSD | COM | 83175M205 | 21    | 400     | SH | DEFINED | 01 0 |
| SMITH (A O) CORP      | S         | COM | 831865209 | 3714  | 124039  | SH | DEFINED | 01   |
| SMITH INTL            | S         | COM | 832110100 | 4962  | 91210   | SH | DEFINED | 01   |
| SMITH INTL            | S         | COM | 832110100 | 3601  | 66174   | SH | DEFINED | 01 0 |
| SMITH INTL            | S         | COM | 832110100 | 1383  | 25435   | SH | DEFINED | 01 1 |
| SMITH INTL            | S         | COM | 832110100 | 38    | 692     | SH | DEFINED | 02   |

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|--------------------------|-------|-----|-----------|-------|---------|----|---------|----|---|
| SMITHFIELD FOODS INC     | S     | COM | 832248108 | 3042  | 102800  | SH | DEFINED | 01 | 0 |
| SMITHFIELD FOODS INC     | S     | COM | 832248108 | 35    | 1190    | SH | DEFINED | 02 |   |
| SMUCKER (JM) CO WI       | S     | COM | 832696405 | 659   | 14000   | SH | DEFINED | 01 |   |
| SMURFIT STONE CONTAINER  | S     | COM | 832727101 | 23443 | 1255000 | SH | DEFINED | 01 |   |
| SMURFIT STONE CONTAINER  | S     | COM | 832727101 | 26    | 1401    | SH | DEFINED | 01 | 0 |
| SMURFIT STONE CONTAINER  | S     | COM | 832727101 | 277   | 14700   | SH | DEFINED | 01 | 1 |
| SNAP ON INC              | S     | COM | 833034101 | 122   | 3552    | SH | DEFINED | 01 |   |
| SNAP ON INC              | S     | COM | 833034101 | 2     | 61      | SH | DEFINED | 01 | 0 |
| SNAP ON INC              | S     | COM | 833034101 | 451   | 13136   | SH | DEFINED | 01 | 0 |
| SNAP ON INC              | S     | COM | 833034101 | 1551  | 45149   | SH | DEFINED | 01 | 1 |
| SOLA INTL                | S     | COM | 834092108 | 8855  | 321535  | SH | DEFINED | 01 |   |
| SOLECTRON CORP           | S     | COM | 834182107 | 6961  | 1306048 | SH | DEFINED | 01 |   |
| SOLECTRON CORP           | S     | COM | 834182107 | 1181  | 221648  | SH | DEFINED | 01 | 0 |
| SOLECTRON CORP           | S     | COM | 834182107 | 200   | 37800   | SH | DEFINED | 01 | 1 |
| SOMANETICS CORP          | S     | COM | 834445405 | 636   | 41300   | SH | DEFINED | 01 |   |
| SONIC CORP               | S     | COM | 835451105 | 5059  | 165882  | SH | DEFINED | 01 |   |
| SONIC CORP               | S     | COM | 835451105 | 58963 | 1933220 | SH | DEFINED | 01 | 0 |
| SONIC CORP               | S     | COM | 835451105 | 2859  | 93750   | SH | DEFINED | 01 | 0 |
| SONIC CORP               | S     | COM | 835451105 | 95    | 3100    | SH | DEFINED | 02 |   |
| SONIC AUTOMOTIVE INC     | S     | COM | 83545G102 | 12573 | 506957  | SH | DEFINED | 01 |   |
| SONIC AUTOMOTIVE INC     | S     | COM | 83545G102 | 40    | 1594    | SH | DEFINED | 02 |   |
| SONIC SOLUTIONS.         | S     | COM | 835460106 | 3013  | 134249  | SH | DEFINED | 01 |   |
| SONY CORP ADRS           | FSUSD | COM | 835699307 | 3623  | 93000   | SH | DEFINED | 01 |   |
| SOTHEBYS HLD CL-A        | S     | COM | 835898107 | 4324  | 238101  | SH | DEFINED | 01 |   |
| SOTHEBYS HLD CL-A        | S     | COM | 835898107 | 8     | 470     | SH | DEFINED | 01 | 0 |
| SONUS NETWORKS INC       | S     | COM | 835916107 | 884   | 154246  | SH | DEFINED | 01 |   |
| SONUS NETWORKS INC       | S     | COM | 835916107 | 879   | 153345  | SH | DEFINED | 01 | 0 |
| SONUS NETWORKS INC       | S     | COM | 835916107 | 1060  | 185343  | SH | DEFINED | 01 | 1 |
| SOURCE INTERLINK COS INC | S     | COM | 836151209 | 695   | 52330   | SH | DEFINED | 01 |   |
| SOURCECORP               | S     | COM | 836167106 | 1305  | 68284   | SH | DEFINED | 01 |   |
| SOUTH FINANCIAL GRP      | S     | COM | 837841105 | 10473 | 321939  | SH | DEFINED | 01 |   |
| SOUTH FINANCIAL GRP      | S     | COM | 837841105 | 1629  | 50140   | SH | DEFINED | 01 | 0 |
| SOUTH FINANCIAL GRP      | S     | COM | 837841105 | 153   | 4700    | SH | DEFINED | 01 | 0 |
| SOUTH FINANCIAL GRP      | S     | COM | 837841105 | 120   | 3700    | SH | DEFINED | 02 |   |
| SOUTH JERSEY IND INC     | S     | COM | 838518108 | 2024  | 38510   | SH | DEFINED | 01 |   |
| SOUTH JERSEY IND INC     | S     | COM | 838518108 | 2253  | 42868   | SH | DEFINED | 01 | 0 |
| SOUTH JERSEY IND INC     | S     | COM | 838518108 | 229   | 4362    | SH | DEFINED | 01 | 0 |
| SOUTH JERSEY IND INC     | S     | COM | 838518108 | 179   | 3400    | SH | DEFINED | 02 |   |
| SOUTHCOAST FINANCIAL CO  | S     | COM | 84129R100 | 846   | 32615   | SH | DEFINED | 01 |   |
| SOUTHERN CO              | S     | COM | 842587107 | 75260 | 2245205 | SH | DEFINED | 01 |   |
| SOUTHERN CO              | S     | COM | 842587107 | 1270  | 37900   | SH | DEFINED | 01 | 0 |
| SOUTHERN CO              | S     | COM | 842587107 | 5661  | 168871  | SH | DEFINED | 01 | 0 |
| SOUTHERN CO              | S     | COM | 842587107 | 4690  | 140000  | SH | DEFINED | 01 | 1 |
| SOUTHERN CO              | S     | COM | 842587107 | 74    | 2200    | SH | DEFINED | 02 |   |
| SOUTHERN ENERGY HOME     | S     | COM | 842814105 | 16    | 3500    | SH | DEFINED | 01 |   |
| SOUTHERN UNION CO        | S     | COM | 844030106 | 7429  | 309802  | SH | DEFINED | 01 |   |
| SOUTHWEST AIRLINES       | S     | COM | 844741108 | 999   | 61408   | SH | DEFINED | 01 |   |
| SOUTHWEST AIRLINES       | S     | COM | 844741108 | 2898  | 177980  | SH | DEFINED | 01 | 0 |
| SOUTHWEST AIRLINES       | S     | COM | 844741108 | 26    | 1590    | SH | DEFINED | 02 |   |
| SOUTHWEST BANCORP INC    | S     | COM | 844767103 | 214   | 8710    | SH | DEFINED | 01 |   |
| SW BANCORP OF TX         | S     | COM | 84476R109 | 6685  | 287040  | SH | DEFINED | 01 |   |
| SOUTHWEST GAS CORP       | S     | COM | 844895102 | 4786  | 188378  | SH | DEFINED | 01 |   |
| SOUTHWEST GAS CORP       | S     | COM | 844895102 | 1505  | 59260   | SH | DEFINED | 01 | 0 |
| SOUTHWEST GAS CORP       | S     | COM | 844895102 | 145   | 5700    | SH | DEFINED | 01 | 0 |
| SOUTHWEST GAS CORP       | S     | COM | 844895102 | 114   | 4500    | SH | DEFINED | 02 |   |
| SOUTHWESTERN ENERGY      | S     | COM | 845467109 | 10841 | 213898  | SH | DEFINED | 01 |   |
| SOUTHWESTERN ENERGY      | S     | COM | 845467109 | 2542  | 50140   | SH | DEFINED | 01 | 0 |
| SOUTHWESTERN ENERGY      | S     | COM | 845467109 | 251   | 4960    | SH | DEFINED | 01 | 0 |
| SOUTHWESTERN ENERGY      | S     | COM | 845467109 | 193   | 3800    | SH | DEFINED | 02 |   |
| SOVEREIGN BANCORP IN     | S     | COM | 845905108 | 646   | 28632   | SH | DEFINED | 01 |   |
| SOVEREIGN BANCORP IN     | S     | COM | 845905108 | 1777  | 78805   | SH | DEFINED | 01 | 0 |
| SOVEREIGN BANCORP IN     | S     | COM | 845905108 | 93    | 4150    | SH | DEFINED | 01 | 1 |

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|-------------------------|---|-----|-----------|--------|---------|----|---------|----|
| SOVEREIGN BANCORP IN    | S | COM | 845905108 | 40     | 1780    | SH | DEFINED | 02 |
| SOVRAN SELF STORAGE INC | S | COM | 84610H108 | 1674   | 39730   | SH | DEFINED | 01 |
| SPATIALLIGHT INC        | S | COM | 847248101 | 1837   | 205225  | SH | DEFINED | 01 |
| SPATIALLIGHT INC        | S | COM | 847248101 | 259    | 28875   | SH | DEFINED | 01 |
| SPECTRASITE INC         | S | COM | 84761M104 | 48652  | 840908  | SH | DEFINED | 01 |
| SPHERION CORPORATION    | S | COM | 848420105 | 1290   | 153551  | SH | DEFINED | 01 |
| SPINNAKER EXPLORAT      | S | COM | 84855W109 | 2994   | 85385   | SH | DEFINED | 01 |
| SPIRIT FINANCE CORP     | S | COM | 848568309 | 501    | 39576   | SH | DEFINED | 01 |
| SPRINT CORP FON GRP     | S | COM | 852061100 | 220383 | 8868509 | SH | DEFINED | 01 |
| SPRINT CORP FON GRP     | S | COM | 852061100 | 10659  | 428912  | SH | DEFINED | 01 |
| SPRINT CORP FON GRP     | S | COM | 852061100 | 8362   | 336499  | SH | DEFINED | 01 |
| SPRINT CORP FON GRP     | S | COM | 852061100 | 744    | 29900   | SH | DEFINED | 01 |
| SPRINT CORP FON GRP     | S | COM | 852061100 | 327    | 13160   | SH | DEFINED | 01 |
| SPRINT CORP FON GRP     | S | COM | 852061100 | 270    | 10854   | SH | DEFINED | 02 |
| SS & C TECH.            | S | COM | 85227Q100 | 2790   | 135111  | SH | DEFINED | 01 |
| SS & C TECH.            | S | COM | 85227Q100 | 7      | 320     | SH | DEFINED | 01 |
| STAGE STORES INC.       | S | COM | 85254C305 | 8129   | 195818  | SH | DEFINED | 01 |
| STAGE STORES INC.       | S | COM | 85254C305 | 2131   | 51311   | SH | DEFINED | 01 |
| STAGE STORES INC.       | S | COM | 85254C305 | 206    | 4951    | SH | DEFINED | 01 |
| STAGE STORES INC.       | S | COM | 85254C305 | 174    | 4180    | SH | DEFINED | 02 |
| STANCORP FINL GROUP     | S | COM | 852891100 | 7533   | 91313   | SH | DEFINED | 01 |
| STANCORP FINL GROUP     | S | COM | 852891100 | 1665   | 20179   | SH | DEFINED | 01 |
| STANCORP FINL GROUP     | S | COM | 852891100 | 145    | 1759    | SH | DEFINED | 01 |
| STANCORP FINL GROUP     | S | COM | 852891100 | 116    | 1400    | SH | DEFINED | 02 |
| STANDARD COMMERCIAL     | S | COM | 853258101 | 103    | 5308    | SH | DEFINED | 01 |
| STANDARD MICROSYSTEM    | S | COM | 853626109 | 1286   | 72077   | SH | DEFINED | 01 |
| STANDARD MICROSYSTEM    | S | COM | 853626109 | 1079   | 60590   | SH | DEFINED | 01 |
| STANDARD MICROSYSTEM    | S | COM | 853626109 | 102    | 5710    | SH | DEFINED | 01 |
| STANDARD MICROSYSTEM    | S | COM | 853626109 | 80     | 4500    | SH | DEFINED | 02 |
| STANDARD MOTOR PRO      | S | COM | 853666105 | 787    | 49805   | SH | DEFINED | 01 |
| STANDARD PAC CORP       | S | COM | 85375C101 | 10668  | 166319  | SH | DEFINED | 01 |
| STANDARD REGISTER       | S | COM | 853887107 | 1015   | 71859   | SH | DEFINED | 01 |
| STANDEX INTERNATIONAL   | S | COM | 854231107 | 1084   | 38047   | SH | DEFINED | 01 |
| STANLEY FURNITURE CO    | S | COM | 854305208 | 2789   | 62066   | SH | DEFINED | 01 |
| STANLEY WORKS THE       | S | COM | 854616109 | 31698  | 646989  | SH | DEFINED | 01 |
| STANLEY WORKS THE       | S | COM | 854616109 | 2      | 51      | SH | DEFINED | 01 |
| STANLEY WORKS THE       | S | COM | 854616109 | 920    | 18776   | SH | DEFINED | 01 |
| STANLEY WORKS THE       | S | COM | 854616109 | 54     | 1100    | SH | DEFINED | 01 |
| STANLEY WORKS THE       | S | COM | 854616109 | 103    | 2114    | SH | DEFINED | 02 |
| STAPLES INC             | S | COM | 855030102 | 100011 | 2966845 | SH | DEFINED | 01 |
| STAPLES INC             | S | COM | 855030102 | 3357   | 99593   | SH | DEFINED | 01 |
| STAPLES INC             | S | COM | 855030102 | 5975   | 177243  | SH | DEFINED | 01 |
| STAPLES INC             | S | COM | 855030102 | 16472  | 488686  | SH | DEFINED | 01 |
| STAPLES INC             | S | COM | 855030102 | 597    | 17700   | SH | DEFINED | 02 |
| STARBUCKS               | S | COM | 855244109 | 310883 | 4985274 | SH | DEFINED | 01 |
| STARBUCKS               | S | COM | 855244109 | 6372   | 102215  | SH | DEFINED | 01 |
| STARBUCKS               | S | COM | 855244109 | 10808  | 173327  | SH | DEFINED | 01 |
| STARBUCKS               | S | COM | 855244109 | 320    | 5132    | SH | DEFINED | 01 |
| STARBUCKS               | S | COM | 855244109 | 1747   | 28003   | SH | DEFINED | 02 |
| STARTEK INC             | S | COM | 85569C107 | 1039   | 36508   | SH | DEFINED | 01 |
| STARWOOD HOTELS & RE    | S | COM | 85590A203 | 33001  | 565056  | SH | DEFINED | 01 |
| STARWOOD HOTELS & RE    | S | COM | 85590A203 | 2764   | 47321   | SH | DEFINED | 01 |
| STARWOOD HOTELS & RE    | S | COM | 85590A203 | 12413  | 212729  | SH | DEFINED | 01 |
| STARWOOD HOTELS & RE    | S | COM | 85590A203 | 63     | 1074    | SH | DEFINED | 02 |
| STATE BANK OF INDIA.    |   | COM | 856552104 | 12285  | 336596  | SH | DEFINED | 01 |
| STATE BANK OF INDIA.    |   | COM | 856552104 | 1193   | 32694   | SH | DEFINED | 01 |
| STATE STREET CORP       | S | COM | 857477103 | 19498  | 396953  | SH | DEFINED | 01 |
| STATE STREET CORP       | S | COM | 857477103 | 581    | 11845   | SH | DEFINED | 01 |
| STATE STREET CORP       | S | COM | 857477103 | 3739   | 76115   | SH | DEFINED | 01 |
| STATE STREET CORP       | S | COM | 857477103 | 1313   | 26800   | SH | DEFINED | 01 |
| STATE STREET CORP       | S | COM | 857477103 | 44     | 892     | SH | DEFINED | 02 |
| STATION CASINO          | S | COM | 857689103 | 680    | 12437   | SH | DEFINED | 01 |

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|                                |       |     |           |       |         |    |         |    |   |
|--------------------------------|-------|-----|-----------|-------|---------|----|---------|----|---|
| STATION CASINO                 | S     | COM | 857689103 | 29552 | 540450  | SH | DEFINED | 01 | 0 |
| STATION CASINO                 | S     | COM | 857689103 | 1558  | 28500   | SH | DEFINED | 01 | 0 |
| STATION CASINO                 | S     | COM | 857689103 | 37    | 685     | SH | DEFINED | 02 |   |
| THE STEAK N SHAKE CO           | S     | COM | 857873103 | 4308  | 214538  | SH | DEFINED | 01 |   |
| THE STEAK N SHAKE CO           | S     | COM | 857873103 | 6     | 290     | SH | DEFINED | 01 | 0 |
| STEEL DYNAMICS                 | S     | COM | 858119100 | 4314  | 113881  | SH | DEFINED | 01 |   |
| STEEL DYNAMICS                 | S     | COM | 858119100 | 949   | 25098   | SH | DEFINED | 01 | 1 |
| STEEL TECHNOLOGIES             | S     | COM | 858147101 | 1851  | 67278   | SH | DEFINED | 01 |   |
| STEIN MART INC                 | S     | COM | 858375108 | 2539  | 148832  | SH | DEFINED | 01 |   |
| STEINWAY MUSICAL INSTRUMENTS I |       | COM | 858495104 | 191   | 6585    | SH | DEFINED | 01 |   |
| STERLING BANCSHARES            | S     | COM | 858907108 | 2886  | 202195  | SH | DEFINED | 01 |   |
| STERICYCLE INC                 | S     | COM | 858912108 | 152   | 3300    | SH | DEFINED | 01 | 0 |
| STERICYCLE INC                 | S     | COM | 858912108 | 60    | 1300    | SH | DEFINED | 02 |   |
| STERLING BANCORP               | S     | COM | 859158107 | 1219  | 43144   | SH | DEFINED | 01 |   |
| STERLING FINANCIAL CORP (PA)   |       | COM | 859317109 | 1658  | 57850   | SH | DEFINED | 01 | 0 |
| STERLING FINANCIAL CORP (PA)   |       | COM | 859317109 | 182   | 6350    | SH | DEFINED | 01 | 0 |
| STERLING FINANCIAL CORP (PA)   |       | COM | 859317109 | 133   | 4650    | SH | DEFINED | 02 |   |
| STERLING FINL CORP             | S     | COM | 859319105 | 7640  | 194585  | SH | DEFINED | 01 |   |
| STERLING FINL CORP             | S     | COM | 859319105 | 2583  | 65818   | SH | DEFINED | 01 | 0 |
| STERLING FINL CORP             | S     | COM | 859319105 | 255   | 6500    | SH | DEFINED | 01 | 0 |
| STERLING FINL CORP             | S     | COM | 859319105 | 196   | 5000    | SH | DEFINED | 02 |   |
| STEWART & STEVENSON            | S     | COM | 860342104 | 1465  | 72400   | SH | DEFINED | 01 |   |
| STEWART & STEVENSON            | S     | COM | 860342104 | 1407  | 69620   | SH | DEFINED | 01 | 0 |
| STEWART & STEVENSON            | S     | COM | 860342104 | 138   | 6800    | SH | DEFINED | 01 | 0 |
| STEWART & STEVENSON            | S     | COM | 860342104 | 107   | 5300    | SH | DEFINED | 02 |   |
| STEWART ENTERPRISES            | S     | COM | 860370105 | 333   | 47649   | SH | DEFINED | 01 |   |
| STEWART INFO SVCS              | S     | COM | 860372101 | 2390  | 57372   | SH | DEFINED | 01 |   |
| STILLWATER MINING CO           | S     | COM | 86074Q102 | 3351  | 297572  | SH | DEFINED | 01 |   |
| STONE ENERGY CORP              | S     | COM | 861642106 | 3231  | 71656   | SH | DEFINED | 01 |   |
| STONERIDGE                     | S     | COM | 86183P102 | 210   | 13902   | SH | DEFINED | 01 |   |
| STONERIDGE                     | S     | COM | 86183P102 | 1489  | 98390   | SH | DEFINED | 01 | 0 |
| STONERIDGE                     | S     | COM | 86183P102 | 141   | 9300    | SH | DEFINED | 01 | 0 |
| STONERIDGE                     | S     | COM | 86183P102 | 113   | 7500    | SH | DEFINED | 02 |   |
| STRATASYS INC                  | S     | COM | 862685104 | 2403  | 71600   | SH | DEFINED | 01 |   |
| STRATTEC SECURITY              | S     | COM | 863111100 | 1860  | 29700   | SH | DEFINED | 01 |   |
| STRAYER EDUCATION              | S     | COM | 863236105 | 25724 | 234300  | SH | DEFINED | 01 |   |
| STRAYER EDUCATION              | S     | COM | 863236105 | 40279 | 366866  | SH | DEFINED | 01 | 0 |
| STRAYER EDUCATION              | S     | COM | 863236105 | 3733  | 34000   | SH | DEFINED | 01 | 0 |
| STRAYER EDUCATION              | S     | COM | 863236105 | 664   | 6050    | SH | DEFINED | 02 |   |
| STRIDE RITE CORP               | S     | COM | 863314100 | 2892  | 258909  | SH | DEFINED | 01 |   |
| STRYKER CORP                   | S     | COM | 863667101 | 16    | 324     | SH | DEFINED | 00 |   |
| STRYKER CORP                   | S     | COM | 863667101 | 93716 | 1942306 | SH | DEFINED | 01 |   |
| STRYKER CORP                   | S     | COM | 863667101 | 4428  | 91776   | SH | DEFINED | 01 | 0 |
| STURM RUGER & CO INC           | S     | COM | 864159108 | 612   | 67744   | SH | DEFINED | 01 |   |
| SUMMIT PROPERTIES              | S     | COM | 866239106 | 4241  | 130252  | SH | DEFINED | 01 |   |
| SUN BANCORP INC                | S     | COM | 86663B102 | 404   | 16174   | SH | DEFINED | 01 |   |
| SUN LIFE FINL SVCS.            | FSUSD | COM | 866796105 | 1687  | 50300   | SH | DEFINED | 01 |   |
| SUN MICROSYSTEMS INC.          | S     | COM | 866810104 | 30654 | 5697655 | SH | DEFINED | 01 |   |
| SUN MICROSYSTEMS INC.          | S     | COM | 866810104 | 1397  | 259650  | SH | DEFINED | 01 | 0 |
| SUN MICROSYSTEMS INC.          | S     | COM | 866810104 | 4175  | 776022  | SH | DEFINED | 01 | 0 |
| SUN MICROSYSTEMS INC.          | S     | COM | 866810104 | 10642 | 1978131 | SH | DEFINED | 01 | 1 |
| SUNCOR ENERGY INC              | FSUSD | COM | 867229106 | 12181 | 344100  | SH | DEFINED | 01 |   |
| SUNCOR ENERGY INC              | FSUSD | COM | 867229106 | 38352 | 1083635 | SH | DEFINED | 01 | 1 |
| SUNGARD DATA                   | S     | COM | 867363103 | 58762 | 2074218 | SH | DEFINED | 01 |   |
| SUNGARD DATA                   | S     | COM | 867363103 | 1553  | 54822   | SH | DEFINED | 01 | 0 |
| SUNGARD DATA                   | S     | COM | 867363103 | 4724  | 166750  | SH | DEFINED | 01 | 0 |
| SUNGARD DATA                   | S     | COM | 867363103 | 974   | 34388   | SH | DEFINED | 02 |   |
| SUNOCO INC                     | S     | COM | 86764P109 | 7285  | 89150   | SH | DEFINED | 01 |   |
| SUNOCO INC                     | S     | COM | 86764P109 | 1364  | 16697   | SH | DEFINED | 01 | 0 |
| SUNOCO INC                     | S     | COM | 86764P109 | 76    | 926     | SH | DEFINED | 02 |   |
| SUNRISE SENIOR LIVING INC      | S     | COM | 86768K106 | 2662  | 57400   | SH | DEFINED | 01 |   |
| SUNTONE HOTEL INVESTORS INC    |       | COM | 867892101 | 457   | 22000   | SH | DEFINED | 01 |   |

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|                      |   |     |           |        |         |    |         |      |
|----------------------|---|-----|-----------|--------|---------|----|---------|------|
| SUNTRUST BANKS INC   | S | COM | 867914103 | 1690   | 22879   | SH | DEFINED | 01   |
| SUNTRUST BANKS INC   | S | COM | 867914103 | 6254   | 84650   | SH | DEFINED | 01 0 |
| SUNTRUST BANKS INC   | S | COM | 867914103 | 420    | 5675    | SH | DEFINED | 01 1 |
| SUPERIOR ENERGY SERV | S | COM | 868157108 | 546    | 35410   | SH | DEFINED | 01   |
| SUPERIOR IND INTL    | S | COM | 868168105 | 2180   | 75044   | SH | DEFINED | 01   |
| SUPERTEX INC         | S | COM | 868532102 | 712    | 32815   | SH | DEFINED | 01   |
| SUPERVALU INC        | S | COM | 868536103 | 14095  | 408289  | SH | DEFINED | 01   |
| SUPERVALU INC        | S | COM | 868536103 | 2480   | 71848   | SH | DEFINED | 01 0 |
| SUPERVALU INC        | S | COM | 868536103 | 1058   | 30649   | SH | DEFINED | 01 0 |
| SUPERVALU INC        | S | COM | 868536103 | 24     | 700     | SH | DEFINED | 01 1 |
| SUPERVALU INC        | S | COM | 868536103 | 32     | 940     | SH | DEFINED | 02   |
| SURMODICS INC        | S | COM | 868873100 | 2372   | 72957   | SH | DEFINED | 01   |
| SUSQUEHANNA BANC     | S | COM | 869099101 | 4441   | 177983  | SH | DEFINED | 01   |
| SWIFT ENERGY CO      | S | COM | 870738101 | 6433   | 222305  | SH | DEFINED | 01   |
| SWIFT ENERGY CO      | S | COM | 870738101 | 3      | 90      | SH | DEFINED | 01 0 |
| SWIFT TRANSPORTATION | S | COM | 870756103 | 460    | 21405   | SH | DEFINED | 00   |
| SWIFT TRANSPORTATION | S | COM | 870756103 | 1456   | 67800   | SH | DEFINED | 01   |
| SYBASE INC           | S | COM | 871130100 | 3188   | 159810  | SH | DEFINED | 01   |
| SYBASE INC           | S | COM | 871130100 | 1299   | 65000   | SH | DEFINED | 01 0 |
| SYBASE INC           | S | COM | 871130100 | 118    | 5900    | SH | DEFINED | 01 0 |
| SYBASE INC           | S | COM | 871130100 | 98     | 4900    | SH | DEFINED | 02   |
| SYBRON DENTAL SPEC   | S | COM | 871142105 | 9906   | 279964  | SH | DEFINED | 01   |
| SYBRON DENTAL SPEC   | S | COM | 871142105 | 1524   | 43080   | SH | DEFINED | 01 0 |
| SYBRON DENTAL SPEC   | S | COM | 871142105 | 148    | 4190    | SH | DEFINED | 01 0 |
| SYBRON DENTAL SPEC   | S | COM | 871142105 | 117    | 3300    | SH | DEFINED | 02   |
| SYCAMORE NETWORKS.   | S | COM | 871206108 | 5946   | 1464500 | SH | DEFINED | 01   |
| SYCAMORE NETWORKS.   | S | COM | 871206108 | 7      | 1760    | SH | DEFINED | 01 0 |
| SYKES ENTERPRISES.   | S | COM | 871237103 | 86     | 12334   | SH | DEFINED | 01   |
| SYMANTEC CORP        | S | COM | 871503108 | 242848 | 9427312 | SH | DEFINED | 01   |
| SYMANTEC CORP        | S | COM | 871503108 | 5457   | 211688  | SH | DEFINED | 01 0 |
| SYMANTEC CORP        | S | COM | 871503108 | 5557   | 215664  | SH | DEFINED | 01 0 |
| SYMANTEC CORP        | S | COM | 871503108 | 19810  | 769000  | SH | DEFINED | 01 1 |
| SYMANTEC CORP        | S | COM | 871503108 | 511    | 19818   | SH | DEFINED | 01 1 |
| SYMANTEC CORP        | S | COM | 871503108 | 557    | 21630   | SH | DEFINED | 02   |
| SYMBION INC          | S | COM | 871507109 | 762    | 34480   | SH | DEFINED | 01   |
| SYMBOL TECHNOLOGIES  | S | COM | 871508107 | 933    | 53946   | SH | DEFINED | 01   |
| SYMBOL TECHNOLOGIES  | S | COM | 871508107 | 950    | 54934   | SH | DEFINED | 01 0 |
| SYMMETRICOM INC      | S | COM | 871543104 | 1807   | 186194  | SH | DEFINED | 01   |
| SYMMETRY MEDICAL INC |   | COM | 871546206 | 1488   | 70907   | SH | DEFINED | 01 1 |
| SYMYX TECHNOLOGIES.. | S | COM | 87155S108 | 373    | 12400   | SH | DEFINED | 01 0 |
| SYMYX TECHNOLOGIES.. | S | COM | 87155S108 | 132    | 4400    | SH | DEFINED | 02   |
| SYNAPTICS INC.       | S | COM | 87157D109 | 6031   | 197240  | SH | DEFINED | 01   |
| SYNAPTICS INC.       | S | COM | 87157D109 | 163    | 5330    | SH | DEFINED | 01 0 |
| SYNAPTICS INC.       | S | COM | 87157D109 | 52     | 1700    | SH | DEFINED | 02   |
| SYNOPSYS INC         | S | COM | 871607107 | 15     | 763     | SH | DEFINED | 01 0 |
| SYNOVUS              | S | COM | 87161C105 | 546    | 19101   | SH | DEFINED | 01   |
| SYNOVUS              | S | COM | 87161C105 | 2020   | 70690   | SH | DEFINED | 01 0 |
| SYNTEL INC           | S | COM | 87162H103 | 751    | 42800   | SH | DEFINED | 01   |
| SYNNEX CORP          | S | COM | 87162W100 | 476    | 19800   | SH | DEFINED | 01   |
| SYSCO CORP           | S | COM | 871829107 | 3762   | 98566   | SH | DEFINED | 01   |
| SYSCO CORP           | S | COM | 871829107 | 5575   | 146066  | SH | DEFINED | 01 0 |
| TBC CORP             | S | COM | 872183108 | 1558   | 56053   | SH | DEFINED | 01   |
| TCF FINL CORP MPLS   | S | COM | 872275102 | 5808   | 180709  | SH | DEFINED | 01 0 |
| TCF FINL CORP MPLS   | S | COM | 872275102 | 7930   | 247128  | SH | DEFINED | 01 1 |
| TECO ENERGY          | S | COM | 872375100 | 4764   | 310550  | SH | DEFINED | 01   |
| TECO ENERGY          | S | COM | 872375100 | 699    | 45588   | SH | DEFINED | 01 0 |
| TECO ENERGY          | S | COM | 872375100 | 25     | 1620    | SH | DEFINED | 02   |
| TESSCO TECH          | S | COM | 872386107 | 115    | 8272    | SH | DEFINED | 01   |
| THQ INC              | S | COM | 872443403 | 3414   | 148819  | SH | DEFINED | 01   |
| TJX COS              | S | COM | 872540109 | 747    | 29718   | SH | DEFINED | 01   |
| TJX COS              | S | COM | 872540109 | 2764   | 110006  | SH | DEFINED | 01 0 |
| TJX COS              | S | COM | 872540109 | 17712  | 705071  | SH | DEFINED | 01 1 |

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|------------------------------|-------|----------|-----------|--------|---------|-----|---------|------|
| TJX COS INC CVT              |       | CONV BND | 872540AL3 | 878    | 1000000 | PRN | DEFINED | 01   |
| TJX COS INC CVT              |       | CONV BND | 872540AL3 | 2018   | 2300000 | PRN | DEFINED | 01 0 |
| TRC COMPANIES INC            | S     | COM      | 872625108 | 561    | 32982   | SH  | DEFINED | 01   |
| TRW AUTOMOTIVE HOLDINGS CORP |       | COM      | 87264S106 | 494    | 23887   | SH  | DEFINED | 01   |
| TTM TECHNOLOGIES             | S     | COM      | 87305R109 | 4666   | 395400  | SH  | DEFINED | 01   |
| TTM TECHNOLOGIES             | S     | COM      | 87305R109 | 79     | 6630    | SH  | DEFINED | 01 0 |
| TTM TECHNOLOGIES             | S     | COM      | 87305R109 | 28     | 2400    | SH  | DEFINED | 02   |
| TXU CORPORATION              | S     | COM      | 873168108 | 30492  | 472317  | SH  | DEFINED | 01   |
| TXU CORPORATION              | S     | COM      | 873168108 | 3540   | 54839   | SH  | DEFINED | 01 0 |
| TXU CORPORATION              | S     | COM      | 873168108 | 323    | 5000    | SH  | DEFINED | 01 1 |
| TXU CORPORATION              | S     | COM      | 873168108 | 427    | 6612    | SH  | DEFINED | 01 1 |
| TXU CORPORATION              | S     | COM      | 873168108 | 255    | 3947    | SH  | DEFINED | 02   |
| TAIWAN SEMI ADR              |       | COM      | 874039100 | 2610   | 307391  | SH  | DEFINED | 01   |
| TAIWAN SEMI ADR              |       | COM      | 874039100 | 17640  | 2080295 | SH  | DEFINED | 01 1 |
| TAKE-TWO INTERACTIVE         | S     | COM      | 874054109 | 10921  | 313892  | SH  | DEFINED | 01   |
| TALBOTS                      | S     | COM      | 874161102 | 825    | 30300   | SH  | DEFINED | 01   |
| TALISMAN ENERGY INC          | FSUSD | COM      | 87425E103 | 251    | 9310    | SH  | DEFINED | 01 0 |
| TALK AMERICA HLDGS           | S     | COM      | 87426R202 | 195    | 29400   | SH  | DEFINED | 01   |
| TALX CORP.                   | S     | COM      | 874918105 | 893    | 34640   | SH  | DEFINED | 01   |
| TANOX INC                    | S     | COM      | 87588Q109 | 2081   | 136900  | SH  | DEFINED | 01   |
| TANOX INC                    | S     | COM      | 87588Q109 | 7      | 450     | SH  | DEFINED | 01 0 |
| TARGET CORPORATION           | S     | COM      | 87612E106 | 494145 | 9515577 | SH  | DEFINED | 01   |
| TARGET CORPORATION           | S     | COM      | 87612E106 | 6908   | 133019  | SH  | DEFINED | 01 0 |
| TARGET CORPORATION           | S     | COM      | 87612E106 | 11781  | 226865  | SH  | DEFINED | 01 0 |
| TARGET CORPORATION           | S     | COM      | 87612E106 | 229    | 4400    | SH  | DEFINED | 01 1 |
| TARGET CORPORATION           | S     | COM      | 87612E106 | 76     | 1461    | SH  | DEFINED | 02   |
| TASER INTERNATIONAL INC      | S     | COM      | 87651B104 | 2      | 60      | SH  | DEFINED | 01 0 |
| TATA MOTORS LTD - ADR        | FSUSD | COM      | 876568502 | 499    | 41840   | SH  | DEFINED | 01   |
| TAUBMAN CENTERS INC          | S     | COM      | 876664103 | 102    | 3394    | SH  | DEFINED | 01   |
| TECH DATA CORP               | S     | COM      | 878237106 | 241    | 5310    | SH  | DEFINED | 01   |
| TECH DATA CORP               | S     | COM      | 878237106 | 104    | 2300    | SH  | DEFINED | 01 1 |
| TECHNE CORP                  | S     | COM      | 878377100 | 40110  | 1031100 | SH  | DEFINED | 01   |
| TECHNE CORP                  | S     | COM      | 878377100 | 1225   | 31490   | SH  | DEFINED | 01 0 |
| TECHNE CORP                  | S     | COM      | 878377100 | 2155   | 55400   | SH  | DEFINED | 01 0 |
| TECHNE CORP                  | S     | COM      | 878377100 | 774    | 19900   | SH  | DEFINED | 02   |
| TECHNICAL OLYMPIC US.        | S     | COM      | 878483106 | 2166   | 85311   | SH  | DEFINED | 01   |
| TECHNITROL INC               | S     | COM      | 878555101 | 4110   | 225796  | SH  | DEFINED | 01   |
| TECHNITROL INC               | S     | COM      | 878555101 | 1253   | 68839   | SH  | DEFINED | 01 0 |
| TECHNITROL INC               | S     | COM      | 878555101 | 122    | 6700    | SH  | DEFINED | 01 0 |
| TECHNITROL INC               | S     | COM      | 878555101 | 95     | 5200    | SH  | DEFINED | 02   |
| TECHNOLOGY RESEARCH CORP     |       | COM      | 878727304 | 288    | 41600   | SH  | DEFINED | 01   |
| TECUMSEH PRODUCT CLA         | S     | COM      | 878895200 | 527    | 11033   | SH  | DEFINED | 01   |
| TEKELEC                      | S     | COM      | 879101103 | 2492   | 121950  | SH  | DEFINED | 01   |
| TEKELEC                      | S     | COM      | 879101103 | 3      | 140     | SH  | DEFINED | 01 0 |
| TEKTRONIX                    | S     | COM      | 879131100 | 410    | 13583   | SH  | DEFINED | 01   |
| TEKTRONIX                    | S     | COM      | 879131100 | 621    | 20543   | SH  | DEFINED | 01 0 |
| TELE NORTE LESTE             | FSUSD | COM      | 879246106 | 66609  | 3950610 | SH  | DEFINED | 01 1 |
| TELE NORTE LESTE             | FSUSD | COM      | 879246106 | 1901   | 112668  | SH  | DEFINED | 01 1 |
| TELEBRAS NEW                 | FSUSD | COM      | 879287308 | 499    | 15500   | SH  | DEFINED | 01   |
| TELEDYNE TECH                | S     | COM      | 879360105 | 8189   | 278232  | SH  | DEFINED | 01   |
| TELEDYNE TECH                | S     | COM      | 879360105 | 9      | 320     | SH  | DEFINED | 01 0 |
| TELEFONOS DE MEXICO          | FSUSD | COM      | 879403780 | 99012  | 2583800 | SH  | DEFINED | 01   |
| TELEFONOS DE MEXICO          | FSUSD | COM      | 879403780 | 53662  | 1401071 | SH  | DEFINED | 01 1 |
| TELEPHONE AND DATA           | S     | COM      | 879433100 | 6656   | 86500   | SH  | DEFINED | 01   |
| TELEPHONE AND DATA           | S     | COM      | 879433100 | 12     | 152     | SH  | DEFINED | 02   |
| TELEWEST GLOBAL INC          | S     | COM      | 87956T107 | 77559  | 4411800 | SH  | DEFINED | 01   |
| TELEWEST GLOBAL INC          | S     | COM      | 87956T107 | 12796  | 727813  | SH  | DEFINED | 01 0 |
| TELEWEST GLOBAL INC          | S     | COM      | 87956T107 | 2      | 108     | SH  | DEFINED | 01 1 |
| TELIK INC                    | S     | COM      | 87959M109 | 2789   | 145780  | SH  | DEFINED | 01   |
| TELIK INC                    | S     | COM      | 87959M109 | 85     | 4420    | SH  | DEFINED | 01 0 |
| TELIK INC                    | S     | COM      | 87959M109 | 27     | 1400    | SH  | DEFINED | 02   |
| TELLABS                      | S     | COM      | 879664100 | 1736   | 202075  | SH  | DEFINED | 01   |

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|                              |       |  |          |           |       |         |     |         |    |   |
|------------------------------|-------|--|----------|-----------|-------|---------|-----|---------|----|---|
| TELLABS                      | S     |  | COM      | 879664100 | 2     | 243     | SH  | DEFINED | 01 | 0 |
| TELLABS                      | S     |  | COM      | 879664100 | 918   | 106815  | SH  | DEFINED | 01 | 0 |
| TELLABS                      | S     |  | COM      | 879664100 | 184   | 21300   | SH  | DEFINED | 01 | 1 |
| TELLABS                      | S     |  | COM      | 879664100 | 14    | 1627    | SH  | DEFINED | 02 |   |
| TEMPLE-INLAND INC            | S     |  | COM      | 879868107 | 18156 | 265444  | SH  | DEFINED | 01 |   |
| TEMPLE-INLAND INC            | S     |  | COM      | 879868107 | 874   | 12781   | SH  | DEFINED | 01 | 0 |
| TEMPLE-INLAND INC            | S     |  | COM      | 879868107 | 198   | 2900    | SH  | DEFINED | 01 | 1 |
| TEMPLE-INLAND INC            | S     |  | COM      | 879868107 | 58    | 841     | SH  | DEFINED | 02 |   |
| TELETECH HLDGS INC           | S     |  | COM      | 879939106 | 877   | 90486   | SH  | DEFINED | 01 |   |
| TELETECH HLDGS INC           | S     |  | COM      | 879939106 | 1191  | 122940  | SH  | DEFINED | 01 | 0 |
| TELETECH HLDGS INC           | S     |  | COM      | 879939106 | 109   | 11300   | SH  | DEFINED | 01 | 0 |
| TELETECH HLDGS INC           | S     |  | COM      | 879939106 | 89    | 9200    | SH  | DEFINED | 02 |   |
| TELESYSTEM INTL WIRELESS INC |       |  | COM      | 879946606 | 55554 | 4964550 | SH  | DEFINED | 01 |   |
| TELESYSTEM INTL WIRELESS INC |       |  | COM      | 879946606 | 3933  | 351430  | SH  | DEFINED | 01 | 0 |
| TEMPUR-PEDIC INTERNATIONAL   | S     |  | COM      | 88023U101 | 1250  | 58960   | SH  | DEFINED | 01 |   |
| TEMPUR-PEDIC INTERNATIONAL   | S     |  | COM      | 88023U101 | 2186  | 103100  | SH  | DEFINED | 01 | 0 |
| TEMPUR-PEDIC INTERNATIONAL   | S     |  | COM      | 88023U101 | 63012 | 2973721 | SH  | DEFINED | 01 | 1 |
| TENARIS SA ADR               | FSUSD |  | COM      | 88031M109 | 1054  | 21561   | SH  | DEFINED | 01 |   |
| TENET HEALTHCARE COR         | S     |  | COM      | 88033G100 | 87144 | 7936569 | SH  | DEFINED | 01 |   |
| TENET HEALTHCARE COR         | S     |  | COM      | 88033G100 | 2914  | 265285  | SH  | DEFINED | 01 | 0 |
| TENET HEALTHCARE COR         | S     |  | COM      | 88033G100 | 1462  | 133134  | SH  | DEFINED | 01 | 0 |
| TENET HEALTHCARE COR         | S     |  | COM      | 88033G100 | 170   | 15505   | SH  | DEFINED | 02 |   |
| TENNECO AUTOMOTIVE           | S     |  | COM      | 880349105 | 7831  | 454264  | SH  | DEFINED | 01 |   |
| TENNECO AUTOMOTIVE           | S     |  | COM      | 880349105 | 2109  | 122460  | SH  | DEFINED | 01 | 0 |
| TENNECO AUTOMOTIVE           | S     |  | COM      | 880349105 | 203   | 11800   | SH  | DEFINED | 01 | 0 |
| TENNECO AUTOMOTIVE           | S     |  | COM      | 880349105 | 169   | 9800    | SH  | DEFINED | 02 |   |
| TERADYNE INC                 | S     |  | COM      | 880770102 | 1490  | 87269   | SH  | DEFINED | 01 |   |
| TERADYNE INC                 | S     |  | COM      | 880770102 | 757   | 44332   | SH  | DEFINED | 01 | 0 |
| TERADYNE INC                 | S     |  | COM      | 880770102 | 25    | 1474    | SH  | DEFINED | 02 |   |
| TERAYON COMMUNICATION SYS    |       |  | COM      | 880775101 | 772   | 285000  | SH  | DEFINED | 01 | 0 |
| TEREX CORP NEW..             | S     |  | COM      | 880779103 | 22160 | 465069  | SH  | DEFINED | 01 |   |
| TEREX CORP NEW..             | S     |  | COM      | 880779103 | 1883  | 39559   | SH  | DEFINED | 01 | 0 |
| TEREX CORP NEW..             | S     |  | COM      | 880779103 | 189   | 3962    | SH  | DEFINED | 01 | 0 |
| TEREX CORP NEW..             | S     |  | COM      | 880779103 | 152   | 3200    | SH  | DEFINED | 02 |   |
| TERRA INDUSTRIES INC         | S     |  | COM      | 880915103 | 3726  | 419621  | SH  | DEFINED | 01 |   |
| TERRA INDUSTRIES INC         | S     |  | COM      | 880915103 | 1847  | 207980  | SH  | DEFINED | 01 | 0 |
| TERRA INDUSTRIES INC         | S     |  | COM      | 880915103 | 172   | 19400   | SH  | DEFINED | 01 | 0 |
| TERRA INDUSTRIES INC         | S     |  | COM      | 880915103 | 139   | 15600   | SH  | DEFINED | 02 |   |
| TESORO CORPORATION           | S     |  | COM      | 881609101 | 10028 | 314756  | SH  | DEFINED | 01 |   |
| TESORO CORPORATION           | S     |  | COM      | 881609101 | 2380  | 74662   | SH  | DEFINED | 01 | 0 |
| TESORO CORPORATION           | S     |  | COM      | 881609101 | 247   | 7737    | SH  | DEFINED | 01 | 0 |
| TESORO CORPORATION           | S     |  | COM      | 881609101 | 194   | 6100    | SH  | DEFINED | 02 |   |
| TEVA PHARM INDS AD           | FSUSD |  | COM      | 881624209 | 3258  | 109100  | SH  | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD           | FSUSD |  | COM      | 881624209 | 77    | 2589    | SH  | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD           | FSUSD |  | COM      | 881624209 | 10035 | 336074  | SH  | DEFINED | 01 | 1 |
| TEVA PHARM INDS AD           | FSUSD |  | COM      | 881624209 | 2053  | 68752   | SH  | DEFINED | 01 | 1 |
| TETRA TECHNOLOGIES           | S     |  | COM      | 88162F105 | 6333  | 223818  | SH  | DEFINED | 01 |   |
| TETRA TECHNOLOGIES           | S     |  | COM      | 88162F105 | 125   | 4400    | SH  | DEFINED | 01 | 0 |
| TETRA TECHNOLOGIES           | S     |  | COM      | 88162F105 | 45    | 1600    | SH  | DEFINED | 02 |   |
| TETRA TECH INC               | S     |  | COM      | 88162G103 | 2370  | 141573  | SH  | DEFINED | 01 |   |
| TESSERA TECHNOLOGIES INC     | S     |  | COM      | 88164L100 | 3264  | 87728   | SH  | DEFINED | 01 |   |
| TEVA PHARM FIN               |       |  | CONV BND | 88164RAB3 | 1320  | 1300000 | PRN | DEFINED | 01 |   |
| TEVA PHARM FIN               |       |  | CONV BND | 88164RAB3 | 1929  | 1900000 | PRN | DEFINED | 01 | 0 |
| TEXAS INDUSTRIES             | S     |  | COM      | 882491103 | 7958  | 127577  | SH  | DEFINED | 01 |   |
| TEXAS INSTRUMENTS            | S     |  | COM      | 882508104 | 82195 | 3338625 | SH  | DEFINED | 01 |   |
| TEXAS INSTRUMENTS            | S     |  | COM      | 882508104 | 1645  | 66800   | SH  | DEFINED | 01 | 0 |
| TEXAS INSTRUMENTS            | S     |  | COM      | 882508104 | 9712  | 394484  | SH  | DEFINED | 01 | 0 |
| TEXAS INSTRUMENTS            | S     |  | COM      | 882508104 | 26    | 1036    | SH  | DEFINED | 02 |   |
| TEXAS UNITED BANCSHARES      | S     |  | COM      | 882838105 | 929   | 47067   | SH  | DEFINED | 01 |   |
| TEXTRON INC                  | S     |  | COM      | 883203101 | 73444 | 995179  | SH  | DEFINED | 01 |   |
| TEXTRON INC                  | S     |  | COM      | 883203101 | 2317  | 31391   | SH  | DEFINED | 01 | 0 |
| TEXTRON INC                  | S     |  | COM      | 883203101 | 265   | 3600    | SH  | DEFINED | 01 | 1 |

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|------------------------------|-------------|----------|-----------|--------|----------|-----|---------|----|
| TEXTRON INC                  | S           | COM      | 883203101 | 149    | 2013     | SH  | DEFINED | 02 |
| THERAGENICS CORP             | S           | COM      | 883375107 | 2182   | 537662   | SH  | DEFINED | 01 |
| THE9 LTD-ADR                 | FSUSD       | COM      | 88337K104 | 33     | 1400     | SH  | DEFINED | 01 |
| THERMO ELECTRON CORP         | S           | COM      | 883556102 | 1053   | 34877    | SH  | DEFINED | 01 |
| THERMO ELECTRON CORP         | S           | COM      | 883556102 | 2      | 59       | SH  | DEFINED | 01 |
| THERMO ELECTRON CORP         | S           | COM      | 883556102 | 1103   | 36521    | SH  | DEFINED | 01 |
| THERMO ELECTRON CORP         | S           | COM      | 883556102 | 395    | 13100    | SH  | DEFINED | 01 |
| THERMO ELECTRON CORP         | S           | COM      | 883556102 | 19     | 640      | SH  | DEFINED | 02 |
| THERMOGENESIS CORP           | S           | COM      | 883623209 | 1608   | 253605   | SH  | DEFINED | 01 |
| THOMAS & BETTS               | S           | COM      | 884315102 | 16495  | 536428   | SH  | DEFINED | 01 |
| THOMAS & BETTS               | S           | COM      | 884315102 | 2608   | 84790    | SH  | DEFINED | 01 |
| THOMAS & BETTS               | S           | COM      | 884315102 | 271    | 8820     | SH  | DEFINED | 01 |
| THOMAS & BETTS               | S           | COM      | 884315102 | 203    | 6600     | SH  | DEFINED | 02 |
| THOMAS INDS INC              | S           | COM      | 884425109 | 7464   | 186956   | SH  | DEFINED | 01 |
| THOMAS PROPERTIES GROUP      | S           | COM      | 884453101 | 870    | 68300    | SH  | DEFINED | 01 |
| THOR INDS INC                | S           | COM      | 885160101 | 2175   | 58700    | SH  | DEFINED | 01 |
| 3 COM CORP                   | S           | COM      | 885535104 | 4838   | 1160000  | SH  | DEFINED | 01 |
| 3M COMPANY                   |             | COM      | 88579Y101 | 233522 | 2845398  | SH  | DEFINED | 01 |
| 3M COMPANY                   |             | COM      | 88579Y101 | 14069  | 171436   | SH  | DEFINED | 01 |
| 3M COMPANY                   |             | COM      | 88579Y101 | 15079  | 183739   | SH  | DEFINED | 01 |
| 3M COMPANY                   |             | COM      | 88579Y101 | 3709   | 45200    | SH  | DEFINED | 01 |
| 3M COMPANY                   |             | COM      | 88579Y101 | 257    | 3130     | SH  | DEFINED | 01 |
| 3M COMPANY                   |             | COM      | 88579Y101 | 165    | 2012     | SH  | DEFINED | 02 |
| 3M CVT                       |             | CONV BND | 88579YAB7 | 1528   | 1700000  | PRN | DEFINED | 01 |
| TIBCO SOFTWARE INC           | S           | COM      | 88632Q103 | 20894  | 1566280  | SH  | DEFINED | 01 |
| TIBCO SOFTWARE INC           | S           | COM      | 88632Q103 | 4767   | 357545   | SH  | DEFINED | 01 |
| TIDEWATER INC                | S           | COM      | 886423102 | 88185  | 2476400  | SH  | DEFINED | 01 |
| TIERONE CORP                 | S           | COM      | 88650R108 | 266    | 10700    | SH  | DEFINED | 01 |
| TIFFANY & CO-NEW             | S           | COM      | 886547108 | 7445   | 232879   | SH  | DEFINED | 01 |
| TIFFANY & CO-NEW             | S           | COM      | 886547108 | 31     | 980      | SH  | DEFINED | 01 |
| TIFFANY & CO-NEW             | S           | COM      | 886547108 | 1062   | 33214    | SH  | DEFINED | 01 |
| TIM PARTICIPACOES SA         | -ADR        | COM      | 88706P106 | 776    | 50300    | SH  | DEFINED | 01 |
| TIMCO AVIATION SERVICES INC. | 0           | CONV BND | 887151AB4 | 0      | 20043    | PRN | DEFINED | 01 |
| TIME WARNER INC              | S           | COM      | 887317105 | 401982 | 20678082 | SH  | DEFINED | 01 |
| TIME WARNER INC              | S           | COM      | 887317105 | 694    | 35700    | SH  | DEFINED | 01 |
| TIME WARNER INC              | S           | COM      | 887317105 | 22470  | 1155890  | SH  | DEFINED | 01 |
| TIME WARNER INC              | S           | COM      | 887317105 | 40983  | 2109345  | SH  | DEFINED | 01 |
| TIME WARNER INC              | S           | COM      | 887317105 | 65     | 3325     | SH  | DEFINED | 02 |
| TIMKEN CO.                   | S           | COM      | 887389104 | 5913   | 227241   | SH  | DEFINED | 01 |
| TITAN CORPORATION            | S           | COM      | 888266103 | 1004   | 62000    | SH  | DEFINED | 01 |
| TITAN INTL INC               | S           | COM      | 88830M102 | 105    | 6916     | SH  | DEFINED | 01 |
| TIVO INC                     | S           | COM      | 888706108 | 1124   | 191400   | SH  | DEFINED | 01 |
| TIVO INC                     | S           | COM      | 888706108 | 774    | 131900   | SH  | DEFINED | 01 |
| TOLL BROS INC                | COM USD0.01 | COM      | 889478103 | 3304   | 48160    | SH  | DEFINED | 01 |
| TOLLGRADE COMMUNICAT         | S           | COM      | 889542106 | 407    | 33278    | SH  | DEFINED | 01 |
| TOM ONLINE INC-ADR           | FSUSD       | COM      | 889728200 | 678    | 44420    | SH  | DEFINED | 01 |
| TOMKINS PLC ADR              | FSUSD       | COM      | 890030208 | 31767  | 1605200  | SH  | DEFINED | 01 |
| TOMPKINS TRUSTCO INC         | S           | COM      | 890110109 | 155    | 2876     | SH  | DEFINED | 01 |
| TOO INC                      | S           | COM      | 890333107 | 501    | 20462    | SH  | DEFINED | 00 |
| TOO INC                      | S           | COM      | 890333107 | 4033   | 164808   | SH  | DEFINED | 01 |
| TOOTSIE ROLL INDS            | S           | COM      | 890516107 | 514    | 14832    | SH  | DEFINED | 01 |
| TOPPS CO                     | S           | COM      | 890786106 | 543    | 55700    | SH  | DEFINED | 01 |
| TORCHMARK CORP               | S           | COM      | 891027104 | 41314  | 723018   | SH  | DEFINED | 01 |
| TORCHMARK CORP               | S           | COM      | 891027104 | 1410   | 24678    | SH  | DEFINED | 01 |
| TORCHMARK CORP               | S           | COM      | 891027104 | 57     | 1000     | SH  | DEFINED | 01 |
| TORCHMARK CORP               | S           | COM      | 891027104 | 125    | 2198     | SH  | DEFINED | 02 |
| TORO CO                      | S           | COM      | 891092108 | 10429  | 128219   | SH  | DEFINED | 01 |
| TORO CO                      | S           | COM      | 891092108 | 1275   | 15685    | SH  | DEFINED | 01 |
| TORO CO                      | S           | COM      | 891092108 | 110    | 1357     | SH  | DEFINED | 01 |
| TORO CO                      | S           | COM      | 891092108 | 98     | 1200     | SH  | DEFINED | 02 |
| TOTAL ENTERTINT REST.        | S           | COM      | 89150E100 | 1297   | 108788   | SH  | DEFINED | 01 |
| TOTAL SA - SPON ADR          | FSUSD       | COM      | 89151E109 | 66936  | 609400   | SH  | DEFINED | 01 |

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| TOTAL SA - SPON ADR         | FSUSD | COM      | 89151E109 | 182    | 1660    | SH  | DEFINED | 01 | 0 |
| TOWN & COUNTRY.             | S     | COM      | 892081100 | 1924   | 69600   | SH  | DEFINED | 01 |   |
| TOYS R US                   | S     | COM      | 892335100 | 8159   | 398585  | SH  | DEFINED | 01 |   |
| TOYS R US                   | S     | COM      | 892335100 | 1005   | 49093   | SH  | DEFINED | 01 | 0 |
| TOYS R US                   | S     | COM      | 892335100 | 50     | 2467    | SH  | DEFINED | 02 |   |
| TRACTOR SUPPLY COMPANY.     | S     | COM      | 892356106 | 3587   | 96390   | SH  | DEFINED | 01 |   |
| TRANS WORLD ENTMT CP        | S     | COM      | 89336Q100 | 399    | 32018   | SH  | DEFINED | 01 |   |
| TRANS WORLD ENTMT CP        | S     | COM      | 89336Q100 | 1389   | 111390  | SH  | DEFINED | 01 | 0 |
| TRANS WORLD ENTMT CP        | S     | COM      | 89336Q100 | 140    | 11200   | SH  | DEFINED | 01 | 0 |
| TRANS WORLD ENTMT CP        | S     | COM      | 89336Q100 | 110    | 8800    | SH  | DEFINED | 02 |   |
| TRANSACTION SYSTEM          | S     | COM      | 893416107 | 6690   | 337070  | SH  | DEFINED | 01 |   |
| TRANSACTION SYSTEM          | S     | COM      | 893416107 | 7      | 350     | SH  | DEFINED | 01 | 0 |
| TRANSATLANTIC HLDS          | S     | COM      | 893521104 | 9678   | 156525  | SH  | DEFINED | 01 |   |
| TRANSCANADA CORPORATION     | FSUS  | COM      | 89353D107 | 9704   | 390200  | SH  | DEFINED | 01 |   |
| TREDEGAR                    | S     | COM      | 894650100 | 2948   | 145904  | SH  | DEFINED | 01 |   |
| TRIAD HOSPITAL INC          | S     | COM      | 89579K109 | 2575   | 69200   | SH  | DEFINED | 01 |   |
| TRIAD HOSPITAL INC          | S     | COM      | 89579K109 | 134    | 3592    | SH  | DEFINED | 01 | 1 |
| TRIAD GUARANTY INC          | S     | COM      | 895925105 | 5274   | 87197   | SH  | DEFINED | 01 |   |
| TRIAD GUARANTY INC          | S     | COM      | 895925105 | 1784   | 29520   | SH  | DEFINED | 01 | 0 |
| TRIAD GUARANTY INC          | S     | COM      | 895925105 | 183    | 3030    | SH  | DEFINED | 01 | 0 |
| TRIAD GUARANTY INC          | S     | COM      | 895925105 | 139    | 2300    | SH  | DEFINED | 02 |   |
| TRIARC COS-B W/I            | S     | COM      | 895927309 | 1989   | 162275  | SH  | DEFINED | 01 |   |
| TRIBUNE CO                  | S     | COM      | 896047107 | 32714  | 776286  | SH  | DEFINED | 01 |   |
| TRIBUNE CO                  | S     | COM      | 896047107 | 3057   | 72534   | SH  | DEFINED | 01 | 0 |
| TRIBUNE CO                  | S     | COM      | 896047107 | 54     | 1282    | SH  | DEFINED | 02 |   |
| TRIMBLE NAVIGATION L        | S     | COM      | 896239100 | 11962  | 362064  | SH  | DEFINED | 01 |   |
| TRIMBLE NAVIGATION L        | S     | COM      | 896239100 | 14     | 430     | SH  | DEFINED | 01 | 0 |
| TRIQUINT SEMICONDUCTOR      | S     | COM      | 89674K103 | 1994   | 448218  | SH  | DEFINED | 01 |   |
| TRIUMPH GROUP INC           | S     | COM      | 896818101 | 1831   | 46381   | SH  | DEFINED | 01 |   |
| TRIUMPH GROUP INC           | S     | COM      | 896818101 | 1127   | 28540   | SH  | DEFINED | 01 | 0 |
| TRIUMPH GROUP INC           | S     | COM      | 896818101 | 111    | 2800    | SH  | DEFINED | 01 | 0 |
| TRIUMPH GROUP INC           | S     | COM      | 896818101 | 83     | 2100    | SH  | DEFINED | 02 |   |
| TRIZEC PROPERTIES INC       | S     | COM      | 89687P107 | 2034   | 107486  | SH  | DEFINED | 01 |   |
| TRIPATH IMAGING INC         | S     | COM      | 896942109 | 859    | 95800   | SH  | DEFINED | 01 |   |
| TRUSTCO BANK CORP           | S     | COM      | 898349105 | 2581   | 187162  | SH  | DEFINED | 01 |   |
| TRUSTMARK CORP              | S     | COM      | 898402102 | 2020   | 65008   | SH  | DEFINED | 01 |   |
| TUPPERWARE CORP             | S     | COM      | 899896104 | 13814  | 666669  | SH  | DEFINED | 01 |   |
| 21ST CENTURY INS            | S     | COM      | 90130N103 | 293    | 21600   | SH  | DEFINED | 01 |   |
| 24-7 REAL MEDIA INC         | S     | COM      | 901314203 | 785    | 181382  | SH  | DEFINED | 01 |   |
| TYCO INTERNATIONAL GROUP SA |       | CONV BND | 902118BF4 | 3462   | 2200000 | PRN | DEFINED | 01 |   |
| TYCO INTERNATIONAL          | FSUSD | COM      | 902124106 | 305556 | 8549380 | SH  | DEFINED | 01 |   |
| TYCO INTERNATIONAL          | FSUSD | COM      | 902124106 | 5530   | 154649  | SH  | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL          | FSUSD | COM      | 902124106 | 20558  | 575223  | SH  | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL          | FSUSD | COM      | 902124106 | 1      | 30      | SH  | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL          | FSUSD | COM      | 902124106 | 20965  | 586765  | SH  | DEFINED | 01 | 1 |
| TYCO INTERNATIONAL          | FSUSD | COM      | 902124106 | 658    | 18415   | SH  | DEFINED | 01 | 1 |
| TYCO INTERNATIONAL          | FSUSD | COM      | 902124106 | 436    | 12201   | SH  | DEFINED | 02 |   |
| TYLER TECHNOLOGIES.         | S     | COM      | 902252105 | 2029   | 242718  | SH  | DEFINED | 01 |   |
| TYLER TECHNOLOGIES.         | S     | COM      | 902252105 | 3      | 300     | SH  | DEFINED | 01 | 0 |
| TYSON FOODS INC -CL         | S     | COM      | 902494103 | 6398   | 347700  | SH  | DEFINED | 01 |   |
| TYSON FOODS INC -CL         | S     | COM      | 902494103 | 17     | 909     | SH  | DEFINED | 02 |   |
| UCBH HOLDINGS INC           | S     | COM      | 90262T308 | 6925   | 151134  | SH  | DEFINED | 01 |   |
| UCBH HOLDINGS INC           | S     | COM      | 90262T308 | 18     | 400     | SH  | DEFINED | 02 |   |
| UGI CORP                    | S     | COM      | 902681105 | 12413  | 303417  | SH  | DEFINED | 01 |   |
| UGI CORP                    | S     | COM      | 902681105 | 1625   | 39752   | SH  | DEFINED | 01 | 0 |
| UGI CORP                    | S     | COM      | 902681105 | 152    | 3711    | SH  | DEFINED | 01 | 0 |
| UGI CORP                    | S     | COM      | 902681105 | 164    | 3990    | SH  | DEFINED | 02 |   |
| UICI                        | S     | COM      | 902737105 | 7950   | 234526  | SH  | DEFINED | 01 |   |
| UIL HOLDINGS CORP           | S     | COM      | 902748102 | 5579   | 108750  | SH  | DEFINED | 01 |   |
| UMB FINL CORP               | S     | COM      | 902788108 | 207    | 3643    | SH  | DEFINED | 01 |   |
| UST INC                     | S     | COM      | 902911106 | 539    | 11184   | SH  | DEFINED | 01 |   |
| UST INC                     | S     | COM      | 902911106 | 1815   | 37724   | SH  | DEFINED | 01 | 0 |

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|-----------------------------|-------|----------|-----------|-------|---------|----|---------|----|---|
| UST INC                     | S     | COM      | 902911106 | 294   | 6100    | SH | DEFINED | 01 | 1 |
| US RESTAURANT PROPERTIES    | S     | COM      | 902971100 | 372   | 20600   | SH | DEFINED | 01 |   |
| US BANCORP                  | S     | COM      | 902973304 | 95296 | 3042673 | SH | DEFINED | 01 |   |
| US BANCORP                  | S     | COM      | 902973304 | 7800  | 249019  | SH | DEFINED | 01 | 0 |
| US BANCORP                  | S     | COM      | 902973304 | 13911 | 444153  | SH | DEFINED | 01 | 0 |
| US BANCORP                  | S     | COM      | 902973304 | 358   | 11500   | SH | DEFINED | 01 | 1 |
| US BANCORP                  | S     | COM      | 902973304 | 111   | 3553    | SH | DEFINED | 02 |   |
| URS CORP                    | S     | COM      | 903236107 | 3515  | 109503  | SH | DEFINED | 01 |   |
| USANA HEALTH SCIENCES INC.  | S     | COM      | 90328M107 | 935   | 27333   | SH | DEFINED | 01 |   |
| USG CORP                    | S     | COM      | 903293405 | 5639  | 140029  | SH | DEFINED | 01 |   |
| USG CORP                    | S     | COM      | 903293405 | 962   | 23840   | SH | DEFINED | 01 | 0 |
| USG CORP                    | S     | COM      | 903293405 | 97    | 2400    | SH | DEFINED | 01 | 0 |
| USG CORP                    | S     | COM      | 903293405 | 72    | 1800    | SH | DEFINED | 02 |   |
| USEC INC                    | S     | COM      | 90333E108 | 4898  | 505500  | SH | DEFINED | 01 |   |
| USI HOLDINGS CORP           | S     | COM      | 90333H101 | 2112  | 182500  | SH | DEFINED | 01 |   |
| US PHYSICAL THERAPY         | S     | COM      | 90337L108 | 2194  | 142300  | SH | DEFINED | 01 |   |
| USA MOBILITY INC            | S     | COM      | 90341G103 | 5     | 151     | SH | DEFINED | 01 |   |
| USA MOBILITY INC            | S     | COM      | 90341G103 | 529   | 14974   | SH | DEFINED | 01 | 0 |
| UBIQUITEL INC               | S     | COM      | 903474302 | 1823  | 255876  | SH | DEFINED | 01 |   |
| UBIQUITEL INC               | S     | COM      | 903474302 | 10    | 1450    | SH | DEFINED | 01 | 0 |
| ULTICOM INC                 | S     | COM      | 903844108 | 744   | 46400   | SH | DEFINED | 01 |   |
| ULTIMATE SOFTWARE GROUP INC |       | COM      | 90385D107 | 3347  | 263936  | SH | DEFINED | 01 |   |
| ULTIMATE SOFTWARE GROUP INC |       | COM      | 90385D107 | 123   | 9740    | SH | DEFINED | 01 | 0 |
| ULTIMATE SOFTWARE GROUP INC |       | COM      | 90385D107 | 44    | 3500    | SH | DEFINED | 02 |   |
| ULTRA CLEAN HOLDINGS        | S     | COM      | 90385V107 | 291   | 47950   | SH | DEFINED | 01 |   |
| ULTRALIFE BATTERIES INC     | S     | COM      | 903899102 | 372   | 19150   | SH | DEFINED | 01 |   |
| ULTRA PETROLEUM CORP        | FSUSD | COM      | 903914109 | 90    | 1880    | SH | DEFINED | 01 |   |
| ULTRATECH INC               | S     | COM      | 904034105 | 1247  | 66199   | SH | DEFINED | 01 |   |
| UMPQUA HOLDINGS CORP        | S     | COM      | 904214103 | 4509  | 178870  | SH | DEFINED | 01 |   |
| UMPQUA HOLDINGS CORP        | S     | COM      | 904214103 | 2169  | 85910   | SH | DEFINED | 01 | 0 |
| UMPQUA HOLDINGS CORP        | S     | COM      | 904214103 | 214   | 8500    | SH | DEFINED | 01 | 0 |
| UMPQUA HOLDINGS CORP        | S     | COM      | 904214103 | 174   | 6900    | SH | DEFINED | 02 |   |
| UNIBANCO ADR                | FSUSD | COM      | 90458E107 | 813   | 25615   | SH | DEFINED | 01 |   |
| UNIBANCO ADR                | FSUSD | COM      | 90458E107 | 14357 | 452898  | SH | DEFINED | 01 | 1 |
| UNIFIRST CORP               | S     | COM      | 904708104 | 2097  | 74149   | SH | DEFINED | 01 |   |
| UNIFIRST CORP               | S     | COM      | 904708104 | 1228  | 43490   | SH | DEFINED | 01 | 0 |
| UNIFIRST CORP               | S     | COM      | 904708104 | 124   | 4400    | SH | DEFINED | 01 | 0 |
| UNIFIRST CORP               | S     | COM      | 904708104 | 93    | 3300    | SH | DEFINED | 02 |   |
| UNION PACIFIC CORP          | S     | COM      | 907818108 | 47681 | 709019  | SH | DEFINED | 01 |   |
| UNION PACIFIC CORP          | S     | COM      | 907818108 | 3985  | 59260   | SH | DEFINED | 01 | 0 |
| UNION PACIFIC CORP          | S     | COM      | 907818108 | 38980 | 579618  | SH | DEFINED | 01 | 1 |
| UNISOURCE ENERGY CRP        | S     | COM      | 909205106 | 3230  | 133988  | SH | DEFINED | 01 |   |
| UNISYS CORP                 | S     | COM      | 909214108 | 210   | 20721   | SH | DEFINED | 01 |   |
| UNISYS CORP                 | S     | COM      | 909214108 | 197   | 19350   | SH | DEFINED | 01 | 0 |
| UNISYS CORP                 | S     | COM      | 909214108 | 781   | 76688   | SH | DEFINED | 01 | 0 |
| UNISYS CORP                 | S     | COM      | 909214108 | 34    | 3300    | SH | DEFINED | 01 | 1 |
| UNIT CORP                   | S     | COM      | 909218109 | 11035 | 288806  | SH | DEFINED | 01 |   |
| UNIT CORP                   | S     | COM      | 909218109 | 12    | 320     | SH | DEFINED | 01 | 0 |
| UNITED AUTO GROUP           | S     | COM      | 909440109 | 524   | 17700   | SH | DEFINED | 01 |   |
| UNITED COMMUNITY BANKS/GA   | S     | COM      | 90984P105 | 1418  | 52671   | SH | DEFINED | 01 |   |
| UNITED BANCSHARES           | S     | COM      | 909907107 | 4142  | 108572  | SH | DEFINED | 01 |   |
| UNITED DEFENSE INDS         | S     | COM      | 91018B104 | 1007  | 21300   | SH | DEFINED | 01 |   |
| UNITED DOMINION REAL.       | S     | COM      | 910197102 | 2552  | 102900  | SH | DEFINED | 01 |   |
| UNITED FIRE & CASUALTY      | S     | COM      | 910331107 | 1293  | 38351   | SH | DEFINED | 01 |   |
| UNITED FIRE AND CA CVT PFD  |       | CONV PRF | 910331305 | 2322  | 55000   | SH | DEFINED | 01 |   |
| UNITED INDUSTRIAL CO        | S     | COM      | 910671106 | 841   | 21700   | SH | DEFINED | 01 |   |
| UNITED MICROELECTRON        | FSUSD | COM      | 910873207 | 532   | 150619  | SH | DEFINED | 01 |   |
| UNITED NATIONAL GROUP LTD-A |       | COM      | 91103X102 | 8809  | 473100  | SH | DEFINED | 01 |   |
| UNITED NATIONAL GROUP LTD-A |       | COM      | 91103X102 | 7297  | 391877  | SH | DEFINED | 01 | 0 |
| UNITED NATURAL FOOD         | S     | COM      | 911163103 | 3464  | 111380  | SH | DEFINED | 01 |   |
| UNITED NATURAL FOOD         | S     | COM      | 911163103 | 588   | 18900   | SH | DEFINED | 01 | 0 |
| UNITED NATURAL FOOD         | S     | COM      | 911163103 | 208   | 6700    | SH | DEFINED | 02 |   |

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|--------------------------------|---|----------|-----------|--------|---------|----|---------|------|
| UNITED ONLINE INC              | S | COM      | 911268100 | 1783   | 154688  | SH | DEFINED | 01   |
| UNITED ONLINE INC              | S | COM      | 911268100 | 4      | 310     | SH | DEFINED | 01 0 |
| UNITED PARCEL SERVIC           | S | COM      | 911312106 | 289624 | 3388996 | SH | DEFINED | 01   |
| UNITED PARCEL SERVIC           | S | COM      | 911312106 | 756    | 8853    | SH | DEFINED | 01 0 |
| UNITED PARCEL SERVIC           | S | COM      | 911312106 | 22001  | 257436  | SH | DEFINED | 01 0 |
| UNITED PARCEL SERVIC           | S | COM      | 911312106 | 28485  | 333382  | SH | DEFINED | 01 1 |
| UNITED RENTALS INC             | S | COM      | 911363109 | 143    | 7582    | SH | DEFINED | 01   |
| US CELLULAR CORP               | S | COM      | 911684108 | 4969   | 111000  | SH | DEFINED | 01   |
| U-STORE-IT TRUST               | S | COM      | 91274F104 | 774    | 44588   | SH | DEFINED | 01   |
| UNITED STATES STEEL            | S | COM      | 912909108 | 2118   | 41316   | SH | DEFINED | 01   |
| UNITED STATES STEEL            | S | COM      | 912909108 | 1330   | 25959   | SH | DEFINED | 01 0 |
| UNITED STATES STEEL            | S | COM      | 912909108 | 335    | 6700    | SH | DEFINED | 01 1 |
| UNITED STATES STEEL            | S | COM      | 912909108 | 61     | 1183    | SH | DEFINED | 02   |
| UNITED STATIONERS              | S | COM      | 913004107 | 4362   | 94402   | SH | DEFINED | 01   |
| UNITED SURGICAL PAR            | S | COM      | 913016309 | 5498   | 131838  | SH | DEFINED | 01   |
| UNITED SURGICAL PAR            | S | COM      | 913016309 | 384    | 9200    | SH | DEFINED | 01 1 |
| UNITED TECHNOLOGIES            | S | COM      | 913017109 | 344038 | 3328872 | SH | DEFINED | 01   |
| UNITED TECHNOLOGIES            | S | COM      | 913017109 | 7493   | 72499   | SH | DEFINED | 01 0 |
| UNITED TECHNOLOGIES            | S | COM      | 913017109 | 18817  | 182077  | SH | DEFINED | 01 0 |
| UNITED TECHNOLOGIES            | S | COM      | 913017109 | 13455  | 130192  | SH | DEFINED | 01 1 |
| UNITED TECHNOLOGIES            | S | COM      | 913017109 | 255    | 2471    | SH | DEFINED | 01 1 |
| UNITED TECHNOLOGIES            | S | COM      | 913017109 | 255    | 2459    | SH | DEFINED | 02   |
| UNITED THERAPEUTICS            | S | COM      | 91307C102 | 7350   | 162768  | SH | DEFINED | 01   |
| UNITED THERAPEUTICS            | S | COM      | 91307C102 | 7      | 150     | SH | DEFINED | 01 0 |
| UNITEDHEALTH GROUP             | S | COM      | 91324P102 | 609999 | 6929446 | SH | DEFINED | 01   |
| UNITEDHEALTH GROUP             | S | COM      | 91324P102 | 4504   | 51146   | SH | DEFINED | 01 0 |
| UNITEDHEALTH GROUP             | S | COM      | 91324P102 | 13976  | 158757  | SH | DEFINED | 01 0 |
| UNITEDHEALTH GROUP             | S | COM      | 91324P102 | 40894  | 464649  | SH | DEFINED | 01 1 |
| UNITEDHEALTH GROUP             | S | COM      | 91324P102 | 94     | 1067    | SH | DEFINED | 02   |
| UNITRIN INC                    | S | COM      | 913275103 | 1818   | 40000   | SH | DEFINED | 01   |
| UNIVERSAL AMER FINANCIAL CRP   |   | COM      | 913377107 | 1055   | 68200   | SH | DEFINED | 01   |
| UNIVERSAL COMPRESION           | S | COM      | 913431102 | 685    | 19600   | SH | DEFINED | 01   |
| UNIVERSAL CORP                 | S | COM      | 913456109 | 863    | 18053   | SH | DEFINED | 01   |
| UNIVERSAL ELECTRONICS INC      | S | COM      | 913483103 | 981    | 55739   | SH | DEFINED | 01   |
| UNIVERSAL FOREST PRODUCTS      | S | COM      | 913543104 | 4664   | 107496  | SH | DEFINED | 01   |
| UNIVERSAL FOREST PRODUCTS      | S | COM      | 913543104 | 1346   | 31030   | SH | DEFINED | 01 0 |
| UNIVERSAL FOREST PRODUCTS      | S | COM      | 913543104 | 135    | 3100    | SH | DEFINED | 01 0 |
| UNIVERSAL FOREST PRODUCTS      | S | COM      | 913543104 | 104    | 2400    | SH | DEFINED | 02   |
| UNIVERSAL HEALTH REALTY INCOME |   | COM      | 91359E105 | 2751   | 85643   | SH | DEFINED | 01   |
| UNIVERSAL HLTH CR-B.           | S | COM      | 913903100 | 22     | 500     | SH | DEFINED | 01 0 |
| UNIVERSAL TECHNICAL INST       |   | COM      | 913915104 | 88     | 2300    | SH | DEFINED | 01 0 |
| UNIVERSAL TECHNICAL INST       |   | COM      | 913915104 | 30     | 800     | SH | DEFINED | 02   |
| UNIVISION COMMUNICATIONS       | S | COM      | 914906102 | 49820  | 1702068 | SH | DEFINED | 01   |
| UNIVISION COMMUNICATIONS       | S | COM      | 914906102 | 12207  | 417059  | SH | DEFINED | 01 0 |
| UNIVISION COMMUNICATIONS       | S | COM      | 914906102 | 4974   | 169932  | SH | DEFINED | 01 0 |
| UNIVISION COMMUNICATIONS       | S | COM      | 914906102 | 799    | 27300   | SH | DEFINED | 02   |
| UNOCAL CORP                    | S | COM      | 915289102 | 44548  | 1030232 | SH | DEFINED | 01   |
| UNOCAL CORP                    | S | COM      | 915289102 | 104    | 2400    | SH | DEFINED | 01 0 |
| UNOCAL CORP                    | S | COM      | 915289102 | 2598   | 60081   | SH | DEFINED | 01 0 |
| UNOCAL CORP                    | S | COM      | 915289102 | 21     | 493     | SH | DEFINED | 02   |
| UNOVA INC.                     | S | COM      | 91529B106 | 101    | 4000    | SH | DEFINED | 01   |
| UNUMPROVIDENT CORP             | S | COM      | 91529Y106 | 58286  | 3248965 | SH | DEFINED | 01   |
| UNUMPROVIDENT CORP             | S | COM      | 91529Y106 | 122    | 6800    | SH | DEFINED | 01 0 |
| UNUMPROVIDENT CORP             | S | COM      | 91529Y106 | 1673   | 93285   | SH | DEFINED | 01 0 |
| UNUMPROVIDENT CORP             | S | COM      | 91529Y106 | 92     | 5096    | SH | DEFINED | 02   |
| UNUMPROVIDENT CVT PFD          |   | CONV PRF | 91529Y403 | 14539  | 400000  | SH | DEFINED | 01   |
| URBAN OUTFITTERS               | S | COM      | 917047102 | 571    | 12869   | SH | DEFINED | 01   |
| URBAN OUTFITTERS               | S | COM      | 917047102 | 57526  | 1295660 | SH | DEFINED | 01 0 |
| URBAN OUTFITTERS               | S | COM      | 917047102 | 2811   | 63300   | SH | DEFINED | 01 0 |
| URBAN OUTFITTERS               | S | COM      | 917047102 | 5959   | 134213  | SH | DEFINED | 01 1 |
| URBAN OUTFITTERS               | S | COM      | 917047102 | 212    | 4775    | SH | DEFINED | 02   |
| USF CORP                       | S | COM      | 91729Q101 | 3034   | 79959   | SH | DEFINED | 01   |

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|-------------------------|------|-----|-----------|--------|---------|----|---------|------|
| UTSTARCOM INC.          | S    | COM | 918076100 | 887    | 40040   | SH | DEFINED | 01   |
| VCA ANTECH INC          | S    | COM | 918194101 | 1300   | 66302   | SH | DEFINED | 01   |
| VCA ANTECH INC          | S    | COM | 918194101 | 7657   | 390600  | SH | DEFINED | 01 0 |
| VCA ANTECH INC          | S    | COM | 918194101 | 367    | 18700   | SH | DEFINED | 01 0 |
| VCA ANTECH INC          | S    | COM | 918194101 | 4863   | 249171  | SH | DEFINED | 01 1 |
| VCA ANTECH INC          | S    | COM | 918194101 | 118    | 6000    | SH | DEFINED | 02   |
| VF CORP.                | S    | COM | 918204108 | 5524   | 99761   | SH | DEFINED | 01   |
| VF CORP.                | S    | COM | 918204108 | 1404   | 25355   | SH | DEFINED | 01 0 |
| VF CORP.                | S    | COM | 918204108 | 215    | 3900    | SH | DEFINED | 01 1 |
| VF CORP.                | S    | COM | 918204108 | 80     | 1430    | SH | DEFINED | 02   |
| VAIL RESORTS INC        | S    | COM | 91879Q109 | 40     | 1801    | SH | DEFINED | 01   |
| VALASSIS COMMUNICATI    | S    | COM | 918866104 | 9846   | 281242  | SH | DEFINED | 01   |
| VALASSIS COMMUNICATI    | S    | COM | 918866104 | 2      | 60      | SH | DEFINED | 01 0 |
| VALEANT PHARMACEUTICALS | INTL | COM | 91911X104 | 659    | 25000   | SH | DEFINED | 01   |
| VALEANT PHARMACEUTICALS | INTL | COM | 91911X104 | 2549   | 96879   | SH | DEFINED | 01 1 |
| VALERO ENERGY CORP      | S    | COM | 91913Y100 | 7542   | 166101  | SH | DEFINED | 01   |
| VALERO ENERGY CORP      | S    | COM | 91913Y100 | 191    | 4200    | SH | DEFINED | 01 0 |
| VALERO ENERGY CORP      | S    | COM | 91913Y100 | 2660   | 58590   | SH | DEFINED | 01 0 |
| VALERO ENERGY CORP      | S    | COM | 91913Y100 | 18708  | 412173  | SH | DEFINED | 01 1 |
| VALERO ENERGY CORP      | S    | COM | 91913Y100 | 172    | 3777    | SH | DEFINED | 02   |
| VALMONT INDUSTRIES      | S    | COM | 920253101 | 1512   | 60221   | SH | DEFINED | 01   |
| VALUECLICK INC.         | S    | COM | 92046N102 | 4491   | 336884  | SH | DEFINED | 01   |
| VALUECLICK INC.         | S    | COM | 92046N102 | 5      | 340     | SH | DEFINED | 01 0 |
| VARIAN INC              | S    | COM | 922206107 | 575    | 14030   | SH | DEFINED | 01   |
| VARIAN INC              | S    | COM | 922206107 | 3      | 80      | SH | DEFINED | 01 0 |
| VARIAN SEMICONDUCTOR    | S    | COM | 922207105 | 5366   | 145574  | SH | DEFINED | 01   |
| VARIAN SEMICONDUCTOR    | S    | COM | 922207105 | 4      | 100     | SH | DEFINED | 01 0 |
| VARIAN MEDICAL SYST.    | S    | COM | 92220P105 | 30     | 700     | SH | DEFINED | 01 0 |
| VAXGEN INC              | S    | COM | 922390208 | 1625   | 95600   | SH | DEFINED | 01   |
| VEECO INSTRUMENTS INC   | S    | COM | 922417100 | 1577   | 74846   | SH | DEFINED | 01   |
| VENTAS INC              | S    | COM | 92276F100 | 5649   | 206064  | SH | DEFINED | 01   |
| VENTAS INC              | S    | COM | 92276F100 | 1130   | 41200   | SH | DEFINED | 01 0 |
| VENTAS INC              | S    | COM | 92276F100 | 104    | 3800    | SH | DEFINED | 01 0 |
| VENTAS INC              | S    | COM | 92276F100 | 85     | 3100    | SH | DEFINED | 02   |
| VENTIV HEALTH INC       | S    | COM | 922793104 | 4501   | 221500  | SH | DEFINED | 01   |
| VENTIV HEALTH INC       | S    | COM | 922793104 | 9      | 410     | SH | DEFINED | 01 0 |
| VERITAS SOFTWARE        | S    | COM | 923436109 | 7971   | 279196  | SH | DEFINED | 01   |
| VERITAS SOFTWARE        | S    | COM | 923436109 | 599    | 20995   | SH | DEFINED | 01 0 |
| VERITAS SOFTWARE        | S    | COM | 923436109 | 2821   | 98807   | SH | DEFINED | 01 0 |
| VERITAS SOFTWARE        | S    | COM | 923436109 | 20487  | 719600  | SH | DEFINED | 01 1 |
| VERITAS SOFTWARE        | S    | COM | 923436109 | 18     | 628     | SH | DEFINED | 02   |
| VERITY INC              | S    | COM | 92343C106 | 1234   | 94086   | SH | DEFINED | 01   |
| VERISIGN INC            | S    | COM | 92343E102 | 29976  | 894243  | SH | DEFINED | 01   |
| VERISIGN INC            | S    | COM | 92343E102 | 45     | 1350    | SH | DEFINED | 01 0 |
| VERISIGN INC            | S    | COM | 92343E102 | 12555  | 374534  | SH | DEFINED | 01 1 |
| VERITAS DGC             | S    | COM | 92343P107 | 2159   | 96338   | SH | DEFINED | 01   |
| VERIZON COMM            | S    | COM | 92343V104 | 323051 | 7974607 | SH | DEFINED | 01   |
| VERIZON COMM            | S    | COM | 92343V104 | 3787   | 93466   | SH | DEFINED | 01 0 |
| VERIZON COMM            | S    | COM | 92343V104 | 29542  | 729241  | SH | DEFINED | 01 0 |
| VERIZON COMM            | S    | COM | 92343V104 | 45410  | 1121138 | SH | DEFINED | 01 1 |
| VERIZON COMM            | S    | COM | 92343V104 | 321    | 7951    | SH | DEFINED | 02   |
| VERINT SYSTEMS INC      | S    | COM | 92343X100 | 1136   | 31264   | SH | DEFINED | 01   |
| VERTRUE INC             | S    | COM | 92534N101 | 1310   | 34707   | SH | DEFINED | 01   |
| VIACOM INC.             | S    | COM | 925524100 | 7627   | 205700  | SH | DEFINED | 01   |
| VIACOM INC CL B         | S    | COM | 925524308 | 126249 | 3469325 | SH | DEFINED | 01   |
| VIACOM INC CL B         | S    | COM | 925524308 | 1798   | 49395   | SH | DEFINED | 01 0 |
| VIACOM INC CL B         | S    | COM | 925524308 | 15038  | 413255  | SH | DEFINED | 01 0 |
| VIACOM INC CL B         | S    | COM | 925524308 | 36586  | 1005647 | SH | DEFINED | 01 1 |
| VIACOM INC CL B         | S    | COM | 925524308 | 122    | 3360    | SH | DEFINED | 02   |
| VIAD CORP               | S    | COM | 92552R406 | 1588   | 55735   | SH | DEFINED | 01   |
| VIASAT INC              | S    | COM | 92552V100 | 1696   | 69850   | SH | DEFINED | 01   |
| VIASYS HEALTHCARE       | S    | COM | 92553Q209 | 2939   | 154663  | SH | DEFINED | 01   |

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| VICOR CORP                  | S     | COM   | 925815102 | 1389   | 105928  | SH | DEFINED | 01 |
| VIEWPOINT CORP              | S     | COM   | 92672P108 | 978    | 315390  | SH | DEFINED | 01 |
| VIISAGE TECHNOLOGY INC      | S     | COM   | 92675K106 | 5479   | 608249  | SH | DEFINED | 01 |
| VIISAGE TECHNOLOGY INC      | S     | COM   | 92675K106 | 5      | 650     | SH | DEFINED | 01 |
| VINEYARD NATL BANCORP CO    | S     | COM   | 927426106 | 1102   | 33510   | SH | DEFINED | 01 |
| VINEYARD NATL BANCORP CO    | S     | COM   | 927426106 | 105    | 3210    | SH | DEFINED | 01 |
| VINEYARD NATL BANCORP CO    | S     | COM   | 927426106 | 92     | 2800    | SH | DEFINED | 02 |
| VINTAGE PETE INC            | S     | COM   | 927460105 | 4470   | 196991  | SH | DEFINED | 01 |
| VION PHARMACEUTICALS INC    | S     | COM   | 927624106 | 7      | 1350    | SH | DEFINED | 01 |
| VISHAY INTERTECHNOLOGY      | S     | COM   | 928298108 | 5329   | 354800  | SH | DEFINED | 01 |
| VISHAY INTERTECHNOLOGY      | S     | COM   | 928298108 | 99     | 6600    | SH | DEFINED | 01 |
| VISTEON CORP                | S     | COM   | 92839U107 | 9500   | 972307  | SH | DEFINED | 01 |
| VISTEON CORP                | S     | COM   | 92839U107 | 289    | 29568   | SH | DEFINED | 01 |
| VITAL SIGNS INC             | S     | COM   | 928469105 | 2272   | 58397   | SH | DEFINED | 01 |
| VITESSE SEMICONDUCTOR CORP. |       | COM   | 928497106 | 146    | 41349   | SH | DEFINED | 01 |
| VITRAN CORP INC             | FSUSD | COM   | 92850E107 | 925    | 54100   | SH | DEFINED | 01 |
| VIVENDI UNIVERSAL           |       | COM   | 92851S204 | 9268   | 289000  | SH | DEFINED | 01 |
| VNUS MEDICAL TECHNOLOGIES   |       | COM   | 928566108 | 1079   | 80000   | SH | DEFINED | 01 |
| VODAFONE GROUP PLC.         | FSUSD | COM   | 92857W100 | 204450 | 7467140 | SH | DEFINED | 01 |
| VODAFONE GROUP PLC.         | FSUSD | COM   | 92857W100 | 1242   | 45385   | SH | DEFINED | 01 |
| VODAFONE GROUP PLC.         | FSUSD | COM   | 92857W100 | 79     | 2896    | SH | DEFINED | 02 |
| VOLT INFO SCIENCES          | S     | COM   | 928703107 | 1128   | 38374   | SH | DEFINED | 01 |
| VOLTERRA SEMICONDUCTOR      | S     | COM   | 928708106 | 791    | 35700   | SH | DEFINED | 01 |
| VOLTERRA SEMICONDUCTOR      | S     | COM   | 928708106 | 1740   | 78800   | SH | DEFINED | 01 |
| VORNADO REALTY TRUST        | S     | COM   | 929042109 | 12425  | 163200  | SH | DEFINED | 01 |
| VOTORANTIM CELULOSE-SPON    | ADR   | COM   | 92906P106 | 14259  | 881318  | SH | DEFINED | 01 |
| VULCAN MATERIALS            | S     | COM   | 929160109 | 6702   | 122715  | SH | DEFINED | 01 |
| VULCAN MATERIALS            | S     | COM   | 929160109 | 1277   | 23381   | SH | DEFINED | 01 |
| VULCAN MATERIALS            | S     | COM   | 929160109 | 268    | 4900    | SH | DEFINED | 01 |
| WD-40 CO                    | S     | COM   | 929236107 | 1185   | 41723   | SH | DEFINED | 01 |
| WFS FINANCIAL INC           | S     | COM   | 92923B106 | 3305   | 65087   | SH | DEFINED | 01 |
| WFS FINANCIAL INC           | S     | COM   | 92923B106 | 2025   | 39847   | SH | DEFINED | 01 |
| WFS FINANCIAL INC           | S     | COM   | 92923B106 | 213    | 4187    | SH | DEFINED | 01 |
| WFS FINANCIAL INC           | S     | COM   | 92923B106 | 157    | 3100    | SH | DEFINED | 02 |
| WCI COMMUNITIES             | S     | COM   | 92923C104 | 1156   | 39284   | SH | DEFINED | 01 |
| WCI COMMUNITIES             | S     | COM   | 92923C104 | 1610   | 54760   | SH | DEFINED | 01 |
| WCI COMMUNITIES             | S     | COM   | 92923C104 | 157    | 5350    | SH | DEFINED | 01 |
| WCI COMMUNITIES             | S     | COM   | 92923C104 | 123    | 4200    | SH | DEFINED | 02 |
| WGL HOLDINGS INC            | S     | COM   | 92924F106 | 4033   | 130788  | SH | DEFINED | 01 |
| W HOLDING CO INC            | S     | COM   | 929251106 | 4983   | 217200  | SH | DEFINED | 01 |
| W-H ENERGY SERVICES INC     | S     | COM   | 92925E108 | 1968   | 87993   | SH | DEFINED | 01 |
| WMS INDUSTRIES INC          | S     | COM   | 929297109 | 3182   | 94888   | SH | DEFINED | 01 |
| WMS INDUSTRIES INC          | S     | COM   | 929297109 | 35     | 1039    | SH | DEFINED | 01 |
| WPP GROUP PLC               | -ADR  | FSUSD | 929309300 | 2995   | 54800   | SH | DEFINED | 01 |
| WRC MEDIA INC 144A          |       | COM   | 92931A108 | 0      | 10282   | SH | DEFINED | 01 |
| WSFS FINANCIAL CORP         | S     | COM   | 929328102 | 5412   | 89707   | SH | DEFINED | 01 |
| WSFS FINANCIAL CORP         | S     | COM   | 929328102 | 1831   | 30390   | SH | DEFINED | 01 |
| WSFS FINANCIAL CORP         | S     | COM   | 929328102 | 155    | 2574    | SH | DEFINED | 01 |
| WSFS FINANCIAL CORP         | S     | COM   | 929328102 | 127    | 2100    | SH | DEFINED | 02 |
| WABASH NATL                 | S     | COM   | 929566107 | 13693  | 508404  | SH | DEFINED | 01 |
| WABASH NATL                 | S     | COM   | 929566107 | 1277   | 47380   | SH | DEFINED | 01 |
| WABASH NATL                 | S     | COM   | 929566107 | 127    | 4700    | SH | DEFINED | 01 |
| WABASH NATL                 | S     | COM   | 929566107 | 97     | 3600    | SH | DEFINED | 02 |
| WABTEC                      | S     | COM   | 929740108 | 3134   | 147000  | SH | DEFINED | 01 |
| WABTEC                      | S     | COM   | 929740108 | 1008   | 47330   | SH | DEFINED | 01 |
| WABTEC                      | S     | COM   | 929740108 | 100    | 4700    | SH | DEFINED | 01 |
| WABTEC                      | S     | COM   | 929740108 | 79     | 3700    | SH | DEFINED | 02 |
| WACHOVIA CORPORATION        | S     | COM   | 929903102 | 96042  | 1825861 | SH | DEFINED | 01 |
| WACHOVIA CORPORATION        | S     | COM   | 929903102 | 6183   | 117553  | SH | DEFINED | 01 |
| WACHOVIA CORPORATION        | S     | COM   | 929903102 | 19257  | 366109  | SH | DEFINED | 01 |
| WACHOVIA CORPORATION        | S     | COM   | 929903102 | 13930  | 264868  | SH | DEFINED | 01 |
| WACHOVIA CORPORATION        | S     | COM   | 929903102 | 128    | 2441    | SH | DEFINED | 02 |

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|                                |          |     |           |        |          |     |         |      |
|--------------------------------|----------|-----|-----------|--------|----------|-----|---------|------|
| WAL MART STORES                | S        | COM | 931142103 | 648466 | 12276928 | SH  | DEFINED | 01   |
| WAL MART STORES                | S        | COM | 931142103 | 19097  | 361529   | SH  | DEFINED | 01 0 |
| WAL MART STORES                | S        | COM | 931142103 | 52354  | 991164   | SH  | DEFINED | 01 0 |
| WAL MART STORES                | S        | COM | 931142103 | 86407  | 1638247  | SH  | DEFINED | 01 1 |
| WAL MART STORES                | S        | COM | 931142103 | 885    | 16750    | SH  | DEFINED | 01 1 |
| WAL MART STORES                | S        | COM | 931142103 | 342    | 6473     | SH  | DEFINED | 02   |
| WALGREEN CO.                   | S        | COM | 931422109 | 2419   | 63046    | SH  | DEFINED | 01   |
| WALGREEN CO.                   | S        | COM | 931422109 | 2      | 41       | SH  | DEFINED | 01 0 |
| WALGREEN CO.                   | S        | COM | 931422109 | 8952   | 233313   | SH  | DEFINED | 01 0 |
| WALGREEN CO.                   | S        | COM | 931422109 | 90529  | 2358959  | SH  | DEFINED | 01 1 |
| WALGREEN CO.                   | S        | COM | 931422109 | 14     | 355      | SH  | DEFINED | 02   |
| WALTER INDUSTRIES              | S        | COM | 93317Q105 | 1461   | 43311    | SH  | DEFINED | 01   |
| WANT-WANT HOLDINGS.            | FSUSD    | COM | 933697997 | 476    | 531930   | SH  | DEFINED | 01   |
| WARNACO GROUP INC              | S        | COM | 934390402 | 5899   | 273100   | SH  | DEFINED | 01   |
| WARNACO GROUP INC              | S        | COM | 934390402 | 4008   | 185520   | SH  | DEFINED | 01 0 |
| WARNACO GROUP INC              | S        | COM | 934390402 | 66     | 3060     | SH  | DEFINED | 01 0 |
| WARNACO GROUP INC              | S        | COM | 934390402 | 58     | 2700     | SH  | DEFINED | 02   |
| WASHINGTON GROUP INTL INC      | S        | COM | 938862208 | 2486   | 60280    | SH  | DEFINED | 01   |
| WASHINGTON MUT INC             | S        | COM | 939322103 | 112764 | 2667038  | SH  | DEFINED | 01   |
| WASHINGTON MUT INC             | S        | COM | 939322103 | 775    | 18330    | SH  | DEFINED | 01 0 |
| WASHINGTON MUT INC             | S        | COM | 939322103 | 9026   | 213486   | SH  | DEFINED | 01 0 |
| WASHINGTON MUT INC             | S        | COM | 939322103 | 8623   | 204000   | SH  | DEFINED | 01 1 |
| WASHINGTON MUT INC             | S        | COM | 939322103 | 313    | 7393     | SH  | DEFINED | 01 1 |
| WASHINGTON MUT INC             | S        | COM | 939322103 | 435    | 10300    | SH  | DEFINED | 02   |
| WASTE CONNECTION               | S        | COM | 941053100 | 6094   | 177895   | SH  | DEFINED | 01   |
| WASTE CONNECTION               | S        | COM | 941053100 | 303    | 8855     | SH  | DEFINED | 01 0 |
| WASTE CONNECTION               | S        | COM | 941053100 | 103    | 3000     | SH  | DEFINED | 02   |
| WASTE MANAGEMENT INC           | S        | COM | 94106L109 | 142736 | 4767392  | SH  | DEFINED | 01   |
| WASTE MANAGEMENT INC           | S        | COM | 94106L109 | 401    | 13400    | SH  | DEFINED | 01 0 |
| WASTE MANAGEMENT INC           | S        | COM | 94106L109 | 5210   | 174020   | SH  | DEFINED | 01 0 |
| WATER PIK TECH                 | S        | COM | 94113U100 | 1629   | 91950    | SH  | DEFINED | 01 0 |
| WATER PIK TECH                 | S        | COM | 94113U100 | 154    | 8700     | SH  | DEFINED | 01 0 |
| WATER PIK TECH                 | S        | COM | 94113U100 | 122    | 6900     | SH  | DEFINED | 02   |
| WATERS CORPORATION             | S        | COM | 941848103 | 571    | 12190    | SH  | DEFINED | 01   |
| WATERS CORPORATION             | S        | COM | 941848103 | 1291   | 27585    | SH  | DEFINED | 01 0 |
| WATERS CORPORATION             | S        | COM | 941848103 | 1631   | 34852    | SH  | DEFINED | 01 1 |
| WATSCO                         | S        | COM | 942622200 | 5236   | 148664   | SH  | DEFINED | 01   |
| WATSON PHARMACEUTICA           | S        | COM | 942683103 | 221    | 6750     | SH  | DEFINED | 01   |
| WATSON PHARMACEUTICA           | S        | COM | 942683103 | 2061   | 62800    | SH  | DEFINED | 01 0 |
| WATSON PHARMACEUTICA           | S        | COM | 942683103 | 820    | 25000    | SH  | DEFINED | 01 0 |
| WATSON PHARM CVT 01.750% 03/15 | CONV BND |     | 942683AC7 | 1751   | 1700000  | PRN | DEFINED | 01   |
| WATSON PHARM CVT 01.750% 03/15 | CONV BND |     | 942683AC7 | 1030   | 1000000  | PRN | DEFINED | 01 0 |
| WATSON WYATT & CO.             | S        | COM | 942712100 | 2200   | 81650    | SH  | DEFINED | 01   |
| WATTS WATER TECHNOLOGIES       | S        | COM | 942749102 | 6833   | 211948   | SH  | DEFINED | 01   |
| WAUSAU MOSINEE PAPER           | S        | COM | 943315101 | 2750   | 153972   | SH  | DEFINED | 01   |
| WAYPOINT FINANCIAL CORP        | S        | COM | 946756103 | 2484   | 87619    | SH  | DEFINED | 01   |
| WEBEX COMMUNICATIONS           | S        | COM | 94767L109 | 3695   | 155385   | SH  | DEFINED | 01   |
| WEBEX COMMUNICATIONS           | S        | COM | 94767L109 | 4      | 180      | SH  | DEFINED | 01 0 |
| WEBSense INC                   | S        | COM | 947684106 | 9270   | 182787   | SH  | DEFINED | 01   |
| WEBSense INC                   | S        | COM | 947684106 | 12     | 230      | SH  | DEFINED | 01 0 |
| WEBSense INC                   | S        | COM | 947684106 | 1329   | 26256    | SH  | DEFINED | 01 1 |
| WEIDER NUTRITION INT.          | S        | COM | 948603105 | 479    | 110000   | SH  | DEFINED | 01   |
| WEIS MARKETS INC               | S        | COM | 948849104 | 2414   | 62566    | SH  | DEFINED | 01   |
| WELLCARE HEALTH PLANS INC      |          | COM | 94946T106 | 130    | 4000     | SH  | DEFINED | 01 1 |
| WELLCHOICE INC                 | S        | COM | 949475107 | 27907  | 522600   | SH  | DEFINED | 01   |
| WELLCHOICE INC                 | S        | COM | 949475107 | 27     | 500      | SH  | DEFINED | 01 0 |
| WELLMAN INC                    | S        | COM | 949702104 | 862    | 80593    | SH  | DEFINED | 01   |
| WELLPOINT                      | S        | COM | 94973H108 | 3854   | 33515    | SH  | DEFINED | 01 0 |
| WELLPOINT INC                  | S        | COM | 94973V107 | 8922   | 77579    | SH  | DEFINED | 01   |
| WELLPOINT INC                  | S        | COM | 94973V107 | 216    | 1877     | SH  | DEFINED | 01 0 |
| WELLPOINT INC                  | S        | COM | 94973V107 | 7749   | 67384    | SH  | DEFINED | 01 0 |
| WELLPOINT INC                  | S        | COM | 94973V107 | 38395  | 333864   | SH  | DEFINED | 01 1 |

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|---------------------------|-------|-----|-----------|--------|---------|----|---------|------|
| WELLPOINT INC             | S     | COM | 94973V107 | 195    | 1694    | SH | DEFINED | 02   |
| WELLS FARGO & CO (NEW)    | S     | COM | 949746101 | 197246 | 3173710 | SH | DEFINED | 01   |
| WELLS FARGO & CO (NEW)    | S     | COM | 949746101 | 2148   | 34542   | SH | DEFINED | 01 0 |
| WELLS FARGO & CO (NEW)    | S     | COM | 949746101 | 24416  | 392852  | SH | DEFINED | 01 0 |
| WELLS FARGO & CO (NEW)    | S     | COM | 949746101 | 77290  | 1243997 | SH | DEFINED | 01 1 |
| WELLS FARGO & CO (NEW)    | S     | COM | 949746101 | 178    | 2867    | SH | DEFINED | 02   |
| WELLSFORD REAL PROP       | S     | COM | 950240200 | 4729   | 328000  | SH | DEFINED | 01   |
| WENDYS INTL INC           | S     | COM | 950590109 | 276    | 7037    | SH | DEFINED | 01   |
| WENDYS INTL INC           | S     | COM | 950590109 | 1022   | 26024   | SH | DEFINED | 01 0 |
| WENDYS INTL INC           | S     | COM | 950590109 | 14261  | 363239  | SH | DEFINED | 01 1 |
| WESBANCO INC              | S     | COM | 950810101 | 90     | 2800    | SH | DEFINED | 01   |
| WESBANCO INC              | S     | COM | 950810101 | 1865   | 58350   | SH | DEFINED | 01 0 |
| WESBANCO INC              | S     | COM | 950810101 | 179    | 5600    | SH | DEFINED | 01 0 |
| WESBANCO INC              | S     | COM | 950810101 | 141    | 4400    | SH | DEFINED | 02   |
| WESCAST INDUSTRIES        | FSUSD | COM | 950813105 | 1281   | 50300   | SH | DEFINED | 01   |
| WESCO INTERNATIONAL       | S     | COM | 95082P105 | 4566   | 154076  | SH | DEFINED | 01   |
| WESCO INTERNATIONAL       | S     | COM | 95082P105 | 7      | 240     | SH | DEFINED | 01 0 |
| WEST COAST BANCORP/OREGON | S     | COM | 952145100 | 190    | 7499    | SH | DEFINED | 01   |
| WEST CORP                 | S     | COM | 952355105 | 6284   | 189781  | SH | DEFINED | 01   |
| WEST MARINE INC           |       | COM | 954235107 | 31     | 1250    | SH | DEFINED | 01 0 |
| WESTAR ENERGY INC.        | S     | COM | 95709T100 | 3262   | 142625  | SH | DEFINED | 01   |
| WESTAR ENERGY INC.        | S     | COM | 95709T100 | 2005   | 87745   | SH | DEFINED | 01 0 |
| WESTAR ENERGY INC.        | S     | COM | 95709T100 | 161    | 7030    | SH | DEFINED | 01 0 |
| WESTAR ENERGY INC.        | S     | COM | 95709T100 | 119    | 5200    | SH | DEFINED | 02   |
| WESTELL TECHNOLOGIES      | S     | COM | 957541105 | 2320   | 341300  | SH | DEFINED | 01   |
| WESTCORP                  | S     | COM | 957907108 | 2235   | 48663   | SH | DEFINED | 01   |
| WESTCORP                  | S     | COM | 957907108 | 23     | 500     | SH | DEFINED | 02   |
| WESTERN DIGITAL           | S     | COM | 958102105 | 673    | 62100   | SH | DEFINED | 01   |
| WESTERN DIGITAL           | S     | COM | 958102105 | 33     | 3020    | SH | DEFINED | 02   |
| WESTERN GAS RESOURCE      | S     | COM | 958259103 | 2153   | 73600   | SH | DEFINED | 01   |
| WESTERN GAS RESOURCE      | S     | COM | 958259103 | 4      | 120     | SH | DEFINED | 01 0 |
| WESTERN SIERRA BANCORP    | S     | COM | 959522103 | 1625   | 42430   | SH | DEFINED | 01 0 |
| WESTERN SIERRA BANCORP    | S     | COM | 959522103 | 155    | 4040    | SH | DEFINED | 01 0 |
| WESTERN SIERRA BANCORP    | S     | COM | 959522103 | 127    | 3300    | SH | DEFINED | 02   |
| WESTERN WIRELESS          | S     | COM | 95988E204 | 124189 | 4238520 | SH | DEFINED | 01   |
| WESTERN WIRELESS          | S     | COM | 95988E204 | 9927   | 338795  | SH | DEFINED | 01 0 |
| WESTERN WIRELESS          | S     | COM | 95988E204 | 100    | 3430    | SH | DEFINED | 01 0 |
| WESTERN WIRELESS          | S     | COM | 95988E204 | 85     | 2900    | SH | DEFINED | 02   |
| WESTWOOD ONE CORP         | S     | COM | 961815107 | 25045  | 930000  | SH | DEFINED | 01   |
| WESTWOOD ONE CORP         | S     | COM | 961815107 | 884    | 32823   | SH | DEFINED | 01 0 |
| WESTWOOD ONE CORP         | S     | COM | 961815107 | 1641   | 60950   | SH | DEFINED | 01 0 |
| WESTWOOD ONE CORP         | S     | COM | 961815107 | 545    | 20250   | SH | DEFINED | 02   |
| WEYERHAEUSER              | S     | COM | 962166104 | 55707  | 828728  | SH | DEFINED | 01   |
| WEYERHAEUSER              | S     | COM | 962166104 | 994    | 14780   | SH | DEFINED | 01 0 |
| WEYERHAEUSER              | S     | COM | 962166104 | 4481   | 66661   | SH | DEFINED | 01 0 |
| WEYERHAEUSER              | S     | COM | 962166104 | 4705   | 70000   | SH | DEFINED | 01 1 |
| WEYERHAEUSER              | S     | COM | 962166104 | 36     | 537     | SH | DEFINED | 02   |
| WHEATON RIV MINERALS LTD  | 05/3  | WT  | 962902144 | 122    | 62500   | SH | DEFINED | 01   |
| WHIRLPOOL CORP            | S     | COM | 963320106 | 62069  | 896826  | SH | DEFINED | 01   |
| WHIRLPOOL CORP            | S     | COM | 963320106 | 336    | 4850    | SH | DEFINED | 01 0 |
| WHIRLPOOL CORP            | S     | COM | 963320106 | 2094   | 30261   | SH | DEFINED | 01 0 |
| WHIRLPOOL CORP            | S     | COM | 963320106 | 44     | 629     | SH | DEFINED | 02   |
| WHIRLPOOL FIN PFD \$100 B | 6.55  | PRF | 963328208 | 970    | 9018    | SH | DEFINED | 01   |
| WHITING PETROLEUM CORP    | S     | COM | 966387102 | 4630   | 153062  | SH | DEFINED | 01   |
| WHITNEY HOLDING CORP      | S     | COM | 966612103 | 4756   | 105706  | SH | DEFINED | 01   |
| WHOLE FOODS MARKET        | S     | COM | 966837106 | 92930  | 974610  | SH | DEFINED | 01   |
| WHOLE FOODS MARKET        | S     | COM | 966837106 | 112371 | 1178507 | SH | DEFINED | 01 0 |
| WHOLE FOODS MARKET        | S     | COM | 966837106 | 11070  | 116093  | SH | DEFINED | 01 0 |
| WHOLE FOODS MARKET        | S     | COM | 966837106 | 2007   | 21046   | SH | DEFINED | 02   |
| WILD OATS MARKETS         | S     | COM | 96808B107 | 81     | 9262    | SH | DEFINED | 01   |
| WILLBROS GROUP INC.       | FSUSD | COM | 969199108 | 1858   | 80617   | SH | DEFINED | 01   |
| WILLIAM COMPANIES         | S     | COM | 969457100 | 559    | 34319   | SH | DEFINED | 01   |

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|--------------------------------|----------|----------|-----------|-------|---------|-----|---------|----|---|
| WILLIAM COMPANIES              | S        | COM      | 969457100 | 2069  | 127039  | SH  | DEFINED | 01 | 0 |
| WILLIAMS SONOMA                | S        | COM      | 969904101 | 69297 | 1977650 | SH  | DEFINED | 01 |   |
| WILLIAMS SONOMA                | S        | COM      | 969904101 | 84491 | 2411262 | SH  | DEFINED | 01 | 0 |
| WILLIAMS SONOMA                | S        | COM      | 969904101 | 8802  | 251200  | SH  | DEFINED | 01 | 0 |
| WILLIAMS SONOMA                | S        | COM      | 969904101 | 1535  | 43800   | SH  | DEFINED | 02 |   |
| WILMINGTON TRUST COR           | S        | COM      | 971807102 | 2350  | 65000   | SH  | DEFINED | 01 |   |
| WILSHIRE WI ADVISOR - WARRANTS |          | WT       | 97187@117 | 49    | 12      | SH  | DEFINED | 01 | 0 |
| WILSHIRE LA ADVISORS           | 01/01/20 | WT       | 97188#AA4 | 47    | 12      | SH  | DEFINED | 01 | 0 |
| WILSHIRE PARTNER LLC - WARRANT |          | WT       | 97189#113 | 4     | 4       | SH  | DEFINED | 01 |   |
| WILSHIRE PARTNER LLC - WARRANT |          | WT       | 97189#113 | 4     | 4       | SH  | DEFINED | 01 | 0 |
| WILSHIRE NY ADVISORS           | 01/01/20 | WT       | 971993118 | 34    | 30      | SH  | DEFINED | 01 |   |
| WILSHIRE NY ADVISORS           | 01/01/20 | WT       | 971993118 | 34    | 30      | SH  | DEFINED | 01 | 0 |
| WILSON GREATBATCH              | S        | COM      | 972232102 | 1207  | 53850   | SH  | DEFINED | 01 |   |
| WIND RIVER                     | S        | COM      | 973149107 | 1194  | 88174   | SH  | DEFINED | 01 |   |
| WINN-DIXIE                     | S        | COM      | 974280109 | 141   | 31060   | SH  | DEFINED | 01 |   |
| WINNEBAGO IND INC              | S        | COM      | 974637100 | 6156  | 157616  | SH  | DEFINED | 01 |   |
| WINTRUST FINANCIAL             | S        | COM      | 97650W108 | 8179  | 143580  | SH  | DEFINED | 01 |   |
| WINTRUST FINANCIAL             | S        | COM      | 97650W108 | 1414  | 24825   | SH  | DEFINED | 01 | 0 |
| WINTRUST FINANCIAL             | S        | COM      | 97650W108 | 138   | 2421    | SH  | DEFINED | 01 | 0 |
| WINTRUST FINANCIAL             | S        | COM      | 97650W108 | 108   | 1900    | SH  | DEFINED | 02 |   |
| WIPRO ADS REP 1 ORD SHS INR2   |          | COM      | 97651M109 | 738   | 30000   | SH  | DEFINED | 01 | 1 |
| WIRELESS FACILITIES            | S        | COM      | 97653A103 | 2455  | 260000  | SH  | DEFINED | 01 |   |
| WIRELESS FACILITIES            | S        | COM      | 97653A103 | 5     | 500     | SH  | DEFINED | 01 | 0 |
| WISCONSIN ENERGY               | S        | COM      | 976657106 | 2200  | 65269   | SH  | DEFINED | 01 | 0 |
| WITNESS SYSTEMS INC            | S        | COM      | 977424100 | 694   | 39731   | SH  | DEFINED | 01 |   |
| WOLVERINE TUBE INC             | S        | COM      | 978093102 | 484   | 37511   | SH  | DEFINED | 01 |   |
| WOLVERINE WORLD WIDE           | S        | COM      | 978097103 | 7338  | 233537  | SH  | DEFINED | 01 |   |
| WOLVERINE WORLD WIDE           | S        | COM      | 978097103 | 1966  | 62519   | SH  | DEFINED | 01 | 0 |
| WOLVERINE WORLD WIDE           | S        | COM      | 978097103 | 199   | 6318    | SH  | DEFINED | 01 | 0 |
| WOLVERINE WORLD WIDE           | S        | COM      | 978097103 | 145   | 4600    | SH  | DEFINED | 02 |   |
| WOODWARD GOVERNOR CO           | S        | COM      | 980745103 | 4764  | 66526   | SH  | DEFINED | 01 |   |
| WORLD ACCEPTANCE CORP          | S        | COM      | 981419104 | 6226  | 226269  | SH  | DEFINED | 01 |   |
| WORLD ACCEPTANCE CORP          | S        | COM      | 981419104 | 1354  | 49180   | SH  | DEFINED | 01 | 0 |
| WORLD ACCEPTANCE CORP          | S        | COM      | 981419104 | 125   | 4550    | SH  | DEFINED | 01 | 0 |
| WORLD ACCEPTANCE CORP          | S        | COM      | 981419104 | 105   | 3800    | SH  | DEFINED | 02 |   |
| WORLD FUEL SERVICES            | S        | COM      | 981475106 | 214   | 4298    | SH  | DEFINED | 01 |   |
| WORTHINGTON IND.               |          | COM      | 981811102 | 88    | 4500    | SH  | DEFINED | 01 | 1 |
| WORLDCOM INC ESCROW            |          | COM      | 981ESCCZ7 | 0     | 5000000 | SH  | DEFINED | 01 | 0 |
| WRIGLEY WM JR CO               | S        | COM      | 982526105 | 28541 | 412506  | SH  | DEFINED | 01 |   |
| WRIGLEY WM JR CO               | S        | COM      | 982526105 | 3545  | 51235   | SH  | DEFINED | 01 | 0 |
| WRIGLEY WM JR CO               | S        | COM      | 982526105 | 31903 | 461473  | SH  | DEFINED | 01 | 1 |
| WRIGLEY WM JR CO               | S        | COM      | 982526105 | 19    | 274     | SH  | DEFINED | 02 |   |
| WYETH                          | S        | COM      | 983024100 | 40740 | 956572  | SH  | DEFINED | 01 |   |
| WYETH                          | S        | COM      | 983024100 | 3472  | 81533   | SH  | DEFINED | 01 | 0 |
| WYETH                          | S        | COM      | 983024100 | 13880 | 325893  | SH  | DEFINED | 01 | 0 |
| WYETH                          | S        | COM      | 983024100 | 4323  | 101493  | SH  | DEFINED | 01 | 1 |
| WYETH                          | S        | COM      | 983024100 | 86    | 2023    | SH  | DEFINED | 02 |   |
| WYETH 02.190% 01/15/2024 CB V  |          | CONV BND | 983024AD2 | 1640  | 1600000 | PRN | DEFINED | 01 |   |
| WYNN RESORTS LTD               | S        | COM      | 983134107 | 1914  | 28597   | SH  | DEFINED | 01 |   |
| WYNN RESORTS LTD               | S        | COM      | 983134107 | 826   | 12340   | SH  | DEFINED | 01 | 0 |
| WYNN RESORTS LTD               | S        | COM      | 983134107 | 40    | 600     | SH  | DEFINED | 01 | 0 |
| XM SATELLITE RADIO.            | S        | COM      | 983759101 | 8471  | 225200  | SH  | DEFINED | 01 |   |
| XM SATELLITE RADIO.            | S        | COM      | 983759101 | 13577 | 360900  | SH  | DEFINED | 01 | 0 |
| XM SATELLITE RADIO.            | S        | COM      | 983759101 | 715   | 18990   | SH  | DEFINED | 01 | 0 |
| XM SATELLITE RADIO.            | S        | COM      | 983759101 | 300   | 7962    | SH  | DEFINED | 01 | 1 |
| X-RITE INC                     | S        | COM      | 983857103 | 2619  | 163517  | SH  | DEFINED | 01 |   |
| XTO ENERGY INC                 | S        | COM      | 98385X106 | 32082 | 906791  | SH  | DEFINED | 01 |   |
| XTO ENERGY INC                 | S        | COM      | 98385X106 | 472   | 13331   | SH  | DEFINED | 01 | 0 |
| XTO ENERGY INC                 | S        | COM      | 98385X106 | 2103  | 59435   | SH  | DEFINED | 01 | 0 |
| XTO ENERGY INC                 | S        | COM      | 98385X106 | 84660 | 2395564 | SH  | DEFINED | 01 | 1 |
| XTO ENERGY INC                 | S        | COM      | 98385X106 | 56    | 1570    | SH  | DEFINED | 02 |   |
| XCEL ENERGY INC                | S        | COM      | 98389B100 | 13238 | 727262  | SH  | DEFINED | 01 |   |

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|                               |       |          |           |        |         |     |         |    |   |
|-------------------------------|-------|----------|-----------|--------|---------|-----|---------|----|---|
| XCEL ENERGY INC               | S     | COM      | 98389B100 | 1663   | 91401   | SH  | DEFINED | 01 | 0 |
| XCEL ENERGY INC               | S     | COM      | 98389B100 | 46     | 2500    | SH  | DEFINED | 01 | 1 |
| XCEL ENERGY INC               | S     | COM      | 98389B100 | 70     | 3883    | SH  | DEFINED | 02 |   |
| XCYTE THERAPIES INC           |       | COM      | 98389F309 | 35     | 12736   | SH  | DEFINED | 01 | 1 |
| XILINX                        | S     | COM      | 983919101 | 39256  | 1323985 | SH  | DEFINED | 01 |   |
| XILINX                        | S     | COM      | 983919101 | 20442  | 689468  | SH  | DEFINED | 01 | 0 |
| XILINX                        | S     | COM      | 983919101 | 3440   | 116020  | SH  | DEFINED | 01 | 0 |
| XILINX                        | S     | COM      | 983919101 | 33     | 1123    | SH  | DEFINED | 02 |   |
| XENOGEN CORP                  |       | COM      | 98410R108 | 455    | 65000   | SH  | DEFINED | 01 |   |
| XEROX                         | S     | COM      | 984121103 | 66964  | 3936722 | SH  | DEFINED | 01 |   |
| XEROX                         | S     | COM      | 984121103 | 3256   | 191303  | SH  | DEFINED | 01 | 0 |
| XEROX                         | S     | COM      | 984121103 | 4412   | 259399  | SH  | DEFINED | 01 | 0 |
| XEROX                         | S     | COM      | 984121103 | 31305  | 1841460 | SH  | DEFINED | 01 | 1 |
| XEROX                         | S     | COM      | 984121103 | 82     | 4840    | SH  | DEFINED | 02 |   |
| XEROX CORP CVT PFD            |       | CONV PRF | 984121509 | 11389  | 77050   | SH  | DEFINED | 01 |   |
| XEROX CORP CVT PFD            |       | CONV PRF | 984121509 | 436    | 2950    | SH  | DEFINED | 01 | 0 |
| YAHOO INC                     | S     | COM      | 984332106 | 227548 | 6039017 | SH  | DEFINED | 01 |   |
| YAHOO INC                     | S     | COM      | 984332106 | 9147   | 242824  | SH  | DEFINED | 01 | 0 |
| YAHOO INC                     | S     | COM      | 984332106 | 13232  | 351167  | SH  | DEFINED | 01 | 0 |
| YAHOO INC                     | S     | COM      | 984332106 | 14916  | 395859  | SH  | DEFINED | 01 | 1 |
| YAHOO INC                     | S     | COM      | 984332106 | 367    | 9744    | SH  | DEFINED | 01 | 1 |
| YAHOO INC                     | S     | COM      | 984332106 | 96     | 2565    | SH  | DEFINED | 02 |   |
| YAHOO] INC.                   |       | CONV BND | 984332AB2 | 2094   | 1100000 | PRN | DEFINED | 01 |   |
| YANKEE CANDLE                 | S     | COM      | 984757104 | 5078   | 153055  | SH  | DEFINED | 01 |   |
| YANKEE CANDLE                 | S     | COM      | 984757104 | 5      | 150     | SH  | DEFINED | 01 | 0 |
| YELLOW ROADWAY CORP.          | S     | COM      | 985577105 | 9926   | 178184  | SH  | DEFINED | 01 | 0 |
| YELLOW ROADWAY CORP.          | S     | COM      | 985577105 | 173    | 3100    | SH  | DEFINED | 01 | 0 |
| YELLOW ROADWAY CORP.          | S     | COM      | 985577105 | 67     | 1200    | SH  | DEFINED | 02 |   |
| YORK INTL CORP NEW            | S     | COM      | 986670107 | 58252  | 1686466 | SH  | DEFINED | 01 |   |
| YOUNG BROADCASTING            | S     | COM      | 987434107 | 1426   | 135000  | SH  | DEFINED | 01 |   |
| YOUNG INNOVATIONS             | S     | COM      | 987520103 | 341    | 10100   | SH  | DEFINED | 01 |   |
| YUM BRANDS INC                | S     | COM      | 988498101 | 1185   | 25102   | SH  | DEFINED | 01 |   |
| YUM BRANDS INC                | S     | COM      | 988498101 | 3155   | 66880   | SH  | DEFINED | 01 | 0 |
| ZALE CORP                     | S     | COM      | 988858106 | 6566   | 219871  | SH  | DEFINED | 01 |   |
| ZALE CORP                     | S     | COM      | 988858106 | 2301   | 77050   | SH  | DEFINED | 01 | 0 |
| ZALE CORP                     | S     | COM      | 988858106 | 235    | 7880    | SH  | DEFINED | 01 | 0 |
| ZALE CORP                     | S     | COM      | 988858106 | 176    | 5900    | SH  | DEFINED | 02 |   |
| ZEBRA TECH                    | S     | COM      | 989207105 | 16603  | 295000  | SH  | DEFINED | 01 |   |
| ZEBRA TECH                    | S     | COM      | 989207105 | 36167  | 642650  | SH  | DEFINED | 01 | 0 |
| ZEBRA TECH                    | S     | COM      | 989207105 | 1815   | 32250   | SH  | DEFINED | 01 | 0 |
| ZEBRA TECH                    | S     | COM      | 989207105 | 2008   | 35677   | SH  | DEFINED | 01 | 1 |
| ZEBRA TECH                    | S     | COM      | 989207105 | 11     | 201     | SH  | DEFINED | 02 |   |
| ZENITH NATIONAL               | S     | COM      | 989390109 | 3176   | 63734   | SH  | DEFINED | 01 |   |
| ZIMMER HOLDINGS INC           | S     | COM      | 98956P102 | 12326  | 153843  | SH  | DEFINED | 01 |   |
| ZIMMER HOLDINGS INC           | S     | COM      | 98956P102 | 696    | 8683    | SH  | DEFINED | 01 | 0 |
| ZIMMER HOLDINGS INC           | S     | COM      | 98956P102 | 4487   | 56000   | SH  | DEFINED | 01 | 0 |
| ZIMMER HOLDINGS INC           | S     | COM      | 98956P102 | 1368   | 16968   | SH  | DEFINED | 01 | 1 |
| ZIMMER HOLDINGS INC           | S     | COM      | 98956P102 | 162    | 2020    | SH  | DEFINED | 02 |   |
| ZIONS BANCORPORATION          | S     | COM      | 989701107 | 376    | 5528    | SH  | DEFINED | 01 |   |
| ZIONS BANCORPORATION          | S     | COM      | 989701107 | 1392   | 20465   | SH  | DEFINED | 01 | 0 |
| ZIONS BANCORPORATION          | S     | COM      | 989701107 | 34     | 500     | SH  | DEFINED | 02 |   |
| ZIX CORP                      | S     | COM      | 98974P100 | 417    | 80972   | SH  | DEFINED | 01 |   |
| ASPEN INSURANCE HOLDINGS LTD  |       | COM      | AHL       | 2372   | 96745   | SH  | DEFINED | 01 | 0 |
| ARLINGTON TANKERS LTD         |       | COM      | ATB       | 218    | 9500    | SH  | DEFINED | 01 | 0 |
| SAGA GAMES WORKS WNT 144A 02/ | WT    |          | BOA0BZWZ6 | 0      | 3000    | SH  | DEFINED | 01 |   |
| SAGA GAME WORKS INC           |       | CONV PRF | BOA0C7Z01 | 0      | 96768   | SH  | DEFINED | 01 |   |
| WILSHIRE LA ADVISERS 01/01/20 | WT    |          | BOA0DHM93 | 44     | 6       | SH  | DEFINED | 01 |   |
| WILSHIRE LA ADVISERS 01/01/20 | WT    |          | BOA0DHM93 | 104    | 14      | SH  | DEFINED | 01 | 0 |
| DAIMLERCHRYSLER AG            | FSUSD | COM      | D1668R123 | 1201   | 25000   | SH  | DEFINED | 01 |   |
| DEUTSCHE BANK AG              |       | COM      | D18190898 | 3738   | 42000   | SH  | DEFINED | 01 |   |
| TELVENT GIT SA                | FSUSD | COM      | E90215109 | 765    | 60000   | SH  | DEFINED | 01 |   |
| NESTLE HOLDING CVT            |       | CONV BND | EC2480951 | 796    | 700000  | PRN | DEFINED | 01 |   |

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|                                |                  |           |        |         |     |         |    |
|--------------------------------|------------------|-----------|--------|---------|-----|---------|----|
| ABB INTERNATIONAL FINANCE N.V. | CONV BND         | EC5610844 | 2069   | 2000000 | PRN | DEFINED | 01 |
| MEXICO-VRR-WARRANT-C           | 06/30/20 WT      | EC5953053 | 41     | 2000000 | SH  | DEFINED | 01 |
| MEXICO-VRR-WARRANT-D           | 06/30/20 WT      | EC5953210 | 51     | 2000000 | SH  | DEFINED | 01 |
| MEXICO VRR SERIES E            | 06/30/200 WT     | EC6127640 | 44     | 2000000 | SH  | DEFINED | 01 |
| STMICROELECTRONICS NV          | 00.000% CONV BND | ED0834959 | 2361   | 2500000 | PRN | DEFINED | 01 |
| GLENCORE FINANCE CVT           | CONV BND         | ED1571824 | 870    | 600000  | PRN | DEFINED | 01 |
| ACE LIMITED                    | FSUSD COM        | G0070K103 | 224479 | 5250984 | SH  | DEFINED | 01 |
| ACE LIMITED                    | FSUSD COM        | G0070K103 | 1492   | 34900   | SH  | DEFINED | 01 |
| ACE LIMITED                    | FSUSD COM        | G0070K103 | 5561   | 130080  | SH  | DEFINED | 01 |
| ACE LIMITED                    | FSUSD COM        | G0070K103 | 4703   | 110000  | SH  | DEFINED | 01 |
| ACE LIMITED                    | FSUSD COM        | G0070K103 | 118    | 2750    | SH  | DEFINED | 02 |
| AMDOCS                         | FSUSD COM        | G02602103 | 544    | 20700   | SH  | DEFINED | 01 |
| APEX SILVER MINE LTD.          | FSUSD COM        | G04074103 | 697    | 40600   | SH  | DEFINED | 01 |
| ARCH CAPITAL GROUP             | FSUSD COM        | G0450A105 | 635    | 16400   | SH  | DEFINED | 01 |
| ARLINGTON TANKERS LTD          | FSUSD COM        | G04899103 | 1237   | 53900   | SH  | DEFINED | 01 |
| ARLINGTON TANKERS LTD          | FSUSD COM        | G04899103 | 718    | 31333   | SH  | DEFINED | 01 |
| ASPEN INSURANCE HOLDINGS LTD   | COM              | G05384105 | 1930   | 78700   | SH  | DEFINED | 01 |
| ASSURED GUARANTY LTD           | FSUSD COM        | G0585R106 | 1666   | 84700   | SH  | DEFINED | 01 |
| AXIS CAPITAL HOLDINGS LTD      | FS COM           | G0692U109 | 24     | 890     | SH  | DEFINED | 02 |
| ACCENTURE LTD-CL A             | FSUSD COM        | G1150G111 | 11096  | 410950  | SH  | DEFINED | 01 |
| ACCENTURE LTD-CL A             | FSUSD COM        | G1150G111 | 2702   | 100083  | SH  | DEFINED | 01 |
| ACCENTURE LTD-CL A             | FSUSD COM        | G1150G111 | 77806  | 2881744 | SH  | DEFINED | 01 |
| BUNGE LIMITED                  | FSUSD COM        | G16962105 | 4116   | 72206   | SH  | DEFINED | 01 |
| CENTRAL EUR MEDIA EN           | FSUSD COM        | G20045202 | 455    | 11700   | SH  | DEFINED | 01 |
| COOPER INDUSTRIES              | FSUSD COM        | G24182100 | 43122  | 635163  | SH  | DEFINED | 01 |
| COOPER INDUSTRIES              | FSUSD COM        | G24182100 | 1422   | 20948   | SH  | DEFINED | 01 |
| ENDURANCE SPECIALTY HOLDING S  | COM              | G30397106 | 14724  | 430506  | SH  | DEFINED | 01 |
| ENDURANCE SPECIALTY HOLDING S  | COM              | G30397106 | 274    | 8000    | SH  | DEFINED | 01 |
| ENDURANCE SPECIALTY HOLDING S  | COM              | G30397106 | 60     | 1757    | SH  | DEFINED | 02 |
| EVEREST RE GROUP LTD           | FSUSD COM        | G3223R108 | 4872   | 54400   | SH  | DEFINED | 01 |
| EVEREST RE GROUP LTD           | FSUSD COM        | G3223R108 | 6601   | 73777   | SH  | DEFINED | 01 |
| FRONTLINE LTD                  | FSUSD COM        | G3682E127 | 590    | 13300   | SH  | DEFINED | 01 |
| GARMIN LTD                     | FSUSD COM        | G37260109 | 190    | 3115    | SH  | DEFINED | 01 |
| GARMIN LTD                     | FSUSD COM        | G37260109 | 34     | 564     | SH  | DEFINED | 01 |
| GLOBAL CROSSING LTD            | FSUSD COM        | G3921A175 | 544    | 30000   | SH  | DEFINED | 01 |
| GLOBAL CROSSING LTD            | FSUSD COM        | G3921A175 | 88     | 4886    | SH  | DEFINED | 01 |
| GLOBALSANTAFE CORP             | FSUSD COM        | G3930E101 | 10946  | 330600  | SH  | DEFINED | 01 |
| GLOBALSANTAFE CORP             | FSUSD COM        | G3930E101 | 5239   | 158203  | SH  | DEFINED | 01 |
| GLOBALSANTAFE CORP             | FSUSD COM        | G3930E101 | 18586  | 561491  | SH  | DEFINED | 01 |
| HELEN OF TROY CORP L           | FSUSD COM        | G4388N106 | 2484   | 73878   | SH  | DEFINED | 01 |
| INGERSOLL-RAND CO              | FSUSD COM        | G4776G101 | 133031 | 1656690 | SH  | DEFINED | 01 |
| INGERSOLL-RAND CO              | FSUSD COM        | G4776G101 | 666    | 8300    | SH  | DEFINED | 01 |
| INGERSOLL-RAND CO              | FSUSD COM        | G4776G101 | 4217   | 52515   | SH  | DEFINED | 01 |
| INGERSOLL-RAND CO              | FSUSD COM        | G4776G101 | 98664  | 1228862 | SH  | DEFINED | 01 |
| INGERSOLL-RAND CO              | FSUSD COM        | G4776G101 | 21     | 263     | SH  | DEFINED | 02 |
| IPC HOLDINGS LTD               | FSUSD COM        | G4933P101 | 12217  | 280800  | SH  | DEFINED | 01 |
| IPC HOLDINGS LTD               | FSUSD COM        | G4933P101 | 3      | 70      | SH  | DEFINED | 01 |
| MARVELL TECH GP LTD            | FSUSD COM        | G5876H105 | 33985  | 958160  | SH  | DEFINED | 01 |
| MARVELL TECH GP LTD            | FSUSD COM        | G5876H105 | 52     | 1454    | SH  | DEFINED | 01 |
| MAX RE CAPITAL LTD             | COM              | G6052F103 | 4567   | 214113  | SH  | DEFINED | 01 |
| MONTPELIER RE HLDS LTD         | FSUSD COM        | G62185106 | 4837   | 125815  | SH  | DEFINED | 01 |
| MONTPELIER RE HLDS LTD         | FSUSD COM        | G62185106 | 327    | 8500    | SH  | DEFINED | 01 |
| MONTPELIER RE HLDS LTD         | FSUSD COM        | G62185106 | 20     | 530     | SH  | DEFINED | 02 |
| NABORS INDUSTRIES IN           | FSUSD COM        | G6359F103 | 49912  | 973122  | SH  | DEFINED | 01 |
| NABORS INDUSTRIES IN           | FSUSD COM        | G6359F103 | 405    | 7918    | SH  | DEFINED | 01 |
| NABORS INDUSTRIES IN           | FSUSD COM        | G6359F103 | 3254   | 63437   | SH  | DEFINED | 01 |
| NABORS INDUSTRIES IN           | FSUSD COM        | G6359F103 | 535    | 10450   | SH  | DEFINED | 01 |
| NABORS INDUSTRIES IN           | FSUSD COM        | G6359F103 | 518    | 10100   | SH  | DEFINED | 02 |
| NOBLE CORP                     | FSUSD COM        | G65422100 | 11870  | 238645  | SH  | DEFINED | 01 |
| NOBLE CORP                     | FSUSD COM        | G65422100 | 203    | 4070    | SH  | DEFINED | 01 |
| NOBLE CORP                     | FSUSD COM        | G65422100 | 2313   | 46500   | SH  | DEFINED | 01 |
| NOBLE CORP                     | FSUSD COM        | G65422100 | 266    | 5350    | SH  | DEFINED | 02 |

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|                                |       |     |           |        |         |    |         |         |
|--------------------------------|-------|-----|-----------|--------|---------|----|---------|---------|
| NORDIC AMERICAN TANK           | FSUSD | COM | G65773106 | 1707   | 43700   | SH | DEFINED | 01      |
| ORIENT EXPRESS HOTELS LTD -A   |       | COM | G67743107 | 15     | 710     | SH | DEFINED | 01      |
| 02MICRO INTERNATIONAL.         | FSUSD | COM | G6797E106 | 154    | 13500   | SH | DEFINED | 01      |
| 02MICRO INTERNATIONAL.         | FSUSD | COM | G6797E106 | 55     | 4800    | SH | DEFINED | 02      |
| PARTNERRE LTD                  | FSUSD | COM | G6852T105 | 19797  | 319605  | SH | DEFINED | 01      |
| PLATINUM UNDERWRITERS HLDGS    |       | COM | G7127P100 | 382    | 12280   | SH | DEFINED | 01      |
| PXRE GROUP LTD                 | FSUSD | COM | G73018106 | 6353   | 251980  | SH | DEFINED | 01      |
| RADICA GAMES LTD               | FSUSD | COM | G7342H107 | 820    | 102950  | SH | DEFINED | 01      |
| SCOTTIS RE GROUP LIMITED       | FSU   | COM | G7885T104 | 2349   | 90700   | SH | DEFINED | 01      |
| SHIP FINANCE INTL              | FSUSD | COM | G81075106 | 36     | 1773    | SH | DEFINED | 01      |
| SINA CORP.                     | FSUSD | COM | G81477104 | 1388   | 43300   | SH | DEFINED | 01      |
| UTI WORLDWIDE INC              | FSUSD | COM | G87210103 | 15610  | 229500  | SH | DEFINED | 01      |
| UTI WORLDWIDE INC              | FSUSD | COM | G87210103 | 204    | 3000    | SH | DEFINED | 01      |
| UTI WORLDWIDE INC              | FSUSD | COM | G87210103 | 16661  | 245891  | SH | DEFINED | 01      |
| UTI WORLDWIDE INC              | FSUSD | COM | G87210103 | 75     | 1100    | SH | DEFINED | 02      |
| TRANSOCEAN INC                 | FSUSD | COM | G90078109 | 177411 | 4185215 | SH | DEFINED | 01      |
| TRANSOCEAN INC                 | FSUSD | COM | G90078109 | 6007   | 141717  | SH | DEFINED | 01      |
| TRANSOCEAN INC                 | FSUSD | COM | G90078109 | 78     | 1835    | SH | DEFINED | 02      |
| WEATHERFORD INTL               | FSUSD | COM | G95089101 | 54175  | 1056036 | SH | DEFINED | 01      |
| WEATHERFORD INTL               | FSUSD | COM | G95089101 | 632    | 12321   | SH | DEFINED | 01      |
| WEATHERFORD INTL               | FSUSD | COM | G95089101 | 1298   | 25300   | SH | DEFINED | 01      |
| WEATHERFORD INTL               | FSUSD | COM | G95089101 | 76     | 1478    | SH | DEFINED | 02      |
| WILLIS GRP HLDS LTD            | FSUSD | COM | G96655108 | 24759  | 601404  | SH | DEFINED | 01      |
| WILLIS GRP HLDS LTD            | FSUSD | COM | G96655108 | 484    | 11747   | SH | DEFINED | 01      |
| WILLIS GRP HLDS LTD            | FSUSD | COM | G96655108 | 29     | 715     | SH | DEFINED | 02      |
| XL CAPITAL LTD CL A            | FSUSD | COM | G98255105 | 219422 | 2825773 | SH | DEFINED | 01      |
| XL CAPITAL LTD CL A            | FSUSD | COM | G98255105 | 7816   | 100652  | SH | DEFINED | 01      |
| XL CAPITAL LTD CL A            | FSUSD | COM | G98255105 | 2888   | 37200   | SH | DEFINED | 01      |
| XL CAPITAL 6.5 5/15/07 PFD     |       | PRF | G98255402 | 3309   | 130000  | SH | DEFINED | 01      |
| GLOBAL CROSSING LTD            |       | COM | GLBC      | 2588   | 142695  | SH | DEFINED | 01      |
| GLOBAL CROSSING LTD JAN 05 15C |       | OPT | GQC/AC    | 699    | 2150    | SH | CALL    | DEFINED |
| AUDIOCODES LTD                 | FSUSD | COM | M15342104 | 947    | 56994   | SH | DEFINED | 01      |
| CHECKPOINT SOFTWARE            | FSUSD | COM | M22465104 | 454    | 18431   | SH | DEFINED | 01      |
| CHECKPOINT SOFTWARE            | FSUSD | COM | M22465104 | 35     | 1429    | SH | DEFINED | 01      |
| CHECKPOINT SOFTWARE            | FSUSD | COM | M22465104 | 20062  | 814550  | SH | DEFINED | 01      |
| CHECKPOINT SOFTWARE            | FSUSD | COM | M22465104 | 1483   | 60200   | SH | DEFINED | 01      |
| LIPMAN                         | FSUSD | COM | M6772H101 | 1429   | 51200   | SH | DEFINED | 01      |
| M SYSTEMS FLSH DISK            | FSUSD | COM | M7061C100 | 1287   | 65250   | SH | DEFINED | 01      |
| ORBOTECH LTD                   | FSUSD | COM | M75253100 | 562    | 26550   | SH | DEFINED | 01      |
| ORBOTECH LTD                   | FSUSD | COM | M75253100 | 87     | 4100    | SH | DEFINED | 01      |
| ORBOTECH LTD                   | FSUSD | COM | M75253100 | 32     | 1500    | SH | DEFINED | 02      |
| RADWARE LTD.                   |       | COM | M81873107 | 240    | 9200    | SH | DEFINED | 01      |
| RADWARE LTD.                   |       | COM | M81873107 | 89     | 3400    | SH | DEFINED | 02      |
| SHOPPING.COM LTD               | FSUSD | COM | M8405Q102 | 355    | 12560   | SH | DEFINED | 01      |
| TARO PHARMACEUTICAL            | FSUSD | COM | M8737E108 | 903    | 26528   | SH | DEFINED | 01      |
| TARO PHARMACEUTICAL            | FSUSD | COM | M8737E108 | 14     | 400     | SH | DEFINED | 01      |
| VERISITY LTD                   | FSUSD | COM | M97385112 | 205    | 25000   | SH | DEFINED | 01      |
| ASML HLDG NV-NY REG            | FSUSD | COM | N07059111 | 29871  | 1877500 | SH | DEFINED | 01      |
| ASML HLDG NV-NY REG            | FSUSD | COM | N07059111 | 1248   | 78445   | SH | DEFINED | 01      |
| CNH GLOBAL N.V.                | FSUSD | COM | N20935206 | 3206   | 165500  | SH | DEFINED | 01      |
| CORE LABS                      | FSUSD | COM | N22717107 | 373    | 15990   | SH | DEFINED | 01      |
| CORE LABS                      | FSUSD | COM | N22717107 | 187    | 8000    | SH | DEFINED | 01      |
| ORTHOFIX INTL                  | FSUSD | COM | N6748L102 | 987    | 25000   | SH | DEFINED | 01      |
| KERZNER INTL LTD               | FSUSD | COM | P6065Y107 | 8239   | 137200  | SH | DEFINED | 01      |
| KERZNER INTL LTD               | FSUSD | COM | P6065Y107 | 15     | 250     | SH | DEFINED | 01      |
| STEINER LEISURE LTD.           | FSUSD | COM | P8744Y102 | 1365   | 45733   | SH | DEFINED | 01      |
| SINA CORP                      |       | COM | SINA      | 90     | 2800    | SH | DEFINED | 01      |
| SNAP ON INC JAN 05 35C         |       | OPT | SNA/AG    | 41     | 707     | SH | CALL    | DEFINED |
| ROYAL CARIBBEAN                | FSUSD | COM | V7780T103 | 74110  | 1361315 | SH | DEFINED | 01      |
| ROYAL CARIBBEAN                | FSUSD | COM | V7780T103 | 5999   | 110223  | SH | DEFINED | 01      |
| ROYAL CARIBBEAN                | FSUSD | COM | V7780T103 | 1484   | 27254   | SH | DEFINED | 01      |
| FREDDIE MAC JAN 06 50C         |       | OPT | WFF/AJ    | 498    | 200     | SH | CALL    | DEFINED |

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|                            |     |           |      |        |    |      |         |    |   |
|----------------------------|-----|-----------|------|--------|----|------|---------|----|---|
| WAL-MART JAN 06 60C        | OPT | WWT/AL    | 3    | 21     | SH | CALL | DEFINED | 01 | 0 |
| ASE TEST LTD FSUSD         | COM | Y02516105 | 541  | 80000  | SH |      | DEFINED | 01 |   |
| DATAACRAFT ASIA LTD FSUSD  | COM | Y1997C109 | 162  | 162000 | SH |      | DEFINED | 01 |   |
| FLEXTRONICS INTL LTD FSUSD | COM | Y2573F102 | 8183 | 592100 | SH |      | DEFINED | 01 |   |
| FLEXTRONICS INTL LTD FSUSD | COM | Y2573F102 | 47   | 3419   | SH |      | DEFINED | 01 | 0 |
| OMI CORP FSUSD             | COM | Y6476W104 | 3607 | 214109 | SH |      | DEFINED | 01 |   |
| OMI CORP FSUSD             | COM | Y6476W104 | 1394 | 82821  | SH |      | DEFINED | 01 | 1 |
| TEEKAY SHIPPING FSUSD      | COM | Y8564W103 | 122  | 2890   | SH |      | DEFINED | 01 |   |