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AMERICAN EXPRESS FINANCIAL CORP  
Form 13F-HR  
May 14, 2003

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

FORM 13 (F) COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2003

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-139

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

|                 |                 |              |
|-----------------|-----------------|--------------|
| /s/ Jeffrey Fox | Minneapolis, MN | May 14, 2003 |
| -----           | -----           | -----        |
| [Signature]     | [City, State]   | [Date]       |

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:  
Number of Other Included Managers: 12  
Form 13F Information Table Entry Total: 4454  
Form 13F Information Table Value Total: \$47336279 (thousands)

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List of Other Included Managers:

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

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP     | FORM 13F INFORMATION TABLE |                    |                 |                 |         |      | O |
|----------------------|----------------|-----------|----------------------------|--------------------|-----------------|-----------------|---------|------|---|
|                      |                |           | VALUE<br>(x\$1000)         | SHARES/<br>PRN AMT | SH/<br>PRN CALL | PUT/<br>DSCRETN | INVSTMT | MA   |   |
| AAR CORP             | COM            | 000361105 | 357                        | 94505              | SH              |                 | DEFINED | 01   |   |
| ADC TELECOM          | COM            | 000886101 | 92                         | 44819              | SH              |                 | DEFINED | 01   |   |
| ADC TELECOM          | COM            | 000886101 | 378                        | 183434             | SH              |                 | DEFINED | 01 0 |   |
| ABM INDUSTRIES INC   | COM            | 000957100 | 1913                       | 145604             | SH              |                 | DEFINED | 01   |   |
| AFC ENTERPRISES      | COM            | 00104Q107 | 1135                       | 84300              | SH              |                 | DEFINED | 01   |   |
| AFLAC INC            | COM            | 001055102 | 33937                      | 1058861            | SH              |                 | DEFINED | 01   |   |
| AFLAC INC            | COM            | 001055102 | 6268                       | 195590             | SH              |                 | DEFINED | 01 0 |   |
| AFLAC INC            | COM            | 001055102 | 3649                       | 113865             | SH              |                 | DEFINED | 01 0 |   |
| AFLAC INC            | COM            | 001055102 | 779                        | 24281              | SH              |                 | DEFINED | 01 1 |   |
| AGCO CORP            | COM            | 001084102 | 750                        | 46631              | SH              |                 | DEFINED | 01   |   |
| AGL RESOURCES INC    | COM            | 001204106 | 21324                      | 902399             | SH              |                 | DEFINED | 01   |   |
| AGL RESOURCES INC    | COM            | 001204106 | 127                        | 5394               | SH              |                 | DEFINED | 01 0 |   |
| AGL RESOURCES INC    | COM            | 001204106 | 8                          | 354                | SH              |                 | DEFINED | 01 0 |   |
| AES CORP             | COM            | 00130H105 | 486                        | 134037             | SH              |                 | DEFINED | 01   |   |
| AES CORP             | COM            | 00130H105 | 436                        | 120447             | SH              |                 | DEFINED | 01 0 |   |
| AK STEEL             | COM            | 001547108 | 129                        | 39502              | SH              |                 | DEFINED | 01   |   |
| AMB PROPERTY CORP.   | COM            | 00163T109 | 97                         | 3450               | SH              |                 | DEFINED | 01   |   |
| AMC ENTERTAINMENT IN | COM            | 001669100 | 880                        | 101500             | SH              |                 | DEFINED | 01   |   |
| AMN HEALTHCARE SERV. | COM            | 001744101 | 951                        | 86600              | SH              |                 | DEFINED | 01   |   |
| AMR CORP DEL         | COM            | 001765106 | 8722                       | 4153522            | SH              |                 | DEFINED | 01   |   |
| AMR CORP DEL         | COM            | 001765106 | 534                        | 254400             | SH              |                 | DEFINED | 01 0 |   |
| AMR CORP DEL         | COM            | 001765106 | 296                        | 140900             | SH              |                 | DEFINED | 01 0 |   |
| ANC RENTAL CORP      | COM            | 001813104 | 0                          | 91                 | SH              |                 | DEFINED | 01   |   |
| AOL TIME WARNER INC  | COM            | 00184A105 | 129608                     | 11934280           | SH              |                 | DEFINED | 01   |   |
| AOL TIME WARNER INC  | COM            | 00184A105 | 3201                       | 294685             | SH              |                 | DEFINED | 01 0 |   |
| AOL TIME WARNER INC  | COM            | 00184A105 | 12027                      | 1107460            | SH              |                 | DEFINED | 01 0 |   |
| AOL TIME WARNER INC  | COM            | 00184A105 | 1501                       | 138248             | SH              |                 | DEFINED | 01 1 |   |
| APAC CUSTOMER SVCS   | COM            | 00185E106 | 495                        | 213400             | SH              |                 | DEFINED | 01   |   |
| APAC CUSTOMER SVCS   | COM            | 00185E106 | 40                         | 17592              | SH              |                 | DEFINED | 01 0 |   |
| APAC CUSTOMER SVCS   | COM            | 00185E106 | 3                          | 1096               | SH              |                 | DEFINED | 01 0 |   |
| ATI TECHNOLOGIES.    | COM            | 001941103 | 514                        | 100000             | SH              |                 | DEFINED | 01   |   |
| AT&T CORP            | COM            | 001957505 | 15043                      | 928589             | SH              |                 | DEFINED | 01   |   |
| AT&T CORP            | COM            | 001957505 | 138                        | 8500               | SH              |                 | DEFINED | 01 0 |   |
| AT&T CORP            | COM            | 001957505 | 3343                       | 206381             | SH              |                 | DEFINED | 01 0 |   |
| A S A LIMITED        | COM            | 002050102 | 2894                       | 83400              | SH              |                 | DEFINED | 01   |   |
| ATMI INC             | COM            | 00207R101 | 3059                       | 158847             | SH              |                 | DEFINED | 01   |   |
| AT&T WIRELESS SVCS   | COM            | 00209A106 | 15620                      | 2366577            | SH              |                 | DEFINED | 01   |   |
| AT&T WIRELESS SVCS   | COM            | 00209A106 | 3961                       | 600082             | SH              |                 | DEFINED | 01 0 |   |

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|                             |     |           |       |          |    |         |    |   |
|-----------------------------|-----|-----------|-------|----------|----|---------|----|---|
| AT&T WIRELESS SVCS          | COM | 00209A106 | 184   | 27900    | SH | DEFINED | 01 | 1 |
| AVX                         | COM | 002444107 | 3417  | 379700   | SH | DEFINED | 01 |   |
| AARON RENTS INC             | COM | 002535201 | 2031  | 99631    | SH | DEFINED | 01 |   |
| AARON RENTS INC-CL A        | COM | 002535300 | 40    | 2000     | SH | DEFINED | 01 |   |
| ABBOTT LABS                 | COM | 002824100 | 53840 | 1431523  | SH | DEFINED | 01 |   |
| ABBOTT LABS                 | COM | 002824100 | 10806 | 287365   | SH | DEFINED | 01 | 0 |
| ABBOTT LABS                 | COM | 002824100 | 13009 | 345869   | SH | DEFINED | 01 | 0 |
| ABERCROMBIE & FITCH         | COM | 002896207 | 122   | 4056     | SH | DEFINED | 01 |   |
| ABERCROMBIE & FITCH         | COM | 002896207 | 76    | 2537     | SH | DEFINED | 01 | 0 |
| ABGENIX INC                 | COM | 00339B107 | 658   | 75600    | SH | DEFINED | 01 |   |
| ABITIBI-CONSOLIDATED        | COM | 003924107 | 17356 | 2497248  | SH | DEFINED | 01 |   |
| ACCREDO HEALTH INC          | COM | 00437V104 | 4167  | 171207   | SH | DEFINED | 01 |   |
| ACCREDO HEALTH INC          | COM | 00437V104 | 5     | 200      | SH | DEFINED | 01 | 0 |
| ACTIVISION INC              | COM | 004930202 | 1846  | 127760   | SH | DEFINED | 01 |   |
| ACTION PERFORMANCE          | COM | 004933107 | 2339  | 110547   | SH | DEFINED | 01 |   |
| ACTION PERFORMANCE          | COM | 004933107 | 2     | 80       | SH | DEFINED | 01 | 0 |
| ACTEL CORP                  | COM | 004934105 | 2930  | 171817   | SH | DEFINED | 01 |   |
| ACTEL CORP                  | COM | 004934105 | 137   | 7990     | SH | DEFINED | 01 | 0 |
| ACTEL CORP                  | COM | 004934105 | 2     | 121      | SH | DEFINED | 01 | 0 |
| ACTUATE CORPORATION         | COM | 00508B102 | 314   | 226200   | SH | DEFINED | 01 |   |
| ACTUATE CORPORATION         | COM | 00508B102 | 1     | 360      | SH | DEFINED | 01 | 0 |
| ACUITY BRANDS INC           | COM | 00508Y102 | 3716  | 276293   | SH | DEFINED | 01 |   |
| ACUITY BRANDS INC           | COM | 00508Y102 | 71    | 5325     | SH | DEFINED | 01 | 0 |
| ACUITY BRANDS INC           | COM | 00508Y102 | 5     | 369      | SH | DEFINED | 01 | 0 |
| ACXIOM CORP                 | COM | 005125109 | 28407 | 1687818  | SH | DEFINED | 01 |   |
| ACXIOM CORP                 | COM | 005125109 | 1434  | 85159    | SH | DEFINED | 01 | 0 |
| ACXIOM CORP                 | COM | 005125109 | 2260  | 134300   | SH | DEFINED | 01 | 0 |
| ADAPTEC INC                 | COM | 00651F108 | 11370 | 1885362  | SH | DEFINED | 01 |   |
| ADAPTEC INC                 | COM | 00651F108 | 30    | 4936     | SH | DEFINED | 01 | 0 |
| ADAPTEC INC                 | COM | 00651F108 | 2     | 324      | SH | DEFINED | 01 | 0 |
| ADELPHI EUROPE PR LP        | COM | 006840995 | 10044 | 10000000 | SH | DEFINED | 01 | 0 |
| ADMINISTAFF INC             | COM | 007094105 | 1126  | 180240   | SH | DEFINED | 01 |   |
| ADOBE SYSTEMS INC           | COM | 00724F101 | 18573 | 602407   | SH | DEFINED | 01 |   |
| ADOBE SYSTEMS INC           | COM | 00724F101 | 323   | 10515    | SH | DEFINED | 01 | 0 |
| ADOBE SYSTEMS INC           | COM | 00724F101 | 1633  | 52982    | SH | DEFINED | 01 | 0 |
| ADTRAN                      | COM | 00738A106 | 1761  | 49053    | SH | DEFINED | 01 |   |
| ADTRAN                      | COM | 00738A106 | 31    | 854      | SH | DEFINED | 01 | 0 |
| ADTRAN                      | COM | 00738A106 | 2     | 52       | SH | DEFINED | 01 | 0 |
| ADVANCED MKTG SERV          | COM | 00753T105 | 633   | 56546    | SH | DEFINED | 01 |   |
| ADVANCED FIBRE COMM         | COM | 00754A105 | 1675  | 110607   | SH | DEFINED | 01 |   |
| ADVANCED FIBRE COMM         | COM | 00754A105 | 84    | 5563     | SH | DEFINED | 01 | 0 |
| ADVANCED NEUROMODULA.       | COM | 00757T101 | 369   | 8600     | SH | DEFINED | 01 |   |
| ADVANCED NEUROMODULA.       | COM | 00757T101 | 253   | 5900     | SH | DEFINED | 01 | 0 |
| ADVO INC                    | COM | 007585102 | 4444  | 134666   | SH | DEFINED | 01 |   |
| ADVO INC                    | COM | 007585102 | 2     | 50       | SH | DEFINED | 01 | 0 |
| ADVANCED POWER TECH         | COM | 00761E108 | 913   | 298500   | SH | DEFINED | 01 |   |
| ADVISORY BOARD CO           | COM | 00762W107 | 1195  | 34200    | SH | DEFINED | 01 |   |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 1147  | 85245    | SH | DEFINED | 01 |   |
| AEROFLEX INC                | COM | 007768104 | 2446  | 432058   | SH | DEFINED | 01 |   |
| AEROFLEX INC                | COM | 007768104 | 31    | 5364     | SH | DEFINED | 01 | 0 |
| AEROFLEX INC                | COM | 007768104 | 2     | 330      | SH | DEFINED | 01 | 0 |
| AEROPOSTALE INC.            | COM | 007865108 | 100   | 7500     | SH | DEFINED | 01 | 0 |
| ADVANCED MICRO DEV          | COM | 007903107 | 4210  | 681146   | SH | DEFINED | 01 |   |
| ADVANCED MICRO DEV          | COM | 007903107 | 468   | 75765    | SH | DEFINED | 01 | 0 |
| ADVANCEPCS                  | COM | 00790K109 | 7773  | 274259   | SH | DEFINED | 01 |   |
| ADVANCEPCS                  | COM | 00790K109 | 9     | 300      | SH | DEFINED | 01 | 0 |
| ADVANCED ENERGY IND         | COM | 007973100 | 818   | 95238    | SH | DEFINED | 01 |   |
| ADVENT SOFTWARE             | COM | 007974108 | 10873 | 893478   | SH | DEFINED | 01 |   |
| ADVENT SOFTWARE             | COM | 007974108 | 179   | 14713    | SH | DEFINED | 01 | 0 |
| ADVENT SOFTWARE             | COM | 007974108 | 280   | 23000    | SH | DEFINED | 01 | 0 |
| AETNA INC NEW               | COM | 00817Y108 | 8520  | 172806   | SH | DEFINED | 01 |   |
| AETNA INC NEW               | COM | 00817Y108 | 32    | 660      | SH | DEFINED | 01 | 0 |

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|                        |          |           |        |         |     |         |      |
|------------------------|----------|-----------|--------|---------|-----|---------|------|
| AETNA INC NEW          | COM      | 00817Y108 | 1668   | 33836   | SH  | DEFINED | 01 0 |
| AFFILIATED COMPUTER    | COM      | 008190100 | 21136  | 477529  | SH  | DEFINED | 01   |
| AFFILIATED MANAGERS    | COM      | 008252108 | 3460   | 83265   | SH  | DEFINED | 01   |
| AFFILIATED MANAGERS    | COM      | 008252108 | 102    | 2440    | SH  | DEFINED | 01 0 |
| AFFYMETRIX             | COM      | 00826T108 | 250    | 9600    | SH  | DEFINED | 01 0 |
| AFFYMETRIX.            | COM      | 00826T108 | 10460  | 402250  | SH  | DEFINED | 01 0 |
| AFL/CIO UNITS OF       | COM      | 008270993 | 533    | 461     | SH  | DEFINED | 01 0 |
| AGERE SYSTEMS INC-CL A | COM      | 00845V100 | 2228   | 1392800 | SH  | DEFINED | 01   |
| AGERE SYSTEMS INC-CL A | COM      | 00845V100 | 2444   | 1527504 | SH  | DEFINED | 01 0 |
| AGERE SYSTEMS INC-CL B | COM      | 00845V209 | 0      | 105     | SH  | DEFINED | 01 0 |
| AGILENT TECHNOLOGIES   | COM      | 00846U101 | 4662   | 354557  | SH  | DEFINED | 01   |
| AGILENT TECHNOLOGIES   | COM      | 00846U101 | 1355   | 103018  | SH  | DEFINED | 01 0 |
| AGILENT TECH CVT       | CONV BND | 00846UAB7 | 392    | 430000  | PRN | DEFINED | 01   |
| AGILE SOFTWARE CORP.   | COM      | 00846X105 | 326    | 50800   | SH  | DEFINED | 01   |
| AGRIUM                 | COM      | 008916108 | 1861   | 173100  | SH  | DEFINED | 01   |
| AIR PROD & CHEM        | COM      | 009158106 | 175021 | 4224502 | SH  | DEFINED | 01   |
| AIR PROD & CHEM        | COM      | 009158106 | 9959   | 240405  | SH  | DEFINED | 01 0 |
| AIR PROD & CHEM        | COM      | 009158106 | 4331   | 104523  | SH  | DEFINED | 01 0 |
| AIRBORNE INC           | COM      | 009269101 | 40     | 2020    | SH  | DEFINED | 01   |
| AIRGAS INC             | COM      | 009363102 | 2695   | 145604  | SH  | DEFINED | 01   |
| AIRGAS INC             | COM      | 009363102 | 248    | 13387   | SH  | DEFINED | 01 0 |
| AIRGAS INC             | COM      | 009363102 | 3      | 167     | SH  | DEFINED | 01 0 |
| ALAMO GROUP INC        | COM      | 011311107 | 3174   | 272200  | SH  | DEFINED | 01   |
| ALARIS MEDICAL INC     | COM      | 011637105 | 1065   | 103000  | SH  | DEFINED | 01   |
| ALARIS MEDICAL INC     | COM      | 011637105 | 29     | 2768    | SH  | DEFINED | 01 0 |
| ALARIS MEDICAL INC     | COM      | 011637105 | 2      | 162     | SH  | DEFINED | 01 0 |
| ALASKA AIRGROUP        | COM      | 011659109 | 17     | 1107    | SH  | DEFINED | 01   |
| ALBANY INTL CORP NEW   | COM      | 012348108 | 4280   | 186790  | SH  | DEFINED | 01   |
| ALBANY INTL CORP NEW   | COM      | 012348108 | 59     | 2593    | SH  | DEFINED | 01 0 |
| ALBANY INTL CORP NEW   | COM      | 012348108 | 3      | 151     | SH  | DEFINED | 01 0 |
| ALBEMARLE CORP         | COM      | 012653101 | 4758   | 195419  | SH  | DEFINED | 01   |
| ALBERTO CULVER         | COM      | 013068101 | 160    | 3259    | SH  | DEFINED | 01   |
| ALBERTO CULVER         | COM      | 013068101 | 635    | 12886   | SH  | DEFINED | 01 0 |
| ALBERTSONS INC         | COM      | 013104104 | 5992   | 317898  | SH  | DEFINED | 01   |
| ALBERTSONS INC         | COM      | 013104104 | 23     | 1231    | SH  | DEFINED | 01 0 |
| ALBERTSONS INC         | COM      | 013104104 | 1602   | 84941   | SH  | DEFINED | 01 0 |
| ALCAN INC              | COM      | 013716105 | 4097   | 146852  | SH  | DEFINED | 01   |
| ALCOA INC              | COM      | 013817101 | 163552 | 8439164 | SH  | DEFINED | 01   |
| ALCOA INC              | COM      | 013817101 | 7227   | 372670  | SH  | DEFINED | 01 0 |
| ALCOA INC              | COM      | 013817101 | 5495   | 283532  | SH  | DEFINED | 01 0 |
| ALEXANDER & BALDWIN    | COM      | 014482103 | 7500   | 301620  | SH  | DEFINED | 01   |
| ALEXANDER & BALDWIN    | COM      | 014482103 | 31     | 1242    | SH  | DEFINED | 01 0 |
| ALEXANDER & BALDWIN    | COM      | 014482103 | 2      | 84      | SH  | DEFINED | 01 0 |
| ALEX REAL ESTATE EQU.  | COM      | 015271109 | 654    | 15556   | SH  | DEFINED | 01   |
| ALLEGHANY CORP         | COM      | 017175100 | 1754   | 10710   | SH  | DEFINED | 01   |
| ALLEGHENY ENERGY       | COM      | 017361106 | 943    | 152017  | SH  | DEFINED | 01   |
| ALLEGHENY ENERGY       | COM      | 017361106 | 172    | 27723   | SH  | DEFINED | 01 0 |
| ALLEGHENY TECHNOLOGY   | COM      | 01741R102 | 13     | 4505    | SH  | DEFINED | 01   |
| ALLEGHENY TECHNOLOGY   | COM      | 01741R102 | 52     | 17785   | SH  | DEFINED | 01 0 |
| ALLEGIANTE BANCORP INC | COM      | 017476102 | 656    | 38800   | SH  | DEFINED | 01   |
| ALLEGIANTE BANCORP INC | COM      | 017476102 | 39     | 2367    | SH  | DEFINED | 01 0 |
| ALLEGIANTE BANCORP INC | COM      | 017476102 | 3      | 160     | SH  | DEFINED | 01 0 |
| ALLEN TELECOM INC      | COM      | 018091108 | 1404   | 144039  | SH  | DEFINED | 01   |
| ALLEN TELECOM INC      | COM      | 018091108 | 28     | 2939    | SH  | DEFINED | 01 0 |
| ALLEN TELECOM INC      | COM      | 018091108 | 2      | 188     | SH  | DEFINED | 01 0 |
| ALLERGAN INC           | COM      | 018490102 | 16963  | 248685  | SH  | DEFINED | 01   |
| ALLERGAN INC           | COM      | 018490102 | 1496   | 21945   | SH  | DEFINED | 01 0 |
| ALLERGAN INC           | COM      | 018490102 | 1947   | 28547   | SH  | DEFINED | 01 0 |
| ALLETE                 | COM      | 018522102 | 515    | 24841   | SH  | DEFINED | 01   |
| ALLIANCE DATA SYSTEM   | COM      | 018581108 | 10676  | 628000  | SH  | DEFINED | 01   |
| ALLIANCE GAMING CORP   | COM      | 01859P609 | 3176   | 211690  | SH  | DEFINED | 01   |
| ALLIANCE GAMING CORP   | COM      | 01859P609 | 3      | 170     | SH  | DEFINED | 01 0 |

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|------------------------|----------|-----------|--------|----------|-----|---------|----|
| ALLIANCE SEMI CONDUCT  | COM      | 01877H100 | 340    | 106204   | SH  | DEFINED | 01 |
| ALLIANT ENERGY CORP    | COM      | 018802108 | 61     | 3827     | SH  | DEFINED | 01 |
| ALLIANT TECHSYSTEMS    | COM      | 018804104 | 6674   | 123578   | SH  | DEFINED | 01 |
| ALLIED DOMEQ SPS-ADR   | COM      | 019121201 | 1472   | 75000    | SH  | DEFINED | 01 |
| ALLIED WASTE IND       | COM      | 019589308 | 1686   | 211017   | SH  | DEFINED | 01 |
| ALLIED WASTE IND       | COM      | 019589308 | 347    | 43490    | SH  | DEFINED | 01 |
| ALLMERICA FINANCIAL    | COM      | 019754100 | 31     | 2207     | SH  | DEFINED | 01 |
| ALLSCRIPTS HLTHCARE    | COM      | 01988P108 | 632    | 229800   | SH  | DEFINED | 01 |
| ALLSTATE CORP          | COM      | 020002101 | 32831  | 989748   | SH  | DEFINED | 01 |
| ALLSTATE CORP          | COM      | 020002101 | 5170   | 155889   | SH  | DEFINED | 01 |
| ALLTEL CORP            | COM      | 020039103 | 10230  | 228547   | SH  | DEFINED | 01 |
| ALLTEL CORP            | COM      | 020039103 | 3083   | 68887    | SH  | DEFINED | 01 |
| ALLTEL CVT PFD         | CONV PRF | 020039822 | 8227   | 175000   | SH  | DEFINED | 01 |
| ALPHARMA INC CL A      | COM      | 020813101 | 3954   | 220561   | SH  | DEFINED | 01 |
| ALTERA CORP            | COM      | 021441100 | 4319   | 318891   | SH  | DEFINED | 01 |
| ALTERA CORP            | COM      | 021441100 | 6404   | 472938   | SH  | DEFINED | 01 |
| ALTERA CORP            | COM      | 021441100 | 1207   | 89091    | SH  | DEFINED | 01 |
| ALTRIA GROUP INC       | COM      | 02209S103 | 447992 | 14953004 | SH  | DEFINED | 01 |
| ALTRIA GROUP INC       | COM      | 02209S103 | 17210  | 574443   | SH  | DEFINED | 01 |
| ALTRIA GROUP INC       | COM      | 02209S103 | 13770  | 459613   | SH  | DEFINED | 01 |
| ALTRIA GROUP INC       | COM      | 02209S103 | 1609   | 53724    | SH  | DEFINED | 01 |
| ALZA (JNJ) CVT         | CONV BND | 02261WAB5 | 463    | 570000   | PRN | DEFINED | 01 |
| AMAZON COM INC         | COM      | 023135106 | 19372  | 744200   | SH  | DEFINED | 01 |
| AMAZON COM INC         | COM      | 023135106 | 44     | 1697     | SH  | DEFINED | 01 |
| AMBAC FINANCIAL GRP    | COM      | 023139108 | 298    | 5913     | SH  | DEFINED | 01 |
| AMBAC FINANCIAL GRP    | COM      | 023139108 | 1181   | 23380    | SH  | DEFINED | 01 |
| AMERADA HESS           | COM      | 023551104 | 4053   | 91567    | SH  | DEFINED | 01 |
| AMERADA HESS           | COM      | 023551104 | 23     | 517      | SH  | DEFINED | 01 |
| AMERADA HESS           | COM      | 023551104 | 871    | 19675    | SH  | DEFINED | 01 |
| AMEREN CORP            | COM      | 023608102 | 2347   | 60114    | SH  | DEFINED | 01 |
| AMEREN CORP            | COM      | 023608102 | 1378   | 35275    | SH  | DEFINED | 01 |
| AMERICA MOVIL SA CV.   | COM      | 02364W105 | 268    | 20055    | SH  | DEFINED | 01 |
| AMER AXLE & MFG HDGS   | COM      | 024061103 | 762    | 36200    | SH  | DEFINED | 01 |
| AMERICAN ELEC PWR      | COM      | 025537101 | 2373   | 103878   | SH  | DEFINED | 01 |
| AMERICAN ELEC PWR      | COM      | 025537101 | 1969   | 86166    | SH  | DEFINED | 01 |
| AMERICAN EAGLE OUTFI   | COM      | 02553E106 | 7161   | 493269   | SH  | DEFINED | 01 |
| AMERICAN EAGLE OUTFI   | COM      | 02553E106 | 148    | 10170    | SH  | DEFINED | 01 |
| AEMG-SMALL CAP GWTH    | COM      | 025810987 | 10000  | 10000000 | SH  | DEFINED | 01 |
| AMERICAN EXPRESS       | COM      | 025816109 | 2442   | 73491    | SH  | DEFINED | 01 |
| AMERICAN EXPRESS       | COM      | 025816109 | 9634   | 289922   | SH  | DEFINED | 01 |
| AMERICAN FINICIAL GRP  | COM      | 025932104 | 57     | 2883     | SH  | DEFINED | 01 |
| AMERICAN FINICIAL GRP  | COM      | 025932104 | 80     | 4048     | SH  | DEFINED | 01 |
| AM GREETINGS CL A      | COM      | 026375105 | 147    | 11142    | SH  | DEFINED | 01 |
| AM GREETINGS CL A      | COM      | 026375105 | 190    | 14521    | SH  | DEFINED | 01 |
| AMERICAN INTL GROUP    | COM      | 026874107 | 294152 | 5948497  | SH  | DEFINED | 01 |
| AMERICAN INTL GROUP    | COM      | 026874107 | 5692   | 115261   | SH  | DEFINED | 01 |
| AMERICAN INTL GROUP    | COM      | 026874107 | 28573  | 577807   | SH  | DEFINED | 01 |
| AMERICAN INTL GROUP    | COM      | 026874107 | 25     | 500      | SH  | DEFINED | 01 |
| AMERICAN INTL GROUP    | COM      | 026874107 | 1179   | 23852    | SH  | DEFINED | 01 |
| AMERICAN INTL GROUP    | CONV BND | 026874AP2 | 810    | 1260000  | PRN | DEFINED | 01 |
| AMER ITALIAN PASTA     | COM      | 027070101 | 5064   | 117086   | SH  | DEFINED | 01 |
| AMER ITALIAN PASTA     | COM      | 027070101 | 11224  | 259500   | SH  | DEFINED | 01 |
| AMER ITALIAN PASTA     | COM      | 027070101 | 268    | 6200     | SH  | DEFINED | 01 |
| AMERICAN MANAGEMENT    | COM      | 027352103 | 3330   | 275710   | SH  | DEFINED | 01 |
| AMERICAN MANAGEMENT    | COM      | 027352103 | 35     | 2840     | SH  | DEFINED | 01 |
| AMERICAN MANAGEMENT    | COM      | 027352103 | 2      | 185      | SH  | DEFINED | 01 |
| AMERICAN MEDICAL SYS.. | COM      | 02744M108 | 3981   | 275480   | SH  | DEFINED | 01 |
| AMERICAN MEDICAL SEC   | COM      | 02744P101 | 623    | 47100    | SH  | DEFINED | 01 |
| AMER PWR CONVERSION    | COM      | 029066107 | 32841  | 2306254  | SH  | DEFINED | 01 |
| AMER PWR CONVERSION    | COM      | 029066107 | 1237   | 86890    | SH  | DEFINED | 01 |
| AMER PWR CONVERSION    | COM      | 029066107 | 2521   | 177063   | SH  | DEFINED | 01 |
| AMERICAN STD CO        | COM      | 029712106 | 5013   | 72896    | SH  | DEFINED | 01 |

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|                                |          |           |        |          |     |         |    |   |
|--------------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| AMERICAN STD CO                | COM      | 029712106 | 41     | 598      | SH  | DEFINED | 01 | 0 |
| AMERICAN STD CO                | COM      | 029712106 | 1111   | 16155    | SH  | DEFINED | 01 | 0 |
| AMERICAN STS WATER             | COM      | 029899101 | 1076   | 45000    | SH  | DEFINED | 01 |   |
| AMERICAN TOWER CORP UNIT 0% 8/ | PRF      | 03027RAC7 | 9026   | 13675    | SH  | DEFINED | 01 |   |
| AMERICAN TOWER CORP UNIT 0% 8/ | PRF      | 03027RAC7 | 3630   | 5500     | SH  | DEFINED | 01 | 0 |
| AMERICREDIT CORP               | COM      | 03060R101 | 21     | 6454     | SH  | DEFINED | 01 | 0 |
| AMERSHAM.                      | COM      | 030719108 | 2      | 60       | SH  | DEFINED | 01 | 0 |
| AMERUS GROUP CO                | COM      | 03072M108 | 2622   | 106827   | SH  | DEFINED | 01 |   |
| AMERUS GROUP CO                | COM      | 03072M108 | 80     | 3258     | SH  | DEFINED | 01 | 0 |
| AMERISOURCEBERGEN              | COM      | 03073E105 | 119192 | 2270302  | SH  | DEFINED | 01 |   |
| AMERISOURCEBERGEN              | COM      | 03073E105 | 7767   | 147943   | SH  | DEFINED | 01 | 0 |
| AMERISOURCEBERGEN              | COM      | 03073E105 | 2317   | 44120    | SH  | DEFINED | 01 | 0 |
| AMERIGROUP CORP                | COM      | 03073T102 | 7263   | 248240   | SH  | DEFINED | 01 |   |
| AMERIGROUP CORP                | COM      | 03073T102 | 2      | 80       | SH  | DEFINED | 01 | 0 |
| AMERITRADE HLDGS.              | COM      | 03074K100 | 347    | 70000    | SH  | DEFINED | 01 |   |
| AMETEK INC (NEW)               | COM      | 031100100 | 705    | 21378    | SH  | DEFINED | 01 |   |
| AMETEK INC (NEW)               | COM      | 031100100 | 2      | 60       | SH  | DEFINED | 01 | 0 |
| AMGEN INC.                     | COM      | 031162100 | 722643 | 12556772 | SH  | DEFINED | 01 |   |
| AMGEN INC.                     | COM      | 031162100 | 32752  | 569072   | SH  | DEFINED | 01 | 0 |
| AMGEN INC.                     | COM      | 031162100 | 18722  | 325322   | SH  | DEFINED | 01 | 0 |
| AMGEN CVT                      | CONV BND | 031162AE0 | 853    | 1120000  | PRN | DEFINED | 01 |   |
| AMGEN CVT                      | CONV BND | 031162AE0 | 761    | 1000000  | PRN | DEFINED | 01 | 0 |
| AMKOR TECH                     | CONV BND | 031652AH3 | 760    | 1100000  | PRN | DEFINED | 01 |   |
| AMSOUTH BANCORPORATI           | COM      | 032165102 | 3130   | 157472   | SH  | DEFINED | 01 |   |
| AMSOUTH BANCORPORATI           | COM      | 032165102 | 1571   | 79004    | SH  | DEFINED | 01 | 0 |
| AMSURG CORP.                   | COM      | 03232P405 | 1536   | 60960    | SH  | DEFINED | 01 |   |
| AMYLIN PHARM.                  | COM      | 032346108 | 8230   | 508000   | SH  | DEFINED | 01 |   |
| AMYLIN PHARM.                  | COM      | 032346108 | 127    | 7833     | SH  | DEFINED | 01 | 0 |
| AMYLIN PHARM.                  | COM      | 032346108 | 2      | 115      | SH  | DEFINED | 01 | 0 |
| ANADARKO PETRO CORP            | COM      | 032511107 | 66580  | 1463322  | SH  | DEFINED | 01 |   |
| ANADARKO PETRO CORP            | COM      | 032511107 | 614    | 13500    | SH  | DEFINED | 01 | 0 |
| ANADARKO PETRO CORP            | COM      | 032511107 | 4450   | 97796    | SH  | DEFINED | 01 | 0 |
| ANALOG DEVICES                 | COM      | 032654105 | 9727   | 353694   | SH  | DEFINED | 01 |   |
| ANALOG DEVICES                 | COM      | 032654105 | 5222   | 189845   | SH  | DEFINED | 01 | 0 |
| ANALOG DEVICES                 | COM      | 032654105 | 2209   | 80343    | SH  | DEFINED | 01 | 0 |
| ANALOG DEVICES                 | COM      | 032654105 | 336    | 12200    | SH  | DEFINED | 01 | 1 |
| ANALOGIC                       | COM      | 032657207 | 2140   | 46949    | SH  | DEFINED | 01 |   |
| ANAREN INC                     | COM      | 032744104 | 1101   | 127300   | SH  | DEFINED | 01 |   |
| ANCHOR BANCORP                 | COM      | 032839102 | 3634   | 165554   | SH  | DEFINED | 01 |   |
| ANCHOR BANCORP                 | COM      | 032839102 | 71     | 3212     | SH  | DEFINED | 01 | 0 |
| ANCHOR BANCORP                 | COM      | 032839102 | 5      | 225      | SH  | DEFINED | 01 | 0 |
| ANDREW CORP                    | COM      | 034425108 | 30     | 5483     | SH  | DEFINED | 01 |   |
| ANDREW CORP                    | COM      | 034425108 | 119    | 21684    | SH  | DEFINED | 01 | 0 |
| ANDRX CORP-ANDRX GRP           | COM      | 034553107 | 2824   | 239100   | SH  | DEFINED | 01 |   |
| ANGELICA CORP                  | COM      | 034663104 | 440    | 25829    | SH  | DEFINED | 01 |   |
| ANGLOGOLD LTD                  | COM      | 035128206 | 3018   | 100000   | SH  | DEFINED | 01 |   |
| ANHEUSER BUSCH CO              | COM      | 035229103 | 140054 | 3004779  | SH  | DEFINED | 01 |   |
| ANHEUSER BUSCH CO              | COM      | 035229103 | 3026   | 64900    | SH  | DEFINED | 01 | 0 |
| ANHEUSER BUSCH CO              | COM      | 035229103 | 8816   | 189157   | SH  | DEFINED | 01 | 0 |
| ANHEUSER BUSCH CO              | COM      | 035229103 | 391    | 8384     | SH  | DEFINED | 01 | 1 |
| ANIXTER INTL INC               | COM      | 035290105 | 3518   | 155176   | SH  | DEFINED | 01 |   |
| ANIXTER INTL INC               | COM      | 035290105 | 44     | 1962     | SH  | DEFINED | 01 | 0 |
| ANIXTER INTL INC               | COM      | 035290105 | 3      | 120      | SH  | DEFINED | 01 | 0 |
| ANN TAYLOR STORES COR          | COM      | 036115103 | 3684   | 179451   | SH  | DEFINED | 01 |   |
| ANN TAYLOR STORES COR          | COM      | 036115103 | 42     | 2048     | SH  | DEFINED | 01 | 0 |
| ANN TAYLOR STORES COR          | COM      | 036115103 | 2      | 106      | SH  | DEFINED | 01 | 0 |
| ANSYS                          | COM      | 03662Q105 | 3457   | 144330   | SH  | DEFINED | 01 |   |
| ANSYS                          | COM      | 03662Q105 | 2      | 100      | SH  | DEFINED | 01 | 0 |
| ANTHEM INC                     | COM      | 03674B104 | 52413  | 791097   | SH  | DEFINED | 01 |   |
| ANTHEM INC                     | COM      | 03674B104 | 417    | 6292     | SH  | DEFINED | 01 | 0 |
| ANTHEM INC                     | COM      | 03674B104 | 2128   | 32125    | SH  | DEFINED | 01 | 0 |
| ANTIGENICS INC/DEL             | COM      | 037032109 | 2932   | 353700   | SH  | DEFINED | 01 |   |

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|                              |       |           |        |         |    |         |    |
|------------------------------|-------|-----------|--------|---------|----|---------|----|
| AON CORP                     | COM   | 037389103 | 5496   | 265819  | SH | DEFINED | 01 |
| AON CORP                     | COM   | 037389103 | 1413   | 68325   | SH | DEFINED | 01 |
| APACHE CORP                  | COM   | 037411105 | 155466 | 2518062 | SH | DEFINED | 01 |
| APACHE CORP                  | COM   | 037411105 | 11198  | 181351  | SH | DEFINED | 01 |
| APACHE CORP                  | COM   | 037411105 | 4948   | 80135   | SH | DEFINED | 01 |
| APARTMENT INVT & MGMT CO     | COM   | 03748R101 | 5720   | 156798  | SH | DEFINED | 01 |
| APARTMENT INVT & MGMT CO     | COM   | 03748R101 | 755    | 20685   | SH | DEFINED | 01 |
| APOGEE ENTERPRISES           | COM   | 037598109 | 1333   | 162164  | SH | DEFINED | 01 |
| APOGEE ENTERPRISES           | COM   | 037598109 | 2      | 210     | SH | DEFINED | 01 |
| APOLLO GROUP INC -C          | COM   | 037604105 | 43137  | 864478  | SH | DEFINED | 01 |
| APOLLO GROUP INC -C          | COM   | 037604105 | 106740 | 2139097 | SH | DEFINED | 01 |
| APOLLO GROUP INC -C          | COM   | 037604105 | 4633   | 92844   | SH | DEFINED | 01 |
| APOLLO GROUP INC -C          | COM   | 037604105 | 398    | 7980    | SH | DEFINED | 01 |
| UNIVERSITY OF PHOENIX ONLINE | COM   | 037604204 | 345    | 8093    | SH | DEFINED | 01 |
| APOGENT TECHNOLOGIES         | COM   | 03760A101 | 64     | 4388    | SH | DEFINED | 01 |
| APPALACHIAN POWER 5.900 PFD  | 1 PRF | 037735842 | 905    | 10000   | SH | DEFINED | 01 |
| APPALACHIAN POWER 5.920 PFD  | 1 PRF | 037735859 | 1081   | 11000   | SH | DEFINED | 01 |
| APPLE COMPUTER               | COM   | 037833100 | 78239  | 5533127 | SH | DEFINED | 01 |
| APPLE COMPUTER               | COM   | 037833100 | 3278   | 231850  | SH | DEFINED | 01 |
| APPLE COMPUTER               | COM   | 037833100 | 1171   | 82822   | SH | DEFINED | 01 |
| APPLEBEES INTL INC           | COM   | 037899101 | 65     | 2305    | SH | DEFINED | 01 |
| APRIA HEALTHCARE GRO         | COM   | 037933108 | 8819   | 377590  | SH | DEFINED | 01 |
| APRIA HEALTHCARE GRO         | COM   | 037933108 | 4      | 150     | SH | DEFINED | 01 |
| APPLERA - APP BIOSYS         | COM   | 038020103 | 21562  | 1362091 | SH | DEFINED | 01 |
| APPLERA - APP BIOSYS         | COM   | 038020103 | 908    | 57369   | SH | DEFINED | 01 |
| APPLERA - APP BIOSYS         | COM   | 038020103 | 2163   | 136619  | SH | DEFINED | 01 |
| APPLERA - CELERA GNM         | COM   | 038020202 | 3706   | 430000  | SH | DEFINED | 01 |
| APPLICA INC                  | COM   | 03815A106 | 341    | 69734   | SH | DEFINED | 01 |
| APPLIED FILMS CORP           | COM   | 038197109 | 727    | 45000   | SH | DEFINED | 01 |
| APPLIED IND TECHNOLO         | COM   | 03820C105 | 942    | 56346   | SH | DEFINED | 01 |
| APPLIED MATERIALS            | COM   | 038222105 | 115816 | 9206373 | SH | DEFINED | 01 |
| APPLIED MATERIALS            | COM   | 038222105 | 9457   | 751875  | SH | DEFINED | 01 |
| APPLIED MATERIALS            | COM   | 038222105 | 4662   | 370569  | SH | DEFINED | 01 |
| APPLIED MATERIALS            | COM   | 038222105 | 87     | 6900    | SH | DEFINED | 01 |
| APPLIED MICRO CIRCUT         | COM   | 03822W109 | 56     | 16976   | SH | DEFINED | 01 |
| APPLIED MICRO CIRCUT         | COM   | 03822W109 | 218    | 66977   | SH | DEFINED | 01 |
| APPLIED SIGNAL.              | COM   | 038237103 | 514    | 36500   | SH | DEFINED | 01 |
| APPLIED SIGNAL.              | COM   | 038237103 | 1      | 60      | SH | DEFINED | 01 |
| APPLIED MOLECULAR EV         | COM   | 03823E108 | 2      | 650     | SH | DEFINED | 01 |
| APTARGROUP INC               | COM   | 038336103 | 4074   | 125919  | SH | DEFINED | 01 |
| AQUILA INC                   | COM   | 03840P102 | 671    | 322579  | SH | DEFINED | 01 |
| ARACRUZ CELLULOSE SA         | COM   | 038496204 | 1783   | 89126   | SH | DEFINED | 01 |
| ARACRUZ CELLULOSE SA         | COM   | 038496204 | 238    | 11881   | SH | DEFINED | 01 |
| ARACRUZ CELLULOSE SA         | COM   | 038496204 | 382    | 19079   | SH | DEFINED | 01 |
| ARADIGM CORP                 | COM   | 038505103 | 120    | 96300   | SH | DEFINED | 01 |
| ARAMARK CORP- CL B.          | COM   | 038521100 | 6643   | 290100  | SH | DEFINED | 01 |
| ARAMARK CORP- CL B.          | COM   | 038521100 | 490    | 21390   | SH | DEFINED | 01 |
| ARBITRON INC                 | COM   | 03875Q108 | 4283   | 135111  | SH | DEFINED | 01 |
| ARBITRON INC                 | COM   | 03875Q108 | 75     | 2370    | SH | DEFINED | 01 |
| ARCH CHEMICALS INC           | COM   | 03937R102 | 1243   | 66487   | SH | DEFINED | 01 |
| ARCH COAL                    | COM   | 039380100 | 1051   | 55241   | SH | DEFINED | 01 |
| ARCH COAL                    | COM   | 039380100 | 3362   | 176900  | SH | DEFINED | 01 |
| ARCH WIRELESS INC            | COM   | 039392600 | 6      | 2314    | SH | DEFINED | 01 |
| ARCHER DANIELS MDLND         | COM   | 039483102 | 18017  | 1668328 | SH | DEFINED | 01 |
| ARCHER DANIELS MDLND         | COM   | 039483102 | 1538   | 142415  | SH | DEFINED | 01 |
| ARCTIC CAT INC               | COM   | 039670104 | 4210   | 269709  | SH | DEFINED | 01 |
| ARGONAUT GROUP INC           | COM   | 040157109 | 1249   | 146200  | SH | DEFINED | 01 |
| ARGOSY GAMING                | COM   | 040228108 | 3471   | 173684  | SH | DEFINED | 01 |
| ARGOSY GAMING                | COM   | 040228108 | 2      | 120     | SH | DEFINED | 01 |
| ARIBA                        | COM   | 04033V104 | 4300   | 1524600 | SH | DEFINED | 01 |
| ARIBA                        | COM   | 04033V104 | 1015   | 360240  | SH | DEFINED | 01 |
| ARKANSAS BEST CORP           | COM   | 040790107 | 4605   | 181130  | SH | DEFINED | 01 |

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|--------------------------------|----------|-----------|-------|---------|-----|---------|----|---|
| ARKANSAS BEST CORP             | COM      | 040790107 | 72    | 2839    | SH  | DEFINED | 01 | 0 |
| ARKANSAS BEST CORP             | COM      | 040790107 | 5     | 189     | SH  | DEFINED | 01 | 0 |
| ARMOR HOLDINGS INC             | COM      | 042260109 | 874   | 87415   | SH  | DEFINED | 01 |   |
| ARQULE INC                     | COM      | 04269E107 | 153   | 63414   | SH  | DEFINED | 01 |   |
| ARRIS GROUP INC                | COM      | 04269Q100 | 1150  | 310950  | SH  | DEFINED | 01 |   |
| ARRIS GROUP INC                | COM      | 04269Q100 | 46    | 12254   | SH  | DEFINED | 01 | 0 |
| ARRIS GROUP INC                | COM      | 04269Q100 | 2     | 641     | SH  | DEFINED | 01 | 0 |
| ARRAY BIOPHARMA INC            | COM      | 04269X105 | 815   | 191000  | SH  | DEFINED | 01 |   |
| ARRAY BIOPHARMA INC            | COM      | 04269X105 | 1     | 160     | SH  | DEFINED | 01 | 0 |
| ARROW ELECTRONICS              | COM      | 042735100 | 3334  | 226819  | SH  | DEFINED | 01 |   |
| ARROW ELECTRONICS              | COM      | 042735100 | 64    | 4375    | SH  | DEFINED | 01 | 0 |
| ARROW ELECTRONICS              | COM      | 042735100 | 16    | 1075    | SH  | DEFINED | 01 | 0 |
| ARROW ELECTRONIC CVT           | CONV BND | 042735AY6 | 758   | 1630000 | PRN | DEFINED | 01 |   |
| ARTISAN COMPONENTS.            | COM      | 042923102 | 2176  | 134700  | SH  | DEFINED | 01 |   |
| ARTISAN COMPONENTS.            | COM      | 042923102 | 1     | 80      | SH  | DEFINED | 01 | 0 |
| ARTESYN TECHNOLOGIES           | COM      | 043127109 | 353   | 113904  | SH  | DEFINED | 01 |   |
| ARTHROCARE CORP                | COM      | 043136100 | 776   | 62211   | SH  | DEFINED | 01 |   |
| ARVINMERITOR INC               | COM      | 043353101 | 229   | 16387   | SH  | DEFINED | 01 |   |
| ASBURY AUTOMOTIVE GROUP        | COM      | 043436104 | 601   | 75200   | SH  | DEFINED | 01 |   |
| ASBURY AUTOMOTIVE GROUP        | COM      | 043436104 | 47    | 5796    | SH  | DEFINED | 01 | 0 |
| ASBURY AUTOMOTIVE GROUP        | COM      | 043436104 | 3     | 377     | SH  | DEFINED | 01 | 0 |
| ASCENTIAL SOFTWARE             | COM      | 04362P108 | 1621  | 579065  | SH  | DEFINED | 01 |   |
| ASHANTI GOLDFLDS-GDR.          | COM      | 043743202 | 1420  | 250000  | SH  | DEFINED | 01 |   |
| ASHANTI GOLDFLDS-GDR.          | COM      | 043743202 | 245   | 43100   | SH  | DEFINED | 01 | 0 |
| ASHLAND INC                    | COM      | 044204105 | 703   | 23696   | SH  | DEFINED | 01 |   |
| ASHLAND INC                    | COM      | 044204105 | 447   | 15050   | SH  | DEFINED | 01 | 0 |
| ASHWORTH INC                   | COM      | 04516H101 | 244   | 38430   | SH  | DEFINED | 01 |   |
| 3/15/10 UNIT 14%               | WT       | 04516V118 | 0     | 6400    | SH  | DEFINED | 01 | 0 |
| ASK JEEVES INC                 | COM      | 045174109 | 177   | 25000   | SH  | DEFINED | 01 |   |
| ASPECT COMMUNICATION           | COM      | 04523Q102 | 39    | 12677   | SH  | DEFINED | 01 | 0 |
| ASPECT COMMUNICATION           | COM      | 04523Q102 | 3     | 835     | SH  | DEFINED | 01 | 0 |
| ASSO BANCORP                   | COM      | 045487105 | 101   | 3112    | SH  | DEFINED | 01 |   |
| ASTEC INDS INC                 | COM      | 046224101 | 339   | 58393   | SH  | DEFINED | 01 |   |
| ASTORIA FINL CORP.             | COM      | 046265104 | 223   | 9633    | SH  | DEFINED | 01 |   |
| ASTORIA FINL CORP.             | COM      | 046265104 | 79    | 3411    | SH  | DEFINED | 01 | 0 |
| ASTRAZENECA PLC-ADR            | COM      | 046353108 | 24    | 700     | SH  | DEFINED | 01 | 0 |
| ASTROPOWER INC                 | COM      | 04644A101 | 271   | 64825   | SH  | DEFINED | 01 |   |
| ASYST.                         | COM      | 04648X107 | 136   | 25180   | SH  | DEFINED | 01 |   |
| ATHEROGENICS INC               | COM      | 047439104 | 1127  | 120500  | SH  | DEFINED | 01 |   |
| ATHEROGENICS INC               | COM      | 047439104 | 2     | 210     | SH  | DEFINED | 01 | 0 |
| ATLANTIC COAST AIRLI           | COM      | 048396105 | 1820  | 293018  | SH  | DEFINED | 01 |   |
| ATMEL CORP                     | COM      | 049513104 | 47    | 29431   | SH  | DEFINED | 01 |   |
| ATMOS ENERGY CORP              | COM      | 049560105 | 2862  | 134630  | SH  | DEFINED | 01 |   |
| ATMOS ENERGY CORP              | COM      | 049560105 | 105   | 4931    | SH  | DEFINED | 01 | 0 |
| ATMOS ENERGY CORP              | COM      | 049560105 | 7     | 327     | SH  | DEFINED | 01 | 0 |
| ATWOOD OCEANICS                | COM      | 050095108 | 2896  | 114792  | SH  | DEFINED | 01 |   |
| ATWOOD OCEANICS                | COM      | 050095108 | 1     | 50      | SH  | DEFINED | 01 | 0 |
| AUDIOVOX CORP                  | COM      | 050757103 | 503   | 67907   | SH  | DEFINED | 01 |   |
| AUGUST TECH CORP               | COM      | 05106U105 | 903   | 230500  | SH  | DEFINED | 01 |   |
| AUGUST TECH CORP               | COM      | 05106U105 | 1     | 210     | SH  | DEFINED | 01 | 0 |
| AURIGIN SYSTEMS INC AURIGIN SY | PRF      | 051400XX2 | 0     | 6097561 | SH  | DEFINED | 01 |   |
| AUTODESK INC                   | COM      | 052769106 | 2385  | 156325  | SH  | DEFINED | 01 |   |
| AUTODESK INC                   | COM      | 052769106 | 382   | 25012   | SH  | DEFINED | 01 | 0 |
| AUTOMATIC DATA PROC.           | COM      | 053015103 | 38382 | 1246588 | SH  | DEFINED | 01 |   |
| AUTOMATIC DATA PROC.           | COM      | 053015103 | 4073  | 132269  | SH  | DEFINED | 01 | 0 |
| AUTONATION INC                 | COM      | 05329W102 | 907   | 71195   | SH  | DEFINED | 01 |   |
| AUTONATION INC                 | COM      | 05329W102 | 815   | 63935   | SH  | DEFINED | 01 | 0 |
| AUTOZONE                       | COM      | 053332102 | 21377 | 311118  | SH  | DEFINED | 01 |   |
| AUTOZONE                       | COM      | 053332102 | 55    | 800     | SH  | DEFINED | 01 | 0 |
| AUTOZONE                       | COM      | 053332102 | 1476  | 21482   | SH  | DEFINED | 01 | 0 |
| AVALONBAY COMM                 | COM      | 053484101 | 221   | 6000    | SH  | DEFINED | 01 |   |
| AVATAR HOLDINGS INC            | COM      | 053494100 | 850   | 33300   | SH  | DEFINED | 01 |   |



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|                               |          |           |        |          |     |         |      |
|-------------------------------|----------|-----------|--------|----------|-----|---------|------|
| AVAYA INC                     | COM      | 053499109 | 42     | 20829    | SH  | DEFINED | 01   |
| AVAYA INC                     | COM      | 053499109 | 168    | 82208    | SH  | DEFINED | 01 0 |
| AVERY DENNISON CORP           | COM      | 053611109 | 3463   | 59009    | SH  | DEFINED | 01   |
| AVERY DENNISON CORP           | COM      | 053611109 | 1421   | 24220    | SH  | DEFINED | 01 0 |
| AVID TECH                     | COM      | 05367P100 | 2731   | 123325   | SH  | DEFINED | 01   |
| AVID TECH                     | COM      | 05367P100 | 2      | 90       | SH  | DEFINED | 01 0 |
| AVIRON CVT                    | CONV BND | 053762AD2 | 838    | 810000   | PRN | DEFINED | 01   |
| AVISTA CORP                   | COM      | 05379B107 | 1507   | 142298   | SH  | DEFINED | 01   |
| AVNET INC                     | COM      | 053807103 | 5571   | 531684   | SH  | DEFINED | 01   |
| AVNET INC                     | COM      | 053807103 | 1819   | 173600   | SH  | DEFINED | 01 0 |
| AVNET INC                     | COM      | 053807103 | 25     | 2375     | SH  | DEFINED | 01 0 |
| AVOCENT CORPORATION           | COM      | 053893103 | 1953   | 83681    | SH  | DEFINED | 01   |
| AVOCENT CORPORATION           | COM      | 053893103 | 3      | 135      | SH  | DEFINED | 01 0 |
| AVON PRODUCTS                 | COM      | 054303102 | 99823  | 1749747  | SH  | DEFINED | 01   |
| AVON PRODUCTS                 | COM      | 054303102 | 10580  | 185420   | SH  | DEFINED | 01 0 |
| AVON PRODUCTS                 | COM      | 054303102 | 2961   | 51910    | SH  | DEFINED | 01 0 |
| AXA                           | COM      | 054536107 | 0      | 24       | SH  | DEFINED | 01 0 |
| AXCELIS TECH INC              | COM      | 054540109 | 2583   | 546108   | SH  | DEFINED | 01   |
| AXCELIS TECH INC              | COM      | 054540109 | 2      | 400      | SH  | DEFINED | 01 0 |
| AZTAR CORP                    | COM      | 054802103 | 3898   | 290232   | SH  | DEFINED | 01   |
| AZTAR CORP                    | COM      | 054802103 | 93     | 6906     | SH  | DEFINED | 01 0 |
| AZTAR CORP                    | COM      | 054802103 | 5      | 403      | SH  | DEFINED | 01 0 |
| BB&T CORP                     | COM      | 054937107 | 827    | 26322    | SH  | DEFINED | 01   |
| BB&T CORP                     | COM      | 054937107 | 3265   | 103876   | SH  | DEFINED | 01 0 |
| BCE INC                       | COM      | 05534B109 | 32976  | 1800000  | SH  | DEFINED | 01   |
| BEI TECHNOLOGIES INC          | COM      | 05538P104 | 420    | 43292    | SH  | DEFINED | 01   |
| BHP OPERATIONS BHP OPERATIONS | PRF      | 055453740 | 5313   | 50000    | SH  | DEFINED | 01   |
| BISYS GROUP                   | COM      | 055472104 | 16762  | 1027093  | SH  | DEFINED | 01   |
| BISYS GROUP                   | COM      | 055472104 | 23224  | 1423050  | SH  | DEFINED | 01 0 |
| BISYS GROUP                   | COM      | 055472104 | 579    | 35500    | SH  | DEFINED | 01 0 |
| BJ SERVICES CO                | COM      | 055482103 | 19927  | 579416   | SH  | DEFINED | 01   |
| BJ SERVICES CO                | COM      | 055482103 | 709    | 20600    | SH  | DEFINED | 01 0 |
| BJ SERVICES CO                | COM      | 055482103 | 1197   | 34810    | SH  | DEFINED | 01 0 |
| BJ SERVICES CVT               | CONV BND | 055482AF0 | 558    | 670000   | PRN | DEFINED | 01   |
| BKF CAPITAL GROUP.            | COM      | 05548G102 | 1735   | 106800   | SH  | DEFINED | 01   |
| BJ`S WHOLESALE CLUB           | COM      | 05548J106 | 5058   | 447580   | SH  | DEFINED | 01   |
| BP PLC ADR                    | COM      | 055622104 | 93987  | 2435539  | SH  | DEFINED | 01   |
| BP PLC ADR                    | COM      | 055622104 | 658    | 17050    | SH  | DEFINED | 01 0 |
| BP PLC ADR                    | COM      | 055622104 | 2524   | 65400    | SH  | DEFINED | 01 0 |
| BT GROUP PLC SPN ADR          | COM      | 05577E101 | 585    | 23000    | SH  | DEFINED | 01   |
| BMC SOFTWARE INC              | COM      | 055921100 | 59696  | 3956001  | SH  | DEFINED | 01   |
| BMC SOFTWARE INC              | COM      | 055921100 | 2099   | 139106   | SH  | DEFINED | 01 0 |
| BMC SOFTWARE INC              | COM      | 055921100 | 4154   | 275253   | SH  | DEFINED | 01 0 |
| BAKER HUGHES                  | COM      | 057224107 | 23398  | 781743   | SH  | DEFINED | 01   |
| BAKER HUGHES                  | COM      | 057224107 | 452    | 15100    | SH  | DEFINED | 01 0 |
| BAKER HUGHES                  | COM      | 057224107 | 3628   | 121215   | SH  | DEFINED | 01 0 |
| BAKER HUGHES                  | COM      | 057224107 | 12     | 400      | SH  | DEFINED | 01 1 |
| BAKER HUGHES                  | COM      | 057224107 | 481    | 16100    | SH  | DEFINED | 01 1 |
| BALDOR ELECTRIC               | COM      | 057741100 | 2167   | 101284   | SH  | DEFINED | 01   |
| BALDOR ELECTRIC               | COM      | 057741100 | 1      | 30       | SH  | DEFINED | 01 0 |
| BALL CORP                     | COM      | 058498106 | 5090   | 91399    | SH  | DEFINED | 01   |
| BALL CORP                     | COM      | 058498106 | 711    | 12759    | SH  | DEFINED | 01 0 |
| BALLY TOTAL FITNESS           | COM      | 05873K108 | 499    | 98420    | SH  | DEFINED | 01   |
| BANCFIRST CORP.               | COM      | 05945F103 | 851    | 19300    | SH  | DEFINED | 01   |
| BANCFIRST CORP.               | COM      | 05945F103 | 81     | 1839     | SH  | DEFINED | 01 0 |
| BANCFIRST CORP.               | COM      | 05945F103 | 5      | 118      | SH  | DEFINED | 01 0 |
| BANCO BRADESCO - ADR          | COM      | 059460204 | 10     | 609      | SH  | DEFINED | 01   |
| BANCO ITAU HLD FIN SA - ADR   | COM      | 059602201 | 19     | 700      | SH  | DEFINED | 01   |
| BANDAG INC.                   | COM      | 059815100 | 25     | 799      | SH  | DEFINED | 01   |
| 0% CVT PFD SERIES F           | CONV PRF | 0600001A4 | 738    | 1413043  | SH  | DEFINED | 01   |
| BANK OF AMERICA CORP          | COM      | 060505104 | 813889 | 12176675 | SH  | DEFINED | 01   |
| BANK OF AMERICA CORP          | COM      | 060505104 | 27932  | 417947   | SH  | DEFINED | 01 0 |

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|------------------------|----------|-----------|-------|---------|-----|---------|----|---|
| BANK OF AMERICA CORP   | COM      | 060505104 | 24322 | 363880  | SH  | DEFINED | 01 | 0 |
| BANK OF AMERICA CORP   | COM      | 060505104 | 20    | 300     | SH  | DEFINED | 01 | 1 |
| BANK OF AMERICA CORP   | COM      | 060505104 | 4390  | 65673   | SH  | DEFINED | 01 | 1 |
| NISSWA FUND LP         | COM      | 060723996 | 2300  | 2300000 | SH  | DEFINED | 01 | 0 |
| BANK OF HAWAII         | COM      | 062540109 | 291   | 9435    | SH  | DEFINED | 01 |   |
| BANK OF THE OZARKS INC | COM      | 063904106 | 800   | 28700   | SH  | DEFINED | 01 |   |
| BANK OF THE OZARKS INC | COM      | 063904106 | 2     | 60      | SH  | DEFINED | 01 | 0 |
| BANK OF NEW YORK       | COM      | 064057102 | 18503 | 902574  | SH  | DEFINED | 01 |   |
| BANK OF NEW YORK       | COM      | 064057102 | 240   | 11700   | SH  | DEFINED | 01 | 0 |
| BANK OF NEW YORK       | COM      | 064057102 | 3465  | 169034  | SH  | DEFINED | 01 | 0 |
| BANK ONE CORP          | COM      | 06423A103 | 31902 | 921502  | SH  | DEFINED | 01 |   |
| BANK ONE CORP          | COM      | 06423A103 | 211   | 6100    | SH  | DEFINED | 01 | 0 |
| BANK ONE CORP          | COM      | 06423A103 | 8889  | 256771  | SH  | DEFINED | 01 | 0 |
| BANK UNITED CORP RTS   | WT       | 065416117 | 0     | 60      | SH  | DEFINED | 01 |   |
| BANKNORTH GROUP INC    | COM      | 06646R107 | 147   | 6728    | SH  | DEFINED | 01 |   |
| BANKUNITED FINANCIAL   | COM      | 06652B103 | 2126  | 120475  | SH  | DEFINED | 01 |   |
| BANKUNITED FINANCIAL   | COM      | 06652B103 | 37    | 2102    | SH  | DEFINED | 01 | 0 |
| BANKUNITED FINANCIAL   | COM      | 06652B103 | 2     | 137     | SH  | DEFINED | 01 | 0 |
| BANTA CORP             | COM      | 066821109 | 1007  | 34157   | SH  | DEFINED | 01 |   |
| BANTA CORP             | COM      | 066821109 | 49    | 1652    | SH  | DEFINED | 01 | 0 |
| BANTA CORP             | COM      | 066821109 | 3     | 102     | SH  | DEFINED | 01 | 0 |
| C R BARD INC           | COM      | 067383109 | 4208  | 66733   | SH  | DEFINED | 01 |   |
| C R BARD INC           | COM      | 067383109 | 63    | 994     | SH  | DEFINED | 01 | 0 |
| C R BARD INC           | COM      | 067383109 | 726   | 11528   | SH  | DEFINED | 01 | 0 |
| BARNES & NOBLE         | COM      | 067774109 | 787   | 41494   | SH  | DEFINED | 01 |   |
| BARNES & NOBLE         | COM      | 067774109 | 63    | 3325    | SH  | DEFINED | 01 | 0 |
| BARNES GROUP           | COM      | 067806109 | 1186  | 56067   | SH  | DEFINED | 01 |   |
| BARRICK GOLD INC       | COM      | 067901108 | 32092 | 2062500 | SH  | DEFINED | 01 |   |
| BARR LABORATORIES      | COM      | 068306109 | 157   | 2752    | SH  | DEFINED | 01 |   |
| BARR LABORATORIES      | COM      | 068306109 | 9     | 150     | SH  | DEFINED | 01 | 0 |
| BARRA INC              | COM      | 068313105 | 1710  | 57598   | SH  | DEFINED | 01 |   |
| BASSETT FURN IND.      | COM      | 070203104 | 362   | 34429   | SH  | DEFINED | 01 |   |
| BAUSCH & LOMB          | COM      | 071707103 | 98    | 2973    | SH  | DEFINED | 01 |   |
| BAUSCH & LOMB          | COM      | 071707103 | 387   | 11764   | SH  | DEFINED | 01 | 0 |
| BAXTER INTL INC        | COM      | 071813109 | 69280 | 3716676 | SH  | DEFINED | 01 |   |
| BAXTER INTL INC        | COM      | 071813109 | 2411  | 129300  | SH  | DEFINED | 01 | 0 |
| BAXTER INTL INC        | COM      | 071813109 | 3425  | 183774  | SH  | DEFINED | 01 | 0 |
| BAXTER INTL CVT PFD    | CONV PRF | 071813406 | 11552 | 300000  | SH  | DEFINED | 01 |   |
| BAXTER INTL CVT PFD    | CONV PRF | 071813406 | 755   | 19600   | SH  | DEFINED | 01 | 0 |
| BAYCORP HOLDINGS LTD   | COM      | 072728108 | 0     | 28      | SH  | DEFINED | 01 |   |
| BE AEROSPACE           | COM      | 073302101 | 198   | 104159  | SH  | DEFINED | 01 |   |
| BEA SYSTEMS INC        | COM      | 073325102 | 4242  | 416300  | SH  | DEFINED | 01 |   |
| BEA SYSTEMS INC        | COM      | 073325102 | 42    | 4053    | SH  | DEFINED | 01 | 0 |
| BEA SYSTEMS CVT        | CONV BND | 073325AD4 | 833   | 900000  | PRN | DEFINED | 01 |   |
| BEAR STEARNS           | COM      | 073902108 | 6264  | 95477   | SH  | DEFINED | 01 |   |
| BEAR STEARNS           | COM      | 073902108 | 1436  | 21891   | SH  | DEFINED | 01 | 0 |
| BEARINGPOINT INC       | COM      | 074002106 | 305   | 48000   | SH  | DEFINED | 01 |   |
| BEASLEY BRD GRP A.     | COM      | 074014101 | 680   | 70000   | SH  | DEFINED | 01 |   |
| BEAZER HOMES USA INC.  | COM      | 07556Q105 | 66    | 1119    | SH  | DEFINED | 01 | 0 |
| BEAZER HOMES USA INC.  | COM      | 07556Q105 | 4     | 76      | SH  | DEFINED | 01 | 0 |
| BEBE STORES INC        | COM      | 075571109 | 467   | 39600   | SH  | DEFINED | 01 |   |
| BECKMAN COULTER INC    | COM      | 075811109 | 87    | 2557    | SH  | DEFINED | 01 |   |
| BECTON DICKINSON       | COM      | 075887109 | 33195 | 963840  | SH  | DEFINED | 01 |   |
| BECTON DICKINSON       | COM      | 075887109 | 5     | 150     | SH  | DEFINED | 01 | 0 |
| BECTON DICKINSON       | COM      | 075887109 | 1961  | 56929   | SH  | DEFINED | 01 | 0 |
| BED BATH & BEYOND IN   | COM      | 075896100 | 93350 | 2702644 | SH  | DEFINED | 01 |   |
| BED BATH & BEYOND IN   | COM      | 075896100 | 1165  | 33740   | SH  | DEFINED | 01 | 0 |
| BED BATH & BEYOND IN   | COM      | 075896100 | 2335  | 67612   | SH  | DEFINED | 01 | 0 |
| BEL FUSE INC-CL A      | COM      | 077347201 | 231   | 13000   | SH  | DEFINED | 01 |   |
| BEL FUSE INC           | COM      | 077347300 | 5669  | 282040  | SH  | DEFINED | 01 |   |
| BELDEN INC             | COM      | 077459105 | 796   | 74038   | SH  | DEFINED | 01 |   |
| BELL MICRPROD INC      | COM      | 078137106 | 394   | 77014   | SH  | DEFINED | 01 |   |

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|                       |     |           |        |         |    |         |      |
|-----------------------|-----|-----------|--------|---------|----|---------|------|
| BELL SOUTH            | COM | 079860102 | 99345  | 4584542 | SH | DEFINED | 01   |
| BELL SOUTH            | COM | 079860102 | 279    | 12850   | SH | DEFINED | 01 0 |
| BELL SOUTH            | COM | 079860102 | 9262   | 427434  | SH | DEFINED | 01 0 |
| BELO CORP             | COM | 080555105 | 1114   | 55010   | SH | DEFINED | 01   |
| BEMIS CO.             | COM | 081437105 | 125    | 2955    | SH | DEFINED | 01   |
| BEMIS CO.             | COM | 081437105 | 491    | 11672   | SH | DEFINED | 01 0 |
| BENCHMARK ELECTRONIC  | COM | 08160H101 | 3502   | 123603  | SH | DEFINED | 01   |
| BENCHMARK ELECTRONIC  | COM | 08160H101 | 49     | 1720    | SH | DEFINED | 01 0 |
| BENCHMARK ELECTRONIC  | COM | 08160H101 | 3      | 106     | SH | DEFINED | 01 0 |
| WR BERKLEY            | COM | 084423102 | 1185   | 27655   | SH | DEFINED | 01   |
| BERKSHIRE HATHAWAY B  | COM | 084670207 | 11285  | 5281    | SH | DEFINED | 01   |
| BEST BUY CO           | COM | 086516101 | 87867  | 3257882 | SH | DEFINED | 01   |
| BEST BUY CO           | COM | 086516101 | 7407   | 274543  | SH | DEFINED | 01 0 |
| BEST BUY CO           | COM | 086516101 | 1922   | 71265   | SH | DEFINED | 01 0 |
| BIG LOTS INC          | COM | 089302103 | 2835   | 251946  | SH | DEFINED | 01   |
| BIG LOTS INC          | COM | 089302103 | 288    | 25619   | SH | DEFINED | 01 0 |
| BIO-RAD LABS CL A.    | COM | 090572207 | 2209   | 61800   | SH | DEFINED | 01   |
| BIO-RAD LABS CL A.    | COM | 090572207 | 3      | 80      | SH | DEFINED | 01 0 |
| BIO TECH GENERAL      | COM | 090578105 | 469    | 174277  | SH | DEFINED | 01   |
| BIOGEN INC            | COM | 090597105 | 21148  | 705921  | SH | DEFINED | 01   |
| BIOGEN INC            | COM | 090597105 | 19169  | 639905  | SH | DEFINED | 01 0 |
| BIOGEN INC            | COM | 090597105 | 3129   | 104489  | SH | DEFINED | 01 0 |
| BIOMET                | COM | 090613100 | 101821 | 3322012 | SH | DEFINED | 01   |
| BIOMET                | COM | 090613100 | 2618   | 85384   | SH | DEFINED | 01 0 |
| BIOMET                | COM | 090613100 | 5984   | 195238  | SH | DEFINED | 01 0 |
| BIOMARIN PHARMACEUTI. | COM | 09061G101 | 915    | 80700   | SH | DEFINED | 01   |
| BIOMARIN PHARMACEUTI. | COM | 09061G101 | 97     | 8570    | SH | DEFINED | 01 0 |
| BIOVAIL CORP          | COM | 09067J109 | 2903   | 72800   | SH | DEFINED | 01 0 |
| BIOVAIL CORP          | COM | 09067J109 | 287    | 7200    | SH | DEFINED | 01 1 |
| BIOSITE INC           | COM | 090945106 | 5142   | 133885  | SH | DEFINED | 01   |
| BIOSITE INC           | COM | 090945106 | 4      | 100     | SH | DEFINED | 01 0 |
| BLACK & DECKER        | COM | 091797100 | 13771  | 395027  | SH | DEFINED | 01   |
| BLACK & DECKER        | COM | 091797100 | 81     | 2319    | SH | DEFINED | 01 0 |
| BLACK & DECKER        | COM | 091797100 | 604    | 17330   | SH | DEFINED | 01 0 |
| BLACK BOX CORP        | COM | 091826107 | 3630   | 122493  | SH | DEFINED | 01   |
| BLACK DIAMOND ARB LP  | COM | 092010990 | 8500   | 8400000 | SH | DEFINED | 01 0 |
| BLACK HILLS CORP      | COM | 092113109 | 7019   | 255342  | SH | DEFINED | 01   |
| BLACK HILLS CORP      | COM | 092113109 | 71     | 2583    | SH | DEFINED | 01 0 |
| BLACK HILLS CORP      | COM | 092113109 | 5      | 180     | SH | DEFINED | 01 0 |
| BLOCK H&R INC         | COM | 093671105 | 426    | 9985    | SH | DEFINED | 01   |
| BLOCK H&R INC         | COM | 093671105 | 81     | 1896    | SH | DEFINED | 01 0 |
| BLOCK H&R INC         | COM | 093671105 | 1682   | 39406   | SH | DEFINED | 01 0 |
| BLOCKBUSTER INC.      | COM | 093679108 | 3531   | 206500  | SH | DEFINED | 01   |
| BLOCKBUSTER INC.      | COM | 093679108 | 1932   | 113000  | SH | DEFINED | 01 0 |
| BLYTH INC             | COM | 09643P108 | 3810   | 149820  | SH | DEFINED | 01   |
| BLYTH INC             | COM | 09643P108 | 72     | 2833    | SH | DEFINED | 01 0 |
| BLYTH INC             | COM | 09643P108 | 5      | 181     | SH | DEFINED | 01 0 |
| BOB EVANS FARMS       | COM | 096761101 | 1837   | 76261   | SH | DEFINED | 01   |
| BOEING                | COM | 097023105 | 26943  | 1075164 | SH | DEFINED | 01   |
| BOEING                | COM | 097023105 | 492    | 19650   | SH | DEFINED | 01 0 |
| BOEING                | COM | 097023105 | 6013   | 239971  | SH | DEFINED | 01 0 |
| BOEING                | COM | 097023105 | 641    | 25591   | SH | DEFINED | 01 1 |
| BOISE CASCADE         | COM | 097383103 | 159    | 7252    | SH | DEFINED | 01   |
| BOISE CASCADE         | COM | 097383103 | 281    | 12858   | SH | DEFINED | 01 0 |
| BORDERS GROUP INC.    | COM | 099709107 | 1460   | 99302   | SH | DEFINED | 01   |
| BORG WARNER INC       | COM | 099724106 | 2216   | 46307   | SH | DEFINED | 01   |
| BORLAND SOFTWARE      | COM | 099849101 | 749    | 81500   | SH | DEFINED | 01   |
| BORLAND SOFTWARE      | COM | 099849101 | 2      | 230     | SH | DEFINED | 01 0 |
| BOSTON COMMUNICATION  | COM | 100582105 | 2722   | 173773  | SH | DEFINED | 01   |
| BOSTON COMMUNICATION  | COM | 100582105 | 37     | 2337    | SH | DEFINED | 01 0 |
| BOSTON COMMUNICATION  | COM | 100582105 | 2      | 145     | SH | DEFINED | 01 0 |
| BOSTON PRIVATE FINL   | COM | 101119105 | 1706   | 114029  | SH | DEFINED | 01   |

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| BOSTON PROPERTIES IN  | COM      | 101121101 | 675   | 17800   | SH  | DEFINED | 01   |
| BOSTON SCIENTIFIC     | COM      | 101137107 | 14796 | 363026  | SH  | DEFINED | 01   |
| BOSTON SCIENTIFIC     | COM      | 101137107 | 1832  | 44934   | SH  | DEFINED | 01 0 |
| BOSTON SCIENTIFIC     | COM      | 101137107 | 3705  | 90895   | SH  | DEFINED | 01 0 |
| BOSTON SCIENTIFIC     | COM      | 101137107 | 2266  | 55608   | SH  | DEFINED | 01 1 |
| BOWATER INC           | COM      | 102183100 | 11098 | 298750  | SH  | DEFINED | 01   |
| BOWNE & CO            | COM      | 103043105 | 996   | 99575   | SH  | DEFINED | 01   |
| BOYD GAMING CORP      | COM      | 103304101 | 1035  | 81200   | SH  | DEFINED | 01   |
| BOYD GAMING CORP      | COM      | 103304101 | 50    | 3864    | SH  | DEFINED | 01 0 |
| BOYD GAMING CORP      | COM      | 103304101 | 3     | 248     | SH  | DEFINED | 01 0 |
| BRADY CORP            | COM      | 104674106 | 1940  | 68587   | SH  | DEFINED | 01   |
| BRANDYWINE RLTY TR    | COM      | 105368203 | 891   | 40500   | SH  | DEFINED | 01   |
| BRASCAN CORP - A      | COM      | 10549P606 | 5554  | 279100  | SH  | DEFINED | 01   |
| BRENCOURT ARBITRG LP  | COM      | 107300998 | 9974  | 1000000 | SH  | DEFINED | 01 0 |
| BRIGGS & STRATTON     | COM      | 109043109 | 4290  | 110444  | SH  | DEFINED | 01   |
| BRIGGS & STRATTON     | COM      | 109043109 | 94    | 2399    | SH  | DEFINED | 01 0 |
| BRIGGS & STRATTON     | COM      | 109043109 | 6     | 149     | SH  | DEFINED | 01 0 |
| BRINKER INT`L INC     | COM      | 109641100 | 56153 | 1841094 | SH  | DEFINED | 01   |
| BRINKER INT`L INC     | COM      | 109641100 | 1779  | 58345   | SH  | DEFINED | 01 0 |
| BRINKER INT`L INC     | COM      | 109641100 | 3015  | 98850   | SH  | DEFINED | 01 0 |
| BRINKER INTL CVT      | CONV BND | 109641AC4 | 509   | 750000  | PRN | DEFINED | 01   |
| BRINKER INTL CVT      | CONV BND | 109641AC4 | 679   | 1000000 | PRN | DEFINED | 01 0 |
| BRISTOL MYERS SQUIBB  | COM      | 110122108 | 38441 | 1819299 | SH  | DEFINED | 01   |
| BRISTOL MYERS SQUIBB  | COM      | 110122108 | 174   | 8200    | SH  | DEFINED | 01 0 |
| BRISTOL MYERS SQUIBB  | COM      | 110122108 | 9029  | 427291  | SH  | DEFINED | 01 0 |
| BROADCOM CORP         | COM      | 111320107 | 190   | 15415   | SH  | DEFINED | 01   |
| BROADCOM CORP         | COM      | 111320107 | 766   | 62071   | SH  | DEFINED | 01 0 |
| BROADWING INC         | COM      | 111620100 | 1469  | 367034  | SH  | DEFINED | 01   |
| BROADWING INC         | COM      | 111620100 | 49    | 11929   | SH  | DEFINED | 01 0 |
| BROADWING INC         | COM      | 111620100 | 3     | 780     | SH  | DEFINED | 01 0 |
| BROCADE COMMUNICATIO  | COM      | 111621108 | 8     | 1716    | SH  | DEFINED | 01 0 |
| BROOKFIELD PROP CORP  | COM      | 112900105 | 4113  | 209300  | SH  | DEFINED | 01   |
| BROOKLINE BANCORP INC | COM      | 11373M107 | 4001  | 319508  | SH  | DEFINED | 01   |
| BROOKS AUTOMATION INC | COM      | 114340102 | 2053  | 212288  | SH  | DEFINED | 01   |
| BROOKTROUT INC        | COM      | 114580103 | 2254  | 468643  | SH  | DEFINED | 01   |
| BROWN & BROWN INC..   | COM      | 115236101 | 90    | 2887    | SH  | DEFINED | 01   |
| BROWN-FORMAN CORP     | COM      | 115637100 | 1658  | 21500   | SH  | DEFINED | 01   |
| BROWN FORMAN CL B     | COM      | 115637209 | 771   | 10023   | SH  | DEFINED | 01   |
| BROWN FORMAN CL B     | COM      | 115637209 | 1024  | 13313   | SH  | DEFINED | 01 0 |
| BROWN (TOM) INC       | COM      | 115660201 | 10339 | 427242  | SH  | DEFINED | 01   |
| BROWN (TOM) INC       | COM      | 115660201 | 49    | 1972    | SH  | DEFINED | 01 0 |
| BROWN (TOM) INC       | COM      | 115660201 | 3     | 128     | SH  | DEFINED | 01 0 |
| BROWN SHOE CO INC     | COM      | 115736100 | 1418  | 52394   | SH  | DEFINED | 01   |
| BRUNSWICK CORP        | COM      | 117043109 | 1409  | 74200   | SH  | DEFINED | 01   |
| BRUNSWICK CORP        | COM      | 117043109 | 81    | 4282    | SH  | DEFINED | 01 0 |
| BRUNSWICK CORP        | COM      | 117043109 | 378   | 19881   | SH  | DEFINED | 01 0 |
| BRUSH ENGINEERED MAT  | COM      | 117421107 | 250   | 49370   | SH  | DEFINED | 01   |
| BUCKEYE TECHNOLOGIES  | COM      | 118255108 | 521   | 109724  | SH  | DEFINED | 01   |
| BUCKLE INC            | COM      | 118440106 | 3600  | 203400  | SH  | DEFINED | 01   |
| BLDG MATERIAL HOLD    | COM      | 120113105 | 1904  | 143031  | SH  | DEFINED | 01   |
| BLDG MATERIAL HOLD    | COM      | 120113105 | 62    | 4539    | SH  | DEFINED | 01 0 |
| BLDG MATERIAL HOLD    | COM      | 120113105 | 5     | 353     | SH  | DEFINED | 01 0 |
| BURLINGTON COAT FACT  | COM      | 121579106 | 2152  | 132020  | SH  | DEFINED | 01   |
| BURLINGTON N SANTA    | COM      | 12189T104 | 73648 | 2957693 | SH  | DEFINED | 01   |
| BURLINGTON N SANTA    | COM      | 12189T104 | 3347  | 134429  | SH  | DEFINED | 01 0 |
| BURLINGTON N SANTA    | COM      | 12189T104 | 4810  | 193172  | SH  | DEFINED | 01 0 |
| BURLINGTON RESOURCES  | COM      | 122014103 | 65169 | 1365909 | SH  | DEFINED | 01   |
| BURLINGTON RESOURCES  | COM      | 122014103 | 211   | 4400    | SH  | DEFINED | 01 0 |
| BURLINGTON RESOURCES  | COM      | 122014103 | 2493  | 52262   | SH  | DEFINED | 01 0 |
| BUSINESS OBJECTS SA   | COM      | 12328X107 | 450   | 27500   | SH  | DEFINED | 01   |
| BUTLER MFG CO DEL     | COM      | 123655102 | 307   | 18733   | SH  | DEFINED | 01   |
| C&D TECHNOLOGY        | COM      | 124661109 | 3041  | 253768  | SH  | DEFINED | 01   |

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|                                |          |           |       |         |    |         |      |
|--------------------------------|----------|-----------|-------|---------|----|---------|------|
| CBL & ASSOCIATES               | COM      | 124830100 | 1307  | 32200   | SH | DEFINED | 01   |
| CBRL GROUP INC                 | COM      | 12489V106 | 8874  | 323277  | SH | DEFINED | 01   |
| CBRL GROUP INC                 | COM      | 12489V106 | 472   | 17182   | SH | DEFINED | 01 0 |
| CBRL GROUP INC                 | COM      | 12489V106 | 607   | 22100   | SH | DEFINED | 01 0 |
| CCBT FINANCIAL COMPANIES INC   | COM      | 12500Q102 | 422   | 19200   | SH | DEFINED | 01   |
| CCBT FINANCIAL COMPANIES INC   | COM      | 12500Q102 | 36    | 1615    | SH | DEFINED | 01 0 |
| CCBT FINANCIAL COMPANIES INC   | COM      | 12500Q102 | 2     | 106     | SH | DEFINED | 01 0 |
| C-COR.NET CORP                 | COM      | 125010108 | 449   | 136031  | SH | DEFINED | 01   |
| CDI CORP                       | COM      | 125071100 | 2047  | 87852   | SH | DEFINED | 01   |
| CDW COMPUTER CENTERS           | COM      | 125129106 | 8715  | 213600  | SH | DEFINED | 01   |
| CDW COMPUTER CENTERS           | COM      | 125129106 | 23    | 575     | SH | DEFINED | 01 0 |
| CEC ENTERTAINMENT              | COM      | 125137109 | 3916  | 143886  | SH | DEFINED | 01   |
| CH ENERGY GROUP                | COM      | 12541M102 | 2688  | 64460   | SH | DEFINED | 01   |
| CH ENERGY GROUP                | COM      | 12541M102 | 66    | 1590    | SH | DEFINED | 01 0 |
| CH ENERGY GROUP                | COM      | 12541M102 | 4     | 99      | SH | DEFINED | 01 0 |
| CH ROBINSON WORLDWID           | COM      | 12541W100 | 11234 | 343526  | SH | DEFINED | 01   |
| CH ROBINSON WORLDWID           | COM      | 12541W100 | 29    | 874     | SH | DEFINED | 01 0 |
| CH ROBINSON WORLDWID           | COM      | 12541W100 | 18    | 550     | SH | DEFINED | 01 0 |
| CIGNA CORP                     | COM      | 125509109 | 15141 | 331167  | SH | DEFINED | 01   |
| CIGNA CORP                     | COM      | 125509109 | 7     | 150     | SH | DEFINED | 01 0 |
| CIGNA CORP                     | COM      | 125509109 | 1408  | 30789   | SH | DEFINED | 01 0 |
| CIT GROUP INC                  | COM      | 125581108 | 202   | 12000   | SH | DEFINED | 01   |
| CLECO CORP                     | COM      | 12561W105 | 1751  | 139560  | SH | DEFINED | 01   |
| CMS ENERGY CORP                | COM      | 125896100 | 441   | 100045  | SH | DEFINED | 01   |
| CMS ENERGY CORP                | COM      | 125896100 | 140   | 31780   | SH | DEFINED | 01 0 |
| CPI CORP                       | COM      | 125902106 | 313   | 23872   | SH | DEFINED | 01   |
| CPB INC -.                     | COM      | 125903104 | 2122  | 83384   | SH | DEFINED | 01   |
| CPB INC -.                     | COM      | 125903104 | 67    | 2612    | SH | DEFINED | 01 0 |
| CPB INC -.                     | COM      | 125903104 | 4     | 166     | SH | DEFINED | 01 0 |
| CSK AUTO CORP                  | COM      | 125965103 | 389   | 42744   | SH | DEFINED | 01   |
| CNA SURETY CORP                | COM      | 12612L108 | 3401  | 425100  | SH | DEFINED | 01   |
| CNF TRANS SER A CVT            | CONV PRF | 12612V205 | 24145 | 500000  | SH | DEFINED | 01   |
| CNF INC                        | COM      | 12612W104 | 1382  | 45356   | SH | DEFINED | 01   |
| CABLEVISION SYSTEMS CORPORATIO | PRF      | 126304401 | 14198 | 138858  | SH | DEFINED | 01   |
| CABLEVISION SYSTEMS CORPORATIO | PRF      | 126304609 | 10221 | 99481   | SH | DEFINED | 01   |
| CSG SYSTEMS                    | COM      | 126349109 | 19    | 2153    | SH | DEFINED | 01   |
| CSX CORP                       | COM      | 126408103 | 3630  | 127304  | SH | DEFINED | 01   |
| CSX CORP                       | COM      | 126408103 | 1351  | 47355   | SH | DEFINED | 01 0 |
| CTS CORP                       | COM      | 126501105 | 1185  | 194226  | SH | DEFINED | 01   |
| CUNO INC                       | COM      | 126583103 | 1659  | 49321   | SH | DEFINED | 01   |
| CVB FINL CORP.                 | COM      | 126600105 | 2     | 90      | SH | DEFINED | 01 0 |
| CVS CORP                       | COM      | 126650100 | 16034 | 672253  | SH | DEFINED | 01   |
| CVS CORP                       | COM      | 126650100 | 1117  | 46850   | SH | DEFINED | 01 0 |
| CVS CORP                       | COM      | 126650100 | 2067  | 86676   | SH | DEFINED | 01 0 |
| CV THERAPEUTICS INC            | COM      | 126667104 | 1342  | 74500   | SH | DEFINED | 01   |
| CV THERAPEUTICS INC            | COM      | 126667104 | 36    | 1972    | SH | DEFINED | 01 0 |
| CV THERAPEUTICS INC            | COM      | 126667104 | 2     | 127     | SH | DEFINED | 01 0 |
| CABLEVISION NY GROUP           | COM      | 12686C109 | 10729 | 565000  | SH | DEFINED | 01   |
| CABLE DESIGN TECH              | COM      | 126924109 | 2939  | 441895  | SH | DEFINED | 01   |
| CABOT CORPORATION              | COM      | 127055101 | 61    | 2571    | SH | DEFINED | 01   |
| CABOT OIL & GAS CORP           | COM      | 127097103 | 2995  | 124757  | SH | DEFINED | 01   |
| CABOT OIL & GAS CORP           | COM      | 127097103 | 2     | 90      | SH | DEFINED | 01 0 |
| CABOT MICROELECTRONI           | COM      | 12709P103 | 1383  | 33015   | SH | DEFINED | 01   |
| CABOT MICROELECTRONI           | COM      | 12709P103 | 2     | 50      | SH | DEFINED | 01 0 |
| CACI INTERNATIONAL             | COM      | 127190304 | 2841  | 85166   | SH | DEFINED | 01   |
| CACI INTERNATIONAL             | COM      | 127190304 | 3     | 90      | SH | DEFINED | 01 0 |
| CADBURY SCHWEPPE ADR           | COM      | 127209302 | 196   | 9000    | SH | DEFINED | 01   |
| CADENCE DESIGN SYS             | COM      | 127387108 | 24255 | 2425521 | SH | DEFINED | 01   |
| CADENCE DESIGN SYS             | COM      | 127387108 | 3466  | 346550  | SH | DEFINED | 01 0 |
| CAL DIVE INTL INC              | COM      | 127914109 | 3519  | 195371  | SH | DEFINED | 01   |
| CALIENT NETWORKS INC 0% PFD SE | PRF      | 130500XX4 | 1192  | 2076124 | SH | DEFINED | 01   |
| CALIF PIZZA KITCHEN            | COM      | 13054D109 | 477   | 20730   | SH | DEFINED | 01   |

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| CALLAWAY GOLF CO             | COM      | 131193104 | 4932   | 415162  | SH  | DEFINED | 01 |
| CALPINE CORP                 | COM      | 131347106 | 306    | 92826   | SH  | DEFINED | 01 |
| CALPINE CORP                 | COM      | 131347106 | 276    | 83728   | SH  | DEFINED | 01 |
| CAMBREX CORP                 | COM      | 132011107 | 1855   | 77235   | SH  | DEFINED | 01 |
| CAMPBELL SOUP                | COM      | 134429109 | 19094  | 909240  | SH  | DEFINED | 01 |
| CAMPBELL SOUP                | COM      | 134429109 | 80     | 3818    | SH  | DEFINED | 01 |
| CAMPBELL SOUP                | COM      | 134429109 | 1901   | 90532   | SH  | DEFINED | 01 |
| CANADIAN NATL RAILWA         | COM      | 136375102 | 1044   | 24400   | SH  | DEFINED | 01 |
| CANTEL MEDICAL CORP          | COM      | 138098108 | 670    | 52450   | SH  | DEFINED | 01 |
| CANTEL MEDICAL CORP          | COM      | 138098108 | 2      | 175     | SH  | DEFINED | 01 |
| CANTERBURY PARK HLDG         | COM      | 13811E101 | 45     | 3000    | SH  | DEFINED | 01 |
| CAPITAL AUTOMOTIVE REIT      | COM      | 139733109 | 2071   | 83035   | SH  | DEFINED | 01 |
| CAPITAL ONE FINL COR         | COM      | 14040H105 | 19331  | 644142  | SH  | DEFINED | 01 |
| CAPITAL ONE FINL COR         | COM      | 14040H105 | 3118   | 103900  | SH  | DEFINED | 01 |
| CAPITAL ONE FINL COR         | COM      | 14040H105 | 2979   | 99237   | SH  | DEFINED | 01 |
| CAPTARIS INC                 | COM      | 14071N104 | 273    | 94631   | SH  | DEFINED | 01 |
| CARBO CERAMICS               | COM      | 140781105 | 1500   | 45652   | SH  | DEFINED | 01 |
| CARAUSTAR                    | COM      | 140909102 | 561    | 82816   | SH  | DEFINED | 01 |
| CARDINAL HEALTH              | COM      | 14149Y108 | 244796 | 4296919 | SH  | DEFINED | 01 |
| CARDINAL HEALTH              | COM      | 14149Y108 | 5740   | 100781  | SH  | DEFINED | 01 |
| CARDINAL HEALTH              | COM      | 14149Y108 | 5758   | 101064  | SH  | DEFINED | 01 |
| CAREER EDUCATIONS            | COM      | 141665109 | 1685   | 34451   | SH  | DEFINED | 01 |
| CAREER EDUCATIONS            | COM      | 141665109 | 179    | 3652    | SH  | DEFINED | 01 |
| CAREMARK RX INC              | COM      | 141705103 | 96874  | 5337337 | SH  | DEFINED | 01 |
| CAREMARK RX INC              | COM      | 141705103 | 3796   | 209150  | SH  | DEFINED | 01 |
| CARLISLE COS INC.            | COM      | 142339100 | 1717   | 42377   | SH  | DEFINED | 01 |
| CARLISLE COS INC.            | COM      | 142339100 | 56     | 1382    | SH  | DEFINED | 01 |
| CARLISLE COS INC.            | COM      | 142339100 | 4      | 90      | SH  | DEFINED | 01 |
| CARMAX INC                   | COM      | 143130102 | 63     | 4301    | SH  | DEFINED | 01 |
| CARNIVAL CORP                | COM      | 143658102 | 25037  | 1038427 | SH  | DEFINED | 01 |
| CARNIVAL CORP                | COM      | 143658102 | 359    | 14900   | SH  | DEFINED | 01 |
| CARNIVAL CORP                | COM      | 143658102 | 4573   | 189677  | SH  | DEFINED | 01 |
| CARNIVAL CORP                | COM      | 143658102 | 17     | 700     | SH  | DEFINED | 01 |
| CARNIVAL CORP                | COM      | 143658102 | 548    | 22700   | SH  | DEFINED | 01 |
| CARNIVAL CORP CVT            | CONV BND | 143658AN2 | 728    | 700000  | PRN | DEFINED | 01 |
| CARPENTER TECHNOLOGY         | COM      | 144285103 | 1058   | 104232  | SH  | DEFINED | 01 |
| CARPENTER TECHNOLOGY         | COM      | 144285103 | 57     | 5677    | SH  | DEFINED | 01 |
| CARPENTER TECHNOLOGY         | COM      | 144285103 | 4      | 378     | SH  | DEFINED | 01 |
| CARREKER CORPORATION         | COM      | 144433109 | 143    | 69858   | SH  | DEFINED | 01 |
| CASCADE CORP                 | COM      | 147195101 | 1192   | 82750   | SH  | DEFINED | 01 |
| CASCADE CORP                 | COM      | 147195101 | 50     | 3448    | SH  | DEFINED | 01 |
| CASCADE CORP                 | COM      | 147195101 | 3      | 229     | SH  | DEFINED | 01 |
| CASCADE NATURAL GAS          | COM      | 147339105 | 636    | 32789   | SH  | DEFINED | 01 |
| CASELLA WASTE SYSTEMS INC-A. | COM      | 147448104 | 604    | 73175   | SH  | DEFINED | 01 |
| CASEYS GENERAL STOR          | COM      | 147528103 | 1753   | 147343  | SH  | DEFINED | 01 |
| CASH AMERICA INTL INC        | COM      | 14754D100 | 687    | 72463   | SH  | DEFINED | 01 |
| CASTLE A M CO PV10           | COM      | 148411101 | 223    | 46883   | SH  | DEFINED | 01 |
| CATALINA MKTG                | COM      | 148867104 | 20733  | 1078208 | SH  | DEFINED | 01 |
| CATALINA MKTG                | COM      | 148867104 | 16872  | 877484  | SH  | DEFINED | 01 |
| CATALINA MKTG                | COM      | 148867104 | 1651   | 85850   | SH  | DEFINED | 01 |
| CATAPULT COMM. CORP          | COM      | 149016107 | 2862   | 450095  | SH  | DEFINED | 01 |
| CATAPULT COMM. CORP          | COM      | 149016107 | 0      | 70      | SH  | DEFINED | 01 |
| CATELLUS DEVELOPMENT         | COM      | 149111106 | 8375   | 398800  | SH  | DEFINED | 01 |
| CATERPILLAR INC              | COM      | 149123101 | 303414 | 6166953 | SH  | DEFINED | 01 |
| CATERPILLAR INC              | COM      | 149123101 | 6730   | 136839  | SH  | DEFINED | 01 |
| CATERPILLAR INC              | COM      | 149123101 | 8981   | 182528  | SH  | DEFINED | 01 |
| CATHAY BANCORP INC           | COM      | 149150104 | 1581   | 40500   | SH  | DEFINED | 01 |
| CATHAY BANCORP INC           | COM      | 149150104 | 3      | 80      | SH  | DEFINED | 01 |
| CATO CORP -CL A              | COM      | 149205106 | 4867   | 255661  | SH  | DEFINED | 01 |
| CELL GENESYS INC.            | COM      | 150921104 | 1144   | 154800  | SH  | DEFINED | 01 |
| CELL GENESYS INC.            | COM      | 150921104 | 53     | 7241    | SH  | DEFINED | 01 |
| CELL GENESYS INC.            | COM      | 150921104 | 4      | 478     | SH  | DEFINED | 01 |

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| CELESTICA INC.                 | COM | 15101Q108 | 81     | 7100     | SH | DEFINED | 01 | 1 |
| CEMEX                          | COM | 151290889 | 13831  | 793133   | SH | DEFINED | 01 |   |
| CEMEX                          | COM | 151290889 | 1393   | 79900    | SH | DEFINED | 01 | 0 |
| CEMEX                          | COM | 151290889 | 120    | 6871     | SH | DEFINED | 01 | 1 |
| CEMEX                          | COM | 151290889 | 189    | 10858    | SH | DEFINED | 01 | 1 |
| CENDANT CORP                   | COM | 151313103 | 291838 | 22979370 | SH | DEFINED | 01 |   |
| CENDANT CORP                   | COM | 151313103 | 20083  | 1581458  | SH | DEFINED | 01 | 0 |
| CENDANT CORP                   | COM | 151313103 | 2900   | 228329   | SH | DEFINED | 01 | 0 |
| CENTENE CORP                   | COM | 15135B101 | 5699   | 195100   | SH | DEFINED | 01 |   |
| CENTER POINT                   | COM | 151895109 | 6780   | 117300   | SH | DEFINED | 01 |   |
| CENTERPOINT ENERGY INC         | COM | 15189T107 | 2292   | 325263   | SH | DEFINED | 01 |   |
| CENTERPOINT ENERGY INC         | COM | 15189T107 | 475    | 67398    | SH | DEFINED | 01 | 0 |
| CENTERPULSE LTD-SPONS ADR      | COM | 152005104 | 241    | 11300    | SH | DEFINED | 01 | 0 |
| CENTEX CORPORATION             | COM | 152312104 | 8295   | 152589   | SH | DEFINED | 01 |   |
| CENTEX CORPORATION             | COM | 152312104 | 740    | 13609    | SH | DEFINED | 01 | 0 |
| CENTILLIUM COMM.               | COM | 152319109 | 648    | 160000   | SH | DEFINED | 01 |   |
| CENTRAL GARDEN & PET           | COM | 153527106 | 699    | 32300    | SH | DEFINED | 01 |   |
| CENTRAL ILLINOIS LIGHT COMPANY | PRF | 153645882 | 3518   | 35000    | SH | DEFINED | 01 |   |
| CENTRAL PARKING                | COM | 154785109 | 1068   | 106827   | SH | DEFINED | 01 |   |
| CENTRAL VT PUB SRV             | COM | 155771108 | 598    | 34787    | SH | DEFINED | 01 |   |
| CENTURY ALUMINUM               | COM | 156431108 | 387    | 60994    | SH | DEFINED | 01 |   |
| CENTURY MAINTENANCE SUPPLY INC | PRF | 156616401 | 22616  | 266078   | SH | DEFINED | 01 |   |
| CENTURY MAINTENANCE SUPPLY INC | PRF | 156616401 | 641    | 7547     | SH | DEFINED | 01 | 0 |
| CENTURYTEL INC                 | COM | 156700106 | 33191  | 1202556  | SH | DEFINED | 01 |   |
| CENTURYTEL INC                 | COM | 156700106 | 871    | 31579    | SH | DEFINED | 01 | 0 |
| CEPHALON INC                   | COM | 156708109 | 7850   | 196546   | SH | DEFINED | 01 |   |
| CEPHALON INC                   | COM | 156708109 | 13     | 333      | SH | DEFINED | 01 | 0 |
| CEPHEID                        | COM | 15670R107 | 2      | 500      | SH | DEFINED | 01 | 0 |
| CERIDIAN CORP - NEW            | COM | 156779100 | 4910   | 351194   | SH | DEFINED | 01 |   |
| CERIDIAN CORP - NEW            | COM | 156779100 | 73     | 5218     | SH | DEFINED | 01 | 0 |
| CERNER CORP                    | COM | 156782104 | 3946   | 121861   | SH | DEFINED | 01 |   |
| CERTEGY INC                    | COM | 156880106 | 70     | 2770     | SH | DEFINED | 01 |   |
| CHAMPION ENTERPRISES           | COM | 158496109 | 278    | 151189   | SH | DEFINED | 01 |   |
| CHARLES RIV LABORATO           | COM | 159864107 | 18755  | 734884   | SH | DEFINED | 01 |   |
| CHARTER ONE FINL INC           | COM | 160903100 | 12543  | 453466   | SH | DEFINED | 01 |   |
| CHARTER ONE FINL INC           | COM | 160903100 | 80     | 2890     | SH | DEFINED | 01 | 0 |
| CHARTER ONE FINL INC           | COM | 160903100 | 1426   | 51555    | SH | DEFINED | 01 | 0 |
| CHARTER MUNICIPAL MG           | COM | 160908109 | 1706   | 97100    | SH | DEFINED | 01 |   |
| CHARTER MUNICIPAL MG           | COM | 160908109 | 72     | 4067     | SH | DEFINED | 01 | 0 |
| CHARTER MUNICIPAL MG           | COM | 160908109 | 4      | 256      | SH | DEFINED | 01 | 0 |
| CHARLOTTE RUSSE HLDS.          | COM | 161048103 | 840    | 104000   | SH | DEFINED | 01 |   |
| CHATTEM INC                    | COM | 162456107 | 1115   | 72400    | SH | DEFINED | 01 |   |
| CHATTEM INC                    | COM | 162456107 | 30     | 1954     | SH | DEFINED | 01 | 0 |
| CHATTEM INC                    | COM | 162456107 | 2      | 126      | SH | DEFINED | 01 | 0 |
| CHECKERS DRIVEN REST.          | COM | 162809305 | 954    | 168000   | SH | DEFINED | 01 |   |
| CHECKFREE CORP                 | COM | 162813109 | 2280   | 101391   | SH | DEFINED | 01 |   |
| CHECKPOINT SYSTEMS I           | COM | 162825103 | 949    | 96485    | SH | DEFINED | 01 |   |
| CHECKPOINT SYSTEMS I           | COM | 162825103 | 73     | 7404     | SH | DEFINED | 01 | 0 |
| CHECKPOINT SYSTEMS I           | COM | 162825103 | 5      | 494      | SH | DEFINED | 01 | 0 |
| CHEESECAKE FACTORY             | COM | 163072101 | 38066  | 1179639  | SH | DEFINED | 01 |   |
| CHEESECAKE FACTORY             | COM | 163072101 | 98213  | 3043436  | SH | DEFINED | 01 | 0 |
| CHEESECAKE FACTORY             | COM | 163072101 | 5607   | 173737   | SH | DEFINED | 01 | 0 |
| CHEMED CORP                    | COM | 163596109 | 2283   | 72075    | SH | DEFINED | 01 |   |
| CHEMICAL FINANCIAL C.          | COM | 163731102 | 544    | 20500    | SH | DEFINED | 01 |   |
| CHEMICAL FINANCIAL C.          | COM | 163731102 | 91     | 3444     | SH | DEFINED | 01 | 0 |
| CHEMICAL FINANCIAL C.          | COM | 163731102 | 6      | 227      | SH | DEFINED | 01 | 0 |
| CHESAPEAKE CORP                | COM | 165159104 | 760    | 44990    | SH | DEFINED | 01 |   |
| CHESAPEAKE ENERGY              | COM | 165167107 | 2302   | 292880   | SH | DEFINED | 01 |   |
| CHESAPEAKE ENERGY              | COM | 165167107 | 60     | 7666     | SH | DEFINED | 01 | 0 |
| CHESAPEAKE ENERGY              | COM | 165167107 | 4      | 542      | SH | DEFINED | 01 | 0 |
| CHEVRONTEXACO CORP             | COM | 166764100 | 533760 | 8256146  | SH | DEFINED | 01 |   |
| CHEVRONTEXACO CORP             | COM | 166764100 | 18277  | 282766   | SH | DEFINED | 01 | 0 |

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|                                 |          |           |        |          |     |         |    |   |
|---------------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| CHEVRONTEXACO CORP              | COM      | 166764100 | 18040  | 279048   | SH  | DEFINED | 01 | 0 |
| CHEVRONTEXACO CORP              | COM      | 166764100 | 784    | 12130    | SH  | DEFINED | 01 | 1 |
| CHICO'S FAS INC                 | COM      | 168615102 | 21011  | 1050545  | SH  | DEFINED | 01 |   |
| CHICO'S FAS INC                 | COM      | 168615102 | 27657  | 1382852  | SH  | DEFINED | 01 | 0 |
| CHICO'S FAS INC                 | COM      | 168615102 | 642    | 32100    | SH  | DEFINED | 01 | 0 |
| CHILDRENS PLACE                 | COM      | 168905107 | 727    | 78930    | SH  | DEFINED | 01 | 0 |
| CHIPPAC INC.                    | COM      | 169657103 | 350    | 97349    | SH  | DEFINED | 01 |   |
| CHIPPAC INC.                    | COM      | 169657103 | 1840   | 511000   | SH  | DEFINED | 01 | 0 |
| CHOICE HOTELS INTL.             | COM      | 169905106 | 44     | 1788     | SH  | DEFINED | 01 | 0 |
| CHOICE HOTELS INTL.             | COM      | 169905106 | 3      | 110      | SH  | DEFINED | 01 | 0 |
| CHIRON                          | COM      | 170040109 | 4536   | 120911   | SH  | DEFINED | 01 |   |
| CHIRON                          | COM      | 170040109 | 9      | 250      | SH  | DEFINED | 01 | 0 |
| CHIRON                          | COM      | 170040109 | 1619   | 43136    | SH  | DEFINED | 01 | 0 |
| CHITTENDEN CORP                 | COM      | 170228100 | 2815   | 107699   | SH  | DEFINED | 01 |   |
| CHOICEPOINT INC                 | COM      | 170388102 | 120    | 3539     | SH  | DEFINED | 01 |   |
| CHRISTOPHER & BANKS             | COM      | 171046105 | 1354   | 76515    | SH  | DEFINED | 01 |   |
| CHUBB CORP                      | COM      | 171232101 | 16312  | 368065   | SH  | DEFINED | 01 |   |
| CHUBB CORP                      | COM      | 171232101 | 359    | 8100     | SH  | DEFINED | 01 | 0 |
| CHUBB CORP                      | COM      | 171232101 | 3229   | 72837    | SH  | DEFINED | 01 | 0 |
| CHURCH & DWIGHT                 | COM      | 171340102 | 15383  | 506664   | SH  | DEFINED | 01 |   |
| CHURCHILL DOWNS INC             | COM      | 171484108 | 275    | 8100     | SH  | DEFINED | 01 |   |
| CIBER INC                       | COM      | 17163B102 | 1824   | 383364   | SH  | DEFINED | 01 |   |
| CIENA CORPORATION               | COM      | 171779101 | 3442   | 787829   | SH  | DEFINED | 01 |   |
| CIENA CORPORATION               | COM      | 171779101 | 439    | 100395   | SH  | DEFINED | 01 | 0 |
| CIENA CORPORATION CVT           | CONV BND | 171779AA9 | 750    | 1000000  | PRN | DEFINED | 01 |   |
| CIMA LABS INC                   | COM      | 171796105 | 3439   | 158530   | SH  | DEFINED | 01 |   |
| CIMA LABS INC                   | COM      | 171796105 | 4      | 200      | SH  | DEFINED | 01 | 0 |
| CIMAREX ENERGY CO               | COM      | 171798101 | 6470   | 332714   | SH  | DEFINED | 01 |   |
| CINCINNATI FINANCIAL            | COM      | 172062101 | 316    | 9023     | SH  | DEFINED | 01 |   |
| CINCINNATI FINANCIAL            | COM      | 172062101 | 1249   | 35619    | SH  | DEFINED | 01 | 0 |
| CINERGY CORP                    | COM      | 172474108 | 18281  | 543268   | SH  | DEFINED | 01 |   |
| CINERGY CORP                    | COM      | 172474108 | 1249   | 37126    | SH  | DEFINED | 01 | 0 |
| CIPHERGEN BIOSYSTEMS INC        | COM      | 17252Y104 | 1917   | 339900   | SH  | DEFINED | 01 |   |
| CIRCUIT CITY                    | COM      | 172737108 | 94820  | 18234696 | SH  | DEFINED | 01 |   |
| CIRCUIT CITY                    | COM      | 172737108 | 4267   | 820638   | SH  | DEFINED | 01 | 0 |
| CIRCUIT CITY                    | COM      | 172737108 | 241    | 46437    | SH  | DEFINED | 01 | 0 |
| CIRRUS LOGIC                    | COM      | 172755100 | 185    | 92100    | SH  | DEFINED | 01 |   |
| CIRRUS LOGIC                    | COM      | 172755100 | 1      | 260      | SH  | DEFINED | 01 | 0 |
| CISCO SYSTEMS                   | COM      | 17275R102 | 277731 | 21529671 | SH  | DEFINED | 01 |   |
| CISCO SYSTEMS                   | COM      | 17275R102 | 18183  | 1409328  | SH  | DEFINED | 01 | 0 |
| CISCO SYSTEMS                   | COM      | 17275R102 | 20582  | 1595446  | SH  | DEFINED | 01 | 0 |
| CISCO SYSTEMS                   | COM      | 17275R102 | 17     | 1320     | SH  | DEFINED | 01 | 1 |
| CISCO SYSTEMS                   | COM      | 17275R102 | 541    | 41958    | SH  | DEFINED | 01 | 1 |
| CINTAS CORP                     | COM      | 172908105 | 27985  | 850607   | SH  | DEFINED | 01 |   |
| CINTAS CORP                     | COM      | 172908105 | 1223   | 37177    | SH  | DEFINED | 01 | 0 |
| CINTAS CORP                     | COM      | 172908105 | 3349   | 101804   | SH  | DEFINED | 01 | 0 |
| CITIGROUP INC                   | COM      | 172967101 | 940177 | 27291064 | SH  | DEFINED | 01 |   |
| CITIGROUP INC                   | COM      | 172967101 | 30956  | 898673   | SH  | DEFINED | 01 | 0 |
| CITIGROUP INC                   | COM      | 172967101 | 44136  | 1281161  | SH  | DEFINED | 01 | 0 |
| CITIGROUP INC                   | COM      | 172967101 | 21     | 616      | SH  | DEFINED | 01 | 1 |
| CITIGROUP INC                   | COM      | 172967101 | 829    | 24066    | SH  | DEFINED | 01 | 1 |
| CITIGROUP INC PFD SER 23 \$50 P | PRF      | 172967648 | 7850   | 149515   | SH  | DEFINED | 01 |   |
| CITIBANK-NEW YORK, NY 5.84% PF  | PRF      | 17305A202 | 10072  | 100000   | SH  | DEFINED | 01 |   |
| CITIZENS COMMUNICATI            | COM      | 17453B101 | 10266  | 1028718  | SH  | DEFINED | 01 |   |
| CITIZENS COMMUNICATI            | COM      | 17453B101 | 163    | 16350    | SH  | DEFINED | 01 | 0 |
| CITIZENS COMMUNICATI            | COM      | 17453B101 | 623    | 62504    | SH  | DEFINED | 01 | 0 |
| CITRIX                          | COM      | 177376100 | 10088  | 766588   | SH  | DEFINED | 01 |   |
| CITRIX                          | COM      | 177376100 | 79     | 6040     | SH  | DEFINED | 01 | 0 |
| CITRIX                          | COM      | 177376100 | 555    | 42155    | SH  | DEFINED | 01 | 0 |
| CITY NATIONAL CORP              | COM      | 178566105 | 793    | 18033    | SH  | DEFINED | 01 |   |
| CLAIRES STORES INC              | COM      | 179584107 | 1052   | 44536    | SH  | DEFINED | 01 |   |
| CLAIRES STORES INC              | COM      | 179584107 | 81     | 3438     | SH  | DEFINED | 01 | 0 |



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|                              |     |           |        |         |    |         |    |   |
|------------------------------|-----|-----------|--------|---------|----|---------|----|---|
| CLAIRES STORES INC           | COM | 179584107 | 5      | 218     | SH | DEFINED | 01 | 0 |
| CLARCOR INC                  | COM | 179895107 | 14655  | 404824  | SH | DEFINED | 01 |   |
| CLARCOR INC                  | COM | 179895107 | 191    | 5277    | SH | DEFINED | 01 | 0 |
| CLARENT CORP                 | COM | 180461105 | 0      | 194     | SH | DEFINED | 01 |   |
| CLAYTON HOMES INC            | COM | 184190106 | 63     | 5672    | SH | DEFINED | 01 |   |
| CLEAR CHANNEL COMMUN         | COM | 184502102 | 10412  | 306957  | SH | DEFINED | 01 |   |
| CLEAR CHANNEL COMMUN         | COM | 184502102 | 4585   | 135165  | SH | DEFINED | 01 | 0 |
| CLEAR CHANNEL COMMUN         | COM | 184502102 | 14     | 400     | SH | DEFINED | 01 | 1 |
| CLEAR CHANNEL COMMUN         | COM | 184502102 | 525    | 15500   | SH | DEFINED | 01 | 1 |
| CLEVELAND-CLIFFS IRN         | COM | 185896107 | 564    | 30253   | SH | DEFINED | 01 |   |
| CLOROX CO.                   | COM | 189054109 | 31825  | 689305  | SH | DEFINED | 01 |   |
| CLOROX CO.                   | COM | 189054109 | 79     | 1714    | SH | DEFINED | 01 | 0 |
| CLOROX CO.                   | COM | 189054109 | 2298   | 49757   | SH | DEFINED | 01 | 0 |
| CLOSURE MEDICAL CORPORATION  | COM | 189093107 | 677    | 52300   | SH | DEFINED | 01 | 0 |
| COACH INC                    | COM | 189754104 | 1817   | 47419   | SH | DEFINED | 01 |   |
| COACHMEN INDUSTRIES          | COM | 189873102 | 517    | 46981   | SH | DEFINED | 01 |   |
| COAST CONV ARBIT LCC         | COM | 190295998 | 2000   | 2000000 | SH | DEFINED | 01 | 0 |
| COBALT CORPORATION           | COM | 19074W100 | 1090   | 75400   | SH | DEFINED | 01 |   |
| COBALT CORPORATION           | COM | 19074W100 | 31     | 2107    | SH | DEFINED | 01 | 0 |
| COBALT CORPORATION           | COM | 19074W100 | 2      | 128     | SH | DEFINED | 01 | 0 |
| COCA-COLA BOTTLING           | COM | 191098102 | 1336   | 26769   | SH | DEFINED | 01 |   |
| COCA-COLA                    | COM | 191216100 | 111564 | 2755999 | SH | DEFINED | 01 |   |
| COCA-COLA                    | COM | 191216100 | 685    | 16925   | SH | DEFINED | 01 | 0 |
| COCA-COLA                    | COM | 191216100 | 22214  | 548760  | SH | DEFINED | 01 | 0 |
| COCA COLA ENTERPRISE         | COM | 191219104 | 9239   | 494317  | SH | DEFINED | 01 |   |
| COCA COLA ENTERPRISE         | COM | 191219104 | 1865   | 99774   | SH | DEFINED | 01 | 0 |
| COCA COLA ENTERPRISE         | COM | 191219104 | 715    | 38250   | SH | DEFINED | 01 | 1 |
| COEUR`ARLENE MINES           | COM | 192108108 | 353    | 250000  | SH | DEFINED | 01 |   |
| COGNEX CORP                  | COM | 192422103 | 3656   | 172677  | SH | DEFINED | 01 |   |
| COGNIZANT TECH SOLUT         | COM | 192446102 | 2000   | 29700   | SH | DEFINED | 01 |   |
| COGNIZANT TECH SOLUT         | COM | 192446102 | 2169   | 32220   | SH | DEFINED | 01 | 0 |
| COGNOS.                      | COM | 19244C109 | 718    | 31600   | SH | DEFINED | 01 |   |
| COHERENT INC                 | COM | 192479103 | 6902   | 368087  | SH | DEFINED | 01 |   |
| COHERENT INC                 | COM | 192479103 | 51     | 2716    | SH | DEFINED | 01 | 0 |
| COHERENT INC                 | COM | 192479103 | 3      | 181     | SH | DEFINED | 01 | 0 |
| COHU INC                     | COM | 192576106 | 908    | 62031   | SH | DEFINED | 01 |   |
| COINSTAR INC                 | COM | 19259P300 | 1517   | 90360   | SH | DEFINED | 01 |   |
| COLE KENNETH PRODTN          | COM | 193294105 | 2034   | 92900   | SH | DEFINED | 01 |   |
| COLE KENNETH PRODTN          | COM | 193294105 | 2      | 90      | SH | DEFINED | 01 | 0 |
| COLGATE-PALMOLIVE            | COM | 194162103 | 35190  | 646395  | SH | DEFINED | 01 |   |
| COLGATE-PALMOLIVE            | COM | 194162103 | 432    | 7927    | SH | DEFINED | 01 | 0 |
| COLGATE-PALMOLIVE            | COM | 194162103 | 6464   | 118738  | SH | DEFINED | 01 | 0 |
| COLONIAL BANCGROUP           | COM | 195493309 | 58     | 5162    | SH | DEFINED | 01 |   |
| COLONIAL PPTYS TR            | COM | 195872106 | 3374   | 102025  | SH | DEFINED | 01 |   |
| COMCAST CORPORATION CL A     | COM | 20030N101 | 99334  | 3474360 | SH | DEFINED | 01 |   |
| COMCAST CORPORATION CL A     | COM | 20030N101 | 2146   | 75042   | SH | DEFINED | 01 | 0 |
| COMCAST CORPORATION CL A     | COM | 20030N101 | 17008  | 594893  | SH | DEFINED | 01 | 0 |
| COMCAST CORP SPECIAL CLA SPL | COM | 20030N200 | 35239  | 1281866 | SH | DEFINED | 01 |   |
| COMCAST CORP SPECIAL CLA SPL | COM | 20030N200 | 1361   | 49500   | SH | DEFINED | 01 | 0 |
| COMDISCO INC CONT DIST RTS   | COM | 200334118 | 0      | 743     | SH | DEFINED | 01 |   |
| COMERICA INC                 | COM | 200340107 | 3467   | 91522   | SH | DEFINED | 01 |   |
| COMERICA INC                 | COM | 200340107 | 1475   | 38943   | SH | DEFINED | 01 | 0 |
| COMMERCE BANCORP             | COM | 200519106 | 449    | 11287   | SH | DEFINED | 01 |   |
| COMMERCIAL FED CORP          | COM | 201647104 | 4680   | 215483  | SH | DEFINED | 01 |   |
| COMMERCIAL FED CORP          | COM | 201647104 | 89     | 4063    | SH | DEFINED | 01 | 0 |
| COMMERCIAL FED CORP          | COM | 201647104 | 6      | 276     | SH | DEFINED | 01 | 0 |
| COMMERCIAL METALS            | COM | 201723103 | 1173   | 84054   | SH | DEFINED | 01 |   |
| COMMONWEALTH IND             | COM | 203004106 | 235    | 47482   | SH | DEFINED | 01 |   |
| COMMONWEALTH TEL ENT         | COM | 203349105 | 6976   | 179700  | SH | DEFINED | 01 |   |
| COMMONWEALTH TEL ENT         | COM | 203349105 | 63     | 1651    | SH | DEFINED | 01 | 0 |
| COMMONWEALTH TEL ENT         | COM | 203349105 | 4      | 97      | SH | DEFINED | 01 | 0 |
| COMMONWEALTH TELE-B          | COM | 203349204 | 313    | 8000    | SH | DEFINED | 01 |   |

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|                             |     |           |        |         |    |         |      |
|-----------------------------|-----|-----------|--------|---------|----|---------|------|
| COMMSCOPE                   | COM | 203372107 | 4397   | 586071  | SH | DEFINED | 01   |
| COMMSCOPE                   | COM | 203372107 | 42     | 5654    | SH | DEFINED | 01 0 |
| COMMSCOPE                   | COM | 203372107 | 3      | 360     | SH | DEFINED | 01 0 |
| COMMUNITY HEALTH SYS        | COM | 203668108 | 20717  | 1011120 | SH | DEFINED | 01   |
| COMMUNITY HEALTH SYS        | COM | 203668108 | 33846  | 1651850 | SH | DEFINED | 01 0 |
| COMMUNITY HEALTH SYS        | COM | 203668108 | 854    | 41700   | SH | DEFINED | 01 0 |
| COMMUNITY FIRST BANK        | COM | 203902101 | 2969   | 116193  | SH | DEFINED | 01   |
| COMMUNITY TRUST BANCORP INC | COM | 204149108 | 72     | 2834    | SH | DEFINED | 01 0 |
| COMMUNITY TRUST BANCORP INC | COM | 204149108 | 5      | 186     | SH | DEFINED | 01 0 |
| CLA VALE DO RIO DOCE        | COM | 204412100 | 42     | 1600    | SH | DEFINED | 01   |
| CVRD                        | COM | 204412209 | 5778   | 214438  | SH | DEFINED | 01   |
| CVRD                        | COM | 204412209 | 2987   | 110800  | SH | DEFINED | 01 1 |
| CVRD                        | COM | 204412209 | 1310   | 48600   | SH | DEFINED | 01 1 |
| COMPANHIA DE BEBIDAS        | COM | 20441W203 | 2301   | 138650  | SH | DEFINED | 01   |
| COMPANHIA DE BEBIDAS        | COM | 20441W203 | 319    | 19243   | SH | DEFINED | 01 1 |
| COMPANHIA DE BEBIDAS        | COM | 20441W203 | 505    | 30437   | SH | DEFINED | 01 1 |
| BUENAVENTURA ADR            | COM | 204448104 | 5705   | 228169  | SH | DEFINED | 01   |
| BUENAVENTURA ADR            | COM | 204448104 | 451    | 18053   | SH | DEFINED | 01 1 |
| BUENAVENTURA ADR            | COM | 204448104 | 707    | 28281   | SH | DEFINED | 01 1 |
| COMPASS BANCSHARES          | COM | 20449H109 | 605    | 19350   | SH | DEFINED | 01   |
| COMPUCOM SYSTEMS INC        | COM | 204780100 | 652    | 186300  | SH | DEFINED | 01   |
| COMPUCOM SYSTEMS INC        | COM | 204780100 | 36     | 10309   | SH | DEFINED | 01 0 |
| COMPUCOM SYSTEMS INC        | COM | 204780100 | 3      | 762     | SH | DEFINED | 01 0 |
| COMPUTER ASSOC              | COM | 204912109 | 10157  | 743535  | SH | DEFINED | 01   |
| COMPUTER ASSOC              | COM | 204912109 | 238    | 17400   | SH | DEFINED | 01 0 |
| COMPUTER ASSOC              | COM | 204912109 | 2818   | 206277  | SH | DEFINED | 01 0 |
| COMPUTER NETWORK TEC.       | COM | 204925101 | 241    | 35000   | SH | DEFINED | 01   |
| COMPUTER SCIENCES           | COM | 205363104 | 10788  | 331409  | SH | DEFINED | 01   |
| COMPUTER SCIENCES           | COM | 205363104 | 7      | 230     | SH | DEFINED | 01 0 |
| COMPUTER SCIENCES           | COM | 205363104 | 1387   | 42620   | SH | DEFINED | 01 0 |
| COMPUTER TASK GROUP         | COM | 205477102 | 120    | 61931   | SH | DEFINED | 01   |
| COMPUWARE                   | COM | 205638109 | 5270   | 1554116 | SH | DEFINED | 01   |
| COMPUWARE                   | COM | 205638109 | 306    | 90350   | SH | DEFINED | 01 0 |
| COMPUWARE                   | COM | 205638109 | 288    | 84928   | SH | DEFINED | 01 0 |
| COMVERSE TECH INC           | COM | 205862402 | 12162  | 1075336 | SH | DEFINED | 01   |
| COMVERSE TECH INC           | COM | 205862402 | 492    | 43460   | SH | DEFINED | 01 0 |
| CONAGRA FOODS INC           | COM | 205887102 | 11243  | 559943  | SH | DEFINED | 01   |
| CONAGRA FOODS INC           | COM | 205887102 | 81     | 4028    | SH | DEFINED | 01 0 |
| CONAGRA FOODS INC           | COM | 205887102 | 2425   | 120752  | SH | DEFINED | 01 0 |
| CONCERTO SOFTWARE           | COM | 20602T106 | 191    | 34786   | SH | DEFINED | 01   |
| CONCORD CAMERA CORP         | COM | 206156101 | 415    | 82840   | SH | DEFINED | 01   |
| CONCORD COMMUNICATIO        | COM | 206186108 | 435    | 50790   | SH | DEFINED | 01   |
| CONCORD EFS INC.            | COM | 206197105 | 267    | 28438   | SH | DEFINED | 01   |
| CONCORD EFS INC.            | COM | 206197105 | 1055   | 112221  | SH | DEFINED | 01 0 |
| CONCURRENT COMPT NEW        | COM | 206710204 | 205    | 93000   | SH | DEFINED | 01   |
| CONMED CORP                 | COM | 207410101 | 3024   | 184256  | SH | DEFINED | 01   |
| CONMED CORP                 | COM | 207410101 | 59     | 3592    | SH | DEFINED | 01 0 |
| CONMED CORP                 | COM | 207410101 | 4      | 219     | SH | DEFINED | 01 0 |
| CONNETICS CORP.             | COM | 208192104 | 2278   | 136000  | SH | DEFINED | 01   |
| CONNETICS CORP.             | COM | 208192104 | 106    | 6340    | SH | DEFINED | 01 0 |
| CONOCO PHILLIPS             | COM | 20825C104 | 503056 | 9385345 | SH | DEFINED | 01   |
| CONOCO PHILLIPS             | COM | 20825C104 | 18684  | 348513  | SH | DEFINED | 01 0 |
| CONOCO PHILLIPS             | COM | 20825C104 | 10066  | 187787  | SH | DEFINED | 01 0 |
| CONOCO PHILLIPS             | COM | 20825C104 | 17     | 322     | SH | DEFINED | 01 1 |
| CONOCO PHILLIPS             | COM | 20825C104 | 965    | 18005   | SH | DEFINED | 01 1 |
| CONSOLIDATED EDISON         | COM | 209115104 | 2387   | 62044   | SH | DEFINED | 01   |
| CONSOLIDATED EDISON         | COM | 209115104 | 1823   | 47369   | SH | DEFINED | 01 0 |
| CONSOLIDTED GRAPHICS        | COM | 209341106 | 1898   | 112862  | SH | DEFINED | 01   |
| CONSOLIDTED GRAPHICS        | COM | 209341106 | 37     | 2223    | SH | DEFINED | 01 0 |
| CONSOLIDTED GRAPHICS        | COM | 209341106 | 3      | 160     | SH | DEFINED | 01 0 |
| CONSTELLATION BRANDS        | COM | 21036P108 | 4859   | 214025  | SH | DEFINED | 01   |
| CONSTELLATION BRANDS        | COM | 21036P108 | 81     | 3547    | SH | DEFINED | 01 0 |

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|--------------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| CONSTELLATION BRANDS           | COM      | 21036P108 | 11     | 475      | SH  | DEFINED | 01 | 0 |
| CONSTELLATION ENERGY           | COM      | 210371100 | 41353  | 1491297  | SH  | DEFINED | 01 |   |
| CONSTELLATION ENERGY           | COM      | 210371100 | 1008   | 36333    | SH  | DEFINED | 01 | 0 |
| CONTIFINANCIAL                 | COM      | 21075M107 | 234    | 7809971  | SH  | DEFINED | 01 | 0 |
| CONTL AIRLINES CL B            | COM      | 210795308 | 9699   | 1894466  | SH  | DEFINED | 01 |   |
| CONTL AIRLINES CL B            | COM      | 210795308 | 1112   | 217100   | SH  | DEFINED | 01 | 0 |
| CONTL AIRLINES CL B            | COM      | 210795308 | 379    | 74100    | SH  | DEFINED | 01 | 0 |
| CONVERGYS CORP                 | COM      | 212485106 | 128    | 9694     | SH  | DEFINED | 01 |   |
| CONVERGYS CORP                 | COM      | 212485106 | 74     | 5612     | SH  | DEFINED | 01 | 0 |
| CONVERGYS CORP                 | COM      | 212485106 | 505    | 38278    | SH  | DEFINED | 01 | 0 |
| COOPER CAMERON                 | COM      | 216640102 | 162    | 3267     | SH  | DEFINED | 01 |   |
| COOPER COS INC                 | COM      | 216648402 | 6414   | 214485   | SH  | DEFINED | 01 |   |
| COOPER COS INC                 | COM      | 216648402 | 4      | 150      | SH  | DEFINED | 01 | 0 |
| COOPER TIRE & RUBBER           | COM      | 216831107 | 50     | 4101     | SH  | DEFINED | 01 |   |
| COOPER TIRE & RUBBER           | COM      | 216831107 | 51     | 4158     | SH  | DEFINED | 01 | 0 |
| COOPER TIRE & RUBBER           | COM      | 216831107 | 198    | 16218    | SH  | DEFINED | 01 | 0 |
| COORS ADOLPH                   | COM      | 217016104 | 801    | 16522    | SH  | DEFINED | 01 |   |
| COORS ADOLPH                   | COM      | 217016104 | 388    | 7997     | SH  | DEFINED | 01 | 0 |
| COPART                         | COM      | 217204106 | 30     | 3850     | SH  | DEFINED | 01 |   |
| CORINTHIAN COLLEGES            | COM      | 218868107 | 2969   | 75140    | SH  | DEFINED | 01 |   |
| CORINTHIAN COLLEGES            | COM      | 218868107 | 4      | 110      | SH  | DEFINED | 01 | 0 |
| CORN PRODUCTS INTL             | COM      | 219023108 | 7169   | 245818   | SH  | DEFINED | 01 |   |
| CORN PRODUCTS INTL             | COM      | 219023108 | 76     | 2595     | SH  | DEFINED | 01 | 0 |
| CORN PRODUCTS INTL             | COM      | 219023108 | 5      | 175      | SH  | DEFINED | 01 | 0 |
| CORNELL COMPANIES              | COM      | 219141108 | 1943   | 231400   | SH  | DEFINED | 01 |   |
| CORNING INC                    | COM      | 219350105 | 20751  | 3553074  | SH  | DEFINED | 01 |   |
| CORNING INC                    | COM      | 219350105 | 5886   | 1007600  | SH  | DEFINED | 01 | 0 |
| CORNING INC                    | COM      | 219350105 | 1552   | 265745   | SH  | DEFINED | 01 | 0 |
| CORP EXECUTIVE BOARD           | COM      | 21988R102 | 14508  | 407290   | SH  | DEFINED | 01 |   |
| CORP EXECUTIVE BOARD           | COM      | 21988R102 | 199    | 5600     | SH  | DEFINED | 01 | 0 |
| CORPORATE OFFICE PROPERTIES    | COM      | 22002T108 | 648    | 43480    | SH  | DEFINED | 01 |   |
| CORRECTIONS CORP               | CONV PRF | 22025Y308 | 0      | 6        | SH  | DEFINED | 01 |   |
| COST PLUS                      | COM      | 221485105 | 2004   | 76111    | SH  | DEFINED | 01 |   |
| COSTCO WHOLESALE COR           | COM      | 22160K105 | 119981 | 3995393  | SH  | DEFINED | 01 |   |
| COSTCO WHOLESALE COR           | COM      | 22160K105 | 2920   | 97020    | SH  | DEFINED | 01 | 0 |
| COSTCO WHOLESALE COR           | COM      | 22160K105 | 3081   | 102580   | SH  | DEFINED | 01 | 0 |
| COSTAR GROUP INC               | COM      | 22160N109 | 1270   | 56900    | SH  | DEFINED | 01 |   |
| COSTCO COMPANIES INC 144A LIQU | CONV BND | 22160QAA0 | 15068  | 21000000 | PRN | DEFINED | 01 |   |
| COSTCO COMPANIES CVT.          | CONV BND | 22160QAC6 | 538    | 750000   | PRN | DEFINED | 01 |   |
| COSTCO COMPANIES CVT.          | CONV BND | 22160QAC6 | 718    | 1000000  | PRN | DEFINED | 01 | 0 |
| COUNTRYWIDE FINANCIAL CORP     | COM      | 222372104 | 16492  | 286803   | SH  | DEFINED | 01 |   |
| COUNTRYWIDE FINANCIAL CORP     | COM      | 222372104 | 80     | 1393     | SH  | DEFINED | 01 | 0 |
| COUNTRYWIDE FINANCIAL CORP     | COM      | 222372104 | 1633   | 28405    | SH  | DEFINED | 01 | 0 |
| COUNTRYWIDE FINANCIAL CORP     | COM      | 222372104 | 646    | 11232    | SH  | DEFINED | 01 | 1 |
| COURIER CORP                   | COM      | 222660102 | 1783   | 36200    | SH  | DEFINED | 01 |   |
| COURIER CORP                   | COM      | 222660102 | 3      | 70       | SH  | DEFINED | 01 | 0 |
| COVANCE INC                    | COM      | 222816100 | 6994   | 302497   | SH  | DEFINED | 01 |   |
| COVANCE INC                    | COM      | 222816100 | 3      | 120      | SH  | DEFINED | 01 | 0 |
| COVENANT TRANSPORT             | COM      | 22284P105 | 1031   | 60684    | SH  | DEFINED | 01 |   |
| COVENANT TRANSPORT             | COM      | 22284P105 | 63     | 3676     | SH  | DEFINED | 01 | 0 |
| COVENANT TRANSPORT             | COM      | 22284P105 | 4      | 216      | SH  | DEFINED | 01 | 0 |
| COVENTRY HEALTH CARE           | COM      | 222862104 | 13300  | 404280   | SH  | DEFINED | 01 |   |
| COVENTRY HEALTH CARE           | COM      | 222862104 | 81     | 2448     | SH  | DEFINED | 01 | 0 |
| COVENTRY HEALTH CARE           | COM      | 222862104 | 54     | 1650     | SH  | DEFINED | 01 | 0 |
| COX COMMUNICATIONS             | COM      | 224044107 | 3360   | 108000   | SH  | DEFINED | 01 |   |
| COX RADIO INC                  | COM      | 224051102 | 15619  | 756000   | SH  | DEFINED | 01 |   |
| COX RADIO INC                  | COM      | 224051102 | 48     | 2300     | SH  | DEFINED | 01 | 0 |
| CRANE CO.                      | COM      | 224399105 | 18907  | 1085336  | SH  | DEFINED | 01 |   |
| CRANE CO.                      | COM      | 224399105 | 84     | 4845     | SH  | DEFINED | 01 | 0 |
| CRANE CO.                      | COM      | 224399105 | 229    | 13129    | SH  | DEFINED | 01 | 0 |
| CREDENCE SYSTEMS COR           | COM      | 225302108 | 3256   | 478840   | SH  | DEFINED | 01 |   |
| CREDIT ACCEPTANCE.             | COM      | 225310101 | 437    | 89000    | SH  | DEFINED | 01 |   |

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|                            |          |           |       |         |     |         |    |   |
|----------------------------|----------|-----------|-------|---------|-----|---------|----|---|
| CREDIT ACCEPTANCE.         | COM      | 225310101 | 1     | 190     | SH  | DEFINED | 01 | 0 |
| CREE INC                   | COM      | 225447101 | 3963  | 213956  | SH  | DEFINED | 01 |   |
| CREE INC                   | COM      | 225447101 | 67    | 3586    | SH  | DEFINED | 01 | 0 |
| CREE INC                   | COM      | 225447101 | 5     | 250     | SH  | DEFINED | 01 | 0 |
| CRESCENT                   | COM      | 225756105 | 60576 | 4212558 | SH  | DEFINED | 01 |   |
| CRESCENT                   | COM      | 225756105 | 375   | 26100   | SH  | DEFINED | 01 | 0 |
| CRESCENT                   | COM      | 225756105 | 1549  | 107700  | SH  | DEFINED | 01 | 0 |
| CROMPTON CORP              | COM      | 227116100 | 19    | 4748    | SH  | DEFINED | 01 |   |
| CROSS A T CO CL A          | COM      | 227478104 | 215   | 45260   | SH  | DEFINED | 01 |   |
| CROSS COUNTRY INC..        | COM      | 22748P105 | 1686  | 146600  | SH  | DEFINED | 01 |   |
| CROWN AMERICA.             | COM      | 228186102 | 394   | 40141   | SH  | DEFINED | 01 |   |
| CROWN CASTLE INTL          | COM      | 228227104 | 1038  | 188800  | SH  | DEFINED | 01 |   |
| CROWN CASTLE INTL          | COM      | 228227104 | 55    | 10093   | SH  | DEFINED | 01 | 0 |
| CROWN CASTLE INTL          | COM      | 228227104 | 4     | 664     | SH  | DEFINED | 01 | 0 |
| CROWN HOLDINGS INC         | COM      | 228368106 | 2123  | 377834  | SH  | DEFINED | 01 |   |
| CROWN HOLDINGS INC         | COM      | 228368106 | 91    | 16225   | SH  | DEFINED | 01 | 0 |
| CROWN HOLDINGS INC         | COM      | 228368106 | 6     | 1042    | SH  | DEFINED | 01 | 0 |
| CRYOLIFE                   | COM      | 228903100 | 398   | 58086   | SH  | DEFINED | 01 |   |
| CTI MOLECULAR IMAGING INC. | COM      | 22943D105 | 376   | 19200   | SH  | DEFINED | 01 |   |
| CTI MOLECULAR IMAGING INC. | COM      | 22943D105 | 102   | 5200    | SH  | DEFINED | 01 | 1 |
| CUBIC CORP                 | COM      | 229669106 | 1294  | 79280   | SH  | DEFINED | 01 |   |
| CULLEN FROST BANKERS       | COM      | 229899109 | 6020  | 198148  | SH  | DEFINED | 01 |   |
| CUMMINS INC                | COM      | 231021106 | 534   | 21683   | SH  | DEFINED | 01 |   |
| CUMMINS INC                | COM      | 231021106 | 225   | 9150    | SH  | DEFINED | 01 | 0 |
| CUMULUS MEDIA              | COM      | 231082108 | 944   | 64800   | SH  | DEFINED | 01 |   |
| CURATIVE HEALTH SERV       | COM      | 231264102 | 1355  | 79281   | SH  | DEFINED | 01 |   |
| CURTISS-WRIGHT CORP        | COM      | 231561101 | 5810  | 96005   | SH  | DEFINED | 01 |   |
| CURTISS-WRIGHT CL B        | COM      | 231561408 | 1350  | 23000   | SH  | DEFINED | 01 |   |
| CUTTER & BUCK INC          | COM      | 232217109 | 1172  | 355200  | SH  | DEFINED | 01 |   |
| CYBEROPTICS CORP           | COM      | 232517102 | 1374  | 353300  | SH  | DEFINED | 01 |   |
| CYBERONICS                 | COM      | 23251P102 | 963   | 45000   | SH  | DEFINED | 01 |   |
| CYMER INC                  | COM      | 232572107 | 3074  | 129998  | SH  | DEFINED | 01 |   |
| CYPRESS SEMICONDCTR        | COM      | 232806109 | 1365  | 197666  | SH  | DEFINED | 01 |   |
| CYTEC INDUSTRIES           | COM      | 232820100 | 2337  | 83920   | SH  | DEFINED | 01 |   |
| CYTEC INDUSTRIES           | COM      | 232820100 | 47    | 1695    | SH  | DEFINED | 01 | 0 |
| CYTEC INDUSTRIES           | COM      | 232820100 | 3     | 107     | SH  | DEFINED | 01 | 0 |
| CYTYC CORP                 | COM      | 232946103 | 585   | 44835   | SH  | DEFINED | 01 |   |
| CYTYC CORP                 | COM      | 232946103 | 24    | 1811    | SH  | DEFINED | 01 | 0 |
| DMI FURNITURES INC         | COM      | 233230101 | 3     | 1758    | SH  | DEFINED | 01 |   |
| DPL INC                    | COM      | 233293109 | 340   | 27279   | SH  | DEFINED | 01 |   |
| DQE                        | COM      | 23329J104 | 1989  | 163101  | SH  | DEFINED | 01 |   |
| DRS TECHNOLOGIES INC       | COM      | 23330X100 | 9658  | 386140  | SH  | DEFINED | 01 |   |
| DRS TECHNOLOGIES INC       | COM      | 23330X100 | 144   | 5762    | SH  | DEFINED | 01 | 0 |
| D R HORTON INC             | COM      | 23331A109 | 532   | 27714   | SH  | DEFINED | 01 |   |
| DST SYSTEMS                | COM      | 233326107 | 18812 | 691652  | SH  | DEFINED | 01 |   |
| DST SYSTEMS                | COM      | 233326107 | 36282 | 1333864 | SH  | DEFINED | 01 | 0 |
| DST SYSTEMS                | COM      | 233326107 | 1498  | 55070   | SH  | DEFINED | 01 | 0 |
| DSP GROUP                  | COM      | 23332B106 | 4489  | 247585  | SH  | DEFINED | 01 |   |
| DSP GROUP                  | COM      | 23332B106 | 2     | 110     | SH  | DEFINED | 01 | 0 |
| DTE ENERGY COMPANY         | COM      | 233331107 | 19243 | 497882  | SH  | DEFINED | 01 |   |
| DTE ENERGY COMPANY         | COM      | 233331107 | 149   | 3850    | SH  | DEFINED | 01 | 0 |
| DTE ENERGY COMPANY         | COM      | 233331107 | 1436  | 37135   | SH  | DEFINED | 01 | 0 |
| DTE ENERGY CVT PFD         | CONV PRF | 233331206 | 10503 | 440000  | SH  | DEFINED | 01 |   |
| DAISYTEK INTRNATIONA.      | COM      | 234053106 | 34    | 17607   | SH  | DEFINED | 01 | 0 |
| DAISYTEK INTRNATIONA.      | COM      | 234053106 | 2     | 1161    | SH  | DEFINED | 01 | 0 |
| DANA CORP                  | COM      | 235811106 | 1525  | 215949  | SH  | DEFINED | 01 |   |
| DANA CORP                  | COM      | 235811106 | 231   | 32777   | SH  | DEFINED | 01 | 0 |
| DANAHER CORP               | COM      | 235851102 | 60778 | 924239  | SH  | DEFINED | 01 |   |
| DANAHER CORP               | COM      | 235851102 | 7165  | 108964  | SH  | DEFINED | 01 | 0 |
| DANAHER CORP               | COM      | 235851102 | 4506  | 68521   | SH  | DEFINED | 01 | 0 |
| DANAHER CVT                | CONV BND | 235851AF9 | 967   | 1440000 | PRN | DEFINED | 01 |   |
| DANAHER CVT                | CONV BND | 235851AF9 | 1007  | 1500000 | PRN | DEFINED | 01 | 0 |

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|                       |          |           |        |          |     |         |      |
|-----------------------|----------|-----------|--------|----------|-----|---------|------|
| DARDEN RESTAURANT     | COM      | 237194105 | 764    | 42747    | SH  | DEFINED | 01   |
| DARDEN RESTAURANT     | COM      | 237194105 | 3281   | 183800   | SH  | DEFINED | 01 0 |
| DARDEN RESTAURANT     | COM      | 237194105 | 673    | 37697    | SH  | DEFINED | 01 0 |
| DATASCOPE             | COM      | 238113104 | 4815   | 177831   | SH  | DEFINED | 01   |
| DAVEL COMMUNICATIONS. | COM      | 238341101 | 56     | 5603423  | SH  | DEFINED | 01   |
| DAVITA INC            | COM      | 23918K108 | 323    | 15560    | SH  | DEFINED | 01   |
| DAVITA INC            | COM      | 23918K108 | 81     | 3884     | SH  | DEFINED | 01 0 |
| DEAN FOODS COMPANY    | COM      | 242370104 | 8559   | 199459   | SH  | DEFINED | 01   |
| DEAN FOODS COMPANY    | COM      | 242370104 | 81     | 1888     | SH  | DEFINED | 01 0 |
| DEAN FOODS COMPANY    | COM      | 242370104 | 41     | 950      | SH  | DEFINED | 01 0 |
| DEERE & COMPANY       | COM      | 244199105 | 75769  | 1929896  | SH  | DEFINED | 01   |
| DEERE & COMPANY       | COM      | 244199105 | 1482   | 37696    | SH  | DEFINED | 01 0 |
| DEERE & COMPANY       | COM      | 244199105 | 2102   | 53540    | SH  | DEFINED | 01 0 |
| DEL MONTE FOODS CO    | COM      | 24522P103 | 2361   | 316554   | SH  | DEFINED | 01   |
| DEL MONTE FOODS CO    | COM      | 24522P103 | 55     | 7287     | SH  | DEFINED | 01 0 |
| DEL MONTE FOODS CO    | COM      | 24522P103 | 3      | 450      | SH  | DEFINED | 01 0 |
| DELL COMPUTER CORP    | COM      | 247025109 | 340568 | 12470404 | SH  | DEFINED | 01   |
| DELL COMPUTER CORP    | COM      | 247025109 | 14604  | 534888   | SH  | DEFINED | 01 0 |
| DELL COMPUTER CORP    | COM      | 247025109 | 15821  | 579312   | SH  | DEFINED | 01 0 |
| DELL COMPUTER CORP    | COM      | 247025109 | 16     | 584      | SH  | DEFINED | 01 1 |
| DELL COMPUTER CORP    | COM      | 247025109 | 3435   | 125774   | SH  | DEFINED | 01 1 |
| DELPHI CORPORATION    | COM      | 247126105 | 1017   | 148779   | SH  | DEFINED | 01   |
| DELPHI CORPORATION    | COM      | 247126105 | 843    | 123410   | SH  | DEFINED | 01 0 |
| DELPHI FINANCIAL GRP  | COM      | 247131105 | 3027   | 77251    | SH  | DEFINED | 01   |
| DELTA & PINE LAND CO  | COM      | 247357106 | 2562   | 113293   | SH  | DEFINED | 01   |
| DELTA AIR LINES       | COM      | 247361108 | 17991  | 2021383  | SH  | DEFINED | 01   |
| DELTA AIR LINES       | COM      | 247361108 | 1342   | 150700   | SH  | DEFINED | 01 0 |
| DELTA AIR LINES       | COM      | 247361108 | 592    | 66509    | SH  | DEFINED | 01 0 |
| DELTIC TIMBER CORP    | COM      | 247850100 | 845    | 35351    | SH  | DEFINED | 01   |
| DENBURY RESOURCES INC | COM      | 247916208 | 76     | 7000     | SH  | DEFINED | 01 0 |
| DELUXE CORPORATION    | COM      | 248019101 | 138    | 3441     | SH  | DEFINED | 01   |
| DELUXE CORPORATION    | COM      | 248019101 | 546    | 13611    | SH  | DEFINED | 01 0 |
| DENDRITE              | COM      | 248239105 | 25463  | 2995580  | SH  | DEFINED | 01   |
| DENDRITE              | COM      | 248239105 | 1125   | 132155   | SH  | DEFINED | 01 0 |
| DENDRITE              | COM      | 248239105 | 1663   | 195650   | SH  | DEFINED | 01 0 |
| DENISON INTL PLC-ADR  | COM      | 248335101 | 3753   | 224700   | SH  | DEFINED | 01   |
| DENTSPLY INTERNATL I  | COM      | 249030107 | 114    | 3270     | SH  | DEFINED | 01   |
| DENTSPLY INTERNATL I  | COM      | 249030107 | 17     | 494      | SH  | DEFINED | 01 0 |
| DEPARTMENT 56         | COM      | 249509100 | 1055   | 107500   | SH  | DEFINED | 01   |
| DEPARTMENT 56         | COM      | 249509100 | 35     | 3587     | SH  | DEFINED | 01 0 |
| DEPARTMENT 56         | COM      | 249509100 | 2      | 233      | SH  | DEFINED | 01 0 |
| DEUTSCHE TELE ADR     | COM      | 251566105 | 11     | 1000     | SH  | DEFINED | 01   |
| DEVELOPERS DIV        | COM      | 251591103 | 610    | 25281    | SH  | DEFINED | 01   |
| DEVON ENERGY          | COM      | 25179M103 | 14879  | 308572   | SH  | DEFINED | 01   |
| DEVON ENERGY          | COM      | 25179M103 | 44974  | 932650   | SH  | DEFINED | 01 0 |
| DEVON ENERGY          | COM      | 25179M103 | 2653   | 55014    | SH  | DEFINED | 01 0 |
| DEVON ENERGY          | COM      | 25179M103 | 437    | 9062     | SH  | DEFINED | 01 1 |
| DEVON ENERGY CVT      | CONV BND | 25179MAA1 | 16075  | 15760000 | PRN | DEFINED | 01   |
| DEVRY INC.            | COM      | 251893103 | 16039  | 859093   | SH  | DEFINED | 01   |
| DEVRY INC.            | COM      | 251893103 | 12791  | 685108   | SH  | DEFINED | 01 0 |
| DEVRY INC.            | COM      | 251893103 | 1309   | 70100    | SH  | DEFINED | 01 0 |
| DIAGEO PLC-SPON ADR   | COM      | 25243Q205 | 8019   | 195000   | SH  | DEFINED | 01   |
| DIAGNOSTIC PRODUCTS   | COM      | 252450101 | 37767  | 1011134  | SH  | DEFINED | 01   |
| DIAGNOSTIC PRODUCTS   | COM      | 252450101 | 32053  | 858154   | SH  | DEFINED | 01 0 |
| DIAGNOSTIC PRODUCTS   | COM      | 252450101 | 3519   | 94200    | SH  | DEFINED | 01 0 |
| DIAL CORP             | COM      | 25247D101 | 1293   | 66618    | SH  | DEFINED | 01   |
| DIAL CORP             | COM      | 25247D101 | 6      | 300      | SH  | DEFINED | 01 0 |
| DIEBOLD INC.          | COM      | 253651103 | 26443  | 779100   | SH  | DEFINED | 01   |
| DIGI INTL INC COM     | COM      | 253798102 | 205    | 63020    | SH  | DEFINED | 01   |
| DIGITAL RIVER         | COM      | 25388B104 | 1027   | 75000    | SH  | DEFINED | 01   |
| DIME COMMUNITY        | COM      | 253922108 | 3791   | 166079   | SH  | DEFINED | 01   |
| DIME COMMUNITY        | COM      | 253922108 | 30     | 1333     | SH  | DEFINED | 01 0 |

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|--------------------------------|----------|-----------|--------|----------|----|---------|----|---|
| DIME COMMUNITY                 | COM      | 253922108 | 2      | 81       | SH | DEFINED | 01 | 0 |
| DILLARDS INC-CL A              | COM      | 254067101 | 744    | 57573    | SH | DEFINED | 01 |   |
| DILLARDS INC-CL A              | COM      | 254067101 | 241    | 18672    | SH | DEFINED | 01 | 0 |
| DIMON INC                      | COM      | 254394109 | 761    | 132745   | SH | DEFINED | 01 |   |
| DIONEX                         | COM      | 254546104 | 2062   | 62430    | SH | DEFINED | 01 |   |
| DISNEY WALT CO                 | COM      | 254687106 | 38763  | 2277534  | SH | DEFINED | 01 |   |
| DISNEY WALT CO                 | COM      | 254687106 | 7668   | 450525   | SH | DEFINED | 01 | 0 |
| THEROX INC                     | CONV PRF | 256000XY1 | 8696   | 2173913  | SH | DEFINED | 01 |   |
| DOBSON COMMUNICATIONS CP 13% 0 | PRF      | 256072505 | 5707   | 7225     | SH | DEFINED | 01 |   |
| DOCUMENTUM INC                 | COM      | 256159104 | 758    | 57800    | SH | DEFINED | 01 |   |
| DOCUMENTUM INC                 | COM      | 256159104 | 2      | 150      | SH | DEFINED | 01 | 0 |
| DOLE FOOD CO INC               | COM      | 256605106 | 3183   | 95000    | SH | DEFINED | 01 |   |
| DOLLAR GENERAL                 | COM      | 256669102 | 44335  | 3630905  | SH | DEFINED | 01 |   |
| DOLLAR GENERAL                 | COM      | 256669102 | 3401   | 278552   | SH | DEFINED | 01 | 0 |
| DOLLAR GENERAL                 | COM      | 256669102 | 898    | 73522    | SH | DEFINED | 01 | 0 |
| DOLLAR TREE STORES             | COM      | 256747106 | 10523  | 528765   | SH | DEFINED | 01 |   |
| DOLLAR TREE STORES             | COM      | 256747106 | 14     | 723      | SH | DEFINED | 01 | 0 |
| DOMINION RES INC VA            | COM      | 25746U109 | 564966 | 10203460 | SH | DEFINED | 01 |   |
| DOMINION RES INC VA            | COM      | 25746U109 | 21519  | 388605   | SH | DEFINED | 01 | 0 |
| DOMINION RES INC VA            | COM      | 25746U109 | 3826   | 69100    | SH | DEFINED | 01 | 0 |
| DOMINION RES CVT PFD           | CONV PRF | 25746U208 | 29143  | 542000   | SH | DEFINED | 01 |   |
| DONALDSON CO                   | COM      | 257651109 | 6113   | 167115   | SH | DEFINED | 01 |   |
| DONNELLEY (RR)&SONS            | COM      | 257867101 | 21381  | 1167131  | SH | DEFINED | 01 |   |
| DONNELLEY (RR)&SONS            | COM      | 257867101 | 458    | 24993    | SH | DEFINED | 01 | 0 |
| DORAL FINANCIAL                | COM      | 25811P100 | 601    | 17000    | SH | DEFINED | 01 |   |
| DOUBLECLICK INC                | COM      | 258609304 | 1095   | 140900   | SH | DEFINED | 01 |   |
| DOUBLECLICK INC                | COM      | 258609304 | 99     | 12750    | SH | DEFINED | 01 | 0 |
| DOVER CORP                     | COM      | 260003108 | 29174  | 1204546  | SH | DEFINED | 01 |   |
| DOVER CORP                     | COM      | 260003108 | 678    | 28000    | SH | DEFINED | 01 | 0 |
| DOVER CORP                     | COM      | 260003108 | 1081   | 44628    | SH | DEFINED | 01 | 0 |
| DOVER DOWNS GAMING & ENTERTAIN | COM      | 260095104 | 4458   | 450800   | SH | DEFINED | 01 |   |
| DOVER MOTORSPORTS              | COM      | 260174107 | 143    | 45000    | SH | DEFINED | 01 |   |
| DOW CHEMICAL                   | COM      | 260543103 | 140494 | 5088485  | SH | DEFINED | 01 |   |
| DOW CHEMICAL                   | COM      | 260543103 | 2238   | 81050    | SH | DEFINED | 01 | 0 |
| DOW CHEMICAL                   | COM      | 260543103 | 7678   | 278084   | SH | DEFINED | 01 | 0 |
| DOW JONES & CO                 | COM      | 260561105 | 161    | 4570     | SH | DEFINED | 01 |   |
| DOW JONES & CO                 | COM      | 260561105 | 640    | 18060    | SH | DEFINED | 01 | 0 |
| DOWNEY FINL CORP               | COM      | 261018105 | 3266   | 82870    | SH | DEFINED | 01 |   |
| THE DRESS BARN                 | COM      | 261570105 | 2337   | 173748   | SH | DEFINED | 01 |   |
| DREYERS GRAND ICE              | COM      | 261878102 | 101    | 1457     | SH | DEFINED | 01 |   |
| DRIL QUIP INC                  | COM      | 262037104 | 702    | 51317    | SH | DEFINED | 01 |   |
| DRKOOP.COM INC                 | COM      | 262098106 | 0      | 140      | SH | DEFINED | 01 |   |
| E I DUPONT                     | COM      | 263534109 | 42029  | 1081519  | SH | DEFINED | 01 |   |
| E I DUPONT                     | COM      | 263534109 | 218    | 5600     | SH | DEFINED | 01 | 0 |
| E I DUPONT                     | COM      | 263534109 | 9440   | 242920   | SH | DEFINED | 01 | 0 |
| DUANE READE                    | COM      | 263578106 | 901    | 71070    | SH | DEFINED | 01 |   |
| DUKE ENERGY CORP               | COM      | 264399106 | 15267  | 1050008  | SH | DEFINED | 01 |   |
| DUKE ENERGY CORP               | COM      | 264399106 | 2874   | 197621   | SH | DEFINED | 01 | 0 |
| DUN & BRADSTREET               | COM      | 26483E100 | 3905   | 102102   | SH | DEFINED | 01 |   |
| DUPONT PHOTO                   | COM      | 26613X101 | 1075   | 53598    | SH | DEFINED | 01 |   |
| DYCOM INDUSTRIES               | COM      | 267475101 | 566    | 54697    | SH | DEFINED | 01 |   |
| DYCOM INDUSTRIES               | COM      | 267475101 | 27     | 2568     | SH | DEFINED | 01 | 0 |
| DYCOM INDUSTRIES               | COM      | 267475101 | 2      | 164      | SH | DEFINED | 01 | 0 |
| DYNEGY INC                     | COM      | 26816Q101 | 239    | 91403    | SH | DEFINED | 01 |   |
| DYNEGY INC                     | COM      | 26816Q101 | 215    | 82262    | SH | DEFINED | 01 | 0 |
| CBEYOND COMMUNICATIONS CBEYOND | PRF      | 268470986 | 472    | 136251   | SH | DEFINED | 01 |   |
| CBEYOND COMMUNICATIONS CBEYOND | PRF      | 268470994 | 0      | 8990     | SH | DEFINED | 01 |   |
| EGL INC                        | COM      | 268484102 | 2578   | 173462   | SH | DEFINED | 01 |   |
| EGL INC                        | COM      | 268484102 | 65     | 4419     | SH | DEFINED | 01 | 0 |
| EGL INC                        | COM      | 268484102 | 5      | 329      | SH | DEFINED | 01 | 0 |
| E-L FINANCIAL CORP LTD         | COM      | 268575107 | 3725   | 24900    | SH | DEFINED | 01 |   |
| EMC CORPORATION                | COM      | 268648102 | 41300  | 5712046  | SH | DEFINED | 01 |   |

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|                             |     |           |        |         |    |         |    |   |
|-----------------------------|-----|-----------|--------|---------|----|---------|----|---|
| EMC CORPORATION             | COM | 268648102 | 4480   | 619551  | SH | DEFINED | 01 | 0 |
| EMC CORPORATION             | COM | 268648102 | 4196   | 580442  | SH | DEFINED | 01 | 0 |
| ENSCO INTL INC              | COM | 26874Q100 | 33123  | 1298383 | SH | DEFINED | 01 | 0 |
| ENSCO INTL INC              | COM | 26874Q100 | 41250  | 1617028 | SH | DEFINED | 01 | 0 |
| ENSCO INTL INC              | COM | 26874Q100 | 2775   | 108800  | SH | DEFINED | 01 | 0 |
| EOG RESOURCES INC           | COM | 26875P101 | 12818  | 324027  | SH | DEFINED | 01 | 0 |
| EOG RESOURCES INC           | COM | 26875P101 | 1008   | 25484   | SH | DEFINED | 01 | 0 |
| E.PIPHANY INC               | COM | 26881V100 | 796    | 200000  | SH | DEFINED | 01 | 0 |
| ESS TECHNOLOGY              | COM | 269151106 | 2487   | 417236  | SH | DEFINED | 01 | 0 |
| E TRADE                     | COM | 269246104 | 3920   | 930984  | SH | DEFINED | 01 | 0 |
| E TRADE                     | COM | 269246104 | 3777   | 897200  | SH | DEFINED | 01 | 0 |
| EAST WEST BANCORP           | COM | 27579R104 | 2709   | 87838   | SH | DEFINED | 01 | 0 |
| EASTMAN CHEMICAL CO         | COM | 277432100 | 4290   | 147986  | SH | DEFINED | 01 | 0 |
| EASTMAN CHEMICAL CO         | COM | 277432100 | 138    | 4750    | SH | DEFINED | 01 | 0 |
| EASTMAN CHEMICAL CO         | COM | 277432100 | 501    | 17301   | SH | DEFINED | 01 | 0 |
| EASTMAN KODAK               | COM | 277461109 | 70886  | 2394793 | SH | DEFINED | 01 | 0 |
| EASTMAN KODAK               | COM | 277461109 | 725    | 24512   | SH | DEFINED | 01 | 0 |
| EASTMAN KODAK               | COM | 277461109 | 4545   | 153560  | SH | DEFINED | 01 | 0 |
| EATON CORP                  | COM | 278058102 | 22309  | 318929  | SH | DEFINED | 01 | 0 |
| EATON CORP                  | COM | 278058102 | 80     | 1148    | SH | DEFINED | 01 | 0 |
| EATON CORP                  | COM | 278058102 | 1087   | 15546   | SH | DEFINED | 01 | 0 |
| EATON VANCE                 | COM | 278265103 | 748    | 27986   | SH | DEFINED | 01 | 0 |
| EATON VANCE                 | COM | 278265103 | 20380  | 762400  | SH | DEFINED | 01 | 0 |
| EATON VANCE                 | COM | 278265103 | 505    | 18900   | SH | DEFINED | 01 | 0 |
| EBAY INC                    | COM | 278642103 | 211438 | 2479037 | SH | DEFINED | 01 | 0 |
| EBAY INC                    | COM | 278642103 | 88364  | 1035985 | SH | DEFINED | 01 | 0 |
| EBAY INC                    | COM | 278642103 | 8037   | 94224   | SH | DEFINED | 01 | 0 |
| EBAY INC                    | COM | 278642103 | 1835   | 21511   | SH | DEFINED | 01 | 1 |
| ECHO BAY MINES WTS          | WT  | 278751169 | 217    | 700000  | SH | DEFINED | 01 | 0 |
| ECHOSTAR COMMUN CORP        | COM | 278762109 | 53161  | 1840775 | SH | DEFINED | 01 | 0 |
| ECHOSTAR COMMUN CORP        | COM | 278762109 | 1084   | 37550   | SH | DEFINED | 01 | 0 |
| ECHOSTAR COMMUN CORP        | COM | 278762109 | 48     | 1647    | SH | DEFINED | 01 | 0 |
| ECOLAB INC.                 | COM | 278865100 | 41099  | 833152  | SH | DEFINED | 01 | 0 |
| ECOLAB INC.                 | COM | 278865100 | 6890   | 139680  | SH | DEFINED | 01 | 0 |
| ECOLAB INC.                 | COM | 278865100 | 1416   | 28709   | SH | DEFINED | 01 | 0 |
| EDISON INTL                 | COM | 281020107 | 8376   | 611843  | SH | DEFINED | 01 | 0 |
| EDISON INTL                 | COM | 281020107 | 984    | 71863   | SH | DEFINED | 01 | 0 |
| EDO CORP                    | COM | 281347104 | 1057   | 58415   | SH | DEFINED | 01 | 0 |
| EDUCATION MGMT CORP         | COM | 28139T101 | 59     | 1477    | SH | DEFINED | 01 | 0 |
| J D EDWARDS & CO            | COM | 281667105 | 798    | 72400   | SH | DEFINED | 01 | 0 |
| A.G. EDWARDS INC.           | COM | 281760108 | 2676   | 103332  | SH | DEFINED | 01 | 0 |
| EDWARDS LIFESCIENCES        | COM | 28176E108 | 69     | 2506    | SH | DEFINED | 01 | 0 |
| EFUNDS CORP                 | COM | 28224R101 | 4608   | 670870  | SH | DEFINED | 01 | 0 |
| EL PASO CORPORATION         | COM | 28336L109 | 16623  | 2747578 | SH | DEFINED | 01 | 0 |
| EL PASO CORPORATION         | COM | 28336L109 | 802    | 132674  | SH | DEFINED | 01 | 0 |
| EL PASO ELECTRIC            | COM | 283677854 | 4100   | 379593  | SH | DEFINED | 01 | 0 |
| EL PASO ELECTRIC            | COM | 283677854 | 49     | 4456    | SH | DEFINED | 01 | 0 |
| EL PASO ELECTRIC            | COM | 283677854 | 3      | 286     | SH | DEFINED | 01 | 0 |
| ELECTRO SCIENTIFIC          | COM | 285229100 | 5779   | 460149  | SH | DEFINED | 01 | 0 |
| ELECTRO SCIENTIFIC          | COM | 285229100 | 1      | 95      | SH | DEFINED | 01 | 0 |
| ELECTRONIC ARTS INC         | COM | 285512109 | 30458  | 519400  | SH | DEFINED | 01 | 0 |
| ELECTRONIC ARTS INC         | COM | 285512109 | 81     | 1382    | SH | DEFINED | 01 | 0 |
| ELECTRONIC ARTS INC         | COM | 285512109 | 1907   | 32519   | SH | DEFINED | 01 | 0 |
| ELECTRONIC ARTS INC         | COM | 285512109 | 600    | 10233   | SH | DEFINED | 01 | 1 |
| ELECTRONIC DATA SYST        | COM | 285661104 | 32127  | 1825365 | SH | DEFINED | 01 | 0 |
| ELECTRONIC DATA SYST        | COM | 285661104 | 364    | 20750   | SH | DEFINED | 01 | 0 |
| ELECTRONIC DATA SYST        | COM | 285661104 | 3030   | 172182  | SH | DEFINED | 01 | 0 |
| ELECTRONIC DATA SYST        | COM | 285661104 | 453    | 25789   | SH | DEFINED | 01 | 1 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 1278   | 72300   | SH | DEFINED | 01 | 0 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 54     | 3084    | SH | DEFINED | 01 | 0 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 3      | 197     | SH | DEFINED | 01 | 0 |
| ELKCORP                     | COM | 287456107 | 1099   | 57858   | SH | DEFINED | 01 | 0 |

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|                             |          |           |       |         |     |         |      |
|-----------------------------|----------|-----------|-------|---------|-----|---------|------|
| EMBARCADERO TECH            | COM      | 290787100 | 2086  | 330000  | SH  | DEFINED | 01   |
| EMCOR GROUP INC             | COM      | 29084Q100 | 3999  | 82864   | SH  | DEFINED | 01   |
| EMCOR GROUP INC             | COM      | 29084Q100 | 89    | 1839    | SH  | DEFINED | 01 0 |
| EMCOR GROUP INC             | COM      | 29084Q100 | 6     | 128     | SH  | DEFINED | 01 0 |
| EMERSON ELECTRIC            | COM      | 291011104 | 2681  | 59135   | SH  | DEFINED | 01   |
| EMERSON ELECTRIC            | COM      | 291011104 | 19    | 410     | SH  | DEFINED | 01 0 |
| EMERSON ELECTRIC            | COM      | 291011104 | 4211  | 92852   | SH  | DEFINED | 01 0 |
| EMMIS COMMUNICATIONS        | COM      | 291525103 | 1135  | 67224   | SH  | DEFINED | 01   |
| ENCANA CORP.                | COM      | 292505104 | 11326 | 350000  | SH  | DEFINED | 01   |
| ENBRIDGE ENERGY MGMT L      | COM      | 29250X103 | 0     | 1       | SH  | DEFINED | 01   |
| ENDO PHARMACEUTICAL         | COM      | 29264F205 | 1425  | 105600  | SH  | DEFINED | 01   |
| ENDO PHARMACEUTICAL         | COM      | 29264F205 | 45    | 3354    | SH  | DEFINED | 01 0 |
| ENDO PHARMACEUTICAL         | COM      | 29264F205 | 3     | 210     | SH  | DEFINED | 01 0 |
| ENERGEN                     | COM      | 29265N108 | 6815  | 212572  | SH  | DEFINED | 01   |
| ENERGEN                     | COM      | 29265N108 | 146   | 4536    | SH  | DEFINED | 01 0 |
| ENERGEN                     | COM      | 29265N108 | 10    | 301     | SH  | DEFINED | 01 0 |
| ENERGY EAST CORP            | COM      | 29266M109 | 1229  | 69049   | SH  | DEFINED | 01   |
| ENERGIZER HLDGS INC         | COM      | 29266R108 | 12599 | 494249  | SH  | DEFINED | 01   |
| ENERGIZER HLDGS INC         | COM      | 29266R108 | 81    | 3160    | SH  | DEFINED | 01 0 |
| ENERGIZER HLDGS INC         | COM      | 29266R108 | 40    | 1575    | SH  | DEFINED | 01 0 |
| ENGELHARD CORP              | COM      | 292845104 | 153   | 7127    | SH  | DEFINED | 01   |
| ENGELHARD CORP              | COM      | 292845104 | 604   | 28187   | SH  | DEFINED | 01 0 |
| ENGINEERED SUPPORT          | COM      | 292866100 | 2354  | 60105   | SH  | DEFINED | 01   |
| ENGINEERED SUPPORT          | COM      | 292866100 | 2     | 50      | SH  | DEFINED | 01 0 |
| ENESCO GROUP INC            | COM      | 292973104 | 296   | 41222   | SH  | DEFINED | 01   |
| ENTEGRIS INC                | COM      | 29362U104 | 6233  | 625850  | SH  | DEFINED | 01   |
| ENTEGRIS INC                | COM      | 29362U104 | 36    | 3507    | SH  | DEFINED | 01 0 |
| ENTEGRIS INC                | COM      | 29362U104 | 2     | 216     | SH  | DEFINED | 01 0 |
| ENTERCOM COMMUNICATI        | COM      | 293639100 | 91    | 2079    | SH  | DEFINED | 01   |
| ENTERCOM COMMUNICATI        | COM      | 293639100 | 35083 | 798965  | SH  | DEFINED | 01 0 |
| ENTERCOM COMMUNICATI        | COM      | 293639100 | 808   | 18400   | SH  | DEFINED | 01 0 |
| ENERGY CORP                 | COM      | 29364G103 | 41689 | 865816  | SH  | DEFINED | 01   |
| ENERGY CORP                 | COM      | 29364G103 | 2370  | 49221   | SH  | DEFINED | 01 0 |
| ENZON PHARMACEUTICALS INC   | COM      | 293904108 | 1392  | 122700  | SH  | DEFINED | 01   |
| ENZON PHARMACEUTICALS INC   | COM      | 293904108 | 2     | 140     | SH  | DEFINED | 01 0 |
| ENZON INC CVT               | CONV BND | 293904AB4 | 492   | 630000  | PRN | DEFINED | 01   |
| ENZO BIOCHEM                | COM      | 294100102 | 1104  | 84462   | SH  | DEFINED | 01   |
| EON LABS.                   | COM      | 29412E100 | 617   | 23100   | SH  | DEFINED | 01   |
| EON LABS.                   | COM      | 29412E100 | 147   | 5500    | SH  | DEFINED | 01 0 |
| EPIMMUNE INC                | COM      | 294257101 | 16    | 20310   | SH  | DEFINED | 01   |
| EQUIFAX INC                 | COM      | 294429105 | 159   | 7937    | SH  | DEFINED | 01   |
| EQUIFAX INC                 | COM      | 294429105 | 627   | 31381   | SH  | DEFINED | 01 0 |
| EQUITABLE RESOURCES         | COM      | 294549100 | 48051 | 1281024 | SH  | DEFINED | 01   |
| EQUITABLE RESOURCES         | COM      | 294549100 | 163   | 4310    | SH  | DEFINED | 01 0 |
| EQUITY OFFICE               | COM      | 294741103 | 29158 | 1145717 | SH  | DEFINED | 01   |
| EQUITY OFFICE               | COM      | 294741103 | 2321  | 91183   | SH  | DEFINED | 01 0 |
| EQUITY RESIDENTIAL          | COM      | 29476L107 | 1606  | 66699   | SH  | DEFINED | 01   |
| EQUITY RESIDENTIAL          | COM      | 29476L107 | 1444  | 59998   | SH  | DEFINED | 01 0 |
| ERICSSON LM B ADR           | COM      | 294821608 | 5     | 854     | SH  | DEFINED | 01 0 |
| ERIE INDTY CO.              | COM      | 29530P102 | 2606  | 71800   | SH  | DEFINED | 01   |
| ESPEED INC.                 | COM      | 296643109 | 1204  | 103500  | SH  | DEFINED | 01   |
| ESPEED INC.                 | COM      | 296643109 | 2     | 180     | SH  | DEFINED | 01 0 |
| ESPERION THERAPEUTIC        | COM      | 29664R106 | 879   | 88400   | SH  | DEFINED | 01   |
| ESPERION THERAPEUTIC        | COM      | 29664R106 | 835   | 83795   | SH  | DEFINED | 01 0 |
| ESPERION THERAPEUTIC        | COM      | 29664R106 | 2     | 248     | SH  | DEFINED | 01 0 |
| ESSEX PROP TRUST            | COM      | 297178105 | 5491  | 105085  | SH  | DEFINED | 01   |
| ESTERLINE TECHNOLOGIES CORP | COM      | 297425100 | 1044  | 61735   | SH  | DEFINED | 01   |
| ETHAN ALLEN                 | COM      | 297602104 | 4508  | 153187  | SH  | DEFINED | 01   |
| ETHYL CORP                  | COM      | 297659609 | 262   | 26600   | SH  | DEFINED | 01   |
| ETHYL CORP                  | COM      | 297659609 | 484   | 49110   | SH  | DEFINED | 01 0 |
| ETHYL CORP                  | COM      | 297659609 | 2     | 158     | SH  | DEFINED | 01 0 |
| EVERGREEN RESOURCE          | COM      | 299900308 | 5821  | 128472  | SH  | DEFINED | 01   |



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|---------------------------|----------|-----------|--------|----------|-----|---------|----|---|
| EVERGREEN RESOURCE        | COM      | 299900308 | 104    | 2280     | SH  | DEFINED | 01 | 0 |
| EXACT SCIENCES CORP..     | COM      | 30063P105 | 723    | 70100    | SH  | DEFINED | 01 |   |
| EXACT SCIENCES CORP..     | COM      | 30063P105 | 5      | 410      | SH  | DEFINED | 01 | 0 |
| EXAR CORP                 | COM      | 300645108 | 3142   | 247167   | SH  | DEFINED | 01 |   |
| EXAR CORP                 | COM      | 300645108 | 2      | 120      | SH  | DEFINED | 01 | 0 |
| EXELON CORP               | COM      | 30161N101 | 68946  | 1367708  | SH  | DEFINED | 01 | 0 |
| EXELON CORP               | COM      | 30161N101 | 726    | 14400    | SH  | DEFINED | 01 | 0 |
| EXELON CORP               | COM      | 30161N101 | 3607   | 71570    | SH  | DEFINED | 01 | 0 |
| EXELON CORP               | COM      | 30161N101 | 508    | 10073    | SH  | DEFINED | 01 | 1 |
| EXIDE CORP 144A           | CONV BND | 302051AF4 | 22     | 16500000 | PRN | DEFINED | 01 | 0 |
| EXPEDIA INC CL A          | COM      | 302125109 | 18174  | 351800   | SH  | DEFINED | 01 |   |
| EXPEDIA INC WTS           | WT       | 302125125 | 2      | 50       | SH  | DEFINED | 01 |   |
| EXPEDITORS INTL WASH      | COM      | 302130109 | 156    | 4341     | SH  | DEFINED | 01 |   |
| EXPEDITORS INTL WASH      | COM      | 302130109 | 24     | 674      | SH  | DEFINED | 01 | 0 |
| EXPRESS SCRIPTS INC       | COM      | 302182100 | 53913  | 968258   | SH  | DEFINED | 01 |   |
| EXPRESS SCRIPTS INC       | COM      | 302182100 | 1763   | 31667    | SH  | DEFINED | 01 | 0 |
| EXPRESS SCRIPTS INC       | COM      | 302182100 | 2693   | 48358    | SH  | DEFINED | 01 | 0 |
| EXPRESSJET HOLDINGS INC   | COM      | 30218U108 | 667    | 81427    | SH  | DEFINED | 01 |   |
| EXPRESSJET HOLDINGS INC   | COM      | 30218U108 | 41     | 5144     | SH  | DEFINED | 01 | 0 |
| EXPRESSJET HOLDINGS INC   | COM      | 30218U108 | 3      | 314      | SH  | DEFINED | 01 | 0 |
| EXTENDED STAY AMERIC      | COM      | 30224P101 | 40     | 3915     | SH  | DEFINED | 01 |   |
| EXTREME NETWORKS INC      | COM      | 30226D106 | 1401   | 323700   | SH  | DEFINED | 01 |   |
| EXTREME NETWORKS INC      | COM      | 30226D106 | 1      | 160      | SH  | DEFINED | 01 | 0 |
| EXULT INC DEL.            | COM      | 302284104 | 50     | 6800     | SH  | DEFINED | 01 | 0 |
| EXXON MOBIL CORP          | COM      | 30231G102 | 628875 | 17993560 | SH  | DEFINED | 01 |   |
| EXXON MOBIL CORP          | COM      | 30231G102 | 15660  | 448118   | SH  | DEFINED | 01 | 0 |
| EXXON MOBIL CORP          | COM      | 30231G102 | 52143  | 1491931  | SH  | DEFINED | 01 | 0 |
| EXXON MOBIL CORP          | COM      | 30231G102 | 21     | 600      | SH  | DEFINED | 01 | 1 |
| EXXON MOBIL CORP          | COM      | 30231G102 | 919    | 26300    | SH  | DEFINED | 01 | 1 |
| FBL FINL GROUP INC        | COM      | 30239F106 | 1469   | 74400    | SH  | DEFINED | 01 |   |
| FBR ASSET INVESTMENT.     | COM      | 30241E303 | 1334   | 40400    | SH  | DEFINED | 01 |   |
| FEI COMPANY               | COM      | 30241L109 | 1544   | 96730    | SH  | DEFINED | 01 |   |
| FLIR SYSTEMS INC          | COM      | 302445101 | 4282   | 90330    | SH  | DEFINED | 01 |   |
| FLIR SYSTEMS INC          | COM      | 302445101 | 4      | 80       | SH  | DEFINED | 01 | 0 |
| FMC CORP                  | COM      | 302491303 | 23     | 1464     | SH  | DEFINED | 01 |   |
| FMC TECHNOLOGIES INC      | COM      | 30249U101 | 416    | 21668    | SH  | DEFINED | 01 |   |
| FPL GROUP INC.            | COM      | 302571104 | 76680  | 1301183  | SH  | DEFINED | 01 |   |
| FPL GROUP INC.            | COM      | 302571104 | 8010   | 135910   | SH  | DEFINED | 01 | 0 |
| FPL GROUP INC.            | COM      | 302571104 | 2385   | 40460    | SH  | DEFINED | 01 | 0 |
| FPL GROUP PFD CVT         | CONV PRF | 302571203 | 24728  | 450000   | SH  | DEFINED | 01 |   |
| FTI CONSULTING INC        | COM      | 302941109 | 4192   | 90690    | SH  | DEFINED | 01 |   |
| FTI CONSULTING INC        | COM      | 302941109 | 4      | 90       | SH  | DEFINED | 01 | 0 |
| FACTSET RESEARCH          | COM      | 303075105 | 3966   | 122202   | SH  | DEFINED | 01 |   |
| FACTSET RESEARCH          | COM      | 303075105 | 3      | 95       | SH  | DEFINED | 01 | 0 |
| FAIR ISAAC INC            | COM      | 303250104 | 51255  | 1008575  | SH  | DEFINED | 01 |   |
| FAIR ISAAC INC            | COM      | 303250104 | 2367   | 46559    | SH  | DEFINED | 01 | 0 |
| FAIR ISAAC INC            | COM      | 303250104 | 4208   | 82800    | SH  | DEFINED | 01 | 0 |
| FAIRCHILD SEMICONDC       | COM      | 303726103 | 8741   | 835664   | SH  | DEFINED | 01 |   |
| FAIRMONT HOTELS & RESORTS | COM      | 305204109 | 1875   | 83300    | SH  | DEFINED | 01 | 0 |
| FAMILY DLR STORES         | COM      | 307000109 | 31075  | 1006308  | SH  | DEFINED | 01 |   |
| FAMILY DLR STORES         | COM      | 307000109 | 1171   | 37936    | SH  | DEFINED | 01 | 0 |
| FASTENAL CO               | COM      | 311900104 | 38859  | 1378479  | SH  | DEFINED | 01 |   |
| FASTENAL CO               | COM      | 311900104 | 45346  | 1608572  | SH  | DEFINED | 01 | 0 |
| FASTENAL CO               | COM      | 311900104 | 3867   | 137178   | SH  | DEFINED | 01 | 0 |
| FEDDERS CORPORATION       | COM      | 313135501 | 289    | 87955    | SH  | DEFINED | 01 |   |
| FREDDIE MAC               | COM      | 313400301 | 119612 | 2252549  | SH  | DEFINED | 01 |   |
| FREDDIE MAC               | COM      | 313400301 | 8730   | 164402   | SH  | DEFINED | 01 | 0 |
| FREDDIE MAC               | COM      | 313400301 | 8222   | 154838   | SH  | DEFINED | 01 | 0 |
| FANNIE MAE                | COM      | 313586109 | 282264 | 4319268  | SH  | DEFINED | 01 |   |
| FANNIE MAE                | COM      | 313586109 | 12520  | 191612   | SH  | DEFINED | 01 | 0 |
| FANNIE MAE                | COM      | 313586109 | 16761  | 256486   | SH  | DEFINED | 01 | 0 |
| FEDERAL SIGNAL CORP       | COM      | 313855108 | 28     | 1990     | SH  | DEFINED | 01 |   |

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| FEDERATED DPT STORES        | COM      | 31410H101 | 3363   | 120007  | SH | DEFINED | 01   |
| FEDERATED DPT STORES        | COM      | 31410H101 | 1176   | 41956   | SH | DEFINED | 01 0 |
| FEDEX CORPORATION           | COM      | 31428X106 | 2718   | 49361   | SH | DEFINED | 01   |
| FEDEX CORPORATION           | COM      | 31428X106 | 3626   | 65835   | SH | DEFINED | 01 0 |
| FEDEX CORPORATION           | COM      | 31428X106 | 459    | 8336    | SH | DEFINED | 01 1 |
| FERRO CORP                  | COM      | 315405100 | 2042   | 95591   | SH | DEFINED | 01   |
| FERRO CORP                  | COM      | 315405100 | 3      | 130     | SH | DEFINED | 01 0 |
| F5 NETWORKS INC             | COM      | 315616102 | 1433   | 113400  | SH | DEFINED | 01   |
| F5 NETWORKS INC             | COM      | 315616102 | 2      | 150     | SH | DEFINED | 01 0 |
| FIBROGEN INC CVT PFD        | CONV PRF | 316000XX1 | 9000   | 3340757 | SH | DEFINED | 01   |
| FIDELITY NAT FINL           | COM      | 316326107 | 7342   | 215012  | SH | DEFINED | 01   |
| FIDELITY NAT FINL           | COM      | 316326107 | 81     | 2361    | SH | DEFINED | 01 0 |
| FIDELITY NAT FINL           | COM      | 316326107 | 29     | 850     | SH | DEFINED | 01 0 |
| FIFTH THIRD BANCORP         | COM      | 316773100 | 1620   | 32311   | SH | DEFINED | 01   |
| FIFTH THIRD BANCORP         | COM      | 316773100 | 6391   | 127456  | SH | DEFINED | 01 0 |
| FILENET CORP                | COM      | 316869106 | 1636   | 155939  | SH | DEFINED | 01   |
| FILENET CORP                | COM      | 316869106 | 1      | 90      | SH | DEFINED | 01 0 |
| FINANCIAL FEDERAL           | COM      | 317492106 | 2168   | 113514  | SH | DEFINED | 01   |
| FINANCIAL FEDERAL           | COM      | 317492106 | 27     | 1453    | SH | DEFINED | 01 0 |
| FINANCIAL FEDERAL           | COM      | 317492106 | 2      | 85      | SH | DEFINED | 01 0 |
| FINANCIAL INSTITUTIONS INC  | COM      | 317585404 | 519    | 26200   | SH | DEFINED | 01   |
| FINANCIAL INSTITUTIONS INC  | COM      | 317585404 | 2      | 90      | SH | DEFINED | 01 0 |
| FIRST AMERICAN CORP         | COM      | 318522307 | 2465   | 101015  | SH | DEFINED | 01   |
| FIRST AMERICAN CORP         | COM      | 318522307 | 81     | 3309    | SH | DEFINED | 01 0 |
| FIRST BANCORP/PR            | COM      | 318672102 | 4942   | 183158  | SH | DEFINED | 01   |
| FIRST BANCORP/PR            | COM      | 318672102 | 4      | 155     | SH | DEFINED | 01 0 |
| FIRST CITIZENS BANK         | COM      | 31946M103 | 70     | 748     | SH | DEFINED | 01 0 |
| FIRST CITIZENS BANK         | COM      | 31946M103 | 5      | 52      | SH | DEFINED | 01 0 |
| FIRST COMMUNITY BANCORP.    | COM      | 31983B101 | 98     | 3400    | SH | DEFINED | 01 0 |
| FIRST CONSULTING GP         | COM      | 31986R103 | 273    | 42000   | SH | DEFINED | 01   |
| FIRST FEDERAL CAPITAL CORP. | COM      | 319960100 | 2258   | 111190  | SH | DEFINED | 01   |
| FIRST FEDERAL CAPITAL CORP. | COM      | 319960100 | 72     | 3565    | SH | DEFINED | 01 0 |
| FIRST FEDERAL CAPITAL CORP. | COM      | 319960100 | 5      | 233     | SH | DEFINED | 01 0 |
| FIRST DATA CORP             | COM      | 319963104 | 73140  | 1976200 | SH | DEFINED | 01   |
| FIRST DATA CORP             | COM      | 319963104 | 1458   | 39400   | SH | DEFINED | 01 0 |
| FIRST DATA CORP             | COM      | 319963104 | 6157   | 166364  | SH | DEFINED | 01 0 |
| FIRST DATA CORP             | COM      | 319963104 | 629    | 17010   | SH | DEFINED | 01 1 |
| FIRST ESSEX BANCORP.        | COM      | 320103104 | 1402   | 45200   | SH | DEFINED | 01   |
| FIRST ESSEX BANCORP.        | COM      | 320103104 | 49     | 1582    | SH | DEFINED | 01 0 |
| FIRST ESSEX BANCORP.        | COM      | 320103104 | 3      | 102     | SH | DEFINED | 01 0 |
| FIRST FINL BANKSHARES INC   | COM      | 32020R109 | 1335   | 37600   | SH | DEFINED | 01   |
| FIRST FINL BANKSHARES INC   | COM      | 32020R109 | 50     | 1398    | SH | DEFINED | 01 0 |
| FIRST FINL BANKSHARES INC   | COM      | 32020R109 | 3      | 98      | SH | DEFINED | 01 0 |
| FIRST MIDWEST BANC          | COM      | 320867104 | 3591   | 139132  | SH | DEFINED | 01   |
| FIRST NATIONAL CORP         | COM      | 320942105 | 514    | 20270   | SH | DEFINED | 01   |
| FIRST NATIONAL CORP         | COM      | 320942105 | 2      | 85      | SH | DEFINED | 01 0 |
| FIRST HEALTH GROUP          | COM      | 320960107 | 34346  | 1350059 | SH | DEFINED | 01   |
| FIRST HEALTH GROUP          | COM      | 320960107 | 60012  | 2359019 | SH | DEFINED | 01 0 |
| FIRST HEALTH GROUP          | COM      | 320960107 | 2689   | 105694  | SH | DEFINED | 01 0 |
| FIRST NIAGARA FINANCIAL..   | COM      | 33582V108 | 294    | 25000   | SH | DEFINED | 01   |
| FIRST REPUBLIC BANK         | COM      | 336158100 | 2560   | 118517  | SH | DEFINED | 01   |
| FIRST REPUBLIC BANK         | COM      | 336158100 | 53     | 2476    | SH | DEFINED | 01 0 |
| FIRST REPUBLIC BANK         | COM      | 336158100 | 3      | 158     | SH | DEFINED | 01 0 |
| FIRST TN NAT`L CORP         | COM      | 337162101 | 1482   | 37331   | SH | DEFINED | 01   |
| FIRST TN NAT`L CORP         | COM      | 337162101 | 1100   | 27695   | SH | DEFINED | 01 0 |
| FIRST VIRGINIA BANK         | COM      | 337477103 | 902    | 22992   | SH | DEFINED | 01   |
| FIRSTBANK CORP              | COM      | 33761G104 | 581    | 20400   | SH | DEFINED | 01 0 |
| FISERV INC                  | COM      | 337738108 | 148947 | 4731511 | SH | DEFINED | 01   |
| FISERV INC                  | COM      | 337738108 | 12066  | 383181  | SH | DEFINED | 01 0 |
| FISERV INC                  | COM      | 337738108 | 5351   | 169947  | SH | DEFINED | 01 0 |
| FISHER COMMUNICATIONS       | COM      | 337756209 | 558    | 12500   | SH | DEFINED | 01   |
| FIRSTFED FINL CORP          | COM      | 337907109 | 3715   | 123044  | SH | DEFINED | 01   |

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|                                |     |           |        |         |    |         |    |   |
|--------------------------------|-----|-----------|--------|---------|----|---------|----|---|
| FIRSTFED FINL CORP             | COM | 337907109 | 78     | 2579    | SH | DEFINED | 01 | 0 |
| FIRSTFED FINL CORP             | COM | 337907109 | 5      | 165     | SH | DEFINED | 01 | 0 |
| FIRSTMERIT CORP                | COM | 337915102 | 65     | 3526    | SH | DEFINED | 01 |   |
| FLAGSTAR BANCORP INC           | COM | 337930101 | 3376   | 128025  | SH | DEFINED | 01 |   |
| FLAGSTAR BANCORP INC           | COM | 337930101 | 42     | 1594    | SH | DEFINED | 01 | 0 |
| FLAGSTAR BANCORP INC           | COM | 337930101 | 3      | 100     | SH | DEFINED | 01 | 0 |
| FIRSTENERGY CORP               | COM | 337932107 | 59840  | 1899612 | SH | DEFINED | 01 |   |
| FIRSTENERGY CORP               | COM | 337932107 | 5942   | 188600  | SH | DEFINED | 01 | 0 |
| FIRSTENERGY CORP               | COM | 337932107 | 2078   | 65985   | SH | DEFINED | 01 | 0 |
| FISHER SCIENTIFIC IN           | COM | 338032204 | 5479   | 195933  | SH | DEFINED | 01 |   |
| FISHER SCIENTIFIC IN           | COM | 338032204 | 20     | 700     | SH | DEFINED | 01 | 0 |
| FIVE STAR QUALITY CR           | COM | 33832D106 | 0      | 0       | SH | DEFINED | 01 |   |
| FLEETBOSTON FINL CO            | COM | 339030108 | 77257  | 3235304 | SH | DEFINED | 01 |   |
| FLEETBOSTON FINL CO            | COM | 339030108 | 400    | 16720   | SH | DEFINED | 01 | 0 |
| FLEETBOSTON FINL CO            | COM | 339030108 | 7002   | 293226  | SH | DEFINED | 01 | 0 |
| FLEETWOOD ENTERPRISE           | COM | 339099103 | 433    | 106635  | SH | DEFINED | 01 |   |
| FL EAST COAST RY CO..          | COM | 340632108 | 981    | 40100   | SH | DEFINED | 01 |   |
| FL EAST COAST RY CO..          | COM | 340632108 | 66     | 2679    | SH | DEFINED | 01 | 0 |
| FL EAST COAST RY CO..          | COM | 340632108 | 4      | 172     | SH | DEFINED | 01 | 0 |
| FLORIDA ROCK                   | COM | 341140101 | 7793   | 230200  | SH | DEFINED | 01 |   |
| FLUOR CORP (NEW)               | COM | 343412102 | 31904  | 947195  | SH | DEFINED | 01 |   |
| FLUOR CORP (NEW)               | COM | 343412102 | 154    | 4568    | SH | DEFINED | 01 | 0 |
| FLUOR CORP (NEW)               | COM | 343412102 | 644    | 19119   | SH | DEFINED | 01 | 0 |
| FLOW INTL CORP                 | COM | 343468104 | 91     | 45586   | SH | DEFINED | 01 |   |
| FLOWERS FOODS INC              | COM | 343498101 | 3943   | 143955  | SH | DEFINED | 01 |   |
| FLOWSERVE CORP                 | COM | 34354P105 | 843    | 72303   | SH | DEFINED | 01 |   |
| FLOWSERVE CORP                 | COM | 34354P105 | 82     | 7019    | SH | DEFINED | 01 | 0 |
| FOCAL COMM WTS07               | WT  | 344155114 | 0      | 19      | SH | DEFINED | 01 |   |
| FOMENTO ECONOMICO MX           | COM | 344419106 | 188    | 5655    | SH | DEFINED | 01 |   |
| FOOT LOCKER INC                | COM | 344849104 | 1324   | 123700  | SH | DEFINED | 01 |   |
| FOOTSTAR INC                   | COM | 344912100 | 503    | 59832   | SH | DEFINED | 01 |   |
| FOOTSTAR INC                   | COM | 344912100 | 38     | 4573    | SH | DEFINED | 01 | 0 |
| FOOTSTAR INC                   | COM | 344912100 | 3      | 304     | SH | DEFINED | 01 | 0 |
| FORD MOTOR CO                  | COM | 345370860 | 798    | 106104  | SH | DEFINED | 01 |   |
| FORD MOTOR CO                  | COM | 345370860 | 13     | 1711    | SH | DEFINED | 01 | 0 |
| FORD MOTOR CO                  | COM | 345370860 | 3044   | 404801  | SH | DEFINED | 01 | 0 |
| FOREST CITY ENTERPRI           | COM | 345550107 | 9678   | 278273  | SH | DEFINED | 01 |   |
| FOREST LABS                    | COM | 345838106 | 221840 | 4110419 | SH | DEFINED | 01 |   |
| FOREST LABS                    | COM | 345838106 | 12922  | 239383  | SH | DEFINED | 01 | 0 |
| FOREST LABS                    | COM | 345838106 | 4341   | 80428   | SH | DEFINED | 01 | 0 |
| FOREST OIL CORP                | COM | 346091705 | 3719   | 166761  | SH | DEFINED | 01 |   |
| FOREST OIL CORP                | COM | 346091705 | 106    | 4753    | SH | DEFINED | 01 | 0 |
| FORTIS GLOBAL CUSTODY MGT&TR S | COM | 349558999 | 1600   | 1600000 | SH | DEFINED | 01 | 0 |
| FORTUNE BRANDS                 | COM | 349631101 | 6521   | 152106  | SH | DEFINED | 01 |   |
| FORTUNE BRANDS                 | COM | 349631101 | 1417   | 33071   | SH | DEFINED | 01 | 0 |
| FORTUNE BRANDS                 | COM | 349631101 | 373    | 8715    | SH | DEFINED | 01 | 1 |
| FORWARD AIR CORP               | COM | 349853101 | 1384   | 63619   | SH | DEFINED | 01 |   |
| FOSSIL INC                     | COM | 349882100 | 2815   | 163430  | SH | DEFINED | 01 |   |
| FOSSIL INC                     | COM | 349882100 | 1      | 80      | SH | DEFINED | 01 | 0 |
| FOUNDRY NETWORKS INC           | COM | 35063R100 | 1423   | 176900  | SH | DEFINED | 01 |   |
| FOUNDRY NETWORKS INC           | COM | 35063R100 | 28     | 3479    | SH | DEFINED | 01 | 0 |
| FOUNDRY NETWORKS INC           | COM | 35063R100 | 2      | 250     | SH | DEFINED | 01 | 0 |
| 4KIDS ENTERTAINMENT            | COM | 350865101 | 442    | 37437   | SH | DEFINED | 01 |   |
| FOX ENTERTAINMENT GR           | COM | 35138T107 | 10820  | 405700  | SH | DEFINED | 01 |   |
| FRANKLIN ELECTRIC.             | COM | 353514102 | 2      | 50      | SH | DEFINED | 01 | 0 |
| FRANKLIN RESOURCES             | COM | 354613101 | 473    | 14380   | SH | DEFINED | 01 |   |
| FRANKLIN RESOURCES             | COM | 354613101 | 1869   | 56781   | SH | DEFINED | 01 | 0 |
| FREDS INC                      | COM | 356108100 | 3789   | 136060  | SH | DEFINED | 01 |   |
| FREDS INC                      | COM | 356108100 | 52     | 1880    | SH | DEFINED | 01 | 0 |
| FREEMPORT MCMORAN COP.         | COM | 35671D857 | 50765  | 2977349 | SH | DEFINED | 01 |   |
| FREEMPORT MCMORAN COP.         | COM | 35671D857 | 2349   | 137769  | SH | DEFINED | 01 | 0 |
| FREEMPORT MCMORAN COP.         | COM | 35671D857 | 545    | 31959   | SH | DEFINED | 01 | 0 |

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|                       |          |           |        |          |     |         |      |
|-----------------------|----------|-----------|--------|----------|-----|---------|------|
| FREEMONT MCMORAN CVT  | CONV BND | 35671DAF2 | 589    | 420000   | PRN | DEFINED | 01   |
| FREEMONT MCMORAN CVT  | CONV BND | 35671DAF2 | 1052   | 750000   | PRN | DEFINED | 01 0 |
| FREEMONT GENERAL CORP | COM      | 357288109 | 1552   | 223280   | SH  | DEFINED | 01   |
| FRIEDMAN BILLINGS.    | COM      | 358434108 | 1143   | 126300   | SH  | DEFINED | 01   |
| FRIEDMAN BILLINGS.    | COM      | 358434108 | 41     | 4540     | SH  | DEFINED | 01 0 |
| FRIEDMAN BILLINGS.    | COM      | 358434108 | 3      | 281      | SH  | DEFINED | 01 0 |
| FRONTIER AIRLINES     | COM      | 359065109 | 437    | 88013    | SH  | DEFINED | 01   |
| FRONTIER AIRLINES     | COM      | 359065109 | 834    | 167750   | SH  | DEFINED | 01 0 |
| FRONTIER OIL CORP     | COM      | 35914P105 | 2328   | 136100   | SH  | DEFINED | 01   |
| FULLER H B COMPANY    | COM      | 359694106 | 2248   | 97220    | SH  | DEFINED | 01   |
| FULTON FINL CORP      | COM      | 360271100 | 601    | 31961    | SH  | DEFINED | 01   |
| FURNITURE BRAND INTL  | COM      | 360921100 | 510    | 26049    | SH  | DEFINED | 01   |
| G&K SERVICES CL A     | COM      | 361268105 | 1477   | 61531    | SH  | DEFINED | 01   |
| GATX CORP             | COM      | 361448103 | 812    | 56044    | SH  | DEFINED | 01   |
| GBC BANCORP/CALIFORN  | COM      | 361475106 | 827    | 34248    | SH  | DEFINED | 01   |
| GABLE RESIDENTIAL     | COM      | 362418105 | 3679   | 137510   | SH  | DEFINED | 01   |
| GADZOOX NETWORK       | COM      | 362555104 | 0      | 138      | SH  | DEFINED | 01   |
| GALLAGHER ARTHUR J    | COM      | 363576109 | 90     | 3671     | SH  | DEFINED | 01   |
| GALLAHER GROUP ADR    | COM      | 363595109 | 230    | 6000     | SH  | DEFINED | 01   |
| GALYANS TRADING CO.   | COM      | 36458R101 | 2939   | 235300   | SH  | DEFINED | 01   |
| GAMESTOP CORP         | COM      | 36466R101 | 1080   | 90000    | SH  | DEFINED | 01   |
| GANNETT CO INC        | COM      | 364730101 | 179218 | 2544612  | SH  | DEFINED | 01   |
| GANNETT CO INC        | COM      | 364730101 | 10912  | 154875   | SH  | DEFINED | 01 0 |
| GANNETT CO INC        | COM      | 364730101 | 4173   | 59258    | SH  | DEFINED | 01 0 |
| GANNETT CO INC        | COM      | 364730101 | 701    | 9955     | SH  | DEFINED | 01 1 |
| GAP INC. THE          | COM      | 364760108 | 25872  | 1785521  | SH  | DEFINED | 01   |
| GAP INC. THE          | COM      | 364760108 | 630    | 43532    | SH  | DEFINED | 01 0 |
| GAP INC. THE          | COM      | 364760108 | 4739   | 327078   | SH  | DEFINED | 01 0 |
| GAP STORES CVT        | CONV BND | 364760AJ7 | 575    | 470000   | PRN | DEFINED | 01   |
| GARDNER DENVER INC    | COM      | 365558105 | 869    | 47210    | SH  | DEFINED | 01   |
| GARDNER DENVER INC    | COM      | 365558105 | 61     | 3323     | SH  | DEFINED | 01 0 |
| GARDNER DENVER INC    | COM      | 365558105 | 4      | 229      | SH  | DEFINED | 01 0 |
| GARTNER GRP INC CL B  | COM      | 366651206 | 26     | 3417     | SH  | DEFINED | 01   |
| GATEWAY INC           | COM      | 367626108 | 43     | 18111    | SH  | DEFINED | 01   |
| GATEWAY INC           | COM      | 367626108 | 169    | 71480    | SH  | DEFINED | 01 0 |
| GAYLORD ENTERTAINMEN  | COM      | 367905106 | 1561   | 87000    | SH  | DEFINED | 01   |
| GEN-PROBE INC.        | COM      | 36866T103 | 358    | 15800    | SH  | DEFINED | 01   |
| GEN-PROBE INC.        | COM      | 36866T103 | 102    | 4500     | SH  | DEFINED | 01 0 |
| GEMSTAR-TV GUIDE      | COM      | 36866W106 | 1394   | 380000   | SH  | DEFINED | 01   |
| GENCORP INC           | COM      | 368682100 | 2054   | 328468   | SH  | DEFINED | 01   |
| GENENCOR INTL INC     | COM      | 368709101 | 2      | 190      | SH  | DEFINED | 01 0 |
| GENRL COMMUNICATION   | COM      | 369385109 | 1972   | 331422   | SH  | DEFINED | 01   |
| GENRL COMMUNICATION   | COM      | 369385109 | 2      | 260      | SH  | DEFINED | 01 0 |
| GENERAL DYNAMICS      | COM      | 369550108 | 619    | 11241    | SH  | DEFINED | 01   |
| GENERAL DYNAMICS      | COM      | 369550108 | 2441   | 44323    | SH  | DEFINED | 01 0 |
| GENERAL ELECTRIC      | COM      | 369604103 | 730434 | 28644404 | SH  | DEFINED | 01   |
| GENERAL ELECTRIC      | COM      | 369604103 | 28174  | 1104658  | SH  | DEFINED | 01 0 |
| GENERAL ELECTRIC      | COM      | 369604103 | 56241  | 2205553  | SH  | DEFINED | 01 0 |
| GENERAL ELECTRIC      | COM      | 369604103 | 28     | 1100     | SH  | DEFINED | 01 1 |
| GENERAL ELECTRIC      | COM      | 369604103 | 1469   | 57593    | SH  | DEFINED | 01 1 |
| GENERAL MILLS         | COM      | 370334104 | 39278  | 862229   | SH  | DEFINED | 01   |
| GENERAL MILLS         | COM      | 370334104 | 116    | 2540     | SH  | DEFINED | 01 0 |
| GENERAL MILLS         | COM      | 370334104 | 3745   | 82203    | SH  | DEFINED | 01 0 |
| GENERAL MOTORS.       | COM      | 370442105 | 43625  | 1297579  | SH  | DEFINED | 01   |
| GENERAL MOTORS.       | COM      | 370442105 | 3      | 100      | SH  | DEFINED | 01 0 |
| GENERAL MOTORS.       | COM      | 370442105 | 4156   | 123630   | SH  | DEFINED | 01 0 |
| GENERAL MOTORS.       | COM      | 370442105 | 886    | 26335    | SH  | DEFINED | 01 1 |
| GENERAL MOTORS CL H   | COM      | 370442832 | 560    | 50000    | SH  | DEFINED | 01   |
| GENESCO INC.          | COM      | 371532102 | 915    | 64373    | SH  | DEFINED | 01   |
| GENESEE & WYOMING     | COM      | 371559105 | 495    | 31950    | SH  | DEFINED | 01   |
| GENESEE & WYOMING     | COM      | 371559105 | 37     | 2395     | SH  | DEFINED | 01 0 |
| GENESEE & WYOMING     | COM      | 371559105 | 3      | 163      | SH  | DEFINED | 01 0 |

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|---------------------------|-----|-----------|-------|---------|----|---------|------|
| GENTEX CORP               | COM | 371901109 | 19110 | 751180  | SH | DEFINED | 01   |
| GENTEX CORP               | COM | 371901109 | 44722 | 1757950 | SH | DEFINED | 01 0 |
| GENTEX CORP               | COM | 371901109 | 1104  | 43423   | SH | DEFINED | 01 0 |
| GENTA INC                 | COM | 37245M207 | 2     | 290     | SH | DEFINED | 01 0 |
| GENUINE PARTS             | COM | 372460105 | 4568  | 149760  | SH | DEFINED | 01   |
| GENUINE PARTS             | COM | 372460105 | 1175  | 38528   | SH | DEFINED | 01 0 |
| GENTIVA HEALTH SVCS       | COM | 37247A102 | 651   | 77600   | SH | DEFINED | 01   |
| GENZYME CORP              | COM | 372917104 | 11041 | 302889  | SH | DEFINED | 01   |
| GENZYME CORP              | COM | 372917104 | 1796  | 49297   | SH | DEFINED | 01 0 |
| GEORGIA GULF CORP         | COM | 373200203 | 3706  | 184080  | SH | DEFINED | 01   |
| GEORGIA GULF CORP         | COM | 373200203 | 45    | 2223    | SH | DEFINED | 01 0 |
| GEORGIA GULF CORP         | COM | 373200203 | 2     | 122     | SH | DEFINED | 01 0 |
| GEORGIA-PACIFIC GP        | COM | 373298108 | 574   | 41301   | SH | DEFINED | 01   |
| GEORGIA-PACIFIC GP        | COM | 373298108 | 767   | 55154   | SH | DEFINED | 01 0 |
| GERBER SCIENTIFIC         | COM | 373730100 | 433   | 65740   | SH | DEFINED | 01   |
| GETTY IMAGES INC          | COM | 374276103 | 447   | 16280   | SH | DEFINED | 01   |
| GIBRALTAR STEEL.          | COM | 37476F103 | 237   | 12694   | SH | DEFINED | 01   |
| GILEAD SCIENCES           | COM | 375558103 | 63347 | 1508604 | SH | DEFINED | 01   |
| GILEAD SCIENCES           | COM | 375558103 | 47707 | 1136110 | SH | DEFINED | 01 0 |
| GILEAD SCIENCES           | COM | 375558103 | 1082  | 25774   | SH | DEFINED | 01 0 |
| GILLETTE CO               | COM | 375766102 | 75564 | 2442268 | SH | DEFINED | 01   |
| GILLETTE CO               | COM | 375766102 | 74    | 2365    | SH | DEFINED | 01 0 |
| GILLETTE CO               | COM | 375766102 | 7197  | 232588  | SH | DEFINED | 01 0 |
| GLAMIS GOLD LTD..         | COM | 376775102 | 3702  | 358000  | SH | DEFINED | 01   |
| GLATFELTER                | COM | 377316104 | 878   | 82420   | SH | DEFINED | 01   |
| GLAXOSMITHKLINE PLC       | COM | 37733W105 | 19995 | 568182  | SH | DEFINED | 01   |
| GLAXOSMITHKLINE PLC       | COM | 37733W105 | 953   | 27085   | SH | DEFINED | 01 0 |
| GLENBOROUGH REALTY T      | COM | 37803P105 | 1271  | 82240   | SH | DEFINED | 01   |
| GLOBAL INDUSTRIES.        | COM | 379336100 | 1522  | 326500  | SH | DEFINED | 01   |
| GLOBAL IMAGING SYS.       | COM | 37934A100 | 1880  | 101650  | SH | DEFINED | 01   |
| GLOBAL IMAGING SYS.       | COM | 37934A100 | 2     | 130     | SH | DEFINED | 01 0 |
| GLOBAL PAYMENTS INC       | COM | 37940X102 | 3350  | 109762  | SH | DEFINED | 01   |
| GLOBAL POWER EQUIP        | COM | 37941P108 | 649   | 127300  | SH | DEFINED | 01   |
| GLOBAL POWER EQUIP        | COM | 37941P108 | 1     | 240     | SH | DEFINED | 01 0 |
| GLOBIX CORP               | COM | 37957F101 | 0     | 104     | SH | DEFINED | 01   |
| GLOBESPANVIRATA INC       | COM | 37957V106 | 807   | 179300  | SH | DEFINED | 01   |
| GOLD BANC CORP            | COM | 379907108 | 1028  | 128400  | SH | DEFINED | 01   |
| GOLD BANC CORP            | COM | 379907108 | 40    | 5096    | SH | DEFINED | 01 0 |
| GOLD BANC CORP            | COM | 379907108 | 3     | 335     | SH | DEFINED | 01 0 |
| GOLDFIELDS LTD ADR..      | COM | 38059T106 | 4734  | 450900  | SH | DEFINED | 01   |
| GOLDCORP INC              | COM | 380956409 | 3339  | 314700  | SH | DEFINED | 01   |
| GOLDEN STAR RESOURCE      | COM | 38119T104 | 990   | 550000  | SH | DEFINED | 01   |
| GOLDENSTAR WARRANTS       | COM | 38119T971 | 22    | 62500   | SH | DEFINED | 01   |
| GOLDEN STAR RES LTD       | COM | 38119T997 | 225   | 125000  | SH | DEFINED | 01   |
| GOLDEN WEST FIN           | COM | 381317106 | 23658 | 328918  | SH | DEFINED | 01   |
| GOLDEN WEST FIN           | COM | 381317106 | 20    | 280     | SH | DEFINED | 01 0 |
| GOLDEN WEST FIN           | COM | 381317106 | 2467  | 34299   | SH | DEFINED | 01 0 |
| GOLDEN WEST FIN           | COM | 381317106 | 550   | 7651    | SH | DEFINED | 01 1 |
| GOLDMAN SACHS GP INC      | COM | 38141G104 | 11900 | 174796  | SH | DEFINED | 01   |
| GOLDMAN SACHS GP INC      | COM | 38141G104 | 7087  | 104100  | SH | DEFINED | 01 0 |
| GOLDMAN SACHS GP INC      | COM | 38141G104 | 20    | 300     | SH | DEFINED | 01 1 |
| GOLDMAN SACHS GP INC      | COM | 38141G104 | 694   | 10200   | SH | DEFINED | 01 1 |
| GOODRICH CORPORATION      | COM | 382388106 | 32617 | 2319787 | SH | DEFINED | 01   |
| GOODRICH CORPORATION      | COM | 382388106 | 402   | 28643   | SH | DEFINED | 01 0 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 50    | 9787    | SH | DEFINED | 01   |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 200   | 38670   | SH | DEFINED | 01 0 |
| GOODYEAR FAMILY CLTHNG    | COM | 382588101 | 389   | 96616   | SH | DEFINED | 01   |
| GRACO INC.                | COM | 384109104 | 3786  | 134746  | SH | DEFINED | 01   |
| GRAFTECH INTL LTD         | COM | 384313102 | 487   | 170725  | SH | DEFINED | 01   |
| GRAINGER (W.W.)           | COM | 384802104 | 7728  | 180118  | SH | DEFINED | 01   |
| GRAINGER (W.W.)           | COM | 384802104 | 644   | 15000   | SH | DEFINED | 01 0 |
| GRAINGER (W.W.)           | COM | 384802104 | 865   | 20167   | SH | DEFINED | 01 0 |

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|                                |     |           |        |          |    |         |    |
|--------------------------------|-----|-----------|--------|----------|----|---------|----|
| GRANITE BROADCASTING CORP      | COM | 387241102 | 124    | 78166    | SH | DEFINED | 01 |
| GRANITE CONSTRUCTION           | COM | 387328107 | 27     | 1722     | SH | DEFINED | 01 |
| GRANT PRIDECO INC              | COM | 38821G101 | 29395  | 2437511  | SH | DEFINED | 01 |
| GRANT PRIDECO INC              | COM | 38821G101 | 1533   | 127100   | SH | DEFINED | 01 |
| GRAY TELEVISION CL B           | COM | 389375106 | 900    | 100000   | SH | DEFINED | 01 |
| GREAT A. & P. TEA              | COM | 390064103 | 493    | 114303   | SH | DEFINED | 01 |
| GREAT LAKES CHEM CO            | COM | 390568103 | 2993   | 134796   | SH | DEFINED | 01 |
| GREAT LAKES CHEM CO            | COM | 390568103 | 92     | 4149     | SH | DEFINED | 01 |
| GREAT LAKES CHEM CO            | COM | 390568103 | 252    | 11339    | SH | DEFINED | 01 |
| GREAT LAKES REIT INC           | COM | 390752103 | 329    | 23225    | SH | DEFINED | 01 |
| GREAT PLAINS ENERGY            | COM | 391164100 | 666    | 27887    | SH | DEFINED | 01 |
| GREATER BAY BANCORP            | COM | 391648102 | 362    | 25289    | SH | DEFINED | 01 |
| GREEN MOUNTAIN POWER           | COM | 393154109 | 295    | 14609    | SH | DEFINED | 01 |
| GREENPOINT FINL CORP           | COM | 395384100 | 9295   | 207423   | SH | DEFINED | 01 |
| GREENPOINT FINL CORP           | COM | 395384100 | 80     | 1791     | SH | DEFINED | 01 |
| GREENPOINT FINL CORP           | COM | 395384100 | 44     | 975      | SH | DEFINED | 01 |
| GREIF INC                      | COM | 397624107 | 621    | 34500    | SH | DEFINED | 01 |
| GREY WOLF INC                  | COM | 397888108 | 3673   | 932200   | SH | DEFINED | 01 |
| GREY WOLF INC                  | COM | 397888108 | 56     | 14083    | SH | DEFINED | 01 |
| GREY WOLF INC                  | COM | 397888108 | 4      | 919      | SH | DEFINED | 01 |
| GRIFFON CORP                   | COM | 398433102 | 3078   | 238653   | SH | DEFINED | 01 |
| GRIFFON CORP                   | COM | 398433102 | 75     | 5802     | SH | DEFINED | 01 |
| GRIFFON CORP                   | COM | 398433102 | 5      | 363      | SH | DEFINED | 01 |
| GROUP ONE AUTOMOTIVE           | COM | 398905109 | 1428   | 66744    | SH | DEFINED | 01 |
| GRT TOPAZ PARTNERS LP SUBSCRIP | COM | 400492971 | 5000   | 5000000  | SH | DEFINED | 01 |
| G-TELEVISA                     | COM | 40049J206 | 1534   | 61000    | SH | DEFINED | 01 |
| G-TECH HOLDINGS CORP           | COM | 400518106 | 2124   | 65057    | SH | DEFINED | 01 |
| G-TECH HOLDINGS CORP           | COM | 400518106 | 81     | 2481     | SH | DEFINED | 01 |
| GRUPO AEROPORTUARIO            | COM | 40051E202 | 344    | 30860    | SH | DEFINED | 01 |
| GUCCI                          | COM | 401566104 | 2929   | 30731    | SH | DEFINED | 01 |
| GUIDANT CORP                   | COM | 401698105 | 32941  | 909989   | SH | DEFINED | 01 |
| GUIDANT CORP                   | COM | 401698105 | 276    | 7609     | SH | DEFINED | 01 |
| GUIDANT CORP                   | COM | 401698105 | 2503   | 69162    | SH | DEFINED | 01 |
| GUJARAT AMBUJA GDR             | COM | 401841994 | 71     | 21060    | SH | DEFINED | 01 |
| GUITAR CENTER INC              | COM | 402040109 | 835    | 41000    | SH | DEFINED | 01 |
| GUITAR CENTER INC              | COM | 402040109 | 1      | 60       | SH | DEFINED | 01 |
| GYMBOREE                       | COM | 403777105 | 2804   | 186453   | SH | DEFINED | 01 |
| GYMBOREE                       | COM | 403777105 | 2      | 100      | SH | DEFINED | 01 |
| HCA INC                        | COM | 404119109 | 541185 | 13084777 | SH | DEFINED | 01 |
| HCA INC                        | COM | 404119109 | 11601  | 280500   | SH | DEFINED | 01 |
| HCA INC                        | COM | 404119109 | 5630   | 136110   | SH | DEFINED | 01 |
| HCA INC                        | COM | 404119109 | 682    | 16502    | SH | DEFINED | 01 |
| HCC INSURANCE                  | COM | 404132102 | 1592   | 62300    | SH | DEFINED | 01 |
| HCC INSURANCE                  | COM | 404132102 | 34247  | 1339800  | SH | DEFINED | 01 |
| HCC INSURANCE                  | COM | 404132102 | 861    | 33700    | SH | DEFINED | 01 |
| HDFC BANK ADR                  | COM | 40415F101 | 619    | 40000    | SH | DEFINED | 01 |
| HEI INC                        | COM | 404160103 | 416    | 207800   | SH | DEFINED | 01 |
| HAEMONETICS CORP               | COM | 405024100 | 2473   | 113222   | SH | DEFINED | 01 |
| HAGGAR                         | COM | 405173105 | 202    | 19046    | SH | DEFINED | 01 |
| HAIN CELESTIAL GRP             | COM | 405217100 | 1527   | 101072   | SH | DEFINED | 01 |
| HALLIBURTON                    | COM | 406216101 | 14087  | 679548   | SH | DEFINED | 01 |
| HALLIBURTON                    | COM | 406216101 | 84     | 4050     | SH | DEFINED | 01 |
| HALLIBURTON                    | COM | 406216101 | 2352   | 113419   | SH | DEFINED | 01 |
| HANCOCK FABRICS                | COM | 409900107 | 1496   | 107598   | SH | DEFINED | 01 |
| HANCOCK HLDG CO                | COM | 410120109 | 74     | 1730     | SH | DEFINED | 01 |
| HANCOCK HLDG CO                | COM | 410120109 | 5      | 110      | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SV           | COM | 41014S106 | 5218   | 187807   | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SV           | COM | 41014S106 | 81     | 2898     | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SV           | COM | 41014S106 | 1782   | 64150    | SH | DEFINED | 01 |
| HANGER ORTHOPEDIC              | COM | 41043F208 | 747    | 65375    | SH | DEFINED | 01 |
| HANGER ORTHOPEDIC              | COM | 41043F208 | 41     | 3599     | SH | DEFINED | 01 |
| HANGER ORTHOPEDIC              | COM | 41043F208 | 3      | 230      | SH | DEFINED | 01 |

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|                           |          |           |       |         |     |         |    |
|---------------------------|----------|-----------|-------|---------|-----|---------|----|
| HANMI FINANCIAL CORP      | COM      | 410495105 | 922   | 54200   | SH  | DEFINED | 01 |
| HANMI FINANCIAL CORP      | COM      | 410495105 | 40    | 2281    | SH  | DEFINED | 01 |
| HANMI FINANCIAL CORP      | COM      | 410495105 | 2     | 127     | SH  | DEFINED | 01 |
| HANOVER COMPRESSOR        | COM      | 410768105 | 18    | 2776    | SH  | DEFINED | 01 |
| HANOVER COMPRESSOR        | COM      | 410768105 | 12    | 1800    | SH  | DEFINED | 01 |
| HANOVER COMPRESS CVT      | CONV BND | 410768AC9 | 2396  | 3000000 | PRN | DEFINED | 01 |
| HANSON PLC ADR            | COM      | 411352404 | 39920 | 1626060 | SH  | DEFINED | 01 |
| HANSON PLC ADR            | COM      | 411352404 | 511   | 20800   | SH  | DEFINED | 01 |
| HANSON PLC ADR            | COM      | 411352404 | 1282  | 52200   | SH  | DEFINED | 01 |
| HARBOR FLORIDA BANCSHARES | COM      | 411901101 | 537   | 23000   | SH  | DEFINED | 01 |
| HARLAND JOHN H            | COM      | 412693103 | 2122  | 87275   | SH  | DEFINED | 01 |
| HARLEY DAVIDSON           | COM      | 412822108 | 3851  | 96929   | SH  | DEFINED | 01 |
| HARLEY DAVIDSON           | COM      | 412822108 | 340   | 8577    | SH  | DEFINED | 01 |
| HARLEY DAVIDSON           | COM      | 412822108 | 2651  | 66758   | SH  | DEFINED | 01 |
| HARLEYSVILLE GROUP.       | COM      | 412824104 | 2670  | 107022  | SH  | DEFINED | 01 |
| HARLEYSVILLE GROUP.       | COM      | 412824104 | 76    | 3082    | SH  | DEFINED | 01 |
| HARLEYSVILLE GROUP.       | COM      | 412824104 | 5     | 203     | SH  | DEFINED | 01 |
| HARMAN INTERNATIONAL      | COM      | 413086109 | 11287 | 192694  | SH  | DEFINED | 01 |
| HARMAN INTERNATIONAL      | COM      | 413086109 | 100   | 1700    | SH  | DEFINED | 01 |
| HARMONIC INC              | COM      | 413160102 | 594   | 178246  | SH  | DEFINED | 01 |
| EXP 06/29/03              | WT       | 413216110 | 231   | 33000   | SH  | DEFINED | 01 |
| HARMONY GOLD MNG-ADR..    | COM      | 413216300 | 2446  | 200000  | SH  | DEFINED | 01 |
| HARMONY GOLD MNG-ADR..    | COM      | 413216300 | 68    | 5550    | SH  | DEFINED | 01 |
| HARRAH`S ENT              | COM      | 413619107 | 2727  | 76379   | SH  | DEFINED | 01 |
| HARRAH`S ENT              | COM      | 413619107 | 77    | 2150    | SH  | DEFINED | 01 |
| HARRAH`S ENT              | COM      | 413619107 | 880   | 24661   | SH  | DEFINED | 01 |
| HARRIS CORP               | COM      | 413875105 | 361   | 12994   | SH  | DEFINED | 01 |
| HARRIS CORP               | COM      | 413875105 | 84    | 3016    | SH  | DEFINED | 01 |
| HARSCO CORP               | COM      | 415864107 | 52    | 1691    | SH  | DEFINED | 01 |
| HARTE-HANKS INC           | COM      | 416196103 | 73    | 3799    | SH  | DEFINED | 01 |
| HARTFORD FINL SVCS        | COM      | 416515104 | 26310 | 745530  | SH  | DEFINED | 01 |
| HARTFORD FINL SVCS        | COM      | 416515104 | 233   | 6588    | SH  | DEFINED | 01 |
| HARTFORD FINL SVCS        | COM      | 416515104 | 2631  | 74536   | SH  | DEFINED | 01 |
| HASBRO INC                | COM      | 418056107 | 1608  | 115768  | SH  | DEFINED | 01 |
| HASBRO INC                | COM      | 418056107 | 531   | 38195   | SH  | DEFINED | 01 |
| HAVERTY FURNITURE         | COM      | 419596101 | 966   | 89926   | SH  | DEFINED | 01 |
| HAWAIIAN ELEC IND         | COM      | 419870100 | 1322  | 32438   | SH  | DEFINED | 01 |
| HAWTHORNE FINANCIAL.      | COM      | 420542102 | 73    | 2471    | SH  | DEFINED | 01 |
| HAWTHORNE FINANCIAL.      | COM      | 420542102 | 5     | 167     | SH  | DEFINED | 01 |
| HAYES LEMMERZ INTL        | COM      | 420781106 | 0     | 86      | SH  | DEFINED | 01 |
| HEALTHCARE SVC GROUP      | COM      | 421906108 | 1022  | 86200   | SH  | DEFINED | 01 |
| HEALTH MGMT ASSOC         | COM      | 421933102 | 41544 | 2186489 | SH  | DEFINED | 01 |
| HEALTH MGMT ASSOC         | COM      | 421933102 | 2097  | 110340  | SH  | DEFINED | 01 |
| HEALTH MGMT ASSOC         | COM      | 421933102 | 4357  | 229347  | SH  | DEFINED | 01 |
| HEALTHCARE RLTY TR        | COM      | 421946104 | 933   | 38200   | SH  | DEFINED | 01 |
| HEADWATERS INC            | COM      | 42210P102 | 1633  | 116200  | SH  | DEFINED | 01 |
| HEADWATERS INC            | COM      | 42210P102 | 3     | 200     | SH  | DEFINED | 01 |
| HEALTH NET INC            | COM      | 42222G108 | 738   | 27553   | SH  | DEFINED | 01 |
| HEALTH NET INC            | COM      | 42222G108 | 80    | 2997    | SH  | DEFINED | 01 |
| HEARTLAND EXPRESS IN      | COM      | 422347104 | 4155  | 216622  | SH  | DEFINED | 01 |
| HEARTLAND EXPRESS IN      | COM      | 422347104 | 39    | 1993    | SH  | DEFINED | 01 |
| HEARTLAND EXPRESS IN      | COM      | 422347104 | 2     | 125     | SH  | DEFINED | 01 |
| HECLA MINING CO           | COM      | 422704106 | 3112  | 945800  | SH  | DEFINED | 01 |
| HECLA MINING CO           | COM      | 422704106 | 27    | 8240    | SH  | DEFINED | 01 |
| HECLA MINING CO           | COM      | 422704106 | 2     | 490     | SH  | DEFINED | 01 |
| HEIDRICK & STRUGGLES      | COM      | 422819102 | 1217  | 104891  | SH  | DEFINED | 01 |
| HEINZ H.J.                | COM      | 423074103 | 5585  | 191249  | SH  | DEFINED | 01 |
| HEINZ H.J.                | COM      | 423074103 | 80    | 2735    | SH  | DEFINED | 01 |
| HEINZ H.J.                | COM      | 423074103 | 2276  | 77958   | SH  | DEFINED | 01 |
| HELIX CONV OPP FD LP      | COM      | 423315993 | 2300  | 2300000 | SH  | DEFINED | 01 |
| HELIX TECHNOLOGY          | COM      | 423319102 | 2003  | 232568  | SH  | DEFINED | 01 |
| HELIX TECHNOLOGY          | COM      | 423319102 | 1     | 120     | SH  | DEFINED | 01 |

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| HELMERICH & PAYNE            | COM | 423452101 | 1083   | 42316    | SH | DEFINED | 01 |
| HENRY (JACK) & ASSOC         | COM | 426281101 | 535    | 50458    | SH | DEFINED | 01 |
| HERCULES INC                 | COM | 427056106 | 1970   | 226499   | SH | DEFINED | 01 |
| HERCULES INC                 | COM | 427056106 | 209    | 24079    | SH | DEFINED | 01 |
| HERITAGE PROPERTY INVESTMENT | COM | 42725M107 | 658    | 26277    | SH | DEFINED | 01 |
| HERLEY INDUST INC            | COM | 427398102 | 516    | 30000    | SH | DEFINED | 01 |
| HERSHEY FOODS                | COM | 427866108 | 9193   | 146711   | SH | DEFINED | 01 |
| HERSHEY FOODS                | COM | 427866108 | 1882   | 30036    | SH | DEFINED | 01 |
| HEWITT ASSOCIATES INC        | COM | 42822Q100 | 9202   | 313000   | SH | DEFINED | 01 |
| HEWLETT PACKARD              | COM | 428236103 | 113702 | 7312007  | SH | DEFINED | 01 |
| HEWLETT PACKARD              | COM | 428236103 | 5964   | 383600   | SH | DEFINED | 01 |
| HEWLETT PACKARD              | COM | 428236103 | 12528  | 805671   | SH | DEFINED | 01 |
| HIBERNIA CORP                | COM | 428656102 | 883    | 52074    | SH | DEFINED | 01 |
| HIBERNIA CORP                | COM | 428656102 | 81     | 4750     | SH | DEFINED | 01 |
| HIGH ROCK                    | COM | 430250993 | 4664   | 4600000  | SH | DEFINED | 01 |
| HIGHWOOD PROPERTY            | COM | 431284108 | 604    | 29585    | SH | DEFINED | 01 |
| HILB ROGAL & HAMILTO         | COM | 431294107 | 5236   | 167610   | SH | DEFINED | 01 |
| HILB ROGAL & HAMILTO         | COM | 431294107 | 4      | 130      | SH | DEFINED | 01 |
| HILLENBRAND IND              | COM | 431573104 | 131    | 2575     | SH | DEFINED | 01 |
| HILTON HOTELS                | COM | 432848109 | 11449  | 986213   | SH | DEFINED | 01 |
| HILTON HOTELS                | COM | 432848109 | 964    | 83001    | SH | DEFINED | 01 |
| HISPANIC BROADCAST           | COM | 43357B104 | 94     | 4541     | SH | DEFINED | 01 |
| HOLLY CORP                   | COM | 435758305 | 1398   | 48800    | SH | DEFINED | 01 |
| HOLLY CORP                   | COM | 435758305 | 2      | 60       | SH | DEFINED | 01 |
| HOLLYWOOD ENTERTAINM         | COM | 436141105 | 3304   | 206000   | SH | DEFINED | 01 |
| HOLLYWOOD ENTERTAINM         | COM | 436141105 | 63     | 3955     | SH | DEFINED | 01 |
| HOLLYWOOD ENTERTAINM         | COM | 436141105 | 4      | 250      | SH | DEFINED | 01 |
| HOLOGIC                      | COM | 436440101 | 502    | 58241    | SH | DEFINED | 01 |
| HOME DEPOT INC               | COM | 437076102 | 273330 | 11220495 | SH | DEFINED | 01 |
| HOME DEPOT INC               | COM | 437076102 | 10662  | 437803   | SH | DEFINED | 01 |
| HOME DEPOT INC               | COM | 437076102 | 12609  | 517633   | SH | DEFINED | 01 |
| HON INDUSTRIES               | COM | 438092108 | 70     | 2459     | SH | DEFINED | 01 |
| HONEYWELL INTL INC           | COM | 438516106 | 48697  | 2279877  | SH | DEFINED | 01 |
| HONEYWELL INTL INC           | COM | 438516106 | 483    | 22600    | SH | DEFINED | 01 |
| HONEYWELL INTL INC           | COM | 438516106 | 5977   | 279837   | SH | DEFINED | 01 |
| HOOPER HOLMES                | COM | 439104100 | 2956   | 590806   | SH | DEFINED | 01 |
| HORACE MANN EDUCATOR         | COM | 440327104 | 22     | 1704     | SH | DEFINED | 01 |
| HORIZON FINANCIAL CORP       | COM | 44041F105 | 562    | 37600    | SH | DEFINED | 01 |
| HORIZON HEALTH CORP          | COM | 44041Y104 | 4108   | 241500   | SH | DEFINED | 01 |
| HORMEL FOODS CORP            | COM | 440452100 | 122    | 5775     | SH | DEFINED | 01 |
| HOSPITALITY PROP             | COM | 44106M102 | 80     | 2610     | SH | DEFINED | 01 |
| HOST MARRIOTT                | COM | 44107P104 | 784    | 113300   | SH | DEFINED | 01 |
| HOT TOPIC                    | COM | 441339108 | 3457   | 148294   | SH | DEFINED | 01 |
| HOT TOPIC                    | COM | 441339108 | 100    | 4270     | SH | DEFINED | 01 |
| HOTELS.COM.                  | COM | 44147T108 | 433    | 7500     | SH | DEFINED | 01 |
| HOUSEHOLD INTL               | COM | 441815107 | 17167  | 627677   | SH | DEFINED | 01 |
| HOUSTON EXPLOR               | COM | 442120101 | 3870   | 143300   | SH | DEFINED | 01 |
| HUBBELL INC C/B              | COM | 443510201 | 77     | 2468     | SH | DEFINED | 01 |
| HUDSON UNITED BANC           | COM | 444165104 | 4115   | 133603   | SH | DEFINED | 01 |
| HUFFY CORP                   | COM | 444356109 | 214    | 43544    | SH | DEFINED | 01 |
| HUGHES SUPPLY                | COM | 444482103 | 2489   | 106881   | SH | DEFINED | 01 |
| HUGHES SUPPLY                | COM | 444482103 | 72     | 3085     | SH | DEFINED | 01 |
| HUGHES SUPPLY                | COM | 444482103 | 5      | 220      | SH | DEFINED | 01 |
| HUMANA                       | COM | 444859102 | 5865   | 610966   | SH | DEFINED | 01 |
| HUMANA                       | COM | 444859102 | 354    | 36789    | SH | DEFINED | 01 |
| HUMAN GENOME SCIENCE         | COM | 444903108 | 1041   | 121700   | SH | DEFINED | 01 |
| HUMAN GENOME SCIENCE         | COM | 444903108 | 7      | 844      | SH | DEFINED | 01 |
| J.B. HUNT TRANSPORT          | COM | 445658107 | 19836  | 736838   | SH | DEFINED | 01 |
| J.B. HUNT TRANSPORT          | COM | 445658107 | 3729   | 138500   | SH | DEFINED | 01 |
| HUNTINGTON BANCSHARE         | COM | 446150104 | 244    | 13159    | SH | DEFINED | 01 |
| HUNTINGTON BANCSHARE         | COM | 446150104 | 966    | 51954    | SH | DEFINED | 01 |
| HUTCHINSON TECH              | COM | 448407106 | 2376   | 96117    | SH | DEFINED | 01 |



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| HUTCHINSON TECH             | COM | 448407106 | 135    | 5475    | SH | DEFINED | 01 | 0 |
| HUTCHINSON TECH             | COM | 448407106 | 2      | 93      | SH | DEFINED | 01 | 0 |
| HYDRIL COMPANY              | COM | 448774109 | 3258   | 130395  | SH | DEFINED | 01 | 0 |
| HYDRIL COMPANY              | COM | 448774109 | 3      | 130     | SH | DEFINED | 01 | 0 |
| ICN PHARMACEUT NEW          | COM | 448924100 | 31     | 3495    | SH | DEFINED | 01 | 0 |
| HYPERCOM CORP               | COM | 44913M105 | 571    | 152200  | SH | DEFINED | 01 | 0 |
| HYPERION SOLUTIONS          | COM | 44914M104 | 4427   | 182533  | SH | DEFINED | 01 | 0 |
| HYPERION SOLUTIONS          | COM | 44914M104 | 3      | 120     | SH | DEFINED | 01 | 0 |
| ICOS CORP                   | COM | 449295104 | 7      | 397     | SH | DEFINED | 01 | 0 |
| ICU MEDICAL INC             | COM | 44930G107 | 2485   | 90365   | SH | DEFINED | 01 | 0 |
| IDEC PHARM                  | COM | 449370105 | 39654  | 1152128 | SH | DEFINED | 01 | 0 |
| IDEC PHARM                  | COM | 449370105 | 36069  | 1048172 | SH | DEFINED | 01 | 0 |
| IDEC PHARM                  | COM | 449370105 | 2200   | 63905   | SH | DEFINED | 01 | 0 |
| IDX SYSTEMS                 | COM | 449491109 | 1004   | 64000   | SH | DEFINED | 01 | 0 |
| IHOP CORP NEW               | COM | 449623107 | 1405   | 62325   | SH | DEFINED | 01 | 0 |
| IMC GLOBAL INC              | COM | 449669100 | 1402   | 145798  | SH | DEFINED | 01 | 0 |
| IMCO RECYCLING INC          | COM | 449681105 | 738    | 116302  | SH | DEFINED | 01 | 0 |
| IMCO RECYCLING INC          | COM | 449681105 | 22     | 3408    | SH | DEFINED | 01 | 0 |
| IMCO RECYCLING INC          | COM | 449681105 | 2      | 265     | SH | DEFINED | 01 | 0 |
| IMS HEALTH INC              | COM | 449934108 | 213    | 13656   | SH | DEFINED | 01 | 0 |
| IMS HEALTH INC              | COM | 449934108 | 841    | 53901   | SH | DEFINED | 01 | 0 |
| ITC LIMITED GDR             | COM | 450310990 | 54     | 4013    | SH | DEFINED | 01 | 1 |
| ITLA CAPITAL CORP           | COM | 450565106 | 1299   | 39300   | SH | DEFINED | 01 | 0 |
| ITLA CAPITAL CORP           | COM | 450565106 | 92     | 2748    | SH | DEFINED | 01 | 0 |
| ITLA CAPITAL CORP           | COM | 450565106 | 6      | 181     | SH | DEFINED | 01 | 0 |
| ITT EDUCATIONAL SVCS        | COM | 45068B109 | 4353   | 155462  | SH | DEFINED | 01 | 0 |
| ITT EDUCATIONAL SVCS        | COM | 45068B109 | 4      | 140     | SH | DEFINED | 01 | 0 |
| IBEAM BROADCASTING          | COM | 45073P408 | 0      | 31      | SH | DEFINED | 01 | 0 |
| IBERIABANK CORP             | COM | 450828108 | 1978   | 48600   | SH | DEFINED | 01 | 0 |
| IBERIABANK CORP             | COM | 450828108 | 80     | 1966    | SH | DEFINED | 01 | 0 |
| IBERIABANK CORP             | COM | 450828108 | 5      | 124     | SH | DEFINED | 01 | 0 |
| ITT INDUSTRIES              | COM | 450911102 | 11545  | 216154  | SH | DEFINED | 01 | 0 |
| ITT INDUSTRIES              | COM | 450911102 | 64     | 1200    | SH | DEFINED | 01 | 0 |
| ITT INDUSTRIES              | COM | 450911102 | 1082   | 20254   | SH | DEFINED | 01 | 0 |
| ITT INDUSTRIES              | COM | 450911102 | 30     | 567     | SH | DEFINED | 01 | 1 |
| ICON.                       | COM | 45103T107 | 90     | 3800    | SH | DEFINED | 01 | 0 |
| IDACORP INC                 | COM | 451107106 | 36     | 1580    | SH | DEFINED | 01 | 0 |
| IDEX CORP                   | COM | 45167R104 | 2797   | 96464   | SH | DEFINED | 01 | 0 |
| IDINE REWARDS NETWORKS INC  | COM | 45168A100 | 294    | 39400   | SH | DEFINED | 01 | 0 |
| IDEXX LABS INC              | COM | 45168D104 | 4548   | 130048  | SH | DEFINED | 01 | 0 |
| IKON OFFICE SOLUTION        | COM | 451713101 | 1549   | 218100  | SH | DEFINED | 01 | 0 |
| IKON OFFICE SOLUTION        | COM | 451713101 | 70     | 9908    | SH | DEFINED | 01 | 0 |
| IKON OFFICE SOLUTION        | COM | 451713101 | 5      | 665     | SH | DEFINED | 01 | 0 |
| IDENTIX INC                 | COM | 451906101 | 311    | 69000   | SH | DEFINED | 01 | 0 |
| IDENTIX INC                 | COM | 451906101 | 1      | 160     | SH | DEFINED | 01 | 0 |
| ILLINOIS TOOL WORKS         | COM | 452308109 | 245938 | 4229393 | SH | DEFINED | 01 | 0 |
| ILLINOIS TOOL WORKS         | COM | 452308109 | 10705  | 184096  | SH | DEFINED | 01 | 0 |
| ILLINOIS TOOL WORKS         | COM | 452308109 | 6627   | 113966  | SH | DEFINED | 01 | 0 |
| ILLINOIS TOOL WORKS         | COM | 452308109 | 23     | 400     | SH | DEFINED | 01 | 1 |
| ILLINOIS TOOL WORKS         | COM | 452308109 | 721    | 12400   | SH | DEFINED | 01 | 1 |
| IMATION CORP                | COM | 45245A107 | 2346   | 63042   | SH | DEFINED | 01 | 0 |
| IMATION CORP                | COM | 45245A107 | 58     | 1599    | SH | DEFINED | 01 | 0 |
| IMATION CORP                | COM | 45245A107 | 4      | 110     | SH | DEFINED | 01 | 0 |
| IMANAGE INC                 | COM | 45245Y105 | 1241   | 438400  | SH | DEFINED | 01 | 0 |
| IMAGISTICS INTL INC         | COM | 45247T104 | 1080   | 58034   | SH | DEFINED | 01 | 0 |
| IMMUCOR INC.                | COM | 452526106 | 1403   | 64100   | SH | DEFINED | 01 | 0 |
| IMMUCOR INC.                | COM | 452526106 | 3      | 150     | SH | DEFINED | 01 | 0 |
| IMPAC MORTGAGE HOLDINGS INC | COM | 45254P102 | 1229   | 94600   | SH | DEFINED | 01 | 0 |
| IMPAC MORTGAGE HOLDINGS INC | COM | 45254P102 | 71     | 5533    | SH | DEFINED | 01 | 0 |
| IMPAC MORTGAGE HOLDINGS INC | COM | 45254P102 | 5      | 362     | SH | DEFINED | 01 | 0 |
| IMPATH                      | COM | 45255G101 | 654    | 48463   | SH | DEFINED | 01 | 0 |
| IMPERIAL CHEM IN ADR.       | COM | 452704505 | 2838   | 472826  | SH | DEFINED | 01 | 0 |

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|                               |     |           |        |          |    |         |      |
|-------------------------------|-----|-----------|--------|----------|----|---------|------|
| INAMED CORP                   | COM | 453235103 | 2322   | 64907    | SH | DEFINED | 01   |
| INCO LIMITED.                 | COM | 453258402 | 7779   | 417755   | SH | DEFINED | 01   |
| INCO LIMITED.                 | COM | 453258402 | 458    | 24600    | SH | DEFINED | 01 0 |
| INCYTE CORP                   | COM | 45337C102 | 438    | 146501   | SH | DEFINED | 01   |
| INCYTE CORP                   | COM | 45337C102 | 0      | 150      | SH | DEFINED | 01 0 |
| INDEPENDENCE COMM BK          | COM | 453414104 | 63     | 2386     | SH | DEFINED | 01   |
| INDEPENDENT BK CO MI          | COM | 453838104 | 1407   | 69994    | SH | DEFINED | 01   |
| INDEPENDENT BK CO MI          | COM | 453838104 | 70     | 3453     | SH | DEFINED | 01 0 |
| INDEPENDENT BK CO MI          | COM | 453838104 | 5      | 225      | SH | DEFINED | 01 0 |
| INDIANA MICHIGAN PWR CO 6.300 | PRF | 454889833 | 5282   | 52250    | SH | DEFINED | 01   |
| INDIANA MICHIGAN PWR CO 6.250 | PRF | 454889841 | 2016   | 20000    | SH | DEFINED | 01   |
| INDIANA MICHIGAN PWR CO 5.900 | PRF | 454889858 | 3208   | 32500    | SH | DEFINED | 01   |
| INDYMAC BANCORP INC           | COM | 456607100 | 45     | 2304     | SH | DEFINED | 01   |
| INFOCUS CORPORATION           | COM | 45665B106 | 589    | 119141   | SH | DEFINED | 01   |
| INFOCUS CORPORATION           | COM | 45665B106 | 34     | 6773     | SH | DEFINED | 01 0 |
| INFOCUS CORPORATION           | COM | 45665B106 | 2      | 434      | SH | DEFINED | 01 0 |
| INFORMATION HLDS INC          | COM | 456727106 | 1042   | 64745    | SH | DEFINED | 01   |
| INGRAM MICRO                  | COM | 457153104 | 1621   | 146900   | SH | DEFINED | 01   |
| INPUT/OUTPUT INC              | COM | 457652105 | 546    | 151701   | SH | DEFINED | 01   |
| INSIGHT ENTERPRISES           | COM | 45765U103 | 964    | 136708   | SH | DEFINED | 01   |
| INSITUFORM TECH INC           | COM | 457667103 | 1058   | 78685    | SH | DEFINED | 01   |
| INSPIRE PHARMACEUTIC          | COM | 457733103 | 204    | 13000    | SH | DEFINED | 01   |
| INSTINET GRP INC              | COM | 457750107 | 6793   | 1935100  | SH | DEFINED | 01   |
| INSURANCE AUTO AUCTS          | COM | 457875102 | 400    | 36342    | SH | DEFINED | 01   |
| INTEGRA LIFESCIENCES          | COM | 457985208 | 2369   | 103010   | SH | DEFINED | 01   |
| INTEGRA LIFESCIENCES          | COM | 457985208 | 106    | 4600     | SH | DEFINED | 01 0 |
| INTEGRATED DEV TECH           | COM | 458118106 | 1307   | 164721   | SH | DEFINED | 01   |
| INTEGRATED DEV TECH           | COM | 458118106 | 660    | 83150    | SH | DEFINED | 01 0 |
| INTEGRATED ELECTRICA          | COM | 45811E103 | 1000   | 234200   | SH | DEFINED | 01   |
| INTEGRATED ELECTRICA          | COM | 45811E103 | 36     | 8568     | SH | DEFINED | 01 0 |
| INTEGRATED ELECTRICA          | COM | 45811E103 | 3      | 624      | SH | DEFINED | 01 0 |
| INTEGRATED CIRCUIT            | COM | 45811K208 | 15598  | 718800   | SH | DEFINED | 01   |
| INTEGRATED CIRCUIT            | COM | 45811K208 | 265    | 12172    | SH | DEFINED | 01 0 |
| INTEL                         | COM | 458140100 | 298664 | 18345398 | SH | DEFINED | 01   |
| INTEL                         | COM | 458140100 | 7589   | 466196   | SH | DEFINED | 01 0 |
| INTEL                         | COM | 458140100 | 24167  | 1484517  | SH | DEFINED | 01 0 |
| INTEL                         | COM | 458140100 | 15     | 900      | SH | DEFINED | 01 1 |
| INTEL                         | COM | 458140100 | 573    | 35200    | SH | DEFINED | 01 1 |
| INTER-TEL                     | COM | 458372109 | 1934   | 128832   | SH | DEFINED | 01   |
| INTER-TEL                     | COM | 458372109 | 1      | 80       | SH | DEFINED | 01 0 |
| INTERFACE FLRNG SYS           | COM | 458665106 | 501    | 151930   | SH | DEFINED | 01   |
| INTERDIGITAL COMM CO          | COM | 45866A105 | 1073   | 47400    | SH | DEFINED | 01   |
| INTERDIGITAL COMM CO          | COM | 45866A105 | 3      | 140      | SH | DEFINED | 01 0 |
| INTERGRAPH CORP.              | COM | 458683109 | 943    | 54400    | SH | DEFINED | 01   |
| INTERGRAPH CORP.              | COM | 458683109 | 2      | 140      | SH | DEFINED | 01 0 |
| INTERMAGNETICS GENER          | COM | 458771102 | 873    | 48940    | SH | DEFINED | 01   |
| WORLDCOM INC 13.5% 3/09 1000  | PRF | 458801404 | 0      | 3        | SH | DEFINED | 01   |
| INTERMET CORP                 | COM | 45881K104 | 277    | 75973    | SH | DEFINED | 01   |
| INTERNATIONAL ALUMINUM CORP   | COM | 458884103 | 0      | 1        | SH | DEFINED | 01   |
| INTL BUSINESS MACH            | COM | 459200101 | 317268 | 4045244  | SH | DEFINED | 01   |
| INTL BUSINESS MACH            | COM | 459200101 | 6211   | 79188    | SH | DEFINED | 01 0 |
| INTL BUSINESS MACH            | COM | 459200101 | 29408  | 374968   | SH | DEFINED | 01 0 |
| INTL BUSINESS MACH            | COM | 459200101 | 86     | 1100     | SH | DEFINED | 01 1 |
| INTL FLAVORS & FRAG           | COM | 459506101 | 8236   | 264864   | SH | DEFINED | 01   |
| INTL FLAVORS & FRAG           | COM | 459506101 | 647    | 20801    | SH | DEFINED | 01 0 |
| INTL GAME TECHNOLOGY          | COM | 459902102 | 166893 | 2037771  | SH | DEFINED | 01   |
| INTL GAME TECHNOLOGY          | COM | 459902102 | 3626   | 44262    | SH | DEFINED | 01 0 |
| INTL GAME TECHNOLOGY          | COM | 459902102 | 1554   | 18983    | SH | DEFINED | 01 0 |
| INTL MULTIFOODS               | COM | 460043102 | 1099   | 56883    | SH | DEFINED | 01   |
| INTERNATIONAL PAPER           | COM | 460146103 | 213676 | 6321759  | SH | DEFINED | 01   |
| INTERNATIONAL PAPER           | COM | 460146103 | 12009  | 355321   | SH | DEFINED | 01 0 |
| INTERNATIONAL PAPER           | COM | 460146103 | 7308   | 216222   | SH | DEFINED | 01 0 |

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|                         |          |           |        |         |     |         |    |
|-------------------------|----------|-----------|--------|---------|-----|---------|----|
| INTERNATIONAL PAPER CVT | CONV BND | 460146BM4 | 761    | 1460000 | PRN | DEFINED | 01 |
| INTL RECTIFIER CORP     | COM      | 460254105 | 53     | 2674    | SH  | DEFINED | 01 |
| INTL RECTIFIER CVT      | CONV BND | 460254AE5 | 688    | 780000  | PRN | DEFINED | 01 |
| INTL SPEEDWAY           | COM      | 460335201 | 89     | 2220    | SH  | DEFINED | 01 |
| INTERNET SECURITY SYS   | COM      | 46060X107 | 302    | 30366   | SH  | DEFINED | 01 |
| INTERNET SECURITY SYS   | COM      | 46060X107 | 1      | 70      | SH  | DEFINED | 01 |
| INTERPORE INTER         | COM      | 46062W107 | 120    | 15000   | SH  | DEFINED | 01 |
| INTERPUBLIC GROUP       | COM      | 460690100 | 2422   | 260446  | SH  | DEFINED | 01 |
| INTERPUBLIC GROUP       | COM      | 460690100 | 801    | 86134   | SH  | DEFINED | 01 |
| INTERSIL CORPORATION    | COM      | 46069S109 | 3636   | 233710  | SH  | DEFINED | 01 |
| INTERSIL CORPORATION    | COM      | 46069S109 | 3643   | 234100  | SH  | DEFINED | 01 |
| INTERSTATE BAKERIES     | COM      | 46072H108 | 230    | 21867   | SH  | DEFINED | 01 |
| INTRAWEST CORP          | COM      | 460915200 | 404    | 38730   | SH  | DEFINED | 01 |
| INTERTAN INC            | COM      | 461120107 | 1748   | 372000  | SH  | DEFINED | 01 |
| INTUIT                  | COM      | 461202103 | 100257 | 2695071 | SH  | DEFINED | 01 |
| INTUIT                  | COM      | 461202103 | 43692  | 1174559 | SH  | DEFINED | 01 |
| INTUIT                  | COM      | 461202103 | 4635   | 124613  | SH  | DEFINED | 01 |
| INTUIT                  | COM      | 461202103 | 584    | 15698   | SH  | DEFINED | 01 |
| INVACARE CORP           | COM      | 461203101 | 2792   | 88650   | SH  | DEFINED | 01 |
| INVERESK RESEARCH GROUP | COM      | 461238107 | 1503   | 103300  | SH  | DEFINED | 01 |
| INVESTMENT TECH GRP     | COM      | 46145F105 | 1380   | 98800   | SH  | DEFINED | 01 |
| STK-FD AXP PRE 1979     | COM      | 461795130 | 22760  | 1538889 | SH  | DEFINED | 01 |
| STK-FD AXP CURRENT      | COM      | 461795148 | 1954   | 132084  | SH  | DEFINED | 01 |
| INVISION TECH INC..     | COM      | 461851107 | 1129   | 50240   | SH  | DEFINED | 01 |
| INVITROGEN CORP         | COM      | 46185R100 | 16832  | 549507  | SH  | DEFINED | 01 |
| INVITROGEN CORP         | COM      | 46185R100 | 802    | 26221   | SH  | DEFINED | 01 |
| INVITROGEN CORP         | COM      | 46185R100 | 1366   | 44609   | SH  | DEFINED | 01 |
| INVESTORS FINL SERV     | COM      | 461915100 | 24296  | 997771  | SH  | DEFINED | 01 |
| INVESTORS FINL SERV     | COM      | 461915100 | 27880  | 1144957 | SH  | DEFINED | 01 |
| INVESTORS FINL SERV     | COM      | 461915100 | 2228   | 91500   | SH  | DEFINED | 01 |
| INVESTORS ECON SYSTS    | COM      | 461990103 | 0      | 2305    | SH  | DEFINED | 01 |
| IOMEGA CORPORATION      | COM      | 462030305 | 920    | 82900   | SH  | DEFINED | 01 |
| IOMEGA CORPORATION      | COM      | 462030305 | 57     | 5170    | SH  | DEFINED | 01 |
| IOMEGA CORPORATION      | COM      | 462030305 | 4      | 337     | SH  | DEFINED | 01 |
| IONICS                  | COM      | 462218108 | 862    | 52091   | SH  | DEFINED | 01 |
| IRWIN FINANCIAL CORP    | COM      | 464119106 | 3298   | 169185  | SH  | DEFINED | 01 |
| IRWIN FINANCIAL CORP    | COM      | 464119106 | 58     | 2970    | SH  | DEFINED | 01 |
| IRWIN FINANCIAL CORP    | COM      | 464119106 | 4      | 197     | SH  | DEFINED | 01 |
| MSCI EAFE I-SHARES      | COM      | 464287465 | 181    | 2000    | SH  | DEFINED | 01 |
| ITRON INC               | COM      | 465741106 | 1000   | 59855   | SH  | DEFINED | 01 |
| IVAX                    | COM      | 465823102 | 650    | 53122   | SH  | DEFINED | 01 |
| IVAX                    | COM      | 465823102 | 18     | 1500    | SH  | DEFINED | 01 |
| J & J SNACK FOODS CO    | COM      | 466032109 | 1720   | 56741   | SH  | DEFINED | 01 |
| J & J SNACK FOODS CO    | COM      | 466032109 | 50     | 1669    | SH  | DEFINED | 01 |
| J & J SNACK FOODS CO    | COM      | 466032109 | 3      | 100     | SH  | DEFINED | 01 |
| JDS UNIPHASE CORP       | COM      | 46612J101 | 1000   | 351185  | SH  | DEFINED | 01 |
| JDS UNIPHASE CORP       | COM      | 46612J101 | 4      | 1310    | SH  | DEFINED | 01 |
| JDS UNIPHASE CORP       | COM      | 46612J101 | 922    | 323378  | SH  | DEFINED | 01 |
| JDA SOFTWARE GROUP I    | COM      | 46612K108 | 2930   | 289910  | SH  | DEFINED | 01 |
| J. JILL GROUP INC       | COM      | 466189107 | 1278   | 110155  | SH  | DEFINED | 01 |
| J. JILL GROUP INC       | COM      | 466189107 | 1      | 110     | SH  | DEFINED | 01 |
| JLG INDUSTRIES          | COM      | 466210101 | 602    | 127580  | SH  | DEFINED | 01 |
| J P MORGAN CHASE        | COM      | 46625H100 | 58656  | 2473839 | SH  | DEFINED | 01 |
| J P MORGAN CHASE        | COM      | 46625H100 | 235    | 9900    | SH  | DEFINED | 01 |
| J P MORGAN CHASE        | COM      | 46625H100 | 11385  | 480155  | SH  | DEFINED | 01 |
| J2 GLOBAL COMM INC.     | COM      | 46626E205 | 749    | 26300   | SH  | DEFINED | 01 |
| J2 GLOBAL COMM INC.     | COM      | 46626E205 | 96     | 3370    | SH  | DEFINED | 01 |
| JABIL CIRCUIT           | COM      | 466313103 | 3539   | 202175  | SH  | DEFINED | 01 |
| JABIL CIRCUIT           | COM      | 466313103 | 6891   | 393700  | SH  | DEFINED | 01 |
| JABIL CIRCUIT           | COM      | 466313103 | 777    | 44414   | SH  | DEFINED | 01 |
| JACK IN THE BOX INC     | COM      | 466367109 | 2586   | 142786  | SH  | DEFINED | 01 |
| JACOBS ENGR GROUP       | COM      | 469814107 | 739    | 17588   | SH  | DEFINED | 01 |

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| JAKKS PACIFIC INC      | COM      | 47012E106 | 4395   | 424236   | SH  | DEFINED | 01   |
| JANA PARTNERS LP       | COM      | 470765991 | 6246   | 6000000  | SH  | DEFINED | 01 0 |
| JANUS CAPITAL GROUP    | COM      | 47102X105 | 3208   | 281722   | SH  | DEFINED | 01   |
| JANUS CAPITAL GROUP    | COM      | 47102X105 | 559    | 49073    | SH  | DEFINED | 01 0 |
| JEFFERIES GROUP -NEW   | COM      | 472319102 | 5044   | 140318   | SH  | DEFINED | 01   |
| JEFFERIES GROUP -NEW   | COM      | 472319102 | 188    | 5213     | SH  | DEFINED | 01 0 |
| JEFFERIES GROUP -NEW   | COM      | 472319102 | 3      | 77       | SH  | DEFINED | 01 0 |
| JEFFERSON PILOT        | COM      | 475070108 | 44533  | 1157346  | SH  | DEFINED | 01   |
| JEFFERSON PILOT        | COM      | 475070108 | 1218   | 31649    | SH  | DEFINED | 01 0 |
| JETBLUE AIRWAYS CORP   | COM      | 477143101 | 1340   | 48350    | SH  | DEFINED | 01   |
| JETBLUE AIRWAYS CORP   | COM      | 477143101 | 12044  | 434670   | SH  | DEFINED | 01 0 |
| JETBLUE AIRWAYS CORP   | COM      | 477143101 | 309    | 11150    | SH  | DEFINED | 01 0 |
| JO-ANN STORES CL A     | COM      | 47758P109 | 2268   | 113401   | SH  | DEFINED | 01   |
| JO-ANN STORES CL A     | COM      | 47758P109 | 39     | 1985     | SH  | DEFINED | 01 0 |
| JO-ANN STORES CL A     | COM      | 47758P109 | 3      | 129      | SH  | DEFINED | 01 0 |
| JOHNSON & JOHNSON      | COM      | 478160104 | 699542 | 12088144 | SH  | DEFINED | 01   |
| JOHNSON & JOHNSON      | COM      | 478160104 | 37624  | 650140   | SH  | DEFINED | 01 0 |
| JOHNSON & JOHNSON      | COM      | 478160104 | 38165  | 659477   | SH  | DEFINED | 01 0 |
| JOHNSON & JOHNSON      | COM      | 478160104 | 17     | 300      | SH  | DEFINED | 01 1 |
| JOHNSON & JOHNSON      | COM      | 478160104 | 880    | 15200    | SH  | DEFINED | 01 1 |
| JOHNSON CONTROLS       | COM      | 478366107 | 2766   | 38174    | SH  | DEFINED | 01   |
| JOHNSON CONTROLS       | COM      | 478366107 | 418    | 5775     | SH  | DEFINED | 01 0 |
| JOHNSON CONTROLS       | COM      | 478366107 | 1422   | 19630    | SH  | DEFINED | 01 0 |
| JOHNSON OUTDOORS INC.  | COM      | 479167108 | 585    | 65800    | SH  | DEFINED | 01   |
| JOHNSON OUTDOORS INC.  | COM      | 479167108 | 53     | 5901     | SH  | DEFINED | 01 0 |
| JOHNSON OUTDOORS INC.  | COM      | 479167108 | 3      | 371      | SH  | DEFINED | 01 0 |
| JONES APPAREL GROUP    | COM      | 480074103 | 10176  | 370959   | SH  | DEFINED | 01   |
| JONES APPAREL GROUP    | COM      | 480074103 | 825    | 30074    | SH  | DEFINED | 01 0 |
| JONES APPAREL CVT.     | CONV BND | 480081AD0 | 552    | 1010000  | PRN | DEFINED | 01   |
| JONES LANG LASALLE INC | COM      | 48020Q107 | 1645   | 120400   | SH  | DEFINED | 01   |
| JOURNAL REGISTER CO    | COM      | 481138105 | 3375   | 221200   | SH  | DEFINED | 01   |
| JOURNAL REGISTER CO    | COM      | 481138105 | 74     | 4826     | SH  | DEFINED | 01 0 |
| JOURNAL REGISTER CO    | COM      | 481138105 | 5      | 313      | SH  | DEFINED | 01 0 |
| JOY GLOBAL INC         | COM      | 481165108 | 1208   | 111602   | SH  | DEFINED | 01   |
| JOY GLOBAL INC         | COM      | 481165108 | 45     | 4185     | SH  | DEFINED | 01 0 |
| JOY GLOBAL INC         | COM      | 481165108 | 3      | 276      | SH  | DEFINED | 01 0 |
| JUNIPER                | COM      | 48203R104 | 1072   | 131200   | SH  | DEFINED | 01 0 |
| JUNIPER                | COM      | 48203R104 | 13     | 1628     | SH  | DEFINED | 01 0 |
| JUNIPER NETWORKS INC   | CONV BND | 48203RAA2 | 850    | 1000000  | PRN | DEFINED | 01 0 |
| K CAPITAL II LP        | COM      | 482233996 | 5013   | 5000000  | SH  | DEFINED | 01 0 |
| KLA-TENCOR CORP        | COM      | 482480100 | 45169  | 1256765  | SH  | DEFINED | 01   |
| KLA-TENCOR CORP        | COM      | 482480100 | 325    | 9030     | SH  | DEFINED | 01 0 |
| KLA-TENCOR CORP        | COM      | 482480100 | 1562   | 43475    | SH  | DEFINED | 01 0 |
| K-SWISS                | COM      | 482686102 | 1351   | 52872    | SH  | DEFINED | 01   |
| K-SWISS                | COM      | 482686102 | 3      | 100      | SH  | DEFINED | 01 0 |
| KT&G CORP - 144A GDR   | COM      | 48268G100 | 29     | 4092     | SH  | DEFINED | 01   |
| KT CORP - SPON ADR     | COM      | 48268K101 | 13257  | 772179   | SH  | DEFINED | 01   |
| KT CORP - SPON ADR     | COM      | 48268K101 | 251    | 14608    | SH  | DEFINED | 01 1 |
| KT CORP - SPON ADR     | COM      | 48268K101 | 402    | 23401    | SH  | DEFINED | 01 1 |
| K2 INC                 | COM      | 482732104 | 611    | 79109    | SH  | DEFINED | 01   |
| KADANT INC             | COM      | 48282T104 | 579    | 35320    | SH  | DEFINED | 01   |
| KAMAN CORP             | COM      | 483548103 | 632    | 64594    | SH  | DEFINED | 01   |
| KANSAS CITY SO         | COM      | 485170302 | 8455   | 752876   | SH  | DEFINED | 01   |
| KANSAS CITY SO         | COM      | 485170302 | 16178  | 1440500  | SH  | DEFINED | 01 0 |
| KANSAS CITY SO         | COM      | 485170302 | 418    | 37200    | SH  | DEFINED | 01 0 |
| KAYDON CORP            | COM      | 486587108 | 1807   | 96025    | SH  | DEFINED | 01   |
| KEANE INC              | COM      | 486665102 | 519    | 63443    | SH  | DEFINED | 01   |
| KB HOME                | COM      | 48666K109 | 11500  | 253002   | SH  | DEFINED | 01   |
| KB HOME                | COM      | 48666K109 | 80     | 1758     | SH  | DEFINED | 01 0 |
| KB HOME                | COM      | 48666K109 | 523    | 11505    | SH  | DEFINED | 01 0 |
| KEITH COMPANIES INC    | COM      | 487539108 | 2617   | 278700   | SH  | DEFINED | 01   |
| KEITHLEY INSTRUMENTS   | COM      | 487584104 | 496    | 45905    | SH  | DEFINED | 01   |

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| KELLOGG CO.            | COM      | 487836108 | 32945 | 1074882 | SH  | DEFINED | 01   |
| KELLOGG CO.            | COM      | 487836108 | 1125  | 36700   | SH  | DEFINED | 01 0 |
| KELLOGG CO.            | COM      | 487836108 | 2794  | 91159   | SH  | DEFINED | 01 0 |
| KELLWOOD               | COM      | 488044108 | 15233 | 526354  | SH  | DEFINED | 01   |
| KELLWOOD               | COM      | 488044108 | 132   | 4546    | SH  | DEFINED | 01 0 |
| KELLWOOD               | COM      | 488044108 | 9     | 301     | SH  | DEFINED | 01 0 |
| KELLY SERVICES         | COM      | 488152208 | 32    | 1482    | SH  | DEFINED | 01   |
| KEMET CORP             | COM      | 488360108 | 8774  | 1124896 | SH  | DEFINED | 01   |
| KENNAMETAL INC         | COM      | 489170100 | 1944  | 69089   | SH  | DEFINED | 01   |
| KENNAMETAL INC         | COM      | 489170100 | 41    | 1482    | SH  | DEFINED | 01 0 |
| KENNAMETAL INC         | COM      | 489170100 | 3     | 98      | SH  | DEFINED | 01 0 |
| KENSEY NASH CORP       | COM      | 490057106 | 1481  | 72300   | SH  | DEFINED | 01   |
| KERR MCGEE             | COM      | 492386107 | 36947 | 909787  | SH  | DEFINED | 01   |
| KERR MCGEE             | COM      | 492386107 | 32    | 800     | SH  | DEFINED | 01 0 |
| KERR MCGEE             | COM      | 492386107 | 899   | 22138   | SH  | DEFINED | 01 0 |
| KERR MCGEE CORP CVT    | CONV BND | 492386AP2 | 456   | 430000  | PRN | DEFINED | 01   |
| KEY ENERGY SERVICES    | COM      | 492914106 | 3008  | 298500  | SH  | DEFINED | 01   |
| KEY ENERGY SERVICES    | COM      | 492914106 | 4     | 440     | SH  | DEFINED | 01 0 |
| KEYCORP NEW            | COM      | 493267108 | 7435  | 329567  | SH  | DEFINED | 01   |
| KEYCORP NEW            | COM      | 493267108 | 2136  | 94656   | SH  | DEFINED | 01 0 |
| KEYSPAN CORP           | COM      | 49337W100 | 28004 | 868350  | SH  | DEFINED | 01   |
| KEYSPAN CORP           | COM      | 49337W100 | 1118  | 34654   | SH  | DEFINED | 01 0 |
| KEYSTONE AUTO IND      | COM      | 49338N109 | 899   | 50700   | SH  | DEFINED | 01   |
| KEYSTONE AUTO IND      | COM      | 49338N109 | 51    | 2845    | SH  | DEFINED | 01 0 |
| KEYSTONE AUTO IND      | COM      | 49338N109 | 3     | 194     | SH  | DEFINED | 01 0 |
| KILROY REALTY          | COM      | 49427F108 | 1801  | 81497   | SH  | DEFINED | 01   |
| KIMBERLY CLARK         | COM      | 494368103 | 91892 | 2021420 | SH  | DEFINED | 01   |
| KIMBERLY CLARK         | COM      | 494368103 | 1432  | 31500   | SH  | DEFINED | 01 0 |
| KIMBERLY CLARK         | COM      | 494368103 | 5198  | 114341  | SH  | DEFINED | 01 0 |
| KIMBERLY CLARK         | COM      | 494368103 | 27    | 600     | SH  | DEFINED | 01 1 |
| KIMBERLY CLARK         | COM      | 494368103 | 381   | 8400    | SH  | DEFINED | 01 1 |
| KINDER MORGAN INC      | COM      | 49455P101 | 65342 | 1452036 | SH  | DEFINED | 01   |
| KINDER MORGAN INC      | COM      | 49455P101 | 362   | 8046    | SH  | DEFINED | 01 0 |
| KINDER MORGAN INC      | COM      | 49455P101 | 1215  | 26997   | SH  | DEFINED | 01 0 |
| KINDER MORGAN MGMT.    | COM      | 49455U100 | 0     | 2       | SH  | DEFINED | 01   |
| KINDER MORGAN MGMT.    | COM      | 49455U100 | 2850  | 88100   | SH  | DEFINED | 01 0 |
| KING PHARMACEUTICAL    | COM      | 495582108 | 160   | 13454   | SH  | DEFINED | 01   |
| KING PHARMACEUTICAL    | COM      | 495582108 | 633   | 53099   | SH  | DEFINED | 01 0 |
| KINROSS GOLD CORP      | COM      | 496902206 | 3702  | 601068  | SH  | DEFINED | 01   |
| KIRBY CORP             | COM      | 497266106 | 2739  | 111321  | SH  | DEFINED | 01   |
| KIRBY CORP             | COM      | 497266106 | 2     | 90      | SH  | DEFINED | 01 0 |
| KIRKLAND'S INC         | COM      | 497498105 | 584   | 46700   | SH  | DEFINED | 01 0 |
| KNIGHT RIDDER          | COM      | 499040103 | 3310  | 56560   | SH  | DEFINED | 01   |
| KNIGHT RIDDER          | COM      | 499040103 | 1053  | 17997   | SH  | DEFINED | 01 0 |
| KNIGHT TRADING GRP.    | COM      | 499063105 | 154   | 39500   | SH  | DEFINED | 01   |
| KNIGHT TRANSPORTATIO.. | COM      | 499064103 | 2168  | 110090  | SH  | DEFINED | 01   |
| KNOWLEDGE MECHANICS    | COM      | 49925M993 | 0     | 2611470 | SH  | DEFINED | 01   |
| KOHL'S CORP            | COM      | 500255104 | 42541 | 751886  | SH  | DEFINED | 01   |
| KOHL'S CORP            | COM      | 500255104 | 1940  | 34302   | SH  | DEFINED | 01 0 |
| KOHL'S CORP            | COM      | 500255104 | 4212  | 74450   | SH  | DEFINED | 01 0 |
| PHILIPS ELECTRON NYS.  | COM      | 500472303 | 117   | 7500    | SH  | DEFINED | 01   |
| KOOKMIN BANK ADR       | COM      | 50049M109 | 23    | 1001    | SH  | DEFINED | 01   |
| KOPIN                  | COM      | 500600101 | 2215  | 439530  | SH  | DEFINED | 01   |
| KOPIN                  | COM      | 500600101 | 1871  | 371330  | SH  | DEFINED | 01 0 |
| KEPCO ADR (KEP US\$)   | COM      | 500631106 | 241   | 30219   | SH  | DEFINED | 01   |
| KORN FERRY INTL        | COM      | 500643200 | 10    | 1579    | SH  | DEFINED | 01   |
| KRAFT FOODS INC - A    | COM      | 50075N104 | 16834 | 596964  | SH  | DEFINED | 01   |
| KRAFT FOODS INC - A    | COM      | 50075N104 | 76    | 2650    | SH  | DEFINED | 01 0 |
| KRISPY KREME DONUTS    | COM      | 501014104 | 30214 | 892345  | SH  | DEFINED | 01   |
| KROGER CO.             | COM      | 501044101 | 9435  | 717508  | SH  | DEFINED | 01   |
| KROGER CO.             | COM      | 501044101 | 56    | 4290    | SH  | DEFINED | 01 0 |
| KROGER CO.             | COM      | 501044101 | 2245  | 170687  | SH  | DEFINED | 01 0 |

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|                         |          |           |        |         |     |         |      |
|-------------------------|----------|-----------|--------|---------|-----|---------|------|
| KROLL INC               | COM      | 501049100 | 2477   | 115711  | SH  | DEFINED | 01   |
| KROLL INC               | COM      | 501049100 | 2      | 100     | SH  | DEFINED | 01 0 |
| KRONOS INC              | COM      | 501052104 | 2707   | 77244   | SH  | DEFINED | 01   |
| KRONOS INC              | COM      | 501052104 | 1      | 35      | SH  | DEFINED | 01 0 |
| KULICKE & SOFFA IND     | COM      | 501242101 | 699    | 147169  | SH  | DEFINED | 01   |
| KULICKE & SOFFA CVT.    | CONV BND | 501242AE1 | 659    | 1000000 | PRN | DEFINED | 01   |
| LNR PTY CORP            | COM      | 501940100 | 7505   | 222700  | SH  | DEFINED | 01   |
| LSI LOGIC               | COM      | 502161102 | 94     | 20787   | SH  | DEFINED | 01   |
| LSI LOGIC               | COM      | 502161102 | 371    | 82022   | SH  | DEFINED | 01 0 |
| LTX CORP                | COM      | 502392103 | 1510   | 302057  | SH  | DEFINED | 01   |
| L-3 COMMUNICATIONS      | COM      | 502424104 | 158    | 3940    | SH  | DEFINED | 01   |
| L-3 COMMUNICATIONS      | COM      | 502424104 | 56     | 1400    | SH  | DEFINED | 01 0 |
| LA-Z-BOY INC            | COM      | 505336107 | 2908   | 168295  | SH  | DEFINED | 01   |
| LABOR READY INC         | COM      | 505401208 | 2338   | 410070  | SH  | DEFINED | 01   |
| LABOR READY INC         | COM      | 505401208 | 58     | 10207   | SH  | DEFINED | 01 0 |
| LABOR READY INC         | COM      | 505401208 | 4      | 618     | SH  | DEFINED | 01 0 |
| LAB CORP OF AMERICA     | COM      | 50540R409 | 29773  | 1004154 | SH  | DEFINED | 01   |
| LAB CORP OF AMERICA     | COM      | 50540R409 | 1423   | 48000   | SH  | DEFINED | 01 0 |
| LABRANCHE & CO          | COM      | 505447102 | 199    | 10838   | SH  | DEFINED | 01   |
| LACLEDE GROUP INC       | COM      | 505597104 | 1308   | 56385   | SH  | DEFINED | 01   |
| LAFARGE NORTH AMER      | COM      | 505862102 | 309    | 10650   | SH  | DEFINED | 01   |
| LAKELAND FINANCIAL CORP | COM      | 511656100 | 40     | 1595    | SH  | DEFINED | 01 0 |
| LAKELAND FINANCIAL CORP | COM      | 511656100 | 3      | 100     | SH  | DEFINED | 01 0 |
| LAKESIDE BULL & BEAR LP | COM      | 512090994 | 2500   | 2500000 | SH  | DEFINED | 01 0 |
| LAM RESEARCH CORP       | COM      | 512807108 | 6264   | 549955  | SH  | DEFINED | 01   |
| LAM RESEARCH CVT        | CONV BND | 512807AE8 | 578    | 640000  | PRN | DEFINED | 01   |
| LAMAR ADVERTISING.      | COM      | 512815101 | 16     | 537     | SH  | DEFINED | 01 0 |
| LANCASTER COLONY COR    | COM      | 513847103 | 1649   | 43008   | SH  | DEFINED | 01   |
| LANCASTER COLONY COR    | COM      | 513847103 | 81     | 2111    | SH  | DEFINED | 01 0 |
| LANCE INC               | COM      | 514606102 | 694    | 86353   | SH  | DEFINED | 01   |
| LANDAMERICA FINL        | COM      | 514936103 | 2633   | 66250   | SH  | DEFINED | 01   |
| LANDRY`S RESTAURANTS    | COM      | 51508L103 | 3138   | 186759  | SH  | DEFINED | 01   |
| LANDRY`S RESTAURANTS    | COM      | 51508L103 | 74     | 4434    | SH  | DEFINED | 01 0 |
| LANDRY`S RESTAURANTS    | COM      | 51508L103 | 5      | 310     | SH  | DEFINED | 01 0 |
| LANDSTAR SYSTEM INC     | COM      | 515098101 | 3562   | 61934   | SH  | DEFINED | 01   |
| LANDSTAR SYSTEM INC     | COM      | 515098101 | 98     | 1700    | SH  | DEFINED | 01 0 |
| LATTICE SEMICONDUCTR    | COM      | 518415104 | 562    | 74687   | SH  | DEFINED | 01   |
| LATTICE SEMICONDUCTR    | COM      | 518415104 | 2      | 220     | SH  | DEFINED | 01 0 |
| ESTEE LAUDER            | COM      | 518439104 | 8315   | 273900  | SH  | DEFINED | 01   |
| ESTEE LAUDER            | COM      | 518439104 | 82     | 2705    | SH  | DEFINED | 01 0 |
| ESTEE LAUDER            | COM      | 518439104 | 24     | 800     | SH  | DEFINED | 01 1 |
| ESTEE LAUDER            | COM      | 518439104 | 573    | 18900   | SH  | DEFINED | 01 1 |
| LAWSON PRODUCTS         | COM      | 520776105 | 735    | 28211   | SH  | DEFINED | 01   |
| LAWSON SOFTWARE         | COM      | 520780107 | 436    | 94008   | SH  | DEFINED | 01   |
| LAWSON SOFTWARE         | COM      | 520780107 | 36     | 7728    | SH  | DEFINED | 01 0 |
| LAWSON SOFTWARE         | COM      | 520780107 | 2      | 494     | SH  | DEFINED | 01 0 |
| LEAR CORP               | COM      | 521865105 | 1091   | 30879   | SH  | DEFINED | 01   |
| LEAR CORP               | COM      | 521865105 | 2220   | 62800   | SH  | DEFINED | 01 0 |
| LEAPFROG ENTERPRISES.   | COM      | 52186N106 | 596    | 25000   | SH  | DEFINED | 01   |
| LEE ENTERPRISES INC     | COM      | 523768109 | 1067   | 33853   | SH  | DEFINED | 01   |
| LEGATO                  | COM      | 524651106 | 2603   | 507442  | SH  | DEFINED | 01   |
| LEGATO                  | COM      | 524651106 | 3      | 520     | SH  | DEFINED | 01 0 |
| LEGGETT & PLATT         | COM      | 524660107 | 4450   | 243414  | SH  | DEFINED | 01   |
| LEGGETT & PLATT         | COM      | 524660107 | 785    | 42931   | SH  | DEFINED | 01 0 |
| LEGG MASON INC          | COM      | 524901105 | 36638  | 751687  | SH  | DEFINED | 01   |
| LEGG MASON INC          | COM      | 524901105 | 107289 | 2201236 | SH  | DEFINED | 01 0 |
| LEGG MASON INC          | COM      | 524901105 | 5090   | 104432  | SH  | DEFINED | 01 0 |
| LEHMAN BROS HOLDINGS    | COM      | 524908100 | 130502 | 2259770 | SH  | DEFINED | 01   |
| LEHMAN BROS HOLDINGS    | COM      | 524908100 | 7572   | 131103  | SH  | DEFINED | 01 0 |
| LEHMAN BROS HOLDINGS    | COM      | 524908100 | 7638   | 132249  | SH  | DEFINED | 01 0 |
| LEHMAN BROS CVT         | CONV BND | 524908EC0 | 771    | 760000  | PRN | DEFINED | 01   |
| LENNAR CORP             | COM      | 526057104 | 557    | 10409   | SH  | DEFINED | 01   |

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| LENNAR CORP CVT           | CONV BND | 526057AF1 | 524    | 1130000 | PRN | DEFINED | 01 |
| LENNOX INTL               | COM      | 526107107 | 2469   | 171442  | SH  | DEFINED | 01 |
| LUCADIA NATL CORP         | COM      | 527288104 | 4451   | 124531  | SH  | DEFINED | 01 |
| LEXAR MEDIA INC.          | COM      | 52886P104 | 818    | 249500  | SH  | DEFINED | 01 |
| LEXAR MEDIA INC.          | COM      | 52886P104 | 1375   | 419625  | SH  | DEFINED | 01 |
| LEXAR MEDIA INC.          | COM      | 52886P104 | 2      | 553     | SH  | DEFINED | 01 |
| LEXICON GENETICS INC      | COM      | 528872104 | 823    | 206200  | SH  | DEFINED | 01 |
| LEXMARK INTL INC          | COM      | 529771107 | 19794  | 295648  | SH  | DEFINED | 01 |
| LEXMARK INTL INC          | COM      | 529771107 | 268    | 3997    | SH  | DEFINED | 01 |
| LEXMARK INTL INC          | COM      | 529771107 | 1860   | 27776   | SH  | DEFINED | 01 |
| LIBBEY                    | COM      | 529898108 | 973    | 39533   | SH  | DEFINED | 01 |
| LIBERTY CORP S C          | COM      | 530370105 | 393    | 9000    | SH  | DEFINED | 01 |
| LIBERTY TX EXMPT INS      | COM      | 530544402 | 32     | 3635    | SH  | DEFINED | 01 |
| LIBERTY MEDIA (VIA.B CVT) | CONV BND | 530715AR2 | 438    | 470000  | PRN | DEFINED | 01 |
| LIBERTY MEDIA             | COM      | 530718105 | 22896  | 2353048 | SH  | DEFINED | 01 |
| LIBERTY PROPERTY TRU.     | COM      | 531172104 | 100    | 3186    | SH  | DEFINED | 01 |
| LIFEPOINT HOSP INC        | COM      | 53219L109 | 23819  | 948608  | SH  | DEFINED | 01 |
| LIFEPOINT HOSP INC        | COM      | 53219L109 | 28401  | 1131077 | SH  | DEFINED | 01 |
| LIFEPOINT HOSP INC        | COM      | 53219L109 | 736    | 29300   | SH  | DEFINED | 01 |
| LIGHTBRIDGE INC           | COM      | 532226107 | 3912   | 613200  | SH  | DEFINED | 01 |
| ELI LILLY                 | COM      | 532457108 | 35593  | 622770  | SH  | DEFINED | 01 |
| ELI LILLY                 | COM      | 532457108 | 1760   | 30800   | SH  | DEFINED | 01 |
| ELI LILLY                 | COM      | 532457108 | 14186  | 248234  | SH  | DEFINED | 01 |
| LIMITED BRANDS INC        | COM      | 532716107 | 29416  | 2285644 | SH  | DEFINED | 01 |
| LIMITED BRANDS INC        | COM      | 532716107 | 1499   | 116492  | SH  | DEFINED | 01 |
| LIN TV CORP               | COM      | 532774106 | 16779  | 818050  | SH  | DEFINED | 01 |
| LIN TV CORP               | COM      | 532774106 | 76     | 3680    | SH  | DEFINED | 01 |
| LINCARE HOLDINGS INC      | COM      | 532791100 | 57078  | 1859808 | SH  | DEFINED | 01 |
| LINCARE HOLDINGS INC      | COM      | 532791100 | 60757  | 1979710 | SH  | DEFINED | 01 |
| LINCARE HOLDINGS INC      | COM      | 532791100 | 3830   | 124770  | SH  | DEFINED | 01 |
| LINCOLN ELECTRIC HLD      | COM      | 533900106 | 4221   | 233700  | SH  | DEFINED | 01 |
| LINCOLN NAT               | COM      | 534187109 | 31444  | 1122996 | SH  | DEFINED | 01 |
| LINCOLN NAT               | COM      | 534187109 | 420    | 14989   | SH  | DEFINED | 01 |
| LINCOLN NAT               | COM      | 534187109 | 2525   | 90155   | SH  | DEFINED | 01 |
| LINDSAY MANUFACTURIN      | COM      | 535555106 | 1695   | 78821   | SH  | DEFINED | 01 |
| LINEAR TECHNOLOGY         | COM      | 535678106 | 9847   | 318995  | SH  | DEFINED | 01 |
| LINEAR TECHNOLOGY         | COM      | 535678106 | 281    | 9100    | SH  | DEFINED | 01 |
| LINEAR TECHNOLOGY         | COM      | 535678106 | 2216   | 71767   | SH  | DEFINED | 01 |
| LINEN & THINGS            | COM      | 535679104 | 3627   | 178448  | SH  | DEFINED | 01 |
| LIZ CLAIBORNE             | COM      | 539320101 | 25541  | 826064  | SH  | DEFINED | 01 |
| LIZ CLAIBORNE             | COM      | 539320101 | 772    | 24939   | SH  | DEFINED | 01 |
| LLOYDS TSB GROUP ADR      | COM      | 539439109 | 2432   | 116900  | SH  | DEFINED | 01 |
| LOCAL FINANCIAL CORP      | COM      | 539553107 | 2393   | 166000  | SH  | DEFINED | 01 |
| LOCAL FINANCIAL CORP      | COM      | 539553107 | 85     | 5947    | SH  | DEFINED | 01 |
| LOCAL FINANCIAL CORP      | COM      | 539553107 | 5      | 381     | SH  | DEFINED | 01 |
| LOCKHEED MARTIN CORP      | COM      | 539830109 | 162260 | 3412436 | SH  | DEFINED | 01 |
| LOCKHEED MARTIN CORP      | COM      | 539830109 | 2739   | 57520   | SH  | DEFINED | 01 |
| LOCKHEED MARTIN CORP      | COM      | 539830109 | 4784   | 100616  | SH  | DEFINED | 01 |
| LOCKHEED MARTIN CORP      | COM      | 539830109 | 24     | 500     | SH  | DEFINED | 01 |
| LOCKHEED MARTIN CORP      | COM      | 539830109 | 375    | 7900    | SH  | DEFINED | 01 |
| LOEWS CORP                | COM      | 540424108 | 74334  | 1865803 | SH  | DEFINED | 01 |
| LOEWS CORP                | COM      | 540424108 | 861    | 21600   | SH  | DEFINED | 01 |
| LOEWS CORP                | COM      | 540424108 | 5160   | 129505  | SH  | DEFINED | 01 |
| LONE STAR STEAK HS        | COM      | 542307103 | 1318   | 62195   | SH  | DEFINED | 01 |
| LONE STAR STEAK HS        | COM      | 542307103 | 78     | 3686    | SH  | DEFINED | 01 |
| LONE STAR STEAK HS        | COM      | 542307103 | 5      | 243     | SH  | DEFINED | 01 |
| LONE STAR TECHNOLOG       | COM      | 542312103 | 2994   | 141759  | SH  | DEFINED | 01 |
| LONGS DRUG STORES         | COM      | 543162101 | 24     | 1600    | SH  | DEFINED | 01 |
| LONGVIEW FIBRE WASH       | COM      | 543213102 | 14     | 2131    | SH  | DEFINED | 01 |
| LOUISIANA PAC.            | COM      | 546347105 | 1544   | 194683  | SH  | DEFINED | 01 |
| LOUISIANA PAC.            | COM      | 546347105 | 92     | 11558   | SH  | DEFINED | 01 |
| LOUISIANA PAC.            | COM      | 546347105 | 190    | 23899   | SH  | DEFINED | 01 |

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| LOUISVILLE GAS & ELECTRIC CO \$ PRF |          | 546676800 | 1233   | 12000    | SH  | DEFINED | 01   |
| LOWES COMPANIES                     | COM      | 548661107 | 10768  | 263825   | SH  | DEFINED | 01   |
| LOWES COMPANIES                     | COM      | 548661107 | 148    | 3620     | SH  | DEFINED | 01 0 |
| LOWES COMPANIES                     | COM      | 548661107 | 7075   | 173323   | SH  | DEFINED | 01 0 |
| LOWES CORP CVT                      | CONV BND | 548661CF2 | 485    | 640000   | PRN | DEFINED | 01   |
| LOWES CORP CVT                      | CONV BND | 548661CF2 | 758    | 1000000  | PRN | DEFINED | 01 0 |
| LUBRIZOL CORP                       | COM      | 549271104 | 64     | 2147     | SH  | DEFINED | 01   |
| LUCENT TECHNOLOGIES                 | COM      | 549463107 | 1367   | 929786   | SH  | DEFINED | 01   |
| LUCENT TECHNOLOGIES                 | COM      | 549463107 | 1      | 400      | SH  | DEFINED | 01 0 |
| LUCENT TECHNOLOGIES                 | COM      | 549463107 | 1273   | 866201   | SH  | DEFINED | 01 0 |
| LYDALL INC                          | COM      | 550819106 | 418    | 47531    | SH  | DEFINED | 01   |
| LYONDELL CHEMICAL CO                | COM      | 552078107 | 23444  | 1680465  | SH  | DEFINED | 01   |
| LYONDELL CHEMICAL CO                | COM      | 552078107 | 985    | 70600    | SH  | DEFINED | 01 0 |
| M&T BK CORP                         | COM      | 55261F104 | 1401   | 17833    | SH  | DEFINED | 01   |
| MAF BANCORP                         | COM      | 55261R108 | 4881   | 145070   | SH  | DEFINED | 01   |
| MAF BANCORP                         | COM      | 55261R108 | 90     | 2656     | SH  | DEFINED | 01 0 |
| MAF BANCORP                         | COM      | 55261R108 | 6      | 170      | SH  | DEFINED | 01 0 |
| MBIA INC                            | COM      | 55262C100 | 313    | 8114     | SH  | DEFINED | 01   |
| MBIA INC                            | COM      | 55262C100 | 1237   | 32009    | SH  | DEFINED | 01 0 |
| MBNA                                | COM      | 55262L100 | 166157 | 11040417 | SH  | DEFINED | 01   |
| MBNA                                | COM      | 55262L100 | 4047   | 268926   | SH  | DEFINED | 01 0 |
| MBNA                                | COM      | 55262L100 | 4252   | 282488   | SH  | DEFINED | 01 0 |
| MDC HOLDINGS INC                    | COM      | 552676108 | 3019   | 78662    | SH  | DEFINED | 01   |
| MDU RESOURCES GROUP                 | COM      | 552690109 | 14728  | 527491   | SH  | DEFINED | 01   |
| MFA MORTGAGE INVESTMENTS INC        | COM      | 55272X102 | 892    | 103100   | SH  | DEFINED | 01   |
| MGE ENERGY INC                      | COM      | 55277P104 | 585    | 22100    | SH  | DEFINED | 01   |
| MGIC INVESTMENT CORP                | COM      | 552848103 | 2679   | 68217    | SH  | DEFINED | 01   |
| MGIC INVESTMENT CORP                | COM      | 552848103 | 870    | 22157    | SH  | DEFINED | 01 0 |
| MGI PHARM                           | COM      | 552880106 | 942    | 74716    | SH  | DEFINED | 01   |
| MGM MIRAGE                          | COM      | 552953101 | 20009  | 684060   | SH  | DEFINED | 01   |
| MIM CORP                            | COM      | 553044108 | 638    | 85900    | SH  | DEFINED | 01   |
| MIM CORP                            | COM      | 553044108 | 2      | 210      | SH  | DEFINED | 01 0 |
| M/I SCHOTTENSTEIN HM                | COM      | 55305B101 | 1697   | 59200    | SH  | DEFINED | 01   |
| M/I SCHOTTENSTEIN HM                | COM      | 55305B101 | 64     | 2207     | SH  | DEFINED | 01 0 |
| M/I SCHOTTENSTEIN HM                | COM      | 55305B101 | 5      | 158      | SH  | DEFINED | 01 0 |
| MKS INSTRUMENT INC                  | COM      | 55306N104 | 513    | 41000    | SH  | DEFINED | 01   |
| MMO2 PLC ADR                        | COM      | 55309W101 | 524    | 74500    | SH  | DEFINED | 01   |
| MPS GROUP INC                       | COM      | 553409103 | 2193   | 420125   | SH  | DEFINED | 01   |
| MPS GROUP INC                       | COM      | 553409103 | 68     | 12908    | SH  | DEFINED | 01 0 |
| MPS GROUP INC                       | COM      | 553409103 | 4      | 818      | SH  | DEFINED | 01 0 |
| MRO SOFTWARE INC                    | COM      | 55347W105 | 828    | 120716   | SH  | DEFINED | 01   |
| MSC INDUSTRIAL DIRECT CO-A          | COM      | 553530106 | 863    | 54000    | SH  | DEFINED | 01   |
| MSC INDUSTRIAL DIRECT CO-A          | COM      | 553530106 | 81     | 5045     | SH  | DEFINED | 01 0 |
| MTR GAMING GROUP INC                | COM      | 553769100 | 238    | 35818    | SH  | DEFINED | 01   |
| MTS SYSTEMS CORP.                   | COM      | 553777103 | 878    | 81300    | SH  | DEFINED | 01   |
| MTS SYSTEMS CORP.                   | COM      | 553777103 | 44     | 4101     | SH  | DEFINED | 01 0 |
| MTS SYSTEMS CORP.                   | COM      | 553777103 | 3      | 262      | SH  | DEFINED | 01 0 |
| MTC TECHNOLOGIES INC                | COM      | 55377A106 | 987    | 51100    | SH  | DEFINED | 01   |
| MTC TECHNOLOGIES INC                | COM      | 55377A106 | 1      | 70       | SH  | DEFINED | 01 0 |
| MACDERMID INC                       | COM      | 554273102 | 2974   | 145412   | SH  | DEFINED | 01   |
| MACDERMID INC                       | COM      | 554273102 | 55     | 2679     | SH  | DEFINED | 01 0 |
| MACDERMID INC                       | COM      | 554273102 | 4      | 187      | SH  | DEFINED | 01 0 |
| MACK-CALI REALTY.                   | COM      | 554489104 | 529    | 17096    | SH  | DEFINED | 01   |
| MACROVISION CORP                    | COM      | 555904101 | 2267   | 189118   | SH  | DEFINED | 01   |
| MACROVISION CORP                    | COM      | 555904101 | 1      | 70       | SH  | DEFINED | 01 0 |
| MACRO MEDIA                         | COM      | 556100105 | 31     | 2595     | SH  | DEFINED | 01   |
| MACRO MEDIA                         | COM      | 556100105 | 58     | 4760     | SH  | DEFINED | 01 0 |
| STEVEN MADDEN LTD                   | COM      | 556269108 | 2652   | 169200   | SH  | DEFINED | 01   |
| MAGNA ENTERTAINMENT.                | COM      | 559211107 | 172    | 40000    | SH  | DEFINED | 01   |
| MAGNETEK INC                        | COM      | 559424106 | 178    | 73821    | SH  | DEFINED | 01   |
| MAKITA CORP-SPONS ADR               | COM      | 560877300 | 3534   | 512200   | SH  | DEFINED | 01   |
| MANDALAY RESORT GRP                 | COM      | 562567107 | 352    | 12751    | SH  | DEFINED | 01   |



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|------------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| MANDALAY RESORT GRP          | COM      | 562567107 | 2679   | 97200   | SH  | DEFINED | 01 | 0 |
| MANHATTAN ASS                | COM      | 562750109 | 2344   | 133642  | SH  | DEFINED | 01 |   |
| MANHATTAN ASS                | COM      | 562750109 | 2      | 95      | SH  | DEFINED | 01 | 0 |
| MANITOWOC CO.                | COM      | 563571108 | 1317   | 78319   | SH  | DEFINED | 01 |   |
| MANOR CARE INC               | COM      | 564055101 | 1630   | 84785   | SH  | DEFINED | 01 |   |
| MANOR CARE INC               | COM      | 564055101 | 80     | 4163    | SH  | DEFINED | 01 | 0 |
| MANOR CARE INC               | COM      | 564055101 | 409    | 21244   | SH  | DEFINED | 01 | 0 |
| MANPOWER INC-WIS             | COM      | 56418H100 | 23881  | 799223  | SH  | DEFINED | 01 |   |
| MANTECH INTL CORP-A.         | COM      | 564563104 | 1394   | 94100   | SH  | DEFINED | 01 |   |
| MANTECH INTL CORP-A.         | COM      | 564563104 | 53     | 3582    | SH  | DEFINED | 01 | 0 |
| MANTECH INTL CORP-A.         | COM      | 564563104 | 3      | 235     | SH  | DEFINED | 01 | 0 |
| MANUGISTICS GROUP IN         | COM      | 565011103 | 2448   | 1073465 | SH  | DEFINED | 01 |   |
| MANUGISTICS GROUP IN         | COM      | 565011103 | 139    | 60770   | SH  | DEFINED | 01 | 0 |
| MANUGISTICS GROUP IN         | COM      | 565011103 | 208    | 91300   | SH  | DEFINED | 01 | 0 |
| MANUGISTICS GP CVT           | CONV BND | 565011AB9 | 666    | 1300000 | PRN | DEFINED | 01 |   |
| MAP INFO                     | COM      | 565105103 | 174    | 44976   | SH  | DEFINED | 01 |   |
| MARATHON OIL CORP            | COM      | 565849106 | 33165  | 1383599 | SH  | DEFINED | 01 |   |
| MARATHON OIL CORP            | COM      | 565849106 | 14     | 600     | SH  | DEFINED | 01 | 0 |
| MARATHON OIL CORP            | COM      | 565849106 | 1651   | 68863   | SH  | DEFINED | 01 | 0 |
| MARCUS CORP                  | COM      | 566330106 | 1186   | 87207   | SH  | DEFINED | 01 |   |
| MARKEL CORP                  | COM      | 570535104 | 336    | 1500    | SH  | DEFINED | 01 |   |
| MARKETSOFT CVT PFD           | CONV PRF | 570620XX7 | 1024   | 2049180 | SH  | DEFINED | 01 |   |
| MARS INC MARS INC PFD SER G. | PRF      | 571650993 | 0      | 7140000 | SH  | DEFINED | 01 |   |
| MARS INC. C CVT PFD          | CONV PRF | 571650XX3 | 0      | 2702703 | SH  | DEFINED | 01 |   |
| MARS INC D CVT PFD           | CONV PRF | 571650XY1 | 0      | 4761905 | SH  | DEFINED | 01 |   |
| MARS INC, FLORIDA            | CONV BND | 571650XZ8 | 0      | 2000000 | PRN | DEFINED | 01 |   |
| MARSH MCLENNAN CO            | COM      | 571748102 | 258765 | 6070039 | SH  | DEFINED | 01 |   |
| MARSH MCLENNAN CO            | COM      | 571748102 | 16496  | 386925  | SH  | DEFINED | 01 | 0 |
| MARSH MCLENNAN CO            | COM      | 571748102 | 5101   | 119672  | SH  | DEFINED | 01 | 0 |
| MARSHALL & ILSLEY            | COM      | 571834100 | 312    | 12201   | SH  | DEFINED | 01 |   |
| MARSHALL & ILSLEY            | COM      | 571834100 | 1231   | 48160   | SH  | DEFINED | 01 | 0 |
| MARRIOTT INTL CL A           | COM      | 571903202 | 192528 | 6052468 | SH  | DEFINED | 01 |   |
| MARRIOTT INTL CL A           | COM      | 571903202 | 4146   | 130295  | SH  | DEFINED | 01 | 0 |
| MARRIOTT INTL CL A           | COM      | 571903202 | 1664   | 52316   | SH  | DEFINED | 01 | 0 |
| MARTEK BIOSCIENCES.          | COM      | 572901106 | 2410   | 84500   | SH  | DEFINED | 01 |   |
| MARTEK BIOSCIENCES.          | COM      | 572901106 | 2      | 80      | SH  | DEFINED | 01 | 0 |
| MARTIN MARIETTA MATE         | COM      | 573284106 | 26812  | 971045  | SH  | DEFINED | 01 |   |
| MARTIN MARIETTA MATE         | COM      | 573284106 | 785    | 28429   | SH  | DEFINED | 01 | 0 |
| MARTIN MARIETTA MATE         | COM      | 573284106 | 1140   | 41300   | SH  | DEFINED | 01 | 0 |
| MASCO CORP                   | COM      | 574599106 | 13988  | 751128  | SH  | DEFINED | 01 |   |
| MASCO CORP                   | COM      | 574599106 | 2021   | 108525  | SH  | DEFINED | 01 | 0 |
| MASCO CVT                    | CONV BND | 574599AW6 | 743    | 1770000 | PRN | DEFINED | 01 |   |
| MASCO CVT                    | CONV BND | 574599AW6 | 630    | 1500000 | PRN | DEFINED | 01 | 0 |
| MASSEY ENERGY CO             | COM      | 576206106 | 2101   | 223510  | SH  | DEFINED | 01 |   |
| MATERIAL SCIENCES            | COM      | 576674105 | 890    | 88447   | SH  | DEFINED | 01 |   |
| MATERIAL SCIENCES            | COM      | 576674105 | 29     | 2851    | SH  | DEFINED | 01 | 0 |
| MATERIAL SCIENCES            | COM      | 576674105 | 2      | 190     | SH  | DEFINED | 01 | 0 |
| MATRIXONE INC                | COM      | 57685P304 | 541    | 160000  | SH  | DEFINED | 01 |   |
| MATTEL INC.                  | COM      | 577081102 | 146615 | 6516108 | SH  | DEFINED | 01 |   |
| MATTEL INC.                  | COM      | 577081102 | 2109   | 93745   | SH  | DEFINED | 01 | 0 |
| MATTEL INC.                  | COM      | 577081102 | 2197   | 97656   | SH  | DEFINED | 01 | 0 |
| MATTEL INC.                  | COM      | 577081102 | 18     | 800     | SH  | DEFINED | 01 | 1 |
| MATTEL INC.                  | COM      | 577081102 | 644    | 28600   | SH  | DEFINED | 01 | 1 |
| MAXTOR CORP                  | COM      | 577729205 | 2945   | 523100  | SH  | DEFINED | 01 |   |
| MAXTOR CORP                  | COM      | 577729205 | 86     | 15138   | SH  | DEFINED | 01 | 0 |
| MAXTOR CORP                  | COM      | 577729205 | 5      | 963     | SH  | DEFINED | 01 | 0 |
| MAXIM INTEGRATED             | COM      | 57772K101 | 225102 | 6232096 | SH  | DEFINED | 01 |   |
| MAXIM INTEGRATED             | COM      | 57772K101 | 94050  | 2603731 | SH  | DEFINED | 01 | 0 |
| MAXIM INTEGRATED             | COM      | 57772K101 | 7600   | 210392  | SH  | DEFINED | 01 | 0 |
| MAXWELL SHOE INC - A         | COM      | 577766108 | 10482  | 940125  | SH  | DEFINED | 01 |   |
| MAXWELL SHOE INC - A         | COM      | 577766108 | 70     | 6307    | SH  | DEFINED | 01 | 0 |
| MAXWELL SHOE INC - A         | COM      | 577766108 | 4      | 391     | SH  | DEFINED | 01 | 0 |

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|                      |          |           |        |          |     |         |      |
|----------------------|----------|-----------|--------|----------|-----|---------|------|
| MAY DEPT STORES      | COM      | 577778103 | 9076   | 456317   | SH  | DEFINED | 01   |
| MAY DEPT STORES      | COM      | 577778103 | 217    | 10900    | SH  | DEFINED | 01 0 |
| MAY DEPT STORES      | COM      | 577778103 | 2198   | 110482   | SH  | DEFINED | 01 0 |
| MAVERICK TUBE CORP   | COM      | 577914104 | 3016   | 162150   | SH  | DEFINED | 01   |
| MAXIMUS INC          | COM      | 577933104 | 4743   | 223522   | SH  | DEFINED | 01   |
| MAYTAG CO            | COM      | 578592107 | 5933   | 311787   | SH  | DEFINED | 01   |
| MAYTAG CO            | COM      | 578592107 | 392    | 20624    | SH  | DEFINED | 01 0 |
| MAYTAG CO            | COM      | 578592107 | 327    | 17207    | SH  | DEFINED | 01 0 |
| MCCLATCHY CO HOLDING | COM      | 579489105 | 1806   | 33700    | SH  | DEFINED | 01   |
| MCCORMICK & CO       | COM      | 579780206 | 188    | 7820     | SH  | DEFINED | 01   |
| MCCORMICK & CO       | COM      | 579780206 | 746    | 30900    | SH  | DEFINED | 01 0 |
| MCDATA CORP - CL B   | COM      | 580031102 | 15841  | 1818734  | SH  | DEFINED | 01   |
| MCDATA CORP - CL B   | COM      | 580031102 | 816    | 93599    | SH  | DEFINED | 01 0 |
| MCDATA CORP - CL B   | COM      | 580031102 | 1291   | 148200   | SH  | DEFINED | 01 0 |
| MCDATA CORPORATION-A | COM      | 580031201 | 938    | 109245   | SH  | DEFINED | 01   |
| MCDATA CORPORATION-A | COM      | 580031201 | 2      | 190      | SH  | DEFINED | 01 0 |
| MCDERMOTT INTL       | COM      | 580037109 | 8610   | 2968663  | SH  | DEFINED | 01   |
| MCDERMOTT INTL       | COM      | 580037109 | 41     | 14065    | SH  | DEFINED | 01 0 |
| MCDONALDS            | COM      | 580135101 | 205332 | 14199989 | SH  | DEFINED | 01   |
| MCDONALDS            | COM      | 580135101 | 5624   | 388900   | SH  | DEFINED | 01 0 |
| MCDONALDS            | COM      | 580135101 | 4049   | 279995   | SH  | DEFINED | 01 0 |
| MCGRAW-HILL COS INC  | COM      | 580645109 | 16868  | 303425   | SH  | DEFINED | 01   |
| MCGRAW-HILL COS INC  | COM      | 580645109 | 174    | 3145     | SH  | DEFINED | 01 0 |
| MCGRAW-HILL COS INC  | COM      | 580645109 | 2429   | 43699    | SH  | DEFINED | 01 0 |
| MCKESSON CORP        | COM      | 58155Q103 | 137987 | 5535005  | SH  | DEFINED | 01   |
| MCKESSON CORP        | COM      | 58155Q103 | 5002   | 200750   | SH  | DEFINED | 01 0 |
| MCKESSON CORP        | COM      | 58155Q103 | 1600   | 64185    | SH  | DEFINED | 01 0 |
| MCKESSON CORP        | COM      | 58155Q103 | 20     | 800      | SH  | DEFINED | 01 1 |
| MCKESSON CORP        | COM      | 58155Q103 | 668    | 26800    | SH  | DEFINED | 01 1 |
| MCLEODUSA INC ESCROW | COM      | 582266995 | 0      | 2746     | SH  | DEFINED | 01   |
| MEADE INSTRUMENTS    | COM      | 583062104 | 157    | 58711    | SH  | DEFINED | 01   |
| MEADWESTVACO CORP    | COM      | 583334107 | 255    | 11186    | SH  | DEFINED | 01   |
| MEADWESTVACO CORP    | COM      | 583334107 | 1006   | 44148    | SH  | DEFINED | 01 0 |
| MEDIA GENERAL        | COM      | 584404107 | 3148   | 63944    | SH  | DEFINED | 01   |
| MEDIACOM COMM CORP   | COM      | 58446K105 | 1336   | 151900   | SH  | DEFINED | 01   |
| MEDICINES COMPANY    | COM      | 584688105 | 1024   | 54900    | SH  | DEFINED | 01   |
| MEDICINES COMPANY    | COM      | 584688105 | 121    | 6500     | SH  | DEFINED | 01 0 |
| MEDICIS PHARMACEUTIC | COM      | 584690309 | 5239   | 94237    | SH  | DEFINED | 01   |
| MEDICIS PHARMACEUTIC | COM      | 584690309 | 206    | 3700     | SH  | DEFINED | 01 0 |
| MEDIMMUNE INC \      | COM      | 584699102 | 127269 | 3876665  | SH  | DEFINED | 01   |
| MEDIMMUNE INC \      | COM      | 584699102 | 39947  | 1216812  | SH  | DEFINED | 01 0 |
| MEDIMMUNE INC \      | COM      | 584699102 | 5711   | 173978   | SH  | DEFINED | 01 0 |
| MEDTRONIC            | COM      | 585055106 | 447798 | 9924587  | SH  | DEFINED | 01   |
| MEDTRONIC            | COM      | 585055106 | 24365  | 539945   | SH  | DEFINED | 01 0 |
| MEDTRONIC            | COM      | 585055106 | 12185  | 270067   | SH  | DEFINED | 01 0 |
| MEDTRONIC CVT        | CONV BND | 585055AB2 | 792    | 760000   | PRN | DEFINED | 01   |
| MEDTRONIC CVT        | CONV BND | 585055AB2 | 1043   | 1000000  | PRN | DEFINED | 01 0 |
| MELLON FINANCIAL COR | COM      | 58551A108 | 21083  | 991645   | SH  | DEFINED | 01   |
| MELLON FINANCIAL COR | COM      | 58551A108 | 2021   | 95059    | SH  | DEFINED | 01 0 |
| MEMBER WORKS         | COM      | 586002107 | 788    | 37708    | SH  | DEFINED | 01   |
| MENS WEARHOUSE INC   | COM      | 587118100 | 1763   | 117839   | SH  | DEFINED | 01   |
| MENTOR CORP MN       | COM      | 587188103 | 2874   | 167970   | SH  | DEFINED | 01   |
| MENTOR CORP MN       | COM      | 587188103 | 3      | 150      | SH  | DEFINED | 01 0 |
| MENTOR GRAPHIC       | COM      | 587200106 | 5945   | 665078   | SH  | DEFINED | 01   |
| MENTOR GRAPHIC       | COM      | 587200106 | 125    | 13850    | SH  | DEFINED | 01 0 |
| MERCANTILE BANKSHARE | COM      | 587405101 | 98     | 2873     | SH  | DEFINED | 01   |
| MERCK & CO. INC.     | COM      | 589331107 | 200369 | 3657677  | SH  | DEFINED | 01   |
| MERCK & CO. INC.     | COM      | 589331107 | 12202  | 222714   | SH  | DEFINED | 01 0 |
| MERCK & CO. INC.     | COM      | 589331107 | 27272  | 497843   | SH  | DEFINED | 01 0 |
| MERCK & CO. INC.     | COM      | 589331107 | 4064   | 74194    | SH  | DEFINED | 01 1 |
| MERCURY COMP SYS INC | COM      | 589378108 | 2122   | 78059    | SH  | DEFINED | 01   |
| MERCURY COMP SYS INC | COM      | 589378108 | 2      | 65       | SH  | DEFINED | 01 0 |

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| MERCURY INTERACTIVE            | COM      | 589405109 | 17921  | 603777   | SH  | DEFINED | 01   |
| MERCURY INTERACTIVE            | COM      | 589405109 | 580    | 19512    | SH  | DEFINED | 01 0 |
| MEREDITH CORP                  | COM      | 589433101 | 106    | 2776     | SH  | DEFINED | 01   |
| MEREDITH CORP                  | COM      | 589433101 | 25     | 655      | SH  | DEFINED | 01 0 |
| MEREDITH CORP                  | COM      | 589433101 | 419    | 10978    | SH  | DEFINED | 01 0 |
| MERIDIAN GOLD.                 | COM      | 589975101 | 2272   | 240400   | SH  | DEFINED | 01   |
| MERIX CORP                     | COM      | 590049102 | 119    | 29700    | SH  | DEFINED | 01   |
| MERRILL LYNCH & CO             | COM      | 590188108 | 77136  | 2178990  | SH  | DEFINED | 01   |
| MERRILL LYNCH & CO             | COM      | 590188108 | 1296   | 36600    | SH  | DEFINED | 01 0 |
| MERRILL LYNCH & CO             | COM      | 590188108 | 8116   | 229292   | SH  | DEFINED | 01 0 |
| MERRILL LYNCH CVT              | CONV BND | 590188A73 | 818    | 840000   | PRN | DEFINED | 01   |
| MESA AIR                       | COM      | 590479101 | 466    | 93738    | SH  | DEFINED | 01   |
| METHODE ELEC                   | COM      | 591520200 | 843    | 104121   | SH  | DEFINED | 01   |
| METLIFE INC                    | COM      | 59156R108 | 12185  | 461908   | SH  | DEFINED | 01   |
| METLIFE INC                    | COM      | 59156R108 | 43     | 1635     | SH  | DEFINED | 01 0 |
| METLIFE INC                    | COM      | 59156R108 | 4129   | 156528   | SH  | DEFINED | 01 0 |
| MET LIFE                       | CONV PRF | 59156R207 | 24096  | 300000   | SH  | DEFINED | 01   |
| METRIS COMPANIES               | COM      | 591598107 | 1215   | 517000   | SH  | DEFINED | 01 0 |
| METRO GOLDWYN MAYER            | COM      | 591610100 | 2678   | 255000   | SH  | DEFINED | 01   |
| METRO ONE TELECO INC           | COM      | 59163F105 | 365    | 73226    | SH  | DEFINED | 01   |
| METROCALL HOLDINGS INC         | COM      | 59164X105 | 5      | 4251     | SH  | DEFINED | 01 0 |
| METROCALL INC METROCALL HOLDIN | PRF      | 59164X204 | 11     | 3665     | SH  | DEFINED | 01 0 |
| METROMEDIA FIBER NET           | COM      | 591689104 | 0      | 1037     | SH  | DEFINED | 01   |
| METTLER TOLEDO                 | COM      | 592688105 | 1567   | 52600    | SH  | DEFINED | 01   |
| MICHAELS STORES INC            | COM      | 594087108 | 1606   | 64214    | SH  | DEFINED | 01   |
| MICHAELS STORES INC            | COM      | 594087108 | 2771   | 110800   | SH  | DEFINED | 01 0 |
| MICREL                         | COM      | 594793101 | 35     | 3825     | SH  | DEFINED | 01   |
| MICROS SYSTEMS                 | COM      | 594901100 | 1211   | 51511    | SH  | DEFINED | 01   |
| MICROSOFT                      | COM      | 594918104 | 960685 | 39681384 | SH  | DEFINED | 01   |
| MICROSOFT                      | COM      | 594918104 | 48246  | 1992757  | SH  | DEFINED | 01 0 |
| MICROSOFT                      | COM      | 594918104 | 58068  | 2398489  | SH  | DEFINED | 01 0 |
| MICROSOFT                      | COM      | 594918104 | 29     | 1212     | SH  | DEFINED | 01 1 |
| MICROSOFT                      | COM      | 594918104 | 1419   | 58595    | SH  | DEFINED | 01 1 |
| MICRO STRATEGY                 | COM      | 594972408 | 2442   | 101300   | SH  | DEFINED | 01   |
| MICRO STRATEGY                 | COM      | 594972408 | 1582   | 65600    | SH  | DEFINED | 01 0 |
| MICRO-CHIP                     | COM      | 595017104 | 64301  | 3231224  | SH  | DEFINED | 01   |
| MICRO-CHIP                     | COM      | 595017104 | 48057  | 2414978  | SH  | DEFINED | 01 0 |
| MICRO-CHIP                     | COM      | 595017104 | 3754   | 188624   | SH  | DEFINED | 01 0 |
| MICRO MUSE                     | COM      | 595094103 | 1117   | 214900   | SH  | DEFINED | 01   |
| MICRO MUSE                     | COM      | 595094103 | 50     | 9600     | SH  | DEFINED | 01 0 |
| MICRON TECHNOLOGY              | COM      | 595112103 | 22687  | 2786948  | SH  | DEFINED | 01   |
| MICRON TECHNOLOGY              | COM      | 595112103 | 415    | 50960    | SH  | DEFINED | 01 0 |
| MICRON TECHNOLOGY              | COM      | 595112103 | 1091   | 134027   | SH  | DEFINED | 01 0 |
| MICRON TECHNOLOGY              | COM      | 595112103 | 60     | 7400     | SH  | DEFINED | 01 1 |
| MICROSEMI CORP                 | COM      | 595137100 | 3859   | 352459   | SH  | DEFINED | 01   |
| MID ATLANTIC MEDICAL           | COM      | 59523C107 | 26707  | 658626   | SH  | DEFINED | 01   |
| MID ATLANTIC MEDICAL           | COM      | 59523C107 | 90     | 2213     | SH  | DEFINED | 01 0 |
| MIDAS INC                      | COM      | 595626102 | 324    | 44441    | SH  | DEFINED | 01   |
| S&P 400 MID CAP DEP            | COM      | 595635103 | 596    | 7971     | SH  | DEFINED | 01   |
| MIDDLESEX WATER CO.            | COM      | 596680108 | 343    | 15500    | SH  | DEFINED | 01   |
| MIDWAY GAMES INC               | COM      | 598148104 | 456    | 137900   | SH  | DEFINED | 01   |
| MIDWEST BANC HOLDINGS INC      | COM      | 598251106 | 1      | 80       | SH  | DEFINED | 01 0 |
| MILACRON INC                   | COM      | 598709103 | 416    | 100147   | SH  | DEFINED | 01   |
| MILLENIUUM PHARM               | COM      | 599902103 | 12052  | 1533470  | SH  | DEFINED | 01   |
| MILLENIUUM PHARM               | COM      | 599902103 | 747    | 95032    | SH  | DEFINED | 01 0 |
| MILLENIUUM PHARM               | COM      | 599902103 | 17     | 2110     | SH  | DEFINED | 01 0 |
| MILLENIUUM CHEM INC.           | COM      | 599903101 | 278    | 23800    | SH  | DEFINED | 01   |
| HERMAN MILLER                  | COM      | 600544100 | 49     | 3064     | SH  | DEFINED | 01   |
| MILLGATE PARTN II LP           | COM      | 600699995 | 10000  | 10000000 | SH  | DEFINED | 01 0 |
| MILLIPORE CORP                 | COM      | 601073109 | 88     | 2696     | SH  | DEFINED | 01   |
| MILLIPORE CORP                 | COM      | 601073109 | 349    | 10673    | SH  | DEFINED | 01 0 |
| MINERALS TECHNOLOGIE           | COM      | 603158106 | 1038   | 27240    | SH  | DEFINED | 01   |

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| MIRANT CORPORATION     | COM | 604675108 | 294    | 184024  | SH | DEFINED | 01   |
| MIRANT CORPORATION     | COM | 604675108 | 144    | 89466   | SH | DEFINED | 01 0 |
| MOBILE TELESYSTM ADR   | COM | 607409109 | 1890   | 45927   | SH | DEFINED | 01   |
| MOBILE TELESYSTM ADR   | COM | 607409109 | 247    | 6000    | SH | DEFINED | 01 1 |
| MOBILE TELESYSTM ADR   | COM | 607409109 | 395    | 9600    | SH | DEFINED | 01 1 |
| MOBILE MINI INC.       | COM | 60740F105 | 677    | 42382   | SH | DEFINED | 01   |
| MODINE MFG CO          | COM | 607828100 | 1933   | 128903  | SH | DEFINED | 01   |
| MODTECH HOLDINGS INC . | COM | 60783C100 | 1349   | 193800  | SH | DEFINED | 01   |
| MOHAWK INDUSTRIES      | COM | 608190104 | 133    | 2769    | SH | DEFINED | 01   |
| MOLECULAR DEVICES      | COM | 60851C107 | 1      | 100     | SH | DEFINED | 01 0 |
| MOLEX INC              | COM | 608554101 | 230    | 10713   | SH | DEFINED | 01   |
| MOLEX INC              | COM | 608554101 | 923    | 42945   | SH | DEFINED | 01 0 |
| MONACO COACH CORP      | COM | 60886R103 | 888    | 85674   | SH | DEFINED | 01   |
| MONDAVI ROBERT CORP    | COM | 609200100 | 40     | 2000    | SH | DEFINED | 01   |
| MONOLITHIC SYS TECH    | COM | 609842109 | 474    | 67300   | SH | DEFINED | 01   |
| MONSANTO CO NEW        | COM | 61166W101 | 24377  | 1486345 | SH | DEFINED | 01   |
| MONSANTO CO NEW        | COM | 61166W101 | 946    | 57659   | SH | DEFINED | 01 0 |
| MONTPELIER RE HLDGS    | COM | 614500981 | 16089  | 633930  | SH | DEFINED | 01   |
| MONTPELIER RE HLDS     | COM | 614500999 | 6003   | 266070  | SH | DEFINED | 01   |
| MONY GROUP INC         | COM | 615337102 | 3506   | 167757  | SH | DEFINED | 01   |
| MOODY`S CORPORATION    | COM | 615369105 | 9087   | 196582  | SH | DEFINED | 01   |
| MOODY`S CORPORATION    | COM | 615369105 | 1541   | 33331   | SH | DEFINED | 01 0 |
| MOOG INC CL A          | COM | 615394202 | 2290   | 74800   | SH | DEFINED | 01   |
| MOOG INC CL A          | COM | 615394202 | 66     | 2140    | SH | DEFINED | 01 0 |
| MOOG INC CL A          | COM | 615394202 | 5      | 165     | SH | DEFINED | 01 0 |
| MOORE CORP.            | COM | 615785102 | 388    | 37070   | SH | DEFINED | 01   |
| MORGAN STANLEY         | COM | 617446448 | 261002 | 6805857 | SH | DEFINED | 01   |
| MORGAN STANLEY         | COM | 617446448 | 4478   | 116840  | SH | DEFINED | 01 0 |
| MORGAN STANLEY         | COM | 617446448 | 10313  | 268934  | SH | DEFINED | 01 0 |
| PYRAMID RUSSELL 2000   | COM | 619464XX3 | 57147  | 139655  | SH | DEFINED | 01 0 |
| MOSSIMO                | COM | 619696107 | 422    | 87500   | SH | DEFINED | 01   |
| MOSSIMO                | COM | 619696107 | 44     | 9068    | SH | DEFINED | 01 0 |
| MOSSIMO                | COM | 619696107 | 2      | 347     | SH | DEFINED | 01 0 |
| MOTHERS WORK INC       | COM | 619903107 | 350    | 15800   | SH | DEFINED | 01   |
| MOTHERS WORK INC       | COM | 619903107 | 0      | 20      | SH | DEFINED | 01 0 |
| MOTIENT CORP-WT04      | WT  | 619908148 | 0      | 4       | SH | DEFINED | 01   |
| MOTOROLA               | COM | 620076109 | 52769  | 6388291 | SH | DEFINED | 01   |
| MOTOROLA               | COM | 620076109 | 473    | 57289   | SH | DEFINED | 01 0 |
| MOTOROLA               | COM | 620076109 | 4193   | 507570  | SH | DEFINED | 01 0 |
| MUELLER INDS           | COM | 624756102 | 2538   | 101642  | SH | DEFINED | 01   |
| MULTIMEDIA GAMES INC.  | COM | 625453105 | 2490   | 129500  | SH | DEFINED | 01   |
| MURPHY OIL             | COM | 626717102 | 47452  | 1074310 | SH | DEFINED | 01   |
| MURPHY OIL             | COM | 626717102 | 2342   | 53024   | SH | DEFINED | 01 0 |
| MURPHY OIL             | COM | 626717102 | 3767   | 85290   | SH | DEFINED | 01 0 |
| MYERS IND INC          | COM | 628464109 | 852    | 89205   | SH | DEFINED | 01   |
| MYKROLIS CORP.         | COM | 62852P103 | 1229   | 147210  | SH | DEFINED | 01   |
| MYLAN LABS             | COM | 628530107 | 220    | 7668    | SH | DEFINED | 01   |
| MYLAN LABS             | COM | 628530107 | 6      | 200     | SH | DEFINED | 01 0 |
| MYRIAD GENETICS        | COM | 62855J104 | 553    | 54800   | SH | DEFINED | 01   |
| MYRIAD GENETICS        | COM | 62855J104 | 1      | 60      | SH | DEFINED | 01 0 |
| NBTY INC               | COM | 628782104 | 6765   | 356787  | SH | DEFINED | 01   |
| NBTY INC               | COM | 628782104 | 67     | 3551    | SH | DEFINED | 01 0 |
| NBTY INC               | COM | 628782104 | 4      | 198     | SH | DEFINED | 01 0 |
| NCI BUILDING SYSTEMS   | COM | 628852105 | 1524   | 98300   | SH | DEFINED | 01   |
| NCI BUILDING SYSTEMS   | COM | 628852105 | 52     | 3333    | SH | DEFINED | 01 0 |
| NCI BUILDING SYSTEMS   | COM | 628852105 | 3      | 214     | SH | DEFINED | 01 0 |
| NCO GROUP              | COM | 628858102 | 1115   | 76890   | SH | DEFINED | 01   |
| NCR CORPORATION        | COM | 62886E108 | 2117   | 115451  | SH | DEFINED | 01   |
| NCR CORPORATION        | COM | 62886E108 | 395    | 21511   | SH | DEFINED | 01 0 |
| NDS GROUP PLC-SPONS    | COM | 628891103 | 62     | 7600    | SH | DEFINED | 01   |
| NTL INC                | COM | 62940M104 | 599    | 67339   | SH | DEFINED | 01 0 |
| NTL INC SERIES A WTS   | WT  | 62940M138 | 0      | 1       | SH | DEFINED | 01   |

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|                                |          |           |        |         |     |         |      |
|--------------------------------|----------|-----------|--------|---------|-----|---------|------|
| NTL EUROPE INC                 | COM      | 62940R103 | 0      | 1       | SH  | DEFINED | 01   |
| NTL INC (FORMERLY INTL CABLETA | PRF      | 62940R202 | 0      | 114     | SH  | DEFINED | 01 0 |
| NUI CORP                       | COM      | 629431107 | 988    | 67691   | SH  | DEFINED | 01   |
| NVR INC                        | COM      | 62944T105 | 6965   | 21169   | SH  | DEFINED | 01   |
| NABI BIOPHARMACEUTICALS        | COM      | 629519109 | 634    | 105700  | SH  | DEFINED | 01   |
| NABI BIOPHARMACEUTICALS        | COM      | 629519109 | 47     | 7761    | SH  | DEFINED | 01 0 |
| NABI BIOPHARMACEUTICALS        | COM      | 629519109 | 3      | 499     | SH  | DEFINED | 01 0 |
| NABORS INDUSTRIES INC. CVT     | CONV BND | 629568AD8 | 739    | 1120000 | PRN | DEFINED | 01   |
| NASDAQ-100 SHARES              | COM      | 631100104 | 241018 | 9526400 | SH  | DEFINED | 01   |
| NASDAQ-100 SHARES              | COM      | 631100104 | 4634   | 183240  | SH  | DEFINED | 01 0 |
| NASDAQ-100 SHARES              | COM      | 631100104 | 28     | 1100    | SH  | DEFINED | 01 0 |
| NASDAQ STOCK MARKET            | COM      | 631103108 | 4      | 600     | SH  | DEFINED | 01 0 |
| NASH FINCH CO                  | COM      | 631158102 | 298    | 35390   | SH  | DEFINED | 01   |
| NATIONAL CITY CORP             | COM      | 635405103 | 9548   | 342885  | SH  | DEFINED | 01   |
| NATIONAL CITY CORP             | COM      | 635405103 | 3787   | 135963  | SH  | DEFINED | 01 0 |
| NATL COMMERCE FINL             | COM      | 63545P104 | 203    | 8561    | SH  | DEFINED | 01   |
| NATIONAL FUEL GAS CO           | COM      | 636180101 | 74     | 3362    | SH  | DEFINED | 01   |
| NATIONAL INSTRUMENT            | COM      | 636518102 | 851    | 24132   | SH  | DEFINED | 01   |
| NATIONAL INSTRUMENT            | COM      | 636518102 | 99     | 2800    | SH  | DEFINED | 01 0 |
| NATIONAL OILWELL INC           | COM      | 637071101 | 733    | 32714   | SH  | DEFINED | 01   |
| NATIONAL OILWELL INC           | COM      | 637071101 | 1107   | 49400   | SH  | DEFINED | 01 0 |
| NATL PRESTO IND                | COM      | 637215104 | 531    | 20289   | SH  | DEFINED | 01   |
| NATIONAL PROCESSING            | COM      | 637229105 | 3104   | 223000  | SH  | DEFINED | 01   |
| NATL SEMICONDUCTOR             | COM      | 637640103 | 17032  | 999531  | SH  | DEFINED | 01   |
| NATL SEMICONDUCTOR             | COM      | 637640103 | 683    | 40071   | SH  | DEFINED | 01 0 |
| NATIONAL VISION INC            | COM      | 63845P101 | 111    | 292419  | SH  | DEFINED | 01 0 |
| NAVIGATORS GROUP INC           | COM      | 638904102 | 646    | 25100   | SH  | DEFINED | 01   |
| NAVIGATORS GROUP INC           | COM      | 638904102 | 35     | 1357    | SH  | DEFINED | 01 0 |
| NAVIGATORS GROUP INC           | COM      | 638904102 | 2      | 82      | SH  | DEFINED | 01 0 |
| NATURES SUNSHINE PRO           | COM      | 639027101 | 396    | 45111   | SH  | DEFINED | 01   |
| NATUZZI SPA-SP ADR             | COM      | 63905A101 | 3562   | 441400  | SH  | DEFINED | 01   |
| NAUTICA ENTERPRISES            | COM      | 639089101 | 4310   | 444426  | SH  | DEFINED | 01   |
| NAUTILUS GROUP INC             | COM      | 63910B102 | 2405   | 168695  | SH  | DEFINED | 01   |
| NAUTILUS GROUP INC             | COM      | 63910B102 | 2      | 137     | SH  | DEFINED | 01 0 |
| NAVISTAR INTL CORP             | COM      | 63934E108 | 31187  | 1267232 | SH  | DEFINED | 01   |
| NAVISTAR INTL CORP             | COM      | 63934E108 | 1538   | 62477   | SH  | DEFINED | 01 0 |
| NAVISTAR INTL CORP             | COM      | 63934E108 | 370    | 15051   | SH  | DEFINED | 01 0 |
| NDCHEALTH CORP                 | COM      | 639480102 | 2758   | 164463  | SH  | DEFINED | 01   |
| NDCHEALTH CORP                 | COM      | 639480102 | 2      | 130     | SH  | DEFINED | 01 0 |
| NEIMAN-MARCUS GROUP            | COM      | 640204202 | 841    | 29002   | SH  | DEFINED | 01   |
| NELSON (THOMAS) INC            | COM      | 640376109 | 551    | 64742   | SH  | DEFINED | 01   |
| NEON COMMUNICATIONS            | COM      | 640506101 | 0      | 61      | SH  | DEFINED | 01   |
| NET.B@NK INC.                  | COM      | 640933107 | 465    | 50000   | SH  | DEFINED | 01   |
| NETWORK ASSOCIATES             | COM      | 640938106 | 5138   | 372029  | SH  | DEFINED | 01   |
| NETCENTIVES INC                | COM      | 64108P101 | 0      | 83      | SH  | DEFINED | 01   |
| NETFLIX.COM INC                | COM      | 64110L106 | 712    | 35000   | SH  | DEFINED | 01   |
| NETEGRITY INC                  | COM      | 64110P107 | 378    | 101816  | SH  | DEFINED | 01   |
| NET IQ                         | COM      | 64115P102 | 1      | 110     | SH  | DEFINED | 01 0 |
| NETSCOUT SYS INC               | COM      | 64115T104 | 320    | 114800  | SH  | DEFINED | 01   |
| NETSCREEN TECH INC             | COM      | 64117V107 | 11085  | 660600  | SH  | DEFINED | 01   |
| NETSCREEN TECH INC             | COM      | 64117V107 | 432    | 25750   | SH  | DEFINED | 01 0 |
| NETSCREEN TECH INC             | COM      | 64117V107 | 564    | 33600   | SH  | DEFINED | 01 0 |
| NETWORK EQUIP TECH             | COM      | 641208103 | 405    | 67167   | SH  | DEFINED | 01   |
| NETWORK APPLIANCE              | COM      | 64120L104 | 25918  | 2316170 | SH  | DEFINED | 01   |
| NETWORK APPLIANCE              | COM      | 64120L104 | 194    | 17350   | SH  | DEFINED | 01 0 |
| NETWORK APPLIANCE              | COM      | 64120L104 | 1187   | 106085  | SH  | DEFINED | 01 0 |
| NETWORK PLUS                   | COM      | 64122D506 | 0      | 167     | SH  | DEFINED | 01   |
| NEUBERGER BERMAN               | COM      | 641234109 | 82     | 2912    | SH  | DEFINED | 01   |
| NEURO CRINE                    | COM      | 64125C109 | 2226   | 53270   | SH  | DEFINED | 01   |
| NEURO CRINE                    | COM      | 64125C109 | 103    | 2470    | SH  | DEFINED | 01 0 |
| NEW CENTURY FINL.              | COM      | 64352D101 | 2306   | 73970   | SH  | DEFINED | 01   |
| NEW ENGLAND BUS SERV           | COM      | 643872104 | 986    | 38512   | SH  | DEFINED | 01   |

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| NEW JERSEY RESOURCES           | COM      | 646025106 | 23657  | 724571   | SH  | DEFINED | 01   |
| NEW JERSEY RESOURCES           | COM      | 646025106 | 120    | 3703     | SH  | DEFINED | 01 0 |
| NEW JERSEY RESOURCES           | COM      | 646025106 | 8      | 252      | SH  | DEFINED | 01 0 |
| NEW PLAN EXCEL REALT           | COM      | 648053106 | 79     | 4044     | SH  | DEFINED | 01   |
| NEW YORK COM BANCORP           | COM      | 649445103 | 17769  | 596273   | SH  | DEFINED | 01   |
| NEW YORK TIMES CLA             | COM      | 650111107 | 7662   | 177549   | SH  | DEFINED | 01   |
| NEW YORK TIMES CLA             | COM      | 650111107 | 1440   | 33380    | SH  | DEFINED | 01 0 |
| NEWELL RUBBERMAID              | COM      | 651229106 | 30611  | 1079778  | SH  | DEFINED | 01   |
| NEWELL RUBBERMAID              | COM      | 651229106 | 1701   | 59999    | SH  | DEFINED | 01 0 |
| NEWELL RUBBERMAID              | COM      | 651229106 | 328    | 11568    | SH  | DEFINED | 01 1 |
| NEWFIELD EXPLORATION           | COM      | 651290108 | 30192  | 890870   | SH  | DEFINED | 01   |
| NEWFIELD EXPLORATION           | COM      | 651290108 | 60586  | 1787686  | SH  | DEFINED | 01 0 |
| NEWFIELD EXPLORATION           | COM      | 651290108 | 2888   | 85200    | SH  | DEFINED | 01 0 |
| NEWMONT MINING                 | COM      | 651639106 | 80543  | 3080060  | SH  | DEFINED | 01   |
| NEWMONT MINING                 | COM      | 651639106 | 955    | 36525    | SH  | DEFINED | 01 0 |
| NEWMONT MINING                 | COM      | 651639106 | 2331   | 89136    | SH  | DEFINED | 01 0 |
| NEWPARK RESOURCES              | COM      | 651718504 | 585    | 129200   | SH  | DEFINED | 01   |
| NEWPARK RESOURCES              | COM      | 651718504 | 1      | 170      | SH  | DEFINED | 01 0 |
| NEWPORT CORP                   | COM      | 651824104 | 671    | 56805    | SH  | DEFINED | 01   |
| NEWPORT CORP                   | COM      | 651824104 | 2      | 150      | SH  | DEFINED | 01 0 |
| NEWPOWER HOLDINGS              | COM      | 652463100 | 0      | 667      | SH  | DEFINED | 01   |
| NEWS CORP LTD ADR JH           | COM      | 652487703 | 269    | 10369    | SH  | DEFINED | 01   |
| NEWS CORP ADR PFD              | COM      | 652487802 | 1027   | 48000    | SH  | DEFINED | 01   |
| NEWTEK CAPITAL -RESTRICTED     | COM      | 652526997 | 19     | 5000     | SH  | DEFINED | 01 0 |
| NEXTEL COMMUNICATION           | COM      | 65332V103 | 5628   | 420334   | SH  | DEFINED | 01   |
| NEXTEL COMMUNICATION           | COM      | 65332V103 | 2962   | 221211   | SH  | DEFINED | 01 0 |
| NEXTEL COMMUNICATIONS INC 11.1 | PRF      | 65332V400 | 19986  | 18766    | SH  | DEFINED | 01   |
| NEXTEL COMMUNICATIONS INC 11.1 | PRF      | 65332V707 | 4200   | 4000     | SH  | DEFINED | 01   |
| NEXTEL COMMUNICATION CONVERTIB | CONV BND | 65332VAY9 | 16801  | 19565000 | PRN | DEFINED | 01 0 |
| NEXTEL PARTNERS INC            | COM      | 65333F107 | 3178   | 630529   | SH  | DEFINED | 01   |
| NEXTEL PARTNERS INC            | COM      | 65333F107 | 3168   | 628626   | SH  | DEFINED | 01 0 |
| NEXTEL PARTNERS INC            | COM      | 65333F107 | 3      | 575      | SH  | DEFINED | 01 0 |
| NICOR                          | COM      | 654086107 | 463    | 16969    | SH  | DEFINED | 01   |
| NICOR                          | COM      | 654086107 | 266    | 9754     | SH  | DEFINED | 01 0 |
| NIKE INC CL B                  | COM      | 654106103 | 5769   | 112185   | SH  | DEFINED | 01   |
| NIKE INC CL B                  | COM      | 654106103 | 2999   | 58333    | SH  | DEFINED | 01 0 |
| 99 CENTS ONLY STORE            | COM      | 65440K106 | 32493  | 1274245  | SH  | DEFINED | 01   |
| 99 CENTS ONLY STORE            | COM      | 65440K106 | 39062  | 1531984  | SH  | DEFINED | 01 0 |
| 99 CENTS ONLY STORE            | COM      | 65440K106 | 3037   | 119099   | SH  | DEFINED | 01 0 |
| NISOURCE INC                   | COM      | 65473P105 | 26034  | 1430414  | SH  | DEFINED | 01   |
| NISOURCE INC                   | COM      | 65473P105 | 2831   | 155550   | SH  | DEFINED | 01 0 |
| NISOURCE INC                   | COM      | 65473P105 | 1003   | 55123    | SH  | DEFINED | 01 0 |
| NISOURCE INC SAILS             | COM      | 65473P600 | 0      | 128      | SH  | DEFINED | 01   |
| NOKIA ADR A                    | COM      | 654902204 | 120378 | 8592209  | SH  | DEFINED | 01   |
| NOKIA ADR A                    | COM      | 654902204 | 1904   | 135755   | SH  | DEFINED | 01 0 |
| NOKIA ADR A                    | COM      | 654902204 | 1300   | 92750    | SH  | DEFINED | 01 0 |
| NOBLE ENERGY INC               | COM      | 655044105 | 425    | 12391    | SH  | DEFINED | 01   |
| NORDSON CORP                   | COM      | 655663102 | 976    | 40500    | SH  | DEFINED | 01   |
| NORDSON CORP                   | COM      | 655663102 | 60     | 2477     | SH  | DEFINED | 01 0 |
| NORDSON CORP                   | COM      | 655663102 | 4      | 162      | SH  | DEFINED | 01 0 |
| NORDSTROM INC                  | COM      | 655664100 | 495    | 30566    | SH  | DEFINED | 01   |
| NORDSTROM INC                  | COM      | 655664100 | 484    | 29871    | SH  | DEFINED | 01 0 |
| NORFOLK SOUTHERN CO            | COM      | 655844108 | 3262   | 175754   | SH  | DEFINED | 01   |
| NORFOLK SOUTHERN CO            | COM      | 655844108 | 1593   | 85826    | SH  | DEFINED | 01 0 |
| NORTH FOLK BANCORP             | COM      | 659424105 | 2832   | 96163    | SH  | DEFINED | 01   |
| NORTH FOLK BANCORP             | COM      | 659424105 | 1049   | 35625    | SH  | DEFINED | 01 0 |
| NORTHEAST UTILITIES            | COM      | 664397106 | 2139   | 153665   | SH  | DEFINED | 01   |
| NORTHERN TRUST CORP            | COM      | 665859104 | 711    | 23357    | SH  | DEFINED | 01   |
| NORTHERN TRUST CORP            | COM      | 665859104 | 1484   | 48733    | SH  | DEFINED | 01 0 |
| NORTHROP GRUMMAN COR.          | COM      | 666807102 | 60587  | 706155   | SH  | DEFINED | 01   |
| NORTHROP GRUMMAN COR.          | COM      | 666807102 | 5253   | 61230    | SH  | DEFINED | 01 0 |
| NORTHROP GRUMMAN COR.          | COM      | 666807102 | 3455   | 40263    | SH  | DEFINED | 01 0 |

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| NORTHROP GRUMMAN CVT   | CONV PRF | 666807409 | 754    | 7600    | SH | DEFINED | 01 | 0 |
| NWA                    | COM      | 667280101 | 9920   | 1437743 | SH | DEFINED | 01 |   |
| NWA                    | COM      | 667280101 | 1056   | 153100  | SH | DEFINED | 01 | 0 |
| NWA                    | COM      | 667280101 | 353    | 51100   | SH | DEFINED | 01 | 0 |
| NW NATURAL GAS CO      | COM      | 667655104 | 1902   | 75784   | SH | DEFINED | 01 |   |
| NORTHWESTERN CORP      | COM      | 668074107 | 233    | 110979  | SH | DEFINED | 01 |   |
| NOVARTIS AG-ADR        | COM      | 66987V109 | 28     | 750     | SH | DEFINED | 01 | 0 |
| NU HORIZONS ELEC COR   | COM      | 669908105 | 3539   | 720800  | SH | DEFINED | 01 |   |
| NOVAVAX INC..          | COM      | 670002104 | 838    | 206800  | SH | DEFINED | 01 |   |
| NOVELL INC             | COM      | 670006105 | 731    | 339576  | SH | DEFINED | 01 |   |
| NOVELL INC             | COM      | 670006105 | 51     | 23594   | SH | DEFINED | 01 | 0 |
| NOVELL INC             | COM      | 670006105 | 178    | 82740   | SH | DEFINED | 01 | 0 |
| NOVELLUS SYSTEMS INC   | COM      | 670008101 | 51470  | 1887381 | SH | DEFINED | 01 |   |
| NOVELLUS SYSTEMS INC   | COM      | 670008101 | 45786  | 1678916 | SH | DEFINED | 01 | 0 |
| NOVELLUS SYSTEMS INC   | COM      | 670008101 | 3858   | 141451  | SH | DEFINED | 01 | 0 |
| NOVEN PHARMACEUTICAL   | COM      | 670009109 | 945    | 66936   | SH | DEFINED | 01 |   |
| NOVOZYMES              | COM      | 670110998 | 140    | 6050    | SH | DEFINED | 01 |   |
| NU SKIN ENTERPRISES.   | COM      | 67018T105 | 4306   | 427600  | SH | DEFINED | 01 |   |
| NU SKIN ENTERPRISES.   | COM      | 67018T105 | 39     | 3955    | SH | DEFINED | 01 | 0 |
| NU SKIN ENTERPRISES.   | COM      | 67018T105 | 3      | 252     | SH | DEFINED | 01 | 0 |
| NSTAR                  | COM      | 67019E107 | 89     | 2213    | SH | DEFINED | 01 |   |
| NUCOR CORP             | COM      | 670346105 | 104941 | 2749315 | SH | DEFINED | 01 |   |
| NUCOR CORP             | COM      | 670346105 | 6930   | 181477  | SH | DEFINED | 01 | 0 |
| NUCOR CORP             | COM      | 670346105 | 2055   | 53838   | SH | DEFINED | 01 | 0 |
| NUEVO ENERGY CO        | COM      | 670509108 | 771    | 56918   | SH | DEFINED | 01 |   |
| NVIDIA CORP            | COM      | 67066G104 | 397    | 30921   | SH | DEFINED | 01 |   |
| NVIDIA CORP            | COM      | 67066G104 | 461    | 35898   | SH | DEFINED | 01 | 0 |
| NYFIX INC              | COM      | 670712108 | 342    | 92264   | SH | DEFINED | 01 |   |
| O`CHARLEY`S            | COM      | 670823103 | 1123   | 58565   | SH | DEFINED | 01 |   |
| OGE ENERGY CORP        | COM      | 670837103 | 59     | 3274    | SH | DEFINED | 01 |   |
| OM GROUP INC           | COM      | 670872100 | 1483   | 169540  | SH | DEFINED | 01 |   |
| OM GROUP INC           | COM      | 670872100 | 43     | 4978    | SH | DEFINED | 01 | 0 |
| OM GROUP INC           | COM      | 670872100 | 3      | 325     | SH | DEFINED | 01 | 0 |
| OSI SYSTEMS INC..      | COM      | 671044105 | 633    | 40040   | SH | DEFINED | 01 |   |
| OAK HILL FINANCIAL INC | COM      | 671337103 | 497    | 20600   | SH | DEFINED | 01 |   |
| OAK HILL FINANCIAL INC | COM      | 671337103 | 30     | 1242    | SH | DEFINED | 01 | 0 |
| OAK HILL FINANCIAL INC | COM      | 671337103 | 2      | 85      | SH | DEFINED | 01 | 0 |
| OAK HILL CONTING LTD   | COM      | 671390995 | 5000   | 5000000 | SH | DEFINED | 01 | 0 |
| OAK TECHNOLOGY         | COM      | 671802106 | 357    | 101100  | SH | DEFINED | 01 |   |
| OAK TECHNOLOGY         | COM      | 671802106 | 2      | 520     | SH | DEFINED | 01 | 0 |
| OAKLEY INC             | COM      | 673662102 | 2275   | 275700  | SH | DEFINED | 01 |   |
| OCCIDENTAL PETROLEUM   | COM      | 674599105 | 10116  | 337640  | SH | DEFINED | 01 |   |
| OCCIDENTAL PETROLEUM   | COM      | 674599105 | 2510   | 83765   | SH | DEFINED | 01 | 0 |
| OCCIDENTAL PETROLEUM   | COM      | 674599105 | 548    | 18284   | SH | DEFINED | 01 | 1 |
| OCEAN ENERGY INC TEX   | COM      | 67481E106 | 41616  | 2080819 | SH | DEFINED | 01 |   |
| OCEANEERING INT`L      | COM      | 675232102 | 1605   | 73464   | SH | DEFINED | 01 |   |
| OCEANEERING INT`L      | COM      | 675232102 | 70     | 3203    | SH | DEFINED | 01 | 0 |
| OCEANEERING INT`L      | COM      | 675232102 | 4      | 203     | SH | DEFINED | 01 | 0 |
| OCULAR SCIENCES        | COM      | 675744106 | 2235   | 160800  | SH | DEFINED | 01 |   |
| ODYSSEY HEALTHCARE     | COM      | 67611V101 | 1335   | 56150   | SH | DEFINED | 01 |   |
| ODYSSEY HEALTHCARE     | COM      | 67611V101 | 107    | 4500    | SH | DEFINED | 01 | 0 |
| ODYSSEY RE HOLDING     | COM      | 67612W108 | 2078   | 115060  | SH | DEFINED | 01 |   |
| OFFICE DEPOT INC       | COM      | 676220106 | 6199   | 524017  | SH | DEFINED | 01 |   |
| OFFICE DEPOT INC       | COM      | 676220106 | 805    | 68060   | SH | DEFINED | 01 | 0 |
| OFFICE DEPOT INC       | COM      | 676220106 | 14     | 1200    | SH | DEFINED | 01 | 1 |
| OFFICE DEPOT INC       | COM      | 676220106 | 366    | 30900   | SH | DEFINED | 01 | 1 |
| OFFICE MAX             | COM      | 67622M108 | 1361   | 264300  | SH | DEFINED | 01 |   |
| OFFICE MAX             | COM      | 67622M108 | 69     | 13300   | SH | DEFINED | 01 | 0 |
| OFFICE MAX             | COM      | 67622M108 | 4      | 845     | SH | DEFINED | 01 | 0 |
| OFFSHORE LOGISTICS     | COM      | 676255102 | 1846   | 102279  | SH | DEFINED | 01 |   |
| OFFSHORE LOGISTICS     | COM      | 676255102 | 64     | 3565    | SH | DEFINED | 01 | 0 |
| OFFSHORE LOGISTICS     | COM      | 676255102 | 4      | 233     | SH | DEFINED | 01 | 0 |

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|                                   |     |           |       |         |    |         |    |
|-----------------------------------|-----|-----------|-------|---------|----|---------|----|
| OHIO CASUALTY CORP                | COM | 677240103 | 2878  | 222733  | SH | DEFINED | 01 |
| OHIO POWER CO 5.900 PFD 01012 PRF | PRF | 677415796 | 3799  | 36000   | SH | DEFINED | 01 |
| OHIO POWER CO 6.020 PFD 12012 PRF | PRF | 677415812 | 1061  | 10000   | SH | DEFINED | 01 |
| OHIO POWER CO 6.350 PFD 06012 PRF | PRF | 677415820 | 537   | 5000    | SH | DEFINED | 01 |
| LUKOIL ADR                        | COM | 677862104 | 6453  | 117545  | SH | DEFINED | 01 |
| LUKOIL ADR                        | COM | 677862104 | 825   | 15034   | SH | DEFINED | 01 |
| LUKOIL ADR                        | COM | 677862104 | 1332  | 24268   | SH | DEFINED | 01 |
| OIL SERVICE HOLDRS TRUST          | COM | 678002106 | 1361  | 24725   | SH | DEFINED | 01 |
| OIL STATES INTL INC               | COM | 678026105 | 3329  | 277400  | SH | DEFINED | 01 |
| OIL STATES INTL INC               | COM | 678026105 | 74    | 6150    | SH | DEFINED | 01 |
| OIL STATES INTL INC               | COM | 678026105 | 5     | 402     | SH | DEFINED | 01 |
| OLD DOMINION FREIGHT LINE         | COM | 679580100 | 1364  | 43300   | SH | DEFINED | 01 |
| OLD DOMINION FREIGHT LINE         | COM | 679580100 | 23    | 747     | SH | DEFINED | 01 |
| OLD DOMINION FREIGHT LINE         | COM | 679580100 | 2     | 52      | SH | DEFINED | 01 |
| OLD REPUBLIC INTER                | COM | 680223104 | 135   | 5031    | SH | DEFINED | 01 |
| OLIN                              | COM | 680665205 | 1920  | 105661  | SH | DEFINED | 01 |
| ARCADIA FINANCIAL                 | COM | 681593125 | 0     | 2500    | SH | DEFINED | 01 |
| OMNICARE INC.                     | COM | 681904108 | 107   | 3934    | SH | DEFINED | 01 |
| OMNICOM GROUP                     | COM | 681919106 | 28975 | 534900  | SH | DEFINED | 01 |
| OMNICOM GROUP                     | COM | 681919106 | 823   | 15200   | SH | DEFINED | 01 |
| OMNICOM GROUP                     | COM | 681919106 | 2248  | 41491   | SH | DEFINED | 01 |
| OMNICOM GROUP                     | COM | 681919106 | 228   | 4200    | SH | DEFINED | 01 |
| OMNIVISION TECHNOLOG.             | COM | 682128103 | 2118  | 102200  | SH | DEFINED | 01 |
| OMNIVISION TECHNOLOG.             | COM | 682128103 | 1284  | 61950   | SH | DEFINED | 01 |
| OMNOVA SOLUTIONS INC              | COM | 682129101 | 1059  | 359034  | SH | DEFINED | 01 |
| OMNOVA SOLUTIONS INC              | COM | 682129101 | 23    | 7888    | SH | DEFINED | 01 |
| OMNOVA SOLUTIONS INC              | COM | 682129101 | 1     | 456     | SH | DEFINED | 01 |
| ON ASSIGNMENT INC                 | COM | 682159108 | 1997  | 472166  | SH | DEFINED | 01 |
| ONEOK INC                         | COM | 682680103 | 4048  | 220777  | SH | DEFINED | 01 |
| ONEOK INC                         | COM | 682680103 | 117   | 6414    | SH | DEFINED | 01 |
| ONEOK INC                         | COM | 682680103 | 8     | 430     | SH | DEFINED | 01 |
| OPNET TECHNOLOGIES                | COM | 683757108 | 547   | 100000  | SH | DEFINED | 01 |
| ORACLE CORP COM                   | COM | 68389X105 | 60174 | 5546461 | SH | DEFINED | 01 |
| ORACLE CORP COM                   | COM | 68389X105 | 2995  | 276068  | SH | DEFINED | 01 |
| ORACLE CORP COM                   | COM | 68389X105 | 12841 | 1183592 | SH | DEFINED | 01 |
| OPTION CARE INC                   | COM | 683948103 | 2305  | 271800  | SH | DEFINED | 01 |
| OPTION CARE INC                   | COM | 683948103 | 2     | 202     | SH | DEFINED | 01 |
| ORBITAL SCIENCES COR              | COM | 685564106 | 1043  | 201700  | SH | DEFINED | 01 |
| ORBITAL SCIENCES COR              | COM | 685564106 | 36    | 6895    | SH | DEFINED | 01 |
| ORBITAL SCIENCES COR              | COM | 685564106 | 2     | 339     | SH | DEFINED | 01 |
| EXP 08/31/04                      | WT  | 685564130 | 9     | 5220    | SH | DEFINED | 01 |
| OREGON STEEL MLS INC.             | COM | 686079104 | 364   | 155000  | SH | DEFINED | 01 |
| O REILLY AUTOMOTIVE               | COM | 686091109 | 4286  | 158143  | SH | DEFINED | 01 |
| ORIENTAL FINANCIAL GROUP INC      | COM | 68618W100 | 37    | 1688    | SH | DEFINED | 01 |
| ORIENTAL FINANCIAL GROUP INC      | COM | 68618W100 | 2     | 111     | SH | DEFINED | 01 |
| ORTHODONTIC CENTER                | COM | 68750P103 | 2215  | 425128  | SH | DEFINED | 01 |
| OSHKOSH B-GOSH CLA                | COM | 688222207 | 945   | 36346   | SH | DEFINED | 01 |
| OSHKOSH TRUCK CORP                | COM | 688239201 | 7897  | 126780  | SH | DEFINED | 01 |
| OSHKOSH TRUCK CORP                | COM | 688239201 | 270   | 4350    | SH | DEFINED | 01 |
| OSHKOSH TRUCK CORP                | COM | 688239201 | 5     | 77      | SH | DEFINED | 01 |
| OSTEOTECH INC                     | COM | 688582105 | 314   | 50420   | SH | DEFINED | 01 |
| OUTBACK STEAKHOUSE                | COM | 689899102 | 112   | 3163    | SH | DEFINED | 01 |
| OVERSEAS SHIPHOLD GR              | COM | 690368105 | 24    | 1436    | SH | DEFINED | 01 |
| OVERTURE SVCS INC                 | COM | 69039R100 | 892   | 58773   | SH | DEFINED | 01 |
| OVERTURE SVCS INC                 | COM | 69039R100 | 2     | 150     | SH | DEFINED | 01 |
| OWENOK ASSOC TECHNOLOGY FUND L    | COM | 690693999 | 2500  | 2500000 | SH | DEFINED | 01 |
| OWENS & MINOR INC                 | COM | 690732102 | 2684  | 152948  | SH | DEFINED | 01 |
| OWENS & MINOR INC                 | COM | 690732102 | 2     | 130     | SH | DEFINED | 01 |
| OXFORD HEALTH                     | COM | 691471106 | 8681  | 285948  | SH | DEFINED | 01 |
| OXFORD HEALTH                     | COM | 691471106 | 81    | 2656    | SH | DEFINED | 01 |
| OXFORD HEALTH                     | COM | 691471106 | 41    | 1350    | SH | DEFINED | 01 |
| OXFORD INDUSTRIES                 | COM | 691497309 | 550   | 22314   | SH | DEFINED | 01 |



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|                           |          |           |       |         |     |         |    |
|---------------------------|----------|-----------|-------|---------|-----|---------|----|
| PC-TEL INC                | COM      | 69325Q105 | 3808  | 422685  | SH  | DEFINED | 01 |
| PDI INC                   | COM      | 69329V100 | 649   | 87700   | SH  | DEFINED | 01 |
| P G & E CORP              | COM      | 69331C108 | 5919  | 440156  | SH  | DEFINED | 01 |
| P G & E CORP              | COM      | 69331C108 | 1216  | 90436   | SH  | DEFINED | 01 |
| PFB TELECOM BV B SHS      | COM      | 69331U9Z3 | 0     | 1164433 | SH  | DEFINED | 01 |
| PFB TELECOM BV B SHS      | COM      | 69331U9Z3 | 0     | 14903   | SH  | DEFINED | 01 |
| P.F. CHANGS CHINA B       | COM      | 69333Y108 | 3223  | 87100   | SH  | DEFINED | 01 |
| P.F. CHANGS CHINA B       | COM      | 69333Y108 | 47442 | 1282240 | SH  | DEFINED | 01 |
| P.F. CHANGS CHINA B       | COM      | 69333Y108 | 1180  | 31900   | SH  | DEFINED | 01 |
| PMA CAPITAL CORP A        | COM      | 693419202 | 1321  | 195200  | SH  | DEFINED | 01 |
| PMC-SIERRA INC            | COM      | 69344F106 | 56    | 9357    | SH  | DEFINED | 01 |
| PMC-SIERRA INC            | COM      | 69344F106 | 6     | 1040    | SH  | DEFINED | 01 |
| PMC-SIERRA INC            | COM      | 69344F106 | 220   | 36931   | SH  | DEFINED | 01 |
| PMI GROUP INC.            | COM      | 69344M101 | 96    | 3768    | SH  | DEFINED | 01 |
| PMI GROUP INC.            | COM      | 69344M101 | 81    | 3175    | SH  | DEFINED | 01 |
| PMI GROUP CVT             | CONV BND | 69344MAE1 | 521   | 510000  | PRN | DEFINED | 01 |
| PMI GROUP CVT             | CONV BND | 69344MAE1 | 1021  | 1000000 | PRN | DEFINED | 01 |
| PNC FINCL SERV GROUP      | COM      | 693475105 | 20454 | 482627  | SH  | DEFINED | 01 |
| PNC FINCL SERV GROUP      | COM      | 693475105 | 2655  | 62644   | SH  | DEFINED | 01 |
| POSCO.                    | COM      | 693483109 | 104   | 5285    | SH  | DEFINED | 01 |
| PNM RESOURCES INC         | COM      | 69349H107 | 9669  | 429932  | SH  | DEFINED | 01 |
| PNM RESOURCES INC         | COM      | 69349H107 | 94    | 4188    | SH  | DEFINED | 01 |
| PNM RESOURCES INC         | COM      | 69349H107 | 6     | 285     | SH  | DEFINED | 01 |
| PPG INDUSTRIES INC        | COM      | 693506107 | 4998  | 110882  | SH  | DEFINED | 01 |
| PPG INDUSTRIES INC        | COM      | 693506107 | 46    | 1015    | SH  | DEFINED | 01 |
| PPG INDUSTRIES INC        | COM      | 693506107 | 1701  | 37739   | SH  | DEFINED | 01 |
| PPL CORPORATION           | COM      | 69351T106 | 45781 | 1285595 | SH  | DEFINED | 01 |
| PPL CORPORATION           | COM      | 69351T106 | 85    | 2400    | SH  | DEFINED | 01 |
| PPL CORPORATION           | COM      | 69351T106 | 1299  | 36472   | SH  | DEFINED | 01 |
| PRG-SCHULTZ INTL INC      | COM      | 69357C107 | 3139  | 435451  | SH  | DEFINED | 01 |
| PSS WORLD MEDICAL         | COM      | 69366A100 | 1427  | 218900  | SH  | DEFINED | 01 |
| PSS WORLD MEDICAL         | COM      | 69366A100 | 74    | 11339   | SH  | DEFINED | 01 |
| PSS WORLD MEDICAL         | COM      | 69366A100 | 5     | 777     | SH  | DEFINED | 01 |
| PTEK HOLDINGS INC.        | COM      | 69366M104 | 442   | 118500  | SH  | DEFINED | 01 |
| PACCAR INC                | COM      | 693718108 | 3854  | 76676   | SH  | DEFINED | 01 |
| PACCAR INC                | COM      | 693718108 | 1343  | 26715   | SH  | DEFINED | 01 |
| PACER INTERNATIONAL INC.  | COM      | 69373H106 | 170   | 13600   | SH  | DEFINED | 01 |
| PACER INTERNATIONAL INC.  | COM      | 69373H106 | 516   | 41200   | SH  | DEFINED | 01 |
| PACIFIC CAP BANCORP       | COM      | 69404P101 | 1340  | 45200   | SH  | DEFINED | 01 |
| PACIFIC CAP BANCORP       | COM      | 69404P101 | 3     | 100     | SH  | DEFINED | 01 |
| PACIFIC NORTHWEST BANCORP | COM      | 69466M103 | 986   | 35500   | SH  | DEFINED | 01 |
| PACIFIC SUNWEAR           | COM      | 694873100 | 4762  | 234051  | SH  | DEFINED | 01 |
| PACIFIC SUNWEAR           | COM      | 694873100 | 106   | 5190    | SH  | DEFINED | 01 |
| PACIFICARE HLTH SYS       | COM      | 695112102 | 49559 | 2053004 | SH  | DEFINED | 01 |
| PACIFICARE HLTH SYS       | COM      | 695112102 | 49    | 1985    | SH  | DEFINED | 01 |
| PACIFICARE HLTH SYS       | COM      | 695112102 | 3     | 129     | SH  | DEFINED | 01 |
| PACKAGING CP OF AMER      | COM      | 695156109 | 896   | 49693   | SH  | DEFINED | 01 |
| PACTIV CORPORATION        | COM      | 695257105 | 1673  | 82465   | SH  | DEFINED | 01 |
| PACTIV CORPORATION        | COM      | 695257105 | 710   | 34953   | SH  | DEFINED | 01 |
| PALL CORP                 | COM      | 696429307 | 137   | 6858    | SH  | DEFINED | 01 |
| PALL CORP                 | COM      | 696429307 | 542   | 27119   | SH  | DEFINED | 01 |
| PALM INC                  | COM      | 696642206 | 381   | 38190   | SH  | DEFINED | 01 |
| PANAMSAT CORP             | COM      | 697933109 | 42    | 3000    | SH  | DEFINED | 01 |
| PANAMSAT CORP             | COM      | 697933109 | 19    | 1331    | SH  | DEFINED | 01 |
| PAN PACIFIC RETAIL        | COM      | 69806L104 | 1931  | 51000   | SH  | DEFINED | 01 |
| PANERA BREAD CO           | COM      | 69840W108 | 5506  | 180588  | SH  | DEFINED | 01 |
| PANERA BREAD CO           | COM      | 69840W108 | 21673 | 710840  | SH  | DEFINED | 01 |
| PANERA BREAD CO           | COM      | 69840W108 | 518   | 17000   | SH  | DEFINED | 01 |
| PAPA JOHN                 | COM      | 698813102 | 1388  | 55435   | SH  | DEFINED | 01 |
| PAPA JOHN                 | COM      | 698813102 | 2     | 80      | SH  | DEFINED | 01 |
| PARAMETRIC TECH CORP      | COM      | 699173100 | 334   | 154569  | SH  | DEFINED | 01 |
| PARAMETRIC TECH CORP      | COM      | 699173100 | 126   | 57920   | SH  | DEFINED | 01 |

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|                                |          |           |        |         |     |         |    |
|--------------------------------|----------|-----------|--------|---------|-----|---------|----|
| PAREXEL                        | COM      | 699462107 | 2914   | 212392  | SH  | DEFINED | 01 |
| PARK ELECTROCHEMICAL           | COM      | 700416209 | 6483   | 428120  | SH  | DEFINED | 01 |
| PARK-OHIO HOLDINGS CORP.       | COM      | 700666100 | 35     | 10000   | SH  | DEFINED | 01 |
| PARK PLACE ENT COR             | COM      | 700690100 | 89     | 12543   | SH  | DEFINED | 01 |
| PARKER DRILLING.               | COM      | 701081101 | 513    | 216500  | SH  | DEFINED | 01 |
| PARKER DRILLING.               | COM      | 701081101 | 29     | 12098   | SH  | DEFINED | 01 |
| PARKER DRILLING.               | COM      | 701081101 | 2      | 863     | SH  | DEFINED | 01 |
| PARKER-HANNIFIN                | COM      | 701094104 | 38283  | 988174  | SH  | DEFINED | 01 |
| PARKER-HANNIFIN                | COM      | 701094104 | 271    | 7000    | SH  | DEFINED | 01 |
| PARKER-HANNIFIN                | COM      | 701094104 | 1985   | 51254   | SH  | DEFINED | 01 |
| PARTHUSCEVA INC                | COM      | 70212E106 | 570    | 181900  | SH  | DEFINED | 01 |
| PATINA OIL AND GAS             | COM      | 703224105 | 5065   | 153961  | SH  | DEFINED | 01 |
| PATINA OIL AND GAS             | COM      | 703224105 | 4      | 112     | SH  | DEFINED | 01 |
| PATTERSON DENTAL               | COM      | 703412106 | 245    | 5336    | SH  | DEFINED | 01 |
| PATTERSON DENTAL               | COM      | 703412106 | 20     | 430     | SH  | DEFINED | 01 |
| PATTERSON-UTI ENERGY           | COM      | 703481101 | 4603   | 142241  | SH  | DEFINED | 01 |
| PATTERSON-UTI ENERGY           | COM      | 703481101 | 18     | 543     | SH  | DEFINED | 01 |
| PAXONET COMMUNICATIONS INC 0%  | PRF      | 704200XX7 | 0      | 1889432 | SH  | DEFINED | 01 |
| PAXAR CORPORATION              | COM      | 704227107 | 1335   | 116577  | SH  | DEFINED | 01 |
| PAXSON COMMUNICATION           | COM      | 704231109 | 175    | 80000   | SH  | DEFINED | 01 |
| PAXSON COMM CORP PFD 13.25 11/ | PRF      | 704231505 | 1      | 0       | SH  | DEFINED | 01 |
| PAYCHEX INC                    | COM      | 704326107 | 124632 | 4537001 | SH  | DEFINED | 01 |
| PAYCHEX INC                    | COM      | 704326107 | 57654  | 2098924 | SH  | DEFINED | 01 |
| PAYCHEX INC                    | COM      | 704326107 | 7012   | 255294  | SH  | DEFINED | 01 |
| PAYLESS SHOESOURCE             | COM      | 704379106 | 1100   | 70335   | SH  | DEFINED | 01 |
| PAYLESS SHOESOURCE             | COM      | 704379106 | 40     | 2592    | SH  | DEFINED | 01 |
| PAYLESS SHOESOURCE             | COM      | 704379106 | 3      | 162     | SH  | DEFINED | 01 |
| PEABODY ENERGY CORP            | COM      | 704549104 | 362    | 12968   | SH  | DEFINED | 01 |
| PEDIATRIX MEDICAL GROUP INC    | COM      | 705324101 | 3030   | 120501  | SH  | DEFINED | 01 |
| PEDIATRIX MEDICAL GROUP INC    | COM      | 705324101 | 32     | 1225    | SH  | DEFINED | 01 |
| PEDIATRIX MEDICAL GROUP INC    | COM      | 705324101 | 2      | 79      | SH  | DEFINED | 01 |
| 12.75% STRIP 1/1/07            | PRF      | 70558A502 | 0      | 3       | SH  | DEFINED | 01 |
| PEGASUS SOLUTIONS              | COM      | 705906105 | 818    | 72992   | SH  | DEFINED | 01 |
| PEMSTAR INC.                   | COM      | 706552106 | 548    | 250000  | SH  | DEFINED | 01 |
| PENFORD CORP                   | COM      | 707051108 | 277    | 23148   | SH  | DEFINED | 01 |
| PENNEY J C                     | COM      | 708160106 | 3318   | 168945  | SH  | DEFINED | 01 |
| PENNEY J C                     | COM      | 708160106 | 58     | 2974    | SH  | DEFINED | 01 |
| PENNEY J C                     | COM      | 708160106 | 1177   | 59932   | SH  | DEFINED | 01 |
| JC PENNEY CVT                  | CONV BND | 708160BV7 | 495    | 490000  | PRN | DEFINED | 01 |
| PENTAIR INC                    | COM      | 709631105 | 4451   | 125904  | SH  | DEFINED | 01 |
| PENTAIR INC                    | COM      | 709631105 | 41     | 1170    | SH  | DEFINED | 01 |
| PENTAIR INC                    | COM      | 709631105 | 19     | 550     | SH  | DEFINED | 01 |
| PEOPLES ENERGY CORP            | COM      | 711030106 | 361    | 10086   | SH  | DEFINED | 01 |
| PEOPLES ENERGY CORP            | COM      | 711030106 | 283    | 7896    | SH  | DEFINED | 01 |
| PEOPLE SOFT                    | COM      | 712713106 | 18454  | 1206092 | SH  | DEFINED | 01 |
| PEOPLE SOFT                    | COM      | 712713106 | 1101   | 71953   | SH  | DEFINED | 01 |
| PEP BOYS-MANNY MOE & JACK      | COM      | 713278109 | 1163   | 152998  | SH  | DEFINED | 01 |
| PEP BOYS-MANNY MOE & JACK      | COM      | 713278109 | 44     | 5788    | SH  | DEFINED | 01 |
| PEP BOYS-MANNY MOE & JACK      | COM      | 713278109 | 3      | 372     | SH  | DEFINED | 01 |
| PEPCO HOLDINGS INC             | COM      | 713291102 | 119    | 6829    | SH  | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC       | COM      | 713409100 | 9613   | 536128  | SH  | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC       | COM      | 713409100 | 2080   | 116000  | SH  | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC       | COM      | 713409100 | 1109   | 61859   | SH  | DEFINED | 01 |
| PEPSIAMERICAS INC              | COM      | 71343P200 | 2073   | 176272  | SH  | DEFINED | 01 |
| PEPSICO                        | COM      | 713448108 | 337398 | 8434928 | SH  | DEFINED | 01 |
| PEPSICO                        | COM      | 713448108 | 8894   | 222363  | SH  | DEFINED | 01 |
| PEPSICO                        | COM      | 713448108 | 15325  | 383115  | SH  | DEFINED | 01 |
| PEPSICO                        | COM      | 713448108 | 12     | 300     | SH  | DEFINED | 01 |
| PEPSICO                        | COM      | 713448108 | 464    | 11600   | SH  | DEFINED | 01 |
| PERENNIAL IVESTR LP            | COM      | 713663995 | 4000   | 4000000 | SH  | DEFINED | 01 |
| PEREGRINE SYSTEMS              | COM      | 71366Q101 | 0      | 1314    | SH  | DEFINED | 01 |
| PERFORMANCE FOOD               | COM      | 713755106 | 11659  | 380252  | SH  | DEFINED | 01 |

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|-----------------------|-----|-----------|--------|----------|----|---------|----|---|
| PERFORMANCE FOOD      | COM | 713755106 | 320    | 10446    | SH | DEFINED | 01 | 0 |
| PERFORMANCE FOOD      | COM | 713755106 | 549    | 17900    | SH | DEFINED | 01 | 0 |
| PERICOM SEMICON       | COM | 713831105 | 594    | 76389    | SH | DEFINED | 01 |   |
| PERKINELMER INC       | COM | 714046109 | 114    | 12926    | SH | DEFINED | 01 |   |
| PERKINELMER INC       | COM | 714046109 | 248    | 27866    | SH | DEFINED | 01 | 0 |
| PEROT SYSTEMS CP CLA  | COM | 714265105 | 4670   | 455200   | SH | DEFINED | 01 | 0 |
| PERRIGO COMPANY       | COM | 714290103 | 5651   | 475694   | SH | DEFINED | 01 |   |
| PERRIGO COMPANY       | COM | 714290103 | 54     | 4514     | SH | DEFINED | 01 | 0 |
| PERRIGO COMPANY       | COM | 714290103 | 3      | 261      | SH | DEFINED | 01 | 0 |
| PERVASIVE SOFTWARE    | COM | 715710109 | 1919   | 431300   | SH | DEFINED | 01 |   |
| PETCO ANIMAL SUP INC. | COM | 716016209 | 262    | 13900    | SH | DEFINED | 01 |   |
| PETROLEO BRASILEIRO   | COM | 71654V408 | 29647  | 1956866  | SH | DEFINED | 01 |   |
| PETROLEO BRASILEIRO   | COM | 71654V408 | 33     | 2200     | SH | DEFINED | 01 | 0 |
| PETROLEO BRASILEIRO   | COM | 71654V408 | 1338   | 88300    | SH | DEFINED | 01 | 0 |
| PETROS FUND LP        | COM | 716755996 | 4000   | 4000000  | SH | DEFINED | 01 | 0 |
| PETSMART              | COM | 716768106 | 73     | 5806     | SH | DEFINED | 01 | 0 |
| PETSMART              | COM | 716768106 | 11     | 908      | SH | DEFINED | 01 | 0 |
| PFIZER                | COM | 717081103 | 853238 | 27382471 | SH | DEFINED | 01 |   |
| PFIZER                | COM | 717081103 | 38479  | 1234895  | SH | DEFINED | 01 | 0 |
| PFIZER                | COM | 717081103 | 42578  | 1366393  | SH | DEFINED | 01 | 0 |
| PFIZER                | COM | 717081103 | 19     | 600      | SH | DEFINED | 01 | 1 |
| PFIZER                | COM | 717081103 | 764    | 24530    | SH | DEFINED | 01 | 1 |
| PHARMACEUTICAL PROD   | COM | 717124101 | 13553  | 504731   | SH | DEFINED | 01 |   |
| PHARMACEUTICAL PROD   | COM | 717124101 | 947    | 35300    | SH | DEFINED | 01 | 0 |
| PHARMACEUTICAL RES.   | COM | 717125108 | 4595   | 108166   | SH | DEFINED | 01 |   |
| PHARMACEUTICAL RES.   | COM | 717125108 | 4      | 100      | SH | DEFINED | 01 | 0 |
| PHARMACOPEIA.         | COM | 71713B104 | 673    | 76700    | SH | DEFINED | 01 |   |
| PHARMACOPEIA.         | COM | 71713B104 | 44     | 5112     | SH | DEFINED | 01 | 0 |
| PHARMACOPEIA.         | COM | 71713B104 | 3      | 321      | SH | DEFINED | 01 | 0 |
| PHARMACIA CORP        | COM | 71713U102 | 93009  | 2148006  | SH | DEFINED | 01 |   |
| PHARMACIA CORP        | COM | 71713U102 | 238    | 5475     | SH | DEFINED | 01 | 0 |
| PHARMACIA CORP        | COM | 71713U102 | 12401  | 286400   | SH | DEFINED | 01 | 0 |
| PHARMACIA CORP        | COM | 71713U102 | 26     | 600      | SH | DEFINED | 01 | 1 |
| PHARMACIA CORP        | COM | 71713U102 | 1477   | 34100    | SH | DEFINED | 01 | 1 |
| PHELPS DODGE          | COM | 717265102 | 8728   | 268696   | SH | DEFINED | 01 |   |
| PHELPS DODGE          | COM | 717265102 | 443    | 13630    | SH | DEFINED | 01 | 0 |
| PHELPS DODGE          | COM | 717265102 | 637    | 19607    | SH | DEFINED | 01 | 0 |
| PHILADELPHIA CONS HD  | COM | 717528103 | 2303   | 63968    | SH | DEFINED | 01 |   |
| PHILADELPHIA SUBN     | COM | 718009608 | 7088   | 322930   | SH | DEFINED | 01 |   |
| PHILLIPS-VAN HEUSEN   | COM | 718592108 | 2439   | 197447   | SH | DEFINED | 01 |   |
| PHILLIPS-VAN HEUSEN   | COM | 718592108 | 59     | 4806     | SH | DEFINED | 01 | 0 |
| PHILLIPS-VAN HEUSEN   | COM | 718592108 | 4      | 310      | SH | DEFINED | 01 | 0 |
| PHOENIX COMPANIES     | COM | 71902E109 | 4070   | 562094   | SH | DEFINED | 01 |   |
| PHOENIX TECHNOLOGY    | COM | 719153108 | 310    | 73005    | SH | DEFINED | 01 |   |
| PHOTON DYNAMICS       | COM | 719364101 | 1034   | 63229    | SH | DEFINED | 01 |   |
| PHOTON DYNAMICS       | COM | 719364101 | 1      | 90       | SH | DEFINED | 01 | 0 |
| PHOTRONICS CORP       | COM | 719405102 | 1601   | 134744   | SH | DEFINED | 01 |   |
| PIEDMONT NATURAL GAS  | COM | 720186105 | 3510   | 98459    | SH | DEFINED | 01 |   |
| PIER ONE IMPORTS INC  | COM | 720279108 | 3152   | 198753   | SH | DEFINED | 01 |   |
| PINNACLE ENTERTAIN    | COM | 723456109 | 376    | 76958    | SH | DEFINED | 01 |   |
| PINNACLE SYSTEMS INC  | COM | 723481107 | 3127   | 300380   | SH | DEFINED | 01 |   |
| PINNACLE SYSTEMS INC  | COM | 723481107 | 2      | 210      | SH | DEFINED | 01 | 0 |
| PINNACLE WEST CAPITA  | COM | 723484101 | 1399   | 42073    | SH | DEFINED | 01 |   |
| PINNACLE WEST CAPITA  | COM | 723484101 | 663    | 19941    | SH | DEFINED | 01 | 0 |
| PIONEER NATURAL RES   | COM | 723787107 | 812    | 32323    | SH | DEFINED | 01 |   |
| PIONEER STANDARD ELE  | COM | 723877106 | 1850   | 219243   | SH | DEFINED | 01 |   |
| PIONEER STANDARD ELE  | COM | 723877106 | 33     | 3812     | SH | DEFINED | 01 | 0 |
| PIONEER STANDARD ELE  | COM | 723877106 | 2      | 242      | SH | DEFINED | 01 | 0 |
| PITNEY BOWES          | COM | 724479100 | 20039  | 627747   | SH | DEFINED | 01 |   |
| PITNEY BOWES          | COM | 724479100 | 6795   | 212850   | SH | DEFINED | 01 | 0 |
| PITNEY BOWES          | COM | 724479100 | 1684   | 52730    | SH | DEFINED | 01 | 0 |
| PITTSTON BRINKS GRP   | COM | 725701106 | 31     | 2264     | SH | DEFINED | 01 |   |

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|                            |          |           |        |         |    |         |      |
|----------------------------|----------|-----------|--------|---------|----|---------|------|
| PIXAR                      | COM      | 725811103 | 297    | 5500    | SH | DEFINED | 01   |
| PIXAR                      | COM      | 725811103 | 18     | 341     | SH | DEFINED | 01 0 |
| PIXELWORKS INC             | COM      | 72581M107 | 2      | 340     | SH | DEFINED | 01 0 |
| PLACER DOME INC            | COM      | 725906101 | 2989   | 305000  | SH | DEFINED | 01   |
| PLAINS RESOURCES INC       | COM      | 726540503 | 760    | 71210   | SH | DEFINED | 01   |
| PLANAR SYSTEMS INC         | COM      | 726900103 | 987    | 83895   | SH | DEFINED | 01   |
| PLANAR SYSTEMS INC         | COM      | 726900103 | 1      | 80      | SH | DEFINED | 01 0 |
| PLANTRONICS                | COM      | 727493108 | 579    | 39652   | SH | DEFINED | 01   |
| PLANTRONICS                | COM      | 727493108 | 2      | 150     | SH | DEFINED | 01 0 |
| PLATO LEARNING INC         | COM      | 72764Y100 | 448    | 100000  | SH | DEFINED | 01   |
| PLEXUS CORP                | COM      | 729132100 | 760    | 83104   | SH | DEFINED | 01   |
| PLEXUS CORP                | COM      | 729132100 | 1      | 150     | SH | DEFINED | 01 0 |
| PLUM CREEK TIMBER CO       | COM      | 729251108 | 222    | 10325   | SH | DEFINED | 01   |
| PLUM CREEK TIMBER CO       | COM      | 729251108 | 880    | 40770   | SH | DEFINED | 01 0 |
| POGO PRODUCING CO          | COM      | 730448107 | 37998  | 955396  | SH | DEFINED | 01   |
| POGO PRODUCING CO          | COM      | 730448107 | 63912  | 1606985 | SH | DEFINED | 01 0 |
| POGO PRODUCING CO          | COM      | 730448107 | 4217   | 106050  | SH | DEFINED | 01 0 |
| POLAR BEAR FUND            | COM      | 731060992 | 3828   | 3750000 | SH | DEFINED | 01 0 |
| POLARIS INDS INC           | COM      | 731068102 | 3351   | 67398   | SH | DEFINED | 01   |
| POLARIS INDS INC           | COM      | 731068102 | 81     | 1630    | SH | DEFINED | 01 0 |
| POLO RALPH LAUREN          | COM      | 731572103 | 3756   | 164000  | SH | DEFINED | 01   |
| POLY COM                   | COM      | 73172K104 | 34     | 4152    | SH | DEFINED | 01   |
| POLYMEDICA CORP            | COM      | 731738100 | 1118   | 36716   | SH | DEFINED | 01   |
| POLYONE CORP               | COM      | 73179P106 | 1061   | 271932  | SH | DEFINED | 01   |
| POMEROY COMPUTER RES       | COM      | 731822102 | 212    | 30429   | SH | DEFINED | 01   |
| POPE & TALBOT              | COM      | 732827100 | 1641   | 130813  | SH | DEFINED | 01   |
| POPE & TALBOT              | COM      | 732827100 | 43     | 3460    | SH | DEFINED | 01 0 |
| POPE & TALBOT              | COM      | 732827100 | 3      | 233     | SH | DEFINED | 01 0 |
| PORTERA SER G PFD          | CONV PRF | 736400XX5 | 0      | 4253735 | SH | DEFINED | 01   |
| POSSIS MEDICAL INC.        | COM      | 737407106 | 829    | 51295   | SH | DEFINED | 01   |
| POTASH CORP SASK INC..     | COM      | 73755L107 | 3059   | 49500   | SH | DEFINED | 01   |
| POTLATCH CORP              | COM      | 737628107 | 23     | 1189    | SH | DEFINED | 01   |
| POTOMAC ELECTRIC 6.800 PFD | 09 PRF   | 737679811 | 7870   | 154308  | SH | DEFINED | 01   |
| POWER INTEGRATIONS         | COM      | 739276103 | 2901   | 139943  | SH | DEFINED | 01   |
| POWER INTEGRATIONS         | COM      | 739276103 | 98     | 4730    | SH | DEFINED | 01 0 |
| POWER-ONE INC              | COM      | 739308104 | 19     | 4458    | SH | DEFINED | 01   |
| POWER-ONE INC              | COM      | 739308104 | 78     | 17619   | SH | DEFINED | 01 0 |
| POWERWAVE                  | COM      | 739363109 | 9      | 2742    | SH | DEFINED | 01   |
| PRAXAIR                    | COM      | 74005P104 | 30429  | 539972  | SH | DEFINED | 01   |
| PRAXAIR                    | COM      | 74005P104 | 447    | 7928    | SH | DEFINED | 01 0 |
| PRAXAIR                    | COM      | 74005P104 | 2010   | 35672   | SH | DEFINED | 01 0 |
| PRE PAID LEGAL SVCS        | COM      | 740065107 | 975    | 56400   | SH | DEFINED | 01   |
| PRECISION CASTPARTS        | COM      | 740189105 | 647    | 27201   | SH | DEFINED | 01   |
| PRECISION DRILLING         | COM      | 74022D100 | 6655   | 199440  | SH | DEFINED | 01   |
| PRESIDENTIAL LIFE CO       | COM      | 740884101 | 548    | 87057   | SH | DEFINED | 01   |
| PRICE COMMUNICATIONS       | COM      | 741437305 | 27     | 2276    | SH | DEFINED | 01   |
| T ROWE PRICE GROUP         | COM      | 74144T108 | 1298   | 47828   | SH | DEFINED | 01   |
| T ROWE PRICE GROUP         | COM      | 74144T108 | 731    | 26972   | SH | DEFINED | 01 0 |
| PRICESMART INC             | COM      | 741511109 | 182    | 12200   | SH | DEFINED | 01   |
| PRIDE INTERNATIONAL        | COM      | 74153Q102 | 890    | 65911   | SH | DEFINED | 01   |
| PRIMEDIA INC               | COM      | 74157K101 | 365    | 149000  | SH | DEFINED | 01   |
| PRIMA ENERGY               | COM      | 741901201 | 710    | 37872   | SH | DEFINED | 01   |
| PRIME HOSPITALITY CO       | COM      | 741917108 | 697    | 133822  | SH | DEFINED | 01   |
| PRINCIPAL FINANCIAL        | COM      | 74251V102 | 4430   | 163193  | SH | DEFINED | 01   |
| PRINCIPAL FINANCIAL        | COM      | 74251V102 | 1926   | 70965   | SH | DEFINED | 01 0 |
| PRIORITY HEALTHCARE        | COM      | 74264T102 | 3713   | 139331  | SH | DEFINED | 01   |
| PRIORITY HEALTHCARE        | COM      | 74264T102 | 168    | 6300    | SH | DEFINED | 01 0 |
| PROASSURANCE CORP.         | COM      | 74267C106 | 5960   | 253400  | SH | DEFINED | 01   |
| PROASSURANCE CORP.         | COM      | 74267C106 | 153    | 6500    | SH | DEFINED | 01 0 |
| PROCTER & GAMBLE           | COM      | 742718109 | 593140 | 6660733 | SH | DEFINED | 01   |
| PROCTER & GAMBLE           | COM      | 742718109 | 26909  | 302175  | SH | DEFINED | 01 0 |
| PROCTER & GAMBLE           | COM      | 742718109 | 25570  | 287131  | SH | DEFINED | 01 0 |

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|--------------------------------|----------|-----------|-------|---------|----|---------|----|---|
| PROCTER & GAMBLE               | COM      | 742718109 | 2733  | 30693   | SH | DEFINED | 01 | 1 |
| PRIVATEBANCORP, INC.           | COM      | 742962103 | 1154  | 50900   | SH | DEFINED | 01 |   |
| PRIVATEBANCORP, INC.           | COM      | 742962103 | 2     | 105     | SH | DEFINED | 01 | 0 |
| PROGRESS ENERGY INC            | COM      | 743263105 | 38758 | 990015  | SH | DEFINED | 01 |   |
| PROGRESS ENERGY INC            | COM      | 743263105 | 77    | 1950    | SH | DEFINED | 01 | 0 |
| PROGRESS ENERGY INC            | COM      | 743263105 | 2060  | 52600   | SH | DEFINED | 01 | 0 |
| PROGRESS ENERGY-CVO            | COM      | 743263AA3 | 0     | 153     | SH | DEFINED | 01 |   |
| PROGRESS SOFTWARE CO           | COM      | 743312100 | 3601  | 200670  | SH | DEFINED | 01 |   |
| PROGRESSIVE CORP OH            | COM      | 743315103 | 14779 | 249178  | SH | DEFINED | 01 |   |
| PROGRESSIVE CORP OH            | COM      | 743315103 | 2849  | 48034   | SH | DEFINED | 01 | 0 |
| PROSPERITY BANCSHARE.          | COM      | 743606105 | 1306  | 78800   | SH | DEFINED | 01 |   |
| PROSPERITY BANCSHARE.          | COM      | 743606105 | 52    | 3169    | SH | DEFINED | 01 | 0 |
| PROSPERITY BANCSHARE.          | COM      | 743606105 | 3     | 185     | SH | DEFINED | 01 | 0 |
| PROTECTIVE LIFE CORP           | COM      | 743674103 | 2326  | 81466   | SH | DEFINED | 01 |   |
| PROTEIN DELIVERY INC PREV PROT | PRF      | 743690XX2 | 4200  | 6000000 | SH | DEFINED | 01 |   |
| PROTEIN DESIGN                 | COM      | 74369L103 | 1194  | 161416  | SH | DEFINED | 01 |   |
| PROTEIN DESIGN                 | COM      | 74369L103 | 81    | 10980   | SH | DEFINED | 01 | 0 |
| PROTEIN DESIGN                 | COM      | 74369L103 | 6     | 781     | SH | DEFINED | 01 | 0 |
| PROVIDENT BANK                 | COM      | 743859100 | 1679  | 72732   | SH | DEFINED | 01 |   |
| PROVIDENT FINL                 | COM      | 743866105 | 325   | 15300   | SH | DEFINED | 01 |   |
| PROVIDENT FINANCIAL SVCS       | COM      | 74386T105 | 2029  | 128400  | SH | DEFINED | 01 |   |
| PROVINCE HEALTHCARE            | COM      | 743977100 | 1276  | 144166  | SH | DEFINED | 01 |   |
| PROVIDIAN FIN                  | COM      | 74406A102 | 3331  | 507760  | SH | DEFINED | 01 |   |
| PROVIDIAN FIN                  | COM      | 74406A102 | 418   | 63751   | SH | DEFINED | 01 | 0 |
| PRUDENTIAL FINANCIAL           | COM      | 744320102 | 33048 | 1129844 | SH | DEFINED | 01 |   |
| PRUDENTIAL FINANCIAL           | COM      | 744320102 | 784   | 26800   | SH | DEFINED | 01 | 0 |
| PRUDENTIAL FINANCIAL           | COM      | 744320102 | 3668  | 125410  | SH | DEFINED | 01 | 0 |
| PSI TECHNOLOGIES HLDGS         | COM      | 74438Q109 | 343   | 327000  | SH | DEFINED | 01 | 0 |
| PUB SERV ENTERPRISE            | COM      | 744573106 | 78864 | 2149473 | SH | DEFINED | 01 |   |
| PUB SERV ENTERPRISE            | COM      | 744573106 | 4604  | 125450  | SH | DEFINED | 01 | 0 |
| PUB SERV ENTERPRISE            | COM      | 744573106 | 1809  | 49318   | SH | DEFINED | 01 | 0 |
| 10.25 11-16-05 CVT PFD         | CONV PRF | 744573304 | 31075 | 565000  | SH | DEFINED | 01 |   |
| PUGET ENERGY INC               | COM      | 745310102 | 5031  | 236078  | SH | DEFINED | 01 |   |
| PUGET ENERGY INC 7.750 PFD     | 02 PRF   | 745332817 | 2595  | 25069   | SH | DEFINED | 01 |   |
| PULITZER INC                   | COM      | 745769109 | 2265  | 52000   | SH | DEFINED | 01 |   |
| PULTE HOMES INC                | COM      | 745867101 | 3644  | 72658   | SH | DEFINED | 01 |   |
| PULTE HOMES INC                | COM      | 745867101 | 677   | 13497   | SH | DEFINED | 01 | 0 |
| QRS CORP                       | COM      | 74726X105 | 230   | 46895   | SH | DEFINED | 01 |   |
| QLOGIC CORP                    | COM      | 747277101 | 10444 | 281237  | SH | DEFINED | 01 |   |
| QLOGIC CORP                    | COM      | 747277101 | 381   | 10215   | SH | DEFINED | 01 | 0 |
| QLOGIC CORP                    | COM      | 747277101 | 792   | 21329   | SH | DEFINED | 01 | 0 |
| QUAKER CHEMICAL CORP           | COM      | 747316107 | 565   | 27673   | SH | DEFINED | 01 |   |
| QUAKER CITY BANCORP            | COM      | 74731K106 | 1967  | 57975   | SH | DEFINED | 01 |   |
| QUAKER CITY BANCORP            | COM      | 74731K106 | 78    | 2295    | SH | DEFINED | 01 | 0 |
| QUAKER CITY BANCORP            | COM      | 74731K106 | 6     | 164     | SH | DEFINED | 01 | 0 |
| QUALCOMM                       | COM      | 747525103 | 26303 | 729415  | SH | DEFINED | 01 |   |
| QUALCOMM                       | COM      | 747525103 | 391   | 10850   | SH | DEFINED | 01 | 0 |
| QUALCOMM                       | COM      | 747525103 | 6501  | 180282  | SH | DEFINED | 01 | 0 |
| QUALCOMM                       | COM      | 747525103 | 2582  | 71583   | SH | DEFINED | 01 | 1 |
| QUALSTAR CORP                  | COM      | 74758R109 | 378   | 94500   | SH | DEFINED | 01 |   |
| QUANEX CORP                    | COM      | 747620102 | 3111  | 98144   | SH | DEFINED | 01 |   |
| QUANEX CORP                    | COM      | 747620102 | 58    | 1848    | SH | DEFINED | 01 | 0 |
| QUANEX CORP                    | COM      | 747620102 | 4     | 119     | SH | DEFINED | 01 | 0 |
| QUANTA SERVICES INC            | COM      | 74762E102 | 335   | 104657  | SH | DEFINED | 01 |   |
| QUANTUM CORP                   | COM      | 747906204 | 1675  | 464004  | SH | DEFINED | 01 |   |
| QUANTUM CORP                   | COM      | 747906204 | 63    | 17354   | SH | DEFINED | 01 | 0 |
| QUANTUM CORP                   | COM      | 747906204 | 4     | 1139    | SH | DEFINED | 01 | 0 |
| QUEST DIAGNOSTICS              | COM      | 74834L100 | 10151 | 170070  | SH | DEFINED | 01 |   |
| QUEST DIAGNOSTICS              | COM      | 74834L100 | 201   | 3385    | SH | DEFINED | 01 | 0 |
| QUEST DIAGNOSTICS              | COM      | 74834L100 | 1385  | 23200   | SH | DEFINED | 01 | 0 |
| QUEST SOFTWARE INC             | COM      | 74834T103 | 889   | 98700   | SH | DEFINED | 01 |   |
| QUEST SOFTWARE INC             | COM      | 74834T103 | 50    | 5550    | SH | DEFINED | 01 | 0 |

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|-----------------------------|-----|-----------|-------|----------|----|---------|------|
| QUESTAR                     | COM | 748356102 | 27057 | 915019   | SH | DEFINED | 01   |
| QUIKSILVER INC              | COM | 74838C106 | 4575  | 149402   | SH | DEFINED | 01   |
| QUIKSILVER INC              | COM | 74838C106 | 3     | 100      | SH | DEFINED | 01 0 |
| QUINTILES TRANSNATIO        | COM | 748767100 | 80    | 6589     | SH | DEFINED | 01   |
| QUINTILES TRANSNATIO        | COM | 748767100 | 4827  | 396900   | SH | DEFINED | 01 0 |
| QUINTILES TRANSNATIO        | COM | 748767100 | 316   | 26027    | SH | DEFINED | 01 0 |
| QUIXOTE CORP.               | COM | 749056107 | 1     | 70       | SH | DEFINED | 01 0 |
| QWEST COMM INTL INC         | COM | 749121109 | 4445  | 1273437  | SH | DEFINED | 01   |
| QWEST COMM INTL INC         | COM | 749121109 | 1310  | 375548   | SH | DEFINED | 01 0 |
| R & G FINANCIAL CORP        | COM | 749136107 | 1734  | 78850    | SH | DEFINED | 01   |
| R & G FINANCIAL CORP        | COM | 749136107 | 37    | 1701     | SH | DEFINED | 01 0 |
| R & G FINANCIAL CORP        | COM | 749136107 | 2     | 108      | SH | DEFINED | 01 0 |
| RAM CAPITAL LLC             | COM | 749200994 | 12550 | 12500000 | SH | DEFINED | 01 0 |
| RFS HOTEL.                  | COM | 74955J108 | 970   | 100000   | SH | DEFINED | 01   |
| RH DONNELLEY CORP           | COM | 74955W307 | 2965  | 99900    | SH | DEFINED | 01   |
| RH DONNELLEY CORP           | COM | 74955W307 | 4     | 150      | SH | DEFINED | 01 0 |
| RLI CORP                    | COM | 749607107 | 4541  | 169037   | SH | DEFINED | 01   |
| RLI CORP                    | COM | 749607107 | 85    | 3175     | SH | DEFINED | 01 0 |
| RLI CORP                    | COM | 749607107 | 6     | 207      | SH | DEFINED | 01 0 |
| RPC INC                     | COM | 749660106 | 723   | 79000    | SH | DEFINED | 01   |
| RPM INC OHIO                | COM | 749685103 | 11860 | 1129422  | SH | DEFINED | 01   |
| RPM INC OHIO                | COM | 749685103 | 1190  | 113350   | SH | DEFINED | 01 0 |
| RSA SECURITY INC            | COM | 749719100 | 500   | 70373    | SH | DEFINED | 01   |
| RTI INTL METALS             | COM | 74973W107 | 2557  | 260953   | SH | DEFINED | 01   |
| RMH TELESERVICES            | COM | 749938106 | 1251  | 192400   | SH | DEFINED | 01   |
| RF MICRO DEVICES INC        | COM | 749941100 | 46    | 7615     | SH | DEFINED | 01   |
| RF MICRO DEVICES INC        | COM | 749941100 | 8     | 1371     | SH | DEFINED | 01 0 |
| RACING CHAMPION.            | COM | 750069106 | 3874  | 252400   | SH | DEFINED | 01   |
| RADIAN GROUP INC            | COM | 750236101 | 4559  | 136601   | SH | DEFINED | 01   |
| RADIAN GROUP INC            | COM | 750236101 | 81    | 2413     | SH | DEFINED | 01 0 |
| RADIAN GROUP INC            | COM | 750236101 | 22    | 650      | SH | DEFINED | 01 0 |
| RADIANT SYSTEMS             | COM | 75025N102 | 614   | 82985    | SH | DEFINED | 01   |
| RADIO ONE INC -CL D         | COM | 75040P405 | 1516  | 114490   | SH | DEFINED | 01   |
| RADIO ONE INC -CL D         | COM | 75040P405 | 2811  | 212300   | SH | DEFINED | 01 0 |
| RADIOSHACK CORP             | COM | 750438103 | 4862  | 218143   | SH | DEFINED | 01   |
| RADIOSHACK CORP             | COM | 750438103 | 74    | 3339     | SH | DEFINED | 01 0 |
| RADIOSHACK CORP             | COM | 750438103 | 828   | 37147    | SH | DEFINED | 01 0 |
| RADISYS                     | COM | 750459109 | 840   | 126691   | SH | DEFINED | 01   |
| RADISYS                     | COM | 750459109 | 2     | 230      | SH | DEFINED | 01 0 |
| RAINBOW TECHNOLOGIES        | COM | 750862104 | 1642  | 174002   | SH | DEFINED | 01   |
| RAINBOW TECHNOLOGIES        | COM | 750862104 | 54    | 5781     | SH | DEFINED | 01 0 |
| RAINBOW TECHNOLOGIES        | COM | 750862104 | 3     | 364      | SH | DEFINED | 01 0 |
| RAINDANCE COMMUN INC        | COM | 75086X106 | 672   | 400000   | SH | DEFINED | 01   |
| RAMBUS INC                  | COM | 750917106 | 918   | 69500    | SH | DEFINED | 01   |
| RAMBUS INC                  | COM | 750917106 | 2     | 140      | SH | DEFINED | 01 0 |
| RALCORP HOLDINGS INC        | COM | 751028101 | 4568  | 175406   | SH | DEFINED | 01   |
| RALCORP HOLDINGS INC        | COM | 751028101 | 80    | 3079     | SH | DEFINED | 01 0 |
| RALCORP HOLDINGS INC        | COM | 751028101 | 6     | 220      | SH | DEFINED | 01 0 |
| RAMCO-GERSHENSON PROPERTIES | COM | 751452202 | 428   | 19475    | SH | DEFINED | 01   |
| RANGE RESOURCES             | COM | 75281A109 | 1006  | 176200   | SH | DEFINED | 01   |
| RANGE RESOURCES             | COM | 75281A109 | 51    | 8746     | SH | DEFINED | 01 0 |
| RANGE RESOURCES             | COM | 75281A109 | 3     | 546      | SH | DEFINED | 01 0 |
| RANDGOLD & EXPLORATION-ADR  | COM | 753009307 | 2768  | 250000   | SH | DEFINED | 01   |
| RARE HOSPITALITY INT        | COM | 753820109 | 5361  | 192550   | SH | DEFINED | 01   |
| RARE HOSPITALITY INT        | COM | 753820109 | 4     | 135      | SH | DEFINED | 01 0 |
| RAVEN INDUSTRIES INC        | COM | 754212108 | 554   | 33100    | SH | DEFINED | 01 0 |
| RAYMOND JAMES FIN           | COM | 754730109 | 4575  | 176870   | SH | DEFINED | 01   |
| RAYONIER                    | COM | 754907103 | 875   | 19844    | SH | DEFINED | 01   |
| RAYOVAC CORP                | COM | 755081106 | 33    | 3000     | SH | DEFINED | 01   |
| RAYTECH CORP-DEL.           | COM | 755103108 | 18    | 3100     | SH | DEFINED | 01   |
| RAYTHEON CO.                | COM | 755111507 | 26744 | 942674   | SH | DEFINED | 01   |
| RAYTHEON CO.                | COM | 755111507 | 2554  | 90031    | SH | DEFINED | 01 0 |

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|                               |     |           |       |         |    |         |    |
|-------------------------------|-----|-----------|-------|---------|----|---------|----|
| READERS DIGEST ASSN           | COM | 755267101 | 324   | 31700   | SH | DEFINED | 01 |
| REALITY INCOME CORP           | COM | 756109104 | 1287  | 36000   | SH | DEFINED | 01 |
| RED HAT                       | COM | 756577102 | 1205  | 221900  | SH | DEFINED | 01 |
| RED HAT                       | COM | 756577102 | 1     | 250     | SH | DEFINED | 01 |
| REDWOOD TRUST INC.            | COM | 758075402 | 60    | 1844    | SH | DEFINED | 01 |
| REDWOOD TRUST INC.            | COM | 758075402 | 4     | 117     | SH | DEFINED | 01 |
| REEBOK INTERNATIONAL          | COM | 758110100 | 6812  | 207357  | SH | DEFINED | 01 |
| REEBOK INTERNATIONAL          | COM | 758110100 | 458   | 13947   | SH | DEFINED | 01 |
| REGAL BELOIT                  | COM | 758750103 | 2463  | 160836  | SH | DEFINED | 01 |
| REGAL BELOIT                  | COM | 758750103 | 58    | 3836    | SH | DEFINED | 01 |
| REGAL BELOIT                  | COM | 758750103 | 4     | 258     | SH | DEFINED | 01 |
| REGAL ENTERTAINMENT.          | COM | 758766109 | 416   | 23200   | SH | DEFINED | 01 |
| REGENT COMMUNICATION.         | COM | 758865109 | 894   | 188150  | SH | DEFINED | 01 |
| REGENT COMMUNICATION.         | COM | 758865109 | 1     | 150     | SH | DEFINED | 01 |
| REGENERON PHARMACEUT          | COM | 75886F107 | 1395  | 185584  | SH | DEFINED | 01 |
| REGENERON PHARMACEUT          | COM | 75886F107 | 1     | 100     | SH | DEFINED | 01 |
| REGENERATION TECH             | COM | 75886N100 | 1911  | 212300  | SH | DEFINED | 01 |
| REGIS CORP MINN               | COM | 758932107 | 4084  | 163948  | SH | DEFINED | 01 |
| REGIS CORP MINN               | COM | 758932107 | 24    | 989     | SH | DEFINED | 01 |
| REGIS CORP MINN               | COM | 758932107 | 2     | 67      | SH | DEFINED | 01 |
| REGIONS FINL CORP             | COM | 758940100 | 6463  | 199450  | SH | DEFINED | 01 |
| REGIONS FINL CORP             | COM | 758940100 | 1596  | 49278   | SH | DEFINED | 01 |
| REHABCARE GROUP INC           | COM | 759148109 | 3761  | 210701  | SH | DEFINED | 01 |
| REINSURANCE GP OF AM          | COM | 759351109 | 3682  | 140100  | SH | DEFINED | 01 |
| RELIANCE STEEL & ALU          | COM | 759509102 | 1423  | 94231   | SH | DEFINED | 01 |
| REMEC INC                     | COM | 759543101 | 2095  | 436450  | SH | DEFINED | 01 |
| REMEC INC                     | COM | 759543101 | 1     | 200     | SH | DEFINED | 01 |
| REMINGTON OIL & GAS           | COM | 759594302 | 2741  | 160938  | SH | DEFINED | 01 |
| RENAL CARE GROUP.             | COM | 759930100 | 4856  | 155750  | SH | DEFINED | 01 |
| RENAL CARE GROUP.             | COM | 759930100 | 81    | 2606    | SH | DEFINED | 01 |
| REPSOL YPF SA                 | COM | 76026T205 | 125   | 8700    | SH | DEFINED | 01 |
| REPUBLIC SRVS CL-A            | COM | 760759100 | 1128  | 56838   | SH | DEFINED | 01 |
| REPUBLIC SRVS CL-A            | COM | 760759100 | 80    | 4038    | SH | DEFINED | 01 |
| RANBAXX LABS                  | COM | 760990986 | 79    | 5558    | SH | DEFINED | 01 |
| RESMED INC                    | COM | 761152107 | 3137  | 98097   | SH | DEFINED | 01 |
| RESOURCES CONNECTION.         | COM | 76122Q105 | 102   | 4800    | SH | DEFINED | 01 |
| RESPIRONICS INC               | COM | 761230101 | 5286  | 153816  | SH | DEFINED | 01 |
| RESPIRONICS INC               | COM | 761230101 | 2     | 70      | SH | DEFINED | 01 |
| RETAILEXCHANGE.COM INC 0% PFD | PRF | 761270XX0 | 0     | 1571429 | SH | DEFINED | 01 |
| WRTS - BUY CVT PFD            | WT  | 761270XY8 | 0     | 139736  | SH | DEFINED | 01 |
| RETEK INC                     | COM | 76128Q109 | 1257  | 217963  | SH | DEFINED | 01 |
| RETEK INC                     | COM | 76128Q109 | 2     | 260     | SH | DEFINED | 01 |
| REYNOLDS & REYNOLDS           | COM | 761695105 | 71    | 2813    | SH | DEFINED | 01 |
| RJ REYNOLDS TOBACCO           | COM | 76182K105 | 1803  | 55883   | SH | DEFINED | 01 |
| RJ REYNOLDS TOBACCO           | COM | 76182K105 | 604   | 18710   | SH | DEFINED | 01 |
| RIGGS NATL CORP WASH          | COM | 766570105 | 1214  | 84580   | SH | DEFINED | 01 |
| RIGHT MANAGEMENT CON.         | COM | 766573109 | 883   | 67950   | SH | DEFINED | 01 |
| RIGHT MANAGEMENT CON.         | COM | 766573109 | 1     | 65      | SH | DEFINED | 01 |
| ROADWAY CORP                  | COM | 769742107 | 1925  | 57439   | SH | DEFINED | 01 |
| ROBBINS & MYERS INC           | COM | 770196103 | 1119  | 83134   | SH | DEFINED | 01 |
| ROBBINS & MYERS INC           | COM | 770196103 | 39    | 2949    | SH | DEFINED | 01 |
| ROBBINS & MYERS INC           | COM | 770196103 | 3     | 188     | SH | DEFINED | 01 |
| ROBERT HALF INTL INC          | COM | 770323103 | 14377 | 1080156 | SH | DEFINED | 01 |
| ROBERT HALF INTL INC          | COM | 770323103 | 730   | 54820   | SH | DEFINED | 01 |
| ROBERT HALF INTL INC          | COM | 770323103 | 1607  | 120720  | SH | DEFINED | 01 |
| ROCHE HOLDINGS ADR            | COM | 771195104 | 28    | 460     | SH | DEFINED | 01 |
| RGS ENERGY GROUP INC 6.60 PFD | PRF | 771367828 | 10403 | 100000  | SH | DEFINED | 01 |
| ROCK TENN CO                  | COM | 772739207 | 1308  | 102160  | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC       | COM | 773903109 | 45924 | 2218611 | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC       | COM | 773903109 | 2686  | 129772  | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC       | COM | 773903109 | 848   | 40946   | SH | DEFINED | 01 |
| ROCKWELL COLLINS              | COM | 774341101 | 184   | 10023   | SH | DEFINED | 01 |

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|---------------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| ROCKWELL COLLINS                | COM      | 774341101 | 727    | 39587   | SH  | DEFINED | 01 | 0 |
| ROGERS COMM INC CLB             | COM      | 775109200 | 320    | 30000   | SH  | DEFINED | 01 |   |
| ROGERS CORP                     | COM      | 775133101 | 1396   | 46972   | SH  | DEFINED | 01 |   |
| ROHM & HAAS CO                  | COM      | 775371107 | 21979  | 738017  | SH  | DEFINED | 01 |   |
| ROHM & HAAS CO                  | COM      | 775371107 | 109    | 3650    | SH  | DEFINED | 01 | 0 |
| ROHM & HAAS CO                  | COM      | 775371107 | 1468   | 49295   | SH  | DEFINED | 01 | 0 |
| ROLLINS                         | COM      | 775711104 | 965    | 41917   | SH  | DEFINED | 01 |   |
| ROPER INC NEW                   | COM      | 776696106 | 2685   | 93069   | SH  | DEFINED | 01 |   |
| ROSLYN BANCORP INC              | COM      | 778162107 | 62     | 3462    | SH  | DEFINED | 01 |   |
| ROSLYN BANCORP INC              | COM      | 778162107 | 34     | 1897    | SH  | DEFINED | 01 | 0 |
| ROSS STORES                     | COM      | 778296103 | 479    | 13234   | SH  | DEFINED | 01 |   |
| ROSS STORES                     | COM      | 778296103 | 18     | 503     | SH  | DEFINED | 01 | 0 |
| ROWAN COMPANIES INC.            | COM      | 779382100 | 5901   | 300159  | SH  | DEFINED | 01 |   |
| ROWAN COMPANIES INC.            | COM      | 779382100 | 1253   | 63750   | SH  | DEFINED | 01 | 0 |
| ROWAN COMPANIES INC.            | COM      | 779382100 | 406    | 20634   | SH  | DEFINED | 01 | 0 |
| ROXIO INC                       | COM      | 780008108 | 1265   | 204043  | SH  | DEFINED | 01 |   |
| ROYAL APPLIANCE                 | COM      | 780076105 | 279    | 38034   | SH  | DEFINED | 01 |   |
| ROYAL CARIBBEAN CVT             | CONV BND | 780153AK8 | 520    | 1330000 | PRN | DEFINED | 01 |   |
| ROYAL DUTCH PETRO               | COM      | 780257804 | 2649   | 65000   | SH  | DEFINED | 01 |   |
| ROYAL DUTCH PETRO               | COM      | 780257804 | 33     | 800     | SH  | DEFINED | 01 | 0 |
| RUBY TUESDAY INC COM            | COM      | 781182100 | 780    | 38210   | SH  | DEFINED | 01 |   |
| RUDDICK CORP                    | COM      | 781258108 | 24     | 1942    | SH  | DEFINED | 01 |   |
| RUDOLPH TECHNOLOGIES            | COM      | 781270103 | 1392   | 96368   | SH  | DEFINED | 01 |   |
| RUDOLPH TECHNOLOGIES            | COM      | 781270103 | 1      | 80      | SH  | DEFINED | 01 | 0 |
| RUSS BERRIE & CO                | COM      | 782233100 | 1944   | 60746   | SH  | DEFINED | 01 |   |
| RUSSELL CORP                    | COM      | 782352108 | 1672   | 95529   | SH  | DEFINED | 01 |   |
| RYANAIR HOLDINGS ADR.           | COM      | 783513104 | 17     | 399     | SH  | DEFINED | 01 | 0 |
| RYANS FAMILY STEAK              | COM      | 783519101 | 6462   | 615342  | SH  | DEFINED | 01 |   |
| RYANS FAMILY STEAK              | COM      | 783519101 | 2      | 180     | SH  | DEFINED | 01 | 0 |
| RYDER SYSTEM                    | COM      | 783549108 | 996    | 48530   | SH  | DEFINED | 01 |   |
| RYDER SYSTEM                    | COM      | 783549108 | 81     | 3939    | SH  | DEFINED | 01 | 0 |
| RYDER SYSTEM                    | COM      | 783549108 | 283    | 13785   | SH  | DEFINED | 01 | 0 |
| RYERSON TULL INC                | COM      | 78375P107 | 460    | 73643   | SH  | DEFINED | 01 |   |
| RYLAND GROUP INC                | COM      | 783764103 | 3603   | 83430   | SH  | DEFINED | 01 |   |
| SBC COMMUNICATIONS              | COM      | 78387G103 | 46483  | 2317184 | SH  | DEFINED | 01 |   |
| SBC COMMUNICATIONS              | COM      | 78387G103 | 117    | 5850    | SH  | DEFINED | 01 | 0 |
| SBC COMMUNICATIONS              | COM      | 78387G103 | 14754  | 735474  | SH  | DEFINED | 01 | 0 |
| SBC COMMUNICATIONS              | COM      | 78387G103 | 2091   | 104256  | SH  | DEFINED | 01 | 1 |
| SBS TECH INC                    | COM      | 78387P103 | 315    | 43333   | SH  | DEFINED | 01 |   |
| SCM MICROSYSTEMS INC            | COM      | 784018103 | 116    | 46575   | SH  | DEFINED | 01 |   |
| SCP POOL CORP                   | COM      | 784028102 | 3691   | 124219  | SH  | DEFINED | 01 |   |
| SCP POOL CORP                   | COM      | 784028102 | 3      | 90      | SH  | DEFINED | 01 | 0 |
| SCPIE HOLDINGS INC              | COM      | 78402P104 | 182    | 29160   | SH  | DEFINED | 01 |   |
| SEI INVESTMENTS CO              | COM      | 784117103 | 116    | 4426    | SH  | DEFINED | 01 |   |
| EXP 2/1/07                      | WT       | 78422P118 | 0      | 3000    | SH  | DEFINED | 01 |   |
| SEGA GAMEWORKS (SGW) HOLDINGS 1 | PRF      | 78422P209 | 0      | 228143  | SH  | DEFINED | 01 |   |
| SAGA GAME WORKS INC             | CONV PRF | 78422P993 | 0      | 96768   | SH  | DEFINED | 01 |   |
| SJW CORP.                       | COM      | 784305104 | 459    | 6000    | SH  | DEFINED | 01 |   |
| SK TELECOM LTD -ADR             | COM      | 78440P108 | 106    | 7771    | SH  | DEFINED | 01 |   |
| SK TELECOM LTD -ADR             | COM      | 78440P108 | 720    | 52895   | SH  | DEFINED | 01 | 1 |
| SL GREEN REALTY                 | COM      | 78440X101 | 1766   | 57800   | SH  | DEFINED | 01 |   |
| SL INDS INC.                    | COM      | 784413106 | 42     | 7200    | SH  | DEFINED | 01 |   |
| SLM CORP                        | COM      | 78442P106 | 412019 | 3714555 | SH  | DEFINED | 01 |   |
| SLM CORP                        | COM      | 78442P106 | 8625   | 77780   | SH  | DEFINED | 01 | 0 |
| SLM CORP                        | COM      | 78442P106 | 3807   | 34320   | SH  | DEFINED | 01 | 0 |
| SLM CORP                        | COM      | 78442P106 | 56     | 503     | SH  | DEFINED | 01 | 1 |
| SPS TECHNOLOGIES                | COM      | 784626103 | 2510   | 102868  | SH  | DEFINED | 01 |   |
| S&P 500 DEP RECPT               | COM      | 78462F103 | 883    | 10400   | SH  | DEFINED | 01 |   |
| S&P 500 DEP RECPT               | COM      | 78462F103 | 1711   | 20155   | SH  | DEFINED | 01 | 0 |
| S&P 500 DEP RECPT               | COM      | 78462F103 | 760    | 8950    | SH  | DEFINED | 01 | 1 |
| SPSS INC                        | COM      | 78462K102 | 1516   | 133838  | SH  | DEFINED | 01 |   |
| SPX CORP                        | COM      | 784635104 | 115    | 3361    | SH  | DEFINED | 01 |   |



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|--------------------------------|----------|-----------|-------|---------|----|---------|----|
| S1 CORPORATION                 | COM      | 78463B101 | 1602  | 312800  | SH | DEFINED | 01 |
| S1 CORPORATION                 | COM      | 78463B101 | 1     | 280     | SH | DEFINED | 01 |
| SRA INTERNATIONAL INC..        | COM      | 78464R105 | 444   | 18720   | SH | DEFINED | 01 |
| SRA INTERNATIONAL INC..        | COM      | 78464R105 | 31    | 1274    | SH | DEFINED | 01 |
| SRA INTERNATIONAL INC..        | COM      | 78464R105 | 2     | 79      | SH | DEFINED | 01 |
| SWS GROUP INC                  | COM      | 78503N107 | 6278  | 445896  | SH | DEFINED | 01 |
| SABRE FUND INVEST LP           | COM      | 785900994 | 4119  | 4100000 | SH | DEFINED | 01 |
| SABRE HOLDINGS CORP            | COM      | 785905100 | 126   | 7959    | SH | DEFINED | 01 |
| SABRE HOLDINGS CORP            | COM      | 785905100 | 501   | 31463   | SH | DEFINED | 01 |
| SAFECO CORP                    | COM      | 786429100 | 61086 | 1746802 | SH | DEFINED | 01 |
| SAFECO CORP                    | COM      | 786429100 | 1066  | 30490   | SH | DEFINED | 01 |
| SAFENET INC                    | COM      | 78645R107 | 1338  | 65400   | SH | DEFINED | 01 |
| SAFENET INC                    | COM      | 78645R107 | 68    | 3340    | SH | DEFINED | 01 |
| SAFENET INC                    | COM      | 78645R107 | 4     | 207     | SH | DEFINED | 01 |
| SAFEWAY INC.                   | COM      | 786514208 | 26151 | 1381435 | SH | DEFINED | 01 |
| SAFEWAY INC.                   | COM      | 786514208 | 409   | 21610   | SH | DEFINED | 01 |
| SAFEWAY INC.                   | COM      | 786514208 | 2963  | 156503  | SH | DEFINED | 01 |
| SAGE CAPITAL                   | COM      | 786630996 | 7589  | 7500000 | SH | DEFINED | 01 |
| ST JOE PAPER CORP              | COM      | 790148100 | 3365  | 123700  | SH | DEFINED | 01 |
| ST JUDE MEDICAL                | COM      | 790849103 | 79223 | 1625047 | SH | DEFINED | 01 |
| ST JUDE MEDICAL                | COM      | 790849103 | 1115  | 22870   | SH | DEFINED | 01 |
| ST JUDE MEDICAL                | COM      | 790849103 | 3326  | 68243   | SH | DEFINED | 01 |
| ST MARY LD & EXPL              | COM      | 792228108 | 7242  | 289095  | SH | DEFINED | 01 |
| ST MARY LD & EXPL              | COM      | 792228108 | 220   | 8782    | SH | DEFINED | 01 |
| ST MARY LD & EXPL              | COM      | 792228108 | 8     | 316     | SH | DEFINED | 01 |
| ST PAUL COMPANIES              | COM      | 792860108 | 37954 | 1193492 | SH | DEFINED | 01 |
| ST PAUL COMPANIES              | COM      | 792860108 | 942   | 29600   | SH | DEFINED | 01 |
| ST PAUL COMPANIES              | COM      | 792860108 | 1589  | 49958   | SH | DEFINED | 01 |
| ST PAUL COMPANIES PFD CVT      | CONV PRF | 792860306 | 30774 | 491200  | SH | DEFINED | 01 |
| SAKS INC                       | COM      | 79377W108 | 46    | 5942    | SH | DEFINED | 01 |
| SALEM COMM..                   | COM      | 794093104 | 212   | 13000   | SH | DEFINED | 01 |
| SALTON INC                     | COM      | 795757103 | 348   | 33182   | SH | DEFINED | 01 |
| SALTON INC                     | COM      | 795757103 | 49    | 4573    | SH | DEFINED | 01 |
| SALTON INC                     | COM      | 795757103 | 3     | 303     | SH | DEFINED | 01 |
| SAMSUNG ELECTR GDR             | COM      | 796050888 | 421   | 3722    | SH | DEFINED | 01 |
| SAMSUNG ELECTR GDR             | COM      | 796050888 | 1017  | 9000    | SH | DEFINED | 01 |
| SAN DIEGO GAS & ELEC COMPANY 1 | PRF      | 797440831 | 1434  | 56525   | SH | DEFINED | 01 |
| SANCHEZ COMP ASS INC           | COM      | 799702105 | 666   | 162000  | SH | DEFINED | 01 |
| SANDERSON FARMS INC            | COM      | 800013104 | 54    | 2820    | SH | DEFINED | 01 |
| SANDERSON FARMS INC            | COM      | 800013104 | 3     | 173     | SH | DEFINED | 01 |
| SAN-DISK                       | COM      | 80004C101 | 1049  | 62377   | SH | DEFINED | 01 |
| SAN-DISK                       | COM      | 80004C101 | 123   | 7323    | SH | DEFINED | 01 |
| SAN-DISK                       | COM      | 80004C101 | 2     | 96      | SH | DEFINED | 01 |
| SANDY SPRINGS & SVNG           | COM      | 800363103 | 1098  | 33650   | SH | DEFINED | 01 |
| SANDY SPRINGS & SVNG           | COM      | 800363103 | 16    | 494     | SH | DEFINED | 01 |
| SANDY SPRINGS & SVNG           | COM      | 800363103 | 2     | 63      | SH | DEFINED | 01 |
| SANMINA-SCI CORP.              | COM      | 800907107 | 943   | 233476  | SH | DEFINED | 01 |
| SANMINA-SCI CORP.              | COM      | 800907107 | 5315  | 1315300 | SH | DEFINED | 01 |
| SANMINA-SCI CORP.              | COM      | 800907107 | 468   | 115932  | SH | DEFINED | 01 |
| SANGSTAT MEDICAL CP            | COM      | 801003104 | 859   | 87600   | SH | DEFINED | 01 |
| SANGSTAT MEDICAL CP            | COM      | 801003104 | 2     | 170     | SH | DEFINED | 01 |
| SARA LEE CORP                  | COM      | 803111103 | 33941 | 1815039 | SH | DEFINED | 01 |
| SARA LEE CORP                  | COM      | 803111103 | 399   | 21338   | SH | DEFINED | 01 |
| SARA LEE CORP                  | COM      | 803111103 | 4653  | 248803  | SH | DEFINED | 01 |
| SATYAM COMPUTER SVCS ADR       | COM      | 804098101 | 77    | 9280    | SH | DEFINED | 01 |
| SAUCONY INC - CL B             | COM      | 804120202 | 463   | 48100   | SH | DEFINED | 01 |
| SAUER-DANFOSS INC.             | COM      | 804137107 | 52    | 6510    | SH | DEFINED | 01 |
| SAUER-DANFOSS INC.             | COM      | 804137107 | 3     | 426     | SH | DEFINED | 01 |
| SCANA CORP                     | COM      | 80589M102 | 33050 | 1104622 | SH | DEFINED | 01 |
| SCANSOURCE INC                 | COM      | 806037107 | 379   | 20200   | SH | DEFINED | 01 |
| SCANSOURCE INC                 | COM      | 806037107 | 1     | 60      | SH | DEFINED | 01 |
| SCANSOFT INC.                  | COM      | 80603P107 | 1384  | 307400  | SH | DEFINED | 01 |

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| HENRY SCHEIN INC      | COM      | 806407102 | 1382   | 30636   | SH | DEFINED | 01   |
| HENRY SCHEIN INC      | COM      | 806407102 | 12     | 270     | SH | DEFINED | 01 0 |
| SCHERING PLOUGH       | COM      | 806605101 | 112667 | 6318979 | SH | DEFINED | 01   |
| SCHERING PLOUGH       | COM      | 806605101 | 1864   | 104500  | SH | DEFINED | 01 0 |
| SCHERING PLOUGH       | COM      | 806605101 | 6503   | 364727  | SH | DEFINED | 01 0 |
| SCHLUMBERGER LTD      | COM      | 806857108 | 343228 | 9029908 | SH | DEFINED | 01 0 |
| SCHLUMBERGER LTD      | COM      | 806857108 | 15122  | 397833  | SH | DEFINED | 01 0 |
| SCHLUMBERGER LTD      | COM      | 806857108 | 5340   | 140493  | SH | DEFINED | 01 0 |
| SCHOLASTIC CORP       | COM      | 807066105 | 1977   | 73492   | SH | DEFINED | 01   |
| SCHOOL SPECIALTY INC  | COM      | 807863105 | 972    | 54684   | SH | DEFINED | 01   |
| SCHULMAN (A.) INC     | COM      | 808194104 | 1271   | 87445   | SH | DEFINED | 01   |
| SCHWAB CHARLES CORP   | COM      | 808513105 | 629    | 87128   | SH | DEFINED | 01   |
| SCHWAB CHARLES CORP   | COM      | 808513105 | 209    | 28840   | SH | DEFINED | 01 0 |
| SCHWAB CHARLES CORP   | COM      | 808513105 | 2140   | 296395  | SH | DEFINED | 01 0 |
| SCHWEITZER MAUDUIT    | COM      | 808541106 | 996    | 44286   | SH | DEFINED | 01   |
| SCIENTIFIC ATLANTA    | COM      | 808655104 | 5430   | 395233  | SH | DEFINED | 01   |
| SCIENTIFIC ATLANTA    | COM      | 808655104 | 463    | 33718   | SH | DEFINED | 01 0 |
| SCIENTIFIC GAMES..    | COM      | 80874P109 | 810    | 150000  | SH | DEFINED | 01   |
| SCIOS INC             | COM      | 808905103 | 4969   | 112800  | SH | DEFINED | 01   |
| SCIOS INC             | COM      | 808905103 | 6      | 140     | SH | DEFINED | 01 0 |
| SCOTTS CO CLA         | COM      | 810186106 | 5512   | 106408  | SH | DEFINED | 01   |
| SCRIPPS CO (E.W) CLA  | COM      | 811054204 | 3030   | 40000   | SH | DEFINED | 01   |
| SCS TRANSPORTATION.   | COM      | 81111T102 | 797    | 75400   | SH | DEFINED | 01   |
| SCS TRANSPORTATION.   | COM      | 81111T102 | 38     | 3566    | SH | DEFINED | 01 0 |
| SCS TRANSPORTATION.   | COM      | 81111T102 | 2      | 234     | SH | DEFINED | 01 0 |
| SEACOAST BANK COR FL  | COM      | 811707306 | 1856   | 95700   | SH | DEFINED | 01   |
| SEACOAST BANK COR FL  | COM      | 811707306 | 58     | 3070    | SH | DEFINED | 01 0 |
| SEACOAST BANK COR FL  | COM      | 811707306 | 4      | 189     | SH | DEFINED | 01 0 |
| SEACOAST FINL SERV    | COM      | 81170Q106 | 3110   | 170442  | SH | DEFINED | 01   |
| SEACOAST FINL SERV    | COM      | 81170Q106 | 103    | 5651    | SH | DEFINED | 01 0 |
| SEACOAST FINL SERV    | COM      | 81170Q106 | 7      | 388     | SH | DEFINED | 01 0 |
| SEACOR SMIT INC       | COM      | 811904101 | 2071   | 59163   | SH | DEFINED | 01   |
| SEALED AIR CORP       | COM      | 81211K100 | 17780  | 443081  | SH | DEFINED | 01   |
| SEALED AIR CORP       | COM      | 81211K100 | 764    | 19031   | SH | DEFINED | 01 0 |
| SEARS ROEBUCK & CO    | COM      | 812387108 | 11808  | 488930  | SH | DEFINED | 01   |
| SEARS ROEBUCK & CO    | COM      | 812387108 | 1685   | 69774   | SH | DEFINED | 01 0 |
| SEARS ROEBUCK & CO    | COM      | 812387108 | 540    | 22374   | SH | DEFINED | 01 1 |
| SECURE COMPUTING CORP | COM      | 813705100 | 883    | 240000  | SH | DEFINED | 01   |
| SELECT MEDICAL CORP   | COM      | 816196109 | 1371   | 96200   | SH | DEFINED | 01   |
| SELECT MEDICAL CORP   | COM      | 816196109 | 685    | 48060   | SH | DEFINED | 01 0 |
| SELECTIVE INS GROUP.  | COM      | 816300107 | 1924   | 78417   | SH | DEFINED | 01   |
| SEMTECH CORP          | COM      | 816850101 | 466    | 30748   | SH | DEFINED | 01   |
| SEMTECH CORP          | COM      | 816850101 | 120    | 7900    | SH | DEFINED | 01 0 |
| SEMPRA ENERGY         | COM      | 816851109 | 32198  | 1290031 | SH | DEFINED | 01   |
| SEMPRA ENERGY         | COM      | 816851109 | 1139   | 45652   | SH | DEFINED | 01 0 |
| SEMPRA ENERGY CVT PFD | CONV PRF | 816851208 | 13679  | 550000  | SH | DEFINED | 01 0 |
| SEMI TOOL             | COM      | 816909105 | 2706   | 661800  | SH | DEFINED | 01   |
| SENSIENT TECH         | COM      | 81725T100 | 7252   | 362178  | SH | DEFINED | 01   |
| SENSIENT TECH         | COM      | 81725T100 | 83     | 4175    | SH | DEFINED | 01 0 |
| SENSIENT TECH         | COM      | 81725T100 | 6      | 277     | SH | DEFINED | 01 0 |
| SEPRACOR INC          | COM      | 817315104 | 48     | 3512    | SH | DEFINED | 01   |
| SEQUA CORP -CL A      | COM      | 817320104 | 15     | 435     | SH | DEFINED | 01   |
| SEQUA CORP -CL B      | COM      | 817320203 | 646    | 16000   | SH | DEFINED | 01   |
| SERENA SOFTWARE INC   | COM      | 817492101 | 1925   | 120590  | SH | DEFINED | 01   |
| SERENA SOFTWARE INC   | COM      | 817492101 | 49     | 3100    | SH | DEFINED | 01 0 |
| SEROLOGICALS CORP     | COM      | 817523103 | 2573   | 302700  | SH | DEFINED | 01   |
| SEROLOGICALS CORP     | COM      | 817523103 | 2      | 180     | SH | DEFINED | 01 0 |
| SERONO SA ADR.        | COM      | 81752M101 | 4      | 350     | SH | DEFINED | 01 0 |
| SERVICE CORP INTL     | COM      | 817565104 | 488    | 175500  | SH | DEFINED | 01   |
| SERVICE CORP INTL     | COM      | 817565104 | 44     | 15761   | SH | DEFINED | 01 0 |
| SERVICE CORP INTL     | COM      | 817565104 | 3      | 1033    | SH | DEFINED | 01 0 |
| 7-ELEVEN INC          | COM      | 817826209 | 1128   | 162100  | SH | DEFINED | 01   |

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|                        |          |           |       |         |     |         |    |   |
|------------------------|----------|-----------|-------|---------|-----|---------|----|---|
| 7-ELEVEN INC           | COM      | 817826209 | 43    | 6351    | SH  | DEFINED | 01 | 0 |
| 7-ELEVEN INC           | COM      | 817826209 | 3     | 402     | SH  | DEFINED | 01 | 0 |
| SHARPER IMAGE, THE     | COM      | 820013100 | 1171  | 65000   | SH  | DEFINED | 01 |   |
| SHARPER IMAGE, THE     | COM      | 820013100 | 2     | 130     | SH  | DEFINED | 01 | 0 |
| SHAW GROUP INC         | COM      | 820280105 | 1125  | 111963  | SH  | DEFINED | 01 |   |
| SHERWIN WILLIAMS       | COM      | 824348106 | 221   | 8372    | SH  | DEFINED | 01 |   |
| SHERWIN WILLIAMS       | COM      | 824348106 | 80    | 3040    | SH  | DEFINED | 01 | 0 |
| SHERWIN WILLIAMS       | COM      | 824348106 | 874   | 33059   | SH  | DEFINED | 01 | 0 |
| SHOPKO STORES          | COM      | 824911101 | 1000  | 85845   | SH  | DEFINED | 01 |   |
| SHOPKO STORES          | COM      | 824911101 | 79    | 6755    | SH  | DEFINED | 01 | 0 |
| SHOPKO STORES          | COM      | 824911101 | 5     | 431     | SH  | DEFINED | 01 | 0 |
| SHUFFLE MASTER INC     | COM      | 825549108 | 1008  | 50025   | SH  | DEFINED | 01 |   |
| SHURGARD STORAGE CTR   | COM      | 82567D104 | 3291  | 105992  | SH  | DEFINED | 01 |   |
| SIBNEFT SPON - ADR     | COM      | 825731102 | 2035  | 98200   | SH  | DEFINED | 01 |   |
| SIBNEFT SPON - ADR     | COM      | 825731102 | 278   | 13400   | SH  | DEFINED | 01 | 1 |
| SIBNEFT SPON - ADR     | COM      | 825731102 | 448   | 21600   | SH  | DEFINED | 01 | 1 |
| SICOR INC              | COM      | 825846108 | 2021  | 120986  | SH  | DEFINED | 01 |   |
| SIEBEL SYSTEMS         | COM      | 826170102 | 7243  | 904340  | SH  | DEFINED | 01 |   |
| SIEBEL SYSTEMS         | COM      | 826170102 | 1581  | 197274  | SH  | DEFINED | 01 | 0 |
| SIEBEL SYSTEMS         | COM      | 826170102 | 913   | 114054  | SH  | DEFINED | 01 | 0 |
| SIEBEL SYSTEMS CVT     | CONV BND | 826170AC6 | 487   | 490000  | PRN | DEFINED | 01 |   |
| SIERRA HEALTH SERVIC   | COM      | 826322109 | 2655  | 205785  | SH  | DEFINED | 01 |   |
| SIERRA HEALTH SERVIC   | COM      | 826322109 | 103   | 7980    | SH  | DEFINED | 01 | 0 |
| SIERRA PACIFIC RES     | COM      | 826428104 | 14    | 4262    | SH  | DEFINED | 01 |   |
| SIGMA-ALDRICH          | COM      | 826552101 | 59224 | 1331163 | SH  | DEFINED | 01 |   |
| SIGMA-ALDRICH          | COM      | 826552101 | 1813  | 40750   | SH  | DEFINED | 01 | 0 |
| SIGMA-ALDRICH          | COM      | 826552101 | 3793  | 85262   | SH  | DEFINED | 01 | 0 |
| SIGNAL TECHNOLOGY CORP | COM      | 826675100 | 548   | 49900   | SH  | DEFINED | 01 |   |
| SIGNAL TECHNOLOGY CORP | COM      | 826675100 | 39    | 3453    | SH  | DEFINED | 01 | 0 |
| SIGNAL TECHNOLOGY CORP | COM      | 826675100 | 2     | 181     | SH  | DEFINED | 01 | 0 |
| SILICON LABORATORIES   | COM      | 826919102 | 1250  | 47800   | SH  | DEFINED | 01 |   |
| SILICON LABORATORIES   | COM      | 826919102 | 99    | 3780    | SH  | DEFINED | 01 | 0 |
| SILGAN HOLDINGS..      | COM      | 827048109 | 911   | 41100   | SH  | DEFINED | 01 |   |
| SILGAN HOLDINGS..      | COM      | 827048109 | 50    | 2258    | SH  | DEFINED | 01 | 0 |
| SILGAN HOLDINGS..      | COM      | 827048109 | 4     | 160     | SH  | DEFINED | 01 | 0 |
| SILICON STORAGE TECH   | COM      | 827057100 | 527   | 229100  | SH  | DEFINED | 01 |   |
| SILICON STORAGE TECH   | COM      | 827057100 | 1     | 360     | SH  | DEFINED | 01 | 0 |
| SILICON IMAGE          | COM      | 82705T102 | 604   | 151900  | SH  | DEFINED | 01 |   |
| SILICON IMAGE          | COM      | 82705T102 | 28    | 7168    | SH  | DEFINED | 01 | 0 |
| SILICON IMAGE          | COM      | 82705T102 | 2     | 455     | SH  | DEFINED | 01 | 0 |
| SILICON VALLEY BKSHR   | COM      | 827064106 | 748   | 41073   | SH  | DEFINED | 01 |   |
| SIMON PROPERTY GROUP   | COM      | 828806109 | 3568  | 99548   | SH  | DEFINED | 01 |   |
| SIMON PROPERTY GROUP   | COM      | 828806109 | 1464  | 40855   | SH  | DEFINED | 01 | 0 |
| SIMPSON MANUFAC        | COM      | 829073105 | 8616  | 254878  | SH  | DEFINED | 01 |   |
| SINCLAIR BROADCASTIN   | COM      | 829226109 | 255   | 32500   | SH  | DEFINED | 01 |   |
| SINCLAIR BROADCASTIN   | COM      | 829226109 | 54    | 6914    | SH  | DEFINED | 01 | 0 |
| SINCLAIR BROADCASTIN   | COM      | 829226109 | 4     | 458     | SH  | DEFINED | 01 | 0 |
| SIX FLAGS INC          | COM      | 83001P109 | 722   | 128865  | SH  | DEFINED | 01 |   |
| SKY FINL GROUP INC     | COM      | 83080P103 | 597   | 30353   | SH  | DEFINED | 01 |   |
| SKYLINE                | COM      | 830830105 | 650   | 24908   | SH  | DEFINED | 01 |   |
| SKYWEST INC            | COM      | 830879102 | 3332  | 323068  | SH  | DEFINED | 01 |   |
| SKYWORKS SOLUTIONS     | COM      | 83088M102 | 6943  | 1114183 | SH  | DEFINED | 01 |   |
| SKYWORKS SOLUTIONS     | COM      | 83088M102 | 172   | 27550   | SH  | DEFINED | 01 | 0 |
| SKYWORKS SOLUTIONS     | COM      | 83088M102 | 2     | 311     | SH  | DEFINED | 01 | 0 |
| SMITH (A O) CORP       | COM      | 831865209 | 2312  | 86279   | SH  | DEFINED | 01 |   |
| SMITH (A O) CORP       | COM      | 831865209 | 30    | 1117    | SH  | DEFINED | 01 | 0 |
| SMITH (A O) CORP       | COM      | 831865209 | 2     | 76      | SH  | DEFINED | 01 | 0 |
| SMITH INTL             | COM      | 832110100 | 660   | 18737   | SH  | DEFINED | 01 |   |
| SMITHFIELD FOODS INC   | COM      | 832248108 | 996   | 56201   | SH  | DEFINED | 01 |   |
| JM SMUCKER CO WI       | COM      | 832696405 | 73    | 2075    | SH  | DEFINED | 01 |   |
| JM SMUCKER CO WI       | COM      | 832696405 | 1896  | 54241   | SH  | DEFINED | 01 | 0 |
| JM SMUCKER CO WI       | COM      | 832696405 | 4     | 112     | SH  | DEFINED | 01 | 0 |

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|                         |     |           |        |          |    |         |      |
|-------------------------|-----|-----------|--------|----------|----|---------|------|
| SMURFIT STONE CONTAINER | COM | 832727101 | 11128  | 833000   | SH | DEFINED | 01   |
| SMURFIT STONE CONTAINER | COM | 832727101 | 221    | 16530    | SH | DEFINED | 01 0 |
| SMURFIT STONE CONTAINER | COM | 832727101 | 21     | 1577     | SH | DEFINED | 01 0 |
| SNAP ON INC             | COM | 833034101 | 80     | 3242     | SH | DEFINED | 01   |
| SNAP ON INC             | COM | 833034101 | 80     | 3236     | SH | DEFINED | 01 0 |
| SNAP ON INC             | COM | 833034101 | 317    | 12816    | SH | DEFINED | 01 0 |
| SOLA INTL               | COM | 834092108 | 951    | 76987    | SH | DEFINED | 01   |
| SOLETRON CORP           | COM | 834182107 | 1805   | 597678   | SH | DEFINED | 01   |
| SOLETRON CORP           | COM | 834182107 | 21     | 7475     | SH | DEFINED | 01 0 |
| SOLETRON CORP           | COM | 834182107 | 550    | 182248   | SH | DEFINED | 01 0 |
| SOLUTIA INC             | COM | 834376105 | 1966   | 1267652  | SH | DEFINED | 01   |
| SOMERA COMMUNICATION    | COM | 834458101 | 1010   | 1085900  | SH | DEFINED | 01   |
| SONIC CORP              | COM | 835451105 | 2936   | 115308   | SH | DEFINED | 01   |
| SONIC CORP              | COM | 835451105 | 26938  | 1058100  | SH | DEFINED | 01 0 |
| SONIC CORP              | COM | 835451105 | 670    | 26300    | SH | DEFINED | 01 0 |
| SONIC AUTOMOTIVE INC    | COM | 83545G102 | 4978   | 338618   | SH | DEFINED | 01   |
| SONIC AUTOMOTIVE INC    | COM | 83545G102 | 2568   | 174700   | SH | DEFINED | 01 0 |
| SONOCO PRODUCTS         | COM | 835495102 | 84     | 4032     | SH | DEFINED | 01   |
| SONOSITE INC            | COM | 83568G104 | 3      | 200      | SH | DEFINED | 01 0 |
| SONY CORP ADRS          | COM | 835699307 | 3690   | 105000   | SH | DEFINED | 01   |
| SOTHEBYS HLD CL-A       | COM | 835898107 | 24     | 2565     | SH | DEFINED | 01   |
| SOURCECORP              | COM | 836167106 | 727    | 51920    | SH | DEFINED | 01   |
| SOUTH FINANCIAL GRP     | COM | 837841105 | 4848   | 223914   | SH | DEFINED | 01   |
| SOUTH FINANCIAL GRP     | COM | 837841105 | 83     | 3869     | SH | DEFINED | 01 0 |
| SOUTH FINANCIAL GRP     | COM | 837841105 | 5      | 239      | SH | DEFINED | 01 0 |
| SOUTH JERSEY IND INC    | COM | 838518108 | 93     | 2956     | SH | DEFINED | 01 0 |
| SOUTH JERSEY IND INC    | COM | 838518108 | 6      | 196      | SH | DEFINED | 01 0 |
| SOUTHERN CO.            | COM | 842587107 | 40502  | 1424101  | SH | DEFINED | 01   |
| SOUTHERN CO.            | COM | 842587107 | 84     | 2939     | SH | DEFINED | 01 0 |
| SOUTHERN CO.            | COM | 842587107 | 4497   | 158116   | SH | DEFINED | 01 0 |
| SOUTHERN CO.            | COM | 842587107 | 838    | 29483    | SH | DEFINED | 01 1 |
| SOUTHERN UNION CO       | COM | 844030106 | 2004   | 164923   | SH | DEFINED | 01   |
| SOUTHTRUST CORP         | COM | 844730101 | 2038   | 79839    | SH | DEFINED | 01   |
| SOUTHTRUST CORP         | COM | 844730101 | 1946   | 76207    | SH | DEFINED | 01 0 |
| SOUTHWEST AIRLINES      | COM | 844741108 | 264825 | 18441902 | SH | DEFINED | 01   |
| SOUTHWEST AIRLINES      | COM | 844741108 | 5220   | 363385   | SH | DEFINED | 01 0 |
| SOUTHWEST AIRLINES      | COM | 844741108 | 2494   | 173705   | SH | DEFINED | 01 0 |
| SW BANCORP OF TX        | COM | 84476R109 | 3016   | 100440   | SH | DEFINED | 01   |
| SOUTHWEST GAS CORP      | COM | 844895102 | 2962   | 145538   | SH | DEFINED | 01   |
| SOUTHWESTERN ENERGY     | COM | 845467109 | 1312   | 100131   | SH | DEFINED | 01   |
| SOVEREIGN BANCORP IN    | COM | 845905108 | 151    | 10901    | SH | DEFINED | 01   |
| SPANISH BRDCAST CL A    | COM | 846425882 | 1566   | 255100   | SH | DEFINED | 01   |
| SPANISH BRDCAST CL A    | COM | 846425882 | 2      | 370      | SH | DEFINED | 01 0 |
| SPARTAN MOTORS INC.     | COM | 846819100 | 981    | 112000   | SH | DEFINED | 01   |
| SPARTAN MOTORS INC.     | COM | 846819100 | 41     | 4776     | SH | DEFINED | 01 0 |
| SPARTAN MOTORS INC.     | COM | 846819100 | 3      | 306      | SH | DEFINED | 01 0 |
| SPARTECH CORP.          | COM | 847220209 | 1550   | 80080    | SH | DEFINED | 01   |
| SPARTECH CORP.          | COM | 847220209 | 2      | 100      | SH | DEFINED | 01 0 |
| SPECTRASITE WTS 2-10    | WT  | 84761M112 | 0      | 5        | SH | DEFINED | 01   |
| SPHERION CORPORATION    | COM | 848420105 | 856    | 215615   | SH | DEFINED | 01   |
| SPINNAKER EXPLORAT      | COM | 84855W109 | 2477   | 127555   | SH | DEFINED | 01   |
| SPORTS AUTHORITY.       | COM | 849176102 | 1472   | 211000   | SH | DEFINED | 01   |
| SPORTS AUTHORITY.       | COM | 849176102 | 61     | 8780     | SH | DEFINED | 01 0 |
| SPORTS AUTHORITY.       | COM | 849176102 | 4      | 543      | SH | DEFINED | 01 0 |
| SPRINT CORP FON GRP     | COM | 852061100 | 49560  | 4217878  | SH | DEFINED | 01   |
| SPRINT CORP FON GRP     | COM | 852061100 | 317    | 26970    | SH | DEFINED | 01 0 |
| SPRINT CORP FON GRP     | COM | 852061100 | 3535   | 300799   | SH | DEFINED | 01 0 |
| SPRINT CORP PCS GRP     | COM | 852061506 | 1326   | 304009   | SH | DEFINED | 01   |
| SPRINT CORP PCS GRP     | COM | 852061506 | 965    | 221306   | SH | DEFINED | 01 0 |
| STANCORP FINL GROUP     | COM | 852891100 | 2862   | 55526    | SH | DEFINED | 01   |
| STANCORP FINL GROUP     | COM | 852891100 | 30     | 564      | SH | DEFINED | 01 0 |
| STANCORP FINL GROUP     | COM | 852891100 | 3      | 60       | SH | DEFINED | 01 0 |

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|--------------------------------|-----|-----------|--------|----------|----|---------|------|
| STANDARD COMMERCIAL            | COM | 853258101 | 2466   | 157150   | SH | DEFINED | 01   |
| STANDARD COMMERCIAL            | COM | 853258101 | 70     | 4436     | SH | DEFINED | 01 0 |
| STANDARD COMMERCIAL            | COM | 853258101 | 4      | 274      | SH | DEFINED | 01 0 |
| STANDARD MICROSYSTEM           | COM | 853626109 | 1397   | 91930    | SH | DEFINED | 01   |
| STANDARD MOTOR PRO             | COM | 853666105 | 414    | 37265    | SH | DEFINED | 01   |
| STANDARD PAC CORP              | COM | 85375C101 | 2475   | 97027    | SH | DEFINED | 01   |
| STANDARD PAC CORP              | COM | 85375C101 | 84     | 3317     | SH | DEFINED | 01 0 |
| STANDARD PAC CORP              | COM | 85375C101 | 6      | 223      | SH | DEFINED | 01 0 |
| STANDARD REGISTER              | COM | 853887107 | 1244   | 83509    | SH | DEFINED | 01   |
| STANDEX INTERNATIONAL          | COM | 854231107 | 678    | 35615    | SH | DEFINED | 01   |
| STANLEY WORKS THE              | COM | 854616109 | 118    | 4924     | SH | DEFINED | 01   |
| STANLEY WORKS THE              | COM | 854616109 | 80     | 3341     | SH | DEFINED | 01 0 |
| STANLEY WORKS THE              | COM | 854616109 | 467    | 19466    | SH | DEFINED | 01 0 |
| STAR CRUISES LTD               | COM | 854922994 | 164    | 800000   | SH | DEFINED | 01   |
| STAPLES INC                    | COM | 855030102 | 32573  | 1776959  | SH | DEFINED | 01   |
| STAPLES INC                    | COM | 855030102 | 583    | 31849    | SH | DEFINED | 01 0 |
| STAPLES INC                    | COM | 855030102 | 1986   | 108383   | SH | DEFINED | 01 0 |
| STARBUCKS                      | COM | 855244109 | 75495  | 2930672  | SH | DEFINED | 01   |
| STARBUCKS                      | COM | 855244109 | 1642   | 63741    | SH | DEFINED | 01 0 |
| STARBUCKS                      | COM | 855244109 | 4287   | 166398   | SH | DEFINED | 01 0 |
| STARK INVESTMENTS LP           | COM | 855350997 | 10000  | 10000000 | SH | DEFINED | 01 0 |
| STARMEDIA NETWORK IN           | COM | 855546107 | 0      | 150      | SH | DEFINED | 01   |
| STARTEK INC                    | COM | 85569C107 | 962    | 42098    | SH | DEFINED | 01   |
| STARWOOD HOTELS & RE           | COM | 85590A203 | 37156  | 1561778  | SH | DEFINED | 01   |
| STARWOOD HOTELS & RE           | COM | 85590A203 | 5552   | 233400   | SH | DEFINED | 01 0 |
| STARWOOD HOTELS & RE           | COM | 85590A203 | 1048   | 44061    | SH | DEFINED | 01 0 |
| STATE BANK OF INDIA.           | COM | 856552104 | 2045   | 142251   | SH | DEFINED | 01   |
| STATE BANK OF INDIA.           | COM | 856552104 | 363    | 25249    | SH | DEFINED | 01 1 |
| STATE STREET CORP              | COM | 857477103 | 191885 | 6066575  | SH | DEFINED | 01   |
| STATE STREET CORP              | COM | 857477103 | 11337  | 358330   | SH | DEFINED | 01 0 |
| STATE STREET CORP              | COM | 857477103 | 2342   | 74020    | SH | DEFINED | 01 0 |
| STATEN ISLAND BANCORP INC      | COM | 857550107 | 2666   | 178717   | SH | DEFINED | 01   |
| STATEN ISLAND BANCORP INC      | COM | 857550107 | 1      | 90       | SH | DEFINED | 01 0 |
| STATION CASINO                 | COM | 857689103 | 1024   | 48500    | SH | DEFINED | 01   |
| THE STEAK N SHAKE CO           | COM | 857873103 | 776    | 84898    | SH | DEFINED | 01   |
| STEEL DYNAMICS                 | COM | 858119100 | 1644   | 141118   | SH | DEFINED | 01   |
| STEEL TECHNOLOGIES             | COM | 858147101 | 260    | 28963    | SH | DEFINED | 01   |
| STEIN MART INC                 | COM | 858375108 | 1796   | 352390   | SH | DEFINED | 01   |
| STEINWAY MUSICAL INSTRUMENTS I | COM | 858495104 | 50     | 3336     | SH | DEFINED | 01 0 |
| STEINWAY MUSICAL INSTRUMENTS I | COM | 858495104 | 3      | 228      | SH | DEFINED | 01 0 |
| STELLEX AEROSTRUCTURE          | COM | 85856V206 | 0      | 4383     | SH | DEFINED | 01   |
| STELLEX AEROSTRUCTURE          | COM | 85856V206 | 0      | 107      | SH | DEFINED | 01 0 |
| STERLING BANCSHARES            | COM | 858907108 | 2444   | 205555   | SH | DEFINED | 01   |
| STERLING BANCSHARES            | COM | 858907108 | 46     | 3834     | SH | DEFINED | 01 0 |
| STERLING BANCSHARES            | COM | 858907108 | 3      | 231      | SH | DEFINED | 01 0 |
| STERICYCLE INC                 | COM | 858912108 | 2834   | 75400    | SH | DEFINED | 01   |
| STERICYCLE INC                 | COM | 858912108 | 102    | 2700     | SH | DEFINED | 01 0 |
| STERIS CORP                    | COM | 859152100 | 5661   | 216401   | SH | DEFINED | 01   |
| STERIS CORP                    | COM | 859152100 | 240    | 9179     | SH | DEFINED | 01 0 |
| STERLING FINL CORP             | COM | 859319105 | 2968   | 139880   | SH | DEFINED | 01   |
| STERLING FINL CORP             | COM | 859319105 | 87     | 4076     | SH | DEFINED | 01 0 |
| STERLING FINL CORP             | COM | 859319105 | 6      | 282      | SH | DEFINED | 01 0 |
| STEWART & STEVENSON            | COM | 860342104 | 922    | 84550    | SH | DEFINED | 01   |
| STEWART ENTERPRISES            | COM | 860370105 | 273    | 101100   | SH | DEFINED | 01   |
| STEWART ENTERPRISES            | COM | 860370105 | 49     | 17698    | SH | DEFINED | 01 0 |
| STEWART ENTERPRISES            | COM | 860370105 | 3      | 1167     | SH | DEFINED | 01 0 |
| STEWART INFO SVCS              | COM | 860372101 | 2588   | 111512   | SH | DEFINED | 01   |
| STILLWATER MINING CO           | COM | 86074Q102 | 323    | 129108   | SH | DEFINED | 01   |
| STONE ENERGY CORP              | COM | 861642106 | 3296   | 98148    | SH | DEFINED | 01   |
| STONERIDGE.                    | COM | 86183P102 | 343    | 35600    | SH | DEFINED | 01   |
| STONERIDGE.                    | COM | 86183P102 | 35     | 3547     | SH | DEFINED | 01 0 |
| STONERIDGE.                    | COM | 86183P102 | 2      | 211      | SH | DEFINED | 01 0 |

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|                       |     |           |       |          |    |         |    |
|-----------------------|-----|-----------|-------|----------|----|---------|----|
| STORAGE TECHNOLOGY    | COM | 862111200 | 7585  | 375089   | SH | DEFINED | 01 |
| STORAGE TECHNOLOGY    | COM | 862111200 | 63    | 3094     | SH | DEFINED | 01 |
| STORAGE TECHNOLOGY    | COM | 862111200 | 36    | 1800     | SH | DEFINED | 01 |
| STORAGE NETWORKS      | COM | 86211E103 | 1704  | 1893100  | SH | DEFINED | 01 |
| STRATTEC SECURITY     | COM | 863111100 | 2961  | 67300    | SH | DEFINED | 01 |
| STRAYER EDUCATION     | COM | 863236105 | 384   | 7000     | SH | DEFINED | 01 |
| STRAYER EDUCATION     | COM | 863236105 | 3     | 50       | SH | DEFINED | 01 |
| STRIDE RITE CORP      | COM | 863314100 | 995   | 117035   | SH | DEFINED | 01 |
| STRYKER CORP          | COM | 863667101 | 59008 | 859551   | SH | DEFINED | 01 |
| STRYKER CORP          | COM | 863667101 | 1257  | 18329    | SH | DEFINED | 01 |
| STRYKER CORP          | COM | 863667101 | 3004  | 43761    | SH | DEFINED | 01 |
| STURM RUGER & CO INC  | COM | 864159108 | 700   | 79864    | SH | DEFINED | 01 |
| SUMMIT PROPERTIES     | COM | 866239106 | 249   | 13487    | SH | DEFINED | 01 |
| SUN LIFE FINL SVCS.   | COM | 866796105 | 586   | 31200    | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC. | COM | 866810104 | 61345 | 18817678 | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC. | COM | 866810104 | 2581  | 791794   | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC. | COM | 866810104 | 3053  | 936151   | SH | DEFINED | 01 |
| EXP 8/24/03 STRK=7.0  | WT  | 867071128 | 0     | 83       | SH | DEFINED | 01 |
| SUNGARD DATA          | COM | 867363103 | 60314 | 2831628  | SH | DEFINED | 01 |
| SUNGARD DATA          | COM | 867363103 | 7821  | 367175   | SH | DEFINED | 01 |
| SUNGARD DATA          | COM | 867363103 | 4327  | 203160   | SH | DEFINED | 01 |
| SUNOCO INC            | COM | 86764P109 | 3153  | 86226    | SH | DEFINED | 01 |
| SUNOCO INC            | COM | 86764P109 | 615   | 16827    | SH | DEFINED | 01 |
| SUNRISE ASSISTED.     | COM | 86768K106 | 1585  | 66033    | SH | DEFINED | 01 |
| SUNTRUST BANKS INC    | COM | 867914103 | 936   | 17789    | SH | DEFINED | 01 |
| SUNTRUST BANKS INC    | COM | 867914103 | 3280  | 62290    | SH | DEFINED | 01 |
| SUPERIOR IND INTL     | COM | 868168105 | 42    | 1155     | SH | DEFINED | 01 |
| SUPERIOR IND INTL     | COM | 868168105 | 22789 | 625550   | SH | DEFINED | 01 |
| SUPERIOR IND INTL     | COM | 868168105 | 557   | 15300    | SH | DEFINED | 01 |
| SUPERTEX INC          | COM | 868532102 | 517   | 37565    | SH | DEFINED | 01 |
| SUPERVALU INC         | COM | 868536103 | 24223 | 1562855  | SH | DEFINED | 01 |
| SUPERVALU INC         | COM | 868536103 | 457   | 29489    | SH | DEFINED | 01 |
| SUPPORTSOFT INC       | COM | 868587106 | 1614  | 698500   | SH | DEFINED | 01 |
| SURGUTNEFTEGAZ ADR    | COM | 868861204 | 132   | 9083     | SH | DEFINED | 01 |
| SURMODICS INC         | COM | 868873100 | 2330  | 75381    | SH | DEFINED | 01 |
| SURMODICS INC         | COM | 868873100 | 2     | 50       | SH | DEFINED | 01 |
| SUSQUEHANNA BANC      | COM | 869099101 | 2436  | 117555   | SH | DEFINED | 01 |
| SWIFT ENERGY CO       | COM | 870738101 | 687   | 80695    | SH | DEFINED | 01 |
| SWIFT TRANSPORTATION  | COM | 870756103 | 2565  | 160290   | SH | DEFINED | 01 |
| SWIFT TRANSPORTATION  | COM | 870756103 | 11735 | 733429   | SH | DEFINED | 01 |
| SWIFT TRANSPORTATION  | COM | 870756103 | 261   | 16300    | SH | DEFINED | 01 |
| SYBASE INC            | COM | 871130100 | 2271  | 175348   | SH | DEFINED | 01 |
| SYBRON DENTAL SPEC    | COM | 871142105 | 3058  | 175225   | SH | DEFINED | 01 |
| SYCAMORE NETWORKS.    | COM | 871206108 | 1244  | 407800   | SH | DEFINED | 01 |
| SYCAMORE NETWORKS.    | COM | 871206108 | 51    | 16639    | SH | DEFINED | 01 |
| SYCAMORE NETWORKS.    | COM | 871206108 | 3     | 1099     | SH | DEFINED | 01 |
| SYLVAN LEARNING SYS   | COM | 871399101 | 27    | 1683     | SH | DEFINED | 01 |
| SYMANTEC CORP         | COM | 871503108 | 7750  | 197810   | SH | DEFINED | 01 |
| SYMANTEC CORP         | COM | 871503108 | 145   | 3714     | SH | DEFINED | 01 |
| SYMANTEC CORP         | COM | 871503108 | 1348  | 34402    | SH | DEFINED | 01 |
| SYMBOL TECHNOLOGIES   | COM | 871508107 | 780   | 90586    | SH | DEFINED | 01 |
| SYMBOL TECHNOLOGIES   | COM | 871508107 | 65    | 7526     | SH | DEFINED | 01 |
| SYMBOL TECHNOLOGIES   | COM | 871508107 | 438   | 50854    | SH | DEFINED | 01 |
| SYMMETRICOM INC       | COM | 871543104 | 473   | 124824   | SH | DEFINED | 01 |
| SYMYX TECHNOLOGIES..  | COM | 87155S108 | 569   | 37900    | SH | DEFINED | 01 |
| SYMYX TECHNOLOGIES..  | COM | 87155S108 | 152   | 10110    | SH | DEFINED | 01 |
| SYNAPTICS INC         | COM | 87157D109 | 1697  | 226300   | SH | DEFINED | 01 |
| SYNOPSYS INC          | COM | 871607107 | 132   | 3094     | SH | DEFINED | 01 |
| SYNOPSYS INC          | COM | 871607107 | 19    | 452      | SH | DEFINED | 01 |
| SYNOVUS               | COM | 87161C105 | 305   | 17041    | SH | DEFINED | 01 |
| SYNOVUS               | COM | 87161C105 | 1202  | 67190    | SH | DEFINED | 01 |
| SYNTEL INC            | COM | 87162H103 | 598   | 31200    | SH | DEFINED | 01 |

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|                                |          |           |        |          |     |         |      |
|--------------------------------|----------|-----------|--------|----------|-----|---------|------|
| SYSCO CORPORATION              | COM      | 871829107 | 6707   | 263631   | SH  | DEFINED | 01   |
| SYSCO CORPORATION              | COM      | 871829107 | 3668   | 144196   | SH  | DEFINED | 01 0 |
| SYSCO CORPORATION              | COM      | 871829107 | 8      | 300      | SH  | DEFINED | 01 1 |
| SYSCO CORPORATION              | COM      | 871829107 | 326    | 12800    | SH  | DEFINED | 01 1 |
| SYSTEMS &COMP TECH             | COM      | 871873105 | 1240   | 162063   | SH  | DEFINED | 01   |
| SYSTEMS &COMP TECH             | COM      | 871873105 | 1      | 150      | SH  | DEFINED | 01 0 |
| TBC CORP                       | COM      | 872180104 | 1847   | 131973   | SH  | DEFINED | 01   |
| TBC CORP                       | COM      | 872180104 | 58     | 4144     | SH  | DEFINED | 01 0 |
| TBC CORP                       | COM      | 872180104 | 4      | 260      | SH  | DEFINED | 01 0 |
| TCF FINL CORP MPLS             | COM      | 872275102 | 16988  | 424268   | SH  | DEFINED | 01   |
| TECO ENERGY                    | COM      | 872375100 | 1232   | 115997   | SH  | DEFINED | 01   |
| TECO ENERGY                    | COM      | 872375100 | 412    | 38738    | SH  | DEFINED | 01 0 |
| THQ INC                        | COM      | 872443403 | 1541   | 117789   | SH  | DEFINED | 01   |
| TJX COS                        | COM      | 872540109 | 19229  | 1092578  | SH  | DEFINED | 01   |
| TJX COS                        | COM      | 872540109 | 3840   | 218151   | SH  | DEFINED | 01 0 |
| TJX COS                        | COM      | 872540109 | 2072   | 117711   | SH  | DEFINED | 01 0 |
| TJX COS INC CVT                | CONV BND | 872540AL3 | 522    | 670000   | PRN | DEFINED | 01   |
| TJX COS INC CVT                | CONV BND | 872540AL3 | 1012   | 1300000  | PRN | DEFINED | 01 0 |
| TRC COMPANIES INC              | COM      | 872625108 | 525    | 40000    | SH  | DEFINED | 01   |
| TMP WORLDWIDE INC              | COM      | 872941109 | 66     | 6203     | SH  | DEFINED | 01   |
| TMP WORLDWIDE INC              | COM      | 872941109 | 271    | 25299    | SH  | DEFINED | 01 0 |
| TTM TECHNOLOGIES               | COM      | 87305R109 | 2987   | 868400   | SH  | DEFINED | 01   |
| TXU CORPORATION                | COM      | 873168108 | 1116   | 62530    | SH  | DEFINED | 01   |
| TXU CORPORATION                | COM      | 873168108 | 1268   | 71059    | SH  | DEFINED | 01 0 |
| TEXAS UTILITIES                | CONV PRF | 873168504 | 9741   | 350000   | SH  | DEFINED | 01   |
| TEXAS UTILITIES ELECTRIC COMPA | PRF      | 87317Q776 | 5304   | 54000    | SH  | DEFINED | 01   |
| TAIWAN SEMI ADR                | COM      | 874039100 | 32272  | 4718100  | SH  | DEFINED | 01   |
| TAIWAN SEMI ADR                | COM      | 874039100 | 942    | 137700   | SH  | DEFINED | 01 0 |
| TAIWAN SEMI ADR                | COM      | 874039100 | 651    | 95200    | SH  | DEFINED | 01 0 |
| TAKE-TWO INTERACTIVE           | COM      | 874054109 | 7307   | 326879   | SH  | DEFINED | 01   |
| TAKE-TWO INTERACTIVE           | COM      | 874054109 | 3      | 150      | SH  | DEFINED | 01 0 |
| TALBOTS                        | COM      | 874161102 | 13987  | 543400   | SH  | DEFINED | 01   |
| TALISMAN ENERGY INC            | COM      | 87425E103 | 22     | 550      | SH  | DEFINED | 01 0 |
| TALX CORP.                     | COM      | 874918105 | 527    | 40640    | SH  | DEFINED | 01   |
| TANGER FACTORY.                | COM      | 875465106 | 1448   | 46900    | SH  | DEFINED | 01   |
| TANOX INC                      | COM      | 87588Q109 | 54     | 4185     | SH  | DEFINED | 01 0 |
| TANOX INC                      | COM      | 87588Q109 | 3      | 268      | SH  | DEFINED | 01 0 |
| TARGET CORPORATION             | COM      | 87612E106 | 411269 | 14055682 | SH  | DEFINED | 01   |
| TARGET CORPORATION             | COM      | 87612E106 | 21599  | 737505   | SH  | DEFINED | 01 0 |
| TARGET CORPORATION             | COM      | 87612E106 | 5910   | 201966   | SH  | DEFINED | 01 0 |
| TARGET CORPORATION             | COM      | 87612E106 | 766    | 26167    | SH  | DEFINED | 01 1 |
| TECH DATA CORP                 | COM      | 878237106 | 56     | 2356     | SH  | DEFINED | 01   |
| TECHNE CORP                    | COM      | 878377100 | 18937  | 916194   | SH  | DEFINED | 01   |
| TECHNE CORP                    | COM      | 878377100 | 817    | 39492    | SH  | DEFINED | 01 0 |
| TECHNE CORP                    | COM      | 878377100 | 1329   | 64300    | SH  | DEFINED | 01 0 |
| TECHNITROL INC                 | COM      | 878555101 | 1743   | 119076   | SH  | DEFINED | 01   |
| TECUMSEH PRODUCT CLA           | COM      | 878895200 | 373    | 9082     | SH  | DEFINED | 01   |
| TEKELEC                        | COM      | 879101103 | 1690   | 194630   | SH  | DEFINED | 01   |
| TEKELEC                        | COM      | 879101103 | 2      | 240      | SH  | DEFINED | 01 0 |
| TEKTRONIX                      | COM      | 879131100 | 6438   | 375351   | SH  | DEFINED | 01   |
| TEKTRONIX                      | COM      | 879131100 | 329    | 19168    | SH  | DEFINED | 01 0 |
| TELEBRAS NEW                   | COM      | 879287308 | 109    | 5400     | SH  | DEFINED | 01   |
| TELEDYNE TECH                  | COM      | 879360105 | 1209   | 95484    | SH  | DEFINED | 01   |
| TELEFLEX INC                   | COM      | 879369106 | 59     | 1643     | SH  | DEFINED | 01   |
| TELEFONOS DE MEXICO            | COM      | 879403780 | 6149   | 206894   | SH  | DEFINED | 01   |
| TELEFONOS DE MEXICO            | COM      | 879403780 | 843    | 28357    | SH  | DEFINED | 01 1 |
| TELEFONOS DE MEXICO            | COM      | 879403780 | 1358   | 45685    | SH  | DEFINED | 01 1 |
| TELEPHONE & DATA               | COM      | 879433100 | 2064   | 50449    | SH  | DEFINED | 01   |
| TELEMIG CELULAR PART           | COM      | 87944E105 | 55     | 3170     | SH  | DEFINED | 01   |
| TELIK INC                      | COM      | 87959M109 | 1991   | 148100   | SH  | DEFINED | 01   |
| TELIK INC                      | COM      | 87959M109 | 2      | 170      | SH  | DEFINED | 01 0 |
| TELLABS                        | COM      | 879664100 | 8728   | 1507476  | SH  | DEFINED | 01   |

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| TELLABS                       | COM | 879664100 | 109    | 18800    | SH | DEFINED | 01 | 0 |
| TELLABS                       | COM | 879664100 | 1075   | 185627   | SH | DEFINED | 01 | 0 |
| TEMPLE INLAND                 | COM | 879868107 | 7624   | 203841   | SH | DEFINED | 01 | 0 |
| TEMPLE INLAND                 | COM | 879868107 | 443    | 11841    | SH | DEFINED | 01 | 0 |
| TELETECH HLDGS INC            | COM | 879939106 | 790    | 145400   | SH | DEFINED | 01 | 0 |
| TENARIS SA ADR                | COM | 88031M109 | 332    | 15061    | SH | DEFINED | 01 | 0 |
| TENET HEALTHCARE COR          | COM | 88033G100 | 9635   | 576970   | SH | DEFINED | 01 | 0 |
| TENET HEALTHCARE COR          | COM | 88033G100 | 81     | 4830     | SH | DEFINED | 01 | 0 |
| TENET HEALTHCARE COR          | COM | 88033G100 | 1790   | 107169   | SH | DEFINED | 01 | 0 |
| TERADYNE INC                  | COM | 880770102 | 11363  | 976251   | SH | DEFINED | 01 | 0 |
| TERADYNE INC                  | COM | 880770102 | 470    | 40382    | SH | DEFINED | 01 | 0 |
| TEREX CORP NEW.               | COM | 880779103 | 218    | 17600    | SH | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD            | COM | 881624209 | 12850  | 308532   | SH | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD            | COM | 881624209 | 2007   | 48200    | SH | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD            | COM | 881624209 | 52     | 1257     | SH | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD            | COM | 881624209 | 338    | 8124     | SH | DEFINED | 01 | 0 |
| TEVA PHARM INDS AD            | COM | 881624209 | 545    | 13084    | SH | DEFINED | 01 | 0 |
| TETRA TECHNOLOGIES            | COM | 88162F105 | 5882   | 255755   | SH | DEFINED | 01 | 0 |
| TETRA TECH INC                | COM | 88162G103 | 4052   | 286533   | SH | DEFINED | 01 | 0 |
| TETRA TECH INC                | COM | 88162G103 | 93     | 6564     | SH | DEFINED | 01 | 0 |
| TETRA TECH INC                | COM | 88162G103 | 6      | 422      | SH | DEFINED | 01 | 0 |
| TEXAS INDUSTRIES              | COM | 882491103 | 1201   | 62477    | SH | DEFINED | 01 | 0 |
| TEXAS INSTRUMENTS             | COM | 882508104 | 235563 | 14389990 | SH | DEFINED | 01 | 0 |
| TEXAS INSTRUMENTS             | COM | 882508104 | 4459   | 272206   | SH | DEFINED | 01 | 0 |
| TEXAS INSTRUMENTS             | COM | 882508104 | 6274   | 383244   | SH | DEFINED | 01 | 0 |
| TEXAS INSTRUMENTS             | COM | 882508104 | 13     | 800      | SH | DEFINED | 01 | 0 |
| TEXAS INSTRUMENTS             | COM | 882508104 | 350    | 21400    | SH | DEFINED | 01 | 0 |
| TEXAS REGIONAL BANCSHARES INC | COM | 882673106 | 565    | 18700    | SH | DEFINED | 01 | 0 |
| TEXTRON INC                   | COM | 883203101 | 39603  | 1442204  | SH | DEFINED | 01 | 0 |
| TEXTRON INC                   | COM | 883203101 | 10     | 362      | SH | DEFINED | 01 | 0 |
| TEXTRON INC                   | COM | 883203101 | 824    | 29991    | SH | DEFINED | 01 | 0 |
| THERAGENICS CORP              | COM | 883375107 | 3927   | 1134912  | SH | DEFINED | 01 | 0 |
| THERMO-ELECTRON               | COM | 883556102 | 980    | 54137    | SH | DEFINED | 01 | 0 |
| THERMO-ELECTRON               | COM | 883556102 | 653    | 36061    | SH | DEFINED | 01 | 0 |
| 3 NOTCH CAPITAL PARTNERS LP   | COM | 884105990 | 800    | 800000   | SH | DEFINED | 01 | 0 |
| THOMAS & BETTS                | COM | 884315102 | 1010   | 71245    | SH | DEFINED | 01 | 0 |
| THOMAS & BETTS                | COM | 884315102 | 182    | 12856    | SH | DEFINED | 01 | 0 |
| THOMAS INDS INC               | COM | 884425109 | 6034   | 243340   | SH | DEFINED | 01 | 0 |
| THOMAS INDS INC               | COM | 884425109 | 60     | 2428     | SH | DEFINED | 01 | 0 |
| THOMAS INDS INC               | COM | 884425109 | 4      | 145      | SH | DEFINED | 01 | 0 |
| THOR INDS INC                 | COM | 885160101 | 3360   | 134214   | SH | DEFINED | 01 | 0 |
| THORATEC CORPORATION          | COM | 885175307 | 189    | 14900    | SH | DEFINED | 01 | 0 |
| THORATEC CORPORATION          | COM | 885175307 | 42     | 3333     | SH | DEFINED | 01 | 0 |
| THORATEC CORPORATION          | COM | 885175307 | 3      | 211      | SH | DEFINED | 01 | 0 |
| THORNBURG MORTGAGE            | COM | 885218107 | 2750   | 133300   | SH | DEFINED | 01 | 0 |
| THORNBURG MORTGAGE            | COM | 885218107 | 84     | 4060     | SH | DEFINED | 01 | 0 |
| THORNBURG MORTGAGE            | COM | 885218107 | 6      | 268      | SH | DEFINED | 01 | 0 |
| 3 COM CORP                    | COM | 885535104 | 4200   | 851967   | SH | DEFINED | 01 | 0 |
| 3 COM CORP                    | COM | 885535104 | 4705   | 956100   | SH | DEFINED | 01 | 0 |
| THREE-FIVE SYS IN             | COM | 88554L108 | 324    | 63591    | SH | DEFINED | 01 | 0 |
| 3M COMPANY                    | COM | 88579Y101 | 710877 | 5467020  | SH | DEFINED | 01 | 0 |
| 3M COMPANY                    | COM | 88579Y101 | 28571  | 219710   | SH | DEFINED | 01 | 0 |
| 3M COMPANY                    | COM | 88579Y101 | 11278  | 86733    | SH | DEFINED | 01 | 0 |
| TIDEWATER INC                 | COM | 886423102 | 44497  | 1549318  | SH | DEFINED | 01 | 0 |
| TIDEWATER INC                 | COM | 886423102 | 19631  | 683493   | SH | DEFINED | 01 | 0 |
| TIDEWATER INC                 | COM | 886423102 | 1149   | 40000    | SH | DEFINED | 01 | 0 |
| TIER TECHNOLOGIES             | COM | 88650Q100 | 710    | 70140    | SH | DEFINED | 01 | 0 |
| TIERONE CORP                  | COM | 88650R108 | 875    | 53200    | SH | DEFINED | 01 | 0 |
| TIFFANY & CO-NEW              | COM | 886547108 | 5220   | 208775   | SH | DEFINED | 01 | 0 |
| TIFFANY & CO-NEW              | COM | 886547108 | 800    | 32014    | SH | DEFINED | 01 | 0 |
| TIMBERLAND CO -CL A           | COM | 887100105 | 2913   | 69687    | SH | DEFINED | 01 | 0 |
| TIMBERLAND CO -CL A           | COM | 887100105 | 86     | 2063     | SH | DEFINED | 01 | 0 |



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| TIMBERLAND CO -CL A            | COM      | 887100105 | 14     | 325     | SH  | DEFINED | 01 | 0 |
| TIMBERWEST FOREST              | COM      | 887147205 | 4441   | 521300  | SH  | DEFINED | 01 |   |
| TIMCO AVIATION SVCS            | COM      | 887151108 | 20     | 67507   | SH  | DEFINED | 01 |   |
| TIMCO AVIATION WTS             | WT       | 887151116 | 0      | 225851  | SH  | DEFINED | 01 |   |
| TIMCO AVIATION SVCS IN JR SB P | CONV BND | 887151AB4 | 0      | 217757  | PRN | DEFINED | 01 |   |
| TIMKEN CO.                     | COM      | 887389104 | 4160   | 266301  | SH  | DEFINED | 01 |   |
| TITAN CORPORATION              | COM      | 888266103 | 24     | 3256    | SH  | DEFINED | 01 |   |
| TIVO INC                       | COM      | 888706108 | 672    | 131200  | SH  | DEFINED | 01 |   |
| TIVO INC                       | COM      | 888706108 | 1      | 170     | SH  | DEFINED | 01 | 0 |
| TOLL BROTHERS                  | COM      | 889478103 | 57     | 2941    | SH  | DEFINED | 01 |   |
| TOLLGRADE COMMUNICAT           | COM      | 889542106 | 577    | 40218   | SH  | DEFINED | 01 |   |
| TOMKINS PLC ADR                | COM      | 890030208 | 18387  | 1596112 | SH  | DEFINED | 01 |   |
| TOO INC                        | COM      | 890333107 | 3882   | 233669  | SH  | DEFINED | 01 |   |
| TOO INC                        | COM      | 890333107 | 2      | 130     | SH  | DEFINED | 01 | 0 |
| TOOTSIE ROLL INDS              | COM      | 890516107 | 434    | 15218   | SH  | DEFINED | 01 |   |
| TOPPS INC                      | COM      | 890786106 | 2241   | 264200  | SH  | DEFINED | 01 |   |
| TORCHMARK CORP                 | COM      | 891027104 | 20220  | 564796  | SH  | DEFINED | 01 |   |
| TORCHMARK CORP                 | COM      | 891027104 | 81     | 2259    | SH  | DEFINED | 01 | 0 |
| TORCHMARK CORP                 | COM      | 891027104 | 935    | 26118   | SH  | DEFINED | 01 | 0 |
| TORO CO                        | COM      | 891092108 | 5483   | 78277   | SH  | DEFINED | 01 |   |
| TORO CO                        | COM      | 891092108 | 104    | 1479    | SH  | DEFINED | 01 | 0 |
| TORO CO                        | COM      | 891092108 | 7      | 94      | SH  | DEFINED | 01 | 0 |
| TOTAL ENTERTNT REST.           | COM      | 89150E100 | 569    | 70000   | SH  | DEFINED | 01 |   |
| TOTAL FINA ELF                 | COM      | 89151E109 | 32     | 500     | SH  | DEFINED | 01 | 0 |
| TOWER AUTO                     | COM      | 891707101 | 400    | 168593  | SH  | DEFINED | 01 |   |
| TOWER AUTOMOTIVE CVT           | CONV BND | 891707AE1 | 870    | 1000000 | PRN | DEFINED | 01 | 0 |
| TOWN & COUNTRY.                | COM      | 892081100 | 1334   | 66000   | SH  | DEFINED | 01 |   |
| TOYS R US                      | COM      | 892335100 | 833    | 99622   | SH  | DEFINED | 01 |   |
| TOYS R US                      | COM      | 892335100 | 392    | 46853   | SH  | DEFINED | 01 | 0 |
| TRACTOR SUPPLY COMPANY.        | COM      | 892356106 | 2915   | 88305   | SH  | DEFINED | 01 |   |
| TRACTOR SUPPLY COMPANY.        | COM      | 892356106 | 50     | 1496    | SH  | DEFINED | 01 | 0 |
| TRACTOR SUPPLY COMPANY.        | COM      | 892356106 | 4      | 110     | SH  | DEFINED | 01 | 0 |
| TRAMMELL CROW CO               | COM      | 89288R106 | 5768   | 724600  | SH  | DEFINED | 01 |   |
| TRANSACTION SYSTEM             | COM      | 893416107 | 9      | 1477    | SH  | DEFINED | 01 |   |
| TRANSATLANTIC HLDS             | COM      | 893521104 | 5893   | 89900   | SH  | DEFINED | 01 |   |
| TRANSCANADA PIPELINES          | COM      | 893526103 | 4422   | 300000  | SH  | DEFINED | 01 |   |
| TRAVELERS PROPERTY CASUALT-A   | COM      | 89420G109 | 107126 | 7603124 | SH  | DEFINED | 01 |   |
| TRAVELERS PROPERTY CASUALT-A   | COM      | 89420G109 | 1805   | 128106  | SH  | DEFINED | 01 | 0 |
| TRAVELERS PROPERTY CASUALT-A   | COM      | 89420G109 | 3431   | 243526  | SH  | DEFINED | 01 | 0 |
| TRAVELERS PROPERTY CASUALT-A   | COM      | 89420G109 | 22     | 1567    | SH  | DEFINED | 01 | 1 |
| TRAVELERS PROPERTY CASUALT-A   | COM      | 89420G109 | 777    | 55158   | SH  | DEFINED | 01 | 1 |
| TRAVELERS PROP CASUALT -B      | COM      | 89420G406 | 22583  | 1600676 | SH  | DEFINED | 01 |   |
| TRAVELERS PROP CASUALT -B      | COM      | 89420G406 | 153    | 10804   | SH  | DEFINED | 01 | 0 |
| TRAVELERS PROP CASUALT -B      | COM      | 89420G406 | 3306   | 234282  | SH  | DEFINED | 01 | 0 |
| TREDEGAR                       | COM      | 894650100 | 1359   | 113744  | SH  | DEFINED | 01 |   |
| TREX COMPANY INC.              | COM      | 89531P105 | 1308   | 40500   | SH  | DEFINED | 01 |   |
| TREX COMPANY INC.              | COM      | 89531P105 | 2      | 70      | SH  | DEFINED | 01 | 0 |
| TRIAD HOSPITAL INC             | COM      | 89579K109 | 1429   | 53118   | SH  | DEFINED | 01 |   |
| TRIAD HOSPITAL INC             | COM      | 89579K109 | 1883   | 70000   | SH  | DEFINED | 01 | 0 |
| TRIAD GUARANTY INC             | COM      | 895925105 | 2187   | 63673   | SH  | DEFINED | 01 |   |
| TRIAD GUARANTY INC             | COM      | 895925105 | 73     | 2174    | SH  | DEFINED | 01 | 0 |
| TRIAD GUARANTY INC             | COM      | 895925105 | 5      | 143     | SH  | DEFINED | 01 | 0 |
| TRIARC COS INC CL A            | COM      | 895927101 | 1681   | 60375   | SH  | DEFINED | 01 |   |
| TRIBUNE CO                     | COM      | 896047107 | 27077  | 601586  | SH  | DEFINED | 01 |   |
| TRIBUNE CO                     | COM      | 896047107 | 3026   | 67239   | SH  | DEFINED | 01 | 0 |
| TRIMBLE NAVIGATION L           | COM      | 896239100 | 2052   | 108372  | SH  | DEFINED | 01 |   |
| TRIMBLE NAVIGATION L           | COM      | 896239100 | 1      | 60      | SH  | DEFINED | 01 | 0 |
| TRIMERIS INC                   | COM      | 896263100 | 1310   | 31800   | SH  | DEFINED | 01 |   |
| TRIMERIS INC                   | COM      | 896263100 | 136    | 3295    | SH  | DEFINED | 01 | 0 |
| TRIMERIS INC                   | COM      | 896263100 | 2      | 50      | SH  | DEFINED | 01 | 0 |
| TRINITY INDUSTRIES             | COM      | 896522109 | 3751   | 217815  | SH  | DEFINED | 01 |   |
| TRI QUINT                      | COM      | 89674K103 | 3517   | 1246729 | SH  | DEFINED | 01 |   |

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|----------------------|----------|-----------|--------|----------|----|---------|----|---|
| TRI QUINT            | COM      | 89674K103 | 1      | 320      | SH | DEFINED | 01 | 0 |
| TRIUMPH GROUP INC    | COM      | 896818101 | 1694   | 75451    | SH | DEFINED | 01 |   |
| TRUSTCO BANK CORP    | COM      | 898349105 | 2121   | 220232   | SH | DEFINED | 01 |   |
| TRUSTMARK CORP       | COM      | 898402102 | 506    | 21306    | SH | DEFINED | 01 |   |
| TUESDAY MORNING CORP | COM      | 899035505 | 978    | 49720    | SH | DEFINED | 01 |   |
| TUESDAY MORNING CORP | COM      | 899035505 | 2      | 90       | SH | DEFINED | 01 | 0 |
| TUPPERWARE CORP      | COM      | 899896104 | 45     | 3245     | SH | DEFINED | 01 |   |
| TUPPERWARE CORP      | COM      | 899896104 | 178    | 12860    | SH | DEFINED | 01 |   |
| II VI INC            | COM      | 902104108 | 585    | 35200    | SH | DEFINED | 01 |   |
| II VI INC            | COM      | 902104108 | 1      | 80       | SH | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL   | COM      | 902124106 | 177108 | 13771967 | SH | DEFINED | 01 |   |
| TYCO INTERNATIONAL   | COM      | 902124106 | 3260   | 253470   | SH | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL   | COM      | 902124106 | 7440   | 578564   | SH | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL   | COM      | 902124106 | 0      | 30       | SH | DEFINED | 01 | 0 |
| TYCO INTERNATIONAL   | COM      | 902124106 | 25     | 1923     | SH | DEFINED | 01 | 1 |
| TYCO INTERNATIONAL   | COM      | 902124106 | 1553   | 120666   | SH | DEFINED | 01 | 1 |
| TYLER TECHNOLOGIES.  | COM      | 902252105 | 590    | 167100   | SH | DEFINED | 01 |   |
| TYLER TECHNOLOGIES.  | COM      | 902252105 | 40     | 11383    | SH | DEFINED | 01 | 0 |
| TYLER TECHNOLOGIES.  | COM      | 902252105 | 2      | 695      | SH | DEFINED | 01 | 0 |
| TYSON FOODS INC -CL  | COM      | 902494103 | 1218   | 157168   | SH | DEFINED | 01 |   |
| UCBH HOLDINGS INC    | COM      | 90262T308 | 3051   | 69377    | SH | DEFINED | 01 |   |
| UCBH HOLDINGS INC    | COM      | 90262T308 | 2      | 50       | SH | DEFINED | 01 | 0 |
| UGI CORP             | COM      | 902681105 | 9388   | 205424   | SH | DEFINED | 01 |   |
| UGI CORP             | COM      | 902681105 | 122    | 2664     | SH | DEFINED | 01 | 0 |
| UGI CORP             | COM      | 902681105 | 8      | 182      | SH | DEFINED | 01 | 0 |
| UICI                 | COM      | 902737105 | 1919   | 199675   | SH | DEFINED | 01 |   |
| UIL HOLDINGS CORP    | COM      | 902748102 | 1489   | 42919    | SH | DEFINED | 01 |   |
| UST INC              | COM      | 902911106 | 1863   | 67485    | SH | DEFINED | 01 |   |
| UST INC              | COM      | 902911106 | 7225   | 261750   | SH | DEFINED | 01 | 0 |
| UST INC              | COM      | 902911106 | 1021   | 37004    | SH | DEFINED | 01 | 0 |
| US BANCORP           | COM      | 902973304 | 82053  | 4323110  | SH | DEFINED | 01 |   |
| US BANCORP           | COM      | 902973304 | 377    | 19877    | SH | DEFINED | 01 | 0 |
| US BANCORP           | COM      | 902973304 | 8089   | 426173   | SH | DEFINED | 01 | 0 |
| USA INTERACTIVE      | COM      | 902984103 | 352001 | 13139236 | SH | DEFINED | 01 |   |
| USA INTERACTIVE      | COM      | 902984103 | 5380   | 200808   | SH | DEFINED | 01 | 0 |
| USA INTERACTIVE      | COM      | 902984103 | 108    | 4037     | SH | DEFINED | 01 | 0 |
| USA NETWORKS         | COM      | 902984996 | 68850  | 2570000  | SH | DEFINED | 01 |   |
| URS CORP             | COM      | 903236107 | 1103   | 95653    | SH | DEFINED | 01 |   |
| UT/S&P STARS FD IILP | COM      | 903389997 | 2500   | 2500000  | SH | DEFINED | 01 | 0 |
| US ONCOLOGY INC      | COM      | 90338W103 | 2524   | 355548   | SH | DEFINED | 01 |   |
| US ONCOLOGY INC      | COM      | 90338W103 | 30     | 4147     | SH | DEFINED | 01 | 0 |
| US ONCOLOGY INC      | COM      | 90338W103 | 2      | 247      | SH | DEFINED | 01 | 0 |
| ULTICOM INC          | COM      | 903844108 | 3382   | 526700   | SH | DEFINED | 01 |   |
| ULTIMATE ELECTRONICS | COM      | 903849107 | 344    | 43273    | SH | DEFINED | 01 |   |
| ULTRA PETROLEUM CORP | COM      | 903914109 | 2478   | 280600   | SH | DEFINED | 01 |   |
| ULTRA PETROLEUM CORP | COM      | 903914109 | 49     | 5395     | SH | DEFINED | 01 | 0 |
| ULTRA PETROLEUM CORP | COM      | 903914109 | 4      | 406      | SH | DEFINED | 01 | 0 |
| ULTRATECH STEPPER    | COM      | 904034105 | 1957   | 163368   | SH | DEFINED | 01 |   |
| UNIBANCO ADR         | COM      | 90458E107 | 6      | 400      | SH | DEFINED | 01 |   |
| UNIFI INC.           | COM      | 904677101 | 11     | 2247     | SH | DEFINED | 01 |   |
| UNILEVER NV NEW      | COM      | 904784709 | 16537  | 278200   | SH | DEFINED | 01 |   |
| UNION PACIFIC CORP   | COM      | 907818108 | 205306 | 3732827  | SH | DEFINED | 01 |   |
| UNION PACIFIC CORP   | COM      | 907818108 | 10177  | 184890   | SH | DEFINED | 01 | 0 |
| UNION PACIFIC CORP   | COM      | 907818108 | 4210   | 76550    | SH | DEFINED | 01 | 0 |
| UNION PACIFIC CORP   | CONV PRF | 907824205 | 27591  | 541000   | SH | DEFINED | 01 |   |
| UNION PAC CAP TR PFD | CONV PRF | 907824403 | 13796  | 270500   | SH | DEFINED | 01 |   |
| UNION PLANTERS CORP  | COM      | 908068109 | 291    | 11069    | SH | DEFINED | 01 |   |
| UNION PLANTERS CORP  | COM      | 908068109 | 78     | 2976     | SH | DEFINED | 01 | 0 |
| UNION PLANTERS CORP  | COM      | 908068109 | 1149   | 43698    | SH | DEFINED | 01 | 0 |
| UNISOURCE ENERGY CRP | COM      | 909205106 | 3733   | 215725   | SH | DEFINED | 01 |   |
| UNISOURCE ENERGY CRP | COM      | 909205106 | 77     | 4456     | SH | DEFINED | 01 | 0 |
| UNISOURCE ENERGY CRP | COM      | 909205106 | 6      | 327      | SH | DEFINED | 01 | 0 |

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| UNISYS CORP                    | COM      | 909214108 | 798    | 86172   | SH | DEFINED | 01 |
| UNISYS CORP                    | COM      | 909214108 | 666    | 71958   | SH | DEFINED | 01 |
| UNIT CORP                      | COM      | 909218109 | 7844   | 386596  | SH | DEFINED | 01 |
| UNIT CORP                      | COM      | 909218109 | 4      | 180     | SH | DEFINED | 01 |
| UNITED BANCSHARES              | COM      | 909907107 | 3467   | 125157  | SH | DEFINED | 01 |
| UNITED DEFENSE INDS            | COM      | 91018B104 | 2070   | 95621   | SH | DEFINED | 01 |
| UNITED DEFENSE INDS            | COM      | 91018B104 | 51     | 2373    | SH | DEFINED | 01 |
| UNITED DEFENSE INDS            | COM      | 91018B104 | 4      | 172     | SH | DEFINED | 01 |
| UNITED DOMINION REAL.          | COM      | 910197102 | 71     | 4470    | SH | DEFINED | 01 |
| UNITED FIRE & CASUALTY         | COM      | 910331107 | 712    | 23900   | SH | DEFINED | 01 |
| UNITED FIRE & CASUALTY         | COM      | 910331107 | 61     | 2062    | SH | DEFINED | 01 |
| UNITED FIRE & CASUALTY         | COM      | 910331107 | 4      | 131     | SH | DEFINED | 01 |
| UNITED FIRE AND CA CVT PFD     | CONV PRF | 910331305 | 1471   | 55000   | SH | DEFINED | 01 |
| UNITED MICROELECTRON           | COM      | 910873207 | 25922  | 8611550 | SH | DEFINED | 01 |
| UNITED MICROELECTRON           | COM      | 910873207 | 1218   | 404700  | SH | DEFINED | 01 |
| UNITED NATURAL FOOD            | COM      | 911163103 | 2300   | 90216   | SH | DEFINED | 01 |
| UNITED NATURAL FOOD            | COM      | 911163103 | 204    | 8000    | SH | DEFINED | 01 |
| UNITED ONLINE INC              | COM      | 911268100 | 3137   | 182000  | SH | DEFINED | 01 |
| UNITED ONLINE INC              | COM      | 911268100 | 52     | 2982    | SH | DEFINED | 01 |
| UNITED ONLINE INC              | COM      | 911268100 | 3      | 186     | SH | DEFINED | 01 |
| UNITED PARCEL SERVIC           | COM      | 911312106 | 60956  | 1069395 | SH | DEFINED | 01 |
| UNITED PARCEL SERVIC           | COM      | 911312106 | 1107   | 19432   | SH | DEFINED | 01 |
| UNITED PARCEL SERVIC           | COM      | 911312106 | 14156  | 248348  | SH | DEFINED | 01 |
| UNITED RENTALS INC             | COM      | 911363109 | 31     | 3195    | SH | DEFINED | 01 |
| US CELLULAR CORP               | COM      | 911684108 | 472    | 20000   | SH | DEFINED | 01 |
| US INDUSTRIES INC              | COM      | 912080108 | 1096   | 276900  | SH | DEFINED | 01 |
| US INDUSTRIES INC              | COM      | 912080108 | 70     | 17585   | SH | DEFINED | 01 |
| US INDUSTRIES INC              | COM      | 912080108 | 4      | 1130    | SH | DEFINED | 01 |
| UNITED STATES STEEL            | COM      | 912909108 | 56     | 5714    | SH | DEFINED | 01 |
| UNITED STATES STEEL            | COM      | 912909108 | 222    | 22555   | SH | DEFINED | 01 |
| UNITED STATIONERS              | COM      | 913004107 | 2057   | 96366   | SH | DEFINED | 01 |
| UNITED SURGICAL PAR            | COM      | 913016309 | 555    | 30000   | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES            | COM      | 913017109 | 146219 | 2530628 | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES            | COM      | 913017109 | 5012   | 86716   | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES            | COM      | 913017109 | 7627   | 131988  | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES            | COM      | 913017109 | 711    | 12293   | SH | DEFINED | 01 |
| UNITED THERAPEUTICS            | COM      | 91307C102 | 1117   | 64800   | SH | DEFINED | 01 |
| UNITED THERAPEUTICS            | COM      | 91307C102 | 48     | 2790    | SH | DEFINED | 01 |
| UNITED THERAPEUTICS            | COM      | 91307C102 | 3      | 178     | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP             | COM      | 91324P102 | 557537 | 6081985 | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP             | COM      | 91324P102 | 19890  | 216953  | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP             | COM      | 91324P102 | 6216   | 67809   | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP             | COM      | 91324P102 | 1384   | 15093   | SH | DEFINED | 01 |
| UNITRIN INC                    | COM      | 913275103 | 783    | 33824   | SH | DEFINED | 01 |
| UNIVERSAL AMER FINANCIAL CRP.  | COM      | 913377107 | 3694   | 647000  | SH | DEFINED | 01 |
| UNIVERSAL AMER FINANCIAL CRP.  | COM      | 913377107 | 55     | 9733    | SH | DEFINED | 01 |
| UNIVERSAL AMER FINANCIAL CRP.  | COM      | 913377107 | 4      | 642     | SH | DEFINED | 01 |
| UNIVERSAL COMPRESION           | COM      | 913431102 | 391    | 22400   | SH | DEFINED | 01 |
| UNIVERSAL CORP                 | COM      | 913456109 | 40     | 1051    | SH | DEFINED | 01 |
| UNIVERSAL ELECTRONICS INC      | COM      | 913483103 | 1283   | 133000  | SH | DEFINED | 01 |
| UNIVERSAL FST PRO              | COM      | 913543104 | 816    | 52624   | SH | DEFINED | 01 |
| UNIVERSAL HEALTH REALTY INCOME | COM      | 91359E105 | 1077   | 41600   | SH | DEFINED | 01 |
| UNIVERSAL HLTH CR-B.           | COM      | 913903100 | 5817   | 142677  | SH | DEFINED | 01 |
| UNIVERSAL HLTH CR-B.           | COM      | 913903100 | 8      | 200     | SH | DEFINED | 01 |
| UNIVERSAL HLTH CR-B.           | COM      | 913903100 | 28     | 675     | SH | DEFINED | 01 |
| UNIVISION                      | COM      | 914906102 | 58012  | 2366874 | SH | DEFINED | 01 |
| UNIVISION                      | COM      | 914906102 | 38700  | 1578920 | SH | DEFINED | 01 |
| UNIVISION                      | COM      | 914906102 | 3993   | 162892  | SH | DEFINED | 01 |
| UNOCAL CORP                    | COM      | 915289102 | 21350  | 811438  | SH | DEFINED | 01 |
| UNOCAL CORP                    | COM      | 915289102 | 24     | 900     | SH | DEFINED | 01 |
| UNOCAL CORP                    | COM      | 915289102 | 1497   | 56891   | SH | DEFINED | 01 |
| UNOVA INC                      | COM      | 91529B106 | 1048   | 195000  | SH | DEFINED | 01 |

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| UNOVA INC                      | COM      | 91529B106 | 52     | 9686     | SH  | DEFINED | 01 | 0 |
| UNOVA INC                      | COM      | 91529B106 | 3      | 610      | SH  | DEFINED | 01 | 0 |
| UNUMPROVIDENT CORP             | COM      | 91529Y106 | 4780   | 487730   | SH  | DEFINED | 01 | 0 |
| UNUMPROVIDENT CORP             | COM      | 91529Y106 | 41     | 4229     | SH  | DEFINED | 01 | 0 |
| UNUMPROVIDENT CORP             | COM      | 91529Y106 | 536    | 54670    | SH  | DEFINED | 01 | 0 |
| USFREIGHTWAYS                  | COM      | 916906100 | 2024   | 79956    | SH  | DEFINED | 01 | 0 |
| URBAN OUTFITTERS               | COM      | 917047102 | 2416   | 107400   | SH  | DEFINED | 01 | 0 |
| URBAN OUTFITTERS               | COM      | 917047102 | 52     | 2290     | SH  | DEFINED | 01 | 0 |
| UTSTARCOM INC.                 | COM      | 918076100 | 11341  | 567300   | SH  | DEFINED | 01 | 0 |
| UTSTARCOM INC.                 | COM      | 918076100 | 523    | 26139    | SH  | DEFINED | 01 | 0 |
| VCA ANTECH INC                 | COM      | 918194101 | 9565   | 618300   | SH  | DEFINED | 01 | 0 |
| VCA ANTECH INC                 | COM      | 918194101 | 171    | 10995    | SH  | DEFINED | 01 | 0 |
| VCA ANTECH INC                 | COM      | 918194101 | 4      | 272      | SH  | DEFINED | 01 | 0 |
| V. F. CORP                     | COM      | 918204108 | 1522   | 40460    | SH  | DEFINED | 01 | 0 |
| V. F. CORP                     | COM      | 918204108 | 902    | 23965    | SH  | DEFINED | 01 | 0 |
| VALASSIS COMMUNICATI           | COM      | 918866104 | 1280   | 48494    | SH  | DEFINED | 01 | 0 |
| VALASSIS COMMUNICATI           | COM      | 918866104 | 81     | 3075     | SH  | DEFINED | 01 | 0 |
| VALERO ENERGY CORP             | COM      | 91913Y100 | 1184   | 28609    | SH  | DEFINED | 01 | 0 |
| VALERO ENERGY CORP             | COM      | 91913Y100 | 207    | 5010     | SH  | DEFINED | 01 | 0 |
| VALMONT INDUSTRIES             | COM      | 920253101 | 3761   | 174141   | SH  | DEFINED | 01 | 0 |
| VALSPAR CORP                   | COM      | 920355104 | 86     | 2102     | SH  | DEFINED | 01 | 0 |
| VALUECLICK INC.                | COM      | 92046N102 | 447    | 147500   | SH  | DEFINED | 01 | 0 |
| VALUECLICK INC.                | COM      | 92046N102 | 44     | 14788    | SH  | DEFINED | 01 | 0 |
| VALUECLICK INC.                | COM      | 92046N102 | 3      | 976      | SH  | DEFINED | 01 | 0 |
| VAN DER MOOLEN HOLDING-ADR     | COM      | 921020103 | 6      | 600      | SH  | DEFINED | 01 | 0 |
| VAN ELK HARD ASSETS LP         | COM      | 921050993 | 1700   | 1700000  | SH  | DEFINED | 01 | 0 |
| VCOMMERCE CORP PFD             | CONV PRF | 922100XX5 | 43     | 2145923  | SH  | DEFINED | 01 | 0 |
| VARCO INTL INC                 | COM      | 922122106 | 17745  | 969143   | SH  | DEFINED | 01 | 0 |
| VARDE INV PARTNER LP           | COM      | 922155999 | 3700   | 3700000  | SH  | DEFINED | 01 | 0 |
| VARIAN INC                     | COM      | 922206107 | 1034   | 36110    | SH  | DEFINED | 01 | 0 |
| VARIAN INC                     | COM      | 922206107 | 2      | 80       | SH  | DEFINED | 01 | 0 |
| VARIAN SEMICONDUCTOR           | COM      | 922207105 | 3236   | 159122   | SH  | DEFINED | 01 | 0 |
| VARIAN SEMICONDUCTOR           | COM      | 922207105 | 2      | 100      | SH  | DEFINED | 01 | 0 |
| VARIAN MEDICAL SYST.           | COM      | 92220P105 | 1636   | 30343    | SH  | DEFINED | 01 | 0 |
| VECTREN CORPORATION            | COM      | 92240G101 | 552    | 25634    | SH  | DEFINED | 01 | 0 |
| VEECO                          | COM      | 922417100 | 2414   | 156366   | SH  | DEFINED | 01 | 0 |
| VENINFOTEL CVT PIK PVT SR, SEC | CONV BND | 922700ZZ5 | 306    | 30594716 | PRN | DEFINED | 01 | 0 |
| VENTAS INC                     | COM      | 92276F100 | 1010   | 87100    | SH  | DEFINED | 01 | 0 |
| VERITAS SOFTWARE               | COM      | 923436109 | 404    | 23019    | SH  | DEFINED | 01 | 0 |
| VERITAS SOFTWARE               | COM      | 923436109 | 1645   | 93563    | SH  | DEFINED | 01 | 0 |
| VERITAS SOFTWARE               | COM      | 923436109 | 130    | 7400     | SH  | DEFINED | 01 | 1 |
| VERITY SOFTWARE                | COM      | 92343C106 | 2723   | 196591   | SH  | DEFINED | 01 | 0 |
| VERITY SOFTWARE                | COM      | 92343C106 | 1      | 60       | SH  | DEFINED | 01 | 0 |
| VERISIGN INC                   | COM      | 92343E102 | 699    | 80000    | SH  | DEFINED | 01 | 0 |
| VERISIGN INC                   | COM      | 92343E102 | 13     | 1474     | SH  | DEFINED | 01 | 0 |
| VERITAS DGC                    | COM      | 92343P107 | 658    | 98988    | SH  | DEFINED | 01 | 0 |
| VERIZON COMM                   | COM      | 92343V104 | 354031 | 10014996 | SH  | DEFINED | 01 | 0 |
| VERIZON COMM                   | COM      | 92343V104 | 7441   | 210588   | SH  | DEFINED | 01 | 0 |
| VERIZON COMM                   | COM      | 92343V104 | 24271  | 686606   | SH  | DEFINED | 01 | 0 |
| VERIZON COMM                   | COM      | 92343V104 | 14     | 400      | SH  | DEFINED | 01 | 1 |
| VERIZON COMM                   | COM      | 92343V104 | 573    | 16200    | SH  | DEFINED | 01 | 1 |
| VERIZON CVT                    | CONV BND | 92344GAN6 | 539    | 920000   | PRN | DEFINED | 01 | 0 |
| VERTEX PHARM                   | COM      | 92532F100 | 35     | 3187     | SH  | DEFINED | 01 | 0 |
| VIACOM INC.                    | COM      | 925524100 | 1095   | 30000    | SH  | DEFINED | 01 | 0 |
| VIACOM INC.                    | COM      | 925524100 | 280    | 7650     | SH  | DEFINED | 01 | 0 |
| VIACOM INC CL B                | COM      | 925524308 | 651334 | 17834926 | SH  | DEFINED | 01 | 0 |
| VIACOM INC CL B                | COM      | 925524308 | 24547  | 672098   | SH  | DEFINED | 01 | 0 |
| VIACOM INC CL B                | COM      | 925524308 | 15281  | 418425   | SH  | DEFINED | 01 | 0 |
| VIAD CORP                      | COM      | 92552R109 | 79     | 3676     | SH  | DEFINED | 01 | 0 |
| VIAD CORP                      | COM      | 92552R109 | 82     | 3820     | SH  | DEFINED | 01 | 0 |
| VIASAT INC                     | COM      | 92552V100 | 881    | 77522    | SH  | DEFINED | 01 | 0 |
| VIASYS HEALTHCARE              | COM      | 92553Q209 | 1089   | 77788    | SH  | DEFINED | 01 | 0 |

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|                           |          |           |        |          |     |         |    |
|---------------------------|----------|-----------|--------|----------|-----|---------|----|
| VICOR CORP                | COM      | 925815102 | 716    | 125588   | SH  | DEFINED | 01 |
| VIEWPOINT CORP            | COM      | 92672P108 | 207    | 450000   | SH  | DEFINED | 01 |
| VINTAGE PETE INC          | COM      | 927460105 | 2390   | 251491   | SH  | DEFINED | 01 |
| VIRAGE LOGIC CORP         | COM      | 92763R104 | 469    | 75000    | SH  | DEFINED | 01 |
| VISHAY INTRTECHNOLOG      | COM      | 928298108 | 68     | 6666     | SH  | DEFINED | 01 |
| VISHAY INTRTECHNOLOG      | COM      | 928298108 | 81     | 7941     | SH  | DEFINED | 01 |
| VISTEON CORP              | COM      | 92839U107 | 43     | 7200     | SH  | DEFINED | 01 |
| VISTEON CORP              | COM      | 92839U107 | 1      | 128      | SH  | DEFINED | 01 |
| VISTEON CORP              | COM      | 92839U107 | 169    | 28458    | SH  | DEFINED | 01 |
| VISTACARE INC-CL A.       | COM      | 92839Y109 | 235    | 13200    | SH  | DEFINED | 01 |
| VISTACARE INC-CL A.       | COM      | 92839Y109 | 5      | 300      | SH  | DEFINED | 01 |
| VISX INC                  | COM      | 92844S105 | 9636   | 908952   | SH  | DEFINED | 01 |
| VITAL SIGNS INC           | COM      | 928469105 | 1980   | 74567    | SH  | DEFINED | 01 |
| VITALWORKS INC            | COM      | 928483106 | 800    | 208100   | SH  | DEFINED | 01 |
| VITALWORKS INC            | COM      | 928483106 | 2      | 430      | SH  | DEFINED | 01 |
| VITESSE SEMICONDUCTOR CVT | CONV BND | 928497AB2 | 874    | 1000000  | PRN | DEFINED | 01 |
| VIVENDI UNIVERSAL         | COM      | 92851S204 | 3752   | 280000   | SH  | DEFINED | 01 |
| VODAFONE GROUP PLC.       | COM      | 92857W100 | 46561  | 2555477  | SH  | DEFINED | 01 |
| VODAFONE GROUP PLC.       | COM      | 92857W100 | 120    | 6580     | SH  | DEFINED | 01 |
| VOLT INFO SCIENCES        | COM      | 928703107 | 463    | 45164    | SH  | DEFINED | 01 |
| VULCAN MATERIALS          | COM      | 929160109 | 2354   | 77865    | SH  | DEFINED | 01 |
| VULCAN MATERIALS          | COM      | 929160109 | 677    | 22391    | SH  | DEFINED | 01 |
| WD-40 CO                  | COM      | 929236107 | 1219   | 49143    | SH  | DEFINED | 01 |
| WFS FINANCIAL INC         | COM      | 92923B106 | 1009   | 52200    | SH  | DEFINED | 01 |
| WFS FINANCIAL INC         | COM      | 92923B106 | 1      | 70       | SH  | DEFINED | 01 |
| WGL HOLDINGS INC          | COM      | 92924F106 | 54     | 2027     | SH  | DEFINED | 01 |
| W HOLDING CO INC          | COM      | 929251106 | 983    | 53500    | SH  | DEFINED | 01 |
| W HOLDING CO INC          | COM      | 929251106 | 54     | 2965     | SH  | DEFINED | 01 |
| W HOLDING CO INC          | COM      | 929251106 | 4      | 198      | SH  | DEFINED | 01 |
| W-H ENERGY SERVICES INC   | COM      | 92925E108 | 1372   | 80160    | SH  | DEFINED | 01 |
| WMS INDUSTRIES INC        | COM      | 929297109 | 1167   | 91510    | SH  | DEFINED | 01 |
| WPP GROUP PLC -ADR        | COM      | 929309300 | 936    | 34000    | SH  | DEFINED | 01 |
| WRC MEDIA INC 144A        | COM      | 92931A108 | 0      | 10282    | SH  | DEFINED | 01 |
| WPS RESOURES CORP         | COM      | 92931B106 | 53     | 1331     | SH  | DEFINED | 01 |
| WPS RESOURES CORP         | COM      | 92931B106 | 108    | 2720     | SH  | DEFINED | 01 |
| WPS RESOURES CORP         | COM      | 92931B106 | 7      | 185      | SH  | DEFINED | 01 |
| WSFS FINANCIAL CORP       | COM      | 929328102 | 1141   | 36100    | SH  | DEFINED | 01 |
| WSFS FINANCIAL CORP       | COM      | 929328102 | 21     | 668      | SH  | DEFINED | 01 |
| WSFS FINANCIAL CORP       | COM      | 929328102 | 1      | 45       | SH  | DEFINED | 01 |
| WABASH NATL               | COM      | 929566107 | 479    | 76103    | SH  | DEFINED | 01 |
| WABTEC.                   | COM      | 929740108 | 1723   | 148407   | SH  | DEFINED | 01 |
| WABTEC.                   | COM      | 929740108 | 53     | 4546     | SH  | DEFINED | 01 |
| WABTEC.                   | COM      | 929740108 | 3      | 299      | SH  | DEFINED | 01 |
| WACHOVIA CORPORATION      | COM      | 929903102 | 69639  | 2043995  | SH  | DEFINED | 01 |
| WACHOVIA CORPORATION      | COM      | 929903102 | 466    | 13660    | SH  | DEFINED | 01 |
| WACHOVIA CORPORATION      | COM      | 929903102 | 12038  | 353366   | SH  | DEFINED | 01 |
| WACHOVIA CORPORATION      | COM      | 929903102 | 1627   | 47758    | SH  | DEFINED | 01 |
| WADDELL & REED FIN        | COM      | 930059100 | 59     | 3351     | SH  | DEFINED | 01 |
| WAL MART STORES           | COM      | 931142103 | 936454 | 17998331 | SH  | DEFINED | 01 |
| WAL MART STORES           | COM      | 931142103 | 35468  | 681659   | SH  | DEFINED | 01 |
| WAL MART STORES           | COM      | 931142103 | 50979  | 979791   | SH  | DEFINED | 01 |
| WAL MART STORES           | COM      | 931142103 | 21     | 400      | SH  | DEFINED | 01 |
| WAL MART STORES           | COM      | 931142103 | 832    | 16000    | SH  | DEFINED | 01 |
| WALGREEN CO.              | COM      | 931422109 | 1690   | 57316    | SH  | DEFINED | 01 |
| WALGREEN CO.              | COM      | 931422109 | 315    | 10650    | SH  | DEFINED | 01 |
| WALGREEN CO.              | COM      | 931422109 | 6665   | 226083   | SH  | DEFINED | 01 |
| WALLACE COMPUTER SVC      | COM      | 932270101 | 44     | 1763     | SH  | DEFINED | 01 |
| WANT-WANT HOLDINGS.       | COM      | 933697997 | 64     | 102030   | SH  | DEFINED | 01 |
| WASHINGTON FED INC        | COM      | 938824109 | 4344   | 206269   | SH  | DEFINED | 01 |
| WASHINGTON MUT INC        | COM      | 939322103 | 114850 | 3256350  | SH  | DEFINED | 01 |
| WASHINGTON MUT INC        | COM      | 939322103 | 1237   | 35050    | SH  | DEFINED | 01 |
| WASHINGTON MUT INC        | COM      | 939322103 | 11017  | 312381   | SH  | DEFINED | 01 |

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|-------------------------|----------|-----------|--------|---------|-----|---------|----|---|
| WASHINGTON MUT INC      | COM      | 939322103 | 1153   | 32680   | SH  | DEFINED | 01 | 1 |
| WASHINGTON POST CI B    | COM      | 939640108 | 270    | 396     | SH  | DEFINED | 01 |   |
| WASTE CONNECTION        | COM      | 941053100 | 6198   | 179618  | SH  | DEFINED | 01 |   |
| WASTE CONNECTION        | COM      | 941053100 | 2966   | 85990   | SH  | DEFINED | 01 | 0 |
| WASTE MANAGEMENT INC    | COM      | 94106L109 | 24085  | 1137152 | SH  | DEFINED | 01 |   |
| WASTE MANAGEMENT INC    | COM      | 94106L109 | 563    | 26600   | SH  | DEFINED | 01 | 0 |
| WASTE MANAGEMENT INC    | COM      | 94106L109 | 4942   | 233340  | SH  | DEFINED | 01 | 0 |
| WATERS CORPORATION      | COM      | 941848103 | 153    | 7220    | SH  | DEFINED | 01 |   |
| WATERS CORPORATION      | COM      | 941848103 | 603    | 28485   | SH  | DEFINED | 01 | 0 |
| WATSCO                  | COM      | 942622200 | 1040   | 76054   | SH  | DEFINED | 01 |   |
| WATSON PHARMACEUTICA    | COM      | 942683103 | 4365   | 151724  | SH  | DEFINED | 01 |   |
| WATSON PHARMACEUTICA    | COM      | 942683103 | 691    | 24030   | SH  | DEFINED | 01 | 0 |
| WATSON WYATT & CO.      | COM      | 942712100 | 1966   | 97800   | SH  | DEFINED | 01 |   |
| WATTS INDUSTRIES INC    | COM      | 942749102 | 2373   | 152273  | SH  | DEFINED | 01 |   |
| WAUSAU MOSINEE PAPER    | COM      | 943315101 | 1028   | 100750  | SH  | DEFINED | 01 |   |
| WAUSAU MOSINEE PAPER    | COM      | 943315101 | 67     | 6547    | SH  | DEFINED | 01 | 0 |
| WAUSAU MOSINEE PAPER    | COM      | 943315101 | 4      | 436     | SH  | DEFINED | 01 | 0 |
| WAYPOINT FINANCIAL CORP | COM      | 946756103 | 1829   | 105965  | SH  | DEFINED | 01 |   |
| WEATHERFORD INTL CVT    | CONV BND | 947074AB6 | 507    | 800000  | PRN | DEFINED | 01 |   |
| WEATHERFORD INTL CVT    | CONV BND | 947074AB6 | 634    | 1000000 | PRN | DEFINED | 01 | 0 |
| WEBSense INC            | COM      | 947684106 | 1951   | 132960  | SH  | DEFINED | 01 |   |
| WEBSense INC            | COM      | 947684106 | 1      | 100     | SH  | DEFINED | 01 | 0 |
| WEBMETHODS INC..        | COM      | 94768C108 | 1155   | 126500  | SH  | DEFINED | 01 |   |
| WEBMETHODS INC..        | COM      | 94768C108 | 1      | 130     | SH  | DEFINED | 01 | 0 |
| WEBMD CORPORATION.      | COM      | 94769M105 | 15369  | 1703800 | SH  | DEFINED | 01 |   |
| WEBMD CORPORATION.      | COM      | 94769M105 | 1135   | 125800  | SH  | DEFINED | 01 | 0 |
| WEBSTER FINANCIAL       | COM      | 947890109 | 102    | 2918    | SH  | DEFINED | 01 |   |
| WEBVAN GROUP INC        | COM      | 94845V103 | 0      | 312     | SH  | DEFINED | 01 |   |
| WEIDER NUTRITION INT.   | COM      | 948603105 | 76     | 51800   | SH  | DEFINED | 01 |   |
| WELLCHOICE INC          | COM      | 949475107 | 6      | 300     | SH  | DEFINED | 01 | 0 |
| WELLMAN INC             | COM      | 949702104 | 2261   | 242353  | SH  | DEFINED | 01 |   |
| WELLPOINT               | COM      | 94973H108 | 37707  | 491292  | SH  | DEFINED | 01 |   |
| WELLPOINT               | COM      | 94973H108 | 27     | 350     | SH  | DEFINED | 01 | 0 |
| WELLPOINT               | COM      | 94973H108 | 2554   | 33289   | SH  | DEFINED | 01 | 0 |
| WELLS FARGO CO (NEW)    | COM      | 949746101 | 425656 | 9461132 | SH  | DEFINED | 01 |   |
| WELLS FARGO CO (NEW)    | COM      | 949746101 | 20185  | 448737  | SH  | DEFINED | 01 | 0 |
| WELLS FARGO CO (NEW)    | COM      | 949746101 | 16907  | 375812  | SH  | DEFINED | 01 | 0 |
| WELLS FARGO CO (NEW)    | COM      | 949746101 | 2128   | 47311   | SH  | DEFINED | 01 | 1 |
| WELLSFORD REAL PROP     | COM      | 950240200 | 3453   | 237800  | SH  | DEFINED | 01 |   |
| WENDYS INTL INC         | COM      | 950590109 | 18827  | 684350  | SH  | DEFINED | 01 |   |
| WENDYS INTL INC         | COM      | 950590109 | 72     | 2600    | SH  | DEFINED | 01 | 0 |
| WENDYS INTL INC         | COM      | 950590109 | 700    | 25454   | SH  | DEFINED | 01 | 0 |
| WERNER ENTERPRISES      | COM      | 950755108 | 1076   | 55860   | SH  | DEFINED | 01 |   |
| WESCAST INDUSTRIES      | COM      | 950813105 | 3587   | 158700  | SH  | DEFINED | 01 |   |
| WESCO FINANCIAL CORP    | COM      | 950817106 | 849    | 2850    | SH  | DEFINED | 01 |   |
| WEST CORP               | COM      | 952355105 | 2502   | 141400  | SH  | DEFINED | 01 |   |
| WEST CORP               | COM      | 952355105 | 41     | 2337    | SH  | DEFINED | 01 | 0 |
| WEST AMERICA BANCORP    | COM      | 957090103 | 55     | 1399    | SH  | DEFINED | 01 |   |
| WESTAR ENERGY INC.      | COM      | 95709T100 | 1248   | 102983  | SH  | DEFINED | 01 |   |
| WESTCORP                | COM      | 957907108 | 908    | 48900   | SH  | DEFINED | 01 |   |
| WESTERN DIGITAL         | COM      | 958102105 | 16807  | 1855000 | SH  | DEFINED | 01 |   |
| WESTERN DIGITAL         | COM      | 958102105 | 481    | 53060   | SH  | DEFINED | 01 | 0 |
| WESTERN GAS RESOURCE    | COM      | 958259103 | 2082   | 63978   | SH  | DEFINED | 01 |   |
| WESTERN GAS RESOURCE    | COM      | 958259103 | 74     | 2261    | SH  | DEFINED | 01 | 0 |
| WESTERN GAS RESOURCE    | COM      | 958259103 | 5      | 145     | SH  | DEFINED | 01 | 0 |
| WESTERN WIRELESS        | COM      | 95988E204 | 1019   | 181200  | SH  | DEFINED | 01 |   |
| WESTERN WIRELESS        | COM      | 95988E204 | 2      | 280     | SH  | DEFINED | 01 | 0 |
| WESTWOOD HLDGS GROUP    | COM      | 961765104 | 3952   | 292500  | SH  | DEFINED | 01 |   |
| WESTWOOD ONE CORP       | COM      | 961815107 | 65491  | 2096405 | SH  | DEFINED | 01 |   |
| WESTWOOD ONE CORP       | COM      | 961815107 | 84297  | 2698339 | SH  | DEFINED | 01 | 0 |
| WESTWOOD ONE CORP       | COM      | 961815107 | 4692   | 150200  | SH  | DEFINED | 01 | 0 |
| WET SEAL INC            | COM      | 961840105 | 640    | 87640   | SH  | DEFINED | 01 |   |

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|                                |     |           |        |         |    |         |    |
|--------------------------------|-----|-----------|--------|---------|----|---------|----|
| WEYERHAEUSER                   | COM | 962166104 | 45487  | 951032  | SH | DEFINED | 01 |
| WEYERHAEUSER                   | COM | 962166104 | 2310   | 48306   | SH | DEFINED | 01 |
| WEYERHAEUSER                   | COM | 962166104 | 14     | 300     | SH | DEFINED | 01 |
| WEYERHAEUSER                   | COM | 962166104 | 325    | 6800    | SH | DEFINED | 01 |
| WHIRLPOOL CORP                 | COM | 963320106 | 52613  | 1073106 | SH | DEFINED | 01 |
| WHIRLPOOL CORP                 | COM | 963320106 | 485    | 9900    | SH | DEFINED | 01 |
| WHIRLPOOL CORP                 | COM | 963320106 | 2791   | 56941   | SH | DEFINED | 01 |
| WHIRLPOOL CORP 6.550 PFD 0910  | PRF | 963328208 | 18163  | 180000  | SH | DEFINED | 01 |
| WHITNEY HOLDING CORP           | COM | 966612103 | 4684   | 137245  | SH | DEFINED | 01 |
| WHOLE FOODS MARKET             | COM | 966837106 | 82508  | 1482881 | SH | DEFINED | 01 |
| WHOLE FOODS MARKET             | COM | 966837106 | 116590 | 2095420 | SH | DEFINED | 01 |
| WHOLE FOODS MARKET             | COM | 966837106 | 9678   | 173926  | SH | DEFINED | 01 |
| WILD OATS MARKETS              | COM | 96808B107 | 2185   | 235900  | SH | DEFINED | 01 |
| WILD OATS MARKETS              | COM | 96808B107 | 2      | 220     | SH | DEFINED | 01 |
| WILLIAM COMPANIES              | COM | 969457100 | 884    | 192934  | SH | DEFINED | 01 |
| WILLIAM COMPANIES              | COM | 969457100 | 524    | 114439  | SH | DEFINED | 01 |
| WILLIAMS SONOMA                | COM | 969904101 | 79848  | 3662776 | SH | DEFINED | 01 |
| WILLIAMS SONOMA                | COM | 969904101 | 75214  | 3450287 | SH | DEFINED | 01 |
| WILLIAMS SONOMA                | COM | 969904101 | 6334   | 290550  | SH | DEFINED | 01 |
| WILLOW GROVE BANCORP INC       | COM | 97111W101 | 796    | 53800   | SH | DEFINED | 01 |
| WILMINGTON TRUST COR           | COM | 971807102 | 76     | 2736    | SH | DEFINED | 01 |
| WILLIAMSON MCAREE QP INVESTMEN | COM | 971840996 | 2500   | 2500000 | SH | DEFINED | 01 |
| WARRANTS                       | WT  | 97187@117 | 49     | 12      | SH | DEFINED | 01 |
| WARRANTS                       | WT  | 97188#AA4 | 47     | 12      | SH | DEFINED | 01 |
| WILSHIRE NY ADVIS WT           | WT  | 971880117 | 44     | 6       | SH | DEFINED | 01 |
| WILSHIRE NY ADVIS WT           | WT  | 971880117 | 104    | 14      | SH | DEFINED | 01 |
| WARRANTS                       | WT  | 97189#113 | 4      | 4       | SH | DEFINED | 01 |
| WARRANTS                       | WT  | 97189#113 | 4      | 4       | SH | DEFINED | 01 |
| WILSHIRE NY ADVISOR            | WT  | 971993118 | 34     | 30      | SH | DEFINED | 01 |
| WILSHIRE NY ADVISOR            | WT  | 971993118 | 34     | 30      | SH | DEFINED | 01 |
| WILSON GREATBATCH              | COM | 972232102 | 2387   | 85300   | SH | DEFINED | 01 |
| WILSON GREATBATCH              | COM | 972232102 | 3      | 90      | SH | DEFINED | 01 |
| WIND RIVER                     | COM | 973149107 | 10     | 3302    | SH | DEFINED | 01 |
| WINN-DIXIE                     | COM | 974280109 | 2142   | 162064  | SH | DEFINED | 01 |
| WINN-DIXIE                     | COM | 974280109 | 64     | 4852    | SH | DEFINED | 01 |
| WINN-DIXIE                     | COM | 974280109 | 420    | 31760   | SH | DEFINED | 01 |
| WINNEBAGO IND INC              | COM | 974637100 | 4114   | 151238  | SH | DEFINED | 01 |
| WINNEBAGO IND INC              | COM | 974637100 | 1      | 40      | SH | DEFINED | 01 |
| WINTRUST FINANCIAL             | COM | 97650W108 | 1458   | 50985   | SH | DEFINED | 01 |
| WIRELESS FACILITIES            | COM | 97653A103 | 808    | 140000  | SH | DEFINED | 01 |
| WIRELESS FACILITIES            | COM | 97653A103 | 41     | 7259    | SH | DEFINED | 01 |
| WIRELESS FACILITIES            | COM | 97653A103 | 3      | 457     | SH | DEFINED | 01 |
| WISCONSIN ENERGY               | COM | 976657106 | 10283  | 404845  | SH | DEFINED | 01 |
| WOLVERINE TUBE INC             | COM | 978093102 | 163    | 36381   | SH | DEFINED | 01 |
| WOLVERINE WORLD WIDE           | COM | 978097103 | 3365   | 200937  | SH | DEFINED | 01 |
| WOLVERINE WORLD WIDE           | COM | 978097103 | 73     | 4314    | SH | DEFINED | 01 |
| WOLVERINE WORLD WIDE           | COM | 978097103 | 5      | 286     | SH | DEFINED | 01 |
| WOODWARD GOVERNOR CO           | COM | 980745103 | 5335   | 152481  | SH | DEFINED | 01 |
| WORLD FUEL SERVICES            | COM | 981475106 | 483    | 23700   | SH | DEFINED | 01 |
| WORLD FUEL SERVICES            | COM | 981475106 | 59     | 2937    | SH | DEFINED | 01 |
| WORLD FUEL SERVICES            | COM | 981475106 | 4      | 184     | SH | DEFINED | 01 |
| WORTHINGTON IND                | COM | 981811102 | 3476   | 291328  | SH | DEFINED | 01 |
| WORTHINGTON IND                | COM | 981811102 | 51     | 4184    | SH | DEFINED | 01 |
| WORTHINGTON IND                | COM | 981811102 | 241    | 20193   | SH | DEFINED | 01 |
| WRIGHT MEDICAL GROUP           | COM | 98235T107 | 1428   | 81500   | SH | DEFINED | 01 |
| WRIGLEY WM JR CO               | COM | 982526105 | 25066  | 443623  | SH | DEFINED | 01 |
| WRIGLEY WM JR CO               | COM | 982526105 | 183    | 3232    | SH | DEFINED | 01 |
| WRIGLEY WM JR CO               | COM | 982526105 | 2807   | 49675   | SH | DEFINED | 01 |
| WYETH                          | COM | 983024100 | 242762 | 6418891 | SH | DEFINED | 01 |
| WYETH                          | COM | 983024100 | 13174  | 348360  | SH | DEFINED | 01 |
| WYETH                          | COM | 983024100 | 11059  | 292423  | SH | DEFINED | 01 |
| WYETH                          | COM | 983024100 | 23     | 600     | SH | DEFINED | 01 |

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| WYETH                           | COM      | 983024100 | 840   | 22200   | SH  | DEFINED | 01      | 1  |   |
| WYNN RESORTS LTD                | COM      | 983134107 | 489   | 31700   | SH  | DEFINED | 01      |    |   |
| XL CAPITAL CVT                  | CONV BND | 98372PAB4 | 743   | 1180000 | PRN | DEFINED | 01      |    |   |
| XO COMMUNICATIONS 13.5% PIK PF  | PRF      | 983764705 | 0     | 1       | SH  | DEFINED | 01      |    |   |
| X-RITE INC                      | COM      | 983857103 | 505   | 60017   | SH  | DEFINED | 01      |    |   |
| XTO ENERGY INC                  | COM      | 98385X106 | 7050  | 371012  | SH  | DEFINED | 01      |    |   |
| XCEL ENERGY INC                 | COM      | 98389B100 | 12284 | 958900  | SH  | DEFINED | 01      |    |   |
| XCEL ENERGY INC                 | COM      | 98389B100 | 1127  | 87951   | SH  | DEFINED | 01      | 0  |   |
| XILINX                          | COM      | 983919101 | 22585 | 964768  | SH  | DEFINED | 01      | 0  |   |
| XILINX                          | COM      | 983919101 | 45152 | 1928661 | SH  | DEFINED | 01      | 0  |   |
| XILINX                          | COM      | 983919101 | 2783  | 118878  | SH  | DEFINED | 01      | 0  |   |
| XEROX CVT PFD 144A              | CONV PRF | 98411F202 | 15312 | 250000  | SH  | DEFINED | 01      |    |   |
| XEROX                           | COM      | 984121103 | 10964 | 1260167 | SH  | DEFINED | 01      |    |   |
| XEROX                           | COM      | 984121103 | 71    | 8106    | SH  | DEFINED | 01      | 0  |   |
| XEROX                           | COM      | 984121103 | 1433  | 164744  | SH  | DEFINED | 01      | 0  |   |
| YAHOO INC                       | COM      | 984332106 | 793   | 33042   | SH  | DEFINED | 01      | 0  |   |
| YAHOO INC                       | COM      | 984332106 | 3176  | 132212  | SH  | DEFINED | 01      | 0  |   |
| YANKEE CANDLE                   | COM      | 984757104 | 712   | 41800   | SH  | DEFINED | 01      |    |   |
| YANKEE CANDLE                   | COM      | 984757104 | 1     | 60      | SH  | DEFINED | 01      | 0  |   |
| YARDVILLE NATIONAL BANCORP      | COM      | 985021104 | 65    | 3816    | SH  | DEFINED | 01      | 0  |   |
| YARDVILLE NATIONAL BANCORP      | COM      | 985021104 | 4     | 241     | SH  | DEFINED | 01      | 0  |   |
| YELLOW CORPORATION              | COM      | 985509108 | 4638  | 192217  | SH  | DEFINED | 01      |    |   |
| YORK INTL CORP NEW              | COM      | 986670107 | 28046 | 1335557 | SH  | DEFINED | 01      |    |   |
| YOUNG BROADCASTING              | COM      | 987434107 | 489   | 40000   | SH  | DEFINED | 01      |    |   |
| YUKOS-\$US                      | COM      | 988489993 | 547   | 55618   | SH  | DEFINED | 01      |    |   |
| YUM BRANDS INC                  | COM      | 988498101 | 1260  | 51822   | SH  | DEFINED | 01      |    |   |
| YUM BRANDS INC                  | COM      | 988498101 | 142   | 5850    | SH  | DEFINED | 01      | 0  |   |
| YUM BRANDS INC                  | COM      | 988498101 | 1586  | 65190   | SH  | DEFINED | 01      | 0  |   |
| YUKOS ADR                       | COM      | 98849W108 | 7526  | 51550   | SH  | DEFINED | 01      |    |   |
| YUKOS ADR                       | COM      | 98849W108 | 29    | 200     | SH  | DEFINED | 01      | 0  |   |
| YUKOS ADR                       | COM      | 98849W108 | 4365  | 29900   | SH  | DEFINED | 01      | 1  |   |
| YUKOS ADR                       | COM      | 98849W108 | 1927  | 13200   | SH  | DEFINED | 01      | 1  |   |
| ZALE CORP                       | COM      | 988858106 | 3117  | 95209   | SH  | DEFINED | 01      |    |   |
| ZEBEDEE EURO LIMITED            | COM      | 989200993 | 7500  | 7500000 | SH  | DEFINED | 01      | 0  |   |
| ZEBRA TECH                      | COM      | 989207105 | 8029  | 124682  | SH  | DEFINED | 01      |    |   |
| ZENITH NATIONAL                 | COM      | 989390109 | 1194  | 55677   | SH  | DEFINED | 01      |    |   |
| ZIMMER HOLDINGS INC             | COM      | 98956P102 | 24531 | 504430  | SH  | DEFINED | 01      |    |   |
| ZIMMER HOLDINGS INC             | COM      | 98956P102 | 1954  | 40175   | SH  | DEFINED | 01      | 0  |   |
| ZIMMER HOLDINGS INC             | COM      | 98956P102 | 2092  | 43025   | SH  | DEFINED | 01      | 0  |   |
| ZIONS BANCORPORATION            | COM      | 989701107 | 217   | 5068    | SH  | DEFINED | 01      |    |   |
| ZIONS BANCORPORATION            | COM      | 989701107 | 858   | 20055   | SH  | DEFINED | 01      | 0  |   |
| ZIX CORP                        | COM      | 98974P100 | 237   | 55182   | SH  | DEFINED | 01      |    |   |
| ZORAN CORP                      | COM      | 98975F101 | 482   | 37400   | SH  | DEFINED | 01      |    |   |
| ZORAN CORP                      | COM      | 98975F101 | 1     | 60      | SH  | DEFINED | 01      | 0  |   |
| ZOLL MEDICAL.                   | COM      | 989922109 | 298   | 7300    | SH  | DEFINED | 01      |    |   |
| BG GROUP PLC JUN 03 260C        | OPT      | BG260F.L  | 45    | 300     | SH  | CALL    | DEFINED | 01 | 0 |
| BED BATH & BEYOND APR 03 35P    | OPT      | BHQ/PG    | 209   | 1325    | SH  | PUT     | DEFINED | 01 | 0 |
| CAP GEMINI SA MAY 03 26P        | OPT      | CAP26Q3   | 71    | 2000    | SH  | PUT     | DEFINED | 01 | 0 |
| CADBURY SCHWEPPE'S PLC APR 03 4 | OPT      | CBRY420D3 | 2     | 200     | SH  | CALL    | DEFINED | 01 | 0 |
| CREDIT SUISSE GROUP 09/21/03    | OPT      | CSGZN26I3 | 40    | 250     | SH  | CALL    | DEFINED | 01 | 0 |
| DAIMLERCHRYSLER AG              | COM      | D1668R123 | 176   | 6000    | SH  | DEFINED | 01      |    |   |
| DEUTSCHE BANK AG                | COM      | D18190898 | 1684  | 40000   | SH  | DEFINED | 01      |    |   |
| DEAN FOODS CO JUN03             | OPT      | DFRHC003  | 18    | 175     | SH  | PUT     | DEFINED | 01 |   |
| ST MICROELECTRONIC CVT          | CONV BND | EC3074613 | 775   | 1010000 | PRN | DEFINED | 01      |    |   |
| SWISS RE REGS CVT               | CONV BND | EC4791215 | 427   | 490000  | PRN | DEFINED | 01      |    |   |
| MEXICO VRR SERIES B RIGHTS      | WT       | EC5952972 | 0     | 2000000 | SH  | DEFINED | 01      |    |   |
| MEXICO VRR SERIES C RIGHTS.     | WT       | EC5953053 | 0     | 2000000 | SH  | DEFINED | 01      |    |   |
| MEXICO VRR SERIES D             | WT       | EC5953210 | 0     | 2000000 | SH  | DEFINED | 01      |    |   |
| MEXICO VRR SERIES E             | WT       | EC6127640 | 0     | 2000000 | SH  | DEFINED | 01      |    |   |
| FIAT SPA JUN 03 9C              | OPT      | FIMSPA9F3 | 0     | 200     | SH  | CALL    | DEFINED | 01 | 0 |
| FRONTIER AIRLINES INC MAY 03 5  | OPT      | FUO/EA    | 45    | 825     | SH  | CALL    | DEFINED | 01 | 0 |
| ACE LIMITED                     | COM      | G0070K103 | 64723 | 2235669 | SH  | DEFINED | 01      |    |   |



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|                              |     |           |        |          |    |         |         |    |   |
|------------------------------|-----|-----------|--------|----------|----|---------|---------|----|---|
| ACE LIMITED                  | COM | G0070K103 | 3026   | 104502   | SH | DEFINED | 01      | 0  |   |
| ACE LIMITED                  | COM | G0070K103 | 2991   | 103340   | SH | DEFINED | 01      | 0  |   |
| ARCH CAPITAL GROUP           | COM | G0450A105 | 870    | 25600    | SH | DEFINED | 01      |    |   |
| ACCENTURE LTD-CL A           | COM | G1150G111 | 2609   | 168300   | SH | DEFINED | 01      |    |   |
| ACCENTURE LTD-CL A           | COM | G1150G111 | 11     | 700      | SH | DEFINED | 01      | 1  |   |
| ACCENTURE LTD-CL A           | COM | G1150G111 | 319    | 20600    | SH | DEFINED | 01      | 1  |   |
| COOPER INDUSTRIES            | COM | G24182100 | 4896   | 137113   | SH | DEFINED | 01      |    |   |
| COOPER INDUSTRIES            | COM | G24182100 | 84     | 2346     | SH | DEFINED | 01      | 0  |   |
| COOPER INDUSTRIES            | COM | G24182100 | 744    | 20843    | SH | DEFINED | 01      | 0  |   |
| ENDURANCE SPECIALTY HOLDINGS | COM | G30397106 | 314    | 13000    | SH | DEFINED | 01      |    |   |
| ENDURANCE SPECIALTY HOLDINGS | COM | G30397106 | 827    | 34200    | SH | DEFINED | 01      | 0  |   |
| EVEREST RE GROUP LTD         | COM | G3223R108 | 2531   | 44258    | SH | DEFINED | 01      |    |   |
| FLAG TELECOM GROUP LTD       | COM | G3529X106 | 119    | 4381     | SH | DEFINED | 01      | 0  |   |
| GLOBALSANTAFE CORP           | COM | G3930E101 | 24462  | 1184630  | SH | DEFINED | 01      |    |   |
| GLOBALSANTAFE CORP           | COM | G3930E101 | 3948   | 191200   | SH | DEFINED | 01      | 0  |   |
| INGERSOLL-RAND CO            | COM | G4776G101 | 46911  | 1215620  | SH | DEFINED | 01      |    |   |
| INGERSOLL-RAND CO            | COM | G4776G101 | 20     | 525      | SH | DEFINED | 01      | 0  |   |
| INGERSOLL-RAND CO            | COM | G4776G101 | 1441   | 37345    | SH | DEFINED | 01      | 0  |   |
| IPC HOLDINGS LTD             | COM | G4933P101 | 1848   | 61400    | SH | DEFINED | 01      |    |   |
| IPC HOLDINGS LTD             | COM | G4933P101 | 81     | 2698     | SH | DEFINED | 01      | 0  |   |
| IPC HOLDINGS LTD             | COM | G4933P101 | 5      | 169      | SH | DEFINED | 01      | 0  |   |
| MARVELL TECH GP LTD          | COM | G5876H105 | 530    | 25000    | SH | DEFINED | 01      |    |   |
| MONTPELIER RE HLDS LTD       | COM | G62185106 | 4022   | 142628   | SH | DEFINED | 01      |    |   |
| NABORS INDUSTRIES IN         | COM | G6359F103 | 42561  | 1067454  | SH | DEFINED | 01      |    |   |
| NABORS INDUSTRIES IN         | COM | G6359F103 | 973    | 24400    | SH | DEFINED | 01      | 0  |   |
| NABORS INDUSTRIES IN         | COM | G6359F103 | 1273   | 31927    | SH | DEFINED | 01      | 0  |   |
| NOBLE CORP                   | COM | G65422100 | 11686  | 371929   | SH | DEFINED | 01      |    |   |
| NOBLE CORP                   | COM | G65422100 | 928    | 29520    | SH | DEFINED | 01      | 0  |   |
| 02MICRO INTERNATIONA.        | COM | G6797E106 | 151    | 14000    | SH | DEFINED | 01      | 0  |   |
| PLATINUM UNDERWRITERS HLDGS  | COM | G7127P100 | 1659   | 65445    | SH | DEFINED | 01      |    |   |
| PLATINUM UNDERWRITERS HLDGS  | COM | G7127P100 | 887    | 35000    | SH | DEFINED | 01      | 0  |   |
| RENAISSANCE RE HLDGS         | COM | G7496G103 | 998    | 24927    | SH | DEFINED | 01      |    |   |
| SCOTTISH ANN & LIFE          | COM | G7885T104 | 6776   | 389000   | SH | DEFINED | 01      |    |   |
| SCOTTISH ANN & LIFE          | COM | G7885T104 | 33     | 1875     | SH | DEFINED | 01      | 0  |   |
| SCOTTISH ANN & LIFE          | COM | G7885T104 | 2      | 116      | SH | DEFINED | 01      | 0  |   |
| SEAGATE TECHNOLOGY HLDS.     | COM | G7945J104 | 20247  | 1961900  | SH | DEFINED | 01      |    |   |
| SEAGATE TECHNOLOGY HLDS.     | COM | G7945J104 | 369    | 35800    | SH | DEFINED | 01      | 0  |   |
| UTI WORLDWIDE INC            | COM | G87210103 | 1344   | 48000    | SH | DEFINED | 01      |    |   |
| TOMMY HILFIGER STK           | COM | G8915Z102 | 1099   | 151950   | SH | DEFINED | 01      | 0  |   |
| TRANSOCEAN INC               | COM | G90078109 | 216208 | 10572451 | SH | DEFINED | 01      |    |   |
| TRANSOCEAN INC               | COM | G90078109 | 18301  | 895041   | SH | DEFINED | 01      | 0  |   |
| TRANSOCEAN INC               | COM | G90078109 | 3713   | 181592   | SH | DEFINED | 01      | 0  |   |
| TSAKOS ENERGY NAVIGATION LTD | COM | G9108L108 | 8      | 595      | SH | DEFINED | 01      |    |   |
| WEATHERFORD INTL             | COM | G95089101 | 66620  | 1763828  | SH | DEFINED | 01      |    |   |
| WEATHERFORD INTL             | COM | G95089101 | 1040   | 27535    | SH | DEFINED | 01      | 0  |   |
| WEATHERFORD INTL             | COM | G95089101 | 5      | 132      | SH | DEFINED | 01      | 0  |   |
| WILLIS GRP HLDS LTD          | COM | G96655108 | 11182  | 403700   | SH | DEFINED | 01      |    |   |
| XL CAPITAL LTD CL A          | COM | G98255105 | 82963  | 1172106  | SH | DEFINED | 01      |    |   |
| XL CAPITAL LTD CL A          | COM | G98255105 | 1157   | 16350    | SH | DEFINED | 01      | 0  |   |
| XL CAPITAL LTD CL A          | COM | G98255105 | 6071   | 85762    | SH | DEFINED | 01      | 0  |   |
| ALCON                        | COM | H01301102 | 15055  | 367000   | SH | DEFINED | 01      |    |   |
| ING GROEP N.V. OCT 03 12C    | OPT | ING12J3   | 39     | 300      | SH | CALL    | DEFINED | 01 | 0 |
| CHECKPOINT SOFTWARE          | COM | M22465104 | 1839   | 127068   | SH | DEFINED | 01      |    |   |
| CHECKPOINT SOFTWARE          | COM | M22465104 | 23     | 1579     | SH | DEFINED | 01      | 0  |   |
| CHECKPOINT SOFTWARE          | COM | M22465104 | 246    | 16995    | SH | DEFINED | 01      | 1  |   |
| CHECKPOINT SOFTWARE          | COM | M22465104 | 524    | 36220    | SH | DEFINED | 01      | 1  |   |
| ECTEL LTD                    | COM | M29925100 | 3808   | 447000   | SH | DEFINED | 01      |    |   |
| M SYSTEMS FLSH DISK          | COM | M7061C100 | 246    | 40000    | SH | DEFINED | 01      |    |   |
| ORBOTECH LTD                 | COM | M75253100 | 59     | 5270     | SH | DEFINED | 01      |    |   |
| TARO PHARMACEUTICAL          | COM | M8737E108 | 1072   | 28000    | SH | DEFINED | 01      |    |   |
| VERISITY LTD.                | COM | M97385112 | 826    | 89400    | SH | DEFINED | 01      |    |   |
| ASML HLDG NV-NY REG.         | COM | N07059111 | 657    | 100000   | SH | DEFINED | 01      |    |   |

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|                                |     |           |       |         |    |      |         |    |
|--------------------------------|-----|-----------|-------|---------|----|------|---------|----|
| CNH GLOBAL N.V.                | COM | N20935206 | 302   | 193598  | SH |      | DEFINED | 01 |
| ORTHOFIX INTL                  | COM | N6748L102 | 517   | 19000   | SH |      | DEFINED | 01 |
| PANAMERICAN BEV                | COM | P74823108 | 1409  | 65000   | SH |      | DEFINED | 01 |
| NASDAQ 100 QQQ APR03           | OPT | QAVPYCO03 | 12353 | 170387  | SH | PUT  | DEFINED | 01 |
| QUINTILES TRANSNATIONAL CORP A | OPT | QRT/PV    | 121   | 1860    | SH | PUT  | DEFINED | 01 |
| ADVANCE PCS APR03              | OPT | QVDPECO03 | 15    | 1000    | SH | PUT  | DEFINED | 01 |
| SEMI CONDUCTOR HLD TRUST APR 0 | OPT | SMH/PX    | 277   | 3575    | SH | PUT  | DEFINED | 01 |
| STANDARD CHARTERED STK APR 03  | OPT | STAN750D3 | 9     | 200     | SH | CALL | DEFINED | 01 |
| ROYAL CARIBBEAN                | COM | V7780T103 | 28026 | 1864672 | SH |      | DEFINED | 01 |
| ASE TEST LTD                   | COM | Y02516105 | 263   | 83500   | SH |      | DEFINED | 01 |
| CREATIVE TECHNOLOGY            | COM | Y1775U107 | 62    | 10200   | SH |      | DEFINED | 01 |
| FLEXTRONICS INTL LTD           | COM | Y2573F102 | 11171 | 1281073 | SH |      | DEFINED | 01 |
| FLEXTRONICS INTL LTD           | COM | Y2573F102 | 249   | 28600   | SH |      | DEFINED | 01 |
| FLEXTRONICS INTL LTD           | COM | Y2573F102 | 32    | 3704    | SH |      | DEFINED | 01 |