

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
November 14, 2001

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2001

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 INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

The Institutional Investment Manager filing this report and the person by whom it is signed 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: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

| | | |
|--|--|--------------------------------------|
| /s/ Edward E. Matthews ----- (Signature) | New York, New York ----- (City, State) | November 14, 2001 ----- (Date) |
|--|--|--------------------------------------|

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are

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reported in this report.)

- [] 13F NOTICE. (Check if no holdings reported are in this report, and all holdings are reported in this report and a portion are reported by other reporting manager(s).)
- [] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 8

Form 13F Information Table Entry Total: 6,740

Form 13F Information Table Value Total: \$18,886,600 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

| No. | Form 13F File Number | Name |
|-----|----------------------|---|
| -- | ----- | ----- |
| 1 | 28-4637 | AIG GLOBAL INVESTMENT CORP. |
| 2 | 28-2725 | SUNAMERICA ASSET MANAGEMENT CORP. |
| 3 | 28-3463 | JOHN MCSTAY INVESTMENT COUNSEL, L.P. |
| 4 | 28-5794 | HSB GROUP, INC. |
| 5 | 28-609 | AMERICAN GENERAL CORPORATION |
| 6 | 28-1213 | AGC LIFE INSURANCE COMPANY |
| 7 | 28-612 | AMERICAN GENERAL LIFE INSURANCE COMPANY |
| 8 | 28-87 | THE VARIABLE ANNUITY LIFE INSURANCE COMPANY |

File Number 28-219 (Consolidated)
As of 9/30/01

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--------------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|
| 1 800 FLOWERS COM | CL A | 68243Q106 | 102 | 8425 SH | | DEFINED | 6, 7, 8 |
| 1 800 FLOWERS COM | CL A | 68243Q106 | 3 | 233 SH | | DEFINED | 5 |
| 1-800 CONTACTS INC | COM | 681977104 | 24 | 1923 SH | | DEFINED | 6, 7, 8 |
| 1-800 CONTACTS INC | COM | 681977104 | 2 | 191 SH | | DEFINED | 5 |
| 1ST SOURCE CORP | COM | 336901103 | 87 | 4069 SH | | DEFINED | 6, 7, 8 |
| 1ST SOURCE CORP | COM | 336901103 | 8 | 364 SH | | DEFINED | 5 |
| 21ST CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 940643 | 53,445,620 SH | | DEFINED | 1 |
| 3COM CORP | COM | 885535104 | 1497 | 399270 SH | | DEFINED | 6, 7, 8 |
| 3-D SYS CORP DEL | COM NEW | 88554D205 | 35 | 2275 SH | | DEFINED | 6, 7, 8 |
| 3-D SYS CORP DEL | COM NEW | 88554D205 | 4 | 226 SH | | DEFINED | 5 |
| 3-DIMENSIONAL PHARMACEUTICALS | COM | 88554W104 | 12 | 1746 SH | | DEFINED | 6, 7, 8 |
| 3-DIMENSIONAL PHARMACEUTICALS | COM | 88554W104 | 1 | 172 SH | | DEFINED | 5 |
| 3DO CO | COM | 88553W105 | 19 | 9470 SH | | DEFINED | 6, 7, 8 |
| 3DO CO | COM | 88553W105 | 2 | 927 SH | | DEFINED | 5 |
| 3TEC ENERGY CORP | COM NEW | 88575R308 | 61 | 4277 SH | | DEFINED | 6, 7, 8 |
| 3TEC ENERGY CORP | COM NEW | 88575R308 | 5 | 383 SH | | DEFINED | 5 |
| 4 KIDS ENTMT INC | COM | 350865101 | 47 | 2361 SH | | DEFINED | 6, 7, 8 |
| 4 KIDS ENTMT INC | COM | 350865101 | 5 | 234 SH | | DEFINED | 5 |
| 7-ELEVEN INC | COM NEW | 817826209 | 65 | 6769 SH | | DEFINED | 6, 7, 8 |
| 7-ELEVEN INC | COM NEW | 817826209 | 6 | 652 SH | | DEFINED | 5 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 246 | 7610 SH | | DEFINED | 6, 7, 8 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 23 | 725 SH | | DEFINED | 5 |
| 99 CENTS ONLY STORES COM | EQUITY | 65440K106 | 38666 | 1195255 SH | | Sole | 3 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 1215 | 348190 SH | | DEFINED | 6, 7, 8 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 8 | 2330 SH | | DEFINED | 5 |
| AAIPHARMA INC | COM | 00252W104 | 48 | 2781 SH | | DEFINED | 6, 7, 8 |
| AAIPHARMA INC | COM | 00252W104 | 5 | 276 SH | | DEFINED | 5 |
| AAR CORP | COM | 000361105 | 60 | 7551 SH | | DEFINED | 6, 7, 8 |
| AAR CORP | COM | 000361105 | 5 | 676 SH | | DEFINED | 5 |
| AARON RENTS INC | COM | 002535201 | 67 | 4328 SH | | DEFINED | 6, 7, 8 |
| AARON RENTS INC | COM | 002535201 | 6 | 390 SH | | DEFINED | 5 |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 21321 | 411,210 SH | | DEFINED | 1 |

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|----------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|
| Abbott Labs | EQUITY | 002824100 | 4667 | 90,000 SH | | DEFINED | 4 |
| ABBOTT LABS | COM | 002824100 | 41598 | 802280 SH | | DEFINED | 6, 7, 8 |
| ABBOTT LABS | COM | 002824100 | 347 | 6690 SH | | DEFINED | 5 |
| ABBOTT LABS | EQUITY | 002824100 | 33915 | 644690 SH | | DEFINED | 2 |
| ABERCROMBIE | | | | | | | |

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|----------------------------------|---------------|-----------|-------|------------|---------|---------|
| & FITCH CO ABERCROMBIE | CL A | 002896207 | 2042 | 116100 SH | DEFINED | 6, 7, 8 |
| AND FITCH CO | EQUITY | 002896207 | 1994 | 109800 SH | DEFINED | 2 |
| ABGENIX INC | COM | 00339B107 | 300 | 13195 SH | DEFINED | 6, 7, 8 |
| ABGENIX INC | EQUITY | 00339B107 | 1820 | 50000 SH | DEFINED | 2 |
| ABIOMED INC | COM | 003654100 | 71 | 4083 SH | DEFINED | 6, 7, 8 |
| ABIOMED INC | COM | 003654100 | 7 | 405 SH | DEFINED | 5 |
| ABM INDS INC | COM | 000957100 | 137 | 5300 SH | DEFINED | 6, 7, 8 |
| ABM INDS INC | COM | 000957100 | 13 | 495 SH | DEFINED | 5 |
| ACACIA RESH CORP | COM | 003881109 | 46 | 5029 SH | DEFINED | 6, 7, 8 |
| ACACIA RESH CORP | COM | 003881109 | 5 | 499 SH | DEFINED | 5 |
| ACADIA RLTY TR | COM SH BEN | | | | | |
| | INT | 004239109 | 38 | 5906 SH | DEFINED | 6, 7, 8 |
| ACADIA RLTY TR | COM SH | | | | | |
| | BEN INT | 004239109 | 3 | 529 SH | DEFINED | 5 |
| ACCLAIM ENTMT INC | COM PAR | | | | | |
| | \$0.02 | 004325205 | 34 | 12668 SH | DEFINED | 6, 7, 8 |
| ACCLAIM ENTMT INC | COM PAR | | | | | |
| | \$0.02 | 004325205 | 3 | 1203 SH | DEFINED | 5 |
| ACCREDITO HEALTH INC | COM | 00437V104 | 447 | 12279 SH | DEFINED | 6, 7, 8 |
| ACCREDITO HEALTH INC | COM | 00437V104 | 25 | 698 SH | DEFINED | 5 |
| ACCREDITO HEALTH INC | EQUITY | 00437V104 | 2046 | 28500 SH | DEFINED | 2 |
| ACCREDITO HEALTH INC COM | EQUITY | 00437V104 | 67418 | 1852150 SH | Sole | 3 |
| ACE LTD | ORD | G0070K103 | 71 | 2450 SH | DEFINED | 6, 7, 8 |
| ACE LTD | EQUITY | G0070K103 | 488 | 18300 SH | DEFINED | 2 |
| ACKERLEY GROUP INC | COM | 004527107 | 46 | 4260 SH | DEFINED | 6, 7, 8 |
| ACKERLEY GROUP INC | COM | 004527107 | 5 | 423 SH | DEFINED | 5 |
| ACLARA BIOSCIENCES INC | COM | 00461P106 | 57 | 10166 SH | DEFINED | 6, 7, 8 |
| ACLARA BIOSCIENCES INC | COM | 00461P106 | 6 | 1003 SH | DEFINED | 5 |
| ACT MFG INC | COM | 000973107 | 14 | 3054 SH | DEFINED | 6, 7, 8 |
| ACT MFG INC | COM | 000973107 | 1 | 286 SH | DEFINED | 5 |
| ACTEL CORP | COM | 004934105 | 289 | 16252 SH | DEFINED | 6, 7, 8 |
| ACTEL CORP | COM | 004934105 | 11 | 629 SH | DEFINED | 5 |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 74 | 4075 SH | DEFINED | 6, 7, 8 |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 7 | 384 SH | DEFINED | 5 |
| ACTIVE POWER INC | COM | 00504W100 | 47 | 9295 SH | DEFINED | 6, 7, 8 |
| ACTIVE POWER INC | COM | 00504W100 | 4 | 879 SH | DEFINED | 5 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 221 | 8104 SH | DEFINED | 6, 7, 8 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 16 | 596 SH | DEFINED | 5 |
| ACTRADE FINL TECHNOLOGIES LTD | COM | 00507P102 | 35 | 1904 SH | DEFINED | 6, 7, 8 |
| ACTRADE FINL TECHNOLOGIES LTD | COM | 00507P102 | 3 | 189 SH | DEFINED | 5 |
| ACTUATE CORP | COM | 00508B102 | 49 | 11768 SH | DEFINED | 6, 7, 8 |

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|--------------|-----|-----------|----|----------|---------|---------|
| ACTUATE CORP | COM | 00508B102 | 5 | 1168 SH | DEFINED | 5 |
| ACTV INC | COM | 00088E104 | 24 | 11567 SH | DEFINED | 6, 7, 8 |

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|-------------------------------|-------------|-----------|-----------------|-------------------------|-----------|----------------|-----------|
| ACTV INC | COM | 00088E104 | 2 | 1148 SH | | DEFINED | 5 |
| ACXIOM CORP | COM | 005125109 | 982 | 104500 SH | | DEFINED | 6, 7, 8 |
| ADAPTEC INC | COM | 00651F108 | 242 | 30733 SH | | DEFINED | 6, 7, 8 |
| ADAPTEC INC | COM | 00651F108 | 21 | 2694 SH | | DEFINED | 5 |
| ADC TELECOMMUNICATIONS | EQUITY | 000886101 | 46 | 13,100 SH | | DEFINED | 1 |
| ADE CORP MASS | COM | 00089C107 | 24 | 2581 SH | | DEFINED | 6, 7, 8 |
| ADE CORP MASS | COM | 00089C107 | 2 | 256 SH | | DEFINED | 5 |
| ADELPHIA BUSINESS SOLUTIONS | CL A | 006847107 | 9 | 8741 SH | | DEFINED | 6, 7, 8 |
| ADELPHIA BUSINESS SOLUTIONS | CL A | 006847107 | 1 | 783 SH | | DEFINED | 5 |
| ADELPHIA COMMUNICATIONS CORP | CL A | 006848105 | 66 | 2980 SH | | DEFINED | 6, 7, 8 |
| ADELPHIA COMMUNICATIONS CORP | EQUITY | 006848105 | 1483 | 66600 SH | | DEFINED | 2 |
| ADMINISTAFF INC | COM | 007094105 | 239 | 9191 SH | | DEFINED | 6, 7, 8 |
| ADMINISTAFF INC | COM | 007094105 | 16 | 604 SH | | DEFINED | 5 |
| ADOBE SYS INC | COM | 00724F101 | 3345 | 139480 SH | | DEFINED | 6, 7, 8 |
| ADOBE SYS INC | COM | 00724F101 | 22 | 910 SH | | DEFINED | 5 |
| Adobe Systems | EQUITY | 00724F101 | 1079 | 45,000 SH | | DEFINED | 4 |
| ADOBE SYSTEMS INC | EQUITY | 00724F101 | 96 | 4,000 SH | | DEFINED | 1 |
| ADOLOR CORP | COM | 00724X102 | 208 | 12279 SH | | DEFINED | 6, 7, 8 |
| ADOLOR CORP | COM | 00724X102 | 14 | 847 SH | | DEFINED | 5 |
| Adolph Coors | EQUITY | 217016104 | 1125 | 25,000 SH | | DEFINED | 4 |
| ADTRAN INC | COM | 00738A106 | 1008 | 52778 SH | | DEFINED | 6, 7, 8 |
| ADTRAN INC | COM | 00738A106 | 11 | 595 SH | | DEFINED | 5 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 152 | 14746 SH | | DEFINED | 6, 7, 8 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 15 | 1413 SH | | DEFINED | 5 |
| ADVANCED ENERGY INDS | COM | 007973100 | 87 | 5237 SH | | DEFINED | 6, 7, 8 |
| ADVANCED ENERGY INDS | COM | 007973100 | 9 | 520 SH | | DEFINED | 5 |
| ADVANCED FIBRE COMMUNICATIONS | COM | 00754A105 | 1653 | 113160 SH | | DEFINED | 6, 7, 8 |
| ADVANCED MARKETING SVCS INC | COM | 00753T105 | 54 | 3517 SH | | DEFINED | 6, 7, 8 |
| ADVANCED MARKETING SVCS INC | COM | 00753T105 | 5 | 349 SH | | DEFINED | 5 |
| ADVANCED MICRO DEVICES | EQUITY | 007903107 | 46 | 5,700 SH | | DEFINED | 1 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1782 | 218630 SH | | DEFINED | 6, 7, 8 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 17 | 2070 SH | | DEFINED | 5 |
| ADVANCED NEUROMODULATION SYS | COM | 00757T101 | 39 | 1900 SH | | DEFINED | 6, 7, 8 |
| ADVANCED NEUROMODULATION SYS | COM | 00757T101 | 4 | 189 SH | | DEFINED | 5 |
| ADVANCED TISSUE SCIENCES INC | COM | 00755F103 | 65 | 18211 SH | | DEFINED | 6, 7, 8 |

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|------------------------------|--------|-----------|------|-----------|---------|---------|
| ADVANCED TISSUE SCIENCES INC | COM | 00755F103 | 6 | 1807 SH | DEFINED | 5 |
| ADVANCEPCS | EQUITY | 00790K109 | 6279 | 147200 SH | DEFINED | 2 |
| ADVANTA CORP | CL A | 007942105 | 66 | 7002 SH | DEFINED | 6, 7, 8 |
| ADVANTA CORP | CL A | 007942105 | 6 | 627 SH | DEFINED | 5 |
| ADVENT SOFTWARE INC | COM | 007974108 | 1472 | 39100 SH | DEFINED | 6, 7, 8 |
| ADVENT SOFTWARE INC COM | EQUITY | 007974108 | 3577 | 95000 SH | Sole | 3 |
| ADVO INC | COM | 007585102 | 481 | 14158 SH | DEFINED | 6, 7, 8 |
| ADVO INC | COM | 007585102 | 17 | 509 SH | DEFINED | 5 |

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|------------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|
| AEP INDS INC | COM | 001031103 | 11 | 445 SH | | DEFINED | 6, 7, 8 |
| AEP INDS INC | COM | 001031103 | 1 | 44 SH | | DEFINED | 5 |
| AEROFLEX INC | COM | 007768104 | 186 | 16907 SH | | DEFINED | 6, 7, 8 |
| AEROFLEX INC | COM | 007768104 | 18 | 1678 SH | | DEFINED | 5 |
| AES CORP | EQUITY | 00130H105 | 177 | 13,800 SH | | DEFINED | 1 |
| AES CORP | COM | 00130H105 | 2884 | 224990 SH | | DEFINED | 6, 7, 8 |
| AES CORP | COM | 00130H105 | 20 | 1590 SH | | DEFINED | 5 |
| AETHER SYS INC | COM | 00808V105 | 180 | 28681 SH | | DEFINED | 6, 7, 8 |
| AETHER SYS INC | COM | 00808V105 | 4 | 615 SH | | DEFINED | 5 |
| Aetna | CORPBOND | 00817YAB4 | 4999 | 5,000,000 PRN | | DEFINED | 4 |
| AETNA CORP (NEW) | EQUITY | 00817Y108 | 69 | 2,400 SH | | DEFINED | 1 |
| AETNA INC | EQUITY | 008117103 | 88 | 3050 SH | | DEFINED | 2 |
| AETNA INC NEW | COM | 00817Y108 | 1740 | 60240 SH | | DEFINED | 6, 7, 8 |
| AETNA INC NEW | COM | 00817Y108 | 12 | 420 SH | | DEFINED | 5 |
| AFC ENTERPRISES INC | COM | 00104Q107 | 259 | 12716 SH | | DEFINED | 6, 7, 8 |
| AFC ENTERPRISES INC | COM | 00104Q107 | 5 | 264 SH | | DEFINED | 5 |
| AFFILIATED COMPUTER CL A | EQUITY | 008190100 | 70404 | 864810 SH | | Sole | 3 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 4795 | 58900 SH | | DEFINED | 6, 7, 8 |
| AFFILIATED COMPUTER SVCS INC | EQUITY | 008190100 | 4597 | 50050 SH | | DEFINED | 2 |
| AFFILIATED MANAGERS CORP | EQUITY | 008252108 | 27076 | 476600 SH | | Sole | 3 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 358 | 6308 SH | | DEFINED | 6, 7, 8 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 34 | 602 SH | | DEFINED | 5 |
| AFLAC INC | COM | 001055102 | 10430 | 386280 SH | | DEFINED | 6, 7, 8 |
| AFLAC INC | COM | 001055102 | 59 | 2190 SH | | DEFINED | 5 |
| AFLAC INC. | EQUITY | 001055102 | 235 | 8,700 SH | | DEFINED | 1 |
| AGCO CORP | COM | 001084102 | 937 | 103557 SH | | DEFINED | 6, 7, 8 |
| AGCO CORP | COM | 001084102 | 16 | 1793 SH | | DEFINED | 5 |
| AGILE SOFTWARE CORP DEL | COM | 00846X105 | 163 | 17889 SH | | DEFINED | 6, 7, 8 |
| AGILE SOFTWARE CORP DEL | COM | 00846X105 | 8 | 848 SH | | DEFINED | 5 |
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U101 | 148 | 7,588 SH | | DEFINED | 1 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 4387 | 224379 SH | | DEFINED | 6, 7, 8 |

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|--------------------------|----------|-----------|------|---------------|---------|---------|
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 35 | 1783 SH | DEFINED | 5 |
| AGL Cap Trust | CORPBOND | 001196AC8 | 931 | 1,000,000 PRN | DEFINED | 4 |
| AGL RES INC | EQUITY | 001204106 | 1815 | 90,900 SH | DEFINED | 1 |
| AGL RES INC | COM | 001204106 | 2228 | 111557 SH | DEFINED | 6, 7, 8 |
| AGL RES INC | COM | 001204106 | 42 | 2121 SH | DEFINED | 5 |
| Ahmanson Cap Trust I | CORPBOND | 008682AA4 | 3474 | 3,700,000 PRN | DEFINED | 4 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 4391 | 113810 SH | DEFINED | 6, 7, 8 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 26 | 680 SH | DEFINED | 5 |
| AIR PRODUCTS | EQUITY | 009158106 | 147 | 3,800 SH | DEFINED | 1 |
| AIRBORNE INC | COM | 009269101 | 682 | 71420 SH | DEFINED | 6, 7, 8 |
| AIRBORNE INC | COM | 009269101 | 12 | 1304 SH | DEFINED | 5 |
| AIRGAS INC | COM | 009363102 | 1286 | 96947 SH | DEFINED | 6, 7, 8 |

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|-------------------------------|---------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|
| AIRGAS INC | COM | 009363102 | 21 | 1570 SH | | DEFINED | 5 |
| AIRGATE PCS INC | COM | 009367103 | 146 | 3287 SH | | DEFINED | 6, 7, 8 |
| AIRGATE PCS INC | COM | 009367103 | 14 | 326 SH | | DEFINED | 5 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 73 | 17101 SH | | DEFINED | 6, 7, 8 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 7 | 1649 SH | | DEFINED | 5 |
| AK STL HLDG CORP | COM | 001547108 | 1267 | 149900 SH | | DEFINED | 6, 7, 8 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 60 | 20487 SH | | DEFINED | 6, 7, 8 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 6 | 1940 SH | | DEFINED | 5 |
| AKSYS LTD | COM | 010196103 | 25 | 4894 SH | | DEFINED | 6, 7, 8 |
| AKSYS LTD | COM | 010196103 | 2 | 486 SH | | DEFINED | 5 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 171 | 4200 SH | | DEFINED | 6, 7, 8 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 93 | 2829 SH | | DEFINED | 6, 7, 8 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 8 | 255 SH | | DEFINED | 5 |
| ALAMOS A HLDGS INC | COM | 011589108 | 284 | 20541 SH | | DEFINED | 6, 7, 8 |
| ALAMOS A HLDGS INC | COM | 011589108 | 26 | 1878 SH | | DEFINED | 5 |
| ALASKA AIR GROUP INC | COM | 011659109 | 895 | 44823 SH | | DEFINED | 6, 7, 8 |
| ALASKA AIR GROUP INC | COM | 011659109 | 14 | 715 SH | | DEFINED | 5 |
| ALASKA COMMUNICATIONS SYS GRP | COM | 01167P101 | 22 | 2888 SH | | DEFINED | 6, 7, 8 |
| ALASKA COMMUNICATIONS SYS GRP | COM | 01167P101 | 2 | 259 SH | | DEFINED | 5 |
| ALBANY INTL CORP | CL A | 012348108 | 614 | 41012 SH | | DEFINED | 6, 7, 8 |
| ALBANY INTL CORP | CL A | 012348108 | 7 | 436 SH | | DEFINED | 5 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 211 | 8504 SH | | DEFINED | 6, 7, 8 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 15 | 592 SH | | DEFINED | 5 |

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|----------------------------|-----------|-----------|-------|-----------|---------|---------|
| ALBEMARLE CORP | COM | 012653101 | 1347 | 71259 SH | DEFINED | 6, 7, 8 |
| ALBEMARLE CORP | COM | 012653101 | 13 | 683 SH | DEFINED | 5 |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 932 | 23969 SH | DEFINED | 6, 7, 8 |
| ALBERTO CULVER CO | CL A | 013068200 | 251 | 7600 SH | DEFINED | 6, 7, 8 |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 7 | 170 SH | DEFINED | 5 |
| ALBERTO-CULVER CO | EQUITY | 013068101 | 35 | 900 SH | DEFINED | 1 |
| ALBERTSONS INC | COM | 013104104 | 5458 | 171200 SH | DEFINED | 6, 7, 8 |
| ALBERTSONS INC | COM | 013104104 | 39 | 1210 SH | DEFINED | 5 |
| ALBERTSON'S INC | EQUITY | 013104104 | 215 | 6,731 SH | DEFINED | 1 |
| ALBERTSONS INC | EQUITY | 013104104 | 6532 | 204902 SH | DEFINED | 2 |
| ALCAN INC | EQUITY | 013716105 | 159 | 5,300 SH | DEFINED | 1 |
| ALCAN INC | COM | 013716105 | 4216 | 140530 SH | DEFINED | 6, 7, 8 |
| ALCAN INC | COM | 013716105 | 29 | 950 SH | DEFINED | 5 |
| ALCOA INC | COM | 013817101 | 12566 | 405240 SH | DEFINED | 6, 7, 8 |
| ALCOA INC | COM | 013817101 | 80 | 2570 SH | DEFINED | 5 |
| ALCOA INC | EQUITY | 013817101 | 12075 | 386200 SH | DEFINED | 2 |
| ALCOA INC. | EQUITY | 013817101 | 445 | 14,344 SH | DEFINED | 1 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 1408 | 60132 SH | DEFINED | 6, 7, 8 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 26 | 1100 SH | DEFINED | 5 |
| ALEXANDERS INC | COM | 014752109 | 29 | 479 SH | DEFINED | 6, 7, 8 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|-----------------------------------|-------------|-----------|-----------------|----------------------------|--------------|--------------------|--------------|
| ALEXANDERS INC | COM | 014752109 | 3 | 48 SH | | DEFINED | 5 |
| ALEXANDRIA REAL ESTATE EQ INC | COM | 015271109 | 177 | 4498 SH | | DEFINED | 6, 7, 8 |
| ALEXANDRIA REAL ESTATE EQ INC | COM | 015271109 | 16 | 416 SH | | DEFINED | 5 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 77 | 4515 SH | | DEFINED | 6, 7, 8 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 8 | 448 SH | | DEFINED | 5 |
| ALFA CORP | COM | 015385107 | 272 | 12300 SH | | DEFINED | 6, 7, 8 |
| ALFA CORP | COM | 015385107 | 23 | 1061 SH | | DEFINED | 5 |
| ALICO INC | COM | 016230104 | 28 | 1089 SH | | DEFINED | 6, 7, 8 |
| ALICO INC | COM | 016230104 | 2 | 98 SH | | DEFINED | 5 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 6 | 2880 SH | | DEFINED | 6, 7, 8 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 1 | 281 SH | | DEFINED | 5 |
| ALLEGHENY ENERGY INC | EQUITY | 017361106 | 334 | 9,100 SH | | DEFINED | 1 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 2362 | 64360 SH | | DEFINED | 6, 7, 8 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 14 | 370 SH | | DEFINED | 5 |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R102 | 7942 | 595,783 SH | | DEFINED | 1 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 452 | 33910 SH | | DEFINED | 6, 7, 8 |

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|-----------------------------------|----------------------|-----------|-------|------------|---------|---------|
| TECHNOLOGIES INC | COM | 01741R102 | 3 | 240 SH | DEFINED | 5 |
| ALLEN TELECOM INC | COM | 018091108 | 70 | 7998 SH | DEFINED | 6, 7, 8 |
| ALLEN TELECOM INC | COM | 018091108 | 6 | 716 SH | DEFINED | 5 |
| ALLERGAN INC | EQUITY | 018490102 | 10103 | 152,380 SH | DEFINED | 1 |
| ALLERGAN INC | COM | 018490102 | 6097 | 91960 SH | DEFINED | 6, 7, 8 |
| ALLERGAN INC | COM | 018490102 | 54 | 810 SH | DEFINED | 5 |
| ALLERGAN INC | EQUITY | 018490102 | 4989 | 73800 SH | DEFINED | 2 |
| ALLETE INC | COM | 018522102 | 2946 | 114900 SH | DEFINED | 6, 7, 8 |
| ALLIANCE DATA SYS CORP COM | EQUITY | 018581108 | 15351 | 944700 SH | Sole | 3 |
| ALLIANCE FIBER OPTIC PRODS INC | COM | 018680108 | 3 | 4218 SH | DEFINED | 6, 7, 8 |
| ALLIANCE FIBER OPTIC PRODS INC | COM | 018680108 | 0 | 406 SH | DEFINED | 5 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 63 | 4444 SH | DEFINED | 6, 7, 8 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 6 | 410 SH | DEFINED | 5 |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 59 | 8209 SH | DEFINED | 6, 7, 8 |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 5 | 735 SH | DEFINED | 5 |
| ALLIANT ENERGY CORP | COM | 018802108 | 2898 | 92600 SH | DEFINED | 6, 7, 8 |
| ALLIANT TECHSYSTEMS COM | EQUITY | 018804104 | 9878 | 115400 SH | Sole | 3 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 917 | 10716 SH | DEFINED | 6, 7, 8 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 49 | 573 SH | DEFINED | 5 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 191 | 8395 SH | DEFINED | 6, 7, 8 |
| ALLIED CAPITAL CORP | EQUITY | 01903Q108 | 6270 | 275,600 SH | DEFINED | 1 |
| ALLIED WASTE INDS INC | COM PAR \$.01 NEW | 019589308 | 1773 | 139030 SH | DEFINED | 6, 7, 8 |
| ALLIED WASTE INDS INC | COM PAR \$.01 NEW | 019589308 | 14 | 1110 SH | DEFINED | 5 |
| ALLIED WASTE INDUSTRIES INC | EQUITY | 019589308 | 42 | 3,300 SH | DEFINED | 1 |
| ALLMERICA FINL CORP | COM | 019754100 | 2772 | 61800 SH | DEFINED | 6, 7, 8 |
| ALLOY INC | COM | 019855105 | 29 | 2338 SH | DEFINED | 6, 7, 8 |
| ALLOY INC | COM | 019855105 | 3 | 232 SH | DEFINED | 5 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--------------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|
| ALLOY INC COM | EQUITY | 019855105 | 6540 | 530000 SH | | Sole | 3 |
| ALLSCRIPTS HEALTHCARE SOLUTION | COM | 01988P108 | 38 | 9044 SH | | DEFINED | 6, 7, 8 |
| ALLSCRIPTS HEALTHCARE SOLUTION | COM | 01988P108 | 4 | 875 SH | | DEFINED | 5 |

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|-------------------------|--------|-----------|-------|---------|----|---------|---------|
| ALLSTATE CORP | EQUITY | 020002101 | 4482 | 120,000 | SH | DEFINED | 1 |
| ALLSTATE CORP | COM | 020002101 | 14286 | 382490 | SH | DEFINED | 6, 7, 8 |
| ALLSTATE CORP | COM | 020002101 | 120 | 3200 | SH | DEFINED | 5 |
| ALLTEL CORP | EQUITY | 020039103 | 301 | 5,200 | SH | DEFINED | 1 |
| ALLTEL CORP | COM | 020039103 | 11996 | 207000 | SH | DEFINED | 6, 7, 8 |
| ALLTEL CORP | COM | 020039103 | 118 | 2040 | SH | DEFINED | 5 |
| ALLTEL CORP | EQUITY | 020039103 | 4987 | 86058 | SH | DEFINED | 2 |
| ALPHA INDS INC | COM | 020753109 | 239 | 12318 | SH | DEFINED | 6, 7, 8 |
| ALPHA INDS INC | COM | 020753109 | 23 | 1192 | SH | DEFINED | 5 |
| ALPHA INDS INC | EQUITY | 020753109 | 1063 | 54900 | SH | DEFINED | 2 |
| ALPHARMA INC | CL A | 020813101 | 240 | 8332 | SH | DEFINED | 6, 7, 8 |
| ALPHARMA INC | CL A | 020813101 | 22 | 771 | SH | DEFINED | 5 |
| ALTERA CORP | EQUITY | 021441100 | 105 | 6,400 | SH | DEFINED | 1 |
| ALTERA CORP | COM | 021441100 | 2858 | 173300 | SH | DEFINED | 6, 7, 8 |
| ALTERA CORP | COM | 021441100 | 19 | 1149 | SH | DEFINED | 5 |
| AMAZON COM INC | COM | 023135106 | 26 | 4350 | SH | DEFINED | 6, 7, 8 |
| AMB PPTY CORP | EQUITY | 00163T109 | 20293 | 828300 | SH | Sole | 3 |
| AMB PPTY CORP | EQUITY | 00163T109 | 2986 | 92300 | SH | DEFINED | 2 |
| AMBAC FINL GROUP INC | COM | 023139108 | 3557 | 65020 | SH | DEFINED | 6, 7, 8 |
| AMBAC FINL GROUP INC | COM | 023139108 | 18 | 320 | SH | DEFINED | 5 |
| AMBAC INC. | EQUITY | 023139108 | 98 | 1,800 | SH | DEFINED | 1 |
| AMBASSADORS INTL INC | COM | 023178106 | 36 | 2155 | SH | DEFINED | 6, 7, 8 |
| AMBASSADORS INTL INC | COM | 023178106 | 3 | 194 | SH | DEFINED | 5 |
| AMC ENTMT INC | COM | 001669100 | 55 | 5272 | SH | DEFINED | 6, 7, 8 |
| AMC ENTMT INC | COM | 001669100 | 5 | 523 | SH | DEFINED | 5 |
| AMCOL INTL CORP | COM | 02341W103 | 36 | 6311 | SH | DEFINED | 6, 7, 8 |
| AMCOL INTL CORP | COM | 02341W103 | 3 | 565 | SH | DEFINED | 5 |
| AMCORE FINL INC | COM | 023912108 | 184 | 8108 | SH | DEFINED | 6, 7, 8 |
| AMCORE FINL INC | COM | 023912108 | 16 | 696 | SH | DEFINED | 5 |
| AMDOCS LIMITED | EQUITY | G02602103 | 272 | 10,200 | SH | DEFINED | 1 |
| AMDOCS LIMITED | EQUITY | G02602103 | 3639 | 133030 | SH | DEFINED | 2 |
| AMERADA HESS CORP | EQUITY | 023551104 | 95 | 1,500 | SH | DEFINED | 1 |
| AMERADA HESS CORP | COM | 023551104 | 2711 | 42700 | SH | DEFINED | 6, 7, 8 |
| AMERADA HESS CORP | COM | 023551104 | 17 | 270 | SH | DEFINED | 5 |
| AMERCO | COM | 023586100 | 74 | 4096 | SH | DEFINED | 6, 7, 8 |
| AMERCO | COM | 023586100 | 7 | 367 | SH | DEFINED | 5 |
| AMEREN CORP | COM | 023608102 | 2227 | 57990 | SH | DEFINED | 6, 7, 8 |
| AMEREN CORP | COM | 023608102 | 16 | 410 | SH | DEFINED | 5 |
| AMEREN CORPORATION | EQUITY | 023608102 | 1517 | 39,500 | SH | DEFINED | 1 |
| Ameren Corporation | EQUITY | 023608102 | 8394 | 218,600 | SH | DEFINED | 4 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|-----------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|
| AMERICA MOVIL- SERIES L ADR | EQUITY | 02364W105 | 2825 | 190,490 | SH | DEFINED | 1 |
| AMERICA ONLINE LATIN AMERICA I | CL A | 02365B100 | 22 | 6581 | SH | DEFINED | 6, 7, 8 |
| AMERICA ONLINE LATIN AMERICA I | CL A | 02365B100 | 2 | 625 | SH | DEFINED | 5 |
| AMERICA WEST HLDG CORP | CL B | 023657208 | 20 | 10575 | SH | DEFINED | 6, 7, 8 |
| AMERICA WEST HLDG | | | | | | | |

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|------------------------------------|--------|-----------|-------|------------|---------|---------|
| COR | CL B | 023657208 | 2 | 947 SH | DEFINED | 5 |
| AMERICAN AIRLINES | EQUITY | 001765106 | 48 | 2,500 SH | DEFINED | 1 |
| AMERICAN AXLE & MFG HLDGS INC | COM | 024061103 | 41 | 3185 SH | DEFINED | 6, 7, 8 |
| AMERICAN AXLE & MFG HLDGS INC | COM | 024061103 | 4 | 285 SH | DEFINED | 5 |
| AMERICAN AXLE + MFG HLDGS INC | EQUITY | 024061103 | 4533 | 341400 SH | DEFINED | 2 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 479 | 17490 SH | DEFINED | 6, 7, 8 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 22 | 816 SH | DEFINED | 5 |
| AMERICAN EAGLE OUTFITTERS INC | EQUITY | 02553E106 | 5909 | 315450 SH | DEFINED | 2 |
| AMERICAN EAGLE OUTFITTERS NEW | COM | 02553E106 | 1624 | 81600 SH | DEFINED | 6, 7, 8 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 6641 | 153620 SH | DEFINED | 6, 7, 8 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 42 | 960 SH | DEFINED | 5 |
| AMERICAN ELECTRIC POWER | EQUITY | 025537101 | 227 | 5,240 SH | DEFINED | 1 |
| AMERICAN EXPRESS | EQUITY | 025816109 | 749 | 25,770 SH | DEFINED | 1 |
| American Express | EQUITY | 025816109 | 1308 | 45,000 SH | DEFINED | 4 |
| AMERICAN EXPRESS CO | COM | 025816109 | 16256 | 559390 SH | DEFINED | 6, 7, 8 |
| AMERICAN EXPRESS CO | COM | 025816109 | 114 | 3940 SH | DEFINED | 5 |
| AMERICAN EXPRESS CO | EQUITY | 025816109 | 8391 | 288010 SH | DEFINED | 2 |
| AMERICAN FINL GROUP | | | | | | |
| INC OHIO | COM | 025932104 | 1764 | 79450 SH | DEFINED | 6, 7, 8 |
| AMERICAN FINL HLDGS INC | COM | 026075101 | 457 | 18630 SH | DEFINED | 6, 7, 8 |
| AMERICAN FINL HLDGS INC | COM | 026075101 | 18 | 743 SH | DEFINED | 5 |
| AMERICAN GREETINGS -CL A | EQUITY | 026375105 | 13 | 1,000 SH | DEFINED | 1 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 1072 | 80997 SH | DEFINED | 6, 7, 8 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 25 | 1917 SH | DEFINED | 5 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 65 | 1838 SH | DEFINED | 6, 7, 8 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 7 | 202 SH | DEFINED | 5 |
| AMERICAN HOME PRODS CORP | COM | 026609107 | 33191 | 569800 SH | DEFINED | 6, 7, 8 |
| AMERICAN HOME PRODS CORP | COM | 026609107 | 228 | 3920 SH | DEFINED | 5 |
| AMERICAN HOME PRODUCTS | EQUITY | 026609107 | 17632 | 302,700 SH | DEFINED | 1 |
| AMERICAN INTERNATIONAL GROUP | EQUITY | 026874107 | 2210 | 28,339 SH | DEFINED | 1 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 93235 | 1195322 SH | DEFINED | 6, 7, 8 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 681 | 8733 SH | DEFINED | 5 |
| AMERICAN INTL GROUP INC | EQUITY | 026874107 | 1021 | 12187 SH | DEFINED | 2 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 207 | 4784 SH | DEFINED | 6, 7, 8 |

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|----------------------------|--------|-----------|------|-----------|---------|---------|
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 19 | 446 SH | DEFINED | 5 |
| AMERICAN MED SYS HLDGS | EQUITY | 02744M108 | 1049 | 150000 SH | DEFINED | 2 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 154 | 8053 SH | DEFINED | 6, 7, 8 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 16 | 855 SH | DEFINED | 5 |
| AMERICAN MGMT SYS INC | COM | 027352103 | 143 | 11873 SH | DEFINED | 6, 7, 8 |
| AMERICAN MGMT SYS INC | COM | 027352103 | 14 | 1131 SH | DEFINED | 5 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|------------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|
| AMERICAN PHYSICIANS CAPITAL | COM | 028884104 | 76 | 3653 SH | | DEFINED | 6, 7, 8 |
| AMERICAN PHYSICIANS CAPITAL | COM | 028884104 | 7 | 327 SH | | DEFINED | 5 |
| AMERICAN POWER CONVERSION | EQUITY | 029066107 | 37 | 3,200 SH | | DEFINED | 1 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 963 | 82470 SH | | DEFINED | 6, 7, 8 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 7 | 580 SH | | DEFINED | 5 |
| AMERICAN RLTY INVS INC | COM | 029174109 | 14 | 1269 SH | | DEFINED | 6, 7, 8 |
| AMERICAN RLTY INVS INC | COM | 029174109 | 1 | 115 SH | | DEFINED | 5 |
| AMERICAN SKIING | EQUITY | 029654308 | 529 | 528,581 SH | | DEFINED | 1 |
| American Standard | CORPBOND | 029717AC9 | 4950 | 5,000,000 PRN | | DEFINED | 4 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 5994 | 108980 SH | | DEFINED | 6, 7, 8 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 18 | 320 SH | | DEFINED | 5 |
| AMERICAN STS WTR CO | COM | 029899101 | 117 | 3168 SH | | DEFINED | 6, 7, 8 |
| AMERICAN STS WTR CO | COM | 029899101 | 11 | 284 SH | | DEFINED | 5 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 54 | 5770 SH | | DEFINED | 6, 7, 8 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 5 | 569 SH | | DEFINED | 5 |
| AMERICAN TOWER | EQUITY | 029912201 | 43365 | 3122044 SH | | Sole | 3 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 45 | 1530 SH | | DEFINED | 6, 7, 8 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 4 | 152 SH | | DEFINED | 5 |

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|---------------------------------|---------------|-----------|--------|------------|---------|---------|
| AMERICAN WTR WKS INC | COM | 030411102 | 4586 | 116100 SH | DEFINED | 6, 7, 8 |
| AMERICAN WTR WKS INC | EQUITY | 030411102 | 4172 | 10500 SH | DEFINED | 2 |
| AMERICREDIT CORP | COM | 03060R101 | 3712 | 117400 SH | DEFINED | 6, 7, 8 |
| AMERICREDIT CORP | COM | 03060R101 | 13 | 420 SH | DEFINED | 5 |
| AMERICREDIT CORP COM | EQUITY | 03060R101 | 106336 | 3362946 SH | Sole | 3 |
| AMERIPATH INC | COM | 03071D109 | 173 | 6597 SH | DEFINED | 6, 7, 8 |
| AMERIPATH INC | COM | 03071D109 | 17 | 630 SH | DEFINED | 5 |
| AMERISOURCE- BERGEN CORP | EQUITY | 03073E105 | 16340 | 230,300 SH | DEFINED | 1 |
| AMERISOURCE- BERGEN CORP | COM | 03073E105 | 3802 | 53593 SH | DEFINED | 6, 7, 8 |
| AMERISOURCE- BERGEN CORP | COM | 03073E105 | 22 | 310 SH | DEFINED | 5 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 10 | 760 SH | DEFINED | 6, 7, 8 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 1 | 75 SH | DEFINED | 5 |
| AMERITRADE HLDG CORP | CL A | 03072H109 | 136 | 33890 SH | DEFINED | 6, 7, 8 |
| AMERON INTL INC | COM | 030710107 | 73 | 1140 SH | DEFINED | 6, 7, 8 |
| AMERON INTL INC | COM | 030710107 | 7 | 102 SH | DEFINED | 5 |
| AMERUS GROUP CO | COM | 03072M108 | 332 | 9438 SH | DEFINED | 6, 7, 8 |
| AMERUS GROUP CO | COM | 03072M108 | 41 | 1165 SH | DEFINED | 5 |
| AMETEK INC NEW | COM | 031100100 | 1260 | 47953 SH | DEFINED | 6, 7, 8 |
| AMETEK INC NEW | COM | 031100100 | 24 | 898 SH | DEFINED | 5 |
| AMGEN INC | COM | 031162100 | 27962 | 475860 SH | DEFINED | 6, 7, 8 |
| AMGEN INC | COM | 031162100 | 183 | 3110 SH | DEFINED | 5 |
| AMGEN INC | EQUITY | 031162100 | 20072 | 342195 SH | DEFINED | 2 |
| AMGEN INC. | EQUITY | 031162100 | 9379 | 159,580 SH | DEFINED | 1 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | 001735109 | 99 | 4174 SH | DEFINED | 6, 7, 8 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | 001735109 | 9 | 374 SH | DEFINED | 5 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--------------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|
| AMPHENOL CORP NEW | CL A | 032095101 | 856 | 24630 SH | | DEFINED | 6, 7, 8 |
| AMPHENOL CORP NEW | CL A | 032095101 | 7 | 200 SH | | DEFINED | 5 |
| AMR Corp | EQUITY | 001765106 | 287 | 15,000 SH | | DEFINED | 4 |
| AMR CORP | COM | 001765106 | 1243 | 64960 SH | | DEFINED | 6, 7, 8 |
| AMR CORP | COM | 001765106 | 26 | 1340 SH | | DEFINED | 5 |
| AmSouth | EQUITY | 032165102 | 1802 | 99,700 SH | | DEFINED | 4 |
| AMSOUTH BANCORPORATION AMSOUTH | EQUITY | 032165102 | 112 | 6,200 SH | | DEFINED | 1 |

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|----------------------------------|-------------------|-----------|-------|--------------|---------|---------|
| BANCORPORATION AMSOUTH | COM | 032165102 | 3682 | 203750 SH | DEFINED | 6, 7, 8 |
| BANCORPORATION AMSOUTH | COM | 032165102 | 20 | 1100 SH | DEFINED | 5 |
| BANCORPORATION | EQUITY | 032165102 | 3072 | 17000 SH | DEFINED | 2 |
| AMSURG CORP | COM | 03232P405 | 152 | 5500 SH | DEFINED | 6, 7, 8 |
| AMSURG CORP | COM | 03232P405 | 15 | 550 SH | DEFINED | 5 |
| AMSURG CORP CL A | EQUITY | 03232P405 | 25660 | 931400 SH | Sole | 3 |
| AMTRAN INC | COM | 03234G106 | 9 | 1002 SH | DEFINED | 6, 7, 8 |
| AMTRAN INC | COM | 03234G106 | 1 | 90 SH | DEFINED | 5 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 111 | 20036 SH | DEFINED | 6, 7, 8 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 8 | 1507 SH | DEFINED | 5 |
| ANADARKO PETE CORP | COM | 032511107 | 5094 | 105942 SH | DEFINED | 6, 7, 8 |
| ANADARKO PETE CORP | COM | 032511107 | 36 | 747 SH | DEFINED | 5 |
| ANADARKO PETROLEUM CORP | EQUITY | 032511107 | 202 | 4,193 SH | DEFINED | 1 |
| ANADIGICS INC | COM | 032515108 | 150 | 12259 SH | DEFINED | 6, 7, 8 |
| ANADIGICS INC | COM | 032515108 | 10 | 847 SH | DEFINED | 5 |
| ANALOG DEVICES INC | EQUITY | 032654105 | 196 | 6,000 SH | DEFINED | 1 |
| ANALOG DEVICES INC | SB NT C | 032654AC9 | 9188 | 10000000 PRN | DEFINED | 6 |
| ANALOG DEVICES INC | COM | 032654105 | 5841 | 178620 SH | DEFINED | 6, 7, 8 |
| ANALOG DEVICES INC | COM | 032654105 | 45 | 1390 SH | DEFINED | 5 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 82 | 2027 SH | DEFINED | 6, 7, 8 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 7 | 185 SH | DEFINED | 5 |
| ANAREN MICROWAVE INC | COM | 032744104 | 406 | 24808 SH | DEFINED | 6, 7, 8 |
| ANAREN MICROWAVE INC | COM | 032744104 | 10 | 593 SH | DEFINED | 5 |
| ANC RENTAL CORP | COM | 001813104 | 6 | 11494 SH | DEFINED | 6, 7, 8 |
| ANC RENTAL CORP | COM | 001813104 | 1 | 1057 SH | DEFINED | 5 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 102 | 6135 SH | DEFINED | 6, 7, 8 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 9 | 550 SH | DEFINED | 5 |
| ANCHOR GAMING | COM | 033037102 | 168 | 4050 SH | DEFINED | 6, 7, 8 |
| ANCHOR GAMING | COM | 033037102 | 16 | 376 SH | DEFINED | 5 |
| ANDOVER BANCORP INC DEL | COM | 034258103 | 94 | 1847 SH | DEFINED | 6, 7, 8 |
| ANDOVER BANCORP INC DEL | COM | 034258103 | 8 | 165 SH | DEFINED | 5 |

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|---|--------|-----------|------|----------|---------|---------|
| ANDREW CORP | COM | 034425108 | 1081 | 59488 SH | DEFINED | 6, 7, 8 |
| ANDREW CORP | COM | 034425108 | 45 | 2451 SH | DEFINED | 5 |
| ANDREW CORPRATION ANDRX | EQUITY | 034425108 | 24 | 1,300 SH | DEFINED | 1 |
| CORP DEL ANGIOTECH PHARMACEUTICALS INC | EQUITY | 034553107 | 5453 | 84000 SH | DEFINED | 2 |
| | EQUITY | 034918102 | 1946 | 45000 SH | DEFINED | 2 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|---|-------------|-----------|-----------------|----------------------------|--------------|--------------------|--------------|
| ANGLO AMERICAN PLC - UNSP ADR | EQUITY | 03485P102 | 203 | 17,000 SH | | DEFINED | 1 |
| Anheuser Busch | CORPBOND | 035229AX1 | 2043 | 2,000,000 PRN | | DEFINED | 4 |
| Anheuser Busch ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 2932 | 70,000 SH | | DEFINED | 4 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 16730 | 399480 SH | | DEFINED | 6, 7, 8 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 112 | 2670 SH | | DEFINED | 5 |
| ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 3481 | 83120 SH | | DEFINED | 2 |
| ANHEUSER- BUSCH COS | EQUITY | 035229103 | 18018 | 430,220 SH | | DEFINED | 1 |
| ANIXTER INTL INC | COM | 035290105 | 202 | 8136 SH | | DEFINED | 6, 7, 8 |
| ANIXTER INTL INC | COM | 035290105 | 18 | 729 SH | | DEFINED | 5 |
| ANNALY MORTGAGE MANAGEMENT | EQUITY | 035710409 | 11624 | 804,400 SH | | DEFINED | 1 |
| ANNALY MTG MGMT INC | COM | 035710409 | 203 | 14025 SH | | DEFINED | 6, 7, 8 |
| ANNALY MTG MGMT INC | COM | 035710409 | 18 | 1216 SH | | DEFINED | 5 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 196 | 8961 SH | | DEFINED | 6, 7, 8 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 15 | 665 SH | | DEFINED | 5 |
| ANSOFT CORP | COM | 036384105 | 16 | 1727 SH | | DEFINED | 6, 7, 8 |
| ANSOFT CORP | COM | 036384105 | 2 | 171 SH | | DEFINED | 5 |
| ANSWERTHINK INC | COM | 036916104 | 54 | 11443 SH | | DEFINED | 6, 7, 8 |
| ANSWERTHINK INC | COM | 036916104 | 5 | 1077 SH | | DEFINED | 5 |
| ANSWERTHINK INC | EQUITY | 036916104 | 270 | 71000 SH | | DEFINED | 2 |
| ANSYS INC | COM | 03662Q105 | 72 | 4055 SH | | DEFINED | 6, 7, 8 |
| ANSYS INC | COM | 03662Q105 | 7 | 402 SH | | DEFINED | 5 |
| ANTHRACITE CAP INC | COM | 037023108 | 103 | 9932 SH | | DEFINED | 6, 7, 8 |
| ANTHRACITE CAP INC | COM | 037023108 | 9 | 889 SH | | DEFINED | 5 |

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|--------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|
| ANTHRACITE CAPITAL INC | EQUITY | 037023108 | 2966 | 285,177 SH | DEFINED | 1 | |
| ANTIGENICS INC DEL | COM | 037032109 | 49 | 3869 SH | DEFINED | 6, 7, 8 | |
| ANTIGENICS INC DEL | COM | 037032109 | 5 | 382 SH | DEFINED | 5 | |
| AOL TIME WARNER | EQUITY | 00184A105 | 7837 | 236,780 SH | DEFINED | 1 | |
| AOL TIME WARNER INC | COM | 00184A105 | 77653 | 2346006 SH | DEFINED | 6, 7, 8 | |
| AOL TIME WARNER INC | COM | 00184A105 | 597 | 18040 SH | DEFINED | 5 | |
| AOL TIME WARNER INC | EQUITY | 00184A105 | 25361 | 770716 SH | DEFINED | 2 | |
| AON Capital Trust | CORPBOND | 037388AE5 | 5020 | 5,000,000 PRN | DEFINED | 4 | |
| AON CORP | EQUITY | 037389103 | 19945 | 474,890 SH | DEFINED | 1 | |
| AON CORP | COM | 037389103 | 4652 | 110750 SH | DEFINED | 6, 7, 8 | |
| AON CORP | COM | 037389103 | 33 | 780 SH | DEFINED | 5 | |
| APAC CUSTOMER SERVICES INC | COM | 00185E106 | 12 | 6821 SH | DEFINED | 6, 7, 8 | |
| APAC CUSTOMER SERVICES INC | COM | 00185E106 | 1 | 677 SH | DEFINED | 5 | |
| Apache | EQUITY | 037411105 | 430 | 10,000 SH | DEFINED | 4 | |
| APACHE CORP | EQUITY | 037411105 | 90 | 2,100 SH | DEFINED | 1 | |
| APACHE CORP | COM | 037411105 | 2729 | 63470 SH | DEFINED | 6, 7, 8 | |
| APACHE CORP | COM | 037411105 | 16 | 370 SH | DEFINED | 5 | |
| APACHE CORP | EQUITY | 037411105 | 5892 | 133460 SH | DEFINED | 2 | |
| APACHE CORP COM | EQUITY | 037411105 | 4326 | 100600 SH | Sole | 3 | |
| APARTMENT INVT & MGMT CL A | EQUITY | 03748R101 | 39629 | 875600 SH | Sole | 3 | |
| | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
| APHTON CORP | COM | 03759P101 | 39 | 3993 SH | DEFINED | 6, 7, 8 | |
| APHTON CORP | COM | 03759P101 | 4 | 396 SH | DEFINED | 5 | |
| APOGEE ENTERPRISES INC | COM | 037598109 | 112 | 8715 SH | DEFINED | 6, 7, 8 | |
| APOGEE ENTERPRISES INC | COM | 037598109 | 10 | 794 SH | DEFINED | 5 | |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 2956 | 123700 SH | DEFINED | 6, 7, 8 | |
| APOLLO GROUP INC | CL A | 037604105 | 5737 | 136500 SH | DEFINED | 6, 7, 8 | |
| APOLLO GROUP INC | EQUITY | 037604105 | 7833 | 216500 SH | DEFINED | 2 | |
| APOLLO GROUP INC CL A | EQUITY | 037604105 | 6216 | 147900 SH | Sole | 3 | |
| APPLE COMPUTER | EQUITY | 037833100 | 88 | 5,700 SH | DEFINED | 1 | |
| APPLE COMPUTER INC | COM | 037833100 | 2869 | 184960 SH | DEFINED | 6, 7, 8 | |
| APPLE COMPUTER INC | COM | 037833100 | 16 | 1040 SH | DEFINED | 5 | |

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|--------------------------------------|---------|-----------|-------|------------|---------|---------|
| APPLEBEES INTL INC | COM | 037899101 | 288 | 9773 SH | DEFINED | 6, 7, 8 |
| APPLEBEES INTL INC | COM | 037899101 | 27 | 907 SH | DEFINED | 5 |
| APPLERA CORP | COM AP | | | | | |
| | BIO GRP | 038020103 | 2177 | 89240 SH | DEFINED | 6, 7, 8 |
| APPLERA CORP | COM AP | | | | | |
| | BIO GRP | 038020103 | 15 | 630 SH | DEFINED | 5 |
| APPLERA CORP- APPLIED BIOSYS | EQUITY | 038020103 | 148 | 6,060 SH | DEFINED | 1 |
| APPLICA INC | COM | 03815A106 | 46 | 5460 SH | DEFINED | 6, 7, 8 |
| APPLICA INC | COM | 03815A106 | 4 | 489 SH | DEFINED | 5 |
| Applied Biosystems | EQUITY | 038020103 | 732 | 30,000 SH | DEFINED | 4 |
| APPLIED INDL TECHNOLOGIES INC | COM | 03820C105 | 92 | 5475 SH | DEFINED | 6, 7, 8 |
| APPLIED INDL TECHNOLOGIES INC | COM | 03820C105 | 8 | 490 SH | DEFINED | 5 |
| APPLIED INNOVATION INC | COM | 037916103 | 20 | 2492 SH | DEFINED | 6, 7, 8 |
| APPLIED INNOVATION INC | COM | 037916103 | 2 | 247 SH | DEFINED | 5 |
| APPLIED MATERIALS INC | EQUITY | 038222105 | 9050 | 318,220 SH | DEFINED | 1 |
| APPLIED MATLS INC | COM | 038222105 | 11797 | 414810 SH | DEFINED | 6, 7, 8 |
| APPLIED MATLS INC | COM | 038222105 | 87 | 3050 SH | DEFINED | 5 |
| APPLIED MICRO CIRCUITS CORP | EQUITY | 03822W109 | 36 | 5,100 SH | DEFINED | 1 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 932 | 133350 SH | DEFINED | 6, 7, 8 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 6 | 900 SH | DEFINED | 5 |
| APPLIED MICRO CIRCUITS CORP | EQUITY | 03822W109 | 4003 | 183000 SH | DEFINED | 2 |
| APPLIED MOLECULAR EVOLUTION | EQUITY | 03823E108 | 405 | 54,870 SH | DEFINED | 1 |
| APPLIED MOLECULAR EVOLUTION IN | COM | 03823E108 | 34 | 4617 SH | DEFINED | 6, 7, 8 |
| APPLIED MOLECULAR EVOLUTION IN | COM | 03823E108 | 3 | 456 SH | DEFINED | 5 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 2766 | 106792 SH | DEFINED | 6, 7, 8 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 28 | 1100 SH | DEFINED | 5 |
| APROPOS TECHNOLOGY INC | COM | 038334108 | 9 | 7725 SH | DEFINED | 6, 7, 8 |
| APTARGROUP INC | COM | 038336103 | 316 | 9928 SH | DEFINED | 6, 7, 8 |
| APTARGROUP INC | COM | 038336103 | 28 | 880 SH | DEFINED | 5 |
| AQUILA INC DEL CL A | EQUITY | 03840J106 | 9738 | 446700 SH | Sole | 3 |
| ARACRUZ CELULOSE SA-SPON ADR | EQUITY | 038496204 | 1087 | 73,220 SH | DEFINED | 1 |
| ARBITRON INC | COM | 03875Q108 | 240 | 9166 SH | DEFINED | 6, 7, 8 |
| ARBITRON INC | COM | 03875Q108 | 21 | 791 SH | DEFINED | 5 |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--------------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|
| ARCH CHEMICALS INC | COM | 03937R102 | 140 | 6338 SH | | DEFINED | 6, 7, 8 |
| ARCH CHEMICALS INC | COM | 03937R102 | 13 | 568 SH | | DEFINED | 5 |
| ARCH COAL INC | COM | 039380100 | 955 | 61200 SH | | DEFINED | 6, 7, 8 |
| ARCH COAL INC | EQUITY | 039380100 | 4752 | 276500 SH | | DEFINED | 2 |
| ARCHER DANIELS MIDLAND | EQUITY | 039483102 | 139 | 11,034 SH | | DEFINED | 1 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 5383 | 427550 SH | | DEFINED | 6, 7, 8 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 25 | 1974 SH | | DEFINED | 5 |
| ARCHSTONE CMNTYS TR | SH BEN INT | 0395103 | 1099 | 42100 SH | | DEFINED | 6, 7, 8 |
| ARCHSTONE CMNTYS TR SH BEN INT | EQUITY | 039581103 | 7875 | 301736 SH | | Sole | 3 |
| ARCTIC CAT INC | COM | 039670104 | 67 | 5006 SH | | DEFINED | 6, 7, 8 |
| ARCTIC CAT INC | COM | 039670104 | 6 | 459 SH | | DEFINED | 5 |
| ARDEN GROUP INC | CL A | 039762109 | 20 | 443 SH | | DEFINED | 6, 7, 8 |
| ARDEN GROUP INC | CL A | 039762109 | 2 | 42 SH | | DEFINED | 5 |
| ARDEN RLTY GROUP INC COM | EQUITY | 039793104 | 22872 | 894500 SH | | Sole | 3 |
| AREA BANCSHARES CORP NEW | COM | 039872106 | 80 | 4717 SH | | DEFINED | 6, 7, 8 |
| AREA BANCSHARES CORP NEW | COM | 039872106 | 7 | 422 SH | | DEFINED | 5 |
| ARENA PHARMACEUTICALS COM | EQUITY | 040047102 | 2469 | 224500 SH | | Sole | 3 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 55 | 5008 SH | | DEFINED | 6, 7, 8 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 5 | 494 SH | | DEFINED | 5 |
| ARGONAUT GROUP INC | EQUITY | 040157109 | 54 | 3,300 SH | | DEFINED | 1 |
| ARGONAUT GROUP INC | COM | 040157109 | 112 | 6839 SH | | DEFINED | 6, 7, 8 |
| ARGONAUT GROUP INC | COM | 040157109 | 10 | 612 SH | | DEFINED | 5 |
| ARGOSY GAMING CO | COM | 040228108 | 169 | 6468 SH | | DEFINED | 6, 7, 8 |
| ARGOSY GAMING CO | COM | 040228108 | 16 | 609 SH | | DEFINED | 5 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 17 | 6880 SH | | DEFINED | 6, 7, 8 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 2 | 683 SH | | DEFINED | 5 |
| ARIBA INC | COM | 04033V104 | 56 | 29980 SH | | DEFINED | 6, 7, 8 |
| ARIBA INC | COM | 04033V104 | 1 | 520 SH | | DEFINED | 5 |

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| ARKANSAS BEST CORP | EQUITY | 040790107 | 6066 | 286400 SH | DEFINED | 2 | |
|--------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|
| ARKANSAS BEST CORP DEL | COM | 040790107 | 112 | 5409 SH | DEFINED | 6, 7, 8 | |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 10 | 484 SH | DEFINED | 5 | |
| ARMOR HOLDINGS INC | COM | 042260109 | 101 | 5098 SH | DEFINED | 6, 7, 8 | |
| ARMOR HOLDINGS INC | COM | 042260109 | 9 | 457 SH | DEFINED | 5 | |
| ARMSTRONG HLDGS INC | COM | 042384107 | 33 | 12098 SH | DEFINED | 6, 7, 8 | |
| ARMSTRONG HLDGS INC | COM | 042384107 | 3 | 1083 SH | DEFINED | 5 | |
| ARNOLD INDS INC | COM | 042595108 | 127 | 6147 SH | DEFINED | 6, 7, 8 | |
| ARNOLD INDS INC | COM | 042595108 | 11 | 550 SH | DEFINED | 5 | |
| ARQULE INC | COM | 04269E107 | 57 | 5434 SH | DEFINED | 6, 7, 8 | |
| ARQULE INC | COM | 04269E107 | 6 | 539 SH | DEFINED | 5 | |
| ARRAY BIOPHARMA INC | EQUITY | 04269X105 | 3376 | 374300 SH | Sole | 3 | |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 38 | 4163 SH | DEFINED | 6, 7, 8 | |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 4 | 413 SH | DEFINED | 5 | |
| ARRIS GROUP INC | COM | 04269Q100 | 188 | 52597 SH | DEFINED | 6, 7, 8 | |
| ARRIS GROUP INC | COM | 04269Q100 | 5 | 1374 SH | DEFINED | 5 | |
| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
| Arrow Electronics ARROW | CORPBOND | 042735AR1 | 1043 | 1,000,000 PRN | DEFINED | 4 | |
| ARROW ELECTRS INC | COM | 042735100 | 3362 | 161151 SH | DEFINED | 6, 7, 8 | |
| ARROW ELECTRS INC | COM | 042735100 | 18 | 840 SH | DEFINED | 5 | |
| ARROW FINL CORP | COM | 042744102 | 51 | 1834 SH | DEFINED | 6, 7, 8 | |
| ARROW FINL CORP | COM | 042744102 | 5 | 170 SH | DEFINED | 5 | |
| ARROW INTL INC | COM | 042764100 | 130 | 3484 SH | DEFINED | 6, 7, 8 | |
| ARROW INTL INC | COM | 042764100 | 12 | 319 SH | DEFINED | 5 | |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 11 | 15348 SH | DEFINED | 6, 7, 8 | |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 1 | 1523 SH | DEFINED | 5 | |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 81 | 14929 SH | DEFINED | 6, 7, 8 | |
| ARTESYN | | | | | | | |

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|--------------------|-----------|-----------|------|---------------|---------|---------|--|
| TECHNOLOGIES | | | | | | | |
| INC | COM | 043127109 | 5 | 956 SH | DEFINED | 5 | |
| ARTHROCARE CORP | COM | 043136100 | 110 | 5605 SH | DEFINED | 6, 7, 8 | |
| ARTHROCARE CORP | COM | 043136100 | 11 | 556 SH | DEFINED | 5 | |
| ARTHROCARE CORP | EQUITY | 043136100 | 3052 | 155700 SH | DEFINED | 2 | |
| Arthur J Gallagher | EQUITY | 363576109 | 1693 | 50,000 SH | DEFINED | 4 | |
| ARTISAN | | | | | | | |
| COMPONENTS INC | COM | 042923102 | 30 | 3768 SH | DEFINED | 6, 7, 8 | |
| ARTISAN | | | | | | | |
| COMPONENTS INC | COM | 042923102 | 3 | 365 SH | DEFINED | 5 | |
| Arvin | | | | | | | |
| Industries | | | | | | | |
| Inc. | CORPBOND | 043339AJ9 | 2622 | 3,000,000 PRN | DEFINED | 4 | |
| ARVINMERITOR INC | COM | 043353101 | 1398 | 97804 SH | DEFINED | 6, 7, 8 | |
| ARVINMERITOR INC | COM | 043353101 | 26 | 1804 SH | DEFINED | 5 | |
| ASCENTIAL | | | | | | | |
| SOFTWARE CORP | COM | 04362P108 | 1385 | 419643 SH | DEFINED | 6, 7, 8 | |
| ASCENTIAL | | | | | | | |
| SOFTWARE CORP | COM | 04362P108 | 27 | 8125 SH | DEFINED | 5 | |
| ASHLAND INC | EQUITY | 044204105 | 46 | 1,200 SH | DEFINED | 1 | |
| ASHLAND INC | COM | 044204105 | 7441 | 193016 SH | DEFINED | 6, 7, 8 | |
| ASHLAND INC | COM | 044204105 | 61 | 1590 SH | DEFINED | 5 | |
| ASIAINFO | | | | | | | |
| HLDGS INC | COM | 04518A104 | 92 | 7739 SH | DEFINED | 6, 7, 8 | |
| ASIAINFO | | | | | | | |
| HLDGS INC | COM | 04518A104 | 9 | 747 SH | DEFINED | 5 | |
| ASPECT | | | | | | | |
| COMMUNICATIONS | | | | | | | |
| CORP | COM | 04523Q102 | 29 | 16087 SH | DEFINED | 6, 7, 8 | |
| ASPECT | | | | | | | |
| COMMUNICATIONS | | | | | | | |
| CORP | COM | 04523Q102 | 3 | 1453 SH | DEFINED | 5 | |
| ASPECT | | | | | | | |
| MED SYS INC | COM | 045235108 | 39 | 3529 SH | DEFINED | 6, 7, 8 | |
| ASPECT | | | | | | | |
| MED SYS INC | COM | 045235108 | 4 | 350 SH | DEFINED | 5 | |
| ASPEN | | | | | | | |
| TECHNOLOGY | | | | | | | |
| INC | COM | 045327103 | 87 | 8670 SH | DEFINED | 6, 7, 8 | |
| ASPEN | | | | | | | |
| TECHNOLOGY | | | | | | | |
| INC | COM | 045327103 | 9 | 860 SH | DEFINED | 5 | |
| ASSOCIATED | | | | | | | |
| BANC CORP | COM | 045487105 | 2628 | 77540 SH | DEFINED | 6, 7, 8 | |
| ASSOCIATED | | | | | | | |
| ESTATES | | | | | | | |
| RLTY CORP | COM | 045604105 | 49 | 5069 SH | DEFINED | 6, 7, 8 | |
| ASSOCIATED | | | | | | | |
| ESTATES | | | | | | | |
| RLTY CORP | COM | 045604105 | 4 | 454 SH | DEFINED | 5 | |
| Associates Corp | CORPBOND | U0460WAB5 | 1096 | 1,000,000 PRN | DEFINED | 4 | |
| ASTEC INDS INC | COM | 046224101 | 62 | 4737 SH | DEFINED | 6, 7, 8 | |
| ASTEC INDS INC | COM | 046224101 | 6 | 427 SH | DEFINED | 5 | |
| ASTORIA | | | | | | | |
| FINL CORP | COM | 046265104 | 4427 | 74700 SH | DEFINED | 6, 7, 8 | |
| ASTRAZENECA | | | | | | | |
| PLC | SPONSORED | | | | | | |
| | ADR | 046353108 | 743 | 15900 SH | DEFINED | 6, 7, 8 | |
| ASTROPOWER INC | COM | 04644A101 | 118 | 3415 SH | DEFINED | 6, 7, 8 | |
| ASTROPOWER INC | COM | 04644A101 | 12 | 339 SH | DEFINED | 5 | |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|
| ASTROPOWER INC COM | EQUITY | 04644A101 | 21586 | 625500 SH | | Sole | 3 |
| ASYST TECHNOLOGY CORP | COM | 04648X107 | 153 | 16892 SH | | DEFINED | 6, 7, 8 |
| ASYST TECHNOLOGY CORP | COM | 04648X107 | 9 | 989 SH | | DEFINED | 5 |
| AT & T AT & T LATIN AMER CORP | EQUITY | 001957109 | 1521 | 78,795 SH | | DEFINED | 1 |
| AT & T LATIN AMER CORP | COM | 04649A106 | 23 | 12843 SH | | DEFINED | 6, 7, 8 |
| AT & WIRELESS | COM | 04649A106 | 2 | 1218 SH | | DEFINED | 5 |
| AT + T CORP | EQUITY | 00209A106 | 2724 | 120000 SH | | DEFINED | 2 |
| AT HOME CORP | EQUITY | 001957109 | 12767 | 674144 SH | | DEFINED | 2 |
| AT&T CORP | COM SER A | 045919107 | 1 | 4610 SH | | DEFINED | 6, 7, 8 |
| AT&T CORP | COM | 001957109 | 32884 | 1703816 SH | | DEFINED | 6, 7, 8 |
| AT&T CORP | COM | 001957109 | 255 | 13197 SH | | DEFINED | 5 |
| AT&T LATIN AMERICA CORP CL A | EQUITY | 04649A106 | 113 | 64,000 SH | | DEFINED | 1 |
| AT&T WIRELESS SERVICES | EQUITY | 00209A106 | 648 | 43,347 SH | | DEFINED | 1 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 17721 | 1186158 SH | | DEFINED | 6, 7, 8 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 127 | 8471 SH | | DEFINED | 5 |
| ATLANTIC COAST AIRLINES HLDGS | COM | 048396105 | 148 | 11115 SH | | DEFINED | 6, 7, 8 |
| ATLANTIC COAST AIRLINES HLDGS | COM | 048396105 | 14 | 1083 SH | | DEFINED | 5 |
| ATLANTIC COAST AIRLINES HLDGS | EQUITY | 048396105 | 4417 | 312800 SH | | DEFINED | 2 |
| ATLAS AIR WORLDWIDE HLDGS INC | COM | 049164106 | 491 | 49813 SH | | DEFINED | 6, 7, 8 |
| ATLAS AIR WORLDWIDE HLDGS INC | COM | 049164106 | 5 | 463 SH | | DEFINED | 5 |
| ATMEL CORP | COM | 049513104 | 3672 | 549680 SH | | DEFINED | 6, 7, 8 |
| ATMEL CORP | EQUITY | 049513104 | 3024 | 425400 SH | | DEFINED | 2 |
| ATMI INC | COM | 00207R101 | 119 | 7715 SH | | DEFINED | 6, 7, 8 |
| ATMI INC | COM | 00207R101 | 11 | 736 SH | | DEFINED | 5 |
| ATMOS ENERGY CORP | COM | 049560105 | 275 | 12720 SH | | DEFINED | 6, 7, 8 |
| ATMOS ENERGY CORP | COM | 049560105 | 24 | 1109 SH | | DEFINED | 5 |
| ATP OIL & GAS CORP | COM | 00208J108 | 12 | 1749 SH | | DEFINED | 6, 7, 8 |
| ATP OIL & GAS CORP | COM | 00208J108 | 1 | 169 SH | | DEFINED | 5 |
| ATRIX | | | | | | | |

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|------------------------------|------|-----------|-----|----------|---------|---------|
| LABS INC ATRIX | COM | 04962L101 | 3 | 110 SH | DEFINED | 6 |
| LABS INC ATRIX | COM | 04962L101 | 101 | 4279 SH | DEFINED | 6, 7, 8 |
| LABS INC | COM | 04962L101 | 12 | 495 SH | DEFINED | 5 |
| ATS MED INC | COM | 002083103 | 25 | 6277 SH | DEFINED | 6, 7, 8 |
| ATS MED INC | COM | 002083103 | 2 | 623 SH | DEFINED | 5 |
| ATWOOD OCEANICS INC | COM | 050095108 | 68 | 2620 SH | DEFINED | 6, 7, 8 |
| ATWOOD OCEANICS INC | COM | 050095108 | 7 | 258 SH | DEFINED | 5 |
| AUDIOVOX CORP | CL A | 050757103 | 49 | 5403 SH | DEFINED | 6, 7, 8 |
| AUDIOVOX CORP | CL A | 050757103 | 4 | 484 SH | DEFINED | 5 |
| AUGUST TECHNOLOGY CORP | COM | 05106U105 | 135 | 16455 SH | DEFINED | 6, 7, 8 |
| AUGUST TECHNOLOGY CORP | COM | 05106U105 | 1 | 152 SH | DEFINED | 5 |
| AURORA FOODS INC | COM | 05164B106 | 30 | 7623 SH | DEFINED | 6, 7, 8 |
| AURORA FOODS INC | COM | 05164B106 | 3 | 683 SH | DEFINED | 5 |
| AUSPEX SYS INC | COM | 052116100 | 30 | 12814 SH | DEFINED | 6, 7, 8 |
| AUSPEX SYS INC | COM | 052116100 | 3 | 1272 SH | DEFINED | 5 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS |
|--|-------------|-----------|-----------------|----------------------------|--------------|-------------------|--------------|
| AUTODESK INC | COM | 052769106 | 1627 | 50750 SH | | DEFINED | 6, 7, 8 |
| AUTODESK INC | COM | 052769106 | 5 | 160 SH | | DEFINED | 5 |
| AUTODESK INC. | EQUITY | 052769106 | 29 | 900 SH | | DEFINED | 1 |
| AUTOLIV INC | COM | 052800109 | 480 | 30500 SH | | DEFINED | 6, 7, 8 |
| AUTOLIV INC | COM | 052800109 | 7 | 420 SH | | DEFINED | 5 |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 053015103 | 520 | 11,050 SH | | DEFINED | 1 |
| AUTOMATIC DATA PROCESSING INC | COM | 053015103 | 15925 | 338550 SH | | DEFINED | 6, 7, 8 |

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|---------------------------------|--------|-----------|-------|-----------|---------|---------|
| PROCESSING INC | COM | 053015103 | 124 | 2630 SH | DEFINED | 5 |
| AUTONATION INC | COM | 05329W102 | 140 | 15900 SH | DEFINED | 6, 7, 8 |
| AUTOZONE INC | EQUITY | 053332102 | 99 | 1,900 SH | DEFINED | 1 |
| AUTOZONE INC | COM | 053332102 | 4036 | 77830 SH | DEFINED | 6, 7, 8 |
| AUTOZONE INC | COM | 053332102 | 39 | 750 SH | DEFINED | 5 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 1065 | 22300 SH | DEFINED | 6, 7, 8 |
| AVALONBAY COMM | EQUITY | 053484101 | 18769 | 393068 SH | Sole | 3 |
| AVANEX CORP | COM | 05348W109 | 24 | 8266 SH | DEFINED | 6, 7, 8 |
| AVANEX CORP | COM | 05348W109 | 2 | 820 SH | DEFINED | 5 |
| AVANIR PHARMACEUTICALS | CL A | 05348P104 | 47 | 16324 SH | DEFINED | 6, 7, 8 |
| AVANIR PHARMACEUTICALS | CL A | 05348P104 | 5 | 1620 SH | DEFINED | 5 |
| AVANT CORP | COM | 053487104 | 32 | 10753 SH | DEFINED | 6, 7, 8 |
| AVANT CORP | COM | 053487104 | 3 | 1054 SH | DEFINED | 5 |
| AVANT IMMUNO THERAPEUTICS | COM | 053491106 | 39 | 16270 SH | DEFINED | 6, 7, 8 |
| AVANT IMMUNO THERAPEUTICS | COM | 053491106 | 4 | 1615 SH | DEFINED | 5 |
| AVATAR HLDGS INC | COM | 053494100 | 36 | 1551 SH | DEFINED | 6, 7, 8 |
| AVATAR HLDGS INC | COM | 053494100 | 3 | 139 SH | DEFINED | 5 |
| AVAYA INC | EQUITY | 053499109 | 47 | 4,791 SH | DEFINED | 1 |
| AVAYA INC | EQUITY | 053499109 | 7 | 677 SH | DEFINED | 2 |
| AVAYA INC | COM | 053499109 | 1356 | 136970 SH | DEFINED | 6, 7, 8 |
| AVAYA INC | COM | 053499109 | 8 | 848 SH | DEFINED | 5 |
| AVERY DENNISON CORP | COM | 053611109 | 2206 | 46620 SH | DEFINED | 6, 7, 8 |
| AVERY DENNISON CORP | COM | 053611109 | 16 | 330 SH | DEFINED | 5 |
| AVERY DENNISON CORP | EQUITY | 053611109 | 4548 | 96133 SH | DEFINED | 2 |
| AVERY DENNISON CORP. | EQUITY | 053611109 | 85 | 1,800 SH | DEFINED | 1 |
| AVI BIOPHARMA INC | COM | 002346104 | 30 | 4000 SH | DEFINED | 6, 7, 8 |
| AVI BIOPHARMA INC | COM | 002346104 | 3 | 397 SH | DEFINED | 5 |
| AVIALL INC NEW | COM | 05366B102 | 36 | 5810 SH | DEFINED | 6, 7, 8 |
| AVIALL INC NEW | COM | 05366B102 | 3 | 520 SH | DEFINED | 5 |
| AVICI SYS INC | COM | 05367L109 | 18 | 13939 SH | DEFINED | 6, 7, 8 |

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|---------------------------|-----|-----------|----|---------|---------|---------|
| AVICI SYS INC | COM | 05367L109 | 2 | 1383 SH | DEFINED | 5 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 52 | 7091 SH | DEFINED | 6, 7, 8 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 5 | 641 SH | DEFINED | 5 |
| AVIGEN INC | COM | 053690103 | 77 | 5617 SH | DEFINED | 6, 7, 8 |
| AVIGEN INC | COM | 053690103 | 8 | 557 SH | DEFINED | 5 |
| AVIRON | COM | 053762100 | 17 | 665 SH | DEFINED | 6, 7, 8 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--------------------------------|-------------|-----------|-----------------|----------------------------|--------------|--------------------|--------------|
| AVISTA CORP | COM | 05379B107 | 202 | 14873 SH | | DEFINED | 6, 7, 8 |
| AVISTA CORP | COM | 05379B107 | 18 | 1292 SH | | DEFINED | 5 |
| AVNET INC | COM | 053807103 | 2501 | 137500 SH | | DEFINED | 6, 7, 8 |
| AVNET INC. | EQUITY | 053807103 | 144 | 7,890 SH | | DEFINED | 1 |
| AVOCENT CORP | COM | 053893103 | 956 | 64230 SH | | DEFINED | 6, 7, 8 |
| AVOCENT CORP | COM | 053893103 | 18 | 1213 SH | | DEFINED | 5 |
| AVON PRODS INC | COM | 054303102 | 6876 | 148660 SH | | DEFINED | 6, 7, 8 |
| AVON PRODS INC | COM | 054303102 | 62 | 1330 SH | | DEFINED | 5 |
| AVON PRODUCTS | EQUITY | 054303102 | 185 | 4,000 SH | | DEFINED | 1 |
| AVX CORP NEW | COM | 002444107 | 667 | 41002 SH | | DEFINED | 6, 7, 8 |
| AVX CORP NEW | COM | 002444107 | 17 | 1030 SH | | DEFINED | 5 |
| AWARE INC MASS | COM | 05453N100 | 25 | 6416 SH | | DEFINED | 6, 7, 8 |
| AWARE INC MASS | COM | 05453N100 | 3 | 637 SH | | DEFINED | 5 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 40 | 4185 SH | | DEFINED | 6, 7, 8 |
| AXT INC | COM | 00246W103 | 128 | 12038 SH | | DEFINED | 6, 7, 8 |
| AXT INC | COM | 00246W103 | 6 | 540 SH | | DEFINED | 5 |
| AZTAR CORP | COM | 054802103 | 145 | 11067 SH | | DEFINED | 6, 7, 8 |
| AZTAR CORP | COM | 054802103 | 12 | 951 SH | | DEFINED | 5 |
| B I S Y S GROUP INC | EQUITY | 055472104 | 96645 | 1822800 SH | | Sole | 3 |
| BAKER HUGHES | EQUITY | 057224107 | 42 | 1450 SH | | DEFINED | 2 |
| BAKER HUGHES INC | COM | 057224107 | 7075 | 244400 SH | | DEFINED | 6, 7, 8 |
| BAKER HUGHES INC | COM | 057224107 | 77 | 2670 SH | | DEFINED | 5 |
| BAKER HUGHES INC. | EQUITY | 057224107 | 162 | 5,600 SH | | DEFINED | 1 |
| BALDOR ELEC CO | COM | 057741100 | 144 | 7261 SH | | DEFINED | 6, 7, 8 |
| BALDOR | | | | | | | |

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|--|--------|-----------|------|-----------|---------|---------|
| ELEC CO BALDWIN & LYONS INC | COM | 057741100 | 13 | 663 SH | DEFINED | 5 |
| BALDWIN & LYONS INC | CL B | 057755209 | 39 | 2012 SH | DEFINED | 6, 7, 8 |
| BALDWIN & LYONS INC | CL B | 057755209 | 3 | 180 SH | DEFINED | 5 |
| BALL CORP | EQUITY | 058498106 | 30 | 500 SH | DEFINED | 1 |
| BALL CORP | COM | 058498106 | 1674 | 27944 SH | DEFINED | 6, 7, 8 |
| BALL CORP | COM | 058498106 | 50 | 836 SH | DEFINED | 5 |
| BALLY TOTAL FITNESS HLDG CORP | COM | 05873K108 | 494 | 24304 SH | DEFINED | 6, 7, 8 |
| BALLY TOTAL FITNESS HLDG CORP | COM | 05873K108 | 15 | 744 SH | DEFINED | 5 |
| BANC ONE CORP | EQUITY | 06423A103 | 607 | 19,300 SH | DEFINED | 1 |
| BANCFIRST CORP | COM | 05945F103 | 44 | 1288 SH | DEFINED | 6, 7, 8 |
| BANCFIRST CORP | COM | 05945F103 | 4 | 115 SH | DEFINED | 5 |
| BANCFIRST CORP ZANESVILLE OHIO | COM | 059450106 | 53 | 2442 SH | DEFINED | 6, 7, 8 |
| BANCFIRST CORP ZANESVILLE OHIO | COM | 059450106 | 5 | 219 SH | DEFINED | 5 |
| BANCO DE A. EDWARDS- SP ADR BANCORP SOUTH INC | EQUITY | 059504100 | 775 | 49,978 SH | DEFINED | 1 |
| BANCORP SOUTH INC | COM | 059692103 | 404 | 26260 SH | DEFINED | 6, 7, 8 |
| BANDAG INC | COM | 059692103 | 35 | 2242 SH | DEFINED | 5 |
| BANDAG INC | COM | 059815100 | 759 | 27755 SH | DEFINED | 6, 7, 8 |
| BANDAG INC | COM | 059815100 | 9 | 318 SH | DEFINED | 5 |
| BANGOR HYDRO ELEC CO | COM | 060077104 | 62 | 2315 SH | DEFINED | 6, 7, 8 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|-------------------------|-------------|-----------|-----------------|----------------------------|--------------|--------------------|--------------|
| BANGOR HYDRO ELEC CO | COM | 060077104 | 6 | 207 SH | | DEFINED | 5 |
| BANK AMER CORP | EQUITY | 060505104 | 10843 | 185000 SH | | DEFINED | 2 |
| BANK MUT CORP | COM | 063748107 | 56 | 3481 SH | | DEFINED | 6, 7, 8 |
| BANK MUT CORP | COM | 063748107 | 5 | 314 SH | | DEFINED | 5 |
| BANK NEW YORK INC | COM | 064057102 | 12757 | 364498 SH | | DEFINED | 6, 7, 8 |
| BANK NEW YORK INC | COM | 064057102 | 105 | 3010 SH | | DEFINED | 5 |

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|--------------------------------|---------------|-----------|-------|---------------|---------|---------|
| BANK OF AMERICA CORPORATION | COM | 060505104 | 52285 | 895290 SH | DEFINED | 6, 7, 8 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 384 | 6580 SH | DEFINED | 5 |
| BANK OF GRANITE CORP | COM | 062401104 | 78 | 3495 SH | DEFINED | 6, 7, 8 |
| BANK OF GRANITE CORP | COM | 062401104 | 7 | 313 SH | DEFINED | 5 |
| BANK OF NEW YORK BANK ONE CORP | EQUITY | 064057102 | 26306 | 751,590 SH | DEFINED | 1 |
| BANK ONE CORP | COM | 06423A103 | 18612 | 591410 SH | DEFINED | 6, 7, 8 |
| BANK ONE CORP | COM | 06423A103 | 152 | 4830 SH | DEFINED | 5 |
| BANK ONE CORP | EQUITY | 06423A103 | 1420 | 30600 SH | DEFINED | 2 |
| BANK UNITED CORP- CONTINGENT | EQUITY | 065416117 | 137 | 506,802 SH | DEFINED | 1 |
| BANK UTD CORP LITIGATN CONT TR | RT CONTINGENT | 065416117 | 2 | 8028 SH | DEFINED | 6, 7, 8 |
| BANK UTD CORP LITIGATN CONT TR | RT CONTINGENT | 065416117 | 0 | 300 SH | DEFINED | 5 |
| BANKAMERICA CORPORATION | EQUITY | 060505104 | 1556 | 26,640 SH | DEFINED | 1 |
| BANK ATLANTIC BANCORP | CL A | 065908501 | 67 | 6665 SH | DEFINED | 6, 7, 8 |
| BANK ATLANTIC BANCORP | CL A | 065908501 | 6 | 597 SH | DEFINED | 5 |
| BankBoston | CORPBOND | 06605WAC9 | 3163 | 3,000,000 PRN | DEFINED | 4 |
| BANK NORTH GROUP INC NEW | COM | 06646R107 | 3600 | 161300 SH | DEFINED | 6, 7, 8 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 84 | 5736 SH | DEFINED | 6, 7, 8 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 8 | 514 SH | DEFINED | 5 |
| BANNER CORP | COM | 06652V109 | 64 | 3335 SH | DEFINED | 6, 7, 8 |
| BANNER CORP | COM | 06652V109 | 6 | 299 SH | DEFINED | 5 |
| BANTA CORP | COM | 066821109 | 1018 | 36529 SH | DEFINED | 6, 7, 8 |
| BANTA CORP | COM | 066821109 | 19 | 672 SH | DEFINED | 5 |
| BARD C R INC | COM | 067383109 | 1301 | 25310 SH | DEFINED | 6, 7, 8 |
| BARD C R INC | COM | 067383109 | 8 | 150 SH | DEFINED | 5 |
| BARD C.R. | EQUITY | 067383109 | 46 | 900 SH | DEFINED | 1 |
| BARNES & NOBLE INC | COM | 067774109 | 2758 | 76400 SH | DEFINED | 6, 7, 8 |
| BARNES & | | | | | | |

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|--|----------|-----------|-------|---------------|---------|---------|
| NOBLE INC. BARNES & NOBLES INC COM | EQUITY | 067774109 | 10920 | 302,495 SH | DEFINED | 1 |
| BARNES + NOBLE INC BARNES GROUP INC | EQUITY | 067774109 | 56049 | 1552600 SH | Sole | 3 |
| BARNES GROUP INC | COM | 067774109 | 2880 | 76700 SH | DEFINED | 2 |
| BARNES GROUP INC | COM | 067806109 | 109 | 5108 SH | DEFINED | 6, 7, 8 |
| Barnett Capital I BARR LABS INC | CORPBOND | 067806109 | 10 | 460 SH | DEFINED | 5 |
| BARR LABS INC | COM | 068056AE0 | 5111 | 5,000,000 PRN | DEFINED | 4 |
| BARR LABS INC | COM | 068306109 | 4650 | 58820 SH | DEFINED | 6, 7, 8 |
| BARRA INC | COM | 068306109 | 28 | 360 SH | DEFINED | 5 |
| BARRA INC | COM | 068313105 | 138 | 3276 SH | DEFINED | 6, 7, 8 |
| BARRICK GOLD CORP | COM | 068313105 | 14 | 325 SH | DEFINED | 5 |
| | COM | 067901108 | 3390 | 195410 SH | DEFINED | 6, 7, 8 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|----------------------------------|-------------|-----------|-----------------|----------------------------|--------------|--------------------|--------------|
| BARRICK GOLD CORP | COM | 067901108 | 20 | 1180 SH | | DEFINED | 5 |
| BARRICK GOLD CORP. | EQUITY | 067901108 | 115 | 6,600 SH | | DEFINED | 1 |
| BASSETT FURNITURE INDS INC | COM | 070203104 | 45 | 3197 SH | | DEFINED | 6, 7, 8 |
| BASSETT FURNITURE INDS INC | COM | 070203104 | 4 | 286 SH | | DEFINED | 5 |
| BAUSCH & LOMB | EQUITY | 071707103 | 25 | 900 SH | | DEFINED | 1 |
| BAUSCH & LOMB INC | COM | 071707103 | 641 | 22640 SH | | DEFINED | 6, 7, 8 |
| BAUSCH & LOMB INC | COM | 071707103 | 5 | 160 SH | | DEFINED | 5 |
| BAXTER INTERNATIONAL INC. | EQUITY | 071813109 | 8058 | 146,380 SH | | DEFINED | 1 |
| BAXTER INTL INC | COM | 071813109 | 13785 | 250400 SH | | DEFINED | 6, 7, 8 |
| BAXTER INTL INC | COM | 071813109 | 97 | 1770 SH | | DEFINED | 5 |
| BAXTER INTL INC | EQUITY | 071813109 | 19849 | 363150 SH | | DEFINED | 2 |
| BAY VIEW CAP CORP DEL | COM | 07262L101 | 125 | 17795 SH | | DEFINED | 6, 7, 8 |
| BAY VIEW CAP CORP DEL | COM | 07262L101 | 12 | 1704 SH | | DEFINED | 5 |
| BB&T CORP | COM | 054937107 | 6752 | 185230 SH | | DEFINED | 6, 7, 8 |
| BB&T CORP | COM | 054937107 | 47 | 1300 SH | | DEFINED | 5 |

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|---|--------|-----------|-------|-----------|---------|---------|
| BB&T CORPORATION BE AEROSPACE INC | EQUITY | 054937107 | 266 | 7,300 SH | DEFINED | 1 |
| BE AEROSPACE INC | COM | 073302101 | 58 | 7687 SH | DEFINED | 6, 7, 8 |
| BE AEROSPACE INC | COM | 073302101 | 6 | 749 SH | DEFINED | 5 |
| BEA SYS INC | COM | 073325102 | 63 | 6590 SH | DEFINED | 6, 7, 8 |
| BEACON POWER CORP | COM | 073677106 | 14 | 8270 SH | DEFINED | 6, 7, 8 |
| BEACON POWER CORP | COM | 073677106 | 1 | 782 SH | DEFINED | 5 |
| BEAR STEARNS BEAR STEARNS COS INC | EQUITY | 073902108 | 89 | 1,783 SH | DEFINED | 1 |
| BEAR STEARNS COS INC | COM | 073902108 | 2599 | 51960 SH | DEFINED | 6, 7, 8 |
| BEAR STEARNS COS INC | COM | 073902108 | 16 | 310 SH | DEFINED | 5 |
| BEASLEY BROADCAST GROUP INC | CL A | 074014101 | 22 | 2162 SH | DEFINED | 6, 7, 8 |
| BEASLEY BROADCAST GROUP INC | CL A | 074014101 | 2 | 215 SH | DEFINED | 5 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 131 | 2691 SH | DEFINED | 6, 7, 8 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 11 | 231 SH | DEFINED | 5 |
| BEAZER HOMES USA INC COM | EQUITY | 07556Q105 | 4097 | 84300 SH | Sole | 3 |
| BEBE STORES INC | COM | 075571109 | 16 | 1050 SH | DEFINED | 6, 7, 8 |
| BEBE STORES INC | COM | 075571109 | 2 | 104 SH | DEFINED | 5 |
| BECKMAN COULTER INC | COM | 075811109 | 4323 | 97700 SH | DEFINED | 6, 7, 8 |
| Beckman Coulter Inc. | EQUITY | 075811109 | 885 | 20,000 SH | DEFINED | 4 |
| BECTON DICKINSON & CO | EQUITY | 075887109 | 159 | 4,300 SH | DEFINED | 1 |
| BECTON DICKINSON & CO | COM | 075887109 | 5265 | 142310 SH | DEFINED | 6, 7, 8 |
| BECTON DICKINSON & CO | COM | 075887109 | 28 | 770 SH | DEFINED | 5 |
| BED BATH & BEYOND INC | COM | 075896100 | 3285 | 129040 SH | DEFINED | 6, 7, 8 |
| BED BATH & BEYOND INC | COM | 075896100 | 22 | 860 SH | DEFINED | 5 |
| BED BATH & BEYOND INC COM | EQUITY | 075896100 | 12167 | 477900 SH | Sole | 3 |
| BED BATH & BEYOND | | | | | | |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--|-------------------|-----------|-----------------|----------------------------|--------------|--------------------|--------------|
| INC BED BATH AND BEYOND BEDFORD PPTY INVS INC | EQUITY | 075896100 | 4392 | 172500 SH | | DEFINED | 2 |
| BEDFORD PPTY INVS INC | EQUITY | 075896100 | 122 | 4,800 SH | | DEFINED | 1 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 98 | 4865 SH | | DEFINED | 6, 7, 8 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 8 | 406 SH | | DEFINED | 5 |
| BEDFORD PPTY INVS INC COM PAR BEI TECHNOLOGIES INC BEI TECHNOLOGIES INC BEL FUSE INC BEL FUSE INC BELDEN INC BELDEN INC BELL CANADA INTERNATIONAL INC. BELL MICROPRODUCTS INC BELL MICROPRODUCTS INC BELLSOUTH CORP BELLSOUTH CORP BELLSOUTH CORP BELLSOUTH CORP Bellsouth Tel BELO CORP BEMIS CO. BEMIS INC BEMIS INC BEMIS INC BENCHMARK ELECTRS INC BENCHMARK ELECTRS INC BERKLEY W R CORP BERKLEY W R CORP BERKSHIRE HATHAWAY INC DEL CL | EQUITY | 076446301 | 3744 | 185000 SH | | Sole | 3 |
| BEI TECHNOLOGIES INC BEI TECHNOLOGIES INC | COM | 05538P104 | 49 | 3042 SH | | DEFINED | 6, 7, 8 |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 5 | 302 SH | | DEFINED | 5 |
| BEL FUSE INC | CL B | 077347300 | 47 | 2434 SH | | DEFINED | 6, 7, 8 |
| BEL FUSE INC | CL B | 077347300 | 5 | 242 SH | | DEFINED | 5 |
| BELDEN INC | COM | 077459105 | 144 | 7674 SH | | DEFINED | 6, 7, 8 |
| BELDEN INC | COM | 077459105 | 13 | 691 SH | | DEFINED | 5 |
| BELL CANADA INTERNATIONAL INC. | EQUITY | 077914109 | 122 | 40,000 SH | | DEFINED | 1 |
| BELL MICROPRODUCTS INC | COM | 078137106 | 33 | 4333 SH | | DEFINED | 6, 7, 8 |
| BELL MICROPRODUCTS INC | COM | 078137106 | 3 | 388 SH | | DEFINED | 5 |
| BELLSOUTH CORP | EQUITY | 079860102 | 1298 | 31,230 SH | | DEFINED | 1 |
| BELLSOUTH CORP | COM | 079860102 | 44324 | 1066770 SH | | DEFINED | 6, 7, 8 |
| BELLSOUTH CORP | COM | 079860102 | 349 | 8410 SH | | DEFINED | 5 |
| Bellsouth Tel | CORPBOND | 079867AA5 | 10437 | 10,000,000 PRN | | DEFINED | 4 |
| BELO CORP | COM SER A | 080555105 | 2820 | 175800 SH | | DEFINED | 6, 7, 8 |
| BEMIS CO. | EQUITY | 081437105 | 36 | 900 SH | | DEFINED | 1 |
| BEMIS INC | COM | 081437105 | 1077 | 27030 SH | | DEFINED | 6, 7, 8 |
| BEMIS INC | COM | 081437105 | 6 | 160 SH | | DEFINED | 5 |
| BEMIS INC | EQUITY | 081437105 | 617 | 154841 SH | | DEFINED | 2 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 97 | 5873 SH | | DEFINED | 6, 7, 8 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 9 | 552 SH | | DEFINED | 5 |
| BERKLEY W R CORP | COM | 084423102 | 428 | 8922 SH | | DEFINED | 6, 7, 8 |
| BERKLEY W R CORP | COM | 084423102 | 25 | 513 SH | | DEFINED | 5 |
| BERKSHIRE HATHAWAY INC DEL CL | EQUITY | 084670207 | 42 | 17 SH | | DEFINED | 2 |

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|-------------------------------|------------------|-----------|------|-----------|---------|---------|
| BERRY PETE CO | CL A | 085789105 | 75 | 4835 SH | DEFINED | 6, 7, 8 |
| BERRY PETE CO | CL A | 085789105 | 7 | 476 SH | DEFINED | 5 |
| BEST BUY INC | EQUITY | 086516101 | 159 | 3,500 SH | DEFINED | 1 |
| BEST BUY INC | COM | 086516101 | 5043 | 110950 SH | DEFINED | 6, 7, 8 |
| BEST BUY INC | COM | 086516101 | 37 | 820 SH | DEFINED | 5 |
| BETHLEHEM STL CORP | COM | 087509105 | 52 | 40793 SH | DEFINED | 6, 7, 8 |
| BETHLEHEM STL CORP | COM | 087509105 | 5 | 3653 SH | DEFINED | 5 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 309 | 30329 SH | DEFINED | 6, 7, 8 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 27 | 2636 SH | DEFINED | 5 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 122 | 14228 SH | DEFINED | 6, 7, 8 |
| BIG LOTS INC | EQUITY | 089302103 | 15 | 1,800 SH | DEFINED | 1 |
| BIG LOTS INC | COM | 089302103 | 397 | 47850 SH | DEFINED | 6, 7, 8 |
| BIG LOTS INC | COM | 089302103 | 3 | 340 SH | DEFINED | 5 |
| BIO RAD LABS INC | CL A | 090572207 | 114 | 2425 SH | DEFINED | 6, 7, 8 |
| BIO RAD LABS INC | CL A | 090572207 | 11 | 229 SH | DEFINED | 5 |
| BIO TECHNOLOGY GEN CORP | COM | 090578105 | 121 | 16243 SH | DEFINED | 6, 7, 8 |
| BIO TECHNOLOGY GEN CORP | COM | 090578105 | 12 | 1612 SH | DEFINED | 5 |
| BIOGEN | EQUITY | 090597105 | 139 | 2,500 SH | DEFINED | 1 |
| BIOGEN INC | COM | 090597105 | 4340 | 78090 SH | DEFINED | 6, 7, 8 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|-----------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|
| BIOGEN INC | COM | 090597105 | 24 | 440 SH | | DEFINED | 5 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 53 | 5438 SH | | DEFINED | 6, 7, 8 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 6 | 590 SH | | DEFINED | 5 |
| BIOMET INC | EQUITY | 090613100 | 129 | 4,425 SH | | DEFINED | 1 |
| BIOMET INC | COM | 090613100 | 3510 | 119985 SH | | DEFINED | 6, 7, 8 |
| BIOMET INC | COM | 090613100 | 23 | 795 SH | | DEFINED | 5 |
| BIOMET INC | EQUITY | 090613100 | 3871 | 132350 SH | | DEFINED | 2 |
| BIOPURE CORP | CL A | 09065H105 | 81 | 4389 SH | | DEFINED | 6, 7, 8 |
| BIOPURE CORP | CL A | 09065H105 | 8 | 436 SH | | DEFINED | 5 |
| BIOSITE INC | COM | 090945106 | 83 | 3447 SH | | DEFINED | 6, 7, 8 |

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|------------------------------------|--------|-----------|--------|------------|---------|---------|
| BIOSITE INC | COM | 090945106 | 8 | 342 SH | DEFINED | 5 |
| BIOSITE INC COM | EQUITY | 090945106 | 2404 | 99300 SH | Sole | 3 |
| BIOSPHERE MEDICAL INC | COM | 09066V103 | 50 | 6047 SH | DEFINED | 6, 7, 8 |
| BIOSPHERE MEDICAL INC | COM | 09066V103 | 1 | 86 SH | DEFINED | 5 |
| BIOSPHERE MEDICAL INC COM | EQUITY | 09066V103 | 256 | 31000 SH | Sole | 3 |
| BIOVAIL CORP | EQUITY | 09067J109 | 105051 | 2264024 SH | Sole | 3 |
| BIOVAIL CORP | COM | 09067J109 | 2835 | 61100 SH | DEFINED | 6, 7, 8 |
| BIOVAIL CORP | EQUITY | 09067J109 | 6663 | 92000 SH | DEFINED | 2 |
| BISYS GROUP INC | COM | 055472104 | 3605 | 68000 SH | DEFINED | 6, 7, 8 |
| BJ SVCS CO | COM | 055482103 | 6564 | 368950 SH | DEFINED | 6, 7, 8 |
| BJ SVCS CO | COM | 055482103 | 9 | 500 SH | DEFINED | 5 |
| BJ SVCS CO | EQUITY | 055482103 | 6750 | 371400 SH | DEFINED | 2 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 6002 | 126060 SH | DEFINED | 6, 7, 8 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 30 | 620 SH | DEFINED | 5 |
| BJS WHOLESALE CLUB INC COM | EQUITY | 05548J106 | 5242 | 110100 SH | Sole | 3 |
| BKF CAP GROUP INC | COM | 05548G102 | 48 | 1786 SH | DEFINED | 6, 7, 8 |
| BKF CAP GROUP INC | COM | 05548G102 | 4 | 161 SH | DEFINED | 5 |
| BLACK & DECKER CORP | EQUITY | 091797100 | 41 | 1,300 SH | DEFINED | 1 |
| BLACK & DECKER CORP | COM | 091797100 | 1074 | 34420 SH | DEFINED | 6, 7, 8 |
| BLACK & DECKER CORP | COM | 091797100 | 7 | 240 SH | DEFINED | 5 |
| BLACK BOX CORP DEL | COM | 091826107 | 229 | 5438 SH | DEFINED | 6, 7, 8 |
| BLACK BOX CORP DEL | COM | 091826107 | 23 | 540 SH | DEFINED | 5 |
| BLACK HILLS CORP | COM | 092113109 | 928 | 30400 SH | DEFINED | 6, 7, 8 |
| BLOCK H & R | EQUITY | 093671105 | 150 | 3,900 SH | DEFINED | 1 |
| BLOCK H & R INC | COM | 093671105 | 3970 | 102950 SH | DEFINED | 6, 7, 8 |
| BLOCK H & R INC | COM | 093671105 | 21 | 540 SH | DEFINED | 5 |
| BLOCKBUSTER INC | EQUITY | 093679108 | 494 | 20000 SH | DEFINED | 2 |
| BLUE MARTINI SOFTWARE INC | COM | 095698106 | 7 | 8403 SH | DEFINED | 6, 7, 8 |
| BLUE MARTINI SOFTWARE INC | COM | 095698106 | 1 | 834 SH | DEFINED | 5 |
| BLYTH INC | COM | 09643P108 | 1299 | 65315 SH | DEFINED | 6, 7, 8 |
| BLYTH INC | COM | 09643P108 | 18 | 890 SH | DEFINED | 5 |
| BMC INDS INC MINN | COM | 055607105 | 18 | 8624 SH | DEFINED | 6, 7, 8 |
| BMC INDS INC MINN | COM | 055607105 | 2 | 772 SH | DEFINED | 5 |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|---------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|
| BMC SOFTWARE | EQUITY | 055921100 | 52 | 4,100 SH | | DEFINED | 1 |
| BMC SOFTWARE INC | COM | 055921100 | 1308 | 102970 SH | | DEFINED | 6, 7, 8 |
| BMC SOFTWARE INC | COM | 055921100 | 9 | 730 SH | | DEFINED | 5 |
| BOB EVANS FARMS INC | COM | 096761101 | 935 | 51737 SH | | DEFINED | 6, 7, 8 |
| BOB EVANS FARMS INC | COM | 096761101 | 17 | 949 SH | | DEFINED | 5 |
| BOCA RESORTS INC | CL A | 09688T106 | 91 | 9132 SH | | DEFINED | 6, 7, 8 |
| BOCA RESORTS INC | CL A | 09688T106 | 8 | 818 SH | | DEFINED | 5 |
| BOEING CO | EQUITY | 097023105 | 124 | 3570 SH | | DEFINED | 2 |
| BOEING CO | COM | 097023105 | 15207 | 453930 SH | | DEFINED | 6, 7, 8 |
| BOEING CO | COM | 097023105 | 87 | 2600 SH | | DEFINED | 5 |
| BOEING CO. | EQUITY | 097023105 | 486 | 14,500 SH | | DEFINED | 1 |
| BOISE CASCADE CORP | EQUITY | 097383103 | 27 | 900 SH | | DEFINED | 1 |
| BOISE CASCADE CORP | COM | 097383103 | 716 | 24280 SH | | DEFINED | 6, 7, 8 |
| BOISE CASCADE CORP | COM | 097383103 | 5 | 170 SH | | DEFINED | 5 |
| BOK FINL CORP | COM NEW | 05561Q201 | 110 | 3639 SH | | DEFINED | 6, 7, 8 |
| BOK FINL CORP | COM NEW | 05561Q201 | 10 | 326 SH | | DEFINED | 5 |
| BONE CARE INTL INC | COM | 098072101 | 52 | 2684 SH | | DEFINED | 6, 7, 8 |
| BONE CARE INTL INC | COM | 098072101 | 5 | 266 SH | | DEFINED | 5 |
| BORDERS GROUP INC | COM | 099709107 | 1792 | 93600 SH | | DEFINED | 6, 7, 8 |
| BORDERS GROUP INC | EQUITY | 099709107 | 1270 | 70400 SH | | DEFINED | 2 |
| BORG WARNER INC | COM | 099724106 | 2927 | 72619 SH | | DEFINED | 6, 7, 8 |
| BORG WARNER INC | COM | 099724106 | 54 | 1330 SH | | DEFINED | 5 |
| BORLAND SOFTWARE CORP | COM | 099849101 | 259 | 31970 SH | | DEFINED | 6, 7, 8 |
| BORLAND SOFTWARE CORP | COM | 099849101 | 11 | 1377 SH | | DEFINED | 5 |
| BORON LEPORE & ASSOCS INC | COM | 10001P102 | 23 | 2471 SH | | DEFINED | 6, 7, 8 |
| BORON LEPORE & ASSOCS INC | COM | 10001P102 | 2 | 221 SH | | DEFINED | 5 |
| BOSTON BEER INC | CL A | 100557107 | 33 | 2792 SH | | DEFINED | 6, 7, 8 |
| BOSTON BEER INC | CL A | 100557107 | 3 | 268 SH | | DEFINED | 5 |

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|--|--------|-----------|-------|-----------|---------|---------|
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 169 | 15054 SH | DEFINED | 6, 7, 8 |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 5 | 423 SH | DEFINED | 5 |
| BOSTON PRIVATE FINL HLDGS INC | COM | 101119105 | 65 | 3326 SH | DEFINED | 6, 7, 8 |
| BOSTON PRIVATE FINL HLDGS INC | COM | 101119105 | 6 | 330 SH | DEFINED | 5 |
| BOSTON PROPERTIES INC | COM | 101121101 | 904 | 23700 SH | DEFINED | 6, 7, 8 |
| BOSTON PROPERTIES INC COM | EQUITY | 101121101 | 31389 | 823200 SH | Sole | 3 |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137107 | 137 | 6,700 SH | DEFINED | 1 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3478 | 169660 SH | DEFINED | 6, 7, 8 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 25 | 1200 SH | DEFINED | 5 |
| BOSTON SCIENTIFIC CORP | EQUITY | 101137107 | 1743 | 85000 SH | DEFINED | 2 |
| BOWATER INC | COM | 102183100 | 3528 | 80150 SH | DEFINED | 6, 7, 8 |
| BOWATER INC | COM | 102183100 | 9 | 200 SH | DEFINED | 5 |
| BOWNE & CO INC | COM | 103043105 | 105 | 10386 SH | DEFINED | 6, 7, 8 |
| BOWNE & CO INC | COM | 103043105 | 9 | 930 SH | DEFINED | 5 |
| BOYD GAMING CORP | COM | 103304101 | 41 | 9312 SH | DEFINED | 6, 7, 8 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVTMT DSCRETN | OTHR MGRS |
|----------------------------|----------------|-----------|--------------------|----------------------------|--------------|-------------------|--------------|
| BOYD GAMING CORP | COM | 103304101 | 4 | 834 SH | | DEFINED | 5 |
| BOYDS COLLECTION LTD | COM | 103354106 | 123 | 14933 SH | | DEFINED | 6, 7, 8 |
| BOYDS COLLECTION LTD | COM | 103354106 | 12 | 1482 SH | | DEFINED | 5 |
| BOYKIN LODGING CO | COM | 103430104 | 42 | 5397 SH | | DEFINED | 6, 7, 8 |
| BOYKIN LODGING CO | COM | 103430104 | 4 | 483 SH | | DEFINED | 5 |
| BP AMOCO PLC SPON | | | | | | | |

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|------------------|-----------|-----------|-------|------------|---------|---------|
| ADR | EQUITY | 556622104 | 236 | 4590 SH | DEFINED | 2 |
| BP P.L.C. | EQUITY | 055622104 | 1721 | 35,000 SH | DEFINED | 4 |
| BP PLC | SPONSORED | | | | | |
| | ADR | 055622104 | 2516 | 51178 SH | DEFINED | 6, 7, 8 |
| BRADY CORP | CL A | 104674106 | 155 | 5216 SH | DEFINED | 6, 7, 8 |
| BRADY CORP | CL A | 104674106 | 14 | 482 SH | DEFINED | 5 |
| BRANDYWINE | | | | | | |
| RLTY TR | SH BEN | | | | | |
| | INT NEW | 105368203 | 380 | 17798 SH | DEFINED | 6, 7, 8 |
| BRANDYWINE | | | | | | |
| RLTY TR | SH BEN | | | | | |
| | INT NEW | 105368203 | 15 | 686 SH | DEFINED | 5 |
| BRASIL DISTR | | | | | | |
| PAO ACU-SP ADR | EQUITY | 20440T201 | 411 | 32,877 SH | DEFINED | 1 |
| BRAUN | | | | | | |
| CONSULTING | | | | | | |
| INC | COM | 105651103 | 9 | 2600 SH | DEFINED | 6, 7, 8 |
| BRAUN | | | | | | |
| CONSULTING INC | COM | 105651103 | 1 | 258 SH | DEFINED | 5 |
| BRE | | | | | | |
| PROPERTIES | | | | | | |
| INC | CL A | 05564E106 | 437 | 14582 SH | DEFINED | 6, 7, 8 |
| BRE | | | | | | |
| PROPERTIES INC | CL A | 05564E106 | 38 | 1266 SH | DEFINED | 5 |
| BRE | | | | | | |
| PROPERTIES | | | | | | |
| INC CL A | EQUITY | 05564E106 | 19132 | 638800 SH | Sole | 3 |
| BRIGGS & | | | | | | |
| STRATTON CORP | COM | 109043109 | 207 | 6626 SH | DEFINED | 6, 7, 8 |
| BRIGGS & | | | | | | |
| STRATTON CORP | COM | 109043109 | 18 | 588 SH | DEFINED | 5 |
| BRIGHT HORIZON | | | | | | |
| FAMILY COM | EQUITY | 109195107 | 39733 | 1471600 SH | Sole | 3 |
| BRIGHT HORIZON | | | | | | |
| FAMILY SOLUTION | COM | 109195107 | 82 | 3026 SH | DEFINED | 6, 7, 8 |
| BRIGHT HORIZON | | | | | | |
| FAMILY SOLUTION | COM | 109195107 | 8 | 300 SH | DEFINED | 5 |
| BRIGHTPOINT INC | COM | 109473108 | 53 | 17133 SH | DEFINED | 6, 7, 8 |
| BRIGHTPOINT INC | COM | 109473108 | 5 | 1571 SH | DEFINED | 5 |
| BRINKER INTL INC | COM | 109641100 | 2761 | 116900 SH | DEFINED | 6, 7, 8 |
| BRIO TECHNOLOGY | | | | | | |
| INC | COM | 109704106 | 13 | 5300 SH | DEFINED | 6, 7, 8 |
| BRIO TECHNOLOGY | | | | | | |
| INC | COM | 109704106 | 1 | 526 SH | DEFINED | 5 |
| BRISTOL MYERS | | | | | | |
| SQUIBB | EQUITY | 110122108 | 17796 | 320,310 SH | DEFINED | 1 |
| BRISTOL MYERS | | | | | | |
| SQUIBB CO | COM | 110122108 | 58689 | 1056320 SH | DEFINED | 6, 7, 8 |
| BRISTOL MYERS | | | | | | |
| SQUIBB CO | COM | 110122108 | 472 | 8500 SH | DEFINED | 5 |
| BRISTOL MYERS | | | | | | |
| SQUIBB CO | EQUITY | 110122108 | 4793 | 86100 SH | DEFINED | 2 |
| BRITESMILE INC | COM | 110415106 | 24 | 3963 SH | DEFINED | 6, 7, 8 |
| BRITESMILE INC | COM | 110415106 | 2 | 393 SH | DEFINED | 5 |
| BRITESMILE INC | | | | | | |
| COM | EQUITY | 110415106 | 1089 | 181500 SH | Sole | 3 |
| BRITISH AIRWAYS | | | | | | |
| - SPONS ADR | EQUITY | 110419306 | 2966 | 111,100 SH | DEFINED | 1 |
| BRITISH | | | | | | |
| AMERN TOB PLC | SPONSORED | | | | | |
| | ADR | 110448107 | 176 | 9908 SH | DEFINED | 6, 7, 8 |
| BRITISH | | | | | | |

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TELECOMMUNICATIONS

| PLC | ADR FINAL | | | | | | |
|-----------------|-----------|-----------|------|-----------|---------|--|---------|
| | INST | 111021408 | 147 | 2879 SH | DEFINED | | 6, 7, 8 |
| BROADCOM CORP | CL A | 111320107 | 2293 | 112940 SH | DEFINED | | 6, 7, 8 |
| BROADCOM CORP | CL A | 111320107 | 16 | 780 SH | DEFINED | | 5 |
| BROADCOM CORP | EQUITY | 111320107 | 1790 | 50000 SH | DEFINED | | 2 |
| BROADCOM CORP | | | | | | | |
| CL A | EQUITY | 111320107 | 85 | 4,200 SH | DEFINED | | 1 |
| BROADVISION INC | COM | 111412102 | 5 | 5450 SH | DEFINED | | 6, 7, 8 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--------------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|
| BROADWING COMMUNICATIONS INC | EQUITY | 11161P205 | 7145 | 45300 SH | | DEFINED | 2 |
| BROADWING INC | COM | 111620100 | 4107 | 255400 SH | | DEFINED | 6, 7, 8 |
| BROCADE COMMUNICATIONS SYS INC | EQUITY | 111621108 | 7311 | 219559 SH | | DEFINED | 2 |
| BROCADE COMMUNICATIONS SYS INC | COM | 111621108 | 59 | 4190 SH | | DEFINED | 6, 7, 8 |
| BROOKLINE BANCORP INC | COM | 113739106 | 57 | 3776 SH | | DEFINED | 6, 7, 8 |
| BROOKLINE BANCORP INC | COM | 113739106 | 5 | 338 SH | | DEFINED | 5 |
| BROOKS AUTOMATION INC | COM | 11434A100 | 135 | 5087 SH | | DEFINED | 6, 7, 8 |
| BROOKS AUTOMATION INC | COM | 11434A100 | 12 | 470 SH | | DEFINED | 5 |
| BROWN & BROWN INC | COM | 115236101 | 298 | 5714 SH | | DEFINED | 6, 7, 8 |
| BROWN & BROWN INC | COM | 115236101 | 30 | 567 SH | | DEFINED | 5 |
| BROWN AND BROWN | EQUITY | 115236101 | 11358 | 218,000 SH | | DEFINED | 1 |
| BROWN FORMAN CORP | CL B | 115637209 | 1825 | 28890 SH | | DEFINED | 6, 7, 8 |
| BROWN FORMAN CORP | CL B | 115637209 | 13 | 200 SH | | DEFINED | 5 |
| BROWN SHOE INC NEW | COM | 115736100 | 59 | 5180 SH | | DEFINED | 6, 7, 8 |
| BROWN SHOE INC NEW | COM | 115736100 | 5 | 464 SH | | DEFINED | 5 |
| BROWN TOM INC | COM NEW | 115660201 | 197 | 9412 SH | | DEFINED | 6, 7, 8 |
| BROWN TOM INC | COM NEW | 115660201 | 19 | 904 SH | | DEFINED | 5 |
| BROWN-FORMAN CORP CL B | EQUITY | 115637209 | 76 | 1,200 SH | | DEFINED | 1 |
| BRUKER DALTONICS INC | COM | 116795105 | 317 | 19083 SH | | DEFINED | 6, 7, 8 |
| BRUKER DALTONICS INC | COM | 116795105 | 21 | 1246 SH | | DEFINED | 5 |
| BRUNSWICK CORP | EQUITY | 117043109 | 23 | 1,400 SH | | DEFINED | 1 |
| BRUNSWICK CORP | COM | 117043109 | 726 | 44090 SH | | DEFINED | 6, 7, 8 |
| BRUNSWICK CORP | COM | 117043109 | 4 | 260 SH | | DEFINED | 5 |
| BRUSH ENGINEERED | | | | | | | |

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|-------------------------------------|----------|-----------|------|---------------|---------|---------|
| MATLS INC BRUSH ENGINEERED | COM | 117421107 | 72 | 5204 SH | DEFINED | 6, 7, 8 |
| MATLS INC | COM | 117421107 | 6 | 466 SH | DEFINED | 5 |
| BSB BANCORP | COM | 055652101 | 65 | 2794 SH | DEFINED | 6, 7, 8 |
| BSB BANCORP | COM | 055652101 | 6 | 250 SH | DEFINED | 5 |
| BSQUARE CORP | COM | 11776U102 | 11 | 4197 SH | DEFINED | 6, 7, 8 |
| BSQUARE CORP | COM | 11776U102 | 1 | 416 SH | DEFINED | 5 |
| BT Preferred Capital II | CORPBOND | 055843AA4 | 7143 | 7,160,000 PRN | DEFINED | 4 |
| BUCA INC | COM | 117769109 | 39 | 3491 SH | DEFINED | 6, 7, 8 |
| BUCA INC | COM | 117769109 | 4 | 346 SH | DEFINED | 5 |
| BUCKEYE TECHNOLOGIES INC | COM | 118255108 | 66 | 6663 SH | DEFINED | 6, 7, 8 |
| BUCKEYE TECHNOLOGIES INC | COM | 118255108 | 6 | 601 SH | DEFINED | 5 |
| BUCKLE INC | COM | 118440106 | 32 | 1926 SH | DEFINED | 6, 7, 8 |
| BUCKLE INC | COM | 118440106 | 3 | 174 SH | DEFINED | 5 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 57 | 4040 SH | DEFINED | 6, 7, 8 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 5 | 362 SH | DEFINED | 5 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 79 | 5592 SH | DEFINED | 6, 7, 8 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 7 | 501 SH | DEFINED | 5 |
| BURLINGTON NORTHERN SANTA FE | EQUITY | 12189T104 | 174 | 6,500 SH | DEFINED | 1 |
| BURLINGTON NORTHN SANTA FE CP | COM | 12189T104 | 6490 | 242630 SH | DEFINED | 6, 7, 8 |
| BURLINGTON NORTHN SANTA FE CP | COM | 12189T104 | 60 | 2240 SH | DEFINED | 5 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|-----------------------------|-------------|-----------|-----------------|----------------------------|--------------|--------------------|--------------|
| BURLINGTON RES INC | COM | 122014103 | 3412 | 99740 SH | | DEFINED | 6, 7, 8 |
| BURLINGTON RES INC | COM | 122014103 | 22 | 630 SH | | DEFINED | 5 |
| BURLINGTON RESOURCES | EQUITY | 122014103 | 120 | 3,500 SH | | DEFINED | 1 |
| BURNHAM PAC PPTYS INC | COM | 12232C108 | 36 | 7260 SH | | DEFINED | 6, 7, 8 |
| BURNHAM PAC PPTYS INC | COM | 12232C108 | 3 | 650 SH | | DEFINED | 5 |
| BUSH INDS INC | CL A | 123164105 | 23 | 2581 SH | | DEFINED | 6, 7, 8 |
| BUSH INDS INC | CL A | 123164105 | 2 | 231 SH | | DEFINED | 5 |
| BUTLER MFG | | | | | | | |

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|--|----------------------|-----------|-------|-----------|---------|---------|
| CO DEL BUTLER MFG | COM | 123655102 | 35 | 1603 SH | DEFINED | 6, 7, 8 |
| CO DEL C COR | COM | 123655102 | 3 | 144 SH | DEFINED | 5 |
| NET CORP C COR | COM | 125010108 | 68 | 9966 SH | DEFINED | 6, 7, 8 |
| NET CORP C D I CORP | COM | 125010108 | 6 | 910 SH | DEFINED | 5 |
| C D I CORP C D I CORP | COM | 125071100 | 59 | 3650 SH | DEFINED | 6, 7, 8 |
| C H ROBINSON WORLDWIDE INC | COM | 125071100 | 5 | 327 SH | DEFINED | 5 |
| C MAC INDS INC C&D TECHNOLOGIES INC | COM | 12541W100 | 2870 | 99100 SH | DEFINED | 6, 7, 8 |
| C&D TECHNOLOGIES INC | EQUITY | 125920108 | 16803 | 204980 SH | DEFINED | 2 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 266 | 14465 SH | DEFINED | 6, 7, 8 |
| CABLE DESIGN TECHNOLOGIES CORP | COM | 124661109 | 13 | 705 SH | DEFINED | 5 |
| CABLE DESIGN TECHNOLOGIES CORP | COM | 126924109 | 162 | 13687 SH | DEFINED | 6, 7, 8 |
| CABLEVISION SYS CORP | COM | 126924109 | 14 | 1193 SH | DEFINED | 5 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 252 | 6150 SH | DEFINED | 6, 7, 8 |
| CABOT CORP CABOT INDUSTRIAL TRUST | CL A NY CABLVS | 12686C109 | 5 | 125 SH | DEFINED | 5 |
| CABOT INDUSTRIAL TRUST | COM | 127055101 | 3052 | 76500 SH | DEFINED | 6, 7, 8 |
| CABOT INDUSTRIAL TRUST | COM | 127072106 | 262 | 12780 SH | DEFINED | 6, 7, 8 |
| CABOT INDUSTRIAL TRUST | COM | 127072106 | 23 | 1114 SH | DEFINED | 5 |
| CABOT INDUSTRIAL TRUST COM | EQUITY | 127072106 | 3690 | 180000 SH | Sole | 3 |
| CABOT MICROEL ECTRONICS CORP | COM | 12709P103 | 1358 | 28100 SH | DEFINED | 6, 7, 8 |
| CABOT OIL & GAS CORP | CL A | 127097103 | 155 | 7779 SH | DEFINED | 6, 7, 8 |
| CABOT OIL & GAS CORP | CL A | 127097103 | 15 | 772 SH | DEFINED | 5 |
| CACHEFLOW INC CACHEFLOW INC | COM | 126946102 | 9 | 6299 SH | DEFINED | 6, 7, 8 |
| CACHEFLOW INC CACI INTL INC | COM | 126946102 | 1 | 611 SH | DEFINED | 5 |
| CACI INTL INC CACI INTL INC | CL A | 127190304 | 151 | 2762 SH | DEFINED | 6, 7, 8 |
| CADBURY SCHWEPPE'S PLC | CL A | 127190304 | 14 | 258 SH | DEFINED | 5 |
| CADENCE DESIGN SYSTEM INC | ADR | 127209302 | 200 | 7858 SH | DEFINED | 6, 7, 8 |
| CADIZ INC CADIZ INC | COM | 127387108 | 5468 | 328400 SH | DEFINED | 6, 7, 8 |
| CADIZ INC CAL DIVE | COM | 127537108 | 82 | 9584 SH | DEFINED | 6, 7, 8 |
| CAL DIVE INTL INC | COM | 127537108 | 8 | 951 SH | DEFINED | 5 |
| CAL DIVE INTL INC | COM | 127914109 | 153 | 9201 SH | DEFINED | 6, 7, 8 |
| CAL DIVE INTL INC | COM | 127914109 | 15 | 883 SH | DEFINED | 5 |

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|---|-----|-----------|-----|----------|---------|---------|
| CALGON CARBON CORP | COM | 129603106 | 79 | 10440 SH | DEFINED | 6, 7, 8 |
| CALGON CARBON CORP CALIFORNIA PIZZA KITCHEN INC | COM | 129603106 | 7 | 935 SH | DEFINED | 5 |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 67 | 4212 SH | DEFINED | 6, 7, 8 |
| CALIFORNIA WTR SVC GROUP | COM | 13054D109 | 7 | 418 SH | DEFINED | 5 |
| | COM | 130788102 | 119 | 4424 SH | DEFINED | 6, 7, 8 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--|---------------|-----------|-----------------|----------------------------|--------------|--------------------|--------------|
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 11 | 396 SH | | DEFINED | 5 |
| CALIPER TECHNOLOGIES CORP | COM | 130876105 | 56 | 6020 SH | | DEFINED | 6, 7, 8 |
| CALIPER TECHNOLOGIES CORP | COM | 130876105 | 6 | 597 SH | | DEFINED | 5 |
| CALLAWAY GOLF CO CALLON PETE CO | COM | 131193104 | 1257 | 98200 SH | | DEFINED | 6, 7, 8 |
| DEL CALLON PETE CO DEL | COM | 13123X102 | 23 | 3451 SH | | DEFINED | 6, 7, 8 |
| CALPINE CORP | COM | 13123X102 | 2 | 238 SH | | DEFINED | 5 |
| CALPINE CORP | COM | 131347106 | 3041 | 133320 SH | | DEFINED | 6, 7, 8 |
| CALPINE CORP | COM | 131347106 | 20 | 890 SH | | DEFINED | 5 |
| CALPINE CORP | EQUITY | 131347106 | 1109 | 46900 SH | | DEFINED | 2 |
| CALPINE CORPORATION | EQUITY | 131347106 | 3484 | 152,750 SH | | DEFINED | 1 |
| CAMBREX CORP | COM | 132011107 | 217 | 6470 SH | | DEFINED | 6, 7, 8 |
| CAMBREX CORP | COM | 132011107 | 20 | 605 SH | | DEFINED | 5 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 416 | 11214 SH | | DEFINED | 6, 7, 8 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 36 | 974 SH | | DEFINED | 5 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 20505 | 552700 SH | | Sole | 3 |
| CAMINUS CORP | COM | 133766105 | 39 | 2687 SH | | DEFINED | 6, 7, 8 |
| CAMINUS CORP | COM | 133766105 | 4 | 259 SH | | DEFINED | 5 |
| CAMINUS CORP COM | EQUITY | 133766105 | 5935 | 404300 SH | | Sole | 3 |

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|--|-------------------|-----------|-------|------------|---------|---------|
| CAMPBELL SOUP CO | COM | 134429109 | 6622 | 236510 SH | DEFINED | 6, 7, 8 |
| CAMPBELL SOUP CO | COM | 134429109 | 55 | 1960 SH | DEFINED | 5 |
| CAMPBELL SOUP COMPANY CANADIAN | EQUITY | 134429109 | 190 | 6,800 SH | DEFINED | 1 |
| NATL RY CO CANADIAN | COM | 136375102 | 613 | 16100 SH | DEFINED | 6, 7, 8 |
| PAC LTD NEW | COM | 135923100 | 4579 | 142690 SH | DEFINED | 6, 7, 8 |
| CANON INC CAPITAL AUTOMOTIVE REIT | ADR | 138006309 | 271 | 10000 SH | DEFINED | 6, 7, 8 |
| | COM SH BEN INT | 139733109 | 86 | 4874 SH | DEFINED | 6, 7, 8 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | 139733109 | 9 | 506 SH | DEFINED | 5 |
| CAPITAL CITY BK GROUP INC | COM | 139674105 | 50 | 2112 SH | DEFINED | 6, 7, 8 |
| CAPITAL CITY BK GROUP INC | COM | 139674105 | 4 | 189 SH | DEFINED | 5 |
| CAPITAL GAMING INTL INC | EQUITY | 140180308 | | 344 SH | DEFINED | 2 |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 14040H105 | 13063 | 283,790 SH | DEFINED | 1 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 4112 | 89324 SH | DEFINED | 6, 7, 8 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 29 | 620 SH | DEFINED | 5 |
| CAPITAL ONE FINL CORP | EQUITY | 14040H105 | 12495 | 258800 SH | DEFINED | 2 |
| CAPITAL ONE FINL CORP COM | EQUITY | 14040H105 | 10067 | 218700 SH | Sole | 3 |
| CAPITOL FED FINL | COM | 14057C106 | 170 | 8893 SH | DEFINED | 6, 7, 8 |
| CAPITOL FED FINL | COM | 14057C106 | 15 | 766 SH | DEFINED | 5 |
| CAPITOL TRANSAMERICA CORP | COM | 140640103 | 47 | 2867 SH | DEFINED | 6, 7, 8 |
| CAPITOL TRANSAMERICA CORP | COM | 140640103 | 4 | 257 SH | DEFINED | 5 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 72 | 2732 SH | DEFINED | 6, 7, 8 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 6 | 244 SH | DEFINED | 5 |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 90 | 14820 SH | DEFINED | 6, 7, 8 |
| CARAUSTAR INDS INC | COM | 140909102 | 75 | 8141 SH | DEFINED | 6, 7, 8 |
| CARAUSTAR INDS INC | COM | 140909102 | 7 | 729 SH | DEFINED | 5 |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|--------------------------------|-------------|-----------|-----------------|---------------------|---------|-----------|-----------------|-----------|--------|
| CARBO CERAMICS INC | COM | 140781105 | 56 | 2020 | SH | | DEFINED | 6, 7, 8 | 2020 |
| CARBO CERAMICS INC | COM | 140781105 | 6 | 200 | SH | | DEFINED | 5 | 200 |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 642 | 8,685 | SH | | DEFINED | 1 | |
| CARDINAL HEALTH INC | COM | 14149Y108 | 14184 | 191810 | SH | | DEFINED | 6, 7, 8 | 191810 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 98 | 1330 | SH | | DEFINED | 5 | 1330 |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 17462 | 239700 | SH | | DEFINED | 2 | |
| CARDIODYNAMICS INTL CORP | COM | 141597104 | 39 | 8225 | SH | | DEFINED | 6, 7, 8 | 8225 |
| CARDIODYNAMICS INTL CORP | COM | 141597104 | 4 | 816 | SH | | DEFINED | 5 | 816 |
| CARECENTRIC INC | COM | 14166Y106 | 1 | 647 | SH | | DEFINED | 6, 7, 8 | 647 |
| CARECENTRIC INC | COM | 14166Y106 | 0 | 3 | SH | | DEFINED | 5 | 3 |
| CAREER ED CORP | EQUITY | 141665109 | 3564 | 69600 | SH | | DEFINED | 2 | |
| CAREER EDUCATION CORP | COM | 141665109 | 321 | 5836 | SH | | DEFINED | 6, 7, 8 | 5836 |
| CAREER EDUCATION CORP | COM | 141665109 | 31 | 559 | SH | | DEFINED | 5 | 559 |
| CAREMARK RX INC | EQUITY | 141705103 | 4221 | 267200 | SH | | DEFINED | 2 | |
| CARLISLE COS INC | COM | 142339100 | 1253 | 44700 | SH | | DEFINED | 6, 7, 8 | 44700 |
| CARLISLE COS INC | COM | 142339100 | 23 | 822 | SH | | DEFINED | 5 | 822 |
| CARNIVAL CORP | COM | 143658102 | 8401 | 381530 | SH | | DEFINED | 6, 7, 8 | 381530 |
| CARNIVAL CORP | COM | 143658102 | 66 | 2990 | SH | | DEFINED | 5 | 2990 |
| CARNIVAL CORP CLASS A | EQUITY | 143658102 | 214 | 9,700 | SH | | DEFINED | 1 | |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 709 | 31867 | SH | | DEFINED | 6, 7, 8 | 31867 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 12 | 523 | SH | | DEFINED | 5 | 523 |
| CARRAMERICA REALTY CORPORATION | EQUITY | 144418100 | 16622 | 554800 | SH | | Sole | 3 | 486800 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 398 | 13300 | SH | | DEFINED | 6, 7, 8 | 13300 |
| CARREKER CORP | COM | 144433109 | 37 | 4842 | SH | | DEFINED | 6, 7, 8 | 4842 |
| CARREKER CORP | COM | 144433109 | 4 | 481 | SH | | DEFINED | 5 | 481 |
| CARRIER ACCESS CORP | COM | 144460102 | 8 | 3056 | SH | | DEFINED | 6, 7, 8 | 3056 |
| CARRIER ACCESS CORP | COM | 144460102 | 1 | 297 | SH | | DEFINED | 5 | 297 |
| CARTER WALLACE INC | COM | 146285101 | 123 | 6007 | SH | | DEFINED | 6, 7, 8 | 6007 |
| CARTER WALLACE INC | COM | 146285101 | 11 | 544 | SH | | DEFINED | 5 | 544 |
| CASCADE NAT GAS CORP | COM | 147339105 | 75 | 3472 | SH | | DEFINED | 6, 7, 8 | 3472 |
| CASCADE NAT GAS CORP | COM | 147339105 | 7 | 311 | SH | | DEFINED | 5 | 311 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 62 | 5567 | SH | | DEFINED | 6, 7, 8 | 5567 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 6 | 499 | SH | | DEFINED | 5 | 499 |
| CASEYS GEN STORES INC | COM | 147528103 | 148 | 12414 | SH | | DEFINED | 6, 7, 8 | 12414 |
| CASEYS GEN STORES | | | | | | | | | |

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|--------------------------------------|----------------|-----------|-----------|----------------------------|--------------|--------------------|--------------|--------|
| INC | COM | 147528103 | 13 | 1072 SH | DEFINED | 5 | 1072 | |
| CASH AMER INTL INC | COM | 14754D100 | 64 | 6987 SH | DEFINED | 6, 7, 8 | 6987 | |
| CASH AMER INTL INC | COM | 14754D100 | 6 | 626 SH | DEFINED | 5 | 626 | |
| CASTLE A M & CO | COM | 148411101 | 17 | 2043 SH | DEFINED | 6, 7, 8 | 2043 | |
| CASTLE A M & CO | COM | 148411101 | 2 | 183 SH | DEFINED | 5 | 183 | |
| CATALINA MARKETING CORP | COM | 148867104 | 2041 | 72905 SH | DEFINED | 6, 7, 8 | 72905 | |
| CATALYTICA ENERGY SYS INC | COM | 148884109 | 29 | 3832 SH | DEFINED | 6, 7, 8 | 3832 | |
| CATALYTICA ENERGY SYS INC | COM | 148884109 | 4 | 472 SH | DEFINED | 5 | 472 | |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 18 | 1340 SH | DEFINED | 6, 7, 8 | 1340 | |
| | TITLE | CUSIP | VALUE | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
| | CLASS | | (X\$1000) | | | | | |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 2 | 133 SH | | DEFINED | 5 | 133 |
| CATELLUS DEVELOPMENT CORP | EQUITY | 149111106 | 8971 | 513200 SH | | Sole | 3 | 444500 |
| CATERPILLAR INC | EQUITY | 149123101 | 4999 | 111575 SH | | DEFINED | 2 | |
| CATERPILLAR INC DEL | COM | 149123101 | 7256 | 161970 SH | | DEFINED | 6, 7, 8 | 161970 |
| CATERPILLAR INC DEL | COM | 149123101 | 46 | 1020 SH | | DEFINED | 5 | 1020 |
| CATERPILLAR INC. | EQUITY | 149123101 | 255 | 5, 700 SH | | DEFINED | 1 | |
| CATHAY BANCORP INC | COM | 149150104 | 129 | 2394 SH | | DEFINED | 6, 7, 8 | 2394 |
| CATHAY BANCORP INC | COM | 149150104 | 11 | 210 SH | | DEFINED | 5 | 210 |
| CATO CORP NEW | CL A | 149205106 | 60 | 4010 SH | | DEFINED | 6, 7, 8 | 4010 |
| CATO CORP NEW | CL A | 149205106 | 6 | 395 SH | | DEFINED | 5 | 395 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 442 | 16208 SH | | DEFINED | 6, 7, 8 | 16208 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 15 | 554 SH | | DEFINED | 5 | 554 |
| CBL & ASSOC PPTYS INC COM | EQUITY | 124830100 | 12685 | 465500 SH | | Sole | 3 | 406400 |
| CBRL GROUP INC | COM | 12489V106 | 1811 | 82424 SH | | DEFINED | 6, 7, 8 | 82424 |
| CBRL GROUP INC | COM | 12489V106 | 33 | 1500 SH | | DEFINED | 5 | 1500 |
| CCBT FINL COS INC | COM | 12500Q102 | 62 | 2494 SH | | DEFINED | 6, 7, 8 | 2494 |
| CCBT FINL COS INC | COM | 12500Q102 | 6 | 242 SH | | DEFINED | 5 | 242 |
| CCC INFORMATION SERVICE GROUP INC | EQUITY | 12487Q109 | 877 | 120,000 SH | | DEFINED | 1 | |
| CCC INFORMATION SVCS GROUP INC | COM | 12487Q109 | 21 | 2862 SH | | DEFINED | 6, 7, 8 | 2862 |
| CCC INFORMATION SVCS GROUP INC | COM | 12487Q109 | 2 | 284 SH | | DEFINED | 5 | 284 |
| CDW COMPUTER CTRS INC | COM | 125129106 | 3719 | 102800 SH | | DEFINED | 6, 7, 8 | 102800 |
| CEC ENTMT INC | COM | 125137109 | 384 | 11253 SH | | DEFINED | 6, 7, 8 | 11253 |
| CEC ENTMT INC | COM | 125137109 | 26 | 757 SH | | DEFINED | 5 | 757 |
| CELERITEK INC | COM | 150926103 | 42 | 3550 SH | | DEFINED | 6, 7, 8 | 3550 |
| CELERITEK INC | COM | 150926103 | 4 | 335 SH | | DEFINED | 5 | 335 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 429 | 15700 SH | | DEFINED | 6, 7, 8 | 15700 |
| CELL GENESYS INC | COM | 150921104 | 173 | 10798 SH | | DEFINED | 6, 7, 8 | 10798 |
| CELL GENESYS INC | COM | 150921104 | 15 | 937 SH | | DEFINED | 5 | 937 |

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|--------------------------------------|---------------|-----------|-------|----------------------------|--------------|--------------------|--------------|---------|
| CELL PATHWAYS INC NEW | COM | 15114R101 | 25 | 7666 SH | DEFINED | 6, 7, 8 | 7666 | |
| CELL PATHWAYS INC NEW | COM | 15114R101 | 3 | 761 SH | DEFINED | 5 | 761 | |
| CELL THERAPEUTICS INC | COM | 150934107 | 230 | 9561 SH | DEFINED | 6, 7, 8 | 9561 | |
| CELL THERAPEUTICS INC | COM | 150934107 | 22 | 919 SH | DEFINED | 5 | 919 | |
| CELL THERAPEUTICS INC | EQUITY | 150934107 | 2405 | 100000 SH | DEFINED | 2 | | |
| CEMEX S A | SPON ADR 5 | | | | | | | |
| | ORD | 151290889 | 231 | 11267 SH | DEFINED | 6, 7, 8 | 11267 | |
| CENDANT CORP | COM | 151313103 | 6383 | 498680 SH | DEFINED | 6, 7, 8 | 498680 | |
| CENDANT CORP | COM | 151313103 | 60 | 4650 SH | DEFINED | 5 | 4650 | |
| CENDANT CORP | EQUITY | 151313103 | 4078 | 313300 SH | DEFINED | 2 | | |
| CENDANT CORPORATION | EQUITY | 151313103 | 182 | 14,200 SH | DEFINED | 1 | | |
| CENTENNIAL BANCORP | COM | 15133T104 | 46 | 6069 SH | DEFINED | 6, 7, 8 | 6069 | |
| CENTENNIAL BANCORP | COM | 15133T104 | 4 | 589 SH | DEFINED | 5 | 589 | |
| CENTENNIAL COMMUNCTNS CORP NEW | CL A NEW | 15133V208 | 21 | 2331 SH | DEFINED | 6, 7, 8 | 2331 | |
| CENTENNIAL COMMUNCTNS CORP NEW | CL A NEW | 15133V208 | 2 | 221 SH | DEFINED | 5 | 221 | |
| CENTERPOINT PPTYS TR | SH BEN INT | 151895109 | 303 | 6350 SH | DEFINED | 6, 7, 8 | 6350 | |
| | TITLE | CUSIP | VALUE | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
| CENTERPOINT PPTYS TR | SH BEN INT | 151895109 | 27 | 559 SH | | DEFINED | 5 | 559 |
| CENTERPOINT PPTYS TRUST | EQUITY | 151895109 | 8414 | 176200 SH | | Sole | 3 | 154000 |
| CENTEX CONSTRUCTION PRODUCTS | COM | 15231R109 | 61 | 2051 SH | | DEFINED | 6, 7, 8 | 2051 |
| CENTEX CONSTRUCTION PRODUCTS | COM | 15231R109 | 5 | 184 SH | | DEFINED | 5 | 184 |
| CENTEX CORP | EQUITY | 152312104 | 34 | 1,000 SH | | DEFINED | 1 | |
| CENTEX CORP | COM | 152312104 | 1477 | 43800 SH | | DEFINED | 6, 7, 8 | 43800 |
| CENTEX CORP | COM | 152312104 | 6 | 180 SH | | DEFINED | 5 | 180 |
| CENTEX CORP COM | EQUITY | 152312104 | 22758 | 674700 SH | | Sole | 3 | 627400 |
| CENTILLIUM COMMUNICATIONS INC | EQUITY | 152319109 | 7061 | 1165100 SH | | Sole | 3 | 1165100 |
| CENTILLIUM COMMUNICATIONS INC | COM | 152319109 | 43 | 7156 SH | | DEFINED | 6, 7, 8 | 7156 |
| CENTILLIUM COMMUNICATIONS INC | COM | 152319109 | 4 | 710 SH | | DEFINED | 5 | 710 |
| CENTRA SOFTWARE INC | COM | 15234X103 | 52 | 6031 SH | | DEFINED | 6, 7, 8 | 6031 |
| CENTRA SOFTWARE INC | COM | 15234X103 | 5 | 598 SH | | DEFINED | 5 | 598 |
| CENTRAL COAST BANCORP | COM | 153145107 | 35 | 1669 SH | | DEFINED | 6, 7, 8 | 1669 |
| CENTRAL COAST BANCORP | COM | 153145107 | 3 | 166 SH | | DEFINED | 5 | 166 |

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|------------------------------|--------------|-----------|-------|---------------|---------|---------|--------|
| CENTRAL PKG CORP | COM | 154785109 | 75 | 5337 SH | DEFINED | 6, 7, 8 | 5337 |
| CENTRAL PKG CORP | COM | 154785109 | 7 | 483 SH | DEFINED | 5 | 483 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 63 | 3629 SH | DEFINED | 6, 7, 8 | 3629 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 6 | 325 SH | DEFINED | 5 | 325 |
| CENTURY ALUM CO | COM | 156431108 | 29 | 3587 SH | DEFINED | 6, 7, 8 | 3587 |
| CENTURY ALUM CO | COM | 156431108 | 3 | 352 SH | DEFINED | 5 | 352 |
| CENTURY BUSINESS SVCS INC | COM | 156490104 | 62 | 24699 SH | DEFINED | 6, 7, 8 | 24699 |
| CENTURY BUSINESS SVCS INC | COM | 156490104 | 6 | 2212 SH | DEFINED | 5 | 2212 |
| CENTURYTEL INC | EQUITY | 156700106 | 77 | 2,300 SH | DEFINED | 1 | |
| CENTURYTEL INC | COM | 156700106 | 1998 | 59630 SH | DEFINED | 6, 7, 8 | 59630 |
| CENTURYTEL INC | COM | 156700106 | 14 | 420 SH | DEFINED | 5 | 420 |
| CEPHALON INC | EQUITY | 156708109 | 13280 | 255100 SH | DEFINED | 2 | |
| CERIDIAN CORP NEW | COM | 156779100 | 2878 | 198470 SH | DEFINED | 6, 7, 8 | 198470 |
| CERIDIAN CORP NEW | COM | 156779100 | 8 | 570 SH | DEFINED | 5 | 570 |
| CERNER CORP | COM | 156782104 | 277 | 5600 SH | DEFINED | 6, 7, 8 | 5600 |
| CERNER CORP | EQUITY | 156782104 | 6118 | 122800 SH | DEFINED | 2 | |
| CERTEGY INC | COM | 156880106 | 2492 | 96000 SH | DEFINED | 6, 7, 8 | 96000 |
| CERTEGY INC COM | EQUITY | 156880106 | 24236 | 933600 SH | Sole | 3 | 916900 |
| CERUS CORP | COM | 157085101 | 152 | 3211 SH | DEFINED | 6, 7, 8 | 3211 |
| CERUS CORP | COM | 157085101 | 15 | 309 SH | DEFINED | 5 | 309 |
| CFS BANCORP INC | COM | 12525D102 | 75 | 5052 SH | DEFINED | 6, 7, 8 | 5052 |
| CFS BANCORP INC | COM | 12525D102 | 7 | 452 SH | DEFINED | 5 | 452 |
| CH ENERGY GROUP INC | COM | 12541M102 | 215 | 5300 SH | DEFINED | 6, 7, 8 | 5300 |
| CH ENERGY GROUP INC | COM | 12541M102 | 18 | 445 SH | DEFINED | 5 | 445 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 104 | 15014 SH | DEFINED | 6, 7, 8 | 15014 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 9 | 1345 SH | DEFINED | 5 | 1345 |
| CHAMPION ENTERPRISES INC | EQUITY | 158496109 | 403 | 52600 SH | DEFINED | 2 | |
| Champion International | CORP BOND | 158525AV7 | 4658 | 5,000,000 PRN | DEFINED | 4 | |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|----------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|-------|
| CHAMPIONSHIP AUTO RACING TEAM | COM | 158711101 | 55 | 3934 SH | | DEFINED | 6, 7, 8 | 3934 |
| CHAMPIONSHIP AUTO RACING TEAM | COM | 158711101 | 5 | 352 SH | | DEFINED | 5 | 352 |
| CHARLES RIV LABORATORIES INTL | EQUITY | 159864107 | 5968 | 169800 SH | | DEFINED | 2 | |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 892 | 25212 SH | | DEFINED | 6, 7, 8 | 25212 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 40 | 1135 SH | | DEFINED | 5 | 1135 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 76 | 5872 SH | | DEFINED | 6, 7, 8 | 5872 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 8 | 583 SH | | DEFINED | 5 | 583 |

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|--|---------|-----------|-------|-----------|-------|---------|---------|---------|
| CHARMING SHOPPES INC | COM | 161133103 | 150 | 30462 | SH | DEFINED | 6, 7, 8 | 30462 |
| CHARMING SHOPPES INC | COM | 161133103 | 13 | 2629 | SH | DEFINED | 5 | 2629 |
| CHARTER MUN MTG ACCEP CO | BEN INT | 160908109 | 154 | 9618 | SH | DEFINED | 6, 7, 8 | 9618 |
| CHARTER MUN MTG ACCEP CO | BEN INT | 160908109 | 14 | 861 | SH | DEFINED | 5 | 861 |
| CHARTER ONE FINANCIAL, INC. | EQUITY | 160903100 | 103 | 3,659 | SH | DEFINED | 1 | |
| CHARTER ONE FIN'L CHARTER ONE FINL INC | EQUITY | 160903100 | 64303 | 2278620 | SH | Sole | 3 | 2111578 |
| CHARTER ONE FINL INC | COM | 160903100 | 2590 | 91766 | SH | DEFINED | 6, 7, 8 | 91766 |
| CHARTER ONE FINL INC | COM | 160903100 | 18 | 651 | SH | DEFINED | 5 | 651 |
| CHATEAU CMNTYS INC | COM | 161726104 | 178 | 6048 | SH | DEFINED | 6, 7, 8 | 6048 |
| CHATEAU CMNTYS INC | COM | 161726104 | 16 | 551 | SH | DEFINED | 5 | 551 |
| CHATEAU COMMUNITIES INC COM | EQUITY | 161726104 | 16963 | 576000 | SH | Sole | 3 | 519000 |
| CHEAP TICKETS INC | COM | 162672109 | 56 | 3396 | SH | DEFINED | 6, 7, 8 | 3396 |
| CHEAP TICKETS INC | COM | 162672109 | 5 | 307 | SH | DEFINED | 5 | 307 |
| CHECK POINT SOFTWARE | EQUITY | M22465104 | 470 | 43800 | SH | DEFINED | 2 | |
| CHECK POINT SOFTWARE TECH | EQUITY | M22465104 | 437 | 19,850 | SH | DEFINED | 1 | |
| CHECK POINT SOFTWARE TECH LTD | ORD | M22465104 | 92 | 4200 | SH | DEFINED | 6, 7, 8 | 4200 |
| CHECKFREE CORP NEW | COM | 162813109 | 1526 | 89900 | SH | DEFINED | 6, 7, 8 | 89900 |
| CHECKPOINT SYS INC | COM | 162825103 | 97 | 8889 | SH | DEFINED | 6, 7, 8 | 8889 |
| CHECKPOINT SYS INC | COM | 162825103 | 9 | 801 | SH | DEFINED | 5 | 801 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 252 | 10519 | SH | DEFINED | 6, 7, 8 | 10519 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 25 | 1024 | SH | DEFINED | 5 | 1024 |
| CHEESECAKE FACTORY INC COM | EQUITY | 163072101 | 19281 | 805037 | SH | Sole | 3 | 789788 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 178 | 3916 | SH | DEFINED | 6, 7, 8 | 3916 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 17 | 379 | SH | DEFINED | 5 | 379 |
| CHELSEA PPTY GROUP INC COM | EQUITY | 163421100 | 900 | 19800 | SH | Sole | 3 | |
| CHEMED CORP | COM | 163596109 | 80 | 2780 | SH | DEFINED | 6, 7, 8 | 2780 |
| CHEMED CORP | COM | 163596109 | 7 | 249 | SH | DEFINED | 5 | 249 |
| CHEMFIRST INC | COM | 16361A106 | 69 | 3400 | SH | DEFINED | 6, 7, 8 | 3400 |
| CHEMFIRST INC | COM | 16361A106 | 6 | 304 | SH | DEFINED | 5 | 304 |
| CHEMICAL FINL CORP | COM | 163731102 | 183 | 6736 | SH | DEFINED | 6, 7, 8 | 6736 |
| CHEMICAL FINL CORP | COM | 163731102 | 16 | 583 | SH | DEFINED | 5 | 583 |
| CHESAPEAKE CORP | COM | 165159104 | 123 | 4756 | SH | DEFINED | 6, 7, 8 | 4756 |
| CHESAPEAKE CORP | COM | 165159104 | 11 | 426 | SH | DEFINED | 5 | 426 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 224 | 39678 | SH | DEFINED | 6, 7, 8 | 39678 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 22 | 3807 | SH | DEFINED | 5 | 3807 |
| CHEVRON CORPORATION | EQUITY | 166751107 | 907 | 10,700 | SH | DEFINED | 1 | |
| CHEVRON CORPORATION | COM | | | 166751107 | 26178 | 308890 | SH | DEFIN |
| CHEVRON CORPORATION | COM | | | 166751107 | 162 | 1910 | SH | DEFIN |

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|--------------------------------------|--------|-----------|-------|---------|----|-------|
| CHICOS FAS INC | COM | 168615102 | 147 | 6243 | SH | DEFIN |
| CHICOS FAS INC | COM | 168615102 | 14 | 600 | SH | DEFIN |
| CHILDRENS PL RETAIL STORES INC | COM | 168905107 | 54 | 3001 | SH | DEFIN |
| CHILDRENS PL RETAIL STORES INC | COM | 168905107 | 5 | 298 | SH | DEFIN |
| CHILES OFFSHORE INC | COM | 16888M104 | 42 | 2079 | SH | DEFIN |
| CHILES OFFSHORE INC | COM | 16888M104 | 4 | 200 | SH | DEFIN |
| CHINA MOBILE HK LTD - SPON ADR | EQUITY | 16941M109 | 1645 | 102,500 | SH | DEFIN |
| CHIPPAC INC | CL A | 169657103 | 21 | 9197 | SH | DEFIN |
| CHIPPAC INC | CL A | 169657103 | 2 | 913 | SH | DEFIN |
| CHIRON CORP | COM | 170040109 | 3781 | 85110 | SH | DEFIN |
| CHIRON CORP | COM | 170040109 | 25 | 570 | SH | DEFIN |
| CHIRON CORP. | EQUITY | 170040109 | 142 | 3,200 | SH | DEFIN |
| CHITTENDEN CORP | COM | 170228100 | 229 | 9013 | SH | DEFIN |
| CHITTENDEN CORP | COM | 170228100 | 21 | 830 | SH | DEFIN |
| CHOICE HOTELS INTL INC | COM | 169905106 | 170 | 10279 | SH | DEFIN |
| CHOICE HOTELS INTL INC | COM | 169905106 | 15 | 934 | SH | DEFIN |
| CHOICE ONE COMMUNICATION INC | COM | 17038P104 | 5 | 3137 | SH | DEFIN |
| CHOICE ONE COMMUNICATION INC | COM | 17038P104 | 0 | 281 | SH | DEFIN |
| CHOICEPOINT INC | COM | 170388102 | 3735 | 89700 | SH | DEFIN |
| CHOICEPOINT INC COM | EQUITY | 170388102 | 6492 | 155900 | SH | Sole |
| CHORDIANT SOFTWARE INC | COM | 170404107 | 15 | 7855 | SH | DEFIN |
| CHORDIANT SOFTWARE INC | COM | 170404107 | 1 | 780 | SH | DEFIN |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 123 | 4083 | SH | DEFIN |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 12 | 405 | SH | DEFIN |
| CHUBB CORP | EQUITY | 171232101 | 2765 | 38,715 | SH | DEFIN |
| CHUBB CORP | COM | 171232101 | 7782 | 108971 | SH | DEFIN |
| CHUBB CORP | COM | 171232101 | 81 | 1140 | SH | DEFIN |
| CHURCH & DWIGHT INC | COM | 171340102 | 1642 | 63532 | SH | DEFIN |
| CHURCH & DWIGHT INC | COM | 171340102 | 26 | 993 | SH | DEFIN |
| CHURCHILL DOWNS INC | COM | 171484108 | 24 | 863 | SH | DEFIN |
| CHURCHILL DOWNS INC | COM | 171484108 | 2 | 77 | SH | DEFIN |
| CIA ANONIMA TELEF DE VEN-ADR (CANTV) | EQUITY | 204421101 | 560 | 24,300 | SH | DEFIN |
| CIA PARANAENSE ENER-SP ADR | EQUITY | 20441B407 | 238 | 40,700 | SH | DEFIN |
| CIA TELECOM CHILE-SPONS ADR | EQUITY | 204449300 | 392 | 39,750 | SH | DEFIN |
| CIBER INC | COM | 17163B102 | 95 | 15058 | SH | DEFIN |
| CIBER INC | COM | 17163B102 | 8 | 1348 | SH | DEFIN |
| CIENA CORP | EQUITY | 171779101 | 56 | 5,400 | SH | DEFIN |
| CIENA CORP | COM | 171779101 | 1495 | 145320 | SH | DEFIN |
| CIENA CORP | COM | 171779101 | 10 | 970 | SH | DEFIN |
| CIENA CORP | EQUITY | 171779101 | 2599 | 196500 | SH | DEFIN |
| CIGNA CORP | EQUITY | 125509109 | 207 | 2,500 | SH | DEFIN |
| CIGNA CORP | COM | 125509109 | 12614 | 152072 | SH | DEFIN |
| CIGNA CORP | COM | 125509109 | 141 | 1700 | SH | DEFIN |
| CIMA LABS INC | COM | 171796105 | 251 | 4124 | SH | DEFIN |
| CIMA LABS INC | COM | 171796105 | 24 | 399 | SH | DEFIN |
| CINCINNATI FINANCIAL CORPORATION | EQUITY | 172062101 | 112 | 2,700 | SH | DEFIN |
| CINCINNATI FINL CORP | COM | 172062101 | 2827 | 67930 | SH | DEFIN |
| CINCINNATI FINL CORP | COM | 172062101 | 20 | 480 | SH | DEFIN |
| CINERGY CORP | EQUITY | 172474108 | 80 | 2,600 | SH | DEFIN |
| CINERGY CORP | COM | 172474108 | 2078 | 67310 | SH | DEFIN |
| CINERGY CORP | COM | 172474108 | 15 | 470 | SH | DEFIN |
| CINTAS CORP | EQUITY | 172908105 | 113 | 2,800 | SH | DEFIN |
| CINTAS CORP | COM | 172908105 | 3030 | 75180 | SH | DEFIN |
| CINTAS CORP | COM | 172908105 | 20 | 500 | SH | DEFIN |
| CIPHERGEN BIOSYSTEMS INC | COM | 17252Y104 | 14 | 4724 | SH | DEFIN |
| CIPHERGEN BIOSYSTEMS INC | COM | 17252Y104 | 1 | 466 | SH | DEFIN |
| CIRCOR INTL INC | COM | 17273K109 | 40 | 2696 | SH | DEFIN |

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|---------------------------------------|----------------|-----------|--------|-----------|-----|-------|
| CIRCOR INTL INC | COM | 17273K109 | 4 | 241 | SH | DEFIN |
| CIRCUIT CITY STORE INC | CIRCT CITY GRP | 172737108 | 1240 | 103310 | SH | DEFIN |
| CIRCUIT CITY STORE INC | CARMAX GROUP | 172737306 | 91 | 8062 | SH | DEFIN |
| CIRCUIT CITY STORE INC | CIRCT CITY GRP | 172737108 | 7 | 620 | SH | DEFIN |
| CIRCUIT CITY STORE INC | CARMAX GROUP | 172737306 | 8 | 722 | SH | DEFIN |
| CIRCUIT CITY STORES-CIRCUIT CITY GROU | EQUITY | 172737108 | 41 | 3,400 | SH | DEFIN |
| CIRRUS LOGIC INC | COM | 172755100 | 1130 | 152250 | SH | DEFIN |
| CIRRUS LOGIC INC | COM | 172755100 | 5 | 630 | SH | DEFIN |
| CISCO SYS INC | COM | 17275R102 | 42941 | 3525520 | SH | DEFIN |
| CISCO SYS INC | COM | 17275R102 | 334 | 27410 | SH | DEFIN |
| CISCO SYS INC | EQUITY | 17275R102 | 14200 | 1021900 | SH | DEFIN |
| Cisco Systems | EQUITY | 17275R102 | 664 | 54,500 | SH | DEFIN |
| CISCO SYSTEMS INC. | EQUITY | 17275R102 | 11755 | 965,070 | SH | DEFIN |
| CIT Capital Trust I | CORPBOND | 125563AC0 | 4627 | 5,000,000 | PRN | DEFIN |
| CITIGROUP INC | EQUITY | 172967101 | 88196 | 2,012,862 | SH | DEFIN |
| CITIGROUP INC | EQUITY | 172937101 | 40183 | 1266229 | SH | DEFIN |
| CITIGROUP INC | COM | 172967101 | 107100 | 2644456 | SH | DEFIN |
| CITIGROUP INC | COM | 172967101 | 788 | 19452 | SH | DEFIN |
| CITIZENS BKG CORP MICH | COM | 174420109 | 469 | 14619 | SH | DEFIN |
| CITIZENS BKG CORP MICH | COM | 174420109 | 40 | 1259 | SH | DEFIN |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B101 | 44 | 4,700 | SH | DEFIN |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 1134 | 120590 | SH | DEFIN |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 8 | 850 | SH | DEFIN |
| CITIZENS INC | CL A | 174740100 | 56 | 5570 | SH | DEFIN |
| CITIZENS INC | CL A | 174740100 | 6 | 547 | SH | DEFIN |
| CITRIX SYS INC | COM | 177376100 | 1625 | 82080 | SH | DEFIN |
| CITRIX SYS INC | COM | 177376100 | 11 | 550 | SH | DEFIN |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN | AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|-----------------|-----------|--------|
| CITRIX SYS INC | EQUITY | 177376100 | 2672 | 130000 | SH | | DEFINED | 2 | |
| CITRIX SYSTEMS INC | EQUITY | 177376100 | 61 | 3,100 | SH | | DEFINED | 1 | |
| CITY BK LYNNWOOD WASH | COM | 17770A109 | 65 | 2665 | SH | | DEFINED | 6,7,8 | 2665 |
| CITY BK LYNNWOOD WASH | COM | 17770A109 | 6 | 263 | SH | | DEFINED | 5 | 263 |
| CITY HLDG CO | COM | 177835105 | 53 | 5308 | SH | | DEFINED | 6,7,8 | 5308 |
| CITY HLDG CO | COM | 177835105 | 5 | 475 | SH | | DEFINED | 5 | 475 |
| CITY NATL CORP | COM | 178566105 | 3078 | 71325 | SH | | DEFINED | 6,7,8 | 71325 |
| CLAIRES STORES INC | COM | 179584107 | 889 | 70249 | SH | | DEFINED | 6,7,8 | 70249 |
| CLAIRES STORES INC | COM | 179584107 | 14 | 1146 | SH | | DEFINED | 5 | 1146 |
| CLARCOR INC | COM | 179895107 | 165 | 6887 | SH | | DEFINED | 6,7,8 | 6887 |
| CLARCOR INC | COM | 179895107 | 14 | 600 | SH | | DEFINED | 5 | 600 |
| CLARENT CORP DEL | COM | 180461105 | 14 | 8873 | SH | | DEFINED | 6,7,8 | 8873 |
| CLARENT CORP DEL | COM | 180461105 | 1 | 840 | SH | | DEFINED | 5 | 840 |
| CLARK / BARDES INC | COM | 180668105 | 51 | 2374 | SH | | DEFINED | 6,7,8 | 2374 |
| CLARK / BARDES INC | COM | 180668105 | 5 | 236 | SH | | DEFINED | 5 | 236 |
| CLAYTON HOMES INC | COM | 184190106 | 1969 | 161400 | SH | | DEFINED | 6,7,8 | 161400 |
| CLAYTON HOMES INC | EQUITY | 184190106 | 509 | 38000 | SH | | DEFINED | 2 | |
| CLEAR CHANNEL COMMUN | EQUITY | 184502102 | 1351 | 34000 | SH | | Sole | 3 | 34000 |
| CLEAR CHANNEL COMMUNICATIONS | EQUITY | 184502102 | 7857 | 197,660 | SH | | DEFINED | 1 | |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 10259 | 258090 | SH | | DEFINED | 6,7,8 | 258090 |

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|---------------------------------|--------|-----------|-------|-----------|---------|-------|--------|
| COMMUNICATIONS CLEAR CHANNEL | COM | 184502102 | 78 | 1950 SH | DEFINED | 5 | 1950 |
| COMMUNICATIONS | EQUITY | 184502102 | 15418 | 384510 SH | DEFINED | 2 | |
| CLECO CORP NEW | COM | 12561W105 | 1358 | 65867 SH | DEFINED | 6,7,8 | 65867 |
| CLECO CORP NEW | COM | 12561W105 | 23 | 1130 SH | DEFINED | 5 | 1130 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 43 | 3000 SH | DEFINED | 6,7,8 | 3000 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 4 | 269 SH | DEFINED | 5 | 269 |
| CLICK COMMERCE INC | COM | 18681D109 | 7 | 4882 SH | DEFINED | 6,7,8 | 4882 |
| CLICK COMMERCE INC | COM | 18681D109 | 1 | 484 SH | DEFINED | 5 | 484 |
| CLOROX CO | EQUITY | 189054109 | 5717 | 154507 SH | DEFINED | 2 | |
| CLOROX CO DEL | COM | 189054109 | 4236 | 114490 SH | DEFINED | 6,7,8 | 114490 |
| CLOROX CO DEL | COM | 189054109 | 26 | 710 SH | DEFINED | 5 | 710 |
| CLOROX CO. | EQUITY | 189054109 | 144 | 3,900 SH | DEFINED | 1 | |
| CLOSURE MED CORP | COM | 189093107 | 29 | 1518 SH | DEFINED | 6,7,8 | 1518 |
| CLOSURE MED CORP | COM | 189093107 | 3 | 151 SH | DEFINED | 5 | 151 |
| CMGI INC | COM | 125750109 | 7 | 6820 SH | DEFINED | 6,7,8 | 6820 |
| CMS ENERGY CORP | EQUITY | 125896100 | 46 | 2,300 SH | DEFINED | 1 | |
| CMS ENERGY CORP | COM | 125896100 | 1269 | 63440 SH | DEFINED | 6,7,8 | 63440 |
| CMS ENERGY CORP | COM | 125896100 | 8 | 390 SH | DEFINED | 5 | 390 |
| CNA SURETY CORP | COM | 12612L108 | 65 | 4809 SH | DEFINED | 6,7,8 | 4809 |
| CNA SURETY CORP | COM | 12612L108 | 6 | 431 SH | DEFINED | 5 | 431 |
| CNET NETWORKS INC | COM | 12613R104 | 12 | 2820 SH | DEFINED | 6,7,8 | 2820 |
| CNF INC | COM | 12612W104 | 1306 | 57200 SH | DEFINED | 6,7,8 | 57200 |
| COACH INC | COM | 189754104 | 1434 | 54105 SH | DEFINED | 6,7,8 | 54105 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|--------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|---------|
| COACH INC | EQUITY | 189754104 | 2068 | 70600 SH | | DEFINED | 2 | |
| COACH INC COM | EQUITY | 189754104 | 30020 | 1132400 SH | | Sole | 3 | 1112300 |
| COACHMEN INDS INC | COM | 189873102 | 40 | 4445 SH | | DEFINED | 6,7,8 | 4445 |
| COACHMEN INDS INC | COM | 189873102 | 4 | 398 SH | | DEFINED | 5 | 398 |
| COASTAL BANCORP INC | COM | 19041P105 | 46 | 1309 SH | | DEFINED | 6,7,8 | 1309 |
| COASTAL BANCORP INC | COM | 19041P105 | 4 | 117 SH | | DEFINED | 5 | 117 |
| COBALT CORP | COM | 19074W100 | 13 | 2579 SH | | DEFINED | 6,7,8 | 2579 |
| COBALT CORP | COM | 19074W100 | 1 | 256 SH | | DEFINED | 5 | 256 |
| COBIZ INC | COM | 190897108 | 26 | 1984 SH | | DEFINED | 6,7,8 | 1984 |
| COBIZ INC | COM | 190897108 | 3 | 197 SH | | DEFINED | 5 | 197 |
| COCA COLA | EQUITY | 191216100 | 34688 | 740,400 SH | | DEFINED | 1 | |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 10 | 271 SH | | DEFINED | 6,7,8 | 271 |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 1 | 27 SH | | DEFINED | 5 | 27 |
| COCA COLA CO | COM | 191216100 | 56614 | 1208420 SH | | DEFINED | 6,7,8 | 1208420 |
| COCA COLA CO | COM | 191216100 | 431 | 9200 SH | | DEFINED | 5 | 9200 |
| COCA COLA CO | EQUITY | 191216100 | 1928 | 41100 SH | | DEFINED | 2 | |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 2887 | 188210 SH | | DEFINED | 6,7,8 | 188210 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 20 | 1330 SH | | DEFINED | 5 | 1330 |
| COCA-COLA ENTERPRISES | EQUITY | 191219104 | 114 | 7,400 SH | | DEFINED | 1 | |
| COCA-COLA FEMSA S.A.-SP ADR | EQUITY | 191241108 | 972 | 49,200 SH | | DEFINED | 1 | |

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|--------------------------------------|--------|-----------|-------|-----------|---------|---------|--------|
| COGNEX CORP | COM | 192422103 | 177 | 9021 SH | DEFINED | 6, 7, 8 | 9021 |
| COGNEX CORP | COM | 192422103 | 17 | 865 SH | DEFINED | 5 | 865 |
| COGNIZANT TECHNOLOGY SOLUTIONS | CL A | 192446102 | 48 | 2127 SH | DEFINED | 6, 7, 8 | 2127 |
| COGNIZANT TECHNOLOGY SOLUTIONS | CL A | 192446102 | 5 | 211 SH | DEFINED | 5 | 211 |
| COHERENT INC | COM | 192479103 | 318 | 11182 SH | DEFINED | 6, 7, 8 | 11182 |
| COHERENT INC | COM | 192479103 | 22 | 779 SH | DEFINED | 5 | 779 |
| COHU INC | COM | 192576106 | 88 | 5859 SH | DEFINED | 6, 7, 8 | 5859 |
| COHU INC | COM | 192576106 | 9 | 573 SH | DEFINED | 5 | 573 |
| COINSTAR INC | COM | 19259P300 | 115 | 5854 SH | DEFINED | 6, 7, 8 | 5854 |
| COINSTAR INC | COM | 19259P300 | 11 | 581 SH | DEFINED | 5 | 581 |
| COLDWATER CREEK INC | COM | 193068103 | 20 | 1113 SH | DEFINED | 6, 7, 8 | 1113 |
| COLDWATER CREEK INC | COM | 193068103 | 2 | 110 SH | DEFINED | 5 | 110 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 27 | 2115 SH | DEFINED | 6, 7, 8 | 2115 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 3 | 210 SH | DEFINED | 5 | 210 |
| COLE NATIONAL CORP NEW | CL A | 193290103 | 41 | 3088 SH | DEFINED | 6, 7, 8 | 3088 |
| COLE NATIONAL CORP NEW | CL A | 193290103 | 4 | 277 SH | DEFINED | 5 | 277 |
| Colgate | EQUITY | 194162103 | 3349 | 57,500 SH | DEFINED | 4 | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 16580 | 284628 SH | DEFINED | 6, 7, 8 | 284628 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 153 | 2620 SH | DEFINED | 5 | 2620 |
| COLGATE-PALMOLIVE | EQUITY | 194162103 | 627 | 10,760 SH | DEFINED | 1 | |
| COLLINS & AIKMAN CORP NEW | COM | 194830105 | 167 | 27225 SH | DEFINED | 6, 7, 8 | 27225 |
| COLLINS & AIKMAN CORP NEW | COM | 194830105 | 15 | 2460 SH | DEFINED | 5 | 2460 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 2104 | 164388 SH | DEFINED | 6, 7, 8 | 164388 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DCRETN | OTHR MGRS | SOLE |
|---------------------------|-------------------|-----------|-----------------|-------------------------|-----------|----------------|-----------|--------|
| COLONIAL BANCGROUP INC | COM | 195493309 | 39 | 3075 SH | | DEFINED | 5 | 3075 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 136 | 4590 SH | | DEFINED | 6, 7, 8 | 4590 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 12 | 411 SH | | DEFINED | 5 | 411 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 56 | 4122 SH | | DEFINED | 6, 7, 8 | 4122 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 5 | 369 SH | | DEFINED | 5 | 369 |
| COLUMBIA LABS INC | COM | 197779101 | 32 | 7047 SH | | DEFINED | 6, 7, 8 | 7047 |
| COLUMBIA LABS INC | COM | 197779101 | 3 | 699 SH | | DEFINED | 5 | 699 |
| COMCAST CORP | CL A SPL | 200300200 | 18465 | 514770 SH | | DEFINED | 6, 7, 8 | 514770 |
| COMCAST CORP | CL A SPL | 200300200 | 141 | 3920 SH | | DEFINED | 5 | 3920 |

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|-----------------------------------|--------|-----------|-------|------------|---------|-------|---------|
| COMCAST CORP | EQUITY | 200300200 | 3657 | 101900 SH | DEFINED | 2 | |
| COMCAST CORP . SPECIAL CL A | EQUITY | 200300200 | 563 | 15,700 SH | DEFINED | 1 | |
| COMDISCO INC | COM | 200336105 | 20 | 33407 SH | DEFINED | 6,7,8 | 33407 |
| COMDISCO INC | COM | 200336105 | 2 | 2992 SH | DEFINED | 5 | 2992 |
| COMERICA INC | EQUITY | 200340107 | 166 | 3,000 SH | DEFINED | 1 | |
| COMERICA INC | COM | 200340107 | 6194 | 111810 SH | DEFINED | 6,7,8 | 111810 |
| COMERICA INC | COM | 200340107 | 29 | 530 SH | DEFINED | 5 | 530 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 1905 | 50630 SH | DEFINED | 6,7,8 | 50630 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 20 | 520 SH | DEFINED | 5 | 520 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 298 | 7851 SH | DEFINED | 6,7,8 | 7851 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 26 | 683 SH | DEFINED | 5 | 683 |
| COMMERCE ONE INC DEL | COM | 200693109 | 137 | 55872 SH | DEFINED | 6,7,8 | 55872 |
| COMMERCE ONE INC DEL | COM | 200693109 | 14 | 5544 SH | DEFINED | 5 | 5544 |
| COMMERCIAL BK NY | COM | 201462108 | 20 | 616 SH | DEFINED | 6,7,8 | 616 |
| COMMERCIAL BK NY | COM | 201462108 | 2 | 55 SH | DEFINED | 5 | 55 |
| COMMERCIAL FEDERAL CORPORATION | COM | 201647104 | 392 | 16139 SH | DEFINED | 6,7,8 | 16139 |
| COMMERCIAL FEDERAL CORPORATION | COM | 201647104 | 33 | 1355 SH | DEFINED | 5 | 1355 |
| COMMERCIAL METALS CO | COM | 201723103 | 100 | 3590 SH | DEFINED | 6,7,8 | 3590 |
| COMMERCIAL METALS CO | COM | 201723103 | 9 | 322 SH | DEFINED | 5 | 322 |
| COMMERCIAL NET LEASE RLTY INC | COM | 202218103 | 127 | 9587 SH | DEFINED | 6,7,8 | 9587 |
| COMMERCIAL NET LEASE RLTY INC | COM | 202218103 | 11 | 859 SH | DEFINED | 5 | 859 |
| COMMONWEALTH BANCORP INC | COM | 20268X102 | 56 | 2727 SH | DEFINED | 6,7,8 | 2727 |
| COMMONWEALTH BANCORP INC | COM | 20268X102 | 5 | 244 SH | DEFINED | 5 | 244 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 113 | 3077 SH | DEFINED | 6,7,8 | 3077 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 11 | 305 SH | DEFINED | 5 | 305 |
| COMMSCOPE INC | COM | 203372107 | 1338 | 74871 SH | DEFINED | 6,7,8 | 74871 |
| COMMSCOPE INC | COM | 203372107 | 25 | 1396 SH | DEFINED | 5 | 1396 |
| COMMUNITY BK SYS INC | COM | 203607106 | 61 | 2234 SH | DEFINED | 6,7,8 | 2234 |
| COMMUNITY BK SYS INC | COM | 203607106 | 8 | 280 SH | DEFINED | 5 | 280 |
| COMMUNITY BKS INC MILLERSBURG | COM | 203628102 | 52 | 2118 SH | DEFINED | 6,7,8 | 2118 |
| COMMUNITY BKS INC MILLERSBURG | COM | 203628102 | 5 | 196 SH | DEFINED | 5 | 196 |
| COMMUNITY FIRST BANKSHARES INC | COM | 203902101 | 276 | 11476 SH | DEFINED | 6,7,8 | 11476 |
| COMMUNITY FIRST BANKSHARES INC | COM | 203902101 | 24 | 990 SH | DEFINED | 5 | 990 |
| COMMUNITY HLTH SYS NEW COM | EQUITY | 203668108 | 77285 | 2598700 SH | Sole | 3 | 2475800 |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|--------------------------------|----------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|--------|
| COMMUNITY TR BANCORP INC | COM | 204149108 | 78 | 3248 SH | | DEFINED | 6,7,8 | 3248 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 7 | 291 SH | | DEFINED | 5 | 291 |
| COMPANHIA DE BEBIDAS-PR ADR | EQUITY | 20441W203 | 1816 | 113,440 SH | | DEFINED | 1 | |
| COMPAQ COMP CORP | EQUITY | 204493100 | 68 | 7104 SH | | DEFINED | 2 | |
| COMPAQ COMPUTER CORP | EQUITY | 204493100 | 234 | 28,200 SH | | DEFINED | 1 | |
| COMPAQ COMPUTER CORP | COM | 204493100 | 7099 | 854220 SH | | DEFINED | 6,7,8 | 854220 |
| COMPAQ COMPUTER CORP | COM | 204493100 | 53 | 6380 SH | | DEFINED | 5 | 6380 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 3905 | 150000 SH | | DEFINED | 6,7,8 | 150000 |
| COMPUCREDIT CORP | COM | 20478N100 | 23 | 3180 SH | | DEFINED | 6,7,8 | 3180 |
| COMPUCREDIT CORP | COM | 20478N100 | 2 | 316 SH | | DEFINED | 5 | 316 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 7900 | 306920 SH | | DEFINED | 6,7,8 | 306920 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 53 | 2040 SH | | DEFINED | 5 | 2040 |
| COMPUTER ASSOCIATES INT'L | EQUITY | 204912109 | 245 | 9,500 SH | | DEFINED | 1 | |
| COMPUTER NETWORK TECHNOLOGY CP | COM | 204925101 | 89 | 8431 SH | | DEFINED | 6,7,8 | 8431 |
| COMPUTER NETWORK TECHNOLOGY CP | COM | 204925101 | 9 | 837 SH | | DEFINED | 5 | 837 |
| COMPUTER SCIENCES CORP | EQUITY | 205363104 | 280 | 8,440 SH | | DEFINED | 1 | |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2365 | 71310 SH | | DEFINED | 6,7,8 | 71310 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 17 | 500 SH | | DEFINED | 5 | 500 |
| COMPUTERIZED THERMAL IMAGING | COM | 20557C108 | 40 | 18004 SH | | DEFINED | 6,7,8 | 18004 |
| COMPUTERIZED THERMAL IMAGING | COM | 20557C108 | 4 | 1787 SH | | DEFINED | 5 | 1787 |
| COMPUWARE CORP | EQUITY | 205638109 | 51 | 6,100 SH | | DEFINED | 1 | |
| COMPUWARE CORP | COM | 205638109 | 1330 | 159650 SH | | DEFINED | 6,7,8 | 159650 |
| COMPUWARE CORP | COM | 205638109 | 9 | 1100 SH | | DEFINED | 5 | 1100 |
| COMPX INTERNATIONAL INC | CL A | 20563P101 | 12 | 1145 SH | | DEFINED | 6,7,8 | 1145 |
| COMPX INTERNATIONAL INC | CL A | 20563P101 | 1 | 103 SH | | DEFINED | 5 | 103 |
| COMSTOCK RES INC | COM | | | | | | | |
| | NEW | 205768203 | 43 | 7161 SH | | DEFINED | 6,7,8 | 7161 |
| COMSTOCK RES INC | COM | | | | | | | |
| | NEW | 205768203 | 4 | 649 SH | | DEFINED | 5 | 649 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 1847 | 90190 SH | | DEFINED | 6,7,8 | 90190 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 11 | 550 SH | | DEFINED | 5 | 550 |
| Comverse Technology Inc. | EQUITY | 205862402 | 58 | 2,820 SH | | DEFINED | 1 | |
| CONAGRA FOODS INC | EQUITY | 205887102 | 200 | 8,900 SH | | DEFINED | 1 | |

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|---------------------|--------|-----------|-------|---------|----|---------|---------|--------|
| CONAGRA FOODS INC | COM | 205887102 | 8569 | 381680 | SH | DEFINED | 6, 7, 8 | 381680 |
| CONAGRA FOODS INC | COM | 205887102 | 72 | 3220 | SH | DEFINED | 5 | 3220 |
| CONAGRA INC | EQUITY | 205887102 | 45394 | 202201 | SH | DEFINED | 2 | |
| CONCEPTUS INC | COM | 206016107 | 35 | 2039 | SH | DEFINED | 6, 7, 8 | 2039 |
| CONCEPTUS INC | COM | 206016107 | 4 | 232 | SH | DEFINED | 5 | 232 |
| CONCEPTUS INC | EQUITY | 206016107 | 1131 | 65000 | SH | DEFINED | 2 | |
| CONCORD CAMERA CORP | COM | 206156101 | 73 | 16652 | SH | DEFINED | 6, 7, 8 | 16652 |
| CONCORD CAMERA CORP | COM | 206156101 | 3 | 669 | SH | DEFINED | 5 | 669 |
| CONCORD EFS INC | EQUITY | 206197105 | 7948 | 162,375 | SH | DEFINED | 1 | |
| CONCORD EFS INC | COM | 206197105 | 5236 | 106960 | SH | DEFINED | 6, 7, 8 | 106960 |
| CONCORD EFS INC | COM | 206197105 | 35 | 720 | SH | DEFINED | 5 | 720 |
| CONCORD EFS INC | EQUITY | 206197105 | 2692 | 55000 | SH | DEFINED | 2 | |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | OTHR MGRS | SOLE |
|------------------------------|-------------|-----------|-----------------|---------------------|---------|-----------|----------------|-----------|--------|
| CONCORD EFS INC | COM | 206197105 | 9303 | 190050 | SH | | Sole | 3 | 144850 |
| CONCURRENT COMPUTER CORP | EQUITY | 206710204 | 114 | 10000 | SH | | DEFINED | 2 | |
| CONCURRENT COMPUTER CORP NEW | COM | 206710204 | 142 | 15617 | SH | | DEFINED | 6, 7, 8 | 15617 |
| CONCURRENT COMPUTER CORP NEW | COM | 206710204 | 15 | 1640 | SH | | DEFINED | 5 | 1640 |
| CONCURRENT COMPUTR NEW COM | EQUITY | 206710204 | 6262 | 689600 | SH | | Sole | 3 | 677200 |
| CONECTIV INC | COM | 206829103 | 2442 | 103900 | SH | | DEFINED | 6, 7, 8 | 103900 |
| CONESTOGA ENTERPRISES INC | COM | 207015108 | 52 | 2263 | SH | | DEFINED | 6, 7, 8 | 2263 |
| CONESTOGA ENTERPRISES INC | COM | 207015108 | 5 | 222 | SH | | DEFINED | 5 | 222 |
| CONEXANT SYS INC | EQUITY | 207142100 | 672 | 60000 | SH | | DEFINED | 2 | |
| CONEXANT SYSTEMS INC | EQUITY | 207142100 | 34 | 4,100 | SH | | DEFINED | 1 | |
| CONEXANT SYSTEMS INC | COM | 207142100 | 909 | 109530 | SH | | DEFINED | 6, 7, 8 | 109530 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 6 | 740 | SH | | DEFINED | 5 | 740 |
| CONMED CORP | COM | 207410101 | 386 | 21831 | SH | | DEFINED | 6, 7, 8 | 21831 |
| CONMED CORP | COM | 207410101 | 11 | 642 | SH | | DEFINED | 5 | 642 |
| CONNECTICUT BANCSHARES INC | COM | 207540105 | 272 | 12307 | SH | | DEFINED | 6, 7, 8 | 12307 |
| CONNECTICUT BANCSHARES INC | COM | 207540105 | 7 | 316 | SH | | DEFINED | 5 | 316 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 60 | 2158 | SH | | DEFINED | 6, 7, 8 | 2158 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 6 | 215 | SH | | DEFINED | 5 | 215 |
| CONNETICS CORP | COM | 208192104 | 55 | 8447 | SH | | DEFINED | 6, 7, 8 | 8447 |
| CONNETICS CORP | COM | 208192104 | 5 | 838 | SH | | DEFINED | 5 | 838 |
| Conoco Inc | EQUITY | 208251405 | 507 | 20,000 | SH | | DEFINED | 4 | |
| CONOCO INC | CL B | 208251405 | 6964 | 274820 | SH | | DEFINED | 6, 7, 8 | 274820 |
| CONOCO INC | CL B | 208251405 | 47 | 1860 | SH | | DEFINED | 5 | 1860 |
| CONOCO INC - CLASS A | EQUITY | 208251306 | 7894 | 310,430 | SH | | DEFINED | 1 | |
| CONOCO INC - CLASS B | EQUITY | 208251405 | 264 | 10,400 | SH | | DEFINED | 1 | |

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|---------------------|--------|-----------|------|-----------|---------|---------|--------|
| CONSECO INC | COM | 208464107 | 1037 | 142820 SH | DEFINED | 6, 7, 8 | 142820 |
| CONSECO INC | COM | 208464107 | 7 | 1010 SH | DEFINED | 5 | 1010 |
| CONSECO INC. | EQUITY | 208464107 | 41 | 5,600 SH | DEFINED | 1 | |
| CONSOL ENERGY INC | COM | 20854P109 | 576 | 26900 SH | DEFINED | 6, 7, 8 | 26900 |
| Consolidated Edison | EQUITY | 209115104 | 204 | 5,000 SH | DEFINED | 4 | |
| CONSOLIDATED EDISON | | | | | | | |
| INC | EQUITY | 209115104 | 170 | 4,170 SH | DEFINED | 1 | |
| CONSOLIDATED EDISON | | | | | | | |
| INC | COM | 209115104 | 3651 | 89650 SH | DEFINED | 6, 7, 8 | 89650 |
| CONSOLIDATED EDISON | | | | | | | |
| INC | COM | 209115104 | 26 | 630 SH | DEFINED | 5 | 630 |
| CONSOLIDATED | | | | | | | |
| FREIGHTWAYS CORP | COM | 209232107 | 16 | 5255 SH | DEFINED | 6, 7, 8 | 5255 |
| CONSOLIDATED | | | | | | | |
| FREIGHTWAYS CORP | COM | 209232107 | 1 | 471 SH | DEFINED | 5 | 471 |
| CONSOLIDATED | | | | | | | |
| GRAPHICS INC | COM | 209341106 | 54 | 3152 SH | DEFINED | 6, 7, 8 | 3152 |
| CONSOLIDATED | | | | | | | |
| GRAPHICS INC | COM | 209341106 | 5 | 282 SH | DEFINED | 5 | 282 |
| CONSTELLATION 3D | | | | | | | |
| INC | COM | 210379103 | 3 | 3978 SH | DEFINED | 6, 7, 8 | 3978 |
| CONSTELLATION 3D | | | | | | | |
| INC | COM | 210379103 | 0 | 395 SH | DEFINED | 5 | 395 |
| CONSTELLATION | | | | | | | |
| BRANDS INC | CL A | 21036P108 | 217 | 5200 SH | DEFINED | 6, 7, 8 | 5200 |
| CONSTELLATION | | | | | | | |
| BRANDS INC | EQUITY | 21036P108 | 7799 | 266600 SH | DEFINED | 2 | |
| CONSTELLATION | | | | | | | |
| ENERGY GROUP | EQUITY | 210371100 | 65 | 2,700 SH | DEFINED | 1 | |
| CONSTELLATION | | | | | | | |
| ENERGY GROUP INC | COM | 210371100 | 1676 | 69260 SH | DEFINED | 6, 7, 8 | 69260 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|---------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|--------|
| CONSTELLATION | | | | | | | | |
| ENERGY GROUP INC | COM | 210371100 | 12 | 490 SH | | DEFINED | 5 | 490 |
| CONTINENTAL AIRLS | | | | | | | | |
| INC | CL B | 210795308 | 8 | 566 SH | | DEFINED | 6, 7 | 566 |
| CONVERA CORP | CL A | 211919105 | 14 | 5788 SH | | DEFINED | 6, 7, 8 | 5788 |
| CONVERA CORP | CL A | 211919105 | 1 | 574 SH | | DEFINED | 5 | 574 |
| CONVERGYS CORP | COM | 212485106 | 2004 | 72230 SH | | DEFINED | 6, 7, 8 | 72230 |
| CONVERGYS CORP | COM | 212485106 | 14 | 510 SH | | DEFINED | 5 | 510 |
| CONVERGYS | | | | | | | | |
| CORPORATION | EQUITY | 212485106 | 78 | 2,800 SH | | DEFINED | 1 | |
| COOPER CAMERON CORP | COM | 216640102 | 2577 | 78555 SH | | DEFINED | 6, 7, 8 | 78555 |
| COOPER CAMERON CORP | COM | 216640102 | 9 | 280 SH | | DEFINED | 5 | 280 |
| COOPER COS INC | NEW | 216648402 | 182 | 3890 SH | | DEFINED | 6, 7, 8 | 3890 |
| COOPER COS INC | NEW | 216648402 | 18 | 383 SH | | DEFINED | 5 | 383 |
| COOPER COS INC COM | | | | | | | | |
| NEW | EQUITY | 216648402 | 14999 | 319800 SH | | Sole | 3 | 314500 |
| COOPER INDS INC | COM | 216669101 | 1640 | 39550 SH | | DEFINED | 6, 7, 8 | 39550 |
| COOPER INDS INC | COM | 216669101 | 16 | 380 SH | | DEFINED | 5 | 380 |
| COOPER INDUSTRIES | EQUITY | 216669101 | 66 | 1,600 SH | | DEFINED | 1 | |

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|--------------------------------|--------|-----------|-------|------------|---------|-------|---------|
| COOPER TIRE & RUBBER | EQUITY | 216831107 | 17 | 1,200 SH | DEFINED | 1 | |
| COOPER TIRE & RUBR CO | COM | 216831107 | 899 | 63153 SH | DEFINED | 6,7,8 | 63153 |
| COOPER TIRE & RUBR C CO | COM | 216831107 | 27 | 1926 SH | DEFINED | 5 | 1926 |
| COORS (ADOLPH) - CL B | EQUITY | 217016104 | 27 | 600 SH | DEFINED | 1 | |
| COORS ADOLPH CO | CL B | 217016104 | 710 | 15780 SH | DEFINED | 6,7,8 | 15780 |
| COORS ADOLPH CO | CL B | 217016104 | 5 | 110 SH | DEFINED | 5 | 110 |
| COORSTEK INC | COM | 217020106 | 59 | 2357 SH | DEFINED | 6,7,8 | 2357 |
| COORSTEK INC | COM | 217020106 | 6 | 232 SH | DEFINED | 5 | 232 |
| COPART INC | COM | 217204106 | 296 | 10561 SH | DEFINED | 6,7,8 | 10561 |
| COPART INC | COM | 217204106 | 29 | 1018 SH | DEFINED | 5 | 1018 |
| COPART INC COM | EQUITY | 217204106 | 37164 | 1326800 SH | Sole | 3 | 1304600 |
| COPPER MTN NETWORKS INC | COM | 217510106 | 13 | 15727 SH | DEFINED | 6,7,8 | 15727 |
| COPPER MTN NETWORKS INC | COM | 217510106 | 1 | 1489 SH | DEFINED | 5 | 1489 |
| COR THERAPEUTICS INC | COM | 217753102 | 1665 | 73575 SH | DEFINED | 6,7,8 | 73575 |
| CORE LABORATORIES N V | COM | N22717107 | 271 | 21100 SH | DEFINED | 6,7,8 | 21100 |
| CORILLIAN CORP | COM | 218725109 | 11 | 5472 SH | DEFINED | 6,7,8 | 5472 |
| CORILLIAN CORP | COM | 218725109 | 1 | 543 SH | DEFINED | 5 | 543 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 75 | 2225 SH | DEFINED | 6,7,8 | 2225 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 7 | 221 SH | DEFINED | 5 | 221 |
| CORIXA CORP | COM | 21887F100 | 121 | 11564 SH | DEFINED | 6,7,8 | 11564 |
| CORIXA CORP | COM | 21887F100 | 12 | 1148 SH | DEFINED | 5 | 1148 |
| CORN PRODS INTL INC | COM | 219023108 | 319 | 11092 SH | DEFINED | 6,7,8 | 11092 |
| CORN PRODS INTL INC | COM | 219023108 | 28 | 963 SH | DEFINED | 5 | 963 |
| CORNERSTONE REALTY INCOME TR | EQUITY | 21922V102 | 1605 | 150,000 SH | DEFINED | 1 | |
| CORNERSTONE RLTY INCOME TR INC | COM | 21922V102 | 159 | 14903 SH | DEFINED | 6,7,8 | 14903 |
| CORNERSTONE RLTY INCOME TR INC | COM | 21922V102 | 14 | 1285 SH | DEFINED | 5 | 1285 |
| CORNING INC | COM | 219350105 | 3761 | 426410 SH | DEFINED | 6,7,8 | 426410 |
| CORNING INC | COM | 219350105 | 24 | 2770 SH | DEFINED | 5 | 2770 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|----------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|---------|
| CORNING INC. | EQUITY | 219350105 | 199 | 22,550 SH | | DEFINED | 1 | |
| CORPORATE EXEC BRD CO COM | EQUITY | 21988R102 | 29197 | 1119500 SH | | Sole | 3 | 1105100 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 257 | 9848 SH | | DEFINED | 6,7,8 | 9848 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 25 | 947 SH | | DEFINED | 5 | 947 |
| CORPORATE OFFICE PPTYS TR | BEN INT | 22002T108 | 30 | 2775 SH | | DEFINED | 6,7,8 | 2775 |
| CORPORATE OFFICE PPTYS TR | BEN INT | 22002T108 | 3 | 248 SH | | DEFINED | 5 | 248 |

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|-------------------------------|------------|-----------|-------|---------|----|---------|-------|--------|
| CORRECTIONAL PROPERTIES TRUST | EQUITY | 22025E104 | 218 | 15,400 | SH | DEFINED | 1 | |
| CORRECTIONS CORP | PFD | | | | | | | |
| AMER NEW | CV B 12% | 22025Y308 | 25 | 1674 | SH | DEFINED | 6,7,8 | 1674 |
| CORRECTIONS CORP | COM | | | | | | | |
| AMER NEW | NEW | 22025Y407 | 102 | 7745 | SH | DEFINED | 6,7,8 | 7745 |
| CORRECTIONS CORP | PFD | | | | | | | |
| AMER NEW | CV B 12% | 22025Y308 | 1 | 58 | SH | DEFINED | 5 | 58 |
| CORRECTIONS CORP | COM | | | | | | | |
| AMER NEW | NEW | 22025Y407 | 9 | 702 | SH | DEFINED | 5 | 702 |
| CORUS BANKSHARES INC | COM | 220873103 | 128 | 2846 | SH | DEFINED | 6,7,8 | 2846 |
| CORUS BANKSHARES INC | COM | 220873103 | 11 | 255 | SH | DEFINED | 5 | 255 |
| CORUS GROUP PLC | SPON-SORED | | | | | | | |
| | ADR | 22087M101 | 13 | 2000 | SH | DEFINED | 6,7,8 | 2000 |
| CORVAS INTL INC | COM | 221005101 | 45 | 7764 | SH | DEFINED | 6,7,8 | 7764 |
| CORVAS INTL INC | COM | 221005101 | 4 | 770 | SH | DEFINED | 5 | 770 |
| CORVEL CORP | COM | 221006109 | 52 | 1962 | SH | DEFINED | 6,7,8 | 1962 |
| CORVEL CORP | COM | 221006109 | 5 | 189 | SH | DEFINED | 5 | 189 |
| CORVIS CORP | COM | 221009103 | 40 | 26510 | SH | DEFINED | 6,7,8 | 26510 |
| COSINE COMMUNICATIONS INC | COM | 221222102 | 9 | 25481 | SH | DEFINED | 6,7,8 | 25481 |
| COSINE COMMUNICATIONS INC | COM | 221222102 | 1 | 2455 | SH | DEFINED | 5 | 2455 |
| COST PLUS INC CALIF | COM | 221485105 | 360 | 19594 | SH | DEFINED | 6,7,8 | 19594 |
| COST PLUS INC CALIF | COM | 221485105 | 11 | 597 | SH | DEFINED | 5 | 597 |
| COSTAR GROUP INC | COM | 22160N109 | 65 | 3628 | SH | DEFINED | 6,7,8 | 3628 |
| COSTAR GROUP INC | COM | 22160N109 | 6 | 358 | SH | DEFINED | 5 | 358 |
| COSTCO WHOLESALE CORPORATION | EQUITY | 22160K105 | 11945 | 335,910 | SH | DEFINED | 1 | |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 6917 | 194530 | SH | DEFINED | 6,7,8 | 194530 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 48 | 1340 | SH | DEFINED | 5 | 1340 |
| COUNTRYWIDE CR INDS INC DEL | COM | 222372104 | 3730 | 84900 | SH | DEFINED | 6,7,8 | 84900 |
| COUNTRYWIDE CR INDS INC DEL | COM | 222372104 | 15 | 350 | SH | DEFINED | 5 | 350 |
| COUNTRYWIDE CREDIT IND INC | EQUITY | 222372104 | 88 | 2,000 | SH | DEFINED | 1 | |
| COUSINS PPTYS INC | COM | 222795106 | 250 | 10082 | SH | DEFINED | 6,7,8 | 10082 |
| COUSINS PPTYS INC | COM | 222795106 | 24 | 970 | SH | DEFINED | 5 | 970 |
| COUSINS PPTYS INC COM | EQUITY | 222795106 | 15107 | 610400 | SH | Sole | 3 | 532900 |
| COVANCE INC | COM | 222816100 | 1522 | 84965 | SH | DEFINED | 6,7,8 | 84965 |
| COVANCE INC | COM | 222816100 | 29 | 1606 | SH | DEFINED | 5 | 1606 |
| COVANSYS CORP | COM | 22281W103 | 45 | 5191 | SH | DEFINED | 6,7,8 | 5191 |
| COVANSYS CORP | COM | 22281W103 | 4 | 506 | SH | DEFINED | 5 | 506 |
| COVANTA ENERGY CORP | COM | 22281N103 | 853 | 73020 | SH | DEFINED | 6,7,8 | 73020 |
| COVANTA ENERGY CORP | COM | 22281N103 | 16 | 1350 | SH | DEFINED | 5 | 1350 |
| COVENANT TRANS INC | CL A | 22284P105 | 21 | 2211 | SH | DEFINED | 6,7,8 | 2211 |
| COVENANT TRANS INC | CL A | 22284P105 | 2 | 201 | SH | DEFINED | 5 | 201 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 480 | 20351 | SH | DEFINED | 6,7,8 | 20351 |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|-------------------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|---------|
| COVENTRY HEALTH CARE INC | COM | 222862104 | 42 | 1772 SH | | DEFINED | 5 | 1772 |
| COX COMMUNICATIONS | EQUITY | 224044107 | 21834 | 522,960 SH | | DEFINED | 1 | |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 856 | 20500 SH | | DEFINED | 6,7,8 | 20500 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 18 | 420 SH | | DEFINED | 5 | 420 |
| CPB INC | COM | 125903104 | 72 | 2286 SH | | DEFINED | 6,7,8 | 2286 |
| CPB INC | COM | 125903104 | 6 | 205 SH | | DEFINED | 5 | 205 |
| CPI CORP | COM | 125902106 | 29 | 2027 SH | | DEFINED | 6,7,8 | 2027 |
| CPI CORP | COM | 125902106 | 3 | 185 SH | | DEFINED | 5 | 185 |
| CRANE CO | EQUITY | 224399105 | 22 | 1,000 SH | | DEFINED | 1 | |
| CRANE CO | COM | 224399105 | 552 | 25200 SH | | DEFINED | 6,7,8 | 25200 |
| CRANE CO | COM | 224399105 | 4 | 180 SH | | DEFINED | 5 | 180 |
| CRAWFORD & CO | CL B | 224633107 | 133 | 10698 SH | | DEFINED | 6,7,8 | 10698 |
| CRAWFORD & CO | CL B | 224633107 | 12 | 975 SH | | DEFINED | 5 | 975 |
| CREDENCE SYS CORP | COM | 225302108 | 1045 | 86713 SH | | DEFINED | 6,7,8 | 86713 |
| CREDENCE SYS CORP | COM | 225302108 | 19 | 1561 SH | | DEFINED | 5 | 1561 |
| CREDIT ACCEP CORP MICH | COM | 225310101 | 36 | 4068 SH | | DEFINED | 6,7,8 | 4068 |
| CREDIT ACCEP CORP MICH | COM | 225310101 | 3 | 364 SH | | DEFINED | 5 | 364 |
| CREDITCORP LTD | EQUITY | G2519Y108 | 320 | 38,500 SH | | DEFINED | 1 | |
| CRESCENT REAL ESTATE EQUITIES, INC. | EQUITY | 225756105 | 2312 | 107,800 SH | | DEFINED | 1 | |
| CRESTLINE CAP CORP | COM | 226153104 | 118 | 4170 SH | | DEFINED | 6,7,8 | 4170 |
| CRESTLINE CAP CORP | COM | 226153104 | 11 | 373 SH | | DEFINED | 5 | 373 |
| CRITICAL PATH INC | COM | 22674V100 | 7 | 12000 SH | | DEFINED | 6,7,8 | 12000 |
| CROMPTON CORP | COM | 227116100 | 1165 | 168051 SH | | DEFINED | 6,7,8 | 168051 |
| CROMPTON CORP | COM | 227116100 | 21 | 3074 SH | | DEFINED | 5 | 3074 |
| CROSSMANN CMNTYS INC | COM | 22764E109 | 54 | 2059 SH | | DEFINED | 6,7,8 | 2059 |
| CROSSMANN CMNTYS INC | COM | 22764E109 | 5 | 184 SH | | DEFINED | 5 | 184 |
| CROSSROADS SYS INC | COM | 22765D100 | 20 | 5995 SH | | DEFINED | 6,7,8 | 5995 |
| CROSSROADS SYS INC | COM | 22765D100 | 2 | 537 SH | | DEFINED | 5 | 537 |
| CROWN AMERN RLTY TR | SH | | | | | | | |
| | BEN INT | 228186102 | 46 | 6412 SH | | DEFINED | 6,7,8 | 6412 |
| CROWN AMERN RLTY TR | SH | | | | | | | |
| | BEN INT | 228186102 | 4 | 595 SH | | DEFINED | 5 | 595 |
| CROWN CASTLE INTERNATIONAL | EQUITY | 228227104 | 4354 | 483,762 SH | | DEFINED | 1 | |
| CROWN CASTLE INTL CORP | COM | 228227104 | 157 | 17400 SH | | DEFINED | 6,7,8 | 17400 |
| CROWN CORK & SEAL INC | COM | 228255105 | 86 | 37435 SH | | DEFINED | 6,7,8 | 37435 |
| CROWN CORK & SEAL INC | COM | 228255105 | 8 | 3352 SH | | DEFINED | 5 | 3352 |
| CROWN MEDIA HLDGS INC | CL A | 228411104 | 51 | 4968 SH | | DEFINED | 6,7,8 | 4968 |
| CROWN MEDIA HLDGS INC | CL A | 228411104 | 5 | 468 SH | | DEFINED | 5 | 468 |
| CRYOLIFE INC | COM | 228903100 | 166 | 4422 SH | | DEFINED | 6,7,8 | 4422 |
| CRYOLIFE INC | COM | 228903100 | 16 | 419 SH | | DEFINED | 5 | 419 |
| CSG SYS INTL INC | COM | 126349109 | 2542 | 62000 SH | | DEFINED | 6,7,8 | 62000 |
| CSG SYS INTL INC COM | EQUITY | 126349109 | 68599 | 1673147 SH | | Sole | 3 | 1603547 |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|----------------------------|-------------|-----------|-----------------|---------------------|---------|-----------|-----------------|-----------|--------|
| CSK AUTO CORP | COM | 125965103 | 48 | 7617 | SH | | DEFINED | 6, 7, 8 | 7617 |
| CSK AUTO CORP | COM | 125965103 | 4 | 689 | SH | | DEFINED | 5 | 689 |
| CSS INDS INC | COM | 125906107 | 31 | 1227 | SH | | DEFINED | 6, 7, 8 | 1227 |
| CSS INDS INC | COM | 125906107 | 3 | 110 | SH | | DEFINED | 5 | 110 |
| CSX CORP | EQUITY | 126408103 | 110 | 3,500 | SH | | DEFINED | 1 | |
| CSX CORP | COM | 126408103 | 3435 | 109060 | SH | | DEFINED | 6, 7, 8 | 109060 |
| CSX CORP | COM | 126408103 | 20 | 640 | SH | | DEFINED | 5 | 640 |
| CT COMMUNICATIONS INC | COM | | | | | | | | |
| CT COMMUNICATIONS INC | NEW | 126426402 | 71 | 4891 | SH | | DEFINED | 6, 7, 8 | 4891 |
| CT COMMUNICATIONS INC | COM | | | | | | | | |
| CT COMMUNICATIONS INC | NEW | 126426402 | 6 | 438 | SH | | DEFINED | 5 | 438 |
| CTS CORP | COM | 126501105 | 119 | 8040 | SH | | DEFINED | 6, 7, 8 | 8040 |
| CTS CORP | COM | 126501105 | 12 | 782 | SH | | DEFINED | 5 | 782 |
| CUBIC CORP | COM | 229669106 | 56 | 1612 | SH | | DEFINED | 6, 7, 8 | 1612 |
| CUBIC CORP | COM | 229669106 | 5 | 144 | SH | | DEFINED | 5 | 144 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 246 | 7519 | SH | | DEFINED | 6, 7, 8 | 7519 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 24 | 726 | SH | | DEFINED | 5 | 726 |
| CUBIST PHARMACEUTICALS INC | EQUITY | 229678107 | 1401 | 35300 | SH | | DEFINED | 2 | |
| CUMMINS INC | EQUITY | 231021106 | 23 | 700 | SH | | DEFINED | 1 | |
| CUMMINS INC | COM | 231021106 | 575 | 17420 | SH | | DEFINED | 6, 7, 8 | 17420 |
| CUMMINS INC | COM | 231021106 | 4 | 120 | SH | | DEFINED | 5 | 120 |
| CUMMINS INC | EQUITY | 231021106 | 1815 | 55000 | SH | | DEFINED | 2 | |
| CUMULUS MEDIA INC | CL A | 231082108 | 64 | 9179 | SH | | DEFINED | 6, 7, 8 | 9179 |
| CUMULUS MEDIA INC | CL A | 231082108 | 6 | 827 | SH | | DEFINED | 5 | 827 |
| CUNO INC | COM | 126583103 | 123 | 4439 | SH | | DEFINED | 6, 7, 8 | 4439 |
| CUNO INC | COM | 126583103 | 12 | 425 | SH | | DEFINED | 5 | 425 |
| CURAGEN CORP | COM | 23126R101 | 95 | 4925 | SH | | DEFINED | 6, 7, 8 | 4925 |
| CURAGEN CORP | EQUITY | 23126R101 | 3326 | 256600 | SH | | DEFINED | 2 | |
| CURIS INC | COM | 231269101 | 31 | 8992 | SH | | DEFINED | 6, 7, 8 | 8992 |
| CURIS INC | COM | 231269101 | 3 | 887 | SH | | DEFINED | 5 | 887 |
| CURTISS WRIGHT CORP | COM | 231561101 | 82 | 1770 | SH | | DEFINED | 6, 7, 8 | 1770 |
| CURTISS WRIGHT CORP | COM | 231561101 | 7 | 158 | SH | | DEFINED | 5 | 158 |
| CV THERAPEUTICS INC | COM | 126667104 | 212 | 5465 | SH | | DEFINED | 6, 7, 8 | 5465 |
| CV THERAPEUTICS INC | COM | 126667104 | 21 | 542 | SH | | DEFINED | 5 | 542 |
| CVB FINL CORP | COM | 126600105 | 130 | 6054 | SH | | DEFINED | 6, 7, 8 | 6054 |
| CVB FINL CORP | COM | 126600105 | 13 | 585 | SH | | DEFINED | 5 | 585 |
| CVS Corp | EQUITY | 126650100 | 1162 | 35,000 | SH | | DEFINED | 4 | |
| CVS CORP | COM | 126650100 | 6615 | 199250 | SH | | DEFINED | 6, 7, 8 | 199250 |
| CVS CORP | COM | 126650100 | 60 | 1800 | SH | | DEFINED | 5 | 1800 |
| CVS CORPORATION | EQUITY | 126650100 | 268 | 8,080 | SH | | DEFINED | 1 | |
| CYBERONICS INC | COM | 23251P102 | 286 | 18140 | SH | | DEFINED | 6, 7, 8 | 18140 |
| CYBERONICS INC | COM | 23251P102 | 9 | 543 | SH | | DEFINED | 5 | 543 |
| CYGNUS INC | COM | 232560102 | 45 | 8142 | SH | | DEFINED | 6, 7, 8 | 8142 |
| CYGNUS INC | COM | 232560102 | 4 | 795 | SH | | DEFINED | 5 | 795 |
| CYMER INC | COM | 232572107 | 203 | 12131 | SH | | DEFINED | 6, 7, 8 | 12131 |
| CYMER INC | COM | 232572107 | 14 | 829 | SH | | DEFINED | 5 | 829 |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | OTHR MGRS | SOLE |
|--------------------------------------|-------------|-----------|-----------------|---------------------|---------|-----------|----------------|-----------|---------|
| DELIAS CORP | CL A | 24688Q101 | 4 | 760 | SH | | DEFINED | 5 | 760 |
| DELIAS CORP | EQUITY | 24688Q101 | 2271 | 287500 | SH | | DEFINED | 2 | |
| DELL COMPUTER CORP | COM | 247025109 | 22270 | 1201822 | SH | | DEFINED | 6, 7, 8 | 1201822 |
| DELL COMPUTER CORP | COM | 247025109 | 159 | 8590 | SH | | DEFINED | 5 | 8590 |
| DELL COMPUTER CORP | EQUITY | 247025109 | 6178 | 317200 | SH | | DEFINED | 2 | |
| DELL COMPUTER CORP. | EQUITY | 247025109 | 6409 | 345,860 | SH | | DEFINED | 1 | |
| DELPHI AUTOMOTIVE SYS CORP | COM | 247126105 | 2781 | 236670 | SH | | DEFINED | 6, 7, 8 | 236670 |
| DELPHI AUTOMOTIVE SYS CORP | COM | 247126105 | 20 | 1670 | SH | | DEFINED | 5 | 1670 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 138 | 4082 | SH | | DEFINED | 6, 7, 8 | 4082 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 12 | 366 | SH | | DEFINED | 5 | 366 |
| DELTA & PINE LD CO | COM | 247357106 | 166 | 9766 | SH | | DEFINED | 6, 7, 8 | 9766 |
| DELTA & PINE LD CO | COM | 247357106 | 15 | 897 | SH | | DEFINED | 5 | 897 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 1372 | 52050 | SH | | DEFINED | 6, 7, 8 | 52050 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 10 | 370 | SH | | DEFINED | 5 | 370 |
| Delta Airlines | CORPBOND | 247361YF9 | 4201 | 5,000,000 | PRN | | DEFINED | 4 | |
| DELTA AIRLINES INC. | EQUITY | 247361108 | 53 | 2,000 | SH | | DEFINED | 1 | |
| DELTAGEN INC | COM | 24783R103 | 22 | 3112 | SH | | DEFINED | 6, 7, 8 | 3112 |
| DELTAGEN INC | COM | 24783R103 | 2 | 307 | SH | | DEFINED | 5 | 307 |
| DELTIC TIMBER CORP | COM | 247850100 | 79 | 3121 | SH | | DEFINED | 6, 7, 8 | 3121 |
| DELTIC TIMBER CORP | COM | 247850100 | 7 | 279 | SH | | DEFINED | 5 | 279 |
| DELUXE CHECK PRINTERS | EQUITY | 248019101 | 41 | 1,200 | SH | | DEFINED | 1 | |
| DELUXE CORP | COM | 248019101 | 3565 | 103220 | SH | | DEFINED | 6, 7, 8 | 103220 |
| DELUXE CORP | COM | 248019101 | 7 | 210 | SH | | DEFINED | 5 | 210 |
| DENBURY RES INC | COMNEW | 247916208 | 39 | 4721 | SH | | DEFINED | 6, 7, 8 | 4721 |
| DENBURY RES INC | NEWCOM | 247916208 | 4 | 469 | SH | | DEFINED | 5 | 469 |
| DENDREON CORP | COM | 24823Q107 | 37 | 4330 | SH | | DEFINED | 6, 7, 8 | 4330 |
| DENDREON CORP | COM | 24823Q107 | 4 | 430 | SH | | DEFINED | 5 | 430 |
| DENDRITE INTL INC | COM | 248239105 | 66 | 8329 | SH | | DEFINED | 6, 7, 8 | 8329 |
| DENDRITE INTL INC | COM | 248239105 | 7 | 827 | SH | | DEFINED | 5 | 827 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 2784 | 60600 | SH | | DEFINED | 6, 7, 8 | 60600 |
| DENTSPLY INTL INC NEW | EQUITY | 249030107 | 7976 | 174100 | SH | | DEFINED | 2 | |
| DEPPHI AUTOMOTIVE SYSTEMS | EQUITY | 247126105 | 109 | 9,300 | SH | | DEFINED | 1 | |
| DETROIT EDISON CO | EQUITY | 233331107 | 1920 | 44,600 | SH | | DEFINED | 1 | |
| DEUTSCHE TELEKOM AG -SPON ADR | EQUITY | 251566105 | 7334 | 473,160 | SH | | DEFINED | 1 | |
| DEVELOPERS DIVERS REALTY CRP | EQUITY | 251591103 | 465 | 25,900 | SH | | DEFINED | 1 | |
| DEVELOPERS DIVERS RLTY COM | EQUITY | 251591103 | 15004 | 835900 | SH | | Sole | 3 | 742500 |
| DEVELOPERS DIVERSIFIED RLTY CO | COM | 251591103 | 282 | 15721 | SH | | DEFINED | 6, 7, 8 | 15721 |
| DEVELOPERS DIVERSIFIED RLTY | | | | | | | | | |

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|---------------------------------|--------|-----------|------|-----------|---------|-------|-------|
| CO | COM | 251591103 | 25 | 1368 SH | DEFINED | 5 | 1368 |
| DEVON ENERGY | EQUITY | 251799102 | 17 | 500 SH | DEFINED | 2 | |
| DEVON ENERGY CORP | EQUITY | 25179M103 | 848 | 24,652 SH | DEFINED | 1 | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1882 | 54710 SH | DEFINED | 6,7,8 | 54710 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 13 | 390 SH | DEFINED | 5 | 390 |
| DEVON ENERGY CORPORATION NEW | EQUITY | 25179M103 | 3308 | 105200 SH | DEFINED | 2 | |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|---|-------------|-----------|-----------------|----------------------------|--------------|--------------------|--------------|---------|
| DEVRY INC DEL | COM | 251893103 | 2933 | 81700 SH | | DEFINED | 6,7,8 | 81700 |
| DEVRY INC DEL COM DIAGNOSTIC PRODS CORP | EQUITY | 251893103 | 42374 | 1180336 SH | | Sole | 3 | 1146636 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 253 | 6001 SH | | DEFINED | 6,7,8 | 6001 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 24 | 575 SH | | DEFINED | 5 | 575 |
| DIAL CORP NEW | COM | 25247D101 | 2307 | 139394 SH | | DEFINED | 6,7,8 | 139394 |
| DIAL CORP NEW | COM | 25247D101 | 43 | 2581 SH | | DEFINED | 5 | 2581 |
| DIAMOND OFFSHORE DRILLING INC | EQUITY | 25271C102 | 6361 | 167900 SH | | DEFINED | 2 | |
| DIAMONDCLUSTER INTL INC | CL A | 25278P106 | 231 | 23421 SH | | DEFINED | 6,7,8 | 23421 |
| DIAMONDCLUSTER INTL INC | CL A | 25278P106 | 8 | 763 SH | | DEFINED | 5 | 763 |
| DIANON SYS INC | COM | 252826102 | 74 | 1466 SH | | DEFINED | 6,7,8 | 1466 |
| DIANON SYS INC | COM | 252826102 | 7 | 145 SH | | DEFINED | 5 | 145 |
| DIEBOLD INC | COM | 253651103 | 3197 | 83900 SH | | DEFINED | 6,7,8 | 83900 |
| DIGENE CORP | EQUITY | 253752109 | 6935 | 277400 SH | | Sole | 3 | 277400 |
| DIGENE CORP | COM | 253752109 | 77 | 3090 SH | | DEFINED | 6,7,8 | 3090 |
| DIGENE CORP | COM | 253752109 | 8 | 307 SH | | DEFINED | 5 | 307 |
| DIGEX INC DEL | CL A | 253756100 | 21 | 6196 SH | | DEFINED | 6,7,8 | 6196 |
| DIGEX INC DEL | CL A | 253756100 | 2 | 615 SH | | DEFINED | 5 | 615 |
| DIGIMARC CORP | COM | 253807101 | 39 | 2810 SH | | DEFINED | 6,7,8 | 2810 |
| DIGIMARC CORP | COM | 253807101 | 4 | 279 SH | | DEFINED | 5 | 279 |
| DIGITAL GENERATION SYS INC | COM | 253921100 | 14 | 10004 SH | | DEFINED | 6,7,8 | 10004 |
| DIGITAL GENERATION SYS INC | COM | 253921100 | 1 | 993 SH | | DEFINED | 5 | 993 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 84 | 7278 SH | | DEFINED | 6,7,8 | 7278 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 8 | 722 SH | | DEFINED | 5 | 722 |
| DIGITAL LIGHTWAVE INC | COM | 253855100 | 35 | 3588 SH | | DEFINED | 6,7,8 | 3588 |
| DIGITAL LIGHTWAVE INC | COM | 253855100 | 3 | 356 SH | | DEFINED | 5 | 356 |
| DIGITALTHINK INC | COM | 25388M100 | 43 | 5517 SH | | DEFINED | 6,7,8 | 5517 |
| DIGITALTHINK INC | COM | 25388M100 | 4 | 547 SH | | DEFINED | 5 | 547 |
| DIGITAS INC | COM | 25388K104 | 6 | 2444 SH | | DEFINED | 6,7,8 | 2444 |
| DIGITAS INC | COM | 25388K104 | 1 | 243 SH | | DEFINED | 5 | 243 |
| DILLARDS INC | CL A | 254067101 | 738 | 56033 SH | | DEFINED | 6,7,8 | 56033 |
| DILLARDS INC | CL A | 254067101 | 26 | 1970 SH | | DEFINED | 5 | 1970 |
| DILLARDS INC - CL A | EQUITY | 254067101 | 18 | 1,400 SH | | DEFINED | 1 | |

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|--------------------------|-----|-----------|------|-----------|---------|---------|--------|
| DIME BANCORP INC NEW | COM | 25429Q102 | 5289 | 134500 SH | DEFINED | 6, 7, 8 | 134500 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 110 | 4360 SH | DEFINED | 6, 7, 8 | 4360 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 10 | 390 SH | DEFINED | 5 | 390 |
| DIMON INC | COM | 254394109 | 75 | 13058 SH | DEFINED | 6, 7, 8 | 13058 |
| DIMON INC | COM | 254394109 | 7 | 1169 SH | DEFINED | 5 | 1169 |
| DIONEX CORP | COM | 254546104 | 145 | 5730 SH | DEFINED | 6, 7, 8 | 5730 |
| DIONEX CORP | COM | 254546104 | 13 | 531 SH | DEFINED | 5 | 531 |
| DIRECT FOCUS INC | COM | 254931108 | 168 | 8460 SH | DEFINED | 6, 7, 8 | 8460 |
| DIRECT FOCUS INC | COM | 254931108 | 16 | 810 SH | DEFINED | 5 | 810 |
| DISCOUNT AUTO PTS INC | COM | 254642101 | 36 | 2620 SH | DEFINED | 6, 7, 8 | 2620 |
| DISCOUNT AUTO PTS INC | COM | 254642101 | 3 | 235 SH | DEFINED | 5 | 235 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|----------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|---------|
| DISNEY COMPANY WALT | EQUITY COM | 254687106 | 646 | 34,700 SH | | DEFINED | 1 | |
| DISNEY WALT CO | DISNEY COM | 254687106 | 21180 | 1137478 SH | | DEFINED | 6, 7, 8 | 1137478 |
| DISNEY WALT CO | DISNEY | 254687106 | 168 | 9030 SH | | DEFINED | 5 | 9030 |
| DISTRIBUCION Y SERVICIO ADR | EQUITY | 254753106 | 459 | 41,000 SH | | DEFINED | 1 | |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 31 | 7448 SH | | DEFINED | 6, 7, 8 | 7448 |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 3 | 667 SH | | DEFINED | 5 | 667 |
| DIVERSA CORP | EQUITY | 255064107 | 514 | 54,713 SH | | DEFINED | 1 | |
| DIVERSA CORP | COM | 255064107 | 142 | 15130 SH | | DEFINED | 6, 7, 8 | 15130 |
| DIVERSA CORP | COM | 255064107 | 7 | 707 SH | | DEFINED | 5 | 707 |
| DIVINE INC | CL A | 255402109 | 17 | 28002 SH | | DEFINED | 6, 7, 8 | 28002 |
| DIVINE INC | CL A | 255402109 | 2 | 2710 SH | | DEFINED | 5 | 2710 |
| DMC STRATEX NETWORKS INC | COM | 23322L106 | 113 | 21878 SH | | DEFINED | 6, 7, 8 | 21878 |
| DMC STRATEX NETWORKS INC | COM | 23322L106 | 11 | 2226 SH | | DEFINED | 5 | 2226 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 72 | 6965 SH | | DEFINED | 6, 7, 8 | 6965 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 7 | 660 SH | | DEFINED | 5 | 660 |
| DOCENT INC | COM | 25608L106 | 21 | 10357 SH | | DEFINED | 6, 7, 8 | 10357 |
| DOCENT INC | COM | 25608L106 | 2 | 1028 SH | | DEFINED | 5 | 1028 |
| DOCUMENTUM INC | COM | 256159104 | 87 | 10674 SH | | DEFINED | 6, 7, 8 | 10674 |
| DOCUMENTUM INC | COM | 256159104 | 9 | 1059 SH | | DEFINED | 5 | 1059 |
| DOLE FOOD INC | COM | 256605106 | 1683 | 78636 SH | | DEFINED | 6, 7, 8 | 78636 |
| DOLE FOOD INC | COM | 256605106 | 25 | 1145 SH | | DEFINED | 5 | 1145 |
| DOLLAR GEN CORP | COM | 256669102 | 1635 | 139750 SH | | DEFINED | 6, 7, 8 | 139750 |
| DOLLAR GEN CORP | COM | 256669102 | 12 | 990 SH | | DEFINED | 5 | 990 |

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|---------------------------------|--------|-----------|-------|--------------|---------|-------|--------|--|
| DOLLAR GENERAL | EQUITY | 256669102 | 64 | 5,481 SH | DEFINED | 1 | | |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 70 | 7062 SH | DEFINED | 6,7,8 | 7062 | |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 6 | 632 SH | DEFINED | 5 | 632 | |
| DOLLAR TREE STORES INC | EQUITY | 256747106 | 24218 | 1,282,080 SH | DEFINED | 1 | | |
| DOLLAR TREE STORES INC | COM | 256747106 | 2464 | 131400 SH | DEFINED | 6,7,8 | 131400 | |
| Dominion | EQUITY | 2574U109 | 1757 | 29,600 SH | DEFINED | 4 | | |
| DOMINION RES INC VA NEW | COM | 25746U109 | 7834 | 132000 SH | DEFINED | 6,7,8 | 132000 | |
| DOMINION RES INC VA NEW | COM | 25746U109 | 44 | 740 SH | DEFINED | 5 | 740 | |
| DOMINION RES INC VA NEW | EQUITY | 25746U109 | 6847 | 140800 SH | DEFINED | 2 | | |
| DOMINION RES INC/VA | EQUITY | 257470104 | 72 | 1210 SH | DEFINED | 2 | | |
| DOMINION RESOURCES INC | EQUITY | 25746U109 | 248 | 4,179 SH | DEFINED | 1 | | |
| DONALDSON INC | COM | 257651109 | 1830 | 63500 SH | DEFINED | 6,7,8 | 63500 | |
| DONALDSON INC | COM | 257651109 | 31 | 1063 SH | DEFINED | 5 | 1063 | |
| DONNA KARAN INTL INC | COM | 257826107 | 5 | 500 SH | DEFINED | 6,7,8 | 500 | |
| DONNA KARAN INTL INC | COM | 257826107 | 0 | 45 SH | DEFINED | 5 | 45 | |
| DONNELLEY R R & SONS | EQUITY | 257867101 | 51 | 1,900 SH | DEFINED | 1 | | |
| DONNELLEY R R & SONS CO | COM | 257867101 | 1344 | 49690 SH | DEFINED | 6,7,8 | 49690 | |
| DONNELLEY R R & SONS CO | COM | 257867101 | 9 | 350 SH | DEFINED | 5 | 350 | |
| DORAL FINL CORP | COM | 25811P100 | 366 | 9445 SH | DEFINED | 6,7,8 | 9445 | |
| DORAL FINL CORP | COM | 25811P100 | 39 | 1017 SH | DEFINED | 5 | 1017 | |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|--------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|--------|
| DORAL FINL CORP COM | EQUITY | 25811P100 | 37298 | 961300 SH | | Sole | 3 | 944500 |
| DOVER CORP | COM | 260003108 | 3514 | 116720 SH | | DEFINED | 6,7,8 | 116720 |
| DOVER CORP | COM | 260003108 | 37 | 1240 SH | | DEFINED | 5 | 1240 |
| DOVER CORP. | EQUITY | 260003108 | 102 | 3,400 SH | | DEFINED | 1 | |
| DOVER DOWNS ENTMT INC | COM | 260086103 | 63 | 5057 SH | | DEFINED | 6,7,8 | 5057 |
| DOVER DOWNS ENTMT INC | COM | 260086103 | 6 | 456 SH | | DEFINED | 5 | 456 |
| DOW CHEM CO | COM | 260543103 | 13087 | 399482 SH | | DEFINED | 6,7,8 | 399482 |
| DOW CHEM CO | COM | 260543103 | 88 | 2675 SH | | DEFINED | 5 | 2675 |
| DOW CHEM CO | EQUITY | 260543103 | 9228 | 280200 SH | | DEFINED | 2 | |
| DOW CHEM CO COM | EQUITY | 260543103 | 2080 | 63500 SH | | Sole | 3 | 63500 |
| Dow Chemical | EQUITY | 260543103 | 1310 | 40,000 SH | | DEFINED | 4 | |
| DOW CHEMICAL CORP | EQUITY | 260543103 | 489 | 14,927 SH | | DEFINED | 1 | |
| DOW JONES & CO INC | COM | 260561105 | 1657 | 36470 SH | | DEFINED | 6,7,8 | 36470 |
| DOW JONES & CO INC | COM | 260561105 | 12 | 260 SH | | DEFINED | 5 | 260 |
| DOW JONES & CO. | EQUITY | 260561105 | 278 | 6,130 SH | | DEFINED | 1 | |
| DOWNEY FINL CORP | COM | 261018105 | 274 | 6199 SH | | DEFINED | 6,7,8 | 6199 |
| DOWNEY FINL CORP | COM | 261018105 | 24 | 538 SH | | DEFINED | 5 | 538 |
| DPL INC | COM | 233293109 | 3607 | 148300 SH | | DEFINED | 6,7,8 | 148300 |

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|--------------------------------|--------|-----------|-------|------------|---------|-------|--------|
| DQE INC | COM | 23329J104 | 2393 | 124366 SH | DEFINED | 6,7,8 | 124366 |
| DQE INC | COM | 23329J104 | 45 | 2353 SH | DEFINED | 5 | 2353 |
| DQE INC. | EQUITY | 23329J104 | 3082 | 160,200 SH | DEFINED | 1 | |
| DRESS BARN INC | COM | 261570105 | 98 | 4381 SH | DEFINED | 6,7,8 | 4381 |
| DRESS BARN INC | COM | 261570105 | 9 | 392 SH | DEFINED | 5 | 392 |
| DREYERS GRAND ICE CREAM INC | COM | 261878102 | 1111 | 38253 SH | DEFINED | 6,7,8 | 38253 |
| DREYERS GRAND ICE CREAM INC | COM | 261878102 | 16 | 538 SH | DEFINED | 5 | 538 |
| DRIL-QUIP INC | COM | 262037104 | 26 | 1761 SH | DEFINED | 6,7,8 | 1761 |
| DRIL-QUIP INC | COM | 262037104 | 3 | 175 SH | DEFINED | 5 | 175 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 120 | 3441 SH | DEFINED | 6,7,8 | 3441 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 12 | 336 SH | DEFINED | 5 | 336 |
| DSP GROUP INC | COM | 23332B106 | 941 | 47188 SH | DEFINED | 6,7,8 | 47188 |
| DSP GROUP INC | COM | 23332B106 | 13 | 664 SH | DEFINED | 5 | 664 |
| DST SYS INC DEL | COM | 233326107 | 6211 | 143600 SH | DEFINED | 6,7,8 | 143600 |
| DTE ENERGY CO | COM | 233331107 | 3077 | 71470 SH | DEFINED | 6,7,8 | 71470 |
| DTE ENERGY CO | COM | 233331107 | 21 | 490 SH | DEFINED | 5 | 490 |
| DTE Energy Company | EQUITY | 233331107 | 9147 | 210,000 SH | DEFINED | 4 | |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 18041 | 480850 SH | DEFINED | 6,7,8 | 480850 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 117 | 3110 SH | DEFINED | 5 | 3110 |
| DU PONT E I DE NEMOURS + CO | EQUITY | 263534109 | 4031 | 107444 SH | DEFINED | 2 | |
| DU PONT E.I. DE NEMOURS | EQUITY | 263534109 | 649 | 17,300 SH | DEFINED | 1 | |
| DUANE READE INC | COM | 263578106 | 569 | 18976 SH | DEFINED | 6,7,8 | 18976 |
| DUANE READE INC | COM | 263578106 | 8 | 279 SH | DEFINED | 5 | 279 |
| DUANE READE INC COM | EQUITY | 263578106 | 15909 | 530300 SH | Sole | 3 | 522700 |
| DUKE ENERGY CORP | EQUITY | 264399106 | 484 | 12,800 SH | DEFINED | 1 | |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|-----------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|--------|
| DUKE ENERGY CORP | COM | 264399106 | 12559 | 331810 SH | | DEFINED | 6,7,8 | 331810 |
| DUKE ENERGY CORP | COM | 264399106 | 87 | 2300 SH | | DEFINED | 5 | 2300 |
| DUKE REALTY CORP | EQUITY | 264411505 | 9543 | 402830 SH | | Sole | 3 | 352684 |
| DUN & BRADSTREET CORP DEL NEW | COM | 26483E100 | 3174 | 113350 SH | | DEFINED | 6,7,8 | 113350 |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 71 | 2560 SH | | DEFINED | 6,7,8 | 2560 |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 4 | 136 SH | | DEFINED | 5 | 136 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 31 | 4309 SH | | DEFINED | 6,7,8 | 4309 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 3 | 386 SH | | DEFINED | 5 | 386 |
| DURAMED PHARMACEUTICALS INC | COM | 266354109 | 122 | 6025 SH | | DEFINED | 6,7,8 | 6025 |
| DURAMED PHARMACEUTICALS INC | COM | 266354109 | 12 | 598 SH | | DEFINED | 5 | 598 |
| DURASWITCH | COM | | | | | | | |

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|--|----------------------|------------------------|-----------|----------------------|---------|-------|---------------|
| INDUSTRIES INC DURASWITCH | NEW COM | 266905207 | 13 | 1328 SH | DEFINED | 6,7,8 | 1328 |
| INDUSTRIES INC DURATEK INC | NEW EQUITY | 266905207 26658Q102 | 1 1334 | 129 SH 230,000 SH | DEFINED | 5 | 129 |
| DURECT CORP DURECT CORP | COM COM | 266605104 266605104 | 52 5 | 5374 SH 533 SH | DEFINED | 6,7,8 | 5374 533 |
| DUSA DUSA PHARMACEUTICALS INC | COM | 266898105 | 40 | 3906 SH | DEFINED | 6,7,8 | 3906 |
| DUSA PHARMACEUTICALS INC | COM | 266898105 | 4 | 388 SH | DEFINED | 5 | 388 |
| DVI INC DVI INC | COM COM | 233343102 233343102 | 65 6 | 3827 SH 343 SH | DEFINED | 6,7,8 | 3827 343 |
| DYAX CORP DYAX CORP | COM COM | 26746E103 26746E103 | 53 5 | 5482 SH 541 SH | DEFINED | 6,7,8 | 5482 541 |
| DYCOM INDS INC DYCOM INDS INC | COM COM | 267475101 267475101 | 729 14 | 62828 SH 1196 SH | DEFINED | 6,7,8 | 62828 1196 |
| DYNACQ INTL INC | PAR \$.001 COM | 267919306 | 18 | 1196 SH | DEFINED | 6,7,8 | 1196 |
| DYNACQ INTL INC | PAR \$.001 | 267919306 | 2 | 119 SH | DEFINED | 5 | 119 |
| DYNEGY INC | EQUITY | 26816Q101 | 187 | 5,400 SH | DEFINED | 1 | |
| DYNEGY INC NEW | CL A | 26816Q101 | 4828 | 139337 SH | DEFINED | 6,7,8 | 139337 |
| DYNEGY INC NEW | CL A | 26816Q101 | 34 | 970 SH | DEFINED | 5 | 970 |
| DYNEGY INC NEW | EQUITY | 26816Q101 | 5075 | 143099 SH | DEFINED | 2 | |
| E M C CORP MASS | COM | 268648102 | 12946 | 1101770 SH | DEFINED | 6,7,8 | 1101770 |
| E M C CORP MASS | COM | 268648102 | 99 | 8440 SH | DEFINED | 5 | 8440 |
| E PIPHANY INC | COM | 26881V100 | 74 | 17516 SH | DEFINED | 6,7,8 | 17516 |
| E PIPHANY INC | COM | 26881V100 | 7 | 1738 SH | DEFINED | 5 | 1738 |
| E TRADE GROUP INC | COM | 269246104 | 2263 | 374000 SH | DEFINED | 6,7,8 | 374000 |
| EARTHSHELL CORP | COM | 27032B100 | 28 | 12693 SH | DEFINED | 6,7,8 | 12693 |
| EARTHSHELL CORP | COM | 27032B100 | 3 | 1260 SH | DEFINED | 5 | 1260 |
| EARTHWATCH INC | EQUITY | 270324601 | 7 | 730567 SH | DEFINED | 2 | |
| EAST WEST BANCORP INC | COM | 27579R104 | 429 | 18356 SH | DEFINED | 6,7,8 | 18356 |
| EAST WEST BANCORP INC | COM | 27579R104 | 15 | 649 SH | DEFINED | 5 | 649 |
| EASTGROUP PPTY INC | COM | 277276101 | 109 | 4989 SH | DEFINED | 6,7,8 | 4989 |
| EASTGROUP PPTY INC | COM | 277276101 | 10 | 447 SH | DEFINED | 5 | 447 |
| EASTMAN CHEM CO | COM | 277432100 | 1183 | 32580 SH | DEFINED | 6,7,8 | 32580 |
| EASTMAN CHEM CO | COM | 277432100 | 8 | 230 SH | DEFINED | 5 | 230 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|--------|
| EASTMAN CHEMICAL | EQUITY | 277432100 | 47 | 1,300 SH | | DEFINED | 1 | |
| EASTMAN KODAK | EQUITY | 277461109 | 156 | 4,800 SH | | DEFINED | 1 | |
| EASTMAN KODAK CO | COM | 277461109 | 4712 | 144840 SH | | DEFINED | 6,7,8 | 144840 |
| EASTMAN KODAK CO | COM | 277461109 | 28 | 860 SH | | DEFINED | 5 | 860 |
| EASTMAN KODAK CO | EQUITY | 277461109 | 4301 | 132203 SH | | DEFINED | 2 | |
| EATON CORP | EQUITY | 278058102 | 71 | 1,200 SH | | DEFINED | 1 | |
| EATON CORP | COM | 278058102 | 2238 | 37800 SH | | DEFINED | 6,7,8 | 37800 |
| EATON CORP | COM | 278058102 | 12 | 210 SH | | DEFINED | 5 | 210 |

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|---------------------|---------|-----------|-------|---------|----|---------|-------|---------|
| EATON VANCE CORP | NON VTG | 278265103 | 4144 | 132200 | SH | DEFINED | 6,7,8 | 132200 |
| | COM | | | | | | | |
| EATON VANCE CORP | NON VTG | 278265103 | 26 | 840 | SH | DEFINED | 5 | 840 |
| EATON VANCE CORP | EQUITY | 278265103 | 5270 | 168100 | SH | DEFINED | 2 | |
| EBAY INC | COM | 278642103 | 397 | 8680 | SH | DEFINED | 6,7,8 | 8680 |
| EBAY INC | EQUITY | 278642103 | 5146 | 90000 | SH | DEFINED | 2 | |
| ECHELON CORP | COM | 27874N105 | 82 | 6602 | SH | DEFINED | 6,7,8 | 6602 |
| ECHELON CORP | COM | 27874N105 | 8 | 655 | SH | DEFINED | 5 | 655 |
| ECHOSTAR | | | | | | | | |
| COMMUNICATIONS | | | | | | | | |
| CORP N | EQUITY | 278762109 | 18279 | 780900 | SH | DEFINED | 2 | |
| ECHOSTAR | | | | | | | | |
| COMMUNICATIONS NEW | CL A | 278762109 | 135 | 5790 | SH | DEFINED | 6,7,8 | 5790 |
| ECLIPSYS CORP | COM | 278856109 | 276 | 20715 | SH | DEFINED | 6,7,8 | 20715 |
| ECLIPSYS CORP | COM | 278856109 | 16 | 1189 | SH | DEFINED | 5 | 1189 |
| ECOLAB INC | EQUITY | 278865100 | 76 | 2,100 | SH | DEFINED | 1 | |
| ECOLAB INC | COM | 278865100 | 1961 | 53990 | SH | DEFINED | 6,7,8 | 53990 |
| ECOLAB INC | COM | 278865100 | 14 | 380 | SH | DEFINED | 5 | 380 |
| EDEN BIOSCIENCE | | | | | | | | |
| CORP | COM | 279445100 | 83 | 10929 | SH | DEFINED | 6,7,8 | 10929 |
| EDEN BIOSCIENCE | | | | | | | | |
| CORP | COM | 279445100 | 4 | 560 | SH | DEFINED | 5 | 560 |
| EDISON | | | | | | | | |
| INTERNATIONAL | EQUITY | 281020107 | 71 | 5,400 | SH | DEFINED | 1 | |
| EDISON INTL | COM | 281020107 | 1812 | 137700 | SH | DEFINED | 6,7,8 | 137700 |
| EDISON INTL | COM | 281020107 | 13 | 970 | SH | DEFINED | 5 | 970 |
| EDISON SCHOOLS INC | EQUITY | 281033100 | 115 | 7,636 | SH | DEFINED | 1 | |
| EDISON SCHOOLS INC | CL A | 281033100 | 107 | 7082 | SH | DEFINED | 6,7,8 | 7082 |
| EDISON SCHOOLS INC | CL A | 281033100 | 11 | 703 | SH | DEFINED | 5 | 703 |
| EDISON SCHOOLS INC | | | | | | | | |
| CL A | EQUITY | 281033100 | 20252 | 1341200 | SH | Sole | 3 | 1318600 |
| EDO CORP | COM | 281347104 | 68 | 2349 | SH | DEFINED | 6,7,8 | 2349 |
| EDO CORP | COM | 281347104 | 7 | 233 | SH | DEFINED | 5 | 233 |
| EDUCATION MGMT CORP | COM | 28139T101 | 175 | 5765 | SH | DEFINED | 6,7,8 | 5765 |
| EDUCATION MGMT CORP | COM | 28139T101 | 17 | 552 | SH | DEFINED | 5 | 552 |
| EDUCATION MGMT CORP | | | | | | | | |
| COM | EQUITY | 28139T101 | 29565 | 973800 | SH | Sole | 3 | 964000 |
| EDWARDS AG INC | COM | 281760108 | 3304 | 94100 | SH | DEFINED | 6,7,8 | 94100 |
| EDWARDS | | | | | | | | |
| LIFESCIENCES CORP | COM | 28176E108 | 1949 | 86994 | SH | DEFINED | 6,7,8 | 86994 |
| EDWARDS | | | | | | | | |
| LIFESCIENCES CORP | COM | 28176E108 | 36 | 1606 | SH | DEFINED | 5 | 1606 |
| EEX CORP | COM NEW | 26842V207 | 14 | 9780 | SH | DEFINED | 6,7,8 | 9780 |
| EEX CORP | COM NEW | 26842V207 | 1 | 876 | SH | DEFINED | 5 | 876 |
| EFUNDS CORP | COM | 28224R101 | 434 | 26059 | SH | DEFINED | 6,7,8 | 26059 |
| EFUNDS CORP | COM | 28224R101 | 21 | 1286 | SH | DEFINED | 5 | 1286 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DCRETN | OTHR MGRS |
|---------------------|-------------|-----------|-----------------|-------------------------|-----------|----------------|-----------|
| EGL INC | COM | 268484102 | 579 | 65301 SH | | DEFINED | 6,7,8 |
| EGL INC | COM | 268484102 | 9 | 963 SH | | DEFINED | 5 |
| EL PASO CORP | EQUITY | 28336L109 | 2732 | 80684 SH | | DEFINED | 2 |
| EL PASO CORP | COM | 28336L109 | 8943 | 215231 SH | | DEFINED | 6,7,8 |
| EL PASO CORP | COM | 28336L109 | 63 | 1517 SH | | DEFINED | 5 |
| EL PASO CORPORATION | EQUITY | 28336L109 | 476 | 11,451 SH | | DEFINED | 1 |
| EL PASO ELEC CO | COM NEW | 283677854 | 212 | 16154 SH | | DEFINED | 6,7,8 |

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|------------------------------------|----------------|-----------|-------|------------|---------|-------|
| EL PASO ELEC CO | COM NEW | 283677854 | 19 | 1407 SH | DEFINED | 5 |
| ELAN CORP PLC - ADR | EQUITY | 284131208 | 11517 | 237,710 SH | DEFINED | 1 |
| ELAN CORP PLC - B WARRANTS | EQUITY | 284131802 | 7600 | 200,000 SH | DEFINED | 1 |
| ELAN CORP PLC -WTS CL-A ADR | EQUITY | 284131703 | 12000 | 200,000 SH | DEFINED | 1 |
| ELAN PLC | ADR | 284131208 | 4201 | 86715 SH | DEFINED | 6,7,8 |
| ELANTEC SEMICONDUCTOR INC | COM | 284155108 | 146 | 6375 SH | DEFINED | 6,7,8 |
| ELANTEC SEMICONDUCTOR INC | COM | 284155108 | 14 | 613 SH | DEFINED | 5 |
| ELCOR CORP | COM | 284443108 | 129 | 6014 SH | DEFINED | 6,7,8 |
| ELCOR CORP | COM | 284443108 | 12 | 541 SH | DEFINED | 5 |
| ELECTRO RENT CORP | COM | 285218103 | 57 | 4517 SH | DEFINED | 6,7,8 |
| ELECTRO RENT CORP | COM | 285218103 | 5 | 404 SH | DEFINED | 5 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 168 | 7664 SH | DEFINED | 6,7,8 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 16 | 741 SH | DEFINED | 5 |
| ELECTROGLAS INC | COM | 285324109 | 77 | 6210 SH | DEFINED | 6,7,8 |
| ELECTROGLAS INC | COM | 285324109 | 7 | 592 SH | DEFINED | 5 |
| ELECTRONIC ARTS | EQUITY | 285512109 | 16372 | 343500 SH | DEFINED | 2 |
| ELECTRONIC ARTS INC | COM | 285512109 | 7244 | 158610 SH | DEFINED | 6,7,8 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 16445 | 285600 SH | DEFINED | 6,7,8 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 116 | 2020 SH | DEFINED | 5 |
| ELECTRONIC DATA SYS NW COM | EQUITY | 285661104 | 2015 | 35000 SH | Sole | 3 |
| ELECTRONIC DATA SYSTEMS | EQUITY | 285661104 | 684 | 11,880 SH | DEFINED | 1 |
| ELECTRONICS BOUTIQUE HLDGS CP | COM | 286045109 | 67 | 2468 SH | DEFINED | 6,7,8 |
| ELECTRONICS BOUTIQUE HLDGS CP | COM | 286045109 | 7 | 265 SH | DEFINED | 5 |
| ELECTRONICS BOUTQ HLDG COM | EQUITY | 286045109 | 14930 | 554000 SH | Sole | 3 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 269 | 16548 SH | DEFINED | 6,7,8 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 24 | 1461 SH | DEFINED | 5 |
| ELIZABETH ARDEN INC | COM | 28660G106 | 34 | 2661 SH | DEFINED | 6,7,8 |
| ELIZABETH ARDEN INC | COM | 28660G106 | 3 | 264 SH | DEFINED | 5 |
| ELIZABETH ARDEN INC | EQUITY | 28660G106 | 1552 | 125200 SH | DEFINED | 2 |
| EMBARCADERO TECHNOLOGIES INC | COM | 290787100 | 68 | 8611 SH | DEFINED | 6,7,8 |
| EMBARCADERO TECHNOLOGIES INC | COM | 290787100 | 2 | 253 SH | DEFINED | 5 |
| Embotelladora Andina -ADR 'B' | EQUITY | 29081P303 | 322 | 38,300 SH | DEFINED | 1 |
| EMBRAER AIRCRAFT CORP ADR | EQUITY | 29081M102 | 181 | 14,190 SH | DEFINED | 1 |
| EMBRAER EMPRESA BRASILEIRA DE | EQUITY | 29081M102 | 2641 | 211500 SH | DEFINED | 2 |
| EMBRAER-EMPRESA BRASILEIRA DE | SP ADR PFD SHS | 29081M102 | 0 | 0 SH | DEFINED | 6,7,8 |
| EMBRATEL PARTICIPACOES - ADR | EQUITY | 29081N100 | 92 | 33,000 SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|--------------------------------|----------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|--------|
| EMC Corp / Mass | EQUITY | 268648102 | 646 | 55,000 SH | | DEFINED | 4 | |
| EMC CORP MASS | EQUITY | 268648102 | 139 | 11060 SH | | DEFINED | 2 | |
| EMC CORPORATION | EQUITY | 268648102 | 3785 | 322,160 SH | | DEFINED | 1 | |
| EMCOR GROUP INC | COM | 29084Q100 | 89 | 2791 SH | | DEFINED | 6,7,8 | 2791 |
| EMCOR GROUP INC | COM | 29084Q100 | 9 | 290 SH | | DEFINED | 5 | 290 |
| EMCORE CORP | COM | 290846104 | 53 | 6197 SH | | DEFINED | 6,7,8 | 6197 |
| EMCORE CORP | COM | 290846104 | 5 | 615 SH | | DEFINED | 5 | 615 |
| EMERSON ELEC | EQUITY | 029101104 | 35 | 750 SH | | DEFINED | 2 | |
| Emerson Elec Co | EQUITY | 291011104 | 2353 | 50,000 SH | | DEFINED | 4 | |
| EMERSON ELEC CO | COM | 291011104 | 11534 | 245091 SH | | DEFINED | 6,7,8 | 245091 |
| EMERSON ELEC CO | COM | 291011104 | 109 | 2310 SH | | DEFINED | 5 | 2310 |
| EMERSON ELEC CO | EQUITY | 291011104 | 3126 | 66419 SH | | DEFINED | 2 | |
| EMERSON ELECTRIC | EQUITY | 291011104 | 355 | 7,550 SH | | DEFINED | 1 | |
| EMEX CORP | COM | 291206100 | 24 | 3641 SH | | DEFINED | 6,7,8 | 3641 |
| EMEX CORP | COM | 291206100 | 2 | 361 SH | | DEFINED | 5 | 361 |
| EMISPHERE TECHNOLOGIES INC | COM | 291345106 | 92 | 4801 SH | | DEFINED | 6,7,8 | 4801 |
| EMISPHERE TECHNOLOGIES INC | COM | 291345106 | 8 | 430 SH | | DEFINED | 5 | 430 |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 799 | 55400 SH | | DEFINED | 6,7,8 | 55400 |
| EMPIRE DIST ELEC CO | COM | 291641108 | 114 | 5539 SH | | DEFINED | 6,7,8 | 5539 |
| EMPIRE DIST ELEC CO | COM | 291641108 | 10 | 496 SH | | DEFINED | 5 | 496 |
| EMPIRE DISTRICT ELECTRIC CO | EQUITY | 291641108 | 769 | 37,400 SH | | DEFINED | 1 | |
| EMPRESA NACIONAL DE ELEC ADR | EQUITY | 29244T101 | 709 | 81,892 SH | | DEFINED | 1 | |
| EMULEX CORP | EQUITY | 292475209 | 526 | 20000 SH | | DEFINED | 2 | |
| ENCOMPASS SVCS CORP | COM | 29255U104 | 145 | 38278 SH | | DEFINED | 6,7,8 | 38278 |
| ENCOMPASS SVCS CORP | COM | 29255U104 | 7 | 1796 SH | | DEFINED | 5 | 1796 |
| ENCORE ACQUISITION CO | COM | 29255W100 | 34 | 2246 SH | | DEFINED | 6,7,8 | 2246 |
| ENCORE ACQUISITION CO | COM | 29255W100 | 3 | 201 SH | | DEFINED | 5 | 201 |
| ENCORE WIRE CORP | COM | 292562105 | 53 | 4118 SH | | DEFINED | 6,7,8 | 4118 |
| ENCORE WIRE CORP | COM | 292562105 | 5 | 369 SH | | DEFINED | 5 | 369 |
| ENDESA S A | SPONS-ORED ADR | 29258N107 | 153 | 10000 SH | | DEFINED | 6,7,8 | 10000 |
| ENDO PHARMACEUTICALS HLDGS INC | WT EXP 123102 | 29264F114 | 0 | 3251 SH | | DEFINED | 6,7,8 | 3251 |
| ENDO PHARMACEUTICALS HLDGS INC | COM | 29264F205 | 57 | 5209 SH | | DEFINED | 6,7,8 | 5209 |
| ENDO PHARMACEUTICALS HLDGS INC | WT EXP 123102 | 29264F114 | 0 | 100 SH | | DEFINED | 5 | 100 |
| ENDO PHARMACEUTICALS HLDGS INC | COM | 29264F205 | 6 | 517 SH | | DEFINED | 5 | 517 |
| ENDOCARE INC | COM | 29264P104 | 58 | 3284 SH | | DEFINED | 6,7,8 | 3284 |
| ENDOCARE INC | COM | 29264P104 | 6 | 326 SH | | DEFINED | 5 | 326 |
| ENDOCARE INC COM | EQUITY | 29264P104 | 8292 | 472500 SH | | Sole | 3 | 472500 |
| ENERGEN CORP | COM | 29265N108 | 194 | 8623 SH | | DEFINED | 6,7,8 | 8623 |
| ENERGEN CORP | COM | 29265N108 | 17 | 757 SH | | DEFINED | 5 | 757 |

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| ENERGIZER HLDGS INC | COM | 29266R108 | 1785 | 107401 SH | DEFINED | 6, 7, 8 | 107401 |
| ENERGY CONVERSION DEVICES INC | COM | 292659109 | 59 | 3613 SH | DEFINED | 6, 7, 8 | 3613 |
| ENERGY CONVERSION DEVICES INC | COM | 292659109 | 6 | 359 SH | DEFINED | 5 | 359 |
| ENERGY EAST CORP | COM | 29266M109 | 2741 | 136300 SH | DEFINED | 6, 7, 8 | 136300 |

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|---|-------------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|---------|
| ENERGY PARTNERS LTD | EQUITY | 29270U105 | 2559 | 366600 SH | | Sole | 3 | 366600 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 45 | 6392 SH | | DEFINED | 6, 7, 8 | 6392 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 4 | 616 SH | | DEFINED | 5 | 616 |
| ENERGY PARTNERS LTD | EQUITY | 29270U105 | 98 | 55900 SH | | DEFINED | 2 | |
| ENERSIS SA ADR | EQUITY | 29274F104 | 123 | 10,065 SH | | DEFINED | 1 | |
| ENGAGE INC | COM | 292827102 | 3 | 13620 SH | | DEFINED | 6, 7, 8 | 13620 |
| ENGAGE INC | COM | 292827102 | 0 | 1229 SH | | DEFINED | 5 | 1229 |
| ENGELHARD CORP | EQUITY | 292845104 | 49 | 2,100 SH | | DEFINED | 1 | |
| ENGELHARD CORP | COM | 292845104 | 1872 | 81020 SH | | DEFINED | 6, 7, 8 | 81020 |
| ENGELHARD CORP | COM | 292845104 | 9 | 390 SH | | DEFINED | 5 | 390 |
| ENGELHARD CORP COM ENGINEERED SUPPORT SYS INC | EQUITY | 292845104 | 6958 | 301200 SH | | Sole | 3 | 261200 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 88 | 1877 SH | | DEFINED | 6, 7, 8 | 1877 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 9 | 185 SH | | DEFINED | 5 | 185 |
| ENRON CORP | EQUITY | 293561106 | 555 | 20,400 SH | | DEFINED | 1 | |
| ENRON CORP | EQUITY | 293561106 | 14 | 500 SH | | DEFINED | 2 | |
| ENRON CORP | COM | 293561106 | 8733 | 320702 SH | | DEFINED | 6, 7, 8 | 320702 |
| ENRON CORP | COM | 293561106 | 60 | 2220 SH | | DEFINED | 5 | 2220 |
| ENSCO INTL INC | COM | 26874Q100 | 2377 | 162600 SH | | DEFINED | 6, 7, 8 | 162600 |
| ENTEGRIS INC | COM | 29362U104 | 88 | 11158 SH | | DEFINED | 6, 7, 8 | 11158 |
| ENTEGRIS INC | COM | 29362U104 | 8 | 1057 SH | | DEFINED | 5 | 1057 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 1431 | 221800 SH | | DEFINED | 6, 7, 8 | 221800 |
| ENTERASYS NETWORKS INC COM | EQUITY | 293637104 | 10770 | 1669800 SH | | Sole | 3 | 1386700 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 1802 | 53000 SH | | DEFINED | 6, 7, 8 | 53000 |
| ENERGY CORP | EQUITY | 29364G103 | 132 | 3,700 SH | | DEFINED | 1 | |
| ENERGY CORP NEW | COM | 29364G103 | 5033 | 141530 SH | | DEFINED | 6, 7, 8 | 141530 |
| ENERGY CORP NEW | COM | 29364G103 | 23 | 660 SH | | DEFINED | 5 | 660 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 78 | 4628 SH | | DEFINED | 6, 7, 8 | 4628 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 7 | 414 SH | | DEFINED | 5 | 414 |
| ENTRADE INC | EQUITY | 29382L993 | 2957 | 16150 SH | | DEFINED | 2 | |
| ENTREMED INC | COM | 29382F103 | 38 | 4323 SH | | DEFINED | 6, 7, 8 | 4323 |
| ENTREMED INC | COM | 29382F103 | 4 | 429 SH | | DEFINED | 5 | 429 |
| ENTRUST INC | COM | 293848107 | 38 | 13311 SH | | DEFINED | 6, 7, 8 | 13311 |
| ENTRUST INC | COM | 293848107 | 4 | 1321 SH | | DEFINED | 5 | 1321 |
| ENZO BIOCHEM INC | COM | 294100102 | 105 | 6171 SH | | DEFINED | 6, 7, 8 | 6171 |
| ENZO BIOCHEM INC | COM | 294100102 | 10 | 612 SH | | DEFINED | 5 | 612 |
| ENZON INC | COM | 293904108 | 291 | 5705 SH | | DEFINED | 6, 7, 8 | 5705 |
| ENZON INC | EQUITY | 293904108 | 4644 | 90000 SH | | DEFINED | 2 | |
| EOG RES INC | COM | 26875P101 | 2455 | 84870 SH | | DEFINED | 6, 7, 8 | 84870 |
| EOG RES INC | COM | 26875P101 | 10 | 350 SH | | DEFINED | 5 | 350 |

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|-------------------|--------|-----------|----|----------|---------|-------|------|
| EOG RESOURCES INC | EQUITY | 26875P101 | 55 | 1,900 SH | DEFINED | 1 | |
| EPICEDGE INC | COM | 29426X102 | 1 | 2628 SH | DEFINED | 6,7,8 | 2628 |
| EPICEDGE INC | COM | 29426X102 | 0 | 96 SH | DEFINED | 5 | 96 |
| EPIQ SYS INC | COM | 26882D109 | 42 | 1646 SH | DEFINED | 6,7,8 | 1646 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|--------------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|---------|
| EPIQ SYS INC | COM | 26882D109 | 4 | 163 SH | | DEFINED | 5 | 163 |
| EQUIFAX INC | COM | 294429105 | 1326 | 60550 SH | | DEFINED | 6,7,8 | 60550 |
| EQUIFAX INC | COM | 294429105 | 9 | 430 SH | | DEFINED | 5 | 430 |
| EQUIFAX INC. | EQUITY | 294429105 | 53 | 2,400 SH | | DEFINED | 1 | |
| EQUITABLE RES INC | COM | 294549100 | 2905 | 96800 SH | | DEFINED | 6,7,8 | 96800 |
| EQUITY INNS INC | COM | 294703103 | 83 | 11577 SH | | DEFINED | 6,7,8 | 11577 |
| EQUITY INNS INC | COM | 294703103 | 7 | 1037 SH | | DEFINED | 5 | 1037 |
| EQUITY OFFICE PPTYS TR | EQUITY | 294741103 | 2624 | 82000 SH | | DEFINED | 2 | |
| EQUITY OFFICE PPTYS TR COM | EQUITY | 294741103 | 87738 | 2741822 SH | | Sole | 3 | 2411920 |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741103 | 11200 | 350,000 SH | | DEFINED | 1 | |
| EQUITY ONE | COM | 294752100 | 5 | 386 SH | | DEFINED | 6,7,8 | 386 |
| EQUITY ONE | COM | 294752100 | 0 | 35 SH | | DEFINED | 5 | 35 |
| EQUITY RESIDENT PPTYS SH BEN I | EQUITY | 29476L107 | 52986 | 907300 SH | | Sole | 3 | 799500 |
| EQUITY RESIDENTIAL PPTYS TR | BEN INT | 29476L107 | 1121 | 19200 SH | | DEFINED | 6,7,8 | 19200 |
| EQUITY RESIDENTIAL PPTYS TR | EQUITY | 29476L107 | 193 | 5700 SH | | DEFINED | 2 | |
| ERICSSON L M TEL CO | ADR CL B | | | | | | | |
| | SEK 10 | 294821400 | 297 | 85000 SH | | DEFINED | 6,7,8 | 85000 |
| ERICSSON L M TEL CO | ADR CL B | | | | | | | |
| | SEK 10 | 294821400 | 62 | 17840 SH | | DEFINED | 6,7,8 | 17840 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 83 | 3347 SH | | DEFINED | 6,7,8 | 3347 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 8 | 303 SH | | DEFINED | 5 | 303 |
| ESPEED INC | CL A | 296643109 | 131 | 30081 SH | | DEFINED | 6,7,8 | 30081 |
| ESPEED INC | CL A | 296643109 | 2 | 442 SH | | DEFINED | 5 | 442 |
| ESPERION THERAPEUTICS COM | EQUITY | 29664R106 | 1572 | 211000 SH | | Sole | 3 | 211000 |
| ESPERION THERAPEUTICS INC | COM | 29664R106 | 43 | 5746 SH | | DEFINED | 6,7,8 | 5746 |
| ESPERION THERAPEUTICS INC | COM | 29664R106 | 4 | 570 SH | | DEFINED | 5 | 570 |
| ESS TECHNOLOGY INC | COM | 269151106 | 96 | 9388 SH | | DEFINED | 6,7,8 | 9388 |
| ESS TECHNOLOGY INC | COM | 269151106 | 9 | 841 SH | | DEFINED | 5 | 841 |
| ESSEX PPTY TR INC | COM | 297178105 | 216 | 4397 SH | | DEFINED | 6,7,8 | 4397 |
| ESSEX PPTY TR INC | COM | 297178105 | 19 | 394 SH | | DEFINED | 5 | 394 |
| ESSEX PPTY TR INC COM | EQUITY | 297178105 | 7684 | 156500 SH | | Sole | 3 | 136700 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 103 | 6493 SH | | DEFINED | 6,7,8 | 6493 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 9 | 581 SH | | DEFINED | 5 | 581 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 132 | 4800 SH | | DEFINED | 6,7,8 | 4800 |

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|--------------------------|--------|-----------|-------|--------------|---------|-------|---------|
| EVEREST RE GROUP LTD | EQUITY | G3223R108 | 17112 | 264,480 SH | DEFINED | 1 | |
| EVEREST RE GROUP LTD | COM | G3223R108 | 3494 | 54000 SH | DEFINED | 6,7,8 | 54000 |
| EVEREST RE GROUP LTD COM | EQUITY | G3223R108 | 91622 | 1416100 SH | Sole | 3 | 1350500 |
| EVERGREEN RES INC | COM | 299900308 | 159 | 4673 SH | DEFINED | 6,7,8 | 4673 |
| EVERGREEN RES INC | COM | 299900308 | 16 | 464 SH | DEFINED | 5 | 464 |
| EVOLVE SOFTWARE INC. | EQUITY | 30049P104 | 384 | 1,239,564 SH | DEFINED | 1 | |
| EXACT SCIENCES CORP | COM | 30063P105 | 11 | 1140 SH | DEFINED | 6,7,8 | 1140 |
| EXACT SCIENCES CORP | COM | 30063P105 | 1 | 113 SH | DEFINED | 5 | 113 |
| EXAR CORP | COM | 300645108 | 452 | 26105 SH | DEFINED | 6,7,8 | 26105 |
| EXAR CORP | COM | 300645108 | 18 | 1024 SH | DEFINED | 5 | 1024 |
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 38 | 2395 SH | DEFINED | 6,7,8 | 2395 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|---------------------------|-------------|-----------|-----------------|-------------------------|-----------|-----------------|-----------|---------|
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 4 | 238 SH | | DEFINED | 5 | 238 |
| EXE TECHNOLOGIES INC | COM | 301504106 | 18 | 8982 SH | | DEFINED | 6,7,8 | 8982 |
| EXE TECHNOLOGIES INC | COM | 301504106 | 2 | 869 SH | | DEFINED | 5 | 869 |
| EXELIXIS INC | COM | 30161Q104 | 111 | 9667 SH | | DEFINED | 6,7,8 | 9667 |
| EXELIXIS INC | COM | 30161Q104 | 11 | 954 SH | | DEFINED | 5 | 954 |
| EXELON CORP | COM | 30161N101 | 6926 | 155282 SH | | DEFINED | 6,7,8 | 155282 |
| EXELON CORP | COM | 30161N101 | 43 | 960 SH | | DEFINED | 5 | 960 |
| EXELON CORPORATION | EQUITY | 30161N101 | 237 | 5,312 SH | | DEFINED | 1 | |
| EXIDE TECHNOLOGIES | COM | 302051107 | 30 | 8000 SH | | DEFINED | 6,7,8 | 8000 |
| EXIDE TECHNOLOGIES | COM | 302051107 | 3 | 716 SH | | DEFINED | 5 | 716 |
| EXODUS COMMUNICATIONS INC | COM | 302088109 | 0 | 10760 SH | | DEFINED | 6,7,8 | 10760 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 2888 | 61000 SH | | DEFINED | 6,7,8 | 61000 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 6227 | 112200 SH | | DEFINED | 6,7,8 | 112200 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 23 | 420 SH | | DEFINED | 5 | 420 |
| EXTENDED STAY AMER INC | COM | 30224P101 | 1573 | 108700 SH | | DEFINED | 6,7,8 | 108700 |
| EXTENSITY INC | COM | 302255104 | 12 | 4283 SH | | DEFINED | 6,7,8 | 4283 |
| EXTENSITY INC | COM | 302255104 | 1 | 414 SH | | DEFINED | 5 | 414 |
| EXTREME NETWORKS INC | EQUITY | 30226D106 | 23749 | 1446267 SH | | DEFINED | 2 | |
| EXXON MOBIL CORP | EQUITY | 3021G112 | 193 | 28000 SH | | DEFINED | 2 | |
| Exxon Mobil Corp | EQUITY | 30231G102 | 2399 | 60,892 SH | | DEFINED | 4 | |
| EXXON MOBIL CORP | COM | 30231G102 | 129386 | 3283920 SH | | DEFINED | 6,7,8 | 3283920 |
| EXXON MOBIL CORP | COM | 30231G102 | 810 | 20560 SH | | DEFINED | 5 | 20560 |
| EXXON MOBIL CORPORATIONS | EQUITY | 30231G102 | 46123 | 1,170,622 SH | | DEFINED | 1 | |
| F M C CORP | NEW | 302491303 | 643 | 13120 SH | | DEFINED | 6,7,8 | 13120 |
| F M C CORP | COM | 302491303 | 4 | 90 SH | | DEFINED | 5 | 90 |
| F Y I INC | COM | 302712104 | 141 | 3756 SH | | DEFINED | 6,7,8 | 3756 |

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|---------------------------------|------|-----------|------|----------|---------|-------|-------|
| F Y I INC | COM | 302712104 | 14 | 373 SH | DEFINED | 5 | 373 |
| F&M BANCORP MD | COM | 302367107 | 91 | 3466 SH | DEFINED | 6,7,8 | 3466 |
| F&M BANCORP MD | COM | 302367107 | 8 | 310 SH | DEFINED | 5 | 310 |
| F5 NETWORKS INC | COM | 315616102 | 44 | 4755 SH | DEFINED | 6,7,8 | 4755 |
| F5 NETWORKS INC | COM | 315616102 | 5 | 512 SH | DEFINED | 5 | 512 |
| FACTORY 2-U INC | COM | 303072102 | 51 | 3624 SH | DEFINED | 6,7,8 | 3624 |
| FACTORY 2-U INC | COM | 303072102 | 5 | 360 SH | DEFINED | 5 | 360 |
| FACTSET RESH SYS INC | COM | 303075105 | 140 | 5783 SH | DEFINED | 6,7,8 | 5783 |
| FACTSET RESH SYS INC | COM | 303075105 | 14 | 574 SH | DEFINED | 5 | 574 |
| FAIR ISAAC & CO INC | COM | 303250104 | 237 | 5008 SH | DEFINED | 6,7,8 | 5008 |
| FAIR ISAAC & CO INC | COM | 303250104 | 23 | 487 SH | DEFINED | 5 | 487 |
| FAIRCHILD CORP | CL A | 303698104 | 14 | 3993 SH | DEFINED | 6,7,8 | 3993 |
| FAIRCHILD CORP | CL A | 303698104 | 1 | 357 SH | DEFINED | 5 | 357 |
| FAIRCHILD SEMICONDUCTOR INTL | CL A | 303726103 | 1140 | 71000 SH | DEFINED | 6,7,8 | 71000 |
| FAIRCHILD SEMICONDUCTOR INTL | CL A | 303726103 | 13 | 830 SH | DEFINED | 5 | 830 |
| FALCONSTOR SOFTWARE INC | COM | 306137100 | 32 | 3692 SH | DEFINED | 6,7,8 | 3692 |
| FALCONSTOR SOFTWARE INC | COM | 306137100 | 3 | 366 SH | DEFINED | 5 | 366 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS |
|--------------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|
| FAMILY DLR STORES INC | COM | 307000109 | 1999 | 72640 SH | | DEFINED | 6,7,8 |
| FAMILY DLR STORES INC | COM | 307000109 | 14 | 510 SH | | DEFINED | 5 |
| FAMILY DOLLAR STORES | EQUITY | 307000109 | 77 | 2,800 SH | | DEFINED | 1 |
| FARMER BROS CO | COM | 307675108 | 58 | 265 SH | | DEFINED | 6,7,8 |
| FARMER BROS CO | COM | 307675108 | 5 | 24 SH | | DEFINED | 5 |
| FARMERS CAP BK CORP | COM | 309562106 | 82 | 2189 SH | | DEFINED | 6,7,8 |
| FARMERS CAP BK CORP | COM | 309562106 | 7 | 196 SH | | DEFINED | 5 |
| FASTENAL CO | COM | 311900104 | 2530 | 44400 SH | | DEFINED | 6,7,8 |
| FBL FINL GROUP INC | CL A | 30239F106 | 61 | 3654 SH | | DEFINED | 6,7,8 |
| FBL FINL GROUP INC | CL A | 30239F106 | 5 | 327 SH | | DEFINED | 5 |
| FBR ASSET INVT CORP | COM | 30241E303 | 100 | 4325 SH | | DEFINED | 6,7,8 |
| FED NATL MTG CO | EQUITY | 313586109 | 1680 | 20,980 SH | | DEFINED | 1 |
| FEDDERS CORP | COM | 313135105 | 30 | 7761 SH | | DEFINED | 6,7,8 |
| FEDDERS CORP | COM | 313135105 | 3 | 695 SH | | DEFINED | 5 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 76 | 2288 SH | | DEFINED | 6,7,8 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 8 | 227 SH | | DEFINED | 5 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 25705 | 395462 SH | | DEFINED | 6,7,8 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 235 | 3610 SH | | DEFINED | 5 |
| FEDERAL HOME LOAN MTG CORP. | EQUITY | 313400301 | 22808 | 350,890 SH | | DEFINED | 1 |
| FEDERAL MOGUL CORP | COM | 313549107 | 13 | 19311 SH | | DEFINED | 6,7,8 |
| FEDERAL MOGUL CORP | COM | 313549107 | 1 | 1729 SH | | DEFINED | 5 |
| FEDERAL NATL MTG | | | | | | | |

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|---------------------|-------------|-----------|-------|-----------|---------|-------|----|
| ASSN | EQUITY | 313586109 | 32 | 400 SH | DEFINED | 1 | |
| FEDERAL NATL MTG | | | | | | | |
| ASSN | COM | 313586109 | 44492 | 555737 SH | DEFINED | 6,7,8 | 55 |
| FEDERAL NATL MTG | | | | | | | |
| ASSN | COM | 313586109 | 363 | 4530 SH | DEFINED | 5 | |
| FEDERAL NATL MTG | | | | | | | |
| ASSN | EQUITY | 313586109 | 7965 | 100000 SH | DEFINED | 2 | |
| FEDERAL NATL MTG | | | | | | | |
| ASSN | EQUITY | 31359MDF7 | 2332 | 840000 SH | DEFINED | 2 | |
| FEDERAL REALTY INVT | SH | | | | | | |
| TR | BEN INT NEW | 313747206 | 243 | 11048 SH | DEFINED | 6,7,8 | 1 |
| FEDERAL REALTY INVT | SH | | | | | | |
| TR | BEN INT NEW | 313747206 | 21 | 973 SH | DEFINED | 5 | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 1231 | 69809 SH | DEFINED | 6,7,8 | 6 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 22 | 1241 SH | DEFINED | 5 | |
| FEDERATED | | | | | | | |
| DEPARTMENT STORES | EQUITY | 31410H101 | 93 | 3,300 SH | DEFINED | 1 | |
| FEDERATED DEPT | | | | | | | |
| STORES INC DEL | COM | 31410H101 | 4372 | 155020 SH | DEFINED | 6,7,8 | 15 |
| FEDERATED DEPT | | | | | | | |
| STORES INC DEL | COM | 31410H101 | 31 | 1110 SH | DEFINED | 5 | |
| FEDERATED INVS INC | | | | | | | |
| PA | CL B | 314211103 | 811 | 27400 SH | DEFINED | 6,7,8 | 2 |
| FEDERATED INVS INC | | | | | | | |
| PA | EQUITY | 314211103 | 3256 | 110000 SH | DEFINED | 2 | |
| FEDEX CORP | COM | 31428X106 | 4771 | 129810 SH | DEFINED | 6,7,8 | 12 |
| FEDEX CORP | COM | 31428X106 | 34 | 920 SH | DEFINED | 5 | |
| FEDEX CORPORATION | EQUITY | 31428X106 | 184 | 5,000 SH | DEFINED | 1 | |
| FEI CO | COM | 30241L109 | 902 | 41458 SH | DEFINED | 6,7,8 | 4 |
| FEI CO | COM | 30241L109 | 9 | 423 SH | DEFINED | 5 | |
| FELCOR LODGING TR | | | | | | | |
| INC | COM | 31430F101 | 127 | 9425 SH | DEFINED | 6,7,8 | |
| FELCOR LODGING TR | | | | | | | |
| INC | COM | 31430F101 | 11 | 814 SH | DEFINED | 5 | |
| FERRO CORP | COM | 315405100 | 1130 | 48733 SH | DEFINED | 6,7,8 | 4 |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|---------------------|-------------|-----------|-----------------|---------------------|-----------|-----------------|-----------|--------|
| FERRO CORP | COM | 315405100 | 18 | 769 SH | | DEFINED | 5 | 769 |
| FHLMC | CORP | | | | | | | |
| | BOND | 3134A3RE8 | 2038 | 2,000,000 PRN | | DEFINED | 4 | |
| FHLMC | CORP | | | | | | | |
| | BOND | 3134A3T48 | 4670 | 4,500,000 PRN | | DEFINED | 4 | |
| FIBERCORE INC | COM | 31563B109 | 21 | 8917 SH | | DEFINED | 6,7,8 | 8917 |
| FIBERCORE INC | COM | 31563B109 | 2 | 885 SH | | DEFINED | 5 | 885 |
| FIDELITY BANKSHARES | | | | | | | | |
| INC NEW | COM | 31604Q107 | 60 | 4529 SH | | DEFINED | 6,7,8 | 4529 |
| FIDELITY BANKSHARES | | | | | | | | |
| INC NEW | COM | 31604Q107 | 6 | 424 SH | | DEFINED | 5 | 424 |
| FIDELITY NATL FINL | | | | | | | | |
| INC | COM | 316326107 | 3539 | 131600 SH | | DEFINED | 6,7,8 | 131600 |
| FIFTH THIRD BANCORP | COM | 316773100 | 14956 | 243259 SH | | DEFINED | 6,7,8 | 243259 |
| FIFTH THIRD BANCORP | COM | 316773100 | 105 | 1714 SH | | DEFINED | 5 | 1714 |
| FIFTH THIRD BANK | EQUITY | 316773100 | 591 | 9,614 SH | | DEFINED | 1 | |
| FILENET CORP | COM | 316869106 | 101 | 10072 SH | | DEFINED | 6,7,8 | 10072 |
| FILENET CORP | COM | 316869106 | 10 | 994 SH | | DEFINED | 5 | 994 |

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|-----------------------------------|--------|-----------|------|-----------|---------|-------|--------|
| FINANCIAL FED CORP | COM | 317492106 | 671 | 27376 SH | DEFINED | 6,7,8 | 27376 |
| FINANCIAL FED CORP | COM | 317492106 | 7 | 297 SH | DEFINED | 5 | 297 |
| FINANCIAL FED CORP COM | EQUITY | 317492106 | 6223 | 254000 SH | Sole | 3 | 254000 |
| FINANCIAL INSTNS INC | COM | 317585404 | 58 | 2495 SH | DEFINED | 6,7,8 | 2495 |
| FINANCIAL INSTNS INC | COM | 317585404 | 5 | 233 SH | DEFINED | 5 | 233 |
| FINISH LINE INC | CL A | 317923100 | 59 | 5464 SH | DEFINED | 6,7,8 | 5464 |
| FINISH LINE INC | CL A | 317923100 | 5 | 489 SH | DEFINED | 5 | 489 |
| FINOVA GROUP INC | COM | 317928109 | 19 | 16894 SH | DEFINED | 6,7,8 | 16894 |
| FINOVA GROUP INC | COM | 317928109 | 2 | 1546 SH | DEFINED | 5 | 1546 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 429 | 21195 SH | DEFINED | 6,7,8 | 21195 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 37 | 1848 SH | DEFINED | 5 | 1848 |
| FIRST BANCORP N C | COM | 318910106 | 49 | 2062 SH | DEFINED | 6,7,8 | 2062 |
| FIRST BANCORP N C | COM | 318910106 | 4 | 185 SH | DEFINED | 5 | 185 |
| FIRST BANCORP P R | COM | 318672102 | 163 | 6298 SH | DEFINED | 6,7,8 | 6298 |
| FIRST BANCORP P R | COM | 318672102 | 15 | 573 SH | DEFINED | 5 | 573 |
| FIRST BKS AMER INC | COM | 31928N103 | 8 | 248 SH | DEFINED | 6,7,8 | 248 |
| FIRST BKS AMER INC | COM | 31928N103 | 1 | 22 SH | DEFINED | 5 | 22 |
| FIRST BUSEY CORP | COM | 319383105 | 50 | 2520 SH | DEFINED | 6,7,8 | 2520 |
| FIRST BUSEY CORP | COM | 319383105 | 5 | 250 SH | DEFINED | 5 | 250 |
| FIRST CHARTER CORP | COM | 319439105 | 163 | 9969 SH | DEFINED | 6,7,8 | 9969 |
| FIRST CHARTER CORP | COM | 319439105 | 14 | 843 SH | DEFINED | 5 | 843 |
| FIRST CMNTY BANCSHARES INC NEV | COM | 31983A103 | 78 | 2460 SH | DEFINED | 6,7,8 | 2460 |
| FIRST CMNTY BANCSHARES INC NEV | COM | 31983A103 | 7 | 226 SH | DEFINED | 5 | 226 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 225 | 18308 SH | DEFINED | 6,7,8 | 18308 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 20 | 1590 SH | DEFINED | 5 | 1590 |
| FIRST CONSULTING GROUP INC | COM | 31986R103 | 46 | 5165 SH | DEFINED | 6,7,8 | 5165 |
| FIRST CONSULTING GROUP INC | COM | 31986R103 | 4 | 477 SH | DEFINED | 5 | 477 |
| FIRST CTZNS BANCSHARES INC N C | CL A | 31946M103 | 158 | 1902 SH | DEFINED | 6,7,8 | 1902 |
| FIRST CTZNS BANCSHARES INC N C | CL A | 31946M103 | 13 | 160 SH | DEFINED | 5 | 160 |
| FIRST DATA CORP | EQUITY | 319963104 | 461 | 7,910 SH | DEFINED | 1 | |

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR SH/ PRN AMT PRN | PUT/ CALL | INVSTMT DSCRETN | OTHR MGRS | SOLE |
|----------------------------|----------------|-----------|--------------------|----------------------------|--------------|--------------------|--------------|--------|
| FIRST DATA CORP | COM | 319963104 | 13647 | 234240 SH | | DEFINED | 6,7,8 | 234240 |
| FIRST DATA CORP | COM | 319963104 | 131 | 2240 SH | | DEFINED | 5 | 2240 |
| FIRST DATA CORP | EQUITY | 319963104 | 138 | 2000 SH | | DEFINED | 2 | |
| FIRST DATA CORP COM | EQUITY | 319963104 | 897 | 15400 SH | | Sole | 3 | 15400 |
| FIRST ESSEX BANCORP INC | COM | 320103104 | 53 | 2009 SH | | DEFINED | 6,7,8 | 2009 |
| FIRST ESSEX BANCORP INC | COM | 320103104 | 5 | 180 SH | | DEFINED | 5 | 180 |
| FIRST FED CAP CORP | COM | 319960100 | 71 | 4763 SH | | DEFINED | 6,7,8 | 4763 |
| FIRST FED CAP CORP | COM | 319960100 | 6 | 426 SH | | DEFINED | 5 | 426 |

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|----------------------------------|--------------|-----------|-------|---------------|---------|---------|--------|
| FIRST FINL BANCORP OH | COM | 320209109 | 179 | 11547 SH | DEFINED | 6, 7, 8 | 11547 |
| FIRST FINL BANCORP OH | COM | 320209109 | 15 | 984 SH | DEFINED | 5 | 984 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 100 | 3390 SH | DEFINED | 6, 7, 8 | 3390 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 9 | 304 SH | DEFINED | 5 | 304 |
| FIRST FINL CORP IND | COM | 320218100 | 84 | 2104 SH | DEFINED | 6, 7, 8 | 2104 |
| FIRST FINL CORP IND | COM | 320218100 | 8 | 188 SH | DEFINED | 5 | 188 |
| FIRST FINL HLDGS INC | COM | 320239106 | 96 | 4198 SH | DEFINED | 6, 7, 8 | 4198 |
| FIRST FINL HLDGS INC | COM | 320239106 | 9 | 376 SH | DEFINED | 5 | 376 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 3358 | 114300 SH | DEFINED | 6, 7, 8 | 114300 |
| FIRST HORIZON PHARMACE COM | EQUITY | 32051K106 | 6848 | 263100 SH | Sole | 3 | 263100 |
| FIRST HORIZON PHARMACEUTICAL | COM | 32051K106 | 59 | 2283 SH | DEFINED | 6, 7, 8 | 2283 |
| FIRST HORIZON PHARMACEUTICAL | COM | 32051K106 | 8 | 302 SH | DEFINED | 5 | 302 |
| FIRST IND CORP | COM | 32054R108 | 61 | 2955 SH | DEFINED | 6, 7, 8 | 2955 |
| FIRST IND CORP | COM | 32054R108 | 5 | 265 SH | DEFINED | 5 | 265 |
| FIRST INDUSTRIAL REALTY TR | EQUITY | 32054K103 | 5100 | 170,000 SH | DEFINED | 1 | |
| FIRST INDUSTRIAL REALTY TRUST | COM | 32054K103 | 372 | 12400 SH | DEFINED | 6, 7, 8 | 12400 |
| FIRST INDUSTRIAL REALTY TRUST | COM | 32054K103 | 32 | 1080 SH | DEFINED | 5 | 1080 |
| FIRST INDUSTRIAL RLTY COM | EQUITY | 32054K103 | 14157 | 471900 SH | Sole | 3 | 430000 |
| FIRST MERCHANTS CORP | COM | 320817109 | 78 | 3390 SH | DEFINED | 6, 7, 8 | 3390 |
| FIRST MERCHANTS CORP | COM | 320817109 | 7 | 303 SH | DEFINED | 5 | 303 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 427 | 12637 SH | DEFINED | 6, 7, 8 | 12637 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 37 | 1082 SH | DEFINED | 5 | 1082 |
| FIRST NIAGARA FINL GROUP INC | COM | 33582U100 | 48 | 3052 SH | DEFINED | 6, 7, 8 | 3052 |
| FIRST NIAGARA FINL GROUP INC | COM | 33582U100 | 4 | 273 SH | DEFINED | 5 | 273 |
| FIRST PL FINL CORP | COM | 33610T109 | 69 | 4833 SH | DEFINED | 6, 7, 8 | 4833 |
| FIRST PL FINL CORP | COM | 33610T109 | 6 | 433 SH | DEFINED | 5 | 433 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 76 | 3316 SH | DEFINED | 6, 7, 8 | 3316 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 7 | 299 SH | DEFINED | 5 | 299 |
| First Security | CORP BOND | 33620VAE2 | 2538 | 2,500,000 PRN | DEFINED | 4 | |
| FIRST SENTINEL BANCORP INC | COM | 33640T103 | 99 | 8413 SH | DEFINED | 6, 7, 8 | 8413 |
| FIRST SENTINEL BANCORP INC | COM | 33640T103 | 8 | 713 SH | DEFINED | 5 | 713 |
| FIRST TENN NATL CORP | COM | 337162101 | 6394 | 172800 SH | DEFINED | 6, 7, 8 | 172800 |
| FIRST TENN NATL CORP | EQUITY | 337162101 | 3651 | 100000 SH | DEFINED | 2 | |
| First Union | CORP BOND | 337363AE5 | 3024 | 3,000,000 PRN | DEFINED | 4 | |

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|------------------------------|----------|-----------|-------|---------------|---------|-------|-------|
| FIRST VA BANKS INC | COM | 337477103 | 2478 | 54100 SH | DEFINED | 6,7,8 | 54100 |
| FIRSTENERGY CORP | COM | 337932107 | 3899 | 108470 SH | DEFINED | | |
| FIRSTENERGY CORP | COM | 337932107 | 24 | 670 SH | DEFINED | | |
| FIRSTENERGY CORPORATION | EQUITY | 337932107 | 133 | 3,700 SH | DEFINED | | |
| FIRSTFED FINL CORP | COM | 337907109 | 141 | 5426 SH | DEFINED | | |
| FIRSTFED FINL CORP | COM | 337907109 | 12 | 466 SH | DEFINED | | |
| FIRSTMERIT CORP | COM | 337915102 | 2352 | 100200 SH | DEFINED | | |
| FIRSTSERVICE CORP SUB VTG SH | EQUITY | 33761N109 | 5413 | 242100 SH | Sole | | |
| FISERV INC | EQUITY | 337738108 | 104 | 3,050 SH | DEFINED | | |
| FISERV INC | COM | 337738108 | 2835 | 83110 SH | DEFINED | | |
| FISERV INC | COM | 337738108 | 19 | 555 SH | DEFINED | | |
| FISERV INC COM | EQUITY | 337738108 | 19915 | 582300 SH | Sole | | |
| FISHER COMMUNICATIONS INC | COM | 337756209 | 64 | 1236 SH | DEFINED | | |
| FISHER COMMUNICATIONS INC | COM | 337756209 | 6 | 115 SH | DEFINED | | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 407 | 16009 SH | DEFINED | | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 37 | 1466 SH | DEFINED | | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 48 | 2071 SH | DEFINED | | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 4 | 186 SH | DEFINED | | |
| FLEETBOSTON FINANCIAL CORP | EQUITY | 339030108 | 660 | 17,959 SH | DEFINED | | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 21710 | 598909 SH | DEFINED | | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 154 | 4259 SH | DEFINED | | |
| FLEETBOSTON FINL CORP | EQUITY | 339030108 | 17661 | 482500 SH | DEFINED | | |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 115 | 10291 SH | DEFINED | | |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 10 | 922 SH | DEFINED | | |
| FLEMING COS INC | COM | 339130106 | 773 | 26195 SH | DEFINED | | |
| FLEMING COS INC | COM | 339130106 | 33 | 1128 SH | DEFINED | | |
| FLEXTRONICS INTL LTD | EQUITY | 339383101 | 17 | 1000 SH | DEFINED | | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 173 | 10433 SH | DEFINED | | |
| FLIR SYS INC | COM | 302445101 | 123 | 2987 SH | DEFINED | | |
| FLIR SYS INC | COM | 302445101 | 12 | 296 SH | DEFINED | | |
| FLORIDA EAST COAST INDS | CL A | 340632108 | 156 | 7092 SH | DEFINED | | |
| FLORIDA EAST COAST INDS | CL A | 340632108 | 14 | 639 SH | DEFINED | | |
| FLORIDA ROCK INDS INC | COM | 341140101 | 175 | 5558 SH | DEFINED | | |
| FLORIDA ROCK INDS INC | COM | 341140101 | 17 | 524 SH | DEFINED | | |
| FLOW INTL CORP | COM | 343468104 | 36 | 3721 SH | DEFINED | | |
| FLOW INTL CORP | COM | 343468104 | 4 | 367 SH | DEFINED | | |
| FLOWERS FOODS INC | COM | 343498101 | 192 | 5308 SH | DEFINED | | |
| FLOWERS FOODS INC | COM | 343498101 | 16 | 455 SH | DEFINED | | |
| FLOWSERVE CORP | COM | 34354P105 | 1361 | 68910 SH | DEFINED | | |
| FLOWSERVE CORP | COM | 34354P105 | 20 | 1027 SH | DEFINED | | |
| FLUOR CORP (NEW) | EQUITY | 343412102 | 50 | 1,300 SH | DEFINED | | |
| FLUOR CORP NEW | COM | 343412102 | 1290 | 33500 SH | DEFINED | | |
| FLUOR CORP NEW | COM | 343412102 | 9 | 240 SH | DEFINED | | |
| FLUSHING FINL CORP | COM | 343873105 | 54 | 3361 SH | DEFINED | | |
| FLUSHING FINL CORP | COM | 343873105 | 5 | 302 SH | DEFINED | | |
| FMC CORP | EQUITY | 302491303 | 24 | 500 SH | DEFINED | | |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 73 | 6300 SH | DEFINED | | |
| FNB CORP PA | COM | 302520101 | 194 | 7430 SH | DEFINED | | |
| FNB CORP PA | COM | 302520101 | 18 | 696 SH | DEFINED | | |
| FNMA | CORPBOND | 31359MFB4 | 2081 | 2,000,000 PRN | DEFINED | | |

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|-----------------------------|------------|-----------|-------|-----------|-----|---------|
| FRONTIER OIL CORP | COM | 35914P105 | 12 | 701 | SH | DEFINED |
| FRONTLINE CAP GROUP | COM | 35921N101 | 1 | 8952 | SH | DEFINED |
| FRONTLINE CAP GROUP | COM | 35921N101 | 0 | 845 | SH | DEFINED |
| FRONTLINE LTD | EQUITY | 556105906 | 272 | 30000 | SH | DEFINED |
| FSI INTL INC | COM | 302633102 | 80 | 8065 | SH | DEFINED |
| FSI INTL INC | COM | 302633102 | 7 | 722 | SH | DEFINED |
| FTD COM INC | CL A | 30265F103 | 9 | 2331 | SH | DEFINED |
| FTD COM INC | CL A | 30265F103 | 1 | 231 | SH | DEFINED |
| FTI CONSULTING INC | COM | 302941109 | 71 | 2418 | SH | DEFINED |
| FTI CONSULTING INC | COM | 302941109 | 7 | 240 | SH | DEFINED |
| FUELCELL ENERGY INC | COM | 35952H106 | 112 | 7570 | SH | DEFINED |
| FUELCELL ENERGY INC | COM | 35952H106 | 11 | 751 | SH | DEFINED |
| FULLER H B CO | COM | 359694106 | 959 | 20938 | SH | DEFINED |
| FULLER H B CO | COM | 359694106 | 18 | 387 | SH | DEFINED |
| FURNITURE BRANDS INTL COM | EQUITY | 360921100 | 15175 | 779000 | SH | Sole |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 1648 | 84575 | SH | DEFINED |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 27 | 1365 | SH | DEFINED |
| FUTURELINK CORP | EQUITY | 36114Q307 | 161 | 97142 | SH | DEFINED |
| G & K SVCS INC | CL A | 361268105 | 171 | 6456 | SH | DEFINED |
| G & K SVCS INC | CL A | 361268105 | 15 | 558 | SH | DEFINED |
| G A P INC | EQUITY | 364760108 | 65 | 4780 | SH | DEFINED |
| GABELLI ASSET MGMT INC | CL A | 36239Y102 | 55 | 1489 | SH | DEFINED |
| GABELLI ASSET MGMT INC | CL A | 36239Y102 | 5 | 148 | SH | DEFINED |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 231 | 7524 | SH | DEFINED |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 20 | 653 | SH | DEFINED |
| Gables Residential Trust | EQUITY | 362418105 | 767 | 25,000 | SH | DEFINED |
| GALEN HOLDINGS - ADR | EQUITY | 363240102 | 7395 | 193,575 | SH | DEFINED |
| GALLAGHER A.J. | EQUITY | 363576109 | 16411 | 484,807 | SH | DEFINED |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 3199 | 94500 | SH | DEFINED |
| GANNETT INC | COM | 364730101 | 12200 | 202960 | SH | DEFINED |
| GANNETT INC | COM | 364730101 | 111 | 1850 | SH | DEFINED |
| GANNETT PUBLISHING | EQUITY | 364730101 | 264 | 4,400 | SH | DEFINED |
| GAP INC | EQUITY | 364760108 | 171 | 14,350 | SH | DEFINED |
| GAP INC DEL | COM | 364760108 | 4343 | 363400 | SH | DEFINED |
| GAP INC DEL | COM | 364760108 | 31 | 2560 | SH | DEFINED |
| GARAN INC | COM | 364802108 | 40 | 1147 | SH | DEFINED |
| GARAN INC | COM | 364802108 | 4 | 103 | SH | DEFINED |
| GARDNER DENVER INC | COM | 365558105 | 102 | 4577 | SH | DEFINED |
| GARDNER DENVER INC | COM | 365558105 | 9 | 410 | SH | DEFINED |
| GARTNER INC | COM | 366651107 | 206 | 22777 | SH | DEFINED |
| GARTNER INC | CL B | 366651206 | 884 | 101600 | SH | DEFINED |
| GARTNER INC | COM | 366651107 | 19 | 2148 | SH | DEFINED |
| Gateway | EQUITY | 367626108 | 273 | 50,000 | SH | DEFINED |
| GATEWAY INC | EQUITY | 367626108 | 29 | 5,400 | SH | DEFINED |
| GATEWAY INC | COM | 367626108 | 744 | 136570 | SH | DEFINED |
| GATEWAY INC | COM | 367626108 | 5 | 960 | SH | DEFINED |
| GATX | EQUITY | 361448103 | 3280 | 97500 | SH | DEFINED |
| GATX CORP | COM | 361448103 | 1911 | 56800 | SH | DEFINED |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 137 | 6818 | SH | DEFINED |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 12 | 591 | SH | DEFINED |
| GBC BANCORP CALIF | COM | 361475106 | 78 | 2495 | SH | DEFINED |
| GBC BANCORP CALIF | COM | 361475106 | 7 | 223 | SH | DEFINED |
| GEMSTAR-TV GUIDE INTL INC | EQUITY | 36866W106 | 5198 | 263,730 | SH | DEFINED |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 154 | 7790 | SH | DEFINED |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 20 | 5167 | SH | DEFINED |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 2 | 510 | SH | DEFINED |
| GenAmerica Capital I 8.525% | CORPBOND | 36867NAA3 | 3059 | 3,000,000 | PRN | DEFINED |
| GENCORP INC | COM | 368682100 | 111 | 9801 | SH | DEFINED |

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|------------------------------|----------------|-----------|-------|-----------|-----|---------|
| GENTEK INC | COM | 37245X104 | 0 | 115 | SH | DEFINED |
| GENTEX CORP | COM | 371901109 | 2248 | 94110 | SH | DEFINED |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 90 | 4994 | SH | DEFINED |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 9 | 496 | SH | DEFINED |
| GENUINE PARTS CO | COM | 372460105 | 2317 | 72740 | SH | DEFINED |
| GENUINE PARTS CO | COM | 372460105 | 16 | 510 | SH | DEFINED |
| GENUINE PARTS CO | EQUITY | 372460105 | 6487 | 203596 | SH | DEFINED |
| GENUINE PARTS CO. | EQUITY | 372460105 | 89 | 2,800 | SH | DEFINED |
| GENUITY INC | CL A | 37248E103 | 69 | 44082 | SH | DEFINED |
| GENUITY INC | CL A | 37248E103 | 7 | 4257 | SH | DEFINED |
| GENVEC INC | EQUITY | 37246C109 | 178 | 101800 | SH | DEFINED |
| GENVEC INC | EQUITY | 37246C109 | 89 | 1575 | SH | DEFINED |
| GENZYME CORP | COM GENL DIV | 372917104 | 10519 | 231600 | SH | DEFINED |
| GENZYME CORP | COM-MOLECULAR | 372917500 | 33 | 4276 | SH | DEFINED |
| GENZYME CORP | COM BIOSURGERY | 372917708 | 42 | 10781 | SH | DEFINED |
| GENZYME CORP | COM-MOLECULAR | 372917500 | 3 | 422 | SH | DEFINED |
| GENZYME CORP | COM BIOSURGERY | 372917708 | 4 | 965 | SH | DEFINED |
| GENZYME CORP | EQUITY | 372917708 | 7 | 1608 | SH | DEFINED |
| GENZYME TRANSGENICS CORP | COM | 37246E105 | 22 | 5731 | SH | DEFINED |
| GENZYME TRANSGENICS CORP | COM | 37246E105 | 2 | 569 | SH | DEFINED |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 336 | 20883 | SH | DEFINED |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 11 | 680 | SH | DEFINED |
| GEORGIA PAC CORP | COM GA PAC GRP | 373298108 | 3268 | 113521 | SH | DEFINED |
| GEORGIA PAC CORP | COM-TIMBER GRP | 373298702 | 3419 | 94400 | SH | DEFINED |
| GEORGIA PAC CORP | COM GA PAC GRP | 373298108 | 19 | 672 | SH | DEFINED |
| GEORGIA PAC CORP | EQUITY | 373298108 | 21125 | 733225 | SH | DEFINED |
| Georgia Pacific | CORPBOND | 373298BJ6 | 4650 | 5,000,000 | PRN | DEFINED |
| GEORGIA-PAC (GEORGIA-PAC GP) | EQUITY | 373298108 | 108 | 3,757 | SH | DEFINED |
| GERBER SCIENTIFIC INC | COM | 373730100 | 61 | 5825 | SH | DEFINED |
| GERBER SCIENTIFIC INC | COM | 373730100 | 5 | 522 | SH | DEFINED |
| GERMAN AMERN BANCORP | COM | 373865104 | 46 | 2824 | SH | DEFINED |
| GERMAN AMERN BANCORP | COM | 373865104 | 4 | 253 | SH | DEFINED |
| GERON CORP | COM | 374163103 | 53 | 5504 | SH | DEFINED |
| GERON CORP | COM | 374163103 | 5 | 546 | SH | DEFINED |
| GETTY IMAGES INC | COM | 374276103 | 306 | 27721 | SH | DEFINED |
| GETTY IMAGES INC | COM | 374276103 | 11 | 952 | SH | DEFINED |
| GETTY RLTY CORP NEW | COM | 374297109 | 34 | 1877 | SH | DEFINED |
| GETTY RLTY CORP NEW | COM | 374297109 | 6 | 306 | SH | DEFINED |
| GIBRALTAR STL CORP | COM | 37476F103 | 26 | 1724 | SH | DEFINED |
| GIBRALTAR STL CORP | COM | 37476F103 | 2 | 154 | SH | DEFINED |
| GILEAD SCIENCES INC | COM | 375558103 | 6537 | 116370 | SH | DEFINED |
| GILEAD SCIENCES INC | EQUITY | 375558103 | 2809 | 50000 | SH | DEFINED |
| GILLETTE CO | EQUITY | 375766102 | 575 | 19,300 | SH | DEFINED |
| GILLETTE CO | COM | 375766102 | 13731 | 460770 | SH | DEFINED |
| GILLETTE CO | COM | 375766102 | 94 | 3140 | SH | DEFINED |
| GILLETTE CO | EQUITY | 375766102 | 5346 | 178500 | SH | DEFINED |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 79 | 4140 | SH | DEFINED |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 7 | 381 | SH | DEFINED |
| GLADSTONE CAP CORP | EQUITY | 376535100 | 810 | 50000 | SH | DEFINED |
| GLADSTONE CAPITAL CORP | COM | 376535100 | 65 | 4050 | SH | DEFINED |
| GLATFELTER P H CO | COM | 377316104 | 822 | 53664 | SH | DEFINED |
| GLATFELTER P H CO | COM | 377316104 | 5 | 355 | SH | DEFINED |
| GLAXO PLC | EQUITY | 37733W105 | 271 | 44500 | SH | DEFINED |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 13460 | 239841 | SH | DEFINED |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 1678 | 29900 | SH | DEFINED |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 386 | 20800 | SH | DEFINED |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 10 | 546 | SH | DEFINED |
| GLIMCHER REALTY TRUST | EQUITY | 379302102 | 2963 | 183,100 | SH | DEFINED |

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|-----------------------------|------------|-----------|-------|---------|----|---------|
| Glimcher Realty Trust | EQUITY | 379302102 | 728 | 45,000 | SH | DEFINED |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 124 | 7635 | SH | DEFINED |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 11 | 684 | SH | DEFINED |
| GLIMCHER RLTY TR SH BEN INT | EQUITY | 379302102 | 2548 | 157500 | SH | Sole |
| GLOBAL CROSSING LTD | EQUITY | G3921A100 | 27 | 14,915 | SH | DEFINED |
| GLOBAL CROSSING LTD | COM | G3921A100 | 723 | 401925 | SH | DEFINED |
| GLOBAL CROSSING LTD | COM | G3921A100 | 6 | 3190 | SH | DEFINED |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 35 | 2028 | SH | DEFINED |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 3 | 192 | SH | DEFINED |
| GLOBAL INDS LTD | COM | 379336100 | 146 | 26810 | SH | DEFINED |
| GLOBAL INDUSTRIES INC | EQUITY | 379336100 | 226 | 38400 | SH | DEFINED |
| GLOBAL MARINE INC | COM | 379352404 | 2895 | 206800 | SH | DEFINED |
| GLOBAL MARINE INC | EQUITY | 379352404 | 5751 | 406000 | SH | DEFINED |
| GLOBAL PMTS INC | COM | 37940X102 | 295 | 10049 | SH | DEFINED |
| GLOBAL PMTS INC | COM | 37940X102 | 28 | 950 | SH | DEFINED |
| GLOBAL SPORTS INC | COM | 37937A107 | 42 | 3640 | SH | DEFINED |
| GLOBAL SPORTS INC | COM | 37937A107 | 4 | 328 | SH | DEFINED |
| GLOBESPAN INC | COM | 379571102 | 139 | 15328 | SH | DEFINED |
| GLOBESPAN INC | COM | 379571102 | 13 | 1481 | SH | DEFINED |
| GOLD BANC CORP INC | COM | 379907108 | 75 | 9605 | SH | DEFINED |
| GOLD BANC CORP INC | COM | 379907108 | 7 | 860 | SH | DEFINED |
| GOLDEN ST BANCORP INC | COM | 381197102 | 7079 | 232860 | SH | DEFINED |
| GOLDEN ST BANCORP INC | COM | 381197102 | 32 | 1040 | SH | DEFINED |
| GOLDEN TELECOM INC | COM | 38122G107 | 23 | 2980 | SH | DEFINED |
| GOLDEN TELECOM INC | COM | 38122G107 | 2 | 267 | SH | DEFINED |
| GOLDEN WEST FINANCIAL CORP. | EQUITY | 381317106 | 157 | 2,700 | SH | DEFINED |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 4364 | 75110 | SH | DEFINED |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 27 | 470 | SH | DEFINED |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G104 | 24833 | 348,050 | SH | DEFINED |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 114 | 1600 | SH | DEFINED |
| GOODRICH CORP | COM | 382388106 | 850 | 43650 | SH | DEFINED |
| GOODRICH CORP | COM | 382388106 | 6 | 310 | SH | DEFINED |
| GOODRICH CORPORATION | EQUITY | 382388106 | 33 | 1,700 | SH | DEFINED |
| GOODYEAR TIRE & RUBBER CO. | EQUITY | 382550101 | 48 | 2,600 | SH | DEFINED |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 1237 | 67110 | SH | DEFINED |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 9 | 470 | SH | DEFINED |
| GORMAN RUPP CO | COM | 383082104 | 44 | 2257 | SH | DEFINED |
| GORMAN RUPP CO | COM | 383082104 | 4 | 207 | SH | DEFINED |
| GOTO COM INC | COM | 38348T107 | 64 | 5129 | SH | DEFINED |
| GOTO COM INC | COM | 38348T107 | 6 | 509 | SH | DEFINED |
| GPU INC | COM | 36225X100 | 2164 | 53610 | SH | DEFINED |
| GPU INC | COM | 36225X100 | 15 | 360 | SH | DEFINED |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 79 | 51250 | SH | DEFINED |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 2 | 1030 | SH | DEFINED |
| GRACO INC | COM | 384109104 | 264 | 8735 | SH | DEFINED |
| GRACO INC | COM | 384109104 | 26 | 847 | SH | DEFINED |
| GRAINGER (W.W.) INC. | EQUITY | 384802104 | 62 | 1,600 | SH | DEFINED |
| GRAINGER W W INC | COM | 384802104 | 1560 | 40160 | SH | DEFINED |
| GRAINGER W W INC | COM | 384802104 | 11 | 280 | SH | DEFINED |
| GRAINGER W W INC | EQUITY | 384802104 | 5734 | 147594 | SH | DEFINED |
| GRANITE CONSTR INC | COM | 387328107 | 1477 | 57595 | SH | DEFINED |
| GRANITE CONSTR INC | COM | 387328107 | 22 | 849 | SH | DEFINED |
| GRANT PRIDE INC | EQUITY | 38821G101 | 4338 | 218435 | SH | DEFINED |
| GRANT PRIDECO INC | COM | 38821G101 | 780 | 128000 | SH | DEFINED |
| GRAY COMMUNICATIONS SYS INC | COM | 389190109 | 44 | 2892 | SH | DEFINED |
| GRAY COMMUNICATIONS SYS INC | COM | 389190109 | 4 | 259 | SH | DEFINED |
| GREAT AMERN FINL RES INC | COM | 389915109 | 34 | 1849 | SH | DEFINED |
| GREAT AMERN FINL RES INC | COM | 389915109 | 3 | 166 | SH | DEFINED |

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| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 87 | 6063 | SH | DEFINED |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 8 | 543 | SH | DEFINED |
| GREAT LAKES CHEM CORP | COM | 390568103 | 469 | 21210 | SH | DEFINED |
| GREAT LAKES CHEM CORP | COM | 390568103 | 3 | 150 | SH | DEFINED |
| GREAT LAKES CHEMICAL CORP | EQUITY | 390568103 | 18 | 800 | SH | DEFINED |
| GREAT LAKES REIT INC | COM | 390752103 | 63 | 3844 | SH | DEFINED |
| GREAT LAKES REIT INC | COM | 390752103 | 6 | 344 | SH | DEFINED |
| GREAT SOUTHN BANCORP INC | COM | 390905107 | 44 | 1645 | SH | DEFINED |
| GREAT SOUTHN BANCORP INC | COM | 390905107 | 4 | 160 | SH | DEFINED |
| | | | | | | |
| GREATER BAY BANCORP | COM | 391648102 | 1880 | 80779 | SH | DEFINED |
| GREATER BAY BANCORP | COM | 391648102 | 27 | 1157 | SH | DEFINED |
| GREEN MTN COFFEE INC | COM | 393122106 | 29 | 1254 | SH | DEFINED |
| GREEN MTN COFFEE INC | COM | 393122106 | 3 | 124 | SH | DEFINED |
| GREENPOINT FINL CORP | COM | 395384100 | 8129 | 231602 | SH | DEFINED |
| GREENPOINT FINL CORP | COM | 395384100 | 59 | 1670 | SH | DEFINED |
| GREIF BROS CORP | CL A | 397624107 | 93 | 4057 | SH | DEFINED |
| GREIF BROS CORP | CL A | 397624107 | 8 | 363 | SH | DEFINED |
| GREY GLOBAL GROUP INC | COM | 39787M108 | 112 | 203 | SH | DEFINED |
| GREY GLOBAL GROUP INC | COM | 39787M108 | 11 | 20 | SH | DEFINED |
| GREY WOLF INC | COM | 397888108 | 73 | 40442 | SH | DEFINED |
| GREY WOLF INC | COM | 397888108 | 7 | 4013 | SH | DEFINED |
| GREY WOLF INC COM | EQUITY | 397888108 | 1738 | 965700 | SH | Sole |
| GRIFFON CORP | COM | 398433102 | 102 | 8326 | SH | DEFINED |
| GRIFFON CORP | COM | 398433102 | 9 | 746 | SH | DEFINED |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 105 | 3955 | SH | DEFINED |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 10 | 379 | SH | DEFINED |
| GRUPO AEROPORTUARIO SUR ADR | EQUITY | 40051E202 | 1129 | 120,155 | SH | DEFINED |
| GRUPO IUSACELL-ADR V | EQUITY | 40050B100 | 628 | 279,000 | SH | DEFINED |
| Grupo Televisa S.A. GDR (ADR) | EQUITY | 40049J206 | 1349 | 47,000 | SH | DEFINED |
| GT GROUP TELECOM INC | EQUITY | 362359101 | | 5650 | SH | DEFINED |
| GT GROUP TELECOM INC. | EQUITY | 362359408 | 25 | 35,000 | SH | DEFINED |
| GTE Corp | CORPBOND | 362320AW3 | 7536 | 7,500,000 | PRN | DEFINED |
| GTECH HLDGS CORP | COM | 400518106 | 1479 | 42834 | SH | DEFINED |
| GTECH HLDGS CORP | COM | 400518106 | 27 | 777 | SH | DEFINED |
| GUESS INC | COM | 401617105 | 16 | 2496 | SH | DEFINED |
| GUESS INC | COM | 401617105 | 1 | 223 | SH | DEFINED |
| GUIDANT CORP | EQUITY | 401698105 | 196 | 5,100 | SH | DEFINED |
| GUIDANT CORP | COM | 401698105 | 5691 | 147810 | SH | DEFINED |
| GUIDANT CORP | COM | 401698105 | 35 | 910 | SH | DEFINED |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 52 | 6011 | SH | DEFINED |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 6 | 666 | SH | DEFINED |
| GUITAR CTR MGMT INC | COM | 402040109 | 57 | 4743 | SH | DEFINED |
| GUITAR CTR MGMT INC | COM | 402040109 | 6 | 471 | SH | DEFINED |
| GULF ISLAND FABRICATION INC | COM | 402307102 | 60 | 7087 | SH | DEFINED |
| GULF ISLAND FABRICATION INC | COM | 402307102 | 2 | 215 | SH | DEFINED |
| GULFMARK OFFSHORE INC | COM | 402629109 | 31 | 1291 | SH | DEFINED |
| GULFMARK OFFSHORE INC | COM | 402629109 | 3 | 128 | SH | DEFINED |
| GYMBOREE CORP | COM | 403777105 | 56 | 8342 | SH | DEFINED |
| GYMBOREE CORP | COM | 403777105 | 5 | 790 | SH | DEFINED |
| H POWER CORP | COM | 40427A108 | 23 | 7273 | SH | DEFINED |
| H POWER CORP | COM | 40427A108 | 2 | 693 | SH | DEFINED |
| H&CB ADR | EQUITY | 404008203 | 451 | 43,832 | SH | DEFINED |
| | | | | | | |
| HAEMONETICS CORP | COM | 405024100 | 195 | 5620 | SH | DEFINED |
| HAEMONETICS CORP | COM | 405024100 | 19 | 538 | SH | DEFINED |

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|--|--------|-----------|-------|---------|----|---------|
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 124 | 6717 | SH | DEFINED |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 12 | 651 | SH | DEFINED |
| HALIBURTON | EQUITY | 406216101 | 160 | 7,100 | SH | DEFINED |
| HALLIBURTON CO | COM | 406216101 | 5245 | 232590 | SH | DEFINED |
| HALLIBURTON CO | COM | 406216101 | 39 | 1730 | SH | DEFINED |
| HALLIBURTON COMPANY | EQUITY | 406216101 | 260 | 10550 | SH | DEFINED |
| HANCOCK FABRICS INC | COM | 409900107 | 39 | 4813 | SH | DEFINED |
| HANCOCK FABRICS INC | COM | 409900107 | 4 | 439 | SH | DEFINED |
| HANCOCK HLDG CO | COM | 410120109 | 98 | 2404 | SH | DEFINED |
| HANCOCK HLDG CO | COM | 410120109 | 9 | 215 | SH | DEFINED |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 9354 | 234140 | SH | DEFINED |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 107 | 2690 | SH | DEFINED |
| HANDLEMAN CO DEL | COM | 410252100 | 110 | 7864 | SH | DEFINED |
| HANDLEMAN CO DEL | COM | 410252100 | 10 | 704 | SH | DEFINED |
| HANDSPRING INC | COM | 410293104 | 7 | 5516 | SH | DEFINED |
| HANDSPRING INC | COM | 410293104 | 1 | 547 | SH | DEFINED |
| HANOVER COMPRESSOR CO | EQUITY | 410768105 | 26712 | 1234400 | SH | Sole |
| HANOVER COMPRESSOR CO | COM | 410768105 | 1599 | 73900 | SH | DEFINED |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 125 | 6969 | SH | DEFINED |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 11 | 594 | SH | DEFINED |
| HARLAND JOHN H CO | COM | 412693103 | 193 | 8823 | SH | DEFINED |
| HARLAND JOHN H CO | COM | 412693103 | 17 | 787 | SH | DEFINED |
| HARLEY DAVIDSON INC | EQUITY | 412822108 | 203 | 5,000 | SH | DEFINED |
| HARLEY DAVIDSON INC | COM | 412822108 | 5178 | 127860 | SH | DEFINED |
| HARLEY DAVIDSON INC | COM | 412822108 | 36 | 900 | SH | DEFINED |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 220 | 9173 | SH | DEFINED |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 20 | 821 | SH | DEFINED |
| HARLEYSVILLE GROUP INC COM | EQUITY | 412824104 | 4311 | 179700 | SH | Sole |
| HARLEYSVILLE NATL CORP PA | COM | 412850109 | 122 | 5670 | SH | DEFINED |
| HARLEYSVILLE NATL CORP PA | COM | 412850109 | 11 | 514 | SH | DEFINED |
| HARMAN INTL INDS INC | COM | 413086109 | 331 | 9895 | SH | DEFINED |
| HARMAN INTL INDS INC | COM | 413086109 | 29 | 871 | SH | DEFINED |
| HARMONIC INC | EQUITY | 413160102 | 4 | 500 | SH | DEFINED |
| HARMONIC INC | COM | 413160102 | 131 | 16148 | SH | DEFINED |
| HARMONIC INC | COM | 413160102 | 12 | 1495 | SH | DEFINED |
| HARRAH'S ENTERTAINMENT | EQUITY | 413619107 | 51 | 1,900 | SH | DEFINED |
| HARRAHS ENTMT INC | COM | 413619107 | 1339 | 49590 | SH | DEFINED |
| HARRAHS ENTMT INC | COM | 413619107 | 9 | 350 | SH | DEFINED |
| HARRIS CORP DEL | COM | 413875105 | 3001 | 94300 | SH | DEFINED |
| HARSCO CORP | COM | 415864107 | 1641 | 59113 | SH | DEFINED |
| HARSCO CORP | COM | 415864107 | 30 | 1081 | SH | DEFINED |
| | | | | | | |
| HARTE-HANKS INC | COM | 416196103 | 1610 | 74400 | SH | DEFINED |
| HARTFORD FINANCIAL SERVICES GROUP, IN | EQUITY | 416515104 | 235 | 4,000 | SH | DEFINED |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 6746 | 114850 | SH | DEFINED |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 59 | 1000 | SH | DEFINED |
| HARVARD BIOSCIENCE INC | COM | 416906105 | 19 | 1901 | SH | DEFINED |
| HARVARD BIOSCIENCE INC | COM | 416906105 | 2 | 188 | SH | DEFINED |
| HARVARD BIOSCIENCE INC COM | EQUITY | 416906105 | 5731 | 573100 | SH | Sole |
| HASBRO INC | COM | 418056107 | 1021 | 72950 | SH | DEFINED |
| HASBRO INC | COM | 418056107 | 7 | 510 | SH | DEFINED |
| HASBRO INC. | EQUITY | 418056107 | 40 | 2,850 | SH | DEFINED |
| HAVERTY FURNITURE INC | COM | 419596101 | 49 | 4933 | SH | DEFINED |
| HAVERTY FURNITURE INC | COM | 419596101 | 4 | 442 | SH | DEFINED |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 1880 | 48205 | SH | DEFINED |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 34 | 884 | SH | DEFINED |
| HAYES LEMMERZ INTL INC | COM | 420781106 | 5 | 4954 | SH | DEFINED |
| HAYES LEMMERZ INTL INC | COM | 420781106 | 0 | 444 | SH | DEFINED |

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|-------------------------------|----------|-----------|-------|-----------|-----|---------|
| HCA INC | EQUITY | 404119109 | 394 | 8,900 | SH | DEFINED |
| HCA INC | COM | 404119109 | 11928 | 269185 | SH | DEFINED |
| HCA INC | COM | 404119109 | 108 | 2440 | SH | DEFINED |
| HCA, Inc | EQUITY | 404119109 | 1994 | 45,000 | SH | DEFINED |
| HCC INS HLDGS INC | COM | 404132102 | 1887 | 71740 | SH | DEFINED |
| HEADWATERS INC | COM | 42210P102 | 72 | 6505 | SH | DEFINED |
| HEADWATERS INC | COM | 42210P102 | 7 | 646 | SH | DEFINED |
| HEALTH CARE PPTY INVS COM | EQUITY | 421915109 | 21947 | 570800 | SH | Sole |
| HEALTH CARE PPTY INVS INC | EQUITY | 421915109 | 1500 | 39000 | SH | DEFINED |
| HEALTH CARE REIT INC | COM | 42217K106 | 253 | 10028 | SH | DEFINED |
| HEALTH CARE REIT INC | COM | 42217K106 | 23 | 898 | SH | DEFINED |
| HEALTH CARE REIT INC COM | EQUITY | 42217K106 | 12880 | 511100 | SH | Sole |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 5958 | 287000 | SH | DEFINED |
| HEALTH NET INC | COM | 42222G108 | 3515 | 182900 | SH | DEFINED |
| Healthcare Realty Trust | EQUITY | 421946104 | 1114 | 43,700 | SH | DEFINED |
| HEALTHCARE RLTY TR | COM | 421946104 | 325 | 12748 | SH | DEFINED |
| HEALTHCARE RLTY TR | COM | 421946104 | 28 | 1102 | SH | DEFINED |
| HEALTHCARE RLTY TR COM | EQUITY | 421946104 | 13268 | 520300 | SH | Sole |
| HEALTHEXTRAS INC | COM | 422211102 | 17 | 3262 | SH | DEFINED |
| HEALTHEXTRAS INC | COM | 422211102 | 2 | 324 | SH | DEFINED |
| HEALTHSOUTH CORP | COM | 421924101 | 2679 | 164740 | SH | DEFINED |
| HEALTHSOUTH CORP | COM | 421924101 | 19 | 1160 | SH | DEFINED |
| HEALTHSOUTH CORPORATION | EQUITY | 421924101 | 106 | 6,500 | SH | DEFINED |
| HEALTHSOUTH REHABILITN COM | EQUITY | 421924101 | 18076 | 1111700 | SH | Sole |
| HEARTLAND EXPRESS INC | COM | 422347104 | 102 | 4422 | SH | DEFINED |
| HEARTLAND EXPRESS INC | COM | 422347104 | 9 | 399 | SH | DEFINED |
| HEARTLAND EXPRESS INC | EQUITY | 422347104 | 3655 | 155100 | SH | DEFINED |
| HEICO CORP NEW | COM | 422806109 | 45 | 2987 | SH | DEFINED |
| HEICO CORP NEW | COM | 422806109 | 4 | 269 | SH | DEFINED |
| HEIDRICK & STRUGGLES INTL INC | COM | 422819102 | 78 | 5500 | SH | DEFINED |
| HEIDRICK & STRUGGLES INTL INC | COM | 422819102 | 8 | 542 | SH | DEFINED |
| HEINZ H J CO | COM | 423074103 | 6948 | 164850 | SH | DEFINED |
| HEINZ H J CO | COM | 423074103 | 59 | 1390 | SH | DEFINED |
| HEINZ H.J. | EQUITY | 423074103 | 244 | 5,800 | SH | DEFINED |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 104 | 6393 | SH | DEFINED |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 10 | 634 | SH | DEFINED |
| HELLER FINANCIAL INC | CL A | 423328103 | 693 | 13135 | SH | DEFINED |
| HELMERICH & PAYNE INC | COM | 423452101 | 3147 | 120560 | SH | DEFINED |
| HELMERICH & PAYNE INC | COM | 423452101 | 27 | 1040 | SH | DEFINED |
| HEMISPHERX BIOPHARMA INC | COM | 42366C103 | 21 | 5087 | SH | DEFINED |
| HEMISPHERX BIOPHARMA INC | COM | 42366C103 | 2 | 505 | SH | DEFINED |
| HENRY JACK & ASSOC INC | COM | 426281101 | 2351 | 103600 | SH | DEFINED |
| HENRY JACK & ASSOC INC COM | EQUITY | 426281101 | 18406 | 811200 | SH | Sole |
| HERBALIFE INTL INC | CL A | 426908208 | 45 | 4417 | SH | DEFINED |
| HERBALIFE INTL INC | CL A | 426908208 | 4 | 395 | SH | DEFINED |
| HERCULES INC | EQUITY | 427056106 | 15 | 1,800 | SH | DEFINED |
| HERCULES INC | COM | 427056106 | 376 | 45590 | SH | DEFINED |
| HERCULES INC | COM | 427056106 | 3 | 320 | SH | DEFINED |
| Hershey Foods | EQUITY | 427866108 | 981 | 15,000 | SH | DEFINED |
| HERSHEY FOODS CORP | EQUITY | 427866108 | 150 | 2,300 | SH | DEFINED |
| HERSHEY FOODS CORP | COM | 427866108 | 5104 | 78080 | SH | DEFINED |
| HERSHEY FOODS CORP | COM | 427866108 | 54 | 830 | SH | DEFINED |
| Hertz Corp | CORPBOND | 428040BJ7 | 4550 | 5,000,000 | PRN | DEFINED |
| HEWLETT PACKARD CO | COM | 428236103 | 15440 | 958990 | SH | DEFINED |
| HEWLETT PACKARD CO | COM | 428236103 | 115 | 7150 | SH | DEFINED |
| HEWLETT-PACKARD COMPANY | EQUITY | 428236103 | 633 | 39,450 | SH | DEFINED |
| HEXCEL CORP NEW | COM | 428291108 | 29 | 7182 | SH | DEFINED |
| HEXCEL CORP NEW | COM | 428291108 | 3 | 643 | SH | DEFINED |

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| HI / FN INC | COM | 428358105 | 133 | 13549 | SH | DEFINED |
| HI / FN INC | COM | 428358105 | 2 | 223 | SH | DEFINED |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 24 | 1040 | SH | DEFINED |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 2 | 103 | SH | DEFINED |
| HIBERNIA CORP | CL A | 428656102 | 3159 | 193200 | SH | DEFINED |
| HIBERNIA CORP | EQUITY | 428656102 | 7489 | 462400 | SH | DEFINED |
| HICKORY TECH CORP | COM | 429060106 | 61 | 3729 | SH | DEFINED |
| HICKORY TECH CORP | COM | 429060106 | 6 | 364 | SH | DEFINED |
| HIGHWOODS PPTYS INC | COM | 431284108 | 419 | 16934 | SH | DEFINED |
| HIGHWOODS PPTYS INC | COM | 431284108 | 36 | 1466 | SH | DEFINED |
| HIGHWOODS PPTYS INC COM | EQUITY | 431284108 | 3712 | 150000 | SH | Sole |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 175 | 3847 | SH | DEFINED |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 17 | 382 | SH | DEFINED |
| HILLENBRAND INDS INC | COM | 431573104 | 3951 | 73200 | SH | DEFINED |
| HILTON HOTELS | EQUITY | 432848109 | 48 | 6,100 | SH | DEFINED |
| HILTON HOTELS CORP | COM | 432848109 | 2506 | 319290 | SH | DEFINED |
| HILTON HOTELS CORP | COM | 432848109 | 30 | 3800 | SH | DEFINED |
| HISPANIC BROADCASTING | EQUITY | 43357b104 | 14108 | 876302 | SH | Sole |
| HISPANIC BROADCASTING CORP | CL A | 43357B104 | 2056 | 127700 | SH | DEFINED |
| HNC SOFTWARE INC | COM | 40425P107 | 336 | 17950 | SH | DEFINED |
| HNC SOFTWARE INC | COM | 40425P107 | 18 | 975 | SH | DEFINED |
| HOLLINGER INTL INC | CL A | 435569108 | 853 | 81260 | SH | DEFINED |
| HOLLINGER INTL INC | CL A | 435569108 | 11 | 1040 | SH | DEFINED |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 43 | 2390 | SH | DEFINED |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 4 | 232 | SH | DEFINED |
| HOLLYWOOD CASINO CORP | CL A | 436132203 | 19 | 2829 | SH | DEFINED |
| HOLLYWOOD CASINO CORP | CL A | 436132203 | 2 | 281 | SH | DEFINED |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 154 | 13073 | SH | DEFINED |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 14 | 1210 | SH | DEFINED |
| HOLLYWOOD ENTMT CORP | EQUITY | 436141105 | 146 | 10000 | SH | DEFINED |
| HOME DEPOT | EQUITY | 437076102 | 1489 | 38,800 | SH | DEFINED |
| HOME DEPOT INC | COM | 437076102 | 44276 | 1153920 | SH | DEFINED |
| HOME DEPOT INC | COM | 437076102 | 346 | 9020 | SH | DEFINED |
| HOME DEPOT INC | EQUITY | 437076102 | 9095 | 234725 | SH | DEFINED |
| HOME PPTYS N Y INC | COM | 437306103 | 403 | 12737 | SH | DEFINED |
| HOME PPTYS N Y INC | COM | 437306103 | 16 | 496 | SH | DEFINED |
| HOME PPTYS N Y INC COM | EQUITY | 437306103 | 15782 | 498800 | SH | Sole |
| HOMESTAKE MINING | EQUITY | 437614100 | 40 | 4,300 | SH | DEFINED |
| HOMESTAKE MNG CO | COM | 437614100 | 1035 | 111270 | SH | DEFINED |
| HOMESTAKE MNG CO | COM | 437614100 | 7 | 780 | SH | DEFINED |
| HON INDS INC | COM | 438092108 | 1524 | 69400 | SH | DEFINED |
| HONEYWELL INTERNATIONAL INC | EQUITY | 438516106 | 21755 | 824,052 | SH | DEFINED |
| HONEYWELL INTL INC | COM | 438516106 | 9161 | 346990 | SH | DEFINED |
| HONEYWELL INTL INC | COM | 438516106 | 64 | 2410 | SH | DEFINED |
| HOOPER HOLMES INC | COM | 439104100 | 265 | 42461 | SH | DEFINED |
| HOOPER HOLMES INC | COM | 439104100 | 10 | 1609 | SH | DEFINED |
| HORACE MANN EDUCATORS CORP NEW | COM | 440327104 | 1063 | 60239 | SH | DEFINED |
| HORACE MANN EDUCATORS CORP NEW | COM | 440327104 | 19 | 1101 | SH | DEFINED |
| HORIZON OFFSHORE INC | COM | 44043J105 | 25 | 4090 | SH | DEFINED |
| HORIZON OFFSHORE INC | COM | 44043J105 | 2 | 406 | SH | DEFINED |
| HORIZON PCS INC | EQUITY | 44043U118 | 1697 | 30000 | SH | DEFINED |
| HORMEL FOODS CORP | COM | 440452100 | 3834 | 162300 | SH | DEFINED |
| HOSPITALITY PPTYS TR COM SH BE | EQUITY | 44106M102 | 4293 | 178300 | SH | Sole |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M102 | 8088 | 335,900 | SH | DEFINED |
| HOST MARRIOTT CORP (REIT) | EQUITY | 44107P104 | 2933 | 416,000 | SH | DEFINED |

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| HOST MARRIOTT CORP NEW | COM | 44107P104 | 783 | 111020 | SH | DEFINED |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 15 | 2090 | SH | DEFINED |
| HOT TOPIC INC | COM | 441339108 | 204 | 8139 | SH | DEFINED |
| HOT TOPIC INC | COM | 441339108 | 12 | 482 | SH | DEFINED |
| HOT TOPIC INC COM | EQUITY | 441339108 | 16428 | 654500 | SH | Sole |
| HOTJOBS COM INC | COM | 441474103 | 43 | 7208 | SH | DEFINED |
| HOTJOBS COM INC | COM | 441474103 | 4 | 687 | SH | DEFINED |
| HOUSEHOLD INT'L | EQUITY | 441815107 | 434 | 7,700 | SH | DEFINED |
| HOUSEHOLD INTL | EQUITY | 441815107 | 2819 | 50000 | SH | Sole |
| HOUSEHOLD INTL INC | COM | 441815107 | 14604 | 259026 | SH | DEFINED |
| HOUSEHOLD INTL INC | COM | 441815107 | 127 | 2250 | SH | DEFINED |
| HOUSEHOLD INTL INC | EQUITY | 441815107 | 3608 | 64000 | SH | DEFINED |
| HOUSTON EXPL CO | COM | 442120101 | 68 | 2736 | SH | DEFINED |
| HOUSTON EXPL CO | COM | 442120101 | 7 | 271 | SH | DEFINED |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 48 | 4197 | SH | DEFINED |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 4 | 375 | SH | DEFINED |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 334 | 41064 | SH | DEFINED |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 29 | 3537 | SH | DEFINED |
| HRPT TRUST | EQUITY | 40426w101 | 663 | 81500 | SH | Sole |
| HUBBELL INC | CL B | 443510201 | 1997 | 68500 | SH | DEFINED |
| HUDSON RIV BANCORP INC | COM | 444128102 | 96 | 4805 | SH | DEFINED |
| HUDSON RIV BANCORP INC | COM | 444128102 | 9 | 430 | SH | DEFINED |
| HUDSON UNITED BANCORP | COM | 444165104 | 370 | 13322 | SH | DEFINED |
| HUDSON UNITED BANCORP | COM | 444165104 | 35 | 1262 | SH | DEFINED |
| HUGHES SUPPLY INC | COM | 444482103 | 166 | 7422 | SH | DEFINED |
| HUGHES SUPPLY INC | COM | 444482103 | 14 | 635 | SH | DEFINED |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 71 | 2290 | SH | DEFINED |
| HUMAN GENOME SCIENCES INC | EQUITY | 444903108 | 10498 | 292300 | SH | DEFINED |
| HUMANA CORP | EQUITY | 444859102 | 34 | 2,800 | SH | DEFINED |
| HUMANA INC | COM | 444859102 | 866 | 71820 | SH | DEFINED |
| HUMANA INC | COM | 444859102 | 6 | 510 | SH | DEFINED |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 615 | 46080 | SH | DEFINED |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 6 | 428 | SH | DEFINED |
| HUNT J B TRANS SVCS INC | EQUITY | 445658107 | 2235 | 163500 | SH | DEFINED |
| HUNTINGTON BANCSHARES | EQUITY | 446150104 | 73 | 4,198 | SH | DEFINED |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 1837 | 106130 | SH | DEFINED |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 13 | 750 | SH | DEFINED |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 140 | 7864 | SH | DEFINED |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 13 | 704 | SH | DEFINED |
| HYDRIL CO | COM | 448774109 | 53 | 3785 | SH | DEFINED |
| HYDRIL CO | COM | 448774109 | 5 | 361 | SH | DEFINED |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 134 | 10040 | SH | DEFINED |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 12 | 907 | SH | DEFINED |
| HYSEQ INC | COM | 449163302 | 19 | 3100 | SH | DEFINED |
| HYSEQ INC | COM | 449163302 | 2 | 308 | SH | DEFINED |
| I2 TECHNOLOGIES INC | COM | 465754109 | 28 | 8050 | SH | DEFINED |
| IBASIS INC | COM | 450732102 | 10 | 24816 | SH | DEFINED |
| IBASIS INC | COM | 450732102 | 0 | 926 | SH | DEFINED |
| IBERIABANK CORP | COM | 450828108 | 50 | 1757 | SH | DEFINED |
| IBERIABANK CORP | COM | 450828108 | 4 | 157 | SH | DEFINED |
| IBM | EQUITY | 459200101 | 414 | 4105 | SH | DEFINED |
| ICICI LTD | EQUITY | 44926P202 | 972 | 196,400 | SH | DEFINED |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 3157 | 119800 | SH | DEFINED |
| ICT GROUP INC | COM | 44929Y101 | 7 | 739 | SH | DEFINED |
| ICT GROUP INC | COM | 44929Y101 | 1 | 73 | SH | DEFINED |
| ICU MED INC | COM | 44930G107 | 65 | 1626 | SH | DEFINED |
| ICU MED INC | COM | 44930G107 | 6 | 161 | SH | DEFINED |

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| IDACORP INC | COM | 451107106 | 1566 | 43800 | SH | DEFINED |
| IDEC PHARMACEUTICALS COM | EQUITY | 449370105 | 13448 | 271300 | SH | Sole |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 8813 | 177780 | SH | DEFINED |
| IDEC PHARMACEUTICALS CORP | EQUITY | 449370105 | 16732 | 326700 | SH | DEFINED |
| IDEC PHARMACEUTICALS CORP. | EQUITY | 449370105 | 50 | 1,000 | SH | DEFINED |
| IDENTIX INC | COM | 451906101 | 71 | 8692 | SH | DEFINED |
| IDENTIX INC | COM | 451906101 | 7 | 862 | SH | DEFINED |
| IDEX CORP | COM | 45167R104 | 260 | 9410 | SH | DEFINED |
| IDEX CORP | COM | 45167R104 | 23 | 825 | SH | DEFINED |
| IDEXX LABS INC | COM | 45168D104 | 218 | 9320 | SH | DEFINED |
| IDEXX LABS INC | COM | 45168D104 | 22 | 925 | SH | DEFINED |
| IDT CORP | COM | 448947101 | 122 | 10577 | SH | DEFINED |
| IDT CORP | COM | 448947101 | 11 | 955 | SH | DEFINED |
| IDX SYS CORP | COM | 449491109 | 49 | 4807 | SH | DEFINED |
| IDX SYS CORP | COM | 449491109 | 5 | 468 | SH | DEFINED |
| IGEN INC | COM | 449536101 | 88 | 3187 | SH | DEFINED |
| IGEN INC | COM | 449536101 | 9 | 341 | SH | DEFINED |
| IHOP CORP | COM | 449623107 | 146 | 5554 | SH | DEFINED |
| IHOP CORP | COM | 449623107 | 13 | 500 | SH | DEFINED |
| II VI INC | COM | 902104108 | 38 | 2946 | SH | DEFINED |
| II VI INC | COM | 902104108 | 4 | 292 | SH | DEFINED |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 343 | 44446 | SH | DEFINED |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 30 | 3850 | SH | DEFINED |
| ILEX ONCOLOGY INC | COM | 451923106 | 196 | 7474 | SH | DEFINED |
| ILEX ONCOLOGY INC | COM | 451923106 | 19 | 722 | SH | DEFINED |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 6952 | 128480 | SH | DEFINED |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 49 | 910 | SH | DEFINED |
| ILLINOIS TOOL WKS INC COM | EQUITY | 452308109 | 1975 | 36500 | SH | Sole |
| ILLINOIS TOOL WORKS | EQUITY | 452308109 | 276 | 5,100 | SH | DEFINED |
| Illinois Tool Works Inc | EQUITY | 452308109 | 1894 | 35,000 | SH | DEFINED |
| ILLUMINA INC | COM | 452327109 | 34 | 5234 | SH | DEFINED |
| ILLUMINA INC | COM | 452327109 | 3 | 519 | SH | DEFINED |
| ILLUMINET HLDGS INC | COM | 452334105 | 296 | 7714 | SH | DEFINED |
| ILLUMINET HLDGS INC | COM | 452334105 | 29 | 746 | SH | DEFINED |
| ILLUMINET HLDGS INC COM | EQUITY | 452334105 | 20417 | 532800 | SH | Sole |
| IMAGEX COM INC | EQUITY | 45244D102 | 444 | 791,393 | SH | DEFINED |
| I-MANY INC | COM | 44973Q103 | 22 | 9698 | SH | DEFINED |
| I-MANY INC | COM | 44973Q103 | 2 | 936 | SH | DEFINED |
| IMATION CORP | COM | 45245A107 | 1082 | 51774 | SH | DEFINED |
| IMATION CORP | COM | 45245A107 | 19 | 898 | SH | DEFINED |
| IMATRON INC | COM | 452906100 | 47 | 26565 | SH | DEFINED |
| IMATRON INC | COM | 452906100 | 5 | 2636 | SH | DEFINED |
| IMC GLOBAL INC | COM | 449669100 | 1516 | 168416 | SH | DEFINED |
| IMC GLOBAL INC | COM | 449669100 | 27 | 2946 | SH | DEFINED |
| IMCLONE SYS INC | EQUITY | 45245W109 | 3169 | 212119 | SH | DEFINED |
| IMMUNE RESPONSE CORP DEL | COM | 45252T106 | 12 | 8741 | SH | DEFINED |
| IMMUNE RESPONSE CORP DEL | COM | 45252T106 | 1 | 867 | SH | DEFINED |
| Immunex | EQUITY | 452528102 | 187 | 10,000 | SH | DEFINED |
| IMMUNEX CORP | EQUITY | 452528102 | 164 | 8,800 | SH | DEFINED |
| IMMUNEX CORP | EQUITY | 452527104 | 960 | 51370 | SH | DEFINED |
| IMMUNEX CORP NEW | COM | 452528102 | 4458 | 239030 | SH | DEFINED |
| IMMUNEX CORP NEW | COM | 452528102 | 30 | 1590 | SH | DEFINED |
| IMMUNOGEN INC | COM | 45253H101 | 149 | 16460 | SH | DEFINED |
| IMMUNOGEN INC | COM | 45253H101 | 9 | 1045 | SH | DEFINED |
| IMMUNOMEDICS INC | COM | 452907108 | 128 | 10662 | SH | DEFINED |
| IMMUNOMEDICS INC | COM | 452907108 | 13 | 1058 | SH | DEFINED |
| IMPATH INC | COM | 45255G101 | 180 | 5222 | SH | DEFINED |
| IMPATH INC | COM | 45255G101 | 15 | 438 | SH | DEFINED |

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|--------------------------------|---------|-----------|-------|---------|----|---------|
| IMPAX LABORATORIES INC | COM | 45256B101 | 60 | 4598 | SH | DEFINED |
| IMPAX LABORATORIES INC | COM | 45256B101 | 6 | 456 | SH | DEFINED |
| IMPACO TECHNOLOGIES INC | COM | 45255W106 | 26 | 2251 | SH | DEFINED |
| IMPACO TECHNOLOGIES INC | COM | 45255W106 | 3 | 223 | SH | DEFINED |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 30 | 1750 | SH | DEFINED |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 329 | 12100 | SH | DEFINED |
| IMPSAT FIBER NETWORKS INC | COM | 45321T103 | 1 | 4598 | SH | DEFINED |
| IMPSAT FIBER NETWORKS INC | COM | 45321T103 | 0 | 437 | SH | DEFINED |
| IMS HEALTH INC | COM | 449934108 | 4405 | 175830 | SH | DEFINED |
| IMS HEALTH INC | COM | 449934108 | 48 | 1910 | SH | DEFINED |
| IMS HEALTH INC. | EQUITY | 449934108 | 10145 | 404,990 | SH | DEFINED |
| INAMED CORP | COM | 453235103 | 72 | 4234 | SH | DEFINED |
| INAMED CORP | COM | 453235103 | 7 | 420 | SH | DEFINED |
| INCO LTD | EQUITY | 453258402 | 37 | 3,000 | SH | DEFINED |
| INCO LTD | COM | 453258402 | 954 | 76840 | SH | DEFINED |
| INCO LTD | COM | 453258402 | 7 | 540 | SH | DEFINED |
| INCYTE GENOMICS INC | COM | 45337C102 | 1308 | 95753 | SH | DEFINED |
| INCYTE GENOMICS INC | COM | 45337C102 | 25 | 1801 | SH | DEFINED |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 406 | 18666 | SH | DEFINED |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 35 | 1602 | SH | DEFINED |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 63 | 3836 | SH | DEFINED |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 6 | 346 | SH | DEFINED |
| INDEPENDENT BANK CORP MICH | COM | 453838104 | 90 | 3433 | SH | DEFINED |
| INDEPENDENT BANK CORP MICH | COM | 453838104 | 8 | 323 | SH | DEFINED |
| INDUS INTL INC | COM | 45578L100 | 57 | 9645 | SH | DEFINED |
| INDUS INTL INC | COM | 45578L100 | 5 | 864 | SH | DEFINED |
| INDYMAC BANCORP INC | COM | 456607100 | 2451 | 90425 | SH | DEFINED |
| INDYMAC BANCORP INC | COM | 456607100 | 44 | 1638 | SH | DEFINED |
| INET TECHNOLOGIES INC | COM | 45662V105 | 16 | 2775 | SH | DEFINED |
| INET TECHNOLOGIES INC | COM | 45662V105 | 2 | 275 | SH | DEFINED |
| INFOCUS CORP | COM | 45665B106 | 741 | 56781 | SH | DEFINED |
| INFOCUS CORP | COM | 45665B106 | 14 | 1052 | SH | DEFINED |
| INFOGRAMES INC | COM | 45665T107 | 15 | 4342 | SH | DEFINED |
| INFOGRAMES INC | COM | 45665T107 | 1 | 412 | SH | DEFINED |
| INFORMATION HLDGS INC | COM | 456727106 | 108 | 5506 | SH | DEFINED |
| INFORMATION HLDGS INC | COM | 456727106 | 11 | 546 | SH | DEFINED |
| INFORMATION RES INC | COM | 456905108 | 54 | 8529 | SH | DEFINED |
| INFORMATION RES INC | COM | 456905108 | 5 | 764 | SH | DEFINED |
| INFOSPACE INC | COM | 45678T102 | 102 | 69120 | SH | DEFINED |
| INFOSPACE INC | COM | 45678T102 | 10 | 6859 | SH | DEFINED |
| INFOUSA INC NEW | COM | 456818301 | 34 | 8442 | SH | DEFINED |
| INFOUSA INC NEW | COM | 456818301 | 3 | 762 | SH | DEFINED |
| INGERSOLL-RAND | EQUITY | 456866102 | 91 | 2,700 | SH | DEFINED |
| INGERSOLL-RAND CO | COM | 456866102 | 3042 | 90000 | SH | DEFINED |
| INGERSOLL-RAND CO | COM | 456866102 | 17 | 500 | SH | DEFINED |
| INGLES MKTS INC | CL A | 457030104 | 37 | 3058 | SH | DEFINED |
| INGLES MKTS INC | CL A | 457030104 | 3 | 274 | SH | DEFINED |
| INKINE PHARMACEUTICALS INC | COM | 457214104 | 7 | 9675 | SH | DEFINED |
| INKINE PHARMACEUTICALS INC | COM | 457214104 | 1 | 960 | SH | DEFINED |
| INKTOMI CORP | COM | 457277101 | 125 | 45634 | SH | DEFINED |
| INKTOMI CORP | COM | 457277101 | 9 | 3383 | SH | DEFINED |
| INNKEEPERS USA TR | COM | 4576J0104 | 116 | 12891 | SH | DEFINED |
| INNKEEPERS USA TR | COM | 4576J0104 | 6 | 650 | SH | DEFINED |
| INNKEEPERS USA TR COM | EQUITY | 4576J0104 | 1350 | 150000 | SH | Sole |
| INNOVATIVE SOLUTIONS & SUPPORT | COM | 45769N105 | 16 | 2245 | SH | DEFINED |
| INNOVATIVE SOLUTIONS & SUPPORT | COM | 45769N105 | 2 | 223 | SH | DEFINED |
| INPUT/OUTPUT INC | COM | 457652105 | 117 | 14250 | SH | DEFINED |

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|--------------------------------|---------|-----------|-------|-----------|----|---------|
| INPUT/OUTPUT INC | COM | 457652105 | 10 | 1276 | SH | DEFINED |
| INSIGHT COMMUNICATIONS INC | CL A | 45768V108 | 72 | 3900 | SH | DEFINED |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 157 | 11112 | SH | DEFINED |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 15 | 1073 | SH | DEFINED |
| INSIGNIA FINL GROUP INC NEW | COM | 45767A105 | 62 | 5968 | SH | DEFINED |
| INSIGNIA FINL GROUP INC NEW | COM | 45767A105 | 6 | 534 | SH | DEFINED |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 114 | 6701 | SH | DEFINED |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 11 | 645 | SH | DEFINED |
| INSMED INC | COM NEW | 457669208 | 25 | 9361 | SH | DEFINED |
| INSMED INC | COM NEW | 457669208 | 2 | 924 | SH | DEFINED |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 40 | 4598 | SH | DEFINED |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 4 | 456 | SH | DEFINED |
| INSTINET GROUP INC | COM | 457750107 | 75 | 7685 | SH | DEFINED |
| INSTINET GROUP INC | EQUITY | 457750107 | 2615 | 267900 | SH | DEFINED |
| INSURANCE AUTO AUCTIONS | EQUITY | 457875102 | 1350 | 100,000 | SH | DEFINED |
| INSURANCE AUTO AUCTIONS INC | COM | 457875102 | 50 | 3688 | SH | DEFINED |
| INSURANCE AUTO AUCTIONS INC | COM | 457875102 | 4 | 330 | SH | DEFINED |
| Insurance Services Office, Inc | EQUITY | 45806@109 | 279 | 11,172 | SH | DEFINED |
| INSWEB CORPORATION | EQUITY | 45809K103 | 25 | 55,165 | SH | DEFINED |
| INTEGRA BK CORP | COM | 45814P105 | 126 | 5468 | SH | DEFINED |
| INTEGRA BK CORP | COM | 45814P105 | 11 | 490 | SH | DEFINED |
| INTEGRA LIFESCIENCES CORP | EQUITY | 457985208 | 5803 | 210000 | SH | DEFINED |
| INTEGRA LIFESCIENCES HLDGS CP | COM NEW | 457985208 | 111 | 4019 | SH | DEFINED |
| INTEGRA LIFESCIENCES HLDGS CP | COM NEW | 457985208 | 9 | 320 | SH | DEFINED |
| INTEGRAL SYS INC MD | COM | 45810H107 | 49 | 2702 | SH | DEFINED |
| INTEGRAL SYS INC MD | COM | 45810H107 | 5 | 266 | SH | DEFINED |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 240 | 18817 | SH | DEFINED |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 10 | 744 | SH | DEFINED |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 3515 | 174720 | SH | DEFINED |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 5 | 270 | SH | DEFINED |
| INTEGRATED DEVICE TECHNOLOGY | EQUITY | 458118106 | 3612 | 161900 | SH | DEFINED |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 54 | 9734 | SH | DEFINED |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 5 | 872 | SH | DEFINED |
| INTEGRATED SILICON SOLUTION | COM | 45812P107 | 71 | 8273 | SH | DEFINED |
| INTEGRATED SILICON SOLUTION | COM | 45812P107 | 6 | 741 | SH | DEFINED |
| Intel | EQUITY | 458140100 | 429 | 21,000 | SH | DEFINED |
| INTEL CORP | EQUITY | 458140100 | 22033 | 1,077,950 | SH | DEFINED |
| INTEL CORP | COM | 458140100 | 70527 | 3458925 | SH | DEFINED |
| INTEL CORP | COM | 458140100 | 527 | 25840 | SH | DEFINED |
| INTEL CORP | EQUITY | 458140100 | 14821 | 711630 | SH | DEFINED |
| INTELIDATA TECHNOLOGIES CORP | COM | 45814T107 | 42 | 12938 | SH | DEFINED |
| INTELIDATA TECHNOLOGIES CORP | COM | 45814T107 | 4 | 1284 | SH | DEFINED |
| INTER TEL INC | COM | 458372109 | 67 | 5804 | SH | DEFINED |
| INTER TEL INC | COM | 458372109 | 6 | 483 | SH | DEFINED |
| INTERACTIVE DATA CORP | COM | 45840J107 | 154 | 11503 | SH | DEFINED |
| INTERACTIVE DATA CORP | COM | 45840J107 | 14 | 1030 | SH | DEFINED |
| INTERACTIVE INTELLIGENCE INC | COM | 45839M103 | 8 | 1539 | SH | DEFINED |
| INTERACTIVE INTELLIGENCE INC | COM | 45839M103 | 1 | 153 | SH | DEFINED |
| INTERCEPT GROUP INC | EQUITY | 45845L107 | 22217 | 664200 | SH | Sole |
| INTERCEPT GROUP INC | COM | 45845L107 | 103 | 3087 | SH | DEFINED |
| INTERCEPT GROUP INC | COM | 45845L107 | 12 | 366 | SH | DEFINED |
| INTERDIGITAL COMMUNICATIONS CP | COM | 45866A105 | 111 | 15117 | SH | DEFINED |
| INTERDIGITAL COMMUNICATIONS CP | COM | 45866A105 | 11 | 1500 | SH | DEFINED |
| INTERFACE INC | CL A | 458665106 | 61 | 14079 | SH | DEFINED |
| INTERFACE INC | CL A | 458665106 | 5 | 1261 | SH | DEFINED |

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|---------------------------------------|--------|-----------|-------|---------|----|---------|
| INTERGRAPH CORP | COM | 458683109 | 127 | 14206 | SH | DEFINED |
| INTERGRAPH CORP | COM | 458683109 | 13 | 1397 | SH | DEFINED |
| INTERLAND INC | COM | 458727104 | 12 | 11849 | SH | DEFINED |
| INTERLAND INC | COM | 458727104 | 1 | 1071 | SH | DEFINED |
| INTERLOGIX INC | COM | 458763109 | 148 | 6118 | SH | DEFINED |
| INTERLOGIX INC | COM | 458763109 | 13 | 548 | SH | DEFINED |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 91 | 3915 | SH | DEFINED |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 9 | 381 | SH | DEFINED |
| INTERMUNE INC | COM | 45884X103 | 261 | 6833 | SH | DEFINED |
| INTERMUNE INC | COM | 45884X103 | 29 | 764 | SH | DEFINED |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | 45 | 44623 | SH | DEFINED |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | 4 | 4226 | SH | DEFINED |
| INTERNATIONAL BANCSHARES CORP | COM | 459044103 | 200 | 5191 | SH | DEFINED |
| INTERNATIONAL BANCSHARES CORP | COM | 459044103 | 17 | 450 | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHINES | EQUITY | 459200101 | 24984 | 272,395 | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 85186 | 922926 | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 651 | 7050 | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS | EQUITY | 459200101 | 21635 | 231000 | SH | DEFINED |
| INTERNATIONAL FLAVORS & FRAGRANCES | EQUITY | 459506101 | 44 | 1,600 | SH | DEFINED |
| INTERNATIONAL FLAVORS&FRAGRANC | COM | 459506101 | 1121 | 40470 | SH | DEFINED |
| INTERNATIONAL FLAVORS&FRAGRANC | COM | 459506101 | 8 | 290 | SH | DEFINED |
| INTERNATIONAL GAME TECHNOLOGY | EQUITY | 459902102 | 51 | 1,200 | SH | DEFINED |
| INTERNATIONAL GAME TECHNOLOGY | COM | 459902102 | 1711 | 40250 | SH | DEFINED |
| INTERNATIONAL GAME TECHNOLOGY | COM | 459902102 | 9 | 220 | SH | DEFINED |
| INTERNATIONAL MULTIFOODS CORP | COM | 460043102 | 92 | 4836 | SH | DEFINED |
| INTERNATIONAL MULTIFOODS CORP | COM | 460043102 | 8 | 433 | SH | DEFINED |
| INTERNATIONAL PAPER | EQUITY | 460146103 | 279 | 8,009 | SH | DEFINED |
| INTERNATIONAL PAPER CO | EQUITY | 460146103 | 4409 | 126707 | SH | DEFINED |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 2519 | 92500 | SH | DEFINED |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 2166 | 62200 | SH | DEFINED |
| INTERNATIONAL WIRELESS COMN | EQUITY | 46058G504 | 339 | 340895 | SH | DEFINED |
| INTERNET CAP GROUP INC | COM | 46059C106 | 24 | 59349 | SH | DEFINED |
| INTERNET CAP GROUP INC | COM | 46059C106 | 2 | 5315 | SH | DEFINED |
| INTERNEURON PHARMACEUTICALS | COM | 460573108 | 50 | 10137 | SH | DEFINED |
| INTERNEURON PHARMACEUTICALS | COM | 460573108 | 5 | 1006 | SH | DEFINED |
| INTERPOOL INC | COM | 46062R108 | 60 | 4094 | SH | DEFINED |
| INTERPOOL INC | COM | 46062R108 | 5 | 367 | SH | DEFINED |
| INTERPUBLIC GROUP COS | EQUITY | 460690100 | 126 | 6,200 | SH | DEFINED |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 3236 | 158606 | SH | DEFINED |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 23 | 1119 | SH | DEFINED |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 1731 | 67879 | SH | DEFINED |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 20 | 765 | SH | DEFINED |
| INTERTAN INC | COM | 461120107 | 67 | 8563 | SH | DEFINED |
| INTERTAN INC | COM | 461120107 | 7 | 850 | SH | DEFINED |
| INTERTAPE POLYMER GROUP INC | COM | 460919103 | 64 | 8400 | SH | DEFINED |
| INTERTRUST TECHNOLOGIES CORP | COM | 46113Q109 | 25 | 23609 | SH | DEFINED |
| INTERTRUST TECHNOLOGIES CORP | COM | 46113Q109 | 2 | 2114 | SH | DEFINED |
| INTERVOICE-BRITE INC | COM | 461142101 | 88 | 8469 | SH | DEFINED |
| INTERVOICE-BRITE INC | COM | 461142101 | 9 | 840 | SH | DEFINED |
| INTERWOVEN INC | COM | 46114T102 | 74 | 19250 | SH | DEFINED |
| INTL PAPER CO | COM | 460146103 | 7892 | 226790 | SH | DEFINED |
| INTL PAPER CO | COM | 460146103 | 50 | 1440 | SH | DEFINED |
| INTL SPECIALTY PRODS INC NEW | COM | 460337108 | 36 | 4095 | SH | DEFINED |
| INTL SPECIALTY PRODS INC NEW | COM | 460337108 | 3 | 367 | SH | DEFINED |
| INTRADO INC | COM | 46117A100 | 86 | 3336 | SH | DEFINED |
| INTRADO INC | COM | 46117A100 | 8 | 331 | SH | DEFINED |
| INTROGEN THERAPEUTICS INC | EQUITY | 46119F107 | 2302 | 35000 | SH | DEFINED |

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|-------------------------------|----------------|-----------|--------|-----------|----|---------|
| Intuit | EQUITY | 461202103 | 788 | 22,000 | SH | DEFINED |
| INTUIT | COM | 461202103 | 4379 | 122310 | SH | DEFINED |
| INTUIT | COM | 461202103 | 39 | 1080 | SH | DEFINED |
| INTUIT | EQUITY | 461202103 | 1472 | 35200 | SH | DEFINED |
| INTUIT INCORPORATION | EQUITY | 461202103 | 125 | 3,500 | SH | DEFINED |
| INTUITIVE SURGICAL INC | COM | 46120E107 | 54 | 8649 | SH | DEFINED |
| INTUITIVE SURGICAL INC | COM | 46120E107 | 5 | 858 | SH | DEFINED |
| INVACARE CORP | COM | 461203101 | 445 | 10979 | SH | DEFINED |
| INVACARE CORP | COM | 461203101 | 23 | 561 | SH | DEFINED |
| INVERNESS MED TECHNOLOGY INC | COM | 461268104 | 274 | 7427 | SH | DEFINED |
| INVERNESS MED TECHNOLOGY INC | COM | 461268104 | 26 | 717 | SH | DEFINED |
| INVESTMENT TECHNOLOGY GRP NEW | COM | 46145F105 | 2064 | 37200 | SH | DEFINED |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 2144 | 37200 | SH | DEFINED |
| INVESTORS REAL ESTATE TR | SH BEN INT | 461730103 | 61 | 6573 | SH | DEFINED |
| INVESTORS REAL ESTATE TR | SH BEN INT | 461730103 | 5 | 589 | SH | DEFINED |
| INVITROGEN CORP | COM | 46185R100 | 245 | 3720 | SH | DEFINED |
| INVITROGEN CORP | EQUITY | 46185R100 | 4398 | 328600 | SH | DEFINED |
| INVITROGEN CORP COM | EQUITY | 46185r100 | 106313 | 1616684 | SH | Sole |
| IOMEGA CORP | COM | 462030107 | 101 | 82453 | SH | DEFINED |
| IOMEGA CORP | COM | 462030107 | 9 | 7673 | SH | DEFINED |
| IONICS INC | COM | 462218108 | 120 | 5429 | SH | DEFINED |
| IONICS INC | COM | 462218108 | 11 | 486 | SH | DEFINED |
| IPC Holdings LTDS | EQUITY | G4933P101 | 139080 | 6,100,000 | SH | DEFINED |
| IRON MTN INC DEL COM | EQUITY | 462846106 | 81815 | 1973817 | SH | Sole |
| IRT PPTY CO | COM | 450058102 | 103 | 9533 | SH | DEFINED |
| IRT PPTY CO | COM | 450058102 | 9 | 854 | SH | DEFINED |
| IRWIN FINL CORP | COM | 464119106 | 59 | 2846 | SH | DEFINED |
| IRWIN FINL CORP | COM | 464119106 | 5 | 257 | SH | DEFINED |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 1297 | 11600 | SH | DEFINED |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 344 | 20181 | SH | DEFINED |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 15 | 898 | SH | DEFINED |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 43 | 6026 | SH | DEFINED |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 4 | 540 | SH | DEFINED |
| ISTAR FINANCIAL INC | EQUITY | 45031U101 | 4078 | 165,100 | SH | DEFINED |
| I-STAT CORP | COM | 450312103 | 29 | 4689 | SH | DEFINED |
| I-STAT CORP | COM | 450312103 | 3 | 465 | SH | DEFINED |
| ITC DELTACOM INC | COM | 45031T104 | 13 | 10534 | SH | DEFINED |
| ITC DELTACOM INC | COM | 45031T104 | 1 | 1003 | SH | DEFINED |
| ITRON INC | COM | 465741106 | 91 | 3967 | SH | DEFINED |
| ITRON INC | COM | 465741106 | 9 | 394 | SH | DEFINED |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 215 | 6721 | SH | DEFINED |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 21 | 647 | SH | DEFINED |
| ITT INDS INC IND | COM | 450911102 | 3300 | 73660 | SH | DEFINED |
| ITT INDS INC IND | COM | 450911102 | 41 | 910 | SH | DEFINED |
| ITT INDUSTRIES | EQUITY | 450911102 | 67 | 1,500 | SH | DEFINED |
| ITXC CORP | COM | 45069F109 | 56 | 22031 | SH | DEFINED |
| ITXC CORP | COM | 45069F109 | 2 | 661 | SH | DEFINED |
| IVAX CORP | COM | 465823102 | 6985 | 315082 | SH | DEFINED |
| IVAX CORP | COM | 465823102 | 23 | 1040 | SH | DEFINED |
| IVEX PACKAGING CORP DEL | COM | 465855104 | 80 | 4690 | SH | DEFINED |
| IVEX PACKAGING CORP DEL | COM | 465855104 | 8 | 446 | SH | DEFINED |
| IXIA | COM | 45071R109 | 78 | 12266 | SH | DEFINED |
| IXIA | COM | 45071R109 | 7 | 1179 | SH | DEFINED |
| IXYS CORP | COM | 46600W106 | 17 | 2817 | SH | DEFINED |
| IXYS CORP | COM | 46600W106 | 2 | 280 | SH | DEFINED |
| J & J SNACK FOODS CORP | COM | 466032109 | 34 | 1822 | SH | DEFINED |
| J & J SNACK FOODS CORP | COM | 466032109 | 3 | 163 | SH | DEFINED |
| J D EDWARDS & CO | COM | 281667105 | 207 | 29006 | SH | DEFINED |

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|------------------------------|----------|-----------|-------|-----------|-----|---------|
| J D EDWARDS & CO | COM | 281667105 | 19 | 2716 | SH | DEFINED |
| J JILL GROUP INC | COM | 466189107 | 37 | 2993 | SH | DEFINED |
| J JILL GROUP INC | COM | 466189107 | 4 | 297 | SH | DEFINED |
| J JILL GROUP INC | EQUITY | 466189107 | 1455 | 116400 | SH | DEFINED |
| J P MORGAN CHASE & CO | COM | 46625H100 | 33697 | 986748 | SH | DEFINED |
| J P MORGAN CHASE & CO | COM | 46625H100 | 273 | 7986 | SH | DEFINED |
| J P MORGAN CHASE + CO | EQUITY | 46625H100 | 16152 | 470680 | SH | DEFINED |
| J.C. PENNEY & CO. | EQUITY | 708160106 | 112 | 5,100 | SH | DEFINED |
| JABIL CIRCUIT INC | EQUITY | 466313103 | 57 | 3,200 | SH | DEFINED |
| JABIL CIRCUIT INC | COM | 466313103 | 1447 | 80840 | SH | DEFINED |
| JABIL CIRCUIT INC | COM | 466313103 | 10 | 570 | SH | DEFINED |
| JACK IN THE BOX INC | COM | 466367109 | 303 | 10807 | SH | DEFINED |
| JACK IN THE BOX INC | COM | 466367109 | 28 | 1006 | SH | DEFINED |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1953 | 31300 | SH | DEFINED |
| JAKKS PAC INC | COM | 47012E106 | 153 | 11333 | SH | DEFINED |
| JAKKS PAC INC | COM | 47012E106 | 7 | 508 | SH | DEFINED |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 82 | 6211 | SH | DEFINED |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 7 | 564 | SH | DEFINED |
| JDN RLTY CORP | COM | 465917102 | 109 | 10330 | SH | DEFINED |
| JDN RLTY CORP | COM | 465917102 | 10 | 925 | SH | DEFINED |
| JDS UNIPHASE CORP | EQUITY | 46612J101 | 139 | 22,000 | SH | DEFINED |
| JDS UNIPHASE CORP | COM | 46612J101 | 3671 | 580890 | SH | DEFINED |
| JDS UNIPHASE CORP | COM | 46612J101 | 25 | 3920 | SH | DEFINED |
| JDS UNIPHASE CORP | EQUITY | 46612J101 | 2327 | 93400 | SH | DEFINED |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 504 | 15283 | SH | DEFINED |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 20 | 605 | SH | DEFINED |
| JEFFERSON PILOT | EQUITY | 475070108 | 113 | 2,550 | SH | DEFINED |
| Jefferson Pilot | CORPBOND | 475068AA0 | 8221 | 8,000,000 | PRN | DEFINED |
| Jefferson Pilot | CORPBOND | 475529AA1 | 2525 | 2,500,000 | PRN | DEFINED |
| JEFFERSON PILOT CORP | COM | 475070108 | 2859 | 64285 | SH | DEFINED |
| JEFFERSON PILOT CORP | COM | 475070108 | 20 | 455 | SH | DEFINED |
| JLG INDS INC | COM | 466210101 | 121 | 13174 | SH | DEFINED |
| JLG INDS INC | COM | 466210101 | 11 | 1180 | SH | DEFINED |
| JNI CORP | COM | 46622G105 | 40 | 6427 | SH | DEFINED |
| JNI CORP | COM | 46622G105 | 4 | 638 | SH | DEFINED |
| JOHN HANCOCK FINANCIAL SRVCS | EQUITY | 41014S106 | 204 | 5,100 | SH | DEFINED |
| JOHN HANCOCK FINANCIAL SRVCS | EQUITY | 41014S106 | 364 | 8600 | SH | DEFINED |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 2940 | 53,060 | SH | DEFINED |
| JOHNSON & JOHNSON | COM | 478160104 | 91662 | 1654543 | SH | DEFINED |
| JOHNSON & JOHNSON | COM | 478160104 | 707 | 12756 | SH | DEFINED |
| JOHNSON + JOHNSON | EQUITY | 478160104 | 40432 | 719602 | SH | DEFINED |
| Johnson and Johnson | EQUITY | 478160104 | 5263 | 95,000 | SH | DEFINED |
| JOHNSON CONTROLS INC | EQUITY | 478366107 | 98 | 1,500 | SH | DEFINED |
| JOHNSON CTLS INC | COM | 478366107 | 5235 | 80240 | SH | DEFINED |
| JOHNSON CTLS INC | COM | 478366107 | 58 | 885 | SH | DEFINED |
| JOHNSON CTLS INC | EQUITY | 478366107 | 6484 | 99388 | SH | DEFINED |
| JONES APPAREL GROUP INC | COM | 480074103 | 3609 | 141600 | SH | DEFINED |
| JONES LANG LASALLE INC | COM | 48020Q107 | 128 | 9358 | SH | DEFINED |
| JONES LANG LASALLE INC | COM | 48020Q107 | 11 | 838 | SH | DEFINED |
| JOURNAL REGISTER CO | COM | 481138105 | 139 | 8402 | SH | DEFINED |
| JOURNAL REGISTER CO | COM | 481138105 | 12 | 722 | SH | DEFINED |
| JP MORGAN CHASE | EQUITY | 617446109 | 85 | 2500 | SH | DEFINED |
| JP MORGAN CHASE | EQUITY | 46625H101 | 709 | 73100 | SH | DEFINED |
| JP MORGAN CHASE & CO | EQUITY | 46625H100 | 13727 | 401,958 | SH | DEFINED |

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| JP REALTY INC | COM | 46624A106 | 77 | 3449 | SH | DEFINED |
| JP REALTY INC | COM | 46624A106 | 7 | 310 | SH | DEFINED |
| JUNIPER NETWORKS INC | COM | 48203R104 | 629 | 64810 | SH | DEFINED |
| JUNIPER NETWORKS INC | COM | 48203R104 | 8 | 840 | SH | DEFINED |
| K MART | EQUITY | 482584109 | 57 | 8,200 | SH | DEFINED |
| K MART CORP | COM | 482584109 | 1448 | 207160 | SH | DEFINED |
| K MART CORP | COM | 482584109 | 10 | 1460 | SH | DEFINED |
| K MART CORP | EQUITY | 482584109 | 7168 | 1025000 | SH | DEFINED |
| K V PHARMACEUTICAL CO | CL B CONV | 482740107 | 186 | 6311 | SH | DEFINED |
| K V PHARMACEUTICAL CO | CL B CONV | 482740107 | 18 | 626 | SH | DEFINED |
| K2 INC | COM | 482732104 | 34 | 5638 | SH | DEFINED |
| K2 INC | COM | 482732104 | 3 | 505 | SH | DEFINED |
| KADANT INC | COM | 48282T104 | 5 | 359 | SH | DEFINED |
| KADANT INC | COM | 48282T104 | 4 | 332 | SH | DEFINED |
| Kafus Environmental Industries | EQUITY | 482910106 | | 75,000 | SH | DEFINED |
| KAISER ALUMINUM CORP | COM | 483007100 | 24 | 9312 | SH | DEFINED |
| KAISER ALUMINUM CORP | COM | 483007100 | 2 | 834 | SH | DEFINED |
| KAMAN CORP | CL A | 483548103 | 93 | 7032 | SH | DEFINED |
| KAMAN CORP | CL A | 483548103 | 8 | 630 | SH | DEFINED |
| KANA SOFTWARE INC | COM | 483600102 | 15 | 42559 | SH | DEFINED |
| KANA SOFTWARE INC | COM | 483600102 | 1 | 4116 | SH | DEFINED |
| KANSAS CITY LIFE INS CO | COM | 484836101 | 68 | 1929 | SH | DEFINED |
| KANSAS CITY LIFE INS CO | COM | 484836101 | 6 | 173 | SH | DEFINED |
| KANSAS CITY PWR & LT CO | COM | 485134100 | 1892 | 72500 | SH | DEFINED |
| KANSAS CITY SOUTHN INDS INC | COM NEW | 485170302 | 220 | 18336 | SH | DEFINED |
| KANSAS CITY SOUTHN INDS INC | COM NEW | 485170302 | 19 | 1592 | SH | DEFINED |
| KAYDON CORP | COM | 486587108 | 916 | 43769 | SH | DEFINED |
| KAYDON CORP | COM | 486587108 | 16 | 751 | SH | DEFINED |
| KB HOME | EQUITY | 48666K109 | 20 | 700 | SH | DEFINED |
| KB HOME | COM | 48666K109 | 1154 | 40608 | SH | DEFINED |
| KB HOME | COM | 48666K109 | 31 | 1090 | SH | DEFINED |
| KCS ENERGY INC | COM | 482434206 | 27 | 7518 | SH | DEFINED |
| KCS ENERGY INC | COM | 482434206 | 2 | 708 | SH | DEFINED |
| KEANE INC | COM | 486665102 | 1290 | 94512 | SH | DEFINED |
| KEANE INC | COM | 486665102 | 20 | 1450 | SH | DEFINED |
| KEITH COMPANIES INC COM | EQUITY | 487539108 | 5733 | 627200 | SH | Sole |
| KEITHLEY INSTRS INC | COM | 487584104 | 24 | 1700 | SH | DEFINED |
| KEITHLEY INSTRS INC | COM | 487584104 | 2 | 169 | SH | DEFINED |
| KELLOGG | EQUITY | 487836108 | 201 | 6,700 | SH | DEFINED |
| KELLOGG CO | COM | 487836108 | 5400 | 180010 | SH | DEFINED |
| KELLOGG CO | COM | 487836108 | 36 | 1210 | SH | DEFINED |
| KELLWOOD CO | COM | 488044108 | 132 | 7141 | SH | DEFINED |
| KELLWOOD CO | COM | 488044108 | 12 | 639 | SH | DEFINED |
| KELLY SVCS INC | CL A | 488152208 | 950 | 47012 | SH | DEFINED |
| KELLY SVCS INC | CL A | 488152208 | 9 | 449 | SH | DEFINED |
| KEMET CORP | COM | 488360108 | 2528 | 153602 | SH | DEFINED |
| KEMET CORP | COM | 488360108 | 19 | 1150 | SH | DEFINED |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 56 | 2826 | SH | DEFINED |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 5 | 272 | SH | DEFINED |
| KENNAMETAL INC | COM | 489170100 | 1453 | 45523 | SH | DEFINED |
| KENNAMETAL INC | COM | 489170100 | 27 | 832 | SH | DEFINED |
| KENNAMETAL INC COM | EQUITY | 489170100 | 16723 | 523900 | SH | Sole |
| KERR MCGEE CORP | EQUITY | 492386107 | 89 | 1,716 | SH | DEFINED |
| KERR MCGEE CORP | COM | 492386107 | 3495 | 67324 | SH | DEFINED |
| KERR MCGEE CORP | COM | 492386107 | 16 | 301 | SH | DEFINED |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 22 | 3533 | SH | DEFINED |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 2 | 351 | SH | DEFINED |
| KEY ENERGY SVCS INC | COM | 492914106 | 168 | 26471 | SH | DEFINED |

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| KEY ENERGY SVCS INC | COM | 492914106 | 16 | 2567 | SH | DEFINED |
| KEY ENERGY SVCS INC | EQUITY | 492914122 | 116 | 5000 | SH | DEFINED |
| KEY PRODTN INC | COM | 493138101 | 46 | 3963 | SH | DEFINED |
| KEY PRODTN INC | COM | 493138101 | 5 | 393 | SH | DEFINED |
| KEY3MEDIA GROUP INC | COM | 49326R104 | 34 | 8584 | SH | DEFINED |
| KEY3MEDIA GROUP INC | COM | 49326R104 | 3 | 822 | SH | DEFINED |
| KEYCORP | EQUITY | 493267108 | 169 | 7,000 | SH | DEFINED |
| KeyCorp Institutional | CORPBOND | 493265AC6 | 5890 | 6,000,000 | PRN | DEFINED |
| KEYCORP NEW | COM | 493267108 | 4333 | 179500 | SH | DEFINED |
| KEYCORP NEW | COM | 493267108 | 31 | 1270 | SH | DEFINED |
| KEYNOTE SYS INC | COM | 493308100 | 53 | 7006 | SH | DEFINED |
| KEYNOTE SYS INC | COM | 493308100 | 5 | 663 | SH | DEFINED |
| KEYSPAN CORP | COM | 49337W100 | 2629 | 79090 | SH | DEFINED |
| KEYSPAN CORP | COM | 49337W100 | 14 | 410 | SH | DEFINED |
| KEYSPAN CORPORATION | EQUITY | 49337W100 | 2756 | 82,900 | SH | DEFINED |
| KEYSTONE PPTY TR CORP | COM | 493596100 | 27 | 2132 | SH | DEFINED |
| KEYSTONE PPTY TR CORP | COM | 493596100 | 2 | 191 | SH | DEFINED |
| KFORCE INC | COM | 493732101 | 39 | 7741 | SH | DEFINED |
| KFORCE INC | COM | 493732101 | 3 | 693 | SH | DEFINED |
| | | | | | | |
| KILROY RLTY CORP | COM | 49427F108 | 192 | 7684 | SH | DEFINED |
| KILROY RLTY CORP | COM | 49427F108 | 17 | 668 | SH | DEFINED |
| KILROY RLTY CORP COM | EQUITY | 49427F108 | 11961 | 479400 | SH | Sole |
| KIMBALL INTL INC | CL B | 494274103 | 143 | 10900 | SH | DEFINED |
| KIMBALL INTL INC | CL B | 494274103 | 13 | 976 | SH | DEFINED |
| KIMBERLY CLARK CORP | COM | 494368103 | 19670 | 317260 | SH | DEFINED |
| KIMBERLY CLARK CORP | COM | 494368103 | 190 | 3060 | SH | DEFINED |
| KIMBERLY-CLARK CORP | EQUITY | 494368103 | 22600 | 364,520 | SH | DEFINED |
| KIMCO REALTY CORP COM | EQUITY | 49446R109 | 40229 | 828600 | SH | Sole |
| KINDER MORGAN ENERGY PRNRS | EQUITY | 494550106 | 8822 | 254,900 | SH | DEFINED |
| KINDER MORGAN INC | EQUITY | 49455P101 | 93 | 1,900 | SH | DEFINED |
| KINDER MORGAN INC KANS | COM | 49455P101 | 2380 | 48360 | SH | DEFINED |
| KINDER MORGAN INC KANS | COM | 49455P101 | 17 | 340 | SH | DEFINED |
| KING PHARMACEUTICALS COM | EQUITY | 495582108 | 131358 | 3131303 | SH | Sole |
| KING PHARMACEUTICALS INC | EQUITY | 495582108 | 158 | 3,766 | SH | DEFINED |
| KING PHARMACEUTICALS INC | COM | 495582108 | 4553 | 108531 | SH | DEFINED |
| KING PHARMACEUTICALS INC | COM | 495582108 | 29 | 680 | SH | DEFINED |
| KIRBY CORP | COM | 497266106 | 132 | 5858 | SH | DEFINED |
| KIRBY CORP | COM | 497266106 | 12 | 525 | SH | DEFINED |
| KLA TENCOR CORP | EQUITY | 482480100 | 2084 | 66000 | SH | DEFINED |
| KLA-TENCOR CORP | EQUITY | 482480100 | 98 | 3,100 | SH | DEFINED |
| KLA-TENCOR CORP | COM | 482480100 | 2935 | 92930 | SH | DEFINED |
| KLA-TENCOR CORP | COM | 482480100 | 17 | 550 | SH | DEFINED |
| KMC TELECOM HOLDINGS INC | EQUITY | 482562121 | | 8300 | SH | DEFINED |
| KNIGHT RIDDER INC | COM | 499040103 | 4463 | 79910 | SH | DEFINED |
| KNIGHT RIDDER INC | COM | 499040103 | 47 | 850 | SH | DEFINED |
| KNIGHT RIDDER INC. | EQUITY | 499040103 | 67 | 1,200 | SH | DEFINED |
| KNIGHT TRANSN INC | COM | 499064103 | 58 | 3051 | SH | DEFINED |
| KNIGHT TRANSN INC | COM | 499064103 | 6 | 303 | SH | DEFINED |
| KNIGHTBRIDGE TANKERS LTD | EQUITY | G5299G106 | 9823 | 561,000 | SH | DEFINED |
| KNOLOGY INC | EQUITY | 499183119 | | 12000 | SH | DEFINED |
| KOGER EQUITY INC | COM | 500228101 | 146 | 8423 | SH | DEFINED |
| KOGER EQUITY INC | COM | 500228101 | 13 | 724 | SH | DEFINED |
| KOHL'S CORP | COM | 500255104 | 6762 | 140870 | SH | DEFINED |
| KOHL'S CORP | COM | 500255104 | 48 | 990 | SH | DEFINED |
| KOHL'S CORPORATION | EQUITY | 500255104 | 11042 | 230,040 | SH | DEFINED |
| KONINKLIJKE PHILIPS ELECTRS NV | SP ADR NEW2000 | 500472303 | 889 | 46064 | SH | DEFINED |
| KOPIN CORP | COM | 500600101 | 256 | 24543 | SH | DEFINED |
| KOPIN CORP | COM | 500600101 | 18 | 1768 | SH | DEFINED |

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| KOREA FUND INC | EQUITY | 500634100 | 309 | 34,000 | SH | DEFINED |
| KORN FERRY INTL | COM NEW | 500643200 | 450 | 54522 | SH | DEFINED |
| KORN FERRY INTL | COM NEW | 500643200 | 9 | 1054 | SH | DEFINED |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 38 | 1353 | SH | DEFINED |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 4 | 134 | SH | DEFINED |
| KOSAN BIOSCIENCES INC | COM | 50064W107 | 21 | 3904 | SH | DEFINED |
| KOSAN BIOSCIENCES INC | COM | 50064W107 | 2 | 385 | SH | DEFINED |
| KRAFT FOODS INC | CL A | 50075N104 | 370 | 10760 | SH | DEFINED |
| KRAMONT RLTY TR | COM SH BEN INT | 50075Q107 | 74 | 5894 | SH | DEFINED |
| KRAMONT RLTY TR | COM SH BEN INT | 50075Q107 | 7 | 528 | SH | DEFINED |
| KROGER CO | COM | 501044101 | 8469 | 343720 | SH | DEFINED |
| KROGER CO | COM | 501044101 | 60 | 2420 | SH | DEFINED |
| KROGER CO. | EQUITY | 501044101 | 330 | 13,400 | SH | DEFINED |
| KROLL INC | COM | 501049100 | 53 | 4678 | SH | DEFINED |
| KROLL INC | COM | 501049100 | 5 | 419 | SH | DEFINED |
| Kroll-O'Gara Company | EQUITY | 501050108 | 16450 | 1,444,212 | SH | DEFINED |
| KRONOS INC | COM | 501052104 | 145 | 3544 | SH | DEFINED |
| KRONOS INC | COM | 501052104 | 14 | 352 | SH | DEFINED |
| K-SWISS INC | CL A | 482686102 | 52 | 2108 | SH | DEFINED |
| K-SWISS INC | CL A | 482686102 | 5 | 189 | SH | DEFINED |
| KUBOTA CORP | ADR | 501173207 | 76 | 1350 | SH | DEFINED |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 158 | 14490 | SH | DEFINED |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 14 | 1328 | SH | DEFINED |
| L 3 COMMUNICATIONS HLDG CORP | EQUITY | 502424104 | 122187 | 139800 | SH | DEFINED |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 5735 | 65582 | SH | DEFINED |
| L3 COMMUNICATIONS HOLDINGS 5.2 | EQUITY | 502424AA2 | 16192 | 127000 | SH | Sole |
| LA JOLLA PHARMACEUTICAL CO | COM | 503459109 | 80 | 19553 | SH | DEFINED |
| LA JOLLA PHARMACEUTICAL CO | COM | 503459109 | 4 | 894 | SH | DEFINED |
| LA QUINTA PPTYS INC | PAIRED CTF | 50419Q409 | 178 | 40418 | SH | DEFINED |
| LA QUINTA PPTYS INC | PAIRED CTF | 50419Q409 | 16 | 3619 | SH | DEFINED |
| LA Z BOY INC | COM | 505336107 | 238 | 15058 | SH | DEFINED |
| LA Z BOY INC | COM | 505336107 | 21 | 1308 | SH | DEFINED |
| Lab Corp of America Holdings | EQUITY | 50540R409 | 970 | 12,000 | SH | DEFINED |
| LABOR READY INC | COM NEW | 505401208 | 41 | 12733 | SH | DEFINED |
| LABOR READY INC | COM NEW | 505401208 | 4 | 1140 | SH | DEFINED |
| LABORATORY CORP OF AMERICA | EQUITY | 50540R409 | 13316 | 164700 | SH | Sole |
| LABRANCHE & CO INC | COM | 505447102 | 1492 | 67200 | SH | DEFINED |
| LACLEDE GAS CO | COM | 505588103 | 142 | 5934 | SH | DEFINED |
| LACLEDE GAS CO | COM | 505588103 | 13 | 531 | SH | DEFINED |
| LADISH INC | COM NEW | 505754200 | 23 | 2839 | SH | DEFINED |
| LADISH INC | COM NEW | 505754200 | 2 | 256 | SH | DEFINED |
| LAKELAND BANCORP INC | COM | 511637100 | 47 | 3375 | SH | DEFINED |
| LAKELAND BANCORP INC | COM | 511637100 | 4 | 310 | SH | DEFINED |
| LAM RESEARCH CORP | COM | 512807108 | 2454 | 144800 | SH | DEFINED |
| LAM RESH CORP | EQUITY | 512807108 | 8392 | 156950 | SH | DEFINED |
| LAMAR ADVERTISING CO CL A | EQUITY | 512815101 | 782 | 25800 | SH | Sole |
| LAMAR CORP CV | EQUITY | 512815af8 | 4581 | 4860000 | SH | Sole |
| LANCASTER COLONY CORP | COM | 513847103 | 1466 | 52341 | SH | DEFINED |
| LANCASTER COLONY CORP | COM | 513847103 | 21 | 762 | SH | DEFINED |
| LANCE INC | COM | 514606102 | 549 | 41361 | SH | DEFINED |
| LANCE INC | COM | 514606102 | 9 | 668 | SH | DEFINED |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 188 | 5657 | SH | DEFINED |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 17 | 507 | SH | DEFINED |
| LANDAUER INC | COM | 51476K103 | 77 | 2261 | SH | DEFINED |

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| LANDAUER INC | COM | 51476K103 | 8 | 224 | SH | DEFINED |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 71 | 4807 | SH | DEFINED |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 6 | 431 | SH | DEFINED |
| LANDS END INC | COM | 515086106 | 1090 | 37718 | SH | DEFINED |
| LANDS END INC | COM | 515086106 | 9 | 316 | SH | DEFINED |
| LANDSTAR SYS INC | COM | 515098101 | 340 | 5316 | SH | DEFINED |
| LANDSTAR SYS INC | COM | 515098101 | 15 | 230 | SH | DEFINED |
| LANTRONIX INC | COM | 516548104 | 27 | 4427 | SH | DEFINED |
| LANTRONIX INC | COM | 516548104 | 3 | 529 | SH | DEFINED |
| LARGE SCALE BIOLOGY CORP | COM | 517053104 | 14 | 3653 | SH | DEFINED |
| LARGE SCALE BIOLOGY CORP | COM | 517053104 | 1 | 361 | SH | DEFINED |
| LASALLE HOTEL PTYS | COM SH BEN INT | 517942108 | 35 | 3838 | SH | DEFINED |
| LASALLE HOTEL PTYS | COM SH BEN INT | 517942108 | 3 | 344 | SH | DEFINED |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 2109 | 134325 | SH | DEFINED |
| LAWSON PRODS INC | COM | 520776105 | 38 | 1554 | SH | DEFINED |
| LAWSON PRODS INC | COM | 520776105 | 3 | 139 | SH | DEFINED |
| LEAP WIRELESS INTL INC | COM | 521863100 | 128 | 8158 | SH | DEFINED |
| LEAP WIRELESS INTL INC | COM | 521863100 | 13 | 850 | SH | DEFINED |
| LEAP WIRELESS INTL INC | EQUITY | 521863118 | 370 | 12250 | SH | DEFINED |
| LEAR CORP | COM | 521865105 | 3180 | 117700 | SH | DEFINED |
| LEARNING TREE INTL INC | COM | 522015106 | 68 | 3328 | SH | DEFINED |
| LEARNING TREE INTL INC | COM | 522015106 | 7 | 330 | SH | DEFINED |
| LECROY CORP | COM | 52324W109 | 39 | 2003 | SH | DEFINED |
| LECROY CORP | COM | 52324W109 | 4 | 199 | SH | DEFINED |
| LEE ENTERPRISES INC | COM | 523768109 | 2018 | 63730 | SH | DEFINED |
| LEE ENTERPRISES INC | COM | 523768109 | 38 | 1193 | SH | DEFINED |
| LEGATO SYS INC | COM | 524651106 | 709 | 129302 | SH | DEFINED |
| LEGATO SYS INC | COM | 524651106 | 13 | 2431 | SH | DEFINED |
| LEGG MASON INC | COM | 524901105 | 3038 | 76400 | SH | DEFINED |
| LEGGETT & PLATT INC | COM | 524660107 | 1618 | 82990 | SH | DEFINED |
| LEGGETT & PLATT INC | COM | 524660107 | 12 | 590 | SH | DEFINED |
| LEGGETT & PLATT INC. | EQUITY | 524660107 | 64 | 3,300 | SH | DEFINED |
| LEGGETT + PLATT INC | EQUITY | 524660107 | 5538 | 284018 | SH | DEFINED |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 10433 | 183520 | SH | DEFINED |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 76 | 1345 | SH | DEFINED |
| LEHMAN BROTHERS HLDGS INC | EQUITY | 524908100 | 24669 | 430500 | SH | DEFINED |
| LENNAR CORP | COM | 526057104 | 4282 | 118800 | SH | DEFINED |
| LENNAR CORP | COM | 526057104 | 15 | 420 | SH | DEFINED |
| LENNAR CORP COM | EQUITY | 526057104 | 35359 | 981100 | SH | Sole |
| LENNOX INTL INC | COM | 526107107 | 125 | 13485 | SH | DEFINED |
| LENNOX INTL INC | COM | 526107107 | 11 | 1208 | SH | DEFINED |
| LEUCADIA NATL CORP | COM | 527288104 | 2022 | 64800 | SH | DEFINED |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 17 | 4610 | SH | DEFINED |
| LEXAR MEDIA INC | EQUITY | 52886P104 | 965 | 965,215 | SH | DEFINED |
| LEXAR MEDIA INC | COM | 52886P104 | 10 | 9718 | SH | DEFINED |
| LEXAR MEDIA INC | COM | 52886P104 | 1 | 927 | SH | DEFINED |
| LEXENT INC | COM | 52886Q102 | 39 | 5435 | SH | DEFINED |
| LEXENT INC | COM | 52886Q102 | 4 | 539 | SH | DEFINED |
| LEXICON GENETICS INC | COM | 528872104 | 69 | 9113 | SH | DEFINED |
| LEXICON GENETICS INC | COM | 528872104 | 7 | 899 | SH | DEFINED |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 72 | 4941 | SH | DEFINED |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 6 | 443 | SH | DEFINED |
| LEXMARK INTERNATIONAL INC | EQUITY | 529771107 | 1933 | 43,240 | SH | DEFINED |
| LEXMARK INTL NEW | CL A | 529771107 | 3867 | 86500 | SH | DEFINED |
| LEXMARK INTL NEW | CL A | 529771107 | 28 | 630 | SH | DEFINED |
| LIBBEY INC | COM | 529898108 | 147 | 4567 | SH | DEFINED |
| LIBBEY INC | COM | 529898108 | 13 | 410 | SH | DEFINED |
| LIBERATE TECHNOLOGIES | COM | 530129105 | 308 | 30962 | SH | DEFINED |

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|----------------------------|------------|-----------|-------|---------|----|---------|
| LIBERATE TECHNOLOGIES | COM | 530129105 | 28 | 2858 | SH | DEFINED |
| LIBERTY CORP S C | COM | 530370105 | 211 | 5318 | SH | DEFINED |
| LIBERTY CORP S C | COM | 530370105 | 18 | 456 | SH | DEFINED |
| LIBERTY DIGITAL INC | CL A | 530436104 | 24 | 6101 | SH | DEFINED |
| LIBERTY DIGITAL INC | CL A | 530436104 | 2 | 601 | SH | DEFINED |
| LIBERTY LIVEWIRE CORP | CL A | 530709104 | 11 | 1649 | SH | DEFINED |
| LIBERTY LIVEWIRE CORP | CL A | 530709104 | 1 | 152 | SH | DEFINED |
| LIBERTY MEDIA CORP A | EQUITY | 530715101 | 15 | 1200 | SH | DEFINED |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 25 | 1939 | SH | DEFINED |
| LIBERTY MEDIA CORP NEW | EQUITY | 530718105 | 5404 | 427100 | SH | DEFINED |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 327 | 11400 | SH | DEFINED |
| LIBERTY PPTY TR SH BEN INT | EQUITY | 531172104 | 11685 | 407300 | SH | Sole |
| LIBERTY PROPERTY TRUST | EQUITY | 531172104 | 3750 | 130,700 | SH | DEFINED |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 2826 | 64230 | SH | DEFINED |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 46 | 1043 | SH | DEFINED |
| LIFEPOINT HOSPS INC | EQUITY | 53219L109 | 1044 | 32300 | SH | DEFINED |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 359 | 39059 | SH | DEFINED |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 10 | 1121 | SH | DEFINED |
| LIGHTBRIDGE INC | COM | 532226107 | 75 | 7305 | SH | DEFINED |
| LIGHTBRIDGE INC | COM | 532226107 | 7 | 725 | SH | DEFINED |
| LIGHTPATH TECHNOLOGIES INC | CL A | 532257102 | 11 | 6043 | SH | DEFINED |
| LIGHTPATH TECHNOLOGIES INC | CL A | 532257102 | 1 | 545 | SH | DEFINED |
| LILLY ELI & CO | COM | 532457108 | 48062 | 595560 | SH | DEFINED |
| LILLY ELI & CO | COM | 532457108 | 379 | 4700 | SH | DEFINED |
| LILLY ELI AND COMPANY | EQUITY | 532457108 | 1509 | 18,700 | SH | DEFINED |
| LIMITED INC | EQUITY | 532716107 | 67 | 7,000 | SH | DEFINED |
| LIMITED INC | COM | 532716107 | 1713 | 180320 | SH | DEFINED |
| LIMITED INC | COM | 532716107 | 12 | 1270 | SH | DEFINED |
| LINCARE HLDGS INC | COM | 532791100 | 3337 | 125600 | SH | DEFINED |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 210 | 9554 | SH | DEFINED |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 19 | 856 | SH | DEFINED |
| LINCOLN NATIONAL CORP. | EQUITY | 534187109 | 145 | 3,100 | SH | DEFINED |
| LINCOLN NATL CORP IND | EQUITY | 534187109 | 35 | 830 | SH | DEFINED |
| LINCOLN NATL CORP IND | COM | 534187109 | 7136 | 153040 | SH | DEFINED |
| LINCOLN NATL CORP IND | COM | 534187109 | 59 | 1260 | SH | DEFINED |
| LINDSAY MFG CO | COM | 535555106 | 51 | 2861 | SH | DEFINED |
| LINDSAY MFG CO | COM | 535555106 | 5 | 282 | SH | DEFINED |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678106 | 174 | 5,300 | SH | DEFINED |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 5362 | 163480 | SH | DEFINED |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 31 | 950 | SH | DEFINED |
| LINENS N THINGS INC | COM | 535679104 | 247 | 13307 | SH | DEFINED |
| LINENS N THINGS INC | COM | 535679104 | 18 | 980 | SH | DEFINED |
| LIQUI BOX CORP | COM | 536314107 | 32 | 784 | SH | DEFINED |
| LIQUI BOX CORP | COM | 536314107 | 3 | 74 | SH | DEFINED |
| LITHIA MTRS INC | CL A | 536797103 | 27 | 1946 | SH | DEFINED |
| LITHIA MTRS INC | CL A | 536797103 | 2 | 174 | SH | DEFINED |
| LITTELFUSE INC | COM | 537008104 | 118 | 5327 | SH | DEFINED |
| LITTELFUSE INC | COM | 537008104 | 11 | 491 | SH | DEFINED |
| LIZ CLAIBORNE INC | EQUITY | 539320101 | 34 | 900 | SH | DEFINED |
| LIZ CLAIBORNE INC | COM | 539320101 | 838 | 22230 | SH | DEFINED |
| LIZ CLAIBORNE INC | COM | 539320101 | 6 | 160 | SH | DEFINED |
| LNR PPTY CORP | COM | 501940100 | 207 | 6909 | SH | DEFINED |
| LNR PPTY CORP | COM | 501940100 | 18 | 599 | SH | DEFINED |
| LOCAL FINL CORP | COM | 539553107 | 80 | 5952 | SH | DEFINED |
| LOCAL FINL CORP | COM | 539553107 | 7 | 533 | SH | DEFINED |
| LOCKHEED MARTIN CORP | EQUITY | 539830109 | 315 | 7,200 | SH | DEFINED |
| LOCKHEED MARTIN CORP | COM | 539830109 | 9931 | 227000 | SH | DEFINED |
| LOCKHEED MARTIN CORP | COM | 539830109 | 56 | 1290 | SH | DEFINED |

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| LODGENET ENTMT CORP | COM | 540211109 | 31 | 2808 | SH | DEFINED |
| LODGENET ENTMT CORP | COM | 540211109 | 3 | 259 | SH | DEFINED |
| LOEWS CORP | COM | 540424108 | 5507 | 119000 | SH | DEFINED |
| LOEWS CORP | COM | 540424108 | 27 | 590 | SH | DEFINED |
| LOEWS CORP. | EQUITY | 540424108 | 153 | 3,300 | SH | DEFINED |
| LO-JACK CORPORATION | EQUITY | 539451104 | 1200 | 240,000 | SH | DEFINED |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 61 | 5629 | SH | DEFINED |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 5 | 504 | SH | DEFINED |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 88 | 7063 | SH | DEFINED |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 9 | 701 | SH | DEFINED |
| LONGS DRUG STORES CORP | COM | 543162101 | 1707 | 62745 | SH | DEFINED |
| LONGS DRUG STORES CORP | COM | 543162101 | 22 | 825 | SH | DEFINED |
| LONGVIEW FIBRE CO | COM | 543213102 | 770 | 76211 | SH | DEFINED |
| LONGVIEW FIBRE CO | COM | 543213102 | 14 | 1383 | SH | DEFINED |
| LOUDCLOUD INC | COM | 545735102 | 8 | 7185 | SH | DEFINED |
| LOUDCLOUD INC | COM | 545735102 | 1 | 695 | SH | DEFINED |
| LOUISIANA PAC CORP | COM | 546347105 | 500 | 76966 | SH | DEFINED |
| LOUISIANA PAC CORP | COM | 546347105 | 20 | 3148 | SH | DEFINED |
| LOUISIANA PACIFIC | EQUITY | 546347105 | 11 | 1,700 | SH | DEFINED |
| LOWE'S COMPANIES | EQUITY | 548661107 | 11988 | 378,770 | SH | DEFINED |
| LOWES COS INC | COM | 548661107 | 11389 | 359830 | SH | DEFINED |
| LOWES COS INC | COM | 548661107 | 93 | 2950 | SH | DEFINED |
| LOWES COS INC COM | EQUITY | 548661107 | 1503 | 47500 | SH | Sole |
| LSI INDS INC | COM | 50216C108 | 71 | 2852 | SH | DEFINED |
| LSI INDS INC | COM | 50216C108 | 7 | 265 | SH | DEFINED |
| LSI LOGIC CORP | EQUITY | 502161102 | 71 | 6,000 | SH | DEFINED |
| LSI LOGIC CORP | COM | 502161102 | 1988 | 169160 | SH | DEFINED |
| LSI LOGIC CORP | COM | 502161102 | 17 | 1410 | SH | DEFINED |
| LTX CORP | COM | 502392103 | 1026 | 75416 | SH | DEFINED |
| LTX CORP | COM | 502392103 | 18 | 1307 | SH | DEFINED |
| LUBRIZOL CORP | COM | 549271104 | 2784 | 88100 | SH | DEFINED |
| LUBYS INC | COM | 549282101 | 50 | 7048 | SH | DEFINED |
| LUBYS INC | COM | 549282101 | 5 | 631 | SH | DEFINED |
| LUCENT TECH | EQUITY | 054963107 | 9 | 1600 | SH | DEFINED |
| LUCENT TECHNOLOGIES | EQUITY | 549463107 | 5184 | 904,745 | SH | DEFINED |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 8984 | 1567952 | SH | DEFINED |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 73 | 12750 | SH | DEFINED |
| LUFKIN INDS INC | COM | 549764108 | 39 | 1717 | SH | DEFINED |
| LUFKIN INDS INC | COM | 549764108 | 4 | 154 | SH | DEFINED |
| Lumbermens Mutual | CORPBOND | 550060AC1 | 5675 | 6,875,000 | PRN | DEFINED |
| LUMINENT INC | COM | 55027R103 | 7 | 3669 | SH | DEFINED |
| LUMINENT INC | COM | 55027R103 | 1 | 351 | SH | DEFINED |
| LUMINEX CORP DEL | COM | 55027E102 | 62 | 4511 | SH | DEFINED |
| LUMINEX CORP DEL | COM | 55027E102 | 6 | 448 | SH | DEFINED |
| LYDALL INC DEL | COM | 550819106 | 31 | 4659 | SH | DEFINED |
| LYDALL INC DEL | COM | 550819106 | 3 | 419 | SH | DEFINED |
| LYNCH INTERACTIVE CORP | COM | 551146103 | 30 | 610 | SH | DEFINED |
| LYNCH INTERACTIVE CORP | COM | 551146103 | 3 | 61 | SH | DEFINED |
| LYONDELL CHEMICAL CO | COM | 552078107 | 1577 | 137700 | SH | DEFINED |
| M & T BK CORP | COM | 55261F104 | 8406 | 113600 | SH | DEFINED |
| M D C HLDGS INC | COM | 552676108 | 145 | 5214 | SH | DEFINED |
| M D C HLDGS INC | COM | 552676108 | 12 | 447 | SH | DEFINED |
| M/I SCHOTTENSTEIN HOMES INC | COM | 55305B101 | 63 | 1851 | SH | DEFINED |
| M/I SCHOTTENSTEIN HOMES INC | COM | 55305B101 | 6 | 166 | SH | DEFINED |

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|------------------------------|-----------------|-----------|-------|--------|----|------------|
| MACDERMID INC | COM | 554273102 | 82 | 6435 | SH | DEFINED |
| MACDERMID INC | COM | 554273102 | 7 | 580 | SH | DEFINED |
| MACERICH CO | COM | 554382101 | 216 | 9791 | SH | DEFINED |
| MACERICH CO | COM | 554382101 | 19 | 847 | SH | DEFINED |
| MACERICH CO COM | EQUITY | 554382101 | 2551 | 115416 | SH | Sole |
| MACK CALI REALTY CORP COM | EQUITY | 554489104 | 4185 | 135000 | SH | Sole |
| MACK-CALI REALTY CORP | EQUITY | 554489104 | 2365 | 76,300 | SH | DEFINED |
| MACROCHEM CORP DEL | COM | 555903103 | 15 | 6011 | SH | DEFINED |
| MACROCHEM CORP DEL | COM | 555903103 | 1 | 597 | SH | DEFINED |
| MACROMEDIA INC | COM | 556100105 | 1036 | 85585 | SH | DEFINED |
| MACROMEDIA INC | COM | 556100105 | 19 | 1576 | SH | DEFINED |
| MACROVISION CORP | COM | 555904101 | 1668 | 58700 | SH | DEFINED |
| MADDEN STEVEN LTD | COM | 556269108 | 25 | 2433 | SH | DEFINED |
| MADDEN STEVEN LTD | COM | 556269108 | 2 | 241 | SH | DEFINED |
| MADISON GAS & ELEC CO | COM | 557497104 | 125 | 4953 | SH | DEFINED |
| MADISON GAS & ELEC CO | COM | 557497104 | 11 | 446 | SH | DEFINED |
| MADISON GAS & ELECTRIC CO | EQUITY | 557497104 | 377 | 15,000 | SH | DEFINED |
| MAF BANCORP INC | COM | 55261R108 | 166 | 5798 | SH | DEFINED |
| MAF BANCORP INC | COM | 55261R108 | 14 | 499 | SH | DEFINED |
| MAGELLAN HEALTH SVCS INC | COM | 559079108 | 75 | 6562 | SH | DEFINED |
| MAGELLAN HEALTH SVCS INC | COM | 559079108 | 7 | 651 | SH | DEFINED |
| MAGNA ENTMT CORP | CL A | 559211107 | 40 | 6529 | SH | DEFINED |
| MAGNA ENTMT CORP | CL A | 559211107 | 4 | 618 | SH | DEFINED |
| MAGNA INTL INC | CL A | 559222401 | 1178 | 22339 | SH | DEFINED |
| MAGNETEK INC | COM | 559424106 | 59 | 6413 | SH | DEFINED |
| MAGNETEK INC | COM | 559424106 | 5 | 574 | SH | DEFINED |
| MAGNUM HUNTER RES INC | COM PAR \$0.002 | 55972F203 | 78 | 8183 | SH | DEFINED |
| MAGNUM HUNTER RES INC | COM PAR \$0.002 | 55972F203 | 8 | 812 | SH | DEFINED |
| MAIL-WELL INC | COM | 560321200 | 36 | 9726 | SH | DEFINED |
| MAIL-WELL INC | COM | 560321200 | 3 | 871 | SH | DEFINED |
| MAIN STR BKS INC NEW | COM | 56034R102 | 49 | 2712 | SH | DEFINED |
| MAIN STR BKS INC NEW | COM | 56034R102 | 5 | 269 | SH | DEFINED |
| MAKITA CORP | ADR NEW | 560877300 | 17 | 3000 | SH | DEFINED |
| MANAGEMENT NETWORK GROUP INC | COM | 561693102 | 16 | 2583 | SH | DEFINED |
| MANAGEMENT NETWORK GROUP INC | COM | 561693102 | 2 | 256 | SH | DEFINED |
| MANDALAY RESORT GROUP | COM | 562567107 | 1436 | 88500 | SH | DEFINED |
| MANHATTAN ASSOCS INC | COM | 562750109 | 68 | 4036 | SH | DEFINED |
| MANHATTAN ASSOCS INC | COM | 562750109 | 7 | 400 | SH | DEFINED |
| MANITOWOC INC | COM | 563571108 | 174 | 7191 | SH | DEFINED 6, |
| MANITOWOC INC | COM | 563571108 | 17 | 683 | SH | DEFINED |
| MANOR CARE INC | EQUITY | 564055101 | 48 | 1,700 | SH | DEFINED |
| MANOR CARE INC NEW | COM | 564055101 | 1223 | 43540 | SH | DEFINED 6, |
| MANOR CARE INC NEW | COM | 564055101 | 9 | 310 | SH | DEFINED |
| MANOR CARE INC NEW COM | EQUITY | 564055101 | 10015 | 356400 | SH | Sole |
| MANPOWER INC | COM | 56418H100 | 3148 | 119560 | SH | DEFINED 6, |
| MANPOWER INC | COM | 56418H100 | 16 | 620 | SH | DEFINED |
| MANUFACTURED HOME CMNT COM | EQUITY | 564682102 | 6492 | 213400 | SH | Sole |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 121 | 3963 | SH | DEFINED 6, |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 12 | 393 | SH | DEFINED |
| MANUFACTURERS SVCS LTD | COM | 565005105 | 18 | 4357 | SH | DEFINED 6, |
| MANUFACTURERS SVCS LTD | COM | 565005105 | 2 | 432 | SH | DEFINED |
| MAPINFO CORP | COM | 565105103 | 27 | 3713 | SH | DEFINED 6, |
| MAPINFO CORP | COM | 565105103 | 3 | 368 | SH | DEFINED |
| MARCUS CORP | COM | 566330106 | 66 | 5492 | SH | DEFINED 6, |
| MARCUS CORP | COM | 566330106 | 6 | 492 | SH | DEFINED |
| MARRIOTT INTERNATIONAL-CL A | EQUITY | 571903202 | 134 | 4,000 | SH | DEFINED |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 3443 | 103070 | SH | DEFINED 6, |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 24 | 730 | SH | DEFINED |

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| MARRIOTT INTL INC NEW | EQUITY | 571903202 | 2609 | 78100 | SH | DEFINED |
| MARSH & MC LENNAN | EQUITY | 571748102 | 454 | 4,690 | SH | DEFINED |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 11265 | 116490 | SH | DEFINED 6, |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 79 | 820 | SH | DEFINED |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 6837 | 120600 | SH | DEFINED 6, |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 78 | 4267 | SH | DEFINED 6, |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 8 | 423 | SH | DEFINED |
| MARTHA STEWART LIVING INC | EQUITY | 573083102 | 5435 | 363300 | SH | DEFINED |
| MARTHA STEWART LIVING OMNIMED | CL A | 573083102 | 36 | 2396 | SH | DEFINED 6, |
| MARTHA STEWART LIVING OMNIMED | CL A | 573083102 | 4 | 238 | SH | DEFINED |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 2167 | 55400 | SH | DEFINED 6, |
| MASCO CORP | EQUITY | 574599106 | 13824 | 676,330 | SH | DEFINED |
| MASCO CORP | COM | 574599106 | 3973 | 194350 | SH | DEFINED 6, |
| MASCO CORP | COM | 574599106 | 28 | 1370 | SH | DEFINED |
| Masisa SA-ADR | EQUITY | 574799102 | 173 | 17,600 | SH | DEFINED |
| MASTEC INC | COM | 576323109 | 320 | 62694 | SH | DEFINED 6, |
| MASTEC INC | COM | 576323109 | 3 | 648 | SH | DEFINED |
| MATRIX PHARMACEUTICAL INC | COM | 576844104 | 4 | 7419 | SH | DEFINED 6, |
| MATRIX PHARMACEUTICAL INC | COM | 576844104 | 0 | 736 | SH | DEFINED |
| MATRIXONE INC | COM | 57685P304 | 115 | 21136 | SH | DEFINED 6, |
| MATRIXONE INC | COM | 57685P304 | 5 | 845 | SH | DEFINED |
| MATTEL INC | COM | 577081102 | 4973 | 317540 | SH | DEFINED 6, |
| MATTEL INC | COM | 577081102 | 51 | 3250 | SH | DEFINED |
| MATTEL INC. | EQUITY | 577081102 | 113 | 7,200 | SH | DEFINED |
| MATTHEWS INTL CORP | CL A | 577128101 | 191 | 8668 | SH | DEFINED 6, |
| MATTHEWS INTL CORP | CL A | 577128101 | 18 | 820 | SH | DEFINED |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 35 | 8845 | SH | DEFINED 6, |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 4 | 878 | SH | DEFINED |
| MAUI LD & PINEAPPLE INC | COM | 577345101 | 13 | 647 | SH | DEFINED 6, |
| MAUI LD & PINEAPPLE INC | COM | 577345101 | 1 | 60 | SH | DEFINED |
| MAVERICK TUBE CORP | COM | 577914104 | 87 | 9593 | SH | DEFINED 6, |
| MAVERICK TUBE CORP | COM | 577914104 | 9 | 952 | SH | DEFINED |
| MAXIM INTEGRATED PRODS | EQUITY | 57772K101 | 192 | 5,500 | SH | DEFINED |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 5964 | 170700 | SH | DEFINED 6, |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 34 | 980 | SH | DEFINED |
| MAXIM PHARMACEUTICALS INC | COM | 57772M107 | 29 | 7304 | SH | DEFINED 6, |
| MAXIM PHARMACEUTICALS INC | COM | 57772M107 | 3 | 654 | SH | DEFINED |
| MAXIMUS INC | COM | 577933104 | 138 | 3467 | SH | DEFINED 6, |
| MAXIMUS INC | COM | 577933104 | 14 | 344 | SH | DEFINED |
| MAXIMUS INC COM | EQUITY | 577933104 | 41118 | 1034940 | SH | Sole |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 20 | 3105 | SH | DEFINED 6, |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 2 | 282 | SH | DEFINED |
| MAXYGEN INC | COM | 577776107 | 233 | 14731 | SH | DEFINED 6, |
| MAXYGEN INC | COM | 577776107 | 13 | 816 | SH | DEFINED |
| MAY DEPARTMENT STORES | EQUITY | 577778103 | 151 | 5,220 | SH | DEFINED |
| MAY DEPT STORES CO | COM | 577778103 | 9135 | 314790 | SH | DEFINED 6, |
| MAY DEPT STORES CO | COM | 577778103 | 80 | 2770 | SH | DEFINED |
| MAY DEPT STORES CO | EQUITY | 577778103 | 4710 | 162316 | SH | DEFINED |
| MAYTAG CO. | EQUITY | 578592107 | 30 | 1,200 | SH | DEFINED |
| MAYTAG CORP | COM | 578592107 | 793 | 32170 | SH | DEFINED 6, |
| MAYTAG CORP | COM | 578592107 | 6 | 230 | SH | DEFINED |
| MB FINL INC | COM | 55263D107 | 44 | 1759 | SH | DEFINED 6, |
| MB FINL INC | COM | 55263D107 | 4 | 157 | SH | DEFINED |
| MBIA INC | COM | 55262C100 | 4280 | 85600 | SH | DEFINED 6, |
| MBIA INC | COM | 55262C100 | 22 | 440 | SH | DEFINED |
| MBIA INC. | EQUITY | 55262C100 | 123 | 2,450 | SH | DEFINED |
| MBNA Capital | CORPBOND | 55263BAA9 | 7731 | 8,000,000 | PRN | DEFINED |
| MBNA CORP | EQUITY | 55262L100 | 427 | 14,100 | SH | DEFINED |

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| MBNA CORP | COM | 55262L100 | 12557 | 414572 | SH | DEFINED | 6, |
| MBNA CORP | COM | 55262L100 | 122 | 4030 | SH | DEFINED | |
| MBNA CORP COM | EQUITY | 55262L100 | 4074 | 134500 | SH | Sole | |
| MC DONALDS CORP. | EQUITY | 580135101 | 583 | 21,480 | SH | DEFINED | |
| MCAFEЕ COM CORP | CL A | 579062100 | 17 | 1485 | SH | DEFINED | 6, |
| MCAFEЕ COM CORP | CL A | 579062100 | 2 | 147 | SH | DEFINED | |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 3691 | 80600 | SH | DEFINED | 6, |
| MCDATA CORP | CL A | 580031201 | 41 | 4850 | SH | DEFINED | 6, |
| MCDATA CORPORATION | EQUITY | 580031201 | 20 | 2103 | SH | DEFINED | |
| MCDERMOTT INTERNATIONAL | EQUITY | 580037109 | 9 | 1,100 | SH | DEFINED | |
| MCDERMOTT INTL INC | COM | 580037109 | 213 | 25820 | SH | DEFINED | 6, |
| MCDERMOTT INTL INC | COM | 580037109 | 1 | 180 | SH | DEFINED | |
| McDonalds Corp | EQUITY | 580135101 | 1289 | 47,500 | SH | DEFINED | |
| MCDONALDS CORP | COM | 580135101 | 14840 | 546790 | SH | DEFINED | 6, |
| MCDONALDS CORP | COM | 580135101 | 104 | 3850 | SH | DEFINED | |
| MCGRATH RENTCORP | COM | 580589109 | 41 | 1902 | SH | DEFINED | 6, |
| MCGRATH RENTCORP | COM | 580589109 | 4 | 189 | SH | DEFINED | |
| MCGRAW HILL CORP | EQUITY | 580645109 | 221 | 3,800 | SH | DEFINED | |
| MCGRAW HILL COS INC | COM | 580645109 | 5993 | 102980 | SH | DEFINED | 6, |
| MCGRAW HILL COS INC | COM | 580645109 | 58 | 1000 | SH | DEFINED | |
| MCKESSON CORP | EQUITY | 58155Q103 | 177 | 4,694 | SH | DEFINED | |
| MCKESSON CORP | COM | 58155Q103 | 4581 | 121210 | SH | DEFINED | 6, |
| MCKESSON CORP | COM | 58155Q103 | 32 | 850 | SH | DEFINED | |
| MCLEODUSA INC | CL A | 582266102 | 7 | 9100 | SH | DEFINED | 6, |
| MCMORAN EXPLORATION CO | COM | 582411104 | 22 | 4081 | SH | DEFINED | 6, |
| MCMORAN EXPLORATION CO | COM | 582411104 | 2 | 365 | SH | DEFINED | |
| MCSI INC | COM | 55270M108 | 160 | 9944 | SH | DEFINED | 6, |
| MCSI INC | COM | 55270M108 | 5 | 310 | SH | DEFINED | |
| MDU RES GROUP INC | COM | 552690109 | 1860 | 79600 | SH | DEFINED | 6, |
| MEAD CORP | EQUITY | 582834107 | 44 | 1,600 | SH | DEFINED | |
| Mead Corp | CORPBOND | 582834AH0 | 3869 | 4,000,000 | PRN | DEFINED | |
| MEAD CORP | COM | 582834107 | 1160 | 41900 | SH | DEFINED | 6, |
| MEAD CORP | COM | 582834107 | 8 | 300 | SH | DEFINED | |
| MEADE INSTRUMENTS CORP | COM | 583062104 | 49 | 13045 | SH | DEFINED | 6, |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 19 | 1957 | SH | DEFINED | 6, |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 3 | 264 | SH | DEFINED | |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 19 | 5431 | SH | DEFINED | 6, |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 2 | 539 | SH | DEFINED | |
| MEDALLION FINL CORP | COM | 583928106 | 27 | 3287 | SH | DEFINED | 6, |
| MEDALLION FINL CORP | COM | 583928106 | 3 | 370 | SH | DEFINED | |
| MEDAREX INC | COM | 583916101 | 147 | 9765 | SH | DEFINED | 6, |
| MED-DESIGN CORP | COM | 583926100 | 30 | 2070 | SH | DEFINED | 6, |
| MED-DESIGN CORP | COM | 583926100 | 3 | 205 | SH | DEFINED | |
| MEDFORD BANCORP INC | COM | 584131106 | 36 | 1889 | SH | DEFINED | 6, |
| MEDFORD BANCORP INC | COM | 584131106 | 3 | 173 | SH | DEFINED | |
| MEDIA GEN INC | CL A | 584404107 | 1334 | 30764 | SH | DEFINED | 6, |
| MEDIA GEN INC | CL A | 584404107 | 15 | 346 | SH | DEFINED | |
| MEDICINES CO | COM | 584688105 | 34 | 5569 | SH | DEFINED | 6, |
| MEDICINES CO | COM | 584688105 | 3 | 553 | SH | DEFINED | |
| MEDICIS PHARMACEUTICAL CL A NE | EQUITY | 584690309 | 51875 | 1037917 | SH | Sole | |
| MEDIMMUNE INC | EQUITY | 584699102 | 125 | 3,500 | SH | DEFINED | |
| MEDIMMUNE INC | COM | 584699102 | 3386 | 95020 | SH | DEFINED | 6, |
| MEDIMMUNE INC | COM | 584699102 | 22 | 630 | SH | DEFINED | |
| MEDIMMUNE INC | EQUITY | 584699102 | 6190 | 173000 | SH | DEFINED | |

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|---------------------------------|--------|-----------|-------|---------|----|---------|----|
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 15 | 2363 | SH | DEFINED | 6, |
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 1 | 234 | SH | DEFINED | |
| MEDQUIST INC | COM | 584949101 | 73 | 2914 | SH | DEFINED | 6, |
| MEDQUIST INC | COM | 584949101 | 7 | 289 | SH | DEFINED | |
| Medtronic | EQUITY | 585055106 | 1436 | 33,000 | SH | DEFINED | |
| MEDTRONIC INC | COM | 585055106 | 22304 | 512725 | SH | DEFINED | 6, |
| MEDTRONIC INC | COM | 585055106 | 157 | 3600 | SH | DEFINED | |
| MEDTRONIC INC. | EQUITY | 585055106 | 13553 | 311,560 | SH | DEFINED | |
| MEEMIC HLDGS INC | COM | 585135106 | 8 | 328 | SH | DEFINED | 6, |
| MEEMIC HLDGS INC | COM | 585135106 | 1 | 30 | SH | DEFINED | |
| MELLON FINANCIAL CORP | EQUITY | 58551A108 | 255 | 7,900 | SH | DEFINED | |
| MELLON FINL CORP | COM | 58551A108 | 9169 | 283600 | SH | DEFINED | 6, |
| MELLON FINL CORP | COM | 58551A108 | 80 | 2480 | SH | DEFINED | |
| MELLON FINL CORP | EQUITY | 58551A108 | 14683 | 472200 | SH | DEFINED | |
| MEMBERWORKS INC | COM | 586002107 | 57 | 2778 | SH | DEFINED | 6, |
| MEMBERWORKS INC | COM | 586002107 | 6 | 276 | SH | DEFINED | |
| MEMC ELECTR MATLS INC | COM | 552715104 | 14 | 12932 | SH | DEFINED | 6, |
| MEMC ELECTR MATLS INC | COM | 552715104 | 1 | 1158 | SH | DEFINED | |
| MENS WEARHOUSE INC | COM | 587118100 | 164 | 9089 | SH | DEFINED | 6, |
| MENS WEARHOUSE INC | COM | 587118100 | 16 | 861 | SH | DEFINED | |
| MENTOR CORP MINN | COM | 587188103 | 153 | 6038 | SH | DEFINED | 6, |
| MENTOR CORP MINN | COM | 587188103 | 15 | 599 | SH | DEFINED | |
| MENTOR GRAPHICS CORP | COM | 587200106 | 1800 | 130600 | SH | DEFINED | 6, |
| MERCANTILE BANKSHARES CORP | EQUITY | 587405101 | 17 | 420 | SH | DEFINED | |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 3311 | 83400 | SH | DEFINED | 6, |
| MERCK & CO INC | COM | 589331107 | 81281 | 1220440 | SH | DEFINED | 6, |
| MERCK & CO INC | COM | 589331107 | 628 | 9430 | SH | DEFINED | |
| MERCK & CO. | EQUITY | 589331107 | 2575 | 38,660 | SH | DEFINED | |
| MERCK + CO INC | EQUITY | 589331107 | 15171 | 227380 | SH | DEFINED | |
| Merck and Co Inc | EQUITY | 589331107 | 3623 | 54,400 | SH | DEFINED | |
| MERCURY COMPUTER SYS | COM | 589378108 | 289 | 7690 | SH | DEFINED | 6, |
| MERCURY COMPUTER SYS | COM | 589378108 | 19 | 499 | SH | DEFINED | |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 696 | 36540 | SH | DEFINED | 6, |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 5 | 250 | SH | DEFINED | |
| MERCURY INTERACTIVE CORPORATION | EQUITY | 589405109 | 25 | 1,300 | SH | DEFINED | |
| MERCURY INTERACTIVE CP COM | EQUITY | 589405109 | 48160 | 2529426 | SH | Sole | |
| MEREDITH CORP | EQUITY | 589433101 | 26 | 800 | SH | DEFINED | |
| MEREDITH CORP | COM | 589433101 | 893 | 27800 | SH | DEFINED | 6, |
| MEREDITH CORP | COM | 589433101 | 5 | 150 | SH | DEFINED | |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 32 | 9722 | SH | DEFINED | 6, |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 3 | 965 | SH | DEFINED | |
| MERISTAR HOSPITALITY CORP | EQUITY | 58984Y103 | 2079 | 197,100 | SH | DEFINED | |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 125 | 11866 | SH | DEFINED | 6, |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 11 | 1023 | SH | DEFINED | |
| MERITAGE CORP | COM | 59001A102 | 38 | 1036 | SH | DEFINED | 6, |
| MERITAGE CORP | COM | 59001A102 | 3 | 80 | SH | DEFINED | |
| MERIX CORP | COM | 590049102 | 163 | 11576 | SH | DEFINED | 6, |
| MERIX CORP | COM | 590049102 | 5 | 361 | SH | DEFINED | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 14409 | 354890 | SH | DEFINED | 6, |
| MERRILL LYNCH & CO INC | COM | 590188108 | 102 | 2500 | SH | DEFINED | |
| MERRILL LYNCH & CO. | EQUITY | 590188108 | 564 | 13,900 | SH | DEFINED | |
| MERRILL LYNCH + CO INC | EQUITY | 590188108 | 1068 | 23700 | SH | DEFINED | |
| MESA AIR GROUP INC | COM | 590479101 | 28 | 8527 | SH | DEFINED | 6, |
| MESA AIR GROUP INC | COM | 590479101 | 2 | 756 | SH | DEFINED | |
| MESA AIR GROUP INC | EQUITY | 590479101 | 1240 | 306400 | SH | DEFINED | |
| MESABA HLDGS INC | COM | 59066B102 | 18 | 3105 | SH | DEFINED | 6, |
| MESABA HLDGS INC | COM | 59066B102 | 2 | 278 | SH | DEFINED | |
| MESTEK INC | COM | 590829107 | 20 | 839 | SH | DEFINED | 6, |

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|------------------------------|---------|-----------|--------|---------|----|------------|
| MESTEK INC | COM | 590829107 | 2 | 75 | SH | DEFINED |
| METASOLV INC | COM | 59139P104 | 44 | 7403 | SH | DEFINED 6, |
| METASOLV INC | COM | 59139P104 | 4 | 735 | SH | DEFINED |
| METAWAVE COMMUNICATIONS CP | COM | 591409107 | 27 | 9841 | SH | DEFINED 6, |
| METAWAVE COMMUNICATIONS CP | COM | 591409107 | 3 | 977 | SH | DEFINED |
| METHODE ELECTRS INC | CL A | 591520200 | 80 | 10586 | SH | DEFINED 6, |
| METHODE ELECTRS INC | CL A | 591520200 | 7 | 948 | SH | DEFINED |
| METLIFE INC | EQUITY | 59156R108 | 368 | 12,400 | SH | DEFINED |
| METLIFE INC | COM | 59156R108 | 10222 | 344190 | SH | DEFINED 6, |
| METLIFE INC | COM | 59156R108 | 66 | 2230 | SH | DEFINED |
| METRIS COS INC | COM | 591598107 | 965 | 39000 | SH | DEFINED 6, |
| METRIS COS INC COM | EQUITY | 591598107 | 130852 | 5286931 | SH | Sole |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 1199 | 70760 | SH | DEFINED 6, |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 11 | 620 | SH | DEFINED |
| METRO ONE TELECOMMUNICATIONS | EQUITY | 59163F105 | 9756 | 420500 | SH | Sole |
| METRO ONE TELECOMMUNICATIONS | COM | 59163F105 | 118 | 5095 | SH | DEFINED 6, |
| METRO ONE TELECOMMUNICATIONS | COM | 59163F105 | 12 | 506 | SH | DEFINED |
| METROMEDIA FIBER NETWORK INC | CL A | 591689104 | 4 | 10760 | SH | DEFINED 6, |
| METROMEDIA INTL GROUP INC | COM | 591695101 | 28 | 23202 | SH | DEFINED 6, |
| METROMEDIA INTL GROUP INC | COM | 591695101 | 2 | 2078 | SH | DEFINED |
| MGI PHARMA INC | COM | 552880106 | 64 | 4780 | SH | DEFINED 6, |
| MGI PHARMA INC | COM | 552880106 | 8 | 574 | SH | DEFINED |
| MGIC INVESTMENT CORP | EQUITY | 552848103 | 118 | 1,800 | SH | DEFINED |
| MGIC INVT CORP WIS | COM | 552848103 | 3788 | 57980 | SH | DEFINED 6, |
| MGIC INVT CORP WIS | COM | 552848103 | 21 | 320 | SH | DEFINED |
| MGIC INVT CORP WIS COM | EQUITY | 552848103 | 14982 | 229300 | SH | Sole |
| MICHAELS STORES INC | COM | 594087108 | 482 | 13194 | SH | DEFINED 6, |
| MICHAELS STORES INC | COM | 594087108 | 32 | 878 | SH | DEFINED |
| MICHAELS STORES INC COM | EQUITY | 594087108 | 10845 | 296800 | SH | Sole |
| MICREL INC | COM | 594793101 | 2150 | 107800 | SH | DEFINED 6, |
| MICRO GENERAL CORP | COM NEW | 594838302 | 25 | 2890 | SH | DEFINED 6, |
| MICRO GENERAL CORP | COM NEW | 594838302 | 2 | 287 | SH | DEFINED |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 4172 | 155690 | SH | DEFINED 6, |
| MICROFINANCIAL INC | COM | 595072109 | 28 | 2013 | SH | DEFINED 6, |
| MICROFINANCIAL INC | COM | 595072109 | 3 | 197 | SH | DEFINED |
| MICRON TECHNOLOGY INC | EQUITY | 595112103 | 186 | 9,900 | SH | DEFINED |
| MICRON TECHNOLOGY INC | COM | 595112103 | 5228 | 277660 | SH | DEFINED 6, |
| MICRON TECHNOLOGY INC | COM | 595112103 | 43 | 2300 | SH | DEFINED |
| MICROS SYS INC | COM | 594901100 | 94 | 5279 | SH | DEFINED 6, |
| MICROS SYS INC | COM | 594901100 | 8 | 470 | SH | DEFINED |
| MICROSEMI CORP | COM | 595137100 | 206 | 7924 | SH | DEFINED 6, |
| MICROSEMI CORP | COM | 595137100 | 20 | 786 | SH | DEFINED |
| MICROSOFT | EQUITY | 594918104 | 41250 | 806,140 | SH | DEFINED |
| MICROSOFT CORP | EQUITY | 549918104 | 117 | 2073 | SH | DEFINED |
| Microsoft Corp | EQUITY | 594918104 | 1356 | 26,500 | SH | DEFINED |
| MICROSOFT CORP | COM | 594918104 | 142587 | 2786534 | SH | DEFINED 6, |
| MICROSOFT CORP | COM | 594918104 | 1076 | 21020 | SH | DEFINED |
| MICROSOFT CORP | EQUITY | 594918104 | 51627 | 968580 | SH | DEFINED |
| MICROSOFT CORP COM | EQUITY | 594918104 | 1484 | 29000 | SH | Sole |
| MICROSTRATEGY INC | CL A | 594972101 | 9 | 8136 | SH | DEFINED 6, |
| MICROSTRATEGY INC | CL A | 594972101 | 1 | 807 | SH | DEFINED |
| MICROTUNE INC DEL | COM | 59514P109 | 76 | 6679 | SH | DEFINED 6, |
| MICROTUNE INC DEL | COM | 59514P109 | 7 | 640 | SH | DEFINED |
| MICROVISION INC WASH | COM | 594960106 | 36 | 2799 | SH | DEFINED 6, |
| MICROVISION INC WASH | COM | 594960106 | 4 | 278 | SH | DEFINED |
| MID AMER BANCORP | COM | 595915109 | 69 | 2738 | SH | DEFINED 6, |
| MID AMER BANCORP | COM | 595915109 | 6 | 245 | SH | DEFINED |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 289 | 13741 | SH | DEFINED 6, |

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| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 27 | 1281 | SH | DEFINED |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 115 | 4426 | SH | DEFINED 6, |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 10 | 396 | SH | DEFINED |
| MIDAS GROUP INC | COM | 595626102 | 47 | 4706 | SH | DEFINED 6, |
| MIDAS GROUP INC | COM | 595626102 | 4 | 421 | SH | DEFINED |
| MID-ATLANTIC RLTY TR | SH BEN INT | 595232109 | 56 | 4016 | SH | DEFINED 6, |
| MID-ATLANTIC RLTY TR | SH BEN INT | 595232109 | 5 | 360 | SH | DEFINED |
| MIDDLESEX WATER CO | COM | 596680108 | 48 | 1461 | SH | DEFINED 6, |
| MIDDLESEX WATER CO | COM | 596680108 | 5 | 142 | SH | DEFINED |
| MIDLAND CO | COM | 597486109 | 50 | 1241 | SH | DEFINED 6, |
| MIDLAND CO | COM | 597486109 | 5 | 111 | SH | DEFINED |
| MID-STATE BANCSHARES | COM | 595440108 | 118 | 6888 | SH | DEFINED 6, |
| MID-STATE BANCSHARES | COM | 595440108 | 11 | 617 | SH | DEFINED |
| MIDWAY GAMES INC | COM | 598148104 | 94 | 7758 | SH | DEFINED 6, |
| MIDWAY GAMES INC | COM | 598148104 | 9 | 765 | SH | DEFINED |
| MIDWEST BANC HOLDINGS INC | COM | 598251106 | 36 | 1664 | SH | DEFINED 6, |
| MIDWEST BANC HOLDINGS INC | COM | 598251106 | 4 | 164 | SH | DEFINED |
| MIDWEST EXPRESS HLDGS INC | COM | 597911106 | 42 | 3965 | SH | DEFINED 6, |
| MIDWEST EXPRESS HLDGS INC | COM | 597911106 | 4 | 355 | SH | DEFINED |
| MILACRON INC | COM | 598709103 | 59 | 4929 | SH | DEFINED 6, |
| MILACRON INC | COM | 598709103 | 5 | 441 | SH | DEFINED |
| MILLENNIUM CELL INC | COM | 60038B105 | 18 | 4703 | SH | DEFINED 6, |
| MILLENNIUM CELL INC | COM | 60038B105 | 2 | 448 | SH | DEFINED |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 209 | 19937 | SH | DEFINED 6, |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 18 | 1725 | SH | DEFINED |
| MILLENNIUM PHARMACEUTICALS INC | COM | 599902103 | 4604 | 259250 | SH | DEFINED 6, |
| MILLER HERMAN INC | COM | 600544100 | 1731 | 88900 | SH | DEFINED 6, |
| MILLIPORE CORP | EQUITY | 601073109 | 42 | 800 | SH | DEFINED |
| MILLIPORE CORP | COM | 601073109 | 1342 | 25345 | SH | DEFINED 6, |
| MILLIPORE CORP | COM | 601073109 | 7 | 140 | SH | DEFINED |
| MILLS COPORATION | EQUITY | 601148109 | 866 | 40,500 | SH | DEFINED |
| MILLS CORP | COM | 601148109 | 94 | 4391 | SH | DEFINED 6, |
| MILLS CORP | COM | 601148109 | 10 | 486 | SH | DEFINED |
| MINAS BUENAVENTURA-SPON ADR | EQUITY | 204448104 | 379 | 17,500 | SH | DEFINED |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 122 | 2707 | SH | DEFINED 6, |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 11 | 242 | SH | DEFINED |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 1319 | 34949 | SH | DEFINED 6, |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 20 | 531 | SH | DEFINED |
| Minnesota Mining & Mfg Co | EQUITY | 604059105 | 1968 | 20,000 | SH | DEFINED |
| MINNESOTA MINING & MFG. | EQUITY | 604059105 | 649 | 6,600 | SH | DEFINED |
| MINNESOTA MNG & MFG CO | COM | 604059105 | 16473 | 167410 | SH | DEFINED 6, |
| MINNESOTA MNG & MFG CO | COM | 604059105 | 116 | 1180 | SH | DEFINED |
| MINNESOTA MNG & MFG CO COM | EQUITY | 604059105 | 866 | 8800 | SH | Sole |
| MINNESOTA MNG + MFG CO | EQUITY | 604059105 | 4295 | 43653 | SH | DEFINED |
| MIPS TECHNOLOGIES INC | CL A | 604567107 | 72 | 11004 | SH | DEFINED 6, |
| MIPS TECHNOLOGIES INC | CL B | 604567206 | 274 | 45600 | SH | DEFINED 6, |
| MIPS TECHNOLOGIES INC | CL A | 604567107 | 7 | 1092 | SH | DEFINED |
| MIRANT CORP | EQUITY | 604675108 | 176 | 8,025 | SH | DEFINED |
| MIRANT CORP | COM | 604675108 | 5869 | 268012 | SH | DEFINED 6, |
| MIRANT CORP | COM | 604675108 | 58 | 2671 | SH | DEFINED |
| MIRANT CORP | EQUITY | 604675108 | 3800 | 155092 | SH | DEFINED |
| MIRAVANT MED TECHNOLOGIES | COM | 604690107 | 30 | 3900 | SH | DEFINED 6, |
| MIRAVANT MED TECHNOLOGIES | COM | 604690107 | 3 | 387 | SH | DEFINED |
| MISSION WEST PPTYS INC | COM | 605203108 | 55 | 4575 | SH | DEFINED 6, |

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| MISSION WEST PPTYS INC | COM | 605203108 | 5 | 430 | SH | DEFINED |
| MISSISSIPPI VY BANCSHARES INC | COM | 605720101 | 65 | 1721 | SH | DEFINED 6, |
| MISSISSIPPI VY BANCSHARES INC | COM | 605720101 | 6 | 163 | SH | DEFINED |
| MKS INSTRUMENT INC | COM | 55306N104 | 128 | 7202 | SH | DEFINED 6, |
| MKS INSTRUMENT INC | COM | 55306N104 | 10 | 577 | SH | DEFINED |
| MOBILE MINI | EQUITY | 60740F105 | 24561 | 946100 | SH | Sole |
| MOBILE MINI INC | COM | 60740F105 | 95 | 3676 | SH | DEFINED 6, |
| MOBILE MINI INC | COM | 60740F105 | 9 | 365 | SH | DEFINED |
| MOBILE MINI INC | EQUITY | 60740F105 | 1832 | 66600 | SH | DEFINED |
| MODINE MFG CO | COM | 607828100 | 1165 | 47381 | SH | DEFINED 6, |
| MODINE MFG CO | COM | 607828100 | 18 | 747 | SH | DEFINED |
| MODIS PROFESSIONAL SVCS INC | COM | 607830106 | 571 | 142626 | SH | DEFINED 6, |
| MODIS PROFESSIONAL SVCS INC | COM | 607830106 | 10 | 2482 | SH | DEFINED |
| MOHAWK INDS INC | COM | 608190104 | 2249 | 61200 | SH | DEFINED 6, |
| MOHAWK INDS INC COM | EQUITY | 608190104 | 35861 | 975800 | SH | Sole |
| MOLDFLOW CORP | COM | 608507109 | 10 | 1213 | SH | DEFINED 6, |
| MOLDFLOW CORP | COM | 608507109 | 1 | 120 | SH | DEFINED |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 81 | 4352 | SH | DEFINED 6, |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 8 | 432 | SH | DEFINED |
| MOLEX INC | EQUITY | 608554101 | 91 | 3,250 | SH | DEFINED |
| MOLEX INC | COM | 608554101 | 2371 | 84330 | SH | DEFINED 6, |
| MOLEX INC | COM | 608554101 | 28 | 1012 | SH | DEFINED |
| MONACO COACH CORP | COM | 60886R103 | 100 | 6995 | SH | DEFINED 6, |
| MONACO COACH CORP | COM | 60886R103 | 9 | 642 | SH | DEFINED |
| MONDAVI ROBERT CORP | CL A | 609200100 | 284 | 7984 | SH | DEFINED 6, |
| MONDAVI ROBERT CORP | CL A | 609200100 | 8 | 235 | SH | DEFINED |
| MONOLITHIC SYS TECHNOLOGY INC | COM | 609842109 | 25 | 2850 | SH | DEFINED 6, |
| MONTANA POWER CO | COM | 612085100 | 803 | 153014 | SH | DEFINED 6, |
| MONTANA POWER CO | COM | 612085100 | 15 | 2821 | SH | DEFINED |
| MONY GROUP INC | COM | 615337102 | 1924 | 58100 | SH | DEFINED 6, |
| MOODYS CORP | COM | 615369105 | 2464 | 66590 | SH | DEFINED 6, |
| MOODYS CORP | COM | 615369105 | 17 | 470 | SH | DEFINED |
| MOODY'S INVESTORS SERVICE | EQUITY | 615369105 | 96 | 2,600 | SH | DEFINED |
| MOOG INC | CL A | 615394202 | 88 | 3888 | SH | DEFINED 6, |
| MOOG INC | CL A | 615394202 | 8 | 348 | SH | DEFINED |
| MORGAN STANLEY DEAN WITTER & CO | EQUITY | 617446448 | 857 | 18,500 | SH | DEFINED |
| MORGAN STANLEY DEAN WITTER&CO | COM NEW | 617446448 | 24713 | 533175 | SH | DEFINED 6, |
| MORGAN STANLEY DEAN WITTER&CO | COM NEW | 617446448 | 154 | 3320 | SH | DEFINED |
| MORGAN STANLEY DEAN WITTER+CO | EQUITY | 617446448 | 9195 | 195580 | SH | DEFINED |
| MORGAN STANLEY INDIA INVT FUND | EQUITY | 61745C105 | 389 | 52,623 | SH | DEFINED |
| MOTIENT CORP | EQUITY | 619908114 | | 4500 | SH | DEFINED |
| MOTOROLA INC | EQUITY | 620076109 | 671 | 42,991 | SH | DEFINED |
| MOTOROLA INC | COM | 620076109 | 17369 | 1113385 | SH | DEFINED 6, |
| MOTOROLA INC | COM | 620076109 | 145 | 9280 | SH | DEFINED |
| MOTOROLA INC | EQUITY | 620076109 | 7116 | 451000 | SH | DEFINED |
| MOVADO GROUP INC | COM | 624580106 | 47 | 3041 | SH | DEFINED 6, |
| MOVADO GROUP INC | COM | 624580106 | 4 | 272 | SH | DEFINED |
| MOVIE GALLERY INC | COM | 624581104 | 46 | 2222 | SH | DEFINED 6, |
| MOVIE GALLERY INC | COM | 624581104 | 4 | 200 | SH | DEFINED |
| MRO SOFTWARE INC | COM | 55347W105 | 48 | 4661 | SH | DEFINED 6, |
| MRO SOFTWARE INC | COM | 55347W105 | 4 | 436 | SH | DEFINED |
| MRV COMMUNICATIONS INC | COM | 553477100 | 65 | 21622 | SH | DEFINED 6, |
| MRV COMMUNICATIONS INC | COM | 553477100 | 6 | 2146 | SH | DEFINED |
| MSC INDL DIRECT INC | CL A | 553530106 | 178 | 11165 | SH | DEFINED 6, |
| MSC INDL DIRECT INC | CL A | 553530106 | 17 | 1068 | SH | DEFINED |
| MSC SOFTWARE CORP | COM | 553531104 | 65 | 4045 | SH | DEFINED 6, |
| MSC SOFTWARE CORP | COM | 553531104 | 8 | 511 | SH | DEFINED |
| MTR GAMING GROUP INC | COM | 553769100 | 44 | 4789 | SH | DEFINED 6, |

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| MTR GAMING GROUP INC | COM | 553769100 | 5 | 525 | SH | DEFINED |
| MTS SYS CORP | COM | 553777103 | 74 | 6467 | SH | DEFINED 6, |
| MTS SYS CORP | COM | 553777103 | 7 | 579 | SH | DEFINED |
| MUELLER INDS INC | COM | 624756102 | 263 | 9154 | SH | DEFINED 6, |
| MUELLER INDS INC | COM | 624756102 | 23 | 795 | SH | DEFINED |
| MULTEX COM INC | COM | 625367107 | 16 | 7634 | SH | DEFINED 6, |
| MULTEX COM INC | COM | 625367107 | 2 | 758 | SH | DEFINED |
| MURPHY OIL CORP | COM | 626717102 | 3821 | 52800 | SH | DEFINED 6, |
| MYERS INDS INC | COM | 628464109 | 61 | 5162 | SH | DEFINED 6, |
| MYERS INDS INC | COM | 628464109 | 5 | 462 | SH | DEFINED |
| MYKROLIS CORP | COM | 62852P103 | 25 | 2825 | SH | DEFINED 6, |
| MYLAN LABS INC | COM | 628530107 | 4772 | 146300 | SH | DEFINED 6, |
| MYRIAD GENETICS INC | EQUITY | 62855J104 | 3030 | 117600 | SH | DEFINED |
| NABI INC | COM | 628716102 | 66 | 10750 | SH | DEFINED 6, |
| NABI INC | COM | 628716102 | 7 | 1067 | SH | DEFINED |
| NABORS INDS INC | EQUITY | 629568106 | 50 | 2,400 | SH | DEFINED |
| NABORS INDS INC | COM | 629568106 | 1302 | 62090 | SH | DEFINED 6, |
| NABORS INDS INC | COM | 629568106 | 9 | 440 | SH | DEFINED |
| NABORS INDS INC COM | EQUITY | 629568106 | 3827 | 182500 | SH | Sole |
| NABORS INDUSTRIES INC | EQUITY | 629568106 | 22617 | 1035900 | SH | DEFINED |
| NACCO INDS INC | CL A | 629579103 | 114 | 2037 | SH | DEFINED 6, |
| NACCO INDS INC | CL A | 629579103 | 10 | 172 | SH | DEFINED |
| NANOGEN INC | COM | 630075109 | 18 | 3719 | SH | DEFINED 6, |
| NANOGEN INC | COM | 630075109 | 2 | 369 | SH | DEFINED |
| NANOMETRICS INC | COM | 630077105 | 37 | 2065 | SH | DEFINED 6, |
| NANOMETRICS INC | COM | 630077105 | 4 | 205 | SH | DEFINED |
| NANOPHASE TCHNOLOGIES CORP | COM | 630079101 | 15 | 3289 | SH | DEFINED 6, |
| NANOPHASE TCHNOLOGIES CORP | COM | 630079101 | 1 | 326 | SH | DEFINED |
| NAPRO BIOTHERAPUTICS INC | COM | 630795102 | 53 | 6669 | SH | DEFINED 6, |
| NAPRO BIOTHERAPUTICS INC | COM | 630795102 | 5 | 662 | SH | DEFINED |
| NASDAQ 100 TR | EQUITY | 631100104 | 12338 | 418600 | SH | DEFINED |
| NASH FINCH CO | COM | 631158102 | 115 | 3368 | SH | DEFINED 6, |
| NASH FINCH CO | COM | 631158102 | 10 | 302 | SH | DEFINED |
| NATCO GROUP INC | CL A | 63227W203 | 21 | 2738 | SH | DEFINED 6, |
| NATCO GROUP INC | CL A | 63227W203 | 2 | 262 | SH | DEFINED |
| NATIONAL AUSTRALIA BK LTD | SPONSORED ADR | 632525408 | 422 | 6619 | SH | DEFINED 6, |
| NATIONAL BEVERAGE CORP | COM | 635017106 | 11 | 1115 | SH | DEFINED 6, |
| NATIONAL BEVERAGE CORP | COM | 635017106 | 1 | 101 | SH | DEFINED |
| NATIONAL CITY CORP | EQUITY | 635405103 | 300 | 10,000 | SH | DEFINED |
| NATIONAL CITY CORP | COM | 635405103 | 8505 | 283980 | SH | DEFINED 6, |
| NATIONAL CITY CORP | COM | 635405103 | 54 | 1790 | SH | DEFINED |
| NATIONAL CITY CORP | EQUITY | 635405103 | 19416 | 656800 | SH | DEFINED |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 6275 | 240425 | SH | DEFINED 6, |
| NATIONAL DATA CORP | COM | 635621105 | 341 | 9475 | SH | DEFINED 6, |
| NATIONAL DATA CORP | COM | 635621105 | 32 | 875 | SH | DEFINED |
| NATIONAL EQUIPMENT SERV | EQUITY | 635847106 | 143 | 75,000 | SH | DEFINED |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 3313 | 143850 | SH | DEFINED 6, |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 18 | 800 | SH | DEFINED |
| NATIONAL GOLF PPTYS INC | COM | 63623G109 | 46 | 2853 | SH | DEFINED 6, |
| NATIONAL GOLF PPTYS INC | COM | 63623G109 | 4 | 279 | SH | DEFINED |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 88 | 6525 | SH | DEFINED 6, |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 8 | 584 | SH | DEFINED |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 36 | 2309 | SH | DEFINED 6, |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 4 | 229 | SH | DEFINED |
| NATIONAL INSTRS CORP | COM | 636518102 | 1560 | 59600 | SH | DEFINED 6, |
| NATIONAL OILWELL INC | EQUITY | 637071101 | 19307 | 1,331,530 | SH | DEFINED |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 127 | 5384 | SH | DEFINED 6, |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 12 | 490 | SH | DEFINED |

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| NATIONAL PRESTO INDS INC | COM | 637215104 | 40 | 1486 | SH | DEFINED | 6, |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 4 | 133 | SH | DEFINED | |
| NATIONAL PROCESSING INC | COM | 637229105 | 55 | 1947 | SH | DEFINED | 6, |
| NATIONAL PROCESSING INC | COM | 637229105 | 5 | 193 | SH | DEFINED | |
| NATIONAL SEMICONDUCTOR | EQUITY | 637640103 | 64 | 2,900 | SH | DEFINED | |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 2478 | 112370 | SH | DEFINED | 6, |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 21 | 930 | SH | DEFINED | |
| NATIONAL SERVICE INDS INC | EQUITY | 637657107 | 14 | 700 | SH | DEFINED | |
| NATIONAL SVC INDS INC | COM | 637657107 | 683 | 33055 | SH | DEFINED | 6, |
| NATIONAL SVC INDS INC | COM | 637657107 | 26 | 1238 | SH | DEFINED | |
| NATIONAL WESTN LIFE INS CO | CL A | 638522102 | 68 | 673 | SH | DEFINED | 6, |
| NATIONAL WESTN LIFE INS CO | CL A | 638522102 | 6 | 60 | SH | DEFINED | |
| | | | | | | | |
| NATIONAL-OILWELL INC | COM | 637071101 | 1420 | 97900 | SH | DEFINED | 6, |
| NATIONAL-OILWELL INC COM | EQUITY | 637071101 | 20718 | 1428800 | SH | Sole | |
| NATIONWIDE FINL SVCS CL A | EQUITY | 638612101 | 8964 | 241100 | SH | Sole | |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 286 | 14534 | SH | DEFINED | 6, |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 26 | 1302 | SH | DEFINED | |
| NATURES SUNSHINE PRODUCTS INC | COM | 639027101 | 39 | 3396 | SH | DEFINED | 6, |
| NATURES SUNSHINE PRODUCTS INC | COM | 639027101 | 4 | 326 | SH | DEFINED | |
| NAUTICA ENTERPRISES INC | COM | 639089101 | 91 | 7707 | SH | DEFINED | 6, |
| NAUTICA ENTERPRISES INC | COM | 639089101 | 8 | 698 | SH | DEFINED | |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 47 | 12604 | SH | DEFINED | 6, |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 4 | 1129 | SH | DEFINED | |
| NAVIGANT INTL INC | COM | 63935R108 | 30 | 3707 | SH | DEFINED | 6, |
| NAVIGANT INTL INC | COM | 63935R108 | 3 | 332 | SH | DEFINED | |
| NAVISTAR INTERNATIONAL | EQUITY | 63934E108 | 28 | 1,000 | SH | DEFINED | |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 709 | 25100 | SH | DEFINED | 6, |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 5 | 180 | SH | DEFINED | |
| NB Cap Trust | CORPBOND | 62874HAA3 | 5149 | 5,000,000 | PRN | DEFINED | |
| NBC CAP CORP | COM | 628729105 | 53 | 1617 | SH | DEFINED | 6, |
| NBC CAP CORP | COM | 628729105 | 5 | 149 | SH | DEFINED | |
| NBT BANCORP INC | COM | 628778102 | 107 | 7482 | SH | DEFINED | 6, |
| NBT BANCORP INC | COM | 628778102 | 10 | 670 | SH | DEFINED | |
| NBTY INC | COM | 628782104 | 168 | 12769 | SH | DEFINED | 6, |
| NBTY INC | COM | 628782104 | 15 | 1161 | SH | DEFINED | |
| NBTY INC COM | EQUITY | 628782104 | 11805 | 897000 | SH | Sole | |
| NCH CORP | COM | 628850109 | 27 | 699 | SH | DEFINED | 6, |
| NCH CORP | COM | 628850109 | 2 | 63 | SH | DEFINED | |
| NCI BUILDING SYS INC | COM | 628852105 | 57 | 4991 | SH | DEFINED | 6, |
| NCI BUILDING SYS INC | COM | 628852105 | 5 | 447 | SH | DEFINED | |
| NCO GROUP INC | COM | 628858102 | 487 | 35601 | SH | DEFINED | 6, |
| NCO GROUP INC | COM | 628858102 | 7 | 513 | SH | DEFINED | |
| NCR CORP NEW | COM | 62886E108 | 1209 | 40780 | SH | DEFINED | 6, |
| NCR CORP NEW | COM | 62886E108 | 9 | 290 | SH | DEFINED | |
| NCR CORPORATION | EQUITY | 62886E108 | 47 | 1,600 | SH | DEFINED | |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 1364 | 55800 | SH | DEFINED | 6, |
| NEON COMMUNICATIONS INC | COM | 640506101 | 6 | 2354 | SH | DEFINED | 6, |
| NEON COMMUNICATIONS INC | COM | 640506101 | 1 | 211 | SH | DEFINED | |
| NEOPHARM INC | COM | 640919106 | 41 | 2911 | SH | DEFINED | 6, |
| NEOPHARM INC | COM | 640919106 | 4 | 289 | SH | DEFINED | |
| NEOSE TECHNOLOGIES INC | COM | 640522108 | 127 | 3295 | SH | DEFINED | 6, |
| NEOSE TECHNOLOGIES INC | COM | 640522108 | 13 | 327 | SH | DEFINED | |
| NET2PHONE | COM | 64108N106 | 17 | 5455 | SH | DEFINED | 6, |
| NET2PHONE | COM | 64108N106 | 1 | 492 | SH | DEFINED | |
| NETBANK INC | COM | 640933107 | 61 | 7293 | SH | DEFINED | 6, |

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| NETBANK INC | COM | 640933107 | 6 | 691 | SH | DEFINED |
| NETEGRITY INC | COM | 64110P107 | 138 | 16083 | SH | DEFINED 6, |
| NETEGRITY INC | COM | 64110P107 | 6 | 657 | SH | DEFINED |
| NETIQ CORP | COM | 64115P102 | 345 | 15160 | SH | DEFINED 6, |
| NETIQ CORP | COM | 64115P102 | 25 | 1078 | SH | DEFINED |
| NETRATINGS INC | COM | 64116M108 | 23 | 2262 | SH | DEFINED 6, |
| NETRATINGS INC | COM | 64116M108 | 2 | 202 | SH | DEFINED |
| NETRO CORP | COM | 64114R109 | 29 | 10634 | SH | DEFINED 6, |
| NETRO CORP | COM | 64114R109 | 3 | 1055 | SH | DEFINED |
| NETSCOUT SYS INC | COM | 64115T104 | 21 | 4846 | SH | DEFINED 6, |
| NETSCOUT SYS INC | COM | 64115T104 | 2 | 481 | SH | DEFINED |
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 37 | 5,400 | SH | DEFINED |
| NETWORK APPLIANCE INC | COM | 64120L104 | 978 | 143820 | SH | DEFINED 6, |
| NETWORK APPLIANCE INC | COM | 64120L104 | 7 | 970 | SH | DEFINED |
| Network Associates | EQUITY | 640938106 | 258 | 20,000 | SH | DEFINED |
| NETWORK PLUS CORP | COM | 64122D506 | 5 | 5425 | SH | DEFINED 6, |
| NETWORK PLUS CORP | COM | 64122D506 | 0 | 486 | SH | DEFINED |
| NETWORKS ASSOCS INC | COM | 640938106 | 2064 | 160100 | SH | DEFINED 6, |
| NETWORKS ASSOCS INC | EQUITY | 640938106 | 1628 | 82100 | SH | DEFINED |
| NEUBERGER BERMAN INC | COM | 641234109 | 3003 | 86099 | SH | DEFINED 6, |
| NEUROCRINE BIOSCIENCES COM | EQUITY | 64125C109 | 14162 | 442300 | SH | Sole |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 540 | 16850 | SH | DEFINED 6, |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 20 | 637 | SH | DEFINED |
| NEUROGEN CORP | COM | 64124E106 | 57 | 3482 | SH | DEFINED 6, |
| NEUROGEN CORP | COM | 64124E106 | 6 | 345 | SH | DEFINED |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 23 | 2343 | SH | DEFINED 6, |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 2 | 221 | SH | DEFINED |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 61 | 3527 | SH | DEFINED 6, |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 5 | 316 | SH | DEFINED |
| NEW FOCUS INC | COM | 644383101 | 48 | 14851 | SH | DEFINED 6, |
| NEW FOCUS INC | COM | 644383101 | 5 | 1474 | SH | DEFINED |
| NEW HORIZONS WORLDWIDE INC | COM | 645526104 | 22 | 1917 | SH | DEFINED 6, |
| NEW HORIZONS WORLDWIDE INC | COM | 645526104 | 2 | 184 | SH | DEFINED |
| NEW JERSEY RES | COM | 646025106 | 247 | 5587 | SH | DEFINED 6, |
| NEW JERSEY RES | COM | 646025106 | 21 | 480 | SH | DEFINED |
| NEW PLAN EXCEL REALTY TRUST | EQUITY | 648053106 | 2144 | 125,400 | SH | DEFINED |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 563 | 24267 | SH | DEFINED 6, |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 53 | 2269 | SH | DEFINED |
| NEW YORK TIMES | EQUITY | 650111107 | 101 | 2,600 | SH | DEFINED |
| NEW YORK TIMES CO | CL A | 650111107 | 2627 | 67310 | SH | DEFINED 6, |
| NEW YORK TIMES CO | CL A | 650111107 | 18 | 470 | SH | DEFINED |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 99 | 4,376 | SH | DEFINED |
| NEWELL RUBBERMAID INC | COM | 651229106 | 2559 | 112700 | SH | DEFINED 6, |
| NEWELL RUBBERMAID INC | COM | 651229106 | 18 | 790 | SH | DEFINED |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 5221 | 229890 | SH | DEFINED |
| NEWMARK HOMES CORP | COM | 651578106 | 8 | 717 | SH | DEFINED 6, |
| NEWMARK HOMES CORP | COM | 651578106 | 1 | 65 | SH | DEFINED |
| Newmont Mining | CORPBOND | 651639AD8 | 3979 | 4,000,000 | PRN | DEFINED |
| NEWMONT MINING CORP | EQUITY | 651639106 | 78 | 3,300 | SH | DEFINED |
| NEWMONT MINING CORP | COM | 651639106 | 1949 | 82580 | SH | DEFINED 6, |
| NEWMONT MINING CORP | COM | 651639106 | 14 | 580 | SH | DEFINED |
| NEWMONT MNG CORP | EQUITY | 651639106 | 425 | 20000 | SH | DEFINED |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 127 | 18750 | SH | DEFINED 6, |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 12 | 1781 | SH | DEFINED |
| NEWPORT CORP | COM | 651824104 | 737 | 52271 | SH | DEFINED 6, |
| NEWPORT CORP | COM | 651824104 | 14 | 960 | SH | DEFINED |
| NEWPORT NEWS SHIPBUILDING INC | COM | 652228107 | 2913 | 43350 | SH | DEFINED 6, |

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| NEWPOWER HLDGS INC | COM | 652463100 | 43 | 13890 | SH | DEFINED | 6, |
| NEWPOWER HLDGS INC | COM | 652463100 | 4 | 1252 | SH | DEFINED | |
| NEWS CORP LTD | ADR NEW | 652487703 | 313 | 13000 | SH | DEFINED | 6, |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 0 | 1 | SH | DEFINED | 6, |
| NEXT LEVEL COMM INC | COM | 65333U104 | 18 | 5885 | SH | DEFINED | 6, |
| NEXT LEVEL COMM INC | COM | 65333U104 | 2 | 584 | SH | DEFINED | |
| NEXTCARD INC | COM | 65332K107 | 64 | 10119 | SH | DEFINED | 6, |
| NEXTCARD INC | COM | 65332K107 | 6 | 906 | SH | DEFINED | |
| NEXTEL COMMUNICATIONS | EQUITY | 65332V103 | 111 | 12,800 | SH | DEFINED | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 3122 | 360526 | SH | DEFINED | 6, |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 23 | 2680 | SH | DEFINED | |
| NEXTEL COMMUNICATIONS INC | EQUITY | 65332V103 | 1316 | 3061 | SH | DEFINED | |
| NEXTEL COMMUNICATIONS INC | EQUITY | 65332V707 | 3447 | 131631 | SH | DEFINED | |
| NEXTEL PARTNERS INC | EQUITY | 65333F107 | 337 | 50,000 | SH | DEFINED | |
| NIAGARA MOHAWK HLDGS INC | COM | 653520106 | 1149 | 67720 | SH | DEFINED | 6, |
| NIAGARA MOHAWK HLDGS INC | COM | 653520106 | 8 | 480 | SH | DEFINED | |
| NIAGARA MOHAWK HOLDINGS INC | EQUITY | 653520106 | 46 | 2,700 | SH | DEFINED | |
| NICOR INC | EQUITY | 654086107 | 31 | 800 | SH | DEFINED | |
| NICOR INC | COM | 654086107 | 984 | 25390 | SH | DEFINED | 6, |
| NICOR INC | COM | 654086107 | 5 | 140 | SH | DEFINED | |
| NIKE INC | CL B | 654106103 | 5367 | 114650 | SH | DEFINED | 6, |
| NIKE INC | CL B | 654106103 | 38 | 810 | SH | DEFINED | |
| NIKE INC CLASS B | EQUITY | 654106103 | 194 | 4025 | SH | DEFINED | |
| NIKE INC. | EQUITY | 654106103 | 211 | 4,500 | SH | DEFINED | |
| NISOURCE INC | EQUITY | 65473P105 | 79 | 3,377 | SH | DEFINED | |
| NISOURCE INC | COM | 65473P105 | 2035 | 87290 | SH | DEFINED | 6, |
| NISOURCE INC | COM | 65473P105 | 14 | 620 | SH | DEFINED | |
| NITCHES INC | EQUITY | 65476M109 | 419 | 74,500 | SH | DEFINED | |
| NL INDS INC | COM NEW | 629156407 | 45 | 2984 | SH | DEFINED | 6, |
| NL INDS INC | COM NEW | 629156407 | 4 | 272 | SH | DEFINED | |
| NMS COMMUNICATIONS CORP | COM | 629248105 | 17 | 10900 | SH | DEFINED | 6, |
| NMS COMMUNICATIONS CORP | COM | 629248105 | 2 | 1031 | SH | DEFINED | |
| NN INC | COM | 629337106 | 29 | 3296 | SH | DEFINED | 6, |
| NN INC | COM | 629337106 | 3 | 323 | SH | DEFINED | |
| NOBLE AFFILIATES INC | COM | 654894104 | 2055 | 66300 | SH | DEFINED | 6, |
| NOBLE DRILLING CORP | EQUITY | 655042109 | 53 | 2,200 | SH | DEFINED | |
| NOBLE DRILLING CORP | COM | 655042109 | 1761 | 73360 | SH | DEFINED | 6, |
| NOBLE DRILLING CORP | COM | 655042109 | 10 | 400 | SH | DEFINED | |
| NOKIA CORP | EQUITY | 654902204 | 4453 | 275200 | SH | DEFINED | |
| NOKIA CORP A ADR | EQUITY | 654902204 | 59 | 3115 | SH | DEFINED | |
| NOKIA CORP SPON-ADR | EQUITY | 654902204 | 6005 | 383,715 | SH | DEFINED | |
| NORDIC AMER TANKER SHIPPING | EQUITY | 665773106 | 2087 | 139,200 | SH | DEFINED | |
| NORDSON CORP | COM | 655663102 | 987 | 45160 | SH | DEFINED | 6, |
| NORDSON CORP | COM | 655663102 | 14 | 630 | SH | DEFINED | |
| NORDSTROM INC | COM | 655664100 | 817 | 56550 | SH | DEFINED | 6, |
| NORDSTROM INC | COM | 655664100 | 6 | 400 | SH | DEFINED | |
| NORDSTROM INC. | EQUITY | 655664100 | 32 | 2,200 | SH | DEFINED | |
| NORFOLK AND SOUTHERN | EQUITY | 655844108 | 103 | 6,400 | SH | DEFINED | |
| Norfolk Southern Corp | CORPBOND | 655844AD0 | 2041 | 2,000,000 | PRN | DEFINED | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2621 | 162590 | SH | DEFINED | 6, |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 19 | 1150 | SH | DEFINED | |
| NORTEK INC | COM | 656559101 | 57 | 2651 | SH | DEFINED | 6, |
| NORTEK INC | COM | 656559101 | 5 | 237 | SH | DEFINED | |
| NORTEL NETWORKS CORP | EQUITY | 656568102 | 321 | 57,270 | SH | DEFINED | |
| NORTEL NETWORKS CORP | EQUITY | 656568102 | 23 | 3950 | SH | DEFINED | |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 8528 | 1520080 | SH | DEFINED | 6, |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 71 | 12590 | SH | DEFINED | |
| NORTH AMERN SCIENTIFIC INC | COM | 65715D100 | 22 | 1996 | SH | DEFINED | 6, |

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| NORTH AMERN SCIENTIFIC INC | COM | 65715D100 | 2 | 198 | SH | DEFINED |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 5636 | 189500 | SH | DEFINED 6, |
| NORTH PITTSBURGH SYS INC | COM | 661562108 | 68 | 4603 | SH | DEFINED 6, |
| NORTH PITTSBURGH SYS INC | COM | 661562108 | 6 | 422 | SH | DEFINED |
| NORTHEAST UTILS | COM | 664397106 | 3139 | 167600 | SH | DEFINED 6, |
| NORTHERN BORDER PARTNERS - LP | EQUITY | 664785102 | 4619 | 118,900 | SH | DEFINED |
| NORTHERN TR CORP | COM | 665859104 | 4941 | 94150 | SH | DEFINED 6, |
| NORTHERN TR CORP | COM | 665859104 | 35 | 660 | SH | DEFINED |
| NORTHERN TRUST CORP | EQUITY | 665859104 | 194 | 3,700 | SH | DEFINED |
| NORTHFIELD LABS INC | COM | 666135108 | 39 | 3002 | SH | DEFINED 6, |
| NORTHFIELD LABS INC | COM | 666135108 | 4 | 298 | SH | DEFINED |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 5955 | 58,960 | SH | DEFINED |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 4450 | 44060 | SH | DEFINED 6, |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 25 | 250 | SH | DEFINED |
| | | | | | | |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 975 | 9400 | SH | DEFINED |
| NORTHWEST AIRLINES CORP CL-A | EQUITY | 667280101 | 4960 | 434,748 | SH | DEFINED |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 38 | 3815 | SH | DEFINED 6, |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 3 | 342 | SH | DEFINED |
| NORTHWEST NAT GAS CO | COM | 667655104 | 184 | 7874 | SH | DEFINED 6, |
| NORTHWEST NAT GAS CO | COM | 667655104 | 16 | 705 | SH | DEFINED |
| NORTHWEST NATURAL GAS CO. | EQUITY | 667655104 | 15 | 650 | SH | DEFINED |
| NORTHWESTERN CORP | COM | 668074107 | 410 | 18644 | SH | DEFINED 6, |
| NORTHWESTERN CORP | COM | 668074107 | 15 | 667 | SH | DEFINED |
| NORWEGIAN KRONE | EQUITY | 999NOKZ96 | 1 | 10650 | SH | DEFINED |
| NORWEGIAN KRONE | EQUITY | 999NOKZ96 | 6 | 51300 | SH | DEFINED |
| NOVADIGM INC | COM | 669937104 | 28 | 3834 | SH | DEFINED 6, |
| NOVADIGM INC | COM | 669937104 | 3 | 380 | SH | DEFINED |
| NOVATEL WIRELESS INC | COM | 66987M109 | 3 | 7714 | SH | DEFINED 6, |
| NOVATEL WIRELESS INC | COM | 66987M109 | 0 | 743 | SH | DEFINED |
| NOVAVAX INC | COM | 670002104 | 57 | 4015 | SH | DEFINED 6, |
| NOVAVAX INC | COM | 670002104 | 6 | 398 | SH | DEFINED |
| NOVELL INC | COM | 670006105 | 992 | 271010 | SH | DEFINED 6, |
| NOVELL INC | COM | 670006105 | 40 | 11010 | SH | DEFINED |
| NOVELL INC. | EQUITY | 670006105 | 22 | 5,900 | SH | DEFINED |
| NOVELLUS SYS INC | COM | 670008101 | 1978 | 69270 | SH | DEFINED 6, |
| NOVELLUS SYS INC | COM | 670008101 | 12 | 420 | SH | DEFINED |
| NOVELLUS SYS INC | EQUITY | 670008101 | 2392 | 80500 | SH | DEFINED |
| NOVELLUS SYSTEMS INC | EQUITY | 670008101 | 69 | 2,400 | SH | DEFINED |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 114 | 6319 | SH | DEFINED 6, |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 11 | 627 | SH | DEFINED |
| NOVOSTE CORP | COM | 67010C100 | 25 | 4193 | SH | DEFINED 6, |
| NOVOSTE CORP | COM | 67010C100 | 2 | 416 | SH | DEFINED |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 242 | 7756 | SH | DEFINED 6, |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 23 | 750 | SH | DEFINED |
| NS GROUP INC | COM | 628916108 | 38 | 5532 | SH | DEFINED 6, |
| NS GROUP INC | COM | 628916108 | 3 | 495 | SH | DEFINED |
| NSTAR | COM | 67019E107 | 2602 | 62100 | SH | DEFINED 6, |
| NTELOS INC | COM | 67019U101 | 43 | 5129 | SH | DEFINED 6, |
| NTELOS INC | COM | 67019U101 | 4 | 475 | SH | DEFINED |
| NU HORIZONS ELECTRS CORP | COM | 669908105 | 35 | 4570 | SH | DEFINED 6, |
| NU HORIZONS ELECTRS CORP | COM | 669908105 | 3 | 412 | SH | DEFINED |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 107 | 13660 | SH | DEFINED 6, |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 10 | 1223 | SH | DEFINED |
| NUANCE COMMUNICATIONS INC | COM | 669967101 | 49 | 7505 | SH | DEFINED 6, |
| NUANCE COMMUNICATIONS INC | COM | 669967101 | 5 | 745 | SH | DEFINED |
| NUCOR CORP | EQUITY | 670346105 | 52 | 1,300 | SH | DEFINED |
| NUCOR CORP | COM | 670346105 | 1306 | 32890 | SH | DEFINED 6, |

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| NUCOR CORP | COM | 670346105 | 9 | 230 | SH | DEFINED | |
| NUEVO ENERGY CO | COM | 670509108 | 63 | 4515 | SH | DEFINED | 6, |
| NUEVO ENERGY CO | COM | 670509108 | 6 | 404 | SH | DEFINED | |
| NUI CORP | COM | 629431107 | 88 | 4318 | SH | DEFINED | 6, |
| NUI CORP | COM | 629431107 | 8 | 387 | SH | DEFINED | |
| NUMERICAL TECHNOLOGIES INC | COM | 67053T101 | 90 | 5410 | SH | DEFINED | 6, |
| NUMERICAL TECHNOLOGIES INC | COM | 67053T101 | 8 | 502 | SH | DEFINED | |
| NVIDIA CORP | COM | 67066G104 | 4928 | 179380 | SH | DEFINED | 6, |
| NVR INC | COM | 62944T105 | 265 | 1889 | SH | DEFINED | 6, |
| NVR INC | COM | 62944T105 | 25 | 177 | SH | DEFINED | |
| NYFIX INC | COM | 670712108 | 99 | 6909 | SH | DEFINED | 6, |
| NYFIX INC | COM | 670712108 | 10 | 686 | SH | DEFINED | |
| NYMAGIC INC | COM | 629484106 | 17 | 1041 | SH | DEFINED | 6, |
| NYMAGIC INC | COM | 629484106 | 1 | 93 | SH | DEFINED | |
| O CHARLEYS INC | COM | 670823103 | 84 | 4885 | SH | DEFINED | 6, |
| O CHARLEYS INC | COM | 670823103 | 8 | 461 | SH | DEFINED | |
| O CHARLEYS INC COM | EQUITY | 670823103 | 3291 | 191900 | SH | Sole | |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 304 | 10602 | SH | DEFINED | 6, |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 29 | 995 | SH | DEFINED | |
| OAK TECHNOLOGY INC | COM | 671802106 | 104 | 13343 | SH | DEFINED | 6, |
| OAK TECHNOLOGY INC | COM | 671802106 | 10 | 1316 | SH | DEFINED | |
| OAKLEY INC | EQUITY | 673662102 | 2978 | 243000 | SH | DEFINED | |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 7513 | 308650 | SH | DEFINED | 6, |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 27 | 1100 | SH | DEFINED | |
| OCCIDENTAL PETROLEUM | EQUITY | 674599105 | 148 | 6,100 | SH | DEFINED | |
| OCCIDENTE Y CARIBE CELULAR SA | EQUITY | 674608112 | | 24000 | SH | DEFINED | |
| OCEAN ENERGY INC DEL | COM | 67481E106 | 3728 | 228700 | SH | DEFINED | 6, |
| OCEAN ENERGY INC TEX | EQUITY | 67481E106 | 4441 | 230700 | SH | DEFINED | |
| OCEAN ENERGY INC TEX COM | EQUITY | 67481E106 | 12370 | 758900 | SH | Sole | |
| OCEANEERING INTL INC | COM | 675232102 | 108 | 6674 | SH | DEFINED | 6, |
| OCEANEERING INTL INC | COM | 675232102 | 10 | 615 | SH | DEFINED | |
| OCEANFIRST FINL CORP | COM | 675234108 | 63 | 2493 | SH | DEFINED | 6, |
| OCEANFIRST FINL CORP | COM | 675234108 | 6 | 223 | SH | DEFINED | |
| OCTEL CORP | COM | 675727101 | 57 | 3132 | SH | DEFINED | 6, |
| OCTEL CORP | COM | 675727101 | 5 | 280 | SH | DEFINED | |
| OCULAR SCIENCES INC | COM | 675744106 | 97 | 4810 | SH | DEFINED | 6, |
| OCULAR SCIENCES INC | COM | 675744106 | 10 | 472 | SH | DEFINED | |
| OCWEN FINL CORP | COM | 675746101 | 365 | 50649 | SH | DEFINED | 6, |
| OCWEN FINL CORP | COM | 675746101 | 7 | 1032 | SH | DEFINED | |
| OFFICE DEPOT INC | COM | 676220106 | 1711 | 125810 | SH | DEFINED | 6, |
| OFFICE DEPOT INC | COM | 676220106 | 12 | 890 | SH | DEFINED | |
| OFFICE DEPOT INCORPORATED | EQUITY | 676220106 | 67 | 4,900 | SH | DEFINED | |
| OFFICEMAX INC | COM | 67622M108 | 102 | 33561 | SH | DEFINED | 6, |
| OFFICEMAX INC | COM | 67622M108 | 9 | 3005 | SH | DEFINED | |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 99 | 5167 | SH | DEFINED | 6, |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 9 | 484 | SH | DEFINED | |
| OFFSHORE LOGISTICS INC | EQUITY | 676255102 | 2596 | 135900 | SH | DEFINED | |
| OGE ENERGY CORP | COM | 670837103 | 2961 | 135380 | SH | DEFINED | 6, |
| OGE ENERGY CORP | COM | 670837103 | 20 | 900 | SH | DEFINED | |
| OGLEBAY NORTON CO | COM | 677007106 | 13 | 863 | SH | DEFINED | 6, |
| OGLEBAY NORTON CO | COM | 677007106 | 1 | 79 | SH | DEFINED | |
| OHIO CAS CORP | COM | 677240103 | 1143 | 87979 | SH | DEFINED | 6, |
| OHIO CAS CORP | COM | 677240103 | 20 | 1524 | SH | DEFINED | |
| OIL STS INTL INC | COM | 678026105 | 19 | 2941 | SH | DEFINED | 6, |
| OIL STS INTL INC | COM | 678026105 | 2 | 281 | SH | DEFINED | |

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|-----------------------------|-------------|-----------|-------|---------|----|---------|----|
| OLD REP INTL CORP | COM | 680223104 | 5654 | 215720 | SH | DEFINED | 6, |
| OLD REP INTL CORP | COM | 680223104 | 14 | 520 | SH | DEFINED | |
| OLD REP INTL CORP COM | EQUITY | 680223104 | 30815 | 1175700 | SH | Sole | |
| OLD SECOND BANCORP INC ILL | COM | 680277100 | 62 | 1825 | SH | DEFINED | 6, |
| OLD SECOND BANCORP INC ILL | COM | 680277100 | 6 | 163 | SH | DEFINED | |
| OLIN CORP | COM PAR \$1 | 680665205 | 1324 | 90066 | SH | DEFINED | 6, |
| OLIN CORP | COM PAR \$1 | 680665205 | 14 | 978 | SH | DEFINED | |
| OM GROUP INC | COM | 670872100 | 385 | 7000 | SH | DEFINED | 6, |
| OMEGA FINL CORP | COM | 682092101 | 81 | 2603 | SH | DEFINED | 6, |
| OMEGA FINL CORP | COM | 682092101 | 7 | 233 | SH | DEFINED | |
| OMNICARE INC | COM | 681904108 | 3982 | 182425 | SH | DEFINED | 6, |
| OMNICELL INC | EQUITY | 68213N109 | 2692 | 368600 | SH | DEFINED | |
| OMNICOM GROUP INC | EQUITY | 681919106 | 201 | 3,100 | SH | DEFINED | |
| OMNICOM GROUP INC | COM | 681919106 | 7103 | 109446 | SH | DEFINED | 6, |
| OMNICOM GROUP INC | COM | 681919106 | 76 | 1170 | SH | DEFINED | |
| OMNISKY CORP | COM | 68213L103 | 1 | 5466 | SH | DEFINED | 6, |
| OMNISKY CORP | COM | 68213L103 | 0 | 520 | SH | DEFINED | |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 78 | 12442 | SH | DEFINED | 6, |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 7 | 1114 | SH | DEFINED | |
| ON ASSIGNMENT INC | COM | 682159108 | 220 | 13700 | SH | DEFINED | 6, |
| ON ASSIGNMENT INC | COM | 682159108 | 10 | 600 | SH | DEFINED | |
| ON COMMAND CORP | COM | 682160106 | 4 | 1732 | SH | DEFINED | 6, |
| ON COMMAND CORP | COM | 682160106 | 0 | 156 | SH | DEFINED | |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 18 | 9492 | SH | DEFINED | 6, |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 2 | 932 | SH | DEFINED | |
| ONEIDA LTD | COM | 682505102 | 63 | 4404 | SH | DEFINED | 6, |
| ONEIDA LTD | COM | 682505102 | 6 | 397 | SH | DEFINED | |
| ONEOK INC NEW | COM | 682680103 | 1685 | 101758 | SH | DEFINED | 6, |
| ONEOK INC NEW | COM | 682680103 | 29 | 1764 | SH | DEFINED | |
| ONI SYS CORP | EQUITY | 68273F103 | 607 | 3675554 | SH | DEFINED | |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 18 | 5227 | SH | DEFINED | 6, |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 2 | 519 | SH | DEFINED | |
| ONYX SOFTWARE CORP | COM | 683402101 | 18 | 9278 | SH | DEFINED | 6, |
| ONYX SOFTWARE CORP | COM | 683402101 | 2 | 921 | SH | DEFINED | |
| OPENWAVE SYS INC | COM | 683718100 | 576 | 45207 | SH | DEFINED | 6, |
| OPENWAVE SYS INC | COM | 683718100 | 8 | 613 | SH | DEFINED | |
| OPENWAVE SYS INC | EQUITY | 683718100 | 1586 | 131700 | SH | DEFINED | |
| OPLINK COMMUNICATIONS INC | COM | 68375Q106 | 22 | 32778 | SH | DEFINED | 6, |
| OPLINK COMMUNICATIONS INC | COM | 68375Q106 | 2 | 3253 | SH | DEFINED | |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 14 | 2323 | SH | DEFINED | 6, |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 1 | 230 | SH | DEFINED | |
| OPTICAL CABLE CORP | COM | 683827109 | 1 | 671 | SH | DEFINED | 6, |
| OPTICAL CABLE CORP | COM | 683827109 | 0 | 67 | SH | DEFINED | |
| OPTICAL COMMUNICATION PRODS | CL A | 68382T101 | 3 | 1350 | SH | DEFINED | 6, |
| OPTICAL COMMUNICATION PRODS | CL A | 68382T101 | 0 | 130 | SH | DEFINED | |
| OPTIMAL ROBOTICS CORP | CL A NEW | 68388R208 | 125 | 5110 | SH | DEFINED | 6, |
| OPTION CARE INC | COM | 683948103 | 25 | 1632 | SH | DEFINED | 6, |
| OPTION CARE INC | COM | 683948103 | 3 | 162 | SH | DEFINED | |
| Oracle | EQUITY | 68389X105 | 1623 | 129,000 | SH | DEFINED | |
| ORACLE CORP | COM | 68389X105 | 34965 | 2779420 | SH | DEFINED | 6, |
| ORACLE CORP | COM | 68389X105 | 258 | 20510 | SH | DEFINED | |
| ORACLE SYSTEMS | EQUITY | 68389X105 | 9842 | 782,360 | SH | DEFINED | |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 74 | 7262 | SH | DEFINED | 6, |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 7 | 721 | SH | DEFINED | |
| ORBITAL SCIENCES CORP | COM | 685564106 | 19 | 10505 | SH | DEFINED | 6, |
| ORBITAL SCIENCES CORP | COM | 685564106 | 2 | 941 | SH | DEFINED | |
| ORCHID BIOSCIENCES INC | COM | 68571P100 | 25 | 11250 | SH | DEFINED | 6, |
| ORCHID BIOSCIENCES INC | COM | 68571P100 | 2 | 1111 | SH | DEFINED | |

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| OREGON STL MLS INC | COM | 686079104 | 43 | 8103 | SH | DEFINED | 6, |
| OREGON STL MLS INC | COM | 686079104 | 4 | 726 | SH | DEFINED | |
| ORGANOGENESIS INC | COM | 685906109 | 50 | 8499 | SH | DEFINED | 6, |
| ORGANOGENESIS INC | COM | 685906109 | 5 | 839 | SH | DEFINED | |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 67 | 3341 | SH | DEFINED | 6, |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 6 | 309 | SH | DEFINED | |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 404 | 16400 | SH | DEFINED | 6, |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 8 | 340 | SH | DEFINED | |
| OSCA INC | CL A | 687836106 | 31 | 1976 | SH | DEFINED | 6, |
| OSCA INC | CL A | 687836106 | 3 | 188 | SH | DEFINED | |
| OSHKOSH B GOSH INC | CL A | 688222207 | 73 | 2791 | SH | DEFINED | 6, |
| OSHKOSH B GOSH INC | CL A | 688222207 | 7 | 277 | SH | DEFINED | |
| OSHKOSH TRUCK CORP | COM | 688239201 | 384 | 10613 | SH | DEFINED | 6, |
| OSHKOSH TRUCK CORP | COM | 688239201 | 16 | 450 | SH | DEFINED | |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 120 | 3685 | SH | DEFINED | 6, |
| OSMONICS INC | COM | 688350107 | 41 | 3311 | SH | DEFINED | 6, |
| OSMONICS INC | COM | 688350107 | 4 | 297 | SH | DEFINED | |
| OTG SOFTWARE INC | COM | 671059103 | 24 | 4279 | SH | DEFINED | 6, |
| OTG SOFTWARE INC | COM | 671059103 | 2 | 411 | SH | DEFINED | |
| OTTER TAIL CORP | COM | 689648103 | 209 | 7381 | SH | DEFINED | 6, |
| OTTER TAIL CORP | COM | 689648103 | 19 | 664 | SH | DEFINED | |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 2284 | 89200 | SH | DEFINED | 6, |
| OVERSEAS PRIVATE INVT CORP | EQUITY | 690353BB2 | 1099 | 27100 | SH | DEFINED | |
| OVERSEAS SHIPHOLDING GROUP INC | COM | 690368105 | 1069 | 48572 | SH | DEFINED | 6, |
| OVERSEAS SHIPHOLDING GROUP INC | COM | 690368105 | 16 | 738 | SH | DEFINED | |
| OWENS & MINOR INC NEW | COM | 690732102 | 198 | 9756 | SH | DEFINED | 6, |
| OWENS & MINOR INC NEW | COM | 690732102 | 19 | 939 | SH | DEFINED | |
| OWENS ILL INC | COM NEW | 690768403 | 184 | 45599 | SH | DEFINED | 6, |
| OWENS ILL INC | COM NEW | 690768403 | 16 | 3983 | SH | DEFINED | |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 5651 | 198966 | SH | DEFINED | 6, |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 21 | 730 | SH | DEFINED | |
| OXFORD INDS INC | COM | 691497309 | 40 | 1849 | SH | DEFINED | 6, |
| OXFORD INDS INC | COM | 691497309 | 4 | 166 | SH | DEFINED | |
| P C CONNECTION | COM | 69318J100 | 15 | 1877 | SH | DEFINED | 6, |
| P C CONNECTION | COM | 69318J100 | 1 | 186 | SH | DEFINED | |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 93 | 2583 | SH | DEFINED | 6, |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 9 | 256 | SH | DEFINED | |
| P G & E CORPORATION | EQUITY | 69331C108 | 99 | 6,500 | SH | DEFINED | |
| PACCAR INC | EQUITY | 693718108 | 64 | 1,300 | SH | DEFINED | |
| PACCAR INC | COM | 693718108 | 1665 | 33930 | SH | DEFINED | 6, |
| PACCAR INC | COM | 693718108 | 11 | 230 | SH | DEFINED | |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 230 | 7932 | SH | DEFINED | 6, |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 21 | 719 | SH | DEFINED | |
| PACIFIC CENTY FINL CORP | COM | 694058108 | 2187 | 93600 | SH | DEFINED | 6, |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 88 | 4318 | SH | DEFINED | 6, |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 8 | 387 | SH | DEFINED | |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 112 | 8166 | SH | DEFINED | 6, |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 11 | 810 | SH | DEFINED | |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 606 | 48117 | SH | DEFINED | 6, |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 10 | 781 | SH | DEFINED | |
| PACKAGING CORP AMER | COM | 695156109 | 2106 | 136300 | SH | DEFINED | 6, |
| PACKARD BIOSCIENCE INC | COM | 695172205 | 146 | 18404 | SH | DEFINED | 6, |
| PACKARD BIOSCIENCE INC | COM | 695172205 | 14 | 1794 | SH | DEFINED | |
| PACKETEER INC | COM | 695210104 | 20 | 6271 | SH | DEFINED | 6, |
| PACKETEER INC | COM | 695210104 | 2 | 622 | SH | DEFINED | |
| PACTIV CORP | COM | 695257105 | 1183 | 81610 | SH | DEFINED | 6, |
| PACTIV CORP | COM | 695257105 | 7 | 470 | SH | DEFINED | |
| PACTIV CORPORATION | EQUITY | 695257105 | 38 | 2,600 | SH | DEFINED | |

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| PAIN THERAPEUTICS INC | COM | 69562K100 | 32 | 4519 | SH | DEFINED | 6, |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 3 | 448 | SH | DEFINED | |
| PALL CORP | EQUITY | 696429307 | 39 | 2,000 | SH | DEFINED | |
| PALL CORP | COM | 696429307 | 1919 | 98640 | SH | DEFINED | 6, |
| PALL CORP | COM | 696429307 | 7 | 370 | SH | DEFINED | |
| PALM HARBOR HOMES | COM | 696639103 | 94 | 5042 | SH | DEFINED | 6, |
| PALM HARBOR HOMES | COM | 696639103 | 9 | 460 | SH | DEFINED | |
| PALM INC | EQUITY | 696642107 | 14 | 9,495 | SH | DEFINED | |
| PALM INC | COM | 696642107 | 364 | 249423 | SH | DEFINED | 6, |
| PALM INC | COM | 696642107 | 2 | 1689 | SH | DEFINED | |
| PAN PACIFIC RETAIL COM | EQUITY | 69806L104 | 9868 | 374500 | SH | Sole | |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 194 | 7355 | SH | DEFINED | 6, |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 17 | 659 | SH | DEFINED | |
| PANAMSAT CORP NEW | COM | 697933109 | 85 | 3640 | SH | DEFINED | 6, |
| PANERA BREAD CO | CL A | 69840W108 | 94 | 2687 | SH | DEFINED | 6, |
| PANERA BREAD CO | CL A | 69840W108 | 9 | 267 | SH | DEFINED | |
| PAPA JOHNS INTL INC | COM | 698813102 | 795 | 30536 | SH | DEFINED | 6, |
| PAPA JOHNS INTL INC | COM | 698813102 | 11 | 411 | SH | DEFINED | |
| PARADIGM GENETICS INC | COM | 69900R106 | 31 | 4955 | SH | DEFINED | 6, |
| PARADIGM GENETICS INC | COM | 69900R106 | 3 | 489 | SH | DEFINED | |
| PARAMETRIC TECHNOLOGY CORP | EQUITY | 699173100 | 23 | 4,400 | SH | DEFINED | |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 613 | 118100 | SH | DEFINED | 6, |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 4 | 790 | SH | DEFINED | |
| PAREXEL INTL CORP | COM | 699462107 | 88 | 7740 | SH | DEFINED | 6, |
| PAREXEL INTL CORP | COM | 699462107 | 8 | 693 | SH | DEFINED | |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 113 | 5205 | SH | DEFINED | 6, |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 10 | 466 | SH | DEFINED | |
| PARK NATL CORP | COM | 700658107 | 324 | 3345 | SH | DEFINED | 6, |
| PARK NATL CORP | COM | 700658107 | 31 | 318 | SH | DEFINED | |
| PARK PL ENTMT CORP | COM | 700690100 | 2546 | 347400 | SH | DEFINED | 6, |
| PARKER DRILLING CO | COM | 701081101 | 83 | 27078 | SH | DEFINED | 6, |
| PARKER DRILLING CO | COM | 701081101 | 7 | 2425 | SH | DEFINED | |
| PARKER HANNIFAN | EQUITY | 701094104 | 65 | 1,900 | SH | DEFINED | |
| PARKER HANNIFIN CORP | COM | 701094104 | 1701 | 49380 | SH | DEFINED | 6, |
| PARKER HANNIFIN CORP | COM | 701094104 | 12 | 350 | SH | DEFINED | |
| PARKERVISION INC | COM | 701354102 | 43 | 2360 | SH | DEFINED | 6, |
| PARKERVISION INC | COM | 701354102 | 4 | 234 | SH | DEFINED | |
| PARKWAY PPTYS INC | COM | 70159Q104 | 85 | 2625 | SH | DEFINED | 6, |
| PARKWAY PPTYS INC | COM | 70159Q104 | 8 | 235 | SH | DEFINED | |
| PATHMARK STORES INC NEW | COM | 70322A101 | 221 | 9301 | SH | DEFINED | 6, |
| PATHMARK STORES INC NEW | COM | 70322A101 | 19 | 817 | SH | DEFINED | |
| PATINA OIL & GAS CORP | COM | 703224105 | 114 | 4949 | SH | DEFINED | 6, |
| PATINA OIL & GAS CORP | COM | 703224105 | 12 | 521 | SH | DEFINED | |
| PATTERSON DENTAL CO | COM | 703412106 | 2916 | 79100 | SH | DEFINED | 6, |
| PATTERSON UTI ENERGY INC | EQUITY | 703481101 | 3041 | 233600 | SH | DEFINED | |
| PAXAR CORP | COM | 704227107 | 666 | 52226 | SH | DEFINED | 6, |
| PAXAR CORP | COM | 704227107 | 23 | 1811 | SH | DEFINED | |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 64 | 8911 | SH | DEFINED | 6, |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 6 | 884 | SH | DEFINED | |
| PAYCHEX INC | EQUITY | 704326107 | 194 | 6,150 | SH | DEFINED | |
| PAYCHEX INC | EQUITY | 704326107 | 50737 | 1610182 | SH | Sole | |
| PAYCHEX INC | COM | 704326107 | 6587 | 209030 | SH | DEFINED | 6, |
| PAYCHEX INC | COM | 704326107 | 56 | 1785 | SH | DEFINED | |
| PAYCHEX INC | EQUITY | 704326107 | 6091 | 190600 | SH | DEFINED | |

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| PAYLESS SHOESOURCE INC | COM | 704379106 | 2329 | 42500 | SH | DEFINED | 6, |
| PC-TEL INC | COM | 69325Q105 | 32 | 4222 | SH | DEFINED | 6, |
| PC-TEL INC | COM | 69325Q105 | 3 | 378 | SH | DEFINED | |
| PEC SOLUTIONS INC | COM | 705107100 | 6 | 378 | SH | DEFINED | 6, |
| PEC SOLUTIONS INC | COM | 705107100 | 1 | 37 | SH | DEFINED | |
| PECO II INC | COM | 705221109 | 19 | 3908 | SH | DEFINED | 6, |
| PECO II INC | COM | 705221109 | 2 | 374 | SH | DEFINED | |
| PEDIATRIX MED GROUP | COM | 705324101 | 256 | 6279 | SH | DEFINED | 6, |
| PEDIATRIX MED GROUP | COM | 705324101 | 23 | 562 | SH | DEFINED | |
| PEGASUS COMM A | EQUITY | 070504100 | 6 | 900 | SH | DEFINED | |
| PEGASUS COMMUNICATIONS CORP | CL A | 705904100 | 89 | 12664 | SH | DEFINED | 6, |
| PEGASUS COMMUNICATIONS CORP | CL A | 705904100 | 8 | 1211 | SH | DEFINED | |
| PEGASUS COMMUNICATIONS CORP | EQUITY | 705904100 | 1644 | 216100 | SH | DEFINED | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 63 | 7533 | SH | DEFINED | 6, |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 6 | 689 | SH | DEFINED | |
| PEMSTAR INC | COM | 706552106 | 65 | 5674 | SH | DEFINED | 6, |
| PEMSTAR INC | COM | 706552106 | 6 | 557 | SH | DEFINED | |
| PENN ENGR & MFG CORP | COM NON VTG | 707389300 | 52 | 3648 | SH | DEFINED | 6, |
| PENN ENGR & MFG CORP | COM NON VTG | 707389300 | 5 | 335 | SH | DEFINED | |
| PENN NATL GAMING INC | COM | 707569109 | 40 | 2424 | SH | DEFINED | 6, |
| PENN NATL GAMING INC | COM | 707569109 | 4 | 241 | SH | DEFINED | |
| PENN VA CORP | COM | 707882106 | 70 | 2477 | SH | DEFINED | 6, |
| PENN VA CORP | COM | 707882106 | 6 | 222 | SH | DEFINED | |
| PENNEY J C INC | COM | 708160106 | 2434 | 111160 | SH | DEFINED | 6, |
| PENNEY J C INC | COM | 708160106 | 17 | 780 | SH | DEFINED | |
| PENNFED FINL SVCS INC | COM | 708167101 | 42 | 1864 | SH | DEFINED | 6, |
| PENNFED FINL SVCS INC | COM | 708167101 | 4 | 167 | SH | DEFINED | |
| PENNSYLVANIA RL ESTATE INVT TR | SH BEN INT | 709102107 | 73 | 3441 | SH | DEFINED | 6, |
| PENNSYLVANIA RL ESTATE INVT TR | SH BEN INT | 709102107 | 7 | 351 | SH | DEFINED | |
| PENNZOIL QUAKER ST CO | EQUITY | 709323109 | 2177 | 194400 | SH | DEFINED | |
| PENNZOIL-QUAKER STATE COMPANY | COM | 709323109 | 1313 | 117441 | SH | DEFINED | 6, |
| PENNZOIL-QUAKER STATE COMPANY | COM | 709323109 | 24 | 2155 | SH | DEFINED | |
| PENTAIR INC | COM | 709631105 | 1766 | 57400 | SH | DEFINED | 6, |
| | | | | | | | |
| PENTON MEDIA INC | COM | 709668107 | 26 | 7306 | SH | DEFINED | 6, |
| PENTON MEDIA INC | COM | 709668107 | 2 | 654 | SH | DEFINED | |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 55 | 3172 | SH | DEFINED | 6, |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 6 | 365 | SH | DEFINED | |
| PEOPLES ENERGY CORP | COM | 711030106 | 1705 | 42883 | SH | DEFINED | 6, |
| PEOPLES ENERGY CORP | COM | 711030106 | 53 | 1326 | SH | DEFINED | |
| PEOPLE'S ENERGY CORP. | EQUITY | 711030106 | 24 | 600 | SH | DEFINED | |
| PEOPLES HLDG CO | COM | 711148106 | 64 | 1899 | SH | DEFINED | 6, |
| PEOPLES HLDG CO | COM | 711148106 | 6 | 170 | SH | DEFINED | |
| PEOPLESOFT INC | EQUITY | 712713106 | 2355 | 130,570 | SH | DEFINED | |
| PEOPLESOFT INC | COM | 712713106 | 2381 | 131990 | SH | DEFINED | 6, |
| PEOPLESOFT INC | COM | 712713106 | 16 | 880 | SH | DEFINED | |
| PEOPLESOFT INC | EQUITY | 712713106 | 3155 | 151400 | SH | DEFINED | |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 158 | 14288 | SH | DEFINED | 6, |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 14 | 1279 | SH | DEFINED | |
| PEPSI BOTTLING GROUP INC | EQUITY | 713409100 | 111 | 2,400 | SH | DEFINED | |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 2799 | 60760 | SH | DEFINED | 6, |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 20 | 430 | SH | DEFINED | |
| PEPSIAMERICAS INC | COM | 71343P200 | 2736 | 183000 | SH | DEFINED | 6, |
| PEPSICO | EQUITY | 713448108 | 49 | 1000 | SH | DEFINED | |
| PEPSICO INC | COM | 713448108 | 45779 | 943904 | SH | DEFINED | 6, |
| PEPSICO INC | COM | 713448108 | 366 | 7551 | SH | DEFINED | |
| PEPSICO INC. | EQUITY | 713448108 | 1522 | 31,390 | SH | DEFINED | |
| PEPSI-GEMEX S.A.- SPONS GDR | EQUITY | 713435105 | 652 | 124,100 | SH | DEFINED | |
| PEREGRINE PHARMACEUTICALS INC | COM | 713661106 | 27 | 27526 | SH | DEFINED | 6, |

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| PEREGRINE PHARMACEUTICALS INC | COM | 713661106 | 3 | 2716 | SH | DEFINED | |
| PEREGRINE SYSTEMS INC | COM | 71366Q101 | 158 | 12474 | SH | DEFINED | 6, |
| PEREGRINE SYSTEMS INC | COM | 71366Q101 | 0 | 1 | SH | DEFINED | |
| PEREZ COMPANC SA- SPON ADR | EQUITY | 71367B103 | 499 | 49,023 | SH | DEFINED | |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 296 | 10375 | SH | DEFINED | 6, |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 29 | 1000 | SH | DEFINED | |
| PERFORMANCE TECHNOLOGIES INC | COM | 71376K102 | 23 | 2814 | SH | DEFINED | 6, |
| PERFORMANCE TECHNOLOGIES INC | COM | 71376K102 | 2 | 279 | SH | DEFINED | |
| PERICOM SEMICONDUCTOR CORP | COM | 713831105 | 91 | 6528 | SH | DEFINED | 6, |
| PERICOM SEMICONDUCTOR CORP | COM | 713831105 | 8 | 599 | SH | DEFINED | |
| PERINI CORP | COM | 713839108 | 22 | 3445 | SH | DEFINED | 6, |
| PERINI CORP | COM | 713839108 | 2 | 315 | SH | DEFINED | |
| PERINI CORPORATION | EQUITY | 713839108 | 30588 | 4,705,882 | SH | DEFINED | |
| PERKINELMER INC | COM | 714046109 | 1969 | 75020 | SH | DEFINED | 6, |
| PERKINELMER INC | COM | 714046109 | 8 | 300 | SH | DEFINED | |
| PERKINELMER INC. | EQUITY | 714046109 | 45 | 1,700 | SH | DEFINED | |
| PEROT SYS CORP | CL A | 714265105 | 278 | 17198 | SH | DEFINED | 6, |
| PEROT SYS CORP | CL A | 714265105 | 28 | 1707 | SH | DEFINED | |
| | | | | | | | |
| PERRIGO CO | COM | 714290103 | 1566 | 103339 | SH | DEFINED | 6, |
| PERRIGO CO | COM | 714290103 | 25 | 1651 | SH | DEFINED | |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 67 | 8482 | SH | DEFINED | 6, |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 7 | 842 | SH | DEFINED | |
| PETROLEO BRASILEIRO S.A. - ADR | EQUITY | 71654V101 | 2329 | 121,300 | SH | DEFINED | |
| PETROLEO BRASILEIRO S.A. ADR | EQUITY | 71654V408 | 277 | 14,000 | SH | DEFINED | |
| PETROQUEST ENERGY INC | COM | 716748108 | 32 | 6337 | SH | DEFINED | 6, |
| PETROQUEST ENERGY INC | COM | 716748108 | 3 | 629 | SH | DEFINED | |
| PETSMART INC | COM | 716768106 | 219 | 31175 | SH | DEFINED | 6, |
| PETSMART INC | COM | 716768106 | 19 | 2679 | SH | DEFINED | |
| PF CHANGS CHINA BISTRO COM | EQUITY | 69333Y108 | 6326 | 176100 | SH | Sole | |
| PFF BANCORP INC | COM | 69331W104 | 99 | 3615 | SH | DEFINED | 6, |
| PFF BANCORP INC | COM | 69331W104 | 9 | 324 | SH | DEFINED | |
| PFIZER | EQUITY | 717081103 | 57331 | 1,429,711 | SH | DEFINED | |
| PFIZER | EQUITY | 717078109 | 226 | 59625 | SH | DEFINED | |
| PFIZER INC | COM | 717081103 | 132916 | 3314618 | SH | DEFINED | 6, |
| PFIZER INC | COM | 717081103 | 1004 | 25040 | SH | DEFINED | |
| PFIZER INC | EQUITY | 717081103 | 15049 | 370726 | SH | DEFINED | |
| PG&E CORP | COM | 69331C108 | 2744 | 180520 | SH | DEFINED | 6, |
| PG&E CORP | COM | 69331C108 | 17 | 1150 | SH | DEFINED | |
| PHARMACEUTICAL RES INC | COM | 717125108 | 176 | 4912 | SH | DEFINED | 6, |
| PHARMACEUTICAL RES INC | COM | 717125108 | 17 | 487 | SH | DEFINED | |
| PHARMACIA CORP | EQUITY | 71713U102 | 14781 | 364,427 | SH | DEFINED | |
| PHARMACIA CORP | EQUITY | 717130102 | 41 | 1000 | SH | DEFINED | |
| PHARMACIA CORP | COM | 71713U102 | 24562 | 605571 | SH | DEFINED | 6, |
| PHARMACIA CORP | COM | 71713U102 | 157 | 3880 | SH | DEFINED | |
| PHARMACIA CORP | EQUITY | 71713U102 | 4307 | 111400 | SH | DEFINED | |
| PHARMACOPEIA INC | COM | 71713B104 | 81 | 6240 | SH | DEFINED | 6, |
| PHARMACOPEIA INC | COM | 71713B104 | 8 | 619 | SH | DEFINED | |
| PharmacoPeia Incorporated | EQUITY | 71713B104 | 259 | 20,000 | SH | DEFINED | |
| PHARMACYCLICS INC | COM | 716933106 | 84 | 4706 | SH | DEFINED | 6, |
| PHARMACYCLICS INC | COM | 716933106 | 8 | 453 | SH | DEFINED | |
| PHARMOS CORP | COM NEW | 717139208 | 38 | 15417 | SH | DEFINED | 6, |
| PHARMOS CORP | COM NEW | 717139208 | 4 | 1530 | SH | DEFINED | |
| Phelps Dodge | CORPBOND | 717265AK8 | 3080 | 3,000,000 | PRN | DEFINED | |
| PHELPS DODGE CORP | COM | 717265102 | 916 | 33300 | SH | DEFINED | 6, |
| PHELPS DODGE CORP | COM | 717265102 | 6 | 230 | SH | DEFINED | |
| PHELPS DODGE CORP. | EQUITY | 717265102 | 35 | 1,260 | SH | DEFINED | |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 81 | 2319 | SH | DEFINED | 6, |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 9 | 269 | SH | DEFINED | |

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| PHILADELPHIA SUBN CORP | COM PAR \$0.50 | 718009608 | 359 | 13688 | SH | DEFINED | 6, |
| PHILADELPHIA SUBN CORP | COM PAR \$0.50 | 718009608 | 32 | 1226 | SH | DEFINED | |
| PHILIP MORRIS | EQUITY | 718154107 | 37703 | 780,770 | SH | DEFINED | |
| Philip Morris | EQUITY | 718154107 | 3863 | 80,000 | SH | DEFINED | |
| Philip Morris Cos Inc | CORPBOND | 718154CJ4 | 1061 | 1,000,000 | PRN | DEFINED | |
| PHILIP MORRIS COS INC | COM | 718154107 | 48193 | 997983 | SH | DEFINED | 6, |
| PHILIP MORRIS COS INC | COM | 718154107 | 316 | 6550 | SH | DEFINED | |
| PHILIP MORRIS COS INC | EQUITY | 718154107 | 10310 | 212768 | SH | DEFINED | |
| PHILLIPS PETE CO | COM | 718507106 | 9437 | 174958 | SH | DEFINED | 6, |
| PHILLIPS PETE CO | COM | 718507106 | 61 | 1128 | SH | DEFINED | |
| PHILLIPS PETROLEUM | EQUITY | 718507106 | 343 | 6,350 | SH | DEFINED | |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 70 | 7064 | SH | DEFINED | 6, |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 6 | 632 | SH | DEFINED | |
| PHOENIX COS INC NEW | COM | 71902E109 | 659 | 45600 | SH | DEFINED | 6, |
| PHOENIX TECHNOLOGY LTD | COM | 719153108 | 71 | 7095 | SH | DEFINED | 6, |
| PHOENIX TECHNOLOGY LTD | COM | 719153108 | 7 | 651 | SH | DEFINED | |
| PHOTON DYNAMICS INC | COM | 719364101 | 84 | 3612 | SH | DEFINED | 6, |
| PHOTON DYNAMICS INC | COM | 719364101 | 8 | 358 | SH | DEFINED | |
| PHOTRONICS INC | COM | 719405102 | 208 | 11257 | SH | DEFINED | 6, |
| PHOTRONICS INC | COM | 719405102 | 13 | 730 | SH | DEFINED | |
| PHYSIOMETRIX INC | COM | 718928104 | 10 | 9220 | SH | DEFINED | 6, |
| PICO HLDGS INC | COM NEW | 693366205 | 37 | 3357 | SH | DEFINED | 6, |
| PICO HLDGS INC | COM NEW | 693366205 | 3 | 301 | SH | DEFINED | |
| PICTURETEL CORP | COM NEW | 720035302 | 72 | 11979 | SH | DEFINED | 6, |
| PICTURETEL CORP | COM NEW | 720035302 | 6 | 1073 | SH | DEFINED | |
| PIEDMONT NAT GAS INC | COM | 720186105 | 296 | 9499 | SH | DEFINED | 6, |
| PIEDMONT NAT GAS INC | COM | 720186105 | 26 | 820 | SH | DEFINED | |
| PIER 1 IMPORTS INC | COM | 720279108 | 472 | 56811 | SH | DEFINED | 6, |
| PIER 1 IMPORTS INC | COM | 720279108 | 21 | 2582 | SH | DEFINED | |
| PILGRIMS PRIDE CORP | CL B | 721467108 | 65 | 4716 | SH | DEFINED | 6, |
| PILGRIMS PRIDE CORP | CL B | 721467108 | 6 | 422 | SH | DEFINED | |
| PINNACLE ENTMT INC | COM | 723456109 | 35 | 5869 | SH | DEFINED | 6, |
| PINNACLE ENTMT INC | COM | 723456109 | 3 | 526 | SH | DEFINED | |
| PINNACLE HLDGS INC | COM | 72346N101 | 5 | 12726 | SH | DEFINED | 6, |
| PINNACLE HLDGS INC | COM | 72346N101 | 0 | 1190 | SH | DEFINED | |
| PINNACLE SYS INC | COM | 723481107 | 45 | 15381 | SH | DEFINED | 6, |
| PINNACLE SYS INC | COM | 723481107 | 4 | 1440 | SH | DEFINED | |
| PINNACLE WEST CAP CORP | EQUITY | 723484101 | 56 | 1,400 | SH | DEFINED | |
| PINNACLE WEST CAP CORP | COM | 723484101 | 1864 | 46960 | SH | DEFINED | 6, |
| PINNACLE WEST CAP CORP | COM | 723484101 | 10 | 250 | SH | DEFINED | |
| PIONEER NAT RES CO | COM | 723787107 | 1780 | 125100 | SH | DEFINED | 6, |
| PIONEER STD ELECTRS INC | COM | 723877106 | 78 | 8656 | SH | DEFINED | 6, |
| PIONEER STD ELECTRS INC | COM | 723877106 | 7 | 775 | SH | DEFINED | |
| PITNEY BOWES | EQUITY | 724479100 | 157 | 4,100 | SH | DEFINED | |
| PITNEY BOWES INC | COM | 724479100 | 6197 | 162000 | SH | DEFINED | 6, |
| PITNEY BOWES INC | COM | 724479100 | 28 | 740 | SH | DEFINED | |
| PITNEY BOWES INC | EQUITY | 724479100 | 6130 | 160466 | SH | DEFINED | |
| PITT DESMOINES INC | COM | 724508106 | 43 | 1418 | SH | DEFINED | 6, |
| PITT DESMOINES INC | COM | 724508106 | 4 | 127 | SH | DEFINED | |
| PITTSTON CO | COM BRINKS GRP | 725701106 | 1391 | 76872 | SH | DEFINED | 6, |
| PITTSTON CO | COM BRINKS GRP | 725701106 | 25 | 1407 | SH | DEFINED | |
| PIXELWORKS INC | COM | 72581M107 | 78 | 6157 | SH | DEFINED | 6, |
| PIXELWORKS INC | COM | 72581M107 | 8 | 611 | SH | DEFINED | |
| PLACER DOME INC | EQUITY | 725906101 | 69 | 5,400 | SH | DEFINED | |

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| PLACER DOME INC | COM | 725906101 | 1965 | 153620 | SH | DEFINED | 6, |
| PLACER DOME INC | COM | 725906101 | 13 | 980 | SH | DEFINED | |
| PLAINS RES INC | COM PAR \$0.10 | 726540503 | 163 | 6270 | SH | DEFINED | 6, |
| PLAINS RES INC | COM PAR \$0.10 | 726540503 | 17 | 652 | SH | DEFINED | |
| PLANAR SYS INC | COM | 726900103 | 59 | 2929 | SH | DEFINED | 6, |
| PLANAR SYS INC | COM | 726900103 | 6 | 291 | SH | DEFINED | |
| PLANTRONICS INC NEW | COM | 727493108 | 1137 | 66658 | SH | DEFINED | 6, |
| PLANTRONICS INC NEW | COM | 727493108 | 16 | 928 | SH | DEFINED | |
| PLATO LEARNING INC | COM | 72764Y100 | 67 | 2789 | SH | DEFINED | 6, |
| PLATO LEARNING INC | COM | 72764Y100 | 7 | 277 | SH | DEFINED | |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 48 | 3907 | SH | DEFINED | 6, |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 4 | 363 | SH | DEFINED | |
| PLAYTEX PRODS INC | COM | 72813P100 | 85 | 8376 | SH | DEFINED | 6, |
| PLAYTEX PRODS INC | COM | 72813P100 | 8 | 750 | SH | DEFINED | |
| PLEXUS CORP | COM | 729132100 | 1473 | 62460 | SH | DEFINED | 6, |
| PLEXUS CORP | COM | 729132100 | 27 | 1134 | SH | DEFINED | |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 524 | 19600 | SH | DEFINED | 6, |
| PLX TECHNOLOGY INC | COM | 693417107 | 25 | 4881 | SH | DEFINED | 6, |
| PLX TECHNOLOGY INC | COM | 693417107 | 2 | 480 | SH | DEFINED | |
| PMA CAP CORP | CL A | 693419202 | 93 | 5190 | SH | DEFINED | 6, |
| PMA CAP CORP | CL A | 693419202 | 8 | 465 | SH | DEFINED | |
| PMC-SIERRA INC | EQUITY | 69344F106 | 43 | 4,230 | SH | DEFINED | |
| PMC-SIERRA INC | COM | 69344F106 | 757 | 72840 | SH | DEFINED | 6, |
| PMC-SIERRA INC | COM | 69344F106 | 5 | 490 | SH | DEFINED | |
| PMI GROUP INC | COM | 69344M101 | 3655 | 58580 | SH | DEFINED | 6, |
| PMI GROUP INC | COM | 69344M101 | 4 | 70 | SH | DEFINED | |
| PMI GROUP INC COM | EQUITY | 69344M101 | 84588 | 1355800 | SH | Sole | |
| PNC FINANCIAL SERVICES CORP | EQUITY | 693475105 | 275 | 4,800 | SH | DEFINED | |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 8406 | 146830 | SH | DEFINED | 6, |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 78 | 1360 | SH | DEFINED | |
| PNC FINL SVCS GROUP INC | EQUITY | 693475105 | 9747 | 170500 | SH | DEFINED | |
| PNC Funding Corp | CORPBOND | 69347CAA8 | 5095 | 5,000,000 | PRN | DEFINED | |
| POGO PRODUCING CO COM | EQUITY | 730448107 | 30846 | 1312577 | SH | Sole | |
| POLARIS INDS INC | COM | 731068102 | 265 | 6903 | SH | DEFINED | 6, |
| POLARIS INDS INC | COM | 731068102 | 24 | 630 | SH | DEFINED | |
| | | | | | | | |
| POLAROID CORP | COM | 731095105 | 7 | 13888 | SH | DEFINED | 6, |
| POLAROID CORP | COM | 731095105 | 1 | 1244 | SH | DEFINED | |
| POLYCOM INC | COM | 73172K104 | 2620 | 107490 | SH | DEFINED | 6, |
| POLYMEDICA CORP | COM | 731738100 | 51 | 3331 | SH | DEFINED | 6, |
| POLYMEDICA CORP | COM | 731738100 | 5 | 331 | SH | DEFINED | |
| POLYONE CORP | COM | 73179P106 | 190 | 24339 | SH | DEFINED | 6, |
| POLYONE CORP | COM | 73179P106 | 16 | 2100 | SH | DEFINED | |
| POMEROY COMPUTER RES | COM | 731822102 | 38 | 3116 | SH | DEFINED | 6, |
| POMEROY COMPUTER RES | COM | 731822102 | 3 | 279 | SH | DEFINED | |
| POPE & TALBOT INC | COM | 732827100 | 56 | 4358 | SH | DEFINED | 6, |
| POPE & TALBOT INC | COM | 732827100 | 5 | 390 | SH | DEFINED | |
| PORT FINL CORP | COM | 734119100 | 51 | 2123 | SH | DEFINED | 6, |
| PORT FINL CORP | COM | 734119100 | 5 | 190 | SH | DEFINED | |
| PORTAL SOFTWARE INC | COM | 736126103 | 41 | 27575 | SH | DEFINED | 6, |
| PORTAL SOFTWARE INC | COM | 736126103 | 4 | 2736 | SH | DEFINED | |
| POSSIS MEDICAL INC | COM | 737407106 | 56 | 4751 | SH | DEFINED | 6, |
| POSSIS MEDICAL INC | COM | 737407106 | 6 | 471 | SH | DEFINED | |
| POST PPTYS INC | COM | 737464107 | 452 | 12194 | SH | DEFINED | 6, |
| POST PPTYS INC | COM | 737464107 | 39 | 1042 | SH | DEFINED | |
| POST PROPERTIES INC | EQUITY | 737464107 | 5317 | 143,400 | SH | DEFINED | |
| POTLATCH CORP | COM | 737628107 | 1133 | 41994 | SH | DEFINED | 6, |
| POTLATCH CORP | COM | 737628107 | 21 | 766 | SH | DEFINED | |
| Potomac Edison | CORPBOND | 737662BB1 | 8145 | 8,000,000 | PRN | DEFINED | |

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| POTOMAC ELEC PWR CO | COM | 737679100 | 3944 | 179600 | SH | DEFINED | 6, |
| POWELL INDS INC | COM | 739128106 | 40 | 1773 | SH | DEFINED | 6, |
| POWELL INDS INC | COM | 739128106 | 4 | 176 | SH | DEFINED | |
| POWER INTEGRATIONS INC | COM | 739276103 | 256 | 14072 | SH | DEFINED | 6, |
| POWER INTEGRATIONS INC | COM | 739276103 | 13 | 731 | SH | DEFINED | |
| POWER-ONE INC | EQUITY | 739308104 | 9 | 1,400 | SH | DEFINED | |
| POWER-ONE INC | COM | 739308104 | 288 | 46780 | SH | DEFINED | 6, |
| POWER-ONE INC | COM | 739308104 | 1 | 230 | SH | DEFINED | |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 1095 | 91864 | SH | DEFINED | 6, |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 19 | 1623 | SH | DEFINED | |
| POZEN INC | COM | 73941U102 | 24 | 5517 | SH | DEFINED | 6, |
| POZEN INC | COM | 73941U102 | 2 | 547 | SH | DEFINED | |
| PPG INDS INC | COM | 693506107 | 4472 | 97750 | SH | DEFINED | 6, |
| PPG INDS INC | COM | 693506107 | 47 | 1030 | SH | DEFINED | |
| PPG INDUSTRIES INC | EQUITY | 693506107 | 128 | 2,800 | SH | DEFINED | |
| PPL CORP | EQUITY | 69351T106 | 78 | 2,400 | SH | DEFINED | |
| PPL CORP | COM | 69351T106 | 2663 | 81680 | SH | DEFINED | 6, |
| PPL CORP | COM | 69351T106 | 14 | 440 | SH | DEFINED | |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 54 | 14406 | SH | DEFINED | 6, |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 5 | 1430 | SH | DEFINED | |
| PRAXAIR INC | EQUITY | 74005P104 | 113 | 2,700 | SH | DEFINED | |
| PRAXAIR INC | COM | 74005P104 | 4575 | 108940 | SH | DEFINED | 6, |
| PRAXAIR INC | COM | 74005P104 | 55 | 1320 | SH | DEFINED | |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 75 | 4359 | SH | DEFINED | 6, |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 7 | 433 | SH | DEFINED | |
| PRECISE SOFTWARE SOLUTIONS LTD | ORD | M41450103 | 136 | 12308 | SH | DEFINED | 6, |
| PRECISION CASTPARTS CORP | COM | 740189105 | 1332 | 60000 | SH | DEFINED | 6, |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 266 | 9678 | SH | DEFINED | 6, |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 23 | 847 | SH | DEFINED | |
| PRENTISS PROPERTIES TRUST | EQUITY | 740706106 | 3160 | 114,900 | SH | DEFINED | |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 124 | 6807 | SH | DEFINED | 6, |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 11 | 610 | SH | DEFINED | |
| PRESSTEK INC | COM | 741113104 | 54 | 8686 | SH | DEFINED | 6, |
| PRESSTEK INC | COM | 741113104 | 5 | 862 | SH | DEFINED | |
| PRI AUTOMATION INC | COM | 69357H106 | 104 | 10401 | SH | DEFINED | 6, |
| PRI AUTOMATION INC | COM | 69357H106 | 7 | 656 | SH | DEFINED | |
| PRICE COMMUNICATIONS CORP | COM NEW | 741437305 | 1583 | 93363 | SH | DEFINED | 6, |
| PRICE COMMUNICATIONS CORP | COM NEW | 741437305 | 22 | 1316 | SH | DEFINED | |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 1525 | 52050 | SH | DEFINED | 6, |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 11 | 370 | SH | DEFINED | |
| PRICELINE COM INC | COM | 741503106 | 101 | 26753 | SH | DEFINED | 6, |
| PRICELINE COM INC | COM | 741503106 | 11 | 2788 | SH | DEFINED | |
| PRICESMART INC | COM | 741511109 | 40 | 1140 | SH | DEFINED | 6, |
| PRICESMART INC | COM | 741511109 | 4 | 103 | SH | DEFINED | |
| PRIMA ENERGY CORP | COM PAR \$0.015 | 741901201 | 61 | 2755 | SH | DEFINED | 6, |
| PRIMA ENERGY CORP | COM PAR \$0.015 | 741901201 | 6 | 273 | SH | DEFINED | |
| PRIME GROUP REALTY TRUST | SH BEN INT | 74158J103 | 22 | 1826 | SH | DEFINED | 6, |
| PRIME GROUP REALTY TRUST | SH BEN INT | 74158J103 | 2 | 164 | SH | DEFINED | |
| PRIME HOSPITALITY CORP | COM | 741917108 | 124 | 14147 | SH | DEFINED | 6, |
| PRIME HOSPITALITY CORP | COM | 741917108 | 11 | 1217 | SH | DEFINED | |
| PRIME RETAIL INC | PFD CONV SER B | 741570303 | 2 | 778 | SH | DEFINED | 6, |
| PRINCETON REVIEW INC | EQUITY | 742352107 | 2906 | 470100 | SH | DEFINED | |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 165 | 6865 | SH | DEFINED | 6, |
| PRIVATE MEDIA GROUP INC | COM | 74266R104 | 31 | 4062 | SH | DEFINED | 6, |
| PRIVATE MEDIA GROUP INC | COM | 74266R104 | 3 | 403 | SH | DEFINED | |
| PRIZE ENERGY CORP | COM | 74267L106 | 22 | 1243 | SH | DEFINED | 6, |
| PRIZE ENERGY CORP | COM | 74267L106 | 2 | 111 | SH | DEFINED | |
| PROASSURANCE CORP | COM | 74267C106 | 107 | 7200 | SH | DEFINED | 6, |

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|--------------------------------|----------|-----------|-------|-----------|-----|------------|
| PROASSURANCE CORP | COM | 74267C106 | 9 | 615 | SH | DEFINED |
| PROBUSINESS SERVICES INC | COM | 742674104 | 73 | 4918 | SH | DEFINED 6, |
| PROBUSINESS SERVICES INC | COM | 742674104 | 7 | 488 | SH | DEFINED |
| PROCTER & GAMBLE CO | COM | 742718109 | 51037 | 701160 | SH | DEFINED 6, |
| PROCTER & GAMBLE CO | COM | 742718109 | 387 | 5310 | SH | DEFINED |
| PROCTER + GAMBLE CO | EQUITY | 742718109 | 8852 | 121800 | SH | DEFINED |
| PROCTER AND GAMBLE | EQUITY | 742718109 | 1645 | 22,605 | SH | DEFINED |
| PRODIGY COMMUNICATIONS CORP | CL A | 74283P206 | 27 | 4950 | SH | DEFINED 6, |
| PRODIGY COMMUNICATIONS CORP | CL A | 74283P206 | 2 | 443 | SH | DEFINED |
| PROFESSIONAL DETAILING INC | COM | 74312N107 | 90 | 3782 | SH | DEFINED 6, |
| PROFESSIONAL DETAILING INC | COM | 74312N107 | 5 | 217 | SH | DEFINED |
| PROFIT RECOVERY GROUP INTL INC | COM | 743168106 | 108 | 11055 | SH | DEFINED 6, |
| PROFIT RECOVERY GROUP INTL INC | COM | 743168106 | 10 | 1024 | SH | DEFINED |
| PROGENICS PHARMACEUTICALS INC | COM | 743187106 | 31 | 2259 | SH | DEFINED 6, |
| PROGENICS PHARMACEUTICALS INC | COM | 743187106 | 3 | 224 | SH | DEFINED |
| Progress Energy | EQUITY | 743263105 | 7738 | 180,000 | SH | DEFINED |
| PROGRESS ENERGY INC | EQUITY | 743263105 | 4045 | 94,090 | SH | DEFINED |
| PROGRESS ENERGY INC | COM | 743263105 | 3946 | 91800 | SH | DEFINED 6, |
| PROGRESS ENERGY INC | COM | 743263105 | 28 | 650 | SH | DEFINED |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 115 | 8234 | SH | DEFINED 6, |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 11 | 817 | SH | DEFINED |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 4184 | 31250 | SH | DEFINED 6, |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 29 | 220 | SH | DEFINED |
| PROGRESSIVE CORP. | EQUITY | 743315103 | 174 | 1,300 | SH | DEFINED |
| PROLOGIS TR SH BEN INT | EQUITY | 743410102 | 31308 | 1483790 | SH | Sole |
| PROMISTAR FINL CORP | COM | 74342Y107 | 108 | 4701 | SH | DEFINED 6, |
| PROMISTAR FINL CORP | COM | 74342Y107 | 10 | 421 | SH | DEFINED |
| PROQUEST COMPANY | COM | 74346P102 | 134 | 4080 | SH | DEFINED 6, |
| PROQUEST COMPANY | COM | 74346P102 | 12 | 378 | SH | DEFINED |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 43 | 1655 | SH | DEFINED 6, |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 4 | 155 | SH | DEFINED |
| PROTECTION ONE ALARM | CORPBOND | 743659AL8 | 6241 | 9,045,000 | PRN | DEFINED |
| PROTECTIVE LIFE CORP | COM | 743674103 | 2329 | 80300 | SH | DEFINED 6, |
| PROTEIN DESIGN LABS COM | EQUITY | 74369L103 | 10863 | 230000 | SH | Sole |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 2418 | 51200 | SH | DEFINED 6, |
| PROTEIN DESIGN LABS INC | EQUITY | 74369L103 | 26 | 1300 | SH | DEFINED |
| PROTON ENERGY SYS INC | COM | 74371K101 | 46 | 9868 | SH | DEFINED 6, |
| PROTON ENERGY SYS INC | COM | 74371K101 | 4 | 932 | SH | DEFINED |
| PROVIDENT BANCORP INC MONTEBEL | COM | 743835100 | 21 | 987 | SH | DEFINED 6, |
| PROVIDENT BANCORP INC MONTEBEL | COM | 743835100 | 2 | 88 | SH | DEFINED |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 159 | 7677 | SH | DEFINED 6, |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 14 | 688 | SH | DEFINED |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 1447 | 57300 | SH | DEFINED 6, |
| Providian Capital | CORPBOND | 743973AA7 | 3035 | 4,000,000 | PRN | DEFINED |
| PROVIDIAN FINANCIAL | EQUITY | 74406A102 | 1885 | 40000 | SH | DEFINED |
| PROVIDIAN FINANCIAL CORP | EQUITY | 74406A102 | 95 | 4,700 | SH | DEFINED |
| PROVIDIAN FINL CORP | COM | 74406A102 | 3224 | 160005 | SH | DEFINED 6, |
| PROVIDIAN FINL CORP | COM | 74406A102 | 27 | 1320 | SH | DEFINED |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 558 | 15178 | SH | DEFINED 6, |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 31 | 851 | SH | DEFINED |
| PROVINCE HEALTHCARE CO | EQUITY | 743977100 | 2204 | 60000 | SH | DEFINED |
| PROXIM INC | COM | 744284100 | 75 | 7710 | SH | DEFINED 6, |
| PROXIM INC | COM | 744284100 | 7 | 759 | SH | DEFINED |
| PRUDENTIAL PLC | ADR | 74435K204 | 345 | 16850 | SH | DEFINED 6, |

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|------------------------------|----------|-----------|-------|---------|----|------------|
| PS BUSINESS PKS INC CA COM | EQUITY | 69360J107 | 10897 | 393400 | SH | Sole |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 98 | 3527 | SH | DEFINED 6, |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 9 | 316 | SH | DEFINED |
| PSS WORLD MED INC | COM | 69366A100 | 213 | 22341 | SH | DEFINED 6, |
| PSS WORLD MED INC | COM | 69366A100 | 18 | 1931 | SH | DEFINED |
| PUBLIC SERVICE ENTERPRISE GP | EQUITY | 744573106 | 7068 | 166,100 | SH | DEFINED |
| PUBLIC STORAGE INC COM | EQUITY | 74460D109 | 9857 | 295120 | SH | Sole |
| PUBLIC SVC CO N MEX | COM | 744499104 | 1465 | 58096 | SH | DEFINED 6, |
| PUBLIC SVC CO N MEX | COM | 744499104 | 27 | 1061 | SH | DEFINED |
| Public Svc Enterprise Group | EQUITY | 744573106 | 6383 | 150,000 | SH | DEFINED |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 3741 | 87910 | SH | DEFINED 6, |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 26 | 620 | SH | DEFINED |
| PUGET ENERGY INC NEW | COM | 745310102 | 2859 | 133060 | SH | DEFINED 6, |
| PUGET ENERGY INC NEW | COM | 745310102 | 13 | 620 | SH | DEFINED |
| PULITZER INC | COM | 745769109 | 115 | 2590 | SH | DEFINED 6, |
| PULITZER INC | COM | 745769109 | 10 | 232 | SH | DEFINED |
| PULTE HOMES INC | EQUITY | 745867101 | 31 | 1,000 | SH | DEFINED |
| PULTE HOMES INC | COM | 745867101 | 1825 | 59550 | SH | DEFINED 6, |
| PULTE HOMES INC | COM | 745867101 | 15 | 480 | SH | DEFINED |
| PUMATECH INC | COM | 745887109 | 15 | 10923 | SH | DEFINED 6, |
| PUMATECH INC | COM | 745887109 | 1 | 1048 | SH | DEFINED |
| PURE RES INC | COM | 74622E102 | 61 | 3804 | SH | DEFINED 6, |
| PURE RES INC | COM | 74622E102 | 6 | 378 | SH | DEFINED |
| PURINA MILLS INC | EQUITY | 746276104 | 439 | 19,760 | SH | DEFINED |
| PURINA MLS INC NEW | COM | 746276104 | 35 | 1563 | SH | DEFINED 6, |
| PURINA MLS INC NEW | COM | 746276104 | 3 | 144 | SH | DEFINED |
| PYR ENERGY CORP | COM | 693677106 | 8 | 4097 | SH | DEFINED 6, |
| PYR ENERGY CORP | COM | 693677106 | 1 | 407 | SH | DEFINED |
| QLOGIC CORP | COM | 747277101 | 772 | 40630 | SH | DEFINED 6, |
| QLOGIC CORP | COM | 747277101 | 5 | 270 | SH | DEFINED |
| QLOGIC CORP | EQUITY | 747277101 | 1044 | 25000 | SH | DEFINED |
| QLOGIC CORPORATION | EQUITY | 747277101 | 29 | 1,500 | SH | DEFINED |
| QRS CORP | COM | 74726X105 | 34 | 4035 | SH | DEFINED 6, |
| QRS CORP | COM | 74726X105 | 3 | 376 | SH | DEFINED |
| QUAKER CHEM CORP | COM | 747316107 | 43 | 2374 | SH | DEFINED 6, |
| QUAKER CHEM CORP | COM | 747316107 | 4 | 217 | SH | DEFINED |
| QUAKER CITY BANCORP INC | COM | 74731K106 | 35 | 1182 | SH | DEFINED 6, |
| QUAKER CITY BANCORP INC | COM | 74731K106 | 3 | 106 | SH | DEFINED |
| QUAKER FABRIC CORP NEW | COM | 747399103 | 26 | 3628 | SH | DEFINED 6, |
| QUAKER FABRIC CORP NEW | COM | 747399103 | 2 | 325 | SH | DEFINED |
| QUALCOMM INC | EQUITY | 747525103 | 7122 | 149,820 | SH | DEFINED |
| QUALCOMM INC | COM | 747525103 | 18709 | 393545 | SH | DEFINED 6, |
| QUALCOMM INC | COM | 747525103 | 131 | 2760 | SH | DEFINED |
| QUALCOMM INC | EQUITY | 747525103 | 36412 | 732800 | SH | DEFINED |
| QUANEX CORP | COM | 747620102 | 95 | 4216 | SH | DEFINED 6, |
| QUANEX CORP | COM | 747620102 | 8 | 358 | SH | DEFINED |
| QUANTA SVCS INC | COM | 74762E102 | 1384 | 97145 | SH | DEFINED 6, |
| QUANTA SVCS INC | COM | 74762E102 | 8 | 550 | SH | DEFINED |
| QUANTUM CORP | COM DSSG | 747906204 | 1445 | 177100 | SH | DEFINED 6, |
| Quest Diagnostics | EQUITY | 74834L100 | 1907 | 30,900 | SH | DEFINED |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 6793 | 110100 | SH | DEFINED 6, |
| QUESTAR CORP | EQUITY | 748356102 | 21 | 1,050 | SH | DEFINED |
| QUESTAR CORP | COM | 748356102 | 3162 | 156700 | SH | DEFINED 6, |
| QUESTAR CORP | COM | 748356102 | 17 | 840 | SH | DEFINED |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 31 | 2285 | SH | DEFINED 6, |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 3 | 227 | SH | DEFINED |
| QUIKSILVER INC | COM | 74838C106 | 95 | 7669 | SH | DEFINED 6, |
| QUIKSILVER INC | COM | 74838C106 | 7 | 601 | SH | DEFINED |

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| QUINENCO S.A.-ADR | EQUITY | 748718103 | 168 | 28,000 | SH | DEFINED |
| QUINTILES TRANSNATIONAL CORP | EQUITY | 748767100 | 29 | 2,000 | SH | DEFINED |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 719 | 49280 | SH | DEFINED 6, |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 5 | 350 | SH | DEFINED |
| QUIXOTE CORP | COM | 749056107 | 37 | 1738 | SH | DEFINED 6, |
| QUIXOTE CORP | COM | 749056107 | 4 | 172 | SH | DEFINED |
| QWEST COMMUNICATIONS INTERNATIONAL IN | EQUITY | 749121109 | 9998 | 598,663 | SH | DEFINED |
| QWEST COMMUNICATIONS INTL | EQUITY | 749121109 | 41 | 2170 | SH | DEFINED |
| QWEST COMMUNICATIONS INTL INC | COM | 749121109 | 12864 | 770292 | SH | DEFINED 6, |
| QWEST COMMUNICATIONS INTL INC | COM | 749121109 | 94 | 5610 | SH | DEFINED |
| R & G FINANCIAL CORP | CL B | 749136107 | 49 | 2827 | SH | DEFINED 6, |
| R & G FINANCIAL CORP | CL B | 749136107 | 5 | 267 | SH | DEFINED |
| R G S ENERGY GROUP INC | COM | 74956K104 | 420 | 10850 | SH | DEFINED 6, |
| R G S ENERGY GROUP INC | COM | 74956K104 | 36 | 942 | SH | DEFINED |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 239 | 9161 | SH | DEFINED 6, |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 21 | 822 | SH | DEFINED |
| R.O.C. TAIWAN FUND | EQUITY | 749651105 | 1121 | 322,000 | SH | DEFINED |
| RADIAN GROUP INC | COM | 750236101 | 5390 | 140000 | SH | DEFINED 6, |
| RADIAN GROUP INC COM | EQUITY | 750236101 | 114364 | 2970506 | SH | Sole |
| RADIANT SYSTEMS INC | COM | 75025N102 | 44 | 4272 | SH | DEFINED 6, |
| RADIANT SYSTEMS INC | COM | 75025N102 | 4 | 424 | SH | DEFINED |
| RADIO ONE INC CL D NON VTG | EQUITY | 75040P405 | 31098 | 2694798 | SH | Sole |
| RADIO SHACK CORP | EQUITY | 750438103 | 75 | 3,100 | SH | DEFINED |
| RADIO SHACK CORP | COM | 750438103 | 2046 | 84380 | SH | DEFINED |
| RADIO SHACK CORP | COM | 750438103 | 13 | 550 | SH | DEFINED |
| RADISYS CORP | COM | 750459109 | 53 | 4456 | SH | DEFINED |
| RADISYS CORP | COM | 750459109 | 5 | 442 | SH | DEFINED |
| RAILAMERICA INC | COM | 750753105 | 60 | 4812 | SH | DEFINED |
| RAILAMERICA INC | COM | 750753105 | 7 | 579 | SH | DEFINED |
| RAILWORKS CORP | EQUITY | 750789109 | 77 | 471100 | SH | DEFINED |
| RAINBOW TECHNOLOGIES INC | COM | 750862104 | 25 | 7267 | SH | DEFINED |
| RAINBOW TECHNOLOGIES INC | COM | 750862104 | 2 | 651 | SH | DEFINED |
| RALCORP HLDGS INC NEW | COM | 751028101 | 183 | 9400 | SH | DEFINED |
| RALCORP HLDGS INC NEW | COM | 751028101 | 16 | 812 | SH | DEFINED |
| RALSTON PURINA CO | COM | 751277302 | 4295 | 130940 | SH | DEFINED |
| RALSTON PURINA CO | COM | 751277302 | 30 | 920 | SH | DEFINED |
| RALSTON PURINA GROUP | EQUITY | 751277302 | 167 | 5,100 | SH | DEFINED |
| RAMBUS INC DEL | COM | 750917106 | 172 | 23339 | SH | DEFINED |
| RAMBUS INC DEL | COM | 750917106 | 17 | 2316 | SH | DEFINED |
| RANGE RES CORP | COM | 75281A109 | 71 | 14976 | SH | DEFINED |
| RANGE RES CORP | COM | 75281A109 | 6 | 1341 | SH | DEFINED |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 94 | 6051 | SH | DEFINED |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 9 | 600 | SH | DEFINED |
| RATIONAL SOFTWARE CORP | COM NEW | 75409P202 | 2095 | 241900 | SH | DEFINED |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 420 | 15487 | SH | DEFINED |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 28 | 1030 | SH | DEFINED |
| RAYONIER INC | COM | 754907103 | 3853 | 95194 | SH | DEFINED |
| RAYONIER INC | COM | 754907103 | 55 | 1364 | SH | DEFINED |
| RAYOVAC CORP | COM | 755081106 | 89 | 5810 | SH | DEFINED |
| RAYOVAC CORP | COM | 755081106 | 9 | 572 | SH | DEFINED |
| RAYTHEON CO | COM NEW | 755111507 | 5223 | 150300 | SH | DEFINED |
| RAYTHEON CO | COM NEW | 755111507 | 37 | 1060 | SH | DEFINED |
| RAYTHEON COMPANY | EQUITY | 755111507 | 9878 | 284,250 | SH | DEFINED |
| RCN CORP | COM | 749361101 | 29 | 9182 | SH | DEFINED |
| RCN CORP | COM | 749361101 | 3 | 822 | SH | DEFINED |
| READERS DIGEST ASSN INC | CL A NON VTG | 755267101 | 2209 | 120100 | SH | DEFINED |
| READ-RITE CORP | COM | 755246105 | 100 | 33765 | SH | DEFINED |

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| READ-RITE CORP | COM | 755246105 | 10 | 3351 | SH | DEFINED |
| REALNETWORKS INC | COM | 75605L104 | 13 | 2740 | SH | DEFINED |
| REALTY INCOME CORP | COM | 756109104 | 269 | 9263 | SH | DEFINED |
| REALTY INCOME CORP | COM | 756109104 | 23 | 810 | SH | DEFINED |
| RECKSON ASSOCS RLTY COM | EQUITY | 75621K106 | 25901 | 1072500 | SH | Sole |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 255 | 10549 | SH | DEFINED |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 24 | 985 | SH | DEFINED |
| RECOTON CORP | COM | 756268108 | 36 | 2951 | SH | DEFINED |
| RECOTON CORP | COM | 756268108 | 3 | 264 | SH | DEFINED |
| RED HAT INC | COM | 756577102 | 27 | 7652 | SH | DEFINED |
| RED HAT INC | COM | 756577102 | 3 | 754 | SH | DEFINED |
| REDWOOD TR INC | COM | 758075402 | 47 | 1965 | SH | DEFINED |
| REDWOOD TR INC | COM | 758075402 | 4 | 176 | SH | DEFINED |
| REDWOOD TRUST INC. | EQUITY | 758075402 | 1060 | 44,000 | SH | DEFINED |
| REEBOK INTL LTD | EQUITY | 758110100 | 19 | 900 | SH | DEFINED |
| REEBOK INTL LTD | COM | 758110100 | 513 | 24790 | SH | DEFINED |
| REEBOK INTL LTD | COM | 758110100 | 4 | 170 | SH | DEFINED |
| REGAL BELOIT CORP | COM | 758750103 | 109 | 5993 | SH | DEFINED |
| REGAL BELOIT CORP | COM | 758750103 | 10 | 537 | SH | DEFINED |
| REGENCY CTRS CORP | COM | 758849103 | 188 | 7283 | SH | DEFINED |
| REGENCY CTRS CORP | COM | 758849103 | 16 | 632 | SH | DEFINED |
| REGENCY CTRS CORP COM | EQUITY | 758849103 | 17649 | 685400 | SH | Sole |
| REGENERATION TECH INC DEL | COM | 75886N100 | 46 | 3909 | SH | DEFINED |
| REGENERATION TECH INC DEL | COM | 75886N100 | 4 | 338 | SH | DEFINED |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 164 | 7392 | SH | DEFINED |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 16 | 713 | SH | DEFINED |
| REGENT COMMUNICATIONS INC DEL | COM | 758865109 | 33 | 5504 | SH | DEFINED |
| REGENT COMMUNICATIONS INC DEL | COM | 758865109 | 3 | 526 | SH | DEFINED |
| REGIONS FINL CORP | EQUITY | 758940100 | 110 | 3,800 | SH | DEFINED |
| REGIONS FINL CORP | COM | 758940100 | 2779 | 96300 | SH | DEFINED |
| REGIONS FINL CORP | COM | 758940100 | 20 | 680 | SH | DEFINED |
| REGIS CORP MINN | COM | 758932107 | 232 | 11078 | SH | DEFINED |
| REGIS CORP MINN | COM | 758932107 | 21 | 981 | SH | DEFINED |
| REGISTER COM INC | COM | 75914G101 | 55 | 5533 | SH | DEFINED |
| REGISTER COM INC | COM | 75914G101 | 5 | 534 | SH | DEFINED |
| REHABCARE GROUP INC | COM | 759148109 | 656 | 15073 | SH | DEFINED |
| REHABCARE GROUP INC | COM | 759148109 | 19 | 438 | SH | DEFINED |
| REHABCARE GROUP INC | EQUITY | 759148109 | 6320 | 146000 | SH | DEFINED |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 319 | 13415 | SH | DEFINED |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 15 | 645 | SH | DEFINED |
| RELIANT ENERGY INC | COM | 75952J108 | 4683 | 177910 | SH | DEFINED |
| RELIANT ENERGY INC | COM | 75952J108 | 23 | 890 | SH | DEFINED |
| RELIANT ENERGY INC. | EQUITY | 75952J108 | 234 | 8,900 | SH | DEFINED |
| RELIANT RES INC | COM | 75952B105 | 162 | 10000 | SH | DEFINED |
| REMEC INC | COM | 759543101 | 111 | 14049 | SH | DEFINED |
| REMEC INC | COM | 759543101 | 10 | 1258 | SH | DEFINED |
| REMINGTON OIL & GAS CORP | COM | 759594302 | 60 | 4599 | SH | DEFINED |
| REMINGTON OIL & GAS CORP | COM | 759594302 | 6 | 447 | SH | DEFINED |
| RENAISSANCE LEARNING INC | COM | 75968L105 | 72 | 2201 | SH | DEFINED |
| RENAISSANCE LEARNING INC | COM | 75968L105 | 7 | 218 | SH | DEFINED |
| Renaissancere | CORPBOND | 759936AC1 | 4432 | 5,000,000 | PRN | DEFINED |
| RENAL CARE GROUP INC | COM | 759930100 | 414 | 13459 | SH | DEFINED |
| RENAL CARE GROUP INC | COM | 759930100 | 40 | 1316 | SH | DEFINED |
| RENT A CTR INC NEW | COM | 76009N100 | 47 | 2005 | SH | DEFINED |

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| RENT A CTR INC NEW | COM | 76009N100 | 5 | 199 | SH | DEFINED |
| RENT WAY INC | COM | 76009U104 | 40 | 7569 | SH | DEFINED |
| RENT WAY INC | COM | 76009U104 | 4 | 686 | SH | DEFINED |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 153 | 10500 | SH | DEFINED |
| REPUBLIC BANCORP INC | COM | 760282103 | 475 | 33214 | SH | DEFINED |
| REPUBLIC BANCORP INC | COM | 760282103 | 17 | 1206 | SH | DEFINED |
| REPUBLIC BANCORP KY | CL A | 760281204 | 29 | 2197 | SH | DEFINED |
| REPUBLIC BANCORP KY | CL A | 760281204 | 3 | 197 | SH | DEFINED |
| REPUBLIC BANCSHARES INC | COM | 759929102 | 24 | 1394 | SH | DEFINED |
| REPUBLIC BANCSHARES INC | COM | 759929102 | 2 | 125 | SH | DEFINED |
| REPUBLIC SVCS INC | EQUITY | 760759100 | 6750 | 411100 | SH | DEFINED |
| RESEARCH FRONTIERS INC | COM | 760911107 | 45 | 2767 | SH | DEFINED |
| RESEARCH FRONTIERS INC | COM | 760911107 | 4 | 275 | SH | DEFINED |
| RESORTQUEST INTL INC | COM | 761183102 | 43 | 14340 | SH | DEFINED |
| RESORTQUEST INTL INC | COM | 761183102 | 1 | 451 | SH | DEFINED |
| RESOURCE AMERICA INC | CL A | 761195205 | 43 | 4830 | SH | DEFINED |
| RESOURCE AMERICA INC | CL A | 761195205 | 4 | 433 | SH | DEFINED |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 34 | 1845 | SH | DEFINED |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 3 | 183 | SH | DEFINED |
| RESPIRONICS INC | COM | 761230101 | 306 | 8598 | SH | DEFINED |
| RESPIRONICS INC | COM | 761230101 | 29 | 823 | SH | DEFINED |
| RETEK INC | COM | 76128Q109 | 829 | 68130 | SH | DEFINED |
| REVLON INC | CL A | 761525500 | 12 | 2340 | SH | DEFINED |
| REVLON INC | CL A | 761525500 | 1 | 221 | SH | DEFINED |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 2001 | 85900 | SH | DEFINED |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 7051 | 123400 | SH | DEFINED |
| REYNOLDS RJ TOBACCO HOLDINGS | EQUITY | 76182K105 | 1429 | 25,000 | SH | DEFINED |
| RF MICRODEVICES INC | COM | 749941100 | 3231 | 194380 | SH | DEFINED |
| RFS HOTEL INVS INC | COM | 74955J108 | 81 | 7832 | SH | DEFINED |
| RFS HOTEL INVS INC | COM | 74955J108 | 7 | 701 | SH | DEFINED |
| RIBOZYME PHARMACEUTICALS INC | COM | 762567105 | 22 | 3191 | SH | DEFINED |
| RIBOZYME PHARMACEUTICALS INC | COM | 762567105 | 2 | 317 | SH | DEFINED |
| RICHARDSON ELECTRS LTD | COM | 763165107 | 11 | 1322 | SH | DEFINED |
| RICHARDSON ELECTRS LTD | COM | 763165107 | 1 | 127 | SH | DEFINED |
| RIGEL PHARMACEUTICALS INC | COM | 766559108 | 37 | 7379 | SH | DEFINED |
| RIGEL PHARMACEUTICALS INC | COM | 766559108 | 4 | 728 | SH | DEFINED |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 62 | 3997 | SH | DEFINED |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 6 | 358 | SH | DEFINED |
| RIGHT MGMT CONSULTANTS INC | COM | 766573109 | 54 | 1753 | SH | DEFINED |
| RIGHT MGMT CONSULTANTS INC | COM | 766573109 | 5 | 174 | SH | DEFINED |
| RIGHTCHOICE MANAGED CARE DEL | COM | 76657T102 | 57 | 1138 | SH | DEFINED |
| RIGHTCHOICE MANAGED CARE DEL | COM | 76657T102 | 5 | 109 | SH | DEFINED |
| RIVERSTONE NETWORKS COM | EQUITY | 769320102 | 8786 | 1673500 | SH | Sole |
| RIVERSTONE NETWORKS INC | EQUITY | 769320102 | 3 | 603 | SH | DEFINED |
| RIVIANA FOODS INC | COM | 769536103 | 32 | 1823 | SH | DEFINED |
| RIVIANA FOODS INC | COM | 769536103 | 3 | 163 | SH | DEFINED |
| RIVIERA HLDGS CORP | EQUITY | 769627100 | 2125 | 500,000 | SH | DEFINED |
| RJ Reynolds | EQUITY | 76182K105 | 4714 | 82,500 | SH | DEFINED |
| RLI CORP | COM | 749607107 | 85 | 2076 | SH | DEFINED |
| RLI CORP | COM | 749607107 | 8 | 186 | SH | DEFINED |
| ROADWAY CORP | COM | 769742107 | 90 | 3744 | SH | DEFINED |
| ROADWAY CORP | COM | 769742107 | 8 | 335 | SH | DEFINED |
| ROANOKE ELEC STL CORP | COM | 769841107 | 41 | 3427 | SH | DEFINED |
| ROANOKE ELEC STL CORP | COM | 769841107 | 4 | 307 | SH | DEFINED |
| ROBBINS & MYERS INC | COM | 770196103 | 58 | 2334 | SH | DEFINED |
| ROBBINS & MYERS INC | COM | 770196103 | 5 | 209 | SH | DEFINED |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 770323103 | 60 | 3,000 | SH | DEFINED |
| ROBERT HALF INTL INC | COM | 770323103 | 1484 | 74180 | SH | DEFINED |

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| ROBERT HALF INTL INC | COM | 770323103 | 10 | 520 | SH | DEFINED |
| ROCK-TENN CO | CL A | 772739207 | 40 | 3629 | SH | DEFINED |
| ROCK-TENN CO | CL A | 772739207 | 4 | 325 | SH | DEFINED |
| ROCKWELL COLLINS | EQUITY | 774341101 | 44 | 3,100 | SH | DEFINED |
| ROCKWELL COLLINS INC | COM | 774341101 | 1097 | 77250 | SH | DEFINED |
| ROCKWELL COLLINS INC | COM | 774341101 | 8 | 550 | SH | DEFINED |
| ROCKWELL INTL CORP | EQUITY | 773903109 | 46 | 3,100 | SH | DEFINED |
| ROCKWELL INTL CORP NEW | COM | 773903109 | 3161 | 215328 | SH | DEFINED |
| ROCKWELL INTL CORP NEW | COM | 773903109 | 28 | 1900 | SH | DEFINED |
| ROGERS CORP | COM | 775133101 | 124 | 4419 | SH | DEFINED |
| ROGERS CORP | COM | 775133101 | 12 | 438 | SH | DEFINED |
| ROHM & HAAS CO | EQUITY | 775371107 | 121 | 3,690 | SH | DEFINED |
| ROHM & HAAS CO | COM | 775371107 | 3051 | 93130 | SH | DEFINED |
| ROHM & HAAS CO | COM | 775371107 | 22 | 660 | SH | DEFINED |
| ROHM + HAAS CO | EQUITY | 775371107 | 4775 | 145765 | SH | DEFINED |
| ROHN INDS INC | COM | 775381106 | 12 | 4837 | SH | DEFINED |
| ROHN INDS INC | COM | 775381106 | 1 | 480 | SH | DEFINED |
| ROLLINS INC | COM | 775711104 | 613 | 39392 | SH | DEFINED |
| ROLLINS INC | COM | 775711104 | 6 | 406 | SH | DEFINED |
| ROPER INDS INC NEW | COM | 776696106 | 429 | 11908 | SH | DEFINED |
| ROPER INDS INC NEW | COM | 776696106 | 29 | 798 | SH | DEFINED |
| ROPER INDS INC NEW COM | EQUITY | 776696106 | 18283 | 508000 | SH | Sole |
| ROSLYN BANCORP INC | COM | 778162107 | 1996 | 107850 | SH | DEFINED |
| ROSLYN BANCORP INC | EQUITY | 778162107 | 3856 | 208300 | SH | DEFINED |
| ROSS STORES INC | COM | 778296103 | 3618 | 123700 | SH | DEFINED |
| Rothmans Nederld | CORPBOND | 9FI107242 | 1562 | 1,500,000 | PRN | DEFINED |
| ROWAN COS INC | COM | 779382100 | 747 | 60360 | SH | DEFINED |
| ROWAN COS INC | COM | 779382100 | 9 | 690 | SH | DEFINED |
| ROWAN COS. INC. | EQUITY | 779382100 | 19 | 1,500 | SH | DEFINED |
| ROXIO INC | COM | 780008108 | 73 | 4809 | SH | DEFINED |
| ROXIO INC | COM | 780008108 | 7 | 464 | SH | DEFINED |
| ROYAL BANCSHARES PA INC | CL A | 780081105 | 20 | 1103 | SH | DEFINED |
| ROYAL BANCSHARES PA INC | CL A | 780081105 | 2 | 99 | SH | DEFINED |
| Royal Caribbean | CORPBOND | 780153AG7 | 1346 | 2,000,000 | PRN | DEFINED |
| Royal Caribbean | CORPBOND | 780153AH5 | 920 | 1,375,000 | PRN | DEFINED |
| Royal Caribbean | CORPBOND | 780153AL6 | 2679 | 3,500,000 | PRN | DEFINED |
| ROYAL CARIBBEAN CRUISES LTD | EQUITY | V7780T103 | 1113 | 110100 | SH | DEFINED |
| ROYAL DUTCH PETE CO | NY REG GLD1.25 | 780257804 | 1025 | 20392 | SH | DEFINED |
| ROYAL DUTCH PETE CO | NY REG GLD1.25 | 780257804 | 49343 | 981944 | SH | DEFINED |
| ROYAL DUTCH PETE CO | NY REG GLD1.25 | 780257804 | 321 | 6390 | SH | DEFINED |
| ROYAL DUTCH PETRO-NY SHRS | EQUITY | 780257804 | 1789 | 35,600 | SH | DEFINED |
| RPC INC | COM | 749660106 | 38 | 3032 | SH | DEFINED |
| RPC INC | COM | 749660106 | 4 | 301 | SH | DEFINED |
| RPM INC OHIO | COM | 749685103 | 1432 | 151491 | SH | DEFINED |
| RPM INC OHIO | COM | 749685103 | 26 | 2777 | SH | DEFINED |
| RSA SEC INC | COM | 749719100 | 902 | 67000 | SH | DEFINED |
| RTI INTL METALS INC | COM | 74973W107 | 55 | 6567 | SH | DEFINED |
| RTI INTL METALS INC | COM | 74973W107 | 5 | 588 | SH | DEFINED |
| RUBY TUESDAY INC | COM | 781182100 | 286 | 18190 | SH | DEFINED |
| RUBY TUESDAY INC | COM | 781182100 | 27 | 1745 | SH | DEFINED |
| RUDDICK CORP | COM | 781258108 | 975 | 63723 | SH | DEFINED |
| RUDDICK CORP | COM | 781258108 | 13 | 853 | SH | DEFINED |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 67 | 2706 | SH | DEFINED |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 7 | 269 | SH | DEFINED |
| RURAL CELLULAR CORP | CL A | 781904107 | 48 | 1971 | SH | DEFINED |
| RURAL CELLULAR CORP | CL A | 781904107 | 5 | 196 | SH | DEFINED |
| RUSS BERRIE & CO | COM | 782233100 | 77 | 2882 | SH | DEFINED |
| RUSS BERRIE & CO | COM | 782233100 | 7 | 258 | SH | DEFINED |

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| RUSSELL CORP | COM | 782352108 | 100 | 7291 | SH | DEFINED |
| RUSSELL CORP | COM | 782352108 | 9 | 653 | SH | DEFINED |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 164 | 9582 | SH | DEFINED |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 14 | 828 | SH | DEFINED |
| RYDER SYS INC | COM | 783549108 | 954 | 47748 | SH | DEFINED |
| RYDER SYS INC | COM | 783549108 | 32 | 1611 | SH | DEFINED |
| RYDER SYSTEMS INC | EQUITY | 783549108 | 20 | 1,000 | SH | DEFINED |
| RYERSON TULL INC NEW | COM | 78375P107 | 85 | 7010 | SH | DEFINED |
| RYERSON TULL INC NEW | COM | 78375P107 | 8 | 628 | SH | DEFINED |
| RYLAND GROUP INC | COM | 783764103 | 200 | 4202 | SH | DEFINED |
| RYLAND GROUP INC | COM | 783764103 | 18 | 376 | SH | DEFINED |
| RYLAND GROUP INC COM | EQUITY | 783764103 | 10487 | 219900 | SH | Sole |
| S & T BANCORP INC | COM | 783859101 | 171 | 7301 | SH | DEFINED |
| S & T BANCORP INC | COM | 783859101 | 16 | 664 | SH | DEFINED |
| S Y BANCORP INC | COM | 785060104 | 50 | 1560 | SH | DEFINED |
| S Y BANCORP INC | COM | 785060104 | 5 | 155 | SH | DEFINED |
| S&P 500 DEPOS RECEIPT | EQUITY | 78462F103 | 245 | 2,350 | SH | DEFINED |
| S1 CORPORATION | COM | 78463B101 | 147 | 17428 | SH | DEFINED |
| S1 CORPORATION | COM | 78463B101 | 14 | 1651 | SH | DEFINED |
| SABA SOFTWARE INC | COM | 784932105 | 80 | 40349 | SH | DEFINED |
| SABA SOFTWARE INC | COM | 784932105 | 1 | 683 | SH | DEFINED |
| SABRE HLDGS CORP | CL A | 785905100 | 2551 | 95393 | SH | DEFINED |
| SABRE HLDGS CORP | CL A | 785905100 | 11 | 399 | SH | DEFINED |
| SABRE HOLDINGS CORP | EQUITY | 785905100 | 59 | 2,212 | SH | DEFINED |
| Safeco Capital I | CORPBOND | 786427AC8 | 6784 | 7,500,000 | PRN | DEFINED |
| SAFECO CORP | EQUITY | 786429100 | 64 | 2,100 | SH | DEFINED |
| SAFECO CORP | COM | 786429100 | 1638 | 53990 | SH | DEFINED |
| SAFECO CORP | COM | 786429100 | 12 | 380 | SH | DEFINED |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 65 | 36869 | SH | DEFINED |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 6 | 3302 | SH | DEFINED |
| SAFENET INC | COM | 78645R107 | 13 | 2195 | SH | DEFINED |
| SAFEWAY INC | COM NEW | 786514208 | 12144 | 305740 | SH | DEFINED |
| SAFEWAY INC | COM NEW | 786514208 | 110 | 2760 | SH | DEFINED |
| SAFEWAY INC NEW | EQUITY | 786514208 | 26986 | 679,418 | SH | DEFINED |
| SAGA COMMUNICATIONS | CL A | 786598102 | 48 | 2764 | SH | DEFINED |
| SAGA COMMUNICATIONS | CL A | 786598102 | 5 | 274 | SH | DEFINED |
| SAGE INC | COM | 786632109 | 49 | 3203 | SH | DEFINED |
| SAGE INC | COM | 786632109 | 5 | 318 | SH | DEFINED |
| SAKS INC | COM | 79377W108 | 831 | 166100 | SH | DEFINED |
| SALEM COMMUNICATIONS CORP DEL | CL A | 794093104 | 49 | 2502 | SH | DEFINED |
| SALEM COMMUNICATIONS CORP DEL | CL A | 794093104 | 5 | 248 | SH | DEFINED |
| SALIX PHARMACEUTICALS ORD | EQUITY | G77770108 | 4005 | 300000 | SH | Sole |
| SALTON INC | COM | 795757103 | 16 | 1856 | SH | DEFINED |
| SALTON INC | COM | 795757103 | 1 | 166 | SH | DEFINED |
| SAN PAOLO-IMI S P A | SPONSORED ADR | 799175104 | 76 | 3660 | SH | DEFINED |
| SANCHEZ COMPUTER ASSOCS INC | COM | 799702105 | 28 | 3730 | SH | DEFINED |
| SANCHEZ COMPUTER ASSOCS INC | COM | 799702105 | 3 | 370 | SH | DEFINED |
| SANDERSON FARMS INC | COM | 800013104 | 21 | 1499 | SH | DEFINED |
| SANDERSON FARMS INC | COM | 800013104 | 2 | 134 | SH | DEFINED |
| SANDISK CORP | COM | 80004C101 | 785 | 79600 | SH | DEFINED |
| SANDY SPRING BANCORP INC | COM | 800363103 | 114 | 2879 | SH | DEFINED |
| SANDY SPRING BANCORP INC | COM | 800363103 | 11 | 270 | SH | DEFINED |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 21 | 2795 | SH | DEFINED |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 2 | 276 | SH | DEFINED |

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| SANGSTAT MED CORP | COM | 801003104 | 90 | 4895 | SH | DEFINED |
| SANGSTAT MED CORP | COM | 801003104 | 9 | 486 | SH | DEFINED |
| SANMINA CORP | COM | 800907107 | 1919 | 141310 | SH | DEFINED |
| SANMINA CORP | COM | 800907107 | 13 | 950 | SH | DEFINED |
| SANMINA CORPORATION | EQUITY | 800907107 | 71 | 5,200 | SH | DEFINED |
| SANTANDER BANCORP | COM | 802809103 | 49 | 2492 | SH | DEFINED |
| SANTANDER BANCORP | COM | 802809103 | 4 | 223 | SH | DEFINED |
| SANYO ELEC LTD | ADR 5 COM | 803038306 | 62 | 3400 | SH | DEFINED |
| SAPIENT CORP | EQUITY | 803062108 | 8 | 2,080 | SH | DEFINED |
| SAPIENT CORP | COM | 803062108 | 286 | 74358 | SH | DEFINED |
| SAPIENT CORP | COM | 803062108 | 10 | 2595 | SH | DEFINED |
| SAPPI LTD - SPON ADR | EQUITY | 803069202 | 317 | 36,000 | SH | DEFINED |
| SARA LEE CORP | EQUITY | 803111103 | 277 | 13,000 | SH | DEFINED |
| SARA LEE CORP | COM | 803111103 | 9903 | 464930 | SH | DEFINED |
| SARA LEE CORP | COM | 803111103 | 69 | 3240 | SH | DEFINED |
| SATCON TECHNOLOGY CORP | COM | 803893106 | 13 | 2387 | SH | DEFINED |
| SATCON TECHNOLOGY CORP | COM | 803893106 | 1 | 237 | SH | DEFINED |
| SAUER-DANFOSS INC | COM | 804137107 | 25 | 3188 | SH | DEFINED |
| SAUER-DANFOSS INC | COM | 804137107 | 2 | 286 | SH | DEFINED |
| SAUL CTRS INC | COM | 804395101 | 61 | 3212 | SH | DEFINED |
| SAUL CTRS INC | COM | 804395101 | 6 | 291 | SH | DEFINED |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 147 | 10985 | SH | DEFINED |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 15 | 1090 | SH | DEFINED |
| SBA COMMUNICATIONS CRP COM | EQUITY | 78388J106 | 42688 | 3197600 | SH | Sole |
| SBC COMMUNICATIONS INC | EQUITY | 78387G103 | 19574 | 415,409 | SH | DEFINED |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 86992 | 1846186 | SH | DEFINED |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 688 | 14610 | SH | DEFINED |
| SBC COMMUNICATIONS INC | EQUITY | 78387G103 | 9606 | 336911 | SH | DEFINED |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 47 | 4195 | SH | DEFINED |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 4 | 401 | SH | DEFINED |
| SCANA CORP NEW | COM | 80589M102 | 3114 | 122700 | SH | DEFINED |
| SCANSOURCE INC | COM | 806037107 | 73 | 1619 | SH | DEFINED |
| SCANSOURCE INC | COM | 806037107 | 7 | 151 | SH | DEFINED |
| SCHAWK INC | CL A | 806373106 | 25 | 2545 | SH | DEFINED |
| SCHAWK INC | CL A | 806373106 | 2 | 253 | SH | DEFINED |
| SCHEIN HENRY INC | COM | 806407102 | 1922 | 49800 | SH | DEFINED |
| SCHERING PLOUGH | EQUITY | 806605101 | 9552 | 257,470 | SH | DEFINED |
| SCHERING PLOUGH CORP | COM | 806605101 | 30864 | 831905 | SH | DEFINED |
| SCHERING PLOUGH CORP | COM | 806605101 | 255 | 6860 | SH | DEFINED |
| SCHERING PLOUGH CORP | EQUITY | 806605101 | 7034 | 189390 | SH | DEFINED |
| SCHLUMBERGER | EQUITY | 806857108 | 434 | 9,500 | SH | DEFINED |
| SCHLUMBERGER | EQUITY | 809857108 | 1597 | 56700 | SH | DEFINED |
| SCHLUMBERGER LTD | EQUITY | 806857108 | 46 | 1000 | SH | DEFINED |
| SCHLUMBERGER LTD | COM | 806857108 | 12451 | 272440 | SH | DEFINED |
| SCHLUMBERGER LTD | COM | 806857108 | 106 | 2320 | SH | DEFINED |
| SCHOLASTIC CORP | COM | 807066105 | 2148 | 49368 | SH | DEFINED |
| SCHOLASTIC CORP | COM | 807066105 | 33 | 748 | SH | DEFINED |
| SCHOOL SPECIALTY INC | COM | 807863105 | 283 | 9245 | SH | DEFINED |
| SCHOOL SPECIALTY INC | COM | 807863105 | 13 | 434 | SH | DEFINED |
| SCHULER HOMES INC | CL A | 808188106 | 114 | 9386 | SH | DEFINED |
| SCHULER HOMES INC | CL A | 808188106 | 10 | 841 | SH | DEFINED |
| SCHULMAN A INC | COM | 808194104 | 445 | 43369 | SH | DEFINED |
| SCHULMAN A INC | COM | 808194104 | 8 | 821 | SH | DEFINED |
| SCHWAB (CHARLES) CORP | EQUITY | 808513105 | 265 | 23,050 | SH | DEFINED |
| SCHWAB CHARLES CORP | EQUITY | 808513105 | 2842 | 135800 | SH | DEFINED |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 6739 | 586030 | SH | DEFINED |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 47 | 4130 | SH | DEFINED |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 110 | 4655 | SH | DEFINED |

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| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 10 | 417 | SH | DEFINED |
| SCI SYS INC | COM | 783890106 | 3100 | 172200 | SH | DEFINED |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 31 | 9154 | SH | DEFINED |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 3 | 908 | SH | DEFINED |
| SCIENTIFIC ATLANTA | EQUITY | 080855104 | 17 | 970 | SH | DEFINED |
| SCIENTIFIC ATLANTA INC | EQUITY | 808655104 | 47 | 2,700 | SH | DEFINED |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 1965 | 111950 | SH | DEFINED |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 16 | 910 | SH | DEFINED |
| SCIENTIFIC ATLANTA INC | EQUITY | 808655104 | 345 | 50500 | SH | DEFINED |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 18 | 4424 | SH | DEFINED |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 2 | 439 | SH | DEFINED |
| SCIENTIFIC LEARNING CORP | EQUITY | 808760102 | 119 | 2520 | SH | DEFINED |
| SCIOS INC | COM | 808905103 | 210 | 12663 | SH | DEFINED |
| SCIOS INC | COM | 808905103 | 21 | 1256 | SH | DEFINED |
| SCM MICROSYSTEMS INC | COM | 784018103 | 30 | 4808 | SH | DEFINED |
| SCM MICROSYSTEMS INC | COM | 784018103 | 3 | 431 | SH | DEFINED |
| SCOTTISH ANNUITY&LIFE ORD | EQUITY | G7885T104 | 4659 | 307500 | SH | Sole |
| SCOTTS CO | CL A | 810186106 | 159 | 4653 | SH | DEFINED |
| SCOTTS CO | CL A | 810186106 | 15 | 435 | SH | DEFINED |
| SCP POOL CORP | COM | 784028102 | 119 | 5562 | SH | DEFINED |
| SCP POOL CORP | COM | 784028102 | 12 | 552 | SH | DEFINED |
| SCPIE HLDGS INC | COM | 78402P104 | 45 | 2771 | SH | DEFINED |
| SCPIE HLDGS INC | COM | 78402P104 | 4 | 248 | SH | DEFINED |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 1704 | 27980 | SH | DEFINED |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 24 | 400 | SH | DEFINED |
| SEABOARD CORP | COM | 811543107 | 24 | 114 | SH | DEFINED |
| SEABOARD CORP | COM | 811543107 | 2 | 10 | SH | DEFINED |
| SEACHANGE INTL INC | COM | 811699107 | 118 | 6764 | SH | DEFINED |
| SEACHANGE INTL INC | COM | 811699107 | 8 | 483 | SH | DEFINED |
| SEACHANGE INTL INC COM | EQUITY | 811699107 | 3873 | 221700 | SH | Sole |
| SEACOAST BKG CORP FLA | CL A | 811707108 | 48 | 1134 | SH | DEFINED |
| SEACOAST BKG CORP FLA | CL A | 811707108 | 4 | 103 | SH | DEFINED |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 116 | 7809 | SH | DEFINED |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 10 | 699 | SH | DEFINED |
| SEACOR SMIT INC | COM | 811904101 | 371 | 10391 | SH | DEFINED |
| SEACOR SMIT INC | COM | 811904101 | 16 | 458 | SH | DEFINED |
| SEALED AIR CORP NEW | COM | 81211K100 | 1294 | 35450 | SH | DEFINED |
| SEALED AIR CORP NEW | COM | 81211K100 | 9 | 250 | SH | DEFINED |
| SEALED AIR CORP. (new) | EQUITY | 81211K100 | 51 | 1,400 | SH | DEFINED |
| SEARS ROEBUCK & CO | COM | 812387108 | 10391 | 299968 | SH | DEFINED |
| SEARS ROEBUCK & CO | COM | 812387108 | 63 | 1810 | SH | DEFINED |
| SEARS ROEBUCK & CO COM | EQUITY | 812387108 | 2771 | 80000 | SH | Sole |
| Sears Roebuck Accep Corp | CORPBOND | 812404AX9 | 5465 | 6,000,000 | PRN | DEFINED |
| SEARS, ROEBUCK | EQUITY | 812387108 | 191 | 5,500 | SH | DEFINED |
| SEATTLE GENETICS INC | COM | 812578102 | 10 | 1996 | SH | DEFINED |
| SEATTLE GENETICS INC | COM | 812578102 | 1 | 197 | SH | DEFINED |
| SECOND BANCORP INC | COM | 813114105 | 56 | 2736 | SH | DEFINED |
| SECOND BANCORP INC | COM | 813114105 | 5 | 245 | SH | DEFINED |
| SECURE COMPUTING CORP | COM | 813705100 | 77 | 7908 | SH | DEFINED |
| SECURE COMPUTING CORP | COM | 813705100 | 8 | 785 | SH | DEFINED |
| SEEBEYOND TECHNOLOGIES CORP | COM | 815704101 | 14 | 7869 | SH | DEFINED |
| SEEBEYOND TECHNOLOGIES CORP | COM | 815704101 | 1 | 781 | SH | DEFINED |
| SEI INVESTMENTS CO | COM | 784117103 | 4067 | 127100 | SH | DEFINED |
| SEITEL INC | COM NEW | 816074306 | 63 | 6268 | SH | DEFINED |
| SEITEL INC | COM NEW | 816074306 | 6 | 561 | SH | DEFINED |
| SELECT MEDICAL CORP | COM | 816196109 | 41 | 2632 | SH | DEFINED |
| SELECT MEDICAL CORP | COM | 816196109 | 4 | 261 | SH | DEFINED |
| SELECT MEDICAL CORP COM | EQUITY | 816196109 | 6536 | 415000 | SH | Sole |

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| SELECTICA INC | COM | 816288104 | 13 | 5453 | SH | DEFINED |
| SELECTICA INC | COM | 816288104 | 1 | 488 | SH | DEFINED |
| SELECTIVE INS GROUP INC | COM | 816300107 | 186 | 7969 | SH | DEFINED |
| SELECTIVE INS GROUP INC | COM | 816300107 | 17 | 714 | SH | DEFINED |
| SEMCO ENERGY INC | COM | 78412D109 | 81 | 5677 | SH | DEFINED |
| SEMCO ENERGY INC | COM | 78412D109 | 7 | 508 | SH | DEFINED |
| SEMITOOL INC | COM | 816909105 | 42 | 4365 | SH | DEFINED |
| SEMITOOL INC | COM | 816909105 | 4 | 433 | SH | DEFINED |
| SEMPRA ENERGY | EQUITY | 816851109 | 85 | 3,430 | SH | DEFINED |
| SEMPRA ENERGY | COM | 816851109 | 4021 | 162480 | SH | DEFINED |
| SEMPRA ENERGY | COM | 816851109 | 15 | 610 | SH | DEFINED |
| SEMTECH CORP | COM | 816850101 | 2302 | 81100 | SH | DEFINED |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 55 | 4081 | SH | DEFINED |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 5 | 405 | SH | DEFINED |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 1320 | 70843 | SH | DEFINED |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 24 | 1306 | SH | DEFINED |
| SENSORMATIC ELECTRS CORP | COM | 817265101 | 3288 | 139458 | SH | DEFINED |
| SENSORMATIC ELECTRS CORP | COM | 817265101 | 61 | 2595 | SH | DEFINED |
| SEPRACOR INC | COM | 817315104 | 3274 | 91200 | SH | DEFINED |
| SEQUA CORPORATION | CL A | 817320104 | 602 | 13299 | SH | DEFINED |
| SEQUA CORPORATION | CL A | 817320104 | 4 | 98 | SH | DEFINED |
| SEQUENOM INC | COM | 817337108 | 37 | 5348 | SH | DEFINED |
| SEQUENOM INC | COM | 817337108 | 4 | 528 | SH | DEFINED |
| SERENA SOFTWARE INC | COM | 817492101 | 51 | 4407 | SH | DEFINED |
| SERENA SOFTWARE INC | COM | 817492101 | 5 | 437 | SH | DEFINED |
| SEROLOGICALS CORP | COM | 817523103 | 92 | 5074 | SH | DEFINED |
| SEROLOGICALS CORP | COM | 817523103 | 9 | 503 | SH | DEFINED |
| SERONO SA | EQUITY | 81752M101 | 4161 | 161400 | SH | DEFINED |
| SHAW GROUP INC | COM | 820280105 | 437 | 15500 | SH | DEFINED |
| SHAW GROUP INC | EQUITY | 820280105 | 5797 | 217174 | SH | DEFINED |
| SHERWIN WILLIAMS CO | COM | 824348106 | 2193 | 98690 | SH | DEFINED |
| SHERWIN WILLIAMS CO | COM | 824348106 | 10 | 470 | SH | DEFINED |
| SHERWIN WILLIAMS CO | EQUITY | 824348106 | 4499 | 250794 | SH | DEFINED |
| SHERWIN-WILLIAMS | EQUITY | 824348106 | 58 | 2,600 | SH | DEFINED |
| SHOPKO STORES INC | COM | 824911101 | 70 | 8463 | SH | DEFINED |
| SHOPKO STORES INC | COM | 824911101 | 6 | 758 | SH | DEFINED |
| SHUFFLE MASTER INC | EQUITY | 825549108 | 3532 | 280100 | SH | Sole |
| SHUFFLE MASTER INC | COM | 825549108 | 60 | 4762 | SH | DEFINED |
| SHUFFLE MASTER INC | COM | 825549108 | 6 | 473 | SH | DEFINED |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 283 | 9399 | SH | DEFINED |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 24 | 812 | SH | DEFINED |
| SIDERCA S.A.I.C ADR | EQUITY | 825863103 | 339 | 25,700 | SH | DEFINED |
| SIEBEL SYS INC | COM | 826170102 | 2619 | 201320 | SH | DEFINED |
| SIEBEL SYS INC | COM | 826170102 | 18 | 1350 | SH | DEFINED |
| SIEBEL SYS INC | EQUITY | 826170102 | 3296 | 209700 | SH | DEFINED |
| SIEBEL SYSTEMS INC | EQUITY | 826170102 | 98 | 7,500 | SH | DEFINED |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 62 | 7498 | SH | DEFINED |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 6 | 671 | SH | DEFINED |
| SIERRA PAC RES NEW | COM | 826428104 | 2932 | 194169 | SH | DEFINED |
| SIERRA PAC RES NEW | COM | 826428104 | 41 | 2689 | SH | DEFINED |
| SIERRA PAC RES NEW | EQUITY | 826428104 | 1012 | 40000 | SH | DEFINED |
| SIGMA ALDRICH CORP | COM | 826552101 | 3287 | 72730 | SH | DEFINED |
| SIGMA ALDRICH CORP | COM | 826552101 | 38 | 850 | SH | DEFINED |
| SIGMA-ALDRICH | EQUITY | 826552101 | 59 | 1,300 | SH | DEFINED |
| SIGNALSOFT CORP | COM | 82668M102 | 20 | 5174 | SH | DEFINED |

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| SIGNALSOFT CORP | COM | 82668M102 | 2 | 497 | SH | DEFINED |
| SILGAN HOLDINGS INC | COM | 827048109 | 56 | 3050 | SH | DEFINED |
| SILGAN HOLDINGS INC | COM | 827048109 | 5 | 273 | SH | DEFINED |
| SILICON GRAPHICS INC | COM | 827056102 | 28 | 61422 | SH | DEFINED |
| SILICON GRAPHICS INC | COM | 827056102 | 3 | 5500 | SH | DEFINED |
| SILICON IMAGE INC | COM | 82705T102 | 87 | 41506 | SH | DEFINED |
| SILICON IMAGE INC | COM | 82705T102 | 3 | 1350 | SH | DEFINED |
| SILICON LABORATORIES INC | COM | 826919102 | 34 | 2455 | SH | DEFINED |
| SILICON LABORATORIES INC | COM | 826919102 | 3 | 244 | SH | DEFINED |
| SILICON STORAGE TECHNOLOGY INC | COM | 827057100 | 100 | 21667 | SH | DEFINED |
| SILICON STORAGE TECHNOLOGY INC | COM | 827057100 | 10 | 2150 | SH | DEFINED |
| SILICON VY BANCSHARES | COM | 827064106 | 2191 | 108470 | SH | DEFINED |
| SILICON VY BANCSHARES | COM | 827064106 | 30 | 1503 | SH | DEFINED |
| SILICONIX INC | COM NEW | 827079203 | 34 | 1661 | SH | DEFINED |
| SILICONIX INC | COM NEW | 827079203 | 3 | 165 | SH | DEFINED |
| SIMMONS 1ST NATL CORP | CL A \$5 PAR | 828730200 | 81 | 2280 | SH | DEFINED |
| SIMMONS 1ST NATL CORP | CL A \$5 PAR | 828730200 | 7 | 205 | SH | DEFINED |
| SIMON PPTY GROUP | EQUITY | 828806109 | 37646 | 1398950 | SH | Sole |
| SIMON PPTY GROUP INC NEW | EQUITY | 828806109 | 3064 | 180800 | SH | DEFINED |
| SIMPLEX SOLUTIONS INC | COM | 828854109 | 18 | 1162 | SH | DEFINED |
| SIMPLEX SOLUTIONS INC | COM | 828854109 | 2 | 112 | SH | DEFINED |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 112 | 2112 | SH | DEFINED |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 10 | 198 | SH | DEFINED |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 62 | 7652 | SH | DEFINED |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 6 | 685 | SH | DEFINED |
| SIPEX CORP | COM | 829909100 | 48 | 7495 | SH | DEFINED |
| SIPEX CORP | COM | 829909100 | 4 | 696 | SH | DEFINED |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 48 | 13364 | SH | DEFINED |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 5 | 1326 | SH | DEFINED |
| SITEL CORP | COM | 82980K107 | 16 | 17508 | SH | DEFINED |
| SITEL CORP | COM | 82980K107 | 1 | 1568 | SH | DEFINED |
| SIX FLAGS INC | COM | 83001P109 | 1447 | 118325 | SH | DEFINED |
| SJNB FINL CORP | COM | 784273104 | 34 | 812 | SH | DEFINED |
| SJNB FINL CORP | COM | 784273104 | 3 | 77 | SH | DEFINED |
| SJW CORP | COM | 784305104 | 51 | 625 | SH | DEFINED |
| SJW CORP | COM | 784305104 | 5 | 56 | SH | DEFINED |
| SKECHERS U S A INC | CL A | 830566105 | 120 | 10274 | SH | DEFINED |
| SKECHERS U S A INC | CL A | 830566105 | 5 | 449 | SH | DEFINED |
| SKILLSOFT CORP | COM | 83066P101 | 19 | 1193 | SH | DEFINED |
| SKILLSOFT CORP | COM | 83066P101 | 2 | 118 | SH | DEFINED |
| SKILLSOFT CORP COM | EQUITY | 83066P101 | 4521 | 282900 | SH | Sole |
| SKYLINE CORP | COM | 830830105 | 52 | 1965 | SH | DEFINED |
| SKYLINE CORP | COM | 830830105 | 5 | 176 | SH | DEFINED |
| SKYWEST INC | EQUITY | 830879102 | 3316 | 189285 | SH | DEFINED |
| SL GREEN RLTY CORP | COM | 78440X101 | 424 | 13464 | SH | DEFINED |
| SL GREEN RLTY CORP | COM | 78440X101 | 22 | 706 | SH | DEFINED |
| SL GREEN RLTY CORP COM | EQUITY | 78440X101 | 7741 | 245600 | SH | Sole |
| SLI INC | COM | 78442T108 | 20 | 7565 | SH | DEFINED |
| SLI INC | COM | 78442T108 | 2 | 683 | SH | DEFINED |
| SMART & FINAL INC | COM | 831683107 | 37 | 3682 | SH | DEFINED |
| SMART & FINAL INC | COM | 831683107 | 3 | 330 | SH | DEFINED |
| SMARTFORCE PUB LTD CO | SPONSORED ADR | 83170A206 | 221 | 13525 | SH | DEFINED |
| SMITH A O | COM | 831865209 | 54 | 3105 | SH | DEFINED |
| SMITH A O | COM | 831865209 | 5 | 278 | SH | DEFINED |
| SMITH CHARLES E RESDNTL RLTY | COM | 832197107 | 290 | 5631 | SH | DEFINED |
| SMITH CHARLES E RESDNTL RLTY | COM | 832197107 | 31 | 599 | SH | DEFINED |
| SMITH INTL INC | COM | 832110100 | 2435 | 66900 | SH | DEFINED |

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| SMITH INTL INC | EQUITY | 832110100 | 72 | 3000 | SH | DEFINED |
| SMUCKER J M CO | COM | 832696306 | 875 | 34113 | SH | DEFINED |
| SMUCKER J M CO | COM | 832696306 | 14 | 528 | SH | DEFINED |
| SMURFIT-STONE CONTAINER CORP | EQUITY | 832727101 | 16350 | 1,235,790 | SH | DEFINED |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 189 | 14310 | SH | DEFINED |
| SNAP ON INC | COM | 833034101 | 545 | 24390 | SH | DEFINED |
| SNAP ON INC | COM | 833034101 | 4 | 170 | SH | DEFINED |
| SNAP-ON INC. | EQUITY | 833034101 | 20 | 900 | SH | DEFINED |
| SOC QUIMICA Y MINERA CHIL-SPON ADR | EQUITY | 833635105 | 514 | 30,330 | SH | DEFINED |
| SOLA INTL INC | COM | 834092108 | 107 | 7061 | SH | DEFINED |
| SOLA INTL INC | COM | 834092108 | 10 | 632 | SH | DEFINED |
| SOLECTRON CORP | EQUITY | 834182107 | 127 | 10,900 | SH | DEFINED |
| SOLECTRON CORP | COM | 834182107 | 3249 | 278925 | SH | DEFINED |
| SOLECTRON CORP | COM | 834182107 | 23 | 1950 | SH | DEFINED |
| SOLUTIA INC | COM | 834376105 | 1504 | 121300 | SH | DEFINED |
| SOMERA COMMUNICATION | COM | 834458101 | 36 | 8376 | SH | DEFINED |
| SOMERA COMMUNICATION | COM | 834458101 | 4 | 831 | SH | DEFINED |
| SONG NETWORKS HLDG AKTIR ADR | EQUITY | 83544Q101 | 52 | 140,901 | SH | DEFINED |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 97 | 7111 | SH | DEFINED |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 9 | 644 | SH | DEFINED |
| SONIC CORP | COM | 835451105 | 437 | 14426 | SH | DEFINED |
| SONIC CORP | COM | 835451105 | 17 | 568 | SH | DEFINED |
| SONICBLUE INC | COM | 83546Q109 | 28 | 25385 | SH | DEFINED |
| SONICBLUE INC | COM | 83546Q109 | 2 | 2267 | SH | DEFINED |
| SONICWALL INC | COM | 835470105 | 237 | 19984 | SH | DEFINED |
| SONICWALL INC | COM | 835470105 | 13 | 1119 | SH | DEFINED |
| SONOCO PRODS CO | COM | 835495102 | 2620 | 111500 | SH | DEFINED |
| SONOSITE INC | COM | 83568G104 | 53 | 2583 | SH | DEFINED |
| SONOSITE INC | COM | 83568G104 | 6 | 284 | SH | DEFINED |
| | | | | | | |
| SORRENTO NETWORKS CORP | COM | 83586Q100 | 8 | 3995 | SH | DEFINED |
| SORRENTO NETWORKS CORP | COM | 83586Q100 | 1 | 358 | SH | DEFINED |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 929 | 77498 | SH | DEFINED |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 7 | 565 | SH | DEFINED |
| SOUNDVIEW TECHNOLOGY GROUP NEW | COM | 83611Q109 | 33 | 16499 | SH | DEFINED |
| SOUNDVIEW TECHNOLOGY GROUP NEW | COM | 83611Q109 | 3 | 1477 | SH | DEFINED |
| SOUTH FINL GROUP INC | COM | 837841105 | 212 | 13378 | SH | DEFINED |
| SOUTH FINL GROUP INC | COM | 837841105 | 18 | 1158 | SH | DEFINED |
| SOUTH JERSEY INDS INC | COM | 838518108 | 112 | 3668 | SH | DEFINED |
| SOUTH JERSEY INDS INC | COM | 838518108 | 10 | 328 | SH | DEFINED |
| SOUTHERN CO | EQUITY | 842587107 | 26937 | 1,123,330 | SH | DEFINED |
| SOUTHERN CO | COM | 842587107 | 6945 | 289630 | SH | DEFINED |
| SOUTHERN CO | COM | 842587107 | 49 | 2040 | SH | DEFINED |
| SOUTHERN CO AIRLS CO | EQUITY | 842557107 | 1659 | 111800 | SH | DEFINED |
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 42 | 4426 | SH | DEFINED |
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 4 | 396 | SH | DEFINED |
| SOUTHERN UN CO NEW | COM | 844030106 | 212 | 10112 | SH | DEFINED |
| SOUTHERN UN CO NEW | COM | 844030106 | 19 | 905 | SH | DEFINED |
| SOUTHTRUST CORP | EQUITY | 844730101 | 143 | 5,600 | SH | DEFINED |
| SOUTHTRUST CORP | COM | 844730101 | 4239 | 166440 | SH | DEFINED |
| SOUTHTRUST CORP | COM | 844730101 | 26 | 1010 | SH | DEFINED |
| SOUTHWEST AIRLINES | EQUITY | 844741108 | 187 | 12,575 | SH | DEFINED |
| SOUTHWEST AIRLS CO | COM | 844741108 | 5167 | 348210 | SH | DEFINED |
| SOUTHWEST AIRLS CO | COM | 844741108 | 34 | 2265 | SH | DEFINED |
| SOUTHWEST AIRLS CO | EQUITY | 844741108 | 6560 | 381800 | SH | DEFINED |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 226 | 7600 | SH | DEFINED |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 21 | 707 | SH | DEFINED |
| SOUTHWEST GAS CORP | COM | 844895102 | 193 | 9084 | SH | DEFINED |
| SOUTHWEST GAS CORP | COM | 844895102 | 17 | 813 | SH | DEFINED |

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| SOUTHWEST SECS GROUP INC | COM | 845224104 | 385 | 22390 | SH | DEFINED |
| SOUTHWEST SECS GROUP INC | COM | 845224104 | 7 | 384 | SH | DEFINED |
| Southwestern Elec | CORPBOND | 845437AT9 | 4612 | 5,000,000 | PRN | DEFINED |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 85 | 7184 | SH | DEFINED |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 8 | 709 | SH | DEFINED |
| SOVEREIGN BANCORP INC | COM | 845905108 | 2746 | 289100 | SH | DEFINED |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 106 | 3832 | SH | DEFINED |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 9 | 343 | SH | DEFINED |
| SPANISH BROADCASTING SYS INC | CL A | 846425882 | 78 | 11022 | SH | DEFINED |
| SPANISH BROADCASTING SYS INC | CL A | 846425882 | 7 | 1041 | SH | DEFINED |
| SPARTAN STORES INC | COM | 846822104 | 74 | 6092 | SH | DEFINED |
| SPARTAN STORES INC | COM | 846822104 | 7 | 546 | SH | DEFINED |
| SPARTECH CORP | COM NEW | 847220209 | 86 | 4177 | SH | DEFINED |
| SPARTECH CORP | COM NEW | 847220209 | 8 | 377 | SH | DEFINED |
| SPDR TR | UNIT SER 1 | 78462F103 | 42 | 400 | SH | DEFINED |
| SPECIALTY LABORATORIES INC | COM | 84749R100 | 40 | 1460 | SH | DEFINED |
| SPECIALTY LABORATORIES INC | COM | 84749R100 | 4 | 141 | SH | DEFINED |
| SPECTRALINK CORP | COM | 847580107 | 65 | 4264 | SH | DEFINED |
| SPECTRALINK CORP | COM | 847580107 | 6 | 423 | SH | DEFINED |
| SPECTRA-PHYSICS INC | COM | 847568102 | 19 | 1047 | SH | DEFINED |
| SPECTRA-PHYSICS INC | COM | 847568102 | 2 | 104 | SH | DEFINED |
| SPECTRASITE HLDGS INC | COM | 84760T100 | 48 | 19768 | SH | DEFINED |
| SPECTRASITE HLDGS INC | COM | 84760T100 | 5 | 1873 | SH | DEFINED |
| SPECTRIAN CORP | COM | 847608106 | 36 | 3611 | SH | DEFINED |
| SPECTRIAN CORP | COM | 847608106 | 3 | 323 | SH | DEFINED |
| SPEECHWORKS INTL INC | COM | 84764M101 | 34 | 6837 | SH | DEFINED |
| SPEECHWORKS INTL INC | COM | 84764M101 | 3 | 678 | SH | DEFINED |
| SPEECHWORKS INTL INC COM | EQUITY | 84764M101 | 3254 | 660000 | SH | Sole |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 77 | 3859 | SH | DEFINED |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 7 | 372 | SH | DEFINED |
| SPHERION CORP | COM | 848420105 | 119 | 16480 | SH | DEFINED |
| SPHERION CORP | COM | 848420105 | 11 | 1476 | SH | DEFINED |
| SPIEGEL INC | CL A | 848457107 | 32 | 4487 | SH | DEFINED |
| SPIEGEL INC | CL A | 848457107 | 3 | 419 | SH | DEFINED |
| SPINNAKER EXPL CO | COM | 84855W109 | 501 | 14160 | SH | DEFINED |
| SPINNAKER EXPL CO | COM | 84855W109 | 18 | 519 | SH | DEFINED |
| SPINNAKER EXPL CO COM | EQUITY | 84855W109 | 6712 | 189700 | SH | Sole |
| SPORTS RESORTS INTL INC | COM | 84918U108 | 50 | 6900 | SH | DEFINED |
| SPORTS RESORTS INTL INC | COM | 84918U108 | 5 | 684 | SH | DEFINED |
| SPRINT CORP | EQUITY | 852061100 | 353 | 14,700 | SH | DEFINED |
| SPRINT CORP | COM FON GROUP | 852061100 | 11294 | 470370 | SH | DEFINED |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 12285 | 467298 | SH | DEFINED |
| SPRINT CORP | COM FON GROUP | 852061100 | 83 | 3460 | SH | DEFINED |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 89 | 3390 | SH | DEFINED |
| SPRINT CORP | EQUITY | 852061100 | 892 | 41000 | SH | DEFINED |
| SPRINT CORP | EQUITY | 852061506 | 595 | 225000 | SH | DEFINED |
| SPRINT PCS GROUP | EQUITY | 852061506 | 16006 | 608,830 | SH | DEFINED |
| SPS TECHNOLOGIES INC | COM | 784626103 | 91 | 3007 | SH | DEFINED |
| SPS TECHNOLOGIES INC | COM | 784626103 | 8 | 272 | SH | DEFINED |
| SPSS INC | COM | 78462K102 | 51 | 2960 | SH | DEFINED |
| SPSS INC | COM | 78462K102 | 5 | 276 | SH | DEFINED |
| SPX CORP | EQUITY | 784635104 | 8910 | 107,480 | SH | DEFINED |
| SPX CORP | COM | 784635104 | 5243 | 63250 | SH | DEFINED |
| SPX CORP | COM | 784635104 | 17 | 200 | SH | DEFINED |
| SPX CORP | EQUITY | 784635104 | 5886 | 69800 | SH | DEFINED |
| SRI/SURGICAL EXPRESS INC | COM | 78464W104 | 16 | 550 | SH | DEFINED |
| SRI/SURGICAL EXPRESS INC | COM | 78464W104 | 2 | 55 | SH | DEFINED |

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| ST FRANCIS CAP CORP | COM | 789374105 | 50 | 2354 | SH | DEFINED |
| ST FRANCIS CAP CORP | COM | 789374105 | 5 | 211 | SH | DEFINED |
| ST JUDE MED INC | COM | 790849103 | 5067 | 74030 | SH | DEFINED |
| ST JUDE MED INC | COM | 790849103 | 60 | 880 | SH | DEFINED |
| ST JUDE MED INC | EQUITY | 790849103 | 7859 | 112900 | SH | DEFINED |
| ST JUDE MEDICAL INC | EQUITY | 790849103 | 96 | 1,400 | SH | DEFINED |
| ST MARY LD & EXPL CO | COM | 792228108 | 133 | 8360 | SH | DEFINED |
| ST MARY LD & EXPL CO | COM | 792228108 | 12 | 753 | SH | DEFINED |
| ST PAUL COS INC | COM | 792860108 | 3737 | 90670 | SH | DEFINED |
| ST PAUL COS INC | COM | 792860108 | 26 | 640 | SH | DEFINED |
| St. Jude Medical | EQUITY | 790849103 | 685 | 10,000 | SH | DEFINED |
| ST. PAUL COS INC. | EQUITY | 792860108 | 148 | 3,600 | SH | DEFINED |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 16 | 7525 | SH | DEFINED |
| STAMPS COM INC | COM | 852857101 | 27 | 10976 | SH | DEFINED |
| STAMPS COM INC | COM | 852857101 | 2 | 983 | SH | DEFINED |
| STANCORP FINL GROUP INC | COM | 852891100 | 2207 | 45592 | SH | DEFINED |
| STANCORP FINL GROUP INC | COM | 852891100 | 40 | 827 | SH | DEFINED |
| STANDARD COML CORP | COM | 853258101 | 53 | 3193 | SH | DEFINED |
| STANDARD COML CORP | COM | 853258101 | 5 | 286 | SH | DEFINED |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 43 | 4583 | SH | DEFINED |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 4 | 410 | SH | DEFINED |
| STANDARD MTR PRODS INC | COM | 853666105 | 27 | 2268 | SH | DEFINED |
| STANDARD MTR PRODS INC | COM | 853666105 | 2 | 203 | SH | DEFINED |
| STANDARD PAC CORP NEW | COM | 85375C101 | 160 | 8218 | SH | DEFINED |
| STANDARD PAC CORP NEW | COM | 85375C101 | 14 | 706 | SH | DEFINED |
| STANDARD REGISTER CO | COM | 853887107 | 60 | 4145 | SH | DEFINED |
| STANDARD REGISTER CO | COM | 853887107 | 5 | 371 | SH | DEFINED |
| STANDEX INTL CORP | COM | 854231107 | 64 | 3403 | SH | DEFINED |
| STANDEX INTL CORP | COM | 854231107 | 6 | 305 | SH | DEFINED |
| STANFORD MICRODEVICES INC | COM | 854399102 | 13 | 2894 | SH | DEFINED |
| STANFORD MICRODEVICES INC | COM | 854399102 | 1 | 287 | SH | DEFINED |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 39 | 1610 | SH | DEFINED |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 4 | 150 | SH | DEFINED |
| STANLEY WKS | COM | 854616109 | 2133 | 58360 | SH | DEFINED |
| STANLEY WKS | COM | 854616109 | 9 | 250 | SH | DEFINED |
| STANLEY WORKS | EQUITY | 854616109 | 62 | 1,700 | SH | DEFINED |
| STAPLES INC | EQUITY | 855030102 | 100 | 7,500 | SH | DEFINED |
| STAPLES INC | COM | 855030102 | 2644 | 198470 | SH | DEFINED |
| STAPLES INC | COM | 855030102 | 18 | 1360 | SH | DEFINED |
| STAR SCIENTIFIC INC | COM | 85517P101 | 16 | 5762 | SH | DEFINED |
| STAR SCIENTIFIC INC | COM | 85517P101 | 2 | 572 | SH | DEFINED |
| STARBASE CORP | COM NEW | 854910205 | 13 | 19681 | SH | DEFINED |
| STARBASE CORP | COM NEW | 854910205 | 1 | 1953 | SH | DEFINED |
| STARBUCKS CORP | EQUITY | 855244109 | 94 | 6,300 | SH | DEFINED |
| STARBUCKS CORP | COM | 855244109 | 2571 | 173224 | SH | DEFINED |
| STARBUCKS CORP | COM | 855244109 | 17 | 1130 | SH | DEFINED |
| STARMEDIA NETWORK INC | COM | 855546107 | 2 | 11995 | SH | DEFINED |
| STARMEDIA NETWORK INC | COM | 855546107 | 0 | 1099 | SH | DEFINED |
| STARTEK INC | COM | 85569C107 | 39 | 2257 | SH | DEFINED |
| STARTEK INC | COM | 85569C107 | 4 | 224 | SH | DEFINED |
| STARWOOD HOTELS & RESORTS | EQUITY | 85590A203 | 73 | 3,300 | SH | DEFINED |
| STARWOOD HOTELS&RESORTS WRLDWD | PAIRED CTF | 85590A203 | 2361 | 107310 | SH | DEFINED |
| STARWOOD HOTELS&RESORTS WRLDWD | PAIRED CTF | 85590A203 | 13 | 590 | SH | DEFINED |
| STATE AUTO FINL CORP | COM | 855707105 | 52 | 3893 | SH | DEFINED |
| STATE AUTO FINL CORP | COM | 855707105 | 5 | 349 | SH | DEFINED |

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| STATE STR CORP | COM | 857477103 | 6260 | 137590 | SH | DEFINED |
| STATE STR CORP | COM | 857477103 | 44 | 970 | SH | DEFINED |
| STATE STREET CORP | EQUITY | 857477103 | 246 | 5,400 | SH | DEFINED |
| STATE STREET REPO | EQUITY | 857466007 | 16811 | 15888000 | SH | DEFINED |
| STATEN IS BANCORP INC | COM | 857550107 | 235 | 9525 | SH | DEFINED |
| STATEN IS BANCORP INC | COM | 857550107 | 18 | 734 | SH | DEFINED |
| STATION CASINOS INC | COM | 857689103 | 220 | 26221 | SH | DEFINED |
| STATION CASINOS INC | COM | 857689103 | 9 | 1039 | SH | DEFINED |
| STEAK N SHAKE CO | COM | 857873103 | 69 | 6935 | SH | DEFINED |
| STEAK N SHAKE CO | COM | 857873103 | 6 | 621 | SH | DEFINED |
| STEEL DYNAMICS INC | COM | 858119100 | 76 | 7648 | SH | DEFINED |
| STEEL DYNAMICS INC | COM | 858119100 | 7 | 704 | SH | DEFINED |
| STEIN MART INC | COM | 858375108 | 59 | 7256 | SH | DEFINED |
| STEIN MART INC | COM | 858375108 | 6 | 700 | SH | DEFINED |
| STEINWAY MUSICAL | EQUITY | 858495104 | 26098 | 1,801,131 | SH | DEFINED |
| STEINWAY MUSICAL INSTRS INC | COM ORD | 858495104 | 28 | 1923 | SH | DEFINED |
| STEINWAY MUSICAL INSTRS INC | COM ORD | 858495104 | 2 | 172 | SH | DEFINED |
| STELLENT INC | COM | 85856W105 | 75 | 5189 | SH | DEFINED |
| STELLENT INC | COM | 85856W105 | 7 | 515 | SH | DEFINED |
| STEPAN CO | COM | 858586100 | 36 | 1971 | SH | DEFINED |
| STEPAN CO | COM | 858586100 | 3 | 177 | SH | DEFINED |
| STERICYCLE INC | COM | 858912108 | 197 | 4728 | SH | DEFINED |
| STERICYCLE INC | COM | 858912108 | 16 | 376 | SH | DEFINED |
| STERIS CORP | COM | 859152100 | 2128 | 108222 | SH | DEFINED |
| STERIS CORP | COM | 859152100 | 35 | 1777 | SH | DEFINED |
| STERLING BANCORP | COM | 859158107 | 66 | 2364 | SH | DEFINED |
| STERLING BANCORP | COM | 859158107 | 6 | 222 | SH | DEFINED |
| STERLING BANCSHARES INC | COM | 858907108 | 132 | 9963 | SH | DEFINED |
| STERLING BANCSHARES INC | COM | 858907108 | 12 | 926 | SH | DEFINED |
| STERLING FINL CORP | COM | 859317109 | 74 | 3452 | SH | DEFINED |
| STERLING FINL CORP | COM | 859317109 | 7 | 316 | SH | DEFINED |
| STEWART & STEVENSON SVCS | EQUITY | 860342104 | 12693 | 527100 | SH | Sole |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 975 | 40488 | SH | DEFINED |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 17 | 700 | SH | DEFINED |
| STEWART + STEVENSON SVCS INC | EQUITY | 860342104 | 1933 | 50200 | SH | DEFINED |
| STEWART ENTERPRISES INC | CL A | 860370105 | 175 | 30115 | SH | DEFINED |
| STEWART ENTERPRISES INC | CL A | 860370105 | 15 | 2607 | SH | DEFINED |
| STEWART INFORMATION SVCS CORP | COM | 860372101 | 64 | 3327 | SH | DEFINED |
| STEWART INFORMATION SVCS CORP | COM | 860372101 | 6 | 338 | SH | DEFINED |
| STILLWATER MNG CO | COM | 86074Q102 | 221 | 10978 | SH | DEFINED |
| STILLWATER MNG CO | COM | 86074Q102 | 21 | 1049 | SH | DEFINED |
| STILWELL FINANCIAL INC | EQUITY | 860831106 | 72 | 3,700 | SH | DEFINED |
| STILWELL FINL INC | COM | 860831106 | 1808 | 92720 | SH | DEFINED |
| STILWELL FINL INC | COM | 860831106 | 13 | 650 | SH | DEFINED |
| STONE ENERGY CORP | COM | 861642106 | 453 | 14067 | SH | DEFINED |
| STONE ENERGY CORP | COM | 861642106 | 19 | 582 | SH | DEFINED |
| STONERIDGE INC | COM | 86183P102 | 28 | 3935 | SH | DEFINED |
| STONERIDGE INC | COM | 86183P102 | 2 | 352 | SH | DEFINED |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 1529 | 121800 | SH | DEFINED |
| STORAGE USA INC | COM | 861907103 | 191 | 4826 | SH | DEFINED |
| STORAGE USA INC | COM | 861907103 | 17 | 432 | SH | DEFINED |
| STRATOS LIGHTWAVE INC | COM | 863100103 | 124 | 35825 | SH | DEFINED |
| STRATOS LIGHTWAVE INC | COM | 863100103 | 6 | 1804 | SH | DEFINED |
| STRAYER ED INC | COM | 863236105 | 74 | 1649 | SH | DEFINED |
| STRAYER ED INC | COM | 863236105 | 7 | 164 | SH | DEFINED |
| STRIDE RITE CORP | COM | 863314100 | 82 | 13101 | SH | DEFINED |
| STRIDE RITE CORP | COM | 863314100 | 7 | 1173 | SH | DEFINED |
| Stryker | EQUITY | 863667101 | 2116 | 40,000 | SH | DEFINED |

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| STRYKER CORP | EQUITY | 863667101 | 175 | 3,300 | SH | DEFINED |
| STRYKER CORP | COM | 863667101 | 4385 | 82890 | SH | DEFINED |
| STRYKER CORP | COM | 863667101 | 31 | 580 | SH | DEFINED |
| STUDENT LN CORP | COM | 863902102 | 81 | 1149 | SH | DEFINED |
| STUDENT LN CORP | COM | 863902102 | 8 | 113 | SH | DEFINED |
| STURM RUGER & CO INC | EQUITY | 864159108 | 418 | 40,300 | SH | DEFINED |
| STURM RUGER & CO INC | COM | 864159108 | 64 | 6167 | SH | DEFINED |
| STURM RUGER & CO INC | COM | 864159108 | 6 | 552 | SH | DEFINED |
| SUFFOLK BANCORP | COM | 864739107 | 74 | 1681 | SH | DEFINED |
| SUFFOLK BANCORP | COM | 864739107 | 7 | 167 | SH | DEFINED |
| SUIZA FOODS CORP | COM | 865077101 | 4761 | 75396 | SH | DEFINED |
| SUIZA FOODS CORP | COM | 865077101 | 52 | 827 | SH | DEFINED |
| SUMMIT PPTYS INC | COM | 866239106 | 206 | 7853 | SH | DEFINED |
| SUMMIT PPTYS INC | COM | 866239106 | 18 | 683 | SH | DEFINED |
| SUN COMMUNITIES INC | COM | 866674104 | 172 | 4690 | SH | DEFINED |
| SUN COMMUNITIES INC | COM | 866674104 | 15 | 400 | SH | DEFINED |
| SUN MICROSYSTEMS | EQUITY | 866810104 | 555 | 67,100 | SH | DEFINED |
| Sun Microsystems | EQUITY | 866810104 | 786 | 95,000 | SH | DEFINED |
| SUN MICROSYSTEMS INC | COM | 866810104 | 13718 | 1658780 | SH | DEFINED |
| SUN MICROSYSTEMS INC | COM | 866810104 | 106 | 12820 | SH | DEFINED |
| SUNGARD DATA SYS INC | EQUITY | 867363103 | 56771 | 2429210 | SH | Sole |
| SUNGARD DATA SYS INC | COM | 867363103 | 7350 | 314500 | SH | DEFINED |
| SUNOCO INC | EQUITY | 86764P109 | 50 | 1,400 | SH | DEFINED |
| SUNOCO INC | COM | 86764P109 | 1262 | 35450 | SH | DEFINED |
| SUNOCO INC | COM | 86764P109 | 9 | 250 | SH | DEFINED |
| SUNRISE ASSISTED LIVING INC | COM | 86768K106 | 136 | 5263 | SH | DEFINED |
| SUNRISE ASSISTED LIVING INC | COM | 86768K106 | 12 | 483 | SH | DEFINED |
| SUNRISE TELECOM INC | COM | 86769Y105 | 27 | 5436 | SH | DEFINED |
| SUNRISE TELECOM INC | COM | 86769Y105 | 3 | 513 | SH | DEFINED |
| SUNTRUST BANKS INC. | EQUITY | 867914103 | 326 | 4,900 | SH | DEFINED |
| SUNTRUST BKS INC | COM | 867914103 | 13080 | 196391 | SH | DEFINED |
| SUNTRUST BKS INC | COM | 867914103 | 116 | 1740 | SH | DEFINED |
| SUPER VALU STORES | EQUITY | 868536103 | 47 | 2,300 | SH | DEFINED |
| SUPERGEN INC | COM | 868059106 | 33 | 4736 | SH | DEFINED |
| SUPERGEN INC | COM | 868059106 | 3 | 470 | SH | DEFINED |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 73 | 12293 | SH | DEFINED |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 7 | 1220 | SH | DEFINED |
| SUPERIOR INDS INTL INC | COM | 868168105 | 1194 | 35964 | SH | DEFINED |
| SUPERIOR INDS INTL INC | COM | 868168105 | 17 | 509 | SH | DEFINED |
| SUPERIOR TR I | PFD CV 8.50% | 86836P202 | 2 | 711 | SH | DEFINED |
| SUPERTEX INC | COM | 868532102 | 37 | 2434 | SH | DEFINED |
| SUPERTEX INC | COM | 868532102 | 3 | 222 | SH | DEFINED |
| SUPERVALU INC | COM | 868536103 | 2093 | 103440 | SH | DEFINED |
| SUPERVALU INC | COM | 868536103 | 8 | 390 | SH | DEFINED |
| Supervalu Inc. | CORPBOND | 868536AJ2 | 1926 | 2,000,000 | PRN | DEFINED |
| SUPPORT COM INC | COM | 868587106 | 15 | 6318 | SH | DEFINED |
| SUPPORT COM INC | COM | 868587106 | 1 | 611 | SH | DEFINED |
| SUREBEAM CORP | CL A | 86866R102 | 52 | 6232 | SH | DEFINED |
| SUREBEAM CORP | CL A | 86866R102 | 2 | 189 | SH | DEFINED |
| SURMODICS INC | COM | 868873100 | 148 | 3707 | SH | DEFINED |
| SURMODICS INC | COM | 868873100 | 14 | 358 | SH | DEFINED |
| SUSQUEHANNA BANCSHARES INC PA | COM | 869099101 | 274 | 12329 | SH | DEFINED |
| SUSQUEHANNA BANCSHARES INC PA | COM | 869099101 | 24 | 1064 | SH | DEFINED |
| SWIFT ENERGY CO | COM | 870738101 | 266 | 12884 | SH | DEFINED |
| SWIFT ENERGY CO | COM | 870738101 | 13 | 628 | SH | DEFINED |
| SWIFT TRANSN CO | COM | 870756103 | 2035 | 114967 | SH | DEFINED |
| SWIFT TRANSN CO | COM | 870756103 | 28 | 1567 | SH | DEFINED |
| SYBASE INC | COM | 871130100 | 1537 | 165220 | SH | DEFINED |

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| SYBASE INC | COM | 871130100 | 6 | 600 SH | DEFINED |
| SYBRON DENTAL SPECIALTIES INC | COM | 871142105 | 221 | 11902 SH | DEFINED |
| SYBRON DENTAL SPECIALTIES INC | COM | 871142105 | 19 | 1026 SH | DEFINED |
| SYKES ENTERPRISES INC | COM | 871237103 | 299 | 53645 SH | DEFINED |
| SYKES ENTERPRISES INC | COM | 871237103 | 4 | 635 SH | DEFINED |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 1215 | 53056 SH | DEFINED |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 19 | 836 SH | DEFINED |
| Symantec | EQUITY | 871503108 | 347 | 10,000 SH | DEFINED |
| SYMANTEC CORP | COM | 871503108 | 3107 | 89630 SH | DEFINED |
| SYMANTEC CORP | COM | 871503108 | 1 | 20 SH | DEFINED |
| SYMBOL TECHNOLOGIES IN | EQUITY | 871508107 | 39 | 3,750 SH | DEFINED |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 1005 | 95790 SH | DEFINED |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 7 | 675 SH | DEFINED |
| SYMMETRICOM INC | COM | 871543104 | 37 | 6728 SH | DEFINED |
| SYMMETRICOM INC | COM | 871543104 | 4 | 668 SH | DEFINED |
| SYMYX TECHNOLOGIES | COM | 87155S108 | 381 | 25815 SH | DEFINED |
| SYMYX TECHNOLOGIES | COM | 87155S108 | 11 | 717 SH | DEFINED |
| SYNCOR INTL CORP DEL | COM | 87157J106 | 177 | 5546 SH | DEFINED |
| SYNCOR INTL CORP DEL | COM | 87157J106 | 17 | 530 SH | DEFINED |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 13 | 1354 SH | DEFINED |
| SYNOPSIS INC | COM | 871607107 | 2868 | 71500 SH | DEFINED |
| SYNOPSIS INC | EQUITY | 871607107 | 9698 | 216700 SH | DEFINED |
| SYNOVUS FINANCIAL CORPORATION | EQUITY | 87161C105 | 132 | 4,800 SH | DEFINED |
| SYNOVUS FINL CORP | COM | 87161C105 | 3388 | 122740 SH | DEFINED |
| SYNOVUS FINL CORP | COM | 87161C105 | 24 | 860 SH | DEFINED |
| SYNPLICITY INC | COM | 87160Y108 | 17 | 2997 SH | DEFINED |
| SYNPLICITY INC | COM | 87160Y108 | 2 | 290 SH | DEFINED |
| SYNTEL INC | COM | 87162H103 | 12 | 1433 SH | DEFINED |
| SYNTEL INC | COM | 87162H103 | 1 | 142 SH | DEFINED |
| SYNTROLEUM CORP | COM | 871630109 | 29 | 6095 SH | DEFINED |
| SYNTROLEUM CORP | COM | 871630109 | 3 | 605 SH | DEFINED |
| SYSCO CORP | COM | 871829107 | 7884 | 308680 SH | DEFINED |
| SYSCO CORP | COM | 871829107 | 61 | 2400 SH | DEFINED |
| SYSCO CORP. | EQUITY | 871829107 | 374 | 14,630 SH | DEFINED |
| SYSTEMS & COMPUTER TECHNOLOGY | COM | 871873105 | 84 | 9388 SH | DEFINED |
| SYSTEMS & COMPUTER TECHNOLOGY | COM | 871873105 | 8 | 869 SH | DEFINED |
| T HQ INC | EQUITY | 872443403 | 6047 | 135400 SH | DEFINED |
| T ROWE PRICE GROUP INC | EQUITY | 74144T108 | 59 | 2,000 SH | DEFINED |
| TAIWAN FUND | EQUITY | 874036106 | 564 | 74,250 SH | DEFINED |
| TAIWAN SEMICONDUCTOR-SP ADR | EQUITY | 874039100 | 190 | 20,000 SH | DEFINED |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 68 | 9670 SH | DEFINED |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 7 | 959 SH | DEFINED |
| TALBOTS INC | COM | 874161102 | 187 | 8325 SH | DEFINED |
| TALBOTS INC | EQUITY | 874161102 | 2136 | 75400 SH | DEFINED |
| TALISMAN ENERGY INC | COM | 87425E103 | 554 | 16300 SH | DEFINED |
| TALX CORP | EQUITY | 874918105 | 9840 | 461950 SH | Sole |
| TALX CORP | COM | 874918105 | 52 | 2461 SH | DEFINED |
| TALX CORP | COM | 874918105 | 7 | 314 SH | DEFINED |
| TANGER FACTORY OUTLET CENTER | EQUITY | 875465106 | 658 | 31,800 SH | DEFINED |
| TANGER FACTORY OUTLET CTRS INC | COM | 875465106 | 34 | 1626 SH | DEFINED |
| TANGER FACTORY OUTLET CTRS INC | COM | 875465106 | 3 | 146 SH | DEFINED |
| TANOX INC | COM | 87588Q109 | 99 | 6715 SH | DEFINED |
| TANOX INC | COM | 87588Q109 | 10 | 663 SH | DEFINED |
| TARGET CORP | EQUITY | 87612E106 | 473 | 14,900 SH | DEFINED |

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| TARGET CORP | COM | 87612E106 | 13863 | 436480 | SH | DEFINED |
| TARGET CORP | COM | 87612E106 | 122 | 3830 | SH | DEFINED |
| TARGET CORP | EQUITY | 87612E106 | 16175 | 526600 | SH | DEFINED |
| TARGETED GENETICS CORP | COM | 87612M108 | 20 | 10581 | SH | DEFINED |
| TARGETED GENETICS CORP | COM | 87612M108 | 2 | 1050 | SH | DEFINED |
| TARO PHARMACEUTICALS INDUS | EQUITY | M8737E108 | 373 | 10,600 | SH | DEFINED |
| TAUBMAN CTRS INC | COM | 876664103 | 113 | 9054 | SH | DEFINED |
| TAUBMAN CTRS INC | COM | 876664103 | 10 | 811 | SH | DEFINED |
| TAUBMAN CTRS INC COM | EQUITY | 876664103 | 380 | 30400 | SH | Sole |
| TBC CORP | COM | 872180104 | 54 | 5435 | SH | DEFINED |
| TBC CORP | COM | 872180104 | 5 | 487 | SH | DEFINED |
| TCF FINL CORP | COM | 872275102 | 4242 | 92100 | SH | DEFINED |
| TECH DATA CORP | COM | 878237106 | 2892 | 76300 | SH | DEFINED |
| TECHNE CORP | COM | 878377100 | 346 | 11751 | SH | DEFINED |
| TECHNE CORP | COM | 878377100 | 33 | 1126 | SH | DEFINED |
| TECHNITROL INC | COM | 878555101 | 194 | 8720 | SH | DEFINED |
| TECHNITROL INC | COM | 878555101 | 18 | 821 | SH | DEFINED |
| TECO ENERGY INC | COM | 872375100 | 5057 | 186600 | SH | DEFINED |
| TECUMSEH PRODS CO | CL A | 878895200 | 1211 | 26599 | SH | DEFINED |
| TECUMSEH PRODS CO | CL A | 878895200 | 19 | 410 | SH | DEFINED |
| TEEKAY SHIPPING MARSHALL ISLND | COM | Y8564W103 | 801 | 25700 | SH | DEFINED |
| TEJON RANCH CO DEL | COM | 879080109 | 45 | 2019 | SH | DEFINED |
| TEJON RANCH CO DEL | COM | 879080109 | 5 | 200 | SH | DEFINED |
| TEKTRONIX INC | EQUITY | 879131100 | 28 | 1,600 | SH | DEFINED |
| TEKTRONIX INC | COM | 879131100 | 940 | 53750 | SH | DEFINED |
| TEKTRONIX INC | COM | 879131100 | 5 | 280 | SH | DEFINED |
| TELE CENTRO OESTE CELULAR S.A. ADR | EQUITY | 87923P105 | 194 | 39,200 | SH | DEFINED |
| TELE NORTE LESTE PARTICIPACOES S.A. A | EQUITY | 879246106 | 472 | 52,112 | SH | DEFINED |
| TELECOM ARGENTINA S.A. - ADR | EQUITY | 879273209 | 286 | 32,900 | SH | DEFINED |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR | 879278208 | 36 | 2600 | SH | DEFINED |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 143 | 8983 | SH | DEFINED |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 14 | 891 | SH | DEFINED |
| TELEFLEX INC | COM | 879369106 | 1686 | 45100 | SH | DEFINED |
| TELEFLEX INC | EQUITY | 879369106 | 2799 | 60000 | SH | DEFINED |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 170 | 5000 | SH | DEFINED 6, |
| TELEFONOS DE MEXICO CL L-TELMEX | EQUITY | 879403780 | 5430 | 168,170 | SH | DEFINED |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 1305 | 40404 | SH | DEFINED 6, |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 6780 | 71900 | SH | DEFINED 6, |
| TELETECH HOLDINGS INC | COM | 879939106 | 78 | 10036 | SH | DEFINED 6, |
| TELETECH HOLDINGS INC | COM | 879939106 | 8 | 996 | SH | DEFINED |
| TELIK INC | COM | 87959M109 | 32 | 4963 | SH | DEFINED 6, |
| TELIK INC | COM | 87959M109 | 3 | 490 | SH | DEFINED |
| TELLABS | EQUITY | 879664100 | 67 | 6,800 | SH | DEFINED |
| TELLABS INC | COM | 879664100 | 1928 | 195180 | SH | DEFINED 6, |
| TELLABS INC | COM | 879664100 | 16 | 1590 | SH | DEFINED |
| TEMPLE INLAND INC | COM | 879868107 | 988 | 20800 | SH | DEFINED 6, |
| TEMPLE INLAND INC | COM | 879868107 | 7 | 150 | SH | DEFINED |
| TEMPLE INLAND INC | EQUITY | 879868107 | 1098 | 18300 | SH | DEFINED |
| TEMPLE-INLAND | EQUITY | 879868107 | 38 | 800 | SH | DEFINED |
| TENET HEALTHCARE CORP | COM | 88033G100 | 10012 | 167840 | SH | DEFINED 6, |
| TENET HEALTHCARE CORP | COM | 88033G100 | 95 | 1590 | SH | DEFINED |
| TENET HEALTHCARE CORP | EQUITY | 88033G100 | 23211 | 386900 | SH | DEFINED |
| TENET HEALTHCARE CORP. | EQUITY | 88033G100 | 322 | 5,400 | SH | DEFINED |
| TENNANT CO | COM | 880345103 | 91 | 2595 | SH | DEFINED 6, |
| TENNANT CO | COM | 880345103 | 9 | 256 | SH | DEFINED |
| TERADYNE INC | COM | 880770102 | 1764 | 90440 | SH | DEFINED 6, |

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| TERADYNE INC | COM | 880770102 | 15 | 750 | SH | DEFINED | |
| TERADYNE INC. | EQUITY | 880770102 | 57 | 2,900 | SH | DEFINED | |
| TERAYON COMMUNICATION SYS | COM | 880775101 | 136 | 19018 | SH | DEFINED | 6, |
| TERAYON COMMUNICATION SYS | COM | 880775101 | 12 | 1703 | SH | DEFINED | |
| TEREX CORP NEW | COM | 880779103 | 151 | 8455 | SH | DEFINED | 6, |
| TEREX CORP NEW | COM | 880779103 | 13 | 727 | SH | DEFINED | |
| TERRA INDS INC | COM | 880915103 | 36 | 12036 | SH | DEFINED | 6, |
| TERRA INDS INC | COM | 880915103 | 3 | 1078 | SH | DEFINED | |
| TERREMARK WORLDWIDE INC | COM | 881448104 | 22 | 43081 | SH | DEFINED | 6, |
| TERREMARK WORLDWIDE INC | COM | 881448104 | 2 | 4275 | SH | DEFINED | |
| TESORO PETE CORP | COM | 881609101 | 96 | 8338 | SH | DEFINED | 6, |
| TESORO PETE CORP | COM | 881609101 | 11 | 967 | SH | DEFINED | |
| TETRA TECH INC NEW | COM | 88162G103 | 239 | 10817 | SH | DEFINED | 6, |
| TETRA TECH INC NEW | COM | 88162G103 | 24 | 1073 | SH | DEFINED | |
| TETRA TECH INC NEW COM | EQUITY | 88162G103 | 24974 | 1130055 | SH | Sole | |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 60 | 3440 | SH | DEFINED | 6, |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 6 | 335 | SH | DEFINED | |
| TEVA PHARMACEUTICAL ADR | EQUITY | 881624209 | 1306 | 21,600 | SH | DEFINED | |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 405 | 6700 | SH | DEFINED | 6, |
| TEVA PHARMACEUTICAL INDS LTD | EQUITY | 881624209 | 5595 | 91245 | SH | DEFINED | |
| | | | | | | | |
| TEXACO INC | EQUITY | 881694103 | 194 | 2780 | SH | DEFINED | |
| Texaco Inc | EQUITY | 881694103 | 2275 | 35,000 | SH | DEFINED | |
| TEXACO INC | COM | 881694103 | 15137 | 232880 | SH | DEFINED | 6, |
| TEXACO INC | COM | 881694103 | 107 | 1640 | SH | DEFINED | |
| TEXACO INC. | EQUITY | 881694103 | 598 | 9,200 | SH | DEFINED | |
| TEXAS BIOTECHNOLOGY CORP | COM | 88221T104 | 70 | 12416 | SH | DEFINED | 6, |
| TEXAS BIOTECHNOLOGY CORP | COM | 88221T104 | 7 | 1232 | SH | DEFINED | |
| TEXAS INDS INC | COM | 882491103 | 341 | 11032 | SH | DEFINED | 6, |
| TEXAS INDS INC | COM | 882491103 | 17 | 565 | SH | DEFINED | |
| TEXAS INSTRS INC | COM | 882508104 | 21425 | 857670 | SH | DEFINED | 6, |
| TEXAS INSTRS INC | COM | 882508104 | 168 | 6740 | SH | DEFINED | |
| TEXAS INSTRS INC | EQUITY | 882508104 | 9583 | 316236 | SH | DEFINED | |
| TEXAS INSTRUMENTS INC | EQUITY | 882508104 | 18524 | 741,550 | SH | DEFINED | |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 334 | 9763 | SH | DEFINED | 6, |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 13 | 386 | SH | DEFINED | |
| TEXTRON INC | EQUITY | 883203101 | 81 | 2,400 | SH | DEFINED | |
| TEXTRON INC | COM | 883203101 | 2004 | 59630 | SH | DEFINED | 6, |
| TEXTRON INC | COM | 883203101 | 14 | 420 | SH | DEFINED | |
| TEXTRON INC | EQUITY | 883203101 | 2666 | 81224 | SH | DEFINED | |
| THERAGENICS CORP | COM | 883375107 | 78 | 8398 | SH | DEFINED | 6, |
| THERAGENICS CORP | COM | 883375107 | 8 | 833 | SH | DEFINED | |
| THERASENSE INC | EQUITY | 883381105 | 1189 | 45100 | SH | DEFINED | |
| THERMA-WAVE INC | COM | 88343A108 | 77 | 7456 | SH | DEFINED | 6, |
| THERMA-WAVE INC | COM | 88343A108 | 5 | 449 | SH | DEFINED | |
| THERMO ELECTRON | EQUITY | 883556102 | 56 | 3,100 | SH | DEFINED | |
| THERMO ELECTRON CORP | COM | 883556102 | 1383 | 76630 | SH | DEFINED | 6, |
| THERMO ELECTRON CORP | COM | 883556102 | 10 | 540 | SH | DEFINED | |
| THIRD WAVE TECHNOLOGIES INC | COM | 88428W108 | 13 | 2130 | SH | DEFINED | 6, |
| THIRD WAVE TECHNOLOGIES INC | COM | 88428W108 | 1 | 211 | SH | DEFINED | |
| THOMAS & BETTS CORP | EQUITY | 884315102 | 16 | 900 | SH | DEFINED | |
| THOMAS & BETTS CORP | COM | 884315102 | 749 | 42867 | SH | DEFINED | 6, |
| THOMAS & BETTS CORP | COM | 884315102 | 31 | 1747 | SH | DEFINED | |
| THOMAS INDS INC | COM | 884425109 | 102 | 4713 | SH | DEFINED | 6, |
| THOMAS INDS INC | COM | 884425109 | 9 | 427 | SH | DEFINED | |
| THOR INDS INC | COM | 885160101 | 54 | 1989 | SH | DEFINED | 6, |
| THOR INDS INC | COM | 885160101 | 5 | 178 | SH | DEFINED | |
| THORATEC CORP | COM NEW | 885175307 | 165 | 9988 | SH | DEFINED | 6, |
| THORATEC CORP | COM NEW | 885175307 | 16 | 961 | SH | DEFINED | |

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| THORNBURG MTG INC | COM | 885218107 | 113 | 6827 SH | DEFINED | 6, |
| THORNBURG MTG INC | COM | 885218107 | 12 | 751 SH | DEFINED | |
| THQ INC | COM NEW | 872443403 | 305 | 7067 SH | DEFINED | 6, |
| THQ INC | COM NEW | 872443403 | 26 | 592 SH | DEFINED | |
| THREE FIVE SYS INC | COM | 88554L108 | 102 | 6370 SH | DEFINED | 6, |
| THREE FIVE SYS INC | COM | 88554L108 | 10 | 601 SH | DEFINED | |
| TIDEWATER INC | COM | 886423102 | 6530 | 244650 SH | DEFINED | 6, |
| TIDEWATER INC | COM | 886423102 | 27 | 1030 SH | DEFINED | |
| TIDEWATER INC | EQUITY | 886423102 | 2744 | 101000 SH | DEFINED | |
| TIFFANY & CO NEW | COM | 886547108 | 1335 | 61680 SH | DEFINED | 6, |
| TIFFANY & CO NEW | COM | 886547108 | 10 | 440 SH | DEFINED | |
| TIFFANY & CO. | EQUITY | 886547108 | 52 | 2,400 SH | DEFINED | |
| TIMKEN CO | COM | 887389104 | 213 | 15576 SH | DEFINED | 6, |
| TIMKEN CO | COM | 887389104 | 18 | 1345 SH | DEFINED | |
| TITAN CORP | COM | 888266103 | 2062 | 105184 SH | DEFINED | 6, |
| TITAN CORP | COM | 888266103 | 30 | 1518 SH | DEFINED | |
| TITAN PHARMACEUTICALS INC DEL | COM | 888314101 | 44 | 6992 SH | DEFINED | 6, |
| TITAN PHARMACEUTICALS INC DEL | COM | 888314101 | 4 | 694 SH | DEFINED | |
| TITANIUM METALS CORP | COM | 888339108 | 20 | 6140 SH | DEFINED | 6, |
| TITANIUM METALS CORP | COM | 888339108 | 2 | 550 SH | DEFINED | |
| TIVO INC | COM | 888706108 | 17 | 5099 SH | DEFINED | 6, |
| TIVO INC | COM | 888706108 | 2 | 479 SH | DEFINED | |
| TJX COMPANIES INC. NEW | EQUITY | 872540109 | 155 | 4,700 SH | DEFINED | |
| TJX COS INC NEW | COM | 872540109 | 6417 | 195040 SH | DEFINED | 6, |
| TJX COS INC NEW | COM | 872540109 | 69 | 2090 SH | DEFINED | |
| TMP WORLDWIDE INC | EQUITY | 872941109 | 51 | 1,800 SH | DEFINED | |
| TMP WORLDWIDE INC | COM | 872941109 | 1448 | 51000 SH | DEFINED | 6, |
| TMP WORLDWIDE INC | COM | 872941109 | 9 | 320 SH | DEFINED | |
| TOLL BROTHERS INC | COM | 889478103 | 218 | 7363 SH | DEFINED | 6, |
| TOLL BROTHERS INC | COM | 889478103 | 19 | 630 SH | DEFINED | |
| TOLL BROTHERS INC COM | EQUITY | 889478103 | 12257 | 413100 SH | Sole | |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 69 | 3583 SH | DEFINED | 6, |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 7 | 356 SH | DEFINED | |
| TOMPKINSTRUSTCO INC | COM | 890110109 | 76 | 2006 SH | DEFINED | 6, |
| TOMPKINSTRUSTCO INC | COM | 890110109 | 7 | 184 SH | DEFINED | |
| TOO INC | COM | 890333107 | 184 | 8756 SH | DEFINED | 6, |
| TOO INC | COM | 890333107 | 18 | 839 SH | DEFINED | |
| TOO INC COM | EQUITY | 890333107 | 28964 | 1379900 SH | Sole | |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 2265 | 59200 SH | DEFINED | 6, |
| TOPPS INC | COM | 890786106 | 105 | 10898 SH | DEFINED | 6, |
| TOPPS INC | COM | 890786106 | 10 | 1021 SH | DEFINED | |
| TORCHMARK CORP | EQUITY | 891027104 | 82 | 2,100 SH | DEFINED | |
| TORCHMARK CORP | COM | 891027104 | 4049 | 103830 SH | DEFINED | 6, |
| TORCHMARK CORP | COM | 891027104 | 39 | 990 SH | DEFINED | |
| TORO CO | COM | 891092108 | 168 | 3988 SH | DEFINED | 6, |
| TORO CO | COM | 891092108 | 14 | 338 SH | DEFINED | |
| TOTAL FINA ELF S A | SPONSORED ADR | 89151E109 | 186 | 2757 SH | DEFINED | 6, |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 85 | 11864 SH | DEFINED | 6, |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 8 | 1062 SH | DEFINED | |
| TOWN & CTRY TR | SH BEN INT | 892081100 | 79 | 4009 SH | DEFINED | 6, |
| TOWN & CTRY TR | SH BEN INT | 892081100 | 8 | 398 SH | DEFINED | |
| TOYS R US | EQUITY | 892335100 | 57 | 3,300 SH | DEFINED | |
| TOYS R US INC | COM | 892335100 | 2870 | 166550 SH | DEFINED | 6, |
| TOYS R US INC | COM | 892335100 | 25 | 1460 SH | DEFINED | |

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| TRADESTATION GROUP INC | COM | 89267P105 | 14 | 5754 SH | DEFINED | 6, |
| TRADESTATION GROUP INC | COM | 89267P105 | 1 | 571 SH | DEFINED | |
| TRAMMELL CROW CO | COM | 89288R106 | 72 | 7186 SH | DEFINED | 6, |
| TRAMMELL CROW CO | COM | 89288R106 | 6 | 644 SH | DEFINED | |
| TRANS WORLD ENTMT CORP | COM | 89336Q100 | 65 | 8364 SH | DEFINED | 6, |
| TRANS WORLD ENTMT CORP | COM | 89336Q100 | 6 | 749 SH | DEFINED | |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 336 | 53546 SH | DEFINED | 6, |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 6 | 1000 SH | DEFINED | |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 641413 | 31,274,130 SH | DEFINED | |
| TRANSGENOMIC INC | COM | 89365K206 | 91 | 12033 SH | DEFINED | 6, |
| TRANSGENOMIC INC | COM | 89365K206 | 2 | 330 SH | DEFINED | |
| TRANSGENOMIC INC COM | EQUITY | 89365K206 | 1699 | 225000 SH | Sole | |
| TRANSKARYOTIC THERAPIES INC | COM | 893735100 | 174 | 6408 SH | DEFINED | 6, |
| TRANSKARYOTIC THERAPIES INC | COM | 893735100 | 17 | 616 SH | DEFINED | |
| TRANSKARYOTIC THERAPIES INC | EQUITY | 893735100 | 73 | 1600 SH | DEFINED | |
| TRANSMONTAIGNE INC | EQUITY | 893934109 | 752 | 155100 SH | Sole | |
| TRANSMONTAIGNE INC | COM | 893934109 | 24 | 4900 SH | DEFINED | 6, |
| TRANSMONTAIGNE INC | COM | 893934109 | 2 | 439 SH | DEFINED | |
| TRANSOCEAN SEDCO FOREX INC | EQUITY | G90078109 | 140 | 5,300 SH | DEFINED | |
| TRANSOCEAN SEDCO FOREX INC | ORD | G90078109 | 3549 | 134420 SH | DEFINED | 6, |
| TRANSOCEAN SEDCO FOREX INC | ORD | G90078109 | 25 | 950 SH | DEFINED | |
| TRANSOCEAN SEDCO FOREX INC | EQUITY | G90078109 | 1657 | 55000 SH | DEFINED | |
| TRANSWITCH CORP | COM | 894065101 | 409 | 133558 SH | DEFINED | 6, |
| TRANSWITCH CORP | COM | 894065101 | 7 | 2387 SH | DEFINED | |
| TRC COS INC | COM | 872625108 | 53 | 1476 SH | DEFINED | 6, |
| TRC COS INC | COM | 872625108 | 5 | 146 SH | DEFINED | |
| TREDEGAR CORP | COM | 894650100 | 85 | 4971 SH | DEFINED | 6, |
| TREDEGAR CORP | COM | 894650100 | 8 | 445 SH | DEFINED | |
| TREMONT CORP | COM PAR \$1.00 | 894745207 | 11 | 399 SH | DEFINED | 6, |
| TREMONT CORP | COM PAR \$1.00 | 894745207 | 1 | 36 SH | DEFINED | |
| TRENDWEST RESORTS INC | COM | 894917103 | 34 | 1355 SH | DEFINED | 6, |
| TRENDWEST RESORTS INC | COM | 894917103 | 3 | 134 SH | DEFINED | |
| TREX INC | COM | 89531P105 | 31 | 1752 SH | DEFINED | 6, |
| TREX INC | COM | 89531P105 | 3 | 174 SH | DEFINED | |
| TRIAD GTY INC | COM | 895925105 | 67 | 1917 SH | DEFINED | 6, |
| TRIAD GTY INC | COM | 895925105 | 7 | 190 SH | DEFINED | |
| TRIAD GTY INC COM | EQUITY | 895925105 | 9765 | 279400 SH | Sole | |
| TRIAD HOSPITALS INC | COM | 89579K109 | 3070 | 86713 SH | DEFINED | 6, |
| TRIAD HOSPITALS INC COM | EQUITY | 89579K109 | 100302 | 2833400 SH | Sole | |
| TRIANGLE PHARMACEUTICALS INC | COM | 89589H104 | 25 | 7956 SH | DEFINED | 6, |
| TRIANGLE PHARMACEUTICALS INC | COM | 89589H104 | 3 | 790 SH | DEFINED | |
| TRIARC COS INC | CL A | 895927101 | 87 | 3760 SH | DEFINED | 6, |
| TRIARC COS INC | CL A | 895927101 | 7 | 324 SH | DEFINED | |
| TRIBUNE CO | EQUITY | 896047107 | 157 | 5,000 SH | DEFINED | |
| TRIBUNE CO NEW | COM | 896047107 | 3960 | 126120 SH | DEFINED | 6, |
| TRIBUNE CO NEW | COM | 896047107 | 28 | 890 SH | DEFINED | |
| TRICO MARINE SERVICES INC | COM | 896106101 | 46 | 7693 SH | DEFINED | 6, |
| TRICO MARINE SERVICES INC | COM | 896106101 | 4 | 695 SH | DEFINED | |
| TRICON GLOBAL RESTAURANTS | COM | 895953107 | 3031 | 77290 SH | DEFINED | 6, |
| TRICON GLOBAL RESTAURANTS | COM | 895953107 | 17 | 440 SH | DEFINED | |
| TRICON GLOBAL RESTAURANTS, INC. | EQUITY | 895953107 | 94 | 2,400 SH | DEFINED | |
| TRIGON HEALTHCARE INC | COM | 89618L100 | 2790 | 42600 SH | DEFINED | 6, |
| TRIGON HEALTHCARE INC | EQUITY | 89618L100 | 4954 | 102300 SH | DEFINED | |
| TRIKON TECHNOLOGIES INC | COM NEW | 896187408 | 25 | 2919 SH | DEFINED | 6, |
| TRIKON TECHNOLOGIES INC | COM NEW | 896187408 | 2 | 283 SH | DEFINED | |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 105 | 6878 SH | DEFINED | 6, |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 10 | 683 SH | DEFINED | |
| TRIMERIS INC | COM | 896263100 | 173 | 4922 SH | DEFINED | 6, |

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| TRIMERIS INC | COM | 896263100 | 16 | 468 SH | DEFINED |
| TRINITY INDS INC | COM | 896522109 | 1186 | 54785 SH | DEFINED 6, |
| TRINITY INDS INC | COM | 896522109 | 22 | 1007 SH | DEFINED |
| TRIPATH IMAGING INC | COM | 896942109 | 28 | 6506 SH | DEFINED 6, |
| TRIPATH IMAGING INC | COM | 896942109 | 3 | 646 SH | DEFINED |
| TRIPATH TECHNOLOGY INC | COM | 89672P104 | 2 | 4397 SH | DEFINED 6, |
| TRIPATH TECHNOLOGY INC | COM | 89672P104 | 0 | 436 SH | DEFINED |
| TRIQUINT SEMICONDUCTOR | EQUITY | 89674KAA1 | 190 | 250000 SH | Sole |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 3082 | 192769 SH | DEFINED 6, |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 56 | 3524 SH | DEFINED |
| TRIQUINT SEMICONDUCTOR INC | EQUITY | 89674K103 | 3986 | 119300 SH | DEFINED |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 134 | 5745 SH | DEFINED 6, |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 10 | 427 SH | DEFINED |
| TRIZETTO GROUP INC | COM | 896882107 | 53 | 6003 SH | DEFINED 6, |
| TRIZETTO GROUP INC | COM | 896882107 | 5 | 596 SH | DEFINED |
| TROPICAL SPORTSWEAR INTL CORP | COM | 89708P102 | 24 | 1409 SH | DEFINED 6, |
| TROPICAL SPORTSWEAR INTL CORP | COM | 89708P102 | 2 | 127 SH | DEFINED |
| TROY FINL CORP | COM | 897329108 | 27 | 1282 SH | DEFINED 6, |
| TROY FINL CORP | COM | 897329108 | 2 | 118 SH | DEFINED |
| TRUST CO NJ JERSEY CITY NEW | COM | 898304100 | 146 | 5802 SH | DEFINED 6, |
| TRUST CO NJ JERSEY CITY NEW | COM | 898304100 | 13 | 523 SH | DEFINED |
| TRUSTCO BK CORP N Y | COM | 898349105 | 242 | 17597 SH | DEFINED 6, |
| TRUSTCO BK CORP N Y | COM | 898349105 | 23 | 1676 SH | DEFINED |
| TRUSTMARK CORP | COM | 898402102 | 459 | 20500 SH | DEFINED 6, |
| TRUSTMARK CORP | COM | 898402102 | 9 | 420 SH | DEFINED |
| TRW INC | EQUITY | 872649108 | 63 | 2,100 SH | DEFINED |
| TRW INC | COM | 872649108 | 1576 | 52860 SH | DEFINED 6, |
| TRW INC | COM | 872649108 | 11 | 370 SH | DEFINED |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 20 | 3215 SH | DEFINED 6, |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 2 | 319 SH | DEFINED |
| TUBOS DE ACERO DE MEX-SP ADR | EQUITY | 898592506 | 1458 | 162,000 SH | DEFINED |
| TUCKER ANTHONY SUTRO | COM | 898647102 | 138 | 5779 SH | DEFINED 6, |
| TUCKER ANTHONY SUTRO | COM | 898647102 | 12 | 518 SH | DEFINED |
| TUESDAY MORNING CORP | COM NEW | 899035505 | 23 | 2486 SH | DEFINED 6, |
| TUESDAY MORNING CORP | COM NEW | 899035505 | 2 | 242 SH | DEFINED |
| TULARIK INC | COM | 899165104 | 100 | 5409 SH | DEFINED 6, |
| TULARIK INC | COM | 899165104 | 10 | 537 SH | DEFINED |
| TUMBLEWEED COMMUNICATIONS CORP | COM | 899690101 | 72 | 22400 SH | DEFINED 6, |
| TUPPERWARE CORP | EQUITY | 899896104 | 18 | 900 SH | DEFINED |
| TUPPERWARE CORP | COM | 899896104 | 2085 | 104559 SH | DEFINED 6, |
| TUPPERWARE CORP | COM | 899896104 | 31 | 1571 SH | DEFINED |
| TURNSTONE SYSTEMS INC | COM | 900423104 | 84 | 28141 SH | DEFINED 6, |
| TURNSTONE SYSTEMS INC | COM | 900423104 | 2 | 827 SH | DEFINED |
| TV AZTECA S.A.-SPONS ADR | EQUITY | 901145102 | 677 | 175,800 SH | DEFINED |
| TWEETER HOME ENTMT GROUP INC | COM | 901167106 | 60 | 4406 SH | DEFINED 6, |
| TWEETER HOME ENTMT GROUP INC | COM | 901167106 | 7 | 527 SH | DEFINED |
| TXU CORP | COM | 873168108 | 5906 | 127500 SH | DEFINED 6, |
| TXU CORP | COM | 873168108 | 36 | 770 SH | DEFINED |
| TXU CORPORATION | EQUITY | 873168108 | 199 | 4,300 SH | DEFINED |
| TXU Corporation | EQUITY | 873168108 | 7226 | 156,000 SH | DEFINED |
| TYCO INTERNATIONAL LTD. | EQUITY | 902124106 | 24284 | 533,722 SH | DEFINED |
| TYCO INTL LTD NEW | COM | 902124106 | 54342 | 1194319 SH | DEFINED 6, |
| TYCO INTL LTD NEW | COM | 902124106 | 358 | 7860 SH | DEFINED |
| TYCO INTL LTD NEW | EQUITY | 902120104 | 4796 | 105400 SH | DEFINED |
| TYCO INTL LTD NEW | EQUITY | 902124106 | 33654 | 721200 SH | DEFINED |
| TYCOM LTD | EQUITY | G9144B106 | 13 | 1,700 SH | DEFINED |
| TYSON FOODS INC | CL A | 902494103 | 4064 | 405550 SH | DEFINED 6, |
| U S B HLDG INC | COM | 902910108 | 51 | 3453 SH | DEFINED 6, |

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| U S B HLDG INC | COM | 902910108 | 5 | 309 SH | DEFINED | |
| U S CONCRETE INC | COM | 90333L102 | 38 | 5262 SH | DEFINED | 6, |
| U S CONCRETE INC | COM | 90333L102 | 3 | 471 SH | DEFINED | |
| U S G CORP | COM NEW | 903293405 | 43 | 11598 SH | DEFINED | 6, |
| U S G CORP | COM NEW | 903293405 | 4 | 1039 SH | DEFINED | |
| U S INDS INC NEW | COM | 912080108 | 54 | 23349 SH | DEFINED | 6, |
| U S INDS INC NEW | COM | 912080108 | 5 | 2091 SH | DEFINED | |
| | | | | | | |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 20 | 1218 SH | DEFINED | 6, |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 2 | 121 SH | DEFINED | |
| U S RESTAURANT PPTYS INC | COM | 902971100 | 78 | 5622 SH | DEFINED | 6, |
| U S RESTAURANT PPTYS INC | COM | 902971100 | 7 | 503 SH | DEFINED | |
| U S Treasury Notes | CORPBOND | 9128276B3 | 1020 | 1,000,000 PRN | DEFINED | |
| U S WIRELESS CORP | COM | 90339C106 | 0 | 3289 SH | DEFINED | 6, |
| U S WIRELESS CORP | COM | 90339C106 | 0 | 331 SH | DEFINED | |
| UAXS GLOBAL HOLDINGS INC | COM | 902580109 | 9 | 12341 SH | DEFINED | 6, |
| UAXS GLOBAL HOLDINGS INC | COM | 902580109 | 1 | 1186 SH | DEFINED | |
| UBIQUITEL INC | COM | 903474302 | 104 | 12878 SH | DEFINED | 6, |
| UBIQUITEL INC | COM | 903474302 | 10 | 1220 SH | DEFINED | |
| UCAR INTL INC | COM | 90262K109 | 692 | 77800 SH | DEFINED | 6, |
| UCAR INTL INC | COM | 90262K109 | 13 | 1478 SH | DEFINED | |
| UCBH HOLDINGS INC | COM | 90262T308 | 156 | 5352 SH | DEFINED | 6, |
| UCBH HOLDINGS INC | COM | 90262T308 | 15 | 531 SH | DEFINED | |
| UGI CORP NEW | COM | 902681105 | 226 | 8339 SH | DEFINED | 6, |
| UGI CORP NEW | COM | 902681105 | 20 | 743 SH | DEFINED | |
| UGLY DUCKLING HLDGS INC | EQUITY | 903512101 | 381 | 137,644 SH | DEFINED | |
| UICI | COM | 902737105 | 164 | 12035 SH | DEFINED | 6, |
| UICI | COM | 902737105 | 14 | 1038 SH | DEFINED | |
| UIH AUSTRALIA PAC INC | EQUITY | 902745116 | 2086 | 64837 SH | DEFINED | |
| UIL HLDG CORP | COM | 902748102 | 186 | 3898 SH | DEFINED | 6, |
| UIL HLDG CORP | COM | 902748102 | 17 | 349 SH | DEFINED | |
| UIL HOLDINGS CORP | EQUITY | 902748102 | 29 | 600 SH | DEFINED | |
| ULTICOM INC | COM | 903844108 | 58 | 7240 SH | DEFINED | 6, |
| ULTICOM INC | COM | 903844108 | 2 | 259 SH | DEFINED | |
| ULTIMATE ELECTRS INC | COM | 903849107 | 96 | 5556 SH | DEFINED | 6, |
| ULTIMATE ELECTRS INC | COM | 903849107 | 4 | 241 SH | DEFINED | |
| ULTRAMAR DIAMOND SHAMROCK CORP | COM | 904000106 | 4971 | 103700 SH | DEFINED | 6, |
| ULTRATECH STEPPER INC | COM | 904034105 | 74 | 6192 SH | DEFINED | 6, |
| ULTRATECH STEPPER INC | COM | 904034105 | 7 | 558 SH | DEFINED | |
| UMB FINL CORP | COM | 902788108 | 213 | 5138 SH | DEFINED | 6, |
| UMB FINL CORP | COM | 902788108 | 18 | 440 SH | DEFINED | |
| UMPQUA HLDGS CORP | COM | 904214103 | 55 | 4425 SH | DEFINED | 6, |
| UMPQUA HLDGS CORP | COM | 904214103 | 5 | 406 SH | DEFINED | |
| UNB CORP OHIO | COM | 903056109 | 54 | 3163 SH | DEFINED | 6, |
| UNB CORP OHIO | COM | 903056109 | 5 | 294 SH | DEFINED | |
| UNIBANCO - SPONSORED GDR | EQUITY | 90458E107 | 174 | 12,000 SH | DEFINED | |
| UNIFI INC | COM | 904677101 | 646 | 78744 SH | DEFINED | 6, |
| UNIFI INC | COM | 904677101 | 12 | 1419 SH | DEFINED | |
| UNIFIRST CORP MASS | COM | 904708104 | 43 | 2518 SH | DEFINED | 6, |
| UNIFIRST CORP MASS | COM | 904708104 | 4 | 225 SH | DEFINED | |
| UNILAB CORP NEW | COM NEW | 904763208 | 91 | 3268 SH | DEFINED | 6, |
| | | | | | | |
| UNILEVER N V | EQUITY | 904784709 | 513 | 9,489 SH | DEFINED | |
| UNILEVER N V | N Y SHS NEW | 904784709 | 13850 | 256380 SH | DEFINED | 6, |
| UNILEVER N V | N Y SHS NEW | 904784709 | 499 | 9242 SH | DEFINED | 6, |
| UNILEVER N V | N Y SHS NEW | 904784709 | 92 | 1700 SH | DEFINED | |

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| Union Electric | CORPBOND | 906548BT8 | 4726 | 5,000,000 | PRN | DEFINED | |
| UNION PAC CORP | COM | 907818108 | 6862 | 146310 | SH | DEFINED | 6, |
| UNION PAC CORP | COM | 907818108 | 70 | 1490 | SH | DEFINED | |
| UNION PACIFIC CORP. | EQUITY | 907818108 | 192 | 4,100 | SH | DEFINED | |
| UNION PLANTERS CORP | EQUITY | 908068109 | 99 | 2,300 | SH | DEFINED | |
| Union Planters Corp | EQUITY | 908068109 | 1287 | 30,000 | SH | DEFINED | |
| UNION PLANTERS CORP | COM | 908068109 | 4529 | 105560 | SH | DEFINED | 6, |
| UNION PLANTERS CORP | COM | 908068109 | 45 | 1050 | SH | DEFINED | |
| UNIONBANCAL CORP | COM | 908906100 | 772 | 22800 | SH | DEFINED | 6, |
| UNIROYAL TECHNOLOGY CORP | COM | 909163107 | 13 | 4075 | SH | DEFINED | 6, |
| UNIROYAL TECHNOLOGY CORP | COM | 909163107 | 1 | 379 | SH | DEFINED | |
| UNISOURCE ENERGY CORP | COM | 909205106 | 312 | 22294 | SH | DEFINED | 6, |
| UNISOURCE ENERGY CORP | COM | 909205106 | 12 | 877 | SH | DEFINED | |
| UNISYS CORP | COM | 909214108 | 1160 | 133910 | SH | DEFINED | 6, |
| UNISYS CORP | COM | 909214108 | 8 | 940 | SH | DEFINED | |
| UNISYS CORP. | EQUITY | 909214108 | 46 | 5,260 | SH | DEFINED | |
| UNIT CORP | COM | 909218109 | 91 | 10198 | SH | DEFINED | 6, |
| UNIT CORP | COM | 909218109 | 9 | 1012 | SH | DEFINED | |
| UNITED AUTO GROUP INC | COM | 909440109 | 28 | 1686 | SH | DEFINED | 6, |
| UNITED AUTO GROUP INC | COM | 909440109 | 3 | 151 | SH | DEFINED | |
| UNITED BANKSHARES INC WEST VA | COM | 909907107 | 337 | 12487 | SH | DEFINED | 6, |
| UNITED BANKSHARES INC WEST VA | COM | 909907107 | 30 | 1119 | SH | DEFINED | |
| UNITED BK SWITZERLAND | EQUITY | 909992000 | 821 | 15800 | SH | DEFINED | |
| UNITED CMNTY FINL CORP OHIO | COM | 909839102 | 73 | 10362 | SH | DEFINED | 6, |
| UNITED CMNTY FINL CORP OHIO | COM | 909839102 | 7 | 928 | SH | DEFINED | |
| UNITED DOMINION REALTY TR INC | COM | 910197102 | 455 | 31839 | SH | DEFINED | 6, |
| UNITED DOMINION REALTY TR INC | COM | 910197102 | 39 | 2741 | SH | DEFINED | |
| UNITED DOMINION REALTY TRUST | EQUITY | 910197102 | 4644 | 325,200 | SH | DEFINED | |
| UNITED DOMINION RLTYTR COM | EQUITY | 910197102 | 14047 | 983700 | SH | Sole | |
| UNITED FIRE & CAS CO | COM | 910331107 | 51 | 1987 | SH | DEFINED | 6, |
| UNITED FIRE & CAS CO | COM | 910331107 | 5 | 178 | SH | DEFINED | |
| UNITED HEALTHGROUP INC. | EQUITY | 91324P102 | 352 | 5,300 | SH | DEFINED | |
| UNITED INDL CORP | COM | 910671106 | 58 | 3926 | SH | DEFINED | 6, |
| UNITED INDL CORP | COM | 910671106 | 5 | 353 | SH | DEFINED | |
| UNITED NAT FOODS INC | COM | 911163103 | 47 | 2593 | SH | DEFINED | 6, |
| UNITED NAT FOODS INC | COM | 911163103 | 5 | 255 | SH | DEFINED | |
| UNITED NATL BANCORP N J | COM | 910909100 | 118 | 4638 | SH | DEFINED | 6, |
| UNITED NATL BANCORP N J | COM | 910909100 | 11 | 424 | SH | DEFINED | |
| UNITED PARCEL SERVICE CL B | EQUITY | 911312106 | 505 | 9,710 | SH | DEFINED | |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 260 | 5000 | SH | DEFINED | 6, |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 35 | 670 | SH | DEFINED | |
| UNITED PARCEL SVC INC | EQUITY | 911312106 | 2019 | 38600 | SH | DEFINED | |
| UNITED RENTALS INC | COM | 911363109 | 1424 | 82100 | SH | DEFINED | 6, |
| UNITED STATIONERS INC | COM | 913004107 | 591 | 19779 | SH | DEFINED | 6, |
| UNITED STATIONERS INC | COM | 913004107 | 26 | 864 | SH | DEFINED | |
| UNITED SURGICAL PRTNRS COM | EQUITY | 913016309 | 13876 | 676900 | SH | Sole | |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 9663 | 207,800 | SH | DEFINED | |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 10740 | 230960 | SH | DEFINED | 6, |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 65 | 1400 | SH | DEFINED | |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 1420 | 48525 | SH | DEFINED | |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 54 | 4269 | SH | DEFINED | 6, |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 5 | 424 | SH | DEFINED | |
| UNITEDGLOBALCOM | CL A | 913247508 | 50 | 21420 | SH | DEFINED | 6, |
| UNITEDGLOBALCOM | CL A | 913247508 | 5 | 2106 | SH | DEFINED | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 8986 | 135130 | SH | DEFINED | 6, |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 63 | 950 | SH | DEFINED | |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 1555 | 48590 | SH | DEFINED | |
| UNITRIN INC | COM | 913275103 | 3023 | 79100 | SH | DEFINED | 6, |

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| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 69 | 12406 | SH | DEFINED | 6, |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 6 | 1127 | SH | DEFINED | |
| UNIVERSAL COMPRESSION COM | EQUITY | 913431102 | 6743 | 299700 | SH | Sole | |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 65 | 2877 | SH | DEFINED | 6, |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 6 | 285 | SH | DEFINED | |
| UNIVERSAL CORP VA | COM | 913456109 | 1348 | 40394 | SH | DEFINED | 6, |
| UNIVERSAL CORP VA | COM | 913456109 | 25 | 738 | SH | DEFINED | |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 30 | 4193 | SH | DEFINED | 6, |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 3 | 416 | SH | DEFINED | |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 59 | 3933 | SH | DEFINED | 6, |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 6 | 390 | SH | DEFINED | |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 70 | 3703 | SH | DEFINED | 6, |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 6 | 332 | SH | DEFINED | |
| UNIVERSAL HEALTH RLTY INCM TR | SH BEN INT | 91359E105 | 90 | 3648 | SH | DEFINED | 6, |
| UNIVERSAL HEALTH RLTY INCM TR | SH BEN INT | 91359E105 | 8 | 326 | SH | DEFINED | |
| UNIVERSAL HLTH SVCS CL B | EQUITY | 913903100 | 54656 | 1120000 | SH | Sole | |
| UNIVISION COMMUNICATIONS CL A | EQUITY | 914906102 | 78 | 3,400 | SH | DEFINED | |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 2242 | 97675 | SH | DEFINED | 6, |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 14 | 620 | SH | DEFINED | |
| UNOCAL CORP | EQUITY | 915289102 | 130 | 4,000 | SH | DEFINED | |
| UNOCAL CORP | COM | 915289102 | 3531 | 108660 | SH | DEFINED | 6, |
| UNOCAL CORP | COM | 915289102 | 24 | 730 | SH | DEFINED | |
| UNOVA INC | COM | 91529B106 | 62 | 13867 | SH | DEFINED | 6, |
| UNOVA INC | COM | 91529B106 | 6 | 1242 | SH | DEFINED | |
| UNUMPROVIDENT | EQUITY | 91529Y106 | 101 | 4,014 | SH | DEFINED | |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 2577 | 102040 | SH | DEFINED | 6, |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 18 | 720 | SH | DEFINED | |
| UNUMPROVIDENT CORP | EQUITY | 91529Y106 | 3885 | 147700 | SH | DEFINED | |
| URBAN OUTFITTERS INC | COM | 917047102 | 23 | 2022 | SH | DEFINED | 6, |
| URBAN OUTFITTERS INC | COM | 917047102 | 2 | 188 | SH | DEFINED | |
| UROCOR INC | COM | 91727P105 | 46 | 2602 | SH | DEFINED | 6, |
| UROCOR INC | COM | 91727P105 | 5 | 258 | SH | DEFINED | |
| UROLOGIX INC | COM | 917273104 | 42 | 3055 | SH | DEFINED | 6, |
| UROLOGIX INC | COM | 917273104 | 4 | 303 | SH | DEFINED | |
| URS CORP NEW | COM | 903236107 | 91 | 3946 | SH | DEFINED | 6, |
| URS CORP NEW | COM | 903236107 | 8 | 352 | SH | DEFINED | |
| US AIRWAYS GROUP INC | COM | 911905107 | 132 | 28380 | SH | DEFINED | 6, |
| US AIRWAYS GROUP INC | COM | 911905107 | 1 | 200 | SH | DEFINED | |
| US AIRWAYS GROUP, INC. | EQUITY | 911905107 | 5 | 1,100 | SH | DEFINED | |
| US BANCORP | EQUITY | 902973304 | 34265 | 1,544,866 | SH | DEFINED | |
| US BANCORP DEL | COM NEW | 902973304 | 18541 | 835944 | SH | DEFINED | 6, |
| US BANCORP DEL | COM NEW | 902973304 | 126 | 5679 | SH | DEFINED | |
| US ONCOLOGY INC | COM | 90338W103 | 221 | 29678 | SH | DEFINED | 6, |
| US ONCOLOGY INC | COM | 90338W103 | 19 | 2578 | SH | DEFINED | |
| US UNWIRED INC | CL A | 90338R104 | 91 | 9000 | SH | DEFINED | 6, |
| US UNWIRED INC | CL A | 90338R104 | 9 | 853 | SH | DEFINED | |
| USA ED INC | COM | 90390U102 | 5708 | 68850 | SH | DEFINED | 6, |
| USA ED INC | COM | 90390U102 | 41 | 490 | SH | DEFINED | |
| USA ED INC | EQUITY | 90390U102 | 7310 | 94100 | SH | DEFINED | |
| USA EDUCATION INC | EQUITY | 90390U102 | 10900 | 131,470 | SH | DEFINED | |
| USA NETWORKS INC | COM | 902984103 | 1126 | 62640 | SH | DEFINED | 6, |
| USA NETWORKS INC | EQUITY | 902984103 | 5021 | 5001100 | SH | DEFINED | |
| USEC INC | EQUITY | 90333E108 | 1404 | 218,400 | SH | DEFINED | |
| USEC INC | COM | 90333E108 | 163 | 25301 | SH | DEFINED | 6, |
| USEC INC | COM | 90333E108 | 14 | 2186 | SH | DEFINED | |
| USFREIGHTWAYS CORP | COM | 916906100 | 258 | 8254 | SH | DEFINED | 6, |
| USFREIGHTWAYS CORP | COM | 916906100 | 22 | 709 | SH | DEFINED | |
| USINTERNETWORKING INC | COM | 917311805 | 4 | 14313 | SH | DEFINED | 6, |

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|--------------------------------|---------|-----------|-------|---------|----|------------|
| USINTERNETWORKING INC | COM | 917311805 | 0 | 1363 | SH | DEFINED |
| UST INC | EQUITY | 902911106 | 90 | 2,700 | SH | DEFINED |
| UST INC | COM | 902911106 | 2292 | 69050 | SH | DEFINED 6, |
| UST INC | COM | 902911106 | 16 | 490 | SH | DEFINED |
| UST INC | EQUITY | 902911106 | 5341 | 192957 | SH | DEFINED |
| USX MARATHON GROUP | COM NEW | 902905827 | 5487 | 205120 | SH | DEFINED 6, |
| USX MARATHON GROUP | COM NEW | 902905827 | 25 | 920 | SH | DEFINED |
| USX/MARATHON GROUP | EQUITY | 902905827 | 136 | 5,100 | SH | DEFINED |
| USX-U S STL | COM | 90337T101 | 734 | 52500 | SH | DEFINED 6, |
| USX-U S STL | COM | 90337T101 | 4 | 270 | SH | DEFINED |
| USX-U.S. STEEL GROUP INC. | EQUITY | 90337T101 | 20 | 1,400 | SH | DEFINED |
| UTILICORP UTD INC | COM | 918005109 | 5423 | 193600 | SH | DEFINED 6, |
| V F CORP | COM | 918204108 | 1971 | 67330 | SH | DEFINED 6, |
| V F CORP | COM | 918204108 | 10 | 330 | SH | DEFINED |
| V F CORP | EQUITY | 918204108 | 3610 | 124960 | SH | DEFINED |
| VA LINUX SYSTEMS INC | COM | 91819B105 | 10 | 9724 | SH | DEFINED 6, |
| VA LINUX SYSTEMS INC | COM | 91819B105 | 1 | 870 | SH | DEFINED |
| VAIL RESORTS INC | COM | 91879Q109 | 35 | 2492 | SH | DEFINED 6, |
| VAIL RESORTS INC | COM | 91879Q109 | 3 | 223 | SH | DEFINED |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 2476 | 77600 | SH | DEFINED 6, |
| VALENCE TECHNOLOGY INC | COM | 918914102 | 29 | 8245 | SH | DEFINED 6, |
| VALENCE TECHNOLOGY INC | COM | 918914102 | 3 | 818 | SH | DEFINED |
| VALENTIS INC | COM | 91913E104 | 25 | 8416 | SH | DEFINED 6, |
| VALENTIS INC | COM | 91913E104 | 3 | 835 | SH | DEFINED |
| VALERO ENERGY CORP | EQUITY | 91913Y100 | 10977 | 264000 | SH | DEFINED |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 2517 | 71700 | SH | DEFINED 6, |
| VALERO ENERGY CORP NEW COM | EQUITY | 91913Y100 | 36272 | 1033400 | SH | Sole |
| VALMONT INDS INC | COM | 920253101 | 59 | 4230 | SH | DEFINED 6, |
| VALMONT INDS INC | COM | 920253101 | 5 | 388 | SH | DEFINED |
| VALSPAR CORP | COM | 920355104 | 1903 | 56900 | SH | DEFINED 6, |
| VALUE CITY DEPT STORES INC | COM | 920387107 | 17 | 4964 | SH | DEFINED 6, |
| VALUE CITY DEPT STORES INC | COM | 920387107 | 2 | 445 | SH | DEFINED |
| VALUE LINE INC | COM | 920437100 | 18 | 467 | SH | DEFINED 6, |
| VALUE LINE INC | COM | 920437100 | 2 | 42 | SH | DEFINED |
| VALUEVISION INTL INC | CL A | 92047K107 | 86 | 6641 | SH | DEFINED 6, |
| VALUEVISION INTL INC | CL A | 92047K107 | 8 | 654 | SH | DEFINED |
| VANS INC | COM | 921930103 | 191 | 16648 | SH | DEFINED 6, |
| VANS INC | COM | 921930103 | 5 | 439 | SH | DEFINED |
| VARCO INTL INC DEL | COM | 922122106 | 1353 | 111998 | SH | DEFINED 6, |
| VARIAN INC | COM | 922206107 | 224 | 8780 | SH | DEFINED 6, |
| VARIAN INC | COM | 922206107 | 21 | 841 | SH | DEFINED |
| VARIAN SEMICONDUCTOR EQUIP INC | EQUITY | 922207105 | 2707 | 177500 | SH | DEFINED |
| VARIAN SEMICONDUCTOR EQUIPMNT | COM | 922207105 | 279 | 10776 | SH | DEFINED 6, |
| VARIAN SEMICONDUCTOR EQUIPMNT | COM | 922207105 | 23 | 881 | SH | DEFINED |
| VASOMEDICAL INC | COM | 922321104 | 50 | 16153 | SH | DEFINED 6, |
| VASOMEDICAL INC | COM | 922321104 | 5 | 1603 | SH | DEFINED |
| VASTERA INC | COM | 92239N109 | 58 | 5178 | SH | DEFINED 6, |
| VASTERA INC | COM | 92239N109 | 6 | 511 | SH | DEFINED |
| VAXGEN INC | COM NEW | 922390208 | 29 | 2316 | SH | DEFINED 6, |
| VAXGEN INC | COM NEW | 922390208 | 3 | 230 | SH | DEFINED |
| VECTOR GROUP LTD | COM | 92240M108 | 195 | 4551 | SH | DEFINED 6, |
| VECTOR GROUP LTD | COM | 92240M108 | 20 | 458 | SH | DEFINED |
| VECTREN CORP | COM | 92240G101 | 1776 | 79300 | SH | DEFINED 6, |
| VEECO INSTRS INC DEL | COM | 922417100 | 248 | 9348 | SH | DEFINED 6, |

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| VEECO INSTRS INC DEL | COM | 922417100 | 18 | 677 | SH | DEFINED | |
| VENATOR GROUP INC | COM | 922944103 | 270 | 17700 | SH | DEFINED | 6, |
| VENATOR GROUP INC | EQUITY | 922944103 | 1893 | 110200 | SH | DEFINED | |
| VENATOR GROUP INC COM | EQUITY | 922944103 | 53166 | 3486300 | SH | Sole | |
| VENTANA MED SYS INC | COM | 92276H106 | 70 | 3416 | SH | DEFINED | 6, |
| VENTANA MED SYS INC | COM | 92276H106 | 7 | 339 | SH | DEFINED | |
| VENTANA MEDICAL SYSTEMS | EQUITY | 92276H106 | 136 | 6,630 | SH | DEFINED | |
| VENTAS INC | COM | 92276F100 | 186 | 17134 | SH | DEFINED | 6, |
| VENTAS INC | COM | 92276F100 | 18 | 1640 | SH | DEFINED | |
| VENTIV HEALTH INC | COM | 922793104 | 18 | 4514 | SH | DEFINED | 6, |
| VENTIV HEALTH INC | COM | 922793104 | 2 | 445 | SH | DEFINED | |
| VERISIGN INC | COM | 92343E102 | 417 | 9950 | SH | DEFINED | 6, |
| VERITAS DGC INC | COM | 92343P107 | 93 | 8301 | SH | DEFINED | 6, |
| VERITAS DGC INC | COM | 92343P107 | 9 | 824 | SH | DEFINED | |
| VERITAS DGC INC COM | EQUITY | 92343P107 | 15573 | 1396700 | SH | Sole | |
| VERITAS SOFTWARE CO | COM | 923436109 | 3867 | 209686 | SH | DEFINED | 6, |
| VERITAS SOFTWARE CO | COM | 923436109 | 30 | 1633 | SH | DEFINED | |
| VERITAS SOFTWARE CORP | EQUITY | 923436109 | 140 | 7,610 | SH | DEFINED | |
| VERITAS SOFTWARE CORP | EQUITY | 923436109 | 5925 | 186250 | SH | DEFINED | |
| VERITY INC | COM | 92343C106 | 81 | 8043 | SH | DEFINED | 6, |
| VERITY INC | COM | 92343C106 | 8 | 798 | SH | DEFINED | |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 26731 | 494,008 | SH | DEFINED | |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 79680 | 1472559 | SH | DEFINED | 6, |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 583 | 10780 | SH | DEFINED | |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 1995 | 99464 | SH | DEFINED | |
| VERICOR INC | COM | 925314106 | 53 | 3948 | SH | DEFINED | 6, |
| VERICOR INC | COM | 925314106 | 5 | 390 | SH | DEFINED | |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 1569 | 87000 | SH | DEFINED | 6, |
| VERTICALNET INC | COM | 92532L107 | 7 | 20194 | SH | DEFINED | 6, |
| VERTICALNET INC | COM | 92532L107 | 1 | 1913 | SH | DEFINED | |
| VESTA INS GROUP INC | COM | 925391104 | 132 | 10040 | SH | DEFINED | 6, |
| VESTA INS GROUP INC | COM | 925391104 | 12 | 899 | SH | DEFINED | |
| VF CORP | EQUITY | 918204108 | 56 | 1,900 | SH | DEFINED | |
| VI TECHNOLOGIES INC | COM | 917920100 | 9 | 1468 | SH | DEFINED | 6, |
| VI TECHNOLOGIES INC | COM | 917920100 | 1 | 146 | SH | DEFINED | |
| VIACOM INC | CL B | 925524308 | 28948 | 839077 | SH | DEFINED | 6, |
| VIACOM INC | CL B | 925524308 | 217 | 6296 | SH | DEFINED | |
| VIACOM INC | EQUITY | 925524308 | 8112 | 233733 | SH | DEFINED | |
| VIACOM INC B | EQUITY | 925526105 | 2 | 192 | SH | DEFINED | |
| VIACOM INC CL A | EQUITY | 925524100 | 1293 | 37000 | SH | Sole | |
| VIACOM INC CLASS-B COMMON | EQUITY | 925524308 | 1020 | 29,551 | SH | DEFINED | |
| VIAD CORP | COM | 92552R109 | 3738 | 194900 | SH | DEFINED | 6, |
| VIASAT INC | COM | 92552V100 | 68 | 3821 | SH | DEFINED | 6, |
| VIASAT INC | COM | 92552V100 | 7 | 379 | SH | DEFINED | |
| VIASYSTEMS GROUP INC | COM | 92553H100 | 10 | 15448 | SH | DEFINED | 6, |
| VIASYSTEMS GROUP INC | COM | 92553H100 | 1 | 1533 | SH | DEFINED | |
| VICAL INC | COM | 925602104 | 58 | 5677 | SH | DEFINED | 6, |
| VICAL INC | COM | 925602104 | 6 | 563 | SH | DEFINED | |
| VICOR CORP | COM | 925815102 | 91 | 6418 | SH | DEFINED | 6, |
| VICOR CORP | COM | 925815102 | 9 | 637 | SH | DEFINED | |
| VIDAMED INC | COM | 926530106 | 38 | 9956 | SH | DEFINED | 6, |
| VIDAMED INC | COM | 926530106 | 4 | 988 | SH | DEFINED | |
| VIDESH SANCHAR NIGAM-SP ADR | EQUITY | 92659G600 | 294 | 31,000 | SH | DEFINED | |
| VIEWPOINT CORP | COM | 92672P108 | 37 | 10813 | SH | DEFINED | 6, |
| VIEWPOINT CORP | COM | 92672P108 | 4 | 1073 | SH | DEFINED | |
| VINTAGE PETE INC | COM | 927460105 | 233 | 14673 | SH | DEFINED | 6, |
| VINTAGE PETE INC | COM | 927460105 | 21 | 1321 | SH | DEFINED | |
| VION PHARMACEUTICALS INC | COM | 927624106 | 35 | 7425 | SH | DEFINED | 6, |

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| VION PHARMACEUTICALS INC | COM | 927624106 | 3 | 737 | SH | DEFINED | |
| VIRAGE LOGIC CORP | COM | 92763R104 | 27 | 2434 | SH | DEFINED | 6, |
| VIRAGE LOGIC CORP | COM | 92763R104 | 3 | 242 | SH | DEFINED | |
| VIRATA CORP | COM | 927646109 | 140 | 14057 | SH | DEFINED | 6, |
| VIRATA CORP | COM | 927646109 | 14 | 1395 | SH | DEFINED | |
| VIROPHARMA INC | COM | 928241108 | 126 | 5004 | SH | DEFINED | 6, |
| VIROPHARMA INC | COM | 928241108 | 12 | 477 | SH | DEFINED | |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 3937 | 213945 | SH | DEFINED | 6, |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 9 | 465 | SH | DEFINED | |
| VISTEON CORP | EQUITY | 92839U107 | 28 | 2,193 | SH | DEFINED | |
| VISTEON CORP | EQUITY | 928390107 | 775 | 100000 | SH | DEFINED | |
| VISTEON CORP | COM | 92839U107 | 1392 | 109197 | SH | DEFINED | 6, |
| VISTEON CORP | COM | 92839U107 | 5 | 394 | SH | DEFINED | |
| VISTEON CORP | EQUITY | 92839U107 | 2171 | 82500 | SH | DEFINED | |
| VISUAL NETWORKS INC | COM | 928444108 | 19 | 8443 | SH | DEFINED | 6, |
| VISUAL NETWORKS INC | COM | 928444108 | 2 | 838 | SH | DEFINED | |
| VISX INC DEL | COM | 92844S105 | 1067 | 80660 | SH | DEFINED | 6, |
| VISX INC DEL | COM | 92844S105 | 18 | 1355 | SH | DEFINED | |
| VITAL SIGNS INC | COM | 928469105 | 45 | 1472 | SH | DEFINED | 6, |
| VITAL SIGNS INC | COM | 928469105 | 4 | 146 | SH | DEFINED | |
| VITESSE SEMICONDUCTOR CORP | EQUITY | 928497106 | 23 | 3,000 | SH | DEFINED | |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 630 | 81280 | SH | DEFINED | 6, |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 4 | 550 | SH | DEFINED | |
| VITESSE SEMICONDUCTOR CORP | EQUITY | 928497106 | 4177 | 108700 | SH | DEFINED | |
| VITRIA TECHNOLOGY | COM | 92849Q104 | 41 | 19982 | SH | DEFINED | 6, |
| VITRIA TECHNOLOGY | COM | 92849Q104 | 4 | 1983 | SH | DEFINED | |
| | | | | | | | |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 900 | 41000 | SH | DEFINED | 6, |
| VODAFONE GROUP PLC-SP ADR | EQUITY | 92857W100 | 7256 | 330,425 | SH | DEFINED | |
| VOLT INFORMATION SCIENCES INC | COM | 928703107 | 30 | 2539 | SH | DEFINED | 6, |
| VOLT INFORMATION SCIENCES INC | COM | 928703107 | 3 | 227 | SH | DEFINED | |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1127 | 28400 | SH | DEFINED | 6, |
| VORNADO RLTY TR SH BEN INT | EQUITY | 929042109 | 34825 | 877200 | SH | Sole | |
| VULCAN MATERIALS INC | EQUITY | 929160109 | 73 | 1,700 | SH | DEFINED | |
| VULCAN MATLS CO | COM | 929160109 | 2234 | 51720 | SH | DEFINED | 6, |
| VULCAN MATLS CO | COM | 929160109 | 13 | 300 | SH | DEFINED | |
| VYSIS INC | COM | 928961101 | 20 | 995 | SH | DEFINED | 6, |
| VYSIS INC | COM | 928961101 | 2 | 99 | SH | DEFINED | |
| W HLDG CO INC | COM | 929251106 | 120 | 8557 | SH | DEFINED | 6, |
| W HLDG CO INC | COM | 929251106 | 11 | 766 | SH | DEFINED | |
| W. R. Berkley Cap Trust | CORPBOND | 084498AB0 | 3250 | 3,940,000 | PRN | DEFINED | |
| WABASH NATL CORP | COM | 929566107 | 50 | 7231 | SH | DEFINED | 6, |
| WABASH NATL CORP | COM | 929566107 | 4 | 648 | SH | DEFINED | |
| WABTEC CORP | COM | 929740108 | 95 | 8719 | SH | DEFINED | 6, |
| WABTEC CORP | COM | 929740108 | 7 | 667 | SH | DEFINED | |
| WACHOVIA CORP | EQUITY | 929903102 | 722 | 23,300 | SH | DEFINED | |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 19917 | 642490 | SH | DEFINED | 6, |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 130 | 4180 | SH | DEFINED | |
| WACKENHUT CORP | COM SER A | 929794105 | 62 | 2652 | SH | DEFINED | 6, |
| WACKENHUT CORP | COM SER A | 929794105 | 6 | 242 | SH | DEFINED | |
| WACKENHUT CORRECTIONS CORP | COM | 929798106 | 31 | 2383 | SH | DEFINED | 6, |
| WACKENHUT CORRECTIONS CORP | COM | 929798106 | 3 | 233 | SH | DEFINED | |
| WADDELL & REED FINL INC | CL A | 930059100 | 2426 | 93300 | SH | DEFINED | 6, |
| WADDELL & REED FINL INC | CL A | 930059100 | 4 | 170 | SH | DEFINED | |
| WAL MART STORES INC | COM | 931142103 | 110018 | 2222580 | SH | DEFINED | 6, |
| WAL MART STORES INC | COM | 931142103 | 840 | 16960 | SH | DEFINED | |
| WAL MART STORES INC | EQUITY | 931142103 | 40187 | 862360 | SH | DEFINED | |
| WALGREEN CO | EQUITY | 931422109 | 582 | 16,900 | SH | DEFINED | |
| Walgreen Co | EQUITY | 931422109 | 3099 | 90,000 | SH | DEFINED | |

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| WALGREEN CO | COM | 931422109 | 17542 | 509500 | SH | DEFINED | 6, |
| WALGREEN CO | COM | 931422109 | 139 | 4030 | SH | DEFINED | |
| WALLACE COMPUTER SERVICES INC | COM | 932270101 | 954 | 59975 | SH | DEFINED | 6, |
| WALLACE COMPUTER SERVICES INC | COM | 932270101 | 16 | 1032 | SH | DEFINED | |
| WAL-MART STORES | EQUITY | 931142103 | 17130 | 346,070 | SH | DEFINED | |
| WALTER IND | EQUITY | 93317Q105 | 7 | 807 | SH | DEFINED | |
| WALTER INDS INC | COM | 93317Q105 | 80 | 8936 | SH | DEFINED | 6, |
| WALTER INDS INC | COM | 93317Q105 | 8 | 875 | SH | DEFINED | |
| WASHINGTON FED INC COM | EQUITY | 938824109 | 19028 | 759620 | SH | Sole | |
| WASHINGTON MUT INC | COM | 939322103 | 21088 | 548019 | SH | DEFINED | 6, |
| WASHINGTON MUT INC | COM | 939322103 | 197 | 5115 | SH | DEFINED | |
| Washington Mutual | CORPBOND | 939318AA9 | 1542 | 1,500,000 | PRN | DEFINED | |
| WASHINGTON MUTUAL INC. | EQUITY | 939322103 | 9701 | 252,106 | SH | DEFINED | |
| WASHINGTON POST CO | CL B | 939640108 | 5770 | 11100 | SH | DEFINED | 6, |
| WASHINGTON REAL ESTATE INVT TR | SH BEN INT | 939653101 | 242 | 10215 | SH | DEFINED | 6, |
| WASHINGTON REAL ESTATE INVT TR | SH BEN INT | 939653101 | 25 | 1044 | SH | DEFINED | |
| WASHINGTON TR BANCORP | COM | 940610108 | 63 | 3411 | SH | DEFINED | 6, |
| WASHINGTON TR BANCORP | COM | 940610108 | 6 | 339 | SH | DEFINED | |
| WASTE CONNECTIONS INC | COM | 941053100 | 286 | 10601 | SH | DEFINED | 6, |
| WASTE CONNECTIONS INC | COM | 941053100 | 20 | 742 | SH | DEFINED | |
| WASTE CONNECTIONS INC | EQUITY | 941053100 | 9813 | 358455 | SH | DEFINED | |
| WASTE MANAGEMENT INC | EQUITY | 94106L109 | 278 | 10,400 | SH | DEFINED | |
| WASTE MANAGEMENT INC | EQUITY | 941106L109 | 546 | 5000 | SH | DEFINED | |
| WASTE MGMT INC DEL | COM | 94106L109 | 8173 | 305630 | SH | DEFINED | 6, |
| WASTE MGMT INC DEL | COM | 94106L109 | 50 | 1860 | SH | DEFINED | |
| WASTE MGMT INC DEL | EQUITY | 94106L109 | 36839 | 1413341 | SH | DEFINED | |
| WATCHGUARD TECHNOLOGIES INC | COM | 941105108 | 69 | 8979 | SH | DEFINED | 6, |
| WATCHGUARD TECHNOLOGIES INC | COM | 941105108 | 5 | 599 | SH | DEFINED | |
| Waters Corp | EQUITY | 941848103 | 1252 | 35,000 | SH | DEFINED | |
| WATERS CORP | COM | 941848103 | 5466 | 152800 | SH | DEFINED | 6, |
| WATSCO INC | COM | 942622200 | 70 | 5315 | SH | DEFINED | 6, |
| WATSCO INC | COM | 942622200 | 6 | 476 | SH | DEFINED | |
| WATSON PHARMACEUTICALS | EQUITY | 942683103 | 98 | 1,800 | SH | DEFINED | |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 2449 | 44770 | SH | DEFINED | 6, |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 18 | 320 | SH | DEFINED | |
| WATSON WYATT & CO HLDGS | CL A | 942712100 | 44 | 2749 | SH | DEFINED | 6, |
| WATSON WYATT & CO HLDGS | CL A | 942712100 | 4 | 260 | SH | DEFINED | |
| WATTS INDS INC | CL A | 942749102 | 63 | 4817 | SH | DEFINED | 6, |
| WATTS INDS INC | CL A | 942749102 | 6 | 431 | SH | DEFINED | |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 876 | 74843 | SH | DEFINED | 6, |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 15 | 1302 | SH | DEFINED | |
| WAVE SYSTEMS CORP | CL A | 943526103 | 24 | 14189 | SH | DEFINED | 6, |
| WAVE SYSTEMS CORP | CL A | 943526103 | 2 | 1408 | SH | DEFINED | |
| WAYPOINT FINL CORP | COM | 946756103 | 145 | 10973 | SH | DEFINED | 6, |
| WAYPOINT FINL CORP | COM | 946756103 | 13 | 983 | SH | DEFINED | |
| WD-40 CO | COM | 929236107 | 133 | 6479 | SH | DEFINED | 6, |
| WD-40 CO | COM | 929236107 | 9 | 435 | SH | DEFINED | |
| WEATHERFORD INTL INC | COM | 947074100 | 3398 | 133200 | SH | DEFINED | 6, |
| WEATHERFORD INTL INC NEW | EQUITY | 947074100 | 1873 | 62500 | SH | DEFINED | |
| WEBEX INC | COM | 94767L109 | 105 | 4963 | SH | DEFINED | 6, |
| WEBEX INC | COM | 94767L109 | 10 | 477 | SH | DEFINED | |
| WEBMETHODS INC | COM | 94768C108 | 46 | 6619 | SH | DEFINED | 6, |
| WEBMETHODS INC | COM | 94768C108 | 5 | 657 | SH | DEFINED | |
| WEBSense INC | EQUITY | 947684106 | 14083 | 1292000 | SH | Sole | |

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| WEBSense INC | COM | 947684106 | 52 | 4757 | SH | DEFINED | 6, |
| WEBSense INC | COM | 947684106 | 5 | 459 | SH | DEFINED | |
| WEBSTER FINL CORP CONN | COM | 947890109 | 1902 | 57700 | SH | DEFINED | 6, |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 430 | 8846 | SH | DEFINED | 6, |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 37 | 762 | SH | DEFINED | |
| WELLMAN INC | COM | 949702104 | 415 | 35922 | SH | DEFINED | 6, |
| WELLMAN INC | COM | 949702104 | 9 | 754 | SH | DEFINED | |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 3999 | 36640 | SH | DEFINED | 6, |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 21 | 190 | SH | DEFINED | |
| WELLPOINT HEALTH NETWORKS | EQUITY | 94973H108 | 225 | 2,060 | SH | DEFINED | |
| WELLPOINT HEALTH NETWORKS INC | EQUITY | 94973H108 | 2096 | 105700 | SH | DEFINED | |
| WELLS FARGO & CO NEW | COM | 949746101 | 35355 | 795380 | SH | DEFINED | 6, |
| WELLS FARGO & CO NEW | COM | 949746101 | 272 | 6130 | SH | DEFINED | |
| WELLS FARGO & COMPANY | EQUITY | 949746101 | 1960 | 44,099 | SH | DEFINED | |
| WELLS FARGO + CO NEW | EQUITY | 949746101 | 1115 | 66700 | SH | DEFINED | |
| WENDY'S | EQUITY | 950590109 | 51 | 1,900 | SH | DEFINED | |
| WENDYS INTL INC | COM | 950590109 | 1281 | 48050 | SH | DEFINED | 6, |
| WENDYS INTL INC | COM | 950590109 | 9 | 340 | SH | DEFINED | |
| WERNER ENTERPRISES INC | COM | 950755108 | 147 | 8791 | SH | DEFINED | 6, |
| WERNER ENTERPRISES INC | COM | 950755108 | 13 | 787 | SH | DEFINED | |
| WERNER ENTERPRISES INC | EQUITY | 950755108 | 3691 | 195700 | SH | DEFINED | |
| WESBANCO INC | COM | 950810101 | 123 | 5713 | SH | DEFINED | 6, |
| WESBANCO INC | COM | 950810101 | 11 | 512 | SH | DEFINED | |
| WESCO INTL INC | COM | 95082P105 | 29 | 5584 | SH | DEFINED | 6, |
| WESCO INTL INC | COM | 95082P105 | 3 | 554 | SH | DEFINED | |
| WEST COAST BANCORP ORE NEW | COM | 952145100 | 69 | 5121 | SH | DEFINED | 6, |
| WEST COAST BANCORP ORE NEW | COM | 952145100 | 6 | 459 | SH | DEFINED | |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 77 | 3145 | SH | DEFINED | 6, |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 7 | 282 | SH | DEFINED | |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 3019 | 83734 | SH | DEFINED | 6, |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 45 | 1252 | SH | DEFINED | |
| WESTCORP INC | COM | 957907108 | 52 | 3025 | SH | DEFINED | 6, |
| WESTCORP INC | COM | 957907108 | 5 | 271 | SH | DEFINED | |
| WESTERN DIGITAL CORP | COM | 958102105 | 114 | 52456 | SH | DEFINED | 6, |
| WESTERN DIGITAL CORP | COM | 958102105 | 11 | 4988 | SH | DEFINED | |
| WESTERN GAS RES INC | COM | 958259103 | 1141 | 43835 | SH | DEFINED | 6, |
| WESTERN GAS RES INC | COM | 958259103 | 14 | 546 | SH | DEFINED | |
| WESTERN MULTIPLEX CORP | CL A | 95874P107 | 55 | 14663 | SH | DEFINED | 6, |
| WESTERN MULTIPLEX CORP | CL A | 95874P107 | 5 | 1400 | SH | DEFINED | |
| WESTERN RES INC | COM | 959425109 | 1367 | 82600 | SH | DEFINED | 6, |
| WESTERN RESOURCES INC | EQUITY | 959425109 | 2396 | 144,800 | SH | DEFINED | |
| WESTFIELD AMER INC | COM | 959910100 | 57 | 3529 | SH | DEFINED | 6, |
| WESTFIELD AMER INC | COM | 959910100 | 5 | 324 | SH | DEFINED | |
| WESTPAC BKG CORP | SPONSORED ADR | 961214301 | 303 | 9300 | SH | DEFINED | 6, |
| WESTPOINT STEVENS INC | COM | 961238102 | 13 | 7320 | SH | DEFINED | 6, |
| WESTPOINT STEVENS INC | COM | 961238102 | 1 | 656 | SH | DEFINED | |
| WESTPORT RES CORP NEW | COM | 961418100 | 275 | 18714 | SH | DEFINED | 6, |
| WESTPORT RES CORP NEW | COM | 961418100 | 12 | 815 | SH | DEFINED | |
| WESTVACO CORP | COM | 961548104 | 1242 | 48320 | SH | DEFINED | 6, |
| WESTVACO CORP | COM | 961548104 | 8 | 300 | SH | DEFINED | |
| WESTVACO CORP. | EQUITY | 961548104 | 41 | 1,600 | SH | DEFINED | |
| WESTWOOD ONE INC | COM | 961815107 | 3393 | 152500 | SH | DEFINED | 6, |
| WESTWOOD ONE INC | EQUITY | 961815107 | 5832 | 201300 | SH | DEFINED | |
| WET SEAL INC | CL A | 961840105 | 80 | 4332 | SH | DEFINED | 6, |
| WET SEAL INC | CL A | 961840105 | 8 | 428 | SH | DEFINED | |
| WEYERHAEUSER CO | COM | 962166104 | 4432 | 90980 | SH | DEFINED | 6, |
| WEYERHAEUSER CO | COM | 962166104 | 31 | 640 | SH | DEFINED | |
| WEYERHAEUSER CO. | EQUITY | 962166104 | 175 | 3,600 | SH | DEFINED | |

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| WFS FINL INC | COM | 92923B106 | 44 | 2463 | SH | DEFINED | 6, |
| WFS FINL INC | COM | 92923B106 | 5 | 294 | SH | DEFINED | |
| WGL HLDGS INC | COM | 92924F106 | 1858 | 69114 | SH | DEFINED | 6, |
| WGL HLDGS INC | COM | 92924F106 | 35 | 1309 | SH | DEFINED | |
| W-H ENERGY SVCS INC | COM | 92925E108 | 112 | 7955 | SH | DEFINED | 6, |
| W-H ENERGY SVCS INC | COM | 92925E108 | 8 | 565 | SH | DEFINED | |
| WHIRLPOOL CORP | EQUITY | 963320106 | 61 | 1,100 | SH | DEFINED | |
| WHIRLPOOL CORP | COM | 963320106 | 2924 | 52820 | SH | DEFINED | 6, |
| WHIRLPOOL CORP | COM | 963320106 | 22 | 400 | SH | DEFINED | |
| WHITNEY HLDG CORP | COM | 966612103 | 355 | 8263 | SH | DEFINED | 6, |
| WHITNEY HLDG CORP | COM | 966612103 | 31 | 720 | SH | DEFINED | |
| WHITNEY HLDG CORP | EQUITY | 966612103 | 2415 | 95000 | SH | DEFINED | |
| WILD OATS MARKETS INC | COM | 96808B107 | 40 | 4993 | SH | DEFINED | 6, |
| WILD OATS MARKETS INC | COM | 96808B107 | 4 | 455 | SH | DEFINED | |
| WILEY JOHN & SONS INC | CL A | 968223206 | 267 | 12785 | SH | DEFINED | 6, |
| WILEY JOHN & SONS INC | CL A | 968223206 | 26 | 1229 | SH | DEFINED | |
| WILLAMETTE INDS INC | COM | 969133107 | 2083 | 46310 | SH | DEFINED | 6, |
| WILLAMETTE INDS INC | COM | 969133107 | 15 | 330 | SH | DEFINED | |
| WILLAMETTE INDS. INC. | EQUITY | 969133107 | 81 | 1,800 | SH | DEFINED | |
| WILLIAMS CLAYTON ENERGY INC | COM | 969490101 | 12 | 1294 | SH | DEFINED | 6, |
| WILLIAMS CLAYTON ENERGY INC | COM | 969490101 | 1 | 128 | SH | DEFINED | |
| WILLIAMS COMPANIES | EQUITY | 969457100 | 4731 | 173,304 | SH | DEFINED | |
| WILLIAMS COS INC DEL | COM | 969457100 | 5935 | 217400 | SH | DEFINED | 6, |
| WILLIAMS COS INC DEL | COM | 969457100 | 42 | 1530 | SH | DEFINED | |
| WILLIAMS SONOMA INC | COM | 969904101 | 1576 | 66200 | SH | DEFINED | 6, |
| WILLIAMS SONOMA INC | EQUITY | 969904101 | 718 | 26975 | SH | DEFINED | |
| WILLIAMS SONOMA INC COM | EQUITY | 969904101 | 33610 | 1411600 | SH | Sole | |
| WILLIS GROUP HLDGS LTD SHS | EQUITY | G96655108 | 468 | 20000 | SH | Sole | |
| | | | | | | | |
| WILMINGTON TRUST CORP | COM | 971807102 | 2098 | 38000 | SH | DEFINED | 6, |
| WILSON GREATBATCH TECH INC | EQUITY | 972232102 | 3662 | 125000 | SH | Sole | |
| WILSON GREATBATCH TECHNOLOGIES | COM | 972232102 | 69 | 2367 | SH | DEFINED | 6, |
| WILSON GREATBATCH TECHNOLOGIES | COM | 972232102 | 7 | 236 | SH | DEFINED | |
| WILSONS THE LEATHER EXPERTS | COM | 972463103 | 28 | 3135 | SH | DEFINED | 6, |
| WILSONS THE LEATHER EXPERTS | COM | 972463103 | 3 | 298 | SH | DEFINED | |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 964 | 91800 | SH | DEFINED | 6, |
| WINN DIXIE STORES INC | COM | 974280109 | 817 | 71350 | SH | DEFINED | 6, |
| WINN DIXIE STORES INC | COM | 974280109 | 5 | 420 | SH | DEFINED | |
| WINN-DIXIE STORES INC. | EQUITY | 974280109 | 26 | 2,300 | SH | DEFINED | |
| WINNEBAGO INDS INC | COM | 974637100 | 83 | 3884 | SH | DEFINED | 6, |
| WINNEBAGO INDS INC | COM | 974637100 | 8 | 355 | SH | DEFINED | |
| WINSTON HOTELS INC | COM | 97563A102 | 35 | 4416 | SH | DEFINED | 6, |
| WINSTON HOTELS INC | COM | 97563A102 | 3 | 395 | SH | DEFINED | |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 71 | 2284 | SH | DEFINED | 6, |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 7 | 210 | SH | DEFINED | |
| WIRELESS FACILITIES INC | COM | 97653A103 | 29 | 6442 | SH | DEFINED | 6, |
| WIRELESS FACILITIES INC | COM | 97653A103 | 3 | 630 | SH | DEFINED | |
| WISCONSIN CENT TRANSN CORP | COM | 976592105 | 1150 | 67324 | SH | DEFINED | 6, |
| WISCONSIN CENT TRANSN CORP | COM | 976592105 | 19 | 1126 | SH | DEFINED | |
| WISCONSIN ENERGY CORP | COM | 976657106 | 3105 | 138000 | SH | DEFINED | 6, |
| WITNESS SYS INC | COM | 977424100 | 153 | 18798 | SH | DEFINED | 6, |
| WITNESS SYS INC | COM | 977424100 | 3 | 326 | SH | DEFINED | |
| WITNESS SYS INC COM | EQUITY | 977424100 | 7019 | 861200 | SH | Sole | |
| WJ COMMUNICATIONS INC | COM | 929284107 | 16 | 4236 | SH | DEFINED | 6, |
| WJ COMMUNICATIONS INC | COM | 929284107 | 2 | 408 | SH | DEFINED | |
| WMS INDS INC | COM | 929297109 | 220 | 12561 | SH | DEFINED | 6, |
| WMS INDS INC | COM | 929297109 | 10 | 550 | SH | DEFINED | |
| WOLVERINE TUBE INC | COM | 978093102 | 25 | 2448 | SH | DEFINED | 6, |
| WOLVERINE TUBE INC | COM | 978093102 | 2 | 219 | SH | DEFINED | |

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| WOLVERINE WORLD WIDE COM | EQUITY | 978097103 | 19569 | 1456000 | SH | Sole |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 175 | 13033 | SH | DEFINED 6, |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 15 | 1127 | SH | DEFINED |
| WOODHEAD INDS INC | COM | 979438108 | 48 | 3224 | SH | DEFINED 6, |
| WOODHEAD INDS INC | COM | 979438108 | 4 | 297 | SH | DEFINED |
| WOODWARD GOVERNOR CO | COM | 980745103 | 121 | 2507 | SH | DEFINED 6, |
| WOODWARD GOVERNOR CO | COM | 980745103 | 12 | 239 | SH | DEFINED |
| WORLD ACCEP CORP DEL | COM | 981419104 | 24 | 3392 | SH | DEFINED 6, |
| WORLD ACCEP CORP DEL | COM | 981419104 | 2 | 334 | SH | DEFINED |
| WORLD WRESTLING FEDN ENTMT INC | CL A | 98156Q108 | 46 | 3502 | SH | DEFINED 6, |
| WORLD WRESTLING FEDN ENTMT INC | CL A | 98156Q108 | 4 | 324 | SH | DEFINED |
| Worldcom Inc | CORPBOND | 98157DAJ5 | 2040 | 2,000,000 | PRN | DEFINED |
| WORLDCOM INC GA NEW | WRLDCOM GP COM | 98157D106 | 23965 | 1593385 | SH | DEFINED 6, |
| WORLDCOM INC GA NEW | WRLDCOM GP COM | 98157D106 | 189 | 12540 | SH | DEFINED |
| WORLDCOM INC/WORLDCOM GRP | EQUITY | 98157D106 | 23448 | 172550 | SH | DEFINED |
| WORLDCOM INC-MCI GROUP | EQUITY | 98157D304 | 16080 | 1,055,800 | SH | DEFINED |
| WORLDCOM INC-WORLDCOM GROUP | EQUITY | 98157D106 | 8993 | 597,925 | SH | DEFINED |
| WORTHINGTON INDS INC | COM | 981811102 | 644 | 57259 | SH | DEFINED 6, |
| WORTHINGTON INDS INC | COM | 981811102 | 23 | 2078 | SH | DEFINED |
| WORTHINGTON INDUSTRIES | EQUITY | 981811102 | 16 | 1,400 | SH | DEFINED |
| WPS RESOURCES CORP | COM | 92931B106 | 287 | 8329 | SH | DEFINED 6, |
| WPS RESOURCES CORP | COM | 92931B106 | 25 | 716 | SH | DEFINED |
| WRIGHT MED GROUP INC | EQUITY | 98235T107 | 1767 | 106100 | SH | DEFINED |
| WRIGLEY WM JR CO | COM | 982526105 | 4899 | 95490 | SH | DEFINED 6, |
| WRIGLEY WM JR CO | COM | 982526105 | 34 | 670 | SH | DEFINED |
| WRIGLEY WM. CO | EQUITY | 982526105 | 195 | 3,800 | SH | DEFINED |
| WSFS FINL CORP | COM | 929328102 | 44 | 2659 | SH | DEFINED 6, |
| WSFS FINL CORP | COM | 929328102 | 4 | 238 | SH | DEFINED |
| WYNDAHAM INTERNATIONAL CLASS A | EQUITY | 983101106 | 177 | 271,748 | SH | DEFINED |
| WYNDAHAM INTL INC | CL A | 983101106 | 31 | 47531 | SH | DEFINED 6, |
| WYNDAHAM INTL INC | CL A | 983101106 | 3 | 4256 | SH | DEFINED |
| XANSER CORP | COM | 98389J103 | 16 | 8812 | SH | DEFINED 6, |
| XANSER CORP | COM | 98389J103 | 1 | 789 | SH | DEFINED |
| XCARE NET INC | COM | 98388Y101 | 45 | 3611 | SH | DEFINED 6, |
| XCARE NET INC | EQUITY | 98388Y101 | 1375 | 156150 | SH | DEFINED |
| XCEL ENERGY INC | EQUITY | 98389B100 | 7811 | 277,495 | SH | DEFINED |
| XCEL ENERGY INC | COM | 98389B100 | 4163 | 147890 | SH | DEFINED 6, |
| XCEL ENERGY INC | COM | 98389B100 | 29 | 1020 | SH | DEFINED |
| Xerox Capital I | CORPBOND | 984119AC1 | 3725 | 7,295,000 | PRN | DEFINED |
| XEROX CORP | EQUITY | 984121103 | 90 | 11,600 | SH | DEFINED |
| XEROX CORP | COM | 984121103 | 2603 | 335930 | SH | DEFINED 6, |
| XEROX CORP | COM | 984121103 | 16 | 2070 | SH | DEFINED |
| XICOR INC | COM | 984903104 | 48 | 6100 | SH | DEFINED 6, |
| XICOR INC | COM | 984903104 | 5 | 605 | SH | DEFINED |
| XILINX INC | COM | 983919101 | 3495 | 148550 | SH | DEFINED 6, |
| XILINX INC | COM | 983919101 | 23 | 990 | SH | DEFINED |
| XILINX INC. | EQUITY | 983919101 | 129 | 5,500 | SH | DEFINED |
| XL CAP LTD | CL A | G98255105 | 5227 | 66170 | SH | DEFINED 6, |
| XL CAP LTD | CL A | G98255105 | 30 | 380 | SH | DEFINED |
| XL CAPITAL LTD | EQUITY | G98255105 | 166 | 2,100 | SH | DEFINED |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 21 | 3936 | SH | DEFINED 6, |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 2 | 352 | SH | DEFINED |
| XM SATELLITE RADIO INC | EQUITY | 98375Y114 | 934 | 76000 | SH | DEFINED |
| XO COMMUNICATIONS INC | CL A | 983764101 | 32 | 79199 | SH | DEFINED 6, |
| XO COMMUNICATIONS INC | CL A | 983764101 | 3 | 7202 | SH | DEFINED |
| XOMA LTD | ORD | G9825R107 | 81 | 9596 | SH | DEFINED 6, |

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|-------------------------|----------|-----------|------|---------------|---------|----|
| X-RITE INC | COM | 983857103 | 38 | 4844 SH | DEFINED | 6, |
| X-RITE INC | COM | 983857103 | 4 | 477 SH | DEFINED | |
| XTO ENERGY CORP | COM | 98385X106 | 425 | 30500 SH | DEFINED | 6, |
| XYBERNAUT CORP | COM | 984149104 | 25 | 12607 SH | DEFINED | 6, |
| XYBERNAUT CORP | COM | 984149104 | 3 | 1251 SH | DEFINED | |
| YAHOO INC | EQUITY | 984332106 | 990 | 57900 SH | DEFINED | |
| YAHOO INC | COM | 984332106 | 2155 | 244610 SH | DEFINED | 6, |
| YAHOO INC | COM | 984332106 | 15 | 1690 SH | DEFINED | |
| YAHOO! INC | EQUITY | 984332106 | 83 | 9,400 SH | DEFINED | |
| YANKEE CANDLE INC | COM | 984757104 | 73 | 4255 SH | DEFINED | 6, |
| YANKEE CANDLE INC | COM | 984757104 | 7 | 422 SH | DEFINED | |
| YANKEE CANDLE INC | EQUITY | 984757104 | 6383 | 223300 SH | DEFINED | |
| YELLOW CORP | COM | 985509108 | 154 | 7594 SH | DEFINED | 6, |
| YELLOW CORP | COM | 985509108 | 14 | 680 SH | DEFINED | |
| YORK INTL CORP NEW | COM | 986670107 | 2273 | 79374 SH | DEFINED | 6, |
| YORK INTL CORP NEW | COM | 986670107 | 30 | 1051 SH | DEFINED | |
| YOUNG BROADCASTING INC | CL A | 987434107 | 65 | 4452 SH | DEFINED | 6, |
| YOUNG BROADCASTING INC | CL A | 987434107 | 6 | 422 SH | DEFINED | |
| ZALE CORP NEW | COM | 988858106 | 442 | 16685 SH | DEFINED | 6, |
| ZALE CORP NEW | COM | 988858106 | 24 | 891 SH | DEFINED | |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 423 | 11298 SH | DEFINED | 6, |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 27 | 716 SH | DEFINED | |
| ZENITH NATL INS CORP | COM | 989390109 | 63 | 2579 SH | DEFINED | 6, |
| ZENITH NATL INS CORP | COM | 989390109 | 6 | 231 SH | DEFINED | |
| ZIMMER HLDGS INC | COM | 98956P102 | 2830 | 101972 SH | DEFINED | 6, |
| ZIMMER HLDGS INC | COM | 98956P102 | 24 | 848 SH | DEFINED | |
| ZIMMER HOLDINGS INC | EQUITY | 98956P102 | 102 | 3,661 SH | DEFINED | |
| ZIONS BANCORP | EQUITY | 989701107 | 1028 | 39800 SH | DEFINED | |
| ZIONS BANCORPORATION | EQUITY | 989701107 | 80 | 1,500 SH | DEFINED | |
| ZIONS BANCORPORATION | COM | 989701107 | 2513 | 46830 SH | DEFINED | 6, |
| ZIONS BANCORPORATION | COM | 989701107 | 14 | 270 SH | DEFINED | |
| Zions Inst | CORPBOND | 989718AC5 | 4913 | 5,000,000 PRN | DEFINED | |
| ZIXIT CORP | COM | 98974P100 | 19 | 3875 SH | DEFINED | 6, |
| ZIXIT CORP | COM | 98974P100 | 2 | 356 SH | DEFINED | |
| ZOLL MED CORP | COM | 989922109 | 93 | 2606 SH | DEFINED | 6, |
| ZOLL MED CORP | COM | 989922109 | 9 | 250 SH | DEFINED | |
| ZOMAX INC MINN | COM | 989929104 | 47 | 8716 SH | DEFINED | 6, |
| ZOMAX INC MINN | COM | 989929104 | 4 | 804 SH | DEFINED | |
| ZORAN CORP | COM | 98975F101 | 133 | 5495 SH | DEFINED | 6, |
| ZORAN CORP | COM | 98975F101 | 12 | 492 SH | DEFINED | |
| Zurich Capital | CORPBOND | 989819AA5 | 2007 | 2,000,000 PRN | DEFINED | |
| ZYGO CORP | COM | 989855101 | 43 | 4196 SH | DEFINED | 6, |
| ZYGO CORP | COM | 989855101 | 4 | 416 SH | DEFINED | |