WACHOVIA CORP NEW
Form 13F-HR
August 13, 2004

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2004

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

Institutional Investment Manager Filing this Report:

Name: Wachovia Corporation
Address: One Wachovia Center
301 South College Street
Charlotte, NC 28288-0137

13F File Number: 028-04771

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Karen F. Knudtsen
Title: Vice President and Compliance Officer
Phone: (704) 374-2249

Signature, Place and Date of Signing:

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT
[ ] 13F NOTICE
[ ] 13F COMBINATION REPORT

List of Other Managers Reporting for this Manager:

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 14

Form 13F Information Table Entry Total: 12,145

Form 13F Information Table Value Total: $65,627,377,589

List of Other Included Managers:

No.	13F File Number	Name
01		Delaware Trust Capital Management, Inc.
03	801-08327	Evergreen Investment Management Company, LLC.
04		Wachovia Bank of Delaware, National Association
05		Wachovia Securities, LLC.
06		Wachovia Bank, National Association
07		Wachovia Trust Company, National Association
09	028-06346	Tattersall Advisory Group, Inc.
11	028-03755	J.L. Kaplan Associates, LLC.
13		Wachovia Securities Financial Network, LLC.
16		First Union Merchant Banking, 1999-II, LLC.
17		Wachovia Affordable Housing Community Development Corp.
19		Wachovia Investors, Inc.
20		Wachovia Securities International Ltd.
21		Wachovia Risk Management Inc.

Wachovia Corporation
Form 13F
As Of 06/30/2004

Item 1: Name of Issuer	Item 2: Title of Class	Item 3: Cusip Number	Item 4: Fair Market Value (000)	Item 5: Shares Or Principal Amount	Item 6: Investment Discretion (A)	(B)	(C)	Item 7 Mgrs
ABB LTD	SPONSORED ADR	00037520	11	1910	X			5
ABB LTD	SPONSORED ADR	00037520	39	6942	X		X	6
ABB LTD	SPONSORED ADR	00037520	483	87020	X			6
A D C TELECOMMUNICATIONS	COM	00088610	9	3000	X		X	1
A D C TELECOMMUNICATIONS	COM	00088610	18	6570	X			13
A D C TELECOMMUNICATIONS	COM	00088610	475	169688	X			5
A D C TELECOMMUNICATIONS	COM	00088610	862	302388	X			3
A D C TELECOMMUNICATIONS	COM	00088610	339	119498	X			6
A D C TELECOMMUNICATIONS	COM	00088610	31	10800	X		X	6
ACM INCOME FUND INC	COM	00091210	370	47070	X			5
ACM INCOME FUND INC	COM	00091210	70	8917	X			6
ACM INCOME FUND INC	COM	00091210	319	40544	X		X	6
ABN AMRO HLDG NV	SPONSORED ADR	00093710	5	223	X		X	4
ABN AMRO HLDG NV	SPONSORED ADR	00093710	1017	46532	X			5
ABN AMRO HLDG NV	SPONSORED ADR	00093710	3	156	X		X	7
ABN AMRO HLDG NV	SPONSORED ADR	00093710	487	22075	X			6
ABN AMRO HLDG NV	SPONSORED ADR	00093710	179	8138	X		X	6
ACM MANAGED DLR INCOME FD	COM	00094910	272	33940	X			5
ACM MANAGED DLR INCOME FD	COM	00094910	8	1000	X		X	6
ABM INDS INC	COM	00095710	58	3000	X			11
ABM INDS INC	COM	00095710	620	32467	X			5
ABM INDS INC	COM	00095710	47	2400	X		X	6
ABM INDS INC	COM	00095710	477	24517	X			6
AFLAC INC	COM	00105510	8	205	X			1
AFLAC INC	COM	00105510	102	2499	X			11

AFLAC INC	COM	00105510	39	957	X		7
AFLAC INC	COM	00105510	10	244	X	X	7
AFLAC INC	COM	00105510	18086	443186	X		6
AFLAC INC	COM	00105510	6103	149555	X	X	6
AFLAC INC	COM	00105510	9456	231894	X		5
AFLAC INC	COM	00105510	2	52	X		4
AFLAC INC	COM	00105510	7966	192026	X		3
AGCO CORP	COM	00108410	20475	1005145	X		11
AGCO CORP	COM	00108410	172	8465	X		6
AGCO CORP	COM	00108410	16	800	X	X	6
AGCO CORP	COM	00108410	365	18187	X		5
AGCO CORP	COM	00108410	16121	791726	X		3
AGL RES INC	COM	00120410	517	17800	X	X	1
AGL RES INC	COM	00120410	29	1000	X		11
AGL RES INC	COM	00120410	293	10100	X		1
AGL RES INC	COM	00120410	1820	62657	X		3
AGL RES INC	COM	00120410	12	400	X	X	7
AGL RES INC	COM	00120410	2192	75445	X		6
AGL RES INC	COM	00120410	3708	127630	X	X	6
AGL RES INC	COM	00120410	159	5462	X		5
AES CORP	COM	00130H10	1	70	X		13
AES CORP	COM	00130H10	8019	807589	X		3
AES CORP	COM	00130H10	7889	795544	X		5
AES CORP	COM	00130H10	786	79134	X	X	6
AES CORP	COM	00130H10	3379	340312	X		6
AK STL HLDG CORP	COM	00154710	20	3822	X		5
AK STL HLDG CORP	COM	00154710	3	650	X	X	6
AK STL HLDG CORP	COM	00154710	65	12256	X		6
AMB PROPERTY CORP	COM	00163T10	2766	79871	X		3
AMB PROPERTY CORP	COM	00163T10	35	1007	X		5
AMB PROPERTY CORP	COM	00163T10	465	13436	X		6
AMR CORP	COM	00176510	20449	1679100	X		3
AMR CORP	COM	00176510	2601	214822	X		5
AMR CORP	COM	00176510	5	406	X	X	6
AMR CORP	COM	00176510	14484	1196053	X		6
AMR CORP	NOTE 4.250% 9/	001765BA	9151	9800000	X		3
ATI TECHNOLOGIES INC	COM	00194110	377	20000	X		3
ATI TECHNOLOGIES INC	COM	00194110	813	43962	X		5
AT&T CORP	COM NEW	00195750	8	539	X	X	1
AT&T CORP	COM NEW	00195750	33006	1806047	X		3
AT&T CORP	COM NEW	00195750	2309	157837	X	X	6
AT&T CORP	COM NEW	00195750	4716	322327	X		6
AT&T CORP	COM NEW	00195750	4483	306829	X		5
AT&T CORP	COM NEW	00195750	577	39532	X		13
A S V INC	COM	00196310	1205	38500	X		3
A S V INC	COM	00196310	3	100	X		5
ASA LTD	COM	00205010	1089	30173	X		5
ASA LTD	COM	00205010	45	1250	X	X	6
ATMI INC	COM	00207R10	14690	534350	X		3
ATMI INC	COM	00207R10	104	3794	X	X	6
ATMI INC	COM	00207R10	3	116	X		7
ATMI INC	COM	00207R10	2792	102231	X		6
AT&T WIRELESS SVCS INC	COM	00209A10	6	434	X	X	1
AT&T WIRELESS SVCS INC	COM	00209A10	3	176	X		7
AT&T WIRELESS SVCS INC	COM	00209A10	23	1581	X		13
AT&T WIRELESS SVCS INC	COM	00209A10	2369	165350	X		5
AT&T WIRELESS SVCS INC	COM	00209A10	3926	274184	X	X	6
AT&T WIRELESS SVCS INC	COM	00209A10	79453	5548366	X		6
AT&T WIRELESS SVCS INC	COM	00209A10	21698	2065116	X		3
AT&T WIRELESS SVCS INC	COM	00209A10	13	940	X		11
ATA HOLDINGS CORP	COM	00209H10	391	73784	X		13
ATA HOLDINGS CORP	COM	00209H10	13	2500	X		5

AU OPTRONICS CORP	SPONSORED ADR	00225510	817	50000	X		3
AU OPTRONICS CORP	SPONSORED ADR	00225510	14	850	X		6
AU OPTRONICS CORP	SPONSORED ADR	00225510	593	37042	X		5
AU OPTRONICS CORP	SPONSORED ADR	00225510	9	565	X	X	6
AARON RENTS INC	COM	00253520	4992	150640	X		3
AARON RENTS INC	COM	00253520	341	10518	X		5
AARON RENTS INC	COM	00253520	663	20000	X	X	6
AARON RENTS INC	COM	00253520	175	5286	X		6
ABAXIS INC	COM	00256710	187	9864	X		5
ABAXIS INC	COM	00256710	4	235	X		6
ABBOTT LABS	COM	00282410	2539	62300	X	X	1
ABBOTT LABS	COM	00282410	16	400	X	X	4
ABBOTT LABS	COM	00282410	27586	677304	X		5
ABBOTT LABS	COM	00282410	232	5699	X		7
ABBOTT LABS	COM	00282410	51	1256	X	X	7
ABBOTT LABS	COM	00282410	128196	3145139	X		6
ABBOTT LABS	COM	00282410	120583	2958361	X	X	6
ABBOTT LABS	COM	00282410	9	210	X		4
ABBOTT LABS	COM	00282410	102937	2545971	X		3
ABBOTT LABS	COM	00282410	699	17150	X		1
ABBOTT LABS	COM	00282410	2559	62780	X		11
ABBOTT LABS	COM	00282410	97	2385	X		13
ABERCROMBIE & FITCH CO	CL A	00289620	23	610	X		13
ABERCROMBIE & FITCH CO	CL A	00289620	3593	92845	X		3
ABERCROMBIE & FITCH CO	CL A	00289620	9	228	X	X	6
ABERCROMBIE & FITCH CO	CL A	00289620	36	930	X		6
ABERCROMBIE & FITCH CO	CL A	00289620	3711	95880	X		5
ABERDEEN ASIA PACIFIC INCOM	COM	00300910	418	72605	X		13
ABERDEEN ASIA PACIFIC INCOM	COM	00300910	4437	770808	X		5
ABERDEEN ASIA PACIFIC INCOM	COM	00300910	34	5852	X	X	6
ABERDEEN ASIA PACIFIC INCOM	COM	00300910	72	12453	X		6
ABERDEEN ASIA PACIFIC INCOM	COM	00300910	4	649	X	X	7
ABERDEEN AUSTRALIA EQTY FD I	COM	00301110	827	98720	X		5
ABERDEEN AUSTRALIA EQTY FD I	COM	00301110	2300	274800	X		9
ABERDEEN AUSTRALIA EQTY FD I	COM	00301110	3	348	X	X	7
ABERDEEN GLOBAL INCOME FD IN	COM	00301310	375	31064	X		5
ABERDEEN GLOBAL INCOME FD IN	COM	00301310	11	900	X	X	7
ABGENIX INC	COM	00339B10	3878	330899	X		3
ABGENIX INC	COM	00339B10	11	950	X		5
ABIOMED INC	COM	00365410	6	500	X		5
ABIOMED INC	COM	00365410	16	1278	X		6
ABIOMED INC	COM	00365410	139	11088	X	X	6
ABLEST INC	COM	00371W10	100	17342	X		5
ABRAXAS PETE CORP	COM	00383010	162	97810	X		6
ACCREDITED HOME LENDRS HLDG	COM	00437P10	3	100	X	X	1
ACCREDITED HOME LENDRS HLDG	COM	00437P10	3	120	X		1
ACCREDITED HOME LENDRS HLDG	COM	00437P10	815	28937	X		5
ACCREDITED HOME LENDRS HLDG	COM	00437P10	109	3880	X	X	6
ACCREDITED HOME LENDRS HLDG	COM	00437P10	4	155	X		7
ACCREDITED HOME LENDRS HLDG	COM	00437P10	903	32081	X		6
ACCREDO HEALTH INC	COM	00437V10	3	80	X	X	1
ACCREDO HEALTH INC	COM	00437V10	5	120	X		7
ACCREDO HEALTH INC	COM	00437V10	2593	66580	X		6
ACCREDO HEALTH INC	COM	00437V10	4	100	X		1
ACCREDO HEALTH INC	COM	00437V10	3313	85076	X		5
ACCREDO HEALTH INC	COM	00437V10	310	7961	X	X	6
ACETO CORP	COM	00444610	108	6450	X		5
ACETO CORP	COM	00444610	297	16900	X		6
ACETO CORP	COM	00444610	8	450	X	X	6
ACTIVISION INC NEW	COM NEW	00493020	7552	472303	X		3
ACTIVISION INC NEW	COM NEW	00493020	2834	180386	X		5
ACTIVISION INC NEW	COM NEW	00493020	26	1651	X	X	6

ACTIVISION INC NEW	COM NEW	00493020	755	47463	X		6
ACTIVISION INC NEW	COM NEW	00493020	1	88	X		7
ACTUANT CORP	CL A NEW	00508X20	13753	342450	X		3
ACTUANT CORP	CL A NEW	00508X20	2095	53733	X		6
ACTUANT CORP	CL A NEW	00508X20	2	58	X		7
ACTUANT CORP	CL A NEW	00508X20	74	1905	X	X	6
ACTUANT CORP	CL A NEW	00508X20	149	3929	X		5
ACUITY BRANDS INC	COM	00508Y10	11	400	X		5
ACUITY BRANDS INC	COM	00508Y10	1974	73110	X	X	6
ACUITY BRANDS INC	COM	00508Y10	2239	82908	X		6
ACXIOM CORP	COM	00512510	2074	83524	X		3
ACXIOM CORP	COM	00512510	288	11600	X		6
ACXIOM CORP	COM	00512510	79	3177	X		5
ADAMS EXPRESS CO	COM	00621210	140	11057	X		5
ADAMS EXPRESS CO	COM	00621210	1104	86768	X	X	6
ADAMS EXPRESS CO	COM	00621210	346	27179	X		6
ADAPTEC INC	COM	00651F10	2980	352200	X		3
ADAPTEC INC	COM	00651F10	253	31270	X		5
ADAPTEC INC	COM	00651F10	342	40428	X		6
ADAPTEC INC	COM	00651F10	61	7217	X	X	6
ADMINISTAFF INC	COM	00709410	7	420	X		1
ADMINISTAFF INC	COM	00709410	5	310	X		7
ADMINISTAFF INC	COM	00709410	4	246	X		5
ADMINISTAFF INC	COM	00709410	228	13720	X	X	6
ADMINISTAFF INC	COM	00709410	1345	81030	X		6
ADOBE SYS INC	COM	00724F10	13903	308867	X		3
ADOBE SYS INC	COM	00724F10	214	4594	X	X	6
ADOBE SYS INC	COM	00724F10	9	199	X	X	7
ADOBE SYS INC	COM	00724F10	4405	94729	X		6
ADOBE SYS INC	COM	00724F10	12557	270962	X		5
ADOLOR CORP	COM	00724X10	710	55980	X		3
ADOLOR CORP	COM	00724X10	69	5462	X		6
ADTRAN INC	COM	00738A10	12623	378844	X		3
ADTRAN INC	COM	00738A10	146	4377	X		5
ADTRAN INC	COM	00738A10	672	20127	X		6
ADTRAN INC	COM	00738A10	83	2490	X	X	6
ADVANCE AUTO PARTS INC	COM	00751Y10	18122	415240	X		3
ADVANCE AUTO PARTS INC	COM	00751Y10	229	5176	X		5
ADVANCE AUTO PARTS INC	COM	00751Y10	549	12435	X	X	6
ADVANCE AUTO PARTS INC	COM	00751Y10	3515	79570	X		6
ADVANCED DIGITAL INFORMATION	COM	00752510	4117	424450	X		3
ADVANCED DIGITAL INFORMATION	COM	00752510	79	8200	X		5
ADVANCED DIGITAL INFORMATION	COM	00752510	74	7635	X		6
ADVANCED MARKETING SVCS INC	COM	00753T10	1	56	X		5
ADVANCED MARKETING SVCS INC	COM	00753T10	172	13304	X		6
ADVANCED MARKETING SVCS INC	COM	00753T10	29	2270	X	X	6
ADVANCED FIBRE COMMUNICATION	COM	00754A10	1718	85066	X		3
ADVANCED FIBRE COMMUNICATION	COM	00754A10	18	905	X		5
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M40	398	100000	X		3
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M40	8	1950	X		5
ADVANCED NEUROMODULATION SYS	COM	00757T10	166	5147	X		5
ADVANCED NEUROMODULATION SYS	COM	00757T10	70	2138	X	X	6
ADVANCED NEUROMODULATION SYS	COM	00757T10	408	12447	X		6
ADVO INC	COM	00758510	423	12850	X		11
ADVO INC	COM	00758510	226	6950	X		5
ADVO INC	COM	00758510	17	522	X		6
ADVANTEST CORP	SPONSORED ADR	00762U10	2968	172000	X		3
ADVANTEST CORP	SPONSORED ADR	00762U10	6	366	X		7
ADVANTEST CORP	SPONSORED ADR	00762U10	24	1408	X	X	6
ADVANTEST CORP	SPONSORED ADR	00762U10	213	12487	X		6
ADVISORY BRD CO	COM	00762W10	5262	147800	X		3
ADVISORY BRD CO	COM	00762W10	651	18300	X		6

ADVANCED MEDICAL OPTICS INC	COM		00763M10	20	478	X		5
ADVANCED MEDICAL OPTICS INC	COM		00763M10	12342	289919	X	X	6
ADVANCED MEDICAL OPTICS INC	COM		00763M10	71	1665	X		6
ADVENT CLAYMORE CV SECS & IN	COM		00764C10	867	34578	X		13
ADVENT CLAYMORE CV SECS & IN	COM		00764C10	9494	378674	X		5
ADVENT CLAYMORE CV SECS & IN	COM		00764C10	35	1400	X		6
ADVANCIS PHARMACEUTICALS COR	COM		00764L10	215	32000	X		5
AEROFLEX INC	COM		00776810	11653	808350	X		3
AEROFLEX INC	COM		00776810	2	159	X		7
AEROFLEX INC	COM		00776810	82	5745	X		5
AEROFLEX INC	COM		00776810	1826	127869	X		6
AEROFLEX INC	COM		00776810	39	2752	X	X	6
AEROPOSTALE	COM		00786510	23	850	X		3
AEROPOSTALE	COM		00786510	67	2503	X		6
AEROPOSTALE	COM		00786510	2418	89594	X		5
AEROPOSTALE	COM		00786510	17	637	X	X	6
ADVANCED MICRO DEVICES INC	COM		00790310	154	9936	X		13
ADVANCED MICRO DEVICES INC	COM		00790310	2548	160232	X		6
ADVANCED MICRO DEVICES INC	COM		00790310	414	26045	X	X	6
ADVANCED MICRO DEVICES INC	COM		00790310	5531	347891	X		3
ADVANCED MICRO DEVICES INC	COM		00790310	5675	358244	X		5
ADVANCED MICRO DEVICES INC	DBCV 4.750% 2/		007903AE	10	10000	X		5
AEGON N V	ORD AMER REG		00792410	14	1184	X		13
AEGON N V	ORD AMER REG		00792410	3778	311703	X		6
AEGON N V	ORD AMER REG		00792410	5	381	X	X	7
AEGON N V	ORD AMER REG		00792410	918	75715	X	X	6
AEGON N V	ORD AMER REG		00792410	7	560	X	X	4
AEGON N V	ORD AMER REG		00792410	1118	92159	X		5
ADVENT SOFTWARE INC	COM		00797410	579	32048	X		3
AES TR III	PFD CV 6.75%		00808N20	180	4265	X		5
AES TR III	PFD CV 6.75%		00808N20	1075	25550	X	X	6
AES TR III	PFD CV 6.75%		00808N20	93	2200	X		6
AETNA INC NEW	COM		00817Y10	147	1740	X		13
AETNA INC NEW	COM		00817Y10	64270	764803	X		3
AETNA INC NEW	COM		00817Y10	4044	47644	X		5
AETNA INC NEW	COM		00817Y10	1714	20160	X	X	6
AETNA INC NEW	COM		00817Y10	23	269	X		7
AETNA INC NEW	COM		00817Y10	10693	125795	X		6
AFFILIATED COMPUTER SERVICES	CL A		00819010	127	2400	X		1
AFFILIATED COMPUTER SERVICES	CL A		00819010	13786	260406	X		6
AFFILIATED COMPUTER SERVICES	CL A		00819010	4260	80468	X	X	6
AFFILIATED COMPUTER SERVICES	CL A		00819010	414	7787	X		13
AFFILIATED COMPUTER SERVICES	CL A		00819010	11402	224641	X		3
AFFILIATED COMPUTER SERVICES	CL A		00819010	7036	132808	X		5
AFFILIATED MANAGERS GROUP	COM		00825210	8	150	X		11
AFFILIATED MANAGERS GROUP	COM		00825210	235	4675	X	X	6
AFFILIATED MANAGERS GROUP	COM		00825210	1764	35026	X		6
AFFILIATED MANAGERS GROUP	COM		00825210	636	12648	X		5
AFFILIATED MANAGERS GROUP	COM		00825210	16302	323749	X		3
AFFILIATED MANAGERS GROUP	NOTE	5/	008252AC	37953	38000000	X		6
AFFYMETRIX INC	COM		00826T10	150	4800	X		13
AFFYMETRIX INC	COM		00826T10	605	19354	X		5
AFFORDABLE RESIDENTIAL CMTYS	COM		00827310	139	8369	X		5
AFFORDABLE RESIDENTIAL CMTYS	COM		00827310	57	3407	X		6
AGERE SYS INC	CL A		00845V10	0	5	X	X	1
AGERE SYS INC	CL A		00845V10	7	3064	X	X	6
AGERE SYS INC	CL A		00845V10	0	1	X	X	7
AGERE SYS INC	CL A		00845V10	296	128850	X		6
AGERE SYS INC	CL A		00845V10	154	68043	X		5
AGERE SYS INC	CL A		00845V10	0	62	X		11
AGERE SYS INC	CL A		00845V10	0	138	X		13
AGERE SYS INC	CL A		00845V10	1808	786100	X		20

AGERE SYS INC	CL B	00845V20	0	136	X	X	1
AGERE SYS INC	CL B	00845V20	67	30939	X	X	6
AGERE SYS INC	CL B	00845V20	0	1	X	X	7
AGERE SYS INC	CL B	00845V20	263	122262	X		6
AGERE SYS INC	CL B	00845V20	98	46168	X		5
AGERE SYS INC	CL B	00845V20	3	1534	X		11
AGERE SYS INC	CL B	00845V20	7	3274	X		13
AGERE SYS INC	CL B	00845V20	48	21100	X		3
AGILENT TECHNOLOGIES INC	COM	00846U10	9	294	X	X	1
AGILENT TECHNOLOGIES INC	COM	00846U10	1	38	X		1
AGILENT TECHNOLOGIES INC	COM	00846U10	2	76	X		11
AGILENT TECHNOLOGIES INC	COM	00846U10	32	1082	X		7
AGILENT TECHNOLOGIES INC	COM	00846U10	2702	92270	X		6
AGILENT TECHNOLOGIES INC	COM	00846U10	1448	49440	X	X	6
AGILENT TECHNOLOGIES INC	COM	00846U10	3288	114397	X		5
AGILENT TECHNOLOGIES INC	COM	00846U10	4	140	X		4
AGILENT TECHNOLOGIES INC	COM	00846U10	5284	180479	X		3
AGILENT TECHNOLOGIES INC	COM	00846U10	15	509	X		13
AGILENT TECHNOLOGIES INC	DBCV 3.000%12/	00846UAB	6	6000	X		13
AGILENT TECHNOLOGIES INC	DBCV 3.000%12/	00846UAB	50654	48127000	X		6
AGILENT TECHNOLOGIES INC	DBCV 3.000%12/	00846UAB	11	10000	X		5
AGILENT TECHNOLOGIES INC	DBCV 3.000%12/	00846UAB	12630	12000000	X		20
AGILE SOFTWARE CORP DEL	COM	00846X10	10870	1234250	X		3
AGILE SOFTWARE CORP DEL	COM	00846X10	2	272	X		7
AGILE SOFTWARE CORP DEL	COM	00846X10	25	3050	X		5
AGILE SOFTWARE CORP DEL	COM	00846X10	41	4636	X	X	6
AGILE SOFTWARE CORP DEL	COM	00846X10	1487	169918	X		6
AGNICO EAGLE MINES LTD	COM	00847410	1009	76375	X		3
AGNICO EAGLE MINES LTD	COM	00847410	13	1001	X		5
AGNICO EAGLE MINES LTD	COM	00847410	7	500	X		6
AIM SELECT REAL ESTATE INCM	SHS	00888R10	3565	233734	X		5
AIM SELECT REAL ESTATE INCM	SHS	00888R10	25	1670	X		6
AIM SELECT REAL ESTATE INCM	SHS	00888R10	151	9900	X	X	6
AIR FRANCE	SPONSORED ADR	00911910	1326	78612	X		5
AIR FRANCE	*W EXP 11/05/20	00911911	87	71512	X		5
AIR PRODS & CHEMS INC	COM	00915810	34	650	X	X	1
AIR PRODS & CHEMS INC	COM	00915810	45	860	X		1
AIR PRODS & CHEMS INC	COM	00915810	52	1000	X		11
AIR PRODS & CHEMS INC	COM	00915810	39008	720226	X		3
AIR PRODS & CHEMS INC	COM	00915810	20924	398935	X	X	6
AIR PRODS & CHEMS INC	COM	00915810	90	1721	X		7
AIR PRODS & CHEMS INC	COM	00915810	31888	607971	X		6
AIR PRODS & CHEMS INC	COM	00915810	1153	22214	X		5
AIR PRODS & CHEMS INC	COM	00915810	44	848	X		13
AIRGAS INC	COM	00936310	1715	71734	X		3
AIRGAS INC	COM	00936310	1	50	X		4
AIRGAS INC	COM	00936310	673	28161	X	X	6
AIRGAS INC	COM	00936310	1034	43242	X		6
AIRGAS INC	COM	00936310	1	38	X		5
AIRTRAN HLDGS INC	COM	00949P10	4	300	X		13
AIRTRAN HLDGS INC	COM	00949P10	4882	345289	X		3
AIRTRAN HLDGS INC	COM	00949P10	394	28030	X		5
AIRTRAN HLDGS INC	COM	00949P10	18	1255	X	X	6
AIRTRAN HLDGS INC	COM	00949P10	72	5125	X		6
AKAMAI TECHNOLOGIES INC	COM	00971T10	2	100	X		13
AKAMAI TECHNOLOGIES INC	COM	00971T10	1443	80408	X		5
AKAMAI TECHNOLOGIES INC	COM	00971T10	22	1239	X		6
AKAMAI TECHNOLOGIES INC	COM	00971T10	358	19957	X	X	6
AKAMAI TECHNOLOGIES INC	COM	00971T10	5	500	X		3
AKAMAI TECHNOLOGIES INC	COM	00971T10	4443	247500	X		20
AKZO NOBEL NV	SPONSORED ADR	01019930	49	1314	X		5
AKZO NOBEL NV	SPONSORED ADR	01019930	121	3255	X	X	6

AKZO NOBEL NV	SPONSORED ADR	01019930	380	10205	X		6
ALABAMA NATL BANCORP DELA	COM	01031710	11979	215950	X		11
ALABAMA NATL BANCORP DELA	COM	01031710	133	2400	X		3
ALAMOSA HLDGS INC	COM	01158910	6005	817000	X		3
ALAMOSA HLDGS INC	COM	01158910	6	800	X		5
ALAMOSA HLDGS INC	COM	01158910	5	665	X	X	6
ALAMOSA HLDGS INC	COM	01158910	401	54500	X		6
ALARIS MEDICAL SYSTEMS INC	COM	01163710	535	24251	X		5
ALARIS MEDICAL SYSTEMS INC	COM	01163710	17	781	X		6
ALASKA AIR GROUP INC	COM	01165910	619	25915	X		3
ALASKA AIR GROUP INC	COM	01165910	866	36970	X		5
ALBEMARLE CORP	COM	01265310	79	2500	X		11
ALBEMARLE CORP	COM	01265310	1306	40149	X		3
ALBEMARLE CORP	COM	01265310	43	1374	X		5
ALBEMARLE CORP	COM	01265310	553	17471	X	X	6
ALBEMARLE CORP	COM	01265310	217	6847	X		6
ALBERTO CULVER CO	COM	01306810	1696	33822	X		3
ALBERTO CULVER CO	COM	01306810	830	16546	X		6
ALBERTO CULVER CO	COM	01306810	3	69	X	X	7
ALBERTO CULVER CO	COM	01306810	655	13055	X	X	6
ALBERTO CULVER CO	COM	01306810	205	4119	X		5
ALBERTSONS INC	COM	01310410	13	500	X		13
ALBERTSONS INC	COM	01310410	9522	418279	X		3
ALBERTSONS INC	COM	01310410	16741	637078	X		5
ALBERTSONS INC	COM	01310410	5190	195538	X		6
ALBERTSONS INC	COM	01310410	17	634	X		7
ALBERTSONS INC	COM	01310410	1553	58520	X	X	6
ALCAN INC	COM	01371610	8	200	X		3
ALCAN INC	COM	01371610	444	10765	X		5
ALCAN INC	COM	01371610	291	7025	X	X	6
ALCAN INC	COM	01371610	586	14161	X		6
ALCOA INC	COM	01381710	66	2000	X	X	1
ALCOA INC	COM	01381710	42135	1294777	X		3
ALCOA INC	COM	01381710	377	11676	X		13
ALCOA INC	COM	01381710	10	300	X		11
ALCOA INC	COM	01381710	437	13245	X		1
ALCOA INC	COM	01381710	13	400	X	X	4
ALCOA INC	COM	01381710	176	5339	X		7
ALCOA INC	COM	01381710	87616	2652621	X		6
ALCOA INC	COM	01381710	44285	1340751	X	X	6
ALCOA INC	COM	01381710	22819	698177	X		5
ALCATEL	SPONSORED ADR	01390430	24	1582	X		13
ALCATEL	SPONSORED ADR	01390430	710	46604	X		5
ALCATEL	SPONSORED ADR	01390430	61	3914	X		6
ALCATEL	SPONSORED ADR	01390430	76	4895	X	X	6
ALCATEL	SPONSORED ADR	01390430	3021	195000	X		3
ALEXANDER & BALDWIN INC	COM	01448210	1375	41103	X		3
ALEXANDER & BALDWIN INC	COM	01448210	191	5744	X		5
ALEXANDER & BALDWIN INC	COM	01448210	18	525	X		6
ALEXANDER & BALDWIN INC	COM	01448210	401	12000	X	X	6
ALFA CORP	COM	01538510	4069	290657	X		3
ALFA CORP	COM	01538510	28	2050	X		5
ALKERMES INC	COM	01642T10	138	10196	X		5
ALKERMES INC	COM	01642T10	8	600	X	X	6
ALKERMES INC	COM	01642T10	240	17622	X		6
ALLEGHANY CORP DEL	COM	01717510	7	25	X		5
ALLEGHANY CORP DEL	COM	01717510	207	720	X		6
ALLEGHANY CORP DEL	COM	01717510	11510	40105	X	X	6
ALLEGHENY ENERGY INC	COM	01736110	731	47465	X		3
ALLEGHENY ENERGY INC	COM	01736110	1157	75824	X		5
ALLEGHENY ENERGY INC	COM	01736110	120	7773	X	X	6
ALLEGHENY ENERGY INC	COM	01736110	72	4663	X		6

ALLEGHENY TECHNOLOGIES INC	COM	01741R10	548	30383	X		3
ALLEGHENY TECHNOLOGIES INC	COM	01741R10	33	1864	X		5
ALLEGHENY TECHNOLOGIES INC	COM	01741R10	126	6996	X		6
ALLEGHENY TECHNOLOGIES INC	COM	01741R10	1	33	X	X	6
ALLERGAN INC	COM	01849010	125	1400	X	X	1
ALLERGAN INC	COM	01849010	69	772	X		7
ALLERGAN INC	COM	01849010	27445	306576	X		6
ALLERGAN INC	COM	01849010	62248	693002	X		3
ALLERGAN INC	COM	01849010	421	4709	X		5
ALLERGAN INC	COM	01849010	137419	1535065	X	X	6
ALLETE INC	COM	01852210	53	1600	X		1
ALLETE INC	COM	01852210	980	29429	X		5
ALLETE INC	COM	01852210	33	1000	X		6
ALLETE INC	COM	01852210	528	15864	X	X	6
ALLETE INC	COM	01852210	15162	455316	X		3
ALLETE INC	COM	01852210	67	2000	X		11
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A10	398	11795	X		13
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A10	5337	157815	X		5
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A10	498	14672	X		6
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A10	708	20847	X	X	6
ALLIANCE DATA SYSTEMS CORP	COM	01858110	21507	507189	X		3
ALLIANCE DATA SYSTEMS CORP	COM	01858110	3	66	X		7
ALLIANCE DATA SYSTEMS CORP	COM	01858110	162	3841	X		5
ALLIANCE DATA SYSTEMS CORP	COM	01858110	138	3264	X	X	6
ALLIANCE DATA SYSTEMS CORP	COM	01858110	2331	55181	X		6
ALLIANCE GAMING CORP	COM NEW	01859P60	276	16600	X		5
ALLIANCE GAMING CORP	COM NEW	01859P60	607	35369	X		6
ALLIANCE GAMING CORP	COM NEW	01859P60	53	3074	X	X	6
ALLIANCE NEW YORK MUN INC FD	COM	01871410	19	1500	X		5
ALLIANCE NEW YORK MUN INC FD	COM	01871410	175	13800	X		6
ALLIANCE SEMICONDUCTOR CORP	COM	01877H10	76	12700	X		5
ALLIANCE WORLD DLR GV FD INC	COM	01879610	185	16941	X		5
ALLIANCE WORLD DLR GV FD INC	COM	01879610	5	500	X	X	6
ALLIANCE WORLD DLR GV FD II	COM	01879R10	1069	96840	X		5
ALLIANCE WORLD DLR GV FD II	COM	01879R10	32	2900	X	X	6
ALLIANCE WORLD DLR GV FD II	COM	01879R10	78	7046	X		6
ALLIANT ENERGY CORP	COM	01880210	21	812	X		11
ALLIANT ENERGY CORP	COM	01880210	494	18926	X		6
ALLIANT ENERGY CORP	COM	01880210	2810	107744	X		3
ALLIANT ENERGY CORP	COM	01880210	944	36709	X		5
ALLIANT ENERGY CORP	COM	01880210	521	19979	X	X	6
ALLIANT TECHSYSTEMS INC	COM	01880410	2278	35972	X		3
ALLIANT TECHSYSTEMS INC	COM	01880410	90	1428	X	X	6
ALLIANT TECHSYSTEMS INC	COM	01880410	3	53	X	X	7
ALLIANT TECHSYSTEMS INC	COM	01880410	250	3950	X		6
ALLIANT TECHSYSTEMS INC	COM	01880410	686	10840	X		5
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	01880510	7840	716000	X		3
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	01880510	161	14812	X		5
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	01880510	1	66	X	X	6
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	01880510	2	220	X		6
ALLIED CAP CORP NEW	COM	01903Q10	181	7400	X		11
ALLIED CAP CORP NEW	COM	01903Q10	220	9006	X	X	6
ALLIED CAP CORP NEW	COM	01903Q10	21	849	X		7
ALLIED CAP CORP NEW	COM	01903Q10	214	8782	X		6
ALLIED CAP CORP NEW	COM	01903Q10	1359	55600	X		5
ALLIED CAP CORP NEW	COM	01903Q10	1329	54283	X		13
ALLIED HEALTHCARE PRODS INC	COM	01922210	106	21098	X		5
ALLIED IRISH BKS P L C	SPON ADR ORD	01922840	25	0	X		3
ALLIED IRISH BKS P L C	SPON ADR ORD	01922840	4672	150774	X	X	6
ALLIED IRISH BKS P L C	SPON ADR ORD	01922840	5	152	X		7
ALLIED IRISH BKS P L C	SPON ADR ORD	01922840	2131	68763	X		6
ALLIED IRISH BKS P L C	SPON ADR ORD	01922840	62	2044	X		5

ALLIED WASTE INDS INC	COM PAR$.01NEW	01958930	3	240	X	X	1
ALLIED WASTE INDS INC	COM PAR$.01NEW	01958930	5	410	X		7
ALLIED WASTE INDS INC	COM PAR$.01NEW	01958930	4	310	X		1
ALLIED WASTE INDS INC	COM PAR$.01NEW	01958930	1563	118609	X		3
ALLIED WASTE INDS INC	COM PAR$.01NEW	01958930	421	32660	X		5
ALLIED WASTE INDS INC	COM PAR$.01NEW	01958930	2624	199101	X		6
ALLIED WASTE INDS INC	COM PAR$.01NEW	01958930	145	10994	X	X	6
ALLMERICA FINL CORP	COM	01975410	1755	51933	X		3
ALLMERICA FINL CORP	COM	01975410	655	19391	X		5
ALLMERICA FINL CORP	COM	01975410	64	1900	X	X	6
ALLMERICA FINL CORP	COM	01975410	67	1968	X		6
ALLOY INC	COM	01985510	74	12000	X		5
ALLOY INC	COM	01985510	52	8400	X	X	6
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P10	3276	417900	X		3
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P10	3	400	X		5
ALLSTATE CORP	COM	02000210	71	1516	X		1
ALLSTATE CORP	COM	02000210	28348	608972	X		6
ALLSTATE CORP	COM	02000210	4	95	X		7
ALLSTATE CORP	COM	02000210	3	69	X	X	7
ALLSTATE CORP	COM	02000210	15420	331266	X	X	6
ALLSTATE CORP	COM	02000210	710	15249	X		13
ALLSTATE CORP	COM	02000210	53466	1177947	X		3
ALLSTATE CORP	COM	02000210	5	101	X		4
ALLSTATE CORP	COM	02000210	44305	951762	X		5
ALLTEL CORP	COM	02003910	137	2700	X	X	1
ALLTEL CORP	COM	02003910	34	665	X		7
ALLTEL CORP	COM	02003910	4	77	X	X	7
ALLTEL CORP	COM	02003910	18194	359423	X		6
ALLTEL CORP	COM	02003910	10183	201174	X	X	6
ALLTEL CORP	COM	02003910	5849	116914	X		5
ALLTEL CORP	COM	02003910	294	5800	X		1
ALLTEL CORP	COM	02003910	800	15798	X		11
ALLTEL CORP	COM	02003910	690	13838	X		13
ALLTEL CORP	COM	02003910	6	111	X		4
ALLTEL CORP	COM	02003910	20872	410791	X		3
ALLTEL CORP	CORP UNT 7.75%	02003982	33	670	X		13
ALLTEL CORP	CORP UNT 7.75%	02003982	2939	58637	X		5
ALLTEL CORP	CORP UNT 7.75%	02003982	2759	55000	X		3
ALPHARMA INC	CL A	02081310	1484	72468	X		3
ALPHARMA INC	CL A	02081310	21	1028	X		6
ALTERA CORP	COM	02144110	36	1610	X		1
ALTERA CORP	COM	02144110	97	4377	X		7
ALTERA CORP	COM	02144110	27385	1235789	X		6
ALTERA CORP	COM	02144110	64307	2923889	X		3
ALTERA CORP	COM	02144110	726	34082	X		5
ALTERA CORP	COM	02144110	5	231	X		13
ALTERA CORP	COM	02144110	14363	648140	X	X	6
ALTEON INC	COM	02144G10	38	33963	X		5
ALTIRIS INC	COM	02148M10	1	30	X		5
ALTIRIS INC	COM	02148M10	50	1797	X	X	6
ALTIRIS INC	COM	02148M10	343	12435	X		6
ALTRIA GROUP INC	COM	02209S10	465	9300	X	X	1
ALTRIA GROUP INC	COM	02209S10	122	2454	X		13
ALTRIA GROUP INC	COM	02209S10	59	1180	X		4
ALTRIA GROUP INC	COM	02209S10	43264	864425	X	X	6
ALTRIA GROUP INC	COM	02209S10	14	280	X	X	7
ALTRIA GROUP INC	COM	02209S10	141	2824	X		7
ALTRIA GROUP INC	COM	02209S10	64232	1283365	X		6
ALTRIA GROUP INC	COM	02209S10	29441	589226	X		5
ALTRIA GROUP INC	COM	02209S10	140413	2900444	X		3
ALTRIA GROUP INC	COM	02209S10	10	205	X		11
ALUMINUM CORP CHINA LTD	SPON ADR H SHS	02227610	816	15000	X		3

ALUMINUM CORP CHINA LTD	SPON ADR H SHS	02227610	1047	19264	X		5
AMAZON COM INC	COM	02313510	11	200	X		1
AMAZON COM INC	COM	02313510	5	95	X		7
AMAZON COM INC	COM	02313510	3321	61043	X		6
AMAZON COM INC	COM	02313510	26	497	X		13
AMAZON COM INC	COM	02313510	45449	850105	X		3
AMAZON COM INC	COM	02313510	3060	57229	X		5
AMAZON COM INC	COM	02313510	597	10982	X	X	6
AMAZON COM INC	NOTE 4.750% 2/	023135AF	9988	10000000	X		20
AMAZON COM INC	NOTE 4.750% 2/	023135AF	26	26000	X		5
AMBAC FINL GROUP INC	COM	02313910	3472	47434	X		3
AMBAC FINL GROUP INC	COM	02313910	3115	42453	X		5
AMBAC FINL GROUP INC	COM	02313910	6784	92374	X	X	6
AMBAC FINL GROUP INC	COM	02313910	10873	148049	X		6
AMBASSADORS INTL INC	COM	02317810	703	55000	X		6
AMCOR LTD	ADR NEW	02341R30	2799	145000	X		3
AMCOR LTD	ADR NEW	02341R30	3	135	X		5
AMCOR LTD	ADR NEW	02341R30	19	999	X		6
AMCOL INTL CORP	COM	02341W10	41	2150	X		5
AMCOL INTL CORP	COM	02341W10	311	16400	X	X	6
AMCOL INTL CORP	COM	02341W10	102	5380	X		6
AMEDISYS INC	COM	02343610	486	16350	X		5
AMERADA HESS CORP	COM	02355110	2689	33952	X		3
AMERADA HESS CORP	COM	02355110	3097	39114	X		6
AMERADA HESS CORP	COM	02355110	519	6553	X	X	6
AMERADA HESS CORP	COM	02355110	1610	20320	X		5
AMERADA HESS CORP	PFD CV ACES 7%	02355140	1256	17335	X		5
AMERADA HESS CORP	PFD CV ACES 7%	02355140	10	135	X		6
AMEREN CORP	COM	02360810	44	1030	X		11
AMEREN CORP	COM	02360810	2933	68277	X		3
AMEREN CORP	COM	02360810	1274	29646	X	X	6
AMEREN CORP	COM	02360810	561	13051	X		6
AMEREN CORP	COM	02360810	637	14906	X		5
AMERICA FIRST APT INV INC	COM	02363X10	88	8451	X		5
AMERICA FIRST APT INV INC	COM	02363X10	6	551	X	X	6
AMERICA FIRST APT INV INC	COM	02363X10	147	13799	X		6
AMERICA SVC GROUP INC	COM	02364L10	2095	60294	X		3
AMERICA SVC GROUP INC	COM	02364L10	117	3359	X		6
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W10	5	144	X		13
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W10	3147	86516	X		3
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W10	643	17690	X	X	6
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W10	206652	5681946	X		6
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W10	14799	406916	X		5
AMERICA WEST HLDG CORP	CL B	02365720	1	100	X		3
AMERICA WEST HLDG CORP	CL B	02365720	220	24715	X		5
AMERICAN AXLE & MFG HLDGS IN	COM	02406110	17	500	X		3
AMERICAN AXLE & MFG HLDGS IN	COM	02406110	130	3574	X	X	6
AMERICAN AXLE & MFG HLDGS IN	COM	02406110	1271	34949	X		6
AMERICAN AXLE & MFG HLDGS IN	COM	02406110	23	643	X		5
AMERICAN CAPITAL STRATEGIES	COM	02493710	8	300	X		13
AMERICAN CAPITAL STRATEGIES	COM	02493710	4222	150971	X		3
AMERICAN CAPITAL STRATEGIES	COM	02493710	6049	216421	X		5
AMERICAN CAPITAL STRATEGIES	COM	02493710	86	3075	X	X	6
AMERICAN CAPITAL STRATEGIES	COM	02493710	91	3250	X		6
AMERICAN ELEC PWR INC	COM	02553710	246	7700	X	X	1
AMERICAN ELEC PWR INC	COM	02553710	96	3000	X		1
AMERICAN ELEC PWR INC	COM	02553710	34	1050	X		11
AMERICAN ELEC PWR INC	COM	02553710	12562	390645	X		3
AMERICAN ELEC PWR INC	COM	02553710	6188	193389	X	X	6
AMERICAN ELEC PWR INC	COM	02553710	5	160	X		7
AMERICAN ELEC PWR INC	COM	02553710	12277	383660	X		6
AMERICAN ELEC PWR INC	COM	02553710	1889	59398	X		5

AMERICAN EAGLE OUTFITTERS NE	COM	02553E10	2019	69826	X		3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E10	175	6050	X		6
AMERICAN EAGLE OUTFITTERS NE	COM	02553E10	72	2500	X	X	6
AMERICAN EAGLE OUTFITTERS NE	COM	02553E10	2131	73694	X		5
AMERICAN EXPRESS CO	COM	02581610	1882	36637	X	X	1
AMERICAN EXPRESS CO	COM	02581610	214	4156	X		7
AMERICAN EXPRESS CO	COM	02581610	20	382	X	X	7
AMERICAN EXPRESS CO	COM	02581610	96024	1868908	X		6
AMERICAN EXPRESS CO	COM	02581610	82997	1615357	X	X	6
AMERICAN EXPRESS CO	COM	02581610	35905	698968	X		5
AMERICAN EXPRESS CO	COM	02581610	438	8525	X		1
AMERICAN EXPRESS CO	COM	02581610	85	1645	X		11
AMERICAN EXPRESS CO	COM	02581610	848	16526	X		13
AMERICAN EXPRESS CO	COM	02581610	64	1237	X		4
AMERICAN EXPRESS CO	COM	02581610	141771	2686181	X		3
AMERICAN FINL GROUP INC OHIO	COM	02593210	443	14454	X		13
AMERICAN FINL GROUP INC OHIO	COM	02593210	4975	162259	X		5
AMERICAN FINL GROUP INC OHIO	COM	02593210	38	1241	X		6
AMERICAN FINL GROUP INC OHIO	COM	02593210	134	4389	X	X	6
AMERICAN FINL GROUP INC OHIO	COM	02593210	2169	70939	X		3
AMERICAN FINL RLTY TR	COM	02607P30	14493	1014216	X		3
AMERICAN FINL RLTY TR	COM	02607P30	53	3690	X		5
AMERICAN FINL RLTY TR	COM	02607P30	260	18228	X		6
AMERICAN GREETINGS CORP	CL A	02637510	1528	65902	X		3
AMERICAN GREETINGS CORP	CL A	02637510	152	6577	X	X	6
AMERICAN GREETINGS CORP	CL A	02637510	875	37729	X		6
AMERICAN GREETINGS CORP	CL A	02637510	39	1664	X		5
AMERICAN HEALTHWAYS INC	COM	02649V10	22	800	X		13
AMERICAN HEALTHWAYS INC	COM	02649V10	1557	58500	X		3
AMERICAN HEALTHWAYS INC	COM	02649V10	367	13801	X		5
AMERICAN HEALTHWAYS INC	COM	02649V10	389	14630	X		6
AMERICAN HOME MTG INVT CORP	COM	02660R10	706	27246	X		5
AMERICAN HOME MTG INVT CORP	COM	02660R10	270	10400	X	X	6
AMERICAN INCOME FD INC	COM	02672T10	202	24659	X		5
AMERICAN INCOME FD INC	COM	02672T10	2	300	X	X	6
AMERICAN INTL GROUP INC	COM	02687410	1112	15605	X	X	1
AMERICAN INTL GROUP INC	COM	02687410	92	1288	X		4
AMERICAN INTL GROUP INC	COM	02687410	470	6596	X		7
AMERICAN INTL GROUP INC	COM	02687410	130	1818	X	X	7
AMERICAN INTL GROUP INC	COM	02687410	322727	4527601	X		6
AMERICAN INTL GROUP INC	COM	02687410	174222	2444190	X	X	6
AMERICAN INTL GROUP INC	COM	02687410	58174	815074	X		5
AMERICAN INTL GROUP INC	COM	02687410	11	150	X	X	4
AMERICAN INTL GROUP INC	COM	02687410	1739	24396	X		1
AMERICAN INTL GROUP INC	COM	02687410	5438	76291	X		11
AMERICAN INTL GROUP INC	COM	02687410	4868	68086	X		13
AMERICAN INTL GROUP INC	COM	02687410	200217	3061156	X		3
AMERICAN ITALIAN PASTA CO	CL A	02707010	279	9181	X		13
AMERICAN ITALIAN PASTA CO	CL A	02707010	4271	140477	X		5
AMERICAN ITALIAN PASTA CO	CL A	02707010	24	800	X		6
AMERICAN ITALIAN PASTA CO	CL A	02707010	139	4550	X	X	6
AMERICAN ITALIAN PASTA CO	CL A	02707010	5236	171800	X		3
AMERICAN LD LEASE INC	COM	02711810	369	19567	X		5
AMERICAN MED SYS HLDGS INC	COM	02744M10	9010	265600	X		3
AMERICAN MED SYS HLDGS INC	COM	02744M10	133	3951	X		5
AMERICAN MED SYS HLDGS INC	COM	02744M10	95	2833	X	X	6
AMERICAN MED SYS HLDGS INC	COM	02744M10	2	58	X		7
AMERICAN MED SYS HLDGS INC	COM	02744M10	1805	53550	X		6
AMERICAN PAC CORP	COM	02874010	2665	353383	X		3
AMERICAN PHARMACEUTICALS PTN	COM	02886P10	8	250	X		3
AMERICAN PHARMACEUTICALS PTN	COM	02886P10	1132	37338	X		5
AMERICAN PHARMACEUTICALS PTN	COM	02886P10	7	225	X	X	6

AMERICAN PWR CONVERSION CORP	COM		02906610	349	18055	X		13
AMERICAN PWR CONVERSION CORP	COM		02906610	18175	924934	X		3
AMERICAN PWR CONVERSION CORP	COM		02906610	60	3050	X	X	6
AMERICAN PWR CONVERSION CORP	COM		02906610	982	49956	X		6
AMERICAN PWR CONVERSION CORP	COM		02906610	1261	64293	X		5
AMERICAN SELECT PORTFOLIO IN	COM		02957010	130	10358	X		5
AMERICAN SHARED HOSPITAL SVC	COM		02959510	58	10400	X		5
AMERICAN SHARED HOSPITAL SVC	COM		02959510	168	30000	X		6
AMERICAN STD COS INC DEL	COM		02971210	42	1062	X		13
AMERICAN STD COS INC DEL	COM		02971210	27179	800219	X		3
AMERICAN STD COS INC DEL	COM		02971210	4253	105505	X	X	6
AMERICAN STD COS INC DEL	COM		02971210	26	641	X		7
AMERICAN STD COS INC DEL	COM		02971210	28217	699999	X		6
AMERICAN STD COS INC DEL	COM		02971210	2006	50230	X		5
AMERICAN STS WTR CO	COM		02989910	981	43125	X		5
AMERICAN STS WTR CO	COM		02989910	3	150	X	X	7
AMERICAN STS WTR CO	COM		02989910	307	13215	X		6
AMERICAN STS WTR CO	COM		02989910	92	3965	X	X	6
AMERICAN TOWER CORP	CL A		02991220	8	520	X	X	1
AMERICAN TOWER CORP	CL A		02991220	11	710	X		1
AMERICAN TOWER CORP	CL A		02991220	2303	151058	X		5
AMERICAN TOWER CORP	CL A		02991220	1032	71510	X		3
AMERICAN TOWER CORP	CL A		02991220	1128	74215	X	X	6
AMERICAN TOWER CORP	CL A		02991220	12	800	X		7
AMERICAN TOWER CORP	CL A		02991220	2	100	X	X	7
AMERICAN TOWER CORP	CL A		02991220	2670	175650	X		6
AMERICAN TOWER CORP	NOTE	5.000% 2/	029912AF	4913	5000000	X		20
AMERICAN STRATEGIC INCM PTFL	COM		03009810	1098	88588	X		5
AMERN STRATEGIC INCOME PTFL	COM		03009910	4	327	X		11
AMERN STRATEGIC INCOME PTFL	COM		03009910	1906	149515	X		5
AMERICAN STRATEGIC INCOME II	COM		03009T10	4	298	X		11
AMERICAN STRATEGIC INCOME II	COM		03009T10	5	421	X		13
AMERICAN STRATEGIC INCOME II	COM		03009T10	2067	174837	X		5
AMERICAN STRATEGIC INCOME II	COM		03009T10	253	21413	X		6
AMERICAN VANGUARD CORP	COM		03037110	285	8594	X		5
AMERICAN WOODMARK CORP	COM		03050610	8978	150000	X		11
AMERICAN WOODMARK CORP	COM		03050610	1	15	X		6
AMERICAN WOODMARK CORP	COM		03050610	1094	18285	X		5
AMERICANWEST BANCORPORATION	COM		03058P10	1048	54700	X		11
AMERICANWEST BANCORPORATION	COM		03058P10	0	2	X		5
AMERICREDIT CORP	COM		03060R10	4	180	X	X	1
AMERICREDIT CORP	COM		03060R10	5	280	X		7
AMERICREDIT CORP	COM		03060R10	1033	52908	X		6
AMERICREDIT CORP	COM		03060R10	164	8401	X	X	6
AMERICREDIT CORP	COM		03060R10	4041	206914	X		5
AMERICREDIT CORP	COM		03060R10	4	210	X		1
AMERICREDIT CORP	COM		03060R10	2975	152338	X		3
AMERICAS CAR MART INC	COM		03062T10	36	1200	X		11
AMERICAS CAR MART INC	COM		03062T10	5431	180845	X		3
AMERICAS CAR MART INC	COM		03062T10	688	22900	X		6
AMERISTAR CASINOS INC	COM		03070Q10	4599	136945	X		3
AMERISTAR CASINOS INC	COM		03070Q10	139	4150	X		6
AMERISTAR CASINOS INC	COM		03070Q10	3	85	X	X	6
AMERISTAR CASINOS INC	COM		03070Q10	542	15950	X		5
AMERUS GROUP CO	COM		03072M10	1574	38016	X		3
AMERUS GROUP CO	COM		03072M10	22	543	X		5
AMERUS GROUP CO	COM		03072M10	387	9355	X		6
AMERUS GROUP CO	COM		03072M10	60	1456	X	X	6
AMERISOURCEBERGEN CORP	COM		03073E10	13	210	X		11
AMERISOURCEBERGEN CORP	COM		03073E10	4	66	X		4
AMERISOURCEBERGEN CORP	COM		03073E10	7013	117318	X		6
AMERISOURCEBERGEN CORP	COM		03073E10	12613	210996	X	X	6

AMERISOURCEBERGEN CORP	COM		03073E10	1094	18409	X		5
AMERISOURCEBERGEN CORP	COM		03073E10	36206	604958	X		3
AMERISOURCEBERGEN CORP	COM		03073E10	3	42	X	X	7
AMERISOURCEBERGEN CORP	COM		03073E10	3	57	X		7
AMERISERV FINL INC	COM		03074A10	17	3000	X		5
AMERISERV FINL INC	COM		03074A10	829	149384	X		6
AMERITRADE HLDG CORP NEW	COM		03074K10	641	57500	X		3
AMERITRADE HLDG CORP NEW	COM		03074K10	216	19277	X		5
AMERITRADE HLDG CORP NEW	COM		03074K10	248	21833	X	X	6
AMERITRADE HLDG CORP NEW	COM		03074K10	2073	182632	X		6
AMERIGAS PARTNERS L P	UNIT L P INT		03097510	517	19879	X		5
AMERIGAS PARTNERS L P	UNIT L P INT		03097510	237	9130	X	X	6
AMERIGAS PARTNERS L P	UNIT L P INT		03097510	18	700	X		6
AMETEK INC NEW	COM		03110010	110527	3576910	X		11
AMETEK INC NEW	COM		03110010	1243	40244	X		5
AMETEK INC NEW	COM		03110010	960	31057	X		6
AMETEK INC NEW	COM		03110010	230	7431	X	X	6
AMETEK INC NEW	COM		03110010	13978	449807	X		3
AMGEN INC	COM		03116210	783	14350	X	X	1
AMGEN INC	COM		03116210	254	4659	X		7
AMGEN INC	COM		03116210	54	981	X	X	7
AMGEN INC	COM		03116210	123870	2269933	X		6
AMGEN INC	COM		03116210	39380	721651	X	X	6
AMGEN INC	COM		03116210	38611	706639	X		5
AMGEN INC	COM		03116210	693	12706	X		1
AMGEN INC	COM		03116210	205	3760	X		11
AMGEN INC	COM		03116210	3793	69270	X		13
AMGEN INC	COM		03116210	6	104	X		4
AMGEN INC	COM		03116210	114140	2126967	X		3
AMGEN INC	NOTE	3/	031162AE	83423	113500000	X		6
AMKOR TECHNOLOGY INC	COM		03165210	205	25000	X		3
AMKOR TECHNOLOGY INC	COM		03165210	420	51387	X		6
AMKOR TECHNOLOGY INC	COM		03165210	438	53522	X	X	6
AMKOR TECHNOLOGY INC	COM		03165210	391	60071	X		5
AMKOR TECHNOLOGY INC	NOTE 5.750%	6/	031652AN	23285	23882000	X		6
AMPCO-PITTSBURGH CORP	COM		03203710	4059	315664	X		3
AMPHENOL CORP NEW	CL A		03209510	129	3976	X		13
AMPHENOL CORP NEW	CL A		03209510	402	12130	X		3
AMPHENOL CORP NEW	CL A		03209510	30	894	X	X	6
AMPHENOL CORP NEW	CL A		03209510	393	11804	X		6
AMPHENOL CORP NEW	CL A		03209510	2474	74308	X		5
AMSOUTH BANCORPORATION	COM		03216510	159	6245	X		11
AMSOUTH BANCORPORATION	COM		03216510	4385	172170	X		6
AMSOUTH BANCORPORATION	COM		03216510	363	14605	X		13
AMSOUTH BANCORPORATION	COM		03216510	3896	153428	X		3
AMSOUTH BANCORPORATION	COM		03216510	2890	115815	X		5
AMSOUTH BANCORPORATION	COM		03216510	5254	206288	X	X	6
AMSURG CORP	COM		03232P40	121	4808	X		5
AMSURG CORP	COM		03232P40	25	1011	X	X	6
AMSURG CORP	COM		03232P40	176	7005	X		6
ANADARKO PETE CORP	COM		03251110	59	1000	X		11
ANADARKO PETE CORP	COM		03251110	31	525	X		7
ANADARKO PETE CORP	COM		03251110	6	100	X	X	7
ANADARKO PETE CORP	COM		03251110	19145	326709	X		6
ANADARKO PETE CORP	COM		03251110	1163	19680	X		13
ANADARKO PETE CORP	COM		03251110	23798	501941	X		3
ANADARKO PETE CORP	COM		03251110	12	200	X		4
ANADARKO PETE CORP	COM		03251110	10156	173304	X	X	6
ANADARKO PETE CORP	COM		03251110	7789	132570	X		5
ANALEX CORP	COM		03265310	166	48000	X		5
ANALOG DEVICES INC	COM		03265410	27	570	X		11
ANALOG DEVICES INC	COM		03265410	20	445	X		13

ANALOG DEVICES INC	COM	03265410	5874	126820	X		5
ANALOG DEVICES INC	COM	03265410	11015	233961	X		6
ANALOG DEVICES INC	COM	03265410	405	8594	X	X	6
ANALOG DEVICES INC	COM	03265410	36233	769819	X		3
ANALOGIC CORP	COM PAR $0.05	03265720	19000	447800	X		3
ANALOGIC CORP	COM PAR $0.05	03265720	335	7887	X		5
ANALOGIC CORP	COM PAR $0.05	03265720	28	660	X	X	6
ANALOGIC CORP	COM PAR $0.05	03265720	163	3840	X		6
ANALYSTS INTL CORP	COM	03268110	25	8103	X		5
ANALYSTS INTL CORP	COM	03268110	169	55000	X	X	6
ANDERSONS INC	COM	03416410	812	47955	X		5
ANDERSONS INC	COM	03416410	7	400	X	X	6
ANDREW CORP	COM	03442510	6160	307825	X		11
ANDREW CORP	COM	03442510	17238	935889	X		3
ANDREW CORP	COM	03442510	2343	117099	X		5
ANDREW CORP	COM	03442510	119	5949	X	X	6
ANDREW CORP	COM	03442510	3	127	X		7
ANDREW CORP	COM	03442510	3162	158005	X		6
ANDRX CORP DEL	ANDRX GROUP	03455310	100	3604	X		13
ANDRX CORP DEL	ANDRX GROUP	03455310	264	9452	X		6
ANDRX CORP DEL	ANDRX GROUP	03455310	12431	445117	X		3
ANDRX CORP DEL	ANDRX GROUP	03455310	1179	42331	X		5
ANDRX CORP DEL	ANDRX GROUP	03455310	87	3098	X	X	6
ANGLO AMERN PLC	ADR	03485P10	4383	210000	X		3
ANGLO AMERN PLC	ADR	03485P10	37	1814	X		5
ANGLO AMERN PLC	ADR	03485P10	15	718	X		6
ANGIOTECH PHARMACEUTICALS IN	COM	03491810	1480	73425	X		3
ANGIOTECH PHARMACEUTICALS IN	COM	03491810	1	66	X		5
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	03512820	9794	304139	X		3
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	03512820	1965	60816	X		5
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	03512820	163	5080	X	X	6
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	03512820	97	3004	X		6
ANHEUSER BUSCH COS INC	COM	03522910	8	150	X	X	1
ANHEUSER BUSCH COS INC	COM	03522910	486	9015	X		13
ANHEUSER BUSCH COS INC	COM	03522910	5	100	X		4
ANHEUSER BUSCH COS INC	COM	03522910	42879	794047	X	X	6
ANHEUSER BUSCH COS INC	COM	03522910	5	101	X	X	7
ANHEUSER BUSCH COS INC	COM	03522910	203	3761	X		7
ANHEUSER BUSCH COS INC	COM	03522910	79177	1466244	X		6
ANHEUSER BUSCH COS INC	COM	03522910	19462	360597	X		5
ANHEUSER BUSCH COS INC	COM	03522910	60558	1096136	X		3
ANHEUSER BUSCH COS INC	COM	03522910	41	750	X		11
ANHEUSER BUSCH COS INC	COM	03522910	408	7550	X		1
ANIKA THERAPEUTICS INC	COM	03525510	186	10850	X		5
ANIKA THERAPEUTICS INC	COM	03525510	35	2000	X	X	6
ANIXTER INTL INC	COM	03529010	1	30	X		5
ANIXTER INTL INC	COM	03529010	507	14905	X		6
ANNALY MTG MGMT INC	COM	03571040	1250	73861	X		5
ANNALY MTG MGMT INC	COM	03571040	366	21593	X		6
ANNALY MTG MGMT INC	COM	03571040	116	6826	X	X	6
ANNTAYLOR STORES CORP	COM	03611510	104	3600	X	X	1
ANNTAYLOR STORES CORP	COM	03611510	2327	80284	X		6
ANNTAYLOR STORES CORP	COM	03611510	2	52	X		7
ANNTAYLOR STORES CORP	COM	03611510	54	1862	X	X	6
ANNTAYLOR STORES CORP	COM	03611510	43	1500	X		11
ANNTAYLOR STORES CORP	COM	03611510	12522	430842	X		3
ANNTAYLOR STORES CORP	COM	03611510	1012	34912	X		5
ANSYS INC	COM	03662Q10	8112	172602	X		3
ANSYS INC	COM	03662Q10	851	18107	X		6
ANSYS INC	COM	03662Q10	169	3660	X		5
ANSYS INC	COM	03662Q10	5	100	X	X	6
ANTHEM INC	COM	03674B10	426	4755	X	X	1

ANTHEM INC	COM	03674B10	144	1610	X		1
ANTHEM INC	COM	03674B10	163	1840	X		13
ANTHEM INC	COM	03674B10	2	25	X		4
ANTHEM INC	COM	03674B10	21682	242092	X	X	6
ANTHEM INC	COM	03674B10	4	42	X	X	7
ANTHEM INC	COM	03674B10	130	1455	X		7
ANTHEM INC	COM	03674B10	45963	513206	X		6
ANTHEM INC	COM	03674B10	13583	151762	X		5
ANTHEM INC	COM	03674B10	58765	655151	X		3
ANTHRACITE CAP INC	COM	03702310	518	43200	X		5
ANTHRACITE CAP INC	COM	03702310	12	1000	X	X	6
ANTIGENICS INC DEL	COM	03703210	228	26835	X		5
ANTIGENICS INC DEL	COM	03703210	2	200	X	X	6
ANWORTH MORTGAGE ASSET CP	COM	03734710	357	30226	X		5
AON CORP	COM	03738910	3389	119096	X		3
AON CORP	COM	03738910	43	1515	X		7
AON CORP	COM	03738910	10	345	X		4
AON CORP	COM	03738910	1868	66318	X		5
AON CORP	COM	03738910	1814	63706	X	X	6
AON CORP	COM	03738910	2	75	X	X	7
AON CORP	COM	03738910	3270	114874	X		6
APACHE CORP	COM	03741110	15	350	X		1
APACHE CORP	COM	03741110	6986	160402	X	X	6
APACHE CORP	COM	03741110	151	3473	X		7
APACHE CORP	COM	03741110	32	727	X	X	7
APACHE CORP	COM	03741110	40772	936216	X		6
APACHE CORP	COM	03741110	14375	329234	X		5
APACHE CORP	COM	03741110	3195	73364	X		11
APACHE CORP	COM	03741110	20	444	X		13
APACHE CORP	COM	03741110	61982	1424609	X		3
APACHE CORP	COM	03741110	2	57	X		4
APARTMENT INVT & MGMT CO	CL A	03748R10	1095	35186	X		3
APARTMENT INVT & MGMT CO	CL A	03748R10	409	12965	X		5
APARTMENT INVT & MGMT CO	CL A	03748R10	218	7000	X	X	6
APARTMENT INVT & MGMT CO	CL A	03748R10	463	14878	X		6
APEX MUN FD INC	COM	03758010	76	9160	X		5
APEX MUN FD INC	COM	03758010	31	3702	X		6
APOGEE ENTERPRISES INC	COM	03759810	9075	872550	X		11
APOGEE ENTERPRISES INC	COM	03759810	5593	537821	X		3
APOGEE ENTERPRISES INC	COM	03759810	388	37339	X		5
APOLLO GROUP INC	CL A	03760410	80852	913467	X		3
APOLLO GROUP INC	CL A	03760410	6	63	X		4
APOLLO GROUP INC	CL A	03760410	8	85	X	X	7
APOLLO GROUP INC	CL A	03760410	79	892	X		7
APOLLO GROUP INC	CL A	03760410	12678	143596	X		6
APOLLO GROUP INC	CL A	03760410	766	8680	X	X	6
APOLLO GROUP INC	CL A	03760410	11480	129843	X		5
APOLLO GROUP INC	COM UNV PHOENX	03760420	1080	12334	X		5
APOLLO GROUP INC	COM UNV PHOENX	03760420	221	2521	X		6
APOGENT TECHNOLOGIES INC	COM	03760A10	486	15537	X		13
APOGENT TECHNOLOGIES INC	COM	03760A10	2799	88077	X		3
APOGENT TECHNOLOGIES INC	COM	03760A10	5629	179841	X		5
APOGENT TECHNOLOGIES INC	COM	03760A10	22	700	X		6
APOGENT TECHNOLOGIES INC	COM	03760A10	64	2000	X	X	6
APOGEE TECHNOLOGY INC	COM	03760F10	1065	126000	X		6
APOLLO INVT CORP	COM	03761U10	11370	825700	X		3
APOLLO INVT CORP	COM	03761U10	1354	99097	X		5
APPLE COMPUTER INC	COM	03783310	700	21680	X		13
APPLE COMPUTER INC	COM	03783310	4721	146769	X		3
APPLE COMPUTER INC	COM	03783310	6206	190962	X		5
APPLE COMPUTER INC	COM	03783310	858	26374	X	X	6
APPLE COMPUTER INC	COM	03783310	1918	58944	X		6

APPLEBEES INTL INC	COM	03789910	45642	1982777	X			11
APPLEBEES INTL INC	COM	03789910	603	26187	X			6
APPLEBEES INTL INC	COM	03789910	1	52	X			7
APPLEBEES INTL INC	COM	03789910	23	982	X	X		6
APPLEBEES INTL INC	COM	03789910	11353	491656	X			3
APPLEBEES INTL INC	COM	03789910	1074	46552	X			5
APRIA HEALTHCARE GROUP INC	COM	03793310	1387	48337	X			3
APRIA HEALTHCARE GROUP INC	COM	03793310	162	5659	X			5
APRIA HEALTHCARE GROUP INC	COM	03793310	27	941	X			6
APPLERA CORP	COM AP BIO GRP	03802010	2690	123665	X			3
APPLERA CORP	COM AP BIO GRP	03802010	55	2510	X	X		6
APPLERA CORP	COM AP BIO GRP	03802010	558	25672	X			6
APPLERA CORP	COM AP BIO GRP	03802010	177	8157	X			5
APPLERA CORP	COM CE GEN GRP	03802020	636	55246	X			3
APPLERA CORP	COM CE GEN GRP	03802020	209	18189	X			5
APPLERA CORP	COM CE GEN GRP	03802020	13	1100	X			6
APPLIED FILMS CORP	COM	03819710	7374	252400	X			3
APPLIED FILMS CORP	COM	03819710	95	3270	X			5
APPLIED FILMS CORP	COM	03819710	1086	37437	X			6
APPLIED FILMS CORP	COM	03819710	2	56	X			7
APPLIED FILMS CORP	COM	03819710	47	1611	X	X		6
APPLIED MATLS INC	COM	03822210	70	3580	X			11
APPLIED MATLS INC	COM	03822210	21115	1076195	X			6
APPLIED MATLS INC	COM	03822210	7	358	X			13
APPLIED MATLS INC	COM	03822210	20114	999199	X			3
APPLIED MATLS INC	COM	03822210	11879	613397	X			5
APPLIED MATLS INC	COM	03822210	14846	756699	X	X		6
APPLIED MICRO CIRCUITS CORP	COM	03822W10	621	116638	X			3
APPLIED MICRO CIRCUITS CORP	COM	03822W10	178	33445	X			6
APPLIED MICRO CIRCUITS CORP	COM	03822W10	297	56220	X			5
APPLIED MICRO CIRCUITS CORP	COM	03822W10	34	6344	X	X		6
APPLIED SIGNAL TECHNOLOGY IN	COM	03823710	4891	139542	X			3
APPLIED SIGNAL TECHNOLOGY IN	COM	03823710	33	980	X			5
APPLIED SIGNAL TECHNOLOGY IN	COM	03823710	132	3776	X			6
APTARGROUP INC	COM	03833610	84598	1936329	X			11
APTARGROUP INC	COM	03833610	118	2696	X			6
APTARGROUP INC	COM	03833610	3	73	X	X		7
APTARGROUP INC	COM	03833610	679	15554	X			5
APTARGROUP INC	COM	03833610	8927	204316	X			3
AQUA AMERICA INC	COM	03836W10	7243	361266	X			3
AQUA AMERICA INC	COM	03836W10	3944	196773	X			5
AQUA AMERICA INC	COM	03836W10	3790	189010	X	X		6
AQUA AMERICA INC	COM	03836W10	802	39976	X			6
AQUILA INC	COM	03840P10	673	189125	X			3
AQUILA INC	COM	03840P10	9	2666	X			6
AQUILA INC	COM	03840P10	164	46486	X			5
AQUILA INC	COM	03840P10	2	537	X	X		6
ARACRUZ CELULOSE S A	SPON ADR PFD B	03849620	317	9707	X			3
ARACRUZ CELULOSE S A	SPON ADR PFD B	03849620	318	9748	X			5
ARAMARK CORP	CL B	03852110	382	13305	X			5
ARAMARK CORP	CL B	03852110	3906	135828	X			6
ARAMARK CORP	CL B	03852110	168	5825	X	X		6
ARCADIS N V	NY REGISTRY SH	03923E10	337	25248	X			5
ARCH CHEMICALS INC	COM	03937R10	16391	568741	X			3
ARCH CHEMICALS INC	COM	03937R10	128	4544	X			5
ARCH CHEMICALS INC	COM	03937R10	179	6218	X	X		6
ARCH CHEMICALS INC	COM	03937R10	71	2450	X			6
ARCH COAL INC	COM	03938010	1933	52816	X			3
ARCH COAL INC	COM	03938010	107	2920	X	X		6
ARCH COAL INC	COM	03938010	1456	39801	X			6
ARCH COAL INC	COM	03938010	1677	45879	X			5
ARCHER DANIELS MIDLAND CO	COM	03948310	23496	1509108	X			3

ARCHER DANIELS MIDLAND CO	COM		03948310	9196	548273	X		5
ARCHER DANIELS MIDLAND CO	COM		03948310	993	59162	X	X	6
ARCHER DANIELS MIDLAND CO	COM		03948310	9148	545194	X		6
ARCHSTONE SMITH TR	COM		03958310	50	1700	X		11
ARCHSTONE SMITH TR	COM		03958310	158	5387	X	X	6
ARCHSTONE SMITH TR	COM		03958310	959	32713	X		6
ARCHSTONE SMITH TR	COM		03958310	170	5791	X		5
ARDEN RLTY INC	COM		03979310	271	9212	X		6
ARGONAUT GROUP INC	COM		04015710	6113	329100	X		3
ARGONAUT GROUP INC	COM		04015710	27	1478	X	X	6
ARGONAUT GROUP INC	COM		04015710	936	50801	X		6
ARGONAUT GROUP INC	COM		04015710	2	86	X		7
ARGONAUT TECHNOLOGIES INC	COM		04017510	20	15700	X		5
ARIAD PHARMACEUTICALS INC	COM		04033A10	476	63569	X		5
ARIBA INC	COM		04033V10	42	21086	X		5
ARIBA INC	COM		04033V10	0	200	X	X	6
ARIBA INC	COM		04033V10	14	7000	X		6
ARKANSAS BEST CORP DEL	COM		04079010	527	16000	X		11
ARKANSAS BEST CORP DEL	COM		04079010	30454	925102	X		3
ARKANSAS BEST CORP DEL	COM		04079010	136	4200	X		5
ARKANSAS BEST CORP DEL	COM		04079010	115	3489	X		6
ARMOR HOLDINGS INC	COM		04226010	1517	44607	X		5
ARMOR HOLDINGS INC	COM		04226010	23	688	X		6
AROTECH CORP	COM		04268210	26	12700	X		5
ARRIS GROUP INC	COM		04269Q10	34	5821	X		5
ARRIS GROUP INC	COM		04269Q10	452	76100	X		6
ARROW ELECTRS INC	COM		04273510	106448	3968963	X		11
ARROW ELECTRS INC	COM		04273510	14474	536243	X		3
ARROW ELECTRS INC	COM		04273510	92	3437	X	X	6
ARROW ELECTRS INC	COM		04273510	1509	56247	X		6
ARROW ELECTRS INC	COM		04273510	2357	89669	X		5
ARROW ELECTRS INC	DBCV	2/	042735AY	14281	26946000	X		6
ARROW INTL INC	COM		04276410	3	100	X		5
ARROW INTL INC	COM		04276410	1896	63375	X	X	6
ARROW INTL INC	COM		04276410	39	1290	X		6
ARTHROCARE CORP	COM		04313610	1442	49600	X		3
ARTHROCARE CORP	COM		04313610	105	3645	X		5
ARVINMERITOR INC	COM		04335310	21419	1094500	X		11
ARVINMERITOR INC	COM		04335310	54	2768	X		6
ARVINMERITOR INC	COM		04335310	106	5404	X	X	6
ARVINMERITOR INC	COM		04335310	1313	67075	X		3
ARVINMERITOR INC	COM		04335310	240	12246	X		5
ASCENTIAL SOFTWARE CORP	COM NEW		04362P20	1019	63698	X		3
ASCENTIAL SOFTWARE CORP	COM NEW		04362P20	210	13154	X		5
ASHLAND INC	COM		04420410	1733	32807	X		3
ASHLAND INC	COM		04420410	1635	30966	X		6
ASHLAND INC	COM		04420410	35	669	X	X	6
ASHLAND INC	COM		04420410	221	4190	X		5
ASIA PAC FD INC	COM		04490110	36	3018	X		5
ASIA PAC FD INC	COM		04490110	1582	131300	X		9
ASIA TIGERS FD INC	COM		04516T10	236	24266	X		5
ASIA TIGERS FD INC	COM		04516T10	3	343	X	X	6
ASIA TIGERS FD INC	COM		04516T10	2726	279912	X		9
ASK JEEVES INC	COM		04517410	14	400	X		13
ASK JEEVES INC	COM		04517410	1224	34037	X		5
ASK JEEVES INC	COM		04517410	1013	25964	X		6
ASK JEEVES INC	COM		04517410	1	25	X		7
ASK JEEVES INC	COM		04517410	21	527	X	X	6
ASK JEEVES INC	COM		04517410	4640	118200	X		3
ASIAINFO HLDGS INC	COM		04518A10	528	100000	X		3
ASIAINFO HLDGS INC	COM		04518A10	11	2100	X		5
ASPECT COMMUNICATIONS CORP	COM		04523Q10	4267	300512	X		3

ASPECT COMMUNICATIONS CORP	COM	04523Q10	115	8131	X		6
ASPECT COMMUNICATIONS CORP	COM	04523Q10	16	1180	X		5
ASPECT COMMUNICATIONS CORP	COM	04523Q10	6	450	X	X	6
ASPEN TECHNOLOGY INC	COM	04532710	3431	472600	X		3
ASPEN TECHNOLOGY INC	COM	04532710	1	200	X		5
ASPEN TECHNOLOGY INC	COM	04532710	471	64871	X		6
ASSOCIATED BANC CORP	COM	04548710	33107	1117350	X		11
ASSOCIATED BANC CORP	COM	04548710	35	1176	X	X	6
ASSOCIATED BANC CORP	COM	04548710	525	17721	X		6
ASSOCIATED BANC CORP	COM	04548710	505	17378	X		5
ASSOCIATED BANC CORP	COM	04548710	12604	423202	X		3
ASSURANT INC	COM	04621X10	3	100	X		3
ASSURANT INC	COM	04621X10	55	2100	X	X	6
ASSURANT INC	COM	04621X10	1081	40960	X		6
ASTA FDG INC	COM	04622010	7357	420112	X		3
ASTA FDG INC	COM	04622010	2	88	X		7
ASTA FDG INC	COM	04622010	1083	62223	X		6
ASTA FDG INC	COM	04622010	27	1525	X	X	6
ASTORIA FINL CORP	COM	04626510	3	90	X	X	1
ASTORIA FINL CORP	COM	04626510	5	150	X		7
ASTORIA FINL CORP	COM	04626510	4	110	X		1
ASTORIA FINL CORP	COM	04626510	2770	75732	X		3
ASTORIA FINL CORP	COM	04626510	645	17657	X		5
ASTORIA FINL CORP	COM	04626510	1489	40710	X		6
ASTORIA FINL CORP	COM	04626510	136	3710	X	X	6
ASTRAZENECA PLC	SPONSORED ADR	04635310	23	500	X	X	1
ASTRAZENECA PLC	SPONSORED ADR	04635310	181	3960	X		6
ASTRAZENECA PLC	SPONSORED ADR	04635310	68	1500	X		1
ASTRAZENECA PLC	SPONSORED ADR	04635310	24714	539966	X		3
ASTRAZENECA PLC	SPONSORED ADR	04635310	1473	32594	X		5
ASTRAZENECA PLC	SPONSORED ADR	04635310	346	7573	X	X	6
ATHEROGENICS INC	COM	04743910	6135	319400	X		3
ATHEROGENICS INC	COM	04743910	2	98	X		7
ATHEROGENICS INC	COM	04743910	872	45813	X		6
ATHEROGENICS INC	COM	04743910	51	2715	X		5
ATHEROGENICS INC	COM	04743910	32	1694	X	X	6
ATLANTIC AMERN CORP	COM	04820910	1	400	X		5
ATLANTIC AMERN CORP	COM	04820910	41	15000	X	X	6
ATLANTIC AMERN CORP	COM	04820910	304	110000	X		6
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	04939210	577	16035	X		5
ATMEL CORP	COM	04951310	24	4000	X		11
ATMEL CORP	COM	04951310	384	64908	X		6
ATMEL CORP	COM	04951310	8809	1487910	X		3
ATMEL CORP	COM	04951310	1094	185216	X		5
ATMEL CORP	COM	04951310	46	7758	X	X	6
ATMOS ENERGY CORP	COM	04956010	1556	60800	X		11
ATMOS ENERGY CORP	COM	04956010	812	32172	X		5
ATMOS ENERGY CORP	COM	04956010	65	2545	X		6
ATMOS ENERGY CORP	COM	04956010	225	8784	X	X	6
ATMOS ENERGY CORP	COM	04956010	8445	329900	X		3
ATRIX LABS INC	COM	04962L10	1030	30050	X		3
ATRIX LABS INC	COM	04962L10	3	95	X		5
ATRION CORP	COM	04990410	52	1200	X	X	6
ATRION CORP	COM	04990410	396	9077	X		6
ATWOOD OCEANICS INC	COM	05009510	21854	523447	X		3
ATWOOD OCEANICS INC	COM	05009510	1	22	X		6
ATWOOD OCEANICS INC	COM	05009510	510	12213	X		5
AUGUST TECHNOLOGY CORP	COM	05106U10	2959	236000	X		3
AUGUST TECHNOLOGY CORP	COM	05106U10	13	1010	X		5
AUGUST TECHNOLOGY CORP	COM	05106U10	369	29400	X		6
AUTODESK INC	COM	05276910	4016	150284	X		3
AUTODESK INC	COM	05276910	6096	142496	X		5

AUTODESK INC	COM	05276910	1824	42614	X		6
AUTODESK INC	COM	05276910	2	37	X	X	6
AUTOLIV INC	COM	05280010	43255	1020300	X		3
AUTOLIV INC	COM	05280010	4669	111149	X		5
AUTOLIV INC	COM	05280010	180	4258	X	X	6
AUTOLIV INC	COM	05280010	1936	45871	X		6
AUTOMATIC DATA PROCESSING IN	COM	05301510	6935	165600	X		11
AUTOMATIC DATA PROCESSING IN	COM	05301510	758	18275	X		13
AUTOMATIC DATA PROCESSING IN	COM	05301510	13391	320797	X		5
AUTOMATIC DATA PROCESSING IN	COM	05301510	32242	769855	X		6
AUTOMATIC DATA PROCESSING IN	COM	05301510	59775	1427292	X	X	6
AUTOMATIC DATA PROCESSING IN	COM	05301510	10411	222381	X		3
AUTONATION INC	COM	05329W10	1723	100749	X		3
AUTONATION INC	COM	05329W10	76	4470	X		5
AUTONATION INC	COM	05329W10	11	625	X	X	6
AUTONATION INC	COM	05329W10	1455	85087	X		6
AUTOZONE INC	COM	05333210	2511	31380	X		3
AUTOZONE INC	COM	05333210	30	370	X	X	6
AUTOZONE INC	COM	05333210	2	20	X	X	7
AUTOZONE INC	COM	05333210	13	165	X		7
AUTOZONE INC	COM	05333210	1097	13690	X		6
AUTOZONE INC	COM	05333210	1920	23965	X		5
AUTOZONE INC	COM	05333210	9	110	X		4
AVALONBAY CMNTYS INC	COM	05348410	17	300	X		13
AVALONBAY CMNTYS INC	COM	05348410	449	7946	X	X	6
AVALONBAY CMNTYS INC	COM	05348410	829	14663	X		6
AVALONBAY CMNTYS INC	COM	05348410	186	3269	X		5
AVANIR PHARMACEUTICALS	CL A	05348P10	35	21000	X		5
AVANEX CORP	COM	05348W10	242	64570	X		5
AVAYA INC	COM	05349910	1	54	X	X	1
AVAYA INC	COM	05349910	3	167	X		13
AVAYA INC	COM	05349910	15781	989831	X		3
AVAYA INC	COM	05349910	1151	73023	X		5
AVAYA INC	COM	05349910	6257	396281	X		6
AVAYA INC	COM	05349910	42	2651	X		7
AVAYA INC	COM	05349910	4	252	X	X	7
AVAYA INC	COM	05349910	562	35615	X	X	6
AVAYA INC	COM	05349910	2	147	X		4
AVAYA INC	NOTE 10/	053499AA	11072	21040000	X		6
AVENTIS	SPONSORED ADR	05356110	9564	124201	X		3
AVENTIS	SPONSORED ADR	05356110	304	4002	X	X	6
AVENTIS	SPONSORED ADR	05356110	22	290	X		7
AVENTIS	SPONSORED ADR	05356110	797	10478	X		6
AVENTIS	SPONSORED ADR	05356110	131	1728	X		5
AVERY DENNISON CORP	COM	05361110	477	7450	X	X	1
AVERY DENNISON CORP	COM	05361110	4068	63546	X		6
AVERY DENNISON CORP	COM	05361110	995	15550	X		1
AVERY DENNISON CORP	COM	05361110	390	6095	X		13
AVERY DENNISON CORP	COM	05361110	2855	41294	X		3
AVERY DENNISON CORP	COM	05361110	5409	84495	X	X	6
AVERY DENNISON CORP	COM	05361110	2114	33022	X		5
AVID TECHNOLOGY INC	COM	05367P10	8	150	X		13
AVID TECHNOLOGY INC	COM	05367P10	8120	148799	X		3
AVID TECHNOLOGY INC	COM	05367P10	1163	21411	X		5
AVID TECHNOLOGY INC	COM	05367P10	36	666	X	X	6
AVID TECHNOLOGY INC	COM	05367P10	1405	25740	X		6
AVNET INC	COM	05380710	36	1600	X		11
AVNET INC	COM	05380710	151	6634	X	X	6
AVNET INC	COM	05380710	316	13920	X		6
AVNET INC	COM	05380710	816	37080	X		5
AVNET INC	COM	05380710	2644	116459	X		3
AVOCENT CORP	COM	05389310	1742	47415	X		3

AVOCENT CORP	COM	05389310	22	620	X		5
AVOCENT CORP	COM	05389310	145	3956	X	X	6
AVOCENT CORP	COM	05389310	1398	38053	X		6
AVON PRODS INC	COM	05430310	369	8000	X		1
AVON PRODS INC	COM	05430310	2	51	X		4
AVON PRODS INC	COM	05430310	5319	115280	X	X	6
AVON PRODS INC	COM	05430310	27371	593214	X		6
AVON PRODS INC	COM	05430310	10670	232051	X		5
AVON PRODS INC	COM	05430310	31420	681127	X		3
AVON PRODS INC	COM	05430310	37	800	X		11
AVON PRODS INC	COM	05430310	475	10490	X		13
AXA	SPONSORED ADR	05453610	0	12	X		13
AXA	SPONSORED ADR	05453610	37	1690	X		6
AXA	SPONSORED ADR	05453610	614	27893	X		5
AXA	SPONSORED ADR	05453610	98	4428	X	X	6
AXCELIS TECHNOLOGIES INC	COM	05454010	3840	308694	X		3
AXCELIS TECHNOLOGIES INC	COM	05454010	527	42405	X		5
AXCELIS TECHNOLOGIES INC	COM	05454010	773	62138	X		6
AXCELIS TECHNOLOGIES INC	COM	05454010	108	8677	X	X	6
AXCAN PHARMA INC	COM	05492310	1899	90000	X		3
AXCAN PHARMA INC	COM	05492310	144	6812	X		5
AXCAN PHARMA INC	COM	05492310	3	125	X		6
AXCAN PHARMA INC	COM	05492310	4	197	X	X	7
AXCAN PHARMA INC	NOTE 4.250% 4/	054923AB	1191	750000	X		6
BB&T CORP	COM	05493710	920	24880	X	X	1
BB&T CORP	COM	05493710	7795	210850	X		3
BB&T CORP	COM	05493710	4	100	X	X	4
BB&T CORP	COM	05493710	549	14850	X		11
BB&T CORP	COM	05493710	1017	27519	X		1
BB&T CORP	COM	05493710	4546	124000	X		5
BB&T CORP	COM	05493710	36772	994641	X		6
BB&T CORP	COM	05493710	327	8840	X		7
BB&T CORP	COM	05493710	21076	570095	X	X	6
B A S F A G	SPONSORED ADR	05526250	3857	71000	X		3
B A S F A G	SPONSORED ADR	05526250	11	206	X	X	4
B A S F A G	SPONSORED ADR	05526250	105	1952	X	X	6
B A S F A G	SPONSORED ADR	05526250	8	143	X	X	7
B A S F A G	SPONSORED ADR	05526250	6	118	X		7
B A S F A G	SPONSORED ADR	05526250	764	14180	X		6
B A S F A G	SPONSORED ADR	05526250	48	900	X		5
BCE INC	COM	05534B10	157	7894	X		5
BCE INC	COM	05534B10	96	4800	X	X	6
BCE INC	COM	05534B10	724	36138	X		6
BEI TECHNOLOGIES INC	COM	05538P10	405	14353	X		5
BEI TECHNOLOGIES INC	COM	05538P10	27	948	X		6
BISYS GROUP INC	COM	05547210	18	1300	X		13
BISYS GROUP INC	COM	05547210	1636	116368	X		3
BISYS GROUP INC	COM	05547210	9	656	X		5
BISYS GROUP INC	COM	05547210	465	33100	X		6
BISYS GROUP INC	COM	05547210	98	7000	X	X	6
BJ SVCS CO	COM	05548210	885	19270	X		13
BJ SVCS CO	COM	05548210	3808	83070	X		6
BJ SVCS CO	COM	05548210	287	6255	X	X	6
BJ SVCS CO	COM	05548210	17478	380823	X		5
BJ SVCS CO	COM	05548210	3178	70089	X		3
BJS WHOLESALE CLUB INC	COM	05548J10	52	2075	X		11
BJS WHOLESALE CLUB INC	COM	05548J10	8	300	X		6
BJS WHOLESALE CLUB INC	COM	05548J10	14	570	X	X	6
BJS WHOLESALE CLUB INC	COM	05548J10	391	15777	X		5
BJS WHOLESALE CLUB INC	COM	05548J10	2206	88256	X		3
BOC GROUP PLC	SPONSORED ADR	05561760	26	770	X		5
BOC GROUP PLC	SPONSORED ADR	05561760	508	14990	X		6

BOC GROUP PLC	SPONSORED ADR	05561760	63	1850	X	X	6
BP PLC	SPONSORED ADR	05562210	2335	43580	X	X	1
BP PLC	SPONSORED ADR	05562210	133	2481	X		7
BP PLC	SPONSORED ADR	05562210	44	829	X	X	7
BP PLC	SPONSORED ADR	05562210	125203	2337190	X		6
BP PLC	SPONSORED ADR	05562210	158055	2950436	X	X	6
BP PLC	SPONSORED ADR	05562210	21888	409158	X		5
BP PLC	SPONSORED ADR	05562210	6	113	X		4
BP PLC	SPONSORED ADR	05562210	25	458	X	X	4
BP PLC	SPONSORED ADR	05562210	165	3084	X		11
BP PLC	SPONSORED ADR	05562210	345	6465	X		13
BP PLC	SPONSORED ADR	05562210	2287	42687	X		1
BP PLC	SPONSORED ADR	05562210	116209	2138330	X		3
BP PRUDHOE BAY RTY TR	UNIT BEN INT	05563010	99	3038	X		5
BP PRUDHOE BAY RTY TR	UNIT BEN INT	05563010	116	3550	X		6
BP PRUDHOE BAY RTY TR	UNIT BEN INT	05563010	49	1500	X	X	6
BRE PROPERTIES INC	CL A	05564E10	146	4180	X		5
BRE PROPERTIES INC	CL A	05564E10	381	10970	X	X	6
BRE PROPERTIES INC	CL A	05564E10	423	12164	X		6
BSB BANCORP	COM	05565210	12	333	X	X	6
BSB BANCORP	COM	05565210	10442	294051	X		6
BT GROUP PLC	ADR	05577E10	1574	43000	X		3
BT GROUP PLC	ADR	05577E10	133	3636	X	X	6
BT GROUP PLC	ADR	05577E10	56	1532	X		6
BT GROUP PLC	ADR	05577E10	258	7079	X		5
BMC SOFTWARE INC	COM	05592110	4	200	X		13
BMC SOFTWARE INC	COM	05592110	490	26918	X		5
BMC SOFTWARE INC	COM	05592110	1550	83794	X		3
BMC SOFTWARE INC	COM	05592110	28	1500	X	X	6
BMC SOFTWARE INC	COM	05592110	82	4439	X		6
BAKER HUGHES INC	COM	05722410	5166	124520	X		3
BAKER HUGHES INC	COM	05722410	205	5448	X		5
BAKER HUGHES INC	COM	05722410	409	10855	X	X	6
BAKER HUGHES INC	COM	05722410	1348	35803	X		6
BALDOR ELEC CO	COM	05774110	39	1700	X		5
BALDOR ELEC CO	COM	05774110	163	7000	X	X	6
BALDOR ELEC CO	COM	05774110	35	1500	X		6
BALL CORP	COM	05849810	21014	325185	X		3
BALL CORP	COM	05849810	8767	121713	X		5
BALL CORP	COM	05849810	796	11051	X	X	6
BALL CORP	COM	05849810	8043	111631	X		6
BALLARD PWR SYS INC	COM	05858H10	66	7250	X		5
BALLARD PWR SYS INC	COM	05858H10	1	100	X	X	7
BALLARD PWR SYS INC	COM	05858H10	5	500	X		7
BALLARD PWR SYS INC	COM	05858H10	28	3000	X		6
BALLARD PWR SYS INC	COM	05858H10	12	1300	X	X	6
BALLY TOTAL FITNESS HLDG COR	COM	05873K10	208	42678	X		5
BALLY TOTAL FITNESS HLDG COR	COM	05873K10	400	80000	X	X	6
BANCO BRADESCO S A	SP ADR PFD NEW	05946030	2007	43684	X		3
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K10	426	31954	X		5
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K10	67	4957	X		6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K10	91	6706	X	X	6
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	05960220	1358	29122	X		3
BANCO SANTANDER CENT HISPANO	ADR	05964H10	39	3746	X		5
BANCO SANTANDER CENT HISPANO	ADR	05964H10	63	6040	X	X	6
BANCO SANTANDER CENT HISPANO	ADR	05964H10	799	76140	X		6
BANCORPSOUTH INC	COM	05969210	536	23885	X		5
BANCORPSOUTH INC	COM	05969210	79	3505	X		6
BANCROFT CONV FD INC	COM	05969510	530	28949	X		5
BANCROFT CONV FD INC	COM	05969510	24	1325	X	X	6
BANCROFT CONV FD INC	COM	05969510	24	1296	X		6
BANDAG INC	COM	05981510	836	18767	X		3

BANDAG INC	COM	05981510	769	17280	X		5
BANDAG INC	CL A	05981530	2080	50000	X		6
BANK OF AMERICA CORPORATION	COM	06050510	2813	33237	X	X	1
BANK OF AMERICA CORPORATION	COM	06050510	3759	44419	X		1
BANK OF AMERICA CORPORATION	COM	06050510	346	4090	X		11
BANK OF AMERICA CORPORATION	COM	06050510	1656	19716	X		13
BANK OF AMERICA CORPORATION	COM	06050510	25	300	X	X	4
BANK OF AMERICA CORPORATION	COM	06050510	39490	468093	X		5
BANK OF AMERICA CORPORATION	COM	06050510	362	4282	X		7
BANK OF AMERICA CORPORATION	COM	06050510	72	846	X	X	7
BANK OF AMERICA CORPORATION	COM	06050510	299553	3539980	X		6
BANK OF AMERICA CORPORATION	COM	06050510	208656	2465804	X	X	6
BANK OF AMERICA CORPORATION	COM	06050510	35	412	X		4
BANK OF AMERICA CORPORATION	COM	06050510	276785	3323136	X		3
BANK OF GRANITE CORP	COM	06240110	660	33530	X		5
BANK OF GRANITE CORP	COM	06240110	2301	110167	X		6
BANK OF GRANITE CORP	COM	06240110	2020	96704	X	X	6
BANK HAWAII CORP	COM	06254010	2330	51519	X		3
BANK HAWAII CORP	COM	06254010	251	5540	X		6
BANK HAWAII CORP	COM	06254010	331	7311	X		5
BANK MUTUAL CORP NEW	COM	06375010	87	8000	X		5
BANK MUTUAL CORP NEW	COM	06375010	183	16762	X		6
BANK OF THE OZARKS INC	COM	06390410	1464	62776	X		5
BANK NEW YORK INC	COM	06405710	292	9920	X	X	1
BANK NEW YORK INC	COM	06405710	44	1480	X		7
BANK NEW YORK INC	COM	06405710	8	260	X	X	7
BANK NEW YORK INC	COM	06405710	10092	342322	X		6
BANK NEW YORK INC	COM	06405710	7875	267140	X	X	6
BANK NEW YORK INC	COM	06405710	660	22390	X		1
BANK NEW YORK INC	COM	06405710	139	4700	X		11
BANK NEW YORK INC	COM	06405710	14935	474642	X		3
BANK NEW YORK INC	COM	06405710	2439	82891	X		5
BANK NEW YORK INC	COM	06405710	4	145	X		4
BANK ONE CORP	COM	06423A10	41	810	X		11
BANK ONE CORP	COM	06423A10	4	76	X		13
BANK ONE CORP	COM	06423A10	43	842	X		4
BANK ONE CORP	COM	06423A10	11357	222688	X	X	6
BANK ONE CORP	COM	06423A10	61	1204	X	X	7
BANK ONE CORP	COM	06423A10	74	1446	X		7
BANK ONE CORP	COM	06423A10	78279	1534884	X		6
BANK ONE CORP	COM	06423A10	2287	44837	X		5
BANK ONE CORP	COM	06423A10	92947	1856591	X		3
BANKATLANTIC BANCORP	CL A	06590850	7031	381100	X		3
BANKATLANTIC BANCORP	CL A	06590850	42	2300	X	X	6
BANKATLANTIC BANCORP	CL A	06590850	718	38906	X		6
BANKATLANTIC BANCORP	CL A	06590850	349	19661	X		5
BANKNORTH GROUP INC NEW	COM	06646R10	34068	1048892	X		11
BANKNORTH GROUP INC NEW	COM	06646R10	3	93	X	X	7
BANKNORTH GROUP INC NEW	COM	06646R10	793	24428	X		6
BANKNORTH GROUP INC NEW	COM	06646R10	537	16758	X		13
BANKNORTH GROUP INC NEW	COM	06646R10	6102	187863	X		3
BANKNORTH GROUP INC NEW	COM	06646R10	5728	178516	X		5
BANKNORTH GROUP INC NEW	COM	06646R10	740	22768	X	X	6
BANKUNITED FINL CORP	CL A	06652B10	4	150	X	X	1
BANKUNITED FINL CORP	CL A	06652B10	7	260	X		7
BANKUNITED FINL CORP	CL A	06652B10	1462	56660	X		6
BANKUNITED FINL CORP	CL A	06652B10	5	190	X		1
BANKUNITED FINL CORP	CL A	06652B10	3	125	X		5
BANKUNITED FINL CORP	CL A	06652B10	167	6490	X	X	6
BANTA CORP	COM	06682110	63083	1420465	X		11
BANTA CORP	COM	06682110	101	2270	X	X	6
BANTA CORP	COM	06682110	678	15258	X		6

BANTA CORP	COM	06682110	54	1225	X		5
BANTA CORP	COM	06682110	4595	103461	X		3
BARD C R INC	COM	06738310	57	1000	X	X	1
BARD C R INC	COM	06738310	4453	76258	X		3
BARD C R INC	COM	06738310	4	78	X		4
BARD C R INC	COM	06738310	6	100	X	X	7
BARD C R INC	COM	06738310	59	1043	X		7
BARD C R INC	COM	06738310	12023	212236	X		6
BARD C R INC	COM	06738310	1093	19287	X	X	6
BARD C R INC	COM	06738310	4654	82467	X		5
BARCLAYS PLC	ADR	06738E20	469	13549	X		13
BARCLAYS PLC	ADR	06738E20	33	0	X		3
BARCLAYS PLC	ADR	06738E20	6097	175902	X		5
BARCLAYS PLC	ADR	06738E20	250	7167	X		6
BARCLAYS PLC	ADR	06738E20	6	176	X		7
BARCLAYS PLC	ADR	06738E20	190	5460	X	X	6
BARNES & NOBLE INC	COM	06777410	24184	711700	X		11
BARNES & NOBLE INC	COM	06777410	16	484	X		6
BARNES & NOBLE INC	COM	06777410	5	150	X	X	6
BARNES & NOBLE INC	COM	06777410	34	1015	X		13
BARNES & NOBLE INC	COM	06777410	13282	390877	X		3
BARNES & NOBLE INC	COM	06777410	1153	33947	X		5
BARNES GROUP INC	COM	06780610	39813	1373800	X		11
BARNES GROUP INC	COM	06780610	87	3000	X	X	6
BARNES GROUP INC	COM	06780610	3	95	X		6
BARNES GROUP INC	COM	06780610	8	287	X		5
BARNES GROUP INC	COM	06780610	7487	258348	X		3
BARRICK GOLD CORP	COM	06790110	74	3806	X		13
BARRICK GOLD CORP	COM	06790110	25967	1314792	X		3
BARRICK GOLD CORP	COM	06790110	5639	286195	X		5
BARRICK GOLD CORP	COM	06790110	21	1059	X		7
BARRICK GOLD CORP	COM	06790110	29	1465	X	X	7
BARRICK GOLD CORP	COM	06790110	399	20194	X		6
BARRICK GOLD CORP	COM	06790110	157	7966	X	X	6
BARR PHARMACEUTICALS INC	COM	06830610	12	338	X		13
BARR PHARMACEUTICALS INC	COM	06830610	17757	526910	X		3
BARR PHARMACEUTICALS INC	COM	06830610	2	64	X		4
BARR PHARMACEUTICALS INC	COM	06830610	41	1213	X	X	6
BARR PHARMACEUTICALS INC	COM	06830610	844	25059	X		6
BARR PHARMACEUTICALS INC	COM	06830610	798	23442	X		5
BASSETT FURNITURE INDS INC	COM	07020310	368	0	X		3
BASSETT FURNITURE INDS INC	COM	07020310	64	3050	X		5
BASSETT FURNITURE INDS INC	COM	07020310	8	367	X	X	6
BASSETT FURNITURE INDS INC	COM	07020310	273	12524	X		6
BAUSCH & LOMB INC	COM	07170710	11384	175019	X		3
BAUSCH & LOMB INC	COM	07170710	1404	21795	X		5
BAUSCH & LOMB INC	COM	07170710	2807	43133	X		6
BAUSCH & LOMB INC	COM	07170710	65	1000	X		7
BAUSCH & LOMB INC	COM	07170710	302	4647	X	X	6
BAXTER INTL INC	COM	07181310	138	4000	X	X	1
BAXTER INTL INC	COM	07181310	3486	101010	X		6
BAXTER INTL INC	COM	07181310	5312	153929	X	X	6
BAXTER INTL INC	COM	07181310	14	400	X		1
BAXTER INTL INC	COM	07181310	1884	55492	X		13
BAXTER INTL INC	COM	07181310	39496	1305382	X		3
BAXTER INTL INC	COM	07181310	14630	429870	X		5
BAXTER INTL INC	CORP UNITS 7%	07181340	2682	47090	X		11
BAXTER INTL INC	CORP UNITS 7%	07181340	10	170	X		6
BAXTER INTL INC	CORP UNITS 7%	07181340	235	4155	X		13
BAXTER INTL INC	CORP UNITS 7%	07181340	5122	90029	X		5
BAXTER INTL INC	CORP UNITS 7%	07181340	467	8200	X	X	6
BAYER A G	SPONSORED ADR	07273030	4117	141000	X		3

BAYER A G	SPONSORED ADR	07273030	201	6900	X	X	6
BAYER A G	SPONSORED ADR	07273030	12	417	X		6
BAYER A G	SPONSORED ADR	07273030	234	8118	X		5
BEA SYS INC	COM	07332510	4	550	X		13
BEA SYS INC	COM	07332510	4632	563420	X		3
BEA SYS INC	COM	07332510	770	94622	X		5
BEA SYS INC	COM	07332510	1	80	X	X	6
BEA SYS INC	COM	07332510	1	160	X		6
BEAR STEARNS COS INC	COM	07390210	126	1500	X	X	1
BEAR STEARNS COS INC	COM	07390210	3382	40084	X		5
BEAR STEARNS COS INC	COM	07390210	6821	80903	X		6
BEAR STEARNS COS INC	COM	07390210	598	7091	X	X	6
BEAR STEARNS COS INC	COM	07390210	17651	218213	X		3
BEAR STEARNS COS INC	COM	07390210	37	436	X		13
BEARINGPOINT INC	COM	07400210	11	1235	X		5
BEARINGPOINT INC	COM	07400210	275	30992	X		6
BEBE STORES INC	COM	07557110	1107	55350	X		3
BECKMAN COULTER INC	COM	07581110	77	1270	X		13
BECKMAN COULTER INC	COM	07581110	2640	43283	X		6
BECKMAN COULTER INC	COM	07581110	22303	365619	X	X	6
BECKMAN COULTER INC	COM	07581110	5972	97904	X		3
BECKMAN COULTER INC	COM	07581110	2428	40076	X		5
BECTON DICKINSON & CO	COM	07588710	280	5400	X	X	1
BECTON DICKINSON & CO	COM	07588710	161	3100	X		1
BECTON DICKINSON & CO	COM	07588710	99	2005	X		13
BECTON DICKINSON & CO	COM	07588710	5813	113259	X		5
BECTON DICKINSON & CO	COM	07588710	6878	132784	X		6
BECTON DICKINSON & CO	COM	07588710	7927	153022	X	X	6
BECTON DICKINSON & CO	COM	07588710	20542	431759	X		3
BECTON DICKINSON & CO	COM	07588710	5146	99350	X		11
BED BATH & BEYOND INC	COM	07589610	112	2900	X	X	1
BED BATH & BEYOND INC	COM	07589610	6	165	X		1
BED BATH & BEYOND INC	COM	07589610	19053	491537	X		3
BED BATH & BEYOND INC	COM	07589610	1520	39534	X	X	6
BED BATH & BEYOND INC	COM	07589610	6537	170021	X		6
BED BATH & BEYOND INC	COM	07589610	11466	302059	X		5
BED BATH & BEYOND INC	COM	07589610	11	300	X		13
BELDEN INC	COM	07745910	26135	1219532	X		3
BELDEN INC	COM	07745910	1	50	X		5
BELL MICROPRODUCTS INC	COM	07813710	162	20000	X		5
BELL MICROPRODUCTS INC	COM	07813710	6	800	X	X	6
BELLSOUTH CORP	COM	07986010	1763	67253	X	X	1
BELLSOUTH CORP	COM	07986010	49867	1880225	X		3
BELLSOUTH CORP	COM	07986010	4079	156351	X		5
BELLSOUTH CORP	COM	07986010	77661	2961905	X		6
BELLSOUTH CORP	COM	07986010	103	3910	X		7
BELLSOUTH CORP	COM	07986010	63721	2430237	X	X	6
BELLSOUTH CORP	COM	07986010	10	400	X	X	4
BELLSOUTH CORP	COM	07986010	72	2786	X		13
BELLSOUTH CORP	COM	07986010	1068	40741	X		1
BELLSOUTH CORP	COM	07986010	2598	99100	X		11
BELO CORP	COM SER A	08055510	420	15889	X		13
BELO CORP	COM SER A	08055510	3011	112153	X		3
BELO CORP	COM SER A	08055510	4871	183670	X		5
BELO CORP	COM SER A	08055510	8450	314693	X	X	6
BELO CORP	COM SER A	08055510	999	37203	X		6
BEMA GOLD CORP	COM	08135F10	51	18930	X		5
BEMIS INC	COM	08143710	283	10000	X	X	1
BEMIS INC	COM	08143710	2484	87932	X	X	6
BEMIS INC	COM	08143710	16	559	X	X	7
BEMIS INC	COM	08143710	35	1250	X		6
BEMIS INC	COM	08143710	8647	308853	X		5

BEMIS INC	COM	08143710	420	15108	X		13
BEMIS INC	COM	08143710	1129	39971	X		3
BENCHMARK ELECTRS INC	COM	08160H10	10874	371499	X		3
BENCHMARK ELECTRS INC	COM	08160H10	2442	83902	X		6
BENCHMARK ELECTRS INC	COM	08160H10	2	71	X		7
BENCHMARK ELECTRS INC	COM	08160H10	172	5916	X	X	6
BENCHMARK ELECTRS INC	COM	08160H10	107	3687	X		5
BENETTON GROUP SPA	ADR NEW	08179540	30	1290	X	X	6
BENETTON GROUP SPA	ADR NEW	08179540	269	11740	X		6
BENTHOS INC	COM	08264110	5	800	X		5
BENTHOS INC	COM	08264110	97	15675	X	X	6
BERKLEY W R CORP	COM	08442310	3482	81064	X		3
BERKLEY W R CORP	COM	08442310	2250	52391	X		6
BERKLEY W R CORP	COM	08442310	3557	82902	X		5
BERKLEY W R CORP	COM	08442310	80	1872	X	X	6
BERKSHIRE HATHAWAY INC DEL	CL A	08467010	358	4	X		13
BERKSHIRE HATHAWAY INC DEL	CL A	08467010	8470	95	X		5
BERKSHIRE HATHAWAY INC DEL	CL A	08467010	24728	278	X	X	6
BERKSHIRE HATHAWAY INC DEL	CL A	08467010	68225	767	X		6
BERKSHIRE HATHAWAY INC DEL	CL B	08467020	130	44	X		11
BERKSHIRE HATHAWAY INC DEL	CL B	08467020	7562	2559	X	X	6
BERKSHIRE HATHAWAY INC DEL	CL B	08467020	53	18	X	X	7
BERKSHIRE HATHAWAY INC DEL	CL B	08467020	148	50	X		7
BERKSHIRE HATHAWAY INC DEL	CL B	08467020	10461	3540	X		6
BERKSHIRE HATHAWAY INC DEL	CL B	08467020	40987	13798	X		5
BERKSHIRE HATHAWAY INC DEL	CL B	08467020	1891	633	X		13
BERKSHIRE HATHAWAY INC DEL	CL B	08467020	44	15	X		4
BERRY PETE CO	CL A	08578910	4959	168630	X		3
BERRY PETE CO	CL A	08578910	17	585	X		5
BERRY PETE CO	CL A	08578910	4	125	X		6
BEST BUY INC	COM	08651610	75	1475	X		1
BEST BUY INC	COM	08651610	85	1669	X		7
BEST BUY INC	COM	08651610	23	456	X	X	7
BEST BUY INC	COM	08651610	38809	764855	X		6
BEST BUY INC	COM	08651610	7274	143361	X	X	6
BEST BUY INC	COM	08651610	345	6935	X		13
BEST BUY INC	COM	08651610	1644	32400	X		20
BEST BUY INC	COM	08651610	105667	2126939	X		3
BEST BUY INC	COM	08651610	10470	207467	X		5
BEST BUY INC	COM	08651610	4	71	X		4
BEVERLY ENTERPRISES INC	COM NEW	08785130	5433	631800	X		3
BEVERLY ENTERPRISES INC	COM NEW	08785130	372	44305	X		5
BEVERLY ENTERPRISES INC	COM NEW	08785130	675	78500	X		6
BEVERLY ENTERPRISES INC	COM NEW	08785130	3	370	X	X	6
BHP BILLITON LTD	SPONSORED ADR	08860610	3592	201000	X		3
BHP BILLITON LTD	SPONSORED ADR	08860610	14	793	X		7
BHP BILLITON LTD	SPONSORED ADR	08860610	1727	98547	X		5
BHP BILLITON LTD	SPONSORED ADR	08860610	387	22078	X	X	6
BHP BILLITON LTD	SPONSORED ADR	08860610	474	27052	X		6
BIG 5 SPORTING GOODS CORP	COM	08915P10	4819	184017	X		3
BIG 5 SPORTING GOODS CORP	COM	08915P10	130	4978	X		6
BIG 5 SPORTING GOODS CORP	COM	08915P10	14	546	X		5
BIG LOTS INC	COM	08930210	177	12250	X		11
BIG LOTS INC	COM	08930210	552	38154	X		6
BIG LOTS INC	COM	08930210	624	43164	X		3
BIG LOTS INC	COM	08930210	14	960	X		5
BIG LOTS INC	COM	08930210	87	5983	X	X	6
BIO RAD LABS INC	CL A	09057220	6	100	X		3
BIO RAD LABS INC	CL A	09057220	18	300	X		6
BIO RAD LABS INC	CL A	09057220	211	3627	X		5
BIO-REFERENCE LABS INC	COM $.01 NEW	09057G60	86	6570	X		5
BIO-REFERENCE LABS INC	COM $.01 NEW	09057G60	199	15000	X		6

BIOCRYST PHARMACEUTICALS	COM	09058V10	1266	183453	X		3
BIOCRYST PHARMACEUTICALS	COM	09058V10	55	7900	X		5
BIOMET INC	COM	09061310	152	3338	X		13
BIOMET INC	COM	09061310	4227	95108	X		3
BIOMET INC	COM	09061310	155	3484	X	X	6
BIOMET INC	COM	09061310	1055	23739	X		6
BIOMET INC	COM	09061310	4585	102324	X		5
BIOGEN IDEC INC	COM	09062X10	7	115	X		13
BIOGEN IDEC INC	COM	09062X10	49223	777129	X		3
BIOGEN IDEC INC	COM	09062X10	280	4423	X	X	6
BIOGEN IDEC INC	COM	09062X10	1421	22472	X		6
BIOGEN IDEC INC	COM	09062X10	7615	121171	X		5
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D20	1543	10550	X		5
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D20	227	1550	X		6
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D20	44	300	X	X	6
BIOVAIL CORP	COM	09067J10	1082	57033	X		5
BIOLASE TECHNOLOGY INC	COM	09091110	132	9831	X		5
BIOLASE TECHNOLOGY INC	COM	09091110	5	400	X	X	6
BIOLASE TECHNOLOGY INC	COM	09091110	28	2100	X		6
BIOSITE INC	COM	09094510	433	9600	X		3
BIOSITE INC	COM	09094510	535	11868	X		6
BIOSITE INC	COM	09094510	166	3680	X		5
BIOSITE INC	COM	09094510	36	789	X	X	6
BIOMIRA INC	COM	09161R10	21	16000	X		5
BLACK & DECKER CORP	COM	09179710	14428	232230	X		11
BLACK & DECKER CORP	COM	09179710	5097	82042	X		6
BLACK & DECKER CORP	COM	09179710	2518	40522	X	X	6
BLACK & DECKER CORP	COM	09179710	685	11180	X		13
BLACK & DECKER CORP	COM	09179710	30019	529180	X		3
BLACK & DECKER CORP	COM	09179710	9943	160921	X		5
BLACK BOX CORP DEL	COM	09182610	1	14	X		13
BLACK BOX CORP DEL	COM	09182610	582	12309	X		6
BLACK BOX CORP DEL	COM	09182610	1	28	X	X	7
BLACK BOX CORP DEL	COM	09182610	83	1746	X	X	6
BLACK BOX CORP DEL	COM	09182610	165	3595	X		5
BLACK HILLS CORP	COM	09211310	987	31341	X		3
BLACK HILLS CORP	COM	09211310	251	8050	X		5
BLACK HILLS CORP	COM	09211310	88	2800	X	X	6
BLACK HILLS CORP	COM	09211310	216	6873	X		6
BLACKROCK INSD MUN TERM TR I	COM	09247410	747	69188	X		5
BLACKROCK INSD MUN TERM TR I	COM	09247410	396	36672	X	X	6
BLACKROCK INSD MUN TERM TR I	COM	09247410	22	2025	X		6
BLACKROCK INCOME OPP TRUST I	COM	09247510	10354	976800	X		3
BLACKROCK INCOME OPP TRUST I	COM	09247510	54421	5134088	X		9
BLACKROCK INCOME OPP TRUST I	COM	09247510	2	200	X		6
BLACKROCK INCOME OPP TRUST I	COM	09247510	21	2000	X		5
BLACKROCK ADVANTAGE TERM TR	COM	09247A10	96	8700	X		3
BLACKROCK ADVANTAGE TERM TR	COM	09247A10	40	3600	X		5
BLACKROCK ADVANTAGE TERM TR	COM	09247A10	25	2300	X		6
BLACKROCK INVT QUALITY MUN T	COM	09247D10	145	10579	X		5
BLACKROCK INVT QUALITY MUN T	COM	09247D10	103	7500	X		6
BLACKROCK INVT QUALITY MUN T	COM	09247D10	0	4	X	X	6
BLACKROCK INCOME TR INC	COM	09247F10	57	8390	X		5
BLACKROCK INCOME TR INC	COM	09247F10	7	1000	X	X	6
BLACKROCK INCOME TR INC	COM	09247F10	29	4176	X		6
BLACKROCK CA INSD MUN 2008 T	COM	09247G10	15	950	X		5
BLACKROCK CA INSD MUN 2008 T	COM	09247G10	593	37400	X		6
BLACKROCK FL INSD MUN 2008 T	COM	09247H10	131	8550	X		5
BLACKROCK FL INSD MUN 2008 T	COM	09247H10	254	16508	X		6
BLACKROCK FL INSD MUN 2008 T	COM	09247H10	179	11650	X	X	6
BLACKROCK INSD MUN 2008 TRM	COM	09247K10	1262	78130	X		5
BLACKROCK INSD MUN 2008 TRM	COM	09247K10	16	1000	X	X	6

BLACKROCK INSD MUN 2008 TRM	COM	09247K10	143	8852	X		6
BLACKROCK MUN TARGET TERM TR	COM	09247M10	777	72659	X		5
BLACKROCK MUN TARGET TERM TR	COM	09247M10	21	2000	X	X	6
BLACKROCK MUN TARGET TERM TR	COM	09247M10	403	37872	X		6
BLACKROCK MUNI 2018 TERM TR	COM	09248C10	998	70659	X		5
BLACKROCK MUNI 2018 TERM TR	COM	09248C10	16	1150	X		6
BLACKROCK MUN INCOME TR	SH BEN INT	09248F10	5	375	X		13
BLACKROCK MUN INCOME TR	SH BEN INT	09248F10	489	38500	X		6
BLACKROCK MUN INCOME TR	SH BEN INT	09248F10	92	7216	X	X	6
BLACKROCK MUN INCOME TR	SH BEN INT	09248F10	237	18577	X		5
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J10	154	11500	X		5
BLACKROCK CORE BD TR	SHS BEN INT	09249E10	469	36056	X		5
BLACKROCK CORE BD TR	SHS BEN INT	09249E10	23	1750	X	X	6
BLACKROCK CORE BD TR	SHS BEN INT	09249E10	4948	381800	X		9
BLACKROCK STRTGC BOND TR	COM	09249G10	234	15708	X		5
BLACKROCK STRTGC BOND TR	COM	09249G10	4	304	X		6
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V10	142	6350	X		13
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V10	308	13875	X		5
BLACKROCK LTD DURATION INC T	COM SHS	09249W10	201	10700	X		13
BLACKROCK LTD DURATION INC T	COM SHS	09249W10	9	500	X	X	6
BLACKROCK LTD DURATION INC T	COM SHS	09249W10	19	1020	X		6
BLACKROCK LTD DURATION INC T	COM SHS	09249W10	1592	85829	X		5
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X10	174	12530	X		5
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X10	84	6069	X		6
BLAIR CORP	COM	09282810	201	6960	X		5
BLOCK H & R INC	COM	09367110	14	300	X		11
BLOCK H & R INC	COM	09367110	5843	122555	X	X	6
BLOCK H & R INC	COM	09367110	2	45	X	X	7
BLOCK H & R INC	COM	09367110	20	420	X		7
BLOCK H & R INC	COM	09367110	4731	99228	X		6
BLOCK H & R INC	COM	09367110	26875	563017	X		5
BLOCK H & R INC	COM	09367110	24	500	X		13
BLOCK H & R INC	COM	09367110	3349	70408	X		3
BLOCK H & R INC	COM	09367110	14	290	X		4
BLOCKBUSTER INC	CL A	09367910	72	4830	X		5
BLOCKBUSTER INC	CL A	09367910	2	135	X	X	6
BLOCKBUSTER INC	CL A	09367910	4797	316000	X		6
BLYTH INC	COM	09643P10	1523	44146	X		3
BLYTH INC	COM	09643P10	511	14831	X		5
BLYTH INC	COM	09643P10	5	139	X	X	6
BOB EVANS FARMS INC	COM	09676110	966	35591	X		3
BOB EVANS FARMS INC	COM	09676110	955	34976	X		5
BOB EVANS FARMS INC	COM	09676110	2	85	X		6
BOCA RESORTS INC	CL A	09688T10	2	120	X		5
BOCA RESORTS INC	CL A	09688T10	360	18160	X	X	6
BOCA RESORTS INC	CL A	09688T10	1628	82160	X		6
BOEING CO	COM	09702310	56	1100	X	X	1
BOEING CO	COM	09702310	29	580	X		13
BOEING CO	COM	09702310	9311	184243	X		5
BOEING CO	COM	09702310	22560	441580	X		6
BOEING CO	COM	09702310	17133	335350	X	X	6
BOEING CO	COM	09702310	48826	955684	X		3
BOEING CO	COM	09702310	34	674	X		1
BOISE CASCADE CORP	COM	09738310	1234	32771	X		3
BOISE CASCADE CORP	COM	09738310	454	12071	X		5
BOISE CASCADE CORP	COM	09738310	794	21107	X		6
BOISE CASCADE CORP	COM	09738310	172	4578	X	X	6
BONE CARE INTL INC	COM	09807210	1218	51999	X		3
BORDERS GROUP INC	COM	09970910	1775	75705	X		3
BORDERS GROUP INC	COM	09970910	2033	87124	X		5
BORDERS GROUP INC	COM	09970910	35	1480	X	X	6
BORDERS GROUP INC	COM	09970910	14	600	X		6

BORG WARNER INC	COM	09972410	49059	1120830	X			11
BORG WARNER INC	COM	09972410	1171	26756	X			5
BORG WARNER INC	COM	09972410	975	22270	X			6
BORG WARNER INC	COM	09972410	1128	25780	X	X		6
BORG WARNER INC	COM	09972410	11234	256650	X			3
BORLAND SOFTWARE CORP	COM	09984910	3	300	X			5
BORLAND SOFTWARE CORP	COM	09984910	62	7309	X	X		6
BORLAND SOFTWARE CORP	COM	09984910	488	57445	X			6
BOSTON PRIVATE FINL HLDGS IN	COM	10111910	5197	221900	X			3
BOSTON PRIVATE FINL HLDGS IN	COM	10111910	33	1433	X	X		6
BOSTON PRIVATE FINL HLDGS IN	COM	10111910	2	80	X			7
BOSTON PRIVATE FINL HLDGS IN	COM	10111910	775	33480	X			6
BOSTON PRIVATE FINL HLDGS IN	COM	10111910	18	759	X			5
BOSTON PROPERTIES INC	COM	10112110	210	4200	X			11
BOSTON PROPERTIES INC	COM	10112110	477	9508	X			5
BOSTON PROPERTIES INC	COM	10112110	2778	55467	X	X		6
BOSTON PROPERTIES INC	COM	10112110	897	17916	X			6
BOSTON SCIENTIFIC CORP	COM	10113710	107	2500	X	X		1
BOSTON SCIENTIFIC CORP	COM	10113710	19855	464147	X			5
BOSTON SCIENTIFIC CORP	COM	10113710	22135	517166	X			6
BOSTON SCIENTIFIC CORP	COM	10113710	25	580	X			7
BOSTON SCIENTIFIC CORP	COM	10113710	86	2000	X	X		7
BOSTON SCIENTIFIC CORP	COM	10113710	2656	62050	X	X		6
BOSTON SCIENTIFIC CORP	COM	10113710	73779	1759512	X			3
BOSTON SCIENTIFIC CORP	COM	10113710	49	1140	X			13
BOULDER TOTAL RETURN FD INC	COM	10154110	109	6825	X			5
BOULDER TOTAL RETURN FD INC	COM	10154110	208	13033	X			9
BOWATER INC	COM	10218310	2236	53758	X			3
BOWATER INC	COM	10218310	140	3447	X			5
BOWATER INC	COM	10218310	194	4653	X	X		6
BOWATER INC	COM	10218310	310	7447	X			6
BOYD GAMING CORP	COM	10330410	22	790	X			13
BOYD GAMING CORP	COM	10330410	1709	64311	X			3
BOYD GAMING CORP	COM	10330410	27	1000	X	X		6
BOYD GAMING CORP	COM	10330410	53	1995	X			6
BOYD GAMING CORP	COM	10330410	3	125	X			5
BOYDS COLLECTION LTD	COM	10335410	2411	726300	X			3
BOYDS COLLECTION LTD	COM	10335410	41	12400	X			5
BOYKIN LODGING CO	COM	10343010	164	21700	X			5
BRADLEY PHARMACEUTICALS INC	COM	10457610	10564	376485	X			3
BRADLEY PHARMACEUTICALS INC	COM	10457610	794	28506	X			5
BRADLEY PHARMACEUTICALS INC	COM	10457610	1235	44248	X			6
BRADLEY PHARMACEUTICALS INC	COM	10457610	2	71	X			7
BRADLEY PHARMACEUTICALS INC	COM	10457610	34	1221	X	X		6
BRANDYWINE RLTY TR	SH BEN INT NEW	10536820	64	2383	X			5
BRANDYWINE RLTY TR	SH BEN INT NEW	10536820	215	7900	X	X		6
BRANDYWINE RLTY TR	SH BEN INT NEW	10536820	298	10968	X			6
BRASCAN CORP	CL A LTD VT SH	10549P60	11061	390000	X			3
BRASCAN CORP	CL A LTD VT SH	10549P60	1570	55600	X			5
BRASCAN CORP	CL A LTD VT SH	10549P60	1529	54137	X			6
BRASCAN CORP	CL A LTD VT SH	10549P60	9	320	X			7
BRASCAN CORP	CL A LTD VT SH	10549P60	206	7292	X	X		6
BRAZIL FD INC	COM	10575910	697	32385	X			5
BRAZIL FD INC	COM	10575910	3	150	X	X		6
BRAZIL FD INC	COM	10575910	144	6700	X			6
BRIDGE BK NATL ASSOC	COM	10803810	132	11100	X			5
BRIGGS & STRATTON CORP	COM	10904310	31214	353299	X			3
BRIGGS & STRATTON CORP	COM	10904310	671	7600	X	X		6
BRIGGS & STRATTON CORP	COM	10904310	960	10865	X			6
BRIGGS & STRATTON CORP	COM	10904310	2580	29206	X			5
BRIGHT HORIZON FAMILY SOLUTI	COM	10919510	2780	51855	X			3
BRIGHT HORIZON FAMILY SOLUTI	COM	10919510	59	1110	X			5

BRIGHT HORIZON FAMILY SOLUTI	COM		10919510	75	1403	X		6
BRINKER INTL INC	COM		10964110	3	90	X	X	1
BRINKER INTL INC	COM		10964110	4	110	X		1
BRINKER INTL INC	COM		10964110	947	27736	X		5
BRINKER INTL INC	COM		10964110	2000	58615	X		6
BRINKER INTL INC	COM		10964110	5	145	X		7
BRINKER INTL INC	COM		10964110	329	9630	X	X	6
BRINKER INTL INC	COM		10964110	3192	93628	X		3
BRINKS CO	COM		10969610	1879	54869	X		3
BRINKS CO	COM		10969610	1795	52481	X		5
BRINKS CO	COM		10969610	117	3408	X	X	6
BRINKS CO	COM		10969610	920	26856	X		6
BRISTOL MYERS SQUIBB CO	COM		11012210	2291	93504	X	X	1
BRISTOL MYERS SQUIBB CO	COM		11012210	101310	4046612	X		3
BRISTOL MYERS SQUIBB CO	COM		11012210	29618	1214041	X		5
BRISTOL MYERS SQUIBB CO	COM		11012210	61276	2501041	X		6
BRISTOL MYERS SQUIBB CO	COM		11012210	78	3186	X		7
BRISTOL MYERS SQUIBB CO	COM		11012210	6	249	X	X	7
BRISTOL MYERS SQUIBB CO	COM		11012210	81609	3330960	X	X	6
BRISTOL MYERS SQUIBB CO	COM		11012210	4	147	X		4
BRISTOL MYERS SQUIBB CO	COM		11012210	1967	80894	X		13
BRISTOL MYERS SQUIBB CO	COM		11012210	1700	69400	X		1
BRISTOL MYERS SQUIBB CO	COM		11012210	1819	74245	X		11
BRISTOL WEST HLDGS INC	COM		11037M10	11592	637300	X		11
BRISTOL WEST HLDGS INC	COM		11037M10	118	6500	X		3
BRISTOL WEST HLDGS INC	COM		11037M10	2	100	X		5
BRISTOL WEST HLDGS INC	COM		11037M10	91	5000	X		6
BRITISH AMERN TOB PLC	SPONSORED ADR		11044810	23	736	X		13
BRITISH AMERN TOB PLC	SPONSORED ADR		11044810	67	2160	X	X	6
BRITISH AMERN TOB PLC	SPONSORED ADR		11044810	35	1115	X		6
BRITISH AMERN TOB PLC	SPONSORED ADR		11044810	1257	40331	X		5
BRITISH AMERN TOB PLC	SPONSORED ADR		11044810	5684	182000	X		3
BRITISH SKY BROADCASTING GRO	SPONSORED ADR		11101310	2412	53000	X		3
BRITISH SKY BROADCASTING GRO	SPONSORED ADR		11101310	3	72	X		6
BROADCOM CORP	CL A		11132010	34	750	X		13
BROADCOM CORP	CL A		11132010	2465	53640	X		5
BROADCOM CORP	CL A		11132010	5243	112504	X		6
BROADCOM CORP	CL A		11132010	166	3568	X	X	6
BROADCOM CORP	CL A		11132010	62005	1321919	X		3
BROCADE COMMUNICATIONS SYS I	COM		11162110	4	600	X		3
BROCADE COMMUNICATIONS SYS I	COM		11162110	139	23999	X		5
BROCADE COMMUNICATIONS SYS I	COM		11162110	5	800	X	X	6
BROCADE COMMUNICATIONS SYS I	COM		11162110	32	5363	X		6
BROCADE COMMUNICATIONS SYS I	NOTE	2.000% 1/	111621AB	7693	8500000	X		20
BROCADE COMMUNICATIONS SYS I	NOTE	2.000% 1/	111621AB	219	243000	X		5
BROOKLINE BANCORP INC DEL	COM		11373M10	3	215	X		13
BROOKLINE BANCORP INC DEL	COM		11373M10	2450	167038	X		3
BROOKLINE BANCORP INC DEL	COM		11373M10	3	224	X	X	6
BROOKLINE BANCORP INC DEL	COM		11373M10	76	5200	X		6
BROOKS AUTOMATION INC	COM		11434010	4537	225182	X		3
BROOKS AUTOMATION INC	COM		11434010	42	2172	X		5
BROOKS AUTOMATION INC	COM		11434010	180	8957	X		6
BROOKS AUTOMATION INC	NOTE	4.750% 6/	11434AAB	2438	2500000	X		20
BROOKSTONE INC	COM		11453710	3822	190618	X		3
BROOKSTONE INC	COM		11453710	103	5156	X		6
BROWN & BROWN INC	COM		11523610	43	1000	X		13
BROWN & BROWN INC	COM		11523610	2866	66506	X		3
BROWN & BROWN INC	COM		11523610	315	7351	X		5
BROWN & BROWN INC	COM		11523610	35	809	X	X	6
BROWN & BROWN INC	COM		11523610	13	296	X	X	7
BROWN & BROWN INC	COM		11523610	22	510	X		6
BROWN FORMAN CORP	CL A		11563710	36	755	X		5

BROWN FORMAN CORP	CL A	11563710	311	6480	X	X	6
BROWN FORMAN CORP	CL A	11563710	161	3350	X		6
BROWN FORMAN CORP	CL B	11563720	2192	45402	X		3
BROWN FORMAN CORP	CL B	11563720	930	19293	X		5
BROWN FORMAN CORP	CL B	11563720	1736	35958	X	X	6
BROWN FORMAN CORP	CL B	11563720	1564	32400	X		6
BRUNSWICK CORP	COM	11704310	1467	36008	X		3
BRUNSWICK CORP	COM	11704310	3504	85876	X		6
BRUNSWICK CORP	COM	11704310	1533	38095	X		5
BRUNSWICK CORP	COM	11704310	187	4585	X	X	6
BRYN MAWR BK CORP	COM	11766510	9	400	X		5
BRYN MAWR BK CORP	COM	11766510	862	38000	X	X	6
BRYN MAWR BK CORP	COM	11766510	49	2178	X		6
BUCKEYE PARTNERS L P	UNIT LTD PARTN	11823010	4	100	X		13
BUCKEYE PARTNERS L P	UNIT LTD PARTN	11823010	2666	65750	X		6
BUCKEYE PARTNERS L P	UNIT LTD PARTN	11823010	2896	71407	X	X	6
BUCKEYE PARTNERS L P	UNIT LTD PARTN	11823010	1192	29292	X		5
BURLINGTON COAT FACTORY	COM	12157910	6114	316774	X		3
BURLINGTON COAT FACTORY	COM	12157910	2	115	X		6
BURLINGTON NORTHN SANTA FE C	COM	12189T10	3	75	X	X	1
BURLINGTON NORTHN SANTA FE C	COM	12189T10	11	300	X		1
BURLINGTON NORTHN SANTA FE C	COM	12189T10	3406	97246	X		5
BURLINGTON NORTHN SANTA FE C	COM	12189T10	12232	348776	X		6
BURLINGTON NORTHN SANTA FE C	COM	12189T10	6390	182208	X	X	6
BURLINGTON NORTHN SANTA FE C	COM	12189T10	16593	512717	X		3
BURLINGTON RES INC	COM	12201410	51	1400	X		1
BURLINGTON RES INC	COM	12201410	161	4380	X		13
BURLINGTON RES INC	COM	12201410	42478	1169808	X		3
BURLINGTON RES INC	COM	12201410	4494	123903	X		5
BURLINGTON RES INC	COM	12201410	6100	168593	X		6
BURLINGTON RES INC	COM	12201410	4067	112422	X	X	6
C&D TECHNOLOGIES INC	COM	12466110	38751	2173373	X		11
C&D TECHNOLOGIES INC	COM	12466110	118	6600	X		6
CB BANCSHARES INC HAWAII	COM	12478510	1619	17500	X	X	1
CB BANCSHARES INC HAWAII	COM	12478510	3756	40595	X		6
CBL & ASSOC PPTYS INC	COM	12483010	72	1315	X		5
CBL & ASSOC PPTYS INC	COM	12483010	157	2850	X	X	6
CBL & ASSOC PPTYS INC	COM	12483010	241	4384	X		6
CBRL GROUP INC	COM	12489V10	1469	47606	X		3
CBRL GROUP INC	COM	12489V10	578	18732	X		6
CBRL GROUP INC	COM	12489V10	1500	48088	X		5
CBRL GROUP INC	COM	12489V10	67	2161	X	X	6
C COR NET CORP	COM	12501010	2366	229953	X		3
C COR NET CORP	COM	12501010	122	11890	X		5
C COR NET CORP	COM	12501010	69	6689	X		6
C D W CORP	COM	12512N10	9469	150732	X		3
C D W CORP	COM	12512N10	1174	18488	X		5
C D W CORP	COM	12512N10	16	245	X	X	6
C D W CORP	COM	12512N10	1512	23710	X		6
CEC ENTMT INC	COM	12513710	2	80	X	X	1
CEC ENTMT INC	COM	12513710	26	900	X		3
CEC ENTMT INC	COM	12513710	88	2990	X	X	6
CEC ENTMT INC	COM	12513710	4	120	X		7
CEC ENTMT INC	COM	12513710	744	25213	X		6
CEC ENTMT INC	COM	12513710	3250	110128	X		5
CEC ENTMT INC	COM	12513710	3	90	X		1
CE FRANKLIN LTD	COM	12515110	58	14800	X		5
CH ENERGY GROUP INC	COM	12541M10	2	50	X		13
CH ENERGY GROUP INC	COM	12541M10	61	1321	X		6
CH ENERGY GROUP INC	COM	12541M10	172	3713	X	X	6
CH ENERGY GROUP INC	COM	12541M10	994	21406	X		5
C H ROBINSON WORLDWIDE INC	COM	12541W10	3786	82598	X		3

C H ROBINSON WORLDWIDE INC	COM	12541W10	21	457	X	X	7
C H ROBINSON WORLDWIDE INC	COM	12541W10	14	312	X		6
C H ROBINSON WORLDWIDE INC	COM	12541W10	31	677	X		5
C H ROBINSON WORLDWIDE INC	COM	12541W10	31	672	X	X	6
CIGNA CORP	COM	12550910	23349	358100	X		3
CIGNA CORP	COM	12550910	12453	180974	X		6
CIGNA CORP	COM	12550910	12063	175309	X	X	6
CIGNA CORP	COM	12550910	4754	69119	X		5
CIGNA HIGH INCOME SHS	SH BEN INT	12551D10	153	58793	X		5
CIGNA HIGH INCOME SHS	SH BEN INT	12551D10	6	2168	X		7
CIT GROUP INC	COM	12558110	14129	396422	X		3
CIT GROUP INC	COM	12558110	2850	74423	X		6
CIT GROUP INC	COM	12558110	170	4437	X	X	6
CIT GROUP INC	COM	12558110	596	15561	X		5
CKE RESTAURANTS INC	COM	12561E10	214	16069	X		5
CKE RESTAURANTS INC	COM	12561E10	4	325	X	X	6
CKE RESTAURANTS INC	COM	12561E10	340	25530	X		6
CMGI INC	COM	12575010	4	2085	X		13
CMGI INC	COM	12575010	60	31489	X		5
CMGI INC	COM	12575010	11	5875	X		6
CMGI INC	COM	12575010	0	200	X	X	6
CMGI INC	COM	12575010	0	0	X		3
CMS ENERGY CORP	COM	12589610	558	61137	X		3
CMS ENERGY CORP	COM	12589610	1619	181980	X		5
CMS ENERGY CORP	COM	12589610	99	10868	X	X	6
CMS ENERGY CORP	COM	12589610	327	35787	X		6
CMS ENERGY CORP	COM	12589610	1	100	X	X	7
CSK AUTO CORP	COM	12596510	3	150	X	X	1
CSK AUTO CORP	COM	12596510	3	180	X		1
CSK AUTO CORP	COM	12596510	159	9280	X	X	6
CSK AUTO CORP	COM	12596510	4	250	X		7
CSK AUTO CORP	COM	12596510	1709	99690	X		6
CSK AUTO CORP	COM	12596510	5	267	X		5
CNA FINL CORP	COM	12611710	385	13001	X		3
CNA FINL CORP	COM	12611710	2375	80415	X		5
CNA FINL CORP	COM	12611710	1163	39288	X		6
CNA SURETY CORP	COM	12612L10	7967	727383	X		3
CNA SURETY CORP	COM	12612L10	164	15000	X	X	6
CNF INC	COM	12612W10	3	70	X		13
CNF INC	COM	12612W10	2285	54985	X		3
CNF INC	COM	12612W10	147	3535	X	X	6
CNF INC	COM	12612W10	41	989	X		6
CNF INC	COM	12612W10	36	876	X		5
CNOOC LTD	SPONSORED ADR	12613210	1501	35118	X		5
CNOOC LTD	SPONSORED ADR	12613210	10	227	X	X	6
CNS INC	COM	12613610	1862	185492	X		5
CNS INC	COM	12613610	2	201	X		6
CRH PLC	ADR	12626K20	7	310	X		5
CRH PLC	ADR	12626K20	667	30448	X		6
CRH PLC	ADR	12626K20	53	2437	X	X	6
CSG SYS INTL INC	COM	12634910	1041	50303	X		3
CSG SYS INTL INC	COM	12634910	825	39835	X		6
CSG SYS INTL INC	COM	12634910	139	6724	X	X	6
CSG SYS INTL INC	COM	12634910	265	12798	X		5
CSX CORP	COM	12640810	20	600	X		1
CSX CORP	COM	12640810	2977	80653	X		3
CSX CORP	COM	12640810	3499	106764	X	X	6
CSX CORP	COM	12640810	4034	123109	X		6
CSX CORP	COM	12640810	5474	167867	X		5
CT COMMUNICATIONS INC	COM NEW	12642640	27	1825	X		5
CT COMMUNICATIONS INC	COM NEW	12642640	1454	96613	X	X	6
CT COMMUNICATIONS INC	COM NEW	12642640	3256	216358	X		6

CUNO INC	COM	12658310	9	169	X		5
CUNO INC	COM	12658310	587	11000	X		6
CVS CORP	COM	12665010	21	500	X	X	1
CVS CORP	COM	12665010	171	4060	X		7
CVS CORP	COM	12665010	9	225	X	X	7
CVS CORP	COM	12665010	51492	1225422	X		6
CVS CORP	COM	12665010	934	22405	X		13
CVS CORP	COM	12665010	74335	1838181	X		3
CVS CORP	COM	12665010	9	207	X		4
CVS CORP	COM	12665010	10497	249804	X	X	6
CVS CORP	COM	12665010	16413	390922	X		5
CVS CORP	COM	12665010	63	1500	X		11
CVS CORP	COM	12665010	38	915	X		1
CV THERAPEUTICS INC	COM	12666710	2058	122800	X		3
CV THERAPEUTICS INC	COM	12666710	3	190	X		6
CV THERAPEUTICS INC	COM	12666710	81	4950	X		5
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	12683020	61	8600	X		5
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	12683020	12	1700	X	X	6
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	12683020	14	2000	X		6
CABLEVISION SYS CORP	CL A NY CABLVS	12686C10	2	100	X		3
CABLEVISION SYS CORP	CL A NY CABLVS	12686C10	654	33298	X		6
CABLEVISION SYS CORP	CL A NY CABLVS	12686C10	312	16150	X		5
CABLEVISION SYS CORP	CL A NY CABLVS	12686C10	51	2600	X	X	6
CABOT CORP	COM	12705510	2454	60296	X		3
CABOT CORP	COM	12705510	19	479	X		5
CABOT CORP	COM	12705510	71	1750	X	X	6
CABOT CORP	COM	12705510	125	3082	X		6
CABOT OIL & GAS CORP	COM	12709710	17290	408749	X		3
CABOT OIL & GAS CORP	COM	12709710	11	250	X		5
CABOT OIL & GAS CORP	COM	12709710	4	85	X		6
CABOT MICROELECTRONICS CORP	COM	12709P10	735	23996	X		3
CABOT MICROELECTRONICS CORP	COM	12709P10	24	798	X		6
CABOT MICROELECTRONICS CORP	COM	12709P10	5	175	X		5
CABOT MICROELECTRONICS CORP	COM	12709P10	166	5420	X	X	6
CACI INTL INC	CL A	12719030	1036	25657	X		5
CACI INTL INC	CL A	12719030	315	7800	X		6
CACI INTL INC	CL A	12719030	57	1411	X	X	6
CADBURY SCHWEPPES PLC	ADR	12720930	453	13001	X		13
CADBURY SCHWEPPES PLC	ADR	12720930	10	272	X	X	7
CADBURY SCHWEPPES PLC	ADR	12720930	78	2210	X		6
CADBURY SCHWEPPES PLC	ADR	12720930	2105	60000	X		3
CADBURY SCHWEPPES PLC	ADR	12720930	14	389	X	X	4
CADBURY SCHWEPPES PLC	ADR	12720930	6917	198031	X		5
CADBURY SCHWEPPES PLC	ADR	12720930	333	9499	X	X	6
CADENCE DESIGN SYSTEM INC	COM	12738710	20333	1390354	X		3
CADENCE DESIGN SYSTEM INC	COM	12738710	806	55579	X		5
CADENCE DESIGN SYSTEM INC	COM	12738710	298	20346	X	X	6
CADENCE DESIGN SYSTEM INC	COM	12738710	40	2726	X		6
CADMUS COMMUNICATIONS CORP	COM	12758710	4986	338000	X		11
CADMUS COMMUNICATIONS CORP	COM	12758710	15	1000	X		5
CADMUS COMMUNICATIONS CORP	COM	12758710	39	2666	X		6
CAESARS ENTMT INC	COM	12768710	4474	298331	X		3
CAESARS ENTMT INC	COM	12768710	872	58123	X		6
CAESARS ENTMT INC	COM	12768710	3324	221743	X		5
CAESARS ENTMT INC	COM	12768710	122	8147	X	X	6
CAL DIVE INTL INC	COM	12791410	1132	37153	X		5
CAL DIVE INTL INC	COM	12791410	47	1562	X	X	6
CAL DIVE INTL INC	COM	12791410	348	11474	X		6
CAL DIVE INTL INC	COM	12791410	3	83	X	X	7
CALAMOS CONV OPP AND INC FD	SH BEN INT	12811710	24	1203	X		13
CALAMOS CONV OPP AND INC FD	SH BEN INT	12811710	13	670	X	X	6
CALAMOS CONV OPP AND INC FD	SH BEN INT	12811710	5305	269396	X		5

CALAMOS CONV & HIGH INCOME F	COM SHS	12811P10	7	450	X		13
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P10	207	13477	X		5
CALIFORNIA AMPLIFIER INC	COM	12990010	0	2	X		13
CALIFORNIA AMPLIFIER INC	COM	12990010	103	14400	X		5
CALIFORNIA MICRO DEVICES COR	COM	13043910	343	31840	X		13
CALIFORNIA MICRO DEVICES COR	COM	13043910	145	12535	X		6
CALIFORNIA MICRO DEVICES COR	COM	13043910	34	2928	X		5
CALIFORNIA MICRO DEVICES COR	COM	13043910	3606	312736	X		3
CALIFORNIA WTR SVC GROUP	COM	13078810	983	36164	X		5
CALIFORNIA WTR SVC GROUP	COM	13078810	70	2530	X	X	6
CALIFORNIA WTR SVC GROUP	COM	13078810	34	1230	X		6
CALIPER LIFE SCIENCES INC	COM	13087210	4	875	X		5
CALIPER LIFE SCIENCES INC	COM	13087210	105	22552	X	X	6
CALLAWAY GOLF CO	COM	13119310	48450	4272505	X		11
CALLAWAY GOLF CO	COM	13119310	227	20000	X		6
CALLAWAY GOLF CO	COM	13119310	20	1800	X	X	6
CALLAWAY GOLF CO	COM	13119310	6560	578500	X		3
CALLAWAY GOLF CO	COM	13119310	106	9336	X		5
CALLIDUS SOFTWARE INC	COM	13123E50	834	160313	X		3
CALLIDUS SOFTWARE INC	COM	13123E50	79	15150	X		6
CALPINE CORP	COM	13134710	602	144259	X		13
CALPINE CORP	COM	13134710	16	3765	X	X	6
CALPINE CORP	COM	13134710	0	100	X	X	7
CALPINE CORP	COM	13134710	66	15190	X		6
CALPINE CORP	COM	13134710	1104	259672	X		5
CALPINE CORP	COM	13134710	669	154838	X		3
CAMBREX CORP	COM	13201110	376	14903	X		3
CAMBREX CORP	COM	13201110	13	500	X	X	6
CAMBIOR INC	COM	13201L10	254	95985	X		5
CAMBRIDGE ANTIBODY TECH GP	SPONSORED ADR	13214810	325	34867	X		3
CAMBRIDGE ANTIBODY TECH GP	SPONSORED ADR	13214810	5	500	X	X	6
CAMDEN PPTY TR	SH BEN INT	13313110	328	7165	X		5
CAMDEN PPTY TR	SH BEN INT	13313110	92	2000	X	X	6
CAMDEN PPTY TR	SH BEN INT	13313110	297	6480	X		6
CAMECO CORP	COM	13321L10	255	4350	X		5
CAMECO CORP	COM	13321L10	59	1000	X	X	6
CAMECO CORP	COM	13321L10	176	3000	X		6
CAMPBELL SOUP CO	COM	13442910	27	990	X		11
CAMPBELL SOUP CO	COM	13442910	36972	1375449	X	X	6
CAMPBELL SOUP CO	COM	13442910	3739	139100	X		6
CAMPBELL SOUP CO	COM	13442910	738	27485	X		5
CAMPBELL SOUP CO	COM	13442910	7	276	X		13
CAMPBELL SOUP CO	COM	13442910	4726	175943	X		3
CANADA SOUTHN PETE LTD	LTD VTG SH	13523110	86	16300	X		5
CANADIAN NATL RY CO	COM	13637510	355	8224	X		13
CANADIAN NATL RY CO	COM	13637510	324	7434	X		5
CANADIAN NATL RY CO	COM	13637510	3686	84551	X		6
CANADIAN NATL RY CO	COM	13637510	1625	37270	X	X	6
CANADIAN NAT RES LTD	COM	13638510	1023	34200	X		3
CANADIAN NAT RES LTD	COM	13638510	37	1254	X		6
CANADIAN NAT RES LTD	COM	13638510	6	200	X	X	7
CANADIAN NAT RES LTD	COM	13638510	299	10000	X	X	6
CANADIAN NAT RES LTD	COM	13638510	3251	108730	X		5
CANADIAN PAC RY LTD	COM	13645T10	156	6323	X		5
CANADIAN PAC RY LTD	COM	13645T10	4	150	X	X	7
CANADIAN PAC RY LTD	COM	13645T10	30	1232	X	X	6
CANADIAN PAC RY LTD	COM	13645T10	26	1050	X		6
CANADIAN SUPERIOR ENERGY INC	COM	13664410	308	200000	X		3
CANADIAN SUPERIOR ENERGY INC	COM	13664410	6	4000	X	X	6
CANON INC	ADR	13800630	26	500	X		13
CANON INC	ADR	13800630	9	172	X	X	4
CANON INC	ADR	13800630	340	6364	X	X	6

CANON INC	ADR	13800630	7	124	X	X	7
CANON INC	ADR	13800630	1554	29092	X		6
CANON INC	ADR	13800630	645	12091	X		5
CANON INC	ADR	13800630	6728	126000	X		3
CANYON RESOURCES CORP	COM NEW	13886930	12	3050	X		5
CANYON RESOURCES CORP	COM NEW	13886930	97	25000	X	X	6
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	13973310	6	200	X		13
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	13973310	147	5008	X		6
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	13973310	328	11144	X		5
CAPITAL BK CORP	COM	13979310	193	11800	X		5
CAPITAL BK CORP	COM	13979310	13	821	X	X	6
CAPITAL BK CORP	COM	13979310	16	1000	X		6
CAPITAL LEASE FDG INC	COM	14028810	346	33228	X		5
CAPITAL ONE FINL CORP	COM	14040H10	125	1825	X		13
CAPITAL ONE FINL CORP	COM	14040H10	4471	65267	X		5
CAPITAL ONE FINL CORP	COM	14040H10	27461	401600	X		6
CAPITAL ONE FINL CORP	COM	14040H10	28	406	X		7
CAPITAL ONE FINL CORP	COM	14040H10	9302	136030	X	X	6
CAPITAL ONE FINL CORP	COM	14040H10	32458	510259	X		3
CAPITAL ONE FINL CORP	DECS UPPR 6.25	14040H20	14607	289600	X		3
CAPITAL ONE FINL CORP	DECS UPPR 6.25	14040H20	573	11363	X		5
CAPITAL ONE FINL CORP	DECS UPPR 6.25	14040H20	113	2245	X		6
CAPITALSOURCE INC	COM	14055X10	29	1200	X		5
CAPITALSOURCE INC	COM	14055X10	129082	5279407	X		6
CAPITALSOURCE INC	COM	14055X10	3	131	X	X	6
CAPSTONE TURBINE CORP	COM	14067D10	38	17512	X		5
CAPSTONE TURBINE CORP	COM	14067D10	6	3000	X		6
CAPTARIS INC	COM	14071N10	1984	307114	X		3
CAPTARIS INC	COM	14071N10	54	8310	X		6
CAPTARIS INC	COM	14071N10	2	300	X		5
CARBO CERAMICS INC	COM	14078110	522	7649	X		5
CARBO CERAMICS INC	COM	14078110	35	512	X		6
CARAUSTAR INDS INC	COM	14090910	6	400	X	X	6
CARAUSTAR INDS INC	COM	14090910	1144	81072	X		6
CAPSTAR HOTEL CO	NOTE 4.750%10/	140918AC	24	24000	X		5
CARDIAC SCIENCE INC	COM NEW	14141020	51	16800	X		3
CARDIAC SCIENCE INC	COM NEW	14141020	35	14200	X		5
CARDIAC SCIENCE INC	COM NEW	14141020	3	1025	X		6
CARDINAL FINL CORP	COM	14149F10	319	35120	X		5
CARDINAL HEALTH INC	COM	14149Y10	13	186	X	X	1
CARDINAL HEALTH INC	COM	14149Y10	5859	101549	X		5
CARDINAL HEALTH INC	COM	14149Y10	16326	233069	X		6
CARDINAL HEALTH INC	COM	14149Y10	13	186	X		7
CARDINAL HEALTH INC	COM	14149Y10	17	243	X	X	7
CARDINAL HEALTH INC	COM	14149Y10	3868	55213	X	X	6
CARDINAL HEALTH INC	COM	14149Y10	11271	160893	X		3
CARDINAL HEALTH INC	COM	14149Y10	106	1518	X		1
CARDINAL HEALTH INC	COM	14149Y10	55	1040	X		13
CAREER EDUCATION CORP	COM	14166510	6	135	X		13
CAREER EDUCATION CORP	COM	14166510	2922	64125	X		6
CAREER EDUCATION CORP	COM	14166510	42202	949123	X		3
CAREER EDUCATION CORP	COM	14166510	844	18540	X		5
CAREER EDUCATION CORP	COM	14166510	517	11345	X	X	6
CAREMARK RX INC	COM	14170510	49	1500	X	X	1
CAREMARK RX INC	COM	14170510	177	5502	X		13
CAREMARK RX INC	COM	14170510	3	84	X		4
CAREMARK RX INC	COM	14170510	4223	128192	X	X	6
CAREMARK RX INC	COM	14170510	18	537	X	X	7
CAREMARK RX INC	COM	14170510	99	2994	X		7
CAREMARK RX INC	COM	14170510	31380	952638	X		6
CAREMARK RX INC	COM	14170510	6372	196159	X		5
CAREMARK RX INC	COM	14170510	74068	2238050	X		3

CAREMARK RX INC	COM		14170510	137	4150	X		1
CARLISLE COS INC	COM		14233910	1871	30052	X		3
CARLISLE COS INC	COM		14233910	165	2650	X		6
CARLISLE COS INC	COM		14233910	20	330	X		5
CARLISLE COS INC	COM		14233910	6	100	X	X	6
CARMAX INC	COM		14313010	2971	106841	X		3
CARMAX INC	COM		14313010	267	12368	X		5
CARMAX INC	COM		14313010	33	1523	X	X	6
CARMAX INC	COM		14313010	583	26673	X		6
CARNIVAL CORP	PAIRED CTF		14365830	256	5360	X		13
CARNIVAL CORP	PAIRED CTF		14365830	11694	249762	X		3
CARNIVAL CORP	PAIRED CTF		14365830	2615	55630	X	X	6
CARNIVAL CORP	PAIRED CTF		14365830	5217	110997	X		6
CARNIVAL CORP	PAIRED CTF		14365830	5108	108313	X		5
CARNIVAL CORP	PAIRED CTF		14365830	2030	43200	X		20
CARNIVAL CORP	NOTE	10/	143658AS	8025	10000000	X		20
CARNIVAL CORP	NOTE	10/	143658AS	3634	4528000	X		6
CARPENTER TECHNOLOGY CORP	COM		14428510	5108	150000	X		11
CARPENTER TECHNOLOGY CORP	COM		14428510	158	4640	X		6
CARPENTER TECHNOLOGY CORP	COM		14428510	47	1400	X		5
CARPENTER TECHNOLOGY CORP	COM		14428510	819	24066	X	X	6
CARRAMERICA RLTY CORP	COM		14441810	464	15423	X		5
CARRAMERICA RLTY CORP	COM		14441810	30	1000	X	X	6
CARRAMERICA RLTY CORP	COM		14441810	231	7644	X		6
CARTER INC	COM		14622910	6	200	X	X	6
CARTER INC	COM		14622910	9849	338344	X		6
CASCADE NAT GAS CORP	COM		14733910	76	3450	X		11
CASCADE NAT GAS CORP	COM		14733910	129	5825	X	X	6
CASEYS GEN STORES INC	COM		14752810	25009	1366637	X		3
CASEYS GEN STORES INC	COM		14752810	949	51876	X		5
CASEYS GEN STORES INC	COM		14752810	3	153	X	X	6
CASEYS GEN STORES INC	COM		14752810	3	150	X		6
CASH AMER INTL INC	COM		14754D10	43545	1893250	X		11
CASH AMER INTL INC	COM		14754D10	18	800	X	X	6
CASH AMER INTL INC	COM		14754D10	302	13136	X		6
CASH AMER INTL INC	COM		14754D10	38	1665	X		5
CASH AMER INTL INC	COM		14754D10	3567	155106	X		3
CASTLE A M & CO	COM		14841110	472	40936	X		5
CATALINA LTG INC	COM NEW		14886520	559	52996	X		6
CATALINA MARKETING CORP	COM		14886710	922	50404	X		3
CATALINA MARKETING CORP	COM		14886710	90	4896	X	X	6
CATALINA MARKETING CORP	COM		14886710	8	444	X	X	7
CATALINA MARKETING CORP	COM		14886710	473	25866	X		6
CATALINA MARKETING CORP	COM		14886710	9376	520845	X		5
CATAPULT COMMUNICATIONS CORP	COM		14901610	64	2804	X	X	6
CATAPULT COMMUNICATIONS CORP	COM		14901610	449	19500	X		6
CATELLUS DEV CORP NEW	COM		14911310	4	163	X		13
CATELLUS DEV CORP NEW	COM		14911310	358	14484	X		5
CATELLUS DEV CORP NEW	COM		14911310	371	15062	X		6
CATELLUS DEV CORP NEW	COM		14911310	49	1977	X	X	6
CATERPILLAR INC DEL	COM		14912310	48	600	X	X	1
CATERPILLAR INC DEL	COM		14912310	12	150	X	X	4
CATERPILLAR INC DEL	COM		14912310	17546	220871	X	X	6
CATERPILLAR INC DEL	COM		14912310	83	1050	X		7
CATERPILLAR INC DEL	COM		14912310	35985	452986	X		6
CATERPILLAR INC DEL	COM		14912310	14802	187427	X		5
CATERPILLAR INC DEL	COM		14912310	47834	602318	X		3
CATERPILLAR INC DEL	COM		14912310	40	500	X		1
CATERPILLAR INC DEL	COM		14912310	7720	97175	X		11
CATERPILLAR INC DEL	COM		14912310	792	10125	X		13
CAVCO INDS INC DEL	COM		14956810	1	35	X		11
CAVCO INDS INC DEL	COM		14956810	7915	199377	X		3

CAVCO INDS INC DEL	COM	14956810	1	24	X		5
CAVCO INDS INC DEL	COM	14956810	1	13	X	X	6
CAVCO INDS INC DEL	COM	14956810	91	2298	X		6
CEDAR FAIR L P	DEPOSITRY UNIT	15018510	464	14700	X		11
CEDAR FAIR L P	DEPOSITRY UNIT	15018510	235	7435	X		6
CEDAR FAIR L P	DEPOSITRY UNIT	15018510	2403	76440	X		5
CEDAR FAIR L P	DEPOSITRY UNIT	15018510	121	3830	X	X	6
CEL-SCI CORP	COM NEW	15083740	0	33	X		5
CEL-SCI CORP	COM NEW	15083740	8	10000	X		6
CELL THERAPEUTICS INC	COM	15093410	184	25000	X		3
CELL THERAPEUTICS INC	COM	15093410	8	1075	X		5
CELESTICA INC	SUB VTG SHS	15101Q10	47	2410	X		5
CELESTICA INC	SUB VTG SHS	15101Q10	549	27502	X		6
CELESTICA INC	SUB VTG SHS	15101Q10	52	2585	X	X	6
CELGENE CORP	COM	15102010	5582	97130	X		3
CELGENE CORP	COM	15102010	2	28	X		7
CELGENE CORP	COM	15102010	1721	30079	X		5
CELGENE CORP	COM	15102010	435	7596	X	X	6
CELGENE CORP	COM	15102010	2285	39905	X		6
CELSION CORPORATION	COM	15117N10	56	88905	X		5
CEMEX S A	SPON ADR 5 ORD	15129088	11423	391318	X		3
CEMEX S A	SPON ADR 5 ORD	15129088	7	234	X		7
CEMEX S A	SPON ADR 5 ORD	15129088	1045	35954	X		5
CEMEX S A	SPON ADR 5 ORD	15129088	168	5785	X	X	6
CEMEX S A	SPON ADR 5 ORD	15129088	8685	298441	X		6
CENDANT CORP	COM	15131310	51	2100	X		1
CENDANT CORP	COM	15131310	82928	3522876	X		3
CENDANT CORP	COM	15131310	6371	260267	X	X	6
CENDANT CORP	COM	15131310	75	3057	X		7
CENDANT CORP	COM	15131310	102507	4187391	X		6
CENDANT CORP	COM	15131310	28075	1150090	X		5
CENDANT CORP	COM	15131310	1743	72231	X		13
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V20	4047	566000	X		3
CENTENE CORP DEL	COM	15135B10	7914	205300	X		3
CENTENE CORP DEL	COM	15135B10	58	1500	X		5
CENTENE CORP DEL	COM	15135B10	1003	26022	X		6
CENTER BANCORP INC	COM	15140810	201	18007	X		6
CENTERPOINT PPTYS TR	COM	15189510	146	3800	X		3
CENTERPOINT PPTYS TR	COM	15189510	261	6772	X		5
CENTERPOINT PPTYS TR	COM	15189510	1689	22008	X		6
CENTERPOINT PPTYS TR	COM	15189510	883	11500	X	X	6
CENTERPOINT ENERGY INC	COM	15189T10	11539	1003406	X		3
CENTERPOINT ENERGY INC	COM	15189T10	493	43192	X		5
CENTERPOINT ENERGY INC	COM	15189T10	626	54394	X	X	6
CENTERPOINT ENERGY INC	COM	15189T10	5764	501221	X		6
CENTERPOINT ENERGY INC	NOTE 3.750% 5/	15189TAC	3192	2800000	X		3
CENTEX CORP	COM	15231210	17625	385255	X		11
CENTEX CORP	COM	15231210	2131	46915	X		3
CENTEX CORP	COM	15231210	1873	41021	X		5
CENTEX CORP	COM	15231210	1087	23760	X	X	6
CENTEX CORP	COM	15231210	4480	97933	X		6
CENTRAL COAST BANCORP	COM	15314510	832	48157	X		5
CENTRAL FD CDA LTD	CL A	15350110	738	140428	X		5
CENTRAL FD CDA LTD	CL A	15350110	43	8200	X	X	6
CENTRAL FD CDA LTD	CL A	15350110	29	5521	X		6
CENTRAL PKG CORP	COM	15478510	2343	125359	X		5
CENTRAL SECS CORP	COM	15512310	1570	67511	X		5
CENTRAL SECS CORP	COM	15512310	498	21400	X		9
CENTURY ALUM CO	COM	15643110	5248	211703	X		3
CENTURY ALUM CO	COM	15643110	142	5727	X		6
CENTURY BUSINESS SVCS INC	COM	15649010	103	23570	X	X	6
CENTURY BUSINESS SVCS INC	COM	15649010	589	135204	X		6

CENTURYTEL INC	COM		15670010	129	4300	X		1
CENTURYTEL INC	COM		15670010	20	675	X	X	7
CENTURYTEL INC	COM		15670010	535	17764	X		13
CENTURYTEL INC	COM		15670010	4169	138914	X		3
CENTURYTEL INC	COM		15670010	4841	160804	X		5
CENTURYTEL INC	COM		15670010	4385	145959	X		6
CENTURYTEL INC	COM		15670010	2734	90999	X	X	6
CEPHALON INC	COM		15670810	2929	54233	X		3
CEPHALON INC	COM		15670810	3394	62708	X		5
CEPHALON INC	COM		15670810	3	55	X	X	6
CEPHALON INC	COM		15670810	7	125	X		6
CEPHALON INC	NOTE	2.500%12/	156708AE	15380	16000000	X		20
CEPHALON INC	NOTE	2.500%12/	156708AE	14	15000	X		5
CEPHEID	COM		15670R10	10868	941830	X		5
CERADYNE INC	COM		15671010	5190	145083	X		3
CERADYNE INC	COM		15671010	235	6303	X		5
CERADYNE INC	COM		15671010	146	4078	X		6
CERES GROUP INC	COM		15677210	81	13261	X		5
CERES GROUP INC	COM		15677210	3	445	X	X	6
CERIDIAN CORP NEW	COM		15677910	3526	156730	X		3
CERIDIAN CORP NEW	COM		15677910	161	7160	X	X	6
CERIDIAN CORP NEW	COM		15677910	270	12000	X		6
CERIDIAN CORP NEW	COM		15677910	12	536	X		5
CERTEGY INC	COM		15688010	9	225	X		13
CERTEGY INC	COM		15688010	13	342	X	X	7
CERTEGY INC	COM		15688010	2386	61502	X		3
CERTEGY INC	COM		15688010	75	1944	X		5
CERTEGY INC	COM		15688010	2797	72099	X	X	6
CERTEGY INC	COM		15688010	1107	28530	X		6
CHARLES RIVER ASSOCIATES	COM		15985210	1173	37914	X		3
CHARLES RIVER ASSOCIATES	COM		15985210	11	350	X		5
CHARLES RIVER ASSOCIATES	COM		15985210	6	200	X	X	6
CHARLES RIV LABS INTL INC	COM		15986410	8254	168897	X		3
CHARLES RIV LABS INTL INC	COM		15986410	667	13640	X		6
CHARLES RIV LABS INTL INC	COM		15986410	2341	50292	X		5
CHARLES RIV LABS INTL INC	COM		15986410	2	46	X	X	6
CHARTER ONE FINL INC	COM		16090310	73	1660	X		1
CHARTER ONE FINL INC	COM		16090310	26738	605069	X	X	6
CHARTER ONE FINL INC	COM		16090310	28	625	X		7
CHARTER ONE FINL INC	COM		16090310	190250	4305264	X		6
CHARTER ONE FINL INC	COM		16090310	2145	48522	X		5
CHARTER ONE FINL INC	COM		16090310	5	120	X		11
CHARTER ONE FINL INC	COM		16090310	15564	354660	X		3
CHARTER ONE FINL INC	COM		16090310	26	594	X		13
CHARTERMAC	SH BEN INT		16090810	1766	90458	X		5
CHARTERMAC	SH BEN INT		16090810	68	3473	X	X	6
CHARTERMAC	SH BEN INT		16090810	59	3000	X		6
CHARLOTTE RUSSE HLDG INC	COM		16104810	266	12580	X		5
CHARMING SHOPPES INC	COM		16113310	288	32365	X		5
CHARMING SHOPPES INC	COM		16113310	3	304	X	X	6
CHARTER COMMUNICATIONS INC D	CL A		16117M10	0	100	X		13
CHARTER COMMUNICATIONS INC D	CL A		16117M10	648	168108	X		5
CHARTER COMMUNICATIONS INC D	CL A		16117M10	80	20375	X	X	6
CHATTEM INC	COM		16245610	2	70	X	X	1
CHATTEM INC	COM		16245610	3	115	X		7
CHATTEM INC	COM		16245610	1080	37415	X		6
CHATTEM INC	COM		16245610	3	100	X		1
CHATTEM INC	COM		16245610	22	759	X		5
CHATTEM INC	COM		16245610	124	4290	X	X	6
CHECKFREE CORP NEW	COM		16281310	2665	88832	X		3
CHECKFREE CORP NEW	COM		16281310	1183	39427	X		6
CHECKFREE CORP NEW	COM		16281310	62	2050	X	X	6

CHECKFREE CORP NEW	COM	16281310	2126	71025	X			5
CHECKPOINT SYS INC	COM	16282510	733	41124	X			5
CHECKPOINT SYS INC	COM	16282510	15	821	X			6
CHEESECAKE FACTORY INC	COM	16307210	2344	59120	X			3
CHEESECAKE FACTORY INC	COM	16307210	2	51	X			4
CHEESECAKE FACTORY INC	COM	16307210	39	968	X	X		6
CHEESECAKE FACTORY INC	COM	16307210	417	10474	X			6
CHEESECAKE FACTORY INC	COM	16307210	990	25135	X			5
CHELSEA PPTY GROUP INC	COM	16342110	426	6553	X			5
CHELSEA PPTY GROUP INC	COM	16342110	515	7900	X	X		6
CHELSEA PPTY GROUP INC	COM	16342110	638	9789	X			6
CHEMICAL FINL CORP	COM	16373110	791	21692	X			5
CHESAPEAKE CORP	COM	16515910	52	2000	X			5
CHESAPEAKE CORP	COM	16515910	609	22811	X			6
CHESAPEAKE CORP	COM	16515910	689	25823	X	X		6
CHESAPEAKE ENERGY CORP	COM	16516710	3	220	X	X		1
CHESAPEAKE ENERGY CORP	COM	16516710	206	14025	X	X		6
CHESAPEAKE ENERGY CORP	COM	16516710	12	800	X	X		7
CHESAPEAKE ENERGY CORP	COM	16516710	5	350	X			7
CHESAPEAKE ENERGY CORP	COM	16516710	3407	231443	X			6
CHESAPEAKE ENERGY CORP	COM	16516710	3945	267872	X			5
CHESAPEAKE ENERGY CORP	COM	16516710	4	280	X			1
CHESAPEAKE ENERGY CORP	COM	16516710	9	600	X			13
CHESAPEAKE ENERGY CORP	COM	16516710	13312	893340	X			3
CHESAPEAKE UTILS CORP	COM	16530310	182	8000	X			1
CHESAPEAKE UTILS CORP	COM	16530310	945	41610	X			5
CHESAPEAKE UTILS CORP	COM	16530310	97	4255	X	X		6
CHESAPEAKE UTILS CORP	COM	16530310	385	16971	X			6
CHEVRONTEXACO CORP	COM	16676410	1957	20798	X	X		1
CHEVRONTEXACO CORP	COM	16676410	247	2621	X			11
CHEVRONTEXACO CORP	COM	16676410	119549	1364431	X			3
CHEVRONTEXACO CORP	COM	16676410	58702	626729	X			5
CHEVRONTEXACO CORP	COM	16676410	81101	861766	X			6
CHEVRONTEXACO CORP	COM	16676410	139	1477	X			7
CHEVRONTEXACO CORP	COM	16676410	28	297	X	X		7
CHEVRONTEXACO CORP	COM	16676410	87609	930923	X	X		6
CHEVRONTEXACO CORP	COM	16676410	17	180	X			4
CHEVRONTEXACO CORP	COM	16676410	3784	40484	X			13
CHEVRONTEXACO CORP	COM	16676410	2059	21875	X			1
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	16725010	1110	40200	X			3
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	16725010	85	3050	X			5
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	16725010	41	1461	X	X		6
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	16725010	840	30171	X			6
CHICAGO MERCANTILE HLDGS INC	CL A	16776010	10536	72980	X			3
CHICAGO MERCANTILE HLDGS INC	CL A	16776010	3328	22948	X			5
CHICAGO MERCANTILE HLDGS INC	CL A	16776010	852	5904	X			6
CHICAGO MERCANTILE HLDGS INC	CL A	16776010	180	1250	X	X		6
CHICOS FAS INC	COM	16861510	59	1330	X			13
CHICOS FAS INC	COM	16861510	2098	46465	X			6
CHICOS FAS INC	COM	16861510	63358	1437834	X			3
CHICOS FAS INC	COM	16861510	6702	148651	X			5
CHICOS FAS INC	COM	16861510	207	4590	X	X		6
CHINA LIFE INS CO LTD	SPON ADR REP H	16939P10	711	30000	X			3
CHINA LIFE INS CO LTD	SPON ADR REP H	16939P10	82	3457	X			5
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M10	2577	170000	X			3
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M10	6	400	X			6
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M10	328	21990	X			5
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M10	10	635	X	X		6
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R10	1496	40500	X			3
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R10	658	17855	X			5
CHINA TELECOM CORP LTD	SPON ADR H SHS	16942610	1765	50000	X			3
CHINA TELECOM CORP LTD	SPON ADR H SHS	16942610	8	218	X			6

CHINA TELECOM CORP LTD	SPON ADR H SHS	16942610	1031	29228	X		5
CHINA UNICOM LTD	SPONSORED ADR	16945R10	2212	280000	X		3
CHINA UNICOM LTD	SPONSORED ADR	16945R10	120	15459	X		5
CHIPPAC INC	NOTE 2.500% 6/	169657AD	2170	2000000	X		20
CHOICE HOTELS INTL INC	COM	16990510	4423	87208	X		3
CHOICE HOTELS INTL INC	COM	16990510	25	500	X	X	6
CHOICE HOTELS INTL INC	COM	16990510	153	3059	X		6
CHIQUITA BRANDS INTL INC	*W EXP 03/19/20	17003211	157	23629	X		5
CHIQUITA BRANDS INTL INC	COM	17003280	66957	3200645	X		11
CHIQUITA BRANDS INTL INC	COM	17003280	7950	380000	X		3
CHIQUITA BRANDS INTL INC	COM	17003280	31	1500	X	X	6
CHIQUITA BRANDS INTL INC	COM	17003280	349	16675	X		6
CHIQUITA BRANDS INTL INC	COM	17003280	79	3786	X		5
CHIRON CORP	COM	17004010	9	199	X		13
CHIRON CORP	COM	17004010	3287	73636	X		3
CHIRON CORP	COM	17004010	773	17584	X		5
CHIRON CORP	COM	17004010	377	8444	X	X	6
CHIRON CORP	COM	17004010	1305	29235	X		6
CHOICEPOINT INC	COM	17038810	23	500	X		13
CHOICEPOINT INC	COM	17038810	597	13065	X		6
CHOICEPOINT INC	COM	17038810	3902	85465	X		3
CHOICEPOINT INC	COM	17038810	302	6612	X		5
CHOICEPOINT INC	COM	17038810	2797	61249	X	X	6
CHRISTOPHER & BANKS CORP	COM	17104610	5	300	X		3
CHRISTOPHER & BANKS CORP	COM	17104610	5	300	X	X	6
CHRISTOPHER & BANKS CORP	COM	17104610	171	9650	X		6
CHRISTOPHER & BANKS CORP	COM	17104610	111	6161	X		5
CHROMCRAFT REVINGTON INC	COM	17111710	204	16000	X	X	6
CHRONIMED INC	COM	17116410	99	12125	X		5
CHUBB CORP	COM	17123210	22	322	X		1
CHUBB CORP	COM	17123210	9699	142260	X		3
CHUBB CORP	COM	17123210	1608	23748	X		5
CHUBB CORP	COM	17123210	5266	77238	X		6
CHUBB CORP	COM	17123210	9654	141593	X	X	6
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q20	11976	680000	X		3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q20	8	473	X		6
CHURCH & DWIGHT INC	COM	17134010	1817	39683	X		3
CHURCH & DWIGHT INC	COM	17134010	1818	39783	X		5
CHURCH & DWIGHT INC	COM	17134010	5	100	X	X	6
CHURCH & DWIGHT INC	COM	17134010	2324	50762	X		6
CHURCH & DWIGHT INC	COM	17134010	4	86	X	X	7
CIBER INC	COM	17163B10	4	473	X		5
CIBER INC	COM	17163B10	63	7646	X	X	6
CIBER INC	COM	17163B10	530	64492	X		6
CIENA CORP	COM	17177910	808	215413	X		3
CIENA CORP	COM	17177910	186	51085	X		5
CIENA CORP	COM	17177910	68	18250	X	X	6
CIENA CORP	COM	17177910	7	1900	X		6
CIMA LABS INC	COM	17179610	13	391	X		5
CIMA LABS INC	COM	17179610	8513	252453	X		6
CIMAREX ENERGY CO	COM	17179810	33693	1114539	X		11
CIMAREX ENERGY CO	COM	17179810	1	21	X		6
CIMAREX ENERGY CO	COM	17179810	10775	356471	X		3
CIMAREX ENERGY CO	COM	17179810	86	2849	X		5
CIMAREX ENERGY CO	COM	17179810	15	504	X	X	6
CINCINNATI BELL INC NEW	COM	17187110	1052	236905	X		3
CINCINNATI BELL INC NEW	COM	17187110	390	87800	X	X	6
CINCINNATI BELL INC NEW	COM	17187110	45	10125	X		6
CINCINNATI BELL INC NEW	COM	17187110	27	6225	X		5
CINCINNATI BELL INC NEW	PFD CV DEP1/20	17187140	2775	66100	X		3
CINCINNATI BELL INC NEW	PFD CV DEP1/20	17187140	217	5185	X		5
CINCINNATI BELL INC NEW	PFD CV DEP1/20	17187140	44	1050	X	X	6

CINCINNATI FINL CORP	COM	17206210	411	9450	X	X	1
CINCINNATI FINL CORP	COM	17206210	3322	76365	X		3
CINCINNATI FINL CORP	COM	17206210	937	21528	X	X	6
CINCINNATI FINL CORP	COM	17206210	12	266	X	X	7
CINCINNATI FINL CORP	COM	17206210	1085	24922	X		6
CINCINNATI FINL CORP	COM	17206210	334	7690	X		5
CINERGY CORP	COM	17247410	15	400	X	X	1
CINERGY CORP	COM	17247410	15891	420553	X		3
CINERGY CORP	COM	17247410	2789	73583	X		5
CINERGY CORP	COM	17247410	1961	51605	X	X	6
CINERGY CORP	COM	17247410	1069	28131	X		6
CIRCUIT CITY STORE INC	COM	17273710	995	78410	X		3
CIRCUIT CITY STORE INC	COM	17273710	14	1100	X	X	6
CIRCUIT CITY STORE INC	COM	17273710	1918	148076	X		6
CIRCUIT CITY STORE INC	COM	17273710	2682	207288	X		5
CIRRUS LOGIC INC	COM	17275510	2	360	X		13
CIRRUS LOGIC INC	COM	17275510	355	59010	X		5
CIRRUS LOGIC INC	COM	17275510	27	4557	X		6
CISCO SYS INC	COM	17275R10	2265	95568	X	X	1
CISCO SYS INC	COM	17275R10	12	500	X	X	4
CISCO SYS INC	COM	17275R10	57106	2435587	X		5
CISCO SYS INC	COM	17275R10	281007	11856816	X		6
CISCO SYS INC	COM	17275R10	455	19214	X		7
CISCO SYS INC	COM	17275R10	133	5629	X	X	7
CISCO SYS INC	COM	17275R10	145052	6120340	X	X	6
CISCO SYS INC	COM	17275R10	30	1267	X		4
CISCO SYS INC	COM	17275R10	294975	13204662	X		3
CISCO SYS INC	COM	17275R10	3444	145315	X		1
CISCO SYS INC	COM	17275R10	2252	97443	X		13
CISCO SYS INC	COM	17275R10	201	8490	X		11
CITADEL BROADCASTING CORP	COM	17285T10	545	36680	X		3
CITADEL BROADCASTING CORP	COM	17285T10	17	1200	X		5
CINTAS CORP	COM	17290810	7	150	X		11
CINTAS CORP	COM	17290810	820	17211	X		6
CINTAS CORP	COM	17290810	24	506	X	X	7
CINTAS CORP	COM	17290810	850	17833	X	X	6
CINTAS CORP	COM	17290810	3051	63995	X		3
CINTAS CORP	COM	17290810	389	8170	X		5
CITIGROUP INC	COM	17296710	839	18053	X	X	1
CITIGROUP INC	COM	17296710	4	76	X	X	4
CITIGROUP INC	COM	17296710	67080	1448131	X		5
CITIGROUP INC	COM	17296710	641	13781	X		7
CITIGROUP INC	COM	17296710	73	1564	X	X	7
CITIGROUP INC	COM	17296710	333871	7180012	X		6
CITIGROUP INC	COM	17296710	204329	4394167	X	X	6
CITIGROUP INC	COM	17296710	88	1893	X		4
CITIGROUP INC	COM	17296710	394372	8887464	X		3
CITIGROUP INC	COM	17296710	1620	34849	X		1
CITIGROUP INC	COM	17296710	790	16998	X		11
CITIGROUP INC	COM	17296710	2187	47513	X		13
CITIGROUP INVTS LN FD INC	COM	17307C10	916	61683	X		5
CITIZENS COMMUNICATIONS CO	COM	17453B10	1345	111153	X		3
CITIZENS COMMUNICATIONS CO	COM	17453B10	365	30155	X	X	6
CITIZENS COMMUNICATIONS CO	COM	17453B10	6	473	X	X	7
CITIZENS COMMUNICATIONS CO	COM	17453B10	1394	115220	X		6
CITIZENS COMMUNICATIONS CO	COM	17453B10	303	24560	X		5
CITRIX SYS INC	COM	17737610	23	1184	X		13
CITRIX SYS INC	COM	17737610	60540	2946141	X		3
CITRIX SYS INC	COM	17737610	789	40628	X		5
CITRIX SYS INC	COM	17737610	117	5730	X	X	6
CITRIX SYS INC	COM	17737610	560	27499	X		6
CITY HLDG CO	COM	17783510	922	29200	X		3

CITY INVESTING CO LIQ TR	UNIT BEN INT	17790010	39	20000	X		3
CITY INVESTING CO LIQ TR	UNIT BEN INT	17790010	0	100	X		5
CITY INVESTING CO LIQ TR	UNIT BEN INT	17790010	0	12	X	X	6
CITY INVESTING CO LIQ TR	UNIT BEN INT	17790010	1	300	X		6
CITY NATL CORP	COM	17856610	462	7061	X		13
CITY NATL CORP	COM	17856610	3102	47213	X		3
CITY NATL CORP	COM	17856610	79	1196	X	X	6
CITY NATL CORP	COM	17856610	4555	69531	X		5
CLAIRES STORES INC	COM	17958410	11445	527435	X		3
CLAIRES STORES INC	COM	17958410	2302	106443	X		5
CLAIRES STORES INC	COM	17958410	82	3790	X	X	6
CLAIRES STORES INC	COM	17958410	514	23684	X		6
CLARCOR INC	COM	17989510	877	19144	X		5
CLARCOR INC	COM	17989510	260	5675	X	X	6
CLARCOR INC	COM	17989510	220	4795	X		6
CLARK INC	COM	18145710	1541	83062	X		6
CLEAR CHANNEL COMMUNICATIONS	COM	18450210	9	240	X		11
CLEAR CHANNEL COMMUNICATIONS	COM	18450210	2171	58749	X		6
CLEAR CHANNEL COMMUNICATIONS	COM	18450210	97	2625	X	X	6
CLEAR CHANNEL COMMUNICATIONS	COM	18450210	4	100	X		13
CLEAR CHANNEL COMMUNICATIONS	COM	18450210	14635	395683	X		3
CLEAR CHANNEL COMMUNICATIONS	COM	18450210	2531	68841	X		5
CLOROX CO DEL	COM	18905410	333	6200	X	X	1
CLOROX CO DEL	COM	18905410	6052	111200	X		3
CLOROX CO DEL	COM	18905410	6923	128732	X	X	6
CLOROX CO DEL	COM	18905410	7392	137440	X		6
CLOROX CO DEL	COM	18905410	8465	157973	X		5
CLOROX CO DEL	COM	18905410	11586	215430	X		11
CLOROX CO DEL	COM	18905410	129	2400	X		1
CLOSURE MED CORP	COM	18909310	191	7600	X		5
CLOSURE MED CORP	COM	18909310	4011	159750	X		6
COACH INC	COM	18975410	81	1801	X		1
COACH INC	COM	18975410	15554	343545	X		5
COACH INC	COM	18975410	18218	403136	X		6
COACH INC	COM	18975410	3480	77003	X	X	6
COACH INC	COM	18975410	78871	1787507	X		3
COACH INC	COM	18975410	6	142	X		11
COACH INC	COM	18975410	199	4315	X		13
COCA COLA BOTTLING CO CONS	COM	19109810	6	110	X		5
COCA COLA BOTTLING CO CONS	COM	19109810	5811	100592	X		6
COCA COLA BOTTLING CO CONS	COM	19109810	852	14740	X	X	6
COCA COLA CO	COM	19121610	6600	130750	X	X	1
COCA COLA CO	COM	19121610	25	495	X		4
COCA COLA CO	COM	19121610	240	4756	X		7
COCA COLA CO	COM	19121610	40	794	X	X	7
COCA COLA CO	COM	19121610	556685	11027834	X		6
COCA COLA CO	COM	19121610	333889	6614283	X	X	6
COCA COLA CO	COM	19121610	30158	597876	X		5
COCA COLA CO	COM	19121610	15	300	X	X	4
COCA COLA CO	COM	19121610	2336	46275	X		1
COCA COLA CO	COM	19121610	25	500	X		11
COCA COLA CO	COM	19121610	621	12335	X		13
COCA COLA CO	COM	19121610	155901	3118006	X		3
COCA COLA ENTERPRISES INC	COM	19121910	29027	1124108	X		3
COCA COLA ENTERPRISES INC	COM	19121910	2045	70609	X		5
COCA COLA ENTERPRISES INC	COM	19121910	18736	646275	X		6
COCA COLA ENTERPRISES INC	COM	19121910	1159	39985	X	X	6
COCA COLA ENTERPRISES INC	COM	19121910	2	79	X		4
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	19124110	1553	70000	X		3
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	19124110	113	5090	X		5
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	19124110	15	658	X		6
COEUR D ALENE MINES CORP IDA	COM	19210810	361	88554	X		5

COEUR D ALENE MINES CORP IDA	COM	19210810	9	2200	X	X	7
COGNIZANT TECHNOLOGY SOLUTIO	CL A	19244610	42361	1661287	X		3
COGNIZANT TECHNOLOGY SOLUTIO	CL A	19244610	1	58	X		7
COGNIZANT TECHNOLOGY SOLUTIO	CL A	19244610	2717	106916	X		6
COGNIZANT TECHNOLOGY SOLUTIO	CL A	19244610	4820	189850	X		5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	19244610	1332	52416	X	X	6
COGNOS INC	COM	19244C10	3	75	X		4
COGNOS INC	COM	19244C10	339	9427	X		5
COGNOS INC	COM	19244C10	899	24848	X		6
COGNOS INC	COM	19244C10	76	2090	X	X	6
COHEN & STEERS QUALITY RLTY	COM	19247L10	4486	268547	X		5
COHEN & STEERS QUALITY RLTY	COM	19247L10	123	7357	X		6
COHEN & STEERS QUALITY RLTY	COM	19247L10	134	8000	X	X	6
COHEN & STEERS TOTAL RETURN	COM	19247R10	559	32659	X		5
COHEN & STEERS TOTAL RETURN	COM	19247R10	9	500	X	X	6
COHEN & STEERS PREM INC RLTY	COM	19247V10	632	36085	X		5
COHEN & STEERS PREM INC RLTY	COM	19247V10	35	2000	X		6
COHEN & STEERS PREM INC RLTY	COM	19247V10	17	1000	X	X	6
COHEN & STEERS ADV INC RLTY	COM	19247W10	14	800	X		11
COHEN & STEERS ADV INC RLTY	COM	19247W10	4	250	X		13
COHEN & STEERS ADV INC RLTY	COM	19247W10	4035	230707	X		5
COHEN & STEERS REIT & PFD IN	COM	19247X10	805	34287	X		5
COHEN & STEERS REIT & PFD IN	COM	19247X10	46	2000	X		6
COHEN & STEERS REIT & UTIL I	COM	19247Y10	972	58446	X		5
COHEN & STEERS REIT & UTIL I	COM	19247Y10	59	3550	X		6
COHEN & STEERS SELECT UTIL F	COM	19248A10	228	13900	X		5
COHEN & STEERS SELECT UTIL F	COM	19248A10	33	2000	X		6
COINSTAR INC	COM	19259P30	1125	51187	X		5
COINSTAR INC	COM	19259P30	6	276	X	X	6
COLE KENNETH PRODTNS INC	CL A	19329410	131	3800	X		13
COLE KENNETH PRODTNS INC	CL A	19329410	881	25721	X		5
COLGATE PALMOLIVE CO	COM	19416210	551	9425	X	X	1
COLGATE PALMOLIVE CO	COM	19416210	153	2626	X		7
COLGATE PALMOLIVE CO	COM	19416210	59944	1025564	X		6
COLGATE PALMOLIVE CO	COM	19416210	584	9990	X		1
COLGATE PALMOLIVE CO	COM	19416210	55	934	X		13
COLGATE PALMOLIVE CO	COM	19416210	27230	463447	X		3
COLGATE PALMOLIVE CO	COM	19416210	67233	1150264	X	X	6
COLGATE PALMOLIVE CO	COM	19416210	14266	243732	X		5
COLLAGENEX PHARMACEUTICALS I	COM	19419B10	60	6410	X	X	6
COLLAGENEX PHARMACEUTICALS I	COM	19419B10	441	46915	X		6
COLLEGIATE PACIFIC INC	COM NEW	19458920	2	160	X		5
COLLEGIATE PACIFIC INC	COM NEW	19458920	625	55303	X		6
COLONIAL BANCGROUP INC	COM	19549330	8137	448365	X		3
COLONIAL BANCGROUP INC	COM	19549330	641	35289	X		6
COLONIAL BANCGROUP INC	COM	19549330	410	22568	X	X	6
COLONIAL BANCGROUP INC	COM	19549330	534	29631	X		5
COLONIAL HIGH INCOME MUN TR	SH BEN INT	19574310	336	55980	X		5
COLONIAL HIGH INCOME MUN TR	SH BEN INT	19574310	2	250	X	X	6
COLONIAL HIGH INCOME MUN TR	SH BEN INT	19574310	3	500	X		6
COLONIAL INTERMARKET INCM TR	SH BEN INT	19576210	337	41821	X		5
COLONIAL INTER HIGH INCOME F	SH BEN INT	19576310	228	70937	X		5
COLONIAL INVT GRADE MUN TR	SH BEN INT	19576810	175	18127	X		5
COLONIAL INVT GRADE MUN TR	SH BEN INT	19576810	5	501	X	X	6
COLONIAL MUN INCOME TR	SH BEN INT	19579910	97	18350	X		5
COLONIAL MUN INCOME TR	SH BEN INT	19579910	36	6800	X	X	6
COLONIAL MUN INCOME TR	SH BEN INT	19579910	150	27982	X		6
COLONIAL PPTYS TR	COM SH BEN INT	19587210	4	106	X		13
COLONIAL PPTYS TR	COM SH BEN INT	19587210	247	6491	X		5
COLONIAL PPTYS TR	COM SH BEN INT	19587210	750	19468	X		6
COLONIAL PPTYS TR	COM SH BEN INT	19587210	681	17676	X	X	6
COLT TELECOM GROUP PLC	SPONSORED ADR	19687710	24	4000	X		3

COLT TELECOM GROUP PLC	SPONSORED ADR	19687710	0	30	X		5
COLT TELECOM GROUP PLC	SPONSORED ADR	19687710	78	13252	X		6
COLUMBIA LABS INC	COM	19777910	872	252032	X		3
COLUMBIA LABS INC	COM	19777910	169	48700	X		5
COLUMBIA SPORTSWEAR CO	COM	19851610	52	950	X	X	1
COLUMBIA SPORTSWEAR CO	COM	19851610	7908	144800	X		3
COLUMBIA SPORTSWEAR CO	COM	19851610	11	200	X	X	6
COLUMBIA SPORTSWEAR CO	COM	19851610	1907	34915	X		6
COLUMBIA SPORTSWEAR CO	COM	19851610	6442	117929	X		5
COLUMBIA SPORTSWEAR CO	COM	19851610	36	641	X		13
COMFORT SYS USA INC	COM	19990810	308	48300	X		5
COMCAST HOLDINGS CORP	ZONES CV2% PCS	20030050	35353	895000	X		6
COMCAST CORP NEW	CL A	20030N10	163	5816	X	X	1
COMCAST CORP NEW	CL A	20030N10	203	7225	X		1
COMCAST CORP NEW	CL A	20030N10	8	270	X		13
COMCAST CORP NEW	CL A	20030N10	9579	342447	X		5
COMCAST CORP NEW	CL A	20030N10	49803	1772350	X		6
COMCAST CORP NEW	CL A	20030N10	87	3095	X		7
COMCAST CORP NEW	CL A	20030N10	12	416	X	X	7
COMCAST CORP NEW	CL A	20030N10	23538	837652	X	X	6
COMCAST CORP NEW	CL A	20030N10	31261	1114310	X		3
COMCAST CORP NEW	CL A SPL	20030N20	7	258	X		11
COMCAST CORP NEW	CL A SPL	20030N20	14	521	X		13
COMCAST CORP NEW	CL A SPL	20030N20	34	1226	X		4
COMCAST CORP NEW	CL A SPL	20030N20	5946	215350	X	X	6
COMCAST CORP NEW	CL A SPL	20030N20	9	342	X	X	7
COMCAST CORP NEW	CL A SPL	20030N20	40	1431	X		7
COMCAST CORP NEW	CL A SPL	20030N20	11949	432778	X		6
COMCAST CORP NEW	CL A SPL	20030N20	6155	223200	X		5
COMCAST CORP NEW	CL A SPL	20030N20	29630	1059138	X		3
COMERICA INC	COM	20034010	181	3300	X		1
COMERICA INC	COM	20034010	13438	323862	X		3
COMERICA INC	COM	20034010	4311	78559	X	X	6
COMERICA INC	COM	20034010	3052	55610	X		6
COMERICA INC	COM	20034010	756	13885	X		5
COMERICA INC	COM	20034010	694	12650	X		11
COMMERCE BANCORP INC NJ	COM	20051910	3	60	X	X	1
COMMERCE BANCORP INC NJ	COM	20051910	4	80	X		1
COMMERCE BANCORP INC NJ	COM	20051910	88	1627	X		13
COMMERCE BANCORP INC NJ	COM	20051910	14181	257874	X		5
COMMERCE BANCORP INC NJ	COM	20051910	1446	26279	X		6
COMMERCE BANCORP INC NJ	COM	20051910	6	100	X		7
COMMERCE BANCORP INC NJ	COM	20051910	909	16520	X	X	6
COMMERCE BANCORP INC NJ	COM	20051910	4144	75331	X		3
COMMERCE BANCSHARES INC	COM	20052510	3	55	X		13
COMMERCE BANCSHARES INC	COM	20052510	389	8477	X		3
COMMERCE BANCSHARES INC	COM	20052510	729	15878	X		5
COMMERCE BANCSHARES INC	COM	20052510	1034	22497	X		6
COMMERCE BANCSHARES INC	COM	20052510	82	1795	X	X	6
COMMERCE GROUP INC MASS	COM	20064110	3	60	X	X	1
COMMERCE GROUP INC MASS	COM	20064110	5	100	X		7
COMMERCE GROUP INC MASS	COM	20064110	1065	21565	X		6
COMMERCE GROUP INC MASS	COM	20064110	4	80	X		1
COMMERCE GROUP INC MASS	COM	20064110	47	945	X		5
COMMERCE GROUP INC MASS	COM	20064110	139	2810	X	X	6
COMMERCIAL CAP BANCORP INC	COM	20162L10	4207	242209	X		3
COMMERCIAL CAP BANCORP INC	COM	20162L10	185	10677	X		6
COMMERCIAL CAP BANCORP INC	COM	20162L10	21	1232	X	X	6
COMMERCIAL METALS CO	COM	20172310	12408	382371	X		3
COMMERCIAL METALS CO	COM	20172310	745	23194	X		5
COMMERCIAL METALS CO	COM	20172310	1142	35199	X	X	6
COMMERCIAL METALS CO	COM	20172310	87	2677	X		6

COMMERCIAL NET LEASE RLTY IN	COM	20221810	214	12457	X		5
COMMERCIAL NET LEASE RLTY IN	COM	20221810	178	10355	X		6
COMMERCIAL NET LEASE RLTY IN	COM	20221810	67	3900	X	X	6
COMMONWEALTH TEL ENTERPRISES	COM	20334910	33924	757740	X		3
COMMONWEALTH TEL ENTERPRISES	COM	20334910	17	390	X		5
COMMONWEALTH TEL ENTERPRISES	COM	20334910	279	6223	X	X	6
COMMONWEALTH TEL ENTERPRISES	COM	20334910	392	8746	X		6
COMMSCOPE INC	COM	20337210	19388	903850	X		3
COMMSCOPE INC	COM	20337210	22	1075	X		5
COMMSCOPE INC	COM	20337210	107	4975	X		6
COMMSCOPE INC	COM	20337210	87	4075	X	X	6
COMMUNITY BK SYS INC	COM	20360710	3	150	X		5
COMMUNITY BK SYS INC	COM	20360710	211	9276	X	X	6
COMMUNITY BK SYS INC	COM	20360710	28	1220	X		6
COMMUNITY HEALTH SYS INC NEW	COM	20366810	7901	295134	X		3
COMMUNITY HEALTH SYS INC NEW	COM	20366810	643	24014	X		6
COMMUNITY HEALTH SYS INC NEW	COM	20366810	114	4261	X		5
COMMUNITY HEALTH SYS INC NEW	NOTE 4.250%10/	203668AA	10	10000	X		5
COMMUNITY FIRST BANKSHARES I	COM	20390210	15328	476169	X		6
COMMUNITY TR BANCORP INC	COM	20414910	1824	59802	X		6
COMPANHIA ENERGETICA DE MINA	SP ADR N-V PFD	20440960	729	48537	X		3
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T20	420	24269	X		3
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	20441210	1511	38636	X		3
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	20441220	713	15000	X		3
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	20441220	5	103	X		6
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	20441220	24	500	X	X	6
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	20441220	290	6098	X		5
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B40	723	223272	X		3
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W20	401	20000	X		3
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W20	706	35164	X		5
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W20	5	260	X		6
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	20442110	605	30000	X		3
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	20442110	206	10141	X		5
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	20442110	19	934	X		6
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	20442110	57	2846	X	X	6
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	20444810	12325	557701	X		3
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	20444810	107	4825	X		5
COMPASS BANCSHARES INC	COM	20449H10	194	4500	X	X	1
COMPASS BANCSHARES INC	COM	20449H10	6979	162309	X		6
COMPASS BANCSHARES INC	COM	20449H10	5919	137652	X		11
COMPASS BANCSHARES INC	COM	20449H10	4	100	X		13
COMPASS BANCSHARES INC	COM	20449H10	13953	322891	X		3
COMPASS BANCSHARES INC	COM	20449H10	64	1498	X	X	6
COMPASS BANCSHARES INC	COM	20449H10	687	16088	X		5
COMPASS MINERALS INTL INC	COM	20451N10	54	2770	X	X	6
COMPASS MINERALS INTL INC	COM	20451N10	308	15880	X		6
COMPUCOM SYS INC	COM	20478010	46	10200	X		5
COMPUCOM SYS INC	COM	20478010	36	8000	X		6
COMPUCREDIT CORP	COM	20478N10	684	39546	X		5
COMPUTER ASSOC INTL INC	COM	20491210	6	200	X	X	1
COMPUTER ASSOC INTL INC	COM	20491210	2572	92298	X		5
COMPUTER ASSOC INTL INC	COM	20491210	19044	678704	X		6
COMPUTER ASSOC INTL INC	COM	20491210	34	1228	X		7
COMPUTER ASSOC INTL INC	COM	20491210	567	20194	X	X	6
COMPUTER ASSOC INTL INC	COM	20491210	6196	220814	X		3
COMPUTER ASSOC INTL INC	COM	20491210	61	2207	X		13
COMPUTER SCIENCES CORP	COM	20536310	6948	149645	X		3
COMPUTER SCIENCES CORP	COM	20536310	649	13969	X	X	6
COMPUTER SCIENCES CORP	COM	20536310	5420	116737	X		6
COMPUTER SCIENCES CORP	COM	20536310	2317	49946	X		5
COMPUWARE CORP	COM	20563810	18	2824	X		13
COMPUWARE CORP	COM	20563810	960	145463	X		3

COMPUWARE CORP	COM		20563810	314	47801	X		5
COMPUWARE CORP	COM		20563810	37	5600	X	X	6
COMPUWARE CORP	COM		20563810	568	86031	X		6
COMSTOCK RES INC	COM NEW		20576820	8138	415750	X		3
COMSTOCK RES INC	COM NEW		20576820	1222	62790	X		6
COMSTOCK RES INC	COM NEW		20576820	2	80	X		7
COMSTOCK RES INC	COM NEW		20576820	556	28563	X	X	6
COMSTOCK RES INC	COM NEW		20576820	442	22692	X		5
COMVERSE TECHNOLOGY INC	COM PAR $0.10		20586240	2121	106373	X		3
COMVERSE TECHNOLOGY INC	COM PAR $0.10		20586240	433	22065	X		5
COMVERSE TECHNOLOGY INC	COM PAR $0.10		20586240	316	15841	X	X	6
COMVERSE TECHNOLOGY INC	COM PAR $0.10		20586240	1356	68025	X		6
COMVERSE TECHNOLOGY INC	DEBT	5/	205862AL	34813	28075000	X		6
CONAGRA FOODS INC	COM		20588710	19	700	X		1
CONAGRA FOODS INC	COM		20588710	12059	445327	X	X	6
CONAGRA FOODS INC	COM		20588710	3	100	X	X	7
CONAGRA FOODS INC	COM		20588710	5787	213707	X		6
CONAGRA FOODS INC	COM		20588710	6556	244818	X		5
CONAGRA FOODS INC	COM		20588710	4843	178850	X		11
CONAGRA FOODS INC	COM		20588710	138	5162	X		13
CONAGRA FOODS INC	COM		20588710	7402	284584	X		3
CONCEPTUS INC	COM		20601610	1261	112047	X		3
CONCORD COMMUNICATIONS INC	COM		20618610	1483	130000	X		6
CONCUR TECHNOLOGIES INC	COM		20670810	3731	348650	X		3
CONCUR TECHNOLOGIES INC	COM		20670810	11	1000	X		5
CONCUR TECHNOLOGIES INC	COM		20670810	464	43400	X		6
CONEXANT SYSTEMS INC	COM		20714210	1425	329000	X		11
CONEXANT SYSTEMS INC	COM		20714210	415	96323	X		5
CONEXANT SYSTEMS INC	COM		20714210	822	189775	X		6
CONEXANT SYSTEMS INC	COM		20714210	39	8996	X	X	6
CONEXANT SYSTEMS INC	COM		20714210	4356	1006085	X		3
CONMED CORP	COM		20741010	220	8018	X		5
CONNETICS CORP	COM		20819210	6583	325900	X		3
CONNETICS CORP	COM		20819210	1	25	X		5
CONNETICS CORP	COM		20819210	51	2515	X	X	6
CONNETICS CORP	COM		20819210	1161	57479	X		6
CONNS INC	COM		20824210	4830	306500	X		3
CONNS INC	COM		20824210	602	38200	X		6
CONOCOPHILLIPS	COM		20825C10	2411	31602	X	X	1
CONOCOPHILLIPS	COM		20825C10	18031	236257	X		5
CONOCOPHILLIPS	COM		20825C10	219	2866	X		7
CONOCOPHILLIPS	COM		20825C10	23	303	X	X	7
CONOCOPHILLIPS	COM		20825C10	107439	1408300	X		6
CONOCOPHILLIPS	COM		20825C10	53971	707445	X	X	6
CONOCOPHILLIPS	COM		20825C10	35	462	X		4
CONOCOPHILLIPS	COM		20825C10	667	8744	X		1
CONOCOPHILLIPS	COM		20825C10	84	1098	X		13
CONOCOPHILLIPS	COM		20825C10	127191	1838196	X		3
CONOCOPHILLIPS	COM		20825C10	27	350	X	X	4
CONSECO INC	COM NEW		20846488	316	15877	X		5
CONSECO INC	COM NEW		20846488	25	1248	X	X	6
CONSECO INC	COM NEW		20846488	5	255	X		6
CONSOL ENERGY INC	COM		20854P10	1877	52162	X		5
CONSOL ENERGY INC	COM		20854P10	4	100	X	X	7
CONSOL ENERGY INC	COM		20854P10	65	1800	X	X	6
CONSOL ENERGY INC	COM		20854P10	193	5350	X		6
CONSOLIDATED EDISON INC	COM		20911510	11	276	X		13
CONSOLIDATED EDISON INC	COM		20911510	3847	96121	X		3
CONSOLIDATED EDISON INC	COM		20911510	2877	72479	X		5
CONSOLIDATED EDISON INC	COM		20911510	2746	69069	X		6
CONSOLIDATED EDISON INC	COM		20911510	4239	106606	X	X	6
CONSTELLATION BRANDS INC	CL A		21036P10	722	19575	X		13

CONSTELLATION BRANDS INC	CL A	21036P10	1456	39213	X		6
CONSTELLATION BRANDS INC	CL A	21036P10	13563	365289	X		3
CONSTELLATION BRANDS INC	CL A	21036P10	4305	116258	X		5
CONSTELLATION BRANDS INC	CL A	21036P10	136	3650	X	X	6
CONSTELLATION ENERGY GROUP I	COM	21037110	6250	163986	X		3
CONSTELLATION ENERGY GROUP I	COM	21037110	3175	83760	X	X	6
CONSTELLATION ENERGY GROUP I	COM	21037110	4749	125297	X		6
CONSTELLATION ENERGY GROUP I	COM	21037110	2209	58397	X		5
CONTINENTAL AIRLS INC	CL B	21079530	4	200	X		3
CONTINENTAL AIRLS INC	CL B	21079530	701	63080	X		5
CONTINENTAL AIRLS INC	CL B	21079530	2	151	X	X	6
CONVERGYS CORP	COM	21248510	850	55174	X		3
CONVERGYS CORP	COM	21248510	1029	67264	X		5
CONVERGYS CORP	COM	21248510	1469	95381	X		6
CONVERGYS CORP	COM	21248510	95	6200	X	X	6
COOPER CAMERON CORP	COM	21664010	2861	58796	X		3
COOPER CAMERON CORP	COM	21664010	713	14636	X		5
COOPER CAMERON CORP	COM	21664010	116	2383	X	X	6
COOPER CAMERON CORP	COM	21664010	671	13785	X		6
COOPER COS INC	COM NEW	21664840	6	90	X	X	1
COOPER COS INC	COM NEW	21664840	8	130	X		1
COOPER COS INC	COM NEW	21664840	523	8591	X		13
COOPER COS INC	COM NEW	21664840	8675	141907	X		5
COOPER COS INC	COM NEW	21664840	2656	42045	X		6
COOPER COS INC	COM NEW	21664840	9	135	X		7
COOPER COS INC	COM NEW	21664840	378	5990	X	X	6
COOPER COS INC	COM NEW	21664840	22848	360507	X		3
COOPER COS INC	COM NEW	21664840	61892	979765	X		11
COOPER TIRE & RUBR CO	COM	21683110	638	27726	X		3
COOPER TIRE & RUBR CO	COM	21683110	5	200	X	X	6
COOPER TIRE & RUBR CO	COM	21683110	127	5500	X		6
COOPER TIRE & RUBR CO	COM	21683110	1128	49260	X		5
COOPERATIVE BANKSHARES INC	COM	21684410	44	2000	X		5
COOPERATIVE BANKSHARES INC	COM	21684410	2224	100000	X		6
COORS ADOLPH CO	CL B	21701610	1005	13896	X		3
COORS ADOLPH CO	CL B	21701610	1788	24722	X		5
COORS ADOLPH CO	CL B	21701610	37	515	X	X	6
COORS ADOLPH CO	CL B	21701610	3059	42288	X		6
COPART INC	COM	21720410	2323	86998	X		3
COPART INC	COM	21720410	18	668	X	X	7
COPART INC	COM	21720410	12	440	X		6
COPART INC	COM	21720410	748	28100	X		5
COPART INC	COM	21720410	23	877	X	X	6
CORILLIAN CORP	COM	21872510	2150	426633	X		3
CORILLIAN CORP	COM	21872510	58	11543	X		6
CORGENTECH INC	COM	21872P10	530	32900	X		3
CORINTHIAN COLLEGES INC	COM	21886810	2657	106977	X		3
CORINTHIAN COLLEGES INC	COM	21886810	7	300	X		6
CORINTHIAN COLLEGES INC	COM	21886810	1177	47697	X		5
CORINTHIAN COLLEGES INC	COM	21886810	6	225	X	X	6
CORIXA CORP	COM	21887F10	64	13791	X		5
CORIXA CORP	COM	21887F10	3	705	X	X	6
CORIXA CORP	COM	21887F10	0	100	X		6
CORN PRODS INTL INC	COM	21902310	21189	455192	X		3
CORN PRODS INTL INC	COM	21902310	183	3926	X		6
CORN PRODS INTL INC	COM	21902310	324	6964	X	X	6
CORN PRODS INTL INC	COM	21902310	65	1400	X		5
CORNERSTONE RLTY INCOME TR I	COM	21922V10	95	10804	X		5
CORNERSTONE RLTY INCOME TR I	COM	21922V10	18	2055	X	X	6
CORNERSTONE RLTY INCOME TR I	COM	21922V10	13	1494	X		6
CORNERSTONE STRATEGIC VALUE	COM	21924B10	262	32545	X		5
CORNERSTONE STRATEGIC VALUE	COM	21924B10	15	1864	X	X	6

CORNING INC	COM		21935010	39	3000	X	X	1
CORNING INC	COM		21935010	2045	156584	X	X	6
CORNING INC	COM		21935010	4846	371038	X		6
CORNING INC	COM		21935010	5266	408247	X		5
CORNING INC	COM		21935010	28	2250	X		13
CORNING INC	COM		21935010	43985	3354562	X		3
CORNING INC	DBCV	11/	219350AJ	16	20000	X		5
CORPORATE EXECUTIVE BRD CO	COM		21988R10	25167	432889	X		3
CORPORATE EXECUTIVE BRD CO	COM		21988R10	500	8648	X	X	6
CORPORATE EXECUTIVE BRD CO	COM		21988R10	4	76	X	X	7
CORPORATE EXECUTIVE BRD CO	COM		21988R10	46	795	X		7
CORPORATE EXECUTIVE BRD CO	COM		21988R10	10298	178189	X		6
CORPORATE EXECUTIVE BRD CO	COM		21988R10	158	2741	X		5
CORPORATE EXECUTIVE BRD CO	COM		21988R10	3	45	X		4
CORPORATE HIGH YIELD FD INC	COM		21991410	1631	197656	X		5
CORPORATE HIGH YIELD FD INC	COM		21991410	14	1655	X	X	6
CORPORATE HIGH YIELD FD III	COM		21992510	1501	189003	X		5
CORPORATE HIGH YIELD FD III	COM		21992510	13	1640	X	X	6
CORPORATE HIGH YIELD FD V IN	COM		21993110	725	49151	X		13
CORPORATE HIGH YIELD FD V IN	COM		21993110	9060	614548	X		5
CORPORATE HIGH YIELD FD V IN	COM		21993110	1	100	X	X	6
CORPORATE HIGH YIELD FD V IN	COM		21993110	51	3525	X		6
CORPORATE HIGH YIELD FD VI I	COM		21993210	2610	190251	X		5
CORPORATE HIGH YIELD FD VI I	COM		21993210	15669	1142050	X		6
CORPORATE OFFICE PPTYS TR	SH BEN INT		22002T10	84	3400	X		5
CORPORATE OFFICE PPTYS TR	SH BEN INT		22002T10	760	30600	X	X	6
CORPORATE OFFICE PPTYS TR	SH BEN INT		22002T10	69	2773	X		6
CORRECTIONAL PPTYS TR	COM		22025E10	308	10513	X		5
CORRECTIONS CORP AMER NEW	COM NEW		22025Y40	342	8650	X		11
CORRECTIONS CORP AMER NEW	COM NEW		22025Y40	8324	210800	X		3
CORRECTIONS CORP AMER NEW	COM NEW		22025Y40	95	2414	X		5
CORRECTIONS CORP AMER NEW	COM NEW		22025Y40	1	16	X	X	7
CORRECTIONS CORP AMER NEW	COM NEW		22025Y40	1039	26300	X		6
CORRPRO COS INC	COM		22031710	93	50000	X		5
CORTEX PHARMACEUTICALS INC	COM NEW		22052430	287	109000	X		5
CORTEX PHARMACEUTICALS INC	COM NEW		22052430	45	17003	X		6
CORUS GROUP PLC	SPONSORED ADR		22087M10	382	50768	X		5
CORUS GROUP PLC	SPONSORED ADR		22087M10	15	2010	X	X	6
CORUS GROUP PLC	SPONSORED ADR		22087M10	22	2969	X		6
CORVEL CORP	COM		22100610	1124	39632	X		5
CORVIS CORP	COM		22100910	17	12180	X		5
CORVIS CORP	COM		22100910	4	2500	X	X	6
COST PLUS INC CALIF	COM		22148510	5335	164400	X		3
COST PLUS INC CALIF	COM		22148510	4	125	X		5
COST PLUS INC CALIF	COM		22148510	45	1400	X	X	6
COST PLUS INC CALIF	COM		22148510	1397	43060	X		6
COST-U-LESS INC	COM		22149210	120	20000	X		5
COSTCO WHSL CORP NEW	COM		22160K10	4	90	X		11
COSTCO WHSL CORP NEW	COM		22160K10	36	863	X		4
COSTCO WHSL CORP NEW	COM		22160K10	2258	54827	X	X	6
COSTCO WHSL CORP NEW	COM		22160K10	6	145	X	X	7
COSTCO WHSL CORP NEW	COM		22160K10	51	1240	X		7
COSTCO WHSL CORP NEW	COM		22160K10	11522	279786	X		6
COSTCO WHSL CORP NEW	COM		22160K10	14234	346227	X		5
COSTCO WHSL CORP NEW	COM		22160K10	30022	745322	X		3
COSTCO WHSL CORP NEW	COM		22160K10	633	15480	X		13
COTT CORP QUE	COM		22163N10	1	35	X		4
COTT CORP QUE	COM		22163N10	2	65	X	X	7
COTT CORP QUE	COM		22163N10	298	9204	X		6
COTT CORP QUE	COM		22163N10	1309	40421	X		5
COTT CORP QUE	COM		22163N10	20	630	X	X	6
COUNTRYWIDE FINANCIAL CORP	COM		22237210	907	12915	X		13

COUNTRYWIDE FINANCIAL CORP	COM	22237210	33796	628235	X			3
COUNTRYWIDE FINANCIAL CORP	COM	22237210	1805	25693	X	X		6
COUNTRYWIDE FINANCIAL CORP	COM	22237210	25	353	X			7
COUNTRYWIDE FINANCIAL CORP	COM	22237210	17370	247265	X			6
COUNTRYWIDE FINANCIAL CORP	COM	22237210	27098	385743	X			5
COURIER CORP	COM	22266010	497	12046	X			5
COURIER CORP	COM	22266010	12	300	X			6
COUSINS PPTYS INC	COM	22279510	43	1315	X			5
COUSINS PPTYS INC	COM	22279510	2067	62737	X	X		6
COUSINS PPTYS INC	COM	22279510	268	8138	X			6
COVANCE INC	COM	22281610	4	100	X	X		1
COVANCE INC	COM	22281610	504	13076	X	X		6
COVANCE INC	COM	22281610	6	160	X			7
COVANCE INC	COM	22281610	1680	43555	X			6
COVANCE INC	COM	22281610	940	24372	X			5
COVANCE INC	COM	22281610	5	140	X			1
COVANCE INC	COM	22281610	2365	61397	X			3
COVENTRY HEALTH CARE INC	COM	22286210	87624	1791898	X			11
COVENTRY HEALTH CARE INC	COM	22286210	58	1176	X	X		6
COVENTRY HEALTH CARE INC	COM	22286210	1537	31438	X			6
COVENTRY HEALTH CARE INC	COM	22286210	10278	210849	X			5
COVENTRY HEALTH CARE INC	COM	22286210	24417	499436	X			3
COX COMMUNICATIONS INC NEW	CL A	22404410	56	2000	X			11
COX COMMUNICATIONS INC NEW	CL A	22404410	184	6587	X			13
COX COMMUNICATIONS INC NEW	CL A	22404410	6	200	X			3
COX COMMUNICATIONS INC NEW	CL A	22404410	280	10080	X	X		6
COX COMMUNICATIONS INC NEW	CL A	22404410	88	3180	X			6
COX COMMUNICATIONS INC NEW	CL A	22404410	1453	52098	X			5
COX RADIO INC	CL A	22405110	38	2195	X			5
COX RADIO INC	CL A	22405110	38	2184	X	X		6
COX RADIO INC	CL A	22405110	269	15487	X			6
CRANE CO	COM	22439910	75208	2395912	X			11
CRANE CO	COM	22439910	14975	477060	X			3
CRANE CO	COM	22439910	588	18730	X	X		6
CRANE CO	COM	22439910	585	18625	X			6
CRANE CO	COM	22439910	120	3832	X			5
CRAWFORD & CO	CL B	22463310	511	104707	X			5
CRAWFORD & CO	CL A	22463320	649	136725	X			5
CRAWFORD & CO	CL A	22463320	4653	985831	X			6
CREDIT SUISSE ASSET MGMT INC	COM	22491610	96	23163	X			5
CREDIT SUISSE ASSET MGMT INC	COM	22491610	8	2000	X	X		6
CREDIT SUISSE ASSET MGMT INC	COM	22491610	6	1500	X			6
CRAY INC	COM	22522310	246	37200	X			5
CRAY INC	COM	22522310	44	6700	X	X		6
CRAY INC	COM	22522310	585	88400	X			6
CREDENCE SYS CORP	COM	22530210	8369	606479	X			3
CREDENCE SYS CORP	COM	22530210	128	9290	X			5
CREDENCE SYS CORP	COM	22530210	74	5382	X			6
CREDIT SUISSE GROUP	SPONSORED ADR	22540110	5	135	X	X		4
CREDIT SUISSE GROUP	SPONSORED ADR	22540110	117	3270	X	X		6
CREDIT SUISSE GROUP	SPONSORED ADR	22540110	4	100	X	X		7
CREDIT SUISSE GROUP	SPONSORED ADR	22540110	161	4486	X			6
CREDIT SUISSE GROUP	SPONSORED ADR	22540110	301	8439	X			5
CREE INC	COM	22544710	4	200	X			13
CREE INC	COM	22544710	1670	71748	X			3
CREE INC	COM	22544710	2483	110339	X			5
CREE INC	COM	22544710	109	4700	X	X		6
CREE INC	COM	22544710	201	8681	X			6
CRESCENT REAL ESTATE EQUITIE	COM	22575610	79	4881	X			5
CRESCENT REAL ESTATE EQUITIE	COM	22575610	292	18119	X	X		6
CRESCENT REAL ESTATE EQUITIE	COM	22575610	827	51307	X			6
CRESUD S A C I F Y A	SPONSORED ADR	22640610	124	10675	X			13

CRESUD S A C I F Y A	SPONSORED ADR	22640610	1211	103541	X		5
CRITICAL PATH INC	COM NEW	22674V50	0	37	X		5
CRITICAL PATH INC	COM NEW	22674V50	37	26755	X		6
CROMPTON CORP	COM	22711610	698	110760	X		3
CROMPTON CORP	COM	22711610	7	1119	X		6
CROMPTON CORP	COM	22711610	73	11522	X	X	6
CROMPTON CORP	COM	22711610	56	9318	X		5
CROSS TIMBERS RTY TR	TR UNIT	22757R10	4	135	X		3
CROSS TIMBERS RTY TR	TR UNIT	22757R10	217	7852	X		5
CROSS TIMBERS RTY TR	TR UNIT	22757R10	0	16	X	X	6
CROSS TIMBERS RTY TR	TR UNIT	22757R10	87	3129	X		6
CROSS TIMBERS RTY TR	TR UNIT	22757R10	0	1	X	X	7
CROSSTEX ENERGY INC	COM	22765Y10	6035	150500	X		3
CROWN CASTLE INTL CORP	COM	22822710	4148	286450	X		3
CROWN CASTLE INTL CORP	COM	22822710	7	456	X		5
CROWN CASTLE INTL CORP	COM	22822710	8	520	X	X	6
CROWN CASTLE INTL CORP	COM	22822710	2379	161255	X		6
CROWN HOLDINGS INC	COM	22836810	739	74550	X		5
CROWN HOLDINGS INC	COM	22836810	132	13200	X	X	6
CROWN HOLDINGS INC	COM	22836810	165	16508	X		6
CRUCELL N V	SPONSORED ADR	22876910	168	19900	X		13
CRUCELL N V	SPONSORED ADR	22876910	17	2100	X		5
CRYSTALLEX INTL CORP	COM	22942F10	569	230322	X		3
CRYSTALLEX INTL CORP	COM	22942F10	173	70000	X	X	6
CUBIST PHARMACEUTICALS INC	COM	22967810	2408	216960	X		3
CUBIST PHARMACEUTICALS INC	COM	22967810	16	1503	X		5
CUBIST PHARMACEUTICALS INC	COM	22967810	4	355	X		6
CULLEN FROST BANKERS INC	COM	22989910	2221	49640	X		3
CULLEN FROST BANKERS INC	COM	22989910	212	4731	X		6
CULLEN FROST BANKERS INC	COM	22989910	4	81	X	X	7
CULLEN FROST BANKERS INC	COM	22989910	2114	47235	X	X	6
CULLEN FROST BANKERS INC	COM	22989910	216	4830	X		5
CUMMINS INC	COM	23102110	11572	185157	X		3
CUMMINS INC	COM	23102110	4804	76901	X		5
CUMMINS INC	COM	23102110	49	777	X	X	6
CUMMINS INC	COM	23102110	3071	49132	X		6
CUMULUS MEDIA INC	CL A	23108210	6626	394150	X		3
CUMULUS MEDIA INC	CL A	23108210	826	49150	X		6
CUMULUS MEDIA INC	CL A	23108210	443	27055	X		5
CUMULUS MEDIA INC	CL A	23108210	4	220	X	X	6
CURIS INC	COM	23126910	35	7940	X		5
CURIS INC	COM	23126910	45	10100	X		6
CURAGEN CORP	COM	23126R10	454	75597	X		5
CURATIVE HEALTH SRVCS INC	COM	23126W10	161	18656	X		5
CURTISS WRIGHT CORP	COM	23156110	858	15291	X		5
CURTISS WRIGHT CORP	COM	23156110	11	198	X		6
CURTISS WRIGHT CORP	CL B	23156140	323	6008	X	X	6
CUTERA INC	COM	23210910	1807	132932	X		3
CUTTER & BUCK INC	COM	23221710	3908	379443	X		3
CYANOTECH CORP	COM NEW	23243720	46	34450	X		5
CYBERONICS INC	COM	23251P10	55	0	X		3
CYBERONICS INC	COM	23251P10	58	1738	X	X	6
CYBERONICS INC	COM	23251P10	2	55	X		7
CYBERONICS INC	COM	23251P10	295	8855	X		6
CYBERONICS INC	COM	23251P10	7	220	X		5
CYMER INC	COM	23257210	132	3510	X		3
CYMER INC	COM	23257210	79	2108	X		6
CYMER INC	COM	23257210	19	510	X		5
CYPRESS BIOSCIENCES INC	COM PAR $.02	23267450	266	19450	X		5
CYPRESS BIOSCIENCES INC	COM PAR $.02	23267450	3	225	X		6
CYPRESS SEMICONDUCTOR CORP	COM	23280610	3548	250000	X		11
CYPRESS SEMICONDUCTOR CORP	COM	23280610	8	550	X	X	6

CYPRESS SEMICONDUCTOR CORP	COM	23280610	849	59801	X		6
CYPRESS SEMICONDUCTOR CORP	COM	23280610	2775	201548	X		5
CYPRESS SEMICONDUCTOR CORP	COM	23280610	8737	615633	X		3
CYTEC INDS INC	COM	23282010	3	63	X		1
CYTEC INDS INC	COM	23282010	29305	644775	X		11
CYTEC INDS INC	COM	23282010	15453	337948	X		3
CYTEC INDS INC	COM	23282010	398	8761	X	X	6
CYTEC INDS INC	COM	23282010	257	5660	X		6
CYTEC INDS INC	COM	23282010	2178	47940	X		5
D & E COMMUNICATIONS INC	COM	23286010	30	2267	X	X	6
D & E COMMUNICATIONS INC	COM	23286010	185	13800	X		6
CYTYC CORP	COM	23294610	13703	543018	X		3
CYTYC CORP	COM	23294610	2	91	X	X	6
CYTYC CORP	COM	23294610	496	19559	X		6
CYTYC CORP	COM	23294610	1661	65534	X		5
CYTYC CORP	COM	23294610	2	72	X	X	7
CYCLE CTRY ACCESSORIES CORP	COM	23298410	145	28400	X		5
DHB INDS INC	COM	23321E10	358	23556	X		5
DHB INDS INC	COM	23321E10	15	1000	X	X	6
DJ ORTHOPEDICS INC	COM	23325G10	3751	163072	X		3
DJ ORTHOPEDICS INC	COM	23325G10	77	3350	X		5
DJ ORTHOPEDICS INC	COM	23325G10	101	4411	X		6
DNP SELECT INCOME FD	COM	23325P10	593	56286	X		5
DNP SELECT INCOME FD	COM	23325P10	341	32387	X		6
DNP SELECT INCOME FD	COM	23325P10	245	23274	X	X	6
DPL INC	COM	23329310	64	3300	X		11
DPL INC	COM	23329310	399	20569	X		6
DPL INC	COM	23329310	493	25408	X	X	6
DPL INC	COM	23329310	10	535	X		13
DPL INC	COM	23329310	2375	122304	X		3
DPL INC	COM	23329310	845	43809	X		5
D R HORTON INC	COM	23331A10	145	5100	X		11
D R HORTON INC	COM	23331A10	40	1417	X		6
D R HORTON INC	COM	23331A10	834	29376	X	X	6
D R HORTON INC	COM	23331A10	412	14746	X		13
D R HORTON INC	COM	23331A10	6425	226409	X		3
D R HORTON INC	COM	23331A10	9985	353948	X		5
DST SYS INC DEL	COM	23332610	4361	91089	X		3
DST SYS INC DEL	COM	23332610	1364	28359	X		5
DST SYS INC DEL	COM	23332610	49	1025	X		6
DSP GROUP INC	COM	23332B10	157	5760	X		5
DSP GROUP INC	COM	23332B10	44	1622	X		6
DTE ENERGY CO	COM	23333110	27	676	X		13
DTE ENERGY CO	COM	23333110	912	22558	X		5
DTE ENERGY CO	COM	23333110	2635	64995	X	X	6
DTE ENERGY CO	COM	23333110	2628	64837	X		3
DTE ENERGY CO	COM	23333110	1039	25635	X		6
DTF TAX-FREE INCOME INC	COM	23334J10	29	2000	X		13
DTF TAX-FREE INCOME INC	COM	23334J10	67	4650	X		6
DTF TAX-FREE INCOME INC	COM	23334J10	1230	85900	X		9
DTF TAX-FREE INCOME INC	COM	23334J10	22	1558	X	X	6
DTF TAX-FREE INCOME INC	COM	23334J10	44	3002	X		5
DADE BEHRING HLDGS INC	COM	23342J20	3487	73380	X		3
DADE BEHRING HLDGS INC	COM	23342J20	440	9261	X		6
DADE BEHRING HLDGS INC	COM	23342J20	76	1599	X	X	6
DADE BEHRING HLDGS INC	COM	23342J20	295	6214	X		5
DAKTRONICS INC	COM	23426410	42	1700	X		5
DAKTRONICS INC	COM	23426410	201	8075	X		6
DANA CORP	COM	23581110	8	400	X		13
DANA CORP	COM	23581110	1133	57911	X		3
DANA CORP	COM	23581110	108	5590	X		5
DANA CORP	COM	23581110	1875	95651	X		6

DANA CORP	COM	23581110	2957	150869	X	X	6
DANA CORP	COM	23581110	2	126	X		4
DANAHER CORP DEL	COM	23585110	21	400	X		20
DANAHER CORP DEL	COM	23585110	8667	168370	X		3
DANAHER CORP DEL	COM	23585110	2	46	X		4
DANAHER CORP DEL	COM	23585110	7081	137088	X		5
DANAHER CORP DEL	COM	23585110	3399	65558	X		6
DANAHER CORP DEL	COM	23585110	316	6102	X	X	6
DANKA BUSINESS SYS PLC	SPONSORED ADR	23627710	2658	589250	X		5
DANKA BUSINESS SYS PLC	SPONSORED ADR	23627710	3	590	X	X	6
DARDEN RESTAURANTS INC	COM	23719410	17	850	X	X	1
DARDEN RESTAURANTS INC	COM	23719410	6	300	X		7
DARDEN RESTAURANTS INC	COM	23719410	10242	498384	X		6
DARDEN RESTAURANTS INC	COM	23719410	8	400	X		1
DARDEN RESTAURANTS INC	COM	23719410	292	14285	X		13
DARDEN RESTAURANTS INC	COM	23719410	20060	976144	X		3
DARDEN RESTAURANTS INC	COM	23719410	17592	856070	X	X	6
DARDEN RESTAURANTS INC	COM	23719410	5712	278738	X		5
DASSAULT SYS S A	SPONSORED ADR	23754510	2343	50000	X		3
DASSAULT SYS S A	SPONSORED ADR	23754510	1	13	X		5
DASSAULT SYS S A	SPONSORED ADR	23754510	22	467	X	X	6
DASSAULT SYS S A	SPONSORED ADR	23754510	275	5871	X		6
DATASCOPE CORP	COM	23811310	4	100	X		13
DATASCOPE CORP	COM	23811310	1	34	X	X	7
DATASCOPE CORP	COM	23811310	11	285	X		6
DATASCOPE CORP	COM	23811310	348	8775	X		5
DATASTREAM SYS INC	COM	23812410	98	15200	X		6
DAVITA INC	COM	23918K10	23	750	X		13
DAVITA INC	COM	23918K10	16	600	X		3
DAVITA INC	COM	23918K10	8278	268858	X		5
DAVITA INC	COM	23918K10	64	2078	X		6
DAVITA INC	COM	23918K10	126	4087	X	X	6
DEAN FOODS CO NEW	COM	24237010	34813	933069	X		11
DEAN FOODS CO NEW	COM	24237010	243	6508	X	X	6
DEAN FOODS CO NEW	COM	24237010	2683	71917	X		6
DEAN FOODS CO NEW	COM	24237010	9254	247946	X		5
DEAN FOODS CO NEW	COM	24237010	393	10533	X		13
DEAN FOODS CO NEW	COM	24237010	18515	531276	X		3
DEAN FOODS CO NEW	COM	24237010	3	73	X		4
DEB SHOPS INC	COM	24272810	4824	200498	X		3
DEBT STRATEGIES FD INC NEW	COM	24276Q10	3593	555253	X		5
DEBT STRATEGIES FD INC NEW	COM	24276Q10	9	1425	X		6
DECKERS OUTDOOR CORP	COM	24353710	4452	150963	X		3
DECKERS OUTDOOR CORP	COM	24353710	12	400	X		5
DECKERS OUTDOOR CORP	COM	24353710	92	3131	X		6
DECODE GENETICS INC	COM	24358610	39	4625	X		5
DECODE GENETICS INC	COM	24358610	167	19668	X		6
DECODE GENETICS INC	COM	24358610	28	3300	X	X	6
DECS TR IX	DECS EXCH LABR	24366R20	185	18745	X		5
DEERE & CO	COM	24419910	18	250	X	X	1
DEERE & CO	COM	24419910	28542	415786	X		5
DEERE & CO	COM	24419910	182	2601	X		7
DEERE & CO	COM	24419910	9	134	X	X	7
DEERE & CO	COM	24419910	73293	1044953	X		6
DEERE & CO	COM	24419910	42832	610667	X	X	6
DEERE & CO	COM	24419910	10	144	X		4
DEERE & CO	COM	24419910	91	1300	X		1
DEERE & CO	COM	24419910	88	1250	X		11
DEERE & CO	COM	24419910	2716	40017	X		13
DEERE & CO	COM	24419910	104946	1491284	X		3
DEL MONTE FOODS CO	COM	24522P10	4	401	X	X	1
DEL MONTE FOODS CO	COM	24522P10	22	2164	X		1

DEL MONTE FOODS CO	COM	24522P10	3	100	X		3
DEL MONTE FOODS CO	COM	24522P10	533	52575	X		5
DEL MONTE FOODS CO	COM	24522P10	906	89193	X		6
DEL MONTE FOODS CO	COM	24522P10	380	37388	X	X	6
DEL MONTE FOODS CO	COM	24522P10	1	104	X	X	4
DEL MONTE FOODS CO	COM	24522P10	3	267	X		11
DELL INC	COM	24702R10	1427	39850	X	X	1
DELL INC	COM	24702R10	519	14500	X		1
DELL INC	COM	24702R10	955	26873	X		13
DELL INC	COM	24702R10	10	282	X		4
DELL INC	COM	24702R10	37777	1054626	X	X	6
DELL INC	COM	24702R10	22	607	X	X	7
DELL INC	COM	24702R10	239	6677	X		7
DELL INC	COM	24702R10	118445	3306673	X		6
DELL INC	COM	24702R10	45773	1284010	X		5
DELL INC	COM	24702R10	109331	3217431	X		3
DELL INC	COM	24702R10	26	725	X		11
DELPHI CORP	COM	24712610	1	139	X		1
DELPHI CORP	COM	24712610	1512	141555	X		6
DELPHI CORP	COM	24712610	31	2943	X		7
DELPHI CORP	COM	24712610	537	50279	X	X	6
DELPHI CORP	COM	24712610	2621	245462	X		3
DELPHI CORP	COM	24712610	938	88166	X		5
DELPHI FINL GROUP INC	CL A	24713110	4425	99434	X		3
DELPHI FINL GROUP INC	CL A	24713110	123	2760	X		6
DELPHI FINL GROUP INC	CL A	24713110	397	8915	X		5
DELTA & PINE LD CO	COM	24735710	23227	1058168	X		3
DELTA & PINE LD CO	COM	24735710	1	67	X	X	7
DELTA & PINE LD CO	COM	24735710	196	8940	X		5
DELTA & PINE LD CO	COM	24735710	105	4773	X	X	6
DELTA & PINE LD CO	COM	24735710	1175	53524	X		6
DELTA AIR LINES INC DEL	COM	24736110	331	46547	X		3
DELTA AIR LINES INC DEL	COM	24736110	16	2200	X	X	6
DELTA AIR LINES INC DEL	COM	24736110	16	2248	X		6
DELTA AIR LINES INC DEL	COM	24736110	237	33353	X		5
DELTIC TIMBER CORP	COM	24785010	9004	234479	X		3
DELTA PETE CORP	COM NEW	24790720	274	20350	X		5
DELTA PETE CORP	COM NEW	24790720	69	5100	X		6
DELTA PETE CORP	COM NEW	24790720	3	200	X	X	7
DELUXE CORP	COM	24801910	19588	456424	X		3
DELUXE CORP	COM	24801910	65	1500	X	X	6
DELUXE CORP	COM	24801910	1359	31245	X		6
DELUXE CORP	COM	24801910	1124	25872	X		5
DENDRITE INTL INC	COM	24823910	2	100	X		13
DENDRITE INTL INC	COM	24823910	363	19568	X		5
DENDREON CORP	COM	24823Q10	429	35180	X		5
DENDREON CORP	COM	24823Q10	3	250	X	X	6
DENTSPLY INTL INC NEW	COM	24903010	5939	114000	X		11
DENTSPLY INTL INC NEW	COM	24903010	1944	37402	X		5
DENTSPLY INTL INC NEW	COM	24903010	704	13518	X		6
DENTSPLY INTL INC NEW	COM	24903010	3	61	X	X	7
DENTSPLY INTL INC NEW	COM	24903010	108	2075	X	X	6
DENTSPLY INTL INC NEW	COM	24903010	9403	195192	X		3
DEUTSCHE TELEKOM AG	SPONSORED ADR	25156610	17	999	X		13
DEUTSCHE TELEKOM AG	SPONSORED ADR	25156610	6878	384000	X		3
DEUTSCHE TELEKOM AG	SPONSORED ADR	25156610	475	26922	X		5
DEUTSCHE TELEKOM AG	SPONSORED ADR	25156610	598	33758	X		6
DEUTSCHE TELEKOM AG	SPONSORED ADR	25156610	14	815	X		7
DEUTSCHE TELEKOM AG	SPONSORED ADR	25156610	159	8971	X	X	6
DEVELOPERS DIVERSIFIED RLTY	COM	25159110	1081	30558	X		5
DEVELOPERS DIVERSIFIED RLTY	COM	25159110	960	27154	X	X	6
DEVELOPERS DIVERSIFIED RLTY	COM	25159110	708	20011	X		6

DEVON ENERGY CORP NEW	COM		25179M10	33	500	X	X	1
DEVON ENERGY CORP NEW	COM		25179M10	146	2210	X		1
DEVON ENERGY CORP NEW	COM		25179M10	27438	447495	X		3
DEVON ENERGY CORP NEW	COM		25179M10	12524	189682	X		5
DEVON ENERGY CORP NEW	COM		25179M10	48495	734771	X		6
DEVON ENERGY CORP NEW	COM		25179M10	123	1863	X		7
DEVON ENERGY CORP NEW	COM		25179M10	38	576	X	X	7
DEVON ENERGY CORP NEW	COM		25179M10	9389	142254	X	X	6
DEVON ENERGY CORP NEW	COM		25179M10	29	438	X		4
DEVON ENERGY CORP NEW	COM		25179M10	15	220	X		11
DEVON ENERGY CORP NEW	DEB	4.900% 8/	25179MAA	40	39000	X		5
DEVON ENERGY CORP NEW	DEB	4.950% 8/	25179MAB	16	15000	X		5
DEVRY INC DEL	COM		25189310	1863	67950	X		3
DEVRY INC DEL	COM		25189310	259	9434	X		5
DEVRY INC DEL	COM		25189310	151	5500	X	X	6
DEVRY INC DEL	COM		25189310	234	8550	X		6
DIAGEO P L C	SPON ADR NEW		25243Q20	548	10000	X	X	1
DIAGEO P L C	SPON ADR NEW		25243Q20	11305	206000	X		3
DIAGEO P L C	SPON ADR NEW		25243Q20	16	295	X		4
DIAGEO P L C	SPON ADR NEW		25243Q20	822	15019	X	X	6
DIAGEO P L C	SPON ADR NEW		25243Q20	11	201	X	X	7
DIAGEO P L C	SPON ADR NEW		25243Q20	30	541	X		7
DIAGEO P L C	SPON ADR NEW		25243Q20	602	10992	X		6
DIAGEO P L C	SPON ADR NEW		25243Q20	5923	108701	X		5
DIAGEO P L C	SPON ADR NEW		25243Q20	12	213	X	X	4
DIAGNOSTIC PRODS CORP	COM		25245010	190	4453	X		5
DIAGNOSTIC PRODS CORP	COM		25245010	8	183	X		6
DIAGNOSTIC PRODS CORP	COM		25245010	12	268	X	X	7
DIAGNOSTIC PRODS CORP	COM		25245010	16	366	X	X	6
DIAMOND OFFSHORE DRILLING IN	COM		25271C10	1124	46463	X		5
DIAMOND OFFSHORE DRILLING IN	COM		25271C10	446	18700	X	X	6
DIAMOND OFFSHORE DRILLING IN	COM		25271C10	1295	54325	X		6
DIAMONDS TR	UNIT SER 1		25278710	115	1100	X		11
DIAMONDS TR	UNIT SER 1		25278710	9831	94201	X		5
DIAMONDS TR	UNIT SER 1		25278710	3019	28851	X		6
DIAMONDS TR	UNIT SER 1		25278710	132	1265	X	X	6
DIAMONDS TR	UNIT SER 1		25278710	68	661	X		13
DIAMONDCLUSTER INTL INC	COM		25278P10	5027	574600	X		3
DIAMONDCLUSTER INTL INC	COM		25278P10	17	2000	X		5
DIAMONDCLUSTER INTL INC	COM		25278P10	760	87412	X		6
DIAMONDCLUSTER INTL INC	COM		25278P10	1	126	X		7
DIAMONDCLUSTER INTL INC	COM		25278P10	33	3843	X	X	6
DICKS SPORTING GOODS INC	COM		25339310	570	17270	X		5
DICKS SPORTING GOODS INC	COM		25339310	13	400	X	X	6
DIEBOLD INC	COM		25365110	632	12116	X		13
DIEBOLD INC	COM		25365110	5	100	X	X	7
DIEBOLD INC	COM		25365110	850	16069	X		6
DIEBOLD INC	COM		25365110	3709	70156	X		3
DIEBOLD INC	COM		25365110	3932	74516	X		5
DIEBOLD INC	COM		25365110	61	1150	X	X	6
DIGENE CORP	COM		25375210	504	13809	X		5
DIGENE CORP	COM		25375210	90	2465	X		6
DIGIGRAD CORP	COM		25382710	398	40000	X		3
DIGITAL INSIGHT CORP	COM		25385P10	1	60	X		5
DIGITAL INSIGHT CORP	COM		25385P10	55	2683	X	X	6
DIGITAL INSIGHT CORP	COM		25385P10	392	19056	X		6
DIGITAL RIV INC	COM		25388B10	6507	198800	X		3
DIGITAL RIV INC	COM		25388B10	1519	46468	X		5
DIGITAL RIV INC	COM		25388B10	741	22722	X		6
DIGITAL RIV INC	COM		25388B10	1	22	X		7
DIGITAL RIV INC	COM		25388B10	29	878	X	X	6
DIGITAS INC	COM		25388K10	4768	432256	X		3

DIGITAS INC	COM	25388K10	1	100	X		5
DIGITAS INC	COM	25388K10	2	169	X	X	6
DIGITAS INC	COM	25388K10	349	31654	X		6
DIME CMNTY BANCSHARES	COM	25392210	5583	319400	X		3
DIME CMNTY BANCSHARES	COM	25392210	648	37050	X		6
DIME CMNTY BANCSHARES	COM	25392210	76	4373	X		5
DILLARDS INC	CL A	25406710	696	31220	X		3
DILLARDS INC	CL A	25406710	58	2605	X	X	6
DILLARDS INC	CL A	25406710	3056	137057	X		6
DILLARDS INC	CL A	25406710	101	4535	X		5
DIME BANCORP INC NEW	*W EXP 99/99/99	25429Q11	0	1200	X		3
DIME BANCORP INC NEW	*W EXP 99/99/99	25429Q11	1	7195	X		5
DIME BANCORP INC NEW	*W EXP 99/99/99	25429Q11	0	300	X	X	6
DIME BANCORP INC NEW	*W EXP 99/99/99	25429Q11	0	2500	X		6
DIMON INC	COM	25439410	2	400	X		5
DIMON INC	COM	25439410	87	15237	X	X	6
DIMON INC	COM	25439410	115	20100	X		6
DIONEX CORP	COM	25454610	5210	94431	X		3
DIONEX CORP	COM	25454610	278	5130	X		5
DIONEX CORP	COM	25454610	342	6194	X		6
DIONEX CORP	COM	25454610	2	42	X	X	7
DIRECTV GROUP INC	COM	25459L10	0	24	X		1
DIRECTV GROUP INC	COM	25459L10	777	45443	X	X	6
DIRECTV GROUP INC	COM	25459L10	3040	177779	X		6
DIRECTV GROUP INC	COM	25459L10	1415	82444	X		5
DIRECTV GROUP INC	COM	25459L10	825	47032	X		13
DIRECTV GROUP INC	COM	25459L10	145	6836	X		3
DISCOVERY PARTNERS INTL INC	COM	25467510	434	85000	X		5
DISNEY WALT CO	COM DISNEY	25468710	399	15650	X	X	1
DISNEY WALT CO	COM DISNEY	25468710	79117	3122639	X		3
DISNEY WALT CO	COM DISNEY	25468710	4	165	X		4
DISNEY WALT CO	COM DISNEY	25468710	53606	2103040	X	X	6
DISNEY WALT CO	COM DISNEY	25468710	18	690	X	X	7
DISNEY WALT CO	COM DISNEY	25468710	190	7436	X		7
DISNEY WALT CO	COM DISNEY	25468710	69072	2709751	X		6
DISNEY WALT CO	COM DISNEY	25468710	62643	2469980	X		5
DISNEY WALT CO	COM DISNEY	25468710	8	300	X	X	4
DISNEY WALT CO	COM DISNEY	25468710	1961	77582	X		13
DISNEY WALT CO	COM DISNEY	25468710	469	18400	X		1
DISNEY WALT CO	NOTE 2.125% 4/	254687AU	7	7000	X		5
DISNEY WALT CO	NOTE 2.125% 4/	254687AU	3	3000	X		6
DISTRIBUTED ENERGY SYS CORP	COM	25475V10	37	13900	X		5
DISTRIBUTED ENERGY SYS CORP	COM	25475V10	3	1000	X	X	6
DITECH COMMUNICATIONS CORP	COM	25500M10	1968	84300	X		3
DITECH COMMUNICATIONS CORP	COM	25500M10	307	13155	X		6
DITECH COMMUNICATIONS CORP	COM	25500M10	63	2731	X		5
DIXIE GROUP INC	CL A	25551910	3119	263400	X		3
DIXIE GROUP INC	SDCV 7.000% 5/	255519AA	14	16000	X		6
DR REDDYS LABS LTD	ADR	25613520	869	50000	X		3
DR REDDYS LABS LTD	ADR	25613520	29	1745	X		5
DOLLAR GEN CORP	COM	25666910	22	1100	X		1
DOLLAR GEN CORP	COM	25666910	7041	358912	X		3
DOLLAR GEN CORP	COM	25666910	639	32869	X		5
DOLLAR GEN CORP	COM	25666910	1674	85599	X	X	6
DOLLAR GEN CORP	COM	25666910	20	1000	X		7
DOLLAR GEN CORP	COM	25666910	6937	354643	X		6
DOLLAR THRIFTY AUTOMOTIVE GP	COM	25674310	5125	186779	X		3
DOLLAR THRIFTY AUTOMOTIVE GP	COM	25674310	151	5500	X		6
DOLLAR TREE STORES INC	COM	25674710	348	12976	X		13
DOLLAR TREE STORES INC	COM	25674710	3309	120644	X		3
DOLLAR TREE STORES INC	COM	25674710	4833	179528	X		5
DOLLAR TREE STORES INC	COM	25674710	94	3440	X	X	6

DOLLAR TREE STORES INC	COM		25674710	1940	70715	X		6
DOMINION HOMES INC	COM		25738610	3717	160900	X		11
DOMINION HOMES INC	COM		25738610	5453	236072	X		3
DOMINION HOMES INC	COM		25738610	8	343	X		6
DOMINION RES INC VA NEW	COM		25746U10	334	5300	X	X	1
DOMINION RES INC VA NEW	COM		25746U10	138	2185	X		7
DOMINION RES INC VA NEW	COM		25746U10	19	308	X	X	7
DOMINION RES INC VA NEW	COM		25746U10	17884	283514	X		6
DOMINION RES INC VA NEW	COM		25746U10	15924	252438	X	X	6
DOMINION RES INC VA NEW	COM		25746U10	170	2700	X		1
DOMINION RES INC VA NEW	COM		25746U10	75	1200	X		13
DOMINION RES INC VA NEW	COM		25746U10	15135	239885	X		3
DOMINION RES INC VA NEW	COM		25746U10	5626	90134	X		5
DOMINION RES INC VA NEW	COM		25746U10	39	625	X	X	4
DOMINION RES INC VA NEW	NOTE	2.125%12/	25746UAP	2525	2500000	X		3
DONALDSON INC	COM		25765110	4363	148895	X		3
DONALDSON INC	COM		25765110	48	1625	X	X	6
DONALDSON INC	COM		25765110	10	336	X	X	7
DONALDSON INC	COM		25765110	189	6452	X		6
DONALDSON INC	COM		25765110	1426	48705	X		5
DONNELLEY R R & SONS CO	COM		25786710	5	160	X		11
DONNELLEY R R & SONS CO	COM		25786710	7535	228210	X		3
DONNELLEY R R & SONS CO	COM		25786710	882	26994	X		5
DONNELLEY R R & SONS CO	COM		25786710	2337	70769	X	X	6
DONNELLEY R R & SONS CO	COM		25786710	4	109	X	X	7
DONNELLEY R R & SONS CO	COM		25786710	6340	192018	X		6
DORAL FINL CORP	COM		25811P10	817	17788	X		3
DORAL FINL CORP	COM		25811P10	1164	33732	X		5
DORAL FINL CORP	COM		25811P10	419	12137	X	X	6
DORAL FINL CORP	COM		25811P10	1347	39032	X		6
DOT HILL SYS CORP	COM		25848T10	158	14136	X		5
DOV PHARMACEUTICAL INC	COM		25985810	9656	691687	X		3
DOV PHARMACEUTICAL INC	COM		25985810	596	42700	X		6
DOVER CORP	COM		26000310	21	500	X	X	1
DOVER CORP	COM		26000310	587	13997	X		5
DOVER CORP	COM		26000310	32219	765290	X		6
DOVER CORP	COM		26000310	52	1230	X		7
DOVER CORP	COM		26000310	15036	357147	X	X	6
DOVER CORP	COM		26000310	13428	318835	X		3
DOVER CORP	COM		26000310	608	14450	X		1
DOVER CORP	COM		26000310	74	1775	X		13
DOW CHEM CO	COM		26054310	1042	25600	X	X	1
DOW CHEM CO	COM		26054310	33041	808244	X		3
DOW CHEM CO	COM		26054310	13904	345697	X		5
DOW CHEM CO	COM		26054310	23943	588283	X		6
DOW CHEM CO	COM		26054310	39	960	X		7
DOW CHEM CO	COM		26054310	4	93	X	X	7
DOW CHEM CO	COM		26054310	33776	829865	X	X	6
DOW CHEM CO	COM		26054310	2	55	X		4
DOW CHEM CO	COM		26054310	451	11364	X		13
DOW CHEM CO	COM		26054310	24	600	X		1
DOW CHEM CO	COM		26054310	8	200	X		11
DOW JONES & CO INC	COM		26056110	9	200	X		11
DOW JONES & CO INC	COM		26056110	1	15	X		13
DOW JONES & CO INC	COM		26056110	1379	30573	X		3
DOW JONES & CO INC	COM		26056110	330	7384	X		5
DOW JONES & CO INC	COM		26056110	274	6075	X		6
DOW JONES & CO INC	COM		26056110	341	7551	X	X	6
DREW INDS INC	COM	NEW	26168L20	243	6009	X		5
DREYFUS CALIF MUN INCOME INC	COM		26188110	219	29177	X		5
DREYFUS STRATEGIC MUNS INC	COM		26193210	640	78550	X		5
DREYFUS STRATEGIC MUNS INC	COM		26193210	2	217	X		6

DREYFUS STRATEGIC MUNS INC	COM		26193210	100	12314	X	X	6
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT		26200S10	1262	276485	X		5
DREYFUS MUN INCOME INC	COM		26201R10	247	26900	X		5
DREYFUS MUN INCOME INC	COM		26201R10	18	2000	X	X	6
DREYFUS MUN INCOME INC	COM		26201R10	25	2684	X		6
DREYFUS STRATEGIC MUN BD FD	COM		26202F10	313	38387	X		5
DREYFUS STRATEGIC MUN BD FD	COM		26202F10	162	19931	X		6
DREYFUS STRATEGIC MUN BD FD	COM		26202F10	33	3994	X	X	6
DRUGSTORE COM INC	COM		26224110	3871	1115700	X		5
DRUGSTORE COM INC	COM		26224110	1	400	X		6
DU PONT E I DE NEMOURS & CO	COM		26353410	12207	274811	X	X	1
DU PONT E I DE NEMOURS & CO	COM		26353410	4460	100402	X		1
DU PONT E I DE NEMOURS & CO	COM		26353410	49	1100	X		11
DU PONT E I DE NEMOURS & CO	COM		26353410	18233	402529	X		3
DU PONT E I DE NEMOURS & CO	COM		26353410	2	50	X		4
DU PONT E I DE NEMOURS & CO	COM		26353410	88544	1993341	X	X	6
DU PONT E I DE NEMOURS & CO	COM		26353410	129	2893	X	X	7
DU PONT E I DE NEMOURS & CO	COM		26353410	2874	64710	X		7
DU PONT E I DE NEMOURS & CO	COM		26353410	58366	1313958	X		6
DU PONT E I DE NEMOURS & CO	COM		26353410	9853	223637	X		5
DU PONT E I DE NEMOURS & CO	COM		26353410	9	200	X	X	4
DU PONT E I DE NEMOURS & CO	COM		26353410	54	1228	X		13
DUANE READE INC	COM		26357810	199	12216	X		5
DUCKWALL-ALCO STORES INC NEW	COM		26414210	267	16015	X		5
DUFF & PHELPS UTIL CORP BD T	COM		26432K10	9	733	X		1
DUFF & PHELPS UTIL CORP BD T	COM		26432K10	172	13627	X		5
DUFF & PHELPS UTIL CORP BD T	COM		26432K10	163	12885	X	X	6
DUFF & PHELPS UTIL CORP BD T	COM		26432K10	47	3742	X		6
DUKE ENERGY CORP	COM		26439910	93	4600	X	X	1
DUKE ENERGY CORP	COM		26439910	22	1100	X		11
DUKE ENERGY CORP	COM		26439910	16	800	X	X	4
DUKE ENERGY CORP	COM		26439910	11378	563896	X		5
DUKE ENERGY CORP	COM		26439910	31589	1556853	X		6
DUKE ENERGY CORP	COM		26439910	43	2140	X	X	7
DUKE ENERGY CORP	COM		26439910	32530	1603254	X	X	6
DUKE ENERGY CORP	COM		26439910	10	499	X		4
DUKE ENERGY CORP	COM		26439910	20177	994407	X		3
DUKE ENERGY CORP	COM		26439910	8	400	X		1
DUKE REALTY CORP	COM NEW		26441150	29	900	X		11
DUKE REALTY CORP	COM NEW		26441150	1125	35367	X		6
DUKE REALTY CORP	COM NEW		26441150	841	26450	X	X	6
DUKE REALTY CORP	COM NEW		26441150	7	225	X		13
DUKE REALTY CORP	COM NEW		26441150	620	19464	X		5
DUN & BRADSTREET CORP DEL NE	COM		26483E10	22	400	X		1
DUN & BRADSTREET CORP DEL NE	COM		26483E10	15976	296350	X		11
DUN & BRADSTREET CORP DEL NE	COM		26483E10	9	170	X		4
DUN & BRADSTREET CORP DEL NE	COM		26483E10	2759	51184	X	X	6
DUN & BRADSTREET CORP DEL NE	COM		26483E10	2	30	X	X	7
DUN & BRADSTREET CORP DEL NE	COM		26483E10	16	290	X		7
DUN & BRADSTREET CORP DEL NE	COM		26483E10	3508	65080	X		6
DUN & BRADSTREET CORP DEL NE	COM		26483E10	902	16738	X		5
DUN & BRADSTREET CORP DEL NE	COM		26483E10	11222	206757	X		3
DUPONT PHOTOMASKS INC	NOTE	7/	26613XAC	9875	10000000	X		6
DUQUESNE LT HLDGS INC	COM		26623310	1422	73654	X		3
DUQUESNE LT HLDGS INC	COM		26623310	96	4977	X		6
DUQUESNE LT HLDGS INC	COM		26623310	357	18468	X	X	6
DUQUESNE LT HLDGS INC	COM		26623310	1569	82168	X		5
DURBAN ROODEPOORT DEEP LTD	SPONSORED ADR		26659730	2625	1033602	X		3
DURBAN ROODEPOORT DEEP LTD	SPONSORED ADR		26659730	16	6532	X		5
DUSA PHARMACEUTICALS INC	COM		26689810	2308	242957	X		3
DYAX CORP	COM		26746E10	1691	143890	X		3
DYAX CORP	COM		26746E10	30	2587	X		6

DYCOM INDS INC	COM	26747510	6921	247189	X		3
DYCOM INDS INC	COM	26747510	117	4180	X		5
DYCOM INDS INC	COM	26747510	153	5470	X		6
DYNEGY INC NEW	CL A	26816Q10	603	141665	X		3
DYNEGY INC NEW	CL A	26816Q10	1812	425434	X		5
DYNEGY INC NEW	CL A	26816Q10	14	3291	X	X	6
DYNEGY INC NEW	CL A	26816Q10	1125	264070	X		6
ECI TELECOM LTD	ORD	26825810	1025	150000	X		3
ECI TELECOM LTD	ORD	26825810	2	240	X		5
EFJ INC	COM	26843B10	2	200	X		13
EFJ INC	COM	26843B10	199	22177	X		5
EGL INC	COM	26848410	387	14545	X		5
E-LOAN INC	COM	26861P10	937	347000	X		6
E M C CORP MASS	COM	26864810	306	26800	X	X	1
E M C CORP MASS	COM	26864810	1218	109368	X		13
E M C CORP MASS	COM	26864810	4	353	X		4
E M C CORP MASS	COM	26864810	22733	1994098	X	X	6
E M C CORP MASS	COM	26864810	7	598	X	X	7
E M C CORP MASS	COM	26864810	149	13060	X		7
E M C CORP MASS	COM	26864810	35473	3111680	X		6
E M C CORP MASS	COM	26864810	8517	753063	X		5
E M C CORP MASS	COM	26864810	74275	6505203	X		3
E M C CORP MASS	COM	26864810	18	1600	X		11
E M C CORP MASS	COM	26864810	19	1700	X		1
ENSCO INTL INC	COM	26874Q10	391	13430	X		13
ENSCO INTL INC	COM	26874Q10	10634	365400	X		5
ENSCO INTL INC	COM	26874Q10	478	16434	X		6
ENSCO INTL INC	COM	26874Q10	5	172	X	X	6
ENSCO INTL INC	COM	26874Q10	4277	146993	X		3
ENI S P A	SPONSORED ADR	26874R10	8696	86000	X		3
ENI S P A	SPONSORED ADR	26874R10	13	125	X		7
ENI S P A	SPONSORED ADR	26874R10	10	97	X	X	4
ENI S P A	SPONSORED ADR	26874R10	304	3032	X	X	6
ENI S P A	SPONSORED ADR	26874R10	1189	11849	X		6
ENI S P A	SPONSORED ADR	26874R10	7	69	X	X	7
ENI S P A	SPONSORED ADR	26874R10	705	7036	X		5
EOG RES INC	COM	26875P10	10456	175120	X		11
EOG RES INC	COM	26875P10	25	421	X		7
EOG RES INC	COM	26875P10	6	97	X	X	7
EOG RES INC	COM	26875P10	33223	554463	X		3
EOG RES INC	COM	26875P10	4942	82691	X		5
EOG RES INC	COM	26875P10	2343	39241	X	X	6
EOG RES INC	COM	26875P10	6353	106393	X		6
EOG RES INC	COM	26875P10	19	322	X		4
E ON AG	SPONSORED ADR	26878010	8269	113000	X		3
E ON AG	SPONSORED ADR	26878010	312	4304	X		5
E ON AG	SPONSORED ADR	26878010	224	3093	X	X	6
E ON AG	SPONSORED ADR	26878010	1300	17938	X		6
E ON AG	SPONSORED ADR	26878010	15	202	X		7
EP MEDSYSTEMS INC	COM	26881P10	623	208950	X		5
EPIQ SYS INC	COM	26882D10	161	11091	X		5
ESS TECHNOLOGY INC	COM	26915110	667	63851	X		5
ESS TECHNOLOGY INC	COM	26915110	45	4209	X		6
ESS TECHNOLOGY INC	COM	26915110	3	305	X	X	6
E TRADE FINANCIAL CORP	COM	26924610	3	293	X		13
E TRADE FINANCIAL CORP	COM	26924610	28	2540	X	X	6
E TRADE FINANCIAL CORP	COM	26924610	242	21672	X		6
E TRADE FINANCIAL CORP	COM	26924610	1813	163244	X		5
E TRADE FINANCIAL CORP	COM	26924610	1537	137809	X		3
EAGLE MATERIALS INC	COM	26969P10	25478	358746	X		3
EAGLE MATERIALS INC	COM	26969P10	933	13148	X		5
EAGLE MATERIALS INC	COM	26969P10	139	1963	X		6

EAGLE MATERIALS INC	COM	26969P10	2	27	X	X	6
EAGLE MATERIALS INC	CL B	26969P20	13	193	X		3
EAGLE MATERIALS INC	CL B	26969P20	22	318	X		5
EAGLE MATERIALS INC	CL B	26969P20	7	99	X	X	6
EAGLE MATERIALS INC	CL B	26969P20	179	2590	X		6
EARTHLINK INC	COM	27032110	4	400	X		3
EARTHLINK INC	COM	27032110	255	24985	X		5
EARTHLINK INC	COM	27032110	0	35	X	X	6
EARTHLINK INC	COM	27032110	55	5318	X		6
EAST WEST BANCORP INC	COM	27579R10	12104	391968	X		3
EAST WEST BANCORP INC	COM	27579R10	2	76	X		7
EAST WEST BANCORP INC	COM	27579R10	2316	75442	X		6
EAST WEST BANCORP INC	COM	27579R10	26	844	X		5
EAST WEST BANCORP INC	COM	27579R10	88	2880	X	X	6
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	27621710	241	10315	X		5
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	27621710	58	2500	X	X	6
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	27621710	23	1000	X		6
EASTERN CO	COM	27631710	762	45600	X		5
EASTERN CO	COM	27631710	28	1687	X	X	6
EASTGROUP PPTY INC	COM	27727610	275	8370	X		5
EASTGROUP PPTY INC	COM	27727610	33	973	X	X	6
EASTGROUP PPTY INC	COM	27727610	98	2911	X		6
EASTMAN CHEM CO	COM	27743210	64	1400	X		13
EASTMAN CHEM CO	COM	27743210	10396	224823	X		3
EASTMAN CHEM CO	COM	27743210	945	20445	X	X	6
EASTMAN CHEM CO	COM	27743210	5880	127192	X		6
EASTMAN CHEM CO	COM	27743210	1023	22395	X		5
EASTMAN KODAK CO	COM	27746110	162	6000	X	X	1
EASTMAN KODAK CO	COM	27746110	1614	59812	X		6
EASTMAN KODAK CO	COM	27746110	710	26965	X		13
EASTMAN KODAK CO	COM	27746110	3095	114442	X		3
EASTMAN KODAK CO	COM	27746110	5276	196516	X		5
EASTMAN KODAK CO	COM	27746110	2976	110308	X	X	6
EATON CORP	COM	27805810	19	300	X	X	1
EATON CORP	COM	27805810	16025	247528	X		6
EATON CORP	COM	27805810	3148	48622	X	X	6
EATON CORP	COM	27805810	15299	236316	X		3
EATON CORP	COM	27805810	13843	213880	X		5
EATON VANCE CORP	COM NON VTG	27826510	4	100	X	X	1
EATON VANCE CORP	COM NON VTG	27826510	5	130	X		1
EATON VANCE CORP	COM NON VTG	27826510	888	23026	X		5
EATON VANCE CORP	COM NON VTG	27826510	1494	39096	X		6
EATON VANCE CORP	COM NON VTG	27826510	6	170	X		7
EATON VANCE CORP	COM NON VTG	27826510	13	342	X	X	7
EATON VANCE CORP	COM NON VTG	27826510	178	4662	X	X	6
EATON VANCE CORP	COM NON VTG	27826510	2499	65410	X		3
EATON VANCE SR INCOME TR	SH BEN INT	27826S10	9	946	X		13
EATON VANCE SR INCOME TR	SH BEN INT	27826S10	1589	168149	X		5
EATON VANCE SR INCOME TR	SH BEN INT	27826S10	58	6100	X		6
EATON VANCE INS MUN BD FD	COM	27827X10	235	18280	X		5
EATON VANCE INS MUN BD FD	COM	27827X10	68	5365	X	X	6
EATON VANCE INS MUN BD FD	COM	27827X10	217	17000	X		7
EATON VANCE INS MUN BD FD	COM	27827X10	82	6446	X		6
EATON VANCE TAX ADVT DIV INC	COM	27828G10	74	4022	X		13
EATON VANCE TAX ADVT DIV INC	COM	27828G10	3370	182662	X		5
EATON VANCE TAX ADVT DIV INC	COM	27828G10	98	5300	X		6
EATON VANCE TAX ADVT DIV INC	COM	27828G10	121	6550	X	X	6
EATON VANCE LTD DUR INCOME F	COM	27828H10	1022	56393	X		5
EATON VANCE LTD DUR INCOME F	COM	27828H10	237	13106	X		6
EATON VANCE SR FLTNG RTE TR	COM	27828Q10	378	19016	X		13
EATON VANCE SR FLTNG RTE TR	COM	27828Q10	5449	273800	X		5
EATON VANCE SR FLTNG RTE TR	COM	27828Q10	10	500	X		6

EATON VANCE TX ADV GLBL DIV	COM		27828S10	510	30295	X		5
EATON VANCE TX ADV GLBL DIV	COM		27828S10	50	3000	X		6
EBAY INC	COM		27864210	133119	1473627	X		3
EBAY INC	COM		27864210	1768	19227	X	X	6
EBAY INC	COM		27864210	6	65	X	X	7
EBAY INC	COM		27864210	62	672	X		7
EBAY INC	COM		27864210	23881	259714	X		6
EBAY INC	COM		27864210	19342	210731	X		5
EBAY INC	COM		27864210	6	65	X		4
ECHOSTAR COMMUNICATIONS NEW	CL A		27876210	539	18070	X		3
ECHOSTAR COMMUNICATIONS NEW	CL A		27876210	27	870	X	X	6
ECHOSTAR COMMUNICATIONS NEW	CL A		27876210	7227	235040	X		6
ECHOSTAR COMMUNICATIONS NEW	CL A		27876210	3407	110863	X		5
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750% 5/	278762AG	12859	12500000	X		20
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750% 5/	278762AG	39609	38502000	X		6
ECOLAB INC	COM		27886510	70	2200	X		11
ECOLAB INC	COM		27886510	5	160	X		13
ECOLAB INC	COM		27886510	4546	144202	X		3
ECOLAB INC	COM		27886510	2559	80727	X	X	6
ECOLAB INC	COM		27886510	7090	223657	X		6
ECOLAB INC	COM		27886510	5224	165116	X		5
ECOLLEGE COM	COM		27887E10	1014	63400	X		3
ECOLLEGE COM	COM		27887E10	40	2485	X		6
EDGE PETE CORP DEL	COM		27986210	3350	197087	X		3
EDGE PETE CORP DEL	COM		27986210	3	200	X		5
EDGE PETE CORP DEL	COM		27986210	17	1000	X	X	6
EDGE PETE CORP DEL	COM		27986210	91	5332	X		6
EDISON INTL	COM		28102010	26	1000	X		13
EDISON INTL	COM		28102010	5731	224143	X		6
EDISON INTL	COM		28102010	896	35022	X	X	6
EDISON INTL	COM		28102010	11091	433778	X		3
EDISON INTL	COM		28102010	3196	124973	X		5
EDO CORP	COM		28134710	521	21601	X		5
EDO CORP	COM		28134710	161	6665	X	X	6
EDO CORP	COM		28134710	928	38467	X		6
EDUCATION MGMT CORP	COM		28139T10	20872	635184	X		3
EDUCATION MGMT CORP	COM		28139T10	2744	83515	X		6
EDUCATION MGMT CORP	COM		28139T10	145	4428	X		5
EDUCATION MGMT CORP	COM		28139T10	32	975	X	X	6
EDWARDS AG INC	COM		28176010	159	4704	X		13
EDWARDS AG INC	COM		28176010	2631	77306	X		3
EDWARDS AG INC	COM		28176010	579	17032	X		5
EDWARDS AG INC	COM		28176010	674	19800	X		6
EDWARDS LIFESCIENCES CORP	COM		28176E10	3	100	X	X	1
EDWARDS LIFESCIENCES CORP	COM		28176E10	209	5994	X	X	6
EDWARDS LIFESCIENCES CORP	COM		28176E10	1188	34092	X		6
EDWARDS LIFESCIENCES CORP	COM		28176E10	112	3284	X		5
EDWARDS LIFESCIENCES CORP	COM		28176E10	7	200	X		13
EDWARDS LIFESCIENCES CORP	COM		28176E10	18418	528485	X		3
EFUNDS CORP	COM		28224R10	10034	569600	X		3
EFUNDS CORP	COM		28224R10	114	6531	X	X	6
EFUNDS CORP	COM		28224R10	2	124	X		7
EFUNDS CORP	COM		28224R10	1405	80272	X		6
EFUNDS CORP	COM		28224R10	24	1393	X		5
1838 BD-DEB TRADING FD	COM		28252010	3779	213777	X		5
EL PASO CORP	COM		28336L10	1888	239625	X		3
EL PASO CORP	COM		28336L10	113	14354	X	X	6
EL PASO CORP	COM		28336L10	368	46683	X		6
EL PASO CORP	COM		28336L10	4	500	X	X	7
EL PASO CORP	COM		28336L10	3970	501562	X		5
EL PASO CORP	DBCV	2/	28336LAC	7333	15941000	X		6
EL PASO ELEC CO	COM NEW		28367785	11883	769600	X		3

EL PASO ELEC CO	COM NEW	28367785	0	5	X		5
EL PASO ELEC CO	COM NEW	28367785	695	45011	X		6
EL PASO ELEC CO	COM NEW	28367785	109	7059	X	X	6
EL PASO ENERGY CAP TR I	PFD CV TR SECS	28367820	1081	38675	X		5
EL PASO ENERGY CAP TR I	PFD CV TR SECS	28367820	25	900	X	X	6
ELAN PLC	ADR	28413120	19	743	X		13
ELAN PLC	ADR	28413120	2066	83500	X		6
ELAN PLC	ADR	28413120	1567	63346	X		3
ELAN PLC	ADR	28413120	2434	98202	X		5
ELAN PLC	ADR	28413120	283	11454	X	X	6
ELECTRO RENT CORP	COM	28521810	40	3810	X	X	6
ELECTRO RENT CORP	COM	28521810	227	21710	X		6
ELECTRO SCIENTIFIC INDS	COM	28522910	5	169	X		13
ELECTRO SCIENTIFIC INDS	COM	28522910	610	21104	X		5
ELECTRONIC ARTS INC	COM	28551210	185	3400	X	X	1
ELECTRONIC ARTS INC	COM	28551210	4	77	X	X	7
ELECTRONIC ARTS INC	COM	28551210	45	818	X		7
ELECTRONIC ARTS INC	COM	28551210	15447	283180	X		6
ELECTRONIC ARTS INC	COM	28551210	56744	1070084	X		3
ELECTRONIC ARTS INC	COM	28551210	3	46	X		4
ELECTRONIC ARTS INC	COM	28551210	810	14841	X	X	6
ELECTRONIC ARTS INC	COM	28551210	4714	87098	X		5
ELECTRONIC DATA SYS NEW	COM	28566110	1	40	X		1
ELECTRONIC DATA SYS NEW	COM	28566110	2367	123597	X		6
ELECTRONIC DATA SYS NEW	COM	28566110	1142	60533	X		13
ELECTRONIC DATA SYS NEW	COM	28566110	3468	181073	X		3
ELECTRONIC DATA SYS NEW	COM	28566110	968	50556	X	X	6
ELECTRONIC DATA SYS NEW	COM	28566110	1686	88322	X		5
ELECTRONICS BOUTIQUE HLDGS C	COM	28604510	314	11971	X		5
ELECTRONICS BOUTIQUE HLDGS C	COM	28604510	3	130	X	X	6
ELECTRONICS BOUTIQUE HLDGS C	COM	28604510	250	9500	X		6
ELECTRONICS FOR IMAGING INC	COM	28608210	1	42	X		13
ELECTRONICS FOR IMAGING INC	COM	28608210	2068	73181	X		3
ELECTRONICS FOR IMAGING INC	COM	28608210	293	10367	X		6
ELECTRONICS FOR IMAGING INC	COM	28608210	5	161	X	X	7
ELECTRONICS FOR IMAGING INC	COM	28608210	420	14922	X		5
ELIZABETH ARDEN INC	COM	28660G10	620	29918	X		5
ELIZABETH ARDEN INC	COM	28660G10	4	210	X	X	6
ELKCORP	COM	28745610	425	17750	X		6
ELLSWORTH CONV GROWTH & INCO	COM	28907410	2613	340063	X		5
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M10	5508	192682	X		3
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M10	11	400	X	X	6
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M10	20	700	X		6
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M10	25	850	X		5
EMERGING MKTS TELECOMNC FD N	COM	29089010	2	317	X		3
EMERGING MKTS TELECOMNC FD N	COM	29089010	107	13996	X		5
EMERGING MKTS TELECOMNC FD N	COM	29089010	353	45986	X		9
EMERSON ELEC CO	COM	29101110	79	1250	X	X	1
EMERSON ELEC CO	COM	29101110	38250	601891	X	X	6
EMERSON ELEC CO	COM	29101110	4	67	X		7
EMERSON ELEC CO	COM	29101110	18	278	X	X	7
EMERSON ELEC CO	COM	29101110	30016	472321	X		6
EMERSON ELEC CO	COM	29101110	5507	87533	X		5
EMERSON ELEC CO	COM	29101110	57	900	X		1
EMERSON ELEC CO	COM	29101110	21	342	X		13
EMERSON ELEC CO	COM	29101110	10446	159207	X		3
EMERSON ELEC CO	COM	29101110	4	69	X		4
EMERSON ELEC CO	COM	29101110	1201	18895	X		11
EMMIS COMMUNICATIONS CORP	CL A	29152510	1172	55911	X		3
EMMIS COMMUNICATIONS CORP	CL A	29152510	92	4405	X	X	6
EMMIS COMMUNICATIONS CORP	CL A	29152510	600	28575	X		6
EMMIS COMMUNICATIONS CORP	CL A	29152510	32	1534	X		5

EMULEX CORP	COM NEW	29247520	412	34571	X		5
EMULEX CORP	COM NEW	29247520	40	2800	X	X	6
EMULEX CORP	COM NEW	29247520	602	42099	X		6
ENCANA CORP	COM	29250510	374	7900	X		3
ENCANA CORP	COM	29250510	5	118	X	X	4
ENCANA CORP	COM	29250510	1563	36210	X		6
ENCANA CORP	COM	29250510	292	6774	X	X	6
ENCANA CORP	COM	29250510	879	20385	X		5
ENCANA CORP	COM	29250510	19	436	X	X	7
ENCANA CORP	COM	29250510	7	152	X		7
ENBRIDGE ENERGY PARTNERS L P	COM	29250R10	2547	55000	X		21
ENBRIDGE ENERGY PARTNERS L P	COM	29250R10	203	4390	X	X	6
ENBRIDGE ENERGY PARTNERS L P	COM	29250R10	183	3957	X		6
ENBRIDGE ENERGY PARTNERS L P	COM	29250R10	435	9384	X		5
ENCYSIVE PHARMACEUTICALS INC	COM	29256X10	1466	172490	X		3
ENCYSIVE PHARMACEUTICALS INC	COM	29256X10	3	300	X	X	6
ENCYSIVE PHARMACEUTICALS INC	COM	29256X10	43	5017	X		6
ENDESA S A	SPONSORED ADR	29258N10	658	35057	X		13
ENDESA S A	SPONSORED ADR	29258N10	8	427	X	X	4
ENDESA S A	SPONSORED ADR	29258N10	99	5221	X	X	6
ENDESA S A	SPONSORED ADR	29258N10	798	42159	X		6
ENDESA S A	SPONSORED ADR	29258N10	6	302	X	X	7
ENDESA S A	SPONSORED ADR	29258N10	107	5647	X		5
ENDO PHARMACEUTICALS HLDGS I	COM	29264F20	734	31292	X		3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F20	421	18027	X		5
ENDO PHARMACEUTICALS HLDGS I	COM	29264F20	13	551	X	X	6
ENERGEN CORP	COM	29265N10	29	600	X		1
ENERGEN CORP	COM	29265N10	5279	110000	X		3
ENERGEN CORP	COM	29265N10	2694	56077	X		5
ENERGEN CORP	COM	29265N10	68	1417	X	X	6
ENERGEN CORP	COM	29265N10	70	1451	X		6
ENERGY EAST CORP	COM	29266M10	15	600	X		11
ENERGY EAST CORP	COM	29266M10	7	273	X	X	7
ENERGY EAST CORP	COM	29266M10	268	11143	X		5
ENERGY EAST CORP	COM	29266M10	740	30528	X	X	6
ENERGY EAST CORP	COM	29266M10	194	7981	X		6
ENERGY EAST CORP	COM	29266M10	3434	141625	X		3
ENERGIZER HLDGS INC	COM	29266R10	17504	388975	X		11
ENERGIZER HLDGS INC	COM	29266R10	315	7000	X	X	6
ENERGIZER HLDGS INC	COM	29266R10	643	14292	X		6
ENERGIZER HLDGS INC	COM	29266R10	3818	84933	X		5
ENERGIZER HLDGS INC	COM	29266R10	9	195	X		13
ENERGIZER HLDGS INC	COM	29266R10	5310	115589	X		3
ENDOLOGIX INC	COM	29266S10	56	11500	X		5
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R10	330	8432	X		5
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R10	484	12400	X		6
ENERPLUS RES FD	UNIT TR G NEW	29274D60	240	8397	X		5
ENERPLUS RES FD	UNIT TR G NEW	29274D60	80	2800	X	X	6
ENERPLUS RES FD	UNIT TR G NEW	29274D60	152	5350	X		6
ENGELHARD CORP	COM	29284510	1511	46754	X		3
ENGELHARD CORP	COM	29284510	1645	50898	X		6
ENGELHARD CORP	COM	29284510	292	9029	X	X	6
ENGELHARD CORP	COM	29284510	451	13971	X		5
ENGINEERED SUPPORT SYS INC	COM	29286610	2477	42336	X		5
ENGINEERED SUPPORT SYS INC	COM	29286610	12	200	X	X	6
ENGINEERED SUPPORT SYS INC	COM	29286610	15	250	X		6
ENERGYSOUTH INC	COM	29297010	1174	29449	X		5
ENPRO INDS INC	COM	29355X10	7	320	X		13
ENPRO INDS INC	COM	29355X10	125	5447	X		6
ENPRO INDS INC	COM	29355X10	4	180	X	X	6
ENPRO INDS INC	COM	29355X10	10723	466610	X		3
ENPRO INDS INC	COM	29355X10	62	2699	X		5

ENTERASYS NETWORKS INC	COM	29363710	1	300	X			13
ENTERASYS NETWORKS INC	COM	29363710	74	35320	X			5
ENTERASYS NETWORKS INC	COM	29363710	1	400	X	X		6
ENTERASYS NETWORKS INC	COM	29363710	3694	1750600	X			3
ENTERCOM COMMUNICATIONS CORP	CL A	29363910	1944	51778	X			3
ENTERCOM COMMUNICATIONS CORP	CL A	29363910	7	200	X			5
ENTERCOM COMMUNICATIONS CORP	CL A	29363910	49	1325	X	X		6
ENTERCOM COMMUNICATIONS CORP	CL A	29363910	803	21530	X			6
ENTERGY CORP NEW	COM	29364G10	47184	852653	X			3
ENTERGY CORP NEW	COM	29364G10	6516	116386	X			5
ENTERGY CORP NEW	COM	29364G10	951	16972	X	X		6
ENTERGY CORP NEW	COM	29364G10	3	62	X	X		7
ENTERGY CORP NEW	COM	29364G10	5	84	X			7
ENTERGY CORP NEW	COM	29364G10	8545	152570	X			6
ENTERGY CORP NEW	COM	29364G10	5	90	X			4
ENTERPRISE PRODS PARTNERS L	COM	29379210	573	26858	X			5
ENTERPRISE PRODS PARTNERS L	COM	29379210	2202	103617	X			6
ENTERPRISE PRODS PARTNERS L	COM	29379210	717	33733	X	X		6
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T10	3	70	X	X		1
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T10	262	7345	X			5
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T10	764	21375	X			6
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T10	4	105	X			7
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T10	93	2610	X	X		6
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T10	3	80	X			1
ENTERRA ENERGY TR	TR UNIT	29381P10	134	10300	X			5
ENTREMED INC	COM	29382F10	142	70828	X			3
ENTREMED INC	COM	29382F10	18	8810	X			5
ENTREMED INC	COM	29382F10	1	550	X			6
ENTRAVISION COMMUNICATIONS C	CL A	29382R10	42	5492	X	X		6
ENTRAVISION COMMUNICATIONS C	CL A	29382R10	293	38132	X			6
ENZON PHARMACEUTICALS INC	COM	29390410	819	64193	X			3
ENZON PHARMACEUTICALS INC	COM	29390410	11	902	X			5
ENZON PHARMACEUTICALS INC	COM	29390410	156	12196	X			6
ENZON PHARMACEUTICALS INC	COM	29390410	22	1760	X	X		6
ENZON PHARMACEUTICALS INC	NOTE 4.500% 7/	293904AB	11085	12000000	X			20
EON LABS INC	COM	29412E10	8	200	X			3
EON LABS INC	COM	29412E10	363	8880	X			6
EON LABS INC	COM	29412E10	2841	69764	X			5
EON LABS INC	COM	29412E10	77	1890	X	X		6
EPICOR SOFTWARE CORP	COM	29426L10	8	565	X			5
EPICOR SOFTWARE CORP	COM	29426L10	186	13229	X			6
EQUIFAX INC	COM	29442910	11	450	X			13
EQUIFAX INC	COM	29442910	361	14684	X			5
EQUIFAX INC	COM	29442910	2325	93951	X			6
EQUIFAX INC	COM	29442910	8	321	X	X		7
EQUIFAX INC	COM	29442910	2338	94470	X	X		6
EQUIFAX INC	COM	29442910	1267	51203	X			3
EQUINIX INC	COM NEW	29444U50	14535	426001	X			3
EQUINIX INC	COM NEW	29444U50	43	1271	X	X		6
EQUINIX INC	COM NEW	29444U50	1749	51519	X			6
EQUINIX INC	COM NEW	29444U50	3	74	X			7
EQUINIX INC	COM NEW	29444U50	333	9810	X			5
EQUITABLE RES INC	COM	29454910	6485	125420	X			3
EQUITABLE RES INC	COM	29454910	2490	48288	X			5
EQUITABLE RES INC	COM	29454910	3943	76247	X	X		6
EQUITABLE RES INC	COM	29454910	3858	74618	X			6
EQUITEX INC	COM PAR $0.02	29459230	181	200999	X			6
EQUITY INCOME FD	UT 1 EX SR-ATT	29470070	87	1084	X			5
EQUITY INCOME FD	UT 1 EX SR-ATT	29470070	191	2387	X			6
EQUITY INCOME FD	UT 1 EX SR-ATT	29470070	237	2964	X	X		6
EQUITY INNS INC	COM	29470310	18	1900	X			13
EQUITY INNS INC	COM	29470310	26	2820	X			5

EQUITY INNS INC	COM	29470310	58	6272	X		6
EQUITY INNS INC	COM	29470310	6	600	X	X	7
EQUITY OFFICE PROPERTIES TRU	COM	29474110	68	2500	X	X	1
EQUITY OFFICE PROPERTIES TRU	COM	29474110	14704	542830	X		3
EQUITY OFFICE PROPERTIES TRU	COM	29474110	5	200	X		4
EQUITY OFFICE PROPERTIES TRU	COM	29474110	1650	60679	X	X	6
EQUITY OFFICE PROPERTIES TRU	COM	29474110	7015	257919	X		6
EQUITY OFFICE PROPERTIES TRU	COM	29474110	3648	134755	X		5
EQUITY OFFICE PROPERTIES TRU	COM	29474110	30	1109	X		13
EQUITY ONE	COM	29475210	212	11715	X		5
EQUITY ONE	COM	29475210	3	155	X		6
EQUITY ONE	COM	29475210	57	3150	X	X	6
EQUITY RESIDENTIAL	SH BEN INT	29476L10	3114	104741	X		3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	3380	113699	X		6
EQUITY RESIDENTIAL	SH BEN INT	29476L10	2287	76933	X	X	6
EQUITY RESIDENTIAL	SH BEN INT	29476L10	522	17530	X		5
ERESEARCHTECHNOLOGY INC	COM	29481V10	238	8500	X		3
ERESEARCHTECHNOLOGY INC	COM	29481V10	903	32214	X		5
ERESEARCHTECHNOLOGY INC	COM	29481V10	204	7303	X		6
ERESEARCHTECHNOLOGY INC	COM	29481V10	1	47	X	X	6
ERICSSON L M TEL CO	ADR B SEK 10	29482160	252	8600	X		13
ERICSSON L M TEL CO	ADR B SEK 10	29482160	713	23855	X	X	6
ERICSSON L M TEL CO	ADR B SEK 10	29482160	22	739	X		7
ERICSSON L M TEL CO	ADR B SEK 10	29482160	1637	54742	X		6
ERICSSON L M TEL CO	ADR B SEK 10	29482160	5201	174040	X		5
ERICSSON L M TEL CO	ADR B SEK 10	29482160	1401	43000	X		3
ESCO TECHNOLOGIES INC	COM	29631510	3	50	X		5
ESCO TECHNOLOGIES INC	COM	29631510	265	4965	X		6
ESCO TECHNOLOGIES INC	COM	29631510	22	405	X	X	6
ESPEED INC	CL A	29664310	106	6082	X		5
ESPEED INC	CL A	29664310	81	4568	X	X	6
ESPEED INC	CL A	29664310	611	34590	X		6
ESSEX PPTY TR INC	COM	29717810	201	2940	X		6
ESTERLINE TECHNOLOGIES CORP	COM	29742510	40053	1356365	X		11
ESTERLINE TECHNOLOGIES CORP	COM	29742510	347	11755	X		5
ESTERLINE TECHNOLOGIES CORP	COM	29742510	12	400	X	X	6
ESTERLINE TECHNOLOGIES CORP	COM	29742510	17	585	X		6
ESTERLINE TECHNOLOGIES CORP	COM	29742510	3898	132000	X		3
ETABLISSEMENTS DELHAIZE FRER	SPONSORED ADR	29759W10	25	481	X		5
ETABLISSEMENTS DELHAIZE FRER	SPONSORED ADR	29759W10	85	1657	X	X	6
ETABLISSEMENTS DELHAIZE FRER	SPONSORED ADR	29759W10	22414	436927	X		6
ETHAN ALLEN INTERIORS INC	COM	29760210	5114	142400	X		3
ETHAN ALLEN INTERIORS INC	COM	29760210	13	353	X	X	6
ETHAN ALLEN INTERIORS INC	COM	29760210	1	33	X		6
ETHAN ALLEN INTERIORS INC	COM	29760210	643	17946	X		5
EURONET WORLDWIDE INC	COM	29873610	344	14753	X		5
EUROPE FD INC	COM	29874M10	2887	277600	X		9
EUROPEAN WT FD INC	COM	29879210	2	901	X		5
EUROPEAN WT FD INC	COM	29879210	1645	650200	X		9
EVERGREEN RES INC	COM NO PAR	29990030	113	2800	X		3
EVERGREEN RES INC	COM NO PAR	29990030	431	10675	X		6
EVERGREEN RES INC	COM NO PAR	29990030	283	7000	X	X	6
EVERGREEN RES INC	COM NO PAR	29990030	934	23131	X		5
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y10	4437	296662	X		5
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y10	1	62	X		6
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y10	87	5850	X	X	6
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y10	3130	179452	X		5
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y10	57	3266	X		7
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y10	4580	262600	X		9
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y10	32	1811	X		6
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y10	70	4002	X	X	6
EVOLVING SYS INC	COM	30049R10	54	11500	X		5

EXAR CORP	COM	30064510	11232	761650	X			3
EXAR CORP	COM	30064510	2159	147277	X			6
EXAR CORP	COM	30064510	2	152	X			7
EXAR CORP	COM	30064510	85	5781	X	X		6
EXCEL TECHNOLOGY INC	COM	30067T10	109	3282	X			5
EXCEL TECHNOLOGY INC	COM	30067T10	303	9125	X			6
EXELON CORP	COM	30161N10	96	2884	X	X		1
EXELON CORP	COM	30161N10	3705	111287	X	X		6
EXELON CORP	COM	30161N10	6	175	X			7
EXELON CORP	COM	30161N10	4	132	X	X		7
EXELON CORP	COM	30161N10	11183	335920	X			6
EXELON CORP	COM	30161N10	13313	400878	X			5
EXELON CORP	COM	30161N10	30	907	X			13
EXELON CORP	COM	30161N10	6	188	X			4
EXELON CORP	COM	30161N10	58222	1756039	X			3
EXELIXIS INC	COM	30161Q10	550	54484	X			3
EXELIXIS INC	COM	30161Q10	243	25703	X			5
EXPEDITORS INTL WASH INC	COM	30213010	5368	109194	X			3
EXPEDITORS INTL WASH INC	COM	30213010	203	4100	X	X		6
EXPEDITORS INTL WASH INC	COM	30213010	6485	133180	X			5
EXPRESS SCRIPTS INC	COM	30218210	2308	29132	X			3
EXPRESS SCRIPTS INC	COM	30218210	1808	22859	X			5
EXPRESS SCRIPTS INC	COM	30218210	111	1396	X	X		6
EXPRESS SCRIPTS INC	COM	30218210	588	7416	X			6
EXPRESSJET HOLDINGS INC	CL A	30218U10	259	21341	X			5
EXPRESSJET HOLDINGS INC	CL A	30218U10	14	1186	X			6
EXPRESSJET HOLDINGS INC	NOTE 4.250% 8/	30218UAB	4854	5000000	X			20
EXTREME NETWORKS INC	COM	30226D10	121	22012	X			5
EXTREME NETWORKS INC	COM	30226D10	3	500	X			6
EYETECH PHARMACEUTICALS INC	COM	30229710	3623	84403	X			3
EYETECH PHARMACEUTICALS INC	COM	30229710	28	658	X			5
EYETECH PHARMACEUTICALS INC	COM	30229710	21	500	X	X		6
EXXON MOBIL CORP	COM	30231G10	7478	168395	X	X		1
EXXON MOBIL CORP	COM	30231G10	74	1675	X			4
EXXON MOBIL CORP	COM	30231G10	719273	16196203	X	X		6
EXXON MOBIL CORP	COM	30231G10	665	14966	X			7
EXXON MOBIL CORP	COM	30231G10	171	3861	X	X		7
EXXON MOBIL CORP	COM	30231G10	627936	14139517	X			6
EXXON MOBIL CORP	COM	30231G10	66337	1491234	X			5
EXXON MOBIL CORP	COM	30231G10	53	1200	X	X		4
EXXON MOBIL CORP	COM	30231G10	6799	153089	X			1
EXXON MOBIL CORP	COM	30231G10	772	17374	X			11
EXXON MOBIL CORP	COM	30231G10	310168	7261133	X			3
EXXON MOBIL CORP	COM	30231G10	2225	49898	X			13
FEI CO	COM	30241L10	17	735	X			13
FEI CO	COM	30241L10	12	500	X			7
FEI CO	COM	30241L10	133	5565	X			6
FEI CO	COM	30241L10	203	8512	X			5
FLIR SYS INC	COM	30244510	5	100	X	X		1
FLIR SYS INC	COM	30244510	7	130	X			1
FLIR SYS INC	COM	30244510	416	7668	X			5
FLIR SYS INC	COM	30244510	9	160	X			7
FLIR SYS INC	COM	30244510	2300	41898	X			6
FLIR SYS INC	COM	30244510	260	4740	X	X		6
FLIR SYS INC	COM	30244510	1454	26483	X			3
FLIR SYS INC	NOTE 3.000% 6/	302445AB	10678	7500000	X			20
F M C CORP	COM NEW	30249130	22631	524965	X			3
F M C CORP	COM NEW	30249130	117	2724	X			6
F M C CORP	COM NEW	30249130	784	18185	X			5
FMC TECHNOLOGIES INC	COM	30249U10	1872	64983	X			3
FMC TECHNOLOGIES INC	COM	30249U10	5	171	X	X		6
FMC TECHNOLOGIES INC	COM	30249U10	19	665	X			5

FMC TECHNOLOGIES INC	COM	30249U10	402	13968	X		6
FPL GROUP INC	COM	30257110	456	7135	X	X	1
FPL GROUP INC	COM	30257110	113	1794	X		13
FPL GROUP INC	COM	30257110	13	200	X	X	4
FPL GROUP INC	COM	30257110	6297	98710	X		5
FPL GROUP INC	COM	30257110	194	3039	X		7
FPL GROUP INC	COM	30257110	71561	1119012	X		6
FPL GROUP INC	COM	30257110	42226	660303	X	X	6
FPL GROUP INC	COM	30257110	13	200	X		4
FPL GROUP INC	COM	30257110	7462	116488	X		3
FPL GROUP INC	COM	30257110	41	640	X		11
FPL GROUP INC	COM	30257110	521	8140	X		1
FX ENERGY INC	COM	30269510	27	3100	X		13
FX ENERGY INC	COM	30269510	305	34843	X		5
FTI CONSULTING INC	COM	30294110	36110	2188475	X		11
FTI CONSULTING INC	COM	30294110	75	4530	X		5
FTI CONSULTING INC	COM	30294110	49	2964	X	X	6
FTI CONSULTING INC	COM	30294110	5660	343000	X		3
FTI CONSULTING INC	COM	30294110	340	20577	X		6
FACTSET RESH SYS INC	COM	30307510	657	14017	X		5
FACTSET RESH SYS INC	COM	30307510	113	2385	X	X	6
FACTSET RESH SYS INC	COM	30307510	666	14080	X		6
FAIR ISAAC CORP	COM	30325010	2280	68300	X		20
FAIR ISAAC CORP	COM	30325010	16	470	X	X	7
FAIR ISAAC CORP	COM	30325010	1523	45622	X		6
FAIR ISAAC CORP	COM	30325010	303	9068	X	X	6
FAIR ISAAC CORP	COM	30325010	550	16554	X		5
FAIR ISAAC CORP	COM	30325010	2677	80210	X		3
FAIRCHILD SEMICONDUCTOR INTL	COM	30372610	6425	392512	X		3
FAIRCHILD SEMICONDUCTOR INTL	COM	30372610	441	27072	X		5
FAIRCHILD SEMICONDUCTOR INTL	COM	30372610	1454	88823	X		6
FAIRMONT HOTELS RESORTS INC	COM	30520410	1880	69735	X		5
FAIRMONT HOTELS RESORTS INC	COM	30520410	10	383	X	X	6
FAIRMONT HOTELS RESORTS INC	COM	30520410	28	1040	X		6
FALCON PRODS INC	COM	30607510	270	101433	X		5
FAMILY DLR STORES INC	COM	30700010	20	650	X	X	1
FAMILY DLR STORES INC	COM	30700010	13054	429118	X		3
FAMILY DLR STORES INC	COM	30700010	132	4362	X		5
FAMILY DLR STORES INC	COM	30700010	7054	231894	X		6
FAMILY DLR STORES INC	COM	30700010	6756	222077	X	X	6
FARGO ELECTRONICS INC	COM	30744P10	1679	151000	X		5
FARO TECHNOLOGIES INC	COM	31164210	2031	79131	X		5
FARO TECHNOLOGIES INC	COM	31164210	31	1190	X		6
FASTENAL CO	COM	31190010	4169	73360	X		3
FASTENAL CO	COM	31190010	2191	39283	X		5
FASTENAL CO	COM	31190010	91	1600	X	X	6
FASTENAL CO	COM	31190010	152	2670	X		6
FEDDERS CORP	COM NEW	31313550	153	35200	X		5
FEDDERS CORP	COM NEW	31313550	73	16864	X	X	6
FEDDERS CORP	COM NEW	31313550	9	2000	X		6
FEDERAL HOME LN MTG CORP	COM	31340030	3	45	X		11
FEDERAL HOME LN MTG CORP	COM	31340030	14	218	X		13
FEDERAL HOME LN MTG CORP	COM	31340030	40924	714320	X		3
FEDERAL HOME LN MTG CORP	COM	31340030	11	175	X	X	4
FEDERAL HOME LN MTG CORP	COM	31340030	11161	176320	X	X	6
FEDERAL HOME LN MTG CORP	COM	31340030	18	288	X		7
FEDERAL HOME LN MTG CORP	COM	31340030	26467	418123	X		6
FEDERAL HOME LN MTG CORP	COM	31340030	11622	184128	X		5
FEDERAL NATL MTG ASSN	COM	31358610	555	7775	X	X	1
FEDERAL NATL MTG ASSN	COM	31358610	1086	15215	X		1
FEDERAL NATL MTG ASSN	COM	31358610	153	2150	X		11
FEDERAL NATL MTG ASSN	COM	31358610	904	12915	X		13

FEDERAL NATL MTG ASSN	COM	31358610	14	200	X		4
FEDERAL NATL MTG ASSN	COM	31358610	245	3432	X		7
FEDERAL NATL MTG ASSN	COM	31358610	96909	1358027	X		6
FEDERAL NATL MTG ASSN	COM	31358610	66449	931174	X	X	6
FEDERAL NATL MTG ASSN	COM	31358610	27852	394847	X		5
FEDERAL NATL MTG ASSN	COM	31358610	100203	1400717	X		3
FEDERAL REALTY INVT TR	SH BEN INT NEW	31374720	479	11520	X		5
FEDERAL REALTY INVT TR	SH BEN INT NEW	31374720	67	1616	X	X	6
FEDERAL REALTY INVT TR	SH BEN INT NEW	31374720	437	10514	X		6
FEDERAL SIGNAL CORP	COM	31385510	866	46520	X		3
FEDERAL SIGNAL CORP	COM	31385510	1188	64960	X		5
FEDERAL SIGNAL CORP	COM	31385510	34	1843	X		6
FEDERAL SIGNAL CORP	COM	31385510	385	20666	X	X	6
FEDERATED DEPT STORES INC DE	COM	31410H10	143	2941	X		13
FEDERATED DEPT STORES INC DE	COM	31410H10	16887	366040	X		3
FEDERATED DEPT STORES INC DE	COM	31410H10	5468	111387	X		5
FEDERATED DEPT STORES INC DE	COM	31410H10	4807	97907	X		6
FEDERATED DEPT STORES INC DE	COM	31410H10	277	5635	X	X	6
FEDERATED INVS INC PA	CL B	31421110	1454	47911	X		3
FEDERATED INVS INC PA	CL B	31421110	2217	73083	X		6
FEDERATED INVS INC PA	CL B	31421110	104	3420	X	X	6
FEDERATED INVS INC PA	CL B	31421110	1146	38530	X		5
FEDEX CORP	COM	31428X10	824	10190	X		13
FEDEX CORP	COM	31428X10	34137	446616	X		3
FEDEX CORP	COM	31428X10	3471	42494	X	X	6
FEDEX CORP	COM	31428X10	16325	199840	X		6
FEDEX CORP	COM	31428X10	20518	251797	X		5
FELCOR LODGING TR INC	COM	31430F10	120	9905	X		5
FELCOR LODGING TR INC	COM	31430F10	49	4065	X	X	6
FELCOR LODGING TR INC	COM	31430F10	128	10546	X		6
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	31529310	265	12375	X		5
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	31529310	118	5500	X	X	6
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	31529310	4	200	X		6
FERRO CORP	COM	31540510	61510	2305490	X		11
FERRO CORP	COM	31540510	65	2505	X		13
FERRO CORP	COM	31540510	257	9631	X	X	6
FERRO CORP	COM	31540510	354	13280	X		6
FERRO CORP	COM	31540510	17	651	X		5
FERRO CORP	COM	31540510	2535	95000	X		3
F5 NETWORKS INC	COM	31561610	11892	446520	X		3
F5 NETWORKS INC	COM	31561610	2	86	X		7
F5 NETWORKS INC	COM	31561610	38	1450	X		5
F5 NETWORKS INC	COM	31561610	39	1475	X	X	6
F5 NETWORKS INC	COM	31561610	1501	56681	X		6
FIBERNET TELECOM GRP INC	COM NEW	31565330	2	1672	X		5
FIBERNET TELECOM GRP INC	COM NEW	31565330	4611	4191435	X		6
FIDELITY COMWLTH TR	NDQ CP IDX TRK	31591280	672	8224	X		5
FIDELITY NATL FINL INC	COM	31632610	17	463	X		11
FIDELITY NATL FINL INC	COM	31632610	13737	389428	X		3
FIDELITY NATL FINL INC	COM	31632610	604	16177	X	X	6
FIDELITY NATL FINL INC	COM	31632610	2128	56999	X		6
FIDELITY NATL FINL INC	COM	31632610	3052	81665	X		5
FIFTH THIRD BANCORP	COM	31677310	11316	210409	X		3
FIFTH THIRD BANCORP	COM	31677310	4077	75812	X	X	6
FIFTH THIRD BANCORP	COM	31677310	12	232	X	X	7
FIFTH THIRD BANCORP	COM	31677310	44	815	X		7
FIFTH THIRD BANCORP	COM	31677310	14675	272871	X		6
FIFTH THIRD BANCORP	COM	31677310	1606	30060	X		5
FIFTH THIRD BANCORP	COM	31677310	11	200	X	X	4
FIFTH THIRD BANCORP	COM	31677310	15	280	X		4
FILENET CORP	COM	31686910	4375	138566	X		3
FILENET CORP	COM	31686910	15	467	X		5

FILENET CORP	COM	31686910	118	3748	X		6
FINANCIAL FED CORP	COM	31749210	98	2792	X	X	6
FINANCIAL FED CORP	COM	31749210	695	19711	X		6
FINISAR	COM	31787A10	37	18600	X		5
FIRST AMERN CORP CALIF	COM	31852230	2227	86009	X		3
FIRST AMERN CORP CALIF	COM	31852230	249	9600	X	X	6
FIRST AMERN CORP CALIF	COM	31852230	40	1548	X		6
FIRST AMERN CORP CALIF	COM	31852230	194	7537	X		5
FIRST BANCORP N C	COM	31891010	688	21289	X		5
FIRST BANCORP N C	COM	31891010	133	3993	X	X	6
FIRST BANCORP N C	COM	31891010	2068	61869	X		6
FIRST CASH FINL SVCS INC	COM	31942D10	3086	145028	X		3
FIRST CASH FINL SVCS INC	COM	31942D10	84	3925	X		6
FIRST CASH FINL SVCS INC	COM	31942D10	609	28927	X		5
FIRST CHARTER CORP	COM	31943910	510	23908	X		5
FIRST CHARTER CORP	COM	31943910	6165	282945	X	X	6
FIRST CHARTER CORP	COM	31943910	2756	126501	X		6
FIRST CTZNS BANCSHARES INC N	CL A	31946M10	8552	70100	X		3
FIRST CTZNS BANCSHARES INC N	CL A	31946M10	12	100	X		5
FIRST CTZNS BANCSHARES INC N	CL A	31946M10	1498	12282	X		6
FIRST CTZNS BANCSHARES INC N	CL A	31946M10	37	300	X	X	6
FIRST CMNTY BANCSHARES INC N	COM	31983A10	814	24310	X	X	6
FIRST CMNTY BANCSHARES INC N	COM	31983A10	47	1398	X		6
FIRST DATA CORP	COM	31996310	43	975	X	X	1
FIRST DATA CORP	COM	31996310	5	120	X		4
FIRST DATA CORP	COM	31996310	23050	517739	X	X	6
FIRST DATA CORP	COM	31996310	4	83	X	X	7
FIRST DATA CORP	COM	31996310	182	4087	X		7
FIRST DATA CORP	COM	31996310	71852	1613928	X		6
FIRST DATA CORP	COM	31996310	42098	955010	X		5
FIRST DATA CORP	COM	31996310	42371	985686	X		3
FIRST DATA CORP	COM	31996310	746	16758	X		1
FIRST DATA CORP	COM	31996310	51	1138	X		11
FIRST DATA CORP	COM	31996310	1311	29959	X		13
FIRST FINL BANCORP OH	COM	32020910	25	1397	X		5
FIRST FINL BANCORP OH	COM	32020910	366	20648	X		6
FIRST FINL FD INC	COM	32022810	37	2082	X		5
FIRST FINL FD INC	COM	32022810	318	17893	X		6
FIRST FINL HLDGS INC	COM	32023910	27	950	X		5
FIRST FINL HLDGS INC	COM	32023910	283	9817	X	X	6
FIRST FINL HLDGS INC	COM	32023910	93	3236	X		6
FIRST HORIZON NATL CORP	COM	32051710	191	4200	X	X	1
FIRST HORIZON NATL CORP	COM	32051710	2114	46548	X		3
FIRST HORIZON NATL CORP	COM	32051710	3868	85064	X		6
FIRST HORIZON NATL CORP	COM	32051710	1525	33530	X	X	6
FIRST HORIZON NATL CORP	COM	32051710	6311	139818	X		5
FIRST HORIZON NATL CORP	COM	32051710	36	800	X		1
FIRST HORIZON PHARMACEUTICAL	COM	32051K10	4302	227625	X		3
FIRST HORIZON PHARMACEUTICAL	COM	32051K10	13	700	X		5
FIRST HORIZON PHARMACEUTICAL	COM	32051K10	128	6767	X		6
FIRST INDUSTRIAL REALTY TRUS	COM	32054K10	20	555	X		13
FIRST INDUSTRIAL REALTY TRUS	COM	32054K10	223	6059	X		6
FIRST INDUSTRIAL REALTY TRUS	COM	32054K10	54	1460	X	X	6
FIRST INDUSTRIAL REALTY TRUS	COM	32054K10	291	7887	X		5
FIRST INDUSTRIAL REALTY TRUS	COM	32054K10	6306	171000	X		3
FIRST LONG IS CORP	COM	32073410	349	7560	X		6
FIRST MIDWEST BANCORP DEL	COM	32086710	342	9711	X		5
FIRST MIDWEST BANCORP DEL	COM	32086710	95	2700	X		6
FIRST HEALTH GROUP CORP	COM	32096010	3828	245165	X		3
FIRST HEALTH GROUP CORP	COM	32096010	352	22576	X		5
FIRST HEALTH GROUP CORP	COM	32096010	304	19473	X		6
FIRST HEALTH GROUP CORP	COM	32096010	11	733	X	X	7

FIRST HEALTH GROUP CORP	COM	32096010	54	3477	X	X	6
FIRST NATL BANKSHRS FL INC N	COM	32110010	734	39315	X		5
FIRST NATL BANKSHRS FL INC N	COM	32110010	79	4170	X	X	6
FIRST REP BK SAN FRANCISCO	COM	33615810	3747	86983	X		3
FIRST REP BK SAN FRANCISCO	COM	33615810	101	2353	X		6
FIRST SHARES BANCORP GREENWO	COM	33640Q10	623	42969	X		5
FIRST SENTINEL BANCORP INC	COM	33640T10	197	10415	X		13
FIRST ST BANCORPORATION	COM	33645310	13313	431400	X		11
FIRST ST BANCORPORATION	COM	33645310	88	2846	X		5
FIRST ST BANCORPORATION	COM	33645310	5345	173986	X		3
FIRST TR FOUR CRNRS SR FLT R	COM SHS	33733Q10	491	23546	X		5
FIRST TR/FOUR CRNRS SR FLOAT	COM	33733U10	214	10660	X		5
FIRST UN REAL EST EQ&MTG INV	SH BEN INT	33740010	57	18243	X		5
FIRST UTD CORP	COM	33741H10	8	400	X		5
FIRST UTD CORP	COM	33741H10	641	32980	X		6
FISERV INC	COM	33773810	2	60	X		1
FISERV INC	COM	33773810	8871	228110	X		3
FISERV INC	COM	33773810	4109	106221	X		5
FISERV INC	COM	33773810	4914	126360	X		6
FISERV INC	COM	33773810	26	660	X		7
FISERV INC	COM	33773810	16	408	X	X	7
FISERV INC	COM	33773810	112	2869	X	X	6
FISERV INC	COM	33773810	5	124	X		4
FIRSTMERIT CORP	COM	33791510	12	450	X		11
FIRSTMERIT CORP	COM	33791510	391	14844	X	X	6
FIRSTMERIT CORP	COM	33791510	635	24131	X		5
FIRSTMERIT CORP	COM	33791510	2162	81992	X		3
FIRSTENERGY CORP	COM	33793210	30	813	X		13
FIRSTENERGY CORP	COM	33793210	915	24459	X	X	6
FIRSTENERGY CORP	COM	33793210	9	235	X		7
FIRSTENERGY CORP	COM	33793210	1392	37196	X		6
FIRSTENERGY CORP	COM	33793210	3016	80781	X		5
FIRSTENERGY CORP	COM	33793210	20904	541500	X		3
FISHER SCIENTIFIC INTL INC	COM NEW	33803220	94	1675	X		13
FISHER SCIENTIFIC INTL INC	COM NEW	33803220	6732	116990	X		3
FISHER SCIENTIFIC INTL INC	COM NEW	33803220	5155	90418	X		5
FISHER SCIENTIFIC INTL INC	COM NEW	33803220	117	2030	X	X	6
FISHER SCIENTIFIC INTL INC	COM NEW	33803220	1264	21888	X		6
FISHER SCIENTIFIC INTL INC	COM NEW	33803220	3	54	X		4
FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	33847810	1449	61191	X		5
FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	33847810	2	100	X		6
FLAHERTY & CRMRN CLYMRE T R	COM	33847910	227	10100	X		5
FLAHERTY & CRUMRINE PFD INC	COM	33848010	963	56515	X		5
FLAHERTY & CRUMRINE PFD INC	COM	33848010	69	4044	X		6
FLAHERTY & CRUMRINE PFD INC	COM	33848E10	250	19745	X		5
FLAHERTY & CRUMRINE PFD INC	COM	33848E10	6	500	X		6
FLEETWOOD ENTERPRISES INC	COM	33909910	13079	930908	X		5
FLOATING RATE INCM STRT FD I	COM	33973510	377	19420	X		13
FLOATING RATE INCM STRT FD I	COM	33973510	3093	159568	X		5
FLORIDA EAST COAST INDS	COM	34063210	700	18108	X		5
FLORIDA EAST COAST INDS	COM	34063210	90	2336	X	X	6
FLORIDA EAST COAST INDS	COM	34063210	1530	39586	X		6
FLORIDA PUB UTILS CO	COM	34113510	820	45314	X		5
FLORIDA PUB UTILS CO	COM	34113510	2493	137833	X		6
FLORIDA PUB UTILS CO	COM	34113510	44	2428	X	X	6
FLORIDA ROCK INDS INC	COM	34114010	2427	57548	X		3
FLORIDA ROCK INDS INC	COM	34114010	2922	69388	X		5
FLORIDA ROCK INDS INC	COM	34114010	1601	37965	X	X	6
FLORIDA ROCK INDS INC	COM	34114010	8224	195023	X		6
FLUOR CORP NEW	COM	34341210	1480	31038	X		3
FLUOR CORP NEW	COM	34341210	1575	33683	X		5
FLUOR CORP NEW	COM	34341210	259	5435	X	X	6

FLUOR CORP NEW	COM	34341210	312	6537	X		6
FLOWERS FOODS INC	COM	34349810	154	5893	X		5
FLOWERS FOODS INC	COM	34349810	1501	57406	X		6
FLOWERS FOODS INC	COM	34349810	192	7332	X	X	6
FLOWSERVE CORP	COM	34354P10	1308	52448	X		3
FLOWSERVE CORP	COM	34354P10	20	806	X		6
FLOWSERVE CORP	COM	34354P10	123	4938	X		5
FLOWSERVE CORP	COM	34354P10	112	4500	X	X	6
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	34441910	2751	60004	X		3
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	34441910	419	9137	X		5
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	34441910	11391	248500	X		6
FOOT LOCKER INC	COM	34484910	61518	2527443	X		11
FOOT LOCKER INC	COM	34484910	8114	333438	X		3
FOOT LOCKER INC	COM	34484910	174	7169	X	X	6
FOOT LOCKER INC	COM	34484910	1079	44319	X		6
FOOT LOCKER INC	COM	34484910	912	37472	X		5
FORD MTR CO DEL	COM PAR $0.01	34537086	44	2808	X	X	1
FORD MTR CO DEL	COM PAR $0.01	34537086	14	874	X		1
FORD MTR CO DEL	COM PAR $0.01	34537086	10	656	X		11
FORD MTR CO DEL	COM PAR $0.01	34537086	865	57585	X		13
FORD MTR CO DEL	COM PAR $0.01	34537086	7846	511622	X		5
FORD MTR CO DEL	COM PAR $0.01	34537086	7845	501289	X		6
FORD MTR CO DEL	COM PAR $0.01	34537086	8854	565721	X	X	6
FORD MTR CO DEL	COM PAR $0.01	34537086	11130	712405	X		3
FORD MTR CO CAP TR II	PFD TR CV6.5%	34539520	947	17755	X		13
FORD MTR CO CAP TR II	PFD TR CV6.5%	34539520	147	2687	X		6
FORD MTR CO CAP TR II	PFD TR CV6.5%	34539520	515	9400	X	X	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	34539520	13690	250000	X		20
FORD MTR CO CAP TR II	PFD TR CV6.5%	34539520	4284	78769	X		5
FORDING CDN COAL TR	TR UNIT	34542510	1931	45867	X		5
FORDING CDN COAL TR	TR UNIT	34542510	3	63	X		6
FORDING CDN COAL TR	TR UNIT	34542510	271	6433	X	X	6
FOREST CITY ENTERPRISES INC	CL A	34555010	12	222	X		13
FOREST CITY ENTERPRISES INC	CL A	34555010	19085	360086	X		3
FOREST CITY ENTERPRISES INC	CL A	34555010	169	3182	X		5
FOREST LABS INC	COM	34583810	96	1700	X	X	1
FOREST LABS INC	COM	34583810	1972	34824	X		6
FOREST LABS INC	COM	34583810	617	10900	X		11
FOREST LABS INC	COM	34583810	7970	140909	X		3
FOREST LABS INC	COM	34583810	3613	63937	X		5
FOREST LABS INC	COM	34583810	165	2909	X	X	6
FOREST LABS INC	COM	34583810	2	40	X		13
FOREST OIL CORP	COM PAR $0.01	34609170	18887	691307	X		3
FOREST OIL CORP	COM PAR $0.01	34609170	122	4461	X		5
FOREST OIL CORP	COM PAR $0.01	34609170	3278	120000	X		6
FORT DEARBORN INCOME SECS IN	COM	34720010	263	18728	X		5
FORT DEARBORN INCOME SECS IN	COM	34720010	30	2155	X		6
FORT DEARBORN INCOME SECS IN	COM	34720010	948	67600	X		9
FORT DEARBORN INCOME SECS IN	COM	34720010	33	2350	X	X	6
FORTUNE BRANDS INC	COM	34963110	490	6500	X	X	1
FORTUNE BRANDS INC	COM	34963110	15558	206256	X		6
FORTUNE BRANDS INC	COM	34963110	17627	233691	X	X	6
FORTUNE BRANDS INC	COM	34963110	730	9845	X		13
FORTUNE BRANDS INC	COM	34963110	20315	269187	X		3
FORTUNE BRANDS INC	COM	34963110	27087	362561	X		5
FORTUNE BRANDS INC	PFD CV $2.67	34963120	167	362	X	X	6
FORTUNE BRANDS INC	PFD CV $2.67	34963120	67	146	X		6
40 / 86 STRATEGIC INCOME FD	SH BEN INT	34973910	262	27292	X		5
40 / 86 STRATEGIC INCOME FD	SH BEN INT	34973910	4	400	X	X	6
FORWARD AIR CORP	COM	34985310	11376	302400	X		3
FORWARD AIR CORP	COM	34985310	107	2792	X		5
FORWARD AIR CORP	COM	34985310	2183	58380	X		6

FORWARD AIR CORP	COM		34985310	2	58	X		7
FORWARD AIR CORP	COM		34985310	86	2290	X	X	6
FOSSIL INC	COM		34988210	965	35053	X		5
FOSSIL INC	COM		34988210	3	105	X	X	6
FOSSIL INC	COM		34988210	69	2550	X		6
FOUNDRY NETWORKS INC	COM		35063R10	189	13430	X		3
FOUNDRY NETWORKS INC	COM		35063R10	163	11685	X		5
FOUNDRY NETWORKS INC	COM		35063R10	13	897	X		6
FOUNDRY NETWORKS INC	COM		35063R10	2	156	X	X	6
FOUR SEASONS HOTEL INC	LTD VTG SH		35100E10	221	3990	X		3
FOUR SEASONS HOTEL INC	LTD VTG SH		35100E10	141	2354	X		5
FOUR SEASONS HOTEL INC	NOTE	9/	35100EAD	3363	10000000	X		20
FOUR SEASONS HOTEL INC	NOTE	9/	35100EAD	673	2000000	X		6
FOX ENTMT GROUP INC	CL A		35138T10	39	1490	X		13
FOX ENTMT GROUP INC	CL A		35138T10	4534	169806	X		3
FOX ENTMT GROUP INC	CL A		35138T10	480	17983	X		6
FOX ENTMT GROUP INC	CL A		35138T10	2972	111632	X		5
FRANCE TELECOM	SPONSORED ADR		35177Q10	2392	89000	X		3
FRANCE TELECOM	SPONSORED ADR		35177Q10	118	4488	X	X	6
FRANCE TELECOM	SPONSORED ADR		35177Q10	3	127	X		5
FRANCE TELECOM	SPONSORED ADR		35177Q10	916	34864	X		6
FRANCE TELECOM	SPONSORED ADR		35177Q10	10	383	X		7
FRANKLIN ELEC INC	COM		35351410	621	16357	X		5
FRANKLIN ELEC INC	COM		35351410	188	4968	X		6
FRANKLIN RES INC	COM		35461310	15	300	X	X	1
FRANKLIN RES INC	COM		35461310	15347	306447	X		3
FRANKLIN RES INC	COM		35461310	2063	41195	X	X	6
FRANKLIN RES INC	COM		35461310	2485	49708	X		5
FRANKLIN RES INC	COM		35461310	3088	61660	X		6
FRANKLIN RES INC	NOTE	5/	354613AC	9760	16000000	X		20
FRANKLIN TEMPLETON LTD DUR I	COM		35472T10	256	19223	X		5
FRANKLIN UNVL TR	SH BEN INT		35514510	338	62645	X		5
FREDS INC	CL A		35610810	1378	62400	X		3
FREDS INC	CL A		35610810	69	3150	X		5
FREDS INC	CL A		35610810	594	26882	X		6
FREDS INC	CL A		35610810	55	2475	X	X	6
FREDS INC	CL A		35610810	4	200	X		7
FREEPORT-MCMORAN COPPER & GO	CL B		35671D85	21185	721875	X		3
FREEPORT-MCMORAN COPPER & GO	CL B		35671D85	4	121	X		4
FREEPORT-MCMORAN COPPER & GO	CL B		35671D85	585	17646	X	X	6
FREEPORT-MCMORAN COPPER & GO	CL B		35671D85	4	113	X		7
FREEPORT-MCMORAN COPPER & GO	CL B		35671D85	3	84	X	X	7
FREEPORT-MCMORAN COPPER & GO	CL B		35671D85	2695	81309	X		6
FREEPORT-MCMORAN COPPER & GO	CL B		35671D85	1449	43985	X		5
FREEPORT-MCMORAN COPPER & GO	NOTE 7.000%	2/	35671DAK	11160	8000000	X		20
FREEPORT-MCMORAN COPPER & GO	NOTE 7.000%	2/	35671DAK	7700	5500000	X		3
FREMONT GEN CORP	COM		35728810	25	1400	X		3
FREMONT GEN CORP	COM		35728810	13	754	X	X	6
FREMONT GEN CORP	COM		35728810	21	1203	X		6
FREMONT GEN CORP	COM		35728810	164	9270	X		5
FRESENIUS MED CARE AG	SPONSORED ADR		35802910	569	22723	X		3
FRESENIUS MED CARE AG	SPONSORED ADR		35802910	84	3339	X		5
FRESENIUS MED CARE AG	SPONSORED ADR		35802910	25	1005	X	X	6
FRESENIUS MED CARE AG	SPONSORED ADR		35802910	51	2042	X		6
FRIEDMAN BILLINGS RAMSEY GRO	CL A		35843410	158	8000	X	X	1
FRIEDMAN BILLINGS RAMSEY GRO	CL A		35843410	110	5556	X	X	6
FRIEDMAN BILLINGS RAMSEY GRO	CL A		35843410	534	26992	X		6
FRIEDMAN BILLINGS RAMSEY GRO	CL A		35843410	2439	123888	X		5
FROZEN FOOD EXPRESS INDS INC	COM		35936010	1024	150525	X		5
FUEL-TECH N V	COM		35952310	2	400	X		5
FUEL-TECH N V	COM		35952310	26	5145	X	X	6
FUEL-TECH N V	COM		35952310	120	23617	X		6

FUELCELL ENERGY INC	COM	35952H10	54	4740	X		5
FUELCELL ENERGY INC	COM	35952H10	96	8200	X		6
FUELCELL ENERGY INC	COM	35952H10	6	500	X	X	6
FUJI PHOTO FILM LTD	ADR	35958630	13	409	X	X	4
FUJI PHOTO FILM LTD	ADR	35958630	80	2540	X	X	6
FUJI PHOTO FILM LTD	ADR	35958630	87	2779	X		5
FUJI PHOTO FILM LTD	ADR	35958630	528	16695	X		6
FUJI PHOTO FILM LTD	ADR	35958630	9	297	X	X	7
FULLER H B CO	COM	35969410	983	34600	X		3
FULLER H B CO	COM	35969410	682	24031	X		6
FULLER H B CO	COM	35969410	118	4170	X	X	6
FULTON FINL CORP PA	COM	36027110	214	10631	X		5
FULTON FINL CORP PA	COM	36027110	4209	208866	X		6
FULTON FINL CORP PA	COM	36027110	560	27781	X	X	6
FURNITURE BRANDS INTL INC	COM	36092110	34139	1362834	X		11
FURNITURE BRANDS INTL INC	COM	36092110	308	12300	X		6
FURNITURE BRANDS INTL INC	COM	36092110	28	1100	X	X	6
FURNITURE BRANDS INTL INC	COM	36092110	711	28414	X		5
FURNITURE BRANDS INTL INC	COM	36092110	8407	335599	X		3
GATX CORP	COM	36144810	1296	47646	X		3
GATX CORP	COM	36144810	101	3702	X	X	6
GATX CORP	COM	36144810	84	3074	X		5
GP STRATEGIES CORP	COM	36225V10	0	3	X		13
GP STRATEGIES CORP	COM	36225V10	0	5	X	X	6
GP STRATEGIES CORP	COM	36225V10	69	10500	X		5
GSI COMMERCE INC	COM	36238G10	2049	212800	X		3
GSI COMMERCE INC	COM	36238G10	1	54	X		5
GSI COMMERCE INC	COM	36238G10	255	26500	X		6
GABELLI EQUITY TR INC	COM	36239710	55	6743	X		11
GABELLI EQUITY TR INC	COM	36239710	38	4689	X	X	6
GABELLI EQUITY TR INC	COM	36239710	15	1809	X		6
GABELLI EQUITY TR INC	COM	36239710	166	20437	X		5
GABELLI EQUITY TR INC	COM	36239710	12	1500	X		13
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q10	2	248	X		11
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q10	892	97409	X		5
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q10	1	132	X		6
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q10	646	70500	X		9
GABELLI ASSET MGMT INC	CL A	36239Y10	50	1170	X	X	6
GABELLI ASSET MGMT INC	CL A	36239Y10	349	8208	X		6
GABELLI UTIL TR	COM	36240A10	0	50	X		13
GABELLI UTIL TR	COM	36240A10	33	3555	X	X	6
GABELLI UTIL TR	COM	36240A10	1	154	X		6
GABELLI UTIL TR	COM	36240A10	169	18352	X		5
GABELLI CONV & INCOME SECS F	CONV SECS FD	36240B10	157	15637	X		5
GABLES RESIDENTIAL TR	SH BEN INT	36241810	207	6120	X		5
GABLES RESIDENTIAL TR	SH BEN INT	36241810	140	4116	X		6
GABLES RESIDENTIAL TR	SH BEN INT	36241810	41	1200	X	X	6
GABELLI DIVD & INCOME TR	COM	36242H10	354	20351	X		5
GABELLI DIVD & INCOME TR	COM	36242H10	65	3750	X	X	6
GALLAGHER ARTHUR J & CO	COM	36357610	13688	449530	X		11
GALLAGHER ARTHUR J & CO	COM	36357610	1221	40117	X		5
GALLAGHER ARTHUR J & CO	COM	36357610	15	491	X		6
GALLAGHER ARTHUR J & CO	COM	36357610	199	6549	X	X	6
GALLAGHER ARTHUR J & CO	COM	36357610	2673	87780	X		3
GALLAHER GROUP PLC	SPONSORED ADR	36359510	197	4073	X		5
GALLAHER GROUP PLC	SPONSORED ADR	36359510	8129	167950	X	X	6
GALLAHER GROUP PLC	SPONSORED ADR	36359510	3150	65080	X		6
GAMESTOP CORP	CL A	36466R10	72	4000	X		3
GAMESTOP CORP	CL A	36466R10	1	90	X	X	6
GAMESTOP CORP	CL A	36466R10	158	10395	X		6
GAMESTOP CORP	CL A	36466R10	3	200	X		5
GANDER MOUNTAIN CO	COM	36471P10	1939	84500	X		3

GANNETT INC	COM		36473010	24	286	X		1
GANNETT INC	COM		36473010	28673	337926	X		6
GANNETT INC	COM		36473010	88	1039	X		7
GANNETT INC	COM		36473010	1	15	X	X	7
GANNETT INC	COM		36473010	31863	375516	X	X	6
GANNETT INC	COM		36473010	5664	66755	X		11
GANNETT INC	COM		36473010	9997	101864	X		3
GANNETT INC	COM		36473010	8	90	X		4
GANNETT INC	COM		36473010	22490	267751	X		5
GANNETT INC	COM		36473010	1304	15583	X		13
GAP INC DEL	COM		36476010	46	1910	X		1
GAP INC DEL	COM		36476010	27857	1225728	X		3
GAP INC DEL	COM		36476010	4768	196290	X		5
GAP INC DEL	COM		36476010	24706	1018819	X		6
GAP INC DEL	COM		36476010	24	1000	X		7
GAP INC DEL	COM		36476010	4616	190354	X	X	6
GAP INC DEL	COM		36476010	3	115	X		13
GAP INC DEL	NOTE	5.750% 3/	364760AJ	31100	20000000	X		20
GAP INC DEL	NOTE	5.750% 3/	364760AJ	11	7000	X		5
GAP INC DEL	NOTE	5.750% 3/	364760AJ	73590	47325000	X		6
GAP INC DEL	NOTE	5.750% 3/	364760AJ	7566	4850000	X		3
GAMMON LAKE RES INC	COM		36491510	9	1385	X		5
GAMMON LAKE RES INC	COM		36491510	60	9000	X		6
GARDNER DENVER INC	COM		36555810	460	16500	X		11
GARDNER DENVER INC	COM		36555810	50	1779	X		5
GARDNER DENVER INC	COM		36555810	109	3900	X		6
GARDNER DENVER INC	COM		36555810	4	150	X	X	6
GARTNER INC	COM		36665110	1684	127389	X		3
GARTNER INC	COM		36665110	739	55869	X		6
GARTNER INC	COM		36665110	94	7086	X	X	6
GARTNER INC	COM		36665110	26	2000	X		5
GARTNER INC	CL B		36665120	3	208	X		1
GARTNER INC	CL B		36665120	52	4060	X	X	6
GARTNER INC	CL B		36665120	5	364	X		5
GARTNER INC	CL B		36665120	370	28726	X		6
GATEWAY INC	COM		36762610	626	139210	X		3
GATEWAY INC	COM		36762610	217	48342	X		5
GAYLORD ENTMT CO NEW	COM		36790510	325	10340	X		6
GEN-PROBE INC NEW	COM		36866T10	15103	319173	X		3
GEN-PROBE INC NEW	COM		36866T10	537	11709	X		5
GEN-PROBE INC NEW	COM		36866T10	3598	76045	X		6
GEN-PROBE INC NEW	COM		36866T10	119	2523	X	X	6
GEMSTAR-TV GUIDE INTL INC	COM		36866W10	45	9513	X		5
GEMSTAR-TV GUIDE INTL INC	COM		36866W10	22	4565	X	X	6
GEMPLUS INTL S A	ADR		36866Y10	55	12833	X		5
GEMPLUS INTL S A	ADR		36866Y10	7	1526	X	X	6
GEMPLUS INTL S A	ADR		36866Y10	1	329	X		6
GENAERA CORP	COM		36867G10	42	10000	X		3
GENCORP INC	COM		36868210	9281	693130	X		3
GENCORP INC	COM		36868210	19	1412	X	X	6
GENCORP INC	COM		36868210	1292	96469	X		5
GENELABS TECHNOLOGIES INC	COM		36870610	48	20250	X		5
GENENTECH INC	COM NEW		36871040	30	534	X		13
GENENTECH INC	COM NEW		36871040	35721	639467	X		3
GENENTECH INC	COM NEW		36871040	6174	110346	X		5
GENENTECH INC	COM NEW		36871040	2992	53236	X		6
GENENTECH INC	COM NEW		36871040	1013	18032	X	X	6
GENERAL AMERN INVS INC	COM		36880210	1179	39114	X		5
GENERAL AMERN INVS INC	COM		36880210	37	1237	X		6
GENERAL AMERN INVS INC	COM		36880210	118	3928	X	X	6
GENERAL DYNAMICS CORP	COM		36955010	4	40	X		1
GENERAL DYNAMICS CORP	COM		36955010	89	900	X		11

GENERAL DYNAMICS CORP	COM		36955010	385	3930	X		13
GENERAL DYNAMICS CORP	COM		36955010	45	455	X		7
GENERAL DYNAMICS CORP	COM		36955010	8	80	X	X	7
GENERAL DYNAMICS CORP	COM		36955010	9521	95878	X		6
GENERAL DYNAMICS CORP	COM		36955010	2759	27782	X	X	6
GENERAL DYNAMICS CORP	COM		36955010	9838	99491	X		5
GENERAL DYNAMICS CORP	COM		36955010	4	45	X		4
GENERAL DYNAMICS CORP	COM		36955010	7493	75511	X		3
GENERAL ELEC CO	COM		36960410	13185	406930	X	X	1
GENERAL ELEC CO	COM		36960410	665674	20545491	X		6
GENERAL ELEC CO	COM		36960410	656402	20259335	X	X	6
GENERAL ELEC CO	COM		36960410	129741	4028013	X		5
GENERAL ELEC CO	COM		36960410	51	1589	X		4
GENERAL ELEC CO	COM		36960410	42	1300	X	X	4
GENERAL ELEC CO	COM		36960410	421351	13582601	X		3
GENERAL ELEC CO	COM		36960410	6443	201280	X		13
GENERAL ELEC CO	COM		36960410	7328	226181	X		11
GENERAL ELEC CO	COM		36960410	7607	234785	X		1
GENERAL ELEC CO	COM		36960410	782	24122	X		7
GENERAL ELEC CO	COM		36960410	93	2865	X	X	7
GENERAL GROWTH PPTYS INC	COM		37002110	44	1495	X		13
GENERAL GROWTH PPTYS INC	COM		37002110	13651	461643	X		6
GENERAL GROWTH PPTYS INC	COM		37002110	1962	66336	X	X	6
GENERAL GROWTH PPTYS INC	COM		37002110	2971	100469	X		5
GENERAL GROWTH PPTYS INC	COM		37002110	4131	139700	X		3
GENERAL MLS INC	COM		37033410	168	3535	X	X	1
GENERAL MLS INC	COM		37033410	67	1415	X		7
GENERAL MLS INC	COM		37033410	30444	640518	X		6
GENERAL MLS INC	COM		37033410	35780	752792	X	X	6
GENERAL MLS INC	COM		37033410	6902	145264	X		5
GENERAL MLS INC	COM		37033410	26	550	X	X	4
GENERAL MLS INC	COM		37033410	20824	412137	X		3
GENERAL MLS INC	COM		37033410	38	800	X		11
GENERAL MLS INC	COM		37033410	19	400	X		1
GENERAL MLS INC	DBCV	10/	370334AU	7050	10000000	X		20
GENERAL MLS INC	DBCV	10/	370334AU	2	3000	X		6
GENERAL MTRS CORP	COM		37044210	148	3169	X	X	1
GENERAL MTRS CORP	COM		37044210	25435	615224	X		3
GENERAL MTRS CORP	COM		37044210	690	15166	X		13
GENERAL MTRS CORP	COM		37044210	2	44	X		11
GENERAL MTRS CORP	COM		37044210	246	5288	X		1
GENERAL MTRS CORP	COM		37044210	10	215	X	X	4
GENERAL MTRS CORP	COM		37044210	185	3970	X		7
GENERAL MTRS CORP	COM		37044210	13046	280021	X		6
GENERAL MTRS CORP	COM		37044210	12432	266847	X	X	6
GENERAL MTRS CORP	COM		37044210	13647	295415	X		5
GENERAL MTRS CORP	DEB SR CV C 33		37044271	9380	323000	X		3
GENERAL MTRS CORP	DEB SR CV C 33		37044271	60	2058	X		5
GENERAL MTRS CORP	DEB SR CV C 33		37044271	78280	2695605	X		6
GENERAL MTRS CORP	DEB SR CONV B		37044273	213	8705	X		13
GENERAL MTRS CORP	DEB SR CONV B		37044273	12355	500000	X		20
GENERAL MTRS CORP	DEB SR CONV B		37044273	702	28476	X		5
GENERAL MTRS CORP	DEB SR CONV B		37044273	7886	319136	X		6
GENERAL MTRS CORP	DEB SR CONV A		37044274	2026	79249	X		5
GENERAL MTRS CORP	DEB SR CONV A		37044274	13	500	X		6
GENEREX BIOTECHNOLOGY CP DEL	COM		37148510	55	37739	X		5
GENESEE & WYO INC	CL A		37155910	4125	174042	X		3
GENESEE & WYO INC	CL A		37155910	112	4709	X		6
GENESEE & WYO INC	CL A		37155910	650	27434	X		5
GENESIS MICROCHIP INC DEL	COM		37184C10	5280	380500	X		3
GENESIS MICROCHIP INC DEL	COM		37184C10	23	1669	X	X	6
GENESIS MICROCHIP INC DEL	COM		37184C10	14	1000	X		5

GENESIS MICROCHIP INC DEL	COM	37184C10	730	53049	X		6
GENESIS MICROCHIP INC DEL	COM	37184C10	1	96	X		7
GENTEX CORP	COM	37190110	34	894	X		13
GENTEX CORP	COM	37190110	2964	74686	X		3
GENTEX CORP	COM	37190110	143	3624	X		5
GENTEX CORP	COM	37190110	3136	79020	X		6
GENTEX CORP	COM	37190110	78	1970	X	X	6
GENLYTE GROUP INC	COM	37230210	17450	277515	X		3
GENLYTE GROUP INC	COM	37230210	1	15	X		6
GENLYTE GROUP INC	COM	37230210	6	93	X	X	6
GENTA INC	COM NEW	37245M20	77	30950	X		5
GENUINE PARTS CO	COM	37246010	667	16800	X		1
GENUINE PARTS CO	COM	37246010	9809	247211	X		3
GENUINE PARTS CO	COM	37246010	246	6200	X		11
GENUINE PARTS CO	COM	37246010	442	11186	X		5
GENUINE PARTS CO	COM	37246010	3499	88191	X		6
GENUINE PARTS CO	COM	37246010	11022	277773	X	X	6
GENTIVA HEALTH SERVICES INC	COM	37247A10	1076	66873	X		5
GENTIVA HEALTH SERVICES INC	COM	37247A10	6	362	X	X	6
GENTIVA HEALTH SERVICES INC	COM	37247A10	2	125	X	X	7
GENTIVA HEALTH SERVICES INC	COM	37247A10	17	1069	X		6
GENZYME CORP	COM GENL DIV	37291710	57	1200	X		1
GENZYME CORP	COM GENL DIV	37291710	10	204	X		13
GENZYME CORP	COM GENL DIV	37291710	2	42	X		4
GENZYME CORP	COM GENL DIV	37291710	5185	109549	X		6
GENZYME CORP	COM GENL DIV	37291710	1349	28508	X	X	6
GENZYME CORP	COM GENL DIV	37291710	2157	45899	X		5
GENZYME CORP	COM GENL DIV	37291710	24520	520571	X		3
GEORGIA GULF CORP	COM PAR $0.01	37320020	14856	411400	X		3
GEORGIA GULF CORP	COM PAR $0.01	37320020	12194	340052	X		6
GEORGIA GULF CORP	COM PAR $0.01	37320020	65	1832	X		5
GEORGIA PAC CORP	COM	37329810	52	1402	X	X	1
GEORGIA PAC CORP	COM	37329810	11646	314921	X		6
GEORGIA PAC CORP	COM	37329810	2301	62211	X	X	6
GEORGIA PAC CORP	COM	37329810	2126	57893	X		5
GEORGIA PAC CORP	COM	37329810	24476	756602	X		3
GERBER SCIENTIFIC INC	COM	37373010	279	40679	X		5
GERMANY FD INC	COM	37414310	6	831	X		5
GERMANY FD INC	COM	37414310	42	5917	X		6
GERMANY FD INC	COM	37414310	5568	780900	X		9
GERON CORP	COM	37416310	241	30292	X		5
GERON CORP	COM	37416310	4	500	X		6
GETTY IMAGES INC	COM	37427610	33372	556824	X		3
GETTY IMAGES INC	COM	37427610	2	27	X		4
GETTY IMAGES INC	COM	37427610	116	1926	X		5
GETTY IMAGES INC	COM	37427610	8665	144419	X		6
GETTY IMAGES INC	COM	37427610	177	2942	X	X	6
GETTY RLTY CORP NEW	COM	37429710	1590	63215	X		5
GETTY RLTY CORP NEW	COM	37429710	9	338	X		6
GETTY RLTY CORP NEW	COM	37429710	61	2430	X	X	6
GEVITY HR INC	COM	37439310	4713	179940	X		3
GEVITY HR INC	COM	37439310	500	19150	X		5
GEVITY HR INC	COM	37439310	13	500	X	X	6
GEVITY HR INC	COM	37439310	138	5268	X		6
GILEAD SCIENCES INC	COM	37555810	47770	712298	X		3
GILEAD SCIENCES INC	COM	37555810	628	9380	X	X	6
GILEAD SCIENCES INC	COM	37555810	6729	100428	X		6
GILEAD SCIENCES INC	COM	37555810	8812	131539	X		5
GILLETTE CO	COM	37576610	17	400	X	X	1
GILLETTE CO	COM	37576610	74	1740	X		1
GILLETTE CO	COM	37576610	102	2400	X		11
GILLETTE CO	COM	37576610	73	1732	X		7

GILLETTE CO	COM	37576610	4	90	X	X	7
GILLETTE CO	COM	37576610	43875	1034783	X		6
GILLETTE CO	COM	37576610	47975	1131480	X	X	6
GILLETTE CO	COM	37576610	14195	334705	X		5
GILLETTE CO	COM	37576610	2	53	X		4
GILLETTE CO	COM	37576610	37401	878921	X		3
GILLETTE CO	COM	37576610	484	11415	X		13
GLADSTONE COML CORP	COM	37653610	480	29100	X	X	6
GLAMIS GOLD LTD	COM	37677510	13448	767117	X		3
GLAMIS GOLD LTD	COM	37677510	70	4000	X	X	6
GLAMIS GOLD LTD	COM	37677510	16	900	X	X	7
GLAMIS GOLD LTD	COM	37677510	60	3400	X		6
GLAMIS GOLD LTD	COM	37677510	81	4750	X		5
GLATFELTER	COM	37731610	597	42373	X		3
GLATFELTER	COM	37731610	180	12876	X		5
GLATFELTER	COM	37731610	1	80	X		6
GLATFELTER	COM	37731610	224	15900	X	X	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	201	4836	X	X	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	12	284	X	X	4
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	6550	154834	X		3
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	148	3617	X		13
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	81	1957	X		1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	3944	95903	X		5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	22	528	X		7
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	8	192	X	X	7
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	36382	877513	X		6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W10	437069	10541932	X	X	6
GLENBOROUGH RLTY TR INC	COM	37803P10	64	3500	X	X	1
GLENBOROUGH RLTY TR INC	COM	37803P10	21	1145	X		5
GLENBOROUGH RLTY TR INC	COM	37803P10	3	171	X		11
GLENBOROUGH RLTY TR INC	COM	37803P10	15	800	X	X	6
GLENBOROUGH RLTY TR INC	COM	37803P10	166	9063	X		6
GLOBAL INDS LTD	COM	37933610	5434	950000	X		3
GLOBAL INDS LTD	COM	37933610	124	21687	X		5
GLOBAL INDS LTD	COM	37933610	1	100	X	X	6
GLOBAL IMAGING SYSTEMS	COM	37934A10	57	1544	X	X	6
GLOBAL IMAGING SYSTEMS	COM	37934A10	528	14416	X		6
GLOBAL PMTS INC	COM	37940X10	3	60	X	X	1
GLOBAL PMTS INC	COM	37940X10	4	80	X		1
GLOBAL PMTS INC	COM	37940X10	7	151	X		7
GLOBAL PMTS INC	COM	37940X10	3087	68579	X		6
GLOBAL PMTS INC	COM	37940X10	236	5243	X	X	6
GLOBAL PMTS INC	COM	37940X10	46	1024	X		5
GLOBAL PMTS INC	COM	37940X10	11064	244200	X		3
GLOBAL POWER EQUIPMENT INC	COM	37941P10	121	15123	X		5
GLOBAL SIGNAL INC	COM	37944Q10	4390	200000	X		3
GLYCOGENESYS INC	COM	37989P10	10	15500	X		5
GMX RES INC	COM	38011M10	2370	300000	X		3
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T10	16567	1571089	X		3
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T10	41	3900	X	X	6
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T10	11	1014	X		7
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T10	405	38556	X		6
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T10	293	28016	X		5
GOLD RESV INC	CL A	38068N10	308	101400	X		5
GOLDCORP INC NEW	COM	38095640	17543	1503248	X		3
GOLDCORP INC NEW	COM	38095640	33	2800	X	X	7
GOLDCORP INC NEW	COM	38095640	122	10464	X		6
GOLDCORP INC NEW	COM	38095640	41	3500	X	X	6
GOLDCORP INC NEW	COM	38095640	2216	190229	X		5
GOLDEN STAR RES LTD CDA	COM	38119T10	3004	647312	X		3
GOLDEN STAR RES LTD CDA	COM	38119T10	32	7000	X		5
GOLDEN TELECOM INC	COM	38122G10	540	19198	X		3

GOLDEN WEST FINL CORP DEL	COM		38131710	6	55	X		11
GOLDEN WEST FINL CORP DEL	COM		38131710	49	465	X		7
GOLDEN WEST FINL CORP DEL	COM		38131710	6	55	X	X	7
GOLDEN WEST FINL CORP DEL	COM		38131710	6308	59317	X		6
GOLDEN WEST FINL CORP DEL	COM		38131710	323	3034	X	X	6
GOLDEN WEST FINL CORP DEL	COM		38131710	8712	81922	X		5
GOLDEN WEST FINL CORP DEL	COM		38131710	32	300	X		4
GOLDEN WEST FINL CORP DEL	COM		38131710	25371	261559	X		3
GOLDMAN SACHS GROUP INC	COM		38141G10	2	25	X		1
GOLDMAN SACHS GROUP INC	COM		38141G10	101	1073	X		7
GOLDMAN SACHS GROUP INC	COM		38141G10	11	122	X	X	7
GOLDMAN SACHS GROUP INC	COM		38141G10	25438	270160	X		6
GOLDMAN SACHS GROUP INC	COM		38141G10	4936	52418	X	X	6
GOLDMAN SACHS GROUP INC	COM		38141G10	24312	258842	X		5
GOLDMAN SACHS GROUP INC	COM		38141G10	7	71	X		4
GOLDMAN SACHS GROUP INC	COM		38141G10	40093	422937	X		3
GOLDMAN SACHS GROUP INC	COM		38141G10	835	8916	X		13
GOLDMAN SACHS GROUP INC	NOTE	0.250% 3/	38141GAM	9	10000	X		6
GOODRICH CORP	COM		38238810	77	2400	X		13
GOODRICH CORP	COM		38238810	896	28018	X		5
GOODRICH CORP	COM		38238810	12404	383668	X		6
GOODRICH CORP	COM		38238810	334	10341	X	X	6
GOODRICH CORP	COM		38238810	1421	43963	X		3
GOODYEAR TIRE & RUBR CO	COM		38255010	17	1800	X		13
GOODYEAR TIRE & RUBR CO	COM		38255010	596	65546	X		3
GOODYEAR TIRE & RUBR CO	COM		38255010	7	720	X		6
GOODYEAR TIRE & RUBR CO	COM		38255010	70	7734	X	X	6
GOODYEAR TIRE & RUBR CO	COM		38255010	1100	119454	X		5
GORMAN RUPP CO	COM		38308210	176	6650	X		5
GORMAN RUPP CO	COM		38308210	685	25200	X	X	6
GOVERNMENT PPTYS TR INC	COM		38374W10	147	14100	X		11
GOVERNMENT PPTYS TR INC	COM		38374W10	2234	213763	X		3
GRACE W R & CO DEL NEW	COM		38388F10	3	500	X		5
GRACE W R & CO DEL NEW	COM		38388F10	259	41694	X		6
GRACE W R & CO DEL NEW	COM		38388F10	2	306	X	X	6
GRACO INC	COM		38410910	6423	206872	X		3
GRACO INC	COM		38410910	118	3786	X		6
GRACO INC	COM		38410910	28	900	X	X	6
GRACO INC	COM		38410910	3274	105478	X		5
GRAFTECH INTL LTD	COM		38431310	42666	4067600	X		3
GRAFTECH INTL LTD	COM		38431310	1750	167590	X		5
GRAFTECH INTL LTD	COM		38431310	92	8789	X		6
GRAFTECH INTL LTD	COM		38431310	4	345	X	X	6
GRAINGER W W INC	COM		38480210	17	300	X		1
GRAINGER W W INC	COM		38480210	6619	115120	X		6
GRAINGER W W INC	COM		38480210	2362	41078	X	X	6
GRAINGER W W INC	COM		38480210	1608	28405	X		5
GRAINGER W W INC	COM		38480210	1986	34669	X		3
GRAINGER W W INC	COM		38480210	10	175	X		7
GRANITE CONSTR INC	COM		38732810	46056	2526400	X		11
GRANITE CONSTR INC	COM		38732810	7136	391421	X		3
GRANITE CONSTR INC	COM		38732810	24	1300	X	X	6
GRANITE CONSTR INC	COM		38732810	272	14925	X		6
GRANITE CONSTR INC	COM		38732810	45	2447	X		5
GRANT PRIDECO INC	COM		38821G10	6	350	X		13
GRANT PRIDECO INC	COM		38821G10	2181	118150	X		3
GRANT PRIDECO INC	COM		38821G10	43	2325	X		5
GRANT PRIDECO INC	COM		38821G10	28	1500	X		6
GRANT PRIDECO INC	COM		38821G10	39	2104	X	X	6
GRAY TELEVISION INC	COM		38937510	82	6200	X		5
GRAY TELEVISION INC	COM		38937510	346	24940	X		6
GREAT BASIN GOLD LTD	COM		39012410	3	2000	X		13

GREAT BASIN GOLD LTD	COM	39012410	13	10040	X		5
GREAT LAKES CHEM CORP	COM	39056810	9720	358894	X		3
GREAT LAKES CHEM CORP	COM	39056810	119	4432	X		5
GREAT LAKES CHEM CORP	COM	39056810	9	345	X		6
GREAT LAKES CHEM CORP	COM	39056810	39	1450	X	X	6
GREAT NORTHN IRON ORE PPTYS	CTFS BEN INT	39106410	515	5354	X		5
GREAT NORTHN IRON ORE PPTYS	CTFS BEN INT	39106410	24	250	X	X	6
GREAT PLAINS ENERGY INC	COM	39116410	15	500	X		13
GREAT PLAINS ENERGY INC	COM	39116410	1426	48138	X		5
GREAT PLAINS ENERGY INC	COM	39116410	2221	71795	X		3
GREAT PLAINS ENERGY INC	COM	39116410	236	7950	X	X	6
GREAT PLAINS ENERGY INC	COM	39116410	264	8894	X		6
GREATER BAY BANCORP	COM	39164810	1435	49652	X		3
GREATER BAY BANCORP	COM	39164810	17	572	X	X	6
GREATER BAY BANCORP	COM	39164810	1	40	X		6
GREATER BAY BANCORP	COM	39164810	1478	51990	X		5
GREATER CHINA FD INC	COM	39167B10	128	9125	X		5
GREATER CHINA FD INC	COM	39167B10	72	5066	X		6
GREENHILL & CO INC	COM	39525910	1048	50100	X		3
GREENHILL & CO INC	COM	39525910	147	7045	X		6
GREENHILL & CO INC	COM	39525910	13	600	X		5
GREENPOINT FINL CORP	COM	39538410	4	100	X		13
GREENPOINT FINL CORP	COM	39538410	56754	1429583	X		6
GREENPOINT FINL CORP	COM	39538410	545	13738	X		5
GREENPOINT FINL CORP	COM	39538410	5111	128799	X		3
GREY GLOBAL GROUP INC	COM	39787M10	10343	10500	X		3
GREY GLOBAL GROUP INC	COM	39787M10	6	6	X		5
GREY GLOBAL GROUP INC	COM	39787M10	44	45	X		6
GREY WOLF INC	COM	39788810	6720	1573100	X		3
GREY WOLF INC	COM	39788810	48	11349	X	X	6
GREY WOLF INC	COM	39788810	2	388	X		7
GREY WOLF INC	COM	39788810	980	231153	X		6
GREY WOLF INC	COM	39788810	136	32000	X		5
GROUP 1 AUTOMOTIVE INC	COM	39890510	51504	1550845	X		11
GROUP 1 AUTOMOTIVE INC	COM	39890510	6273	188900	X		3
GROUP 1 AUTOMOTIVE INC	COM	39890510	302	9100	X		6
GROUP 1 AUTOMOTIVE INC	COM	39890510	25	750	X	X	6
GROUP 1 AUTOMOTIVE INC	COM	39890510	67	2133	X		5
GROUP 1 SOFTWARE INC NEW	COM	39943Y10	4508	196436	X		5
GROUPE DANONE	SPONSORED ADR	39944910	2960	168748	X		5
GROUPE DANONE	SPONSORED ADR	39944910	15	840	X		6
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J20	8528	187643	X		3
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J20	192	4251	X		5
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J20	6	140	X		7
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J20	236	5209	X		6
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J20	25	558	X	X	6
GTECH HLDGS CORP	COM	40051810	2785	60257	X		3
GTECH HLDGS CORP	COM	40051810	896	19422	X		5
GTECH HLDGS CORP	COM	40051810	2061	44505	X		6
GTECH HLDGS CORP	COM	40051810	112	2424	X	X	6
GRUPO TMM S A	SP ADR A SHS	40051D10	34	14000	X		5
GUANGSHEN RY LTD	SPONSORED ADR	40065W10	1257	88395	X		5
GUESS INC	COM	40161710	3979	247130	X		3
GUESS INC	COM	40161710	108	6692	X		6
GUESS INC	COM	40161710	55	3443	X		5
GUIDANT CORP	COM	40169810	294	5305	X		13
GUIDANT CORP	COM	40169810	4672	83760	X		5
GUIDANT CORP	COM	40169810	21996	453460	X		3
GUIDANT CORP	COM	40169810	2415	43221	X	X	6
GUIDANT CORP	COM	40169810	5032	90049	X		6
GUILFORD PHARMACEUTICALS INC	COM	40182910	147	31004	X		5
GUILFORD PHARMACEUTICALS INC	COM	40182910	3	614	X	X	6

GUITAR CTR MGMT INC	COM	40204010	38	850	X		11
GUITAR CTR MGMT INC	COM	40204010	8004	178150	X		3
GUITAR CTR MGMT INC	COM	40204010	120	2696	X	X	6
GUITAR CTR MGMT INC	COM	40204010	756	17009	X		5
GUITAR CTR MGMT INC	COM	40204010	1903	42792	X		6
GUITAR CTR MGMT INC	COM	40204010	3	61	X		7
GULF ISLAND FABRICATION INC	COM	40230710	329	15200	X		11
GULF ISLAND FABRICATION INC	COM	40230710	1	50	X		5
GULF ISLAND FABRICATION INC	COM	40230710	154	0	X		3
GULFTERRA ENERGY PARTNERS LP	COM	40274U10	12	300	X		13
GULFTERRA ENERGY PARTNERS LP	COM	40274U10	533	13780	X	X	6
GULFTERRA ENERGY PARTNERS LP	COM	40274U10	853	21829	X		5
GULFTERRA ENERGY PARTNERS LP	COM	40274U10	23	600	X		6
H & Q HEALTHCARE FD	SH BEN INT	40405210	290	16653	X		5
H & Q LIFE SCIENCES INVS	SH BEN INT	40405310	270	17297	X		5
H & Q LIFE SCIENCES INVS	SH BEN INT	40405310	27	1742	X	X	6
HCA INC	COM	40411910	4	100	X		1
HCA INC	COM	40411910	4	100	X		13
HCA INC	COM	40411910	9	205	X		4
HCA INC	COM	40411910	1705	41004	X	X	6
HCA INC	COM	40411910	1	30	X	X	7
HCA INC	COM	40411910	31	757	X		7
HCA INC	COM	40411910	19674	473047	X		6
HCA INC	COM	40411910	1660	40071	X		5
HCA INC	COM	40411910	27642	775131	X		3
HCC INS HLDGS INC	COM	40413210	76680	2295135	X		11
HCC INS HLDGS INC	COM	40413210	8588	257037	X		5
HCC INS HLDGS INC	COM	40413210	1235	36958	X		6
HCC INS HLDGS INC	COM	40413210	2	58	X	X	7
HCC INS HLDGS INC	COM	40413210	675	20200	X	X	6
HCC INS HLDGS INC	COM	40413210	17887	535366	X		3
HDFC BANK LTD	ADR REPS 3 SHS	40415F10	57	2122	X	X	6
HDFC BANK LTD	ADR REPS 3 SHS	40415F10	643	23924	X		6
HEI INC	COM	40416010	242	103243	X		5
HNI CORP	COM	40425110	2379	56204	X		3
HNI CORP	COM	40425110	43	1027	X		6
HNI CORP	COM	40425110	626	14796	X		5
HNC SOFTWARE INC	NOTE 5.250% 9/	40425PAC	6815	6475000	X		3
HRPT PPTYS TR	COM SH BEN INT	40426W10	8	800	X		13
HRPT PPTYS TR	COM SH BEN INT	40426W10	1228	122678	X	X	6
HRPT PPTYS TR	COM SH BEN INT	40426W10	1075	107461	X		5
HRPT PPTYS TR	COM SH BEN INT	40426W10	588	58771	X		6
HRPT PPTYS TR	COM SH BEN INT	40426W10	3	300	X	X	7
HSBC HLDGS PLC	SPON ADR NEW	40428040	51	676	X		1
HSBC HLDGS PLC	SPON ADR NEW	40428040	40	536	X		4
HSBC HLDGS PLC	SPON ADR NEW	40428040	78	1042	X		7
HSBC HLDGS PLC	SPON ADR NEW	40428040	133	1771	X	X	7
HSBC HLDGS PLC	SPON ADR NEW	40428040	3130	41779	X		6
HSBC HLDGS PLC	SPON ADR NEW	40428040	3767	50281	X	X	6
HSBC HLDGS PLC	SPON ADR NEW	40428040	2154	28816	X		5
HSBC HLDGS PLC	SPON ADR NEW	40428040	8	108	X	X	4
HSBC HLDGS PLC	SPON ADR NEW	40428040	60	800	X		11
HSBC HLDGS PLC	SPON ADR NEW	40428040	11033	146000	X		3
HAIN CELESTIAL GROUP INC	COM	40521710	744	41211	X		5
HAIN CELESTIAL GROUP INC	COM	40521710	89	4900	X		6
HALLIBURTON CO	COM	40621610	25	817	X		13
HALLIBURTON CO	COM	40621610	14380	474285	X		3
HALLIBURTON CO	COM	40621610	3	83	X		4
HALLIBURTON CO	COM	40621610	2	78	X		7
HALLIBURTON CO	COM	40621610	2	58	X	X	7
HALLIBURTON CO	COM	40621610	8574	283353	X		6
HALLIBURTON CO	COM	40621610	4700	155323	X	X	6

HALLIBURTON CO	COM	40621610	5232	172871	X		5
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	40973510	1786	193289	X		5
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	40973510	55	6000	X	X	6
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	40973510	77	8364	X		6
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	40973510	573	62000	X		9
HANCOCK JOHN INCOME SECS TR	COM	41012310	126	8651	X		5
HANCOCK JOHN INCOME SECS TR	COM	41012310	53	3613	X	X	6
HANCOCK JOHN INCOME SECS TR	COM	41012310	140	9602	X		6
HANCOCK JOHN INCOME SECS TR	COM	41012310	1157	79400	X		9
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q10	138	15319	X		5
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q10	54	6024	X		6
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q10	21	2317	X	X	6
HANCOCK JOHN PATRIOT PREM II	COM SH BEN INT	41013T10	108	10401	X		5
HANCOCK JOHN PATRIOT PREM II	COM SH BEN INT	41013T10	18	1700	X	X	6
HANCOCK JOHN PATRIOT PREM II	COM SH BEN INT	41013T10	14	1325	X		6
HANCOCK JOHN PATRIOT SELCT D	COM	41013U10	423	30989	X		13
HANCOCK JOHN PATRIOT SELCT D	COM	41013U10	272	19920	X		5
HANCOCK JOHN TAX-ADV DIV INC	COM	41013V10	174	10650	X		5
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W10	459	19620	X		5
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W10	94	4050	X	X	6
HANCOCK JOHN PFD INCOME FD I	COM	41013X10	175	7549	X		5
HANCOCK JOHN PFD INCOME FD I	COM	41013X10	88	3800	X	X	6
HANCOCK JOHN PFD INCOME FD I	COM	41013X10	2	100	X		6
HANCOCK JOHN FINL TRENDS FD	COM	41014X10	263	17015	X		5
HANCOCK JOHN FINL TRENDS FD	COM	41014X10	8	515	X		6
HANCOCK JOHN PFD INCOME FD I	COM	41021P10	1007	45983	X		5
HANCOCK JOHN PFD INCOME FD I	COM	41021P10	45	2056	X		6
HANDLEMAN CO DEL	COM	41025210	6	250	X		5
HANDLEMAN CO DEL	COM	41025210	419	18104	X		6
HANDLEMAN CO DEL	COM	41025210	72	3105	X	X	6
HANMI FINL CORP	COM	41049510	1339	45400	X		3
HANMI FINL CORP	COM	41049510	4	121	X		5
HANOVER COMPRESSOR CO	COM	41076810	884	74287	X		3
HANOVER COMPRESSOR CO	COM	41076810	0	5	X		6
HANOVER COMPRESSOR CO	COM	41076810	5	460	X	X	6
HANOVER COMPRESSOR CO	COM	41076810	400	33995	X		5
HARBOR FLA BANCSHARES INC	COM	41190110	83	3000	X	X	6
HARBOR FLA BANCSHARES INC	COM	41190110	118	4300	X		6
HARKEN ENERGY CORP	COM NEW	41255230	15	32198	X		5
HARKEN ENERGY CORP	COM NEW	41255230	1	2700	X		6
HARLAND JOHN H CO	COM	41269310	23140	788455	X		3
HARLAND JOHN H CO	COM	41269310	1860	63368	X		6
HARLAND JOHN H CO	COM	41269310	17	570	X	X	6
HARLAND JOHN H CO	COM	41269310	18	612	X		5
HARLEY DAVIDSON INC	COM	41282210	5300	85560	X		11
HARLEY DAVIDSON INC	COM	41282210	247	3970	X		13
HARLEY DAVIDSON INC	COM	41282210	24293	391385	X		5
HARLEY DAVIDSON INC	COM	41282210	6865	110932	X		3
HARLEY DAVIDSON INC	COM	41282210	3623	58495	X	X	6
HARLEY DAVIDSON INC	COM	41282210	7704	124384	X		6
HARLEYSVILLE GROUP INC	COM	41282410	8760	464700	X		3
HARLEYSVILLE GROUP INC	COM	41282410	92	4900	X		5
HARLEYSVILLE NATL CORP PA	COM	41285010	5	200	X		5
HARLEYSVILLE NATL CORP PA	COM	41285010	74	2890	X	X	6
HARLEYSVILLE NATL CORP PA	COM	41285010	304	11893	X		7
HARLEYSVILLE NATL CORP PA	COM	41285010	911	35567	X		6
HARMAN INTL INDS INC	COM	41308610	300	3300	X	X	1
HARMAN INTL INDS INC	COM	41308610	14	155	X		7
HARMAN INTL INDS INC	COM	41308610	6048	66463	X		6
HARMAN INTL INDS INC	COM	41308610	437	4803	X	X	6
HARMAN INTL INDS INC	COM	41308610	1365	15065	X		5
HARMAN INTL INDS INC	COM	41308610	5848	64349	X		3

HARMAN INTL INDS INC	COM	41308610	11	120	X		1
HARMONY GOLD MNG LTD	SPONSORED ADR	41321630	6846	646474	X		3
HARMONY GOLD MNG LTD	SPONSORED ADR	41321630	46	4344	X		5
HARMONY GOLD MNG LTD	SPONSORED ADR	41321630	32	3000	X		6
HARMONY GOLD MNG LTD	SPONSORED ADR	41321630	3	300	X	X	6
HARRAHS ENTMT INC	COM	41361910	4627	85525	X		11
HARRAHS ENTMT INC	COM	41361910	193	3569	X	X	6
HARRAHS ENTMT INC	COM	41361910	19383	355733	X		5
HARRAHS ENTMT INC	COM	41361910	4454	81997	X		3
HARRAHS ENTMT INC	COM	41361910	1623	29702	X		13
HARRAHS ENTMT INC	COM	41361910	3139	58031	X		6
HARRIS CORP DEL	COM	41387510	213	4200	X	X	1
HARRIS CORP DEL	COM	41387510	19707	388318	X		3
HARRIS CORP DEL	COM	41387510	278	5487	X	X	6
HARRIS CORP DEL	COM	41387510	436	8592	X		6
HARRIS CORP DEL	COM	41387510	421	8331	X		5
HARRIS INTERACTIVE INC	COM	41454910	797	118600	X		3
HARRIS INTERACTIVE INC	COM	41454910	10	1555	X		5
HARRIS INTERACTIVE INC	COM	41454910	2	290	X	X	6
HARRIS INTERACTIVE INC	COM	41454910	87	12990	X		6
HARSCO CORP	COM	41586410	1867	39727	X		3
HARSCO CORP	COM	41586410	775	16493	X	X	6
HARSCO CORP	COM	41586410	198	4215	X		6
HARSCO CORP	COM	41586410	533	11380	X		5
HARTE-HANKS INC	COM	41619610	2057	84278	X		3
HARTE-HANKS INC	COM	41619610	492	20172	X	X	6
HARTE-HANKS INC	COM	41619610	37	1512	X		6
HARTFORD FINL SVCS GROUP INC	COM	41651510	14	200	X	X	1
HARTFORD FINL SVCS GROUP INC	COM	41651510	306	4450	X		1
HARTFORD FINL SVCS GROUP INC	COM	41651510	14	200	X	X	4
HARTFORD FINL SVCS GROUP INC	COM	41651510	62502	909248	X		6
HARTFORD FINL SVCS GROUP INC	COM	41651510	19205	279390	X	X	6
HARTFORD FINL SVCS GROUP INC	COM	41651510	3930	57286	X		5
HARTFORD FINL SVCS GROUP INC	COM	41651510	27251	396746	X		3
HARTFORD FINL SVCS GROUP INC	COM	41651510	36	520	X	X	7
HARTFORD FINL SVCS GROUP INC	COM	41651510	141	2046	X		7
HARVEST NATURAL RESOURCES IN	COM	41754V10	4426	296855	X		3
HARVEST NATURAL RESOURCES IN	COM	41754V10	120	8031	X		6
HARVEST NATURAL RESOURCES IN	COM	41754V10	21	1400	X		5
HASBRO INC	COM	41805610	5821	275063	X		3
HASBRO INC	COM	41805610	246	12950	X	X	6
HASBRO INC	COM	41805610	427	22470	X		5
HASBRO INC	COM	41805610	189	9958	X		6
HATTERAS INCOME SECS INC	COM	41902510	1262	101536	X		5
HATTERAS INCOME SECS INC	COM	41902510	54	4380	X	X	6
HATTERAS INCOME SECS INC	COM	41902510	15	1173	X		6
HAWAIIAN ELEC INDUSTRIES	COM	41987010	2028	77707	X		3
HAWAIIAN ELEC INDUSTRIES	COM	41987010	1212	47258	X		5
HAWAIIAN ELEC INDUSTRIES	COM	41987010	29	1116	X		6
HAWAIIAN ELEC INDUSTRIES	COM	41987010	177	6787	X	X	6
HAWAIIAN ELEC INDUSTRIES	COM	41987010	5	200	X	X	7
HAYES LEMMERZ INTL INC	COM NEW	42078130	331	21900	X		6
HEALTHCARE SVCS GRP INC	COM	42190610	706	46376	X		5
HEALTHCARE SVCS GRP INC	COM	42190610	3	225	X		6
HEALTH CARE PPTY INVS INC	COM	42191510	19	0	X		3
HEALTH CARE PPTY INVS INC	COM	42191510	203	8408	X		5
HEALTH CARE PPTY INVS INC	COM	42191510	799	33234	X	X	6
HEALTH CARE PPTY INVS INC	COM	42191510	515	21420	X		6
HEALTH MGMT ASSOC INC NEW	CL A	42193310	11	503	X		13
HEALTH MGMT ASSOC INC NEW	CL A	42193310	1651	73631	X	X	6
HEALTH MGMT ASSOC INC NEW	CL A	42193310	2406	107295	X		6
HEALTH MGMT ASSOC INC NEW	CL A	42193310	2421	108731	X		5

HEALTH MGMT ASSOC INC NEW	CL A	42193310	3094	138000	X		20
HEALTH MGMT ASSOC INC NEW	CL A	42193310	2039	90961	X		3
HEALTHCARE RLTY TR	COM	42194610	660	17568	X		5
HEALTHCARE RLTY TR	COM	42194610	1173	31309	X		6
HEALTHCARE RLTY TR	COM	42194610	4	100	X	X	7
HEALTHCARE RLTY TR	COM	42194610	270	7197	X	X	6
HEADWATERS INC	COM	42210P10	5969	230200	X		3
HEADWATERS INC	COM	42210P10	133	5140	X	X	6
HEADWATERS INC	COM	42210P10	1496	57693	X		6
HEADWATERS INC	COM	42210P10	1486	57175	X		5
HEALTH CARE REIT INC	COM	42217K10	205	6300	X		11
HEALTH CARE REIT INC	COM	42217K10	303	9313	X		5
HEALTH CARE REIT INC	COM	42217K10	453	13952	X		6
HEALTH CARE REIT INC	COM	42217K10	303	9312	X	X	6
HEALTHEXTRAS INC	COM	42221110	5731	345867	X		5
HEALTH NET INC	COM	42222G10	5973	225437	X		3
HEALTH NET INC	COM	42222G10	694	26173	X	X	6
HEALTH NET INC	COM	42222G10	952	35929	X		5
HEALTH NET INC	COM	42222G10	247	9320	X		6
HEALTHSTREAM INC	COM	42222N10	47	24100	X		5
HEARTLAND EXPRESS INC	COM	42234710	39	0	X		3
HEARTLAND EXPRESS INC	COM	42234710	356	12997	X		6
HEARTLAND EXPRESS INC	COM	42234710	1427	52629	X		5
HECLA MNG CO	COM	42270410	327	57401	X		5
HECLA MNG CO	COM	42270410	2	400	X	X	7
HECLA MNG CO	COM	42270410	14	2400	X	X	6
HEIDRICK & STRUGGLES INTL IN	COM	42281910	22811	766587	X		3
HEIDRICK & STRUGGLES INTL IN	COM	42281910	2	66	X		7
HEIDRICK & STRUGGLES INTL IN	COM	42281910	1303	43891	X		6
HEIDRICK & STRUGGLES INTL IN	COM	42281910	34	1129	X	X	6
HEIDRICK & STRUGGLES INTL IN	COM	42281910	14	469	X		5
HEINZ H J CO	COM	42307410	247	6300	X	X	1
HEINZ H J CO	COM	42307410	102	2600	X		11
HEINZ H J CO	COM	42307410	510	13000	X		1
HEINZ H J CO	COM	42307410	2	50	X		13
HEINZ H J CO	COM	42307410	3	77	X		7
HEINZ H J CO	COM	42307410	8	206	X	X	7
HEINZ H J CO	COM	42307410	16656	424909	X		6
HEINZ H J CO	COM	42307410	17349	442576	X	X	6
HEINZ H J CO	COM	42307410	6113	156526	X		5
HEINZ H J CO	COM	42307410	3	81	X		4
HEINZ H J CO	COM	42307410	9	235	X	X	4
HEINZ H J CO	COM	42307410	45093	1281937	X		3
HELIX TECHNOLOGY CORP	COM	42331910	3471	162707	X		3
HELIX TECHNOLOGY CORP	COM	42331910	10	480	X		5
HELIX TECHNOLOGY CORP	COM	42331910	164	7668	X		6
HELIX TECHNOLOGY CORP	COM	42331910	19	875	X	X	6
HELMERICH & PAYNE INC	COM	42345210	89	3400	X		11
HELMERICH & PAYNE INC	COM	42345210	359	13715	X		5
HELMERICH & PAYNE INC	COM	42345210	1274	48730	X		3
HELMERICH & PAYNE INC	COM	42345210	48	1850	X	X	6
HELMERICH & PAYNE INC	COM	42345210	87	3340	X		6
HENRY JACK & ASSOC INC	COM	42628110	1745	86823	X		3
HENRY JACK & ASSOC INC	COM	42628110	127	6317	X	X	6
HENRY JACK & ASSOC INC	COM	42628110	12	593	X	X	7
HENRY JACK & ASSOC INC	COM	42628110	234	11633	X		6
HENRY JACK & ASSOC INC	COM	42628110	46	2289	X		5
HERCULES INC	COM	42705610	6	500	X		1
HERCULES INC	COM	42705610	507	41607	X		3
HERCULES INC	COM	42705610	24	1971	X		6
HERCULES INC	COM	42705610	546	44800	X	X	6
HERCULES INC	COM	42705610	373	30589	X		5

HERITAGE PPTY INVT TR INC	COM	42725M10	4035	149100	X		11
HERITAGE PPTY INVT TR INC	COM	42725M10	3	100	X		13
HERITAGE PPTY INVT TR INC	COM	42725M10	69	2550	X		5
HERITAGE PPTY INVT TR INC	COM	42725M10	760	28100	X		3
HERLEY INDS INC DEL	COM	42739810	6623	338950	X		11
HERLEY INDS INC DEL	COM	42739810	80	4100	X		6
HERSHEY FOODS CORP	COM	42786610	14	300	X	X	1
HERSHEY FOODS CORP	COM	42786610	23022	515730	X		3
HERSHEY FOODS CORP	COM	42786610	10756	232457	X	X	6
HERSHEY FOODS CORP	COM	42786610	10622	229502	X		5
HERSHEY FOODS CORP	COM	42786610	11	235	X		4
HERSHEY FOODS CORP	COM	42786610	202	4358	X		13
HERSHEY FOODS CORP	COM	42786610	17734	383281	X		6
HERSHEY FOODS CORP	COM	42786610	16	340	X		7
HERSHEY FOODS CORP	COM	42786610	2	40	X	X	7
HEWITT ASSOCS INC	COM	42822Q10	378	13764	X		5
HEWITT ASSOCS INC	COM	42822Q10	435	15829	X		6
HEWITT ASSOCS INC	COM	42822Q10	40	1446	X	X	6
HEWLETT PACKARD CO	COM	42823610	967	45811	X	X	1
HEWLETT PACKARD CO	COM	42823610	993	47081	X		1
HEWLETT PACKARD CO	COM	42823610	32	1510	X		11
HEWLETT PACKARD CO	COM	42823610	227	10739	X		7
HEWLETT PACKARD CO	COM	42823610	21	982	X	X	7
HEWLETT PACKARD CO	COM	42823610	84198	3990425	X		6
HEWLETT PACKARD CO	COM	42823610	34032	1612895	X	X	6
HEWLETT PACKARD CO	COM	42823610	15508	744060	X		5
HEWLETT PACKARD CO	COM	42823610	14	659	X		4
HEWLETT PACKARD CO	COM	42823610	78675	3937116	X		3
HEWLETT PACKARD CO	COM	42823610	644	31285	X		13
HEXCEL CORP NEW	COM	42829110	1453	125500	X		5
HIBBETT SPORTING GOODS INC	COM	42856510	6383	231336	X		3
HIBBETT SPORTING GOODS INC	COM	42856510	46	1675	X	X	6
HIBBETT SPORTING GOODS INC	COM	42856510	2	66	X		7
HIBBETT SPORTING GOODS INC	COM	42856510	949	34715	X		6
HIBBETT SPORTING GOODS INC	COM	42856510	537	19635	X		5
HIBERNIA CORP	CL A	42865610	1	40	X	X	1
HIBERNIA CORP	CL A	42865610	1	50	X		1
HIBERNIA CORP	CL A	42865610	2	65	X		7
HIBERNIA CORP	CL A	42865610	1016	41794	X		6
HIBERNIA CORP	CL A	42865610	466	19172	X	X	6
HIBERNIA CORP	CL A	42865610	374	15421	X		5
HIBERNIA CORP	CL A	42865610	3674	150210	X		3
HIGH INCOME OPPORTUNITY FD I	COM	42967Q10	671	101867	X		13
HIGH INCOME OPPORTUNITY FD I	COM	42967Q10	9594	1457917	X		5
HIGH INCOME OPPORTUNITY FD I	COM	42967Q10	48	7370	X	X	6
HIGH INCOME OPPORTUNITY FD I	COM	42967Q10	2559	391341	X		6
HIGH YIELD PLUS FD INC	COM	42990610	38	9280	X		5
HIGH YIELD PLUS FD INC	COM	42990610	4	1000	X	X	6
HIGHWOODS PPTYS INC	COM	43128410	1218	51851	X		3
HIGHWOODS PPTYS INC	COM	43128410	262	11189	X		5
HIGHWOODS PPTYS INC	COM	43128410	2980	126805	X		6
HIGHWOODS PPTYS INC	COM	43128410	18	775	X	X	6
HILB ROGAL & HOBBS CO	COM	43129410	6145	161100	X		3
HILB ROGAL & HOBBS CO	COM	43129410	886	24820	X		6
HILB ROGAL & HOBBS CO	COM	43129410	136	3820	X	X	6
HILB ROGAL & HOBBS CO	COM	43129410	674	18980	X		5
HILLENBRAND INDS INC	COM	43157310	3820	63200	X		11
HILLENBRAND INDS INC	COM	43157310	6	100	X		13
HILLENBRAND INDS INC	COM	43157310	296	4932	X		5
HILLENBRAND INDS INC	COM	43157310	4704	76739	X		3
HILLENBRAND INDS INC	COM	43157310	103	1709	X	X	6
HILLENBRAND INDS INC	COM	43157310	449	7432	X		6

HILTON HOTELS CORP	COM	43284810	21	1100	X		13
HILTON HOTELS CORP	COM	43284810	305	16350	X		5
HILTON HOTELS CORP	COM	43284810	2010	107721	X		6
HILTON HOTELS CORP	COM	43284810	55	2933	X	X	6
HILTON HOTELS CORP	COM	43284810	2768	148315	X		3
HILTON HOTELS CORP	NOTE 3.375% 4/	432848AZ	803	744000	X		6
HITACHI LIMITED	ADR 10 COM	43357850	88	0	X		3
HITACHI LIMITED	ADR 10 COM	43357850	17	242	X		7
HITACHI LIMITED	ADR 10 COM	43357850	4	54	X	X	7
HITACHI LIMITED	ADR 10 COM	43357850	660	9479	X		6
HITACHI LIMITED	ADR 10 COM	43357850	197	2829	X	X	6
HITACHI LIMITED	ADR 10 COM	43357850	1226	17723	X		5
HITACHI LIMITED	ADR 10 COM	43357850	5	76	X	X	4
HOLLINGER INTL INC	CL A	43556910	65	3853	X		5
HOLLINGER INTL INC	CL A	43556910	153	9100	X	X	6
HOLLINGER INTL INC	CL A	43556910	858	51130	X		6
HOLLY CORP	COM PAR $0.01	43575830	95	2550	X		5
HOLLY CORP	COM PAR $0.01	43575830	4488	120000	X		6
HOLOGIC INC	COM	43644010	255	11002	X		5
HOME DEPOT INC	COM	43707610	1071	30416	X	X	1
HOME DEPOT INC	COM	43707610	57	1610	X		11
HOME DEPOT INC	COM	43707610	2397	68106	X		1
HOME DEPOT INC	COM	43707610	2168	61968	X		13
HOME DEPOT INC	COM	43707610	7	200	X		7
HOME DEPOT INC	COM	43707610	17	494	X	X	7
HOME DEPOT INC	COM	43707610	70205	1994463	X		6
HOME DEPOT INC	COM	43707610	60416	1716354	X	X	6
HOME DEPOT INC	COM	43707610	62000	1765393	X		5
HOME DEPOT INC	COM	43707610	3	95	X		4
HOME DEPOT INC	COM	43707610	18	500	X	X	4
HOME DEPOT INC	COM	43707610	67791	1867508	X		3
HOME PROPERTIES INC	COM	43730610	486	12355	X		13
HOME PROPERTIES INC	COM	43730610	5774	146925	X		5
HOME PROPERTIES INC	COM	43730610	168	4312	X		6
HOME PROPERTIES INC	COM	43730610	433	11100	X	X	6
HONDA MOTOR LTD	AMERN SHS	43812830	302	12574	X		13
HONDA MOTOR LTD	AMERN SHS	43812830	1579	65130	X		5
HONDA MOTOR LTD	AMERN SHS	43812830	1167	48000	X		3
HONDA MOTOR LTD	AMERN SHS	43812830	46	1884	X	X	6
HONDA MOTOR LTD	AMERN SHS	43812830	7	289	X		6
HONEYWELL INTL INC	COM	43851610	355	9687	X	X	1
HONEYWELL INTL INC	COM	43851610	26	721	X		13
HONEYWELL INTL INC	COM	43851610	15604	428048	X		5
HONEYWELL INTL INC	COM	43851610	5	124	X		4
HONEYWELL INTL INC	COM	43851610	36300	989744	X		3
HONEYWELL INTL INC	COM	43851610	359	9800	X		1
HONEYWELL INTL INC	COM	43851610	14078	384326	X	X	6
HONEYWELL INTL INC	COM	43851610	26	713	X		7
HONEYWELL INTL INC	COM	43851610	3	86	X	X	7
HONEYWELL INTL INC	COM	43851610	20162	550437	X		6
HOOPER HOLMES INC	COM	43910410	310	54616	X		13
HOOPER HOLMES INC	COM	43910410	10	1725	X		5
HOOPER HOLMES INC	COM	43910410	6	1010	X		6
HOOPER HOLMES INC	COM	43910410	6	1080	X	X	6
HORACE MANN EDUCATORS CORP N	COM	44032710	9717	555866	X		3
HORACE MANN EDUCATORS CORP N	COM	44032710	965	56085	X		5
HORMEL FOODS CORP	COM	44045210	320	10300	X		11
HORMEL FOODS CORP	COM	44045210	4162	133829	X		3
HORMEL FOODS CORP	COM	44045210	1675	53870	X		6
HORMEL FOODS CORP	COM	44045210	1105	35530	X	X	6
HORMEL FOODS CORP	COM	44045210	27	863	X		5
HORMEL FOODS CORP	COM	44045210	383	12270	X		13

HOSPIRA INC	COM	44106010	161	5830	X	X	1
HOSPIRA INC	COM	44106010	5	181	X		7
HOSPIRA INC	COM	44106010	2	73	X	X	7
HOSPIRA INC	COM	44106010	4228	153198	X		6
HOSPIRA INC	COM	44106010	6237	225975	X	X	6
HOSPIRA INC	COM	44106010	1291	47466	X		5
HOSPIRA INC	COM	44106010	7093	256900	X		3
HOSPIRA INC	COM	44106010	9	320	X		13
HOSPIRA INC	COM	44106010	173	6278	X		11
HOSPIRA INC	COM	44106010	37	1345	X		1
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M10	2748	64958	X		3
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M10	947	22447	X		5
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M10	1796	42470	X		6
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M10	4	100	X	X	7
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M10	253	5980	X	X	6
HOST MARRIOTT CORP NEW	COM	44107P10	277	22346	X		5
HOST MARRIOTT CORP NEW	COM	44107P10	223	18019	X	X	6
HOST MARRIOTT CORP NEW	COM	44107P10	598	48363	X		6
HOT TOPIC INC	COM	44133910	5569	271897	X		3
HOT TOPIC INC	COM	44133910	115	5521	X		5
HOT TOPIC INC	COM	44133910	139	6795	X		6
HOT TOPIC INC	COM	44133910	17	825	X	X	6
HOUSTON EXPL CO	COM	44212010	16	300	X		3
HOUSTON EXPL CO	COM	44212010	6	122	X	X	6
HOUSTON EXPL CO	COM	44212010	417	8058	X		5
HOUSTON EXPL CO	COM	44212010	1	15	X		6
HOVNANIAN ENTERPRISES INC	CL A	44248720	7	210	X	X	1
HOVNANIAN ENTERPRISES INC	CL A	44248720	8	240	X		1
HOVNANIAN ENTERPRISES INC	CL A	44248720	519	14961	X		5
HOVNANIAN ENTERPRISES INC	CL A	44248720	11	320	X		7
HOVNANIAN ENTERPRISES INC	CL A	44248720	3010	86725	X		6
HOVNANIAN ENTERPRISES INC	CL A	44248720	313	9008	X	X	6
HOVNANIAN ENTERPRISES INC	CL A	44248720	2298	66302	X		3
HUANENG PWR INTL INC	SPON ADR N	44330410	1680	46417	X		5
HUB INTERNATIONAL LTD	COM	44332P10	7591	395000	X		3
HUB INTERNATIONAL LTD	COM	44332P10	29	1515	X	X	6
HUB INTERNATIONAL LTD	COM	44332P10	2	87	X		7
HUB INTERNATIONAL LTD	COM	44332P10	1099	57546	X		6
HUBBELL INC	CL B	44351020	2735	58552	X		3
HUBBELL INC	CL B	44351020	1482	31719	X	X	6
HUBBELL INC	CL B	44351020	284	6177	X		5
HUBBELL INC	CL B	44351020	447	9577	X		6
HUDSON UNITED BANCORP	COM	44416510	532	14463	X		13
HUDSON UNITED BANCORP	COM	44416510	4068	110529	X		5
HUDSON UNITED BANCORP	COM	44416510	386	10352	X		6
HUDSON UNITED BANCORP	COM	44416510	140	3742	X	X	6
HUGHES SUPPLY INC	COM	44448210	16718	277773	X		3
HUGHES SUPPLY INC	COM	44448210	148	2503	X	X	6
HUGHES SUPPLY INC	COM	44448210	345	5855	X		5
HUGHES SUPPLY INC	COM	44448210	2622	44498	X		6
HUGHES SUPPLY INC	COM	44448210	2	42	X		7
HUGOTON RTY TR TEX	UNIT BEN INT	44471710	115	5040	X		5
HUGOTON RTY TR TEX	UNIT BEN INT	44471710	14	600	X		6
HUGOTON RTY TR TEX	UNIT BEN INT	44471710	160	7000	X	X	6
HUMANA INC	COM	44485910	24	1445	X		13
HUMANA INC	COM	44485910	1429	84574	X		6
HUMANA INC	COM	44485910	3	200	X	X	7
HUMANA INC	COM	44485910	909	54943	X		5
HUMANA INC	COM	44485910	2800	165655	X		3
HUMAN GENOME SCIENCES INC	COM	44490310	2	160	X		13
HUMAN GENOME SCIENCES INC	COM	44490310	584	50206	X		5
HUMAN GENOME SCIENCES INC	COM	44490310	241	20714	X		3

HUMAN GENOME SCIENCES INC	COM	44490310	5	400	X			6
HUNT J B TRANS SVCS INC	COM	44565810	7073	183441	X			3
HUNT J B TRANS SVCS INC	COM	44565810	4468	115740	X			5
HUNT J B TRANS SVCS INC	COM	44565810	94	2429	X			6
HUNT J B TRANS SVCS INC	COM	44565810	2	39	X	X		6
HUNTINGTON BANCSHARES INC	COM	44615010	19	825	X			13
HUNTINGTON BANCSHARES INC	COM	44615010	1205	52530	X			5
HUNTINGTON BANCSHARES INC	COM	44615010	1980	86459	X			3
HUNTINGTON BANCSHARES INC	COM	44615010	1437	62541	X	X		6
HUNTINGTON BANCSHARES INC	COM	44615010	3690	160590	X			6
HUTCHINSON TECHNOLOGY INC	COM	44840710	488	20450	X			5
HUTCHINSON TECHNOLOGY INC	COM	44840710	6	238	X	X		6
HYDRIL	COM	44877410	4325	137300	X			3
HYDRIL	COM	44877410	252	7985	X			5
HYDRIL	COM	44877410	443	14055	X			6
HYDRIL	COM	44877410	64	2025	X	X		6
HYPERION 2005 INVT GRADE OPP	COM	44891810	1645	172215	X			5
HYPERION 2005 INVT GRADE OPP	COM	44891810	5	575	X	X		6
ICN PHARMACEUTICALS INC NEW	NOTE 6.500% 7/	448924AM	5169	5000000	X			20
HYPERION TOTAL RETURN & INCO	COM	44914510	101	11082	X			5
HYPERION TOTAL RETURN & INCO	COM	44914510	40	4400	X			6
HYPERION SOLUTIONS CORP	COM	44914M10	52	1197	X			5
HYPERION SOLUTIONS CORP	COM	44914M10	1391	31806	X			6
HYPERION SOLUTIONS CORP	COM	44914M10	115	2621	X	X		6
IA GLOBAL INC	COM	44920E10	27	60000	X			5
ICOS CORP	COM	44929510	3	100	X			13
ICOS CORP	COM	44929510	3454	116214	X			5
ICOS CORP	COM	44929510	75	2525	X			6
ICOS CORP	COM	44929510	1659	55633	X			3
ICOS CORP	NOTE 2.000% 7/	449295AB	10672	12500000	X			6
ICT GROUP INC	COM	44929Y10	34	3765	X	X		6
ICT GROUP INC	COM	44929Y10	222	24260	X			6
ICU MED INC	COM	44930G10	1049	31300	X			3
ICU MED INC	COM	44930G10	56	1670	X	X		6
ICU MED INC	COM	44930G10	497	14825	X			6
ICU MED INC	COM	44930G10	103	3080	X			5
ID BIOMEDICAL CORP	COM	44936D10	62	7000	X			13
ID BIOMEDICAL CORP	COM	44936D10	29	3200	X			5
I D SYSTEMS INC	COM	44948910	304	22550	X			13
IDX SYS CORP	COM	44949110	2337	73291	X			3
IDX SYS CORP	COM	44949110	3	100	X			5
I-FLOW CORP	COM NEW	44952030	194	16650	X			5
IMC GLOBAL INC	COM	44966910	1500	111976	X			3
IMC GLOBAL INC	COM	44966910	1989	148496	X			5
IMC GLOBAL INC	COM	44966910	99	7389	X			6
IMC GLOBAL INC	COM	44966910	85	6315	X	X		6
I-MANY INC	COM	44973Q10	20	17200	X			5
ING PRIME RATE TR	SH BEN INT	44977W10	8	1050	X			13
ING PRIME RATE TR	SH BEN INT	44977W10	39	4900	X			6
ING PRIME RATE TR	SH BEN INT	44977W10	6271	779134	X			5
ING PRIME RATE TR	SH BEN INT	44977W10	59	7343	X	X		6
ING CLARION GLB RE EST INCM	COM	44982G10	1091	87816	X			5
IMS HEALTH INC	COM	44993410	38	1600	X			1
IMS HEALTH INC	COM	44993410	2079	88710	X			3
IMS HEALTH INC	COM	44993410	3619	154388	X	X		6
IMS HEALTH INC	COM	44993410	18	747	X	X		7
IMS HEALTH INC	COM	44993410	4676	199480	X			6
IMS HEALTH INC	COM	44993410	532	22750	X			5
ITC DELTACOM INC	COM NEW	45031T40	119	21424	X			18
ITC DELTACOM INC	COM NEW	45031T40	0	2	X			5
ISTAR FINL INC	COM	45031U10	915	22874	X			5
ISTAR FINL INC	COM	45031U10	923	23085	X	X		6

ISTAR FINL INC	COM	45031U10	4761	119037	X		6
ITT EDUCATIONAL SERVICES INC	COM	45068B10	1700	44798	X		3
ITT EDUCATIONAL SERVICES INC	COM	45068B10	1057	27788	X		5
ITT INDS INC IND	COM	45091110	14152	170505	X		11
ITT INDS INC IND	COM	45091110	1348	16237	X	X	6
ITT INDS INC IND	COM	45091110	4823	57342	X		3
ITT INDS INC IND	COM	45091110	420	5086	X		5
ITT INDS INC IND	COM	45091110	6244	75225	X		6
IDACORP INC	COM	45110710	997	36918	X		3
IDACORP INC	COM	45110710	36	1319	X	X	6
IDACORP INC	COM	45110710	38	1396	X		6
IDACORP INC	COM	45110710	1636	61393	X		5
IDEX CORP	COM	45167R10	10111	292250	X		3
IDEX CORP	COM	45167R10	41	1201	X	X	6
IDEX CORP	COM	45167R10	1492	43441	X		6
IDEX CORP	COM	45167R10	2	69	X		7
IDEXX LABS INC	COM	45168D10	1707	27111	X		5
IDEXX LABS INC	COM	45168D10	19	300	X		6
IDEXX LABS INC	COM	45168D10	19	300	X	X	6
IKON OFFICE SOLUTIONS INC	COM	45171310	8748	762695	X		3
IKON OFFICE SOLUTIONS INC	COM	45171310	398	34778	X		5
IKON OFFICE SOLUTIONS INC	COM	45171310	617	53800	X	X	6
IKON OFFICE SOLUTIONS INC	COM	45171310	120	10450	X		6
IDENTIX INC	COM	45190610	647	86699	X		5
IDENTIX INC	COM	45190610	7	1000	X	X	7
ILEX ONCOLOGY INC	COM	45192310	1381	55246	X		3
ILEX ONCOLOGY INC	COM	45192310	31	1225	X		5
ILEX ONCOLOGY INC	COM	45192310	275	11000	X		6
ILLINOIS TOOL WKS INC	COM	45230810	701	7315	X	X	1
ILLINOIS TOOL WKS INC	COM	45230810	1290	13450	X		1
ILLINOIS TOOL WKS INC	COM	45230810	39430	400777	X		3
ILLINOIS TOOL WKS INC	COM	45230810	1553	16408	X		13
ILLINOIS TOOL WKS INC	COM	45230810	4	44	X		4
ILLINOIS TOOL WKS INC	COM	45230810	98	1022	X		7
ILLINOIS TOOL WKS INC	COM	45230810	14	144	X	X	7
ILLINOIS TOOL WKS INC	COM	45230810	80139	835741	X		6
ILLINOIS TOOL WKS INC	COM	45230810	39992	417060	X	X	6
ILLINOIS TOOL WKS INC	COM	45230810	24010	252415	X		5
ILLUMINA INC	COM	45232710	1836	289127	X		3
ILLUMINA INC	COM	45232710	187	29600	X		5
ILLUMINA INC	COM	45232710	599	94642	X	X	6
ILLUMINA INC	COM	45232710	50	7822	X		6
IMAGE ENTMT INC	COM NEW	45243920	86	23500	X		5
IMATION CORP	COM	45245A10	92689	2175277	X		11
IMATION CORP	COM	45245A10	406	9686	X		13
IMATION CORP	COM	45245A10	9979	237216	X		5
IMATION CORP	COM	45245A10	609	14285	X		6
IMATION CORP	COM	45245A10	562	13179	X	X	6
IMATION CORP	COM	45245A10	41184	964791	X		3
IMAX CORP	COM	45245E10	2942	531043	X		3
IMAX CORP	COM	45245E10	3	465	X	X	6
IMAX CORP	COM	45245E10	561	101461	X		5
IMCLONE SYS INC	COM	45245W10	19075	221425	X		3
IMCLONE SYS INC	COM	45245W10	65	760	X	X	6
IMCLONE SYS INC	COM	45245W10	70	818	X		6
IMCLONE SYS INC	COM	45245W10	878	10233	X		5
IMAGISTICS INTERNATIONAL INC	COM	45247T10	3950	111580	X		3
IMAGISTICS INTERNATIONAL INC	COM	45247T10	123	3467	X		6
IMAGISTICS INTERNATIONAL INC	COM	45247T10	91	2580	X	X	6
IMAGISTICS INTERNATIONAL INC	COM	45247T10	103	2897	X		5
IMMTECH INTL INC	COM	45251910	1639	133604	X		5
IMMTECH INTL INC	COM	45251910	80	6500	X	X	6

IMPAC MTG HLDGS INC	COM	45254P10	860	39909	X		5
IMPAC MTG HLDGS INC	COM	45254P10	232	10288	X		6
IMPAC MTG HLDGS INC	COM	45254P10	270	12000	X	X	6
IMPAX LABORATORIES INC	COM	45256B10	311	16037	X		5
IMPERIAL CHEM INDS PLC	ADR NEW	45270450	4797	278000	X		3
IMPERIAL CHEM INDS PLC	ADR NEW	45270450	132	7781	X	X	6
IMPERIAL CHEM INDS PLC	ADR NEW	45270450	17	1010	X		7
IMPERIAL CHEM INDS PLC	ADR NEW	45270450	583	34419	X		6
IMPERIAL CHEM INDS PLC	ADR NEW	45270450	172	10120	X		5
IMMUNOMEDICS INC	COM	45290710	64	13000	X		5
IMPERIAL OIL LTD	COM NEW	45303840	341	7283	X		5
IMPERIAL OIL LTD	COM NEW	45303840	99	2120	X	X	6
IMPERIAL OIL LTD	COM NEW	45303840	910	19441	X		6
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	45314210	11	252	X		5
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	45314210	124	2821	X	X	6
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	45314210	218	4971	X		6
INAMED CORP	COM	45323510	13622	213953	X		3
INAMED CORP	COM	45323510	3	45	X		4
INAMED CORP	COM	45323510	50	793	X		7
INAMED CORP	COM	45323510	5	75	X	X	7
INAMED CORP	COM	45323510	7825	124541	X		6
INAMED CORP	COM	45323510	549	8740	X	X	6
INAMED CORP	COM	45323510	481	7657	X		5
INCO LTD	COM	45325840	17472	504000	X		3
INCO LTD	COM	45325840	1287	37238	X		5
INCO LTD	COM	45325840	129	3725	X	X	6
INCO LTD	COM	45325840	624	18052	X		6
INCO LTD	DBCV 1.000% 3/	453258AT	12012	9581000	X		20
INCO LTD	DBCV 1.000% 3/	453258AT	3	2000	X		6
INCYTE CORP	COM	45337C10	1322	172987	X		3
INCYTE CORP	COM	45337C10	39	5100	X		5
INCYTE CORP	COM	45337C10	3	365	X		6
INDEPENDENCE CMNTY BK CORP	COM	45341410	10	279	X		13
INDEPENDENCE CMNTY BK CORP	COM	45341410	3363	92393	X		3
INDEPENDENCE CMNTY BK CORP	COM	45341410	429	11796	X		6
INDEPENDENCE CMNTY BK CORP	COM	45341410	45	1242	X	X	6
INDEPENDENCE CMNTY BK CORP	COM	45341410	201	5522	X		5
INDEVUS PHARMACEUTICALS INC	COM	45407210	1932	314222	X		3
INDEVUS PHARMACEUTICALS INC	COM	45407210	71	11465	X		5
INDEVUS PHARMACEUTICALS INC	COM	45407210	52	8511	X		6
INDIA FD INC	COM	45408910	922	42872	X		5
INDIA FD INC	COM	45408910	21	1000	X	X	6
INDIA FD INC	COM	45408910	4	200	X	X	7
INDIA FD INC	COM	45408910	4	200	X		6
INDYMAC BANCORP INC	COM	45660710	1881	59520	X		3
INDYMAC BANCORP INC	COM	45660710	32	1007	X		6
INDYMAC BANCORP INC	COM	45660710	2899	91828	X		5
INFOCUS CORP	COM	45665B10	3798	446850	X		3
INFOCUS CORP	COM	45665B10	188	22200	X		5
INFOCUS CORP	COM	45665B10	3	300	X	X	6
INFOCUS CORP	COM	45665B10	476	56040	X		6
INFINITY PPTY & CAS CORP	COM	45665Q10	505	15300	X		11
INFINITY PPTY & CAS CORP	COM	45665Q10	76	2300	X	X	6
INFINITY PPTY & CAS CORP	COM	45665Q10	790	23930	X		6
INFORMATICA CORP	COM	45666Q10	3	500	X		5
INFORMATICA CORP	COM	45666Q10	62	8108	X	X	6
INFORMATICA CORP	COM	45666Q10	422	55360	X		6
INFORMATION HLDGS INC	COM	45672710	33	1200	X	X	6
INFORMATION HLDGS INC	COM	45672710	468	17095	X		6
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	45678810	355	3816	X		5
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	45678810	16	174	X	X	6
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	45678810	5	59	X		6

INFOSPACE INC	COM NEW	45678T20	652	17180	X		5
INFOSPACE INC	COM NEW	45678T20	1	20	X	X	6
INFOSPACE INC	COM NEW	45678T20	23	600	X		6
INFOUSA INC NEW	COM	45681830	3	295	X		5
INFOUSA INC NEW	COM	45681830	72	7090	X	X	6
INFOUSA INC NEW	COM	45681830	415	40930	X		6
ING GROUP N V	SPONSORED ADR	45683710	7	303	X		13
ING GROUP N V	SPONSORED ADR	45683710	3453	143000	X		3
ING GROUP N V	SPONSORED ADR	45683710	1028	43518	X		5
ING GROUP N V	SPONSORED ADR	45683710	8	351	X	X	4
ING GROUP N V	SPONSORED ADR	45683710	116	4878	X	X	6
ING GROUP N V	SPONSORED ADR	45683710	12	510	X		7
ING GROUP N V	SPONSORED ADR	45683710	6	253	X	X	7
ING GROUP N V	SPONSORED ADR	45683710	538	22710	X		6
INGLES MKTS INC	CL A	45703010	10	900	X		5
INGLES MKTS INC	CL A	45703010	99	8865	X	X	6
INGLES MKTS INC	CL A	45703010	20	1790	X		6
INGRAM MICRO INC	CL A	45715310	13113	903417	X		3
INGRAM MICRO INC	CL A	45715310	4	260	X		4
INGRAM MICRO INC	CL A	45715310	3	228	X		7
INGRAM MICRO INC	CL A	45715310	3	181	X	X	7
INGRAM MICRO INC	CL A	45715310	2608	180240	X		6
INGRAM MICRO INC	CL A	45715310	64	4440	X	X	6
INGRAM MICRO INC	CL A	45715310	815	56622	X		5
INKINE PHARMACEUTICALS INC	COM	45721410	35	9200	X		5
INKINE PHARMACEUTICALS INC	COM	45721410	7	1850	X		6
INLAND REAL ESTATE CORP	COM	45746110	624	47985	X		5
INSIGHT ENTERPRISES INC	COM	45765U10	4361	245569	X		3
INSIGHT ENTERPRISES INC	COM	45765U10	28	1600	X	X	6
INSIGHT ENTERPRISES INC	COM	45765U10	3	149	X		5
INSIGHT ENTERPRISES INC	COM	45765U10	1024	57683	X		6
INSIGHT COMMUNICATIONS INC	CL A	45768V10	8	900	X		5
INSIGHT COMMUNICATIONS INC	CL A	45768V10	39	4194	X	X	6
INSIGHT COMMUNICATIONS INC	CL A	45768V10	269	29089	X		6
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N10	2794	143127	X		3
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N10	76	3871	X		6
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N10	30	1561	X		5
INNKEEPERS USA TR	COM	4576J010	72	7000	X		3
INNKEEPERS USA TR	COM	4576J010	624	61200	X		5
INNKEEPERS USA TR	COM	4576J010	64	6225	X		6
INSTINET GROUP INC	COM	45775010	1716	324961	X		3
INSTINET GROUP INC	COM	45775010	46	8791	X		6
INSTINET GROUP INC	COM	45775010	510	99605	X		5
INNOVO GROUP INC	COM PAR $0.01	45795460	22	19003	X		5
INTEGRA LIFESCIENCES HLDGS C	COM NEW	45798520	379	10812	X		5
INTEGRA LIFESCIENCES HLDGS C	COM NEW	45798520	257	7300	X		6
INTEGRA LIFESCIENCES HLDGS C	COM NEW	45798520	28	800	X	X	6
INSURED MUN INCOME FD	COM	45809F10	177	13854	X		5
INSURED MUN INCOME FD	COM	45809F10	76	6008	X		6
INSURED MUN INCOME FD	COM	45809F10	3845	303200	X		9
INTEGRATED DEVICE TECHNOLOGY	COM	45811810	28	2000	X		11
INTEGRATED DEVICE TECHNOLOGY	COM	45811810	5	405	X		13
INTEGRATED DEVICE TECHNOLOGY	COM	45811810	27	2000	X		5
INTEGRATED DEVICE TECHNOLOGY	COM	45811810	3	235	X	X	6
INTEGRATED DEVICE TECHNOLOGY	COM	45811810	170	12319	X		6
INTEGRATED DEVICE TECHNOLOGY	COM	45811810	1428	103125	X		3
INTEGRATED CIRCUIT SYS INC	COM	45811K20	2316	85284	X		3
INTEGRATED CIRCUIT SYS INC	COM	45811K20	562	21750	X		5
INTEGRATED CIRCUIT SYS INC	COM	45811K20	1125	41405	X		6
INTEGRATED CIRCUIT SYS INC	COM	45811K20	206	7576	X	X	6
INTEGRATED SILICON SOLUTION	COM	45812P10	4350	356248	X		3
INTEGRATED SILICON SOLUTION	COM	45812P10	142	11595	X		6

INTEGRATED SILICON SOLUTION	COM	45812P10	402	32917	X		5
INTEL CORP	COM	45814010	2270	82240	X	X	1
INTEL CORP	COM	45814010	3220	116680	X		1
INTEL CORP	COM	45814010	1866	67620	X		11
INTEL CORP	COM	45814010	448	16248	X		7
INTEL CORP	COM	45814010	103	3730	X	X	7
INTEL CORP	COM	45814010	286699	10387662	X		6
INTEL CORP	COM	45814010	148422	5377619	X	X	6
INTEL CORP	COM	45814010	77722	2847996	X		5
INTEL CORP	COM	45814010	26	956	X		4
INTEL CORP	COM	45814010	14	500	X	X	4
INTEL CORP	COM	45814010	247257	9572031	X		3
INTEL CORP	COM	45814010	2747	101661	X		13
INTELIDATA TECHNOLOGIES CORP	COM	45814T10	58	87875	X		5
INTELLISYNC CORP	COM	45817610	58	20160	X		5
INTELLISYNC CORP	COM	45817610	0	50	X		6
INTER TEL INC	COM	45837210	29	1200	X		5
INTER TEL INC	COM	45837210	23	932	X	X	6
INTER TEL INC	COM	45837210	192	7683	X		6
INTERACTIVE DATA CORP	COM	45840J10	3	150	X		5
INTERACTIVE DATA CORP	COM	45840J10	167	9610	X	X	6
INTERACTIVE DATA CORP	COM	45840J10	1666	95654	X		6
INTERACTIVECORP	COM	45840Q10	313	10435	X		13
INTERACTIVECORP	COM	45840Q10	2299	86018	X		3
INTERACTIVECORP	COM	45840Q10	183	6060	X		6
INTERACTIVECORP	COM	45840Q10	181	5990	X	X	6
INTERACTIVECORP	COM	45840Q10	2701	89775	X		5
INTERACTIVECORP	*W EXP 02/04/20	45840Q12	5	130	X		5
INTERACTIVECORP	*W EXP 02/04/20	45840Q12	559	15975	X		6
INTERCONTINENTAL HOTELS GP P	SPONSORED ADR	45857310	591	54946	X		5
INTERCONTINENTAL HOTELS GP P	SPONSORED ADR	45857310	2	191	X	X	6
INTERCONTINENTAL HOTELS GP P	SPONSORED ADR	45857310	14	1343	X		6
INTERDIGITAL COMMUNICATIONS	COM	45866A10	92	5025	X		13
INTERDIGITAL COMMUNICATIONS	COM	45866A10	99	5240	X		3
INTERDIGITAL COMMUNICATIONS	COM	45866A10	16	825	X	X	6
INTERDIGITAL COMMUNICATIONS	COM	45866A10	267	14220	X		5
INTERDIGITAL COMMUNICATIONS	COM	45866A10	111	5905	X		6
INTERGRAPH CORP	COM	45868310	22847	883500	X		3
INTERGRAPH CORP	COM	45868310	2	70	X		5
INTERGRAPH CORP	COM	45868310	1319	51006	X		6
INTERGRAPH CORP	COM	45868310	224	8654	X	X	6
INTERMEDIATE MUNI FD INC	COM	45880P10	3526	380331	X		5
INTERMEDIATE MUNI FD INC	COM	45880P10	8	834	X		6
INTERMUNE INC	COM	45884X10	3054	198044	X		3
INTERMUNE INC	COM	45884X10	11	735	X		5
INTERNAP NETWORK SVCS CORP	COM	45885A10	12	10190	X		5
INTERNATIONAL ABSORBENTS INC	COM NO PAR	45885E20	166	35000	X		6
INTERNATIONAL BUSINESS MACHS	COM	45920010	3476	39430	X	X	1
INTERNATIONAL BUSINESS MACHS	COM	45920010	162282	1966121	X		3
INTERNATIONAL BUSINESS MACHS	COM	45920010	1900	21715	X		13
INTERNATIONAL BUSINESS MACHS	COM	45920010	311	3528	X		11
INTERNATIONAL BUSINESS MACHS	COM	45920010	3107	35250	X		1
INTERNATIONAL BUSINESS MACHS	COM	45920010	18	200	X	X	4
INTERNATIONAL BUSINESS MACHS	COM	45920010	513	5818	X		7
INTERNATIONAL BUSINESS MACHS	COM	45920010	83	937	X	X	7
INTERNATIONAL BUSINESS MACHS	COM	45920010	258085	2927788	X		6
INTERNATIONAL BUSINESS MACHS	COM	45920010	235508	2671669	X	X	6
INTERNATIONAL BUSINESS MACHS	COM	45920010	51149	582125	X		5
INTERNATIONAL BUSINESS MACHS	COM	45920010	29	324	X		4
INTERNATIONAL FLAVORS&FRAGRA	COM	45950610	1319	35273	X		3
INTERNATIONAL FLAVORS&FRAGRA	COM	45950610	131	3510	X		5
INTERNATIONAL FLAVORS&FRAGRA	COM	45950610	1231	32912	X		6

INTERNATIONAL FLAVORS&FRAGRA	COM		45950610	998	26675	X	X	6
INTERNATIONAL GAME TECHNOLOG	COM		45990210	201	5200	X	X	1
INTERNATIONAL GAME TECHNOLOG	COM		45990210	150936	4040222	X		3
INTERNATIONAL GAME TECHNOLOG	COM		45990210	33	880	X		13
INTERNATIONAL GAME TECHNOLOG	COM		45990210	22	560	X		11
INTERNATIONAL GAME TECHNOLOG	COM		45990210	10	250	X		1
INTERNATIONAL GAME TECHNOLOG	COM		45990210	6	168	X		4
INTERNATIONAL GAME TECHNOLOG	COM		45990210	101	2613	X		7
INTERNATIONAL GAME TECHNOLOG	COM		45990210	6	156	X	X	7
INTERNATIONAL GAME TECHNOLOG	COM		45990210	32840	850790	X		6
INTERNATIONAL GAME TECHNOLOG	COM		45990210	14516	376063	X	X	6
INTERNATIONAL GAME TECHNOLOG	COM		45990210	22053	572429	X		5
INTERNATIONAL GAME TECHNOLOG	DBCV	1/	459902AL	8	10000	X		13
INTERNATIONAL GAME TECHNOLOG	DBCV	1/	459902AL	3	3000	X		6
INTL PAPER CO	COM		46014610	45	1000	X		11
INTL PAPER CO	COM		46014610	19	422	X		7
INTL PAPER CO	COM		46014610	6	136	X		4
INTL PAPER CO	COM		46014610	2763	62161	X		5
INTL PAPER CO	COM		46014610	6066	135699	X	X	6
INTL PAPER CO	COM		46014610	4	93	X	X	7
INTL PAPER CO	COM		46014610	15631	349686	X		6
INTL PAPER CO	COM		46014610	27169	606303	X		3
INTL PAPER CO	COM		46014610	131	2976	X		13
INTERNATIONAL RECTIFIER CORP	COM		46025410	535	13615	X		13
INTERNATIONAL RECTIFIER CORP	COM		46025410	787	18999	X		6
INTERNATIONAL RECTIFIER CORP	COM		46025410	363	8753	X	X	6
INTERNATIONAL RECTIFIER CORP	COM		46025410	1618	40900	X		5
INTERNATIONAL RECTIFIER CORP	COM		46025410	2651	64000	X		3
INTERNATIONAL RECTIFIER CORP	NOTE 4.250%	7/	460254AE	7369	7500000	X		20
INTERNATIONAL RECTIFIER CORP	NOTE 4.250%	7/	460254AE	324	332000	X		5
INTERNATIONAL SHIPHOLDING CO	COM NEW		46032120	205	13670	X		5
INTERNATIONAL SPEEDWAY CORP	CL A		46033520	2503	51452	X		3
INTERNATIONAL SPEEDWAY CORP	CL A		46033520	64	1311	X		6
INTERNATIONAL SPEEDWAY CORP	CL A		46033520	12	247	X	X	6
INTERNATIONAL SPEEDWAY CORP	CL A		46033520	3630	74532	X		5
INTERNET HOLDRS TR	DEPOSIT RCPT		46059W10	6	100	X		13
INTERNET HOLDRS TR	DEPOSIT RCPT		46059W10	508	7900	X		5
INTERNET SEC SYS INC	COM		46060X10	39	2537	X		5
INTERNET SEC SYS INC	COM		46060X10	118	7680	X	X	6
INTERNET SEC SYS INC	COM		46060X10	574	37412	X		6
INTERPUBLIC GROUP COS INC	COM		46069010	14	1000	X		13
INTERPUBLIC GROUP COS INC	COM		46069010	2150	156603	X		3
INTERPUBLIC GROUP COS INC	COM		46069010	2993	218021	X	X	6
INTERPUBLIC GROUP COS INC	COM		46069010	2265	164979	X		6
INTERPUBLIC GROUP COS INC	COM		46069010	521	38022	X		5
INTERPUBLIC GROUP COS INC	PFD CONV SER A		46069030	224	4398	X		5
INTERPUBLIC GROUP COS INC	PFD CONV SER A		46069030	2	40	X		6
INTERPUBLIC GROUP COS INC	NOTE 1.870%	6/	460690AJ	4690	5016000	X		20
INTERPUBLIC GROUP COS INC	NOTE 1.870%	6/	460690AJ	9	10000	X		5
INTERSIL CORP	CL A		46069S10	11389	525809	X		3
INTERSIL CORP	CL A		46069S10	4	170	X	X	6
INTERSIL CORP	CL A		46069S10	44	2225	X		5
INTERSIL CORP	CL A		46069S10	305	14104	X		6
INTERSTATE BAKERIES CORP DEL	COM		46072H10	2	185	X		13
INTERSTATE BAKERIES CORP DEL	COM		46072H10	7829	721578	X		3
INTERSTATE BAKERIES CORP DEL	COM		46072H10	171	15746	X		5
INTERSTATE BAKERIES CORP DEL	COM		46072H10	217	20000	X	X	6
INTRAWEST CORPORATION	COM NEW		46091520	2	100	X		5
INTRAWEST CORPORATION	COM NEW		46091520	462	28945	X		6
INTERSECTIONS INC	COM		46098130	374	15600	X		3
INTERSECTIONS INC	COM		46098130	5	200	X	X	6
INTERVOICE INC NEW	COM		46114210	3469	302483	X		3

INTERVOICE INC NEW	COM	46114210	11	1000	X		5
INTERVOICE INC NEW	COM	46114210	94	8184	X		6
INTERWOVEN INC	COM NEW	46114T50	4821	473050	X		3
INTERWOVEN INC	COM NEW	46114T50	49	4878	X		5
INTERWOVEN INC	COM NEW	46114T50	714	70706	X		6
INTERWOVEN INC	COM NEW	46114T50	24	2415	X	X	6
INTERWOVEN INC	COM NEW	46114T50	2	154	X		7
INTRADO INC	COM	46117A10	262	16478	X		5
INTRADO INC	COM	46117A10	8	500	X	X	6
INTRAWARE INC	COM	46118M10	44	23280	X		5
INTROGEN THERAPEUTICS INC	COM	46119F10	1447	338877	X		3
INTROGEN THERAPEUTICS INC	COM	46119F10	5	1200	X		5
INTROGEN THERAPEUTICS INC	COM	46119F10	39	9168	X		6
INTROGEN THERAPEUTICS INC	COM	46119F10	0	100	X	X	6
INTUIT	COM	46120210	19	480	X		1
INTUIT	COM	46120210	1	25	X		7
INTUIT	COM	46120210	5833	151193	X		6
INTUIT	COM	46120210	1016	26329	X	X	6
INTUIT	COM	46120210	694	18084	X		5
INTUIT	COM	46120210	31230	809122	X		3
INTUIT	COM	46120210	61	1597	X		13
INTUITIVE SURGICAL INC	COM NEW	46120E60	502	26410	X		5
INVESTMENT TECHNOLOGY GRP NE	COM	46145F10	28773	2249655	X		3
INVESTMENT TECHNOLOGY GRP NE	COM	46145F10	106	8250	X		6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F10	372	29155	X		5
INVISION TECHNOLOGIES INC	COM	46185110	313	6270	X		5
INVITROGEN CORP	COM	46185R10	18	260	X		13
INVITROGEN CORP	COM	46185R10	13923	194178	X		3
INVITROGEN CORP	COM	46185R10	1218	17153	X		5
INVITROGEN CORP	COM	46185R10	1090	15147	X		6
INVITROGEN CORP	COM	46185R10	73	1012	X	X	6
INVITROGEN CORP	NOTE 2.250%12/	46185RAD	5206	5000000	X		20
INVESTORS FINL SERVICES CORP	COM	46191510	25920	595849	X		3
INVESTORS FINL SERVICES CORP	COM	46191510	5810	133307	X		6
INVESTORS FINL SERVICES CORP	COM	46191510	447	10253	X	X	6
INVESTORS FINL SERVICES CORP	COM	46191510	1126	25922	X		5
INVESTORS FINL SERVICES CORP	COM	46191510	2	55	X		4
INVESTORS FINL SERVICES CORP	COM	46191510	2	47	X		7
IONICS INC	COM	46221810	48	1729	X		5
IONICS INC	COM	46221810	579	20500	X	X	6
IONICS INC	COM	46221810	37	1325	X		6
IPAYMENT INC	COM	46262E10	1210	29500	X		3
IPAYMENT INC	COM	46262E10	2	50	X		5
IPAYMENT INC	COM	46262E10	29	700	X		6
IRON MTN INC PA	COM	46284610	646	14115	X		5
IRON MTN INC PA	COM	46284610	19	400	X	X	6
IRON MTN INC PA	COM	46284610	5	100	X		6
ISHARES INC	MSCI AUSTRALIA	46428610	11	850	X	X	4
ISHARES INC	MSCI AUSTRALIA	46428610	131	9772	X		6
ISHARES INC	MSCI AUSTRALIA	46428610	957	71760	X		5
ISHARES INC	MSCI CDA INDEX	46428650	190	13221	X		5
ISHARES INC	MSCI CDA INDEX	46428650	11	770	X		6
ISHARES INC	MSCI EMU INDEX	46428660	1881	30006	X		5
ISHARES INC	MSCI EMU INDEX	46428660	1204	19200	X		9
ISHARES INC	MSCI PAC J IDX	46428666	637	8675	X		13
ISHARES INC	MSCI PAC J IDX	46428666	2293	31302	X		5
ISHARES INC	MSCI SINGAPORE	46428667	102	16272	X		5
ISHARES INC	MSCI SINGAPORE	46428667	31	4972	X		6
ISHARES INC	MSCI UTD KINGD	46428669	608	37743	X		5
ISHARES INC	MSCI UTD KINGD	46428669	2516	155800	X		9
ISHARES INC	MSCI UTD KINGD	46428669	107	6606	X		6
ISHARES INC	MSCI FRANCE	46428670	11	500	X	X	4

ISHARES INC	MSCI FRANCE	46428670	181	8559	X		5
ISHARES INC	MSCI FRANCE	46428670	30	1437	X		6
ISHARES INC	MSCI SWITZERLD	46428674	12	800	X	X	4
ISHARES INC	MSCI SWITZERLD	46428674	10	660	X		6
ISHARES INC	MSCI SWITZERLD	46428674	152	10011	X		5
ISHARES INC	MSCI SPAIN	46428676	197	6970	X		5
ISHARES INC	MSCI SPAIN	46428676	28	998	X		6
ISHARES INC	MSCI GERMAN	46428680	6	400	X		11
ISHARES INC	MSCI GERMAN	46428680	5	300	X		13
ISHARES INC	MSCI GERMAN	46428680	416	25835	X		5
ISHARES INC	MSCI GERMAN	46428680	10	633	X	X	4
ISHARES INC	MSCI GERMAN	46428680	47	2923	X		6
ISHARES INC	MSCI NETHERLND	46428681	169	10173	X		5
ISHARES INC	MSCI NETHERLND	46428681	25	1513	X		6
ISHARES INC	MSCI MEXICO	46428682	14	700	X		11
ISHARES INC	MSCI MEXICO	46428682	467	23965	X		5
ISHARES INC	MSCI MALAYSIA	46428683	387	60000	X		3
ISHARES INC	MSCI MALAYSIA	46428683	60	9263	X		5
ISHARES INC	MSCI MALAYSIA	46428683	5	782	X		6
ISHARES INC	MSCI JAPAN	46428684	71	6700	X		11
ISHARES INC	MSCI JAPAN	46428684	55142	5226134	X		5
ISHARES INC	MSCI JAPAN	46428684	936	89749	X		13
ISHARES INC	MSCI JAPAN	46428684	2883	271484	X		6
ISHARES INC	MSCI JAPAN	46428684	21133	1989900	X		9
ISHARES INC	MSCI JAPAN	46428684	694	65310	X	X	6
ISHARES INC	MSCI HONG KONG	46428687	330	32940	X		13
ISHARES INC	MSCI HONG KONG	46428687	1677	165926	X		5
ISHARES INC	MSCI HONG KONG	46428687	9	897	X		6
ISHARES TR	S&P 100 IDX FD	46428710	1769	31934	X		5
ISHARES TR	S&P 100 IDX FD	46428710	339	6100	X		6
ISHARES TR	DJ SEL DIV INX	46428716	13221	238732	X		5
ISHARES TR	DJ SEL DIV INX	46428716	296	5325	X	X	6
ISHARES TR	US TIPS BD FD	46428717	1009	9890	X		13
ISHARES TR	US TIPS BD FD	46428717	18	172	X	X	7
ISHARES TR	US TIPS BD FD	46428717	8909	87402	X		5
ISHARES TR	US TIPS BD FD	46428717	112	1100	X	X	6
ISHARES TR	US TIPS BD FD	46428717	411	4028	X		6
ISHARES TR	TRANSP AVE IDX	46428719	631	11006	X		5
ISHARES TR	S&P 500 INDEX	46428720	6674	58772	X		5
ISHARES TR	S&P 500 INDEX	46428720	1210	10615	X	X	6
ISHARES TR	S&P 500 INDEX	46428720	2505	21978	X		6
ISHARES TR	LEHMAN AGG BND	46428722	12404	123393	X		5
ISHARES TR	LEHMAN AGG BND	46428722	16	155	X	X	7
ISHARES TR	LEHMAN AGG BND	46428722	302	3004	X		6
ISHARES TR	LEHMAN AGG BND	46428722	96	953	X	X	6
ISHARES TR	MSCI EMERG MKT	46428723	354	2221	X		13
ISHARES TR	MSCI EMERG MKT	46428723	11404	71103	X		5
ISHARES TR	MSCI EMERG MKT	46428723	3250	20110	X		6
ISHARES TR	MSCI EMERG MKT	46428723	722	4470	X	X	6
ISHARES TR	GS CORP BD FD	46428724	7667	71152	X		5
ISHARES TR	GS CORP BD FD	46428724	16	146	X		6
ISHARES TR	GS CORP BD FD	46428724	625	5800	X	X	6
ISHARES TR	S&P GBL TELCM	46428727	486	10902	X		5
ISHARES TR	S&P500/BAR GRW	46428730	3178	56065	X		5
ISHARES TR	S&P500/BAR GRW	46428730	35	612	X	X	6
ISHARES TR	S&P500/BAR GRW	46428730	46	803	X	X	7
ISHARES TR	S&P500/BAR GRW	46428730	883	15547	X		6
ISHARES TR	S&P GBL HLTHCR	46428732	542	11301	X		5
ISHARES TR	S&P GBL ENER	46428734	1579	24534	X		5
ISHARES TR	GS NAT RES IDX	46428737	49	430	X		13
ISHARES TR	GS NAT RES IDX	46428737	5363	46711	X		5
ISHARES TR	S&P/TOPIX 150	46428738	225	2475	X		5

ISHARES TR	S&P500/BAR VAL	46428740	6312	110491	X		5
ISHARES TR	S&P500/BAR VAL	46428740	806	14065	X		6
ISHARES TR	S&P500/BAR VAL	46428740	45	794	X	X	7
ISHARES TR	20+ YR TRS BD	46428743	628	7523	X		13
ISHARES TR	20+ YR TRS BD	46428743	5	57	X		6
ISHARES TR	20+ YR TRS BD	46428743	4465	53469	X		5
ISHARES TR	7-10 YR TRS BD	46428744	190	2291	X		13
ISHARES TR	7-10 YR TRS BD	46428744	64	774	X	X	6
ISHARES TR	7-10 YR TRS BD	46428744	12	146	X		6
ISHARES TR	7-10 YR TRS BD	46428744	3320	40008	X		5
ISHARES TR	1-3 YR TRS BD	46428745	3	40	X		13
ISHARES TR	1-3 YR TRS BD	46428745	14255	174558	X		5
ISHARES TR	1-3 YR TRS BD	46428745	2	30	X		6
ISHARES TR	1-3 YR TRS BD	46428745	402	4919	X	X	6
ISHARES TR	MSCI EAFE IDX	46428746	104	725	X		11
ISHARES TR	MSCI EAFE IDX	46428746	63834	450452	X		5
ISHARES TR	MSCI EAFE IDX	46428746	3778	26759	X		13
ISHARES TR	MSCI EAFE IDX	46428746	15	102	X	X	7
ISHARES TR	MSCI EAFE IDX	46428746	3146	22000	X		9
ISHARES TR	MSCI EAFE IDX	46428746	4259	29785	X		6
ISHARES TR	MSCI EAFE IDX	46428746	1860	13008	X	X	6
ISHARES TR	RUSSELL MCP VL	46428747	19	195	X		13
ISHARES TR	RUSSELL MCP VL	46428747	5393	54562	X		5
ISHARES TR	RUSSELL MCP GR	46428748	19	245	X		13
ISHARES TR	RUSSELL MCP GR	46428748	4191	53933	X		5
ISHARES TR	RUSSELL MIDCAP	46428749	2443	34445	X		5
ISHARES TR	RUSSELL MIDCAP	46428749	1845	26000	X		6
ISHARES TR	S&P MIDCAP 400	46428750	2741	22623	X		5
ISHARES TR	S&P MIDCAP 400	46428750	190	1565	X	X	6
ISHARES TR	S&P MIDCAP 400	46428750	11063	90980	X		6
ISHARES TR	GLMN SCHS SOFT	46428751	121	3245	X		13
ISHARES TR	GLMN SCHS SOFT	46428751	3402	89653	X		5
ISHARES TR	GLDM SCHS SEMI	46428752	14	250	X		13
ISHARES TR	GLDM SCHS SEMI	46428752	38	640	X		6
ISHARES TR	GLDM SCHS SEMI	46428752	3046	52948	X		5
ISHARES TR	GLDM SCHS NETW	46428753	191	6180	X		13
ISHARES TR	GLDM SCHS NETW	46428753	331	10533	X		5
ISHARES TR	GLDM SACHS TEC	46428754	86	1900	X		13
ISHARES TR	GLDM SACHS TEC	46428754	20843	449964	X		5
ISHARES TR	GLDM SACHS TEC	46428754	6	132	X	X	6
ISHARES TR	NASDQ BIO INDX	46428755	476	6396	X		13
ISHARES TR	NASDQ BIO INDX	46428755	6629	88497	X		5
ISHARES TR	NASDQ BIO INDX	46428755	1407	18740	X		6
ISHARES TR	NASDQ BIO INDX	46428755	350	4655	X	X	6
ISHARES TR	COHEN&ST RLTY	46428756	208	1891	X		13
ISHARES TR	COHEN&ST RLTY	46428756	6510	59143	X		5
ISHARES TR	COHEN&ST RLTY	46428756	2131	19370	X		6
ISHARES TR	COHEN&ST RLTY	46428756	12	109	X	X	7
ISHARES TR	COHEN&ST RLTY	46428756	430	3910	X	X	6
ISHARES TR	S&P GLB100INDX	46428757	186	3203	X		5
ISHARES TR	S&P GLB100INDX	46428757	28	477	X	X	6
ISHARES TR	DJ US CON CYCL	46428758	107	1945	X		13
ISHARES TR	DJ US CON CYCL	46428758	6424	115775	X		5
ISHARES TR	DJ US CON CYCL	46428758	6	100	X		6
ISHARES TR	RUSSELL1000VAL	46428759	17976	301501	X		5
ISHARES TR	RUSSELL1000VAL	46428759	140	2333	X		6
ISHARES TR	RUSSELL1000VAL	46428759	664	11050	X	X	6
ISHARES TR	S&P MIDCP GROW	46428760	2	15	X		13
ISHARES TR	S&P MIDCP GROW	46428760	6390	51268	X		5
ISHARES TR	S&P MIDCP GROW	46428760	176	1407	X		6
ISHARES TR	S&P MIDCP GROW	46428760	11	88	X	X	7
ISHARES TR	S&P MIDCP GROW	46428760	14	111	X	X	6

ISHARES TR	RUSSELL1000GRW	46428761	24424	511813	X		5
ISHARES TR	RUSSELL1000GRW	46428761	97	2035	X		6
ISHARES TR	RUSSELL1000GRW	46428761	72	1500	X	X	6
ISHARES TR	RUSSELL 1000	46428762	519	8550	X		5
ISHARES TR	RUSSELL 1000	46428762	112	1830	X		6
ISHARES TR	RUSL 2000 VALU	46428763	12	70	X	X	1
ISHARES TR	RUSL 2000 VALU	46428763	3	15	X		1
ISHARES TR	RUSL 2000 VALU	46428763	6	35	X		13
ISHARES TR	RUSL 2000 VALU	46428763	11	65	X		7
ISHARES TR	RUSL 2000 VALU	46428763	2500	14507	X		6
ISHARES TR	RUSL 2000 VALU	46428763	430	2496	X	X	6
ISHARES TR	RUSL 2000 VALU	46428763	13601	79823	X		5
ISHARES TR	RUSL 2000 GROW	46428764	33	540	X		13
ISHARES TR	RUSL 2000 GROW	46428764	12076	195633	X		5
ISHARES TR	RUSL 2000 GROW	46428764	98	0	X		3
ISHARES TR	RUSL 2000 GROW	46428764	248	3970	X		6
ISHARES TR	RUSL 2000 GROW	46428764	121	1935	X		7
ISHARES TR	RUSL 2000 GROW	46428764	239	3829	X	X	6
ISHARES TR	RUSSELL 2000	46428765	67	600	X		3
ISHARES TR	RUSSELL 2000	46428765	1937	16419	X	X	6
ISHARES TR	RUSSELL 2000	46428765	23434	198606	X		6
ISHARES TR	RUSSELL 2000	46428765	9277	79235	X		5
ISHARES TR	RUSL 3000 VALU	46428766	639	8218	X		5
ISHARES TR	RUSL 3000 GROW	46428767	4	100	X		13
ISHARES TR	RUSL 3000 GROW	46428767	1130	29099	X		5
ISHARES TR	RUSSELL 3000	46428768	1781	27667	X		5
ISHARES TR	RUSSELL 3000	46428768	375	5786	X	X	6
ISHARES TR	RUSSELL 3000	46428768	2420	37734	X		6
ISHARES TR	DJ US UTILS	46428769	2507	42709	X		5
ISHARES TR	DJ US UTILS	46428769	9	150	X	X	6
ISHARES TR	DJ US UTILS	46428769	1	10	X		6
ISHARES TR	S&P MIDCP VALU	46428770	2	15	X		13
ISHARES TR	S&P MIDCP VALU	46428770	8886	76384	X		5
ISHARES TR	S&P MIDCP VALU	46428770	233	2000	X		6
ISHARES TR	S&P MIDCP VALU	46428770	11	93	X	X	7
ISHARES TR	S&P MIDCP VALU	46428770	23	200	X	X	6
ISHARES TR	DJ US TELECOMM	46428771	3395	159024	X		5
ISHARES TR	DJ US TELECOMM	46428771	3	155	X		6
ISHARES TR	DJ US TECH SEC	46428772	4980	103563	X		5
ISHARES TR	DJ US TECH SEC	46428772	4	85	X		6
ISHARES TR	DJ US TECH SEC	46428772	30	625	X	X	6
ISHARES TR	DJ US REAL EST	46428773	62	613	X		13
ISHARES TR	DJ US REAL EST	46428773	2118	20729	X		5
ISHARES TR	DJ US INDUSTRL	46428775	3741	71763	X		5
ISHARES TR	DJ US INDUSTRL	46428775	3	60	X		6
ISHARES TR	DJ US HEALTHCR	46428776	13706	233861	X		5
ISHARES TR	DJ US HEALTHCR	46428776	1	19	X		6
ISHARES TR	DJ US HEALTHCR	46428776	18	300	X	X	6
ISHARES TR	DJ US FINL SVC	46428777	44	430	X		13
ISHARES TR	DJ US FINL SVC	46428777	2893	28122	X		5
ISHARES TR	DJ US FINL SVC	46428777	21	200	X		6
ISHARES TR	DJ US FINL SEC	46428778	45	500	X		13
ISHARES TR	DJ US FINL SEC	46428778	5986	66679	X		5
ISHARES TR	DJ US FINL SEC	46428778	5	53	X		6
ISHARES TR	DJ US ENERGY	46428779	55	975	X		13
ISHARES TR	DJ US ENERGY	46428779	6352	113366	X		5
ISHARES TR	DJ US ENERGY	46428779	4	76	X		6
ISHARES TR	S&P SMLCAP 600	46428780	217	1490	X		13
ISHARES TR	S&P SMLCAP 600	46428780	11434	78931	X		5
ISHARES TR	S&P SMLCAP 600	46428780	40	274	X	X	6
ISHARES TR	S&P SMLCAP 600	46428780	11350	77109	X		6
ISHARES TR	DJ CON NON CYCL	46428781	100	1912	X		13

ISHARES TR	DJ CON NON CYCL	46428781	7100	135603	X		5
ISHARES TR	DJ CON NON CYCL	46428781	4	72	X		6
ISHARES TR	DJ US BAS MATL	46428783	328	7410	X		13
ISHARES TR	DJ US BAS MATL	46428783	4663	103814	X		5
ISHARES TR	DJ US BAS MATL	46428783	1	29	X		6
ISHARES TR	DJ US TOTL MKT	46428784	732	13542	X		5
ISHARES TR	S&P EURO PLUS	46428786	1265	19160	X		5
ISHARES TR	S&P EURO PLUS	46428786	1650	24800	X		9
ISHARES TR	S&P EURO PLUS	46428786	20	300	X	X	6
ISHARES TR	S&P SMLCP VALU	46428787	2161	19920	X		13
ISHARES TR	S&P SMLCP VALU	46428787	142	1297	X	X	6
ISHARES TR	S&P SMLCP VALU	46428787	289	2634	X		6
ISHARES TR	S&P SMLCP VALU	46428787	11	103	X	X	7
ISHARES TR	S&P SMLCP VALU	46428787	6457	59060	X		5
ISHARES TR	S&P SMLCP VALU	46428787	168	1900	X		3
ISHARES TR	S&P SMLCP GROW	46428788	944	9790	X		13
ISHARES TR	S&P SMLCP GROW	46428788	11	117	X	X	7
ISHARES TR	S&P SMLCP GROW	46428788	1949	19971	X		6
ISHARES TR	S&P SMLCP GROW	46428788	101	1035	X	X	6
ISHARES TR	S&P SMLCP GROW	46428788	5339	54918	X		5
ISIS PHARMACEUTICALS INC	COM	46433010	3782	658900	X		3
ISIS PHARMACEUTICALS INC	COM	46433010	17	3000	X	X	6
ISIS PHARMACEUTICALS INC	COM	46433010	33	5695	X		5
ISIS PHARMACEUTICALS INC	COM	46433010	473	82400	X		6
ISOLAGEN INC	COM	46488N10	200	19501	X		5
IVANHOE ENERGY INC	COM	46579010	55	25800	X		5
IVANHOE ENERGY INC	COM	46579010	12	5300	X		6
IVAX CORP	COM	46582310	73	3065	X		13
IVAX CORP	COM	46582310	4579	190852	X		3
IVAX CORP	COM	46582310	17	689	X	X	6
IVAX CORP	COM	46582310	1232	51505	X		5
IVAX CORP	COM	46582310	71	2975	X		6
IVAX CORP	NOTE 4.500% 5/	465823AG	4950	5000000	X		20
IVAX CORP	NOTE 4.500% 5/	465823AG	74	75000	X		5
J & J SNACK FOODS CORP	COM	46603210	204	4990	X		5
J & J SNACK FOODS CORP	COM	46603210	42	1025	X		6
JDS UNIPHASE CORP	COM	46612J10	13	3614	X		13
JDS UNIPHASE CORP	COM	46612J10	130	34250	X	X	6
JDS UNIPHASE CORP	COM	46612J10	390	103020	X		6
JDS UNIPHASE CORP	COM	46612J10	952	257830	X		5
JDS UNIPHASE CORP	COM	46612J10	2040	538367	X		3
J JILL GROUP INC	COM	46618910	607	25738	X		5
JPS INDUSTRIES INC	COM	46624E40	36	10500	X		6
J P MORGAN CHASE & CO	COM	46625H10	2461	63480	X	X	1
J P MORGAN CHASE & CO	COM	46625H10	2485	64105	X		1
J P MORGAN CHASE & CO	COM	46625H10	1352	34882	X		11
J P MORGAN CHASE & CO	COM	46625H10	236	6091	X		7
J P MORGAN CHASE & CO	COM	46625H10	60	1535	X	X	7
J P MORGAN CHASE & CO	COM	46625H10	125590	3239367	X		6
J P MORGAN CHASE & CO	COM	46625H10	90382	2331230	X	X	6
J P MORGAN CHASE & CO	COM	46625H10	44674	1160967	X		5
J P MORGAN CHASE & CO	COM	46625H10	16	404	X		4
J P MORGAN CHASE & CO	COM	46625H10	119747	3187381	X		3
J P MORGAN CHASE & CO	COM	46625H10	3127	81910	X		13
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E20	737	26520	X		5
JABIL CIRCUIT INC	COM	46631310	362	14851	X		13
JABIL CIRCUIT INC	COM	46631310	2	79	X		4
JABIL CIRCUIT INC	COM	46631310	2825	112194	X		6
JABIL CIRCUIT INC	COM	46631310	102	4047	X	X	6
JABIL CIRCUIT INC	COM	46631310	4209	171683	X		5
JABIL CIRCUIT INC	COM	46631310	7839	315610	X		3
JACK IN THE BOX INC	COM	46636710	25654	863770	X		3

JACK IN THE BOX INC	COM	46636710	1	50	X		6
JACK IN THE BOX INC	COM	46636710	561	18898	X		5
JACOBS ENGR GROUP INC DEL	COM	46981410	5574	131515	X		3
JACOBS ENGR GROUP INC DEL	COM	46981410	609	15457	X		6
JACOBS ENGR GROUP INC DEL	COM	46981410	273	6929	X	X	6
JACOBS ENGR GROUP INC DEL	COM	46981410	879	22366	X		5
JACUZZI BRANDS INC	COM	46986510	11	1397	X		5
JACUZZI BRANDS INC	COM	46986510	68	8485	X	X	6
JACUZZI BRANDS INC	COM	46986510	607	75272	X		6
JAKKS PAC INC	COM	47012E10	125	6074	X		5
JAKKS PAC INC	COM	47012E10	94	4500	X		6
JAMESON INNS INC	COM	47045710	53	24000	X	X	6
JANUS CAP GROUP INC	COM	47102X10	1476	89479	X		3
JANUS CAP GROUP INC	COM	47102X10	61	3675	X	X	6
JANUS CAP GROUP INC	COM	47102X10	295	17936	X		5
JANUS CAP GROUP INC	COM	47102X10	3914	237369	X		6
JAPAN EQUITY FD INC	COM	47105710	6	1000	X		5
JAPAN EQUITY FD INC	COM	47105710	130	20000	X		9
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U10	229	17750	X		5
JARDEN CORP	COM	47110910	4707	130789	X		3
JARDEN CORP	COM	47110910	28	788	X		5
JARDEN CORP	COM	47110910	457	12700	X		6
JARDEN CORP	COM	47110910	184	5100	X	X	6
JEFFERIES GROUP INC NEW	COM	47231910	4	130	X	X	1
JEFFERIES GROUP INC NEW	COM	47231910	6	200	X		7
JEFFERIES GROUP INC NEW	COM	47231910	1707	55216	X		6
JEFFERIES GROUP INC NEW	COM	47231910	221	7135	X	X	6
JEFFERIES GROUP INC NEW	COM	47231910	26	850	X		5
JEFFERIES GROUP INC NEW	COM	47231910	1659	53642	X		3
JEFFERIES GROUP INC NEW	COM	47231910	5	150	X		1
JEFFERSON PILOT CORP	COM	47507010	2912	52270	X		3
JEFFERSON PILOT CORP	COM	47507010	2993	59266	X		5
JEFFERSON PILOT CORP	COM	47507010	34192	673080	X		6
JEFFERSON PILOT CORP	COM	47507010	11079	218090	X	X	6
JETBLUE AWYS CORP	COM	47714310	152	5300	X		13
JETBLUE AWYS CORP	COM	47714310	531	18087	X		6
JETBLUE AWYS CORP	COM	47714310	26	900	X	X	6
JETBLUE AWYS CORP	COM	47714310	2221	76737	X		5
JETBLUE AWYS CORP	COM	47714310	29134	988485	X		3
JOHNSON & JOHNSON	COM	47816010	3383	60734	X	X	1
JOHNSON & JOHNSON	COM	47816010	480	8610	X		7
JOHNSON & JOHNSON	COM	47816010	150	2685	X	X	7
JOHNSON & JOHNSON	COM	47816010	303883	5455710	X		6
JOHNSON & JOHNSON	COM	47816010	243906	4378928	X	X	6
JOHNSON & JOHNSON	COM	47816010	99414	1788580	X		5
JOHNSON & JOHNSON	COM	47816010	35	631	X		4
JOHNSON & JOHNSON	COM	47816010	36	650	X	X	4
JOHNSON & JOHNSON	COM	47816010	185488	3549452	X		3
JOHNSON & JOHNSON	COM	47816010	2104	37924	X		13
JOHNSON & JOHNSON	COM	47816010	1541	27668	X		11
JOHNSON & JOHNSON	COM	47816010	4852	87105	X		1
JOHNSON CTLS INC	COM	47836610	11	200	X	X	1
JOHNSON CTLS INC	COM	47836610	61	1150	X		1
JOHNSON CTLS INC	COM	47836610	9262	173915	X		5
JOHNSON CTLS INC	COM	47836610	2	36	X		7
JOHNSON CTLS INC	COM	47836610	23014	431140	X		6
JOHNSON CTLS INC	COM	47836610	24364	456426	X	X	6
JOHNSON CTLS INC	COM	47836610	25337	504287	X		3
JONES APPAREL GROUP INC	COM	48007410	5651	143293	X		3
JONES APPAREL GROUP INC	COM	48007410	1	34	X		7
JONES APPAREL GROUP INC	COM	48007410	1	25	X	X	7
JONES APPAREL GROUP INC	COM	48007410	5688	144079	X		6

JONES APPAREL GROUP INC	COM	48007410	296	7509	X	X	6
JONES APPAREL GROUP INC	COM	48007410	805	20398	X		5
JONES APPAREL GROUP INC	COM	48007410	1	36	X		4
JOS A BANK CLOTHIERS INC	COM	48083810	402	12863	X		5
JOS A BANK CLOTHIERS INC	COM	48083810	612	19500	X		6
JOURNAL COMMUNICATIONS INC	CL A	48113010	4	200	X		5
JOURNAL COMMUNICATIONS INC	CL A	48113010	98	5230	X	X	6
JOURNAL COMMUNICATIONS INC	CL A	48113010	865	45934	X		6
JOURNAL REGISTER CO	COM	48113810	61624	3081175	X		11
JOURNAL REGISTER CO	COM	48113810	4	180	X		13
JOURNAL REGISTER CO	COM	48113810	3	150	X		5
JOURNAL REGISTER CO	COM	48113810	7970	398500	X		3
JOURNAL REGISTER CO	COM	48113810	27	1350	X	X	6
JOURNAL REGISTER CO	COM	48113810	352	17575	X		6
JOY GLOBAL INC	COM	48116510	28159	942684	X		3
JOY GLOBAL INC	COM	48116510	2	81	X	X	6
JOY GLOBAL INC	COM	48116510	158	5272	X		6
JOY GLOBAL INC	COM	48116510	117	3906	X		5
JUNIPER NETWORKS INC	COM	48203R10	27	1133	X		13
JUNIPER NETWORKS INC	COM	48203R10	4325	177283	X		3
JUNIPER NETWORKS INC	COM	48203R10	1573	64624	X		5
JUNIPER NETWORKS INC	COM	48203R10	536	21815	X		6
JUNIPER NETWORKS INC	COM	48203R10	200	8142	X	X	6
KCS ENERGY INC	COM	48243420	4075	305904	X		3
KCS ENERGY INC	COM	48243420	110	8286	X		6
KCS ENERGY INC	COM	48243420	31	2300	X		5
KFX INC	COM	48245L10	363	47665	X		5
KLA-TENCOR CORP	COM	48248010	3826	77485	X		3
KLA-TENCOR CORP	COM	48248010	1877	38782	X		5
KLA-TENCOR CORP	COM	48248010	281	5690	X	X	6
KLA-TENCOR CORP	COM	48248010	1475	29865	X		6
K-SWISS INC	CL A	48268610	469	23189	X		5
KT CORP	SPONSORED ADR	48268K10	6552	363188	X		3
KT CORP	SPONSORED ADR	48268K10	49	2726	X		6
KT CORP	SPONSORED ADR	48268K10	5	274	X	X	7
KT CORP	SPONSORED ADR	48268K10	38	2084	X	X	6
KT CORP	SPONSORED ADR	48268K10	7	385	X	X	4
KT CORP	SPONSORED ADR	48268K10	852	47324	X		5
KVH INDS INC	COM	48273810	125	9725	X		5
KVH INDS INC	COM	48273810	184	14305	X		6
KVH INDS INC	COM	48273810	26	2064	X	X	6
K V PHARMACEUTICAL CO	CL B CONV	48274010	4	140	X	X	1
K V PHARMACEUTICAL CO	CL B CONV	48274010	5	180	X		1
K V PHARMACEUTICAL CO	CL B CONV	48274010	199	7880	X	X	6
K V PHARMACEUTICAL CO	CL B CONV	48274010	4	140	X		7
K V PHARMACEUTICAL CO	CL B CONV	48274010	1192	47224	X		6
K V PHARMACEUTICAL CO	CL B CONV	48274010	85	3390	X		5
K V PHARMACEUTICAL CO	CL A	48274020	525	22757	X		5
K V PHARMACEUTICAL CO	CL A	48274020	3	110	X		7
K V PHARMACEUTICAL CO	CL A	48274020	194	8421	X		6
K V PHARMACEUTICAL CO	CL A	48274020	60	2612	X	X	6
K V PHARMACEUTICAL CO	NOTE 2.500% 5/	482740AC	800	700000	X		6
KADANT INC	COM	48282T10	21135	913681	X		3
KADANT INC	COM	48282T10	204	8823	X		6
KADANT INC	COM	48282T10	7	309	X	X	7
KADANT INC	COM	48282T10	2	94	X		5
KNBT BANCORP INC	COM	48292110	19	1120	X		5
KNBT BANCORP INC	COM	48292110	244	14602	X		6
KAMAN CORP	CL A	48354810	1530	117698	X		5
KAMAN CORP	CL A	48354810	10	680	X		6
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	48416910	155	3361	X		5
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	48416910	9	200	X		6

KANEB PIPE LINE PARTNERS L P	SR PREF UNIT		48416910	275	6000	X	X	6
KANSAS CITY SOUTHERN	COM NEW		48517030	340	21975	X		5
KANSAS CITY SOUTHERN	COM NEW		48517030	21	1350	X		6
KANSAS CITY SOUTHERN	COM NEW		48517030	39	2490	X	X	6
KAYDON CORP	COM		48658710	25	800	X	X	1
KAYDON CORP	COM		48658710	470	15200	X		11
KAYDON CORP	COM		48658710	349	11340	X		5
KAYDON CORP	COM		48658710	541	17500	X		6
KAYDON CORP	COM		48658710	170	5500	X	X	6
KEANE INC	COM		48666510	840	61325	X		3
KEANE INC	COM		48666510	310	23095	X		5
KEANE INC	COM		48666510	1596	116555	X		6
KEANE INC	COM		48666510	161	11766	X	X	6
KB HOME	COM		48666K10	1239	18263	X		3
KB HOME	COM		48666K10	1495	21786	X		6
KB HOME	COM		48666K10	5147	75000	X	X	6
KB HOME	COM		48666K10	1380	20136	X		5
KELLOGG CO	COM		48783610	184	4400	X	X	1
KELLOGG CO	COM		48783610	67	1600	X		11
KELLOGG CO	COM		48783610	25072	598448	X		3
KELLOGG CO	COM		48783610	17572	419886	X	X	6
KELLOGG CO	COM		48783610	4621	111007	X		5
KELLOGG CO	COM		48783610	3	70	X		4
KELLOGG CO	COM		48783610	240	5812	X		13
KELLOGG CO	COM		48783610	7866	187966	X		6
KELLOGG CO	COM		48783610	3	66	X		7
KELLOGG CO	COM		48783610	2	48	X	X	7
KELLWOOD CO	COM		48804410	30120	691630	X		3
KELLWOOD CO	COM		48804410	98	2240	X		6
KELLWOOD CO	COM		48804410	812	18670	X		5
KELLY SVCS INC	CL A		48815220	2	70	X	X	1
KELLY SVCS INC	CL A		48815220	2	80	X		1
KELLY SVCS INC	CL A		48815220	1010	33876	X		3
KELLY SVCS INC	CL A		48815220	3	105	X		7
KELLY SVCS INC	CL A		48815220	1044	35039	X		6
KELLY SVCS INC	CL A		48815220	152	5088	X	X	6
KELLY SVCS INC	CL A		48815220	1226	42250	X		5
KEMET CORP	COM		48836010	7902	646635	X		3
KEMET CORP	COM		48836010	10	800	X	X	6
KEMET CORP	COM		48836010	8	660	X		5
KEMET CORP	COM		48836010	87	7150	X		6
KENNAMETAL INC	COM		48917010	11878	257507	X		3
KENNAMETAL INC	COM		48917010	52	1135	X		5
KENNAMETAL INC	COM		48917010	1424	31087	X		6
KENNAMETAL INC	COM		48917010	3	61	X		7
KENNAMETAL INC	COM		48917010	88	1932	X	X	6
KENSEY NASH CORP	COM		49005710	7176	206000	X		3
KENSEY NASH CORP	COM		49005710	32	945	X		5
KENSEY NASH CORP	COM		49005710	65	1887	X	X	6
KENSEY NASH CORP	COM		49005710	2	66	X		7
KENSEY NASH CORP	COM		49005710	1027	29782	X		6
KERR MCGEE CORP	COM		49238610	3	56	X	X	1
KERR MCGEE CORP	COM		49238610	3372	62728	X		3
KERR MCGEE CORP	COM		49238610	1451	27141	X		13
KERR MCGEE CORP	COM		49238610	449	8350	X		11
KERR MCGEE CORP	COM		49238610	4	78	X		1
KERR MCGEE CORP	COM		49238610	8946	166976	X		5
KERR MCGEE CORP	COM		49238610	26	486	X		7
KERR MCGEE CORP	COM		49238610	5074	94361	X		6
KERR MCGEE CORP	COM		49238610	1429	26567	X	X	6
KERR MCGEE CORP	DECS	080404	49238630	1674	29635	X		5
KERR MCGEE CORP	DECS	080404	49238630	8	150	X		6

KEY ENERGY SVCS INC	COM	49291410	264	27910	X		5
KEY ENERGY SVCS INC	COM	49291410	95	10025	X	X	6
KEY ENERGY SVCS INC	COM	49291410	730	77360	X		6
KEY TECHNOLOGY INC	COM	49314310	18	1400	X		11
KEY TECHNOLOGY INC	COM	49314310	2035	152177	X		5
KEYCORP NEW	COM	49326710	33	1100	X		11
KEYCORP NEW	COM	49326710	3481	116477	X	X	6
KEYCORP NEW	COM	49326710	5118	172277	X		5
KEYCORP NEW	COM	49326710	17373	658257	X		3
KEYCORP NEW	COM	49326710	18	600	X		13
KEYCORP NEW	COM	49326710	7040	235526	X		6
KEYCORP NEW	COM	49326710	9	300	X		7
KEYSPAN CORP	COM	49337W10	711	19515	X		13
KEYSPAN CORP	COM	49337W10	734	20029	X		5
KEYSPAN CORP	COM	49337W10	13	350	X	X	7
KEYSPAN CORP	COM	49337W10	660	17977	X		6
KEYSPAN CORP	COM	49337W10	572	15581	X	X	6
KEYSPAN CORP	COM	49337W10	2197	59873	X		3
KFORCE INC	COM	49373210	6080	639653	X		3
KFORCE INC	COM	49373210	1	149	X		7
KFORCE INC	COM	49373210	857	90740	X		6
KFORCE INC	COM	49373210	24	2511	X	X	6
KFORCE INC	COM	49373210	2	213	X		5
KILROY RLTY CORP	COM	49427F10	38	1100	X		5
KILROY RLTY CORP	COM	49427F10	218	6405	X		6
KILROY RLTY CORP	COM	49427F10	10	300	X	X	6
KIMBERLY CLARK CORP	COM	49436810	1621	24608	X	X	1
KIMBERLY CLARK CORP	COM	49436810	3	42	X	X	7
KIMBERLY CLARK CORP	COM	49436810	36171	549037	X		6
KIMBERLY CLARK CORP	COM	49436810	49928	757870	X	X	6
KIMBERLY CLARK CORP	COM	49436810	12736	193226	X		5
KIMBERLY CLARK CORP	COM	49436810	4	60	X		4
KIMBERLY CLARK CORP	COM	49436810	34988	523595	X		3
KIMBERLY CLARK CORP	COM	49436810	152	2300	X		20
KIMBERLY CLARK CORP	COM	49436810	115	1739	X		11
KIMBERLY CLARK CORP	COM	49436810	33	500	X		1
KIMBERLY CLARK CORP	COM	49436810	57	860	X		7
KIMCO REALTY CORP	COM	49446R10	31	675	X		11
KIMCO REALTY CORP	COM	49446R10	95	2090	X	X	6
KIMCO REALTY CORP	COM	49446R10	799	17551	X		6
KIMCO REALTY CORP	COM	49446R10	368	8100	X		5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	49455010	28	690	X		13
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	49455010	5708	140252	X		5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	49455010	2224	54654	X	X	6
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	49455010	3957	97238	X		6
KINDER MORGAN INC KANS	COM	49455P10	182300	3074715	X		17
KINDER MORGAN INC KANS	COM	49455P10	3153	53126	X		5
KINDER MORGAN INC KANS	COM	49455P10	9341	157550	X		6
KINDER MORGAN INC KANS	COM	49455P10	59	1000	X	X	6
KINDER MORGAN INC KANS	COM	49455P10	6900	116383	X		3
KINDRED HEALTHCARE INC	COM	49458010	353	13400	X		6
KINETIC CONCEPTS INC	COM NEW	49460W20	4591	92000	X		3
KINETIC CONCEPTS INC	COM NEW	49460W20	673	13490	X		6
KINETIC CONCEPTS INC	COM NEW	49460W20	111	2232	X	X	6
KING PHARMACEUTICALS INC	COM	49558210	11694	932302	X		3
KING PHARMACEUTICALS INC	COM	49558210	3326	290442	X		6
KING PHARMACEUTICALS INC	COM	49558210	54	4677	X	X	6
KING PHARMACEUTICALS INC	COM	49558210	625	54570	X		5
KING PHARMACEUTICALS INC	DBCV 2.750%11/	495582AG	6493	7000000	X		20
KINROSS GOLD CORP	COM NEW	49690220	527	94884	X		5
KINROSS GOLD CORP	COM NEW	49690220	33	5933	X		6
KINROSS GOLD CORP	COM NEW	49690220	23	4067	X	X	6

KIRBY CORP	COM	49726610	13300	341900	X		11
KIRBY CORP	COM	49726610	8243	211900	X		3
KMART HLDG CORPORATION	COM	49878010	391	5251	X		5
KMART HLDG CORPORATION	COM	49878010	718	10000	X		6
KMART HLDG CORPORATION	COM	49878010	144	2000	X	X	6
KNAPE & VOGT MFG CO	COM	49878210	640	49345	X		5
KNIGHT RIDDER INC	COM	49904010	50	700	X		1
KNIGHT RIDDER INC	COM	49904010	14967	207870	X		11
KNIGHT RIDDER INC	COM	49904010	13420	183393	X		3
KNIGHT RIDDER INC	COM	49904010	8996	124950	X		6
KNIGHT RIDDER INC	COM	49904010	4552	63228	X	X	6
KNIGHT RIDDER INC	COM	49904010	1342	18673	X		5
KNIGHT RIDDER INC	COM	49904010	600	8370	X		13
KNIGHT RIDDER INC	COM	49904010	11	150	X		7
KNIGHT TRADING GROUP INC	COM	49906310	9	900	X		3
KNIGHT TRADING GROUP INC	COM	49906310	555	55838	X		5
KNIGHT TRADING GROUP INC	COM	49906310	1	100	X	X	6
KNOLOGY INC	COM	49918380	1721	346281	X		6
KOGER EQUITY INC	COM	50022810	57	2500	X		5
KOGER EQUITY INC	COM	50022810	259	11224	X		6
KOGER EQUITY INC	COM	50022810	65	2800	X	X	6
KOHLS CORP	COM	50025510	0	11	X		13
KOHLS CORP	COM	50025510	3359	79440	X		6
KOHLS CORP	COM	50025510	552	13051	X	X	6
KOHLS CORP	COM	50025510	487	11531	X		5
KOHLS CORP	COM	50025510	14902	352471	X		3
KOMAG INC	COM NEW	50045320	83	5933	X		5
KOMAG INC	COM NEW	50045320	79	5633	X		6
KONINKLIJKE AHOLD N V	SPON ADR NEW	50046730	620	79144	X		13
KONINKLIJKE AHOLD N V	SPON ADR NEW	50046730	366	46250	X		5
KONINKLIJKE AHOLD N V	SPON ADR NEW	50046730	56	7055	X		6
KONINKLIJKE AHOLD N V	SPON ADR NEW	50046730	88	11125	X	X	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	50047230	67	2498	X		13
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	50047230	681	25049	X		6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	50047230	1767	64975	X	X	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	50047230	1001	37014	X		5
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	50047230	8	282	X	X	4
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	50047230	5	193	X	X	7
KOOKMIN BK NEW	SPONSORED ADR	50049M10	1255	40000	X		3
KOOKMIN BK NEW	SPONSORED ADR	50049M10	10	325	X	X	6
KOOKMIN BK NEW	SPONSORED ADR	50049M10	6	183	X		6
KOPIN CORP	COM	50060010	90	17640	X		5
KOPIN CORP	COM	50060010	36	7019	X	X	6
KOPIN CORP	COM	50060010	254	49731	X		6
KOREA ELECTRIC PWR	SPONSORED ADR	50063110	4	442	X	X	4
KOREA ELECTRIC PWR	SPONSORED ADR	50063110	1250	137868	X		5
KOREA ELECTRIC PWR	SPONSORED ADR	50063110	3	318	X	X	7
KOREA ELECTRIC PWR	SPONSORED ADR	50063110	548	59869	X		6
KOREA ELECTRIC PWR	SPONSORED ADR	50063110	119	12967	X	X	6
KOREA FD	COM	50063410	55	2900	X		5
KOREA FD	COM	50063410	2013	106787	X		9
KOREA EQUITY FD INC	COM	50063B10	5	1000	X		5
KOREA EQUITY FD INC	COM	50063B10	57	11900	X		9
KORN FERRY INTL	COM NEW	50064320	19	1000	X		13
KORN FERRY INTL	COM NEW	50064320	287	14824	X		5
KORN FERRY INTL	COM NEW	50064320	710	36637	X		3
KOS PHARMACEUTICALS INC	COM	50064810	11	300	X		3
KOS PHARMACEUTICALS INC	COM	50064810	13	385	X		6
KOS PHARMACEUTICALS INC	COM	50064810	888	26935	X		5
KRAFT FOODS INC	CL A	50075N10	10	300	X	X	1
KRAFT FOODS INC	CL A	50075N10	159	5086	X		13
KRAFT FOODS INC	CL A	50075N10	10577	353300	X		3

KRAFT FOODS INC	CL A	50075N10	26	835	X		7
KRAFT FOODS INC	CL A	50075N10	1	30	X	X	7
KRAFT FOODS INC	CL A	50075N10	2137	67460	X		6
KRAFT FOODS INC	CL A	50075N10	514	16223	X	X	6
KRAFT FOODS INC	CL A	50075N10	2222	70631	X		5
KRAFT FOODS INC	CL A	50075N10	5	165	X		4
KRAFT FOODS INC	CL A	50075N10	7	235	X	X	4
KRAMONT RLTY TR	COM SH BEN INT	50075Q10	13	819	X		5
KRAMONT RLTY TR	COM SH BEN INT	50075Q10	81	5050	X		6
KRAMONT RLTY TR	COM SH BEN INT	50075Q10	112	7000	X	X	6
KRISPY KREME DOUGHNUTS INC	COM	50101410	32	1695	X		13
KRISPY KREME DOUGHNUTS INC	COM	50101410	759	39751	X	X	6
KRISPY KREME DOUGHNUTS INC	COM	50101410	9768	522398	X		5
KRISPY KREME DOUGHNUTS INC	COM	50101410	2	100	X		4
KRISPY KREME DOUGHNUTS INC	COM	50101410	1132	59280	X		3
KRISPY KREME DOUGHNUTS INC	COM	50101410	9814	514089	X		6
KRISPY KREME DOUGHNUTS INC	COM	50101410	8	405	X		7
KROGER CO	COM	50104410	5	270	X		13
KROGER CO	COM	50104410	2875	158222	X		5
KROGER CO	COM	50104410	5312	291878	X		6
KROGER CO	COM	50104410	808	44411	X	X	6
KROGER CO	COM	50104410	5074	278678	X		3
KROLL INC	COM	50104910	89	0	X		3
KROLL INC	COM	50104910	70	1911	X		5
KROLL INC	COM	50104910	3	76	X		7
KROLL INC	COM	50104910	174	4724	X		6
KROLL INC	COM	50104910	50	1367	X	X	6
KRONOS INC	COM	50105210	6077	147500	X		3
KRONOS INC	COM	50105210	153	3753	X		5
KRONOS INC	COM	50105210	1558	37814	X		6
KRONOS INC	COM	50105210	64	1558	X	X	6
KUBOTA CORP	ADR	50117320	4234	158000	X		3
KUBOTA CORP	ADR	50117320	4	155	X		6
KULICKE & SOFFA INDS INC	COM	50124210	4681	427053	X		3
KULICKE & SOFFA INDS INC	COM	50124210	82	7500	X	X	6
KULICKE & SOFFA INDS INC	COM	50124210	166	15127	X		6
KULICKE & SOFFA INDS INC	COM	50124210	112	10300	X		5
KYOCERA CORP	ADR	50155620	35	414	X		5
KYOCERA CORP	ADR	50155620	115	1341	X	X	6
KYOCERA CORP	ADR	50155620	1102	12838	X		6
KYPHON INC	COM	50157710	11487	407647	X		3
KYPHON INC	COM	50157710	117	4142	X		5
KYPHON INC	COM	50157710	806	28616	X		6
KYPHON INC	COM	50157710	3	91	X	X	6
LCA-VISION INC	COM PAR $.001	50180330	5741	197087	X		3
LCA-VISION INC	COM PAR $.001	50180330	159	5457	X		6
LCA-VISION INC	COM PAR $.001	50180330	70	2399	X		5
L S B BANCSHARES N C	COM	50215810	106	6582	X	X	6
L S B BANCSHARES N C	COM	50215810	219	13579	X		6
LSI LOGIC CORP	COM	50216110	2	300	X		11
LSI LOGIC CORP	COM	50216110	1088	142842	X		3
LSI LOGIC CORP	COM	50216110	41	5400	X	X	6
LSI LOGIC CORP	COM	50216110	1342	176150	X		6
LSI LOGIC CORP	COM	50216110	765	101216	X		5
LSI LOGIC CORP	COM	50216110	173	23925	X		13
LSI LOGIC CORP	NOTE 4.000%11/	502161AG	39	40000	X	X	6
LTX CORP	COM	50239210	10099	928379	X		3
LTX CORP	COM	50239210	61	5665	X	X	6
LTX CORP	COM	50239210	1373	127010	X		6
LTX CORP	COM	50239210	2	195	X		7
LTX CORP	COM	50239210	111	10410	X		5
L-3 COMMUNICATIONS HLDGS INC	COM	50242410	522	8010	X		13

L-3 COMMUNICATIONS HLDGS INC	COM	50242410	28940	482266	X		3
L-3 COMMUNICATIONS HLDGS INC	COM	50242410	6509	97433	X		6
L-3 COMMUNICATIONS HLDGS INC	COM	50242410	1260	18862	X	X	6
L-3 COMMUNICATIONS HLDGS INC	COM	50242410	16267	247157	X		5
L-3 COMMUNICATIONS HLDGS INC	DEBT 4.000% 9/	502424AD	56	45000	X		5
LA JOLLA PHARMACEUTICAL CO	COM	50345910	24	9500	X		5
LA JOLLA PHARMACEUTICAL CO	COM	50345910	15	6000	X		6
LA QUINTA CORP	PAIRED CTF	50419U20	29770	3544055	X		3
LA QUINTA CORP	PAIRED CTF	50419U20	280	33332	X		5
LA QUINTA CORP	PAIRED CTF	50419U20	7	781	X		6
LABOR READY INC	COM NEW	50540120	5563	358896	X		3
LABOR READY INC	COM NEW	50540120	808	53792	X		5
LABOR READY INC	COM NEW	50540120	150	9709	X		6
LABONE INC NEW	COM	50540L10	7358	230000	X		3
LABONE INC NEW	COM	50540L10	953	29979	X		6
LABONE INC NEW	COM	50540L10	2	51	X		7
LABONE INC NEW	COM	50540L10	108	3401	X	X	6
LABORATORY CORP AMER HLDGS	COM NEW	50540R40	20	505	X		13
LABORATORY CORP AMER HLDGS	COM NEW	50540R40	8	200	X		3
LABORATORY CORP AMER HLDGS	COM NEW	50540R40	138	3479	X	X	6
LABORATORY CORP AMER HLDGS	COM NEW	50540R40	5053	127291	X		6
LABORATORY CORP AMER HLDGS	COM NEW	50540R40	3375	84983	X		5
LABRANCHE & CO INC	COM	50544710	5466	649136	X		3
LABRANCHE & CO INC	COM	50544710	165	19946	X		5
LADISH INC	COM NEW	50575420	4064	478169	X		3
LAFARGE COPPEE S A	SPON ADR NEW	50586140	811	36000	X		3
LAFARGE COPPEE S A	SPON ADR NEW	50586140	52	2294	X		5
LAFARGE COPPEE S A	SPON ADR NEW	50586140	503	22330	X		6
LAFARGE COPPEE S A	SPON ADR NEW	50586140	169	7515	X	X	6
LAFARGE NORTH AMERICA INC	COM	50586210	6735	155552	X		5
LAFARGE NORTH AMERICA INC	COM	50586210	321	7412	X		6
LAFARGE NORTH AMERICA INC	COM	50586210	86	1985	X	X	6
LAIDLAW INTL INC	COM	50730R10	7314	565700	X		3
LAIDLAW INTL INC	COM	50730R10	168	13000	X	X	6
LAM RESEARCH CORP	COM	51280710	67	2500	X		1
LAM RESEARCH CORP	COM	51280710	8991	335468	X		3
LAM RESEARCH CORP	COM	51280710	1270	47381	X		6
LAM RESEARCH CORP	COM	51280710	104	3888	X	X	6
LAM RESEARCH CORP	COM	51280710	2429	94040	X		5
LAM RESEARCH CORP	COM	51280710	4	172	X		13
LANCASTER COLONY CORP	COM	51384710	1436	34478	X		3
LANCASTER COLONY CORP	COM	51384710	2	50	X		6
LANCASTER COLONY CORP	COM	51384710	29	700	X		5
LANCE INC	COM	51460610	4177	271241	X		3
LANCE INC	COM	51460610	2307	149808	X		6
LANCE INC	COM	51460610	572	37115	X	X	6
LANCE INC	COM	51460610	23	1537	X		5
LANDAMERICA FINL GROUP INC	COM	51493610	12646	313948	X		3
LANDAMERICA FINL GROUP INC	COM	51493610	43	1100	X		5
LANDAMERICA FINL GROUP INC	COM	51493610	16	400	X		6
LANDAMERICA FINL GROUP INC	COM	51493610	92	2375	X	X	6
LANDRYS RESTAURANTS INC	COM	51508L10	404	13513	X		5
LANDRYS RESTAURANTS INC	COM	51508L10	414	13864	X		6
LANDRYS RESTAURANTS INC	COM	51508L10	46	1546	X	X	6
LANDSTAR SYS INC	COM	51509810	680	12863	X		5
LANDSTAR SYS INC	COM	51509810	17	319	X	X	6
LANDSTAR SYS INC	COM	51509810	244	4615	X		6
LARGE SCALE BIOLOGY CORP	COM	51705310	16	11500	X		5
LATIN AMER EQUITY FD INC NEW	COM	51827Q10	185	12904	X		5
LATIN AMER EQUITY FD INC NEW	COM	51827Q10	2692	187459	X		9
LATIN AMER EQUITY FD INC NEW	COM	51827Q10	15	1069	X		7
LATIN AMERN DISCOVERY FD INC	COM	51828C10	212	16728	X		5

LATIN AMERN DISCOVERY FD INC	COM		51828C10	3961	312142	X		9
LATTICE SEMICONDUCTOR CORP	COM		51841510	6437	918199	X		3
LATTICE SEMICONDUCTOR CORP	COM		51841510	53	7630	X		5
LATTICE SEMICONDUCTOR CORP	COM		51841510	41	5859	X		6
LATTICE SEMICONDUCTOR CORP	COM		51841510	57	8140	X	X	6
LATTICE SEMICONDUCTOR CORP	NOTE	7/	518415AE	2537	2500000	X		6
LAUDER ESTEE COS INC	CL A		51843910	18321	375615	X		3
LAUDER ESTEE COS INC	CL A		51843910	1860	38184	X		5
LAUDER ESTEE COS INC	CL A		51843910	5927	121497	X		6
LAUDER ESTEE COS INC	CL A		51843910	258	5293	X	X	6
LAUDER ESTEE COS INC	CL A		51843910	5	104	X		7
LAUREATE EDUCATION INC	COM		51861310	76	2005	X		13
LAUREATE EDUCATION INC	COM		51861310	1669	43650	X		3
LAUREATE EDUCATION INC	COM		51861310	71	1849	X	X	6
LAUREATE EDUCATION INC	COM		51861310	1223	31988	X		6
LAUREATE EDUCATION INC	COM		51861310	2152	56265	X		5
LEAR CORP	COM		52186510	43	730	X		1
LEAR CORP	COM		52186510	45725	775136	X		6
LEAR CORP	COM		52186510	43	736	X		7
LEAR CORP	COM		52186510	3401	57656	X	X	6
LEAR CORP	COM		52186510	36276	614947	X		11
LEAR CORP	COM		52186510	122	2130	X		13
LEAR CORP	COM		52186510	9783	165888	X		5
LEAR CORP	COM		52186510	24685	416911	X		3
LEAR CORP	NOTE	2/	521865AG	6851	13500000	X		20
LEAPFROG ENTERPRISES INC	CL A		52186N10	2066	103933	X		5
LEAPFROG ENTERPRISES INC	CL A		52186N10	10	510	X	X	6
LECROY CORP	COM		52324W10	2245	124650	X		3
LECROY CORP	COM		52324W10	61	3372	X		6
LEE ENTERPRISES INC	COM		52376810	7	150	X		13
LEE ENTERPRISES INC	COM		52376810	323	6724	X		6
LEE ENTERPRISES INC	COM		52376810	446	9300	X	X	6
LEE ENTERPRISES INC	COM		52376810	97	2018	X		5
LEE ENTERPRISES INC	COM		52376810	2364	49232	X		3
LEGGETT & PLATT INC	COM		52466010	729	27688	X		13
LEGGETT & PLATT INC	COM		52466010	437	16362	X	X	6
LEGGETT & PLATT INC	COM		52466010	12199	456709	X		6
LEGGETT & PLATT INC	COM		52466010	6358	241158	X		5
LEGGETT & PLATT INC	COM		52466010	1917	71765	X		3
LEGG MASON INC	COM		52490110	22189	244059	X		3
LEGG MASON INC	COM		52490110	3795	41698	X		6
LEGG MASON INC	COM		52490110	90	990	X	X	6
LEGG MASON INC	COM		52490110	3186	35208	X		5
LEHMAN BROS HLDGS INC	COM		52490810	26582	357682	X		3
LEHMAN BROS HLDGS INC	COM		52490810	7137	94928	X		5
LEHMAN BROS HLDGS INC	COM		52490810	9795	130161	X		6
LEHMAN BROS HLDGS INC	COM		52490810	1183	15722	X	X	6
LEHMAN BR FIRST TR INCM OPP	COM		52517810	176	11743	X		5
LENNAR CORP	CL A		52605710	22690	507376	X		11
LENNAR CORP	CL A		52605710	8916	199271	X		3
LENNAR CORP	CL A		52605710	55	1240	X	X	6
LENNAR CORP	CL A		52605710	536	11995	X		6
LENNAR CORP	CL A		52605710	3966	88868	X		5
LENNAR CORP	CL B		52605730	2	40	X		11
LENNAR CORP	CL B		52605730	22	668	X		3
LENNAR CORP	CL B		52605730	32	775	X		5
LENNAR CORP	CL B		52605730	53863	1300100	X		6
LENNAR CORP	CL B		52605730	2	40	X	X	6
LENNOX INTL INC	NOTE	6.250% 6/	526107AB	3016	2500000	X		20
LEUCADIA NATL CORP	COM		52728810	3406	68522	X		3
LEUCADIA NATL CORP	COM		52728810	4842	97326	X		5
LEUCADIA NATL CORP	COM		52728810	336	6760	X		6

LEUCADIA NATL CORP	COM		52728810	32	650	X	X	6
LEVEL 3 COMMUNICATIONS INC	COM		52729N10	379	113619	X		13
LEVEL 3 COMMUNICATIONS INC	COM		52729N10	377	107300	X	X	6
LEVEL 3 COMMUNICATIONS INC	COM		52729N10	1197	341774	X		5
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000% 9/	52729NAG	101	155000	X		5
LEXAR MEDIA INC	COM		52886P10	570	86399	X		5
LEXAR MEDIA INC	COM		52886P10	13	2000	X		6
LEXINGTON CORP PPTYS TR	COM		52904310	540	27100	X		11
LEXINGTON CORP PPTYS TR	COM		52904310	8	400	X		13
LEXINGTON CORP PPTYS TR	COM		52904310	389	19543	X		5
LEXINGTON CORP PPTYS TR	COM		52904310	57	2856	X		6
LEXINGTON CORP PPTYS TR	COM		52904310	328	16471	X	X	6
LEXMARK INTL NEW	CL A		52977110	35468	360280	X		3
LEXMARK INTL NEW	CL A		52977110	13403	138845	X		6
LEXMARK INTL NEW	CL A		52977110	4557	47205	X	X	6
LEXMARK INTL NEW	CL A		52977110	14991	155857	X		5
LEXMARK INTL NEW	CL A		52977110	18	182	X		4
LEXMARK INTL NEW	CL A		52977110	3	30	X	X	7
LEXMARK INTL NEW	CL A		52977110	26	270	X		7
LIBBEY INC	COM		52989810	7819	281664	X		3
LIBBEY INC	COM		52989810	2	80	X		6
LIBBEY INC	COM		52989810	61	2245	X		5
LIBERTY ALL STAR EQUITY FD	SH BEN INT		53015810	390	42691	X		5
LIBERTY ALL STAR EQUITY FD	SH BEN INT		53015810	84	9134	X		6
LIBERTY ALL STAR EQUITY FD	SH BEN INT		53015810	17	1800	X	X	6
LIBERTY ALL STAR EQUITY FD	SH BEN INT		53015810	20	2209	X		7
LIBERTY CORP S C	COM		53037010	23061	491181	X		3
LIBERTY CORP S C	COM		53037010	946	20141	X	X	6
LIBERTY CORP S C	COM		53037010	1336	28455	X		6
LIBERTY MEDIA CORP	DEB	3.750% 2/	530715AL	12	19000	X		5
LIBERTY MEDIA CORP	DEB	3.250% 3/	530715AR	9	10000	X		5
LIBERTY MEDIA CORP	DEB	3.250% 3/	530715AR	2	2000	X		6
LIBERTY MEDIA CORP NEW	COM SER A		53071810	514	57830	X		13
LIBERTY MEDIA CORP NEW	COM SER A		53071810	18361	2036200	X		3
LIBERTY MEDIA CORP NEW	COM SER A		53071810	18	2003	X		7
LIBERTY MEDIA CORP NEW	COM SER A		53071810	3	384	X	X	7
LIBERTY MEDIA CORP NEW	COM SER A		53071810	10428	1159982	X		6
LIBERTY MEDIA CORP NEW	COM SER A		53071810	962	107038	X	X	6
LIBERTY MEDIA CORP NEW	COM SER A		53071810	5199	579812	X		5
LIBERTY MEDIA CORP NEW	COM SER A		53071810	5	551	X		4
LIBERTY MEDIA INTL INC	COM SER A		53071910	103	2843	X		13
LIBERTY MEDIA INTL INC	COM SER A		53071910	679	18432	X		5
LIBERTY MEDIA INTL INC	COM SER A		53071910	465	12538	X		6
LIBERTY MEDIA INTL INC	COM SER A		53071910	189	5091	X	X	6
LIBERTY PPTY TR	SH BEN INT		53117210	6	150	X		13
LIBERTY PPTY TR	SH BEN INT		53117210	647	16083	X		6
LIBERTY PPTY TR	SH BEN INT		53117210	733	18227	X	X	6
LIBERTY PPTY TR	SH BEN INT		53117210	984	24466	X		5
LIBERTY PPTY TR	SH BEN INT		53117210	3292	81871	X		3
LIBERTY PPTY TR	SH BEN INT		53117210	8	200	X	X	7
LIFEWAY FOODS INC	COM		53191410	423	27668	X		5
LIFEPOINT HOSPITALS INC	COM		53219L10	1375	36951	X		3
LIFEPOINT HOSPITALS INC	COM		53219L10	447	12028	X		5
LIFEPOINT HOSPITALS INC	COM		53219L10	418	11221	X		6
LIFEPOINT HOSPITALS INC	COM		53219L10	42	1117	X	X	6
LIGAND PHARMACEUTICALS INC	CL B		53220K20	2037	117224	X		3
LIGAND PHARMACEUTICALS INC	CL B		53220K20	462	26593	X		5
LIGAND PHARMACEUTICALS INC	CL B		53220K20	87	5000	X	X	6
LIGAND PHARMACEUTICALS INC	NOTE	6.000%11/	53220KAB	7203	2500000	X		20
LILLY ELI & CO	COM		53245710	2545	36400	X	X	1
LILLY ELI & CO	COM		53245710	14	200	X		11
LILLY ELI & CO	COM		53245710	14	200	X	X	4

LILLY ELI & CO	COM	53245710	68838	975967	X			3
LILLY ELI & CO	COM	53245710	1020	14793	X			13
LILLY ELI & CO	COM	53245710	185	2651	X			1
LILLY ELI & CO	COM	53245710	24	345	X			4
LILLY ELI & CO	COM	53245710	57	821	X			7
LILLY ELI & CO	COM	53245710	13	187	X	X		7
LILLY ELI & CO	COM	53245710	52943	757297	X			6
LILLY ELI & CO	COM	53245710	49369	706180	X	X		6
LILLY ELI & CO	COM	53245710	16502	238992	X			5
LIMITED BRANDS INC	COM	53271610	3390	181272	X			3
LIMITED BRANDS INC	COM	53271610	2071	110738	X			5
LIMITED BRANDS INC	COM	53271610	875	46817	X	X		6
LIMITED BRANDS INC	COM	53271610	2783	148806	X			6
LINCARE HLDGS INC	COM	53279110	3	80	X	X		1
LINCARE HLDGS INC	COM	53279110	29060	884345	X			11
LINCARE HLDGS INC	COM	53279110	834	25372	X	X		6
LINCARE HLDGS INC	COM	53279110	1308	40275	X			5
LINCARE HLDGS INC	COM	53279110	12383	375202	X			3
LINCARE HLDGS INC	COM	53279110	3	100	X			1
LINCARE HLDGS INC	COM	53279110	2107	64119	X			6
LINCARE HLDGS INC	COM	53279110	4	120	X			7
LINCOLN ELEC HLDGS INC	COM	53390010	820	24142	X			5
LINCOLN ELEC HLDGS INC	COM	53390010	873	25613	X			6
LINCOLN ELEC HLDGS INC	COM	53390010	151	4440	X	X		6
LINCOLN NATL CONV SECS FD IN	COM	53418310	13	1050	X			13
LINCOLN NATL CONV SECS FD IN	COM	53418310	2	150	X	X		6
LINCOLN NATL CONV SECS FD IN	COM	53418310	952	75046	X			5
LINCOLN NATL CONV SECS FD IN	COM	53418310	25	2000	X			6
LINCOLN NATL CORP IND	COM	53418710	38	800	X			11
LINCOLN NATL CORP IND	COM	53418710	37	800	X			13
LINCOLN NATL CORP IND	COM	53418710	3894	82481	X			5
LINCOLN NATL CORP IND	COM	53418710	7	150	X	X		7
LINCOLN NATL CORP IND	COM	53418710	12776	270394	X			6
LINCOLN NATL CORP IND	COM	53418710	1833	38791	X	X		6
LINCOLN NATL CORP IND	COM	53418710	3750	79360	X			3
LINEAR TECHNOLOGY CORP	COM	53567810	2	56	X			13
LINEAR TECHNOLOGY CORP	COM	53567810	6437	163080	X			6
LINEAR TECHNOLOGY CORP	COM	53567810	5179	131218	X	X		6
LINEAR TECHNOLOGY CORP	COM	53567810	675	17585	X			5
LINEAR TECHNOLOGY CORP	COM	53567810	2	56	X			4
LINEAR TECHNOLOGY CORP	COM	53567810	5589	139842	X			3
LINENS N THINGS INC	COM	53567910	26	901	X			5
LINENS N THINGS INC	COM	53567910	1708	58284	X	X		6
LINENS N THINGS INC	COM	53567910	1140	38902	X			6
LIONS GATE ENTMNT CORP	COM NEW	53591920	1	100	X			5
LIONS GATE ENTMNT CORP	COM NEW	53591920	135	19325	X			6
LIONBRIDGE TECHNOLOGIES INC	COM	53625210	88	11495	X			5
LIONBRIDGE TECHNOLOGIES INC	COM	53625210	43	5600	X	X		6
LIONBRIDGE TECHNOLOGIES INC	COM	53625210	680	88875	X			6
LITTELFUSE INC	COM	53700810	3947	93075	X			3
LITTELFUSE INC	COM	53700810	121	2849	X			6
LIZ CLAIBORNE INC	COM	53932010	534	14887	X			13
LIZ CLAIBORNE INC	COM	53932010	5	147	X			7
LIZ CLAIBORNE INC	COM	53932010	4	107	X	X		7
LIZ CLAIBORNE INC	COM	53932010	4107	114152	X			6
LIZ CLAIBORNE INC	COM	53932010	300	8328	X	X		6
LIZ CLAIBORNE INC	COM	53932010	5610	156335	X			5
LIZ CLAIBORNE INC	COM	53932010	6	155	X			4
LIZ CLAIBORNE INC	COM	53932010	20838	577491	X			3
LLOYDS TSB GROUP PLC	SPONSORED ADR	53943910	5325	165000	X			3
LLOYDS TSB GROUP PLC	SPONSORED ADR	53943910	26	818	X			7
LLOYDS TSB GROUP PLC	SPONSORED ADR	53943910	2	50	X	X		7

LLOYDS TSB GROUP PLC	SPONSORED ADR	53943910	999	31336	X		6
LLOYDS TSB GROUP PLC	SPONSORED ADR	53943910	133	4184	X	X	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	53943910	5	150	X		5
LLOYDS TSB GROUP PLC	SPONSORED ADR	53943910	9	290	X		4
LO-JACK CORP	COM	53945110	231	26367	X		5
LOCKHEED MARTIN CORP	COM	53983010	79	1510	X	X	1
LOCKHEED MARTIN CORP	COM	53983010	141	2711	X		7
LOCKHEED MARTIN CORP	COM	53983010	29476	565980	X		6
LOCKHEED MARTIN CORP	COM	53983010	8524	163680	X	X	6
LOCKHEED MARTIN CORP	COM	53983010	4855	93355	X		5
LOCKHEED MARTIN CORP	COM	53983010	10	200	X		4
LOCKHEED MARTIN CORP	COM	53983010	38762	754246	X		3
LOCKHEED MARTIN CORP	COM	53983010	31	594	X		13
LOCKHEED MARTIN CORP	COM	53983010	91	1750	X		1
LOCKHEED MARTIN CORP	DBCV 8/	539830AP	10222	10000000	X		6
LOEWS CORP	COM	54042410	48	800	X		1
LOEWS CORP	COM	54042410	15612	275189	X		3
LOEWS CORP	COM	54042410	2077	34697	X		5
LOEWS CORP	COM	54042410	6139	102381	X		6
LOEWS CORP	COM	54042410	31	510	X		7
LOEWS CORP	COM	54042410	4	60	X	X	7
LOEWS CORP	COM	54042410	2002	33392	X	X	6
LOEWS CORP	COM	54042410	20	335	X		4
LOEWS CORP	CAROLNA GP STK	54042420	8940	363900	X		3
LOEWS CORP	CAROLNA GP STK	54042420	31	1281	X		6
LOEWS CORP	CAROLNA GP STK	54042420	316	12876	X		5
LOEWS CORP	NOTE 3.125% 9/	540424AL	123	129000	X		5
LOGITECH INTERNATIONAL S A	SPONSORED ADR	54141910	56	1220	X	X	6
LOGITECH INTERNATIONAL S A	SPONSORED ADR	54141910	429	9400	X		6
LONE STAR STEAKHOUSE SALOON	COM	54230710	12518	460389	X		3
LONE STAR STEAKHOUSE SALOON	COM	54230710	350	12887	X		5
LONE STAR TECHNOLOGIES INC	COM	54231210	6587	239000	X		3
LONE STAR TECHNOLOGIES INC	COM	54231210	7	250	X		5
LONE STAR TECHNOLOGIES INC	COM	54231210	23	851	X	X	6
LONE STAR TECHNOLOGIES INC	COM	54231210	816	29600	X		6
LONG ISLAND FINANCIAL CORP	COM	54266910	2876	71750	X		6
LONGS DRUG STORES CORP	COM	54316210	364	15535	X		5
LONGS DRUG STORES CORP	COM	54316210	499	20900	X	X	6
LONGVIEW FIBRE CO	COM	54321310	727	49382	X		3
LONGVIEW FIBRE CO	COM	54321310	810	55000	X	X	6
LONGVIEW FIBRE CO	COM	54321310	566	39331	X		5
LONGVIEW FIBRE CO	COM	54321310	10	666	X		6
LOUISIANA PAC CORP	COM	54634710	1428	60474	X		3
LOUISIANA PAC CORP	COM	54634710	4281	181043	X		5
LOUISIANA PAC CORP	COM	54634710	3109	131476	X		6
LOUISIANA PAC CORP	COM	54634710	15	638	X	X	7
LOUISIANA PAC CORP	COM	54634710	212	8965	X	X	6
LOWES COS INC	COM	54866110	1016	19330	X	X	1
LOWES COS INC	COM	54866110	536	10209	X		1
LOWES COS INC	COM	54866110	1762	33202	X		13
LOWES COS INC	COM	54866110	361	6861	X		7
LOWES COS INC	COM	54866110	86	1633	X	X	7
LOWES COS INC	COM	54866110	243508	4633839	X		6
LOWES COS INC	COM	54866110	79827	1519067	X	X	6
LOWES COS INC	COM	54866110	14941	282857	X		5
LOWES COS INC	COM	54866110	23	430	X		4
LOWES COS INC	COM	54866110	5	100	X	X	4
LOWES COS INC	COM	54866110	89560	1833704	X		3
LOWRANCE ELECTRS INC	COM	54890010	360	12037	X		5
LUBRIZOL CORP	COM	54927110	9860	269265	X		11
LUBRIZOL CORP	COM	54927110	1996	54999	X		5
LUBRIZOL CORP	COM	54927110	151	4130	X		6

LUBRIZOL CORP	COM	54927110	627	17115	X	X	6
LUBRIZOL CORP	COM	54927110	3021	80305	X		3
LUBYS INC	COM	54928210	70	10300	X		5
LUCENT TECHNOLOGIES INC	COM	54946310	2	516	X	X	1
LUCENT TECHNOLOGIES INC	COM	54946310	48	12690	X		7
LUCENT TECHNOLOGIES INC	COM	54946310	8	2195	X	X	7
LUCENT TECHNOLOGIES INC	COM	54946310	2284	604110	X		6
LUCENT TECHNOLOGIES INC	COM	54946310	1170	309618	X	X	6
LUCENT TECHNOLOGIES INC	COM	54946310	16948	4496203	X		5
LUCENT TECHNOLOGIES INC	COM	54946310	5	1220	X		4
LUCENT TECHNOLOGIES INC	COM	54946310	6877	1818469	X		3
LUCENT TECHNOLOGIES INC	COM	54946310	61	16979	X		13
LUCENT TECHNOLOGIES INC	COM	54946310	22	5800	X		11
LUCENT TECHNOLOGIES INC	COM	54946310	4	1110	X		1
LUCENT TECHNOLOGIES INC	DBCV 2.750% 6/	549463AG	19443	14000000	X		20
LUCENT TECHNOLOGIES INC	DBCV 2.750% 6/	549463AG	9199	6600000	X		3
LUCENT TECHNOLOGIES INC	DBCV 2.750% 6/	549463AH	35160	24000000	X		6
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R20	1628	94923	X		5
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R20	15	910	X		6
LYONDELL CHEMICAL CO	COM	55207810	46	2700	X		13
LYONDELL CHEMICAL CO	COM	55207810	9322	525340	X		3
LYONDELL CHEMICAL CO	COM	55207810	1687	97084	X		5
LYONDELL CHEMICAL CO	COM	55207810	2277	130929	X		6
LYONDELL CHEMICAL CO	COM	55207810	265	15210	X	X	6
M & T BK CORP	COM	55261F10	4270	48911	X		3
M & T BK CORP	COM	55261F10	3	32	X	X	7
M & T BK CORP	COM	55261F10	1866	21373	X		6
M & T BK CORP	COM	55261F10	1103	12637	X	X	6
M & T BK CORP	COM	55261F10	1031	11815	X		5
MBIA INC	COM	55262C10	240	4200	X		1
MBIA INC	COM	55262C10	2283	39977	X	X	6
MBIA INC	COM	55262C10	6276	109869	X		6
MBIA INC	COM	55262C10	24842	443119	X		5
MBIA INC	COM	55262C10	3106	54377	X		3
MBNA CORP	COM	55262L10	492	19081	X	X	1
MBNA CORP	COM	55262L10	7921	307149	X	X	6
MBNA CORP	COM	55262L10	11102	430490	X		6
MBNA CORP	COM	55262L10	23497	910428	X		5
MBNA CORP	COM	55262L10	470	18096	X		13
MBNA CORP	COM	55262L10	17241	668738	X		3
MBNA CORP	COM	55262L10	4	163	X		4
MBNA CORP	COM	55262L10	812	31502	X		1
M D C HLDGS INC	COM	55267610	289	5281	X		3
M D C HLDGS INC	COM	55267610	33	511	X		6
M D C HLDGS INC	COM	55267610	1664	26153	X		5
MDU RES GROUP INC	COM	55269010	12	500	X		11
MDU RES GROUP INC	COM	55269010	120	4997	X		6
MDU RES GROUP INC	COM	55269010	211	8793	X	X	6
MDU RES GROUP INC	COM	55269010	1427	59398	X		5
MDU RES GROUP INC	COM	55269010	8480	352901	X		3
MDC PARTNERS INC	CL A SUB VTG	55269710	171	14280	X	X	6
MDC PARTNERS INC	CL A SUB VTG	55269710	989	82517	X		6
MDS INC	COM	55269P30	748	48250	X		5
MEMC ELECTR MATLS INC	COM	55271510	262	26545	X		5
MFS CHARTER INCOME TR	SH BEN INT	55272710	483	58001	X		5
MFS CHARTER INCOME TR	SH BEN INT	55272710	37	4500	X	X	6
MFS CHARTER INCOME TR	SH BEN INT	55272710	109	13100	X		6
MFS CHARTER INCOME TR	SH BEN INT	55272710	167	20000	X		9
MFS MULTIMARKET INCOME TR	SH BEN INT	55273710	207	35291	X		5
MFS MULTIMARKET INCOME TR	SH BEN INT	55273710	103	17575	X	X	6
MFS MULTIMARKET INCOME TR	SH BEN INT	55273710	4610	786700	X		9
MFS MULTIMARKET INCOME TR	SH BEN INT	55273710	76	12953	X		6

MFS MUN INCOME TR	SH BEN INT	55273810	5	700	X		1
MFS MUN INCOME TR	SH BEN INT	55273810	209	28464	X		5
MFS MUN INCOME TR	SH BEN INT	55273810	231	31404	X		6
MFS MUN INCOME TR	SH BEN INT	55273810	149	20329	X	X	6
MFS INTER INCOME TR	SH BEN INT	55273C10	808	127077	X		5
MFS INTER INCOME TR	SH BEN INT	55273C10	11852	1863600	X		9
MFS INTER INCOME TR	SH BEN INT	55273C10	72	11384	X		6
MFS INTER INCOME TR	SH BEN INT	55273C10	53	8343	X	X	6
MGE ENERGY INC	COM	55277P10	702	21500	X		3
MGE ENERGY INC	COM	55277P10	586	18028	X		5
MGE ENERGY INC	COM	55277P10	20	625	X		6
MGE ENERGY INC	COM	55277P10	33	1000	X	X	6
MGIC INVT CORP WIS	COM	55284810	10300	152406	X		3
MGIC INVT CORP WIS	COM	55284810	11	141	X		7
MGIC INVT CORP WIS	COM	55284810	320	4243	X		5
MGIC INVT CORP WIS	COM	55284810	3369	44412	X		6
MGIC INVT CORP WIS	COM	55284810	858	11316	X	X	6
MGI PHARMA INC	COM	55288010	4538	168022	X		3
MGI PHARMA INC	COM	55288010	1039	38464	X		6
MGI PHARMA INC	COM	55288010	324	12000	X	X	6
MGI PHARMA INC	COM	55288010	36	1300	X		5
MFS GOVT MKTS INCOME TR	SH BEN INT	55293910	5423	844700	X		3
MFS GOVT MKTS INCOME TR	SH BEN INT	55293910	37319	5813000	X		9
MFS GOVT MKTS INCOME TR	SH BEN INT	55293910	7	1031	X		6
MFS GOVT MKTS INCOME TR	SH BEN INT	55293910	1219	189830	X		5
MFS GOVT MKTS INCOME TR	SH BEN INT	55293910	5	800	X	X	6
MGM MIRAGE	COM	55295310	41	888	X		13
MGM MIRAGE	COM	55295310	198	4230	X		5
MGM MIRAGE	COM	55295310	120	2554	X		6
MIM CORP	COM	55304410	451	51783	X		3
MIM CORP	COM	55304410	1	75	X		5
MI DEVS INC	CL A SUB VTG	55304X10	247	9157	X		5
MI DEVS INC	CL A SUB VTG	55304X10	2	87	X	X	6
MI DEVS INC	CL A SUB VTG	55304X10	1	37	X		6
MKS INSTRUMENT INC	COM	55306N10	380	17013	X		5
MKS INSTRUMENT INC	COM	55306N10	7	305	X		6
ML MACADAMIA ORCHARDS L P	DEP UNIT CL A	55307U10	145	34683	X		5
MPS GROUP INC	COM	55340910	11220	920212	X		3
MPS GROUP INC	COM	55340910	2347	193612	X		6
MPS GROUP INC	COM	55340910	2	179	X		7
MPS GROUP INC	COM	55340910	99	8130	X	X	6
MRV COMMUNICATIONS INC	COM	55347710	54	21204	X		5
MRV COMMUNICATIONS INC	COM	55347710	0	100	X	X	6
MSC INDL DIRECT INC	CL A	55353010	66	2000	X		11
MSC INDL DIRECT INC	CL A	55353010	16220	491485	X		3
MSC INDL DIRECT INC	CL A	55353010	1537	46817	X		5
MSC INDL DIRECT INC	CL A	55353010	1973	60090	X		6
MSC INDL DIRECT INC	CL A	55353010	3	80	X		7
MSC INDL DIRECT INC	CL A	55353010	45	1385	X	X	6
MVC CAP	COM	55382910	21	2200	X		13
MVC CAP	COM	55382910	3	366	X		6
MVC CAP	COM	55382910	287	30430	X		5
MACDERMID INC	COM	55427310	1822	53819	X		3
MACDERMID INC	COM	55427310	235	6957	X		6
MACDERMID INC	COM	55427310	9	275	X		5
MACERICH CO	COM	55438210	1	30	X		5
MACERICH CO	COM	55438210	332	6930	X	X	6
MACERICH CO	COM	55438210	2099	43853	X		6
MACK CALI RLTY CORP	COM	55448910	74	1800	X	X	1
MACK CALI RLTY CORP	COM	55448910	2423	58553	X		3
MACK CALI RLTY CORP	COM	55448910	69	1662	X	X	6
MACK CALI RLTY CORP	COM	55448910	349	8428	X		6

MACK CALI RLTY CORP	COM	55448910	1143	28015	X		5
MACROVISION CORP	COM	55590410	1193	47670	X		3
MACROVISION CORP	COM	55590410	748	29913	X		5
MACROVISION CORP	COM	55590410	34	1340	X	X	6
MACROVISION CORP	COM	55590410	232	9288	X		6
MACQUARIE FT TR GB INF UT DI	COM	55607W10	214	12500	X		6
MACROMEDIA INC	COM	55610010	0	10	X		13
MACROMEDIA INC	COM	55610010	1640	66807	X		3
MACROMEDIA INC	COM	55610010	27	1092	X		6
MACROMEDIA INC	COM	55610010	658	26797	X		5
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	55908010	334	6503	X		5
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	55908010	1448	28480	X		6
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	55908010	365	7170	X	X	6
MAGELLAN PETE CORP	COM	55909130	27	18925	X		5
MAGMA DESIGN AUTOMATION	COM	55918110	1096	57000	X		3
MAGMA DESIGN AUTOMATION	COM	55918110	3	160	X		5
MAGMA DESIGN AUTOMATION	COM	55918110	30	1575	X		6
MAGMA DESIGN AUTOMATION	COM	55918110	9	475	X	X	6
MAGNA ENTMT CORP	CL A	55921110	84	14179	X		5
MAGNA INTL INC	CL A	55922240	4418	51986	X		5
MAGNA INTL INC	CL A	55922240	69	805	X	X	6
MAGNA INTL INC	CL A	55922240	9	100	X	X	7
MAGNA INTL INC	CL A	55922240	1036	12161	X		6
MAGNETEK INC	COM	55942410	125	15000	X	X	6
MAGNUM HUNTER RES INC	COM PAR $0.002	55972F20	465	44750	X		11
MAGNUM HUNTER RES INC	COM PAR $0.002	55972F20	108	10450	X		5
MAGNUM HUNTER RES INC	COM PAR $0.002	55972F20	22	2097	X		6
MAGNUM HUNTER RES INC	COM PAR $0.002	55972F20	3	320	X	X	6
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	55977840	659	90963	X		3
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	55977840	7	1000	X		5
MAIN STREET AND MAIN INC	COM NEW	56034530	25	12000	X		5
MAINE & MARITIMES CORP	COM	56037710	1120	35000	X		3
MANAGED MUNS PORTFOLIO INC	COM	56166210	124	11475	X		5
MANAGED MUNS PORTFOLIO INC	COM	56166210	19	1725	X	X	6
MANAGED MUNS PORTFOLIO INC	COM	56166210	2051	190300	X		9
MANAGED MUNS PORTFOLIO INC	COM	56166210	9	870	X		6
MANAGED HIGH INCOME PORTFOLI	COM	56166C10	7	1105	X		13
MANAGED HIGH INCOME PORTFOLI	COM	56166C10	1005	159010	X		5
MANAGED HIGH INCOME PORTFOLI	COM	56166C10	10	1631	X		6
MANAGED HIGH INCOME PORTFOLI	COM	56166C10	48	7567	X	X	6
MANAGED HIGH YIELD PLUS FD I	COM	56191110	90	16900	X		5
MANAGED HIGH YIELD PLUS FD I	COM	56191110	10	1924	X		6
MANDALAY RESORT GROUP	COM	56256710	17446	254169	X		3
MANDALAY RESORT GROUP	COM	56256710	440	6406	X		5
MANDALAY RESORT GROUP	COM	56256710	35366	515241	X		6
MANDALAY RESORT GROUP	COM	56256710	38	550	X	X	6
MANITOWOC INC	COM	56357110	8	250	X		11
MANITOWOC INC	COM	56357110	15	450	X	X	6
MANITOWOC INC	COM	56357110	972	29047	X		5
MANNING GREG AUCTIONS INC	COM	56382310	234	15850	X		5
MANOR CARE INC NEW	COM	56405510	1086	33229	X		3
MANOR CARE INC NEW	COM	56405510	367	11229	X		5
MANOR CARE INC NEW	COM	56405510	1145	35050	X		6
MANOR CARE INC NEW	COM	56405510	170	5200	X	X	6
MANPOWER INC	COM	56418H10	3366	66300	X		20
MANPOWER INC	COM	56418H10	2	48	X		4
MANPOWER INC	COM	56418H10	25783	505405	X		3
MANPOWER INC	COM	56418H10	1086	21749	X		5
MANPOWER INC	COM	56418H10	43	851	X		7
MANPOWER INC	COM	56418H10	4	81	X	X	7
MANPOWER INC	COM	56418H10	9809	193199	X		6
MANPOWER INC	COM	56418H10	459	9049	X	X	6

MANTECH INTL CORP	CL A		56456310	211	11375	X		5
MANUFACTURED HOME CMNTYS INC	COM		56468210	310	9465	X		5
MANUFACTURED HOME CMNTYS INC	COM		56468210	98	2940	X		6
MANULIFE FINL CORP	COM		56501R10	717	17699	X		3
MANULIFE FINL CORP	COM		56501R10	7048	174026	X		6
MANULIFE FINL CORP	COM		56501R10	1541	38059	X	X	6
MANULIFE FINL CORP	COM		56501R10	1536	38384	X		5
MAPINFO CORP	COM		56510510	907	85600	X		3
MAPINFO CORP	COM		56510510	8	750	X		5
MARATHON OIL CORP	COM		56584910	37	1000	X		13
MARATHON OIL CORP	COM		56584910	39332	1091533	X		3
MARATHON OIL CORP	COM		56584910	4	101	X		4
MARATHON OIL CORP	COM		56584910	22	587	X		7
MARATHON OIL CORP	COM		56584910	6	164	X	X	7
MARATHON OIL CORP	COM		56584910	14429	381310	X		6
MARATHON OIL CORP	COM		56584910	1476	38997	X	X	6
MARATHON OIL CORP	COM		56584910	8231	218417	X		5
MARINEMAX INC	COM		56790810	3057	106582	X		3
MARINEMAX INC	COM		56790810	360	12560	X		5
MARINEMAX INC	COM		56790810	83	2883	X		6
MARKEL CORP	COM		57053510	11263	37520	X		3
MARKEL CORP	COM		57053510	760	2738	X		5
MARKEL CORP	COM		57053510	3048	10984	X		6
MARKEL CORP	COM		57053510	2	9	X		7
MARKEL CORP	COM		57053510	359	1293	X	X	6
MARKEL CORP	NOTE	6/	570535AC	5306	15000000	X		20
MARSH & MCLENNAN COS INC	COM		57174810	599	13200	X	X	1
MARSH & MCLENNAN COS INC	COM		57174810	14278	314642	X	X	6
MARSH & MCLENNAN COS INC	COM		57174810	82	1798	X		7
MARSH & MCLENNAN COS INC	COM		57174810	9	200	X	X	7
MARSH & MCLENNAN COS INC	COM		57174810	16834	370946	X		6
MARSH & MCLENNAN COS INC	COM		57174810	15679	345500	X		5
MARSH & MCLENNAN COS INC	COM		57174810	591	13013	X		1
MARSH & MCLENNAN COS INC	COM		57174810	756	16662	X		13
MARSH & MCLENNAN COS INC	COM		57174810	8906	196222	X		3
MARSH & MCLENNAN COS INC	COM		57174810	11	245	X		4
MARSH & MCLENNAN COS INC	COM		57174810	30	655	X		11
MARSHALL & ILSLEY CORP	COM		57183410	63	1600	X		11
MARSHALL & ILSLEY CORP	COM		57183410	1086	27836	X		5
MARSHALL & ILSLEY CORP	COM		57183410	11721	299857	X		6
MARSHALL & ILSLEY CORP	COM		57183410	106	2700	X	X	6
MARSHALL & ILSLEY CORP	COM		57183410	3769	96428	X		3
MARRIOTT INTL INC NEW	CL A		57190320	4392	88058	X		3
MARRIOTT INTL INC NEW	CL A		57190320	11	230	X		4
MARRIOTT INTL INC NEW	CL A		57190320	13	255	X		7
MARRIOTT INTL INC NEW	CL A		57190320	2	35	X	X	7
MARRIOTT INTL INC NEW	CL A		57190320	2036	40823	X		6
MARRIOTT INTL INC NEW	CL A		57190320	3022	60576	X	X	6
MARRIOTT INTL INC NEW	CL A		57190320	745	14907	X		5
MARTEK BIOSCIENCES CORP	COM		57290110	8681	153750	X		3
MARTEK BIOSCIENCES CORP	COM		57290110	470	8393	X		5
MARTEK BIOSCIENCES CORP	COM		57290110	219	3899	X	X	6
MARTEK BIOSCIENCES CORP	COM		57290110	1	26	X		7
MARTEK BIOSCIENCES CORP	COM		57290110	1329	23660	X		6
MARTEN TRANS LTD	COM		57307510	3480	186582	X		3
MARTEN TRANS LTD	COM		57307510	94	5048	X		6
MARTHA STEWART LIVING OMNIME	CL A		57308310	117	13034	X		5
MARTHA STEWART LIVING OMNIME	CL A		57308310	6	700	X		6
MARTHA STEWART LIVING OMNIME	CL A		57308310	0	50	X	X	6
MARTIN MARIETTA MATLS INC	COM		57328410	2066	46610	X		3
MARTIN MARIETTA MATLS INC	COM		57328410	1061	23927	X		6
MARTIN MARIETTA MATLS INC	COM		57328410	1852	41775	X	X	6

MARTIN MARIETTA MATLS INC	COM		57328410	340	7670	X		5
MARVEL ENTERPRISES INC	COM		57383M10	6792	345949	X		3
MARVEL ENTERPRISES INC	COM		57383M10	1	53	X		4
MARVEL ENTERPRISES INC	COM		57383M10	63	3223	X	X	6
MARVEL ENTERPRISES INC	COM		57383M10	566	28990	X		5
MARVEL ENTERPRISES INC	COM		57383M10	1243	63659	X		6
MARVEL ENTERPRISES INC	COM		57383M10	1	71	X		7
MASCO CORP	COM		57459910	150	4800	X		1
MASCO CORP	COM		57459910	30924	1009929	X		3
MASCO CORP	COM		57459910	10197	327044	X		6
MASCO CORP	COM		57459910	2859	91697	X	X	6
MASCO CORP	COM		57459910	2999	96533	X		5
MASCO CORP	COM		57459910	3	100	X		13
MASCO CORP	NOTE	7/	574599AW	11928	26000000	X		6
MASSEY ENERGY CORP	COM		57620610	57789	2044071	X		3
MASSEY ENERGY CORP	COM		57620610	3980	141574	X		5
MASSEY ENERGY CORP	COM		57620610	12	417	X		6
MASSEY ENERGY CORP	COM		57620610	153	5420	X	X	6
MASSMUTUAL CORPORATE INVS IN	COM		57629210	386	16051	X		5
MASSMUTUAL CORPORATE INVS IN	COM		57629210	13	520	X		6
MASSMUTUAL CORPORATE INVS IN	COM		57629210	2	95	X	X	6
MATRIX SVC CO	COM		57685310	237	26319	X		5
MATRIX SVC CO	COM		57685310	478	52223	X		6
MATRIX SVC CO	COM		57685310	84	9140	X	X	6
MATSUSHITA ELEC INDL	ADR		57687920	8279	572000	X		3
MATSUSHITA ELEC INDL	ADR		57687920	12	842	X		7
MATSUSHITA ELEC INDL	ADR		57687920	1222	85114	X		6
MATSUSHITA ELEC INDL	ADR		57687920	179	12445	X	X	6
MATSUSHITA ELEC INDL	ADR		57687920	1567	109926	X		5
MATTEL INC	COM		57708110	4110	175937	X		3
MATTEL INC	COM		57708110	1123	61560	X		6
MATTEL INC	COM		57708110	212	11592	X	X	6
MATTEL INC	COM		57708110	10398	574671	X		5
MATTSON TECHNOLOGY INC	COM		57722310	4143	344639	X		3
MATTSON TECHNOLOGY INC	COM		57722310	5	400	X		5
MATTSON TECHNOLOGY INC	COM		57722310	120	9994	X		6
MAXTOR CORP	COM NEW		57772920	2771	417900	X		20
MAXTOR CORP	COM NEW		57772920	236	35608	X		5
MAXTOR CORP	COM NEW		57772920	155	23313	X		6
MAXTOR CORP	COM NEW		57772920	1	114	X	X	6
MAXTOR CORP	COM NEW		57772920	10	800	X		3
MAXIM INTEGRATED PRODS INC	COM		57772K10	52	1000	X		1
MAXIM INTEGRATED PRODS INC	COM		57772K10	12	220	X	X	7
MAXIM INTEGRATED PRODS INC	COM		57772K10	2	44	X		13
MAXIM INTEGRATED PRODS INC	COM		57772K10	1152	22523	X		5
MAXIM INTEGRATED PRODS INC	COM		57772K10	494	9420	X	X	6
MAXIM INTEGRATED PRODS INC	COM		57772K10	6447	122982	X		6
MAXIM INTEGRATED PRODS INC	COM		57772K10	7704	147536	X		3
MAXWELL TECHNOLOGIES INC	COM		57776710	954	74184	X		5
MAXYGEN INC	COM		57777610	142	13400	X		3
MAXYGEN INC	COM		57777610	19	1866	X		5
MAY DEPT STORES CO	COM		57777810	6	225	X	X	1
MAY DEPT STORES CO	COM		57777810	3008	109425	X		3
MAY DEPT STORES CO	COM		57777810	1481	53861	X	X	6
MAY DEPT STORES CO	COM		57777810	3368	122514	X		6
MAY DEPT STORES CO	COM		57777810	2333	84659	X		5
MAY DEPT STORES CO	COM		57777810	32	1150	X		11
MAVERICK TUBE CORP	COM		57791410	632	24068	X		5
MAVERICK TUBE CORP	NOTE 4.000%	6/	577914AA	7859	6300000	X		20
MAYTAG CORP	COM		57859210	15	600	X		1
MAYTAG CORP	COM		57859210	3303	134780	X		11
MAYTAG CORP	COM		57859210	1588	65697	X		5

MAYTAG CORP	COM	57859210	533	21742	X		6
MAYTAG CORP	COM	57859210	183	7470	X	X	6
MAYTAG CORP	COM	57859210	723	29504	X		3
MBT FINL CORP	COM	57887710	1567	86320	X		5
MCCLATCHY CO	CL A	57948910	18	255	X		13
MCCLATCHY CO	CL A	57948910	212	3025	X		6
MCCLATCHY CO	CL A	57948910	79	1125	X		5
MCCORMICK & CO INC	COM VTG	57978010	823	24096	X	X	6
MCCORMICK & CO INC	COM NON VTG	57978020	27	800	X	X	1
MCCORMICK & CO INC	COM NON VTG	57978020	421	12387	X		5
MCCORMICK & CO INC	COM NON VTG	57978020	1	31	X		4
MCCORMICK & CO INC	COM NON VTG	57978020	8901	262254	X		3
MCCORMICK & CO INC	COM NON VTG	57978020	34	1000	X		1
MCCORMICK & CO INC	COM NON VTG	57978020	7913	232749	X	X	6
MCCORMICK & CO INC	COM NON VTG	57978020	3283	96571	X		6
MCDATA CORP	CL A	58003120	2	286	X	X	1
MCDATA CORP	CL A	58003120	612	113671	X		3
MCDATA CORP	CL A	58003120	7	1273	X		6
MCDATA CORP	CL A	58003120	11	2100	X	X	6
MCDATA CORP	CL A	58003120	26	5389	X		5
MCDATA CORP	CL A	58003120	0	16	X		13
MCDONALDS CORP	COM	58013510	390	15000	X	X	1
MCDONALDS CORP	COM	58013510	48	1831	X		7
MCDONALDS CORP	COM	58013510	8	295	X	X	7
MCDONALDS CORP	COM	58013510	23105	888663	X		6
MCDONALDS CORP	COM	58013510	14324	550941	X	X	6
MCDONALDS CORP	COM	58013510	18355	703391	X		5
MCDONALDS CORP	COM	58013510	4	165	X		4
MCDONALDS CORP	COM	58013510	13716	476989	X		3
MCDONALDS CORP	COM	58013510	174	6622	X		13
MCDONALDS CORP	COM	58013510	10	370	X		11
MCDONALDS CORP	COM	58013510	827	31800	X		1
MCF CORP	COM	58039510	55	25000	X		5
MCG CAPITAL CORP	COM	58047P10	1235	80358	X		5
MCGRAW HILL COS INC	COM	58064510	639	8340	X	X	1
MCGRAW HILL COS INC	COM	58064510	13829	177185	X		3
MCGRAW HILL COS INC	COM	58064510	443	5813	X		13
MCGRAW HILL COS INC	COM	58064510	7808	101970	X		11
MCGRAW HILL COS INC	COM	58064510	2451	32005	X		1
MCGRAW HILL COS INC	COM	58064510	12092	158125	X		5
MCGRAW HILL COS INC	COM	58064510	77	1011	X		7
MCGRAW HILL COS INC	COM	58064510	41	529	X	X	7
MCGRAW HILL COS INC	COM	58064510	51446	671883	X		6
MCGRAW HILL COS INC	COM	58064510	23195	302930	X	X	6
MCKESSON CORP	COM	58155Q10	34	1110	X		13
MCKESSON CORP	COM	58155Q10	674	21160	X		5
MCKESSON CORP	COM	58155Q10	14416	446242	X		3
MCKESSON CORP	COM	58155Q10	534	15554	X	X	6
MCKESSON CORP	COM	58155Q10	2749	80062	X		6
MCLEODUSA INC	CL A	58226670	26	51683	X		5
MCLEODUSA INC	CL A	58226670	0	35	X		6
MCMORAN EXPLORATION CO	NOTE 6.000% 7/	582411AB	5450	4000000	X		3
MCMORAN EXPLORATION CO	NOTE 6.000% 7/	582411AB	272	200000	X		6
MEADE INSTRUMENTS CORP	COM	58306210	32	10000	X		5
MEADWESTVACO CORP	COM	58333410	8492	288927	X		3
MEADWESTVACO CORP	COM	58333410	826	28249	X		5
MEADWESTVACO CORP	COM	58333410	1825	62100	X		6
MEADWESTVACO CORP	COM	58333410	1962	66769	X	X	6
MECHANICAL TECHNOLOGY INC	COM	58353810	21	3560	X		5
MECHANICAL TECHNOLOGY INC	COM	58353810	41	6782	X		6
MEDAREX INC	COM	58391610	84	11550	X		5
MEDAREX INC	COM	58391610	4	510	X	X	6

MED-DESIGN CORP	COM	58392610	49	23400	X		5
MEDCO HEALTH SOLUTIONS INC	COM	58405U10	277	7378	X	X	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U10	1	24	X		7
MEDCO HEALTH SOLUTIONS INC	COM	58405U10	9	241	X	X	7
MEDCO HEALTH SOLUTIONS INC	COM	58405U10	17783	474219	X		6
MEDCO HEALTH SOLUTIONS INC	COM	58405U10	8737	232979	X	X	6
MEDCO HEALTH SOLUTIONS INC	COM	58405U10	2119	56736	X		5
MEDCO HEALTH SOLUTIONS INC	COM	58405U10	14803	401227	X		3
MEDCO HEALTH SOLUTIONS INC	COM	58405U10	17	463	X		13
MEDCO HEALTH SOLUTIONS INC	COM	58405U10	114	3037	X		1
MEDIA GEN INC	CL A	58440410	1729	22922	X		3
MEDIA GEN INC	CL A	58440410	348	5484	X		5
MEDIA GEN INC	CL A	58440410	1231	19165	X		6
MEDIA GEN INC	CL A	58440410	80	1250	X	X	6
MEDIACOM COMMUNICATIONS CORP	CL A	58446K10	0	60	X		5
MEDIACOM COMMUNICATIONS CORP	CL A	58446K10	330	42238	X		6
MEDIACOM COMMUNICATIONS CORP	CL A	58446K10	46	5838	X	X	6
MEDICINES CO	COM	58468810	5726	186201	X		3
MEDICINES CO	COM	58468810	1	48	X		7
MEDICINES CO	COM	58468810	845	27688	X		6
MEDICINES CO	COM	58468810	38	1246	X	X	6
MEDICINES CO	COM	58468810	20	645	X		5
MEDICIS PHARMACEUTICAL CORP	CL A NEW	58469030	35825	891714	X		3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	58469030	32	796	X	X	6
MEDICIS PHARMACEUTICAL CORP	CL A NEW	58469030	252	6312	X		5
MEDICIS PHARMACEUTICAL CORP	CL A NEW	58469030	897	22456	X		6
MEDICIS PHARMACEUTICAL CORP	CL A NEW	58469030	2	46	X		7
MEDIMMUNE INC	COM	58469910	201	8638	X		13
MEDIMMUNE INC	COM	58469910	6050	258554	X		3
MEDIMMUNE INC	COM	58469910	70	3013	X	X	6
MEDIMMUNE INC	COM	58469910	21	900	X		6
MEDIMMUNE INC	COM	58469910	3276	140333	X		5
MEDICIS PHARMACEUTICAL CORP	NOTE 2.500% 6/	58470KAA	9	6000	X		13
MEDICIS PHARMACEUTICAL CORP	NOTE 2.500% 6/	58470KAA	3	2000	X		5
MEDICIS PHARMACEUTICAL CORP	NOTE 2.500% 6/	58470KAA	14725	10000000	X		20
MEDIWARE INFORMATION SYS INC	COM	58494610	182	14275	X		5
MEDTRONIC INC	COM	58505510	512	10500	X	X	1
MEDTRONIC INC	COM	58505510	76	1550	X		11
MEDTRONIC INC	COM	58505510	8	162	X		4
MEDTRONIC INC	COM	58505510	137310	2809334	X		3
MEDTRONIC INC	COM	58505510	586	11832	X		13
MEDTRONIC INC	COM	58505510	183	3748	X		1
MEDTRONIC INC	COM	58505510	24527	499637	X		5
MEDTRONIC INC	COM	58505510	204	4177	X		7
MEDTRONIC INC	COM	58505510	29	587	X	X	7
MEDTRONIC INC	COM	58505510	112775	2314758	X		6
MEDTRONIC INC	COM	58505510	64107	1315816	X	X	6
MELLON FINL CORP	COM	58551A10	597	20340	X	X	1
MELLON FINL CORP	COM	58551A10	35	1200	X		13
MELLON FINL CORP	COM	58551A10	334	11400	X		1
MELLON FINL CORP	COM	58551A10	5414	184768	X		3
MELLON FINL CORP	COM	58551A10	5129	174889	X		6
MELLON FINL CORP	COM	58551A10	3598	122687	X	X	6
MELLON FINL CORP	COM	58551A10	1683	57616	X		5
MEMRY CORP	COM NEW	58626320	39	23100	X		5
MENS WEARHOUSE INC	COM	58711810	401	15222	X		5
MENTOR CORP MINN	COM	58718810	85	2541	X		13
MENTOR CORP MINN	COM	58718810	196	5856	X		5
MENTOR CORP MINN	COM	58718810	46	1333	X	X	6
MENTOR CORP MINN	COM	58718810	5	150	X	X	7
MENTOR CORP MINN	COM	58718810	38	1109	X		6
MENTOR GRAPHICS CORP	COM	58720010	65	4421	X		13

MENTOR GRAPHICS CORP	COM	58720010	22	1400	X		6
MENTOR GRAPHICS CORP	COM	58720010	500	32555	X		5
MENTOR GRAPHICS CORP	COM	58720010	1048	67717	X		3
MERCANTILE BANK CORP	COM	58737610	471	13265	X		5
MERCANTILE BANKSHARES CORP	COM	58740510	4	75	X		11
MERCANTILE BANKSHARES CORP	COM	58740510	850	18154	X		6
MERCANTILE BANKSHARES CORP	COM	58740510	1804	38540	X	X	6
MERCANTILE BANKSHARES CORP	COM	58740510	704	15260	X		5
MERCANTILE BANKSHARES CORP	COM	58740510	3576	76373	X		3
MERCANTILE BANKSHARES CORP	COM	58740510	11	243	X		13
MERCER INTL INC	SH BEN INT	58805610	1415	144700	X		3
MERCHANTS GROUP INC	COM	58853910	2322	90159	X		3
MERCK & CO INC	COM	58933110	6129	129041	X	X	1
MERCK & CO INC	COM	58933110	284653	5992693	X		6
MERCK & CO INC	COM	58933110	215776	4542643	X	X	6
MERCK & CO INC	COM	58933110	70376	1489898	X		5
MERCK & CO INC	COM	58933110	28	582	X		4
MERCK & CO INC	COM	58933110	19	400	X	X	4
MERCK & CO INC	COM	58933110	157551	3251711	X		3
MERCK & CO INC	COM	58933110	2973	63188	X		13
MERCK & CO INC	COM	58933110	3679	77455	X		11
MERCK & CO INC	COM	58933110	1968	41426	X		1
MERCK & CO INC	COM	58933110	215	4534	X		7
MERCK & CO INC	COM	58933110	103	2177	X	X	7
MERCURY GENL CORP NEW	COM	58940010	4521	90966	X		5
MERCURY GENL CORP NEW	COM	58940010	747	15055	X		6
MERCURY GENL CORP NEW	COM	58940010	99	2002	X	X	6
MERCURY INTERACTIVE CORP	COM	58940510	31	640	X		13
MERCURY INTERACTIVE CORP	COM	58940510	2071	41566	X		3
MERCURY INTERACTIVE CORP	COM	58940510	1190	24170	X		5
MERCURY INTERACTIVE CORP	COM	58940510	78	1568	X		6
MERCURY INTERACTIVE CORP	COM	58940510	2	44	X	X	6
MERCURY INTERACTIVE CORP	NOTE 4.750% 7/	589405AB	2466	2500000	X		20
MEREDITH CORP	COM	58943310	1606	29603	X		3
MEREDITH CORP	COM	58943310	237	4315	X		5
MEREDITH CORP	COM	58943310	738	13429	X		6
MEREDITH CORP	COM	58943310	332	6041	X	X	6
MERIDIAN BIOSCIENCE INC	COM	58958410	16	1470	X		5
MERIDIAN BIOSCIENCE INC	COM	58958410	145	13120	X		6
MERISTAR HOSPITALITY CORP	COM	58984Y10	10	1500	X		11
MERISTAR HOSPITALITY CORP	COM	58984Y10	6	930	X	X	6
MERISTAR HOSPITALITY CORP	COM	58984Y10	19	2832	X		5
MERISTAR HOSPITALITY CORP	COM	58984Y10	76	11172	X		6
MERIDIAN GOLD INC	COM	58997510	11328	870605	X		3
MERIDIAN GOLD INC	COM	58997510	27	2074	X	X	6
MERIDIAN GOLD INC	COM	58997510	7	540	X		7
MERIDIAN GOLD INC	COM	58997510	239	18392	X		6
MERIDIAN GOLD INC	COM	58997510	4	300	X		5
MERITAGE CORP	COM	59001A10	3	40	X	X	1
MERITAGE CORP	COM	59001A10	3	50	X		1
MERITAGE CORP	COM	59001A10	202	2942	X	X	6
MERITAGE CORP	COM	59001A10	4	65	X		7
MERITAGE CORP	COM	59001A10	1558	22652	X		6
MERITAGE CORP	COM	59001A10	1211	17600	X		3
MERRILL LYNCH & CO INC	COM	59018810	22	400	X	X	1
MERRILL LYNCH & CO INC	COM	59018810	248	4600	X		1
MERRILL LYNCH & CO INC	COM	59018810	184	3410	X		7
MERRILL LYNCH & CO INC	COM	59018810	8	153	X	X	7
MERRILL LYNCH & CO INC	COM	59018810	147850	2738972	X		6
MERRILL LYNCH & CO INC	COM	59018810	23904	442824	X	X	6
MERRILL LYNCH & CO INC	COM	59018810	21104	391628	X		5
MERRILL LYNCH & CO INC	COM	59018810	22	406	X		4

MERRILL LYNCH & CO INC	COM		59018810	74584	1393583	X		3
MERRILL LYNCH & CO INC	COM		59018810	160	3021	X		13
MERRILL LYNCH & CO INC	COM		59018810	7333	135841	X		11
MESA AIR GROUP INC	COM		59047910	400	49245	X		5
MESA AIR GROUP INC	COM		59047910	3	310	X		6
MESA AIR GROUP INC	NOTE	2.482% 6/	590479AB	5382	12000000	X		20
MET PRO CORP	COM		59087630	1303	87467	X		5
MET PRO CORP	COM		59087630	10	666	X	X	6
METHANEX CORP	COM		59151K10	31	2322	X		5
METHANEX CORP	COM		59151K10	12	891	X	X	6
METHANEX CORP	COM		59151K10	669	50430	X		6
METLIFE INC	COM		59156R10	314	8798	X		13
METLIFE INC	COM		59156R10	23703	715348	X		3
METLIFE INC	COM		59156R10	2918	81394	X	X	6
METLIFE INC	COM		59156R10	56	1550	X		7
METLIFE INC	COM		59156R10	18754	523120	X		6
METLIFE INC	COM		59156R10	20725	578134	X		5
METRIS COS INC	COM		59159810	946	109248	X		5
METRIS COS INC	COM		59159810	8	954	X		6
METRO GOLDWYN MAYER INC	COM		59161010	3	215	X		13
METRO GOLDWYN MAYER INC	COM		59161010	83	6577	X		5
METRO GOLDWYN MAYER INC	COM		59161010	242	20023	X		6
METRO GOLDWYN MAYER INC	COM		59161010	0	16	X	X	6
METROLOGIC INSTRS INC	COM		59167610	3197	160338	X		3
METROLOGIC INSTRS INC	COM		59167610	87	4339	X		6
METROLOGIC INSTRS INC	COM		59167610	40	2000	X		5
METTLER TOLEDO INTERNATIONAL	COM		59268810	730	14855	X		5
METTLER TOLEDO INTERNATIONAL	COM		59268810	14	292	X	X	7
METTLER TOLEDO INTERNATIONAL	COM		59268810	5067	103106	X		6
METTLER TOLEDO INTERNATIONAL	COM		59268810	19	378	X	X	6
MICHAELS STORES INC	COM		59408710	32596	614563	X		3
MICHAELS STORES INC	COM		59408710	2712	49335	X		5
MICHAELS STORES INC	COM		59408710	5002	90944	X		6
MICHAELS STORES INC	COM		59408710	99	1791	X	X	6
MICHAELS STORES INC	COM		59408710	2	32	X		7
MICREL INC	COM		59479310	6164	502559	X		3
MICREL INC	COM		59479310	33	2709	X	X	6
MICREL INC	COM		59479310	2	157	X		7
MICREL INC	COM		59479310	786	64719	X		6
MICROS SYS INC	COM		59490110	423	8865	X		5
MICROS SYS INC	COM		59490110	272	5680	X		6
MICROS SYS INC	COM		59490110	500	10425	X	X	6
MICROSOFT CORP	COM		59491810	908	31810	X	X	1
MICROSOFT CORP	COM		59491810	618	21653	X		7
MICROSOFT CORP	COM		59491810	208	7270	X	X	7
MICROSOFT CORP	COM		59491810	396943	13898560	X		6
MICROSOFT CORP	COM		59491810	156453	5478049	X	X	6
MICROSOFT CORP	COM		59491810	115062	4024979	X		5
MICROSOFT CORP	COM		59491810	61	2148	X		4
MICROSOFT CORP	COM		59491810	29	1000	X	X	4
MICROSOFT CORP	COM		59491810	263	9208	X		11
MICROSOFT CORP	COM		59491810	5372	187643	X		13
MICROSOFT CORP	COM		59491810	2611	91418	X		1
MICROSOFT CORP	COM		59491810	425283	15530147	X		3
MICROSTRATEGY INC	CL A NEW		59497240	3527	81800	X		3
MICROSTRATEGY INC	CL A NEW		59497240	20	461	X	X	6
MICROSTRATEGY INC	CL A NEW		59497240	1	26	X		7
MICROSTRATEGY INC	CL A NEW		59497240	505	11823	X		6
MICROSTRATEGY INC	CL A NEW		59497240	484	11383	X		5
MICROCHIP TECHNOLOGY INC	COM		59501710	11	350	X		11
MICROCHIP TECHNOLOGY INC	COM		59501710	6677	211693	X		3
MICROCHIP TECHNOLOGY INC	COM		59501710	19	637	X		13

MICROCHIP TECHNOLOGY INC	COM	59501710	3	90	X		4
MICROCHIP TECHNOLOGY INC	COM	59501710	15	489	X	X	7
MICROCHIP TECHNOLOGY INC	COM	59501710	2381	75482	X		6
MICROCHIP TECHNOLOGY INC	COM	59501710	160	5062	X	X	6
MICROCHIP TECHNOLOGY INC	COM	59501710	1500	48847	X		5
MICROMUSE INC	COM	59509410	4907	727550	X		3
MICROMUSE INC	COM	59509410	24	3552	X	X	6
MICROMUSE INC	COM	59509410	724	109550	X		5
MICROMUSE INC	COM	59509410	700	104648	X		6
MICROMUSE INC	COM	59509410	1	192	X		7
MICRON TECHNOLOGY INC	COM	59511210	3709	242233	X		3
MICRON TECHNOLOGY INC	COM	59511210	130	8460	X	X	6
MICRON TECHNOLOGY INC	COM	59511210	2828	184696	X		6
MICRON TECHNOLOGY INC	COM	59511210	2329	154845	X		5
MICROSEMI CORP	COM	59513710	6161	433586	X		3
MICROSEMI CORP	COM	59513710	3	200	X		5
MICROSEMI CORP	COM	59513710	138	9685	X		6
MID-AMER APT CMNTYS INC	COM	59522J10	9	250	X		11
MID-AMER APT CMNTYS INC	COM	59522J10	250	6600	X		5
MID-AMER APT CMNTYS INC	COM	59522J10	14	363	X	X	6
MID-STATE BANCSHARES	COM	59544010	4621	196560	X		3
MIDAS GROUP INC	COM	59562610	39	2200	X		5
MIDAS GROUP INC	COM	59562610	813	46733	X		6
MIDAS GROUP INC	COM	59562610	1	33	X	X	6
MIDCAP SPDR TR	UNIT SER 1	59563510	1213	11080	X		13
MIDCAP SPDR TR	UNIT SER 1	59563510	20262	182379	X		6
MIDCAP SPDR TR	UNIT SER 1	59563510	1869	16825	X	X	6
MIDCAP SPDR TR	UNIT SER 1	59563510	11887	107550	X		5
MIDCAP SPDR TR	UNIT SER 1	59563510	93	1250	X		3
MIDDLEBY CORP	COM	59627810	4198	76866	X		3
MIDDLEBY CORP	COM	59627810	114	2079	X		6
MIDDLEBY CORP	COM	59627810	1551	28632	X		5
MILLENNIUM PHARMACEUTICALS I	COM	59990210	3	240	X		13
MILLENNIUM PHARMACEUTICALS I	COM	59990210	3	250	X	X	6
MILLENNIUM PHARMACEUTICALS I	COM	59990210	476	34512	X		6
MILLENNIUM PHARMACEUTICALS I	COM	59990210	2038	151255	X		5
MILLENNIUM PHARMACEUTICALS I	COM	59990210	5873	425331	X		3
MILLENNIUM PHARMACEUTICALS I	NOTE 5.500% 1/	599902AB	131	130000	X		5
MILLEA HOLDINGS INC	ADR	60032R10	5000	66000	X		3
MILLEA HOLDINGS INC	ADR	60032R10	12	167	X		7
MILLEA HOLDINGS INC	ADR	60032R10	4	55	X	X	7
MILLEA HOLDINGS INC	ADR	60032R10	570	7627	X		6
MILLEA HOLDINGS INC	ADR	60032R10	624	8354	X	X	6
MILLEA HOLDINGS INC	ADR	60032R10	646	8719	X		5
MILLEA HOLDINGS INC	ADR	60032R10	6	79	X	X	4
MILLER HERMAN INC	COM	60054410	2362	81602	X		3
MILLER HERMAN INC	COM	60054410	231	8028	X		5
MILLER HERMAN INC	COM	60054410	77	2650	X		6
MILLER HERMAN INC	COM	60054410	359	12394	X	X	6
MILLER INDS INC TENN	COM NEW	60055120	138	14000	X		5
MILLER INDS INC TENN	COM NEW	60055120	1	60	X		6
MILLIPORE CORP	COM	60107310	55148	976245	X		3
MILLIPORE CORP	COM	60107310	373	6617	X	X	6
MILLIPORE CORP	COM	60107310	2920	51806	X		5
MILLIPORE CORP	COM	60107310	519	9215	X		6
MILLS CORP	COM	60114810	198	4223	X		5
MILLS CORP	COM	60114810	61	1300	X	X	6
MILLS CORP	COM	60114810	377	8076	X		6
MINDSPEED TECHNOLOGIES INC	COM	60268210	53	10826	X		5
MINDSPEED TECHNOLOGIES INC	COM	60268210	17	3372	X	X	6
MINDSPEED TECHNOLOGIES INC	COM	60268210	5	1099	X		6
MINE SAFETY APPLIANCES CO	COM	60272010	15	450	X		13

MINE SAFETY APPLIANCES CO	COM	60272010	3140	93164	X		3
MINE SAFETY APPLIANCES CO	COM	60272010	334	9919	X		6
MINE SAFETY APPLIANCES CO	COM	60272010	414	12285	X		5
MINEFINDERS LTD	COM	60290010	1391	207630	X		5
MINEFINDERS LTD	COM	60290010	32	4800	X		6
MINERALS TECHNOLOGIES INC	COM	60315810	1152	19855	X		3
MINERALS TECHNOLOGIES INC	COM	60315810	224	3855	X		6
MINERALS TECHNOLOGIES INC	COM	60315810	12	200	X		5
MISSION RESOURCES CORP	COM	60510910	63	11130	X		5
MISSION RESOURCES CORP	COM	60510910	42	7300	X		6
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	60681610	7130	757000	X		3
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	60681610	113	12071	X	X	6
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	60681610	7	777	X		7
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	60681610	434	46300	X		6
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	60681610	649	70582	X		5
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	60740910	656	5376	X		3
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	60740910	117	960	X		5
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	60740910	21	175	X		6
MOBILE MINI INC	COM	60740F10	1437	50617	X		5
MOBILE MINI INC	COM	60740F10	178	6250	X		6
MODINE MFG CO	COM	60782810	1059	33252	X		3
MODINE MFG CO	COM	60782810	45	1448	X		5
MODINE MFG CO	COM	60782810	520	16335	X		6
MODINE MFG CO	COM	60782810	68	2144	X	X	6
MOHAWK INDS INC	COM	60819010	5032	69112	X		3
MOHAWK INDS INC	COM	60819010	16616	226594	X	X	6
MOHAWK INDS INC	COM	60819010	955	13201	X		5
MOHAWK INDS INC	COM	60819010	4013	54723	X		6
MOHAWK INDS INC	COM	60819010	2	34	X	X	7
MOLDFLOW CORP	COM	60850710	8269	751000	X		3
MOLDFLOW CORP	COM	60850710	1039	95836	X		6
MOLDFLOW CORP	COM	60850710	2	204	X		7
MOLDFLOW CORP	COM	60850710	39	3564	X	X	6
MOLEX INC	COM	60855410	2284	71188	X		3
MOLEX INC	COM	60855410	24	750	X		5
MOLEX INC	COM	60855410	122	3795	X	X	6
MOLEX INC	COM	60855410	836	26046	X		6
MOLEX INC	CL A	60855420	42	1475	X		3
MOLEX INC	CL A	60855420	6	225	X		5
MOLEX INC	CL A	60855420	82	3000	X	X	6
MOLEX INC	CL A	60855420	14344	525823	X		6
MONACO COACH CORP	COM	60886R10	13789	487622	X		3
MONACO COACH CORP	COM	60886R10	100	3554	X	X	6
MONACO COACH CORP	COM	60886R10	2	63	X		7
MONACO COACH CORP	COM	60886R10	1791	63562	X		6
MONACO COACH CORP	COM	60886R10	902	32032	X		5
MONDAVI ROBERT CORP	CL A	60920010	383	10467	X		5
MONMOUTH CAP CORP	COM	60952410	99	16526	X		5
MONOLITHIC SYS TECHNOLOGY IN	COM	60984210	11	1500	X		5
MONOLITHIC SYS TECHNOLOGY IN	COM	60984210	4518	600000	X		6
MONRO MUFFLER BRAKE INC	COM	61023610	6221	254600	X		3
MONRO MUFFLER BRAKE INC	COM	61023610	1	60	X		7
MONRO MUFFLER BRAKE INC	COM	61023610	878	36200	X		6
MONRO MUFFLER BRAKE INC	COM	61023610	25	1036	X	X	6
MONSANTO CO NEW	COM	61166W10	5	119	X	X	1
MONSANTO CO NEW	COM	61166W10	5	127	X		1
MONSANTO CO NEW	COM	61166W10	35	899	X		7
MONSANTO CO NEW	COM	61166W10	3	73	X	X	7
MONSANTO CO NEW	COM	61166W10	4794	124513	X		6
MONSANTO CO NEW	COM	61166W10	3782	98241	X	X	6
MONSANTO CO NEW	COM	61166W10	1438	38489	X		5
MONSANTO CO NEW	COM	61166W10	8	197	X		4

MONSANTO CO NEW	COM	61166W10	25270	751705	X		3
MONSANTO CO NEW	COM	61166W10	14	378	X		13
MONSTER WORLDWIDE INC	COM	61174210	49328	1916711	X		3
MONSTER WORLDWIDE INC	COM	61174210	48	1884	X		5
MONSTER WORLDWIDE INC	COM	61174210	578	22470	X		6
MONTGOMERY STR INCOME SECS I	COM	61411510	26	1500	X	X	1
MONTGOMERY STR INCOME SECS I	COM	61411510	2224	125325	X		5
MONTGOMERY STR INCOME SECS I	COM	61411510	18	1000	X		6
MONTGOMERY STR INCOME SECS I	COM	61411510	62	3500	X	X	6
MONY GROUP INC	COM	61533710	12116	387090	X		3
MONY GROUP INC	COM	61533710	27	865	X		6
MONY GROUP INC	COM	61533710	3	100	X	X	6
MONY GROUP INC	COM	61533710	41	1300	X		5
MOODYS CORP	COM	61536910	6	100	X	X	1
MOODYS CORP	COM	61536910	52	800	X		1
MOODYS CORP	COM	61536910	13	195	X		4
MOODYS CORP	COM	61536910	3621	56061	X		3
MOODYS CORP	COM	61536910	1188	18293	X		5
MOODYS CORP	COM	61536910	19	290	X		7
MOODYS CORP	COM	61536910	2	30	X	X	7
MOODYS CORP	COM	61536910	8123	125619	X		6
MOODYS CORP	COM	61536910	8424	130282	X	X	6
MOOG INC	CL A	61539420	2	60	X	X	1
MOOG INC	CL A	61539420	3661	98650	X		3
MOOG INC	CL A	61539420	3	70	X		1
MOOG INC	CL A	61539420	57	1547	X		5
MOOG INC	CL A	61539420	4	95	X		7
MOOG INC	CL A	61539420	1469	39577	X		6
MOOG INC	CL A	61539420	90	2420	X	X	6
MORGAN STANLEY EASTN EUR FD	COM	61698810	8	300	X		5
MORGAN STANLEY EASTN EUR FD	COM	61698810	60	2100	X		6
MORGAN STANLEY EASTN EUR FD	COM	61698810	247	8700	X		9
MORGAN STANLEY	COM NEW	61744644	474	8980	X	X	1
MORGAN STANLEY	COM NEW	61744644	8	150	X	X	4
MORGAN STANLEY	COM NEW	61744644	6818	130282	X		5
MORGAN STANLEY	COM NEW	61744644	69927	1325135	X		6
MORGAN STANLEY	COM NEW	61744644	69	1300	X		7
MORGAN STANLEY	COM NEW	61744644	79	1499	X	X	7
MORGAN STANLEY	COM NEW	61744644	40231	762383	X	X	6
MORGAN STANLEY	COM NEW	61744644	18	346	X		4
MORGAN STANLEY	COM NEW	61744644	95865	1832532	X		3
MORGAN STANLEY	COM NEW	61744644	1279	24235	X		1
MORGAN STANLEY	COM NEW	61744644	509	9856	X		13
MORGAN STANLEY	COM NEW	61744644	42	794	X		11
MORGAN STANLEY EMER MKTS FD	COM	61744G10	194	14691	X		5
MORGAN STANLEY EMER MKTS FD	COM	61744G10	11259	851000	X		9
MORGAN STANLEY EMER MKTS DEB	COM	61744H10	683	82438	X		5
MORGAN STANLEY EMER MKTS DEB	COM	61744H10	18	2200	X	X	6
MORGAN STANLEY HIGH YIELD FD	COM	61744M10	711	120230	X		5
MORGAN STANLEY ASIA PAC FD I	COM	61744U10	1251	112508	X		5
MORGAN STANLEY ASIA PAC FD I	COM	61744U10	22706	2018306	X		9
MORGAN STANLEY	GOVT INCOME TR	61745P10	5	563	X		13
MORGAN STANLEY	GOVT INCOME TR	61745P10	27	3100	X		6
MORGAN STANLEY	GOVT INCOME TR	61745P10	7009	808400	X		9
MORGAN STANLEY	GOVT INCOME TR	61745P10	21	2387	X	X	6
MORGAN STANLEY	GOVT INCOME TR	61745P10	1429	164768	X		5
MORGAN STANLEY	MUN PREM INCOM	61745P42	80	9000	X		5
MORGAN STANLEY	MUN PREM INCOM	61745P42	4391	495000	X		9
MORGAN STANLEY	MUN PREM INCOM	61745P42	25	2869	X		6
MORGAN STANLEY	MUN PREM INCOM	61745P42	100	11300	X	X	6
MORGAN STANLEY	MUN INCM OPPTN	61745P45	155	21947	X		5
MORGAN STANLEY	MUN INCM OPPTN	61745P45	9	1201	X		6

MORGAN STANLEY	MUN INCM OPPTN	61745P45	14	2000	X	X	6
MORGAN STANLEY	CA INSD MUN TR	61745P50	182	14299	X		6
MORGAN STANLEY	N Y QULTY MUN	61745P52	168	13168	X		5
MORGAN STANLEY	QULTY MUN SECS	61745P58	10	760	X		5
MORGAN STANLEY	QULTY MUN SECS	61745P58	2373	177500	X		9
MORGAN STANLEY	QULTY MUN SECS	61745P58	60	4502	X		6
MORGAN STANLEY	QUALT MUN INCM	61745P73	14	1008	X		13
MORGAN STANLEY	QUALT MUN INCM	61745P73	69	5205	X		5
MORGAN STANLEY	QUALT MUN INCM	61745P73	1222	92400	X		9
MORGAN STANLEY	QUALT MUN INCM	61745P73	42	3149	X		6
MORGAN STANLEY	INSD MUN INCM	61745P79	11	775	X		13
MORGAN STANLEY	INSD MUN INCM	61745P79	104	7710	X	X	6
MORGAN STANLEY	INSD MUN INCM	61745P79	151	11220	X		5
MORGAN STANLEY	INSD MUN INCM	61745P79	118	8767	X		6
MORGAN STANLEY	INSD MUN SECS	61745P83	220	16600	X		5
MORGAN STANLEY	INSD MUN TR	61745P86	696	52700	X		5
MORGAN STANLEY	INSD MUN TR	61745P86	26	2000	X	X	6
MORGAN STANLEY	INSD MUN TR	61745P86	103	7814	X		6
MORGAN STANLEY	INCOME SEC INC	61745P87	513	34025	X		5
MORGAN STANLEY	INCOME SEC INC	61745P87	93	6151	X	X	6
MORGAN STANLEY	INCOME SEC INC	61745P87	18	1211	X		6
MOTOROLA INC	COM	62007610	45	2448	X	X	1
MOTOROLA INC	COM	62007610	3	160	X		11
MOTOROLA INC	COM	62007610	31291	1791791	X		3
MOTOROLA INC	COM	62007610	17601	964456	X		6
MOTOROLA INC	COM	62007610	13473	738257	X	X	6
MOTOROLA INC	COM	62007610	13674	750095	X		5
MOTOROLA INC	COM	62007610	380	20900	X		13
MOTOROLA INC	COM	62007610	20	1089	X		7
MOTOROLA INC	EQTY UNIT 7%	62007620	2	45	X		13
MOTOROLA INC	EQTY UNIT 7%	62007620	4610	93367	X		5
MOTOROLA INC	EQTY UNIT 7%	62007620	19	385	X		6
MOVIE GALLERY INC	COM	62458110	2	100	X	X	1
MOVIE GALLERY INC	COM	62458110	3	130	X		1
MOVIE GALLERY INC	COM	62458110	65	3330	X	X	6
MOVIE GALLERY INC	COM	62458110	323	16522	X		5
MOVIE GALLERY INC	COM	62458110	648	33170	X		6
MOVIE GALLERY INC	COM	62458110	3	155	X		7
MUELLER INDS INC	COM	62475610	40911	1142772	X		3
MUELLER INDS INC	COM	62475610	98	2730	X		6
MUELLER INDS INC	COM	62475610	43447	1213607	X		5
MULTIMEDIA GAMES INC	COM	62545310	1271	47515	X		5
MULTIMEDIA GAMES INC	COM	62545310	3	110	X	X	6
MUNIHOLDINGS N Y INSD FD INC	COM	62593110	247	18400	X		5
MUNIHOLDINGS FD II INC	COM	62593510	78	6000	X		5
MUNIHOLDINGS FD II INC	COM	62593510	55	4223	X		6
MUNIHOLDINGS N J INSD FD INC	COM	62593610	147	10746	X		3
MUNIHOLDINGS N J INSD FD INC	COM	62593610	256	18733	X	X	6
MUNIHOLDINGS N J INSD FD INC	COM	62593610	10	730	X		6
MUNIHOLDINGS N J INSD FD INC	COM	62593610	318	23297	X		5
MUNICIPAL ADVANTAGE FD INC	COM	62618910	103	8300	X		5
MUNICIPAL ADVANTAGE FD INC	COM	62618910	7	600	X	X	6
MUNICIPAL ADVANTAGE FD INC	COM	62618910	106	8544	X		6
MUNIENHANCED FD INC	COM	62624310	541	53700	X		5
MUNIENHANCED FD INC	COM	62624310	17	1679	X	X	6
MUNIENHANCED FD INC	COM	62624310	228	22640	X		6
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B10	256	10994	X		5
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B10	70	2990	X		6
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B10	28	1220	X	X	6
MUNIHOLDINGS FLA INSD FD	COM	62624W10	165	12000	X		5
MUNIHOLDINGS FLA INSD FD	COM	62624W10	43	3111	X		7
MUNIHOLDINGS FLA INSD FD	COM	62624W10	1604	116665	X		6

MUNIHOLDINGS FLA INSD FD	COM	62624W10	328	23875	X	X	6
MUNIHOLDINGS INSD FD II INC	COM	62625A10	218	17818	X		5
MUNIHOLDINGS INSD FD II INC	COM	62625A10	61	5000	X	X	6
MUNIHOLDINGS INSD FD II INC	COM	62625A10	93	7598	X		6
MUNIHOLDINGS FD INC	COM	62625H10	312	21725	X		5
MUNIHOLDINGS FD INC	COM	62625H10	101	7030	X	X	6
MUNIVEST FD INC	COM	62629510	48	5579	X		5
MUNIVEST FD INC	COM	62629510	767	89140	X	X	6
MUNIVEST FD INC	COM	62629510	333	38722	X		6
MUNIYIELD CALIF FD INC	COM	62629610	239	17708	X		5
MUNIYIELD FLA FD	COM	62629710	135	10500	X		5
MUNIYIELD FLA FD	COM	62629710	154	12031	X	X	6
MUNIYIELD FLA FD	COM	62629710	40	3090	X		7
MUNIYIELD FLA FD	COM	62629710	127	9940	X		6
MUNIYIELD FLA INSD FD	COM	62629810	2	180	X		5
MUNIYIELD FLA INSD FD	COM	62629810	397	29564	X		6
MUNIYIELD FLA INSD FD	COM	62629810	244	18139	X	X	6
MUNIYIELD FD INC	COM	62629910	8	600	X		5
MUNIYIELD FD INC	COM	62629910	86	6835	X	X	6
MUNIYIELD FD INC	COM	62629910	44	3490	X		6
MUNIYIELD FD INC	COM	62629910	8	667	X		7
MUNIVEST FD II INC	COM	62629P10	0	1	X		5
MUNIVEST FD II INC	COM	62629P10	19	1400	X		6
MUNIVEST FD II INC	COM	62629P10	140	10082	X	X	6
MUNIYIELD QUALITY FD INC	COM	62630210	55	4133	X		5
MUNIYIELD QUALITY FD INC	COM	62630210	156	11788	X		6
MUNIYIELD QUALITY FD INC	COM	62630210	287	21696	X	X	6
MUNIYIELD INSD FD INC	COM	62630E10	0	15	X	X	1
MUNIYIELD INSD FD INC	COM	62630E10	80	5896	X		13
MUNIYIELD INSD FD INC	COM	62630E10	710	53140	X	X	6
MUNIYIELD INSD FD INC	COM	62630E10	103	7713	X		6
MUNIYIELD INSD FD INC	COM	62630E10	1867	138116	X		5
MUNIYIELD MICH INSD FD INC	COM	62630J10	306	21610	X		5
MUNIYIELD QUALITY FD II	COM	62630T10	269	22968	X		5
MUNIYIELD QUALITY FD II	COM	62630T10	327	27994	X	X	6
MUNIYIELD QUALITY FD II	COM	62630T10	89	7600	X		9
MUNIYIELD QUALITY FD II	COM	62630T10	27	2331	X		6
MUNIYIELD PA INSD FD	COM	62630V10	16	1100	X		13
MUNIYIELD PA INSD FD	COM	62630V10	235	16482	X		5
MUNIYIELD PA INSD FD	COM	62630V10	91	6402	X		6
MUNIYIELD PA INSD FD	COM	62630V10	120	8392	X	X	6
MURPHY OIL CORP	COM	62671710	152	2016	X		13
MURPHY OIL CORP	COM	62671710	29	400	X		6
MURPHY OIL CORP	COM	62671710	22	302	X	X	6
MURPHY OIL CORP	COM	62671710	1018	13791	X		5
MURPHY OIL CORP	COM	62671710	7250	99374	X		3
MYKROLIS CORP	COM	62852P10	2232	128103	X		3
MYKROLIS CORP	COM	62852P10	310	17776	X		6
MYKROLIS CORP	COM	62852P10	32	1865	X	X	6
MYKROLIS CORP	COM	62852P10	2	100	X		5
MYLAN LABS INC	COM	62853010	1	50	X		13
MYLAN LABS INC	COM	62853010	10428	517045	X		3
MYLAN LABS INC	COM	62853010	11828	584115	X	X	6
MYLAN LABS INC	COM	62853010	2628	129208	X		5
MYLAN LABS INC	COM	62853010	7034	347335	X		6
MYLAN LABS INC	COM	62853010	5	225	X	X	7
MYRIAD GENETICS INC	COM	62855J10	32	2114	X		5
MYRIAD GENETICS INC	COM	62855J10	133	8926	X		6
MYOGEN INC	COM	62856E10	402	51783	X		3
NBT BANCORP INC	COM	62877810	31	1393	X		5
NBT BANCORP INC	COM	62877810	235	10521	X		6
NBT BANCORP INC	COM	62877810	296	13245	X	X	6

NBTY INC	COM	62878210	669	22698	X		13
NBTY INC	COM	62878210	1217	41339	X		5
NBTY INC	COM	62878210	6	218	X	X	6
NBTY INC	COM	62878210	7800	265400	X		3
NBTY INC	COM	62878210	134	4563	X		6
NCI BUILDING SYS INC	COM	62885210	15	465	X		5
NCI BUILDING SYS INC	COM	62885210	33	1000	X	X	7
NCI BUILDING SYS INC	COM	62885210	165	5075	X		6
NCR CORP NEW	COM	62886E10	20	402	X		13
NCR CORP NEW	COM	62886E10	305	6148	X		5
NCR CORP NEW	COM	62886E10	1634	32941	X	X	6
NCR CORP NEW	COM	62886E10	1769	35664	X		3
NCR CORP NEW	COM	62886E10	1377	27765	X		6
NEC CORP	ADR	62905020	3504	488000	X		3
NEC CORP	ADR	62905020	10	1393	X		6
NEC CORP	ADR	62905020	1	125	X	X	6
NEC CORP	ADR	62905020	92	12880	X		5
NII HLDGS INC	CL B NEW	62913F20	4	117	X		5
NII HLDGS INC	CL B NEW	62913F20	3	90	X	X	6
NII HLDGS INC	CL B NEW	62913F20	948	28148	X		6
NIC INC	COM	62914B10	3095	431700	X		3
NIC INC	COM	62914B10	383	53500	X		6
NIC INC	COM	62914B10	3	400	X		5
NN INC	COM	62933710	15	1199	X		5
NN INC	COM	62933710	291	22900	X		6
NTL INC DEL	COM	62940M10	584	10618	X		3
NTT DOCOMO INC	SPONS ADR	62942M20	214	11887	X		5
NTT DOCOMO INC	SPONS ADR	62942M20	1	72	X		6
NVR INC	COM	62944T10	528	1091	X		5
NVR INC	COM	62944T10	51	105	X		6
NABI BIOPHARMACEUTICALS	COM	62951910	3	180	X	X	1
NABI BIOPHARMACEUTICALS	COM	62951910	202	14238	X		5
NABI BIOPHARMACEUTICALS	COM	62951910	3	220	X		1
NABI BIOPHARMACEUTICALS	COM	62951910	103	7230	X	X	6
NABI BIOPHARMACEUTICALS	COM	62951910	5	320	X		7
NABI BIOPHARMACEUTICALS	COM	62951910	842	59220	X		6
NAM TAI ELECTRS INC	COM PAR $0.02	62986520	514	24006	X		5
NANOGEN INC	COM	63007510	622	85829	X		5
NANOGEN INC	COM	63007510	14	2000	X	X	6
NANOGEN INC	COM	63007510	4	540	X		6
NANOMETRICS INC	COM	63007710	1646	144600	X		3
NANOMETRICS INC	COM	63007710	14	1200	X		5
NANOMETRICS INC	COM	63007710	45	3911	X		6
NANOPHASE TCHNOLOGIES CORP	COM	63007910	519	69610	X		5
NANOPHASE TCHNOLOGIES CORP	COM	63007910	7	1000	X	X	6
NASDAQ 100 TR	UNIT SER 1	63110010	38	1000	X		11
NASDAQ 100 TR	UNIT SER 1	63110010	770	20775	X		13
NASDAQ 100 TR	UNIT SER 1	63110010	838	22200	X	X	6
NASDAQ 100 TR	UNIT SER 1	63110010	13341	355296	X		5
NASDAQ 100 TR	UNIT SER 1	63110010	80346	2128937	X		6
NASH FINCH CO	COM	63115810	216	8617	X		5
NASH FINCH CO	COM	63115810	1252	50000	X	X	6
NASH FINCH CO	COM	63115810	12	482	X		6
NASTECH PHARMACEUTICAL INC	COM PAR $0.006	63172840	229	22450	X		5
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCHBL	63252530	6	181	X		13
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCHBL	63252530	82	2307	X		6
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCHBL	63252530	284	8010	X		5
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	63252540	9	86	X	X	4
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	63252540	6	61	X	X	7
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	63252540	430	4127	X		6
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	63252540	56	537	X	X	6
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	63252540	26	250	X		5

NATIONAL CITY CORP	COM	63540510	455	13000	X	X	1
NATIONAL CITY CORP	COM	63540510	23459	672577	X		3
NATIONAL CITY CORP	COM	63540510	1882	53750	X		1
NATIONAL CITY CORP	COM	63540510	5	150	X		4
NATIONAL CITY CORP	COM	63540510	11	325	X		7
NATIONAL CITY CORP	COM	63540510	30902	882672	X		6
NATIONAL CITY CORP	COM	63540510	26712	762973	X	X	6
NATIONAL CITY CORP	COM	63540510	4926	141514	X		5
NATIONAL COMMERCE FINL CORP	COM	63545P10	16	490	X		11
NATIONAL COMMERCE FINL CORP	COM	63545P10	1461	45356	X		5
NATIONAL COMMERCE FINL CORP	COM	63545P10	6411	197268	X		3
NATIONAL COMMERCE FINL CORP	COM	63545P10	2087	64218	X	X	6
NATIONAL COMMERCE FINL CORP	COM	63545P10	5514	169672	X		6
NATIONAL FUEL GAS CO N J	COM	63618010	25	1000	X		1
NATIONAL FUEL GAS CO N J	COM	63618010	2943	117685	X		5
NATIONAL FUEL GAS CO N J	COM	63618010	113	4517	X		6
NATIONAL FUEL GAS CO N J	COM	63618010	745	29804	X	X	6
NATIONAL FUEL GAS CO N J	COM	63618010	1997	79361	X		3
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	63627410	326	8311	X		5
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	63627410	19	479	X	X	6
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	63627410	12	298	X		6
NATIONAL INSTRS CORP	COM	63651810	2336	76226	X		3
NATIONAL-OILWELL INC	COM	63707110	530	16742	X		13
NATIONAL-OILWELL INC	COM	63707110	2612	82950	X		3
NATIONAL-OILWELL INC	COM	63707110	5200	164293	X		5
NATIONAL-OILWELL INC	COM	63707110	63	2016	X	X	6
NATIONAL-OILWELL INC	COM	63707110	2	62	X	X	7
NATIONAL-OILWELL INC	COM	63707110	496	15761	X		6
NATIONAL PENN BANCSHARES INC	COM	63713810	78	2673	X		5
NATIONAL PENN BANCSHARES INC	COM	63713810	229	7695	X		6
NATIONAL PENN BANCSHARES INC	COM	63713810	2185	73479	X	X	6
NATIONAL R V HLDGS INC	COM	63727710	4303	291750	X		3
NATIONAL SEMICONDUCTOR CORP	COM	63764010	146	6978	X		13
NATIONAL SEMICONDUCTOR CORP	COM	63764010	12648	601145	X		3
NATIONAL SEMICONDUCTOR CORP	COM	63764010	4076	185378	X		6
NATIONAL SEMICONDUCTOR CORP	COM	63764010	802	36474	X	X	6
NATIONAL SEMICONDUCTOR CORP	COM	63764010	11296	520355	X		5
NATIONWIDE FINL SVCS INC	CL A	63861210	579	15417	X		3
NATIONWIDE FINL SVCS INC	CL A	63861210	628	16703	X		5
NATIONWIDE FINL SVCS INC	CL A	63861210	3677	97771	X		6
NATIONWIDE FINL SVCS INC	CL A	63861210	337	8961	X	X	6
NATIONWIDE HEALTH PPTYS INC	COM	63862010	504	26644	X		5
NATIONWIDE HEALTH PPTYS INC	COM	63862010	282	14946	X		6
NATIONWIDE HEALTH PPTYS INC	COM	63862010	111	5852	X	X	6
NAVIGATORS GROUP INC	COM	63890410	7118	246400	X		3
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P10	302	7850	X		5
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P10	10	250	X	X	6
NAUTILUS GROUP INC	COM	63910B10	187	9585	X		5
NAUTILUS GROUP INC	COM	63910B10	4	200	X		6
NAUTILUS GROUP INC	COM	63910B10	1017	52125	X	X	6
NAUTILUS GROUP INC	COM	63910B10	461	23634	X		7
NAVARRE CORP	COM	63920810	409	29093	X		5
NAVISTAR INTL CORP NEW	COM	63934E10	8369	216838	X		3
NAVISTAR INTL CORP NEW	COM	63934E10	27	710	X		5
NAVISTAR INTL CORP NEW	COM	63934E10	42	1080	X		6
NAVIGANT CONSULTING INC	COM	63935N10	2318	108100	X		3
NAVIGANT CONSULTING INC	COM	63935N10	84	3900	X	X	6
NAVIGANT CONSULTING INC	COM	63935N10	1536	71625	X		6
NAVIGANT CONSULTING INC	COM	63935N10	156	7316	X		5
NDCHEALTH CORP	COM	63948010	11720	505175	X		3
NDCHEALTH CORP	COM	63948010	11	500	X		5
NDCHEALTH CORP	COM	63948010	1045	45047	X		6

NDCHEALTH CORP	COM	63948010	201	8672	X	X	6
NEIMAN MARCUS GROUP INC	CL A	64020420	21579	387764	X		3
NEIMAN MARCUS GROUP INC	CL A	64020420	591	10612	X		6
NEIMAN MARCUS GROUP INC	CL A	64020420	257	4625	X		5
NEKTAR THERAPEUTICS	COM	64026810	1093	55088	X		5
NEKTAR THERAPEUTICS	COM	64026810	3	160	X		6
NEKTAR THERAPEUTICS	COM	64026810	22	1100	X	X	6
NELNET INC	CL A	64031N10	75	4230	X	X	6
NELNET INC	CL A	64031N10	441	24835	X		6
NELSON THOMAS INC	COM	64037610	243	10670	X		6
NEOMAGIC CORP	COM	64049710	145	50000	X		6
NEOSE TECHNOLOGIES INC	COM	64052210	8	932	X		5
NEOSE TECHNOLOGIES INC	COM	64052210	115	13835	X	X	6
NEOSE TECHNOLOGIES INC	COM	64052210	17	2084	X		6
NETBANK INC	COM	64093310	14918	1364849	X		3
NETBANK INC	COM	64093310	24	2200	X		5
NETWORKS ASSOCS INC	COM	64093810	8019	442300	X		20
NETWORKS ASSOCS INC	COM	64093810	3520	194555	X		3
NETWORKS ASSOCS INC	COM	64093810	260	14325	X	X	6
NETWORKS ASSOCS INC	COM	64093810	510	28110	X		6
NETWORKS ASSOCS INC	COM	64093810	553	30726	X		5
NETSOLVE INC	COM	64115J10	8103	812850	X		3
NETSOLVE INC	COM	64115J10	32	3229	X	X	6
NETSOLVE INC	COM	64115J10	2	187	X		7
NETSOLVE INC	COM	64115J10	999	100868	X		6
NETRATINGS INC	COM	64116M10	178	10925	X		6
NETWORK EQUIP TECHNOLOGIES	COM	64120810	865	106000	X		5
NETWORK APPLIANCE INC	COM	64120L10	2965	137711	X		3
NETWORK APPLIANCE INC	COM	64120L10	776	36689	X		5
NETWORK APPLIANCE INC	COM	64120L10	400	18583	X		6
NETWORK APPLIANCE INC	COM	64120L10	11	500	X	X	7
NETWORK APPLIANCE INC	COM	64120L10	130	6034	X	X	6
NEUBERGER BERMAN INTER MUNI	COM	64124P10	135	10801	X		5
NEUBERGER BERMAN INTER MUNI	COM	64124P10	17	1350	X	X	6
NEUROCRINE BIOSCIENCES INC	COM	64125C10	2372	45742	X		3
NEUROCRINE BIOSCIENCES INC	COM	64125C10	51	983	X		5
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L10	242	17927	X		5
NEW AMER HIGH INCOME FD INC	COM	64187610	141	72565	X		5
NEW AMER HIGH INCOME FD INC	COM	64187610	49	25000	X	X	6
NEW CENTURY FINANCIAL CORP	COM	64352D10	187	4000	X	X	1
NEW CENTURY FINANCIAL CORP	COM	64352D10	84	1785	X		6
NEW CENTURY FINANCIAL CORP	COM	64352D10	6	130	X	X	6
NEW CENTURY FINANCIAL CORP	COM	64352D10	11897	254189	X		3
NEW GERMANY FD INC	COM	64446510	12	1511	X		5
NEW GERMANY FD INC	COM	64446510	58	7395	X		6
NEW GERMANY FD INC	COM	64446510	13540	1733700	X		9
NEW GERMANY FD INC	COM	64446510	1	117	X	X	7
NEW IRELAND FUND INC	COM	64567310	2	137	X		5
NEW IRELAND FUND INC	COM	64567310	8534	542900	X		9
NEW IRELAND FUND INC	COM	64567310	2	100	X	X	6
NEW JERSEY RES	COM	64602510	83	1998	X		5
NEW JERSEY RES	COM	64602510	496	11933	X	X	6
NEW JERSEY RES	COM	64602510	237	5698	X		6
NEW PLAN EXCEL RLTY TR INC	COM	64805310	5	200	X		11
NEW PLAN EXCEL RLTY TR INC	COM	64805310	5	200	X		13
NEW PLAN EXCEL RLTY TR INC	COM	64805310	1221	52229	X		5
NEW PLAN EXCEL RLTY TR INC	COM	64805310	21	900	X	X	7
NEW PLAN EXCEL RLTY TR INC	COM	64805310	616	26356	X		6
NEW PLAN EXCEL RLTY TR INC	COM	64805310	535	22894	X	X	6
NEW PLAN EXCEL RLTY TR INC	COM	64805310	2262	96831	X		3
NEW YORK CMNTY BANCORP INC	COM	64944510	5424	277016	X		3
NEW YORK CMNTY BANCORP INC	COM	64944510	42	2154	X		6

NEW YORK CMNTY BANCORP INC	COM	64944510	57	2910	X	X		6
NEW YORK CMNTY BANCORP INC	COM	64944510	1929	98642	X			5
NEW YORK CMNTY CAP TR V	BONUSES	64944P30	9390	171000	X			6
NEW YORK TIMES CO	CL A	65011110	16	352	X			13
NEW YORK TIMES CO	CL A	65011110	3	60	X			4
NEW YORK TIMES CO	CL A	65011110	12506	279037	X			3
NEW YORK TIMES CO	CL A	65011110	837	18734	X			5
NEW YORK TIMES CO	CL A	65011110	3	57	X			7
NEW YORK TIMES CO	CL A	65011110	2	42	X	X		7
NEW YORK TIMES CO	CL A	65011110	2087	46682	X			6
NEW YORK TIMES CO	CL A	65011110	1352	30235	X	X		6
NEWALLIANCE BANCSHARES INC	COM	65020310	92	6550	X			13
NEWALLIANCE BANCSHARES INC	COM	65020310	34	2455	X			5
NEWALLIANCE BANCSHARES INC	COM	65020310	9207	659500	X			3
NEWALLIANCE BANCSHARES INC	COM	65020310	191	13655	X			6
NEWELL RUBBERMAID INC	COM	65122910	2420	102927	X			3
NEWELL RUBBERMAID INC	COM	65122910	5539	236507	X			5
NEWELL RUBBERMAID INC	COM	65122910	805	34253	X			6
NEWELL RUBBERMAID INC	COM	65122910	620	26378	X	X		6
NEWFIELD EXPL CO	COM	65129010	3182	57114	X			3
NEWFIELD EXPL CO	COM	65129010	39	695	X	X		6
NEWFIELD EXPL CO	COM	65129010	647	11612	X			5
NEWFIELD EXPL CO	COM	65129010	573	10284	X			6
NEWMONT MINING CORP	COM	65163910	24277	626345	X			3
NEWMONT MINING CORP	COM	65163910	9193	238481	X			5
NEWMONT MINING CORP	COM	65163910	841	21706	X			6
NEWMONT MINING CORP	COM	65163910	509	13140	X	X		6
NEWPORT CORP	COM	65182410	3	171	X			13
NEWPORT CORP	COM	65182410	8	524	X			5
NEWPORT CORP	COM	65182410	615	38044	X			3
NEWPORT CORP	COM	65182410	11	700	X			6
NEWS CORP LTD	ADR NEW	65248770	158	4454	X			13
NEWS CORP LTD	ADR NEW	65248770	1015	28625	X			5
NEWS CORP LTD	ADR NEW	65248770	34	950	X			6
NEWS CORP LTD	ADR NEW	65248770	311	8780	X	X		6
NEWS CORP LTD	SP ADR PFD	65248780	1	30	X			1
NEWS CORP LTD	SP ADR PFD	65248780	72	2194	X			13
NEWS CORP LTD	SP ADR PFD	65248780	10	297	X			11
NEWS CORP LTD	SP ADR PFD	65248780	32522	988249	X			3
NEWS CORP LTD	SP ADR PFD	65248780	21	642	X			7
NEWS CORP LTD	SP ADR PFD	65248780	4	135	X	X		7
NEWS CORP LTD	SP ADR PFD	65248780	75620	2299881	X			6
NEWS CORP LTD	SP ADR PFD	65248780	1061	32260	X	X		6
NEWS CORP LTD	SP ADR PFD	65248780	1795	54593	X			5
NEWS CORP LTD	SP ADR PFD	65248780	6	194	X			4
NEXMED INC	COM	65290310	33	16400	X			5
NEXMED INC	COM	65290310	1	500	X			6
NEXTEL COMMUNICATIONS INC	CL A	65332V10	415	16061	X			13
NEXTEL COMMUNICATIONS INC	CL A	65332V10	70828	2831122	X			3
NEXTEL COMMUNICATIONS INC	CL A	65332V10	23999	903510	X			5
NEXTEL COMMUNICATIONS INC	CL A	65332V10	9	319	X	X		7
NEXTEL COMMUNICATIONS INC	CL A	65332V10	28517	1069673	X			6
NEXTEL COMMUNICATIONS INC	CL A	65332V10	929	34857	X	X		6
NEXTEL COMMUNICATIONS INC	CL A	65332V10	9	331	X			4
NEXTEL COMMUNICATIONS INC	CL A	65332V10	53	1995	X			7
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/	65332VAY	19450	20000000	X			20
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/	65332VAY	335	345000	X			5
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/	65332VAY	24	25000	X			6
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/	65332VAY	24	25000	X	X		6
NEXTEL PARTNERS INC	CL A	65333F10	7152	449253	X			3
NEXTEL PARTNERS INC	CL A	65333F10	86	5400	X	X		6
NEXTEL PARTNERS INC	CL A	65333F10	910	56953	X			5

NEXTEL PARTNERS INC	CL A	65333F10	1207	75824	X		6
NEXTEL PARTNERS INC	NOTE 1.500%11/	65333FAM	3063	1400000	X		6
NICE SYS LTD	SPONSORED ADR	65365610	958	40022	X		3
NICHOLAS-APPLEGATE CV & INC	COM	65370F10	5	300	X		13
NICHOLAS-APPLEGATE CV & INC	COM	65370F10	4608	298476	X		5
NICHOLAS APPLEGATE CV&INC FD	COM	65370G10	3891	276444	X		5
NICOR INC	COM	65408610	693	20400	X		11
NICOR INC	COM	65408610	559	16470	X		3
NICOR INC	COM	65408610	1343	39893	X		5
NICOR INC	COM	65408610	14	400	X	X	7
NICOR INC	COM	65408610	1543	45425	X		6
NICOR INC	COM	65408610	2357	69390	X	X	6
NIDEC CORP	SPONSORED ADR	65409010	3555	136000	X		3
NIDEC CORP	SPONSORED ADR	65409010	402	15658	X		5
NIDEC CORP	SPONSORED ADR	65409010	413	15898	X		6
NIDEC CORP	SPONSORED ADR	65409010	48	1850	X	X	6
NIDEC CORP	SPONSORED ADR	65409010	3	134	X		7
NIKE INC	CL B	65410610	23	300	X	X	1
NIKE INC	CL B	65410610	308	4065	X		1
NIKE INC	CL B	65410610	965	12818	X		13
NIKE INC	CL B	65410610	11815	155971	X	X	6
NIKE INC	CL B	65410610	19655	260830	X		5
NIKE INC	CL B	65410610	16890	222674	X		3
NIKE INC	CL B	65410610	38	500	X		11
NIKE INC	CL B	65410610	52555	693790	X		6
NIKE INC	CL B	65410610	88	1156	X		7
99 CENTS ONLY STORES	COM	65440K10	10606	694549	X		3
99 CENTS ONLY STORES	COM	65440K10	47	3052	X	X	6
99 CENTS ONLY STORES	COM	65440K10	12	809	X	X	7
99 CENTS ONLY STORES	COM	65440K10	237	15540	X		6
99 CENTS ONLY STORES	COM	65440K10	1575	103302	X		5
NIPPON TELEG & TEL CORP	SPONSORED ADR	65462410	7005	261000	X		3
NIPPON TELEG & TEL CORP	SPONSORED ADR	65462410	7	263	X	X	7
NIPPON TELEG & TEL CORP	SPONSORED ADR	65462410	10	365	X	X	4
NIPPON TELEG & TEL CORP	SPONSORED ADR	65462410	677	25239	X		5
NIPPON TELEG & TEL CORP	SPONSORED ADR	65462410	116	4321	X	X	6
NIPPON TELEG & TEL CORP	SPONSORED ADR	65462410	220	8194	X		6
NISOURCE INC	COM	65473P10	12958	641879	X		3
NISOURCE INC	COM	65473P10	4	200	X	X	7
NISOURCE INC	COM	65473P10	2952	143174	X		6
NISOURCE INC	COM	65473P10	1267	61561	X		5
NISOURCE INC	COM	65473P10	196	9528	X	X	6
NISSAN MOTORS	SPONSORED ADR	65474440	17	761	X		13
NISSAN MOTORS	SPONSORED ADR	65474440	271	12183	X		5
NISSAN MOTORS	SPONSORED ADR	65474440	500	22357	X		6
NISSAN MOTORS	SPONSORED ADR	65474440	62	2754	X	X	6
NOKIA CORP	SPONSORED ADR	65490220	422	29000	X	X	1
NOKIA CORP	SPONSORED ADR	65490220	7	500	X		11
NOKIA CORP	SPONSORED ADR	65490220	1012	41650	X		3
NOKIA CORP	SPONSORED ADR	65490220	10	690	X	X	7
NOKIA CORP	SPONSORED ADR	65490220	8636	593963	X		6
NOKIA CORP	SPONSORED ADR	65490220	10843	745715	X	X	6
NOKIA CORP	SPONSORED ADR	65490220	43684	2987299	X		5
NOKIA CORP	SPONSORED ADR	65490220	12	824	X	X	4
NOKIA CORP	SPONSORED ADR	65490220	3855	263119	X		13
NOBLE ENERGY INC	COM	65504410	2896	56820	X		3
NOBLE ENERGY INC	COM	65504410	352	6906	X		5
NOBLE ENERGY INC	COM	65504410	137	2680	X	X	6
NOBLE ENERGY INC	COM	65504410	972	19050	X		6
NOMURA HLDGS INC	SPONSORED ADR	65535H20	3962	265000	X		3
NOMURA HLDGS INC	SPONSORED ADR	65535H20	206	13769	X	X	6
NOMURA HLDGS INC	SPONSORED ADR	65535H20	1284	85896	X		6

NOMURA HLDGS INC	SPONSORED ADR	65535H20	11	728	X		5
NORAM ENERGY CORP	SDCV 6.000% 3/	655419AC	103	105000	X		5
NORAM ENERGY CORP	SDCV 6.000% 3/	655419AC	10	10000	X	X	6
NORANDA INC	COM	65542210	2141	124700	X		5
NORANDA INC	COM	65542210	8	440	X	X	6
NORDSON CORP	COM	65566310	9988	228774	X		3
NORDSON CORP	COM	65566310	38	866	X	X	6
NORDSON CORP	COM	65566310	43	1000	X	X	7
NORDSON CORP	COM	65566310	2	50	X		7
NORDSON CORP	COM	65566310	6085	140303	X		6
NORDSON CORP	COM	65566310	28	654	X		5
NORDSTROM INC	COM	65566410	20308	476596	X		3
NORDSTROM INC	COM	65566410	4009	93984	X		5
NORDSTROM INC	COM	65566410	191	4479	X	X	6
NORDSTROM INC	COM	65566410	5752	135002	X		6
NORFOLK SOUTHERN CORP	COM	65584410	27	1000	X		1
NORFOLK SOUTHERN CORP	COM	65584410	11770	443824	X	X	6
NORFOLK SOUTHERN CORP	COM	65584410	62	2350	X		7
NORFOLK SOUTHERN CORP	COM	65584410	12989	489780	X		6
NORFOLK SOUTHERN CORP	COM	65584410	6411	243682	X		5
NORFOLK SOUTHERN CORP	COM	65584410	385	14500	X		11
NORFOLK SOUTHERN CORP	COM	65584410	4490	169815	X		3
NORSK HYDRO A S	SPONSORED ADR	65653160	20	300	X		5
NORSK HYDRO A S	SPONSORED ADR	65653160	484	7390	X		6
NORSK HYDRO A S	SPONSORED ADR	65653160	51	780	X	X	6
NORTEL NETWORKS CORP NEW	COM	65656810	54	11191	X		13
NORTEL NETWORKS CORP NEW	COM	65656810	763	152847	X		6
NORTEL NETWORKS CORP NEW	COM	65656810	636	127500	X		20
NORTEL NETWORKS CORP NEW	COM	65656810	76	18675	X		3
NORTEL NETWORKS CORP NEW	COM	65656810	3366	680059	X		5
NORTEL NETWORKS CORP NEW	COM	65656810	276	55334	X	X	6
NORTEL NETWORKS CORP NEW	NOTE 4.250% 9/	656568AB	5	5000	X		5
NORTEL NETWORKS CORP NEW	NOTE 4.250% 9/	656568AB	68231	71260000	X		6
NORTH AMERN PALLADIUM LTD	COM	65691210	113	12907	X		5
NORTH AMERN PALLADIUM LTD	COM	65691210	0	52	X	X	6
NORTH AMERN PALLADIUM LTD	COM	65691210	2	200	X	X	7
NORTH EUROPEAN OIL RTY TR	SH BEN INT	65931010	53	2150	X		5
NORTH EUROPEAN OIL RTY TR	SH BEN INT	65931010	390	15742	X	X	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	65931010	30	1200	X		6
NORTH FORK BANCORPORATION NY	COM	65942410	538	14150	X		11
NORTH FORK BANCORPORATION NY	COM	65942410	2337	61416	X		6
NORTH FORK BANCORPORATION NY	COM	65942410	1127	29623	X	X	6
NORTH FORK BANCORPORATION NY	COM	65942410	2528	66971	X		3
NORTH FORK BANCORPORATION NY	COM	65942410	1060	27959	X		5
NORTHEAST UTILS	COM	66439710	2409	123736	X		3
NORTHEAST UTILS	COM	66439710	73	3749	X		5
NORTHEAST UTILS	COM	66439710	557	28623	X		6
NORTHEAST UTILS	COM	66439710	140	7209	X	X	6
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	66478510	2996	75000	X		21
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	66478510	169	4204	X		5
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	66478510	358	8950	X	X	6
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	66478510	43	1068	X		6
NORTHERN ORION RES INC	COM	66557510	6415	2801500	X		3
NORTHERN ORION RES INC	COM	66557510	110	47300	X		5
NORTHERN ORION RES INC	COM	66557510	5	2000	X		6
NORTHERN TR CORP	COM	66585910	42	1000	X		11
NORTHERN TR CORP	COM	66585910	376	8890	X	X	6
NORTHERN TR CORP	COM	66585910	45	1065	X		6
NORTHERN TR CORP	COM	66585910	1497	35630	X		5
NORTHERN TR CORP	COM	66585910	8	181	X		13
NORTHERN TR CORP	COM	66585910	3509	82987	X		3
NORTHROP GRUMMAN CORP	COM	66680710	835	15550	X		13

NORTHROP GRUMMAN CORP	COM	66680710	6	120	X		4
NORTHROP GRUMMAN CORP	COM	66680710	6074	113109	X	X	6
NORTHROP GRUMMAN CORP	COM	66680710	4	82	X	X	7
NORTHROP GRUMMAN CORP	COM	66680710	29	531	X		7
NORTHROP GRUMMAN CORP	COM	66680710	18499	344496	X		6
NORTHROP GRUMMAN CORP	COM	66680710	17361	323345	X		5
NORTHROP GRUMMAN CORP	COM	66680710	42164	783858	X		3
NORTHWEST AIRLS CORP	CL A	66728010	200	18000	X		20
NORTHWEST AIRLS CORP	CL A	66728010	32	2925	X		5
NORTHWEST AIRLS CORP	CL A	66728010	209	18800	X		3
NORTHWEST NAT GAS CO	COM	66765510	14	450	X		11
NORTHWEST NAT GAS CO	COM	66765510	11	350	X	X	7
NORTHWEST NAT GAS CO	COM	66765510	44	1447	X		6
NORTHWEST NAT GAS CO	COM	66765510	528	17300	X		3
NORTHWEST NAT GAS CO	COM	66765510	92	3026	X		5
NORTHWEST NAT GAS CO	COM	66765510	18	600	X	X	6
NOVATEL WIRELESS INC	COM NEW	66987M60	2125	80200	X		3
NOVATEL WIRELESS INC	COM NEW	66987M60	204	7700	X		6
NOVATEL WIRELESS INC	COM NEW	66987M60	3	100	X	X	6
NOVATEL WIRELESS INC	COM NEW	66987M60	185	7281	X		5
NOVARTIS A G	SPONSORED ADR	66987V10	6129	137725	X		11
NOVARTIS A G	SPONSORED ADR	66987V10	4962	111528	X		5
NOVARTIS A G	SPONSORED ADR	66987V10	5237	117695	X		6
NOVARTIS A G	SPONSORED ADR	66987V10	15	327	X		7
NOVARTIS A G	SPONSORED ADR	66987V10	9	204	X	X	7
NOVARTIS A G	SPONSORED ADR	66987V10	751	16883	X	X	6
NOVARTIS A G	SPONSORED ADR	66987V10	13	291	X	X	4
NOVARTIS A G	SPONSORED ADR	66987V10	32117	719996	X		3
NUANCE COMMUNICATIONS INC	COM	66996710	248	54450	X		5
NOVAVAX INC	COM	67000210	49	9000	X		5
NOVAVAX INC	COM	67000210	13	2500	X	X	6
NOVELL INC	COM	67000610	0	50	X		13
NOVELL INC	COM	67000610	1529	182300	X		20
NOVELL INC	COM	67000610	1215	144752	X		3
NOVELL INC	COM	67000610	556	66882	X		5
NOVELL INC	COM	67000610	894	106500	X		6
NOVELL INC	COM	67000610	38	4499	X	X	6
NOVELLUS SYS INC	COM	67000810	8	250	X		11
NOVELLUS SYS INC	COM	67000810	1109	35289	X		6
NOVELLUS SYS INC	COM	67000810	402	12800	X	X	6
NOVELLUS SYS INC	COM	67000810	2	70	X		13
NOVELLUS SYS INC	COM	67000810	2158	68992	X		3
NOVELLUS SYS INC	COM	67000810	1112	35732	X		5
NOVEN PHARMACEUTICALS INC	COM	67000910	177	8016	X		3
NOVEN PHARMACEUTICALS INC	COM	67000910	22	1000	X	X	6
NOVEN PHARMACEUTICALS INC	COM	67000910	3	130	X		5
NOVO-NORDISK A S	ADR	67010020	49	952	X		5
NOVO-NORDISK A S	ADR	67010020	11137	214415	X	X	6
NOVO-NORDISK A S	ADR	67010020	39461	759745	X		6
NOVOSTE CORP	COM	67010C10	65	24983	X		5
NSTAR	COM	67019E10	554	11735	X		13
NSTAR	COM	67019E10	228	4826	X		5
NSTAR	COM	67019E10	115	2396	X		6
NSTAR	COM	67019E10	718	14997	X	X	6
NSTAR	COM	67019E10	2455	51273	X		3
NUCOR CORP	COM	67034610	776	10379	X		13
NUCOR CORP	COM	67034610	12664	165608	X		3
NUCOR CORP	COM	67034610	10539	140726	X		5
NUCOR CORP	COM	67034610	377	4912	X	X	6
NUCOR CORP	COM	67034610	15848	206459	X		6
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D10	6	375	X		5
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D10	317	21510	X		6

NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P10	361	24040	X		5
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P10	396	26409	X	X	6
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P10	374	24965	X		6
NUVEEN PA PREM INCOME MUN FD	COM	67061F10	37	2680	X		5
NUVEEN PA PREM INCOME MUN FD	COM	67061F10	305	22019	X		6
NUVEEN PA PREM INCOME MUN FD	COM	67061F10	39	2842	X	X	6
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T10	820	89220	X		5
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T10	47	5148	X		6
NUVEEN ARIZ PREM INCOME MUN	COM	67061W10	188	12948	X		5
NUVEEN ARIZ PREM INCOME MUN	COM	67061W10	12	850	X	X	6
NUVEEN CALIF MUN VALUE FD	COM	67062C10	97	10887	X		5
NUVEEN INVT QUALITY MUN FD I	COM	67062E10	23	1673	X		1
NUVEEN INVT QUALITY MUN FD I	COM	67062E10	124	8890	X		6
NUVEEN INVT QUALITY MUN FD I	COM	67062E10	109	7830	X	X	6
NUVEEN INVT QUALITY MUN FD I	COM	67062E10	407	29071	X		5
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F10	132	9900	X		5
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F10	11	850	X	X	6
NUVEEN MUN ADVANTAGE FD INC	COM	67062H10	680	48028	X		5
NUVEEN MUN ADVANTAGE FD INC	COM	67062H10	36	2579	X	X	6
NUVEEN MUN ADVANTAGE FD INC	COM	67062H10	218	15434	X		6
NUVEEN NY MUN VALUE FD	COM	67062M10	326	37578	X		5
NUVEEN NY MUN VALUE FD	COM	67062M10	213	24539	X		6
NUVEEN INSD QUALITY MUN FD I	COM	67062N10	109	7475	X		5
NUVEEN INSD QUALITY MUN FD I	COM	67062N10	100	6875	X	X	6
NUVEEN INSD QUALITY MUN FD I	COM	67062N10	106	7328	X		6
NUVEEN PERFORMANCE PLUS MUN	COM	67062P10	1102	80393	X		5
NUVEEN PERFORMANCE PLUS MUN	COM	67062P10	265	19366	X	X	6
NUVEEN PERFORMANCE PLUS MUN	COM	67062P10	468	34257	X		6
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q10	197	14703	X		5
NUVEEN PREM INCOME MUN FD	COM	67062T10	467	35222	X		5
NUVEEN PREM INCOME MUN FD	COM	67062T10	446	33868	X		6
NUVEEN PREM INCOME MUN FD	COM	67062T10	89	6760	X	X	6
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W10	766	56230	X		5
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W10	67	4994	X	X	6
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W10	156	11600	X		6
NUVEEN PREM INCOME MUN FD 2	COM	67063W10	450	33422	X		5
NUVEEN PREM INCOME MUN FD 2	COM	67063W10	334	24936	X	X	6
NUVEEN PREM INCOME MUN FD 2	COM	67063W10	52	3842	X		6
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X10	74	5800	X		5
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X10	9	700	X		6
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X10	160	12637	X	X	6
NUVEEN VA PREM INCOME MUN FD	COM	67064R10	95	6305	X		5
NUVEEN VA PREM INCOME MUN FD	COM	67064R10	409	27064	X		6
NUVEEN VA PREM INCOME MUN FD	COM	67064R10	113	7501	X	X	6
NUVEEN TAX FREE ADV MUN FD	COM	67065710	80	6021	X		5
NUVEEN TAX FREE ADV MUN FD	COM	67065710	100	7600	X		6
NVIDIA CORP	COM	67066G10	41437	2010230	X		3
NVIDIA CORP	COM	67066G10	8	415	X	X	6
NVIDIA CORP	COM	67066G10	343	16746	X		6
NVIDIA CORP	COM	67066G10	796	39060	X		5
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V10	44	3100	X		5
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V10	113	7914	X	X	6
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V10	109	7665	X		6
NUVEEN SR INCOME FD	COM	67067Y10	5	500	X		13
NUVEEN SR INCOME FD	COM	67067Y10	196	20380	X		5
NUVEEN SR INCOME FD	COM	67067Y10	6	600	X	X	6
NUVEEN MUN HIGH INC OPP FD	COM	67068210	223	15580	X		13
NUVEEN MUN HIGH INC OPP FD	COM	67068210	2063	144360	X		5
NUVEEN MUN HIGH INC OPP FD	COM	67068210	24	1700	X		6
NUVEEN MUN HIGH INC OPP FD	COM	67068210	48	3333	X	X	6
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M10	72	4750	X		5
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M10	117	7700	X	X	6

NUVEEN CT DIVID ADVANTAGE MU	COM SH BEN INT	67069T10	150	10366	X		6
NUVEEN INSD PREM INCOME MUN	COM	6706D810	111	8762	X		5
NUVEEN INSD PREM INCOME MUN	COM	6706D810	21	1676	X	X	6
NUVEEN INSD PREM INCOME MUN	COM	6706D810	123	9731	X		6
NUVEEN PREM INCOME MUN FD 4	COM	6706K410	417	35694	X		5
NUVEEN PREM INCOME MUN FD 4	COM	6706K410	85	7359	X		6
NUVEEN PREM INCOME MUN FD 4	COM	6706K410	130	11232	X	X	6
NUVASIVE INC	COM	67070410	164	15000	X		3
NUVASIVE INC	COM	67070410	5	500	X		5
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F10	29	2031	X		5
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F10	84	6012	X	X	6
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F10	409	29146	X		6
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X10	84	6278	X		5
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X10	124	9300	X	X	6
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X10	240	17985	X		6
NYFIX INC	COM	67071210	387	79058	X		5
NYFIX INC	COM	67071210	20	4000	X	X	6
NUVEEN REAL ESTATE INCOME FD	COM	67071B10	34	2000	X		13
NUVEEN REAL ESTATE INCOME FD	COM	67071B10	27	1600	X	X	6
NUVEEN REAL ESTATE INCOME FD	COM	67071B10	927	55002	X		5
NUVEEN N C DIV ADV FD 2	COM	67071D10	19	1300	X		5
NUVEEN N C DIV ADV FD 2	COM	67071D10	71	4734	X		6
NUVEEN N C DIV ADV FD 2	COM	67071D10	75	5000	X	X	6
NUVEEN QUALITY PFD INCOME FD	COM	67071S10	147	10825	X		13
NUVEEN QUALITY PFD INCOME FD	COM	67071S10	198	14675	X	X	6
NUVEEN QUALITY PFD INCOME FD	COM	67071S10	29	2185	X		6
NUVEEN QUALITY PFD INCOME FD	COM	67071S10	2343	172610	X		5
NUVEEN GA DIV ADV MUN FD 2	COM	67072B10	83	6300	X		5
NUVEEN GA DIV ADV MUN FD 2	COM	67072B10	48	3667	X	X	6
NUVEEN GA DIV ADV MUN FD 2	COM	67072B10	44	3400	X		7
NUVEEN QUALITY PFD INCOME FD	COM	67072C10	191	13451	X		13
NUVEEN QUALITY PFD INCOME FD	COM	67072C10	2788	196764	X		5
NUVEEN QUALITY PFD INCOME FD	COM	67072C10	158	11249	X	X	6
NUVEEN QUALITY PFD INCOME FD	COM	67072C10	9	667	X	X	4
NUVELO INC	COM NEW	67072M30	980	101868	X		3
NUVELO INC	COM NEW	67072M30	107	11107	X		5
NUVELO INC	COM NEW	67072M30	27	2760	X		6
NUVEEN FLOATING RATE INCOME	COM	67072T10	765	51210	X		5
NUVEEN PFD & CONV INC FD	COM	67073B10	19	1425	X		13
NUVEEN PFD & CONV INC FD	COM	67073B10	3228	241823	X		5
NUVEEN PFD & CONV INC FD	COM	67073B10	19	1400	X		6
NUVEEN PFD & CONV INC FD	COM	67073B10	40	3000	X	X	6
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D10	572	44268	X		5
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D10	29	2282	X		6
O CHARLEYS INC	COM	67082310	8462	492241	X		3
O CHARLEYS INC	COM	67082310	83	4800	X		6
OGE ENERGY CORP	COM	67083710	20	800	X	X	1
OGE ENERGY CORP	COM	67083710	2158	84714	X		3
OGE ENERGY CORP	COM	67083710	285	11195	X		5
OGE ENERGY CORP	COM	67083710	87	3414	X		6
OGE ENERGY CORP	COM	67083710	983	38603	X	X	6
OGE ENERGY CORP	COM	67083710	173	6800	X		1
OGE ENERGY CORP	COM	67083710	25	1000	X		13
OM GROUP INC	COM	67087210	37	1110	X		13
OM GROUP INC	COM	67087210	351	10620	X	X	6
OM GROUP INC	COM	67087210	21	631	X		6
OM GROUP INC	COM	67087210	41	1230	X		5
OM GROUP INC	COM	67087210	10	300	X		3
NUVEEN INVTS INC	CL A	67090F10	343	12793	X		5
NUVEEN INVTS INC	CL A	67090F10	24	900	X	X	6
NUVEEN TX ADV TOTAL RET STRG	COM	67090H10	364	21703	X		5
NUVEEN MUN VALUE FD INC	COM	67092810	2224	252219	X		5

NUVEEN MUN VALUE FD INC	COM	67092810	4287	488800	X		9
NUVEEN MUN VALUE FD INC	COM	67092810	719	81944	X		6
NUVEEN MUN VALUE FD INC	COM	67092810	290	33096	X	X	6
NUVEEN FLA INVT QUALITY MUN	COM	67097010	29	2050	X		5
NUVEEN FLA INVT QUALITY MUN	COM	67097010	144	10283	X		6
NUVEEN FLA INVT QUALITY MUN	COM	67097010	156	11086	X	X	6
NUVEEN NJ INVT QUALITY MUN F	COM	67097110	146	10261	X		5
NUVEEN NJ INVT QUALITY MUN F	COM	67097110	446	31424	X		6
NUVEEN NJ INVT QUALITY MUN F	COM	67097110	520	36611	X	X	6
NUVEEN PA INVT QUALITY MUN F	COM	67097210	153	11246	X		5
NUVEEN PA INVT QUALITY MUN F	COM	67097210	62	4592	X	X	6
NUVEEN PA INVT QUALITY MUN F	COM	67097210	59	4349	X		6
NUVEEN SELECT QUALITY MUN FD	COM	67097310	277	19900	X		5
NUVEEN SELECT QUALITY MUN FD	COM	67097310	60	4358	X		6
NUVEEN SELECT QUALITY MUN FD	COM	67097310	135	9788	X	X	6
NUVEEN QUALITY INCOME MUN FD	COM	67097710	66	4947	X		5
NUVEEN QUALITY INCOME MUN FD	COM	67097710	129	9713	X	X	6
NUVEEN QUALITY INCOME MUN FD	COM	67097710	330	24817	X		6
NUVEEN FLA QUALITY INCOME MU	COM	67097810	6	450	X		5
NUVEEN FLA QUALITY INCOME MU	COM	67097810	346	25031	X		6
NUVEEN FLA QUALITY INCOME MU	COM	67097810	372	26900	X	X	6
NUVEEN INSD MUN OPPORTUNITY	COM	67098410	77	5429	X		13
NUVEEN INSD MUN OPPORTUNITY	COM	67098410	1811	127130	X		5
NUVEEN INSD MUN OPPORTUNITY	COM	67098410	200	14084	X	X	6
NUVEEN INSD MUN OPPORTUNITY	COM	67098410	309	21706	X		6
NUVEEN CALIF QUALITY INCM MU	COM	67098510	197	13797	X		5
NUVEEN PREMIER INSD MUN INCO	COM	67098710	126	8731	X		5
NUVEEN PREMIER INSD MUN INCO	COM	67098710	84	5935	X		6
NUVEEN PREMIER INSD MUN INCO	COM	67098710	34	2400	X	X	6
NUVEEN PREMIER MUN INCOME FD	COM	67098810	18	1333	X		5
NUVEEN PREMIER MUN INCOME FD	COM	67098810	58	4333	X	X	6
NUVEEN PREMIER MUN INCOME FD	COM	67098810	83	6135	X		6
NUVEEN NJ PREM INCOME MUN FD	COM	67101N10	13	929	X		13
NUVEEN NJ PREM INCOME MUN FD	COM	67101N10	87	6166	X		5
NUVEEN NJ PREM INCOME MUN FD	COM	67101N10	301	21192	X	X	6
NUVEEN NJ PREM INCOME MUN FD	COM	67101N10	163	11458	X		6
NUVEEN INSD FLA PREM INCOME	COM	67101V10	43	3046	X		5
NUVEEN INSD FLA PREM INCOME	COM	67101V10	258	18117	X	X	6
NUVEEN INSD FLA PREM INCOME	COM	67101V10	229	16056	X		6
OSI PHARMACEUTICALS INC	COM	67104010	7044	100000	X		20
OSI PHARMACEUTICALS INC	COM	67104010	176	2498	X		6
OSI PHARMACEUTICALS INC	COM	67104010	27092	383288	X		3
OSI PHARMACEUTICALS INC	COM	67104010	68	980	X		5
OSI PHARMACEUTICALS INC	COM	67104010	2	29	X	X	6
OSI SYSTEMS INC	COM	67104410	273	13772	X		5
OAKLEY INC	COM	67366210	564	44500	X		3
OAKLEY INC	COM	67366210	94	7260	X		5
OAKLEY INC	COM	67366210	41	3200	X	X	6
OAKLEY INC	COM	67366210	527	40700	X		6
OCCIDENTAL PETE CORP DEL	COM	67459910	116	2400	X	X	1
OCCIDENTAL PETE CORP DEL	COM	67459910	606	12495	X		13
OCCIDENTAL PETE CORP DEL	COM	67459910	11	220	X		4
OCCIDENTAL PETE CORP DEL	COM	67459910	2280	47106	X	X	6
OCCIDENTAL PETE CORP DEL	COM	67459910	41	840	X	X	7
OCCIDENTAL PETE CORP DEL	COM	67459910	17	360	X		7
OCCIDENTAL PETE CORP DEL	COM	67459910	10195	210602	X		6
OCCIDENTAL PETE CORP DEL	COM	67459910	10950	226184	X		5
OCCIDENTAL PETE CORP DEL	COM	67459910	23337	589338	X		3
OCEANEERING INTL INC	COM	67523210	8205	239550	X		3
OCEANEERING INTL INC	COM	67523210	1024	29900	X		6
OCEANEERING INTL INC	COM	67523210	437	12747	X		5
OCTEL CORP	COM	67572710	10861	412499	X		3

OCTEL CORP	COM	67572710	1	50	X		5
OCTEL CORP	COM	67572710	1	50	X	X	6
OCULAR SCIENCES INC	COM	67574410	4338	114162	X		3
OCULAR SCIENCES INC	COM	67574410	357	9401	X		5
OCULAR SCIENCES INC	COM	67574410	4	109	X	X	6
OCULAR SCIENCES INC	COM	67574410	122	3214	X		6
ODYSSEY HEALTHCARE INC	COM	67611V10	1029	54700	X		3
ODYSSEY HEALTHCARE INC	COM	67611V10	589	31317	X		6
ODYSSEY HEALTHCARE INC	COM	67611V10	6	335	X		5
ODYSSEY HEALTHCARE INC	COM	67611V10	63	3365	X	X	6
OFFICE DEPOT INC	COM	67622010	2182	122949	X		3
OFFICE DEPOT INC	COM	67622010	4142	226994	X		5
OFFICE DEPOT INC	COM	67622010	171	9552	X	X	6
OFFICE DEPOT INC	COM	67622010	732	40849	X		6
OFFSHORE LOGISTICS INC	COM	67625510	422	15000	X		3
OFFSHORE LOGISTICS INC	COM	67625510	0	10	X		5
OFFSHORE LOGISTICS INC	COM	67625510	1	47	X		6
OHIO CAS CORP	COM	67724010	1194	59298	X		3
OHIO CAS CORP	COM	67724010	4	193	X		5
OHIO CAS CORP	COM	67724010	171	8493	X	X	6
OHIO CAS CORP	COM	67724010	880	43717	X		6
OHIO CAS CORP	COM	67724010	10	500	X	X	7
OHIO CAS CORP	NOTE 5.000% 3/	677240AC	10525	10000000	X		20
OIL SVC HOLDRS TR	DEPOSTRY RCPT	67800210	2761	38168	X		5
OIL SVC HOLDRS TR	DEPOSTRY RCPT	67800210	72	1000	X	X	6
OLD DOMINION FGHT LINES INC	COM	67958010	7557	256350	X		3
OLD DOMINION FGHT LINES INC	COM	67958010	30	1026	X		5
OLD DOMINION FGHT LINES INC	COM	67958010	946	32100	X		6
OLD NATL BANCORP IND	COM	68003310	296	12180	X		5
OLD NATL BANCORP IND	COM	68003310	103	4138	X		6
OLD NATL BANCORP IND	COM	68003310	619	24916	X	X	6
OLD REP INTL CORP	COM	68022310	298	12550	X		11
OLD REP INTL CORP	COM	68022310	15	637	X	X	7
OLD REP INTL CORP	COM	68022310	454	19151	X		6
OLD REP INTL CORP	COM	68022310	4176	176083	X		3
OLD REP INTL CORP	COM	68022310	221	9288	X		5
OLD REP INTL CORP	COM	68022310	1559	65718	X	X	6
OLIN CORP	COM PAR $1	68066520	9	500	X		13
OLIN CORP	COM PAR $1	68066520	219	12436	X	X	6
OLIN CORP	COM PAR $1	68066520	41	2340	X		6
OLIN CORP	COM PAR $1	68066520	1522	86964	X		5
OLIN CORP	COM PAR $1	68066520	1184	67170	X		3
OMNICARE INC	COM	68190410	4298	100403	X		3
OMNICARE INC	COM	68190410	4281	100146	X		5
OMNICARE INC	COM	68190410	1065	24866	X		6
OMNICARE INC	COM	68190410	108	2528	X	X	6
OMNICOM GROUP INC	COM	68191910	44	585	X	X	1
OMNICOM GROUP INC	COM	68191910	1817	23947	X		11
OMNICOM GROUP INC	COM	68191910	86	1127	X		1
OMNICOM GROUP INC	COM	68191910	605	8136	X		13
OMNICOM GROUP INC	COM	68191910	81	1071	X		7
OMNICOM GROUP INC	COM	68191910	15	203	X	X	7
OMNICOM GROUP INC	COM	68191910	23788	313459	X		6
OMNICOM GROUP INC	COM	68191910	4844	63823	X	X	6
OMNICOM GROUP INC	COM	68191910	4982	66093	X		5
OMNICOM GROUP INC	COM	68191910	4	59	X		4
OMNICOM GROUP INC	COM	68191910	29172	382012	X		3
OMNICOM GROUP INC	NOTE 2/	681919AK	16890	16996000	X		6
OMEGA HEALTHCARE INVS INC	COM	68193610	4	400	X		13
OMEGA HEALTHCARE INVS INC	COM	68193610	3742	372675	X		3
OMEGA HEALTHCARE INVS INC	COM	68193610	65	6497	X		5
OMEGA HEALTHCARE INVS INC	COM	68193610	118	11780	X		6

1-800 CONTACTS INC	COM	68197710	402	26900	X		5
OMNI ENERGY SERVICES	COM NEW	68210T20	72	14270	X		5
OMNIVISION TECHNOLOGIES INC	COM	68212810	562	35439	X		5
OMNIVISION TECHNOLOGIES INC	COM	68212810	52	3255	X		6
ON SEMICONDUCTOR CORP	COM	68218910	142	30240	X		5
ON SEMICONDUCTOR CORP	COM	68218910	65	13030	X		6
ON SEMICONDUCTOR CORP	COM	68218910	18	3620	X	X	6
1 800 FLOWERS COM	CL A	68243Q10	54	6582	X		5
1 800 FLOWERS COM	CL A	68243Q10	10	1285	X	X	6
1 800 FLOWERS COM	CL A	68243Q10	35	4359	X		6
ONEOK INC NEW	COM	68268010	3	120	X	X	1
ONEOK INC NEW	COM	68268010	3	140	X		1
ONEOK INC NEW	COM	68268010	12369	562882	X		3
ONEOK INC NEW	COM	68268010	412	18734	X	X	6
ONEOK INC NEW	COM	68268010	4	190	X		7
ONEOK INC NEW	COM	68268010	1063	48326	X		6
ONEOK INC NEW	COM	68268010	5601	256034	X		5
ONLINE RES CORP	COM	68273G10	68	10000	X		5
ONYX ACCEP CORP	COM	68291410	561	32249	X		5
ONYX ACCEP CORP	COM	68291410	2	125	X		6
ON2 TECHNOLOGIES INC	COM	68338A10	33	49000	X		5
ONYX PHARMACEUTICALS INC	COM	68339910	6909	161600	X		3
ONYX PHARMACEUTICALS INC	COM	68339910	2	49	X		7
ONYX PHARMACEUTICALS INC	COM	68339910	1010	23844	X		6
ONYX PHARMACEUTICALS INC	COM	68339910	92	2180	X		5
ONYX PHARMACEUTICALS INC	COM	68339910	121	2854	X	X	6
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R10	6623	69442	X		3
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R10	221	2394	X		5
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R10	90	928	X		6
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R10	7	75	X	X	6
OPENWAVE SYS INC	COM NEW	68371830	10019	788876	X		3
OPENWAVE SYS INC	COM NEW	68371830	173	13644	X		5
OPENWAVE SYS INC	COM NEW	68371830	8	666	X	X	6
OPENWAVE SYS INC	COM NEW	68371830	1247	98158	X		6
OPSWARE INC	COM	68383A10	629	79500	X		5
OPSWARE INC	COM	68383A10	38	4775	X		6
OPSWARE INC	COM	68383A10	20	2550	X	X	6
ORACLE CORP	COM	68389X10	60	5000	X	X	1
ORACLE CORP	COM	68389X10	198	16630	X		11
ORACLE CORP	COM	68389X10	400	33488	X		1
ORACLE CORP	COM	68389X10	296	25096	X		13
ORACLE CORP	COM	68389X10	196	16444	X		7
ORACLE CORP	COM	68389X10	3	248	X	X	7
ORACLE CORP	COM	68389X10	92773	7776439	X		6
ORACLE CORP	COM	68389X10	29455	2468949	X	X	6
ORACLE CORP	COM	68389X10	18678	1572903	X		5
ORACLE CORP	COM	68389X10	19	1558	X		4
ORACLE CORP	COM	68389X10	12	1000	X	X	4
ORACLE CORP	COM	68389X10	180376	15389903	X		3
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	68393310	24	3000	X		3
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	68393310	97	12348	X		5
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	68393310	70	8873	X		6
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	68393310	9966	1269600	X		9
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	68393310	16	2000	X	X	6
ORASURE TECHNOLOGIES INC	COM	68554V10	52	5400	X		5
ORASURE TECHNOLOGIES INC	COM	68554V10	1610	165500	X	X	6
ORASURE TECHNOLOGIES INC	COM	68554V10	2	225	X		6
ORBITAL ENGINE LTD	SP ADR NEW2003	68556340	66	17038	X		5
ORBITAL SCIENCES CORP	COM	68556410	635	46750	X		5
ORBITAL SCIENCES CORP	COM	68556410	59	4252	X	X	6
ORBITAL SCIENCES CORP	COM	68556410	577	41783	X		6
O REILLY AUTOMOTIVE INC	COM	68609110	2394	52967	X		3

O REILLY AUTOMOTIVE INC	COM	68609110	1008	22299	X		6
O REILLY AUTOMOTIVE INC	COM	68609110	144	3190	X	X	6
O REILLY AUTOMOTIVE INC	COM	68609110	490	10836	X		5
ORPHAN MED INC	COM	68730310	312	31074	X		3
ORPHAN MED INC	COM	68730310	1	100	X		5
ORTHODONTIC CTRS AMER INC	COM	68750P10	811	99081	X		5
ORTHODONTIC CTRS AMER INC	COM	68750P10	2	200	X		6
OSCIENT PHARMACEUTICALS CORP	COM	68812R10	11065	2165297	X		3
OSCIENT PHARMACEUTICALS CORP	COM	68812R10	33	6425	X		5
OSHKOSH B GOSH INC	CL A	68822220	41	1650	X		5
OSHKOSH B GOSH INC	CL A	68822220	269	10762	X		6
OSHKOSH TRUCK CORP	COM	68823920	24745	433489	X		3
OSHKOSH TRUCK CORP	COM	68823920	2556	44599	X		6
OSHKOSH TRUCK CORP	COM	68823920	103	1800	X	X	6
OSHKOSH TRUCK CORP	COM	68823920	375	6553	X		5
OTTER TAIL CORP	COM	68964810	140	5200	X		11
OTTER TAIL CORP	COM	68964810	498	18546	X		5
OTTER TAIL CORP	COM	68964810	48	1800	X		6
OUTBACK STEAKHOUSE INC	COM	68989910	29085	703220	X		11
OUTBACK STEAKHOUSE INC	COM	68989910	10850	261059	X		3
OUTBACK STEAKHOUSE INC	COM	68989910	1907	46117	X		6
OUTBACK STEAKHOUSE INC	COM	68989910	2	59	X	X	7
OUTBACK STEAKHOUSE INC	COM	68989910	394	9520	X	X	6
OUTBACK STEAKHOUSE INC	COM	68989910	484	11799	X		5
OVERSEAS SHIPHOLDING GROUP I	COM	69036810	1678	38025	X		3
OVERSEAS SHIPHOLDING GROUP I	COM	69036810	2274	51467	X		5
OVERSTOCK COM INC DEL	COM	69037010	558	14270	X		5
OVERSTOCK COM INC DEL	COM	69037010	3	75	X		6
OWENS & MINOR INC NEW	COM	69073210	15267	589450	X		11
OWENS & MINOR INC NEW	COM	69073210	387	14936	X	X	6
OWENS & MINOR INC NEW	COM	69073210	135	5200	X		3
OWENS & MINOR INC NEW	COM	69073210	178	7131	X		5
OWENS & MINOR INC NEW	COM	69073210	188	7274	X		6
OWENS ILL INC	COM NEW	69076840	12926	771246	X		3
OWENS ILL INC	COM NEW	69076840	19	1155	X	X	6
OWENS ILL INC	COM NEW	69076840	1360	82744	X		5
OWENS ILL INC	PFD CONV $.01	69076850	314	9345	X		5
OWENS ILL INC	PFD CONV $.01	69076850	49	1450	X	X	6
OXFORD HEALTH PLANS INC	COM	69147110	10	176	X		13
OXFORD HEALTH PLANS INC	COM	69147110	4401	80151	X		3
OXFORD HEALTH PLANS INC	COM	69147110	1245	22702	X		5
OXFORD HEALTH PLANS INC	COM	69147110	684	12429	X		6
OXFORD HEALTH PLANS INC	COM	69147110	133	2412	X	X	6
OXIGENE INC	COM	69182810	736	116773	X		3
OXIGENE INC	COM	69182810	9	1500	X		5
PG&E CORP	COM	69331C10	26203	935930	X		3
PG&E CORP	COM	69331C10	5	170	X		4
PG&E CORP	COM	69331C10	149	5322	X	X	6
PG&E CORP	COM	69331C10	3	118	X	X	7
PG&E CORP	COM	69331C10	4	158	X		7
PG&E CORP	COM	69331C10	4644	166199	X		6
PG&E CORP	COM	69331C10	902	32296	X		5
P F CHANGS CHINA BISTRO INC	COM	69333Y10	44	1085	X		13
P F CHANGS CHINA BISTRO INC	COM	69333Y10	4887	118770	X		3
P F CHANGS CHINA BISTRO INC	COM	69333Y10	120	2965	X		5
P F CHANGS CHINA BISTRO INC	COM	69333Y10	25	600	X	X	6
P F CHANGS CHINA BISTRO INC	COM	69333Y10	893	21700	X		6
PICO HLDGS INC	COM NEW	69336620	712	37397	X		5
PIMCO COML MTG SECS TR INC	COM	69338810	1666	127935	X		5
PIMCO COML MTG SECS TR INC	COM	69338810	8	600	X		6
PIMCO COML MTG SECS TR INC	COM	69338810	2	174	X	X	6
PMA CAP CORP	CL A	69341920	27	3000	X		5

PMA CAP CORP	CL A	69341920	170	18900	X	X	6
PMC COML TR	SH BEN INT	69343410	153	10638	X		5
PMC-SIERRA INC	COM	69344F10	4	265	X		13
PMC-SIERRA INC	COM	69344F10	234	16304	X		6
PMC-SIERRA INC	COM	69344F10	2	130	X	X	6
PMC-SIERRA INC	COM	69344F10	617	43206	X		5
PMC-SIERRA INC	COM	69344F10	1347	94612	X		3
PMI GROUP INC	COM	69344M10	735	17120	X		13
PMI GROUP INC	COM	69344M10	7733	179617	X		5
PMI GROUP INC	COM	69344M10	11441	263988	X		3
PMI GROUP INC	COM	69344M10	240	5521	X	X	6
PMI GROUP INC	COM	69344M10	128	2940	X		6
PNC FINL SVCS GROUP INC	COM	69347510	165	3100	X	X	1
PNC FINL SVCS GROUP INC	COM	69347510	406	7730	X		13
PNC FINL SVCS GROUP INC	COM	69347510	20661	389238	X	X	6
PNC FINL SVCS GROUP INC	COM	69347510	593	11238	X		5
PNC FINL SVCS GROUP INC	COM	69347510	26786	520490	X		3
PNC FINL SVCS GROUP INC	COM	69347510	498	9380	X		1
PNC FINL SVCS GROUP INC	COM	69347510	16581	312370	X		6
POSCO	SPONSORED ADR	69348310	3578	106863	X		5
POSCO	SPONSORED ADR	69348310	25	760	X	X	6
POSCO	SPONSORED ADR	69348310	17	496	X		6
PNM RES INC	COM	69349H10	3	135	X	X	1
PNM RES INC	COM	69349H10	3	165	X		1
PNM RES INC	COM	69349H10	386	18818	X		5
PNM RES INC	COM	69349H10	5	225	X		7
PNM RES INC	COM	69349H10	982	47269	X		6
PNM RES INC	COM	69349H10	114	5490	X	X	6
PNM RES INC	COM	69349H10	1213	58400	X		3
PPG INDS INC	COM	69350610	52	830	X	X	1
PPG INDS INC	COM	69350610	272	4360	X		1
PPG INDS INC	COM	69350610	1032	16854	X		13
PPG INDS INC	COM	69350610	19	300	X		4
PPG INDS INC	COM	69350610	12	200	X	X	4
PPG INDS INC	COM	69350610	18804	301692	X		3
PPG INDS INC	COM	69350610	6527	104450	X		11
PPG INDS INC	COM	69350610	10846	176398	X		5
PPG INDS INC	COM	69350610	69	1100	X		7
PPG INDS INC	COM	69350610	67113	1073974	X		6
PPG INDS INC	COM	69350610	33449	535272	X	X	6
PPL CORP	COM	69351T10	114	2480	X	X	1
PPL CORP	COM	69351T10	37	800	X		1
PPL CORP	COM	69351T10	3051	66474	X		3
PPL CORP	COM	69351T10	996	21796	X		13
PPL CORP	COM	69351T10	16587	362525	X		5
PPL CORP	COM	69351T10	5630	122661	X		6
PPL CORP	COM	69351T10	5440	118510	X	X	6
PSS WORLD MED INC	COM	69366A10	6879	611000	X		3
PSS WORLD MED INC	COM	69366A10	1	115	X		7
PSS WORLD MED INC	COM	69366A10	1171	104536	X		6
PSS WORLD MED INC	COM	69366A10	44	3903	X	X	6
PSS WORLD MED INC	COM	69366A10	388	35517	X		5
PTEK HLDGS INC	COM	69366M10	434	37632	X		5
PTEK HLDGS INC	COM	69366M10	18	1518	X		6
PACCAR INC	COM	69371810	33327	603927	X		3
PACCAR INC	COM	69371810	123	2115	X	X	6
PACCAR INC	COM	69371810	10046	173584	X		5
PACCAR INC	COM	69371810	8120	140019	X		6
PACER INTL INC TENN	COM	69373H10	3	170	X	X	6
PACER INTL INC TENN	COM	69373H10	217	11713	X		6
PACIFIC AMERN INCOME SHS INC	COM	69379610	4	271	X		13
PACIFIC AMERN INCOME SHS INC	COM	69379610	1191	85324	X		5

PACIFIC AMERN INCOME SHS INC	COM		69379610	9	650	X	X	6
PACIFIC AMERN INCOME SHS INC	COM		69379610	42	3017	X		6
PACIFIC AMERN INCOME SHS INC	COM		69379610	2096	150500	X		9
PACIFIC CAP BANCORP NEW	COM		69404P10	1286	46763	X		5
PACIFIC SUNWEAR CALIF INC	COM		69487310	4	225	X		13
PACIFIC SUNWEAR CALIF INC	COM		69487310	208	10613	X		6
PACIFIC SUNWEAR CALIF INC	COM		69487310	14663	749297	X		3
PACIFIC SUNWEAR CALIF INC	COM		69487310	3313	169250	X		5
PACIFICARE HEALTH SYS DEL	COM		69511210	3220	83280	X		3
PACIFICARE HEALTH SYS DEL	COM		69511210	1630	42320	X		5
PACIFICARE HEALTH SYS DEL	COM		69511210	6	167	X	X	6
PACIFICARE HEALTH SYS DEL	COM		69511210	57	1465	X		6
PACKAGING CORP AMER	COM		69515610	26129	1093265	X		3
PACKAGING CORP AMER	COM		69515610	38	1600	X		6
PACKAGING CORP AMER	COM		69515610	31	1290	X		5
PACKAGING CORP AMER	COM		69515610	2	82	X	X	6
PACKETEER INC	COM		69521010	4601	284900	X		3
PACKETEER INC	COM		69521010	6	350	X		5
PACKETEER INC	COM		69521010	610	37800	X		6
PACTIV CORP	COM		69525710	1926	77212	X		3
PACTIV CORP	COM		69525710	1857	74473	X		6
PACTIV CORP	COM		69525710	161	6469	X	X	6
PACTIV CORP	COM		69525710	327	13100	X		5
PALL CORP	COM		69642930	1955	74655	X		3
PALL CORP	COM		69642930	186	7271	X		5
PALL CORP	COM		69642930	1193	45535	X	X	6
PALL CORP	COM		69642930	144	5510	X		6
PALMONE INC	COM		69713P10	497	14283	X		5
PALMONE INC	COM		69713P10	0	10	X		6
PALMONE INC	COM		69713P10	125	3597	X	X	6
PAN AMERICAN SILVER CORP	COM		69790010	2738	208472	X		5
PAN AMERICAN SILVER CORP	COM		69790010	33	2500	X	X	6
PAN PACIFIC RETAIL PPTYS INC	COM		69806L10	185	3661	X		5
PAN PACIFIC RETAIL PPTYS INC	COM		69806L10	287	5684	X		6
PANERA BREAD CO	CL A		69840W10	11232	311000	X		3
PANERA BREAD CO	CL A		69840W10	87	2425	X	X	6
PANERA BREAD CO	CL A		69840W10	20	569	X		6
PANERA BREAD CO	CL A		69840W10	109	3075	X		5
PANTRY INC	COM		69865710	3045	139683	X		3
PANTRY INC	COM		69865710	82	3779	X		6
PAPA JOHNS INTL INC	COM		69881310	10169	344258	X		3
PAPA JOHNS INTL INC	COM		69881310	15	500	X		5
PAR PHARMACEUTICAL COS INC	COM		69888P10	6823	183942	X		3
PAR PHARMACEUTICAL COS INC	COM		69888P10	19	532	X	X	6
PAR PHARMACEUTICAL COS INC	COM		69888P10	29	814	X		6
PAR PHARMACEUTICAL COS INC	COM		69888P10	572	16303	X		5
PARAGON TECHNOLOGIES INC	COM		69912T10	127	12937	X		5
PARAGON TECHNOLOGIES INC	COM		69912T10	3	350	X		6
PARAMETRIC TECHNOLOGY CORP	COM		69917310	501	100212	X		3
PARAMETRIC TECHNOLOGY CORP	COM		69917310	81	16185	X		5
PARAMETRIC TECHNOLOGY CORP	COM		69917310	0	2	X	X	6
PARAMETRIC TECHNOLOGY CORP	COM		69917310	0	70	X		6
PARK ELECTROCHEMICAL CORP	COM		70041620	10844	429465	X		11
PARK ELECTROCHEMICAL CORP	COM		70041620	2	97	X		5
PARK NATL CORP	COM		70065810	97	760	X		5
PARK NATL CORP	COM		70065810	202	1582	X		6
PARKER DRILLING CO	COM		70108110	1	200	X		11
PARKER DRILLING CO	COM		70108110	34	8900	X		5
PARKER DRILLING CO	COM		70108110	38	10000	X		6
PARKER DRILLING CO	NOTE	5.500% 8/	701081AD	22	22000	X		5
PARKER DRILLING CO	NOTE	5.500% 8/	701081AD	17	17000	X		6
PARKER HANNIFIN CORP	COM		70109410	2669	44892	X		3

PARKER HANNIFIN CORP	COM	70109410	585	10018	X		5
PARKER HANNIFIN CORP	COM	70109410	788	13246	X	X	6
PARKER HANNIFIN CORP	COM	70109410	4242	71347	X		6
PARKERVISION INC	COM	70135410	70	12319	X		5
PARKWAY PPTYS INC	COM	70159Q10	164	3723	X		5
PARKWAY PPTYS INC	COM	70159Q10	39	878	X		6
PARKWAY PPTYS INC	COM	70159Q10	26	575	X	X	6
PARLEX CORP	COM	70163010	1468	225840	X		3
PARLEX CORP	COM	70163010	178	27400	X		6
PATINA OIL & GAS CORP	COM	70322410	52945	1772500	X		11
PATINA OIL & GAS CORP	COM	70322410	28659	956546	X		3
PATINA OIL & GAS CORP	COM	70322410	1096	36579	X		5
PATINA OIL & GAS CORP	COM	70322410	123	4128	X	X	6
PATINA OIL & GAS CORP	COM	70322410	15	488	X	X	7
PATINA OIL & GAS CORP	COM	70322410	799	26755	X		6
PATRICK INDS INC	COM	70334310	694	69350	X		5
PATRIOT TRANSN HLDG INC	COM	70337B10	494	14625	X	X	6
PATRIOT TRANSN HLDG INC	COM	70337B10	2332	69103	X		6
PATTERSON DENTAL CO	COM	70341210	79	1059	X		13
PATTERSON DENTAL CO	COM	70341210	10626	138922	X		3
PATTERSON DENTAL CO	COM	70341210	2587	34527	X		5
PATTERSON DENTAL CO	COM	70341210	205	2685	X		6
PATTERSON DENTAL CO	COM	70341210	4	46	X	X	7
PATTERSON DENTAL CO	COM	70341210	145	1900	X	X	6
PATTERSON UTI ENERGY INC	COM	70348110	10	600	X		13
PATTERSON UTI ENERGY INC	COM	70348110	3854	177612	X		3
PATTERSON UTI ENERGY INC	COM	70348110	1709	51759	X		5
PATTERSON UTI ENERGY INC	COM	70348110	7	206	X	X	6
PATTERSON UTI ENERGY INC	COM	70348110	423	12654	X		6
PAXAR CORP	COM	70422710	1	72	X		5
PAXAR CORP	COM	70422710	74	3800	X		6
PAXAR CORP	COM	70422710	195	10000	X	X	6
PAYCHEX INC	COM	70432610	5607	164190	X		3
PAYCHEX INC	COM	70432610	743	22030	X		5
PAYCHEX INC	COM	70432610	5931	175056	X	X	6
PAYCHEX INC	COM	70432610	3418	100896	X		6
PAYLESS SHOESOURCE INC	COM	70437910	24430	1638328	X		3
PAYLESS SHOESOURCE INC	COM	70437910	98	6551	X	X	6
PAYLESS SHOESOURCE INC	COM	70437910	109	7281	X		6
PAYLESS SHOESOURCE INC	COM	70437910	87	5883	X		5
PEABODY ENERGY CORP	COM	70454910	22020	392157	X		3
PEABODY ENERGY CORP	COM	70454910	6	100	X		7
PEABODY ENERGY CORP	COM	70454910	4	73	X	X	7
PEABODY ENERGY CORP	COM	70454910	6	105	X		4
PEABODY ENERGY CORP	COM	70454910	1174	21007	X		5
PEABODY ENERGY CORP	COM	70454910	37	667	X	X	6
PEABODY ENERGY CORP	COM	70454910	3289	58735	X		6
PEAPACK-GLADSTONE FINL CORP	COM	70469910	168	5231	X		5
PEAPACK-GLADSTONE FINL CORP	COM	70469910	653	20331	X	X	6
PEARSON PLC	SPONSORED ADR	70501510	292	23900	X		5
PEARSON PLC	SPONSORED ADR	70501510	2	190	X	X	6
PEDIATRIX MED GROUP	COM	70532410	5	70	X	X	1
PEDIATRIX MED GROUP	COM	70532410	6	90	X		1
PEDIATRIX MED GROUP	COM	70532410	1047	15005	X		5
PEDIATRIX MED GROUP	COM	70532410	3252	46562	X		6
PEDIATRIX MED GROUP	COM	70532410	10	139	X		7
PEDIATRIX MED GROUP	COM	70532410	246	3524	X	X	6
PEDIATRIX MED GROUP	COM	70532410	13186	188138	X		3
PEETS COFFEE & TEA INC	COM	70556010	469	18775	X		5
PEMSTAR INC	COM	70655210	20	8700	X		5
PEMSTAR INC	COM	70655210	152	65600	X	X	6
PENGROWTH ENERGY TR	COM	70690210	351	25158	X		5

PENGROWTH ENERGY TR	COM	70690210	6	400	X		6
PENGROWTH ENERGY TR	COM	70690210	11	800	X	X	6
PENFORD CORP	COM	70705110	274	15415	X		5
PENN ENGR & MFG CORP	COM NON VTG	70738930	236	11000	X	X	6
PENN NATL GAMING INC	COM	70756910	51	1550	X		11
PENN NATL GAMING INC	COM	70756910	7390	221100	X		3
PENN NATL GAMING INC	COM	70756910	1014	30462	X		5
PENN NATL GAMING INC	COM	70756910	1082	32588	X		6
PENN NATL GAMING INC	COM	70756910	2	49	X		7
PENN NATL GAMING INC	COM	70756910	164	4950	X	X	6
PENN TREATY AMERN CORP	COM	70787410	16	8000	X		5
PENN TREATY AMERN CORP	COM	70787410	3	1595	X	X	6
PENN TREATY AMERN CORP	COM	70787410	4	1934	X		6
PENN VA CORP	COM	70788210	1147	31760	X	X	6
PENN VA CORP	COM	70788210	1752	48530	X		6
PENN VA RESOURCES PARTNERS L	COM	70788410	187	5215	X		5
PENN VA RESOURCES PARTNERS L	COM	70788410	147	4116	X		6
PENN VA RESOURCES PARTNERS L	COM	70788410	815	22810	X	X	6
PENNEY J C INC	COM	70816010	3982	105466	X		3
PENNEY J C INC	COM	70816010	3067	81403	X		5
PENNEY J C INC	COM	70816010	3492	92476	X	X	6
PENNEY J C INC	COM	70816010	2356	62397	X		6
PENNEY J C INC	COM	70816010	28	750	X	X	7
PENNEY J C INC	NOTE 5.000%10/	708160BV	20063	15000000	X		20
PENNEY J C INC	NOTE 5.000%10/	708160BV	7	5000	X		5
PENNICHUCK CORP	COM NEW	70825420	930	36000	X		3
PENNICHUCK CORP	COM NEW	70825420	414	16133	X		5
PENNROCK FINL SVCS CORP	COM	70835210	24	810	X	X	6
PENNROCK FINL SVCS CORP	COM	70835210	517	17122	X		6
PENNS WOODS BANCORP INC	COM	70843010	0	1	X		5
PENNS WOODS BANCORP INC	COM	70843010	279	6270	X		6
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	70910210	14992	437118	X		5
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	70910210	585	17082	X		6
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	70910210	461	13458	X	X	6
PENTAIR INC	COM	70963110	103418	3074245	X		11
PENTAIR INC	COM	70963110	15295	454674	X		3
PENTAIR INC	COM	70963110	781	23250	X		5
PENTAIR INC	COM	70963110	222	6610	X	X	6
PENTAIR INC	COM	70963110	806	23946	X		6
PEOPLES BK BRIDGEPORT CONN	COM	71019810	211	6750	X		3
PEOPLES BK BRIDGEPORT CONN	COM	71019810	234	7548	X		5
PEOPLES BK BRIDGEPORT CONN	COM	71019810	140	4500	X		6
PEOPLES BK BRIDGEPORT CONN	COM	71019810	19	600	X	X	6
PEOPLES BANCORP N C INC	COM	71057710	30	1551	X	X	6
PEOPLES BANCORP N C INC	COM	71057710	260	13543	X		6
PEOPLES ENERGY CORP	COM	71103010	28	665	X		11
PEOPLES ENERGY CORP	COM	71103010	33	800	X		13
PEOPLES ENERGY CORP	COM	71103010	1030	24495	X		5
PEOPLES ENERGY CORP	COM	71103010	308	7304	X		6
PEOPLES ENERGY CORP	COM	71103010	1440	34158	X	X	6
PEOPLES ENERGY CORP	COM	71103010	592	14034	X		3
PEOPLESOFT INC	COM	71271310	7	390	X		13
PEOPLESOFT INC	COM	71271310	2956	159800	X		3
PEOPLESOFT INC	COM	71271310	221	12093	X		5
PEOPLESOFT INC	COM	71271310	9	500	X	X	6
PEOPLESOFT INC	COM	71271310	303	16367	X		6
PEP BOYS MANNY MOE & JACK	COM	71327810	12458	491432	X	X	6
PEP BOYS MANNY MOE & JACK	COM	71327810	2156	85059	X		6
PEPCO HOLDINGS INC	COM	71329110	56	3076	X	X	1
PEPCO HOLDINGS INC	COM	71329110	399	21845	X		6
PEPCO HOLDINGS INC	COM	71329110	7	400	X		13
PEPCO HOLDINGS INC	COM	71329110	3043	166460	X		3

PEPCO HOLDINGS INC	COM	71329110	293	16221	X		5
PEPCO HOLDINGS INC	COM	71329110	734	40129	X	X	6
PEPSI BOTTLING GROUP INC	COM	71340910	691	23043	X		13
PEPSI BOTTLING GROUP INC	COM	71340910	3436	112504	X		6
PEPSI BOTTLING GROUP INC	COM	71340910	65	2136	X	X	6
PEPSI BOTTLING GROUP INC	COM	71340910	3004	99173	X		3
PEPSI BOTTLING GROUP INC	COM	71340910	3033	99445	X		5
PEPSIAMERICAS INC	COM	71343P20	2819	132731	X		3
PEPSIAMERICAS INC	COM	71343P20	526	24770	X		5
PEPSIAMERICAS INC	COM	71343P20	216	10155	X		6
PEPSIAMERICAS INC	COM	71343P20	4	200	X	X	6
PEPSICO INC	COM	71344810	4638	86078	X	X	1
PEPSICO INC	COM	71344810	181479	3408574	X		3
PEPSICO INC	COM	71344810	27	507	X		4
PEPSICO INC	COM	71344810	355	6585	X		7
PEPSICO INC	COM	71344810	39	715	X	X	7
PEPSICO INC	COM	71344810	211398	3923502	X		6
PEPSICO INC	COM	71344810	164360	3050485	X	X	6
PEPSICO INC	COM	71344810	44612	831206	X		5
PEPSICO INC	COM	71344810	19	350	X	X	4
PEPSICO INC	COM	71344810	269	5000	X		20
PEPSICO INC	COM	71344810	2219	41181	X		1
PEPSICO INC	COM	71344810	129	2400	X		11
PEPSICO INC	COM	71344810	1921	35865	X		13
PER-SE TECHNOLOGIES INC	COM NEW	71356930	19548	1344475	X		3
PER-SE TECHNOLOGIES INC	COM NEW	71356930	1	100	X	X	6
PER-SE TECHNOLOGIES INC	COM NEW	71356930	94	6463	X		6
PER-SE TECHNOLOGIES INC	COM NEW	71356930	0	5	X		5
PERFORMANCE FOOD GROUP CO	COM	71375510	4361	164300	X		3
PERFORMANCE FOOD GROUP CO	COM	71375510	140	5213	X		5
PERFORMANCE FOOD GROUP CO	COM	71375510	43	1618	X	X	6
PERFORMANCE FOOD GROUP CO	COM	71375510	892	33621	X		6
PERFORMANCE FOOD GROUP CO	NOTE 5.500%10/	713755AA	6180	6000000	X		20
PERKINELMER INC	COM	71404610	19	1000	X		13
PERKINELMER INC	COM	71404610	90	4500	X	X	6
PERKINELMER INC	COM	71404610	2301	114842	X		6
PERKINELMER INC	COM	71404610	1979	100537	X		5
PERKINELMER INC	COM	71404610	959	47840	X		3
PERMIAN BASIN RTY TR	UNIT BEN INT	71423610	538	59360	X		5
PERMIAN BASIN RTY TR	UNIT BEN INT	71423610	18	2000	X	X	6
PEROT SYS CORP	CL A	71426510	76794	5787060	X		11
PEROT SYS CORP	CL A	71426510	104	7804	X		5
PEROT SYS CORP	CL A	71426510	328	24700	X		6
PEROT SYS CORP	CL A	71426510	33	2450	X	X	6
PEROT SYS CORP	CL A	71426510	6525	491700	X		3
PERRIGO CO	COM	71429010	1296	68320	X		3
PERRIGO CO	COM	71429010	18	923	X		6
PERUSAHAAN PERS INDO SATELLI	SPONSORED ADR	71568010	738	34800	X		3
PERUSAHAAN PERS INDO SATELLI	SPONSORED ADR	71568010	2	100	X		5
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	71568410	156	10000	X		3
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	71568410	94	6047	X		5
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	71568410	438	28170	X		6
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	71568410	53	3400	X	X	6
PETCO ANIMAL SUPPLIES	COM NEW	71601620	10536	327100	X		3
PETCO ANIMAL SUPPLIES	COM NEW	71601620	176	5459	X		6
PETCO ANIMAL SUPPLIES	COM NEW	71601620	10	300	X		5
PETROCHINA CO LTD	SPONSORED ADR	71646E10	1273	27500	X		3
PETROCHINA CO LTD	SPONSORED ADR	71646E10	2435	52699	X		5
PETROCHINA CO LTD	SPONSORED ADR	71646E10	181	3900	X	X	6
PETROCHINA CO LTD	SPONSORED ADR	71646E10	2	44	X		6
PETROKAZAKHSTAN INC	COM	71649P10	1079	39441	X		5
PETROKAZAKHSTAN INC	COM	71649P10	22	800	X	X	6

PETROLEUM & RES CORP	COM	71654910	5	200	X		13
PETROLEUM & RES CORP	COM	71654910	1532	64341	X		5
PETROLEUM & RES CORP	COM	71654910	7	287	X	X	6
PETROLEUM & RES CORP	COM	71654910	69	2916	X		6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V10	914	36277	X		3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V10	52	2075	X		6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V10	470	18723	X		5
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V10	92	3640	X	X	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V40	3202	114063	X		3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V40	12	432	X		6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V40	3314	118890	X		5
PETROLEUM DEV CORP	COM	71657810	3534	128872	X		3
PETROLEUM DEV CORP	COM	71657810	96	3486	X		6
PETROLEUM DEV CORP	COM	71657810	34	1230	X		5
PETROQUEST ENERGY INC	COM	71674810	43	10000	X		5
PETROQUEST ENERGY INC	COM	71674810	299	70000	X	X	6
PETROQUEST ENERGY INC	COM	71674810	21	5000	X		6
PETSMART INC	COM	71676810	4958	153954	X		3
PETSMART INC	COM	71676810	210	6475	X		6
PETSMART INC	COM	71676810	36	1100	X	X	6
PETSMART INC	COM	71676810	1214	37464	X		5
PFIZER INC	COM	71708110	5210	151998	X	X	1
PFIZER INC	COM	71708110	5877	171455	X		1
PFIZER INC	COM	71708110	1936	56490	X		11
PFIZER INC	COM	71708110	5885	173449	X		13
PFIZER INC	COM	71708110	21	600	X	X	4
PFIZER INC	COM	71708110	779	22714	X		7
PFIZER INC	COM	71708110	118	3456	X	X	7
PFIZER INC	COM	71708110	420318	12261323	X		6
PFIZER INC	COM	71708110	311435	9085031	X	X	6
PFIZER INC	COM	71708110	116439	3413096	X		5
PFIZER INC	COM	71708110	47	1377	X		4
PFIZER INC	COM	71708110	401863	12125614	X		3
PHARMACEUTICAL PROD DEV INC	COM	71712410	5	160	X	X	1
PHARMACEUTICAL PROD DEV INC	COM	71712410	361	11352	X	X	6
PHARMACEUTICAL PROD DEV INC	COM	71712410	2260	71144	X		6
PHARMACEUTICAL PROD DEV INC	COM	71712410	8	260	X		7
PHARMACEUTICAL PROD DEV INC	COM	71712410	202	6374	X		5
PHARMACEUTICAL PROD DEV INC	COM	71712410	7	210	X		1
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A20	2644	34000	X		5
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A20	8	100	X		6
PHARMOS CORP	COM NEW	71713920	62	15000	X		5
PHARMOS CORP	COM NEW	71713920	8	2000	X		6
PHARMOS CORP	COM NEW	71713920	8	2000	X	X	6
PHELPS DODGE CORP	COM	71726510	116	1500	X	X	1
PHELPS DODGE CORP	COM	71726510	27715	358656	X		3
PHELPS DODGE CORP	COM	71726510	4	46	X		4
PHELPS DODGE CORP	COM	71726510	1000	12906	X	X	6
PHELPS DODGE CORP	COM	71726510	3	43	X		7
PHELPS DODGE CORP	COM	71726510	2	32	X	X	7
PHELPS DODGE CORP	COM	71726510	6755	87155	X		6
PHELPS DODGE CORP	COM	71726510	18031	232915	X		5
PHILADELPHIA CONS HLDG CORP	COM	71752810	4	70	X	X	1
PHILADELPHIA CONS HLDG CORP	COM	71752810	5	90	X		1
PHILADELPHIA CONS HLDG CORP	COM	71752810	285	4752	X	X	6
PHILADELPHIA CONS HLDG CORP	COM	71752810	7	120	X		7
PHILADELPHIA CONS HLDG CORP	COM	71752810	2478	41258	X		6
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	71825260	417	20000	X		3
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	71825260	69	3300	X		6
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	71825260	22	1000	X		5
PHILLIPS VAN HEUSEN CORP	COM	71859210	3	150	X	X	1
PHILLIPS VAN HEUSEN CORP	COM	71859210	4	190	X		1

PHILLIPS VAN HEUSEN CORP	COM		71859210	129	6690	X	X	6
PHILLIPS VAN HEUSEN CORP	COM		71859210	5	265	X		7
PHILLIPS VAN HEUSEN CORP	COM		71859210	1022	53105	X		6
PHOENIX COS INC NEW	COM		71902E10	6	525	X		13
PHOENIX COS INC NEW	COM		71902E10	16	1299	X		6
PHOENIX COS INC NEW	COM		71902E10	48	3895	X	X	6
PHOENIX COS INC NEW	COM		71902E10	183	14920	X		5
PHOTON DYNAMICS INC	COM		71936410	266	7590	X		5
PHOTON DYNAMICS INC	COM		71936410	41	1166	X	X	6
PHOTON DYNAMICS INC	COM		71936410	237	6747	X		6
PHOTRONICS INC	NOTE	4.750%12/	719405AC	6914	6931000	X		20
PIEDMONT NAT GAS INC	COM		72018610	7	175	X		13
PIEDMONT NAT GAS INC	COM		72018610	1915	44903	X		5
PIEDMONT NAT GAS INC	COM		72018610	3355	78573	X	X	6
PIEDMONT NAT GAS INC	COM		72018610	21	499	X		4
PIEDMONT NAT GAS INC	COM		72018610	26	600	X	X	4
PIEDMONT NAT GAS INC	COM		72018610	4000	93666	X		6
PIER 1 IMPORTS INC	COM		72027910	46375	2621560	X		11
PIER 1 IMPORTS INC	COM		72027910	77	4357	X		6
PIER 1 IMPORTS INC	COM		72027910	3	160	X	X	6
PIER 1 IMPORTS INC	COM		72027910	601	34055	X		5
PIER 1 IMPORTS INC	COM		72027910	9503	537206	X		3
PIER 1 IMPORTS INC	COM		72027910	60	3466	X		13
PILGRIMS PRIDE CORP	COM		72146710	3011	104056	X		3
PILGRIMS PRIDE CORP	COM		72146710	81	2814	X		6
PIMCO MUNICIPAL INCOME FD	COM		72200R10	207	15422	X		5
PIMCO MUNICIPAL INCOME FD	COM		72200R10	13	1000	X	X	6
PIMCO CORPORATE INCOME FD	COM		72200U10	815	58075	X		5
PIMCO CORPORATE INCOME FD	COM		72200U10	6	407	X	X	6
PIMCO MUN INCOME FD II	COM		72200W10	289	21490	X		13
PIMCO MUN INCOME FD II	COM		72200W10	2829	210552	X		5
PIMCO MUN INCOME FD II	COM		72200W10	40	3000	X		7
PIMCO MUN INCOME FD II	COM		72200W10	98	7333	X		6
PIMCO MUN INCOME FD II	COM		72200W10	63	4704	X	X	6
PIMCO STRATEGIC GBL GOV FD I	COM		72200X10	285	27230	X		5
PIMCO STRATEGIC GBL GOV FD I	COM		72200X10	21	2014	X	X	6
PIMCO STRATEGIC GBL GOV FD I	COM		72200X10	44	4200	X		6
PIMCO HIGH INCOME FD	COM SHS		72201410	16668	1214000	X		3
PIMCO HIGH INCOME FD	COM SHS		72201410	41	3000	X		6
PIMCO HIGH INCOME FD	COM SHS		72201410	2872	208897	X		5
PIMCO HIGH INCOME FD	COM SHS		72201410	12941	942500	X		9
PIMCO MUN INCOME FD III	COM		72201A10	366	27420	X		5
PIMCO MUN INCOME FD III	COM		72201A10	159	12000	X	X	6
PIMCO MUN INCOME FD III	COM		72201A10	332	25000	X		7
PIMCO CORPORATE OPP FD	COM		72201B10	12	725	X		13
PIMCO CORPORATE OPP FD	COM		72201B10	5	300	X		6
PIMCO CORPORATE OPP FD	COM		72201B10	11	660	X	X	6
PIMCO CORPORATE OPP FD	COM		72201B10	2526	156193	X		5
PIMCO FLOATING RATE INCOME F	COM		72201H10	17	800	X		13
PIMCO FLOATING RATE INCOME F	COM		72201H10	4673	226864	X		5
PINNACLE SYS INC	COM		72348110	13	1796	X		5
PINNACLE SYS INC	COM		72348110	63	8875	X		6
PINNACLE WEST CAP CORP	COM		72348410	4	100	X		13
PINNACLE WEST CAP CORP	COM		72348410	3399	84152	X		3
PINNACLE WEST CAP CORP	COM		72348410	101	2508	X		5
PINNACLE WEST CAP CORP	COM		72348410	1	30	X	X	6
PINNACLE WEST CAP CORP	COM		72348410	139	3446	X		6
PIONEER HIGH INCOME TR	COM		72369H10	3375	218084	X		5
PIONEER HIGH INCOME TR	COM		72369H10	22	1407	X		6
PIONEER MUN HIGH INC ADV TR	COM		72376210	213	16053	X		13
PIONEER MUN HIGH INC ADV TR	COM		72376210	2078	156787	X		5
PIONEER MUN HIGH INCOME TR	COM SHS		72376310	275	20500	X		5

PIONEER MUN HIGH INCOME TR	COM SHS	72376310	44	3300	X		6
PIONEER NAT RES CO	COM	72378710	476	13687	X		13
PIONEER NAT RES CO	COM	72378710	5891	169257	X		5
PIONEER NAT RES CO	COM	72378710	376	10711	X		6
PIONEER NAT RES CO	COM	72378710	1184	33754	X	X	6
PIONEER NAT RES CO	COM	72378710	4179	119120	X		3
PIONEER RAILCORP	COM	72383910	28	11700	X		5
PIPER JAFFRAY COS	COM	72407810	8	183	X	X	1
PIPER JAFFRAY COS	COM	72407810	0	7	X		1
PIPER JAFFRAY COS	COM	72407810	2	54	X		13
PIPER JAFFRAY COS	COM	72407810	109	2462	X		5
PIPER JAFFRAY COS	COM	72407810	0	3	X		7
PIPER JAFFRAY COS	COM	72407810	0	6	X	X	7
PIPER JAFFRAY COS	COM	72407810	495	10935	X		6
PIPER JAFFRAY COS	COM	72407810	178	3933	X	X	6
PIPER JAFFRAY COS	COM	72407810	11460	253366	X		3
PITNEY BOWES INC	COM	72447910	248	5600	X		1
PITNEY BOWES INC	COM	72447910	575	12975	X		13
PITNEY BOWES INC	COM	72447910	12658	285763	X		5
PITNEY BOWES INC	COM	72447910	114	2573	X		7
PITNEY BOWES INC	COM	72447910	7769	175576	X		6
PITNEY BOWES INC	COM	72447910	17620	398184	X	X	6
PITNEY BOWES INC	COM	72447910	3823	86401	X		3
PITTSBURGH & W VA RR	SH BEN INT	72481910	217	23842	X		5
PITTSBURGH & W VA RR	SH BEN INT	72481910	1	129	X	X	6
PIXAR	COM	72581110	1261	18133	X		5
PIXAR	COM	72581110	45	650	X		6
PIXAR	COM	72581110	52	755	X	X	6
PIXELWORKS INC	COM	72581M10	4695	303900	X		3
PIXELWORKS INC	COM	72581M10	698	45562	X		6
PIXELWORKS INC	COM	72581M10	1	84	X		7
PIXELWORKS INC	COM	72581M10	22	1446	X	X	6
PIXELWORKS INC	COM	72581M10	15	1000	X		5
PLACER DOME INC	COM	72590610	4136	248676	X		5
PLACER DOME INC	COM	72590610	106	6346	X		6
PLACER DOME INC	COM	72590610	3	170	X	X	7
PLACER DOME INC	COM	72590610	206	12400	X	X	6
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	72650310	10971	328668	X		19
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	72650310	12369	370541	X		6
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	72650310	1259	37283	X		5
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	72650310	459	13740	X	X	6
PLAINS EXPL& PRODTN CO	COM	72650510	1366	74445	X		3
PLAINS EXPL& PRODTN CO	COM	72650510	431	23500	X	X	6
PLAINS EXPL& PRODTN CO	COM	72650510	34	1853	X		5
PLAINS RES INC	COM PAR $0.10	72654050	205	12110	X		5
PLANAR SYS INC	COM	72690010	595	44431	X		5
PLANAR SYS INC	COM	72690010	4	295	X	X	6
PLANTRONICS INC NEW	COM	72749310	7283	172984	X		3
PLANTRONICS INC NEW	COM	72749310	13352	318075	X		5
PLANTRONICS INC NEW	COM	72749310	144	3432	X		6
PLEXUS CORP	COM	72913210	562	41623	X		3
PLEXUS CORP	COM	72913210	54	4000	X		6
PLEXUS CORP	COM	72913210	44	3367	X		5
PLUG POWER INC	COM	72919P10	16	2189	X		5
PLUG POWER INC	COM	72919P10	1	124	X	X	6
PLUG POWER INC	COM	72919P10	85	11343	X		6
PLUM CREEK TIMBER CO INC	COM	72925110	31	960	X	X	1
PLUM CREEK TIMBER CO INC	COM	72925110	117	3600	X		1
PLUM CREEK TIMBER CO INC	COM	72925110	423	13001	X		13
PLUM CREEK TIMBER CO INC	COM	72925110	3674	112754	X		6
PLUM CREEK TIMBER CO INC	COM	72925110	2721	83526	X	X	6
PLUM CREEK TIMBER CO INC	COM	72925110	7552	231841	X		5

PLUM CREEK TIMBER CO INC	COM	72925110	2232	68499	X		3
PLUM CREEK TIMBER CO INC	COM	72925110	614	18850	X		11
POGO PRODUCING CO	COM	73044810	11625	245695	X		3
POGO PRODUCING CO	COM	73044810	8017	162275	X		5
POGO PRODUCING CO	COM	73044810	13581	274918	X		6
POGO PRODUCING CO	COM	73044810	126	2548	X	X	6
POLARIS INDS INC	COM	73106810	342	7900	X		3
POLARIS INDS INC	COM	73106810	1	26	X		6
POLARIS INDS INC	COM	73106810	19	400	X	X	6
POLARIS INDS INC	COM	73106810	1671	34798	X		5
POLO RALPH LAUREN CORP	CL A	73157210	139	4065	X		13
POLO RALPH LAUREN CORP	CL A	73157210	6771	196558	X		3
POLO RALPH LAUREN CORP	CL A	73157210	41	1200	X		6
POLO RALPH LAUREN CORP	CL A	73157210	495	14364	X		5
POLYCOM INC	COM	73172K10	2164	96571	X		3
POLYCOM INC	COM	73172K10	43	1913	X	X	6
POLYCOM INC	COM	73172K10	464	20726	X		6
POLYCOM INC	COM	73172K10	348	15579	X		5
POLYCOM INC	COM	73172K10	2	110	X		4
POLYMEDICA CORP	COM	73173810	386	12441	X		5
POLYMEDICA CORP	COM	73173810	1885	60715	X		6
POLYMEDICA CORP	COM	73173810	229	7370	X	X	6
POLYONE CORP	COM	73179P10	524	70478	X		5
POLYONE CORP	COM	73179P10	89	11900	X		6
POLYONE CORP	COM	73179P10	12	1650	X	X	6
POPULAR INC	COM	73317410	1379	32183	X		5
POPULAR INC	COM	73317410	1005	23491	X		6
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	73727310	6	580	X	X	4
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	73727310	73	6695	X	X	6
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	73727310	4	391	X	X	7
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	73727310	51	4735	X		6
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	73727310	366	34036	X		5
POST PPTYS INC	COM	73746410	15765	540831	X		3
POST PPTYS INC	COM	73746410	36	1240	X		5
POST PPTYS INC	COM	73746410	29	1000	X	X	6
POST PPTYS INC	COM	73746410	166	5688	X		6
POTASH CORP SASK INC	COM	73755L10	872	9091	X		5
POTASH CORP SASK INC	COM	73755L10	991	10224	X		6
POTASH CORP SASK INC	COM	73755L10	249	2571	X	X	6
POTLATCH CORP	COM	73762810	1186	28486	X		3
POTLATCH CORP	COM	73762810	117	2808	X		5
POTLATCH CORP	COM	73762810	377	9050	X	X	6
POWER INTEGRATIONS INC	COM	73927610	59	2370	X		5
POWER INTEGRATIONS INC	COM	73927610	41	1633	X	X	6
POWER INTEGRATIONS INC	COM	73927610	577	23153	X		6
POWER-ONE INC	COM	73930810	12304	1114486	X		3
POWER-ONE INC	COM	73930810	363	33596	X		5
POWER-ONE INC	COM	73930810	2	201	X		7
POWER-ONE INC	COM	73930810	1614	146959	X		6
POWER-ONE INC	COM	73930810	38	3469	X	X	6
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X10	4073	109835	X		5
POWERSHARES ETF TRUST	DYNAMIC OTC PT	73935X20	3102	76886	X		5
POWERWAVE TECHNOLOGIES INC	COM	73936310	9617	1248975	X		3
POWERWAVE TECHNOLOGIES INC	COM	73936310	1101	142950	X		6
POWERWAVE TECHNOLOGIES INC	COM	73936310	92	12100	X		5
POZEN INC	COM	73941U10	4475	653295	X		5
PRAECIS PHARMACEUTICALS INC	COM	73942110	904	237933	X		3
PRAECIS PHARMACEUTICALS INC	COM	73942110	3	800	X		5
PRAECIS PHARMACEUTICALS INC	COM	73942110	3	676	X	X	6
PRAXAIR INC	COM	74005P10	108	2700	X	X	1
PRAXAIR INC	COM	74005P10	963	24658	X		13
PRAXAIR INC	COM	74005P10	74	1850	X		7

PRAXAIR INC	COM	74005P10	45815	1147966	X		6
PRAXAIR INC	COM	74005P10	37038	928026	X	X	6
PRAXAIR INC	COM	74005P10	17056	435332	X		5
PRAXAIR INC	COM	74005P10	26940	715832	X		3
PRAXAIR INC	COM	74005P10	279	7000	X		1
PRECIS INC	COM	74018410	368	145500	X		5
PRECISION CASTPARTS CORP	COM	74018910	3427	62670	X		3
PRECISION CASTPARTS CORP	COM	74018910	649	11870	X		6
PRECISION CASTPARTS CORP	COM	74018910	7809	142782	X	X	6
PRECISION CASTPARTS CORP	COM	74018910	1842	33832	X		5
PRECISION DRILLING CORP	COM	74022D10	869	18077	X		5
PREFERRED INCOME STRATEGIES	COM	74038E10	166	7690	X		13
PREFERRED INCOME STRATEGIES	COM	74038E10	3141	146346	X		5
PREMIER FARNELL PLC	SPONSORED ADR	74050U10	181	19744	X		6
PRENTISS PPTYS TR	SH BEN INT	74070610	1719	51282	X	X	6
PRENTISS PPTYS TR	SH BEN INT	74070610	1619	48290	X		6
PRESSTEK INC	COM	74111310	1634	155500	X		3
PRESSTEK INC	COM	74111310	2	208	X		5
PRICE T ROWE GROUP INC	COM	74144T10	27530	546235	X		3
PRICE T ROWE GROUP INC	COM	74144T10	1894	37638	X		5
PRICE T ROWE GROUP INC	COM	74144T10	1125	22320	X	X	6
PRICE T ROWE GROUP INC	COM	74144T10	5105	101291	X		6
PRICELINE COM INC	COM NEW	74150340	7348	270900	X		3
PRICELINE COM INC	COM NEW	74150340	2	65	X		7
PRICELINE COM INC	COM NEW	74150340	1017	37772	X		6
PRICELINE COM INC	COM NEW	74150340	30	1110	X	X	6
PRICELINE COM INC	COM NEW	74150340	346	12850	X		5
PRIDE INTL INC DEL	COM	74153Q10	2250	131297	X		3
PRIDE INTL INC DEL	COM	74153Q10	101	5874	X		5
PRIDE INTL INC DEL	COM	74153Q10	30	1780	X	X	6
PRIDE INTL INC DEL	COM	74153Q10	534	31194	X		6
PRIDE INTL INC DEL	FRNT 2.500% 3/	74153QAB	5	4000	X		5
PRIDE INTL INC DEL	FRNT 2.500% 3/	74153QAB	28438	25000000	X		6
PRIME MED SVCS INC NEW	COM	74156D10	165	20818	X		5
PRIME HOSPITALITY CORP	COM	74191710	648	61100	X		5
PRIMUS TELECOMMUNICATIONS GR	COM	74192910	9	1700	X		5
PRIMUS TELECOMMUNICATIONS GR	COM	74192910	44	8700	X	X	6
PRIMUS TELECOMMUNICATIONS GR	COM	74192910	512	100700	X		6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V10	11875	363749	X		3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V10	202	5799	X		6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V10	238	6830	X	X	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V10	1618	46365	X		5
PRIORITY HEALTHCARE CORP	CL B	74264T10	1429	62246	X		3
PRIORITY HEALTHCARE CORP	CL B	74264T10	87	3827	X		5
PRIORITY HEALTHCARE CORP	CL B	74264T10	79	3442	X	X	6
PRIORITY HEALTHCARE CORP	CL B	74264T10	559	24345	X		6
PRIVATE BUSINESS INC	COM NEW	74267D20	71	28893	X		5
PRIVATE BUSINESS INC	COM NEW	74267D20	25	10000	X	X	6
PROCTER & GAMBLE CO	COM	74271810	9313	171070	X	X	1
PROCTER & GAMBLE CO	COM	74271810	6222	114282	X		1
PROCTER & GAMBLE CO	COM	74271810	210117	3976888	X		3
PROCTER & GAMBLE CO	COM	74271810	43486	799848	X		5
PROCTER & GAMBLE CO	COM	74271810	292050	5364628	X		6
PROCTER & GAMBLE CO	COM	74271810	515	9464	X		7
PROCTER & GAMBLE CO	COM	74271810	146	2676	X	X	7
PROCTER & GAMBLE CO	COM	74271810	211130	3878210	X	X	6
PROCTER & GAMBLE CO	COM	74271810	46	842	X		4
PROCTER & GAMBLE CO	COM	74271810	795	14657	X		13
PROCTER & GAMBLE CO	COM	74271810	529	9716	X		11
PRIVATEBANCORP INC	COM	74296210	2408	87686	X		3
PRIVATEBANCORP INC	COM	74296210	65	2372	X		6
PRIVATEBANCORP INC	COM	74296210	287	10430	X		5

PROGRESS ENERGY INC	COM	74326310	352	8000	X	X	1
PROGRESS ENERGY INC	COM	74326310	4104	92178	X		3
PROGRESS ENERGY INC	COM	74326310	15	340	X	X	4
PROGRESS ENERGY INC	COM	74326310	548	12569	X		13
PROGRESS ENERGY INC	COM	74326310	22	500	X		1
PROGRESS ENERGY INC	COM	74326310	12202	279480	X		5
PROGRESS ENERGY INC	COM	74326310	13101	297417	X		6
PROGRESS ENERGY INC	COM	74326310	71	1621	X	X	7
PROGRESS ENERGY INC	COM	74326310	12572	285408	X	X	6
PROGRESS SOFTWARE CORP	COM	74331210	4	200	X		13
PROGRESS SOFTWARE CORP	COM	74331210	77	3557	X		5
PROGRESS SOFTWARE CORP	COM	74331210	338	15590	X		6
PROGRESSIVE CORP OHIO	COM	74331510	7223	84872	X		3
PROGRESSIVE CORP OHIO	COM	74331510	36	425	X		4
PROGRESSIVE CORP OHIO	COM	74331510	7009	82168	X	X	6
PROGRESSIVE CORP OHIO	COM	74331510	55	645	X		7
PROGRESSIVE CORP OHIO	COM	74331510	6	65	X	X	7
PROGRESSIVE CORP OHIO	COM	74331510	6478	75946	X		6
PROGRESSIVE CORP OHIO	COM	74331510	3615	42478	X		5
PROLOGIS	SH BEN INT	74341010	7292	221497	X		3
PROLOGIS	SH BEN INT	74341010	902	27218	X		5
PROLOGIS	SH BEN INT	74341010	971	29510	X		6
PROQUEST COMPANY	COM	74346P10	8486	311400	X		3
PROQUEST COMPANY	COM	74346P10	385	14200	X		5
PROSPECT STR HIGH INCOME PTF	COM NEW	74358640	62	20100	X		5
PROSPECT STR HIGH INCOME PTF	COM NEW	74358640	6	1919	X	X	6
PROSPERITY BANCSHARES INC	COM	74360610	30385	1247835	X		11
PROSPERITY BANCSHARES INC	COM	74360610	1	60	X		5
PROSPERITY BANCSHARES INC	COM	74360610	29	1200	X	X	6
PROSPERITY BANCSHARES INC	COM	74360610	334	13717	X		6
PROTECTIVE LIFE CORP	COM	74367410	2	60	X	X	1
PROTECTIVE LIFE CORP	COM	74367410	4	100	X		7
PROTECTIVE LIFE CORP	COM	74367410	803	20766	X		6
PROTECTIVE LIFE CORP	COM	74367410	404	10450	X	X	6
PROTECTIVE LIFE CORP	COM	74367410	544	14112	X		5
PROTECTIVE LIFE CORP	COM	74367410	2591	67011	X		3
PROTECTIVE LIFE CORP	COM	74367410	3	70	X		1
PROTEIN DESIGN LABS INC	COM	74369L10	2651	138559	X		3
PROTEIN DESIGN LABS INC	COM	74369L10	11	600	X	X	6
PROTEIN DESIGN LABS INC	COM	74369L10	121	6460	X		5
PROVIDENCE SVC CORP	COM	74381510	49	2600	X	X	6
PROVIDENCE SVC CORP	COM	74381510	313	16634	X		6
PROVIDENT BANKSHARES CORP	COM	74385910	254	8934	X		5
PROVIDENT BANKSHARES CORP	COM	74385910	1	50	X	X	6
PROVIDENT BANKSHARES CORP	COM	74385910	128	4426	X		6
PROVIDENT ENERGY TR	TR UNIT	74386K10	193	24858	X		5
PROVIDENT ENERGY TR	TR UNIT	74386K10	12	1575	X	X	6
PROVIDENT FINL SVCS INC	COM	74386T10	44	2486	X		5
PROVIDENT FINL SVCS INC	COM	74386T10	150	8565	X		6
PROVINCE HEALTHCARE CO	COM	74397710	4103	239220	X		3
PROVINCE HEALTHCARE CO	COM	74397710	8	500	X		5
PROVINCE HEALTHCARE CO	COM	74397710	111	6478	X		6
PROVINCE HEALTHCARE CO	COM	74397710	4	235	X	X	6
PROVIDIAN FINL CORP	COM	74406A10	207	14016	X		13
PROVIDIAN FINL CORP	COM	74406A10	1013	69079	X	X	6
PROVIDIAN FINL CORP	COM	74406A10	1597	108851	X		3
PROVIDIAN FINL CORP	COM	74406A10	15201	1036080	X		5
PROVIDIAN FINL CORP	COM	74406A10	4301	293195	X		6
PROVO INTERNATIONAL INC	COM NEW	74414120	7	40000	X		6
PRUDENTIAL FINL INC	COM	74432010	15585	332719	X		3
PRUDENTIAL FINL INC	COM	74432010	5241	112789	X		6
PRUDENTIAL FINL INC	COM	74432010	124	2671	X		5

PRUDENTIAL FINL INC	COM	74432010	464	9988	X	X	6
PRUDENTIAL PLC	ADR	74435K20	1010	57925	X		5
PSYCHIATRIC SOLUTIONS INC	COM	74439H10	3939	158000	X		3
PSYCHIATRIC SOLUTIONS INC	COM	74439H10	585	23465	X		6
PSYCHIATRIC SOLUTIONS INC	COM	74439H10	26	1050	X	X	6
PSYCHIATRIC SOLUTIONS INC	COM	74439H10	18	700	X		5
PUBLIC SVC ENTERPRISE GROUP	COM	74457310	32	787	X		1
PUBLIC SVC ENTERPRISE GROUP	COM	74457310	7980	200840	X		3
PUBLIC SVC ENTERPRISE GROUP	COM	74457310	9239	230804	X	X	6
PUBLIC SVC ENTERPRISE GROUP	COM	74457310	0	1	X	X	7
PUBLIC SVC ENTERPRISE GROUP	COM	74457310	6795	169737	X		6
PUBLIC SVC ENTERPRISE GROUP	COM	74457310	1539	38626	X		5
PUBLIC SVC ENTERPRISE GROUP	COM	74457310	26	657	X		13
PUBLIC SVC ENTERPRISE GROUP	COM	74457310	6	160	X		11
PUBLIC STORAGE INC	COM	74460D10	175	3800	X		3
PUBLIC STORAGE INC	COM	74460D10	467	10134	X		5
PUBLIC STORAGE INC	COM	74460D10	156	3387	X	X	6
PUBLIC STORAGE INC	COM	74460D10	743	16158	X		6
PUBLICIS S A NEW	SPONSORED ADR	74463M10	4285	145000	X		3
PUBLICIS S A NEW	SPONSORED ADR	74463M10	4	152	X		6
PUGET ENERGY INC NEW	COM	74531010	2103	95974	X		3
PUGET ENERGY INC NEW	COM	74531010	202	9267	X		5
PUGET ENERGY INC NEW	COM	74531010	94	4302	X	X	6
PUGET ENERGY INC NEW	COM	74531010	79	3615	X		6
PULITZER INC	COM	74576910	25714	525839	X		3
PULITZER INC	COM	74576910	81	1650	X		6
PULTE HOMES INC	COM	74586710	41971	858694	X		3
PULTE HOMES INC	COM	74586710	770	14796	X		6
PULTE HOMES INC	COM	74586710	10	200	X	X	6
PULTE HOMES INC	COM	74586710	4049	77831	X		5
PUTNAM HIGH INCOME OPP TR	SH BEN INT	74647910	224	13159	X		5
PUTNAM HIGH INCOME BOND FD	SH BEN INT	74677910	186	25705	X		5
PUTNAM HIGH INCOME BOND FD	SH BEN INT	74677910	4	500	X	X	6
PUTNAM HIGH INCOME BOND FD	SH BEN INT	74677910	4	500	X		6
PUTNAM HIGH YIELD MUN TR	SH BEN INT	74678110	349	54806	X		5
PUTNAM HIGH YIELD MUN TR	SH BEN INT	74678110	8	1333	X		6
PUTNAM HIGH YIELD MUN TR	SH BEN INT	74678110	19	2970	X	X	6
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	74681910	841	107197	X		5
PUTNAM MANAGED MUN INCOM TR	COM	74682310	298	42832	X		5
PUTNAM MANAGED MUN INCOM TR	COM	74682310	24	3500	X	X	6
PUTNAM MANAGED MUN INCOM TR	COM	74682310	173	24987	X		6
PUTNAM MASTER INCOME TR	SH BEN INT	74683K10	263	42615	X		5
PUTNAM MASTER INCOME TR	SH BEN INT	74683K10	72	11721	X	X	6
PUTNAM MASTER INCOME TR	SH BEN INT	74683K10	4736	771300	X		9
PUTNAM MASTER INCOME TR	SH BEN INT	74683K10	161	26164	X		6
PUTNAM MUN BD FD INC	SH BEN INT	74683V10	65	5461	X		5
PUTNAM MUN BD FD INC	SH BEN INT	74683V10	43	3671	X	X	6
PUTNAM MUN BD FD INC	SH BEN INT	74683V10	62	5222	X		6
PUTNAM PREMIER INCOME TR	SH BEN INT	74685310	837	137376	X		5
PUTNAM PREMIER INCOME TR	SH BEN INT	74685310	184	30321	X		6
PUTNAM PREMIER INCOME TR	SH BEN INT	74685310	4217	695800	X		9
PUTNAM PREMIER INCOME TR	SH BEN INT	74685310	13	2179	X	X	6
PUTNAM MASTER INTER INCOME T	SH BEN INT	74690910	569	88815	X		5
PUTNAM MASTER INTER INCOME T	SH BEN INT	74690910	15	2392	X	X	6
PUTNAM MASTER INTER INCOME T	SH BEN INT	74690910	1	185	X		6
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	74692210	80	6600	X		5
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	74692210	40	3300	X		6
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	74692210	13	1089	X	X	6
QLT INC	COM	74692710	3685	184070	X		3
QLT INC	COM	74692710	594	29794	X		5
QLOGIC CORP	COM	74727710	927	34851	X		3
QLOGIC CORP	COM	74727710	227	8557	X		5

QLOGIC CORP	COM	74727710	379	14269	X		6
QUAKER CHEM CORP	COM	74731610	103	3740	X		5
QUAKER CHEM CORP	COM	74731610	19	700	X		6
QUAKER CHEM CORP	COM	74731610	359	13000	X	X	6
QUALCOMM INC	COM	74752510	7	100	X		1
QUALCOMM INC	COM	74752510	36	500	X		11
QUALCOMM INC	COM	74752510	942	13068	X		13
QUALCOMM INC	COM	74752510	3	45	X		4
QUALCOMM INC	COM	74752510	87	1196	X		7
QUALCOMM INC	COM	74752510	5	74	X	X	7
QUALCOMM INC	COM	74752510	34554	473477	X		6
QUALCOMM INC	COM	74752510	5320	72895	X	X	6
QUALCOMM INC	COM	74752510	28587	393506	X		5
QUALCOMM INC	COM	74752510	140863	2005061	X		3
QUANEX CORP	COM	74762010	31871	654430	X		3
QUANEX CORP	COM	74762010	99	2040	X		6
QUANEX CORP	COM	74762010	6	117	X		5
QUANTA SVCS INC	COM	74762E10	704	113245	X		3
QUANTA SVCS INC	COM	74762E10	25	3960	X		5
QUANTUM FUEL SYS TECH WORLDW	COM	74765E10	1655	272123	X		3
QUANTUM FUEL SYS TECH WORLDW	COM	74765E10	45	7361	X		6
QUANTUM FUEL SYS TECH WORLDW	COM	74765E10	307	50215	X		5
QUANTUM CORP	COM DSSG	74790620	5	1709	X		13
QUANTUM CORP	COM DSSG	74790620	9953	3210529	X		3
QUANTUM CORP	COM DSSG	74790620	46	14736	X		5
QUANTUM CORP	COM DSSG	74790620	0	150	X	X	6
QUANTUM CORP	COM DSSG	74790620	19	6235	X		6
QUEST DIAGNOSTICS INC	COM	74834L10	2	25	X		1
QUEST DIAGNOSTICS INC	COM	74834L10	2	25	X		4
QUEST DIAGNOSTICS INC	COM	74834L10	3885	45667	X		5
QUEST DIAGNOSTICS INC	COM	74834L10	6303	74559	X		3
QUEST DIAGNOSTICS INC	COM	74834L10	2	25	X		13
QUEST DIAGNOSTICS INC	COM	74834L10	802	9440	X	X	6
QUEST DIAGNOSTICS INC	COM	74834L10	4	50	X	X	7
QUEST DIAGNOSTICS INC	COM	74834L10	24	280	X		7
QUEST DIAGNOSTICS INC	COM	74834L10	2322	27331	X		6
QUESTAR CORP	COM	74835610	3130	80999	X		3
QUESTAR CORP	COM	74835610	43	1116	X		6
QUESTAR CORP	COM	74835610	1102	28627	X		5
QUESTAR CORP	COM	74835610	110	2840	X	X	6
QUICKSILVER RESOURCES INC	COM	74837R10	1441	34047	X		5
QUICKSILVER RESOURCES INC	COM	74837R10	986	14700	X		6
QUICKSILVER RESOURCES INC	COM	74837R10	80	1200	X	X	6
QUIKSILVER INC	COM	74838C10	1069	44900	X		3
QUIKSILVER INC	COM	74838C10	1208	50946	X		5
QUIKSILVER INC	COM	74838C10	112	4686	X		6
QUIDEL CORP	COM	74838J10	1314	223100	X		3
QUIDEL CORP	COM	74838J10	193	33979	X		5
QUINTON CARDIOLOGY SYS INC	COM	74877310	171	16900	X		5
QWEST COMMUNICATIONS INTL IN	COM	74912110	2395	667034	X		3
QWEST COMMUNICATIONS INTL IN	COM	74912110	77	21431	X		6
QWEST COMMUNICATIONS INTL IN	COM	74912110	218	60785	X	X	6
QWEST COMMUNICATIONS INTL IN	COM	74912110	423	117519	X		5
RC2 CORP	COM	74938810	223	6271	X		5
RC2 CORP	COM	74938810	39	1090	X		6
R H DONNELLEY CORP	COM NEW	74955W30	7	160	X		1
R H DONNELLEY CORP	COM NEW	74955W30	8127	185800	X		3
R H DONNELLEY CORP	COM NEW	74955W30	1230	28359	X		5
R H DONNELLEY CORP	COM NEW	74955W30	620	14176	X	X	6
R H DONNELLEY CORP	COM NEW	74955W30	2142	48963	X		6
RLI CORP	COM	74960710	15735	431100	X		11
RLI CORP	COM	74960710	7	200	X		5

RLI CORP	COM	74960710	7379	202164	X		3
RLI CORP	COM	74960710	295	8070	X		6
RMK STRATEGIC INCOME FD INC	COM	74963H10	318	21315	X		5
RPC INC	COM	74966010	1000	64175	X		5
RPM INTL INC	COM	74968510	275	18163	X		13
RPM INTL INC	COM	74968510	268	17608	X		6
RPM INTL INC	COM	74968510	1704	112133	X		3
RPM INTL INC	COM	74968510	151	9925	X	X	6
RPM INTL INC	COM	74968510	4343	286488	X		5
RSA SEC INC	COM	74971910	5	260	X		13
RSA SEC INC	COM	74971910	515	25329	X		5
RSA SEC INC	COM	74971910	1175	57389	X		6
RSA SEC INC	COM	74971910	2	102	X		7
RSA SEC INC	COM	74971910	37	1802	X	X	6
RSA SEC INC	COM	74971910	9485	460211	X		3
RF MICRODEVICES INC	COM	74994110	1352	180305	X		3
RF MICRODEVICES INC	COM	74994110	1192	160347	X		5
RF MICRODEVICES INC	COM	74994110	240	32035	X		6
RF MICRODEVICES INC	COM	74994110	24	3150	X	X	6
RADIAN GROUP INC	COM	75023610	19334	403628	X		11
RADIAN GROUP INC	COM	75023610	5644	116262	X		3
RADIAN GROUP INC	COM	75023610	505	10540	X		6
RADIAN GROUP INC	COM	75023610	20	411	X		7
RADIAN GROUP INC	COM	75023610	393	8197	X	X	6
RADIAN GROUP INC	COM	75023610	1190	24849	X		5
RADIO ONE INC	CL A	75040P10	66	0	X		3
RADIO ONE INC	CL A	75040P10	37	2328	X	X	6
RADIO ONE INC	CL A	75040P10	2	135	X		7
RADIO ONE INC	CL A	75040P10	131	8177	X		6
RADIO ONE INC	CL A	75040P10	2	100	X		5
RADIO ONE INC	CL D NON VTG	75040P40	10743	671008	X		3
RADIO ONE INC	CL D NON VTG	75040P40	196	12250	X		5
RADIO ONE INC	CL D NON VTG	75040P40	67	4200	X	X	6
RADIO ONE INC	CL D NON VTG	75040P40	2432	151925	X		6
RADIOSHACK CORP	COM	75043810	4	150	X		11
RADIOSHACK CORP	COM	75043810	2706	94518	X		6
RADIOSHACK CORP	COM	75043810	480	16767	X	X	6
RADIOSHACK CORP	COM	75043810	6376	223039	X		5
RADIOSHACK CORP	COM	75043810	12036	430068	X		3
RADIOSHACK CORP	COM	75043810	9	319	X		13
RAE SYS INC	COM	75061P10	1313	243217	X		5
RAILAMERICA INC	COM	75075310	7269	497910	X		3
RAILAMERICA INC	COM	75075310	3	200	X	X	6
RAMBUS INC DEL	COM	75091710	238	13707	X		5
RAMBUS INC DEL	COM	75091710	92	5208	X		6
RALCORP HLDGS INC NEW	COM	75102810	867	24638	X		5
RALCORP HLDGS INC NEW	COM	75102810	11	300	X	X	6
RALCORP HLDGS INC NEW	COM	75102810	389	11050	X		6
RANDGOLD RES LTD	ADR	75234430	4937	559726	X		3
RANDGOLD RES LTD	ADR	75234430	333	37905	X		5
RANDGOLD & EXPL LTD	SPON ADR NEW	75300930	102	41030	X		5
RARE HOSPITALITY INTL INC	COM	75382010	4865	195373	X		3
RARE HOSPITALITY INTL INC	COM	75382010	96	3900	X		5
RARE HOSPITALITY INTL INC	COM	75382010	1110	44593	X		6
RARE HOSPITALITY INTL INC	COM	75382010	71	2846	X	X	6
RAVEN INDS INC	COM	75421210	520	14635	X		5
RAYMOND JAMES FINANCIAL INC	COM	75473010	4	140	X	X	1
RAYMOND JAMES FINANCIAL INC	COM	75473010	4	165	X		1
RAYMOND JAMES FINANCIAL INC	COM	75473010	1881	71132	X		3
RAYMOND JAMES FINANCIAL INC	COM	75473010	6	225	X		7
RAYMOND JAMES FINANCIAL INC	COM	75473010	1110	41976	X		6
RAYMOND JAMES FINANCIAL INC	COM	75473010	170	6420	X	X	6

RAYMOND JAMES FINANCIAL INC	COM	75473010	384	14543	X		5
RAYMOND JAMES FINANCIAL INC	COM	75473010	13	482	X		13
RAYONIER INC	COM	75490710	952	21576	X		13
RAYONIER INC	COM	75490710	9218	207375	X		3
RAYONIER INC	COM	75490710	360	8099	X	X	6
RAYONIER INC	COM	75490710	624	14044	X		6
RAYONIER INC	COM	75490710	3220	72600	X		5
RAYOVAC CORP	COM	75508110	53193	1892978	X		11
RAYOVAC CORP	COM	75508110	8551	304309	X		3
RAYOVAC CORP	COM	75508110	5021	179107	X		5
RAYTHEON CO	COM NEW	75511150	1	18	X		1
RAYTHEON CO	COM NEW	75511150	11	307	X		13
RAYTHEON CO	COM NEW	75511150	8738	245339	X		5
RAYTHEON CO	COM NEW	75511150	34	941	X		7
RAYTHEON CO	COM NEW	75511150	2441	68255	X		6
RAYTHEON CO	COM NEW	75511150	4544	127040	X	X	6
RAYTHEON CO	COM NEW	75511150	7130	167355	X		3
READERS DIGEST ASSN INC	COM	75526710	1530	95715	X		3
READERS DIGEST ASSN INC	COM	75526710	954	61187	X		5
READERS DIGEST ASSN INC	COM	75526710	8	500	X	X	6
READERS DIGEST ASSN INC	COM	75526710	149	9300	X		6
READING INTERNATIONAL INC	CL A	75540810	322	37000	X		5
READING INTERNATIONAL INC	CL A	75540810	4	468	X		6
REALNETWORKS INC	COM	75605L10	39	5812	X		5
REALNETWORKS INC	COM	75605L10	5	750	X	X	6
REALNETWORKS INC	COM	75605L10	56	8250	X		6
REALTY INCOME CORP	COM	75610910	47	1140	X		13
REALTY INCOME CORP	COM	75610910	1854	44661	X		5
REALTY INCOME CORP	COM	75610910	262	6279	X		6
REALTY INCOME CORP	COM	75610910	144	3450	X	X	6
RECKSON ASSOCS RLTY CORP	COM	75621K10	6349	231199	X		3
RECKSON ASSOCS RLTY CORP	COM	75621K10	333	12141	X		6
RECKSON ASSOCS RLTY CORP	COM	75621K10	59	2151	X		5
RED HAT INC	COM	75657710	4348	189300	X		20
RED HAT INC	COM	75657710	14168	616888	X		3
RED HAT INC	COM	75657710	1245	54267	X		5
RED HAT INC	COM	75657710	3139	136638	X		6
RED HAT INC	COM	75657710	104	4519	X	X	6
RED ROBIN GOURMET BURGERS IN	COM	75689M10	755	27578	X		6
REEBOK INTL LTD	COM	75811010	867	24100	X		20
REEBOK INTL LTD	COM	75811010	130	3600	X	X	6
REEBOK INTL LTD	COM	75811010	831	23117	X		3
REEBOK INTL LTD	COM	75811010	815	22658	X		5
REEBOK INTL LTD	COM	75811010	1024	28449	X		6
REED ELSEVIER N V	SPONSORED ADR	75820410	6	200	X		5
REED ELSEVIER N V	SPONSORED ADR	75820410	670	23577	X		6
REED ELSEVIER N V	SPONSORED ADR	75820410	84	2950	X	X	6
REED ELSEVIER P L C	SPONSORED ADR	75820510	2991	76000	X		3
REED ELSEVIER P L C	SPONSORED ADR	75820510	8	198	X	X	6
REED ELSEVIER P L C	SPONSORED ADR	75820510	10	265	X	X	4
REED ELSEVIER P L C	SPONSORED ADR	75820510	12	321	X		5
REED ELSEVIER P L C	SPONSORED ADR	75820510	40	1028	X		6
REED ELSEVIER P L C	SPONSORED ADR	75820510	8	192	X	X	7
REGAL ENTMT GROUP	CL A	75876610	530	29422	X		13
REGAL ENTMT GROUP	CL A	75876610	6715	372385	X		5
REGAL ENTMT GROUP	CL A	75876610	18	992	X		6
REGENCY CTRS CORP	COM	75884910	343	8000	X	X	6
REGENCY CTRS CORP	COM	75884910	472	11008	X		6
REGENT COMMUNICATIONS INC DE	COM	75886510	22	3604	X	X	6
REGENT COMMUNICATIONS INC DE	COM	75886510	154	24936	X		6
REGENERON PHARMACEUTICALS	COM	75886F10	1278	121367	X		3
REGENERON PHARMACEUTICALS	COM	75886F10	16	1506	X		5

REGIS CORP MINN	COM	75893210	1908	42795	X		3
REGIS CORP MINN	COM	75893210	2357	52865	X		5
REGIS CORP MINN	COM	75893210	10	221	X		6
REGIS CORP MINN	COM	75893210	14	324	X	X	7
REGIS CORP MINN	COM	75893210	33	739	X	X	6
REGIONS FINL CORP	COM	75894010	3020	82649	X		3
REGIONS FINL CORP	COM	75894010	8281	226570	X		6
REGIONS FINL CORP	COM	75894010	798	21843	X	X	6
REGIONS FINL CORP	COM	75894010	186	5085	X		5
REGISTER COM INC	COM	75914G10	2887	484391	X		3
RELIANT ENERGY INC	COM	75952B10	21	2000	X		13
RELIANT ENERGY INC	COM	75952B10	65	6005	X		6
RELIANT ENERGY INC	COM	75952B10	401	37268	X		5
RELIANT ENERGY INC	COM	75952B10	255	23569	X	X	6
RENAL CARE GROUP INC	COM	75993010	7884	237972	X		3
RENAL CARE GROUP INC	COM	75993010	20	600	X	X	6
RENAL CARE GROUP INC	COM	75993010	612	18486	X		6
RENAL CARE GROUP INC	COM	75993010	313	9458	X		5
RENT A CTR INC NEW	COM	76009N10	8642	288754	X		3
RENT A CTR INC NEW	COM	76009N10	252	8424	X		6
RENT A CTR INC NEW	COM	76009N10	259	8754	X		5
RENT A CTR INC NEW	COM	76009N10	22	744	X	X	6
RENT A CTR INC NEW	COM	76009N10	17	566	X	X	7
RENT WAY INC	COM	76009U10	400	47752	X		5
RENTECH INC	COM	76011210	0	500	X		5
RENTECH INC	COM	76011210	9	10000	X		6
REPSOL YPF S A	SPONSORED ADR	76026T20	7	300	X	X	1
REPSOL YPF S A	SPONSORED ADR	76026T20	81	3723	X	X	6
REPSOL YPF S A	SPONSORED ADR	76026T20	6	259	X	X	4
REPSOL YPF S A	SPONSORED ADR	76026T20	1292	59029	X		5
REPSOL YPF S A	SPONSORED ADR	76026T20	119	5426	X		6
REPSOL YPF S A	SPONSORED ADR	76026T20	4	187	X	X	7
REPUBLIC BANCORP INC	COM	76028210	29359	2112141	X		11
REPUBLIC BANCORP INC	COM	76028210	4	305	X		13
REPUBLIC BANCORP INC	COM	76028210	49	3515	X		5
REPUBLIC SVCS INC	COM	76075910	3	110	X	X	1
REPUBLIC SVCS INC	COM	76075910	4	150	X		1
REPUBLIC SVCS INC	COM	76075910	3	100	X		13
REPUBLIC SVCS INC	COM	76075910	4334	149758	X		3
REPUBLIC SVCS INC	COM	76075910	258	8932	X	X	6
REPUBLIC SVCS INC	COM	76075910	5	185	X		7
REPUBLIC SVCS INC	COM	76075910	1917	66229	X		6
REPUBLIC SVCS INC	COM	76075910	397	13714	X		5
RESEARCH IN MOTION LTD	COM	76097510	23714	346500	X		3
RESEARCH IN MOTION LTD	COM	76097510	7467	108552	X		5
RESEARCH IN MOTION LTD	COM	76097510	169	2471	X	X	6
RESEARCH IN MOTION LTD	COM	76097510	3928	57388	X		6
RESTORATION HARDWARE INC DEL	COM	76098110	120	16460	X		5
RESTORATION HARDWARE INC DEL	COM	76098110	31	4300	X		6
RESMED INC	COM	76115210	5922	116200	X		3
RESMED INC	COM	76115210	1255	24620	X		6
RESMED INC	COM	76115210	15	300	X	X	6
RESMED INC	COM	76115210	1641	32200	X		5
RESOURCE AMERICA INC	CL A	76119520	190	7934	X		5
RESOURCE AMERICA INC	CL A	76119520	772	32713	X	X	6
RESOURCE AMERICA INC	CL A	76119520	3475	147234	X		6
RESOURCES CONNECTION INC	COM	76122Q10	5097	129350	X		3
RESOURCES CONNECTION INC	COM	76122Q10	21	546	X	X	6
RESOURCES CONNECTION INC	COM	76122Q10	1	32	X		7
RESOURCES CONNECTION INC	COM	76122Q10	701	17924	X		6
RESOURCES CONNECTION INC	COM	76122Q10	214	5689	X		5
RESPIRONICS INC	COM	76123010	16242	275315	X		3

RESPIRONICS INC	COM	76123010	1882	32069	X		5
RESPIRONICS INC	COM	76123010	38	650	X	X	6
RESPIRONICS INC	COM	76123010	1938	32993	X		6
RESPIRONICS INC	COM	76123010	2	37	X		7
RETAIL HOLDRS TR	DEP RCPT	76127U10	8521	93300	X		5
RETEK INC	COM	76128Q10	2828	460583	X		3
RETEK INC	COM	76128Q10	312	50800	X		6
RETEK INC	COM	76128Q10	3	501	X		5
REUTERS GROUP PLC	SPONSORED ADR	76132M10	302	7517	X		5
REUTERS GROUP PLC	SPONSORED ADR	76132M10	201	4919	X	X	6
REUTERS GROUP PLC	SPONSORED ADR	76132M10	61	1500	X		6
REVLON INC	CL A	76152550	356	120600	X		5
REWARDS NETWORK INC	COM	76155710	1629	181000	X		11
REWARDS NETWORK INC	COM	76155710	16	1777	X		5
REWARDS NETWORK INC	COM	76155710	45	5000	X	X	6
REXAM PLC	SP ADR NEW2001	76165540	4680	113000	X		3
REYNOLDS & REYNOLDS CO	CL A	76169510	67734	2928401	X		11
REYNOLDS & REYNOLDS CO	CL A	76169510	8114	348734	X		3
REYNOLDS & REYNOLDS CO	CL A	76169510	530	22942	X		5
REYNOLDS & REYNOLDS CO	CL A	76169510	1127	48735	X		6
REYNOLDS & REYNOLDS CO	CL A	76169510	130	5601	X	X	6
REYNOLDS R J TOB HLDGS INC	COM	76182K10	2488	36846	X		3
REYNOLDS R J TOB HLDGS INC	COM	76182K10	9597	141986	X		6
REYNOLDS R J TOB HLDGS INC	COM	76182K10	604	8929	X	X	6
REYNOLDS R J TOB HLDGS INC	COM	76182K10	2216	32906	X		5
RIO TINTO PLC	SPONSORED ADR	76720410	824	8464	X		5
RIO TINTO PLC	SPONSORED ADR	76720410	196	2000	X	X	6
RIO TINTO PLC	SPONSORED ADR	76720410	13	137	X		7
RIO TINTO PLC	SPONSORED ADR	76720410	163	1663	X		6
RITCHIE BROS AUCTIONEERS	COM	76774410	8289	284731	X		3
RITCHIE BROS AUCTIONEERS	COM	76774410	6	220	X		6
RITCHIE BROS AUCTIONEERS	COM	76774410	29	1000	X		5
RITE AID CORP	COM	76775410	1	200	X	X	1
RITE AID CORP	COM	76775410	1	100	X		3
RITE AID CORP	COM	76775410	9133	1750097	X		5
RITE AID CORP	COM	76775410	143	27374	X		6
RITE AID CORP	COM	76775410	12	2300	X	X	6
ROANOKE ELEC STL CORP	COM	76984110	3172	233226	X		3
ROANOKE ELEC STL CORP	COM	76984110	30	2212	X	X	6
ROBERT HALF INTL INC	COM	77032310	2133	72216	X		3
ROBERT HALF INTL INC	COM	77032310	123	4180	X		5
ROBERT HALF INTL INC	COM	77032310	166	5570	X	X	6
ROBERT HALF INTL INC	COM	77032310	51	1707	X		6
ROCHESTER MED CORP	COM	77149710	216	26200	X		5
ROCK-TENN CO	CL A	77273920	19431	1146396	X		3
ROCK-TENN CO	CL A	77273920	447	26400	X	X	6
ROCK-TENN CO	CL A	77273920	107	6325	X		6
ROCKFORD CORP	COM	77316P10	47	10657	X		5
ROCKWELL AUTOMATION INC	COM	77390310	19	500	X		1
ROCKWELL AUTOMATION INC	COM	77390310	22	585	X		13
ROCKWELL AUTOMATION INC	COM	77390310	2654	71609	X		3
ROCKWELL AUTOMATION INC	COM	77390310	1732	46187	X	X	6
ROCKWELL AUTOMATION INC	COM	77390310	2720	72511	X		6
ROCKWELL AUTOMATION INC	COM	77390310	4731	126133	X		5
ROCKWELL COLLINS INC	COM	77434110	2775	84389	X		3
ROCKWELL COLLINS INC	COM	77434110	2044	61333	X		6
ROCKWELL COLLINS INC	COM	77434110	786	23537	X		5
ROCKWELL COLLINS INC	COM	77434110	1291	38749	X	X	6
ROCKY SHOES & BOOTS INC	COM	77483010	397	16875	X		5
ROGERS CORP	COM	77513310	2261	32344	X		3
ROGERS CORP	COM	77513310	1043	14926	X		6
ROGERS CORP	COM	77513310	117	1676	X	X	6

ROGERS CORP	COM	77513310	1675	24135	X		5
ROHM & HAAS CO	COM	77537110	3513	83784	X		3
ROHM & HAAS CO	COM	77537110	179	4332	X		5
ROHM & HAAS CO	COM	77537110	13428	322952	X	X	6
ROHM & HAAS CO	COM	77537110	7801	187603	X		6
ROHM & HAAS CO	COM	77537110	22	530	X		7
ROLLINS INC	COM	77571110	1011	43932	X		3
ROLLINS INC	COM	77571110	205	8897	X		6
ROPER INDS INC NEW	COM	77669610	80	1420	X		13
ROPER INDS INC NEW	COM	77669610	3	59	X	X	7
ROPER INDS INC NEW	COM	77669610	1431	25167	X		5
ROPER INDS INC NEW	COM	77669610	50	875	X		6
ROSS STORES INC	COM	77829610	105746	3951657	X		11
ROSS STORES INC	COM	77829610	1135	42419	X		5
ROSS STORES INC	COM	77829610	232	8679	X		6
ROSS STORES INC	COM	77829610	178	6670	X	X	6
ROSS STORES INC	COM	77829610	13404	498626	X		3
ROUSE CO	COM	77927310	250	5267	X		5
ROUSE CO	COM	77927310	521	10972	X	X	6
ROUSE CO	COM	77927310	1792	37727	X		6
ROWAN COS INC	COM	77938210	9128	372873	X		3
ROWAN COS INC	COM	77938210	178	7305	X	X	6
ROWAN COS INC	COM	77938210	1145	47079	X		6
ROWAN COS INC	COM	77938210	1022	41589	X		5
ROYAL BK CDA MONTREAL QUE	COM	78008710	480	10912	X		5
ROYAL BK CDA MONTREAL QUE	COM	78008710	1746	39385	X	X	6
ROYAL BK CDA MONTREAL QUE	COM	78008710	21741	490446	X		6
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF D	78009760	21	800	X		5
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF D	78009760	222	8600	X	X	6
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF D	78009760	276	10685	X		6
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	78009770	54	2000	X		5
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	78009770	11	400	X		6
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	78009770	279	10425	X	X	6
ROYAL BK SCOTLAND GROUP PLC	SPON ADR F	78009780	970	36346	X		5
ROYAL BK SCOTLAND GROUP PLC	SPON ADR F	78009780	11	400	X	X	6
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF J	78009785	41	1600	X		5
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF J	78009785	720	28200	X		6
ROYAL BK SCOTLAND GROUP PLC	SP ADR I PRF I	78009786	2339	93000	X		3
ROYAL BK SCOTLAND GROUP PLC	SP ADR I PRF I	78009786	23	900	X		5
ROYAL BK SCOTLAND GROUP PLC	SP ADR I PRF I	78009786	20	800	X		6
ROYAL BK SCOTLAND GROUP PLC	SPON ADR SER H	78009787	62	2502	X		5
ROYAL BK SCOTLAND GROUP PLC	SPON ADR SER H	78009787	125	5000	X	X	6
ROYAL BK SCOTLAND GROUP PLC	SPON ADR SER H	78009787	64	2550	X		6
ROYAL BK SCOTLAND GROUP PLC	SPON ADR PRF G	78009788	114	4534	X		5
ROYAL BK SCOTLAND GROUP PLC	SPON ADR PRF G	78009788	91	3600	X	X	6
ROYAL CARIBBEAN CRUISES LTD	NOTE 2/	780153AK	1659	3100000	X		20
ROYAL CARIBBEAN CRUISES LTD	NOTE 2/	780153AK	3	5000	X		6
ROYAL CARIBBEAN CRUISES LTD	NOTE 2/	780153AK	13	25000	X		5
ROYAL CARIBBEAN CRUISES LTD	NOTE 5/	780153AM	10	14000	X		13
ROYAL CARIBBEAN CRUISES LTD	NOTE 5/	780153AM	6425	9179000	X		6
ROYAL CARIBBEAN CRUISES LTD	NOTE 5/	780153AM	8750	12500000	X		20
ROYAL DUTCH PETE CO	NY REG EUR .56	78025780	214	4148	X	X	1
ROYAL DUTCH PETE CO	NY REG EUR .56	78025780	657	12720	X		1
ROYAL DUTCH PETE CO	NY REG EUR .56	78025780	268	5190	X		11
ROYAL DUTCH PETE CO	NY REG EUR .56	78025780	15704	344401	X		3
ROYAL DUTCH PETE CO	NY REG EUR .56	78025780	4	77	X		7
ROYAL DUTCH PETE CO	NY REG EUR .56	78025780	55499	1074103	X		6
ROYAL DUTCH PETE CO	NY REG EUR .56	78025780	38736	749687	X	X	6
ROYAL DUTCH PETE CO	NY REG EUR .56	78025780	6914	133873	X		5
ROYAL DUTCH PETE CO	NY REG EUR .56	78025780	102	1985	X		13
ROYAL GOLD INC	COM	78028710	659	46480	X		5
ROYAL GOLD INC	COM	78028710	43	3000	X		6

ROYCE FOCUS TR	COM	78080N10	1262	145782	X		5
ROYCE FOCUS TR	COM	78080N10	30	3402	X		6
ROYCE VALUE TR INC	COM	78091010	429	24333	X		11
ROYCE VALUE TR INC	COM	78091010	1634	93491	X		5
ROYCE VALUE TR INC	COM	78091010	207	11757	X		6
ROYCE VALUE TR INC	COM	78091010	18	1000	X	X	6
ROYCE MICRO-CAP TR INC	COM	78091510	3	250	X		13
ROYCE MICRO-CAP TR INC	COM	78091510	16	1203	X		6
ROYCE MICRO-CAP TR INC	COM	78091510	1441	107790	X		5
RUBY TUESDAY INC	COM	78118210	7620	276208	X		3
RUBY TUESDAY INC	COM	78118210	6499	236806	X		5
RUBY TUESDAY INC	COM	78118210	2	76	X	X	7
RUBY TUESDAY INC	COM	78118210	1	52	X		7
RUBY TUESDAY INC	COM	78118210	1166	42476	X		6
RUBY TUESDAY INC	COM	78118210	90	3293	X	X	6
RUDDICK CORP	COM	78125810	1011	45041	X		3
RUDDICK CORP	COM	78125810	173	7728	X	X	6
RUDDICK CORP	COM	78125810	1187	52858	X		6
RUDDICK CORP	COM	78125810	1444	64324	X		5
RUSH ENTERPISES INC	CL B	78184630	177	13973	X		5
RUSSELL CORP	COM	78235210	13602	757330	X		3
RUSSELL CORP	COM	78235210	6	305	X		5
RUSSELL CORP	COM	78235210	576	32061	X	X	6
RUSSELL CORP	COM	78235210	2	125	X		6
RYANAIR HLDGS PLC	SPONSORED ADR	78351310	2861	87266	X		5
RYANAIR HLDGS PLC	SPONSORED ADR	78351310	22	657	X		6
RYANS RESTAURANT GROUP INC	COM	78352010	8	494	X		13
RYANS RESTAURANT GROUP INC	COM	78352010	28	1800	X	X	6
RYANS RESTAURANT GROUP INC	COM	78352010	364	23050	X		6
RYANS RESTAURANT GROUP INC	COM	78352010	50	3173	X		5
RYANS RESTAURANT GROUP INC	COM	78352010	20890	1322158	X		3
RYDER SYS INC	COM	78354910	13058	359516	X		3
RYDER SYS INC	COM	78354910	64	1595	X	X	6
RYDER SYS INC	COM	78354910	5158	128719	X		6
RYDER SYS INC	COM	78354910	2558	63846	X		5
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W10	6860	48322	X		5
RYERSON TULL INC NEW	COM	78375P10	5638	355034	X		3
RYERSON TULL INC NEW	COM	78375P10	33	2080	X		5
RYERSON TULL INC NEW	COM	78375P10	153	9606	X		6
RYLAND GROUP INC	COM	78376410	1851	23881	X		3
RYLAND GROUP INC	COM	78376410	38	486	X		6
RYLAND GROUP INC	COM	78376410	1047	13425	X		5
SBC COMMUNICATIONS INC	COM	78387G10	511	21068	X	X	1
SBC COMMUNICATIONS INC	COM	78387G10	2678	110934	X		13
SBC COMMUNICATIONS INC	COM	78387G10	87973	3442980	X		3
SBC COMMUNICATIONS INC	COM	78387G10	483	19897	X		11
SBC COMMUNICATIONS INC	COM	78387G10	625	25775	X		1
SBC COMMUNICATIONS INC	COM	78387G10	17	696	X	X	4
SBC COMMUNICATIONS INC	COM	78387G10	53696	2214259	X	X	6
SBC COMMUNICATIONS INC	COM	78387G10	16	676	X		7
SBC COMMUNICATIONS INC	COM	78387G10	16	660	X	X	7
SBC COMMUNICATIONS INC	COM	78387G10	94574	3899947	X		6
SBC COMMUNICATIONS INC	COM	78387G10	41850	1732671	X		5
SCBT FINANCIAL CORP	COM	78401V10	628	20845	X	X	6
SCBT FINANCIAL CORP	COM	78401V10	3210	106457	X		6
SCP POOL CORP	COM	78402810	49	1075	X		13
SCP POOL CORP	COM	78402810	329	7284	X		5
SCP POOL CORP	COM	78402810	2	36	X		7
SCP POOL CORP	COM	78402810	941	20913	X		6
SCP POOL CORP	COM	78402810	131	2917	X	X	6
SCP POOL CORP	COM	78402810	6538	144210	X		3
SEI INVESTMENTS CO	COM	78411710	8886	306029	X		3

SEI INVESTMENTS CO	COM	78411710	2212	76009	X		5
SEI INVESTMENTS CO	COM	78411710	17	600	X	X	6
SEI INVESTMENTS CO	COM	78411710	593	20425	X		6
SFBC INTL INC	COM	78412110	1028	32484	X		5
SFBC INTL INC	COM	78412110	26	825	X	X	6
SFBC INTL INC	COM	78412110	31	985	X		6
SEMCO ENERGY INC	COM	78412D10	40	6900	X		5
SEMCO ENERGY INC	COM	78412D10	23	4000	X	X	6
SI INTL INC	COM	78427V10	2004	98306	X		3
SI INTL INC	COM	78427V10	102	4800	X		5
SI INTL INC	COM	78427V10	54	2663	X		6
SJW CORP	COM	78430510	353	10380	X		5
SK TELECOM LTD	SPONSORED ADR	78440P10	3702	176357	X		3
SK TELECOM LTD	SPONSORED ADR	78440P10	5	238	X		6
SK TELECOM LTD	SPONSORED ADR	78440P10	57	2740	X		5
SL GREEN RLTY CORP	COM	78440X10	2	50	X	X	1
SL GREEN RLTY CORP	COM	78440X10	3	60	X		1
SL GREEN RLTY CORP	COM	78440X10	23	500	X		5
SL GREEN RLTY CORP	COM	78440X10	1026	21933	X		6
SL GREEN RLTY CORP	COM	78440X10	4	80	X		7
SL GREEN RLTY CORP	COM	78440X10	186	3975	X	X	6
SLM CORP	COM	78442P10	24	600	X	X	1
SLM CORP	COM	78442P10	0	10	X		13
SLM CORP	COM	78442P10	103	2550	X		1
SLM CORP	COM	78442P10	21	525	X		11
SLM CORP	COM	78442P10	25024	620043	X		3
SLM CORP	COM	78442P10	26767	661738	X	X	6
SLM CORP	COM	78442P10	50	1225	X		7
SLM CORP	COM	78442P10	13	312	X	X	7
SLM CORP	COM	78442P10	236295	5841648	X		6
SLM CORP	COM	78442P10	25001	619648	X		5
SPDR TR	UNIT SER 1	78462F10	105	915	X		11
SPDR TR	UNIT SER 1	78462F10	413	3659	X		13
SPDR TR	UNIT SER 1	78462F10	588	5137	X		3
SPDR TR	UNIT SER 1	78462F10	4443	38789	X	X	6
SPDR TR	UNIT SER 1	78462F10	25	221	X	X	7
SPDR TR	UNIT SER 1	78462F10	26242	229132	X		6
SPDR TR	UNIT SER 1	78462F10	16687	146355	X		5
SPX CORP	COM	78463510	38224	823084	X		11
SPX CORP	COM	78463510	31086	688394	X		3
SPX CORP	COM	78463510	1044	22542	X		5
SPX CORP	COM	78463510	214	4618	X	X	6
SPX CORP	COM	78463510	4013	86413	X		6
S1 CORPORATION	COM	78463B10	633	63683	X		5
S1 CORPORATION	COM	78463B10	62	6200	X		6
SABINE ROYALTY TR	UNIT BEN INT	78568810	19	565	X		5
SABINE ROYALTY TR	UNIT BEN INT	78568810	314	9184	X	X	6
SABINE ROYALTY TR	UNIT BEN INT	78568810	38	1100	X		6
SABRE HLDGS CORP	CL A	78590510	2	90	X		13
SABRE HLDGS CORP	CL A	78590510	16	592	X		5
SABRE HLDGS CORP	CL A	78590510	1090	39332	X		6
SABRE HLDGS CORP	CL A	78590510	3	110	X	X	6
SABRE HLDGS CORP	CL A	78590510	1440	51979	X		3
SAFECO CORP	COM	78642910	482	10950	X		11
SAFECO CORP	COM	78642910	17222	390352	X		3
SAFECO CORP	COM	78642910	4	97	X		4
SAFECO CORP	COM	78642910	5242	119770	X		5
SAFECO CORP	COM	78642910	2767	62878	X		6
SAFECO CORP	COM	78642910	4	91	X		7
SAFECO CORP	COM	78642910	3	67	X	X	7
SAFECO CORP	COM	78642910	116	2630	X	X	6
SAFEGUARD SCIENTIFICS INC	COM	78644910	102	46620	X		5

SAFEGUARD SCIENTIFICS INC	COM	78644910	30	13150	X		6
SAFENET INC	COM	78645R10	8	279	X		13
SAFENET INC	COM	78645R10	905	32700	X		3
SAFENET INC	COM	78645R10	205	7406	X		5
SAFEWAY INC	COM NEW	78651420	3	121	X		13
SAFEWAY INC	COM NEW	78651420	4228	166838	X		3
SAFEWAY INC	COM NEW	78651420	3107	122619	X		6
SAFEWAY INC	COM NEW	78651420	1205	47570	X	X	6
SAFEWAY INC	COM NEW	78651420	3830	151823	X		5
SAGA COMMUNICATIONS	CL A	78659810	1	34	X		5
SAGA COMMUNICATIONS	CL A	78659810	292	16000	X	X	6
ST JOE CO	COM	79014810	325	8194	X		5
ST JOE CO	COM	79014810	1489	37509	X		6
ST JOE CO	COM	79014810	83	2100	X	X	6
ST JUDE MED INC	COM	79084910	144	1900	X	X	1
ST JUDE MED INC	COM	79084910	14481	191417	X		6
ST JUDE MED INC	COM	79084910	20	258	X		7
ST JUDE MED INC	COM	79084910	3054	40375	X	X	6
ST JUDE MED INC	COM	79084910	71583	944425	X		3
ST JUDE MED INC	COM	79084910	4376	58230	X		5
ST MARY LD & EXPL CO	COM	79222810	732	20527	X		6
ST MARY LD & EXPL CO	NOTE 5.750% 3/	792228AC	12325	7850000	X		6
ST PAUL TRAVELERS INC	COM	79286010	7	185	X	X	1
ST PAUL TRAVELERS INC	COM	79286010	28075	692519	X		3
ST PAUL TRAVELERS INC	COM	79286010	5	120	X		4
ST PAUL TRAVELERS INC	COM	79286010	8880	219048	X	X	6
ST PAUL TRAVELERS INC	COM	79286010	9	215	X	X	7
ST PAUL TRAVELERS INC	COM	79286010	127	3123	X		7
ST PAUL TRAVELERS INC	COM	79286010	28475	702384	X		6
ST PAUL TRAVELERS INC	COM	79286010	18087	446674	X		5
ST PAUL TRAVELERS INC	COM	79286010	0	2	X	X	4
ST PAUL TRAVELERS INC	COM	79286010	235	5922	X		13
ST PAUL TRAVELERS INC	COM	79286010	47	1156	X		1
ST PAUL TRAVELERS INC	COM	79286010	1422	35071	X		11
ST PAUL TRAVELERS INC	EQUITY UNIT	79286030	191	2625	X		13
ST PAUL TRAVELERS INC	EQUITY UNIT	79286030	37	506	X		5
SAKS INC	COM	79377W10	277	18450	X		11
SAKS INC	COM	79377W10	291	19381	X		6
SAKS INC	COM	79377W10	9	606	X	X	6
SAKS INC	COM	79377W10	110	7318	X		5
SAKS INC	COM	79377W10	2070	138004	X		3
SAKS INC	COM	79377W10	2709	180600	X		20
SALEM COMMUNICATIONS CORP DE	CL A	79409310	262	9660	X		6
SALOMON BROS HIGH INCOME FD	COM	79490710	602	49969	X		5
SALOMON BROS HIGH INCOME FD	COM	79490710	83	6935	X		6
SALOMON BROS HIGH INCOME FD	COM	79490710	144	11964	X	X	6
SALOMON BR EMRG MKT INCM FD	COM	79490810	456	27704	X		5
SALOMON BR EMRG MKT INCM FD	COM	79490810	30	1800	X	X	6
SALOMON BR EMRG MKTS INC II.	COM	79491010	2210	154234	X		5
SALOMON BR EMRG MKTS INC II.	COM	79491010	172	12000	X		6
SALOMON BR EMRG MKT FLT RTE	COM	79491210	916	72981	X		5
SALOMON BR GLBL PRTNRS INC F	COM	79491410	2002	148069	X		5
SALOMON BR GLBL PRTNRS INC F	COM	79491410	7	500	X	X	6
SALOMON BROS MUN PARTNERS FD	COM	79491610	47	3601	X		5
SALOMON BROS MUN PARTNERS FD	COM	79491610	197	15000	X		9
SALIX PHARMACEUTICALS INC	COM	79543510	5404	164000	X		3
SALIX PHARMACEUTICALS INC	COM	79543510	1	45	X	X	6
SALIX PHARMACEUTICALS INC	COM	79543510	261	7921	X		6
SALIX PHARMACEUTICALS INC	COM	79543510	349	10625	X		5
SALOMON BROTHERS FD INC	COM	79547710	30	2421	X		11
SALOMON BROTHERS FD INC	COM	79547710	1637	133711	X		5
SALOMON BROTHERS FD INC	COM	79547710	43	3542	X	X	6

SALOMON BROTHERS FD INC	COM	79547710	254	20696	X		6
SALOMON BROTHERS FD INC	COM	79547710	2379	194200	X		9
SALOMON BROS 2008 WORLDWIDE	COM	79548R10	55	5128	X		5
SALOMON BROS 2008 WORLDWIDE	COM	79548R10	134	12357	X		6
SALOMON BROS WORLDWIDE INCOM	COM	79548T10	172	11720	X		5
SALOMON BROS WORLDWIDE INCOM	COM	79548T10	76	5200	X	X	6
SALOMON BROS EMERG MKT DEBT	COM	79550E10	651	40862	X		5
SALOMON BROS GLBL HIGH INC F	COM	79550G10	135	10222	X		13
SALOMON BROS GLBL HIGH INC F	COM	79550G10	959	73169	X		5
SAN JUAN BASIN RTY TR	UNIT BEN INT	79824110	487	19979	X		5
SAN JUAN BASIN RTY TR	UNIT BEN INT	79824110	18	750	X		6
SAN JUAN BASIN RTY TR	UNIT BEN INT	79824110	1203	49380	X	X	6
SANDERSON FARMS INC	COM	80001310	2785	52368	X		5
SANDERSON FARMS INC	COM	80001310	3	51	X	X	6
SANDISK CORP	COM	80004C10	8412	367591	X		3
SANDISK CORP	COM	80004C10	134	6169	X	X	6
SANDISK CORP	COM	80004C10	1101	50742	X		6
SANDISK CORP	COM	80004C10	506	23379	X		5
SANMINA SCI CORP	COM	80090710	3	300	X	X	1
SANMINA SCI CORP	COM	80090710	90	10121	X		5
SANMINA SCI CORP	COM	80090710	3	330	X		1
SANMINA SCI CORP	COM	80090710	7960	851716	X		3
SANMINA SCI CORP	COM	80090710	270	29677	X	X	6
SANMINA SCI CORP	COM	80090710	5	535	X		7
SANMINA SCI CORP	COM	80090710	6993	768429	X		6
SANOFI-SYNTHELABO	SPONSORED ADR	80105N10	60	0	X		3
SANOFI-SYNTHELABO	SPONSORED ADR	80105N10	1009	31541	X		6
SANOFI-SYNTHELABO	SPONSORED ADR	80105N10	11	354	X		7
SANOFI-SYNTHELABO	SPONSORED ADR	80105N10	177	5518	X	X	6
SANOFI-SYNTHELABO	SPONSORED ADR	80105N10	961	29988	X		5
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	80305420	195	4725	X		13
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	80305420	1377	32973	X		5
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	80305420	69	1655	X		6
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	80305420	132	3150	X	X	6
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	80305420	1087	26000	X		3
SAPIENT CORP	COM	80306210	578	99919	X		5
SAPPI LTD	SPON ADR NEW	80306920	1518	99650	X		5
SAPPI LTD	SPON ADR NEW	80306920	5	300	X	X	6
SARA LEE CORP	COM	80311110	476	20690	X	X	1
SARA LEE CORP	COM	80311110	18	800	X		11
SARA LEE CORP	COM	80311110	1	61	X	X	7
SARA LEE CORP	COM	80311110	52131	2267537	X		6
SARA LEE CORP	COM	80311110	97583	4244584	X	X	6
SARA LEE CORP	COM	80311110	15588	674814	X		5
SARA LEE CORP	COM	80311110	11	470	X	X	4
SARA LEE CORP	COM	80311110	15963	710321	X		3
SARA LEE CORP	COM	80311110	1452	62795	X		13
SARA LEE CORP	COM	80311110	16	700	X		1
SASOL LTD	SPONSORED ADR	80386630	142	9000	X		5
SASOL LTD	SPONSORED ADR	80386630	171	10890	X	X	6
SASOL LTD	SPONSORED ADR	80386630	387	24627	X		6
SATCON TECHNOLOGY CORP	COM	80389310	34	13100	X		5
SATCON TECHNOLOGY CORP	COM	80389310	1	200	X	X	6
SAUER-DANFOSS INC	COM	80413710	372	21910	X		5
SAUL CTRS INC	COM	80439510	2146	66828	X		5
SAUL CTRS INC	COM	80439510	48	1500	X		6
SAUL CTRS INC	COM	80439510	838	26100	X	X	6
SCANA CORP NEW	COM	80589M10	7180	197428	X		3
SCANA CORP NEW	COM	80589M10	7540	207317	X		6
SCANA CORP NEW	COM	80589M10	4100	112718	X	X	6
SCANA CORP NEW	COM	80589M10	2442	67561	X		5
SCANSOURCE INC	COM	80603710	1430	24067	X		5

SCANSOURCE INC	COM	80603710	154	2598	X		6
SCANSOFT INC	COM	80603P10	222	44774	X		5
SCANSOFT INC	COM	80603P10	38	7700	X	X	6
SCANSOFT INC	COM	80603P10	588	118800	X		6
SCHEIN HENRY INC	COM	80640710	3	54	X		13
SCHEIN HENRY INC	COM	80640710	470	7450	X	X	6
SCHEIN HENRY INC	COM	80640710	2141	33915	X		6
SCHEIN HENRY INC	COM	80640710	1385	21929	X		5
SCHEIN HENRY INC	COM	80640710	2690	42600	X		3
SCHEIN HENRY INC	COM	80640710	3	43	X	X	7
SCHERING A G	SPONSORED ADR	80658520	369	6229	X		5
SCHERING A G	SPONSORED ADR	80658520	724	12227	X		6
SCHERING A G	SPONSORED ADR	80658520	257	4343	X	X	6
SCHERING PLOUGH CORP	COM	80660510	321	17350	X	X	1
SCHERING PLOUGH CORP	COM	80660510	47177	2548175	X		3
SCHERING PLOUGH CORP	COM	80660510	527	28500	X		1
SCHERING PLOUGH CORP	COM	80660510	11	630	X		13
SCHERING PLOUGH CORP	COM	80660510	21425	1175515	X		5
SCHERING PLOUGH CORP	COM	80660510	16157	874306	X		6
SCHERING PLOUGH CORP	COM	80660510	11208	606487	X	X	6
SCHLUMBERGER LTD	COM	80685710	1145	18025	X	X	1
SCHLUMBERGER LTD	COM	80685710	1217	19183	X		13
SCHLUMBERGER LTD	COM	80685710	4389	69100	X		20
SCHLUMBERGER LTD	COM	80685710	161	2530	X		11
SCHLUMBERGER LTD	COM	80685710	81	1276	X		1
SCHLUMBERGER LTD	COM	80685710	43120	678644	X		3
SCHLUMBERGER LTD	COM	80685710	41559	654374	X	X	6
SCHLUMBERGER LTD	COM	80685710	27540	433640	X		6
SCHLUMBERGER LTD	COM	80685710	14751	232467	X		5
SCHNITZER STL INDS	CL A	80688210	1720	50722	X		5
SCHNITZER STL INDS	CL A	80688210	10	300	X	X	6
SCHNITZER STL INDS	CL A	80688210	240	7060	X		6
SCHOLASTIC CORP	COM	80706610	3	110	X	X	1
SCHOLASTIC CORP	COM	80706610	4	120	X		1
SCHOLASTIC CORP	COM	80706610	68	2297	X		5
SCHOLASTIC CORP	COM	80706610	5	155	X		7
SCHOLASTIC CORP	COM	80706610	1304	43553	X		6
SCHOLASTIC CORP	COM	80706610	171	5718	X	X	6
SCHOLASTIC CORP	COM	80706610	8775	292996	X		3
SCHOOL SPECIALTY INC	NOTE 6.000% 8/	807863AC	1712	1500000	X		6
SCHULMAN A INC	COM	80819410	6447	300000	X		3
SCHULMAN A INC	COM	80819410	44	2030	X		5
SCHULMAN A INC	COM	80819410	166	7743	X		6
SCHULMAN A INC	COM	80819410	4248	197696	X	X	6
SCHWAB CHARLES CORP NEW	COM	80851310	11	1157	X		13
SCHWAB CHARLES CORP NEW	COM	80851310	471	49023	X	X	6
SCHWAB CHARLES CORP NEW	COM	80851310	277	28853	X		6
SCHWAB CHARLES CORP NEW	COM	80851310	995	103849	X		5
SCHWAB CHARLES CORP NEW	COM	80851310	4919	511806	X		3
SCHWEITZER-MAUDUIT INTL INC	COM	80854110	231	7556	X		5
SCHWEITZER-MAUDUIT INTL INC	COM	80854110	161	5245	X		6
SCHWEITZER-MAUDUIT INTL INC	COM	80854110	549	17921	X	X	6
SCIENTIFIC ATLANTA INC	COM	80865510	91	2735	X		13
SCIENTIFIC ATLANTA INC	COM	80865510	128	3700	X	X	6
SCIENTIFIC ATLANTA INC	COM	80865510	1919	55626	X		6
SCIENTIFIC ATLANTA INC	COM	80865510	2198	63810	X		5
SCIENTIFIC ATLANTA INC	COM	80865510	6396	197975	X		3
SCOR	SPONSORED ADR	80917Q10	15	10000	X		5
SCOTTISH PWR PLC	SPON ADR FINAL	81013T70	205	6960	X	X	1
SCOTTISH PWR PLC	SPON ADR FINAL	81013T70	5	154	X	X	7
SCOTTISH PWR PLC	SPON ADR FINAL	81013T70	662	22437	X		6
SCOTTISH PWR PLC	SPON ADR FINAL	81013T70	403	13654	X	X	6

SCOTTISH PWR PLC	SPON ADR FINAL	81013T70	708	24333	X		5
SCOTTISH PWR PLC	SPON ADR FINAL	81013T70	6	217	X	X	4
SCOTTISH PWR PLC	SPON ADR FINAL	81013T70	102	3491	X		13
SCOTTISH PWR PLC	SPON ADR FINAL	81013T70	7	232	X		11
SCOTTS CO	CL A	81018610	3	40	X	X	1
SCOTTS CO	CL A	81018610	5	80	X		7
SCOTTS CO	CL A	81018610	1538	24081	X		6
SCOTTS CO	CL A	81018610	155	2430	X	X	6
SCOTTS CO	CL A	81018610	1661	26049	X		5
SCOTTS CO	CL A	81018610	19323	302485	X		3
SCOTTS CO	CL A	81018610	86501	1354115	X		11
SCOTTS CO	CL A	81018610	4	60	X		1
SCRIPPS E W CO OHIO	CL A	81105420	57	750	X		3
SCRIPPS E W CO OHIO	CL A	81105420	2657	25306	X		6
SCRIPPS E W CO OHIO	CL A	81105420	730	6955	X	X	6
SCRIPPS E W CO OHIO	CL A	81105420	117	1104	X		5
SCUDDER HIGH INCOME TR	SH BEN INT	81115310	61	9394	X		5
SCUDDER HIGH INCOME TR	SH BEN INT	81115310	13	2000	X	X	6
SCUDDER GLOBAL HIGH INCOME F	COM	81115E10	64	9900	X		5
SCUDDER GLOBAL HIGH INCOME F	COM	81115E10	13	2030	X	X	6
SCUDDER INTER GOVT TR	SH BEN INT	81116310	16	2431	X		13
SCUDDER INTER GOVT TR	SH BEN INT	81116310	187	29000	X		9
SCUDDER INTER GOVT TR	SH BEN INT	81116310	391	60478	X		5
SCUDDER NEW ASIA FD INC	COM	81118310	1333	105731	X		5
SCUDDER NEW ASIA FD INC	COM	81118310	4394	344600	X		9
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q10	55	7094	X		5
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q10	72	9290	X	X	6
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q10	10	1300	X		6
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R60	1017	90412	X		5
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R60	40	3562	X	X	6
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R60	189	16802	X		6
SCUDDER RREEF REAL ESTATE FD	COM	81119Q10	1078	58939	X		5
SCUDDER RREEF REAL ESTATE FD	COM	81119Q10	91	5000	X	X	6
SCUDDER RREEF REAL ESTATE FD	COM	81119Q10	21	1125	X		6
SCUDDER RREEF REAL EST FD II	COM	81119R10	2234	163262	X		5
SCUDDER RREEF REAL EST FD II	COM	81119R10	178	13000	X	X	6
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	81123410	265	22793	X		5
SEA CONTAINERS LTD	CL A	81137170	658	36878	X		5
SEA CONTAINERS LTD	CL A	81137170	50	2839	X	X	6
SEACHANGE INTL INC	COM	81169910	309	18280	X		5
SEACHANGE INTL INC	COM	81169910	53	3129	X		6
SEACHANGE INTL INC	COM	81169910	16	942	X	X	6
SEACOAST BKG CORP FLA	COM	81170730	51	2460	X		5
SEACOAST BKG CORP FLA	COM	81170730	52	2475	X	X	6
SEACOAST BKG CORP FLA	COM	81170730	101	4814	X		6
SEALED AIR CORP NEW	COM	81211K10	1679	31523	X		3
SEALED AIR CORP NEW	COM	81211K10	52	980	X		7
SEALED AIR CORP NEW	COM	81211K10	6	115	X	X	7
SEALED AIR CORP NEW	COM	81211K10	3684	69149	X		6
SEALED AIR CORP NEW	COM	81211K10	365	6860	X	X	6
SEALED AIR CORP NEW	COM	81211K10	2316	43904	X		5
SEALED AIR CORP NEW	COM	81211K10	34	630	X		4
SEARS ROEBUCK & CO	COM	81238710	11	290	X		13
SEARS ROEBUCK & CO	COM	81238710	3050	80788	X		5
SEARS ROEBUCK & CO	COM	81238710	19	490	X		7
SEARS ROEBUCK & CO	COM	81238710	4	100	X	X	7
SEARS ROEBUCK & CO	COM	81238710	15030	398037	X		6
SEARS ROEBUCK & CO	COM	81238710	2322	61486	X	X	6
SEARS ROEBUCK & CO	COM	81238710	3113	82226	X		3
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y10	4858	181704	X		5
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y10	36	1350	X		6
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y20	7301	239017	X		5

SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y20	22	725	X		6
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y20	43	1400	X	X	6
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y30	4490	194477	X		5
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y40	13	400	X		13
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y40	5335	168761	X		5
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y50	6344	201517	X		5
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y50	9	300	X	X	6
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y60	10190	356594	X		5
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y60	66	2317	X		6
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y70	453	16055	X		13
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y70	25279	882047	X		5
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y70	17	600	X		6
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y80	6	300	X		11
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y80	9965	481429	X		5
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y80	52	2515	X		6
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y80	57	2750	X	X	6
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y80	145	7135	X		13
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y88	1309	55730	X		13
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y88	4669	197563	X		5
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y88	64	2700	X		6
SEGUE SOFTWARE INC	COM	81580710	42	11185	X		5
SELECT COMFORT CORP	COM	81616X10	10269	359500	X		3
SELECT COMFORT CORP	COM	81616X10	34	1185	X	X	6
SELECT COMFORT CORP	COM	81616X10	2	68	X		7
SELECT COMFORT CORP	COM	81616X10	1360	47872	X		6
SELECT COMFORT CORP	COM	81616X10	3	100	X		5
SELECT MEDICAL CORP	COM	81619610	6809	496123	X		3
SELECT MEDICAL CORP	COM	81619610	2	116	X		4
SELECT MEDICAL CORP	COM	81619610	191	14221	X		5
SELECT MEDICAL CORP	COM	81619610	268	19971	X	X	6
SELECT MEDICAL CORP	COM	81619610	3	192	X	X	7
SELECT MEDICAL CORP	COM	81619610	29	2159	X		7
SELECT MEDICAL CORP	COM	81619610	4517	336618	X		6
SELECTIVE INS GROUP INC	COM	81630010	103	2575	X		5
SELECTIVE INS GROUP INC	COM	81630010	974	24434	X	X	6
SELECTIVE INS GROUP INC	COM	81630010	166	4152	X		6
SELIGMAN SELECT MUN FD INC	COM	81634410	5	500	X		1
SELIGMAN SELECT MUN FD INC	COM	81634410	92	9101	X		5
SELIGMAN SELECT MUN FD INC	COM	81634410	1	100	X		6
SELIGMAN SELECT MUN FD INC	COM	81634410	2662	262800	X		9
SELIGMAN SELECT MUN FD INC	COM	81634410	64	6352	X	X	6
SEMICONDUCTOR HLDRS TR	DEP RCPT	81663620	1108	29580	X		5
SEMICONDUCTOR HLDRS TR	DEP RCPT	81663620	543	14350	X	X	6
SEMICONDUCTOR HLDRS TR	DEP RCPT	81663620	2405	63570	X		6
SEMICONDUCTOR MFG INTL CORP	SPONSORED ADR	81663N20	1824	170000	X		3
SEMICONDUCTOR MFG INTL CORP	SPONSORED ADR	81663N20	2	155	X	X	6
SEMOTUS SOLUTIONS INC	COM	81684P10	3	10500	X		5
SEMTECH CORP	COM	81685010	12668	534481	X		3
SEMTECH CORP	COM	81685010	208	8851	X	X	6
SEMTECH CORP	COM	81685010	3020	128302	X		6
SEMTECH CORP	COM	81685010	161	6856	X		5
SEMTECH CORP	COM	81685010	3	121	X		7
SEMPRA ENERGY	COM	81685110	24700	758945	X		3
SEMPRA ENERGY	COM	81685110	4916	142801	X		5
SEMPRA ENERGY	COM	81685110	6700	194605	X		6
SEMPRA ENERGY	COM	81685110	330	9579	X	X	6
SEMPRA ENERGY	INCOME EQTY UT	81685120	6060	200000	X		3
SEMPRA ENERGY	INCOME EQTY UT	81685120	458	15139	X		5
SENESCO TECHNOLOGIES INC	COM NEW	81720840	44	14500	X		5
SENIOR HIGH INCOME PORTFOLIO	COM	81721E10	2220	399174	X		5
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	13	750	X		13
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	1003	59262	X		5

SENIOR HSG PPTYS TR	SH BEN INT	81721M10	37	2231	X	X	6
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	7	400	X		6
SENSIENT TECHNOLOGIES CORP	COM	81725T10	972	45235	X		3
SENSIENT TECHNOLOGIES CORP	COM	81725T10	2	105	X		6
SENSIENT TECHNOLOGIES CORP	COM	81725T10	98	4575	X	X	6
SENSIENT TECHNOLOGIES CORP	COM	81725T10	131	6099	X		5
SEPRACOR INC	COM	81731510	5	100	X		13
SEPRACOR INC	COM	81731510	30135	567748	X		3
SEPRACOR INC	COM	81731510	980	18530	X		5
SEPRACOR INC	COM	81731510	152	2877	X	X	6
SEPRACOR INC	COM	81731510	478	9041	X		6
SEPRACOR INC	SDCV 5.000% 2/	817315AL	5094	5000000	X		20
SEQUA CORPORATION	CL A	81732010	585	9998	X		3
SEQUA CORPORATION	CL A	81732010	12	212	X	X	6
SERENA SOFTWARE INC	COM	81749210	4	223	X		5
SERENA SOFTWARE INC	COM	81749210	42	2201	X	X	6
SERENA SOFTWARE INC	COM	81749210	298	15597	X		6
SEROLOGICALS CORP	COM	81752310	2	120	X	X	1
SEROLOGICALS CORP	COM	81752310	344	17462	X		5
SEROLOGICALS CORP	COM	81752310	4	190	X		7
SEROLOGICALS CORP	COM	81752310	914	45700	X		6
SEROLOGICALS CORP	COM	81752310	108	5390	X	X	6
SEROLOGICALS CORP	COM	81752310	3	160	X		1
SERONO S A	SPONSORED ADR	81752M10	4884	306599	X		3
SERONO S A	SPONSORED ADR	81752M10	742	47745	X		5
SERONO S A	SPONSORED ADR	81752M10	158	10045	X	X	6
SERONO S A	SPONSORED ADR	81752M10	10	666	X		7
SERONO S A	SPONSORED ADR	81752M10	373	23663	X		6
SERVICE CORP INTL	COM	81756510	553	75000	X		20
SERVICE CORP INTL	COM	81756510	21	2842	X		6
SERVICE CORP INTL	COM	81756510	68	9258	X	X	6
SERVICE CORP INTL	COM	81756510	1282	175214	X		5
SERVICEMASTER CO	COM	81760N10	111	9000	X	X	1
SERVICEMASTER CO	COM	81760N10	118	9555	X		1
SERVICEMASTER CO	COM	81760N10	828	67233	X	X	6
SERVICEMASTER CO	COM	81760N10	246	19939	X		6
SERVICEMASTER CO	COM	81760N10	3953	320896	X		5
7-ELEVEN INC	COM NEW	81782620	4746	265875	X		3
7-ELEVEN INC	COM NEW	81782620	960	53765	X		5
7-ELEVEN INC	COM NEW	81782620	147	8256	X		6
SHARPER IMAGE CORP	COM	82001310	951	30404	X		5
SHARPER IMAGE CORP	COM	82001310	2	60	X	X	6
SHAW GROUP INC	COM	82028010	122	12135	X		5
SHAW GROUP INC	COM	82028010	36	3525	X		6
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	82270360	1684	37683	X		11
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	82270360	10	213	X	X	4
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	82270360	2855	64070	X		5
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	82270360	1635	36584	X		6
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	82270360	7	152	X	X	7
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	82270360	527	11782	X	X	6
SHERWIN WILLIAMS CO	COM	82434810	656	15800	X		1
SHERWIN WILLIAMS CO	COM	82434810	4270	103058	X		5
SHERWIN WILLIAMS CO	COM	82434810	1181	28419	X	X	6
SHERWIN WILLIAMS CO	COM	82434810	2250	54231	X		3
SHERWIN WILLIAMS CO	COM	82434810	4431	106642	X		6
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R10	8853	331064	X		3
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R10	396	14816	X		6
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R10	251	9336	X		5
SHOPKO STORES INC	COM	82491110	5619	397400	X		11
SHOPKO STORES INC	COM	82491110	15	1041	X		6
SHUFFLE MASTER INC	COM	82554910	21574	592173	X		3
SHUFFLE MASTER INC	COM	82554910	2239	62321	X		5

SHUFFLE MASTER INC	COM	82554910	55	1510	X	X	6
SHUFFLE MASTER INC	COM	82554910	2	66	X		7
SHUFFLE MASTER INC	COM	82554910	1553	42764	X		6
SHURGARD STORAGE CTRS INC	COM	82567D10	6	150	X		13
SHURGARD STORAGE CTRS INC	COM	82567D10	1438	38469	X		5
SHURGARD STORAGE CTRS INC	COM	82567D10	293	7828	X		6
SIEBEL SYS INC	COM	82617010	1	50	X		13
SIEBEL SYS INC	COM	82617010	2014	188578	X		3
SIEBEL SYS INC	COM	82617010	741	72286	X		5
SIEBEL SYS INC	COM	82617010	857	80215	X		6
SIEBEL SYS INC	COM	82617010	568	53107	X	X	6
SIEMENS A G	SPONSORED ADR	82619750	6667	91000	X		3
SIEMENS A G	SPONSORED ADR	82619750	13	176	X		7
SIEMENS A G	SPONSORED ADR	82619750	281	3891	X		5
SIEMENS A G	SPONSORED ADR	82619750	1064	14677	X		6
SIEMENS A G	SPONSORED ADR	82619750	195	2689	X	X	6
SIERRA HEALTH SVCS INC	COM	82632210	2966	67282	X		5
SIERRA HEALTH SVCS INC	COM	82632210	30	663	X		6
SIERRA HEALTH SVCS INC	COM	82632210	7	162	X	X	6
SIERRA HEALTH SVCS INC	DBCV 2.250% 3/	826322AB	1131	450000	X		6
SIERRA PAC RES NEW	COM	82642810	5	705	X		13
SIERRA PAC RES NEW	COM	82642810	37	4849	X		5
SIERRA PAC RES NEW	COM	82642810	14	1812	X		6
SIERRA PAC RES NEW	COM	82642810	874	113370	X		3
SIGMA ALDRICH CORP	COM	82655210	1546	25945	X		3
SIGMA ALDRICH CORP	COM	82655210	1146	19220	X	X	6
SIGMA ALDRICH CORP	COM	82655210	1720	28850	X		6
SIGMA ALDRICH CORP	COM	82655210	6424	108041	X		5
SIGNET GROUP PLC	SP ADR REP 30S	82668L87	109	1694	X		5
SIGNET GROUP PLC	SP ADR REP 30S	82668L87	569	8853	X		6
SIGNET GROUP PLC	SP ADR REP 30S	82668L87	59	923	X	X	6
SILICON LABORATORIES INC	COM	82691910	6174	133211	X		3
SILICON LABORATORIES INC	COM	82691910	3573	77372	X		5
SILICON LABORATORIES INC	COM	82691910	3	65	X	X	6
SILICON LABORATORIES INC	COM	82691910	215	4644	X		6
SILGAN HOLDINGS INC	COM	82704810	11846	293874	X		3
SILGAN HOLDINGS INC	COM	82704810	87	2170	X	X	6
SILGAN HOLDINGS INC	COM	82704810	540	13391	X		6
SILICON GRAPHICS INC	COM	82705610	7657	3480300	X		3
SILICON GRAPHICS INC	COM	82705610	31	13961	X		5
SILICON GRAPHICS INC	COM	82705610	1	573	X		6
SILICON STORAGE TECHNOLOGY I	COM	82705710	4323	419664	X		3
SILICON STORAGE TECHNOLOGY I	COM	82705710	176	17047	X		6
SILICON STORAGE TECHNOLOGY I	COM	82705710	367	36008	X		5
SILICON IMAGE INC	COM	82705T10	4	350	X		13
SILICON IMAGE INC	COM	82705T10	347	27223	X		5
SILICON IMAGE INC	COM	82705T10	8881	673300	X		3
SILICON IMAGE INC	COM	82705T10	23	1752	X	X	6
SILICON IMAGE INC	COM	82705T10	1	102	X		7
SILICON IMAGE INC	COM	82705T10	1230	93788	X		6
SILICON VY BANCSHARES	COM	82706410	6925	174646	X		3
SILICON VY BANCSHARES	COM	82706410	292	7392	X		5
SILICON VY BANCSHARES	COM	82706410	690	17400	X		6
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	82708486	529	130300	X		3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	82708486	143	36040	X		5
SILVER STD RES INC	COM	82823L10	51	4116	X		5
SILVER STD RES INC	COM	82823L10	231	18700	X		6
SIMON PPTY GROUP INC NEW	COM	82880610	62	1200	X		1
SIMON PPTY GROUP INC NEW	COM	82880610	4000	77792	X		3
SIMON PPTY GROUP INC NEW	COM	82880610	10	200	X		13
SIMON PPTY GROUP INC NEW	COM	82880610	642	12484	X		5
SIMON PPTY GROUP INC NEW	COM	82880610	5514	107237	X		6

SIMON PPTY GROUP INC NEW	COM	82880610	8677	168750	X	X	6
SIMPSON MANUFACTURING CO INC	COM	82907310	822	14755	X		5
SIMPSON MANUFACTURING CO INC	COM	82907310	22	400	X	X	6
SINCLAIR BROADCAST GROUP INC	CL A	82922610	1	130	X	X	1
SINCLAIR BROADCAST GROUP INC	CL A	82922610	41	4060	X		5
SINCLAIR BROADCAST GROUP INC	CL A	82922610	4	380	X		1
SINCLAIR BROADCAST GROUP INC	CL A	82922610	153	14925	X	X	6
SINCLAIR BROADCAST GROUP INC	CL A	82922610	3	250	X		7
SINCLAIR BROADCAST GROUP INC	CL A	82922610	1356	132005	X		6
SINGAPORE FD INC	COM	82929L10	123	16595	X		5
SINGAPORE FD INC	COM	82929L10	5223	702069	X		9
SIRIUS SATELLITE RADIO INC	COM	82966U10	8458	2749807	X		5
SIRIUS SATELLITE RADIO INC	COM	82966U10	110	35837	X	X	6
SIRIUS SATELLITE RADIO INC	COM	82966U10	307	99650	X		6
SIRF TECHNOLOGY HLDGS INC	COM	82967H10	3367	257600	X		3
SIRF TECHNOLOGY HLDGS INC	COM	82967H10	133	10200	X		6
SITEL CORP	COM	82980K10	42	10000	X		5
SIPEX CORP	COM	82990910	752	131980	X		3
SIPEX CORP	COM	82990910	89	15650	X		6
SIX FLAGS INC	COM	83001P10	653	89955	X		3
SIX FLAGS INC	COM	83001P10	4	550	X	X	6
SIX FLAGS INC	COM	83001P10	76	10409	X		5
SIZELER PPTY INVS INC	COM	83013710	108	11770	X		5
SIZELER PPTY INVS INC	COM	83013710	8	900	X	X	6
SKY FINL GROUP INC	COM	83080P10	2	100	X		13
SKY FINL GROUP INC	COM	83080P10	8575	346750	X		3
SKY FINL GROUP INC	COM	83080P10	31	1235	X		6
SKY FINL GROUP INC	COM	83080P10	161	6502	X		5
SKYLINE CORP	COM	83083010	6238	153461	X		3
SKYLINE CORP	COM	83083010	20	500	X		6
SKYWEST INC	COM	83087910	11537	659926	X		3
SKYWEST INC	COM	83087910	24	1402	X	X	6
SKYWEST INC	COM	83087910	1097	63027	X		6
SKYWEST INC	COM	83087910	1	81	X		7
SKYWORKS SOLUTIONS INC	COM	83088M10	494	57160	X		5
SKYWORKS SOLUTIONS INC	COM	83088M10	105	12056	X		6
SKYWORKS SOLUTIONS INC	COM	83088M10	47	5357	X	X	6
SKILLSOFT PLC	SPONSORED ADR	83092810	3	400	X		5
SKILLSOFT PLC	SPONSORED ADR	83092810	100	13200	X	X	6
SKILLSOFT PLC	SPONSORED ADR	83092810	1197	157510	X		6
SMART & FINAL INC	COM	83168310	35	2900	X		11
SMART & FINAL INC	COM	83168310	171	14219	X		5
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M20	11568	207000	X		3
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M20	124	2250	X	X	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M20	909	16442	X		6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M20	394	7126	X		5
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M20	24	434	X		7
SMITH A O	COM	83186520	8860	278689	X		3
SMITH A O	COM	83186520	318	10000	X		6
SMITH A O	COM	83186520	93	3000	X		5
SMITH INTL INC	COM	83211010	5670	102122	X		3
SMITH INTL INC	COM	83211010	47	841	X	X	6
SMITH INTL INC	COM	83211010	180	3236	X		6
SMITH INTL INC	COM	83211010	3373	60010	X		5
SMITH INTL INC	COM	83211010	5	85	X	X	7
SMITHFIELD FOODS INC	COM	83224810	88780	3019742	X		11
SMITHFIELD FOODS INC	COM	83224810	1953	66156	X		5
SMITHFIELD FOODS INC	COM	83224810	1157	39357	X		6
SMITHFIELD FOODS INC	COM	83224810	316	10758	X	X	6
SMITHFIELD FOODS INC	COM	83224810	13168	445104	X		3
SMITHFIELD FOODS INC	COM	83224810	76	2565	X		13
SMUCKER J M CO	COM NEW	83269640	25	547	X	X	1

SMUCKER J M CO	COM NEW	83269640	3	56	X		1
SMUCKER J M CO	COM NEW	83269640	2599	56607	X		3
SMUCKER J M CO	COM NEW	83269640	647	14090	X	X	6
SMUCKER J M CO	COM NEW	83269640	0	2	X		7
SMUCKER J M CO	COM NEW	83269640	885	19287	X		6
SMUCKER J M CO	COM NEW	83269640	1402	30578	X		5
SMUCKER J M CO	COM NEW	83269640	0	1	X		13
SMURFIT-STONE CONTAINER CORP	COM	83272710	614	30778	X		3
SMURFIT-STONE CONTAINER CORP	COM	83272710	292	14794	X		5
SMURFIT-STONE CONTAINER CORP	COM	83272710	950	47617	X		6
SMURFIT-STONE CONTAINER CORP	COM	83272710	178	8920	X	X	6
SMURFIT-STONE CONTAINER CORP	PFD CV EX A 7%	83272720	1192	48627	X		5
SMURFIT-STONE CONTAINER CORP	PFD CV EX A 7%	83272720	49	2000	X	X	6
SNAP ON INC	COM	83303410	3	90	X	X	1
SNAP ON INC	COM	83303410	729	21733	X		3
SNAP ON INC	COM	83303410	58	1720	X		1
SNAP ON INC	COM	83303410	313	9303	X		5
SNAP ON INC	COM	83303410	1379	41089	X		6
SNAP ON INC	COM	83303410	5	150	X		7
SNAP ON INC	COM	83303410	259	7714	X	X	6
SOCKET COMMUNICATIONS INC	COM	83367210	104	36280	X		5
SOLA INTL INC	COM	83409210	2705	157000	X		3
SOLA INTL INC	COM	83409210	869	50446	X		6
SOLECTRON CORP	COM	83418210	1	200	X		13
SOLECTRON CORP	COM	83418210	2328	359803	X		3
SOLECTRON CORP	COM	83418210	238	36737	X	X	6
SOLECTRON CORP	COM	83418210	4558	704488	X		6
SOLECTRON CORP	COM	83418210	1098	170557	X		5
SONIC CORP	COM	83545110	2	90	X	X	1
SONIC CORP	COM	83545110	3	145	X		7
SONIC CORP	COM	83545110	2773	122062	X		5
SONIC CORP	COM	83545110	84	3690	X	X	6
SONIC CORP	COM	83545110	2	105	X		1
SONIC CORP	COM	83545110	663	29129	X		6
SONIC INNOVATIONS INC	COM	83545M10	1	100	X		5
SONIC INNOVATIONS INC	COM	83545M10	701	123633	X	X	6
SONIC SOLUTIONS	COM	83546010	6026	280500	X		3
SONIC SOLUTIONS	COM	83546010	48	2270	X	X	6
SONIC SOLUTIONS	COM	83546010	872	41030	X		6
SONIC SOLUTIONS	COM	83546010	1154	54974	X		5
SONIC SOLUTIONS	COM	83546010	2	101	X		7
SONICWALL INC	COM	83547010	4	500	X		13
SONICWALL INC	COM	83547010	8	925	X		6
SONICWALL INC	COM	83547010	125	15000	X		5
SONOCO PRODS CO	COM	83549510	689	26953	X		13
SONOCO PRODS CO	COM	83549510	5717	223519	X		5
SONOCO PRODS CO	COM	83549510	3126	122598	X	X	6
SONOCO PRODS CO	COM	83549510	2413	94634	X		3
SONOCO PRODS CO	COM	83549510	6260	245483	X		6
SONOSITE INC	COM	83568G10	1	0	X		3
SONOSITE INC	COM	83568G10	83	3475	X		6
SONOSITE INC	COM	83568G10	2777	116243	X		5
SONY CORP	ADR NEW	83569930	257	6729	X		13
SONY CORP	ADR NEW	83569930	7	175	X	X	7
SONY CORP	ADR NEW	83569930	1123	29503	X		6
SONY CORP	ADR NEW	83569930	1778	46733	X	X	6
SONY CORP	ADR NEW	83569930	10256	269164	X		5
SONY CORP	ADR NEW	83569930	175	4600	X		3
SONY CORP	ADR NEW	83569930	9	244	X	X	4
SOTHEBYS HLDGS INC	CL A	83589810	969	60725	X		3
SOTHEBYS HLDGS INC	CL A	83589810	0	21	X		6
SOTHEBYS HLDGS INC	CL A	83589810	755	47002	X		5

SONUS NETWORKS INC	COM	83591610	134	28347	X		5
SONUS NETWORKS INC	COM	83591610	1	300	X		6
SOURCE CAP INC	COM	83614410	1287	19797	X		5
SOURCE CAP INC	COM	83614410	111	1700	X		6
SOURCE CAP INC	COM	83614410	81	1252	X	X	6
SOURCECORP	COM	83616710	358	13026	X		5
SOUTH FINL GROUP INC	COM	83784110	70283	2477375	X		11
SOUTH FINL GROUP INC	COM	83784110	1	49	X		5
SOUTH FINL GROUP INC	COM	83784110	302	10631	X	X	6
SOUTH FINL GROUP INC	COM	83784110	11084	388739	X		3
SOUTH FINL GROUP INC	COM	83784110	1992	70232	X		6
SOUTH JERSEY INDS INC	COM	83851810	75	1718	X		5
SOUTH JERSEY INDS INC	COM	83851810	100	2266	X		6
SOUTH JERSEY INDS INC	COM	83851810	248	5633	X	X	6
SOUTHERN CO	COM	84258710	87	3000	X	X	1
SOUTHERN CO	COM	84258710	30	1025	X		7
SOUTHERN CO	COM	84258710	9	301	X	X	7
SOUTHERN CO	COM	84258710	30314	1039946	X		6
SOUTHERN CO	COM	84258710	19528	669900	X	X	6
SOUTHERN CO	COM	84258710	65	2265	X		13
SOUTHERN CO	COM	84258710	8521	292315	X		3
SOUTHERN CO	COM	84258710	29	984	X		11
SOUTHERN CO	COM	84258710	9897	339870	X		5
SOUTHERN PERU COPPER CORP	COM	84361110	295	7134	X		5
SOUTHERN PERU COPPER CORP	COM	84361110	3	73	X		6
SOUTHERN UN CO NEW	COM	84403010	4	191	X		5
SOUTHERN UN CO NEW	COM	84403010	2535	120263	X	X	6
SOUTHERN UN CO NEW	COM	84403010	86	4099	X		6
SOUTHTRUST CORP	COM	84473010	5203	135703	X		3
SOUTHTRUST CORP	COM	84473010	8111	208997	X		6
SOUTHTRUST CORP	COM	84473010	1714	44516	X		5
SOUTHTRUST CORP	COM	84473010	2885	74328	X	X	6
SOUTHWEST AIRLS CO	COM	84474110	3	175	X		1
SOUTHWEST AIRLS CO	COM	84474110	4	271	X		13
SOUTHWEST AIRLS CO	COM	84474110	47828	2818301	X		3
SOUTHWEST AIRLS CO	COM	84474110	8151	489971	X		5
SOUTHWEST AIRLS CO	COM	84474110	1703	101564	X		6
SOUTHWEST AIRLS CO	COM	84474110	34	2000	X		7
SOUTHWEST AIRLS CO	COM	84474110	6	355	X	X	7
SOUTHWEST AIRLS CO	COM	84474110	182	10850	X	X	6
SOUTHWEST AIRLS CO	COM	84474110	3	195	X		4
SOUTHWEST BANCORPORATION TEX	COM	84476R10	11229	254500	X		3
SOUTHWEST BANCORPORATION TEX	COM	84476R10	1	30	X		5
SOUTHWEST BANCORPORATION TEX	COM	84476R10	2613	59218	X		6
SOUTHWEST BANCORPORATION TEX	COM	84476R10	117	2650	X	X	6
SOUTHWEST GAS CORP	COM	84489510	1263	52845	X		5
SOUTHWEST GAS CORP	COM	84489510	25	1051	X	X	6
SOUTHWEST GAS CORP	COM	84489510	22	904	X		6
SOUTHWESTERN ENERGY CO	COM	84546710	7010	244500	X		3
SOUTHWESTERN ENERGY CO	COM	84546710	1820	59810	X		5
SOUTHWESTERN ENERGY CO	COM	84546710	5	182	X	X	6
SOVEREIGN BANCORP INC	COM	84590510	80011	3620405	X		11
SOVEREIGN BANCORP INC	COM	84590510	2335	105632	X		5
SOVEREIGN BANCORP INC	COM	84590510	6163	278856	X		6
SOVEREIGN BANCORP INC	COM	84590510	4	186	X		7
SOVEREIGN BANCORP INC	COM	84590510	3	136	X	X	7
SOVEREIGN BANCORP INC	COM	84590510	879	39772	X	X	6
SOVEREIGN BANCORP INC	COM	84590510	4	195	X		4
SOVEREIGN BANCORP INC	COM	84590510	20194	908383	X		3
SPANISH BROADCASTING SYS INC	CL A	84642588	5367	570550	X		3
SPANISH BROADCASTING SYS INC	CL A	84642588	758	81243	X		6
SPANISH BROADCASTING SYS INC	CL A	84642588	2	196	X		7

SPANISH BROADCASTING SYS INC	CL A	84642588	37	3932	X	X	6
SPANISH BROADCASTING SYS INC	CL A	84642588	282	30630	X		5
SPECTRASITE INC	COM	84761M10	492	11570	X		3
SPECTRASITE INC	COM	84761M10	32	751	X		5
SPECTRASITE INC	COM	84761M10	3	62	X	X	6
SPEEDWAY MOTORSPORTS INC	COM	84778810	18	533	X		5
SPEEDWAY MOTORSPORTS INC	COM	84778810	2167	64789	X		6
SPEEDWAY MOTORSPORTS INC	COM	84778810	321	9600	X	X	6
SPHERION CORP	COM	84842010	216	21285	X		11
SPHERION CORP	COM	84842010	3	345	X		5
SPHERION CORP	COM	84842010	113	11190	X		6
SPHERION CORP	COM	84842010	16919	1668504	X		3
SPINNAKER EXPL CO	COM	84855W10	1453	36900	X		3
SPINNAKER EXPL CO	COM	84855W10	59	1500	X		6
SPINNAKER EXPL CO	COM	84855W10	305	7741	X		5
SPRINT CORP	COM FON GROUP	85206110	11	600	X	X	1
SPRINT CORP	COM FON GROUP	85206110	4848	275464	X	X	6
SPRINT CORP	COM FON GROUP	85206110	7	384	X		7
SPRINT CORP	COM FON GROUP	85206110	9849	559587	X		6
SPRINT CORP	COM FON GROUP	85206110	4213	239113	X		5
SPRINT CORP	COM FON GROUP	85206110	28	1600	X		1
SPRINT CORP	COM FON GROUP	85206110	13267	751023	X		3
SPRINT CORP	COM FON GROUP	85206110	5	294	X		13
STAAR SURGICAL CO	COM PAR $0.01	85231230	196	25100	X		5
STAGE STORES INC	COM NEW	85254C30	5417	142746	X		3
STAGE STORES INC	COM NEW	85254C30	200	5307	X	X	6
STAGE STORES INC	COM NEW	85254C30	1658	44021	X		6
STAGE STORES INC	COM NEW	85254C30	108	2874	X		5
STAGE STORES INC	COM NEW	85254C30	1	36	X		7
STANCORP FINL GROUP INC	COM	85289110	1871	27928	X		3
STANCORP FINL GROUP INC	COM	85289110	430	6416	X		6
STANCORP FINL GROUP INC	COM	85289110	7	109	X	X	7
STANCORP FINL GROUP INC	COM	85289110	10	152	X	X	6
STANCORP FINL GROUP INC	COM	85289110	61	904	X		5
STANDARD COML CORP	COM	85325810	21250	1177303	X	X	6
STANDARD COML CORP	COM	85325810	24772	1372436	X		6
STANDARD MICROSYSTEMS CORP	COM	85362610	14454	619810	X		3
STANDARD MICROSYSTEMS CORP	COM	85362610	10	415	X		5
STANDARD PAC CORP NEW	COM	85375C10	4	80	X	X	1
STANDARD PAC CORP NEW	COM	85375C10	226	4590	X	X	6
STANDARD PAC CORP NEW	COM	85375C10	7	135	X		7
STANDARD PAC CORP NEW	COM	85375C10	2053	41645	X		6
STANDARD PAC CORP NEW	COM	85375C10	472	9568	X		5
STANDARD PAC CORP NEW	COM	85375C10	5	100	X		1
STANDARD PAC CORP NEW	COM	85375C10	25	500	X		3
STANDARD REGISTER CO	COM	85388710	93	7800	X	X	6
STANDARD REGISTER CO	COM	85388710	40	3400	X		6
STANDEX INTL CORP	COM	85423110	842	31380	X		5
STANDEX INTL CORP	COM	85423110	65	2400	X		6
STANLEY FURNITURE INC	COM NEW	85430520	88	2085	X		13
STANLEY FURNITURE INC	COM NEW	85430520	20	477	X		5
STANLEY FURNITURE INC	COM NEW	85430520	1406	33400	X		3
STANLEY FURNITURE INC	COM NEW	85430520	18	425	X		6
STANLEY WKS	COM	85461610	1162	25500	X		11
STANLEY WKS	COM	85461610	1092	24041	X		5
STANLEY WKS	COM	85461610	2233	48999	X		6
STANLEY WKS	COM	85461610	568	12453	X	X	6
STANLEY WKS	COM	85461610	1396	30626	X		3
STANLEY WKS	COM	85461610	80	1800	X		13
STAPLES INC	COM	85503010	12	400	X	X	1
STAPLES INC	COM	85503010	91	3100	X		1
STAPLES INC	COM	85503010	14532	504884	X		3

STAPLES INC	COM	85503010	19636	669316	X		5
STAPLES INC	COM	85503010	56577	1923727	X		6
STAPLES INC	COM	85503010	224	7625	X		7
STAPLES INC	COM	85503010	17	570	X	X	7
STAPLES INC	COM	85503010	15851	538950	X	X	6
STAPLES INC	COM	85503010	2	79	X		4
STAPLES INC	COM	85503010	4	144	X		13
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C10	494	21110	X		5
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C10	117	4993	X		6
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C10	35	1500	X	X	6
STARBUCKS CORP	COM	85524410	12	275	X		13
STARBUCKS CORP	COM	85524410	17287	395067	X		5
STARBUCKS CORP	COM	85524410	32356	743994	X	X	6
STARBUCKS CORP	COM	85524410	107164	2459664	X		3
STARBUCKS CORP	COM	85524410	24958	573881	X		6
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A20	27	600	X	X	1
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A20	679	14971	X		5
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A20	1619	36104	X		6
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A20	678	15120	X	X	6
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A20	9140	204109	X		3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A20	40	900	X		1
STATE STR CORP	COM	85747710	618	12600	X	X	1
STATE STR CORP	COM	85747710	559	11396	X		1
STATE STR CORP	COM	85747710	6382	130075	X		3
STATE STR CORP	COM	85747710	6861	139916	X	X	6
STATE STR CORP	COM	85747710	15	297	X	X	7
STATE STR CORP	COM	85747710	2873	58583	X		6
STATE STR CORP	COM	85747710	7668	156328	X		5
STATE STR CORP	COM	85747710	1	15	X		13
STATE STR CORP	UNIT 99/99/9999	85747720	288	1258	X		5
STATION CASINOS INC	COM	85768910	97	2000	X	X	1
STATION CASINOS INC	COM	85768910	2690	55572	X		5
STATION CASINOS INC	COM	85768910	2597	53665	X		6
STATION CASINOS INC	COM	85768910	206	4262	X	X	6
STATION CASINOS INC	COM	85768910	5546	114596	X		3
STEAK N SHAKE CO	COM	85787310	260	14294	X		5
STEEL TECHNOLOGIES INC	COM	85814710	319	14805	X		5
STEIN MART INC	COM	85837510	3006	184855	X		3
STEIN MART INC	COM	85837510	16	1000	X		5
STEIN MART INC	COM	85837510	3	200	X	X	6
STEMCELLS INC	COM	85857R10	25	16815	X		5
STEMCELLS INC	COM	85857R10	2	1000	X		6
STERICYCLE INC	COM	85891210	11583	222916	X		3
STERICYCLE INC	COM	85891210	2	32	X		7
STERICYCLE INC	COM	85891210	3679	72085	X		5
STERICYCLE INC	COM	85891210	129	2494	X	X	6
STERICYCLE INC	COM	85891210	4	82	X		4
STERICYCLE INC	COM	85891210	2385	46098	X		6
STERIS CORP	COM	85915210	403	17886	X		13
STERIS CORP	COM	85915210	796	35297	X		6
STERIS CORP	COM	85915210	93	4122	X	X	6
STERIS CORP	COM	85915210	1502	66578	X		3
STERIS CORP	COM	85915210	4876	216207	X		5
STERLING FINL CORP	COM	85931710	101	3892	X	X	6
STERLING FINL CORP	COM	85931710	359	13807	X		6
STERLING FINL CORP WASH	COM	85931910	280	8800	X		5
STEWART INFORMATION SVCS COR	COM	86037210	18023	533709	X		3
STEWART INFORMATION SVCS COR	COM	86037210	14	400	X		5
STEWART INFORMATION SVCS COR	COM	86037210	11	339	X		6
STILLWATER MNG CO	COM	86074Q10	717	47762	X		5
STILLWATER MNG CO	COM	86074Q10	125	8300	X		6
STMICROELECTRONICS N V	NY REGISTRY	86101210	243	11030	X		5

STMICROELECTRONICS N V	NY REGISTRY	86101210	6	250	X		6
STONE ENERGY CORP	COM	86164210	6222	136200	X		3
STONE ENERGY CORP	COM	86164210	23	500	X	X	6
STONE ENERGY CORP	COM	86164210	87	1895	X		5
STONEPATH GROUP INC	COM	86183710	59	28000	X		5
STORAGE TECHNOLOGY CORP	COM PAR $0.10	86211120	137	4952	X		13
STORAGE TECHNOLOGY CORP	COM PAR $0.10	86211120	2199	76307	X		5
STORAGE TECHNOLOGY CORP	COM PAR $0.10	86211120	3251	112164	X		3
STORAGE TECHNOLOGY CORP	COM PAR $0.10	86211120	192	6622	X	X	6
STORAGE TECHNOLOGY CORP	COM PAR $0.10	86211120	1347	46462	X		6
STRATASYS INC	COM	86268510	332	13413	X		5
STRATEGIC GLOBAL INCOME FD	COM	86271910	443	36305	X		5
STRATEGIC GLOBAL INCOME FD	COM	86271910	4	323	X		6
STRATEX NETWORKS INC	COM	86279T10	1	350	X		13
STRATEX NETWORKS INC	COM	86279T10	309	112132	X		5
STRATEX NETWORKS INC	COM	86279T10	2817	954800	X		3
STRATEX NETWORKS INC	COM	86279T10	352	119200	X		6
STRAYER ED INC	COM	86323610	2901	26000	X		3
STRAYER ED INC	COM	86323610	566	5076	X		6
STRAYER ED INC	COM	86323610	190	1705	X		5
STREETTRACKS SER TR	DJ LRG CAP GRW	86330E10	552	11741	X		13
STREETTRACKS SER TR	DJ LRG CAP GRW	86330E10	5640	119454	X		5
STREETTRACKS SER TR	DJ LRG CAP VAL	86330E20	245	1962	X		13
STREETTRACKS SER TR	DJ LRG CAP VAL	86330E20	3572	28502	X		5
STREETTRACKS SER TR	DJ SML CAP GRW	86330E30	638	9246	X		13
STREETTRACKS SER TR	DJ SML CAP GRW	86330E30	5748	83245	X		5
STREETTRACKS SER TR	DJ SML CAP VAL	86330E40	2	10	X		13
STREETTRACKS SER TR	DJ SML CAP VAL	86330E40	640	3764	X		5
STRIDE RITE CORP	COM	86331410	13259	1202128	X		3
STRIDE RITE CORP	COM	86331410	36	3276	X		5
STRYKER CORP	COM	86366710	5	86	X		1
STRYKER CORP	COM	86366710	44	800	X		11
STRYKER CORP	COM	86366710	12	220	X		13
STRYKER CORP	COM	86366710	6	114	X		4
STRYKER CORP	COM	86366710	2860	51996	X	X	6
STRYKER CORP	COM	86366710	2	28	X		7
STRYKER CORP	COM	86366710	8824	160439	X		6
STRYKER CORP	COM	86366710	11523	209517	X		5
STRYKER CORP	COM	86366710	73420	1338089	X		3
STUDENT LN CORP	COM	86390210	1	10	X	X	1
STUDENT LN CORP	COM	86390210	3	20	X		1
STUDENT LN CORP	COM	86390210	76	560	X	X	6
STUDENT LN CORP	COM	86390210	3	20	X		7
STUDENT LN CORP	COM	86390210	598	4380	X		6
STUDENT LN CORP	COM	86390210	2692	19745	X		5
STURM RUGER & CO INC	COM	86415910	26	2200	X		5
STURM RUGER & CO INC	COM	86415910	3	210	X		6
STURM RUGER & CO INC	COM	86415910	111	9200	X	X	6
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	86448210	1357	42195	X		5
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	86448210	167	5182	X		6
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	86448210	44	1363	X	X	6
SUFFOLK BANCORP	COM	86473910	6	200	X		13
SUFFOLK BANCORP	COM	86473910	134	4139	X		5
SUFFOLK BANCORP	COM	86473910	18	565	X		6
SUFFOLK BANCORP	COM	86473910	1488	45804	X	X	6
SUMMIT FINL CORP	COM	86605710	66	3580	X	X	6
SUMMIT FINL CORP	COM	86605710	1721	94001	X		6
SUMMIT PPTYS INC	COM	86623910	113	4400	X		3
SUMMIT PPTYS INC	COM	86623910	542	21137	X		6
SUMMIT PPTYS INC	COM	86623910	91	3530	X	X	6
SUMMIT PPTYS INC	COM	86623910	557	21700	X		5
SUN COMMUNITIES INC	COM	86667410	151	4015	X		5

SUN COMMUNITIES INC	COM	86667410	6	150	X		6
SUN COMMUNITIES INC	COM	86667410	173	4600	X	X	6
SUN LIFE FINL INC	COM	86679610	593	20797	X		5
SUN LIFE FINL INC	COM	86679610	919	31767	X		6
SUN LIFE FINL INC	COM	86679610	297	10248	X	X	6
SUN MICROSYSTEMS INC	COM	86681010	3	800	X	X	1
SUN MICROSYSTEMS INC	COM	86681010	559	129015	X	X	6
SUN MICROSYSTEMS INC	COM	86681010	9	2000	X		7
SUN MICROSYSTEMS INC	COM	86681010	1920	443320	X		6
SUN MICROSYSTEMS INC	COM	86681010	4368	1017820	X		5
SUN MICROSYSTEMS INC	COM	86681010	2	400	X		11
SUN MICROSYSTEMS INC	COM	86681010	5408	1246069	X		3
SUN MICROSYSTEMS INC	COM	86681010	200	48021	X		13
SUNCOR ENERGY INC	COM	86722910	69	2700	X		11
SUNCOR ENERGY INC	COM	86722910	295	11510	X		6
SUNCOR ENERGY INC	COM	86722910	21	800	X		13
SUNCOR ENERGY INC	COM	86722910	532	20762	X	X	6
SUNCOR ENERGY INC	COM	86722910	3026	118001	X		5
SUNGARD DATA SYS INC	COM	86736310	26	1000	X	X	1
SUNGARD DATA SYS INC	COM	86736310	1681	65234	X		5
SUNGARD DATA SYS INC	COM	86736310	3352	128941	X		6
SUNGARD DATA SYS INC	COM	86736310	10	391	X	X	7
SUNGARD DATA SYS INC	COM	86736310	592	22762	X	X	6
SUNGARD DATA SYS INC	COM	86736310	2820	108483	X		3
SUNOCO INC	COM	86764P10	177	2783	X	X	1
SUNOCO INC	COM	86764P10	6509	127225	X		3
SUNOCO INC	COM	86764P10	1740	27313	X		5
SUNOCO INC	COM	86764P10	3665	57603	X		6
SUNOCO INC	COM	86764P10	1352	21257	X	X	6
SUNRISE SENIOR LIVING INC	COM	86768K10	647	16614	X		13
SUNRISE SENIOR LIVING INC	COM	86768K10	616	15822	X		5
SUNRISE SENIOR LIVING INC	COM	86768K10	21	525	X		6
SUNRISE SENIOR LIVING INC	COM	86768K10	8	200	X		3
SUNOPTA INC	COM	8676EP10	468	55827	X		5
SUNOPTA INC	COM	8676EP10	25	2983	X	X	6
SUNOPTA INC	COM	8676EP10	183	21457	X		6
SUNTRUST BKS INC	COM	86791410	325	5000	X	X	1
SUNTRUST BKS INC	COM	86791410	3132	48562	X		5
SUNTRUST BKS INC	COM	86791410	77217	1188139	X		6
SUNTRUST BKS INC	COM	86791410	56863	874945	X	X	6
SUNTRUST BKS INC	COM	86791410	9007	110976	X		3
SUNTRUST BKS INC	COM	86791410	130	2000	X		1
SUNTRUST BKS INC	COM	86791410	19	300	X		13
SUPERCONDUCTOR TECHNOLOGIES	COM	86793110	24	20100	X		5
SUPERIOR ENERGY SVCS INC	COM	86815710	1	100	X		13
SUPERIOR ENERGY SVCS INC	COM	86815710	2	173	X		7
SUPERIOR ENERGY SVCS INC	COM	86815710	1944	193475	X		6
SUPERIOR ENERGY SVCS INC	COM	86815710	9083	898500	X		3
SUPERIOR ENERGY SVCS INC	COM	86815710	83	8286	X	X	6
SUPERIOR INDS INTL INC	COM	86816810	50	1500	X		11
SUPERIOR INDS INTL INC	COM	86816810	29985	895929	X		3
SUPERIOR INDS INTL INC	COM	86816810	81	2430	X		6
SUPERIOR INDS INTL INC	COM	86816810	88	2672	X		5
SUPERIOR UNIFORM GP INC	COM	86835810	4133	260104	X		3
SUPERIOR UNIFORM GP INC	COM	86835810	156	9900	X		5
SUPERIOR UNIFORM GP INC	COM	86835810	48	3000	X		6
SUPERIOR UNIFORM GP INC	COM	86835810	64	4000	X	X	6
SUPERVALU INC	COM	86853610	12722	414651	X		3
SUPERVALU INC	COM	86853610	3	94	X		4
SUPERVALU INC	COM	86853610	523	17076	X	X	6
SUPERVALU INC	COM	86853610	2	60	X	X	7
SUPERVALU INC	COM	86853610	2	81	X		7

SUPERVALU INC	COM	86853610	4976	162566	X			6
SUPERVALU INC	COM	86853610	1487	48631	X			5
SUPREME INDS INC	CL A	86860710	15	2357	X			11
SUPREME INDS INC	CL A	86860710	2751	427137	X			3
SURMODICS INC	COM	86887310	770	31257	X			3
SURMODICS INC	COM	86887310	137	5650	X			5
SUSQUEHANNA BANCSHARES INC P	COM	86909910	62	2497	X			5
SUSQUEHANNA BANCSHARES INC P	COM	86909910	241	9562	X	X		6
SUSQUEHANNA BANCSHARES INC P	COM	86909910	905	35980	X			6
SWEDISH MATCH AB	SPONSORED ADR	87030950	2091	20000	X			3
SWEDISH MATCH AB	SPONSORED ADR	87030950	60	598	X	X		6
SWEDISH MATCH AB	SPONSORED ADR	87030950	1	10	X			5
SWEDISH MATCH AB	SPONSORED ADR	87030950	557	5514	X			6
SWEDISH MATCH AB	SPONSORED ADR	87030950	15	151	X			7
SWIFT ENERGY CO	COM	87073810	2	70	X	X		1
SWIFT ENERGY CO	COM	87073810	750	33999	X			6
SWIFT ENERGY CO	COM	87073810	2	110	X			7
SWIFT ENERGY CO	COM	87073810	74	3360	X	X		6
SWIFT ENERGY CO	COM	87073810	2	90	X			1
SWIFT ENERGY CO	COM	87073810	305	13822	X			5
SWIFT TRANSN CO	COM	87075610	1437	79751	X			3
SWIFT TRANSN CO	COM	87075610	103	5750	X	X		6
SWIFT TRANSN CO	COM	87075610	17	970	X			5
SWISS HELVETIA FD INC	COM	87087510	125	9666	X			5
SWISS HELVETIA FD INC	COM	87087510	86	6614	X			6
SWISS HELVETIA FD INC	COM	87087510	19873	1525152	X			9
SWISSCOM AG	SPONSORED ADR	87101310	324	9778	X			5
SWISSCOM AG	SPONSORED ADR	87101310	38	1140	X	X		6
SWISSCOM AG	SPONSORED ADR	87101310	25	750	X			6
SYBASE INC	COM	87113010	1713	95197	X			3
SYBASE INC	COM	87113010	32	1803	X			6
SYBASE INC	COM	87113010	27	1491	X	X		6
SYBASE INC	COM	87113010	544	30445	X			5
SYCAMORE NETWORKS INC	COM	87120610	30	7074	X			5
SYCAMORE NETWORKS INC	COM	87120610	20	4750	X			6
SYMANTEC CORP	COM	87150310	127	2960	X			13
SYMANTEC CORP	COM	87150310	17877	469233	X			3
SYMANTEC CORP	COM	87150310	10100	232173	X			5
SYMANTEC CORP	COM	87150310	5501	125658	X			6
SYMANTEC CORP	COM	87150310	215	4916	X	X		6
SYMANTEC CORP	COM	87150310	1	34	X			4
SYMANTEC CORP	NOTE 3.000%11/	871503AB	12838	5000000	X			20
SYMANTEC CORP	NOTE 3.000%11/	871503AB	10	4000	X			5
SYMBION INC DEL	COM	87150710	3050	174700	X			3
SYMBION INC DEL	COM	87150710	9	500	X	X		6
SYMBION INC DEL	COM	87150710	362	20700	X			6
SYMBOL TECHNOLOGIES INC	COM	87150810	90	6074	X			11
SYMBOL TECHNOLOGIES INC	COM	87150810	7	507	X			6
SYMBOL TECHNOLOGIES INC	COM	87150810	1292	87662	X			3
SYMBOL TECHNOLOGIES INC	COM	87150810	291	19723	X			5
SYMYX TECHNOLOGIES	COM	87155S10	31	1310	X			5
SYMYX TECHNOLOGIES	COM	87155S10	513	21257	X	X		6
SYMYX TECHNOLOGIES	COM	87155S10	2	80	X			6
SYNAPTICS INC	COM	87157D10	6896	360100	X			3
SYNAPTICS INC	COM	87157D10	921	47655	X			6
SYNAPTICS INC	COM	87157D10	128	6657	X			5
SYNOPSYS INC	COM	87160710	3	116	X			13
SYNOPSYS INC	COM	87160710	88	3100	X	X		6
SYNOPSYS INC	COM	87160710	43	1500	X			6
SYNOPSYS INC	COM	87160710	278	9820	X			5
SYNOPSYS INC	COM	87160710	4270	150168	X			3
SYNGENTA AG	SPONSORED ADR	87160A10	5	325	X	X		4

SYNGENTA AG	SPONSORED ADR	87160A10	55	3274	X	X	6
SYNGENTA AG	SPONSORED ADR	87160A10	163	9724	X		6
SYNGENTA AG	SPONSORED ADR	87160A10	484	28936	X		5
SYNGENTA AG	SPONSORED ADR	87160A10	4	234	X	X	7
SYNOVUS FINL CORP	COM	87161C10	3271	129186	X		3
SYNOVUS FINL CORP	COM	87161C10	1344	52611	X		5
SYNOVUS FINL CORP	COM	87161C10	2170	85698	X	X	6
SYNOVUS FINL CORP	COM	87161C10	5370	212079	X		6
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G10	1029	95753	X		3
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G10	3	250	X	X	6
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G10	2	200	X		5
SYPRIS SOLUTIONS INC	COM	87165510	5915	305900	X		3
SYPRIS SOLUTIONS INC	COM	87165510	26	1351	X	X	6
SYPRIS SOLUTIONS INC	COM	87165510	1	78	X		7
SYPRIS SOLUTIONS INC	COM	87165510	821	42764	X		6
SYPRIS SOLUTIONS INC	COM	87165510	20	1061	X		5
SYSCO CORP	COM	87182910	206	5745	X		1
SYSCO CORP	COM	87182910	342	9677	X		13
SYSCO CORP	COM	87182910	14	400	X		11
SYSCO CORP	COM	87182910	32290	898123	X		3
SYSCO CORP	COM	87182910	7193	202059	X		5
SYSCO CORP	COM	87182910	27133	756416	X		6
SYSCO CORP	COM	87182910	20	565	X		7
SYSCO CORP	COM	87182910	18	506	X	X	7
SYSCO CORP	COM	87182910	18042	502978	X	X	6
SYSCO CORP	COM	87182910	5	146	X		4
TBC CORP	COM	87218010	23557	985934	X		3
TBC CORP	COM	87218010	74	3108	X		5
TBC CORP	COM	87218010	228	9565	X		6
TCF FINL CORP	COM	87227510	4160	71669	X		3
TCF FINL CORP	COM	87227510	12	205	X	X	6
TCF FINL CORP	COM	87227510	397	6836	X		6
TCF FINL CORP	COM	87227510	4587	79041	X		5
TCW CONV SECS FD INC	COM	87234010	2	500	X		13
TCW CONV SECS FD INC	COM	87234010	25	5116	X		6
TCW CONV SECS FD INC	COM	87234010	3278	677258	X		5
TDK CORP	AMERN DEP SH	87235140	20	261	X		13
TDK CORP	AMERN DEP SH	87235140	4	54	X	X	4
TDK CORP	AMERN DEP SH	87235140	1089	14232	X	X	6
TDK CORP	AMERN DEP SH	87235140	3	39	X	X	7
TDK CORP	AMERN DEP SH	87235140	25	327	X		6
TDK CORP	AMERN DEP SH	87235140	537	7025	X		5
TECO ENERGY INC	COM	87237510	6	500	X		13
TECO ENERGY INC	COM	87237510	844	70418	X		3
TECO ENERGY INC	COM	87237510	1673	139872	X		5
TECO ENERGY INC	COM	87237510	510	42544	X	X	6
TECO ENERGY INC	COM	87237510	1	100	X	X	7
TECO ENERGY INC	COM	87237510	151	12591	X		6
TEPPCO PARTNERS L P	UT LTD PARTNER	87238410	50	1300	X		13
TEPPCO PARTNERS L P	UT LTD PARTNER	87238410	647	16961	X		5
TEPPCO PARTNERS L P	UT LTD PARTNER	87238410	363	9529	X		6
TEPPCO PARTNERS L P	UT LTD PARTNER	87238410	1191	31271	X	X	6
TJX COS INC NEW	COM	87254010	4592	190453	X		3
TJX COS INC NEW	COM	87254010	2223	92037	X		5
TJX COS INC NEW	COM	87254010	6339	262573	X		6
TJX COS INC NEW	COM	87254010	11	462	X	X	7
TJX COS INC NEW	COM	87254010	294	12170	X	X	6
TRC COS INC	COM	87262510	172	10300	X		5
TNS INC	COM	87296010	913	41900	X		3
TTM TECHNOLOGIES INC	COM	87305R10	4628	390517	X		3
TTM TECHNOLOGIES INC	COM	87305R10	14	1160	X		5
TTM TECHNOLOGIES INC	COM	87305R10	14	1200	X	X	6

TTM TECHNOLOGIES INC	COM	87305R10	190	16011	X		6
TXU CORP	COM	87316810	25169	602313	X		3
TXU CORP	COM	87316810	5674	140076	X		6
TXU CORP	COM	87316810	2032	50015	X		5
TXU CORP	COM	87316810	2484	61328	X	X	6
TAIWAN FD INC	COM	87403610	7	600	X		5
TAIWAN FD INC	COM	87403610	2077	183800	X		9
TAIWAN GREATER CHINA FD	SH BEN INT	87403710	3359	788400	X		9
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	87403910	1	178	X		13
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	87403910	936	112674	X		6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	87403910	102	12254	X	X	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	87403910	2928	335217	X		3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	87403910	5256	637174	X		5
TAKE-TWO INTERACTIVE SOFTWAR	COM	87405410	26	900	X		3
TAKE-TWO INTERACTIVE SOFTWAR	COM	87405410	366	11985	X		5
TAKE-TWO INTERACTIVE SOFTWAR	COM	87405410	6	195	X		6
TAKE-TWO INTERACTIVE SOFTWAR	COM	87405410	5	174	X	X	6
TALBOTS INC	COM	87416110	81	2380	X		3
TALBOTS INC	COM	87416110	258	6585	X		5
TALBOTS INC	COM	87416110	1073	27407	X		6
TALBOTS INC	COM	87416110	114	2913	X	X	6
TALISMAN ENERGY INC	COM	87425E10	70	3233	X		5
TALISMAN ENERGY INC	COM	87425E10	118	5415	X	X	6
TALISMAN ENERGY INC	COM	87425E10	961	44223	X		6
TALX CORP	COM	87491810	357	14700	X		5
TALX CORP	COM	87491810	8	308	X		6
TANOX INC	COM	87588Q10	1149	60246	X		3
TARGET CORP	COM	87612E10	516	12150	X	X	1
TARGET CORP	COM	87612E10	90	2110	X		11
TARGET CORP	COM	87612E10	1691	39815	X		1
TARGET CORP	COM	87612E10	273	6453	X		13
TARGET CORP	COM	87612E10	24	560	X		4
TARGET CORP	COM	87612E10	71043	1672792	X	X	6
TARGET CORP	COM	87612E10	56	1324	X	X	7
TARGET CORP	COM	87612E10	305	7177	X		7
TARGET CORP	COM	87612E10	135281	3185342	X		6
TARGET CORP	COM	87612E10	21730	512691	X		5
TARGET CORP	COM	87612E10	45796	1070450	X		3
TARGETED GENETICS CORP	COM	87612M10	22	13552	X		5
TASER INTL INC	COM	87651B10	216	4985	X		5
TASER INTL INC	COM	87651B10	54	1250	X	X	6
TASTY BAKING CO	COM	87655330	4209	445912	X	X	6
TASTY BAKING CO	COM	87655330	0	25	X		6
TAUBMAN CTRS INC	COM	87666410	30	1310	X		5
TAUBMAN CTRS INC	COM	87666410	169	7369	X		6
TAUBMAN CTRS INC	COM	87666410	34	1500	X	X	6
TECH DATA CORP	COM	87823710	2197	56149	X		3
TECH DATA CORP	COM	87823710	49	1265	X	X	6
TECH DATA CORP	COM	87823710	574	14658	X		6
TECH DATA CORP	COM	87823710	1870	48053	X		5
TECH DATA CORP	SDCV 2.000%12/	878237AC	12453	12500000	X		20
TECH OPS SEVCON INC	COM	87829310	694	116600	X		5
TECHNIP NEW	SPONSORED ADR	87854620	0	1	X		5
TECHNIP NEW	SPONSORED ADR	87854620	79	2305	X	X	6
TECHNIP NEW	SPONSORED ADR	87854620	986	28812	X		6
TECHNITROL INC	COM	87855510	16701	762595	X		3
TECHNITROL INC	COM	87855510	1054	48141	X		6
TECHNITROL INC	COM	87855510	174	7935	X	X	6
TECHNITROL INC	COM	87855510	9	400	X		5
TECUMSEH PRODS CO	CL B	87889510	1	35	X		5
TECUMSEH PRODS CO	CL B	87889510	7	157	X	X	6
TECUMSEH PRODS CO	CL B	87889510	4414	104030	X		6

TECUMSEH PRODS CO	CL A	87889520	736	17867	X		3
TECUMSEH PRODS CO	CL A	87889520	63	1525	X		6
TECUMSEH PRODS CO	CL A	87889520	78	1905	X		5
TEGAL CORP	COM	87900810	23	12300	X		5
TEKTRONIX INC	COM	87913110	77	2301	X		13
TEKTRONIX INC	COM	87913110	364	10750	X		5
TEKTRONIX INC	COM	87913110	4	131	X	X	6
TEKTRONIX INC	COM	87913110	1083	31838	X		3
TEKTRONIX INC	COM	87913110	430	12649	X		6
TELE CELULAR SUL PART S A	SPON ADR PFD	87923810	501	38830	X		3
TELE CELULAR SUL PART S A	SPON ADR PFD	87923810	1	101	X		5
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P10	890	97075	X		3
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P10	42	4571	X		5
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P10	3	285	X		6
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P10	4	383	X	X	6
TELE NORTE LESTE PART S A	SPON ADR PFD	87924610	742	58283	X		3
TELE NORTE LESTE PART S A	SPON ADR PFD	87924610	6175	485038	X		5
TELECOM ARGENTINA S A	SPON ADR REP B	87927320	107	11756	X		5
TELECOM ARGENTINA S A	SPON ADR REP B	87927320	20	2220	X		6
TELECOM ARGENTINA S A	SPON ADR REP B	87927320	15	1620	X	X	6
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	87927820	18	620	X		13
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	87927820	79	2650	X	X	6
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	87927820	46	1545	X		6
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	87927820	1259	42254	X		5
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y10	1877	60000	X		3
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y10	62	1981	X	X	6
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y10	49	1571	X		6
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y10	315	10117	X		5
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	87928730	256	8705	X		5
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	87928730	25	860	X		6
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	87928730	34	1155	X	X	6
TELEDYNE TECHNOLOGIES INC	COM	87936010	545	27249	X		5
TELEDYNE TECHNOLOGIES INC	COM	87936010	8	409	X	X	6
TELEDYNE TECHNOLOGIES INC	COM	87936010	236	11774	X		6
TELEFLEX INC	COM	87936910	313	6250	X	X	1
TELEFLEX INC	COM	87936910	246	4911	X	X	6
TELEFLEX INC	COM	87936910	12	235	X	X	7
TELEFLEX INC	COM	87936910	231	4609	X		6
TELEFLEX INC	COM	87936910	619	12455	X		5
TELEFLEX INC	COM	87936910	14	282	X		1
TELEFLEX INC	COM	87936910	3734	70284	X		3
TELEFONICA DE ARGENTINA S A	SP ADR .8156 B	87937840	506	65400	X		3
TELEFONICA DE ARGENTINA S A	SP ADR .8156 B	87937840	4	522	X		5
TELEFONICA S A	SPONSORED ADR	87938220	19	429	X		13
TELEFONICA S A	SPONSORED ADR	87938220	6	140	X		7
TELEFONICA S A	SPONSORED ADR	87938220	475	10650	X		6
TELEFONICA S A	SPONSORED ADR	87938220	4898	109000	X		3
TELEFONICA S A	SPONSORED ADR	87938220	128	2861	X	X	6
TELEFONICA S A	SPONSORED ADR	87938220	610	13684	X		5
TELEFONOS DE MEXICO S A	SPON ADR ORD L	87940378	617	18664	X		13
TELEFONOS DE MEXICO S A	SPON ADR ORD L	87940378	5106	153537	X		5
TELEFONOS DE MEXICO S A	SPON ADR ORD L	87940378	139759	4200766	X		6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	87940378	11	341	X		7
TELEFONOS DE MEXICO S A	SPON ADR ORD L	87940378	7	202	X	X	7
TELEFONOS DE MEXICO S A	SPON ADR ORD L	87940378	695	20896	X	X	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	87940378	9	283	X	X	4
TELEFONOS DE MEXICO S A	SPON ADR ORD L	87940378	9802	292814	X		3
TELEPHONE & DATA SYS INC	COM	87943310	3945	55411	X		3
TELEPHONE & DATA SYS INC	COM	87943310	134	1877	X		5
TELEPHONE & DATA SYS INC	COM	87943310	2865	40243	X		6
TELEPHONE & DATA SYS INC	COM	87943310	433	6088	X	X	6
TELEMIG CELULAR PART S A	SPON ADR PFD	87944E10	1145	38830	X		3

TELEMIG CELULAR PART S A	SPON ADR PFD	87944E10	73	2472	X		5
TELIK INC	COM	87959M10	6959	289450	X		3
TELIK INC	COM	87959M10	9	400	X		5
TELIK INC	COM	87959M10	48	1998	X	X	6
TELIK INC	COM	87959M10	1053	44124	X		6
TELIK INC	COM	87959M10	2	68	X		7
TELLABS INC	COM	87966410	1	100	X		11
TELLABS INC	COM	87966410	2315	264865	X		6
TELLABS INC	COM	87966410	338	38649	X	X	6
TELLABS INC	COM	87966410	818	94443	X		5
TELLABS INC	COM	87966410	1	153	X		13
TELLABS INC	COM	87966410	1382	158133	X		3
TELULAR CORP	COM NEW	87970T20	618	85900	X		3
TEMPLE INLAND INC	COM	87986810	1433	20693	X		3
TEMPLE INLAND INC	COM	87986810	1600	23100	X		6
TEMPLE INLAND INC	COM	87986810	2414	34852	X	X	6
TEMPLE INLAND INC	COM	87986810	508	7345	X		5
TELETECH HOLDINGS INC	COM	87993910	290	33837	X		5
TELETECH HOLDINGS INC	COM	87993910	16	1830	X		6
TEMPLETON DRAGON FD INC	COM	88018T10	375	25869	X		5
TEMPLETON DRAGON FD INC	COM	88018T10	6174	424600	X		9
TEMPLETON DRAGON FD INC	COM	88018T10	7	468	X		6
TEMPLETON DRAGON FD INC	COM	88018T10	8	520	X	X	6
TEMPLETON EMERGING MKTS FD I	COM	88019110	60	4890	X		5
TEMPLETON EMERGING MKTS FD I	COM	88019110	12	1000	X		6
TEMPLETON EMERGING MKTS FD I	COM	88019110	60	4800	X		9
TEMPLETON EMERG MKTS INCOME	COM	88019210	601	51979	X		5
TEMPLETON EMERG MKTS INCOME	COM	88019210	63	5474	X		6
TEMPLETON EMERG MKTS INCOME	COM	88019210	75	6480	X	X	6
TEMPLETON GLOBAL INCOME FD	COM	88019810	946	119373	X		5
TEMPLETON GLOBAL INCOME FD	COM	88019810	124	15685	X	X	6
TEMPLETON GLOBAL INCOME FD	COM	88019810	2075	262000	X		9
TEMPLETON GLOBAL INCOME FD	COM	88019810	81	10203	X		6
TENET HEALTHCARE CORP	COM	88033G10	13	1000	X		13
TENET HEALTHCARE CORP	COM	88033G10	21973	1417480	X		3
TENET HEALTHCARE CORP	COM	88033G10	290	21641	X	X	6
TENET HEALTHCARE CORP	COM	88033G10	1321	98512	X		6
TENET HEALTHCARE CORP	COM	88033G10	1076	80934	X		5
TERADYNE INC	COM	88077010	1	66	X		13
TERADYNE INC	COM	88077010	1123	49601	X		5
TERADYNE INC	COM	88077010	87	3818	X	X	6
TERADYNE INC	COM	88077010	4808	211799	X		3
TERADYNE INC	COM	88077010	2691	118558	X		6
TERADYNE INC	SDCV 3.750%10/	880770AD	42200	40000000	X		6
TEREX CORP NEW	COM	88077910	453	13156	X		13
TEREX CORP NEW	COM	88077910	877	25699	X		6
TEREX CORP NEW	COM	88077910	3	100	X	X	6
TEREX CORP NEW	COM	88077910	9802	287185	X		3
TEREX CORP NEW	COM	88077910	5233	152251	X		5
TESORO PETE CORP	COM	88160910	8	300	X		3
TESORO PETE CORP	COM	88160910	2388	86515	X		5
TESORO PETE CORP	COM	88160910	38	1380	X		6
TESORO PETE CORP	COM	88160910	20	725	X	X	6
TEVA PHARMACEUTICAL INDS LTD	ADR	88162420	68	1010	X		1
TEVA PHARMACEUTICAL INDS LTD	ADR	88162420	13364	198934	X	X	6
TEVA PHARMACEUTICAL INDS LTD	ADR	88162420	65	969	X		7
TEVA PHARMACEUTICAL INDS LTD	ADR	88162420	22	326	X	X	7
TEVA PHARMACEUTICAL INDS LTD	ADR	88162420	37364	556172	X		6
TEVA PHARMACEUTICAL INDS LTD	ADR	88162420	11149	221005	X		5
TEVA PHARMACEUTICAL INDS LTD	ADR	88162420	50	1508	X		13
TEVA PHARMACEUTICAL INDS LTD	ADR	88162420	6	93	X		4
TEVA PHARMACEUTICAL INDS LTD	ADR	88162420	47191	708334	X		3

TEVA PHARMACEUTICALS FIN B V	DBCV 0.375%11/	88164MAB	11148	7000000	X			20
TEVA PHARMACEUTICALS FIN B V	DBCV 0.375%11/	88164MAB	6	4000	X			5
TEXAS GENCO HLDGS INC	COM	88244310	2255	50025	X			3
TEXAS GENCO HLDGS INC	COM	88244310	1199	26596	X			5
TEXAS GENCO HLDGS INC	COM	88244310	82	1815	X	X		6
TEXAS GENCO HLDGS INC	COM	88244310	19	425	X			6
TEXAS INSTRS INC	COM	88250810	29	1200	X	X		1
TEXAS INSTRS INC	COM	88250810	113697	4786585	X			3
TEXAS INSTRS INC	COM	88250810	2	95	X			4
TEXAS INSTRS INC	COM	88250810	144	5937	X			7
TEXAS INSTRS INC	COM	88250810	26	1058	X	X		7
TEXAS INSTRS INC	COM	88250810	95107	3933279	X			6
TEXAS INSTRS INC	COM	88250810	26356	1089977	X	X		6
TEXAS INSTRS INC	COM	88250810	15320	638399	X			5
TEXAS INSTRS INC	COM	88250810	6	250	X	X		4
TEXAS INSTRS INC	COM	88250810	2062	87605	X			13
TEXAS INSTRS INC	COM	88250810	487	20133	X			1
TEXAS INSTRS INC	COM	88250810	17	710	X			11
THAI CAP FD INC	COM NEW	88290520	75	10300	X			5
TEXTRON INC	COM	88320310	95	1600	X	X		1
TEXTRON INC	COM	88320310	5442	91700	X			11
TEXTRON INC	COM	88320310	4436	73246	X			3
TEXTRON INC	COM	88320310	3083	51945	X	X		6
TEXTRON INC	COM	88320310	5471	92178	X			6
TEXTRON INC	COM	88320310	1593	26877	X			5
THERMA-WAVE INC	COM	88343A10	99	20000	X			5
THERMO ELECTRON CORP	COM	88355610	31	1000	X			11
THERMO ELECTRON CORP	COM	88355610	8785	284716	X			3
THERMO ELECTRON CORP	COM	88355610	2	62	X			4
THERMO ELECTRON CORP	COM	88355610	619	20137	X	X		6
THERMO ELECTRON CORP	COM	88355610	157	5101	X	X		7
THERMO ELECTRON CORP	COM	88355610	2	54	X			7
THERMO ELECTRON CORP	COM	88355610	2783	90518	X			6
THERMO ELECTRON CORP	COM	88355610	91	2977	X			5
THOMAS & BETTS CORP	COM	88431510	598	21964	X			3
THOMAS & BETTS CORP	COM	88431510	449	16545	X			5
THOMAS & BETTS CORP	COM	88431510	4406	161797	X	X		6
THOMAS & BETTS CORP	COM	88431510	691	25389	X			6
THOMAS INDS INC	COM	88442510	489	14737	X			5
THOMSON	SPONSORED ADR	88511810	66	3320	X	X		6
THOMSON	SPONSORED ADR	88511810	521	26210	X			6
THOR INDS INC	COM	88516010	1847	55197	X			3
THOR INDS INC	COM	88516010	519	15500	X			6
THOR INDS INC	COM	88516010	1206	36446	X			5
THORATEC CORP	COM NEW	88517530	186	17020	X			3
THORATEC CORP	COM NEW	88517530	36	3357	X	X		6
THORATEC CORP	COM NEW	88517530	213	19809	X			6
THORATEC CORP	COM NEW	88517530	43	3987	X			5
THORNBURG MTG INC	COM	88521810	71	2650	X			13
THORNBURG MTG INC	COM	88521810	745	27628	X	X		6
THORNBURG MTG INC	COM	88521810	826	30657	X			6
THORNBURG MTG INC	COM	88521810	2162	80283	X			5
3COM CORP	COM	88553510	11	1800	X			11
3COM CORP	COM	88553510	10	1552	X			6
3COM CORP	COM	88553510	629	100588	X	X		6
3COM CORP	COM	88553510	2360	377498	X			3
3COM CORP	COM	88553510	648	103889	X			5
THREE FIVE SYS INC	COM	88554L10	145	28401	X			5
THREE FIVE SYS INC	COM	88554L10	20	3999	X			6
3M CO	COM	88579Y10	2291	25450	X	X		1
3M CO	COM	88579Y10	2353	26144	X			1
3M CO	COM	88579Y10	882	9999	X			13

3M CO	COM	88579Y10	10	115	X		4
3M CO	COM	88579Y10	184298	2047528	X	X	6
3M CO	COM	88579Y10	4	42	X	X	7
3M CO	COM	88579Y10	125	1384	X		7
3M CO	COM	88579Y10	174268	1936100	X		6
3M CO	COM	88579Y10	40279	449612	X		5
3M CO	COM	88579Y10	123131	1372453	X		3
3M CO	COM	88579Y10	318	3530	X		11
TIBCO SOFTWARE INC	COM	88632Q10	4	500	X		13
TIBCO SOFTWARE INC	COM	88632Q10	355	42045	X		6
TIBCO SOFTWARE INC	COM	88632Q10	362	42806	X		5
TIBCO SOFTWARE INC	COM	88632Q10	9	1100	X		3
TIDEWATER INC	COM	88642310	465	15600	X		11
TIDEWATER INC	COM	88642310	1956	65798	X		5
TIDEWATER INC	COM	88642310	11341	380559	X		3
TIDEWATER INC	COM	88642310	134	4481	X	X	6
TIDEWATER INC	COM	88642310	770	25832	X		6
TIFFANY & CO NEW	COM	88654710	2559	71033	X		3
TIFFANY & CO NEW	COM	88654710	185	5030	X		6
TIFFANY & CO NEW	COM	88654710	232	6297	X		5
TIFFANY & CO NEW	COM	88654710	109	2953	X	X	6
TIMBERLAND CO	CL A	88710010	3292	50988	X		3
TIMBERLAND CO	CL A	88710010	9631	149158	X		5
TIMBERLAND CO	CL A	88710010	31	485	X		6
TIME WARNER INC	COM	88731710	4	245	X		1
TIME WARNER INC	COM	88731710	5350	304300	X		20
TIME WARNER INC	COM	88731710	17	963	X		4
TIME WARNER INC	COM	88731710	4052	230470	X	X	6
TIME WARNER INC	COM	88731710	60	3387	X		7
TIME WARNER INC	COM	88731710	19	1083	X	X	7
TIME WARNER INC	COM	88731710	36549	2079011	X		6
TIME WARNER INC	COM	88731710	15518	885486	X		5
TIME WARNER INC	COM	88731710	94088	5500680	X		3
TIME WARNER INC	COM	88731710	1360	78116	X		13
TIME WARNER INC	COM	88731710	4406	250600	X		11
TIMKEN CO	COM	88738910	5	200	X		11
TIMKEN CO	COM	88738910	1514	58144	X		5
TIMKEN CO	COM	88738910	826	31194	X	X	6
TIMKEN CO	COM	88738910	6827	259900	X		3
TIMKEN CO	COM	88738910	95	3580	X		6
TITAN CORP	COM	88826610	1053	81122	X		3
TITAN CORP	COM	88826610	6492	500171	X		6
TITAN CORP	COM	88826610	22	1685	X		5
TITAN INTL INC ILL	COM	88830M10	190	18139	X		5
TOLL BROTHERS INC	COM	88947810	96	2275	X		13
TOLL BROTHERS INC	COM	88947810	1225	28948	X		5
TOLL BROTHERS INC	COM	88947810	3076	72857	X		3
TOLL BROTHERS INC	COM	88947810	3	70	X	X	6
TOLL BROTHERS INC	COM	88947810	429	10134	X		6
TOOTSIE ROLL INDS INC	COM	89051610	34	1060	X		11
TOOTSIE ROLL INDS INC	COM	89051610	98	3026	X	X	6
TOOTSIE ROLL INDS INC	COM	89051610	3	107	X	X	7
TOOTSIE ROLL INDS INC	COM	89051610	91	2812	X		6
TOOTSIE ROLL INDS INC	COM	89051610	2312	71149	X		5
TOOTSIE ROLL INDS INC	COM	89051610	15	449	X		13
TOOTSIE ROLL INDS INC	COM	89051610	1652	50835	X		3
TOPPS INC	COM	89078610	8	807	X		13
TOPPS INC	COM	89078610	8916	919153	X		3
TORCHMARK CORP	COM	89102710	382	7099	X		13
TORCHMARK CORP	COM	89102710	5456	101416	X		6
TORCHMARK CORP	COM	89102710	2373	41610	X		3
TORCHMARK CORP	COM	89102710	325	6037	X	X	6

TORCHMARK CORP	COM	89102710	762	14170	X		5
TORO CO	COM	89109210	984	14041	X		5
TORO CO	COM	89109210	12	168	X		6
TORO CO	COM	89109210	6	91	X	X	6
TORONTO DOMINION BK ONT	COM NEW	89116050	12	386	X	X	6
TORONTO DOMINION BK ONT	COM NEW	89116050	656	20398	X		6
TOTAL S A	SPONSORED ADR	89151E10	10925	113972	X		3
TOTAL S A	SPONSORED ADR	89151E10	4007	41679	X		5
TOTAL S A	SPONSORED ADR	89151E10	10	109	X	X	4
TOTAL S A	SPONSORED ADR	89151E10	885	9206	X	X	6
TOTAL S A	SPONSORED ADR	89151E10	7	77	X	X	7
TOTAL S A	SPONSORED ADR	89151E10	13	135	X		7
TOTAL S A	SPONSORED ADR	89151E10	2951	30709	X		6
TOWER AUTOMOTIVE INC	COM	89170710	1	195	X		5
TOWER AUTOMOTIVE INC	COM	89170710	78	21500	X	X	6
TOTAL SYS SVCS INC	COM	89190610	2	100	X		5
TOTAL SYS SVCS INC	COM	89190610	71	3230	X		6
TOTAL SYS SVCS INC	COM	89190610	1632	74516	X	X	6
TOYOTA MOTOR CORP	SP ADR REP2COM	89233130	9	111	X		13
TOYOTA MOTOR CORP	SP ADR REP2COM	89233130	3310	40463	X		5
TOYOTA MOTOR CORP	SP ADR REP2COM	89233130	1220	14949	X		6
TOYOTA MOTOR CORP	SP ADR REP2COM	89233130	13	157	X		7
TOYOTA MOTOR CORP	SP ADR REP2COM	89233130	5	65	X	X	7
TOYOTA MOTOR CORP	SP ADR REP2COM	89233130	243	2982	X	X	6
TOYOTA MOTOR CORP	SP ADR REP2COM	89233130	7	91	X	X	4
TOYOTA MOTOR CORP	SP ADR REP2COM	89233130	11492	140000	X		3
TOYS R US INC	COM	89233510	7076	444222	X		3
TOYS R US INC	COM	89233510	2278	143026	X		6
TOYS R US INC	COM	89233510	224	14085	X	X	6
TOYS R US INC	COM	89233510	2741	171170	X		5
TPG N V	SPONSORED ADR	89233910	8	362	X	X	4
TPG N V	SPONSORED ADR	89233910	79	3446	X	X	6
TPG N V	SPONSORED ADR	89233910	3	155	X		5
TPG N V	SPONSORED ADR	89233910	617	26785	X		6
TPG N V	SPONSORED ADR	89233910	6	251	X	X	7
TRACTOR SUPPLY CO	COM	89235610	5925	141675	X		3
TRACTOR SUPPLY CO	COM	89235610	581	13882	X		6
TRACTOR SUPPLY CO	COM	89235610	1533	37386	X		5
TRACTOR SUPPLY CO	COM	89235610	66	1575	X	X	6
TRANS LUX CORP	NOTE 7.500%12/	893247AD	25	25000	X		5
TRANSACTION SYS ARCHITECTS	CL A	89341610	17284	802799	X		3
TRANSACTION SYS ARCHITECTS	CL A	89341610	449	20844	X		5
TRANSACTION SYS ARCHITECTS	CL A	89341610	658	30577	X		6
TRANSACTION SYS ARCHITECTS	CL A	89341610	22	1001	X	X	6
TRANSAMERICA INCOME SHS INC	COM	89350610	314	14565	X		5
TRANSAMERICA INCOME SHS INC	COM	89350610	38	1780	X	X	6
TRANSAMERICA INCOME SHS INC	COM	89350610	23	1069	X		6
TRANSATLANTIC HLDGS INC	COM	89352110	18	225	X		4
TRANSATLANTIC HLDGS INC	COM	89352110	162	1961	X		5
TRANSATLANTIC HLDGS INC	COM	89352110	69	846	X	X	6
TRANSATLANTIC HLDGS INC	COM	89352110	3	35	X	X	7
TRANSATLANTIC HLDGS INC	COM	89352110	26	315	X		7
TRANSATLANTIC HLDGS INC	COM	89352110	123	1524	X		6
TRANSCANADA CORP	COM	89353D10	653	33325	X		5
TRANSCANADA CORP	COM	89353D10	40	2000	X		6
TRANSCANADA CORP	COM	89353D10	17	882	X	X	7
TRANSCANADA CORP	COM	89353D10	52	2613	X	X	6
TRANSKARYOTIC THERAPIES INC	COM	89373510	1455	97269	X		3
TRANSMETA CORP DEL	COM	89376R10	131	60075	X		5
TRANSMETA CORP DEL	COM	89376R10	19	8463	X		6
TRANSWITCH CORP	COM	89406510	49	27360	X		5
TREDEGAR CORP	COM	89465010	65	4000	X		11

TREDEGAR CORP	COM	89465010	120	7450	X	X	6
TREDEGAR CORP	COM	89465010	110	6816	X		6
TREDEGAR CORP	COM	89465010	9	594	X		5
TRI CONTL CORP	COM	89543610	10	590	X		11
TRI CONTL CORP	COM	89543610	649	38573	X		5
TRI CONTL CORP	COM	89543610	323	19182	X		6
TRI CONTL CORP	COM	89543610	665	39500	X		9
TRI CONTL CORP	COM	89543610	1271	75543	X	X	6
TRI CONTL CORP	COM	89543610	4	210	X		13
TRIAD HOSPITALS INC	COM	89579K10	3513	94360	X		3
TRIAD HOSPITALS INC	COM	89579K10	114	3049	X	X	6
TRIAD HOSPITALS INC	COM	89579K10	753	20227	X		6
TRIAD HOSPITALS INC	COM	89579K10	533	14396	X		5
TRIAD GTY INC	COM	89592510	1874	32200	X		3
TRIAD GTY INC	COM	89592510	2	40	X		5
TRIAD GTY INC	COM	89592510	29	500	X	X	6
TRIAD GTY INC	COM	89592510	598	10282	X		6
TRIARC COS INC	CL A	89592710	3911	378600	X		3
TRIARC COS INC	CL A	89592710	145	14000	X		5
TRIARC COS INC	CL A	89592710	179	17321	X	X	6
TRIARC COS INC	CL A	89592710	1024	99157	X		6
TRIARC COS INC	CL B SER 1	89592730	27620	2715808	X		3
TRIARC COS INC	CL B SER 1	89592730	285	28000	X		5
TRIARC COS INC	CL B SER 1	89592730	97	9500	X		6
TRIBUNE CO NEW	COM	89604710	36	800	X	X	1
TRIBUNE CO NEW	COM	89604710	12	260	X		11
TRIBUNE CO NEW	COM	89604710	207	4550	X		1
TRIBUNE CO NEW	COM	89604710	8	180	X		13
TRIBUNE CO NEW	COM	89604710	10703	236939	X		5
TRIBUNE CO NEW	COM	89604710	13052	286615	X		6
TRIBUNE CO NEW	COM	89604710	47	1035	X		7
TRIBUNE CO NEW	COM	89604710	69	1520	X	X	7
TRIBUNE CO NEW	COM	89604710	10080	221334	X	X	6
TRIBUNE CO NEW	COM	89604710	5824	127891	X		3
TRIMBLE NAVIGATION LTD	COM	89623910	190	6851	X		5
TRIMBLE NAVIGATION LTD	COM	89623910	44	1591	X	X	6
TRIMERIS INC	COM	89626310	2940	203754	X		3
TRIMERIS INC	COM	89626310	12	835	X		5
TRINITY BIOTECH PLC	SPONSORED ADR	89643810	67	20000	X		5
TRINITY BIOTECH PLC	SPONSORED ADR	89643810	3	1000	X		6
TRINITY INDS INC	COM	89652210	1445	45451	X		3
TRINITY INDS INC	COM	89652210	159	5000	X	X	6
TRINITY INDS INC	COM	89652210	25	786	X		5
TRIQUINT SEMICONDUCTOR INC	COM	89674K10	1	200	X		13
TRIQUINT SEMICONDUCTOR INC	COM	89674K10	719	131688	X		3
TRIQUINT SEMICONDUCTOR INC	COM	89674K10	1107	213640	X		5
TRIQUINT SEMICONDUCTOR INC	COM	89674K10	36	6510	X		6
TRITON PCS HLDGS INC	CL A	89677M10	12047	2763100	X		17
TRITON PCS HLDGS INC	CL A	89677M10	12047	2763100	X		6
TRITON PCS HLDGS INC	CL A	89677M10	2	520	X	X	6
TRITON PCS HLDGS INC	CL A	89677M10	857	196500	X		3
TRIZEC PROPERTIES INC	COM	89687P10	199	12203	X		5
TRIZEC PROPERTIES INC	COM	89687P10	152	9336	X	X	6
TRIZEC PROPERTIES INC	COM	89687P10	20280	1247258	X		6
TRIPATH IMAGING INC	COM	89694210	416	44201	X		3
TRIPATH IMAGING INC	COM	89694210	90	9580	X		6
TRIPATH IMAGING INC	COM	89694210	64	6855	X		5
TRUSTCO BK CORP N Y	COM	89834910	2575	200614	X		5
TRUSTCO BK CORP N Y	COM	89834910	26	2000	X	X	6
TRUSTCO BK CORP N Y	COM	89834910	87	6607	X		6
TUESDAY MORNING CORP	COM NEW	89903550	9	300	X	X	6
TUESDAY MORNING CORP	COM NEW	89903550	447	15400	X		6

TUPPERWARE CORP	COM	89989610	27973	1439682	X		3
TUPPERWARE CORP	COM	89989610	254	13061	X		5
TUPPERWARE CORP	COM	89989610	35	1820	X		6
TUPPERWARE CORP	COM	89989610	686	35301	X	X	6
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	90011120	15670	510426	X		3
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	90011120	325	10784	X		5
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	90011120	228	7423	X		6
TV AZTECA S A DE C V	SPONSORED ADR	90114510	518	60000	X		3
TV AZTECA S A DE C V	SPONSORED ADR	90114510	181	20968	X		5
TWEETER HOME ENTMT GROUP INC	COM	90116710	1038	192234	X		3
21ST CENTY INS GROUP	COM	90130N10	769	59144	X		5
21ST CENTY INS GROUP	COM	90130N10	13	1000	X	X	6
TYCO INTL GROUP S A	DBCV 2.750% 1/	902118BF	9497	6300000	X		3
TYCO INTL GROUP S A	DBCV 2.750% 1/	902118BF	1657	1103000	X		6
TYCO INTL GROUP S A	DBCV 2.750% 1/	902118BF	18	12000	X		5
TYCO INTL GROUP S A	DBCV 3.125% 1/	902118BG	32375	20000000	X		20
TYCO INTL LTD NEW	COM	90212410	166	5000	X	X	1
TYCO INTL LTD NEW	COM	90212410	76026	2294092	X		6
TYCO INTL LTD NEW	COM	90212410	257	7757	X		7
TYCO INTL LTD NEW	COM	90212410	18	550	X	X	7
TYCO INTL LTD NEW	COM	90212410	39664	1196864	X	X	6
TYCO INTL LTD NEW	COM	90212410	66	2000	X		1
TYCO INTL LTD NEW	COM	90212410	207304	6326036	X		3
TYCO INTL LTD NEW	COM	90212410	68	2043	X		4
TYCO INTL LTD NEW	COM	90212410	36879	1117059	X		5
TYCO INTL LTD NEW	COM	90212410	2057	62915	X		13
TYLER TECHNOLOGIES INC	COM	90225210	4665	493174	X		3
TYLER TECHNOLOGIES INC	COM	90225210	141	14909	X		6
TYSON FOODS INC	CL A	90249410	5	233	X	X	1
TYSON FOODS INC	CL A	90249410	48	2315	X	X	6
TYSON FOODS INC	CL A	90249410	10	466	X	X	7
TYSON FOODS INC	CL A	90249410	1661	79287	X		6
TYSON FOODS INC	CL A	90249410	12172	580874	X		5
TYSON FOODS INC	CL A	90249410	11814	563926	X		3
UCBH HOLDINGS INC	COM	90262T30	3413	86357	X		3
UCBH HOLDINGS INC	COM	90262T30	2	60	X		4
UCBH HOLDINGS INC	COM	90262T30	106	2682	X	X	6
UCBH HOLDINGS INC	COM	90262T30	1485	37567	X		6
UCBH HOLDINGS INC	COM	90262T30	1270	32166	X		5
UGI CORP NEW	COM	90268110	7223	225000	X		3
UGI CORP NEW	COM	90268110	444	14020	X		5
UGI CORP NEW	COM	90268110	611	19043	X	X	6
UGI CORP NEW	COM	90268110	264	8236	X		6
UIL HLDG CORP	COM	90274810	10	200	X		5
UIL HLDG CORP	COM	90274810	19	387	X		6
UIL HLDG CORP	COM	90274810	174	3564	X	X	6
UST INC	COM	90291110	988	27366	X		13
UST INC	COM	90291110	1144	31766	X	X	6
UST INC	COM	90291110	3609	100252	X		6
UST INC	COM	90291110	13535	374859	X		5
UST INC	COM	90291110	2227	61874	X		3
US BANCORP DEL	COM NEW	90297330	504	18300	X	X	1
US BANCORP DEL	COM NEW	90297330	72	2630	X		1
US BANCORP DEL	COM NEW	90297330	644	23320	X		13
US BANCORP DEL	COM NEW	90297330	12	450	X	X	4
US BANCORP DEL	COM NEW	90297330	204	7395	X		7
US BANCORP DEL	COM NEW	90297330	32	1157	X	X	7
US BANCORP DEL	COM NEW	90297330	101019	3665415	X		6
US BANCORP DEL	COM NEW	90297330	37845	1373183	X	X	6
US BANCORP DEL	COM NEW	90297330	13929	504517	X		5
US BANCORP DEL	COM NEW	90297330	23	848	X		4
US BANCORP DEL	COM NEW	90297330	108458	4060645	X		3

US BANCORP DEL	COM NEW	90297330	110	4000	X		11
URS CORP NEW	COM	90323610	449	16463	X		5
URS CORP NEW	COM	90323610	69	2500	X		6
U S G CORP	COM NEW	90329340	1	100	X		3
U S G CORP	COM NEW	90329340	2	100	X		6
U S G CORP	COM NEW	90329340	224	12734	X		5
US LEC CORP	CL A	90331S10	15	3600	X		5
US LEC CORP	CL A	90331S10	2267	558434	X		6
US LEC CORP	CL A	90331S10	2	500	X	X	6
USEC INC	COM	90333E10	405	46200	X		5
USEC INC	COM	90333E10	26	3000	X		6
U S I HLDGS	COM	90333H10	3761	238059	X		3
U S I HLDGS	COM	90333H10	1	75	X	X	6
U S I HLDGS	COM	90333H10	483	30563	X		6
US ONCOLOGY INC	COM	90338W10	21	1400	X		3
US ONCOLOGY INC	COM	90338W10	10	660	X		5
US ONCOLOGY INC	COM	90338W10	598	40601	X		6
ULTIMATE ELECTRS INC	COM	90384910	101	20402	X		5
ULTRA PETROLEUM CORP	COM	90391410	17085	409200	X		3
ULTRA PETROLEUM CORP	COM	90391410	17	450	X	X	7
ULTRA PETROLEUM CORP	COM	90391410	3	90	X		7
ULTRA PETROLEUM CORP	COM	90391410	2309	61854	X		6
ULTRA PETROLEUM CORP	COM	90391410	75	2003	X		5
ULTRA PETROLEUM CORP	COM	90391410	62	1658	X	X	6
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E10	768	38830	X		3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E10	1	60	X		5
UNIFI INC	COM	90467710	64	21437	X		5
UNIFI INC	COM	90467710	2873	980584	X		6
UNIFIRST CORP MASS	COM	90470810	287	9878	X		5
UNIFIRST CORP MASS	COM	90470810	67	2300	X		6
UNILEVER PLC	SPON ADR NEW	90476770	26	667	X		13
UNILEVER PLC	SPON ADR NEW	90476770	2440	61672	X		5
UNILEVER PLC	SPON ADR NEW	90476770	511	12847	X		6
UNILEVER PLC	SPON ADR NEW	90476770	350	8789	X	X	6
UNILEVER N V	N Y SHS NEW	90478470	7863	114905	X		5
UNILEVER N V	N Y SHS NEW	90478470	2372	34625	X		6
UNILEVER N V	N Y SHS NEW	90478470	2964	43258	X	X	6
UNION PAC CORP	COM	90781810	33	555	X	X	1
UNION PAC CORP	COM	90781810	73	1235	X		7
UNION PAC CORP	COM	90781810	4892	82285	X		6
UNION PAC CORP	COM	90781810	36	600	X		1
UNION PAC CORP	COM	90781810	5759	96869	X		3
UNION PAC CORP	COM	90781810	12349	208891	X		5
UNION PAC CORP	COM	90781810	9803	164897	X	X	6
UNION PAC CORP	COM	90781810	720	12179	X		13
UNION PLANTERS CORP	COM	90806810	3	112	X		13
UNION PLANTERS CORP	COM	90806810	2141	71534	X		3
UNION PLANTERS CORP	COM	90806810	172	5762	X	X	6
UNION PLANTERS CORP	COM	90806810	1118	37520	X		6
UNION PLANTERS CORP	COM	90806810	915	30691	X		5
UNIONBANCAL CORP	COM	90890610	42	800	X		3
UNIONBANCAL CORP	COM	90890610	270	4787	X		5
UNIONBANCAL CORP	COM	90890610	38	680	X		6
UNISYS CORP	COM	90921410	18718	1348565	X		11
UNISYS CORP	COM	90921410	9853	703984	X		3
UNISYS CORP	COM	90921410	564	40617	X	X	6
UNISYS CORP	COM	90921410	1820	131130	X		6
UNISYS CORP	COM	90921410	2577	185796	X		5
UNIT CORP	COM	90921810	11256	355000	X		3
UNIT CORP	COM	90921810	3	95	X		7
UNIT CORP	COM	90921810	2626	83503	X		6
UNIT CORP	COM	90921810	686	21828	X		5

UNIT CORP	COM		90921810	55	1763	X	X	6
UNITED AUTO GROUP INC	COM		90944010	290	9629	X		5
UNITED AUTO GROUP INC	COM		90944010	3256	106240	X		6
UNITED BANKSHARES INC WEST V	COM		90990710	83	0	X		3
UNITED BANKSHARES INC WEST V	COM		90990710	3388	104234	X		6
UNITED BANKSHARES INC WEST V	COM		90990710	2036	62645	X	X	6
UNITED DEFENSE INDS INC	COM		91018B10	21	600	X		3
UNITED DEFENSE INDS INC	COM		91018B10	1358	38807	X		5
UNITED DEFENSE INDS INC	COM		91018B10	214	6110	X	X	6
UNITED DEFENSE INDS INC	COM		91018B10	3	91	X	X	7
UNITED DEFENSE INDS INC	COM		91018B10	2023	57790	X		6
UNITED DOMINION REALTY TR IN	COM		91019710	5	250	X		11
UNITED DOMINION REALTY TR IN	COM		91019710	718	36308	X	X	6
UNITED DOMINION REALTY TR IN	COM		91019710	1420	71796	X		6
UNITED DOMINION REALTY TR IN	COM		91019710	11477	581647	X		5
UNITED DOMINION REALTY TR IN	COM		91019710	2614	132134	X		3
UNITED MICROELECTRONICS CORP	SPONSORED ADR		91087320	1371	318045	X		3
UNITED MICROELECTRONICS CORP	SPONSORED ADR		91087320	2	531	X		6
UNITED MICROELECTRONICS CORP	SPONSORED ADR		91087320	198	46051	X		5
UNITED NAT FOODS INC	COM		91116310	20078	694500	X		3
UNITED NAT FOODS INC	COM		91116310	1019	35254	X		6
UNITED NAT FOODS INC	COM		91116310	355	12266	X		5
UNITED ONLINE INC	COM		91126810	8	450	X		3
UNITED ONLINE INC	COM		91126810	316	18321	X		5
UNITED ONLINE INC	COM		91126810	78	4407	X	X	6
UNITED ONLINE INC	COM		91126810	793	45029	X		6
UNITED PARCEL SERVICE INC	CL B		91131210	75	1000	X	X	1
UNITED PARCEL SERVICE INC	CL B		91131210	4	50	X		11
UNITED PARCEL SERVICE INC	CL B		91131210	32968	423362	X		3
UNITED PARCEL SERVICE INC	CL B		91131210	7082	94421	X		5
UNITED PARCEL SERVICE INC	CL B		91131210	35897	477544	X		6
UNITED PARCEL SERVICE INC	CL B		91131210	292	3884	X		7
UNITED PARCEL SERVICE INC	CL B		91131210	11	145	X	X	7
UNITED PARCEL SERVICE INC	CL B		91131210	7967	105991	X	X	6
UNITED PARCEL SERVICE INC	CL B		91131210	12	165	X		4
UNITED PARCEL SERVICE INC	CL B		91131210	27	364	X		13
UNITED PARCEL SERVICE INC	CL B		91131210	13	167	X		1
UNITED RENTALS INC	COM		91136310	1334	74584	X		3
UNITED RENTALS INC	COM		91136310	461	25849	X		5
UNITED RENTALS INC	COM		91136310	19	1068	X		6
UNITED RETAIL GROUP INC	COM		91138010	51	20500	X		5
UNITED STATES CELLULAR CORP	COM		91168410	63	1650	X		5
UNITED STATES CELLULAR CORP	COM		91168410	198	5144	X		6
UNITED STATES CELLULAR CORP	NOTE	6/	911684AA	5200	10000000	X		20
UNITED STATES STL CORP NEW	COM		91290910	1488	42355	X		3
UNITED STATES STL CORP NEW	COM		91290910	5082	144693	X		6
UNITED STATES STL CORP NEW	COM		91290910	656	18693	X		5
UNITED STATES STL CORP NEW	COM		91290910	106	3005	X	X	6
UNITED STATIONERS INC	COM		91300410	30751	774200	X		11
UNITED STATIONERS INC	COM		91300410	248	6235	X		5
UNITED STATIONERS INC	COM		91300410	69	1735	X	X	6
UNITED STATIONERS INC	COM		91300410	581	14623	X		6
UNITED STATIONERS INC	COM		91300410	2	58	X	X	7
UNITED STATIONERS INC	COM		91300410	9492	238972	X		3
UNITED SURGICAL PARTNERS INT	COM		91301630	4122	104425	X		3
UNITED SURGICAL PARTNERS INT	COM		91301630	120	3029	X		6
UNITED TECHNOLOGIES CORP	COM		91301710	201	2200	X	X	1
UNITED TECHNOLOGIES CORP	COM		91301710	276	3015	X		7
UNITED TECHNOLOGIES CORP	COM		91301710	166	1815	X	X	7
UNITED TECHNOLOGIES CORP	COM		91301710	143040	1563617	X		6
UNITED TECHNOLOGIES CORP	COM		91301710	73919	808033	X	X	6
UNITED TECHNOLOGIES CORP	COM		91301710	32021	351820	X		5

UNITED TECHNOLOGIES CORP	COM	91301710	264	2890	X		11
UNITED TECHNOLOGIES CORP	COM	91301710	877	9666	X		13
UNITED TECHNOLOGIES CORP	COM	91301710	53872	611645	X		3
UNITED TECHNOLOGIES CORP	COM	91301710	33	360	X		4
UNITED TECHNOLOGIES CORP	COM	91301710	16	175	X	X	4
UNITED TECHNOLOGIES CORP	COM	91301710	323	3530	X		1
UNITEDHEALTH GROUP INC	COM	91324P10	12	194	X		1
UNITEDHEALTH GROUP INC	COM	91324P10	36459	587684	X		5
UNITEDHEALTH GROUP INC	COM	91324P10	17955	288437	X		6
UNITEDHEALTH GROUP INC	COM	91324P10	45	727	X		7
UNITEDHEALTH GROUP INC	COM	91324P10	4	70	X	X	7
UNITEDHEALTH GROUP INC	COM	91324P10	2775	44572	X	X	6
UNITEDHEALTH GROUP INC	COM	91324P10	3	42	X		4
UNITEDHEALTH GROUP INC	COM	91324P10	869	14057	X		13
UNITEDHEALTH GROUP INC	COM	91324P10	49339	791468	X		3
UNITRIN INC	COM	91327510	2813	66025	X		3
UNITRIN INC	COM	91327510	32	750	X		5
UNITRIN INC	COM	91327510	1431	33589	X	X	6
UNIVERSAL CORP VA	COM	91345610	27093	527064	X		3
UNIVERSAL CORP VA	COM	91345610	1005	19735	X	X	6
UNIVERSAL CORP VA	COM	91345610	1180	23163	X		6
UNIVERSAL CORP VA	COM	91345610	177	3563	X		5
UNIVERSAL DISPLAY CORP	COM	91347P10	9	825	X		13
UNIVERSAL DISPLAY CORP	COM	91347P10	6816	637600	X		5
UNIVERSAL DISPLAY CORP	COM	91347P10	16	1500	X		6
UNIVERSAL FST PRODS INC	COM	91354310	286	8913	X		5
UNIVERSAL FST PRODS INC	COM	91354310	20	609	X		6
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E10	197	6915	X		5
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E10	36	1250	X		6
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E10	53	1834	X	X	6
UNIVERSAL HLTH SVCS INC	CL B	91390310	18	400	X		13
UNIVERSAL HLTH SVCS INC	CL B	91390310	10	225	X		6
UNIVERSAL HLTH SVCS INC	CL B	91390310	153	3324	X	X	6
UNIVERSAL HLTH SVCS INC	CL B	91390310	2581	56236	X		3
UNIVERSAL HLTH SVCS INC	CL B	91390310	137	2982	X		5
UNIVISION COMMUNICATIONS INC	CL A	91490610	3860	120902	X		3
UNIVISION COMMUNICATIONS INC	CL A	91490610	2866	89872	X		5
UNIVISION COMMUNICATIONS INC	CL A	91490610	73	2295	X	X	6
UNIVISION COMMUNICATIONS INC	CL A	91490610	2310	72331	X		6
UNIVISION COMMUNICATIONS INC	CL A	91490610	4	114	X		4
UNOCAL CORP	COM	91528910	82	2150	X		11
UNOCAL CORP	COM	91528910	914	24057	X		6
UNOCAL CORP	COM	91528910	3906	102822	X		3
UNOCAL CORP	COM	91528910	641	16884	X		5
UNOCAL CORP	COM	91528910	1252	32959	X	X	6
UNIZAN FINANCIAL CORP	COM	91528W10	287	11111	X		13
UNOVA INC	COM	91529B10	124	6150	X		5
UNOVA INC	COM	91529B10	71	3500	X	X	6
UNOVA INC	COM	91529B10	885	43700	X		6
UNUMPROVIDENT CORP	COM	91529Y10	2	150	X		13
UNUMPROVIDENT CORP	COM	91529Y10	1761	110761	X		3
UNUMPROVIDENT CORP	COM	91529Y10	380	23904	X	X	6
UNUMPROVIDENT CORP	COM	91529Y10	3164	199020	X		6
UNUMPROVIDENT CORP	COM	91529Y10	2	100	X	X	7
UNUMPROVIDENT CORP	COM	91529Y10	526	33112	X		5
UPM KYMMENE CORP	SPONSORED ADR	91543610	631	33000	X		3
UPM KYMMENE CORP	SPONSORED ADR	91543610	4	209	X	X	7
UPM KYMMENE CORP	SPONSORED ADR	91543610	6	294	X	X	4
UPM KYMMENE CORP	SPONSORED ADR	91543610	4	214	X	X	6
UPM KYMMENE CORP	SPONSORED ADR	91543610	30	1547	X		6
URBAN OUTFITTERS INC	COM	91704710	3769	61825	X		5
URBAN OUTFITTERS INC	COM	91704710	40	653	X		6

URBAN OUTFITTERS INC	COM	91704710	2	31	X	X	6
UROLOGIX INC	COM	91727310	2595	168074	X		3
UROLOGIX INC	COM	91727310	12	800	X		5
UROLOGIX INC	COM	91727310	70	4548	X		6
USF CORP	COM	91729Q10	20576	585718	X		3
USF CORP	COM	91729Q10	101	2875	X		6
USF CORP	COM	91729Q10	4	100	X	X	7
USF CORP	COM	91729Q10	76	2154	X		5
UTILITIES HOLDRS TR	DEPOSITRY RCPT	91801910	860	10600	X		5
UTSTARCOM INC	COM	91807610	206	7065	X		13
UTSTARCOM INC	COM	91807610	835	27598	X		6
UTSTARCOM INC	COM	91807610	11161	348978	X		3
UTSTARCOM INC	COM	91807610	2867	96191	X		5
UTSTARCOM INC	COM	91807610	89	2928	X	X	6
VCA ANTECH INC	COM	91819410	20082	446845	X		3
VCA ANTECH INC	COM	91819410	4238	94561	X		6
VCA ANTECH INC	COM	91819410	2	40	X		7
VCA ANTECH INC	COM	91819410	56	1241	X	X	6
VCA ANTECH INC	COM	91819410	946	21079	X		5
V F CORP	COM	91820410	2000	41073	X		3
V F CORP	COM	91820410	1818	37332	X	X	6
V F CORP	COM	91820410	3539	72660	X		6
V F CORP	COM	91820410	3422	70292	X		5
VALASSIS COMMUNICATIONS INC	COM	91886610	50063	1643042	X		11
VALASSIS COMMUNICATIONS INC	COM	91886610	16706	548272	X		3
VALASSIS COMMUNICATIONS INC	COM	91886610	3272	109768	X		5
VALASSIS COMMUNICATIONS INC	COM	91886610	1136	37271	X		6
VALASSIS COMMUNICATIONS INC	COM	91886610	130	4252	X	X	6
VALENCE TECHNOLOGY INC	COM	91891410	125	36525	X		5
VALEANT PHARMACEUTICALS INTL	COM	91911X10	12782	615100	X		3
VALEANT PHARMACEUTICALS INTL	COM	91911X10	17	869	X	X	6
VALEANT PHARMACEUTICALS INTL	COM	91911X10	276	13783	X		6
VALEANT PHARMACEUTICALS INTL	COM	91911X10	54	2701	X		5
VALEANT PHARMACEUTICALS INTL	COM	91911X10	1	44	X		4
VALERO L P	COM UT LTD PRT	91913W10	65	1300	X		5
VALERO L P	COM UT LTD PRT	91913W10	370	7546	X		6
VALERO ENERGY CORP NEW	COM	91913Y10	15502	210304	X		3
VALERO ENERGY CORP NEW	COM	91913Y10	2631	35675	X	X	6
VALERO ENERGY CORP NEW	COM	91913Y10	7014	95097	X		6
VALERO ENERGY CORP NEW	COM	91913Y10	7	100	X	X	7
VALERO ENERGY CORP NEW	COM	91913Y10	5043	68003	X		5
VALLEY NATL BANCORP	COM	91979410	248	9777	X		5
VALLEY NATL BANCORP	COM	91979410	277	10965	X		6
VALLEY NATL BANCORP	COM	91979410	2137	84520	X	X	6
VALSPAR CORP	COM	92035510	3	50	X	X	1
VALSPAR CORP	COM	92035510	401	7982	X		5
VALSPAR CORP	COM	92035510	1277	25338	X		6
VALSPAR CORP	COM	92035510	4	80	X		7
VALSPAR CORP	COM	92035510	16	317	X	X	7
VALSPAR CORP	COM	92035510	213	4231	X	X	6
VALSPAR CORP	COM	92035510	2502	49611	X		3
VALSPAR CORP	COM	92035510	3	50	X		1
VALUECLICK INC	COM	92046N10	10011	835654	X		3
VALUECLICK INC	COM	92046N10	1226	102331	X		6
VALUECLICK INC	COM	92046N10	66	5482	X	X	6
VALUECLICK INC	COM	92046N10	789	66049	X		5
VALUEVISION MEDIA INC	CL A	92047K10	19	1486	X		5
VALUEVISION MEDIA INC	CL A	92047K10	144	11038	X	X	6
VALUEVISION MEDIA INC	CL A	92047K10	993	76241	X		6
VAN KAMPEN MUN INCOME TR	COM	92090910	128	14348	X		5
VAN KAMPEN MUN INCOME TR	COM	92090910	30	3400	X	X	6
VAN KAMPEN MUN INCOME TR	COM	92090910	4774	537600	X		9

VAN KAMPEN MUN INCOME TR	COM	92090910	13	1510	X		6
VAN KAMPEN HIGH INCOME TR	SH BEN INT	92091110	833	219681	X		5
VAN KAMPEN HIGH INCOME TR	SH BEN INT	92091110	9	2500	X		6
VAN KAMPEN MUN TR	SH BEN INT	92091910	236	17293	X		5
VAN KAMPEN MUN TR	SH BEN INT	92091910	125	9142	X		6
VAN KAMPEN MUN TR	SH BEN INT	92091910	11787	864800	X		9
VAN KAMPEN MUN TR	SH BEN INT	92091910	124	9088	X	X	6
VAN KAMPEN PA QUALITY MUN TR	COM	92092410	84	5800	X		5
VAN KAMPEN PA QUALITY MUN TR	COM	92092410	114	7810	X		6
VAN KAMPEN TR INSD MUNS	COM	92092810	230	16424	X		5
VAN KAMPEN TR INSD MUNS	COM	92092810	4	300	X		6
VAN KAMPEN TR INVT GRADE MUN	COM	92092910	343	23803	X		5
VAN KAMPEN TR INVT GRADE MUN	COM	92092910	12060	838100	X		9
VAN KAMPEN TR INVT GRADE MUN	COM	92092910	156	10873	X		6
VAN KAMPEN TR INVT GRADE MUN	COM	92092910	45	3100	X	X	6
VAN KAMPEN TR INVT FLA MUNS	COM	92093210	296	20674	X		5
VAN KAMPEN TR INVT FLA MUNS	COM	92093210	5	334	X		6
VAN KAMPEN TR INVT FLA MUNS	COM	92093210	20	1404	X	X	6
VAN KAMPEN TR INVT GRADE N J	COM	92093310	138	8668	X		3
VAN KAMPEN TR INVT GRADE N J	COM	92093310	69	4291	X		5
VAN KAMPEN TR INVT GRADE N J	COM	92093310	67	4167	X		6
VAN KAMPEN TR INVT GRADE N J	COM	92093310	21	1300	X	X	6
VAN KAMPEN TR INVT GRADE PA	COM	92093410	106	7381	X		5
VAN KAMPEN TR INVT GRADE PA	COM	92093410	125	8770	X		6
VAN KAMPEN MUN OPPORTUNITY T	COM	92093510	140	9850	X		5
VAN KAMPEN MUN OPPORTUNITY T	COM	92093510	19	1350	X		6
VAN KAMPEN MUN OPPORTUNITY T	COM	92093510	17	1200	X	X	6
VAN KAMPEN BD FD	COM	92095510	347	20423	X		5
VAN KAMPEN BD FD	COM	92095510	82	4834	X		6
VAN KAMPEN BD FD	COM	92095510	3154	185300	X		9
VAN KAMPEN BD FD	COM	92095510	3	188	X	X	6
VAN KAMPEN INCOME TR	SH BEN INT	92095710	357	66477	X		5
VAN KAMPEN INCOME TR	SH BEN INT	92095710	26	4849	X		6
VAN KAMPEN INCOME TR	SH BEN INT	92095710	3	500	X	X	6
VAN KAMPEN SENIOR INCOME TR	COM	92096110	2140	241534	X		13
VAN KAMPEN SENIOR INCOME TR	COM	92096110	31396	3543551	X		5
VAN KAMPEN SENIOR INCOME TR	COM	92096110	128	14400	X		6
VAN KAMPEN SENIOR INCOME TR	COM	92096110	11	1200	X	X	7
VAN KAMPEN SENIOR INCOME TR	COM	92096110	35	3900	X	X	6
VAN KAMPEN VALUE MUN INCOME	COM	92113210	121	8977	X		5
VAN KAMPEN VALUE MUN INCOME	COM	92113210	4	300	X	X	6
VAN KAMPEN VALUE MUN INCOME	COM	92113210	98	7353	X		6
VANS INC	COM	92193010	562	27341	X		5
VARCO INTL INC DEL	COM	92212210	10	479	X		13
VARCO INTL INC DEL	COM	92212210	205	9364	X		6
VARCO INTL INC DEL	COM	92212210	30	1352	X	X	6
VARCO INTL INC DEL	COM	92212210	2053	93778	X		3
VARCO INTL INC DEL	COM	92212210	63	2890	X		5
VARIAN INC	COM	92220610	51	1200	X		11
VARIAN INC	COM	92220610	1413	33521	X		3
VARIAN INC	COM	92220610	1031	24466	X	X	6
VARIAN INC	COM	92220610	402	9546	X		6
VARIAN INC	COM	92220610	37	893	X		5
VARIAN SEMICONDUCTOR EQUIPMN	COM	92220710	4771	123740	X		3
VARIAN SEMICONDUCTOR EQUIPMN	COM	92220710	17	460	X		5
VARIAN SEMICONDUCTOR EQUIPMN	COM	92220710	936	24275	X	X	6
VARIAN SEMICONDUCTOR EQUIPMN	COM	92220710	1213	31459	X		6
VARIAN MED SYS INC	COM	92220P10	123	1550	X	X	1
VARIAN MED SYS INC	COM	92220P10	1374	17272	X		5
VARIAN MED SYS INC	COM	92220P10	27877	351317	X		3
VARIAN MED SYS INC	COM	92220P10	32	400	X		13
VARIAN MED SYS INC	COM	92220P10	2969	37412	X	X	6

VARIAN MED SYS INC	COM	92220P10	6948	87566	X		6
VASCULAR SOLUTIONS INC	COM	92231M10	4045	390026	X		3
VASCULAR SOLUTIONS INC	COM	92231M10	176	17272	X		5
VASCULAR SOLUTIONS INC	COM	92231M10	110	10553	X		6
VAXGEN INC	COM NEW	92239020	326	22535	X		5
VAXGEN INC	COM NEW	92239020	30	2125	X		6
VAXGEN INC	COM NEW	92239020	9	625	X	X	6
VECTREN CORP	COM	92240G10	4249	169350	X		3
VECTREN CORP	COM	92240G10	416	16749	X		5
VECTREN CORP	COM	92240G10	284	11301	X		6
VECTREN CORP	COM	92240G10	677	26974	X	X	6
VELCRO INDS N V	COM	92257110	4592	398576	X		3
VELCRO INDS N V	COM	92257110	22	1900	X	X	6
VELCRO INDS N V	COM	92257110	127	11036	X		6
VENTAS INC	COM	92276F10	1392	59623	X		5
VENTAS INC	COM	92276F10	275	11760	X		6
VENTAS INC	COM	92276F10	12	523	X	X	6
VENTANA MED SYS INC	COM	92276H10	428	9140	X		5
VENTANA MED SYS INC	COM	92276H10	44	925	X		6
VENTIV HEALTH INC	COM	92279310	4253	274758	X		3
VENTIV HEALTH INC	COM	92279310	842	54820	X		5
VENTIV HEALTH INC	COM	92279310	138	8920	X		6
VANGUARD INDEX TR	EXT MKT VIPERS	92290865	818	11051	X		5
VANGUARD INDEX TR	STK MRK VIPERS	92290876	396	3610	X		5
VANGUARD INDEX TR	STK MRK VIPERS	92290876	2605	23635	X		6
VANGUARD INDEX TR	STK MRK VIPERS	92290876	178	1618	X	X	6
VERITAS SOFTWARE CO	COM	92343610	13	450	X		11
VERITAS SOFTWARE CO	COM	92343610	1	30	X		13
VERITAS SOFTWARE CO	COM	92343610	726	26654	X		5
VERITAS SOFTWARE CO	COM	92343610	55946	2010801	X		3
VERITAS SOFTWARE CO	COM	92343610	20826	749421	X	X	6
VERITAS SOFTWARE CO	COM	92343610	13548	487526	X		6
VERISIGN INC	COM	92343E10	4	225	X		13
VERISIGN INC	COM	92343E10	493	24758	X		6
VERISIGN INC	COM	92343E10	113	5658	X	X	6
VERISIGN INC	COM	92343E10	3980	200000	X		3
VERISIGN INC	COM	92343E10	1848	93524	X		5
VERITAS DGC INC	COM	92343P10	1887	81239	X		5
VERIZON COMMUNICATIONS	COM	92343V10	1827	50484	X	X	1
VERIZON COMMUNICATIONS	COM	92343V10	256	7071	X		7
VERIZON COMMUNICATIONS	COM	92343V10	21	574	X	X	7
VERIZON COMMUNICATIONS	COM	92343V10	232372	6420898	X		6
VERIZON COMMUNICATIONS	COM	92343V10	160080	4423317	X	X	6
VERIZON COMMUNICATIONS	COM	92343V10	27886	772260	X		5
VERIZON COMMUNICATIONS	COM	92343V10	217	5986	X		11
VERIZON COMMUNICATIONS	COM	92343V10	239	6631	X		13
VERIZON COMMUNICATIONS	COM	92343V10	167248	4658667	X		3
VERIZON COMMUNICATIONS	COM	92343V10	22	600	X		4
VERIZON COMMUNICATIONS	COM	92343V10	23	635	X	X	4
VERIZON COMMUNICATIONS	COM	92343V10	2105	58177	X		1
VERTEX PHARMACEUTICALS INC	COM	92532F10	33	3000	X		11
VERTEX PHARMACEUTICALS INC	COM	92532F10	16	1500	X		6
VERTEX PHARMACEUTICALS INC	COM	92532F10	826	76173	X		3
VERTEX PHARMACEUTICALS INC	COM	92532F10	72	6609	X		5
VESTA INS GROUP INC	COM	92539110	527	82289	X		5
VESTAUR SECURITIES FUND	COM	92546410	276	22375	X		5
VESTAUR SECURITIES FUND	COM	92546410	3	215	X		6
VIACOM INC	CL A	92552410	16	440	X		13
VIACOM INC	CL A	92552410	2095	57779	X		5
VIACOM INC	CL A	92552410	1826	50244	X		6
VIACOM INC	CL A	92552410	370	10190	X	X	6
VIACOM INC	CL A	92552410	1407	38700	X		3

VIACOM INC	CL B		92552430	240	6720	X		1
VIACOM INC	CL B		92552430	176	4915	X		7
VIACOM INC	CL B		92552430	41	1135	X	X	7
VIACOM INC	CL B		92552430	53191	1489110	X		6
VIACOM INC	CL B		92552430	22249	622881	X	X	6
VIACOM INC	CL B		92552430	9706	272780	X		5
VIACOM INC	CL B		92552430	43	1203	X		11
VIACOM INC	CL B		92552430	347	9763	X		13
VIACOM INC	CL B		92552430	71846	2007491	X		3
VIACOM INC	CL B		92552430	9	241	X		4
VIACOM INC	CL B		92552430	9	250	X	X	4
VIAD CORP	COM		92552R10	31086	1121125	X		3
VIAD CORP	COM		92552R10	180	6660	X	X	6
VIAD CORP	COM		92552R10	502	18577	X		6
VIAD CORP	COM		92552R10	2038	75468	X		5
VIASAT INC	COM		92552V10	6673	265800	X		3
VIASAT INC	COM		92552V10	33	1311	X	X	6
VIASAT INC	COM		92552V10	967	38758	X		6
VIASAT INC	COM		92552V10	1	55	X		7
VIASYS HEALTHCARE INC	COM NEW		92553Q20	4	175	X		11
VIASYS HEALTHCARE INC	COM NEW		92553Q20	6	313	X		5
VIASYS HEALTHCARE INC	COM NEW		92553Q20	50	2372	X		6
VIASYS HEALTHCARE INC	COM NEW		92553Q20	15	739	X	X	7
VIASYS HEALTHCARE INC	COM NEW		92553Q20	1	43	X	X	6
VIASYS HEALTHCARE INC	COM NEW		92553Q20	14675	701616	X		3
VICAL INC	COM		92560210	491	84172	X		3
VICAL INC	COM		92560210	34	5841	X		5
VIA NET WRKS INC	COM		92591210	21	26400	X		5
VILLAGE SUPER MKT INC	CL A NEW		92710740	6	168	X		5
VILLAGE SUPER MKT INC	CL A NEW		92710740	243	7394	X	X	6
VINTAGE PETE INC	COM		92746010	49625	2924254	X		11
VINTAGE PETE INC	COM		92746010	2	100	X		5
VINTAGE PETE INC	COM		92746010	49	2900	X	X	6
VINTAGE PETE INC	COM		92746010	3	200	X	X	7
VIROPHARMA INC	COM		92824110	0	50	X		13
VIROPHARMA INC	COM		92824110	4	2500	X		6
VIROPHARMA INC	COM		92824110	92	51180	X		5
VISHAY INTERTECHNOLOGY INC	COM		92829810	10217	549900	X		11
VISHAY INTERTECHNOLOGY INC	COM		92829810	486	26174	X		6
VISHAY INTERTECHNOLOGY INC	COM		92829810	183	9842	X	X	6
VISHAY INTERTECHNOLOGY INC	COM		92829810	483	27593	X		13
VISHAY INTERTECHNOLOGY INC	COM		92829810	2930	157748	X		3
VISHAY INTERTECHNOLOGY INC	COM		92829810	6223	350802	X		5
VISHAY INTERTECHNOLOGY INC	NOTE	6/	928298AD	28318	47000000	X		6
VISTEON CORP	COM		92839U10	0	39	X	X	1
VISTEON CORP	COM		92839U10	565	49511	X		5
VISTEON CORP	COM		92839U10	797	68312	X		6
VISTEON CORP	COM		92839U10	566	48471	X	X	6
VISTEON CORP	COM		92839U10	565	48386	X		3
VISTEON CORP	COM		92839U10	0	13	X		11
VISTEON CORP	COM		92839U10	0	18	X		13
VISX INC DEL	COM		92844S10	2341	87701	X		3
VISX INC DEL	COM		92844S10	96	3608	X		6
VISX INC DEL	COM		92844S10	19	700	X	X	6
VISX INC DEL	COM		92844S10	619	23166	X		5
VITAL SIGNS INC	COM		92846910	9050	311625	X		11
VITESSE SEMICONDUCTOR CORP	COM		92849710	2	532	X		13
VITESSE SEMICONDUCTOR CORP	COM		92849710	1	140	X	X	6
VITESSE SEMICONDUCTOR CORP	COM		92849710	58	11818	X		6
VITESSE SEMICONDUCTOR CORP	COM		92849710	547	113205	X		5
VITESSE SEMICONDUCTOR CORP	SDCV 4.000%	3/	928497AB	20	20000	X		5
VIVENDI UNIVERSAL	SPON ADR NEW		92851S20	2856	99000	X		3

VIVENDI UNIVERSAL	SPON ADR NEW	92851S20	18	628	X		7
VIVENDI UNIVERSAL	SPON ADR NEW	92851S20	182	6589	X		5
VIVENDI UNIVERSAL	SPON ADR NEW	92851S20	3812	136637	X	X	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S20	659	23629	X		6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W10	414	18750	X	X	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W10	9620	431500	X		3
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W10	9064	410125	X	X	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W10	13	596	X		7
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W10	14321	648013	X		6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W10	4635	211326	X		5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W10	40	1795	X		11
VOLVO AKTIEBOLAGET	ADR B	92885640	8325	238000	X		3
VOLVO AKTIEBOLAGET	ADR B	92885640	1271	36323	X		5
VOLVO AKTIEBOLAGET	ADR B	92885640	165	4705	X	X	6
VOLVO AKTIEBOLAGET	ADR B	92885640	7	186	X	X	7
VOLVO AKTIEBOLAGET	ADR B	92885640	54	1530	X		6
VOLVO AKTIEBOLAGET	ADR B	92885640	9	260	X	X	4
VORNADO RLTY TR	SH BEN INT	92904210	346	6057	X		13
VORNADO RLTY TR	SH BEN INT	92904210	7238	126830	X		5
VORNADO RLTY TR	SH BEN INT	92904210	943	16504	X		6
VORNADO RLTY TR	SH BEN INT	92904210	550	9625	X	X	6
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P10	925	29100	X		3
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P10	209	6561	X		5
VULCAN INTL CORP	COM	92913610	1086	22952	X		5
VULCAN MATLS CO	COM	92916010	1815	38168	X		3
VULCAN MATLS CO	COM	92916010	12	255	X		7
VULCAN MATLS CO	COM	92916010	1	25	X	X	7
VULCAN MATLS CO	COM	92916010	8	170	X		4
VULCAN MATLS CO	COM	92916010	1162	24834	X		5
VULCAN MATLS CO	COM	92916010	4429	93135	X		6
VULCAN MATLS CO	COM	92916010	1265	26609	X	X	6
WD-40 CO	COM	92923610	184	6213	X		5
WD-40 CO	COM	92923610	2	75	X		6
WD-40 CO	COM	92923610	145	4850	X	X	6
WFS FINL INC	COM	92923B10	628	12694	X		5
WCI CMNTYS INC	COM	92923C10	44307	1985975	X		11
WCI CMNTYS INC	COM	92923C10	465	20849	X		6
WCI CMNTYS INC	COM	92923C10	37	1665	X		5
WCI CMNTYS INC	COM	92923C10	11099	497493	X		3
WGL HLDGS INC	COM	92924F10	1351	47034	X		3
WGL HLDGS INC	COM	92924F10	361	12558	X		6
WGL HLDGS INC	COM	92924F10	2172	75616	X	X	6
WGL HLDGS INC	COM	92924F10	180	6310	X		5
WMC RES LTD	SPONSORED ADR	92928R10	59	4300	X	X	6
WMC RES LTD	SPONSORED ADR	92928R10	474	34370	X		6
WMS INDS INC	COM	92929710	2	80	X	X	1
WMS INDS INC	COM	92929710	3	110	X		1
WMS INDS INC	COM	92929710	1439	48318	X		5
WMS INDS INC	COM	92929710	857	28755	X		6
WMS INDS INC	COM	92929710	4	150	X		7
WMS INDS INC	COM	92929710	103	3470	X	X	6
WMS INDS INC	COM	92929710	173	5790	X		3
WPP GROUP PLC	SPON ADR NEW	92930930	48	938	X		5
WPP GROUP PLC	SPON ADR NEW	92930930	65	1274	X	X	6
WPP GROUP PLC	SPON ADR NEW	92930930	821	16034	X		6
W P CAREY & CO LLC	COM	92930Y10	640	21927	X		13
W P CAREY & CO LLC	COM	92930Y10	57	1950	X		5
WPS RESOURCES CORP	COM	92931B10	1663	35878	X		3
WPS RESOURCES CORP	COM	92931B10	1585	34243	X		5
WPS RESOURCES CORP	COM	92931B10	308	6651	X		6
WPS RESOURCES CORP	COM	92931B10	5	100	X	X	7
WPS RESOURCES CORP	COM	92931B10	747	16114	X	X	6

WABASH NATL CORP	COM	92956610	8	300	X		5
WABASH NATL CORP	COM	92956610	58	2100	X	X	6
WABASH NATL CORP	COM	92956610	722	26225	X		6
WACHOVIA CORP 2ND NEW	COM	92990310	6085	136739	X	X	1
WACHOVIA CORP 2ND NEW	COM	92990310	45	1000	X		11
WACHOVIA CORP 2ND NEW	COM	92990310	3904	88292	X		5
WACHOVIA CORP 2ND NEW	COM	92990310	471890	10604274	X		6
WACHOVIA CORP 2ND NEW	COM	92990310	326	7331	X		7
WACHOVIA CORP 2ND NEW	COM	92990310	289755	6511343	X	X	6
WACHOVIA CORP 2ND NEW	COM	92990310	24644	492687	X		3
WACHOVIA CORP 2ND NEW	COM	92990310	1609	36150	X		1
WADDELL & REED FINL INC	CL A	93005910	1784	79769	X		3
WADDELL & REED FINL INC	CL A	93005910	36	1627	X	X	6
WADDELL & REED FINL INC	CL A	93005910	104	4726	X		6
WADDELL & REED FINL INC	CL A	93005910	39	1766	X		5
WAL MART STORES INC	COM	93114210	356	6750	X	X	1
WAL MART STORES INC	COM	93114210	26	500	X	X	4
WAL MART STORES INC	COM	93114210	38193	733561	X		5
WAL MART STORES INC	COM	93114210	342	6485	X		7
WAL MART STORES INC	COM	93114210	68	1288	X	X	7
WAL MART STORES INC	COM	93114210	238853	4527154	X		6
WAL MART STORES INC	COM	93114210	98529	1867501	X	X	6
WAL MART STORES INC	COM	93114210	24	456	X		4
WAL MART STORES INC	COM	93114210	219280	4268044	X		3
WAL MART STORES INC	COM	93114210	260	4935	X		1
WAL MART STORES INC	COM	93114210	84	1590	X		11
WAL MART STORES INC	COM	93114210	8415	159500	X		20
WAL MART STORES INC	COM	93114210	1406	27173	X		13
WALGREEN CO	COM	93142210	14	400	X	X	1
WALGREEN CO	COM	93142210	13869	383010	X		3
WALGREEN CO	COM	93142210	11645	321605	X	X	6
WALGREEN CO	COM	93142210	14	395	X	X	7
WALGREEN CO	COM	93142210	8	223	X		7
WALGREEN CO	COM	93142210	17632	486928	X		6
WALGREEN CO	COM	93142210	7226	200988	X		5
WALGREEN CO	COM	93142210	335	9395	X		13
WALGREEN CO	COM	93142210	193	5337	X		1
WARWICK VALLEY TEL CO	COM	93675010	2753	129531	X		6
WASHINGTON FED INC	COM	93882410	1820	75853	X		3
WASHINGTON FED INC	COM	93882410	535	22379	X		5
WASHINGTON FED INC	COM	93882410	47	1978	X	X	6
WASHINGTON FED INC	COM	93882410	4	177	X		6
WASHINGTON MUT INC	COM	93932210	815	21369	X		13
WASHINGTON MUT INC	COM	93932210	9	226	X		4
WASHINGTON MUT INC	COM	93932210	41507	1084857	X		5
WASHINGTON MUT INC	COM	93932210	29491	763221	X		6
WASHINGTON MUT INC	COM	93932210	8	214	X		7
WASHINGTON MUT INC	COM	93932210	6	157	X	X	7
WASHINGTON MUT INC	COM	93932210	12866	332963	X	X	6
WASHINGTON MUT INC	COM	93932210	88570	2237909	X		3
WASHINGTON POST CO	CL B	93964010	17618	18944	X		3
WASHINGTON POST CO	CL B	93964010	548	589	X	X	6
WASHINGTON POST CO	CL B	93964010	777	836	X		6
WASHINGTON POST CO	CL B	93964010	1620	1743	X		5
WASHINGTON REAL ESTATE INVT	SH BEN INT	93965310	795	27129	X		5
WASHINGTON REAL ESTATE INVT	SH BEN INT	93965310	370	12582	X	X	6
WASHINGTON REAL ESTATE INVT	SH BEN INT	93965310	318	10825	X		6
WASHINGTON REAL ESTATE INVT	SH BEN INT	93965310	3	100	X	X	7
WASHINGTON TR BANCORP	COM	94061010	3584	137995	X		3
WASHINGTON TR BANCORP	COM	94061010	46	1762	X		6
WASHINGTON TR BANCORP	COM	94061010	16	621	X		5
WASTE CONNECTIONS INC	COM	94105310	308	10491	X		5

WASTE CONNECTIONS INC	COM	94105310	59	1986	X	X	6
WASTE CONNECTIONS INC	COM	94105310	1070	36080	X		6
WASTE MGMT INC DEL	COM	94106L10	29	960	X		11
WASTE MGMT INC DEL	COM	94106L10	561	18787	X		13
WASTE MGMT INC DEL	COM	94106L10	15500	514221	X		5
WASTE MGMT INC DEL	COM	94106L10	691	22529	X	X	6
WASTE MGMT INC DEL	COM	94106L10	5425	176986	X		6
WASTE MGMT INC DEL	COM	94106L10	6978	217217	X		3
WATERS CORP	COM	94184810	2607	55058	X		3
WATERS CORP	COM	94184810	3322	69842	X		5
WATERS CORP	COM	94184810	19	393	X	X	6
WATERS CORP	COM	94184810	8574	179443	X		6
WATSCO INC	COM	94262220	2	80	X	X	1
WATSCO INC	COM	94262220	20	719	X		5
WATSCO INC	COM	94262220	104	3700	X	X	6
WATSCO INC	COM	94262220	3	120	X		7
WATSCO INC	COM	94262220	820	29195	X		6
WATSCO INC	COM	94262220	3	100	X		1
WATSON PHARMACEUTICALS INC	COM	94268310	18	680	X		1
WATSON PHARMACEUTICALS INC	COM	94268310	26	950	X		7
WATSON PHARMACEUTICALS INC	COM	94268310	5	200	X		13
WATSON PHARMACEUTICALS INC	COM	94268310	495	18393	X		5
WATSON PHARMACEUTICALS INC	COM	94268310	627	23292	X	X	6
WATSON PHARMACEUTICALS INC	COM	94268310	6980	259482	X		6
WATSON PHARMACEUTICALS INC	COM	94268310	15167	485650	X		3
WATSON WYATT & CO HLDGS	CL A	94271210	534	20083	X		5
WATSON WYATT & CO HLDGS	CL A	94271210	111	4155	X		6
WATTS WATER TECHNOLOGIES INC	CL A	94274910	330	12232	X		5
WATTS WATER TECHNOLOGIES INC	CL A	94274910	3	100	X	X	7
WATTS WATER TECHNOLOGIES INC	CL A	94274910	747	27700	X		6
WAUSAU-MOSINEE PAPER CORP	COM	94331510	9449	546200	X		11
WAUSAU-MOSINEE PAPER CORP	COM	94331510	9	500	X	X	6
WAUSAU-MOSINEE PAPER CORP	COM	94331510	19	1138	X		5
WAYNE BANCORP INC OHIO	COM	94429310	242	8520	X	X	6
WAYPOINT FINL CORP	COM	94675610	32	1154	X		5
WAYPOINT FINL CORP	COM	94675610	40	1439	X	X	6
WAYPOINT FINL CORP	COM	94675610	1199	43456	X		6
WEBEX COMMUNICATIONS INC	COM	94767L10	1288	59200	X		3
WEBEX COMMUNICATIONS INC	COM	94767L10	186	8525	X		6
WEBEX COMMUNICATIONS INC	COM	94767L10	1129	53438	X		5
WEBMD CORP	COM	94769M10	6233	670665	X		5
WEBMD CORP	COM	94769M10	19	2000	X	X	6
WEBMD CORP	COM	94769M10	21	2277	X		6
WEBSTER FINL CORP CONN	COM	94789010	41275	877825	X		11
WEBSTER FINL CORP CONN	COM	94789010	4738	100766	X		3
WEBSTER FINL CORP CONN	COM	94789010	156	3329	X		5
WEBSTER FINL CORP CONN	COM	94789010	357	7600	X	X	6
WEBSTER FINL CORP CONN	COM	94789010	345	7347	X		6
WEBSTER FINL CORP CONN	COM	94789010	22	462	X		13
WEBZEN INC	SPONSORED ADR	94846M10	1133	160000	X		3
WEIGHT WATCHERS INTL INC NEW	COM	94862610	487	12433	X		5
WEIGHT WATCHERS INTL INC NEW	COM	94862610	44	1128	X		6
WEINGARTEN RLTY INVS	SH BEN INT	94874110	7	225	X	X	1
WEINGARTEN RLTY INVS	SH BEN INT	94874110	480	15280	X		5
WEINGARTEN RLTY INVS	SH BEN INT	94874110	528	16875	X	X	6
WEINGARTEN RLTY INVS	SH BEN INT	94874110	599	19152	X		6
WEINGARTEN RLTY INVS	SH BEN INT	94874110	18	562	X		11
WEIS MKTS INC	COM	94884910	3	91	X		13
WEIS MKTS INC	COM	94884910	1507	42890	X		5
WEIS MKTS INC	COM	94884910	168	4800	X	X	6
WEIS MKTS INC	COM	94884910	49	1406	X		6
WELLCHOICE INC	COM	94947510	8	200	X		3

WELLCHOICE INC	COM	94947510	4	101	X	X	6
WELLCHOICE INC	COM	94947510	1358	32814	X		5
WELLMAN INC	COM	94970210	3268	402000	X		11
WELLMAN INC	COM	94970210	3382	415984	X		3
WELLMAN INC	COM	94970210	1073	132165	X		5
WELLMAN INC	COM	94970210	26	3194	X	X	6
WELLPOINT HEALTH NETWORK NEW	COM	94973H10	19	170	X		11
WELLPOINT HEALTH NETWORK NEW	COM	94973H10	9101	81252	X		5
WELLPOINT HEALTH NETWORK NEW	COM	94973H10	1038	9270	X	X	6
WELLPOINT HEALTH NETWORK NEW	COM	94973H10	6506	58085	X		6
WELLPOINT HEALTH NETWORK NEW	COM	94973H10	25723	248320	X		3
WELLS FARGO & CO NEW	COM	94974610	342	5975	X	X	1
WELLS FARGO & CO NEW	COM	94974610	45	785	X		4
WELLS FARGO & CO NEW	COM	94974610	92584	1617758	X	X	6
WELLS FARGO & CO NEW	COM	94974610	380	6634	X		7
WELLS FARGO & CO NEW	COM	94974610	66	1151	X	X	7
WELLS FARGO & CO NEW	COM	94974610	138005	2411404	X		6
WELLS FARGO & CO NEW	COM	94974610	59713	1050632	X		5
WELLS FARGO & CO NEW	COM	94974610	9	150	X	X	4
WELLS FARGO & CO NEW	COM	94974610	253	4415	X		1
WELLS FARGO & CO NEW	COM	94974610	276	4820	X		11
WELLS FARGO & CO NEW	COM	94974610	137329	2406515	X		3
WELLS FARGO & CO NEW	COM	94974610	940	16606	X		13
WELLSFORD REAL PPTYS INC	COM NEW	95024020	16	1000	X		5
WELLSFORD REAL PPTYS INC	COM NEW	95024020	219	14086	X		6
WELLSFORD REAL PPTYS INC	COM NEW	95024020	37	2400	X	X	6
WENDYS INTL INC	COM	95059010	314	9000	X		1
WENDYS INTL INC	COM	95059010	3	100	X	X	7
WENDYS INTL INC	COM	95059010	1596	45804	X		6
WENDYS INTL INC	COM	95059010	1630	46796	X		3
WENDYS INTL INC	COM	95059010	1943	55771	X		5
WENDYS INTL INC	COM	95059010	112	3204	X	X	6
WERNER ENTERPRISES INC	COM	95075510	1619	76746	X		3
WERNER ENTERPRISES INC	COM	95075510	765	36269	X		6
WERNER ENTERPRISES INC	COM	95075510	95	4524	X	X	6
WERNER ENTERPRISES INC	COM	95075510	78	3704	X		5
WESCAST INDS INC	CL A SUB VTG	95081310	1713	70918	X		3
WESCO FINL CORP	COM	95081710	2198	6072	X		5
WESCO FINL CORP	COM	95081710	36	100	X		6
WEST BANCORPORATION INC	CAP STK	95123P10	216	12551	X		5
WEST BANCORPORATION INC	CAP STK	95123P10	118	6750	X		6
WEST CORP	COM	95235510	363	13865	X		5
WEST CORP	COM	95235510	37	1408	X		6
WEST MARINE INC	COM	95423510	12152	450965	X		3
WEST MARINE INC	COM	95423510	25	925	X	X	6
WEST MARINE INC	COM	95423510	1264	47066	X		6
WEST MARINE INC	COM	95423510	2	56	X		7
WEST PHARMACEUTICAL SVSC INC	COM	95530610	17533	414485	X		3
WEST PHARMACEUTICAL SVSC INC	COM	95530610	8312	196495	X	X	6
WEST PHARMACEUTICAL SVSC INC	COM	95530610	3	65	X		6
WEST PHARMACEUTICAL SVSC INC	COM	95530610	49	1150	X		5
WESTAMERICA BANCORPORATION	COM	95709010	10	200	X		13
WESTAMERICA BANCORPORATION	COM	95709010	1610	30694	X		3
WESTAMERICA BANCORPORATION	COM	95709010	189	3659	X		5
WESTAMERICA BANCORPORATION	COM	95709010	2	39	X	X	7
WESTAMERICA BANCORPORATION	COM	95709010	15	284	X		6
WESTAR ENERGY INC	COM	95709T10	22	1094	X	X	1
WESTAR ENERGY INC	COM	95709T10	136	6880	X		5
WESTAR ENERGY INC	COM	95709T10	96	4818	X		6
WESTAR ENERGY INC	COM	95709T10	98	4900	X	X	6
WESTAR ENERGY INC	COM	95709T10	4832	242683	X		3
WESTAR ENERGY INC	COM	95709T10	6	300	X		13

WESTELL TECHNOLOGIES INC	CL A		95754110	19	4000	X		5
WESTELL TECHNOLOGIES INC	CL A		95754110	141	27693	X		6
WESTERN DIGITAL CORP	COM		95810210	3341	385600	X		3
WESTERN DIGITAL CORP	COM		95810210	226	26044	X		6
WESTERN DIGITAL CORP	COM		95810210	20	2286	X	X	6
WESTERN DIGITAL CORP	COM		95810210	1714	198234	X		5
WESTERN GAS RES INC	COM		95825910	2312	71196	X		3
WESTERN GAS RES INC	COM		95825910	2407	74010	X		5
WESTERN GAS RES INC	COM		95825910	278	8558	X		6
WESTERN GAS RES INC	COM		95825910	51	1570	X	X	6
WESTERN SILVER CORP	COM		95953110	863	126577	X		5
WESTERN WIRELESS CORP	CL A		95988E20	2161	74758	X		3
WESTERN WIRELESS CORP	CL A		95988E20	1040	35985	X		6
WESTERN WIRELESS CORP	CL A		95988E20	3107	107492	X		5
WESTERN WIRELESS CORP	CL A		95988E20	7	232	X	X	6
WESTPAC BKG CORP	SPONSORED ADR		96121430	79	0	X		3
WESTPAC BKG CORP	SPONSORED ADR		96121430	60	970	X	X	6
WESTPAC BKG CORP	SPONSORED ADR		96121430	537	8693	X		6
WESTPAC BKG CORP	SPONSORED ADR		96121430	15	244	X		7
WESTPAC BKG CORP	SPONSORED ADR		96121430	209	3387	X		5
WESTWOOD HLDGS GROUP INC	COM		96176510	2480	137783	X		3
WESTWOOD ONE INC	COM		96181510	2595	108251	X		3
WESTWOOD ONE INC	COM		96181510	152	6383	X		5
WESTWOOD ONE INC	COM		96181510	48	2009	X	X	6
WESTWOOD ONE INC	COM		96181510	561	23585	X		6
WET SEAL INC	CL A		96184010	2123	406007	X		3
WET SEAL INC	CL A		96184010	7	1390	X	X	6
WET SEAL INC	CL A		96184010	24	4681	X		6
WET SEAL INC	CL A		96184010	0	90	X		5
WEYERHAEUSER CO	COM		96216610	18845	283037	X		3
WEYERHAEUSER CO	COM		96216610	1738	27629	X		5
WEYERHAEUSER CO	COM		96216610	5057	80120	X	X	6
WEYERHAEUSER CO	COM		96216610	9	150	X		7
WEYERHAEUSER CO	COM		96216610	4647	73622	X		6
WHEATON RIV MINERALS LTD	COM		96290210	8	3000	X		13
WHEATON RIV MINERALS LTD	COM		96290210	28	10000	X		6
WHEATON RIV MINERALS LTD	COM		96290210	84	29800	X		5
WHIRLPOOL CORP	COM		96332010	106	1550	X		1
WHIRLPOOL CORP	COM		96332010	7	100	X		7
WHIRLPOOL CORP	COM		96332010	9432	137499	X		6
WHIRLPOOL CORP	COM		96332010	10649	155230	X		3
WHIRLPOOL CORP	COM		96332010	14	200	X		4
WHIRLPOOL CORP	COM		96332010	4015	58526	X	X	6
WHIRLPOOL CORP	COM		96332010	1237	18280	X		5
WHITING PETE CORP NEW	COM		96638710	11815	469800	X		3
WHITING PETE CORP NEW	COM		96638710	39	1550	X		6
WHITNEY HLDG CORP	COM		96661210	3	66	X		13
WHITNEY HLDG CORP	COM		96661210	31	685	X		5
WHITNEY HLDG CORP	COM		96661210	135	3033	X		6
WHITNEY HLDG CORP	COM		96661210	37	825	X	X	6
WHOLE FOODS MKT INC	COM		96683710	3	30	X		13
WHOLE FOODS MKT INC	COM		96683710	9289	97240	X		5
WHOLE FOODS MKT INC	COM		96683710	653	6845	X		6
WHOLE FOODS MKT INC	COM		96683710	120	1261	X	X	6
WHOLE FOODS MKT INC	COM		96683710	2	18	X		4
WHOLE FOODS MKT INC	COM		96683710	5705	59771	X		3
WHOLE FOODS MKT INC	SDCV	3/	966837AC	14	14000	X		5
WILEY JOHN & SONS INC	CL A		96822320	13	401	X		13
WILEY JOHN & SONS INC	CL A		96822320	150	4675	X		6
WILEY JOHN & SONS INC	CL A		96822320	65	2025	X		5
WILLBROS GROUP INC	COM		96919910	173	11649	X		5
WILLIAMS COAL SEAM GAS RTY T	TR UNIT		96945010	345	21891	X		5

WILLIAMS COAL SEAM GAS RTY T	TR UNIT	96945010	19	1200	X	X	6
WILLIAMS COS INC DEL	COM	96945710	973	80238	X		13
WILLIAMS COS INC DEL	COM	96945710	3062	253539	X		5
WILLIAMS COS INC DEL	COM	96945710	236	19809	X	X	6
WILLIAMS COS INC DEL	COM	96945710	29	2446	X		6
WILLIAMS COS INC DEL	COM	96945710	2341	197523	X		3
WILLIAMS SONOMA INC	COM	96990410	100	3028	X	X	1
WILLIAMS SONOMA INC	COM	96990410	1262	38291	X		6
WILLIAMS SONOMA INC	COM	96990410	4077	113996	X		3
WILLIAMS SONOMA INC	COM	96990410	4989	152038	X		5
WILLIAMS SONOMA INC	COM	96990410	166	5029	X	X	6
WILMINGTON TRUST CORP	COM	97180710	1113	29900	X	X	1
WILMINGTON TRUST CORP	COM	97180710	4	100	X		13
WILMINGTON TRUST CORP	COM	97180710	623	16888	X		5
WILMINGTON TRUST CORP	COM	97180710	380	10198	X		6
WILMINGTON TRUST CORP	COM	97180710	2592	69629	X	X	6
WILMINGTON TRUST CORP	COM	97180710	2390	64200	X		3
WILMINGTON TRUST CORP	COM	97180710	1660	44600	X		1
WILSHIRE ST BK CALIF	COM	97200A10	367	14980	X		5
WILSON GREATBATCH TECHNOLOGI	COM	97223210	32	0	X		3
WILSON GREATBATCH TECHNOLOGI	COM	97223210	46	1647	X	X	6
WILSON GREATBATCH TECHNOLOGI	COM	97223210	1	37	X		7
WILSON GREATBATCH TECHNOLOGI	COM	97223210	422	15082	X		6
WILSON GREATBATCH TECHNOLOGI	COM	97223210	285	10365	X		5
WIND RIVER SYSTEMS INC	COM	97314910	1955	166244	X		3
WIND RIVER SYSTEMS INC	COM	97314910	748	63628	X		5
WINN DIXIE STORES INC	COM	97428010	387	53541	X		3
WINN DIXIE STORES INC	COM	97428010	305	42363	X	X	6
WINN DIXIE STORES INC	COM	97428010	1684	233935	X		6
WINN DIXIE STORES INC	COM	97428010	7769	1061427	X		5
WINNEBAGO INDS INC	COM	97463710	2	50	X	X	1
WINNEBAGO INDS INC	COM	97463710	3	75	X		7
WINNEBAGO INDS INC	COM	97463710	1155	30991	X		6
WINNEBAGO INDS INC	COM	97463710	2	60	X		1
WINNEBAGO INDS INC	COM	97463710	2037	54659	X		5
WINNEBAGO INDS INC	COM	97463710	130	3485	X	X	6
WINSTON HOTELS INC	COM	97563A10	312	30100	X		5
WINSTON HOTELS INC	COM	97563A10	5	500	X		6
WINSTON HOTELS INC	COM	97563A10	9	850	X	X	6
WINTRUST FINANCIAL CORP	COM	97650W10	1583	31345	X		5
WINTRUST FINANCIAL CORP	COM	97650W10	58	1143	X	X	6
WINTRUST FINANCIAL CORP	COM	97650W10	400	7926	X		6
WIRELESS FACILITIES INC	COM	97653A10	17	1700	X		5
WIRELESS FACILITIES INC	COM	97653A10	190	19290	X		6
WIRELESS FACILITIES INC	COM	97653A10	2	250	X	X	6
WIRELESS HOLDRS TR	DEPOSITRY RCPT	97653L20	6	100	X		13
WIRELESS HOLDRS TR	DEPOSITRY RCPT	97653L20	218	3800	X		5
WISCONSIN ENERGY CORP	COM	97665710	49	1500	X	X	1
WISCONSIN ENERGY CORP	COM	97665710	1069	32784	X		6
WISCONSIN ENERGY CORP	COM	97665710	3	100	X	X	7
WISCONSIN ENERGY CORP	COM	97665710	3772	115681	X	X	6
WISCONSIN ENERGY CORP	COM	97665710	8	250	X		11
WISCONSIN ENERGY CORP	COM	97665710	50	1553	X		13
WISCONSIN ENERGY CORP	COM	97665710	1661	51465	X		5
WISCONSIN ENERGY CORP	COM	97665710	15100	463114	X		3
WITNESS SYS INC	COM	97742410	4138	340562	X		3
WITNESS SYS INC	COM	97742410	76	6291	X		5
WITNESS SYS INC	COM	97742410	119	9754	X		6
WOLVERINE TUBE INC	COM	97809310	2069	189773	X		3
WOLVERINE TUBE INC	COM	97809310	13	1200	X		5
WOLVERINE WORLD WIDE INC	COM	97809710	2191	83473	X		3
WOLVERINE WORLD WIDE INC	COM	97809710	59	2258	X		6

WOLVERINE WORLD WIDE INC	COM		97809710	310	11805	X		5
WORLDGATE COMMUNICATIONS INC	COM		98156L30	2	850	X		5
WORLDGATE COMMUNICATIONS INC	COM		98156L30	21	10000	X		6
WORLD WRESTLING ENTMT INC	CL A		98156Q10	13098	1027306	X		3
WORLD WRESTLING ENTMT INC	CL A		98156Q10	5	400	X		5
WORLDWIDE RESTRNT CONCEPTS I	COM		98160A10	94	26809	X		5
WORLDWIDE RESTRNT CONCEPTS I	COM		98160A10	244	70000	X		6
WORTHINGTON INDS INC	COM		98181110	665	32415	X		3
WORTHINGTON INDS INC	COM		98181110	2336	113803	X		6
WORTHINGTON INDS INC	COM		98181110	1895	92868	X		5
WORTHINGTON INDS INC	COM		98181110	35	1700	X	X	6
WRIGHT MED GROUP INC	COM		98235T10	6814	190000	X		3
WRIGHT MED GROUP INC	COM		98235T10	134	3777	X	X	6
WRIGHT MED GROUP INC	COM		98235T10	2086	58595	X		6
WRIGHT MED GROUP INC	COM		98235T10	2	46	X		7
WRIGHT MED GROUP INC	COM		98235T10	427	12040	X		5
WRIGLEY WM JR CO	COM		98252610	126	2000	X		11
WRIGLEY WM JR CO	COM		98252610	3822	60620	X		6
WRIGLEY WM JR CO	COM		98252610	970	15385	X	X	6
WRIGLEY WM JR CO	COM		98252610	784	12483	X		13
WRIGLEY WM JR CO	COM		98252610	5309	84262	X		3
WRIGLEY WM JR CO	COM		98252610	16844	268009	X		5
WYETH	COM		98302410	922	25485	X	X	1
WYETH	COM		98302410	1000	27690	X		13
WYETH	COM		98302410	6	174	X		4
WYETH	COM		98302410	239738	6629914	X	X	6
WYETH	COM		98302410	94	2604	X	X	7
WYETH	COM		98302410	78	2153	X		7
WYETH	COM		98302410	136787	3782819	X		6
WYETH	COM		98302410	12602	348657	X		5
WYETH	COM		98302410	109031	2886746	X		3
WYETH	COM		98302410	221	6105	X		11
WYETH	COM		98302410	617	17068	X		1
WYNDHAM INTL INC	CL A		98310110	3	2500	X		5
WYNDHAM INTL INC	CL A		98310110	10	10000	X	X	6
WYNN RESORTS LTD	COM		98313410	67	5184	X		3
WYNN RESORTS LTD	COM		98313410	1	30	X	X	6
WYNN RESORTS LTD	COM		98313410	6	155	X		6
WYNN RESORTS LTD	COM		98313410	2288	59230	X		5
XL CAP LTD	DBCV	5/	98372PAB	17428	27500000	X		6
XM SATELLITE RADIO HLDGS INC	CL A		98375910	13964	511689	X		5
XM SATELLITE RADIO HLDGS INC	CL A		98375910	3911	143303	X		6
XM SATELLITE RADIO HLDGS INC	CL A		98375910	80	2922	X	X	6
XTO ENERGY INC	COM		98385X10	67036	2317249	X		3
XTO ENERGY INC	COM		98385X10	4	138	X		7
XTO ENERGY INC	COM		98385X10	7	249	X	X	7
XTO ENERGY INC	COM		98385X10	3502	117563	X		6
XTO ENERGY INC	COM		98385X10	4	147	X		4
XTO ENERGY INC	COM		98385X10	142	4750	X	X	6
XTO ENERGY INC	COM		98385X10	7155	240203	X		5
XCEL ENERGY INC	COM		98389B10	3	155	X		11
XCEL ENERGY INC	COM		98389B10	526	31473	X	X	6
XCEL ENERGY INC	COM		98389B10	2985	178652	X		6
XCEL ENERGY INC	COM		98389B10	1423	85723	X		5
XCEL ENERGY INC	COM		98389B10	16	1004	X		13
XCEL ENERGY INC	COM		98389B10	2494	149264	X		3
XCEL ENERGY INC	NOTE	7.500%11/	98389BAB	16653	11167000	X		6
XILINX INC	COM		98391910	373	11722	X		13
XILINX INC	COM		98391910	5311	159427	X		6
XILINX INC	COM		98391910	479	14377	X	X	6
XILINX INC	COM		98391910	3199	97752	X		5
XILINX INC	COM		98391910	13103	394205	X		3

XEROX CORP	COM	98412110	1	100	X		13
XEROX CORP	COM	98412110	647	44610	X	X	6
XEROX CORP	COM	98412110	4684	323020	X		6
XEROX CORP	COM	98412110	3200	222074	X		5
XEROX CORP	COM	98412110	9503	655373	X		3
YPF SOCIEDAD ANONIMA	SPON ADR CL D	98424510	220	5634	X		5
YAHOO INC	COM	98433210	15	450	X		13
YAHOO INC	COM	98433210	8005	222724	X		5
YAHOO INC	COM	98433210	8868	243625	X		6
YAHOO INC	COM	98433210	367	10073	X	X	6
YAHOO INC	COM	98433210	15	400	X		4
YAHOO INC	COM	98433210	15725	432000	X		20
YAHOO INC	COM	98433210	23807	710584	X		3
YANKEE CANDLE INC	COM	98475710	3	100	X		3
YANKEE CANDLE INC	COM	98475710	869	29700	X		6
YANKEE CANDLE INC	COM	98475710	66	2255	X	X	6
YANKEE CANDLE INC	COM	98475710	176	6034	X		5
YANZHOU COAL MNG CO LTD	SPON ADR H SHS	98484610	54	1000	X		5
YANZHOU COAL MNG CO LTD	SPON ADR H SHS	98484610	22	408	X	X	6
YANZHOU COAL MNG CO LTD	SPON ADR H SHS	98484610	277	5118	X		6
XICOR INC	COM	98490310	2048	135435	X		5
YELLOW ROADWAY CORP	COM	98557710	110717	2777652	X		11
YELLOW ROADWAY CORP	COM	98557710	3594	90169	X		6
YELLOW ROADWAY CORP	COM	98557710	726	18208	X	X	6
YELLOW ROADWAY CORP	COM	98557710	11954	297862	X		3
YELLOW ROADWAY CORP	COM	98557710	579	14561	X		5
YORK INTL CORP NEW	COM	98667010	1641	39959	X		3
YORK INTL CORP NEW	COM	98667010	90	2200	X	X	6
YORK INTL CORP NEW	COM	98667010	1306	31806	X		6
YORK INTL CORP NEW	COM	98667010	391	9526	X		5
YORK WTR CO	COM	98718410	335	18150	X		5
YORK WTR CO	COM	98718410	4	200	X	X	6
YORK WTR CO	COM	98718410	937	50792	X		6
YOUNG BROADCASTING INC	CL A	98743410	231	17550	X		11
YOUNG BROADCASTING INC	CL A	98743410	16	1220	X		5
YUM BRANDS INC	COM	98849810	47	1254	X	X	1
YUM BRANDS INC	COM	98849810	144	3895	X		13
YUM BRANDS INC	COM	98849810	7	200	X	X	4
YUM BRANDS INC	COM	98849810	3884	104349	X	X	6
YUM BRANDS INC	COM	98849810	4	100	X	X	7
YUM BRANDS INC	COM	98849810	10249	275369	X		6
YUM BRANDS INC	COM	98849810	602	16208	X		5
YUM BRANDS INC	COM	98849810	18859	564042	X		3
YUM BRANDS INC	COM	98849810	18	486	X		1
ZALE CORP NEW	COM	98885810	19231	705448	X		3
ZALE CORP NEW	COM	98885810	95	3488	X		6
ZALE CORP NEW	COM	98885810	2	84	X	X	6
ZALE CORP NEW	COM	98885810	23	846	X		5
ZEBRA TECHNOLOGIES CORP	CL A	98920710	61318	700520	X		3
ZEBRA TECHNOLOGIES CORP	CL A	98920710	910	10437	X		5
ZEBRA TECHNOLOGIES CORP	CL A	98920710	2547	29281	X		6
ZEBRA TECHNOLOGIES CORP	CL A	98920710	21	246	X	X	7
ZEBRA TECHNOLOGIES CORP	CL A	98920710	106	1220	X	X	6
ZENIX INCOME FD INC	COM	98941410	0	5	X		3
ZENIX INCOME FD INC	COM	98941410	586	163092	X		5
ZENIX INCOME FD INC	COM	98941410	2	500	X	X	6
ZILA INC	COM PAR $0.01	98951320	354	73462	X		5
ZIMMER HLDGS INC	COM	98956P10	113	1282	X	X	1
ZIMMER HLDGS INC	COM	98956P10	25	280	X		7
ZIMMER HLDGS INC	COM	98956P10	6677	75698	X		6
ZIMMER HLDGS INC	COM	98956P10	26	298	X		11
ZIMMER HLDGS INC	COM	98956P10	184	2105	X		13

ZIMMER HLDGS INC	COM	98956P10	38096	430028	X		3
ZIMMER HLDGS INC	COM	98956P10	12261	139014	X	X	6
ZIMMER HLDGS INC	COM	98956P10	10888	123629	X		5
ZIMMER HLDGS INC	COM	98956P10	86	980	X		1
ZIONS BANCORPORATION	COM	98970110	295	4800	X		11
ZIONS BANCORPORATION	COM	98970110	771	12568	X		5
ZIONS BANCORPORATION	COM	98970110	88	1427	X	X	6
ZIONS BANCORPORATION	COM	98970110	1475	24003	X		6
ZIONS BANCORPORATION	COM	98970110	8423	137068	X		3
ZWEIG FD	COM	98983410	637	131963	X		5
ZWEIG FD	COM	98983410	10	2072	X	X	6
ZWEIG FD	COM	98983410	24	5000	X		6
ZWEIG TOTAL RETURN FD INC	COM	98983710	458	91223	X		5
ZWEIG TOTAL RETURN FD INC	COM	98983710	4	827	X		6
ZWEIG TOTAL RETURN FD INC	COM	98983710	22	4338	X	X	6
DAIMLERCHRYSLER AG	ORD	D1668R12	76	1619	X	X	1
DAIMLERCHRYSLER AG	ORD	D1668R12	211	4488	X		1
DAIMLERCHRYSLER AG	ORD	D1668R12	4138	88228	X		5
DAIMLERCHRYSLER AG	ORD	D1668R12	838	17808	X	X	6
DAIMLERCHRYSLER AG	ORD	D1668R12	545	11577	X		6
DAIMLERCHRYSLER AG	ORD	D1668R12	423	9180	X		13
DEUTSCHE BANK AG NAMEN	ORD	D1819089	29	0	X		3
DEUTSCHE BANK AG NAMEN	ORD	D1819089	3	43	X	X	7
DEUTSCHE BANK AG NAMEN	ORD	D1819089	6	70	X		7
DEUTSCHE BANK AG NAMEN	ORD	D1819089	210	2653	X		6
DEUTSCHE BANK AG NAMEN	ORD	D1819089	5	57	X	X	4
DEUTSCHE BANK AG NAMEN	ORD	D1819089	39	500	X		5
DEUTSCHE BANK AG NAMEN	ORD	D1819089	25	322	X	X	6
ACE LTD	ORD	G0070K10	29464	719005	X		3
ACE LTD	ORD	G0070K10	12317	291551	X		5
ACE LTD	ORD	G0070K10	9423	222867	X		6
ACE LTD	ORD	G0070K10	13	300	X	X	7
ACE LTD	ORD	G0070K10	2895	68461	X	X	6
AMDOCS LTD	ORD	G0260210	112	4900	X		13
AMDOCS LTD	ORD	G0260210	1651	70483	X		6
AMDOCS LTD	ORD	G0260210	319	13616	X	X	6
AMDOCS LTD	ORD	G0260210	35493	1507906	X		3
AMDOCS LTD	ORD	G0260210	1917	82379	X		5
APEX SILVER MINES LTD	ORD	G0407410	228	13390	X		5
APEX SILVER MINES LTD	ORD	G0407410	2	100	X	X	7
ARCH CAP GROUP LTD	ORD	G0450A10	401	10060	X		5
ARCH CAP GROUP LTD	ORD	G0450A10	32	790	X		6
ARCH CAP GROUP LTD	ORD	G0450A10	6	142	X	X	6
ASSURED GUARANTY LTD	COM	G0585R10	29652	1749400	X		3
ASSURED GUARANTY LTD	COM	G0585R10	12	700	X		5
ASSURED GUARANTY LTD	COM	G0585R10	78	4620	X		6
AXIS CAPITAL HOLDINGS	SHS	G0692U10	237	8455	X		5
AXIS CAPITAL HOLDINGS	SHS	G0692U10	40530	1447511	X		6
ACCENTURE LTD BERMUDA	CL A	G1150G11	10	360	X		1
ACCENTURE LTD BERMUDA	CL A	G1150G11	18	660	X		11
ACCENTURE LTD BERMUDA	CL A	G1150G11	47764	1738765	X		3
ACCENTURE LTD BERMUDA	CL A	G1150G11	1684	61197	X		5
ACCENTURE LTD BERMUDA	CL A	G1150G11	28023	1019763	X	X	6
ACCENTURE LTD BERMUDA	CL A	G1150G11	18926	688711	X		6
ACCENTURE LTD BERMUDA	CL A	G1150G11	55	2006	X		7
BUNGE LIMITED	COM	G1696210	485	12584	X		13
BUNGE LIMITED	COM	G1696210	401	10300	X		6
BUNGE LIMITED	COM	G1696210	15402	395544	X		3
BUNGE LIMITED	COM	G1696210	11588	298903	X		5
BUNGE LIMITED	COM	G1696210	74	1890	X	X	6
CHINA YUCHAI INTL LTD	COM	G2108210	1343	74824	X		5
CHINA YUCHAI INTL LTD	COM	G2108210	36	2000	X	X	6

COOPER INDS LTD	CL A	G2418210	5268	88675	X		11
COOPER INDS LTD	CL A	G2418210	1300	21874	X	X	6
COOPER INDS LTD	CL A	G2418210	1373	23118	X		6
COOPER INDS LTD	CL A	G2418210	12829	217971	X		5
COOPER INDS LTD	CL A	G2418210	1046	17827	X		13
COOPER INDS LTD	CL A	G2418210	56833	956680	X		3
CREDICORP LTD	COM	G2519Y10	650	50000	X		3
ENDURANCE SPECIALTY HLDGS LT	SHS	G3039710	16291	468135	X		3
ENDURANCE SPECIALTY HLDGS LT	SHS	G3039710	35	1000	X		6
ENDURANCE SPECIALTY HLDGS LT	SHS	G3039710	35	1000	X	X	6
ENDURANCE SPECIALTY HLDGS LT	SHS	G3039710	726	20853	X		5
XCELERA INC	COM	G3161110	29	20542	X		5
EVEREST RE GROUP LTD	COM	G3223R10	4931	61742	X		3
EVEREST RE GROUP LTD	COM	G3223R10	1323	16468	X		5
EVEREST RE GROUP LTD	COM	G3223R10	224	2785	X	X	6
EVEREST RE GROUP LTD	COM	G3223R10	1929	24005	X		6
FRESH DEL MONTE PRODUCE INC	ORD	G3673810	15281	604716	X		3
FRESH DEL MONTE PRODUCE INC	ORD	G3673810	2	80	X		6
FRESH DEL MONTE PRODUCE INC	ORD	G3673810	35	1398	X	X	6
FRESH DEL MONTE PRODUCE INC	ORD	G3673810	972	38280	X		5
GARMIN LTD	ORD	G3726010	291	8370	X		5
GARMIN LTD	ORD	G3726010	22	590	X	X	6
GARMIN LTD	ORD	G3726010	27	722	X		6
GLOBALSANTAFE CORP	SHS	G3930E10	40	1500	X		3
GLOBALSANTAFE CORP	SHS	G3930E10	54	2027	X	X	6
GLOBALSANTAFE CORP	SHS	G3930E10	2	66	X	X	7
GLOBALSANTAFE CORP	SHS	G3930E10	32	1195	X		6
GLOBALSANTAFE CORP	SHS	G3930E10	1728	64823	X		5
HELEN OF TROY CORP LTD	COM	G4388N10	4641	125877	X		5
HELEN OF TROY CORP LTD	COM	G4388N10	26	697	X	X	6
HELEN OF TROY CORP LTD	COM	G4388N10	29	800	X		6
INGERSOLL-RAND COMPANY LTD	CL A	G4776G10	21031	307439	X		3
INGERSOLL-RAND COMPANY LTD	CL A	G4776G10	11264	164898	X		6
INGERSOLL-RAND COMPANY LTD	CL A	G4776G10	12873	188445	X	X	6
INGERSOLL-RAND COMPANY LTD	CL A	G4776G10	11602	170064	X		5
INGERSOLL-RAND COMPANY LTD	CL A	G4776G10	5	68	X		4
INGERSOLL-RAND COMPANY LTD	CL A	G4776G10	3	47	X	X	7
INGERSOLL-RAND COMPANY LTD	CL A	G4776G10	23	334	X		7
IPC HLDGS LTD	ORD	G4933P10	20802	563282	X		3
IPC HLDGS LTD	ORD	G4933P10	591	16000	X	X	6
IPC HLDGS LTD	ORD	G4933P10	89	2410	X		6
IPC HLDGS LTD	ORD	G4933P10	4	120	X		5
JINPAN INTL LTD	ORD	G5138L10	776	108478	X		5
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G10	402	13800	X		5
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G10	3	100	X	X	6
LJ INTL INC	ORD	G5531210	115	31100	X		5
LJ INTL INC	ORD	G5531210	5	1260	X		6
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H10	76	3040	X		13
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H10	383	14340	X	X	6
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H10	83	3210	X		5
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H10	3	104	X		4
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H10	26853	999622	X		3
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H10	10383	388875	X		6
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H10	48	1812	X		7
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H10	5	174	X	X	7
MONTPELIER RE HOLDINGS LTD	SHS	G6218510	1394	39872	X		5
MONTPELIER RE HOLDINGS LTD	SHS	G6218510	2	63	X	X	6
NABORS INDUSTRIES LTD	SHS	G6359F10	846	18947	X		13
NABORS INDUSTRIES LTD	SHS	G6359F10	3601	63436	X		3
NABORS INDUSTRIES LTD	SHS	G6359F10	2758	61000	X		20
NABORS INDUSTRIES LTD	SHS	G6359F10	7855	174719	X		5
NABORS INDUSTRIES LTD	SHS	G6359F10	9	200	X	X	7

NABORS INDUSTRIES LTD	SHS	G6359F10	1202	26583	X		6
NABORS INDUSTRIES LTD	SHS	G6359F10	52	1160	X	X	6
NOBLE CORPORATION	SHS	G6542210	1910	50403	X		3
NOBLE CORPORATION	SHS	G6542210	793	20943	X		5
NOBLE CORPORATION	SHS	G6542210	109	2875	X		6
NOBLE CORPORATION	SHS	G6542210	102	2705	X	X	6
NOBLE CORPORATION	SHS	G6542210	4	100	X	X	7
NORDIC AMERICAN TANKER SHIPP	COM	G6577310	1108	33647	X		5
NORDIC AMERICAN TANKER SHIPP	COM	G6577310	13	400	X	X	6
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E10	68	3966	X	X	6
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E10	592	34791	X		6
PARTNERRE LTD	COM	G6852T10	39	684	X		5
PARTNERRE LTD	COM	G6852T10	143	2526	X		6
PARTNERRE LTD	COM	G6852T10	2231	39332	X	X	6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P10	398	13068	X		5
PLATINUM UNDERWRITER HLDGS L	COM	G7127P10	389	12778	X		6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P10	5	165	X	X	6
RENAISSANCE RE HLDGS LTD	COM	G7496G10	113807	2109492	X		11
RENAISSANCE RE HLDGS LTD	COM	G7496G10	6748	125071	X		6
RENAISSANCE RE HLDGS LTD	COM	G7496G10	1163	21561	X	X	6
RENAISSANCE RE HLDGS LTD	COM	G7496G10	380	7045	X		5
RENAISSANCE RE HLDGS LTD	COM	G7496G10	11994	220958	X		3
SCOTTISH RE GROUP LTD	ORD	G7885T10	420	18055	X		5
SCOTTISH RE GROUP LTD	ORD	G7885T10	89	3820	X		6
SEAGATE TECHNOLOGY	SHS	G7945J10	844	55000	X		3
SEAGATE TECHNOLOGY	SHS	G7945J10	5	321	X	X	6
SEAGATE TECHNOLOGY	SHS	G7945J10	347	24020	X		6
SEAGATE TECHNOLOGY	SHS	G7945J10	378	26228	X		5
SINA CORP	ORD	G8147710	2358	71489	X		3
SINA CORP	ORD	G8147710	72	2224	X		5
SINA CORP	ORD	G8147710	69	2100	X	X	6
SINA CORP	ORD	G8147710	145	4400	X		6
STEWART W P & CO LTD	COM	G8492210	2668	130200	X		3
STEWART W P & CO LTD	COM	G8492210	16	800	X	X	6
STEWART W P & CO LTD	COM	G8492210	8	400	X		5
UTI WORLDWIDE INC	ORD	G8721010	11453	216000	X		3
UTI WORLDWIDE INC	ORD	G8721010	2	44	X		7
UTI WORLDWIDE INC	ORD	G8721010	1668	31583	X		6
UTI WORLDWIDE INC	ORD	G8721010	40	757	X	X	6
HILFIGER TOMMY CORP	ORD	G8915Z10	1	68	X		13
HILFIGER TOMMY CORP	ORD	G8915Z10	616	40702	X		5
HILFIGER TOMMY CORP	ORD	G8915Z10	909	60066	X		6
HILFIGER TOMMY CORP	ORD	G8915Z10	31	2056	X	X	6
HILFIGER TOMMY CORP	ORD	G8915Z10	6	400	X		3
TRANSOCEAN INC	ORD	G9007810	1	29	X	X	1
TRANSOCEAN INC	ORD	G9007810	36	1238	X		11
TRANSOCEAN INC	ORD	G9007810	6256	216175	X		5
TRANSOCEAN INC	ORD	G9007810	3198	110499	X		6
TRANSOCEAN INC	ORD	G9007810	21	727	X		7
TRANSOCEAN INC	ORD	G9007810	583	20142	X	X	6
TRANSOCEAN INC	ORD	G9007810	3471	119925	X		3
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L10	725	21336	X		5
WEATHERFORD INTERNATIONAL LT	COM	G9508910	36	800	X		1
WEATHERFORD INTERNATIONAL LT	COM	G9508910	6192	137928	X		3
WEATHERFORD INTERNATIONAL LT	COM	G9508910	2367	52619	X	X	6
WEATHERFORD INTERNATIONAL LT	COM	G9508910	75	1675	X		7
WEATHERFORD INTERNATIONAL LT	COM	G9508910	10366	230465	X		6
WEATHERFORD INTERNATIONAL LT	COM	G9508910	1941	43161	X		5
WHITE MTNS INS GROUP LTD	COM	G9618E10	4052	7815	X		5
WHITE MTNS INS GROUP LTD	COM	G9618E10	179	350	X	X	6
WHITE MTNS INS GROUP LTD	COM	G9618E10	36	70	X		6
WILLIS GROUP HOLDINGS LTD	SHS	G9665510	7452	199000	X		3

WILLIS GROUP HOLDINGS LTD	SHS	G9665510	197	5264	X	X	6
WILLIS GROUP HOLDINGS LTD	SHS	G9665510	1249	33341	X		6
WILLIS GROUP HOLDINGS LTD	SHS	G9665510	12719	339504	X		5
XL CAP LTD	CL A	G9825510	4289	56834	X		3
XL CAP LTD	CL A	G9825510	4689	62141	X		5
XL CAP LTD	CL A	G9825510	1590	21069	X	X	6
XL CAP LTD	CL A	G9825510	3763	49868	X		6
XOMA LTD	ORD	G9825R10	0	100	X		13
XOMA LTD	ORD	G9825R10	126	28144	X		5
ALCON INC	COM SHS	H0130110	23375	295700	X		3
ALCON INC	COM SHS	H0130110	802	10141	X		5
ALCON INC	COM SHS	H0130110	2	30	X	X	6
ALCON INC	COM SHS	H0130110	10	130	X		6
UBS AG	NAMEN AKT	H8920M85	4193	59000	X		3
UBS AG	NAMEN AKT	H8920M85	172	2440	X		5
UBS AG	NAMEN AKT	H8920M85	1093	15379	X		6
UBS AG	NAMEN AKT	H8920M85	399	5621	X	X	6
CRONOS GROUP S A	SHS	L2070810	147	22700	X		5
SBS BROADCASTING SA	ORD	L8137F10	266	8655	X		5
AUDIOCODES LTD	ORD	M1534210	6119	510795	X		3
AUDIOCODES LTD	ORD	M1534210	7	600	X		5
AUDIOCODES LTD	ORD	M1534210	791	66208	X		6
BACKWEB TECHNOLOGIES LTD	ORD	M1563310	106	142702	X		5
BACKWEB TECHNOLOGIES LTD	ORD	M1563310	0	100	X	X	6
CHECK POINT SOFTWARE TECH LT	ORD	M2246510	26	1012	X		13
CHECK POINT SOFTWARE TECH LT	ORD	M2246510	270	10000	X		3
CHECK POINT SOFTWARE TECH LT	ORD	M2246510	7167	266814	X		5
CHECK POINT SOFTWARE TECH LT	ORD	M2246510	50	1870	X	X	6
CHECK POINT SOFTWARE TECH LT	ORD	M2246510	494	18299	X		6
COMPUGEN LTD	ORD	M2572210	57	12000	X	X	6
ELTEK LTD	ORD	M4018410	18	10600	X		5
POWERDSINE LTD	SHS	M4141510	1006	83200	X		3
HEALTHCARE TECHNOLOGIES LTD	COM	M5296L13	2	2000	X	X	6
HEALTHCARE TECHNOLOGIES LTD	COM	M5296L13	16	14000	X		6
LANOPTICS LTD	ORD	M6706C10	517	83360	X		5
LIPMAN ELECTRONIC ENGINEERIN	ORD	M6772H10	87	1680	X	X	6
LIPMAN ELECTRONIC ENGINEERIN	ORD	M6772H10	495	9600	X		6
MAGAL SECURITY SYS LTD	ORD	M6786D10	490	26056	X		3
MAGAL SECURITY SYS LTD	ORD	M6786D10	401	22300	X		5
M SYS FLASH DISK PIONEERS LT	ORD	M7061C10	2993	200738	X		3
M SYS FLASH DISK PIONEERS LT	ORD	M7061C10	110	7385	X		6
M SYS FLASH DISK PIONEERS LT	ORD	M7061C10	1153	77361	X		5
ORBOTECH LTD	ORD	M7525310	4022	197648	X		3
ORBOTECH LTD	ORD	M7525310	218	10705	X		5
ORBOTECH LTD	ORD	M7525310	110	5414	X		6
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E10	1	25	X		13
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E10	280	6454	X		5
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E10	5	115	X		6
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E10	16	370	X	X	6
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E10	4	100	X		3
ASM INTL N V	COM	N0704510	259	12528	X		5
CNH GLOBAL N V	SHS NEW	N2093520	11474	555900	X		3
CNH GLOBAL N V	SHS NEW	N2093520	691	33681	X		5
CNH GLOBAL N V	SHS NEW	N2093520	17	805	X	X	6
CNH GLOBAL N V	SHS NEW	N2093520	519	25124	X		6
CORE LABORATORIES N V	COM	N2271710	7	300	X		13
CORE LABORATORIES N V	COM	N2271710	120	5220	X		5
CORE LABORATORIES N V	COM	N2271710	154	0	X		3
ORTHOFIX INTL N V	COM	N6748L10	257	6089	X		5
ORTHOFIX INTL N V	COM	N6748L10	318	7425	X		6
QIAGEN N V	ORD	N7248210	74	6400	X		5
QIAGEN N V	ORD	N7248210	33	2692	X	X	6

QIAGEN N V	ORD	N7248210	408	33668	X		6
KERZNER INTERNATIONAL LTD	SHS	P6065Y10	305	6403	X		5
KERZNER INTERNATIONAL LTD	SHS	P6065Y10	266	5600	X		6
STEINER LEISURE LTD	ORD	P8744Y10	6566	298450	X		3
STEINER LEISURE LTD	ORD	P8744Y10	10	475	X		5
STEINER LEISURE LTD	ORD	P8744Y10	815	37050	X		6
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T10	504	12500	X		3
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T10	983	22648	X		6
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T10	100	2292	X		5
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T10	76	1754	X	X	6
ASE TEST LTD	ORD	Y0251610	1253	170000	X		3
FLEXTRONICS INTL LTD	ORD	Y2573F10	140	8800	X		1
FLEXTRONICS INTL LTD	ORD	Y2573F10	419	27135	X		13
FLEXTRONICS INTL LTD	ORD	Y2573F10	11614	722509	X		3
FLEXTRONICS INTL LTD	ORD	Y2573F10	2	127	X		4
FLEXTRONICS INTL LTD	ORD	Y2573F10	7678	487504	X		5
FLEXTRONICS INTL LTD	ORD	Y2573F10	4841	303485	X	X	6
FLEXTRONICS INTL LTD	ORD	Y2573F10	23322	1462207	X		6
FLEXTRONICS INTL LTD	ORD	Y2573F10	3	211	X	X	7
FLEXTRONICS INTL LTD	ORD	Y2573F10	43	2713	X		7
GENERAL MARITIME CORP	SHS	Y2692M10	5009	182543	X		3
GENERAL MARITIME CORP	SHS	Y2692M10	178	6480	X		6
GIGAMEDIA LTD	ORD	Y2711Y10	15	13000	X		5
OMI CORP NEW	COM	Y6476W10	6	500	X		3
OMI CORP NEW	COM	Y6476W10	899	75519	X		5
OMI CORP NEW	COM	Y6476W10	48	4000	X		6
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W10	16747	448134	X		3
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W10	1382	36935	X		5
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W10	60	1616	X	X	6
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W10	617	16519	X		6