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LEGG MASON INC
Form 13F-HR
February 15, 2006

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2005

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: Legg Mason, Inc.
Address: 100 Light Street

Baltimore, MD 21202

13F File Number: 28-1700

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: Peter L. Bain
Title: Senior Executive Vice President
Phone: 410-454-3227

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD February 15, 2005

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

| Form 13F File Number | Name |
|----------------------|----------------------------------|
| 28-3428 | Private Capital Management, Inc. |
| 28-3780 | Royce & Associates, Inc. |

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 20

Form13F Information Table Entry Total: 11921

Form13F Information Table Value Total: \$199,044,461 (thousands)

List of Other Included Managers:

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

| No. | 13F File Number | Name |
|-----|-----------------|---|
| 1 | 28-3658 | Barrett Associates, Inc. |
| 2 | 28-1801 | Bartlett & Co. |
| 3 | 28-0377 | Batterymarch Financial Management, Inc. |
| 4 | 28-5034 | Berkshire Asset Management, Inc. |
| 5 | 28-6393 | Bingham Legg Advisers, LLC |
| 6 | 28-2204 | Brandywine Asset Management, LLC |
| 7 | 28-7412 | Legg Mason Canada Inc. |
| 8 | 28-1701 | Legg Mason Capital Management, Inc. |
| 9 | 28-6485 | Legg Mason Focus Capital, Inc. |
| 10 | 28-6395 | Legg Mason Funds Management, Inc. |
| 11 | 28-6397 | Legg Mason Trust Company, NA |
| 13 | 28-6399 | LMM, LLC |
| 14 | 28-10245 | Western Asset Management Company |
| 17 | 28-11345 | Legg Mason Investment Counsel, LLC |
| 18 | 28-11611 | CAM North America, LLC |
| 19 | 28-2551 | TIMCO Asset Management, Inc. |
| 20 | 28-4024 | Smith Barney Fund Management, LLC |
| 21 | 28-2568 | Salomon Brothers Asset Management, Inc. |
| 22 | 28-6251 | Citigroup Asset Management Limited |
| 23 | 28-11198 | Legg Mason Asset Management (Japan) Co., Ltd. |

| FORM 13F INFORMATION TABLE | | | | | | | | | |
|----------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|----|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTH MANA | |
| 1ST SOURCE CORP | COM | 336901103 | 55 | 2181 | SH | | DEFINED | | 2 |
| 21ST CENTY INS GROUP | COM | 90130N103 | 18967 | 1172272 | SH | | DEFINED | | 6 |
| 3COM CORP | COM | 885535104 | 216 | 60025 | SH | | DEFINED | | 6 |
| 3COM CORP | COM | 885535104 | 0 | 50 | SH | | DEFINED | | 9 |
| 3COM CORP | COM | 885535104 | 1284 | 356533 | SH | | DEFINED | | 19 |
| 3COM CORP | COM | 885535104 | 1 | 200 | SH | | DEFINED | | 17 |
| 3COM CORP | COM | 885535104 | 1 | 300 | SH | | DEFINED | | 11 |
| 3COM CORP | COM | 885535104 | 5 | 1407 | SH | | DEFINED | | 18 |
| 3COM CORP | COM | 885535104 | 0 | 100 | SH | | DEFINED | | 2 |
| 3M CO | COM | 88579Y101 | 1488 | 19200 | SH | | DEFINED | | 23 |
| 3M CO | COM | 88579Y101 | 1005 | 12971 | SH | | DEFINED | | 9 |

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|-----------------------------|---------------|-----|-----------|--------|----------|-----|---------|----|
| 3M CO | COM | | 88579Y101 | 15139 | 195343 | SH | DEFINED | 19 |
| 3M CO | COM | | 88579Y101 | 289823 | 3739651 | SH | DEFINED | 20 |
| 3M CO | COM | | 88579Y101 | 2044 | 26378 | SH | DEFINED | 21 |
| 3M CO | COM | | 88579Y101 | 2491 | 32139 | SH | DEFINED | 11 |
| 3M CO | COM | | 88579Y101 | 4749 | 61282 | SH | DEFINED | 2 |
| 3M CO | COM | | 88579Y101 | 1951 | 25173 | SH | DEFINED | 1 |
| 3M CO | COM | | 88579Y101 | 1370 | 17680 | SH | DEFINED | 6 |
| 3M CO | COM | | 88579Y101 | 97 | 1252 | SH | DEFINED | 4 |
| 3M CO | COM | | 88579Y101 | 21829 | 281664 | SH | DEFINED | 17 |
| 3M CO | COM | | 88579Y101 | 1603 | 20690 | SH | DEFINED | 5 |
| 3M CO | COM | | 88579Y101 | 7750 | 100000 | SH | DEFINED | 7 |
| 3M CO | COM | | 88579Y101 | 14760 | 190458 | SH | DEFINED | 3 |
| 3M CO | COM | | 88579Y101 | 241852 | 3120675 | SH | DEFINED | 18 |
| 4 KIDS ENTMT INC | COM | | 350865101 | 0 | 30 | SH | DEFINED | 2 |
| 99 CENTS ONLY STORES | COM | | 65440K106 | 17 | 1665 | SH | DEFINED | 9 |
| 99 CENTS ONLY STORES | COM | | 65440K106 | 44 | 4159 | SH | DEFINED | 18 |
| A D A M INC | COM | | 00088U108 | 8 | 1000 | SH | DEFINED | 17 |
| A D C TELECOMMUNICATIONS | COM NEW | | 000886309 | 51954 | 2327685 | SH | DEFINED | 21 |
| A D C TELECOMMUNICATIONS | FRNT | 6/1 | 000886AB7 | 19950 | 19950000 | PRN | DEFINED | 21 |
| A D C TELECOMMUNICATIONS | FRNT | 6/1 | 000886AB7 | 251875 | 2500000 | SH | DEFINED | 20 |
| A D C TELECOMMUNICATIONS | COM NEW | | 000886309 | 28749 | 1288019 | SH | DEFINED | 20 |
| A D C TELECOMMUNICATIONS | COM NEW | | 000886309 | 497 | 22259 | SH | DEFINED | 19 |
| A D C TELECOMMUNICATIONS | COM NEW | | 000886309 | 299 | 13391 | SH | DEFINED | 5 |
| A D C TELECOMMUNICATIONS | COM NEW | | 000886309 | 894 | 40039 | SH | DEFINED | 18 |
| A S V INC | COM | | 001963107 | 1286 | 51500 | SH | DEFINED | 20 |
| A S V INC | COM | | 001963107 | 17 | 670 | SH | DEFINED | 18 |
| AAR CORP | COM | | 000361105 | 1969 | 82204 | SH | DEFINED | 19 |
| AAR CORP | COM | | 000361105 | 5084 | 212270 | SH | DEFINED | 3 |
| AAR CORP | COM | | 000361105 | 0 | 7 | SH | DEFINED | 18 |
| AAR CORP | COM | | 000361105 | 6304 | 263200 | SH | DEFINED | 6 |
| AARON RENTS INC | COM | | 002535201 | 16201 | 768550 | SH | DEFINED | 3 |
| AARON RENTS INC | COM | | 002535201 | 1212 | 57496 | SH | DEFINED | 19 |
| ABB LTD | SPONSORED ADR | | 000375204 | 63 | 6525 | SH | DEFINED | 17 |
| ABB LTD | SPONSORED ADR | | 000375204 | 238 | 24450 | SH | DEFINED | 11 |
| ABBEY NATL PLC | GDR | | 002920809 | 34 | 1335 | SH | DEFINED | 2 |
| ABBOTT LABS | COM | | 002824100 | 235 | 5958 | SH | DEFINED | 9 |
| ABBOTT LABS | COM | | 002824100 | 946 | 23990 | SH | DEFINED | 11 |
| ABBOTT LABS | COM | | 002824100 | 7431 | 188469 | SH | DEFINED | 5 |
| ABBOTT LABS | COM | | 002824100 | 15916 | 403646 | SH | DEFINED | 19 |
| ABBOTT LABS | COM | | 002824100 | 284 | 7195 | SH | DEFINED | 7 |
| ABBOTT LABS | COM | | 002824100 | 113514 | 2878886 | SH | DEFINED | 21 |
| ABBOTT LABS | COM | | 002824100 | 411 | 10422 | SH | DEFINED | 23 |
| ABBOTT LABS | COM | | 002824100 | 22196 | 562927 | SH | DEFINED | 2 |
| ABBOTT LABS | COM | | 002824100 | 327228 | 8298959 | SH | DEFINED | 18 |
| ABBOTT LABS | COM | | 002824100 | 7288 | 184840 | SH | DEFINED | 3 |
| ABBOTT LABS | COM | | 002824100 | 192395 | 4879397 | SH | DEFINED | 20 |
| ABBOTT LABS | COM | | 002824100 | 16179 | 410328 | SH | DEFINED | 4 |
| ABBOTT LABS | COM | | 002824100 | 37386 | 948150 | SH | DEFINED | 17 |
| ABBOTT LABS | COM | | 002824100 | 8786 | 222818 | SH | DEFINED | 22 |
| ABBOTT LABS | COM | | 002824100 | 4620 | 117183 | SH | DEFINED | 1 |
| ABER DIAMOND CORP | COM | | 002893105 | 6183 | 174400 | SH | DEFINED | 7 |
| ABERCROMBIE & FITCH CO | CL A | | 002896207 | 2763 | 42397 | SH | DEFINED | 19 |
| ABERCROMBIE & FITCH CO | CL A | | 002896207 | 68 | 1050 | SH | DEFINED | 11 |
| ABERCROMBIE & FITCH CO | CL A | | 002896207 | 1178 | 18080 | SH | DEFINED | 3 |
| ABERCROMBIE & FITCH CO | CL A | | 002896207 | 26 | 400 | SH | DEFINED | 9 |
| ABERCROMBIE & FITCH CO | CL A | | 002896207 | 1447 | 22200 | SH | DEFINED | 23 |
| ABERCROMBIE & FITCH CO | CL A | | 002896207 | 13 | 200 | SH | DEFINED | 20 |
| ABERDEEN ASIA PACIFIC INCOM | COM | | 003009107 | 44 | 7625 | SH | DEFINED | 18 |
| ABGENIX INC | COM | | 00339B107 | 11360 | 528600 | SH | DEFINED | 21 |
| ABGENIX INC | COM | | 00339B107 | 11024 | 513000 | SH | DEFINED | 20 |
| ABGENIX INC | COM | | 00339B107 | 963 | 44800 | SH | DEFINED | 18 |
| ABGENIX INC | COM | | 00339B107 | 145 | 6739 | SH | DEFINED | 19 |

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| ABITIBI-CONSOLIDATED INC | COM | 003924107 | 482 | 135000 | SH | DEFINED | 7 |
| ABM INDS INC | COM | 000957100 | 218 | 11150 | SH | DEFINED | 18 |
| ABN AMRO HLDG NV | SPONSORED ADR | 000937102 | 335 | 12800 | SH | DEFINED | 6 |
| ABX AIR INC | COM | 00080S101 | 505 | 64300 | SH | DEFINED | 21 |
| ABX AIR INC | COM | 00080S101 | 47 | 6000 | SH | DEFINED | 9 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 300 | 14950 | SH | DEFINED | 3 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 20 | 1000 | SH | DEFINED | 2 |
| ACAMBIS PLC | SPONSORED ADR | 004286100 | 4090 | 565733 | SH | DEFINED | 6 |
| ACCELRYX INC | COM | 00430U103 | 217 | 27047 | SH | DEFINED | 9 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 7984 | 276560 | SH | DEFINED | 17 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 158153 | 5478100 | SH | DEFINED | 8 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 1341 | 46450 | SH | DEFINED | 9 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 3656 | 126640 | SH | DEFINED | 3 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 6 | 200 | SH | DEFINED | 2 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 163 | 5630 | SH | DEFINED | 11 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 2780 | 96300 | SH | DEFINED | 10 |
| ACCESS PHARMACEUTICALS INC | COM NEW | 00431M209 | 87 | 168233 | SH | DEFINED | 5 |
| ACCO BRANDS CORP | COM | 00081T108 | 2 | 72 | SH | DEFINED | 20 |
| ACCO BRANDS CORP | COM | 00081T108 | 1 | 23 | SH | DEFINED | 9 |
| ACCO BRANDS CORP | COM | 00081T108 | 26 | 1052 | SH | DEFINED | 18 |
| ACCO BRANDS CORP | COM | 00081T108 | 1757 | 71715 | SH | DEFINED | 17 |
| ACCO BRANDS CORP | COM | 00081T108 | 181 | 7379 | SH | DEFINED | 6 |
| ACCO BRANDS CORP | COM | 00081T108 | 254 | 10368 | SH | DEFINED | 19 |
| ACCO BRANDS CORP | COM | 00081T108 | 2 | 70 | SH | DEFINED | 4 |
| ACCO BRANDS CORP | COM | 00081T108 | 24 | 962 | SH | DEFINED | 2 |
| ACCO BRANDS CORP | COM | 00081T108 | 30 | 1242 | SH | DEFINED | 11 |
| ACCREDITED HOME LENDRS HLDG | COM | 00437P107 | 1372 | 27682 | SH | DEFINED | 19 |
| ACCURIDE CORP | COM | 004398103 | 6627 | 513726 | SH | DEFINED | 3 |
| ACE CASH EXPRESS INC | COM | 004403101 | 4522 | 193668 | SH | DEFINED | 6 |
| ACE CASH EXPRESS INC | COM | 004403101 | 4576 | 195990 | SH | DEFINED | 3 |
| ACE LTD | ORD | G0070K103 | 57212 | 1070590 | SH | DEFINED | 6 |
| ACE LTD | ORD | G0070K103 | 2374 | 44427 | SH | DEFINED | 17 |
| ACE LTD | ORD | G0070K103 | 820 | 15353 | SH | DEFINED | 5 |
| ACM GOVT OPPORTUNITY FD INC | COM | 000918102 | 0 | 8 | SH | DEFINED | 18 |
| ACM INCOME FUND INC | COM | 000912105 | 27 | 3277 | SH | DEFINED | 18 |
| ACM MANAGED DLR INCOME FD | COM | 000949107 | 4 | 504 | SH | DEFINED | 18 |
| ACM MANAGED INCOME FD INC | COM | 000919100 | 0 | 11 | SH | DEFINED | 18 |
| ACM MUN SECS INCOME FD INC | COM | 000942102 | 10 | 1000 | SH | DEFINED | 18 |
| ACTEL CORP | COM | 004934105 | 27 | 2125 | SH | DEFINED | 18 |
| ACTIVE POWER INC | COM | 00504W100 | 4 | 1000 | SH | DEFINED | 9 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 5360 | 390082 | SH | DEFINED | 23 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 534 | 38869 | SH | DEFINED | 19 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 4 | 289 | SH | DEFINED | 18 |
| ACTUANT CORP | CL A NEW | 00508X203 | 698 | 12515 | SH | DEFINED | 18 |
| ACTUANT CORP | SDCV 2.000%11/1 | 00508XAB0 | 12275 | 12275000 | PRN | DEFINED | 21 |
| ACTUANT CORP | SDCV 2.000%11/1 | 00508XAB0 | 1600 | 1600000 | PRN | DEFINED | 20 |
| ACTUANT CORP | CL A NEW | 00508X203 | 229 | 4100 | SH | DEFINED | 11 |
| ACTUANT CORP | CL A NEW | 00508X203 | 2675 | 47940 | SH | DEFINED | 3 |
| ACTUANT CORP | CL A NEW | 00508X203 | 311 | 5575 | SH | DEFINED | 21 |
| ACTUANT CORP | CL A NEW | 00508X203 | 3080 | 55200 | SH | DEFINED | 20 |
| ACTUANT CORP | CL A NEW | 00508X203 | 631 | 11300 | SH | DEFINED | 5 |
| ACUITY BRANDS INC | COM | 00508Y102 | 1 | 38 | SH | DEFINED | 18 |
| ACUITY BRANDS INC | COM | 00508Y102 | 59 | 1870 | SH | DEFINED | 3 |
| ACUITY BRANDS INC | COM | 00508Y102 | 14 | 450 | SH | DEFINED | 11 |
| ACUSPHERE INC | COM | 00511R870 | 0 | 65 | SH | DEFINED | 17 |
| ACXIOM CORP | COM | 005125109 | 2714 | 117982 | SH | DEFINED | 18 |
| ACXIOM CORP | COM | 005125109 | 24002 | 1043554 | SH | DEFINED | 20 |
| ACXIOM CORP | COM | 005125109 | 12060 | 524334 | SH | DEFINED | 6 |
| ACXIOM CORP | COM | 005125109 | 1721 | 74807 | SH | DEFINED | 19 |
| ADAMS EXPRESS CO | COM | 006212104 | 247 | 19682 | SH | DEFINED | 18 |
| ADAPTEC INC | COM | 00651F108 | 2046 | 351500 | SH | DEFINED | 20 |
| ADAPTEC INC | COM | 00651F108 | 96 | 16540 | SH | DEFINED | 18 |

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| ADE CORP MASS | COM | 00089C107 | 22 | 930 | SH | DEFINED | 18 |
| ADESA INC | COM | 00686U104 | 33 | 1360 | SH | DEFINED | 2 |
| ADESA INC | COM | 00686U104 | 8872 | 363290 | SH | DEFINED | 3 |
| ADESA INC | COM | 00686U104 | 20 | 810 | SH | DEFINED | 6 |
| ADMINISTAFF INC | COM | 007094105 | 3 | 75 | SH | DEFINED | 18 |
| ADMINISTAFF INC | COM | 007094105 | 11572 | 275200 | SH | DEFINED | 3 |
| ADOBE SYS INC | COM | 00724F101 | 16707 | 452042 | SH | DEFINED | 20 |
| ADOBE SYS INC | COM | 00724F101 | 4617 | 124932 | SH | DEFINED | 19 |
| ADOBE SYS INC | COM | 00724F101 | 757 | 20474 | SH | DEFINED | 18 |
| ADOBE SYS INC | COM | 00724F101 | 60 | 1618 | SH | DEFINED | 9 |
| ADOBE SYS INC | COM | 00724F101 | 42 | 1130 | SH | DEFINED | 2 |
| ADOBE SYS INC | COM | 00724F101 | 16 | 435 | SH | DEFINED | 11 |
| ADOBE SYS INC | COM | 00724F101 | 5492 | 148600 | SH | DEFINED | 17 |
| ADOBE SYS INC | COM | 00724F101 | 42999 | 1163399 | SH | DEFINED | 21 |
| ADTRAN INC | COM | 00738A106 | 34657 | 1166520 | SH | DEFINED | 3 |
| ADTRAN INC | COM | 00738A106 | 3703 | 124630 | SH | DEFINED | 19 |
| ADTRAN INC | COM | 00738A106 | 1 | 19 | SH | DEFINED | 18 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 967 | 22254 | SH | DEFINED | 19 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 27556 | 634061 | SH | DEFINED | 3 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 272 | 6260 | SH | DEFINED | 18 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 4731 | 483270 | SH | DEFINED | 3 |
| ADVANCED ENERGY INDS | COM | 007973100 | 1164 | 98399 | SH | DEFINED | 3 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 649 | 15515 | SH | DEFINED | 18 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 8 | 186 | SH | DEFINED | 19 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 1296 | 31013 | SH | DEFINED | 20 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 17 | 400 | SH | DEFINED | 3 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 0 | 2 | SH | DEFINED | 1 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 113316 | 2710900 | SH | DEFINED | 8 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 10 | 243 | SH | DEFINED | 17 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 6216 | 148713 | SH | DEFINED | 21 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 4 | 88 | SH | DEFINED | 2 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 14 | 447 | SH | DEFINED | 20 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 4489 | 146704 | SH | DEFINED | 19 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 172 | 5635 | SH | DEFINED | 18 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 8372 | 273600 | SH | DEFINED | 3 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1332 | 43532 | SH | DEFINED | 2 |
| ADVANCED SEMICONDUCTOR ENGR | SPONSORED ADR | 00756M404 | 211 | 47000 | SH | DEFINED | 3 |
| ADVANCIS PHARMACEUTICALS COR | COM | 00764L109 | 2 | 1800 | SH | DEFINED | 1 |
| ADVANTA CORP | CL B | 007942204 | 64 | 1988 | SH | DEFINED | 19 |
| ADVANTA CORP | CL A | 007942105 | 4018 | 133340 | SH | DEFINED | 6 |
| ADVANTA CORP | CL A | 007942105 | 5 | 166 | SH | DEFINED | 9 |
| ADVANTAGE ENERGY INCOME FD | TR UNIT | 00762L101 | 237 | 13800 | SH | DEFINED | 7 |
| ADVENT CLAYMORE CV SECS & IN | COM | 00764C109 | 0 | 8 | SH | DEFINED | 18 |
| ADVENT SOFTWARE INC | COM | 007974108 | 40464 | 1398205 | SH | DEFINED | 20 |
| ADVENT SOFTWARE INC | COM | 007974108 | 81 | 2800 | SH | DEFINED | 19 |
| ADVENT SOFTWARE INC | COM | 007974108 | 40 | 1365 | SH | DEFINED | 4 |
| ADVENT SOFTWARE INC | COM | 007974108 | 89506 | 3092826 | SH | DEFINED | 18 |
| ADVENT SOFTWARE INC | COM | 007974108 | 1129 | 39016 | SH | DEFINED | 21 |
| ADVISORY BRD CO | COM | 00762W107 | 1 | 22 | SH | DEFINED | 18 |
| ADVISORY BRD CO | COM | 00762W107 | 277 | 5811 | SH | DEFINED | 21 |
| ADVO INC | COM | 007585102 | 30 | 1070 | SH | DEFINED | 18 |
| AEGON N V | ORD AMER REG | 007924103 | 12 | 714 | SH | DEFINED | 9 |
| AEGON N V | ORD AMER REG | 007924103 | 539 | 33002 | SH | DEFINED | 17 |
| AEGON N V | ORD AMER REG | 007924103 | 217 | 13288 | SH | DEFINED | 11 |
| AEGON N V | ORD AMER REG | 007924103 | 61 | 3727 | SH | DEFINED | 2 |
| AEROFLEX INC | COM | 007768104 | 1302 | 121115 | SH | DEFINED | 19 |
| AEROFLEX INC | COM | 007768104 | 137 | 12700 | SH | DEFINED | 21 |
| AEROPOSTALE | COM | 007865108 | 3611 | 137300 | SH | DEFINED | 6 |
| AES CORP | COM | 00130H105 | 397 | 25100 | SH | DEFINED | 11 |
| AES CORP | COM | 00130H105 | 5722 | 361450 | SH | DEFINED | 19 |
| AES CORP | COM | 00130H105 | 6 | 370 | SH | DEFINED | 18 |
| AES CORP | COM | 00130H105 | 36 | 2304 | SH | DEFINED | 2 |

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| AES CORP | COM | 00130H105 | 4175 | 263730 | SH | DEFINED | 3 |
| AES CORP | COM | 00130H105 | 222 | 13995 | SH | DEFINED | 5 |
| AES CORP | COM | 00130H105 | 1708 | 107900 | SH | DEFINED | 6 |
| AES CORP | COM | 00130H105 | 126640 | 8000000 | SH | DEFINED | 13 |
| AES CORP | COM | 00130H105 | 1669215 | 105446280 | SH | DEFINED | 8 |
| AES CORP | COM | 00130H105 | 2340 | 147805 | SH | DEFINED | 20 |
| AES CORP | COM | 00130H105 | 2105 | 133000 | SH | DEFINED | 21 |
| AES CORP | COM | 00130H105 | 251361 | 15878765 | SH | DEFINED | 10 |
| AES TR III | PFD CV 6.75% | 00808N202 | 149 | 3350 | SH | DEFINED | 11 |
| AETNA INC NEW | COM | 00817Y108 | 2853 | 30253 | SH | DEFINED | 9 |
| AETNA INC NEW | COM | 00817Y108 | 2606 | 27629 | SH | DEFINED | 21 |
| AETNA INC NEW | COM | 00817Y108 | 1398 | 14825 | SH | DEFINED | 5 |
| AETNA INC NEW | COM | 00817Y108 | 20068 | 212790 | SH | DEFINED | 3 |
| AETNA INC NEW | COM | 00817Y108 | 1426227 | 15122760 | SH | DEFINED | 8 |
| AETNA INC NEW | COM | 00817Y108 | 28 | 300 | SH | DEFINED | 17 |
| AETNA INC NEW | COM | 00817Y108 | 340 | 3600 | SH | DEFINED | 11 |
| AETNA INC NEW | COM | 00817Y108 | 11 | 115 | SH | DEFINED | 2 |
| AETNA INC NEW | COM | 00817Y108 | 3996 | 42368 | SH | DEFINED | 22 |
| AETNA INC NEW | COM | 00817Y108 | 202474 | 2146900 | SH | DEFINED | 10 |
| AETNA INC NEW | COM | 00817Y108 | 1030 | 10925 | SH | DEFINED | 18 |
| AETNA INC NEW | COM | 00817Y108 | 17579 | 186400 | SH | DEFINED | 23 |
| AETNA INC NEW | COM | 00817Y108 | 13081 | 138707 | SH | DEFINED | 20 |
| AETNA INC NEW | COM | 00817Y108 | 9829 | 104217 | SH | DEFINED | 19 |
| AFC ENTERPRISES INC | COM | 00104Q107 | 12 | 800 | SH | DEFINED | 2 |
| AFC ENTERPRISES INC | COM | 00104Q107 | 1 | 56 | SH | DEFINED | 18 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 2190 | 37000 | SH | DEFINED | 20 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 213 | 3600 | SH | DEFINED | 5 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 18 | 300 | SH | DEFINED | 4 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 21368 | 361060 | SH | DEFINED | 3 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 1435 | 24247 | SH | DEFINED | 19 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 4283 | 72370 | SH | DEFINED | 17 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 5 | 80 | SH | DEFINED | 11 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 17026 | 287700 | SH | DEFINED | 21 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 704 | 11902 | SH | DEFINED | 18 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 7108 | 88568 | SH | DEFINED | 21 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 2628 | 32746 | SH | DEFINED | 19 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 6789 | 84601 | SH | DEFINED | 3 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 710 | 8844 | SH | DEFINED | 18 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 8489 | 105777 | SH | DEFINED | 20 |
| AFFIRMATIVE INS HLDGS INC | COM | 008272106 | 62 | 4235 | SH | DEFINED | 6 |
| AFFIRMATIVE INS HLDGS INC | COM | 008272106 | 13 | 900 | SH | DEFINED | 11 |
| AFFORDABLE RESIDENTIAL CMTYS | COM | 008273104 | 22 | 2261 | SH | DEFINED | 19 |
| AFFORDABLE RESIDENTIAL CMTYS | COM | 008273104 | 2 | 250 | SH | DEFINED | 9 |
| AFFORDABLE RESIDENTIAL CMTYS | COM | 008273104 | 22 | 2261 | SH | DEFINED | 20 |
| AFFYMETRIX INC | COM | 00826T108 | 129 | 2700 | SH | DEFINED | 2 |
| AFFYMETRIX INC | COM | 00826T108 | 43 | 900 | SH | DEFINED | 23 |
| AFFYMETRIX INC | COM | 00826T108 | 36 | 756 | SH | DEFINED | 18 |
| AFLAC INC | COM | 001055102 | 24852 | 535367 | SH | DEFINED | 17 |
| AFLAC INC | COM | 001055102 | 40322 | 868630 | SH | DEFINED | 21 |
| AFLAC INC | COM | 001055102 | 3586 | 77243 | SH | DEFINED | 11 |
| AFLAC INC | COM | 001055102 | 211 | 4550 | SH | DEFINED | 6 |
| AFLAC INC | COM | 001055102 | 7711 | 166110 | SH | DEFINED | 3 |
| AFLAC INC | COM | 001055102 | 5139 | 110700 | SH | DEFINED | 23 |
| AFLAC INC | COM | 001055102 | 307 | 6618 | SH | DEFINED | 5 |
| AFLAC INC | COM | 001055102 | 259 | 5576 | SH | DEFINED | 9 |
| AFLAC INC | COM | 001055102 | 5126 | 110425 | SH | DEFINED | 2 |
| AFLAC INC | COM | 001055102 | 6688 | 144078 | SH | DEFINED | 19 |
| AFLAC INC | COM | 001055102 | 4067 | 87615 | SH | DEFINED | 18 |
| AFLAC INC | COM | 001055102 | 21251 | 457803 | SH | DEFINED | 20 |
| AFTERMARKET TECHNOLOGY CORP | COM | 008318107 | 6404 | 329422 | SH | DEFINED | 6 |
| AFTERMARKET TECHNOLOGY CORP | COM | 008318107 | 1925 | 99038 | SH | DEFINED | 19 |
| AGCO CORP | COM | 001084102 | 22 | 1335 | SH | DEFINED | 11 |

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| AGCO CORP | COM | 001084102 | 1491 | 89960 | SH | DEFINED | 18 |
| AGCO CORP | COM | 001084102 | 12421 | 749600 | SH | DEFINED | 20 |
| AGCO CORP | COM | 001084102 | 1289 | 77772 | SH | DEFINED | 19 |
| AGCO CORP | COM | 001084102 | 40761 | 2459900 | SH | DEFINED | 6 |
| AGERE SYS INC | COM | 00845V308 | 1 | 51 | SH | DEFINED | 2 |
| AGERE SYS INC | COM | 00845V308 | 18393 | 1425793 | SH | DEFINED | 3 |
| AGERE SYS INC | COM | 00845V308 | 1073 | 83196 | SH | DEFINED | 18 |
| AGERE SYS INC | COM | 00845V308 | 0 | 13 | SH | DEFINED | 1 |
| AGERE SYS INC | COM | 00845V308 | 443 | 34370 | SH | DEFINED | 6 |
| AGERE SYS INC | COM | 00845V308 | 6 | 475 | SH | DEFINED | 17 |
| AGERE SYS INC | COM | 00845V308 | 30 | 2326 | SH | DEFINED | 20 |
| AGILE SOFTWARE CORP DEL | COM | 00846X105 | 28 | 4725 | SH | DEFINED | 18 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 2631 | 79021 | SH | DEFINED | 19 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1 | 45 | SH | DEFINED | 11 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 74 | 2216 | SH | DEFINED | 3 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1 | 24 | SH | DEFINED | 1 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 171158 | 5141409 | SH | DEFINED | 18 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 943 | 28323 | SH | DEFINED | 17 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 15 | 457 | SH | DEFINED | 9 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 5222 | 156878 | SH | DEFINED | 21 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 84490 | 2538004 | SH | DEFINED | 20 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 241 | 7241 | SH | DEFINED | 2 |
| AGILYSYS INC | COM | 00847J105 | 3154 | 173120 | SH | DEFINED | 3 |
| AGILYSYS INC | COM | 00847J105 | 525 | 28813 | SH | DEFINED | 19 |
| AGL RES INC | COM | 001204106 | 489 | 14050 | SH | DEFINED | 18 |
| AGL RES INC | COM | 001204106 | 31738 | 911740 | SH | DEFINED | 6 |
| AGL RES INC | COM | 001204106 | 53 | 1525 | SH | DEFINED | 11 |
| AGRIUM INC | COM | 008916108 | 11140 | 506608 | SH | DEFINED | 3 |
| AIM SELECT REAL ESTATE INCM | SHS | 00888R107 | 28 | 1862 | SH | DEFINED | 18 |
| AIR FRANCE KLM | *W EXP 11/05/200 | 009119116 | 0 | 93 | SH | DEFINED | 9 |
| AIR FRANCE KLM | SPONSORED ADR | 009119108 | 2 | 102 | SH | DEFINED | 9 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 915 | 52871 | SH | DEFINED | 3 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 16 | 900 | SH | DEFINED | 11 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 59453 | 1004449 | SH | DEFINED | 18 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 65 | 1104 | SH | DEFINED | 22 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 34 | 571 | SH | DEFINED | 9 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 2539 | 42900 | SH | DEFINED | 19 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 44685 | 754940 | SH | DEFINED | 21 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 377 | 6367 | SH | DEFINED | 11 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 33899 | 572711 | SH | DEFINED | 17 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 26659 | 450400 | SH | DEFINED | 6 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 272 | 4600 | SH | DEFINED | 4 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 153 | 2580 | SH | DEFINED | 2 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 852 | 14398 | SH | DEFINED | 5 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 53428 | 902647 | SH | DEFINED | 20 |
| AIRGAS INC | COM | 009363102 | 15 | 450 | SH | DEFINED | 9 |
| AIRGAS INC | COM | 009363102 | 543 | 16500 | SH | DEFINED | 23 |
| AIRGAS INC | COM | 009363102 | 9251 | 281190 | SH | DEFINED | 3 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 3512 | 219100 | SH | DEFINED | 20 |
| AIRTRAN HLDGS INC | NOTE 7.000% 7/0 | 00949PAB4 | 100 | 100000 | PRN | DEFINED | 23 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 144 | 9000 | SH | DEFINED | 6 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 21 | 1300 | SH | DEFINED | 11 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 3979 | 248215 | SH | DEFINED | 18 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 1130 | 70500 | SH | DEFINED | 23 |
| AK STL HLDG CORP | COM | 001547108 | 0 | 1 | SH | DEFINED | 18 |
| AK STL HLDG CORP | COM | 001547108 | 2371 | 298200 | SH | DEFINED | 20 |
| AK STL HLDG CORP | COM | 001547108 | 67575 | 8500000 | SH | DEFINED | 13 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 341 | 17100 | SH | DEFINED | 21 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 89 | 4478 | SH | DEFINED | 9 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 1956 | 98130 | SH | DEFINED | 19 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 100184 | 5026806 | SH | DEFINED | 20 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 1158 | 58100 | SH | DEFINED | 18 |

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| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 24172 | 541195 | SH | DEFINED | 6 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 111 | 2410 | SH | DEFINED | 2 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 732 | 15885 | SH | DEFINED | 17 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 0 | 4 | SH | DEFINED | 18 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 1140 | 17610 | SH | DEFINED | 3 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 447 | 6900 | SH | DEFINED | 2 |
| ALAMO GROUP INC | COM | 011311107 | 1443 | 70400 | SH | DEFINED | 6 |
| ALAMOSA HLDGS INC | COM | 011589108 | 13541 | 727642 | SH | DEFINED | 20 |
| ALASKA AIR GROUP INC | COM | 011659109 | 1670 | 46756 | SH | DEFINED | 19 |
| ALASKA AIR GROUP INC | COM | 011659109 | 2479 | 69400 | SH | DEFINED | 3 |
| ALBANY INTL CORP | CL A | 012348108 | 8533 | 235966 | SH | DEFINED | 20 |
| ALBANY INTL CORP | CL A | 012348108 | 2554 | 70633 | SH | DEFINED | 18 |
| ALBANY INTL CORP | CL A | 012348108 | 18658 | 515980 | SH | DEFINED | 3 |
| ALBANY INTL CORP | CL A | 012348108 | 22 | 600 | SH | DEFINED | 11 |
| ALBANY INTL CORP | CL A | 012348108 | 15 | 404 | SH | DEFINED | 19 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 326 | 26868 | SH | DEFINED | 19 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 2430 | 200000 | SH | DEFINED | 20 |
| ALBEMARLE CORP | COM | 012653101 | 1646 | 42909 | SH | DEFINED | 19 |
| ALBEMARLE CORP | COM | 012653101 | 71 | 1846 | SH | DEFINED | 11 |
| ALBERTO CULVER CO | COM | 013068101 | 41 | 907 | SH | DEFINED | 17 |
| ALBERTO CULVER CO | COM | 013068101 | 9611 | 210083 | SH | DEFINED | 1 |
| ALBERTO CULVER CO | COM | 013068101 | 4 | 82 | SH | DEFINED | 18 |
| ALBERTO CULVER CO | COM | 013068101 | 906 | 19800 | SH | DEFINED | 23 |
| ALBERTO CULVER CO | COM | 013068101 | 665 | 14530 | SH | DEFINED | 19 |
| ALBERTO CULVER CO | COM | 013068101 | 46 | 1000 | SH | DEFINED | 2 |
| ALBERTO CULVER CO | COM | 013068101 | 185 | 4044 | SH | DEFINED | 11 |
| ALBERTSONS INC | COM | 013104104 | 64 | 3000 | SH | DEFINED | 17 |
| ALBERTSONS INC | COM | 013104104 | 54 | 2525 | SH | DEFINED | 11 |
| ALBERTSONS INC | COM | 013104104 | 16 | 756 | SH | DEFINED | 2 |
| ALBERTSONS INC | COM | 013104104 | 9928 | 465000 | SH | DEFINED | 8 |
| ALBERTSONS INC | COM | 013104104 | 9872 | 462400 | SH | DEFINED | 22 |
| ALBERTSONS INC | COM | 013104104 | 414 | 19400 | SH | DEFINED | 21 |
| ALBERTSONS INC | COM | 013104104 | 52024 | 2436733 | SH | DEFINED | 20 |
| ALBERTSONS INC | COM | 013104104 | 3507 | 164248 | SH | DEFINED | 19 |
| ALBERTSONS INC | COM | 013104104 | 38 | 1765 | SH | DEFINED | 9 |
| ALBERTSONS INC | COM | 013104104 | 274 | 12845 | SH | DEFINED | 23 |
| ALBERTSONS INC | COM | 013104104 | 46430 | 2174711 | SH | DEFINED | 18 |
| ALBERTSONS INC | COM | 013104104 | 7022 | 328893 | SH | DEFINED | 6 |
| ALCAN INC | COM | 013716105 | 8509 | 207800 | SH | DEFINED | 6 |
| ALCAN INC | COM | 013716105 | 70 | 1700 | SH | DEFINED | 17 |
| ALCAN INC | COM | 013716105 | 23321 | 635685 | SH | DEFINED | 7 |
| ALCATEL | SPONSORED ADR | 013904305 | 461 | 37195 | SH | DEFINED | 17 |
| ALCATEL | SPONSORED ADR | 013904305 | 14254 | 1179647 | SH | DEFINED | 6 |
| ALCOA INC | COM | 013817101 | 884 | 29900 | SH | DEFINED | 23 |
| ALCOA INC | COM | 013817101 | 37528 | 1274711 | SH | DEFINED | 6 |
| ALCOA INC | COM | 013817101 | 218 | 7380 | SH | DEFINED | 11 |
| ALCOA INC | COM | 013817101 | 10083 | 341000 | SH | DEFINED | 8 |
| ALCOA INC | COM | 013817101 | 7688 | 260000 | SH | DEFINED | 7 |
| ALCOA INC | COM | 013817101 | 89 | 3001 | SH | DEFINED | 22 |
| ALCOA INC | COM | 013817101 | 5555 | 187865 | SH | DEFINED | 19 |
| ALCOA INC | COM | 013817101 | 2565 | 86731 | SH | DEFINED | 3 |
| ALCOA INC | COM | 013817101 | 105 | 3550 | SH | DEFINED | 2 |
| ALCOA INC | COM | 013817101 | 8781 | 296960 | SH | DEFINED | 21 |
| ALCOA INC | COM | 013817101 | 156497 | 5292435 | SH | DEFINED | 20 |
| ALCOA INC | COM | 013817101 | 331151 | 11198891 | SH | DEFINED | 18 |
| ALCOA INC | COM | 013817101 | 1 | 41 | SH | DEFINED | 1 |
| ALCOA INC | COM | 013817101 | 514 | 17380 | SH | DEFINED | 17 |
| ALCON INC | COM SHS | H01301102 | 392 | 3025 | SH | DEFINED | 11 |
| ALCON INC | COM SHS | H01301102 | 267 | 2060 | SH | DEFINED | 5 |
| ALCON INC | COM SHS | H01301102 | 26 | 200 | SH | DEFINED | 17 |
| ALDERWOODS GROUP INC | COM | 014383103 | 1650 | 103980 | SH | DEFINED | 3 |
| ALERIS INTL INC | COM | 014477103 | 71 | 2209 | SH | DEFINED | 19 |

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| ALERIS INTL INC | COM | 014477103 | 16728 | 518864 | SH | DEFINED | 3 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 18 | 335 | SH | DEFINED | 19 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 54 | 1000 | SH | DEFINED | 18 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 1356 | 25000 | SH | DEFINED | 21 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 6097 | 75740 | SH | DEFINED | 21 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 535 | 6640 | SH | DEFINED | 18 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 2585 | 32114 | SH | DEFINED | 19 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 9579 | 118997 | SH | DEFINED | 20 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 12 | 600 | SH | DEFINED | 2 |
| ALFA CORP | COM | 015385107 | 12 | 729 | SH | DEFINED | 19 |
| ALFA CORP | COM | 015385107 | 11082 | 688333 | SH | DEFINED | 6 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 2 | 300 | SH | DEFINED | 2 |
| ALKERMES INC | COM | 01642T108 | 866 | 45308 | SH | DEFINED | 19 |
| ALKERMES INC | COM | 01642T108 | 34483 | 1803511 | SH | DEFINED | 20 |
| ALKERMES INC | COM | 01642T108 | 16 | 850 | SH | DEFINED | 4 |
| ALKERMES INC | COM | 01642T108 | 7 | 378 | SH | DEFINED | 2 |
| ALKERMES INC | COM | 01642T108 | 123 | 6420 | SH | DEFINED | 21 |
| ALKERMES INC | COM | 01642T108 | 116091 | 6071697 | SH | DEFINED | 18 |
| ALL AMERICAN SEMICONDUCTOR I | COM NEW | 016557407 | 136 | 34397 | SH | DEFINED | 6 |
| ALLEGHANY CORP DEL | COM | 017175100 | 618 | 2176 | SH | DEFINED | 18 |
| ALLEGHANY CORP DEL | COM | 017175100 | 7205 | 25368 | SH | DEFINED | 6 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 3304 | 104400 | SH | DEFINED | 6 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 988 | 31206 | SH | DEFINED | 19 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 48 | 1512 | SH | DEFINED | 9 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 3946 | 124682 | SH | DEFINED | 3 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 97 | 3055 | SH | DEFINED | 2 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 3 | 90 | SH | DEFINED | 2 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 7781 | 215648 | SH | DEFINED | 19 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 21 | 577 | SH | DEFINED | 20 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 472 | 13080 | SH | DEFINED | 18 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 971 | 26900 | SH | DEFINED | 23 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 110 | 3040 | SH | DEFINED | 11 |
| ALLERGAN INC | COM | 018490102 | 344 | 3190 | SH | DEFINED | 18 |
| ALLERGAN INC | COM | 018490102 | 556 | 5150 | SH | DEFINED | 5 |
| ALLERGAN INC | COM | 018490102 | 1253 | 11610 | SH | DEFINED | 3 |
| ALLERGAN INC | COM | 018490102 | 2733 | 25317 | SH | DEFINED | 19 |
| ALLERGAN INC | COM | 018490102 | 2469 | 22870 | SH | DEFINED | 17 |
| ALLERGAN INC | COM | 018490102 | 2764 | 25600 | SH | DEFINED | 23 |
| ALLERGAN INC | COM | 018490102 | 65 | 600 | SH | DEFINED | 2 |
| ALLERGAN INC | COM | 018490102 | 1317 | 12196 | SH | DEFINED | 20 |
| ALLERGAN INC | COM | 018490102 | 3978 | 36850 | SH | DEFINED | 1 |
| ALLETE INC | COM NEW | 018522300 | 20 | 452 | SH | DEFINED | 2 |
| ALLETE INC | COM NEW | 018522300 | 1201 | 27300 | SH | DEFINED | 6 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 232 | 4100 | SH | DEFINED | 6 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 1946 | 34447 | SH | DEFINED | 9 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 56 | 1000 | SH | DEFINED | 18 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 1863 | 32979 | SH | DEFINED | 20 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 2021 | 35778 | SH | DEFINED | 22 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 45 | 800 | SH | DEFINED | 17 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 2378 | 66802 | SH | DEFINED | 19 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1 | 33 | SH | DEFINED | 18 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 12642 | 355106 | SH | DEFINED | 3 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 10 | 292 | SH | DEFINED | 2 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 82 | 2314 | SH | DEFINED | 11 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 219 | 16810 | SH | DEFINED | 11 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 6369 | 489239 | SH | DEFINED | 6 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 41 | 3125 | SH | DEFINED | 18 |
| ALLIANCE NATL MUN INCOME FD | COM | 01864U106 | 15 | 1000 | SH | DEFINED | 18 |
| ALLIANCE ONE INTL INC | COM | 018772103 | 8 | 1948 | SH | DEFINED | 19 |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 74 | 2000 | SH | DEFINED | 18 |
| ALLIANCE WORLD DLR GV FD II | COM | 01879R106 | 62 | 5024 | SH | DEFINED | 18 |
| ALLIANCE WORLD DLR GV FD INC | COM | 018796102 | 6 | 505 | SH | DEFINED | 18 |

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| ALLIANT ENERGY CORP | COM | 018802108 | 82 | 2916 | SH | DEFINED | 9 |
| ALLIANT ENERGY CORP | COM | 018802108 | 7 | 250 | SH | DEFINED | 17 |
| ALLIANT ENERGY CORP | COM | 018802108 | 10880 | 388010 | SH | DEFINED | 6 |
| ALLIANT ENERGY CORP | COM | 018802108 | 4505 | 160679 | SH | DEFINED | 3 |
| ALLIANT ENERGY CORP | COM | 018802108 | 6 | 225 | SH | DEFINED | 2 |
| ALLIANT ENERGY CORP | COM | 018802108 | 80 | 2850 | SH | DEFINED | 11 |
| ALLIANT ENERGY CORP | COM | 018802108 | 1896 | 67625 | SH | DEFINED | 19 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 1448 | 19010 | SH | DEFINED | 3 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 267 | 3508 | SH | DEFINED | 21 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 7664 | 100623 | SH | DEFINED | 18 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 2 | 20 | SH | DEFINED | 6 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 655 | 8603 | SH | DEFINED | 19 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 18444 | 242142 | SH | DEFINED | 20 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 28 | 370 | SH | DEFINED | 2 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 2 | 26 | SH | DEFINED | 17 |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 SH | 018805101 | 13054 | 862262 | SH | DEFINED | 6 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 213 | 7261 | SH | DEFINED | 18 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 90 | 3050 | SH | DEFINED | 11 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 59 | 2025 | SH | DEFINED | 2 |
| ALLIED HEALTHCARE INTL INC | COM | 01923A109 | 1278 | 208080 | SH | DEFINED | 3 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 606 | 14104 | SH | DEFINED | 11 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 64 | 1500 | SH | DEFINED | 2 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 2195 | 51105 | SH | DEFINED | 6 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 86 | 2000 | SH | DEFINED | 17 |
| ALLIED WASTE INDS INC | SDCV 4.250% 4/1 | 019589AD2 | 5100 | 5100000 | PRN | DEFINED | 21 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 19 | 2134 | SH | DEFINED | 18 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 9 | 1000 | SH | DEFINED | 4 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 361 | 41313 | SH | DEFINED | 19 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 732 | 83770 | SH | DEFINED | 20 |
| ALLIED WASTE INDS INC | PFD CV D 6.25% | 019589704 | 663 | 2500 | SH | DEFINED | 7 |
| ALLIED WASTE INDS INC | SDCV 4.250% 4/1 | 019589AD2 | 10150 | 10150000 | PRN | DEFINED | 20 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 7 | 3133 | SH | DEFINED | 22 |
| ALLSTATE CORP | COM | 020002101 | 75 | 1388 | SH | DEFINED | 1 |
| ALLSTATE CORP | COM | 020002101 | 86 | 1588 | SH | DEFINED | 9 |
| ALLSTATE CORP | COM | 020002101 | 10067 | 186191 | SH | DEFINED | 18 |
| ALLSTATE CORP | COM | 020002101 | 578 | 10686 | SH | DEFINED | 21 |
| ALLSTATE CORP | COM | 020002101 | 13632 | 252109 | SH | DEFINED | 22 |
| ALLSTATE CORP | COM | 020002101 | 2526 | 46724 | SH | DEFINED | 23 |
| ALLSTATE CORP | COM | 020002101 | 2871 | 53100 | SH | DEFINED | 6 |
| ALLSTATE CORP | COM | 020002101 | 10025 | 185417 | SH | DEFINED | 19 |
| ALLSTATE CORP | COM | 020002101 | 2128 | 39361 | SH | DEFINED | 20 |
| ALLSTATE CORP | COM | 020002101 | 6324 | 116963 | SH | DEFINED | 11 |
| ALLSTATE CORP | COM | 020002101 | 697 | 12894 | SH | DEFINED | 17 |
| ALLSTATE CORP | COM | 020002101 | 14211 | 262821 | SH | DEFINED | 3 |
| ALLSTATE CORP | COM | 020002101 | 238 | 4400 | SH | DEFINED | 5 |
| ALLSTATE CORP | COM | 020002101 | 324 | 5990 | SH | DEFINED | 2 |
| ALLTEL CORP | COM | 020039103 | 542 | 8594 | SH | DEFINED | 2 |
| ALLTEL CORP | COM | 020039103 | 2398 | 38000 | SH | DEFINED | 5 |
| ALLTEL CORP | COM | 020039103 | 81 | 1277 | SH | DEFINED | 4 |
| ALLTEL CORP | COM | 020039103 | 11358 | 180000 | SH | DEFINED | 8 |
| ALLTEL CORP | COM | 020039103 | 14311 | 226797 | SH | DEFINED | 17 |
| ALLTEL CORP | COM | 020039103 | 4073 | 64550 | SH | DEFINED | 11 |
| ALLTEL CORP | COM | 020039103 | 52073 | 825240 | SH | DEFINED | 20 |
| ALLTEL CORP | COM | 020039103 | 5116 | 81084 | SH | DEFINED | 19 |
| ALLTEL CORP | COM | 020039103 | 6 | 100 | SH | DEFINED | 6 |
| ALLTEL CORP | COM | 020039103 | 13 | 206 | SH | DEFINED | 9 |
| ALLTEL CORP | COM | 020039103 | 1464 | 23200 | SH | DEFINED | 23 |
| ALLTEL CORP | COM | 020039103 | 128274 | 2032863 | SH | DEFINED | 21 |
| ALLTEL CORP | COM | 020039103 | 63778 | 1010739 | SH | DEFINED | 18 |
| ALLTEL CORP | PFD C CV \$2.06 | 020039509 | 34 | 100 | SH | DEFINED | 11 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 26 | 1950 | SH | DEFINED | 18 |
| ALON USA ENERGY INC | COM | 020520102 | 1118 | 56900 | SH | DEFINED | 20 |

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| ALON USA ENERGY INC | COM | 020520102 | 16 | 800 | SH | DEFINED | 11 |
| ALON USA ENERGY INC | COM | 020520102 | 20114 | 1023605 | SH | DEFINED | 3 |
| ALPHARMA INC | CL A | 020813101 | 47032 | 1649674 | SH | DEFINED | 3 |
| ALPHARMA INC | CL A | 020813101 | 2258 | 79201 | SH | DEFINED | 19 |
| ALPHARMA INC | NOTE 3.000% 6/0 | 020813AD3 | 3500 | 3500000 | PRN | DEFINED | 20 |
| ALTERA CORP | COM | 021441100 | 1432 | 77257 | SH | DEFINED | 20 |
| ALTERA CORP | COM | 021441100 | 1320 | 71251 | SH | DEFINED | 19 |
| ALTERA CORP | COM | 021441100 | 28 | 1500 | SH | DEFINED | 17 |
| ALTERA CORP | COM | 021441100 | 6 | 300 | SH | DEFINED | 2 |
| ALTERA CORP | COM | 021441100 | 698 | 37653 | SH | DEFINED | 22 |
| ALTERA CORP | COM | 021441100 | 32440 | 1750700 | SH | DEFINED | 21 |
| ALTERA CORP | COM | 021441100 | 1390 | 75019 | SH | DEFINED | 18 |
| ALTRIA GROUP INC | COM | 02209S103 | 42586 | 569937 | SH | DEFINED | 19 |
| ALTRIA GROUP INC | COM | 02209S103 | 3513 | 47013 | SH | DEFINED | 2 |
| ALTRIA GROUP INC | COM | 02209S103 | 1390 | 18600 | SH | DEFINED | 5 |
| ALTRIA GROUP INC | COM | 02209S103 | 160426 | 2147029 | SH | DEFINED | 18 |
| ALTRIA GROUP INC | COM | 02209S103 | 12264 | 164130 | SH | DEFINED | 22 |
| ALTRIA GROUP INC | COM | 02209S103 | 74 | 990 | SH | DEFINED | 9 |
| ALTRIA GROUP INC | COM | 02209S103 | 65653 | 878655 | SH | DEFINED | 20 |
| ALTRIA GROUP INC | COM | 02209S103 | 237718 | 3181453 | SH | DEFINED | 21 |
| ALTRIA GROUP INC | COM | 02209S103 | 503 | 6728 | SH | DEFINED | 1 |
| ALTRIA GROUP INC | COM | 02209S103 | 29888 | 400000 | SH | DEFINED | 8 |
| ALTRIA GROUP INC | COM | 02209S103 | 18033 | 241346 | SH | DEFINED | 6 |
| ALTRIA GROUP INC | COM | 02209S103 | 2590 | 34661 | SH | DEFINED | 11 |
| ALTRIA GROUP INC | COM | 02209S103 | 11288 | 151074 | SH | DEFINED | 17 |
| ALTRIA GROUP INC | COM | 02209S103 | 37 | 500 | SH | DEFINED | 7 |
| ALTRIA GROUP INC | COM | 02209S103 | 35453 | 474480 | SH | DEFINED | 3 |
| ALTRIA GROUP INC | COM | 02209S103 | 28038 | 375244 | SH | DEFINED | 23 |
| AMAZON COM INC | COM | 023135106 | 456914 | 9690640 | SH | DEFINED | 20 |
| AMAZON COM INC | COM | 023135106 | 24 | 500 | SH | DEFINED | 7 |
| AMAZON COM INC | COM | 023135106 | 384644 | 8157869 | SH | DEFINED | 10 |
| AMAZON COM INC | COM | 023135106 | 4357 | 92398 | SH | DEFINED | 21 |
| AMAZON COM INC | COM | 023135106 | 5592 | 118600 | SH | DEFINED | 9 |
| AMAZON COM INC | COM | 023135106 | 408163 | 8656690 | SH | DEFINED | 18 |
| AMAZON COM INC | COM | 023135106 | 2795 | 59289 | SH | DEFINED | 19 |
| AMAZON COM INC | COM | 023135106 | 30 | 645 | SH | DEFINED | 2 |
| AMAZON COM INC | COM | 023135106 | 315905 | 6700000 | SH | DEFINED | 13 |
| AMAZON COM INC | COM | 023135106 | 127 | 2700 | SH | DEFINED | 17 |
| AMAZON COM INC | COM | 023135106 | 1083 | 22960 | SH | DEFINED | 11 |
| AMAZON COM INC | COM | 023135106 | 299 | 6350 | SH | DEFINED | 6 |
| AMAZON COM INC | COM | 023135106 | 2752600 | 58379630 | SH | DEFINED | 8 |
| AMB PROPERTY CORP | COM | 00163T109 | 157 | 3200 | SH | DEFINED | 11 |
| AMB PROPERTY CORP | COM | 00163T109 | 497 | 10105 | SH | DEFINED | 19 |
| AMB PROPERTY CORP | COM | 00163T109 | 30 | 600 | SH | DEFINED | 2 |
| AMB PROPERTY CORP | COM | 00163T109 | 13189 | 268235 | SH | DEFINED | 20 |
| AMB PROPERTY CORP | COM | 00163T109 | 3206 | 65200 | SH | DEFINED | 21 |
| AMBAC FINL GROUP INC | COM | 023139108 | 5475 | 71045 | SH | DEFINED | 19 |
| AMBAC FINL GROUP INC | COM | 023139108 | 1065 | 13826 | SH | DEFINED | 17 |
| AMBAC FINL GROUP INC | COM | 023139108 | 12 | 150 | SH | DEFINED | 2 |
| AMBAC FINL GROUP INC | COM | 023139108 | 256 | 3326 | SH | DEFINED | 11 |
| AMBAC FINL GROUP INC | COM | 023139108 | 78784 | 1022373 | SH | DEFINED | 20 |
| AMBAC FINL GROUP INC | COM | 023139108 | 125737 | 1631681 | SH | DEFINED | 18 |
| AMBAC FINL GROUP INC | COM | 023139108 | 4923 | 63889 | SH | DEFINED | 21 |
| AMBAC FINL GROUP INC | COM | 023139108 | 14 | 183 | SH | DEFINED | 22 |
| AMBAC FINL GROUP INC | COM | 023139108 | 830 | 10775 | SH | DEFINED | 6 |
| AMBAC FINL GROUP INC | COM | 023139108 | 142291 | 1846500 | SH | DEFINED | 8 |
| AMBASSADORS GROUP INC | COM | 023177108 | 1012 | 44230 | SH | DEFINED | 3 |
| AMBASSADORS GROUP INC | COM | 023177108 | 73 | 3189 | SH | DEFINED | 19 |
| AMCORE FINL INC | COM | 023912108 | 404 | 13300 | SH | DEFINED | 18 |
| AMCORE FINL INC | COM | 023912108 | 5501 | 180905 | SH | DEFINED | 20 |
| AMDOCS LTD | ORD | G02602103 | 1423 | 51731 | SH | DEFINED | 22 |
| AMDOCS LTD | ORD | G02602103 | 3 | 125 | SH | DEFINED | 9 |

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| AMDOCS LTD | ORD | G02602103 | 44714 | 1625950 | SH | DEFINED | 8 |
| AMDOCS LTD | ORD | G02602103 | 85240 | 3138299 | SH | DEFINED | 6 |
| AMDOCS LTD | ORD | G02602103 | 404 | 14705 | SH | DEFINED | 5 |
| AMDOCS LTD | ORD | G02602103 | 1561 | 56750 | SH | DEFINED | 3 |
| AMDOCS LTD | ORD | G02602103 | 1683 | 61191 | SH | DEFINED | 20 |
| AMDOCS LTD | ORD | G02602103 | 7 | 255 | SH | DEFINED | 18 |
| AMDOCS LTD | ORD | G02602103 | 957 | 34815 | SH | DEFINED | 17 |
| AMDOCS LTD | ORD | G02602103 | 479 | 17426 | SH | DEFINED | 21 |
| AMEDISYS INC | COM | 023436108 | 31408 | 743562 | SH | DEFINED | 3 |
| AMEDISYS INC | COM | 023436108 | 3050 | 72200 | SH | DEFINED | 20 |
| AMEDISYS INC | COM | 023436108 | 1433 | 33918 | SH | DEFINED | 19 |
| AMERADA HESS CORP | COM | 023551104 | 4870 | 38400 | SH | DEFINED | 23 |
| AMERADA HESS CORP | COM | 023551104 | 311 | 2450 | SH | DEFINED | 17 |
| AMERADA HESS CORP | COM | 023551104 | 791 | 6240 | SH | DEFINED | 6 |
| AMERADA HESS CORP | COM | 023551104 | 8099 | 63860 | SH | DEFINED | 3 |
| AMERADA HESS CORP | COM | 023551104 | 380 | 2941 | SH | DEFINED | 9 |
| AMERADA HESS CORP | COM | 023551104 | 1953 | 15397 | SH | DEFINED | 19 |
| AMERADA HESS CORP | COM | 023551104 | 830 | 6541 | SH | DEFINED | 18 |
| AMERADA HESS CORP | COM | 023551104 | 482 | 3800 | SH | DEFINED | 21 |
| AMERCO | COM | 023586100 | 10396 | 144282 | SH | DEFINED | 3 |
| AMEREN CORP | COM | 023608102 | 14521 | 283394 | SH | DEFINED | 20 |
| AMEREN CORP | COM | 023608102 | 40310 | 786699 | SH | DEFINED | 18 |
| AMEREN CORP | COM | 023608102 | 728 | 14210 | SH | DEFINED | 6 |
| AMEREN CORP | COM | 023608102 | 2170 | 42350 | SH | DEFINED | 9 |
| AMEREN CORP | COM | 023608102 | 54 | 1061 | SH | DEFINED | 2 |
| AMEREN CORP | COM | 023608102 | 348 | 6790 | SH | DEFINED | 17 |
| AMEREN CORP | COM | 023608102 | 29 | 569 | SH | DEFINED | 11 |
| AMEREN CORP | COM | 023608102 | 2015 | 39330 | SH | DEFINED | 19 |
| AMERICA FIRST APT INV INC | COM | 02363X104 | 1 | 62 | SH | DEFINED | 9 |
| AMERICA FIRST APT INV INC | COM | 02363X104 | 2 | 120 | SH | DEFINED | 18 |
| AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF | 02364V107 | 2 | 250 | SH | DEFINED | 9 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 150 | 5139 | SH | DEFINED | 9 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 373 | 12750 | SH | DEFINED | 2 |
| AMERICA SVC GROUP INC | COM | 02364L109 | 90 | 5700 | SH | DEFINED | 3 |
| AMERICA SVC GROUP INC | COM | 02364L109 | 2151 | 135600 | SH | DEFINED | 6 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 26084 | 1423000 | SH | DEFINED | 6 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 298 | 16253 | SH | DEFINED | 19 |
| AMERICAN BILTRITE INC | COM | 024591109 | 349 | 32178 | SH | DEFINED | 18 |
| AMERICAN BILTRITE INC | COM | 024591109 | 24 | 2200 | SH | DEFINED | 11 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 5 | 150 | SH | DEFINED | 9 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 2165 | 59795 | SH | DEFINED | 19 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 161 | 4440 | SH | DEFINED | 3 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 65 | 1796 | SH | DEFINED | 2 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 115 | 3175 | SH | DEFINED | 11 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 1815 | 50133 | SH | DEFINED | 23 |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195207 | 1 | 20 | SH | DEFINED | 18 |
| AMERICAN DENTAL PARTNERS | COM | 025353103 | 433 | 23953 | SH | DEFINED | 3 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 7 | 309 | SH | DEFINED | 20 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 1865 | 81141 | SH | DEFINED | 19 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 31194 | 1357463 | SH | DEFINED | 3 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 245 | 6600 | SH | DEFINED | 21 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 371 | 9995 | SH | DEFINED | 5 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 166 | 4486 | SH | DEFINED | 2 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 7283 | 196356 | SH | DEFINED | 18 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 193 | 5200 | SH | DEFINED | 17 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 27 | 727 | SH | DEFINED | 20 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 6904 | 186146 | SH | DEFINED | 19 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 15 | 410 | SH | DEFINED | 9 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 370 | 9968 | SH | DEFINED | 23 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 9763 | 263233 | SH | DEFINED | 22 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 17 | 455 | SH | DEFINED | 11 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 14410 | 388525 | SH | DEFINED | 3 |

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| AMERICAN ELEC PWR INC | COM | 025537101 | 1158 | 31230 | SH | DEFINED | 6 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 8 | 585 | SH | DEFINED | 3 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 1321 | 101200 | SH | DEFINED | 1 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 7782 | 596300 | SH | DEFINED | 6 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 2 | 171 | SH | DEFINED | 19 |
| AMERICAN EXPRESS CO | COM | 025816109 | 102 | 1990 | SH | DEFINED | 9 |
| AMERICAN EXPRESS CO | COM | 025816109 | 369209 | 7174688 | SH | DEFINED | 18 |
| AMERICAN EXPRESS CO | COM | 025816109 | 161897 | 3146084 | SH | DEFINED | 20 |
| AMERICAN EXPRESS CO | COM | 025816109 | 595 | 11569 | SH | DEFINED | 1 |
| AMERICAN EXPRESS CO | COM | 025816109 | 133555 | 2595316 | SH | DEFINED | 21 |
| AMERICAN EXPRESS CO | COM | 025816109 | 19156 | 372255 | SH | DEFINED | 19 |
| AMERICAN EXPRESS CO | COM | 025816109 | 518 | 10057 | SH | DEFINED | 5 |
| AMERICAN EXPRESS CO | COM | 025816109 | 634 | 12320 | SH | DEFINED | 11 |
| AMERICAN EXPRESS CO | COM | 025816109 | 28177 | 547558 | SH | DEFINED | 17 |
| AMERICAN EXPRESS CO | COM | 025816109 | 6490 | 126115 | SH | DEFINED | 3 |
| AMERICAN EXPRESS CO | COM | 025816109 | 556 | 10800 | SH | DEFINED | 4 |
| AMERICAN EXPRESS CO | COM | 025816109 | 3402 | 66104 | SH | DEFINED | 2 |
| AMERICAN EXPRESS CO | COM | 025816109 | 2882 | 56000 | SH | DEFINED | 23 |
| AMERICAN EXPRESS CO | COM | 025816109 | 180 | 3500 | SH | DEFINED | 7 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 640 | 16698 | SH | DEFINED | 19 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 115 | 3000 | SH | DEFINED | 18 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 25742 | 671939 | SH | DEFINED | 3 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 19 | 500 | SH | DEFINED | 2 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 77 | 2000 | SH | DEFINED | 11 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 57793 | 1508570 | SH | DEFINED | 6 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 4 | 295 | SH | DEFINED | 9 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 110 | 9150 | SH | DEFINED | 2 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 12 | 1013 | SH | DEFINED | 11 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 54 | 4494 | SH | DEFINED | 19 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 1860 | 155000 | SH | DEFINED | 21 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 954 | 79494 | SH | DEFINED | 20 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 3067 | 139600 | SH | DEFINED | 20 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 9 | 400 | SH | DEFINED | 18 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 930 | 42350 | SH | DEFINED | 19 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 36944 | 1681575 | SH | DEFINED | 6 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 10 | 211 | SH | DEFINED | 18 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 489 | 10813 | SH | DEFINED | 21 |
| AMERICAN HOME MTG INVT CORP | COM | 02660R107 | 567 | 17400 | SH | DEFINED | 3 |
| AMERICAN HOME MTG INVT CORP | COM | 02660R107 | 46 | 1397 | SH | DEFINED | 19 |
| AMERICAN INCOME FD INC | COM | 02672T109 | 0 | 21 | SH | DEFINED | 18 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1110700 | 16278764 | SH | DEFINED | 18 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 388996 | 5701247 | SH | DEFINED | 20 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 50810 | 744680 | SH | DEFINED | 19 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 52986 | 776579 | SH | DEFINED | 6 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 51312 | 752050 | SH | DEFINED | 23 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 94 | 1372 | SH | DEFINED | 22 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 6687 | 98000 | SH | DEFINED | 10 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 6286 | 92071 | SH | DEFINED | 9 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 27457 | 402417 | SH | DEFINED | 17 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 184645 | 2706212 | SH | DEFINED | 21 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 9866 | 144594 | SH | DEFINED | 5 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 184753 | 2707800 | SH | DEFINED | 8 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 3897 | 57115 | SH | DEFINED | 1 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 38891 | 569997 | SH | DEFINED | 3 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 15166 | 222284 | SH | DEFINED | 4 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 3625 | 53132 | SH | DEFINED | 2 |
| AMERICAN INTL GROUP INC | DBCV | 11/0 026874AP2 | 3050 | 3050000 | PRN | DEFINED | 21 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 6844 | 100315 | SH | DEFINED | 7 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1084 | 15887 | SH | DEFINED | 11 |
| AMERICAN LD LEASE INC | COM | 027118108 | 2838 | 119743 | SH | DEFINED | 20 |
| AMERICAN LD LEASE INC | COM | 027118108 | 201 | 8500 | SH | DEFINED | 18 |
| AMERICAN NATL BANKSHARES INC | COM | 027745108 | 1807 | 76472 | SH | DEFINED | 6 |

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| AMERICAN NATL INS CO | COM | | 028591105 | 175 | 1500 | SH | DEFINED | 18 |
| AMERICAN NATL INS CO | COM | | 028591105 | 58 | 500 | SH | DEFINED | 11 |
| AMERICAN NATL INS CO | COM | | 028591105 | 58 | 500 | SH | DEFINED | 17 |
| AMERICAN NATL INS CO | COM | | 028591105 | 7347 | 62804 | SH | DEFINED | 6 |
| AMERICAN PHARMACEUTICALS PTN | COM | | 02886P109 | 251 | 6460 | SH | DEFINED | 5 |
| AMERICAN PHYSICIANS CAPITAL | COM | | 028884104 | 360 | 7870 | SH | DEFINED | 3 |
| AMERICAN PHYSICIANS CAPITAL | COM | | 028884104 | 1104 | 24117 | SH | DEFINED | 19 |
| AMERICAN PWR CONVERSION CORP | COM | | 029066107 | 3586 | 163000 | SH | DEFINED | 7 |
| AMERICAN PWR CONVERSION CORP | COM | | 029066107 | 48 | 2200 | SH | DEFINED | 11 |
| AMERICAN PWR CONVERSION CORP | COM | | 029066107 | 73 | 3300 | SH | DEFINED | 2 |
| AMERICAN PWR CONVERSION CORP | COM | | 029066107 | 392 | 17837 | SH | DEFINED | 23 |
| AMERICAN PWR CONVERSION CORP | COM | | 029066107 | 41334 | 1878815 | SH | DEFINED | 20 |
| AMERICAN PWR CONVERSION CORP | COM | | 029066107 | 722 | 32838 | SH | DEFINED | 19 |
| AMERICAN PWR CONVERSION CORP | COM | | 029066107 | 36630 | 1664980 | SH | DEFINED | 18 |
| AMERICAN REPROGRAPHICS CO | COM | | 029263100 | 20 | 800 | SH | DEFINED | 11 |
| AMERICAN SELECT PORTFOLIO IN | COM | | 029570108 | 0 | 17 | SH | DEFINED | 18 |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 1 | 35 | SH | DEFINED | 2 |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 43700 | 1093877 | SH | DEFINED | 21 |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 2051 | 51338 | SH | DEFINED | 18 |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 23924 | 598860 | SH | DEFINED | 20 |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 1415 | 35418 | SH | DEFINED | 19 |
| AMERICAN STS WTR CO | COM | | 029899101 | 42 | 1375 | SH | DEFINED | 2 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 70 | 2600 | SH | DEFINED | 19 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 2696 | 99470 | SH | DEFINED | 18 |
| AMERICAN TOWER CORP | NOTE | 5.000% 2/1 | 029912AF9 | 325 | 325000 | PRN | DEFINED | 20 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 980 | 36152 | SH | DEFINED | 11 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 276 | 10168 | SH | DEFINED | 5 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 13179 | 486297 | SH | DEFINED | 20 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 87618 | 3233138 | SH | DEFINED | 21 |
| AMERICAN TOWER CORP | NOTE | 5.000% 2/1 | 029912AF9 | 5975 | 5975000 | PRN | DEFINED | 21 |
| AMERICAN WOODMARK CORP | COM | | 030506109 | 10 | 400 | SH | DEFINED | 11 |
| AMERICANWEST BANCORPORATION | COM | | 03058P109 | 92 | 3900 | SH | DEFINED | 3 |
| AMERICANWEST BANCORPORATION | COM | | 03058P109 | 1182 | 50000 | SH | DEFINED | 1 |
| AMERICANWEST BANCORPORATION | COM | | 03058P109 | 9 | 378 | SH | DEFINED | 19 |
| AMERICAS CAR MART INC | COM | | 03062T105 | 35 | 2115 | SH | DEFINED | 19 |
| AMERICAS CAR MART INC | COM | | 03062T105 | 8508 | 515014 | SH | DEFINED | 6 |
| AMERICREDIT CORP | COM | | 03060R101 | 69539 | 2713200 | SH | DEFINED | 8 |
| AMERICREDIT CORP | COM | | 03060R101 | 70093 | 2734800 | SH | DEFINED | 13 |
| AMERICREDIT CORP | COM | | 03060R101 | 35 | 1380 | SH | DEFINED | 6 |
| AMERIGAS PARTNERS L P | UNIT L P INT | | 030975106 | 170 | 6000 | SH | DEFINED | 18 |
| AMERIGAS PARTNERS L P | UNIT L P INT | | 030975106 | 45 | 1600 | SH | DEFINED | 17 |
| AMERIGAS PARTNERS L P | UNIT L P INT | | 030975106 | 212 | 7500 | SH | DEFINED | 9 |
| AMERIGROUP CORP | COM | | 03073T102 | 1011 | 51941 | SH | DEFINED | 18 |
| AMERIGROUP CORP | COM | | 03073T102 | 5651 | 290400 | SH | DEFINED | 6 |
| AMERIGROUP CORP | COM | | 03073T102 | 4322 | 222075 | SH | DEFINED | 20 |
| AMERIGROUP CORP | COM | | 03073T102 | 519 | 26682 | SH | DEFINED | 21 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 84 | 2052 | SH | DEFINED | 11 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 545 | 13300 | SH | DEFINED | 23 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 16 | 398 | SH | DEFINED | 9 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 38286 | 933799 | SH | DEFINED | 18 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 3019 | 73625 | SH | DEFINED | 19 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 16694 | 407175 | SH | DEFINED | 20 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 1322 | 32253 | SH | DEFINED | 21 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 4158 | 101420 | SH | DEFINED | 17 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 3344 | 81550 | SH | DEFINED | 3 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 82 | 2000 | SH | DEFINED | 4 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 509 | 12424 | SH | DEFINED | 2 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 29 | 700 | SH | DEFINED | 7 |
| AMERIS BANCORP | COM | | 03076K108 | 2775 | 139859 | SH | DEFINED | 6 |
| AMERISAFE INC | CL A | | 03071H100 | 1410 | 140000 | SH | DEFINED | 20 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 776 | 18740 | SH | DEFINED | 6 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 8186 | 197722 | SH | DEFINED | 22 |

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| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 7680 | 185505 | SH | DEFINED | 18 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 4505 | 108820 | SH | DEFINED | 19 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 1798 | 43432 | SH | DEFINED | 20 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 7 | 162 | SH | DEFINED | 11 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 163 | 3928 | SH | DEFINED | 23 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 876 | 21160 | SH | DEFINED | 17 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 10758 | 259860 | SH | DEFINED | 3 |
| AMERISTAR CASINOS INC | COM | | 03070Q101 | 23637 | 1041290 | SH | DEFINED | 3 |
| AMERISTAR CASINOS INC | COM | | 03070Q101 | 477 | 21000 | SH | DEFINED | 11 |
| AMERITRADE HLDG CORP NEW | COM | | 03074K100 | 120000 | 5000000 | SH | DEFINED | 13 |
| AMERITRADE HLDG CORP NEW | COM | | 03074K100 | 4 | 175 | SH | DEFINED | 2 |
| AMERITRADE HLDG CORP NEW | COM | | 03074K100 | 1 | 50 | SH | DEFINED | 18 |
| AMERN STRATEGIC INCOME PTFL | COM | | 030099105 | 5 | 424 | SH | DEFINED | 18 |
| AMERON INTL INC | COM | | 030710107 | 23 | 500 | SH | DEFINED | 11 |
| AMERON INTL INC | COM | | 030710107 | 6208 | 136200 | SH | DEFINED | 6 |
| AMERON INTL INC | COM | | 030710107 | 1983 | 43500 | SH | DEFINED | 21 |
| AMERON INTL INC | COM | | 030710107 | 91 | 2000 | SH | DEFINED | 18 |
| AMERUS GROUP CO | COM | | 03072M108 | 34 | 606 | SH | DEFINED | 9 |
| AMERUS GROUP CO | COM | | 03072M108 | 2670 | 47121 | SH | DEFINED | 19 |
| AMERUS GROUP CO | COM | | 03072M108 | 55397 | 977536 | SH | DEFINED | 6 |
| AMERUS GROUP CO | COM | | 03072M108 | 2 | 37 | SH | DEFINED | 18 |
| AMERUS GROUP CO | COM | | 03072M108 | 1417 | 25000 | SH | DEFINED | 1 |
| AMETEK INC NEW | COM | | 031100100 | 56 | 1309 | SH | DEFINED | 17 |
| AMETEK INC NEW | COM | | 031100100 | 595 | 13989 | SH | DEFINED | 19 |
| AMETEK INC NEW | COM | | 031100100 | 128 | 3000 | SH | DEFINED | 18 |
| AMGEN INC | COM | | 031162100 | 15194 | 192671 | SH | DEFINED | 3 |
| AMGEN INC | NOTE | 3/0 | 031162AL4 | 26425 | 26425000 | PRN | DEFINED | 21 |
| AMGEN INC | NOTE | 3/0 | 031162AL4 | 3400 | 3400000 | PRN | DEFINED | 20 |
| AMGEN INC | COM | | 031162100 | 5700 | 72284 | SH | DEFINED | 2 |
| AMGEN INC | COM | | 031162100 | 3635 | 46100 | SH | DEFINED | 23 |
| AMGEN INC | COM | | 031162100 | 209 | 2647 | SH | DEFINED | 9 |
| AMGEN INC | COM | | 031162100 | 94 | 1188 | SH | DEFINED | 4 |
| AMGEN INC | COM | | 031162100 | 26706 | 338649 | SH | DEFINED | 17 |
| AMGEN INC | COM | | 031162100 | 1136 | 14409 | SH | DEFINED | 11 |
| AMGEN INC | COM | | 031162100 | 2639 | 33465 | SH | DEFINED | 5 |
| AMGEN INC | COM | | 031162100 | 26276 | 333204 | SH | DEFINED | 1 |
| AMGEN INC | COM | | 031162100 | 3387 | 42949 | SH | DEFINED | 22 |
| AMGEN INC | COM | | 031162100 | 71972 | 912650 | SH | DEFINED | 21 |
| AMGEN INC | COM | | 031162100 | 1089205 | 13811881 | SH | DEFINED | 20 |
| AMGEN INC | COM | | 031162100 | 335 | 4250 | SH | DEFINED | 7 |
| AMGEN INC | COM | | 031162100 | 1058243 | 13419258 | SH | DEFINED | 18 |
| AMGEN INC | COM | | 031162100 | 28390 | 360002 | SH | DEFINED | 19 |
| AMIS HLDGS INC | COM | | 031538101 | 1182 | 110980 | SH | DEFINED | 3 |
| AMKOR TECHNOLOGY INC | NOTE | 5.000% 3/1 | 031652AH3 | 9550 | 9550000 | PRN | DEFINED | 20 |
| AMKOR TECHNOLOGY INC | NOTE | 5.000% 3/1 | 031652AH3 | 11900 | 11900000 | PRN | DEFINED | 21 |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 1143 | 204100 | SH | DEFINED | 20 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | | 001735109 | 42 | 1115 | SH | DEFINED | 20 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | | 001735109 | 42 | 1115 | SH | DEFINED | 19 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | | 001735109 | 21 | 555 | SH | DEFINED | 9 |
| AMN HEALTHCARE SERVICES INC | COM | | 001744101 | 8270 | 418110 | SH | DEFINED | 3 |
| AMPAL AMERN ISRAEL CORP | PFD CV | 6.50% | 032015307 | 25 | 2228 | SH | DEFINED | 2 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 469 | 10602 | SH | DEFINED | 18 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 231 | 5225 | SH | DEFINED | 21 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 754 | 17039 | SH | DEFINED | 19 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 362 | 8175 | SH | DEFINED | 11 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 102 | 2300 | SH | DEFINED | 3 |
| AMR CORP | COM | | 001765106 | 1158 | 52100 | SH | DEFINED | 21 |
| AMR CORP | COM | | 001765106 | 137826 | 6200000 | SH | DEFINED | 13 |
| AMR CORP | COM | | 001765106 | 89 | 4000 | SH | DEFINED | 9 |
| AMR CORP | COM | | 001765106 | 4 | 200 | SH | DEFINED | 2 |
| AMR CORP | COM | | 001765106 | 15 | 686 | SH | DEFINED | 14 |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 31 | 1200 | SH | DEFINED | 18 |

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| AMSOUTH BANCORPORATION | COM | 032165102 | 1096 | 41800 | SH | DEFINED | 9 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 2163 | 82528 | SH | DEFINED | 20 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 376 | 14342 | SH | DEFINED | 17 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 884 | 33712 | SH | DEFINED | 6 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 1769 | 67503 | SH | DEFINED | 19 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 74 | 2820 | SH | DEFINED | 11 |
| AMSURG CORP | COM | 03232P405 | 4213 | 184310 | SH | DEFINED | 3 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 6360 | 159320 | SH | DEFINED | 3 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 20389 | 510750 | SH | DEFINED | 8 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 950 | 23800 | SH | DEFINED | 23 |
| ANADARKO PETE CORP | COM | 032511107 | 389122 | 4106830 | SH | DEFINED | 18 |
| ANADARKO PETE CORP | COM | 032511107 | 895061 | 9446557 | SH | DEFINED | 20 |
| ANADARKO PETE CORP | COM | 032511107 | 10668 | 112595 | SH | DEFINED | 21 |
| ANADARKO PETE CORP | COM | 032511107 | 5086 | 53676 | SH | DEFINED | 6 |
| ANADARKO PETE CORP | COM | 032511107 | 6348 | 67000 | SH | DEFINED | 8 |
| ANADARKO PETE CORP | COM | 032511107 | 206 | 2175 | SH | DEFINED | 11 |
| ANADARKO PETE CORP | COM | 032511107 | 12528 | 132221 | SH | DEFINED | 17 |
| ANADARKO PETE CORP | COM | 032511107 | 8416 | 88823 | SH | DEFINED | 1 |
| ANADARKO PETE CORP | COM | 032511107 | 8890 | 93830 | SH | DEFINED | 3 |
| ANADARKO PETE CORP | COM | 032511107 | 1675 | 17674 | SH | DEFINED | 2 |
| ANADARKO PETE CORP | COM | 032511107 | 261 | 2753 | SH | DEFINED | 5 |
| ANADARKO PETE CORP | COM | 032511107 | 16 | 170 | SH | DEFINED | 9 |
| ANADARKO PETE CORP | COM | 032511107 | 7453 | 78662 | SH | DEFINED | 19 |
| ANADIGICS INC | COM | 032515108 | 8 | 1300 | SH | DEFINED | 11 |
| ANADYS PHARMACEUTICALS INC | COM | 03252Q408 | 1949 | 221522 | SH | DEFINED | 3 |
| ANALOG DEVICES INC | COM | 032654105 | 578 | 16112 | SH | DEFINED | 21 |
| ANALOG DEVICES INC | COM | 032654105 | 34 | 939 | SH | DEFINED | 11 |
| ANALOG DEVICES INC | COM | 032654105 | 179 | 4998 | SH | DEFINED | 2 |
| ANALOG DEVICES INC | COM | 032654105 | 209 | 5820 | SH | DEFINED | 3 |
| ANALOG DEVICES INC | COM | 032654105 | 725 | 20211 | SH | DEFINED | 20 |
| ANALOG DEVICES INC | COM | 032654105 | 3625 | 101055 | SH | DEFINED | 19 |
| ANALOG DEVICES INC | COM | 032654105 | 2289 | 63809 | SH | DEFINED | 17 |
| ANALOG DEVICES INC | COM | 032654105 | 16 | 456 | SH | DEFINED | 18 |
| ANALOG DEVICES INC | COM | 032654105 | 1045 | 29140 | SH | DEFINED | 23 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 1680 | 35100 | SH | DEFINED | 3 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 2 | 50 | SH | DEFINED | 2 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 23 | 768 | SH | DEFINED | 19 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 71 | 2355 | SH | DEFINED | 2 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 14270 | 470323 | SH | DEFINED | 6 |
| ANDERSONS INC | COM | 034164103 | 3108 | 72150 | SH | DEFINED | 6 |
| ANDERSONS INC | COM | 034164103 | 129 | 3000 | SH | DEFINED | 3 |
| ANDREW CORP | COM | 034425108 | 16 | 1468 | SH | DEFINED | 18 |
| ANDREW CORP | COM | 034425108 | 1905 | 177560 | SH | DEFINED | 3 |
| ANDREW CORP | COM | 034425108 | 56 | 5200 | SH | DEFINED | 6 |
| ANDREW CORP | COM | 034425108 | 343 | 31922 | SH | DEFINED | 19 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 2538 | 154000 | SH | DEFINED | 20 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 2 | 100 | SH | DEFINED | 9 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 448 | 27200 | SH | DEFINED | 18 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 4525 | 274600 | SH | DEFINED | 21 |
| ANGIODYNAMICS INC | COM | 03475V101 | 2860 | 112010 | SH | DEFINED | 3 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 16935 | 1287844 | SH | DEFINED | 3 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 20 | 1500 | SH | DEFINED | 11 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 6799 | 525000 | SH | DEFINED | 7 |
| ANGLO AMERN PLC | ADR | 03485P102 | 763 | 21948 | SH | DEFINED | 17 |
| ANGLO AMERN PLC | ADR | 03485P102 | 77 | 2200 | SH | DEFINED | 2 |
| ANGLO AMERN PLC | ADR | 03485P102 | 714 | 20520 | SH | DEFINED | 11 |
| ANGLO AMERN PLC | ADR | 03485P102 | 49019 | 1458503 | SH | DEFINED | 6 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 25 | 500 | SH | DEFINED | 17 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 49 | 1000 | SH | DEFINED | 2 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 16904 | 393493 | SH | DEFINED | 2 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 1618 | 37659 | SH | DEFINED | 21 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 4635 | 107887 | SH | DEFINED | 5 |

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| ANHEUSER BUSCH COS INC | COM | 035229103 | 2549 | 59326 | SH | DEFINED | 9 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 22844 | 531750 | SH | DEFINED | 6 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 11512 | 267970 | SH | DEFINED | 4 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 442 | 10290 | SH | DEFINED | 7 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 14544 | 338552 | SH | DEFINED | 17 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 262 | 6100 | SH | DEFINED | 20 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 3400 | 79143 | SH | DEFINED | 18 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 489 | 11385 | SH | DEFINED | 11 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 3606 | 83931 | SH | DEFINED | 3 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 6682 | 155551 | SH | DEFINED | 19 |
| ANIXTER INTL INC | COM | 035290105 | 3 | 71 | SH | DEFINED | 18 |
| ANIXTER INTL INC | COM | 035290105 | 1780 | 45492 | SH | DEFINED | 19 |
| ANIXTER INTL INC | COM | 035290105 | 55 | 1400 | SH | DEFINED | 2 |
| ANNALY MTG MGMT INC | COM | 035710409 | 17152 | 1567805 | SH | DEFINED | 18 |
| ANNALY MTG MGMT INC | COM | 035710409 | 28 | 2575 | SH | DEFINED | 11 |
| ANNALY MTG MGMT INC | COM | 035710409 | 3 | 300 | SH | DEFINED | 9 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 17 | 500 | SH | DEFINED | 9 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 585 | 16950 | SH | DEFINED | 21 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 22 | 650 | SH | DEFINED | 11 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 40 | 1170 | SH | DEFINED | 18 |
| ANTEON INTL CORP | COM | 03674E108 | 2086 | 38377 | SH | DEFINED | 19 |
| ANTEON INTL CORP | COM | 03674E108 | 121 | 2225 | SH | DEFINED | 11 |
| ANTEON INTL CORP | COM | 03674E108 | 14509 | 266970 | SH | DEFINED | 1 |
| ANTHRACITE CAP INC | COM | 037023108 | 11 | 1074 | SH | DEFINED | 19 |
| ANTHRACITE CAP INC | COM | 037023108 | 32 | 3000 | SH | DEFINED | 2 |
| ANTHRACITE CAP INC | COM | 037023108 | 1 | 70 | SH | DEFINED | 18 |
| AON CORP | COM | 037389103 | 32675 | 908915 | SH | DEFINED | 6 |
| AON CORP | COM | 037389103 | 259 | 7210 | SH | DEFINED | 17 |
| AON CORP | COM | 037389103 | 40 | 1102 | SH | DEFINED | 11 |
| AON CORP | COM | 037389103 | 3349 | 93150 | SH | DEFINED | 3 |
| AON CORP | COM | 037389103 | 3269 | 90927 | SH | DEFINED | 19 |
| AON CORP | COM | 037389103 | 10281 | 285982 | SH | DEFINED | 22 |
| AON CORP | COM | 037389103 | 252 | 7019 | SH | DEFINED | 23 |
| AON CORP | COM | 037389103 | 10712 | 297967 | SH | DEFINED | 18 |
| AON CORP | COM | 037389103 | 33549 | 933200 | SH | DEFINED | 21 |
| AON CORP | COM | 037389103 | 15194 | 422646 | SH | DEFINED | 20 |
| AP PHARMA INC | COM | 00202J104 | 917 | 599500 | SH | DEFINED | 20 |
| AP PHARMA INC | COM | 00202J104 | 568 | 370983 | SH | DEFINED | 18 |
| APA ENTERPRISES INC | COM | 001853100 | 0 | 84 | SH | DEFINED | 18 |
| APACHE CORP | COM | 037411105 | 1197 | 17475 | SH | DEFINED | 1 |
| APACHE CORP | COM | 037411105 | 4887 | 71317 | SH | DEFINED | 19 |
| APACHE CORP | COM | 037411105 | 1583 | 23100 | SH | DEFINED | 20 |
| APACHE CORP | COM | 037411105 | 6646 | 97000 | SH | DEFINED | 8 |
| APACHE CORP | COM | 037411105 | 1927 | 28128 | SH | DEFINED | 6 |
| APACHE CORP | COM | 037411105 | 171 | 2495 | SH | DEFINED | 11 |
| APACHE CORP | COM | 037411105 | 27969 | 408192 | SH | DEFINED | 17 |
| APACHE CORP | COM | 037411105 | 9789 | 142860 | SH | DEFINED | 3 |
| APACHE CORP | COM | 037411105 | 1398 | 20403 | SH | DEFINED | 2 |
| APACHE CORP | COM | 037411105 | 3077 | 44906 | SH | DEFINED | 5 |
| APACHE CORP | COM | 037411105 | 387 | 5642 | SH | DEFINED | 21 |
| APACHE CORP | COM | 037411105 | 10235 | 149375 | SH | DEFINED | 18 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 795 | 20983 | SH | DEFINED | 19 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 1238 | 32703 | SH | DEFINED | 20 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 280 | 7400 | SH | DEFINED | 21 |
| APEX SILVER MINES LTD | ORD | G04074103 | 6331 | 398143 | SH | DEFINED | 6 |
| APHTON CORP | COM | 03759P101 | 92 | 271900 | SH | DEFINED | 21 |
| APHTON CORP | COM | 03759P101 | 1753 | 5154448 | SH | DEFINED | 20 |
| APHTON CORP | COM | 03759P101 | 620 | 1824200 | SH | DEFINED | 18 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 448 | 27660 | SH | DEFINED | 6 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 1000 | 61681 | SH | DEFINED | 19 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 95 | 5850 | SH | DEFINED | 3 |
| APOLLO GROUP INC | CL A | 037604105 | 789 | 13050 | SH | DEFINED | 5 |

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| APOLLO GROUP INC | CL A | 037604105 | 1702 | 28156 | SH | DEFINED | 19 |
| APOLLO GROUP INC | CL A | 037604105 | 2 | 40 | SH | DEFINED | 2 |
| APOLLO GROUP INC | CL A | 037604105 | 58 | 958 | SH | DEFINED | 18 |
| APOLLO GROUP INC | CL A | 037604105 | 181 | 3000 | SH | DEFINED | 17 |
| APOLLO INVT CORP | COM | 03761U106 | 1277 | 71225 | SH | DEFINED | 19 |
| APOLLO INVT CORP | COM | 03761U106 | 18 | 1003 | SH | DEFINED | 11 |
| APPLE COMPUTER INC | COM | 037833100 | 216 | 3000 | SH | DEFINED | 2 |
| APPLE COMPUTER INC | COM | 037833100 | 9712 | 135100 | SH | DEFINED | 23 |
| APPLE COMPUTER INC | COM | 037833100 | 43 | 592 | SH | DEFINED | 20 |
| APPLE COMPUTER INC | COM | 037833100 | 510 | 7100 | SH | DEFINED | 7 |
| APPLE COMPUTER INC | COM | 037833100 | 36 | 500 | SH | DEFINED | 1 |
| APPLE COMPUTER INC | COM | 037833100 | 18451 | 256650 | SH | DEFINED | 19 |
| APPLE COMPUTER INC | COM | 037833100 | 1352 | 18800 | SH | DEFINED | 5 |
| APPLE COMPUTER INC | COM | 037833100 | 29 | 400 | SH | DEFINED | 11 |
| APPLE COMPUTER INC | COM | 037833100 | 556 | 7728 | SH | DEFINED | 17 |
| APPLE COMPUTER INC | COM | 037833100 | 12590 | 175122 | SH | DEFINED | 18 |
| APPLE COMPUTER INC | COM | 037833100 | 50 | 700 | SH | DEFINED | 4 |
| APPLE COMPUTER INC | COM | 037833100 | 143 | 1990 | SH | DEFINED | 3 |
| APPLEBEES INTL INC | COM | 037899101 | 29 | 1275 | SH | DEFINED | 9 |
| APPLEBEES INTL INC | COM | 037899101 | 92 | 4093 | SH | DEFINED | 18 |
| APPLEBEES INTL INC | COM | 037899101 | 12 | 550 | SH | DEFINED | 11 |
| APPLEBEES INTL INC | COM | 037899101 | 14 | 600 | SH | DEFINED | 17 |
| APPLEBEES INTL INC | COM | 037899101 | 4918 | 217692 | SH | DEFINED | 1 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 356 | 13400 | SH | DEFINED | 18 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 3058 | 115133 | SH | DEFINED | 19 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 7135 | 268639 | SH | DEFINED | 3 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 297 | 11200 | SH | DEFINED | 17 |
| APPLERA CORP | COM CE GEN GRP | 038020202 | 437 | 39881 | SH | DEFINED | 19 |
| APPLERA CORP | COM CE GEN GRP | 038020202 | 23 | 2140 | SH | DEFINED | 18 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 4 | 135 | SH | DEFINED | 2 |
| APPLIED DIGITAL SOLUTIONS | COM NEW | 038188306 | 3 | 1000 | SH | DEFINED | 17 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 20043 | 594923 | SH | DEFINED | 3 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 1122 | 33302 | SH | DEFINED | 19 |
| APPLIED INNOVATION INC | COM | 037916103 | 8 | 2450 | SH | DEFINED | 11 |
| APPLIED MATLS INC | COM | 038222105 | 7657 | 426821 | SH | DEFINED | 17 |
| APPLIED MATLS INC | COM | 038222105 | 3373 | 188000 | SH | DEFINED | 23 |
| APPLIED MATLS INC | COM | 038222105 | 113849 | 6346096 | SH | DEFINED | 18 |
| APPLIED MATLS INC | COM | 038222105 | 27231 | 1517879 | SH | DEFINED | 21 |
| APPLIED MATLS INC | COM | 038222105 | 1493 | 83214 | SH | DEFINED | 22 |
| APPLIED MATLS INC | COM | 038222105 | 5871 | 327246 | SH | DEFINED | 19 |
| APPLIED MATLS INC | COM | 038222105 | 262 | 14598 | SH | DEFINED | 5 |
| APPLIED MATLS INC | COM | 038222105 | 544 | 30350 | SH | DEFINED | 11 |
| APPLIED MATLS INC | COM | 038222105 | 3360 | 187284 | SH | DEFINED | 3 |
| APPLIED MATLS INC | COM | 038222105 | 11137 | 620767 | SH | DEFINED | 2 |
| APPLIED MATLS INC | COM | 038222105 | 85596 | 4771253 | SH | DEFINED | 20 |
| APPLIED MATLS INC | COM | 038222105 | 9867 | 550000 | SH | DEFINED | 8 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 2105 | 819200 | SH | DEFINED | 23 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 4999 | 1945100 | SH | DEFINED | 21 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 1009 | 392784 | SH | DEFINED | 20 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 492 | 191600 | SH | DEFINED | 18 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 149 | 57881 | SH | DEFINED | 19 |
| APPLIED SIGNAL TECHNOLOGY IN | COM | 038237103 | 25 | 1100 | SH | DEFINED | 18 |
| APPLIX INC | COM | 038316105 | 180 | 24600 | SH | DEFINED | 6 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 86 | 3550 | SH | DEFINED | 21 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 5296 | 219667 | SH | DEFINED | 20 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 36105 | 1497515 | SH | DEFINED | 6 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 1893 | 78502 | SH | DEFINED | 18 |
| APT SATELLITE HOLDINGS LTD | SPONSORED ADR | 00203R105 | 23 | 17500 | SH | DEFINED | 2 |
| APTARGROUP INC | COM | 038336103 | 2484 | 47585 | SH | DEFINED | 18 |
| APTARGROUP INC | COM | 038336103 | 221 | 4225 | SH | DEFINED | 21 |
| APTARGROUP INC | COM | 038336103 | 6748 | 129281 | SH | DEFINED | 20 |
| AQUA AMERICA INC | COM | 03836W103 | 141 | 5177 | SH | DEFINED | 9 |

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| AQUA AMERICA INC | COM | 03836W103 | 24 | 877 | SH | DEFINED | 18 |
| AQUA AMERICA INC | COM | 03836W103 | 104 | 3806 | SH | DEFINED | 2 |
| AQUA AMERICA INC | COM | 03836W103 | 13392 | 490533 | SH | DEFINED | 20 |
| AQUA AMERICA INC | COM | 03836W103 | 778 | 28506 | SH | DEFINED | 21 |
| AQUANTIVE INC | COM | 03839G105 | 2564 | 101600 | SH | DEFINED | 20 |
| AQUANTIVE INC | COM | 03839G105 | 44 | 1750 | SH | DEFINED | 18 |
| AQUANTIVE INC | COM | 03839G105 | 1131 | 44800 | SH | DEFINED | 23 |
| ARADIGM CORP | COM | 038505103 | 0 | 525 | SH | DEFINED | 7 |
| ARAMARK CORP | CL B | 038521100 | 120 | 4325 | SH | DEFINED | 21 |
| ARAMARK CORP | CL B | 038521100 | 3848 | 138507 | SH | DEFINED | 18 |
| ARAMARK CORP | CL B | 038521100 | 17259 | 621280 | SH | DEFINED | 3 |
| ARAMARK CORP | CL B | 038521100 | 365 | 13125 | SH | DEFINED | 11 |
| ARAMARK CORP | CL B | 038521100 | 22557 | 812000 | SH | DEFINED | 20 |
| ARBINET THEXCHANGE INC | COM | 03875P100 | 1 | 185 | SH | DEFINED | 19 |
| ARBITRON INC | COM | 03875Q108 | 253 | 6670 | SH | DEFINED | 20 |
| ARBITRON INC | COM | 03875Q108 | 330 | 8700 | SH | DEFINED | 11 |
| ARBITRON INC | COM | 03875Q108 | 30 | 780 | SH | DEFINED | 18 |
| ARBOR RLTY TR INC | COM | 038923108 | 53 | 2038 | SH | DEFINED | 2 |
| ARBOR RLTY TR INC | COM | 038923108 | 8422 | 324938 | SH | DEFINED | 3 |
| ARBOR RLTY TR INC | COM | 038923108 | 26 | 1000 | SH | DEFINED | 18 |
| ARBOR RLTY TR INC | COM | 038923108 | 9 | 352 | SH | DEFINED | 19 |
| ARCADIS N V | NY REGISTRY SH | 03923E107 | 555 | 17576 | SH | DEFINED | 6 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 21114 | 385643 | SH | DEFINED | 6 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 3497 | 63870 | SH | DEFINED | 3 |
| ARCH CHEMICALS INC | COM | 03937R102 | 20935 | 700175 | SH | DEFINED | 6 |
| ARCH COAL INC | COM | 039380100 | 65 | 823 | SH | DEFINED | 18 |
| ARCH COAL INC | COM | 039380100 | 40 | 500 | SH | DEFINED | 2 |
| ARCH COAL INC | COM | 039380100 | 9396 | 118188 | SH | DEFINED | 6 |
| ARCH COAL INC | COM | 039380100 | 16 | 196 | SH | DEFINED | 17 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 173 | 7032 | SH | DEFINED | 2 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1787 | 72457 | SH | DEFINED | 20 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2106 | 85404 | SH | DEFINED | 18 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 47 | 1895 | SH | DEFINED | 1 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1200 | 48659 | SH | DEFINED | 6 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 5335 | 216350 | SH | DEFINED | 3 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 5889 | 238790 | SH | DEFINED | 11 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 6493 | 263294 | SH | DEFINED | 19 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 201 | 8142 | SH | DEFINED | 9 |
| ARCHSTONE SMITH TR | COM | 039583109 | 412 | 9847 | SH | DEFINED | 11 |
| ARCHSTONE SMITH TR | COM | 039583109 | 8334 | 198957 | SH | DEFINED | 20 |
| ARCHSTONE SMITH TR | COM | 039583109 | 2601 | 62100 | SH | DEFINED | 21 |
| ARCHSTONE SMITH TR | COM | 039583109 | 2057 | 49100 | SH | DEFINED | 22 |
| ARCHSTONE SMITH TR | COM | 039583109 | 187 | 4475 | SH | DEFINED | 17 |
| ARCHSTONE SMITH TR | COM | 039583109 | 14 | 334 | SH | DEFINED | 1 |
| ARCHSTONE SMITH TR | COM | 039583109 | 1922 | 45886 | SH | DEFINED | 19 |
| ARCHSTONE SMITH TR | COM | 039583109 | 54 | 1300 | SH | DEFINED | 18 |
| ARCHSTONE SMITH TR | COM | 039583109 | 289 | 6895 | SH | DEFINED | 5 |
| ARCHSTONE SMITH TR | COM | 039583109 | 38 | 900 | SH | DEFINED | 2 |
| ARCTIC CAT INC | COM | 039670104 | 120 | 6000 | SH | DEFINED | 3 |
| ARCTIC CAT INC | COM | 039670104 | 1232 | 61392 | SH | DEFINED | 6 |
| ARDEN RLTY INC | COM | 039793104 | 9100 | 203000 | SH | DEFINED | 22 |
| ARDEN RLTY INC | COM | 039793104 | 3317 | 74000 | SH | DEFINED | 21 |
| ARDEN RLTY INC | COM | 039793104 | 247 | 5505 | SH | DEFINED | 18 |
| ARDEN RLTY INC | COM | 039793104 | 29 | 647 | SH | DEFINED | 20 |
| ARDEN RLTY INC | COM | 039793104 | 1813 | 40450 | SH | DEFINED | 19 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 3267 | 229900 | SH | DEFINED | 21 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 631 | 44400 | SH | DEFINED | 20 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 306 | 21500 | SH | DEFINED | 18 |
| ARGON ST INC | COM | 040149106 | 77 | 2500 | SH | DEFINED | 2 |
| ARGONAUT GROUP INC | COM | 040157109 | 14154 | 431923 | SH | DEFINED | 6 |
| ARGONAUT GROUP INC | COM | 040157109 | 1410 | 43031 | SH | DEFINED | 19 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 2 | 300 | SH | DEFINED | 2 |

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| ARIBA INC | COM NEW | 04033V203 | 0 | 42 | SH | DEFINED | 9 |
| ARIBA INC | COM NEW | 04033V203 | 0 | 33 | SH | DEFINED | 2 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 8131 | 186143 | SH | DEFINED | 20 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 644 | 14744 | SH | DEFINED | 19 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 3039 | 69580 | SH | DEFINED | 18 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 24055 | 550720 | SH | DEFINED | 3 |
| ARMOR HOLDINGS INC | COM | 042260109 | 2658 | 62325 | SH | DEFINED | 19 |
| ARMOR HOLDINGS INC | NOTE 2.000%11/0 | 042260AC3 | 1000 | 1000000 | PRN | DEFINED | 20 |
| ARMOR HOLDINGS INC | NOTE 2.000%11/0 | 042260AC3 | 8200 | 8200000 | PRN | DEFINED | 21 |
| ARMOR HOLDINGS INC | COM | 042260109 | 1356 | 31800 | SH | DEFINED | 3 |
| ARMOR HOLDINGS INC | COM | 042260109 | 12535 | 293900 | SH | DEFINED | 20 |
| ARMOR HOLDINGS INC | COM | 042260109 | 2098 | 49198 | SH | DEFINED | 18 |
| ARQULE INC | COM | 04269E107 | 520 | 84998 | SH | DEFINED | 19 |
| ARRIS GROUP INC | COM | 04269Q100 | 533 | 56271 | SH | DEFINED | 19 |
| ARROW ELECTRS INC | COM | 042735100 | 2466 | 76997 | SH | DEFINED | 19 |
| ARROW ELECTRS INC | COM | 042735100 | 33579 | 1048360 | SH | DEFINED | 6 |
| ARROW ELECTRS INC | COM | 042735100 | 26947 | 841294 | SH | DEFINED | 3 |
| ARROW ELECTRS INC | COM | 042735100 | 1063 | 33200 | SH | DEFINED | 23 |
| ARROW FINL CORP | COM | 042744102 | 429 | 16391 | SH | DEFINED | 6 |
| ARROW INTL INC | COM | 042764100 | 492 | 16960 | SH | DEFINED | 21 |
| ARROW INTL INC | COM | 042764100 | 6 | 197 | SH | DEFINED | 18 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 65 | 32922 | SH | DEFINED | 20 |
| ARTESIAN RESOURCES CORP | CL A | 043113208 | 21 | 700 | SH | DEFINED | 2 |
| ARTHROCARE CORP | COM | 043136100 | 1797 | 42640 | SH | DEFINED | 3 |
| ARTHROCARE CORP | COM | 043136100 | 44 | 1051 | SH | DEFINED | 19 |
| ARVINMERITOR INC | COM | 043353101 | 29647 | 2060225 | SH | DEFINED | 6 |
| ARVINMERITOR INC | COM | 043353101 | 1681 | 116840 | SH | DEFINED | 19 |
| ARVINMERITOR INC | COM | 043353101 | 19 | 1350 | SH | DEFINED | 17 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 1406 | 85424 | SH | DEFINED | 3 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 8403 | 510500 | SH | DEFINED | 6 |
| ASE TEST LTD | ORD | Y02516105 | 2673 | 340560 | SH | DEFINED | 3 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 1049 | 100000 | SH | DEFINED | 20 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 6672 | 636010 | SH | DEFINED | 3 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 262 | 25000 | SH | DEFINED | 21 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 440 | 41922 | SH | DEFINED | 19 |
| ASHLAND INC NEW | COM | 044209104 | 2316 | 40000 | SH | DEFINED | 20 |
| ASHLAND INC NEW | COM | 044209104 | 35 | 600 | SH | DEFINED | 18 |
| ASHLAND INC NEW | COM | 044209104 | 109 | 1890 | SH | DEFINED | 6 |
| ASHLAND INC NEW | COM | 044209104 | 2193 | 37872 | SH | DEFINED | 19 |
| ASHLAND INC NEW | COM | 044209104 | 110 | 1900 | SH | DEFINED | 17 |
| ASHLAND INC NEW | COM | 044209104 | 87 | 1500 | SH | DEFINED | 2 |
| ASHLAND INC NEW | COM | 044209104 | 58 | 1000 | SH | DEFINED | 4 |
| ASIA PAC FD INC | COM | 044901106 | 8 | 500 | SH | DEFINED | 18 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 7477 | 315900 | SH | DEFINED | 3 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 5548 | 706688 | SH | DEFINED | 3 |
| ASSET ACCEP CAP CORP | COM | 04543P100 | 12984 | 578116 | SH | DEFINED | 3 |
| ASSET ACCEP CAP CORP | COM | 04543P100 | 2566 | 114237 | SH | DEFINED | 6 |
| ASSOCIATED BANC CORP | COM | 045487105 | 13743 | 422220 | SH | DEFINED | 20 |
| ASSOCIATED BANC CORP | COM | 045487105 | 44 | 1345 | SH | DEFINED | 6 |
| ASSOCIATED BANC CORP | COM | 045487105 | 19 | 597 | SH | DEFINED | 17 |
| ASSOCIATED BANC CORP | COM | 045487105 | 2334 | 71693 | SH | DEFINED | 18 |
| ASSURANT INC | COM | 04621X108 | 20759 | 477325 | SH | DEFINED | 8 |
| ASSURANT INC | COM | 04621X108 | 1522 | 35000 | SH | DEFINED | 1 |
| ASSURANT INC | COM | 04621X108 | 13448 | 309210 | SH | DEFINED | 3 |
| ASSURANT INC | COM | 04621X108 | 2143 | 49265 | SH | DEFINED | 18 |
| ASSURANT INC | COM | 04621X108 | 13421 | 308600 | SH | DEFINED | 20 |
| ASSURANT INC | COM | 04621X108 | 38667 | 889100 | SH | DEFINED | 21 |
| ASTA FDG INC | COM | 046220109 | 3 | 121 | SH | DEFINED | 19 |
| ASTA FDG INC | COM | 046220109 | 11050 | 404178 | SH | DEFINED | 3 |
| ASTEC INDS INC | COM | 046224101 | 560 | 17151 | SH | DEFINED | 19 |
| ASTORIA FINL CORP | COM | 046265104 | 778 | 26459 | SH | DEFINED | 21 |
| ASTORIA FINL CORP | COM | 046265104 | 134099 | 4561200 | SH | DEFINED | 20 |

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| ASTORIA FINL CORP | COM | 046265104 | 19 | 642 | SH | DEFINED | 9 |
| ASTORIA FINL CORP | COM | 046265104 | 74 | 2500 | SH | DEFINED | 2 |
| ASTORIA FINL CORP | COM | 046265104 | 76 | 2596 | SH | DEFINED | 11 |
| ASTORIA FINL CORP | COM | 046265104 | 5187 | 176435 | SH | DEFINED | 6 |
| ASTORIA FINL CORP | COM | 046265104 | 39093 | 1329682 | SH | DEFINED | 18 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 770 | 15850 | SH | DEFINED | 17 |
| ASTRONICS CORP | COM | 046433108 | 16 | 1500 | SH | DEFINED | 11 |
| AT&T INC | COM | 00206R102 | 128947 | 5265297 | SH | DEFINED | 18 |
| AT&T INC | COM | 00206R102 | 5025 | 205200 | SH | DEFINED | 23 |
| AT&T INC | COM | 00206R102 | 499 | 20361 | SH | DEFINED | 9 |
| AT&T INC | COM | 00206R102 | 25427 | 1038260 | SH | DEFINED | 3 |
| AT&T INC | COM | 00206R102 | 26728 | 1091383 | SH | DEFINED | 19 |
| AT&T INC | COM | 00206R102 | 725 | 29599 | SH | DEFINED | 5 |
| AT&T INC | COM | 00206R102 | 201 | 8209 | SH | DEFINED | 11 |
| AT&T INC | COM | 00206R102 | 3790 | 154754 | SH | DEFINED | 17 |
| AT&T INC | COM | 00206R102 | 36 | 1456 | SH | DEFINED | 4 |
| AT&T INC | COM | 00206R102 | 3032 | 123802 | SH | DEFINED | 2 |
| AT&T INC | COM | 00206R102 | 33967 | 1386982 | SH | DEFINED | 20 |
| AT&T INC | COM | 00206R102 | 218 | 8926 | SH | DEFINED | 1 |
| AT&T INC | COM | 00206R102 | 202 | 8236 | SH | DEFINED | 22 |
| AT&T INC | COM | 00206R102 | 85351 | 3485146 | SH | DEFINED | 21 |
| AT&T INC | COM | 00206R102 | 37449 | 1529152 | SH | DEFINED | 6 |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 317 | 24400 | SH | DEFINED | 18 |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 3419 | 263000 | SH | DEFINED | 21 |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 655 | 50400 | SH | DEFINED | 20 |
| ATI TECHNOLOGIES INC | COM | 001941103 | 23241 | 1488000 | SH | DEFINED | 7 |
| ATLANTIS PLASTICS INC | COM | 049156102 | 5 | 700 | SH | DEFINED | 11 |
| ATLAS AMER INC | COM | 049167109 | 1749 | 29050 | SH | DEFINED | 3 |
| ATLAS PIPELINE PARTNERS LP | UNIT L P INT | 049392103 | 81 | 2000 | SH | DEFINED | 18 |
| ATLAS PIPELINE PARTNERS LP | UNIT L P INT | 049392103 | 4 | 100 | SH | DEFINED | 9 |
| ATEMEL CORP | SDCV | 5/2 049513AE4 | 1499625 | 32250000 | SH | DEFINED | 20 |
| ATEMEL CORP | COM | 049513104 | 383 | 124000 | SH | DEFINED | 20 |
| ATEMEL CORP | SDCV | 5/2 049513AE4 | 8500 | 8500000 | PRN | DEFINED | 21 |
| ATMOS ENERGY CORP | COM | 049560105 | 699 | 26734 | SH | DEFINED | 21 |
| ATMOS ENERGY CORP | COM | 049560105 | 16 | 620 | SH | DEFINED | 18 |
| ATMOS ENERGY CORP | COM | 049560105 | 409 | 15620 | SH | DEFINED | 3 |
| ATMOS ENERGY CORP | COM | 049560105 | 64 | 2464 | SH | DEFINED | 2 |
| ATMOS ENERGY CORP | COM | 049560105 | 25769 | 985060 | SH | DEFINED | 6 |
| ATRION CORP | COM | 049904105 | 343 | 4942 | SH | DEFINED | 6 |
| ATWOOD OCEANICS INC | COM | 050095108 | 20 | 250 | SH | DEFINED | 11 |
| ATWOOD OCEANICS INC | COM | 050095108 | 265 | 3400 | SH | DEFINED | 18 |
| ATWOOD OCEANICS INC | COM | 050095108 | 522 | 6690 | SH | DEFINED | 20 |
| ATWOOD OCEANICS INC | COM | 050095108 | 2664 | 34140 | SH | DEFINED | 21 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 4039 | 269085 | SH | DEFINED | 3 |
| AUSTRALIA&NEW ZEALAND BKG GR | SPONSORED ADR | 052528304 | 1413 | 16056 | SH | DEFINED | 17 |
| AUSTRALIA&NEW ZEALAND BKG GR | SPONSORED ADR | 052528304 | 18 | 200 | SH | DEFINED | 11 |
| AUTODESK INC | COM | 052769106 | 245781 | 5725164 | SH | DEFINED | 18 |
| AUTODESK INC | COM | 052769106 | 5383 | 125400 | SH | DEFINED | 23 |
| AUTODESK INC | COM | 052769106 | 2635 | 61376 | SH | DEFINED | 19 |
| AUTODESK INC | COM | 052769106 | 114 | 2660 | SH | DEFINED | 11 |
| AUTODESK INC | COM | 052769106 | 17 | 390 | SH | DEFINED | 2 |
| AUTODESK INC | COM | 052769106 | 75090 | 1749131 | SH | DEFINED | 20 |
| AUTODESK INC | COM | 052769106 | 1391 | 32401 | SH | DEFINED | 21 |
| AUTOLIV INC | COM | 052800109 | 535 | 11773 | SH | DEFINED | 21 |
| AUTOLIV INC | COM | 052800109 | 111 | 2439 | SH | DEFINED | 18 |
| AUTOLIV INC | COM | 052800109 | 28445 | 626263 | SH | DEFINED | 3 |
| AUTOLIV INC | COM | 052800109 | 81 | 1793 | SH | DEFINED | 11 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 11626 | 253343 | SH | DEFINED | 17 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1492 | 32500 | SH | DEFINED | 23 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1379 | 30041 | SH | DEFINED | 11 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 2405 | 52406 | SH | DEFINED | 3 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 11453 | 249527 | SH | DEFINED | 5 |

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| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 16707 | 363993 | SH | DEFINED | 4 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 16147 | 351873 | SH | DEFINED | 2 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 20268 | 441565 | SH | DEFINED | 1 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 70 | 1525 | SH | DEFINED | 7 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 5605 | 122105 | SH | DEFINED | 19 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1090 | 23737 | SH | DEFINED | 22 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1301 | 28338 | SH | DEFINED | 21 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 450 | 9800 | SH | DEFINED | 9 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 98598 | 2148109 | SH | DEFINED | 18 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 112555 | 2452177 | SH | DEFINED | 20 |
| AUTONATION INC | COM | 05329W102 | 1176 | 54118 | SH | DEFINED | 19 |
| AUTONATION INC | COM | 05329W102 | 5740 | 264151 | SH | DEFINED | 20 |
| AUTONATION INC | COM | 05329W102 | 327 | 15040 | SH | DEFINED | 6 |
| AUTOZONE INC | COM | 053332102 | 179289 | 1954100 | SH | DEFINED | 8 |
| AUTOZONE INC | COM | 053332102 | 7 | 80 | SH | DEFINED | 18 |
| AUTOZONE INC | COM | 053332102 | 16367 | 178382 | SH | DEFINED | 6 |
| AUTOZONE INC | COM | 053332102 | 2948 | 32134 | SH | DEFINED | 19 |
| AUTOZONE INC | COM | 053332102 | 14 | 152 | SH | DEFINED | 20 |
| AUTOZONE INC | COM | 053332102 | 2 | 25 | SH | DEFINED | 11 |
| AUTOZONE INC | COM | 053332102 | 9 | 100 | SH | DEFINED | 17 |
| AUTOZONE INC | COM | 053332102 | 92 | 1000 | SH | DEFINED | 9 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 282 | 3160 | SH | DEFINED | 19 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 54 | 600 | SH | DEFINED | 9 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 259 | 2900 | SH | DEFINED | 5 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 107 | 1200 | SH | DEFINED | 2 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 2847 | 31900 | SH | DEFINED | 21 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 170 | 1900 | SH | DEFINED | 18 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 11799 | 132201 | SH | DEFINED | 20 |
| AVANIR PHARMACEUTICALS | CL A | 05348P104 | 22 | 6400 | SH | DEFINED | 18 |
| AVANIR PHARMACEUTICALS | CL A | 05348P104 | 86 | 25100 | SH | DEFINED | 20 |
| AVANIR PHARMACEUTICALS | CL A | 05348P104 | 493 | 143200 | SH | DEFINED | 21 |
| AVATAR HLDGS INC | COM | 053494100 | 110 | 2000 | SH | DEFINED | 18 |
| AVATAR HLDGS INC | COM | 053494100 | 417 | 7600 | SH | DEFINED | 11 |
| AVAYA INC | COM | 053499109 | 22 | 2096 | SH | DEFINED | 2 |
| AVAYA INC | COM | 053499109 | 1 | 119 | SH | DEFINED | 17 |
| AVAYA INC | COM | 053499109 | 19317 | 1810404 | SH | DEFINED | 3 |
| AVAYA INC | COM | 053499109 | 18641 | 1747046 | SH | DEFINED | 20 |
| AVAYA INC | COM | 053499109 | 868 | 81303 | SH | DEFINED | 19 |
| AVAYA INC | COM | 053499109 | 6339 | 594125 | SH | DEFINED | 18 |
| AVAYA INC | COM | 053499109 | 622 | 58300 | SH | DEFINED | 23 |
| AVAYA INC | COM | 053499109 | 0 | 33 | SH | DEFINED | 1 |
| AVERY DENNISON CORP | COM | 053611109 | 1180 | 21358 | SH | DEFINED | 19 |
| AVERY DENNISON CORP | COM | 053611109 | 23776 | 430175 | SH | DEFINED | 20 |
| AVERY DENNISON CORP | COM | 053611109 | 49052 | 887500 | SH | DEFINED | 21 |
| AVERY DENNISON CORP | COM | 053611109 | 49513 | 895830 | SH | DEFINED | 18 |
| AVERY DENNISON CORP | COM | 053611109 | 170 | 3067 | SH | DEFINED | 11 |
| AVERY DENNISON CORP | COM | 053611109 | 1845 | 33375 | SH | DEFINED | 17 |
| AVIALL INC NEW | COM | 05366B102 | 3704 | 128600 | SH | DEFINED | 21 |
| AVIALL INC NEW | COM | 05366B102 | 708 | 24600 | SH | DEFINED | 20 |
| AVIALL INC NEW | COM | 05366B102 | 371 | 12867 | SH | DEFINED | 18 |
| AVIALL INC NEW | COM | 05366B102 | 219 | 7606 | SH | DEFINED | 19 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 579 | 10574 | SH | DEFINED | 19 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 8110 | 148100 | SH | DEFINED | 20 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 8272 | 151060 | SH | DEFINED | 3 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 14 | 250 | SH | DEFINED | 2 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 3 | 60 | SH | DEFINED | 7 |
| AVISTA CORP | COM | 05379B107 | 549 | 31014 | SH | DEFINED | 19 |
| AVISTA CORP | COM | 05379B107 | 2 | 106 | SH | DEFINED | 2 |
| AVNET INC | COM | 053807103 | 23692 | 989630 | SH | DEFINED | 6 |
| AVNET INC | COM | 053807103 | 2626 | 109700 | SH | DEFINED | 23 |
| AVNET INC | COM | 053807103 | 369 | 15400 | SH | DEFINED | 19 |
| AVOCENT CORP | COM | 053893103 | 387 | 14237 | SH | DEFINED | 3 |

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| AVOCENT CORP | COM | 053893103 | 2077 | 76404 | SH | DEFINED | 19 |
| AVOCENT CORP | COM | 053893103 | 25 | 905 | SH | DEFINED | 18 |
| AVON PRODS INC | COM | 054303102 | 1068 | 37400 | SH | DEFINED | 23 |
| AVON PRODS INC | COM | 054303102 | 245 | 8593 | SH | DEFINED | 11 |
| AVON PRODS INC | COM | 054303102 | 2744 | 96110 | SH | DEFINED | 2 |
| AVON PRODS INC | COM | 054303102 | 29 | 1000 | SH | DEFINED | 4 |
| AVON PRODS INC | COM | 054303102 | 2814 | 98549 | SH | DEFINED | 19 |
| AVON PRODS INC | COM | 054303102 | 310 | 10850 | SH | DEFINED | 6 |
| AVON PRODS INC | COM | 054303102 | 356 | 12531 | SH | DEFINED | 9 |
| AVON PRODS INC | COM | 054303102 | 354 | 12400 | SH | DEFINED | 21 |
| AVON PRODS INC | COM | 054303102 | 3290 | 115247 | SH | DEFINED | 18 |
| AVON PRODS INC | COM | 054303102 | 470 | 16448 | SH | DEFINED | 17 |
| AVX CORP NEW | COM | 002444107 | 96 | 6620 | SH | DEFINED | 6 |
| AVX CORP NEW | COM | 002444107 | 1797 | 124100 | SH | DEFINED | 20 |
| AWARE INC MASS | COM | 05453N100 | 53 | 12000 | SH | DEFINED | 17 |
| AXA | SPONSORED ADR | 054536107 | 442 | 13666 | SH | DEFINED | 2 |
| AXA | SPONSORED ADR | 054536107 | 4 | 120 | SH | DEFINED | 9 |
| AXA | SPONSORED ADR | 054536107 | 506 | 15650 | SH | DEFINED | 17 |
| AXA | SPONSORED ADR | 054536107 | 16559 | 525470 | SH | DEFINED | 6 |
| AXCAN PHARMA INC | COM | 054923107 | 1280 | 86500 | SH | DEFINED | 7 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 1806 | 378647 | SH | DEFINED | 6 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 20662 | 660550 | SH | DEFINED | 6 |
| AZTAR CORP | COM | 054802103 | 194 | 6400 | SH | DEFINED | 11 |
| B A S F A G | SPONSORED ADR | 055262505 | 879 | 11490 | SH | DEFINED | 17 |
| BADGER METER INC | COM | 056525108 | 8 | 200 | SH | DEFINED | 18 |
| BADGER METER INC | COM | 056525108 | 795 | 20250 | SH | DEFINED | 3 |
| BAIRNCO CORP | COM | 057097107 | 23 | 2600 | SH | DEFINED | 11 |
| BAKER HUGHES INC | COM | 057224107 | 8 | 125 | SH | DEFINED | 2 |
| BAKER HUGHES INC | COM | 057224107 | 5 | 85 | SH | DEFINED | 9 |
| BAKER HUGHES INC | COM | 057224107 | 99047 | 1629598 | SH | DEFINED | 18 |
| BAKER HUGHES INC | COM | 057224107 | 54686 | 899729 | SH | DEFINED | 20 |
| BAKER HUGHES INC | COM | 057224107 | 2188 | 36000 | SH | DEFINED | 8 |
| BAKER HUGHES INC | COM | 057224107 | 201 | 3313 | SH | DEFINED | 5 |
| BAKER HUGHES INC | COM | 057224107 | 3 | 50 | SH | DEFINED | 11 |
| BAKER HUGHES INC | COM | 057224107 | 6429 | 105782 | SH | DEFINED | 19 |
| BAKER HUGHES INC | COM | 057224107 | 158 | 2600 | SH | DEFINED | 17 |
| BAKER HUGHES INC | COM | 057224107 | 4385 | 72152 | SH | DEFINED | 21 |
| BAKER MICHAEL CORP | COM | 057149106 | 120 | 4693 | SH | DEFINED | 3 |
| BALL CORP | COM | 058498106 | 10 | 250 | SH | DEFINED | 20 |
| BALL CORP | COM | 058498106 | 1426 | 35900 | SH | DEFINED | 23 |
| BALL CORP | COM | 058498106 | 838 | 21100 | SH | DEFINED | 3 |
| BALL CORP | COM | 058498106 | 2227 | 56059 | SH | DEFINED | 19 |
| BALLY TOTAL FITNESS HLDG COR | COM | 05873K108 | 2 | 375 | SH | DEFINED | 18 |
| BANCFIRST CORP | COM | 05945F103 | 7122 | 90150 | SH | DEFINED | 6 |
| BANCFIRST CORP | COM | 05945F103 | 11 | 136 | SH | DEFINED | 19 |
| BANCFIRST CORP | COM | 05945F103 | 2764 | 34991 | SH | DEFINED | 3 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 96 | 5400 | SH | DEFINED | 2 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 506 | 28325 | SH | DEFINED | 6 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 7200 | 247000 | SH | DEFINED | 3 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 58 | 2400 | SH | DEFINED | 3 |
| BANCOLOMBIA S A | SPON ADR PEF | 05968L102 | 9 | 300 | SH | DEFINED | 2 |
| BANCORP INC DEL | COM | 05969A105 | 45 | 2651 | SH | DEFINED | 2 |
| BANCORP RHODE ISLAND INC | COM | 059690107 | 17 | 500 | SH | DEFINED | 18 |
| BANCORP RHODE ISLAND INC | COM | 059690107 | 1407 | 42250 | SH | DEFINED | 1 |
| BANCORPSOUTH INC | COM | 059692103 | 24097 | 1091830 | SH | DEFINED | 6 |
| BANCROFT CONV FD INC | COM | 059695106 | 0 | 22 | SH | DEFINED | 18 |
| BANCTRUST FINANCIAL GP | COM | 05978R107 | 135 | 6700 | SH | DEFINED | 18 |
| BANCTRUST FINANCIAL GP | COM | 05978R107 | 1760 | 87552 | SH | DEFINED | 20 |
| BANDAG INC | CL A | 059815308 | 4564 | 126600 | SH | DEFINED | 6 |
| BANDAG INC | COM | 059815100 | 11598 | 271800 | SH | DEFINED | 6 |
| BANDAG INC | COM | 059815100 | 13 | 300 | SH | DEFINED | 2 |
| BANDAG INC | COM | 059815100 | 1948 | 45650 | SH | DEFINED | 3 |

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| BANK HAWAII CORP | COM | 062540109 | 258 | 5000 | SH | DEFINED | 17 |
| BANK HAWAII CORP | COM | 062540109 | 84 | 1638 | SH | DEFINED | 19 |
| BANK HAWAII CORP | COM | 062540109 | 68 | 1310 | SH | DEFINED | 18 |
| BANK HAWAII CORP | COM | 062540109 | 304 | 5900 | SH | DEFINED | 11 |
| BANK HAWAII CORP | COM | 062540109 | 36011 | 698702 | SH | DEFINED | 3 |
| BANK MARIN CORTE MADERA CA | COM | 063431100 | 3 | 78 | SH | DEFINED | 18 |
| BANK MONTREAL QUE | COM | 063671101 | 41016 | 822670 | SH | DEFINED | 7 |
| BANK NEW YORK INC | COM | 064057102 | 677 | 19050 | SH | DEFINED | 5 |
| BANK NEW YORK INC | COM | 064057102 | 366 | 11497 | SH | DEFINED | 2 |
| BANK NEW YORK INC | COM | 064057102 | 1156 | 36296 | SH | DEFINED | 3 |
| BANK NEW YORK INC | COM | 064057102 | 21816 | 684966 | SH | DEFINED | 18 |
| BANK NEW YORK INC | COM | 064057102 | 16927 | 531450 | SH | DEFINED | 22 |
| BANK NEW YORK INC | COM | 064057102 | 762 | 23921 | SH | DEFINED | 23 |
| BANK NEW YORK INC | COM | 064057102 | 2570 | 80690 | SH | DEFINED | 9 |
| BANK NEW YORK INC | COM | 064057102 | 6757 | 212137 | SH | DEFINED | 19 |
| BANK NEW YORK INC | COM | 064057102 | 45719 | 1435434 | SH | DEFINED | 20 |
| BANK NEW YORK INC | COM | 064057102 | 17357 | 544976 | SH | DEFINED | 21 |
| BANK NEW YORK INC | COM | 064057102 | 53 | 1675 | SH | DEFINED | 11 |
| BANK NEW YORK INC | COM | 064057102 | 83 | 2620 | SH | DEFINED | 17 |
| BANK NEW YORK INC | COM | 064057102 | 444 | 13950 | SH | DEFINED | 6 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 51417 | 1451164 | SH | DEFINED | 7 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 79 | 2000 | SH | DEFINED | 9 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1029 | 22299 | SH | DEFINED | 1 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1762 | 38190 | SH | DEFINED | 2 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 71 | 1548 | SH | DEFINED | 4 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 21746 | 471210 | SH | DEFINED | 3 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 46043 | 997682 | SH | DEFINED | 17 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 5681 | 123101 | SH | DEFINED | 11 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 223432 | 4841422 | SH | DEFINED | 20 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 15848 | 343400 | SH | DEFINED | 8 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 4722 | 102232 | SH | DEFINED | 9 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 21515 | 466207 | SH | DEFINED | 23 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 5935 | 128610 | SH | DEFINED | 7 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 143112 | 3107303 | SH | DEFINED | 6 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 28026 | 607286 | SH | DEFINED | 22 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 242172 | 5247499 | SH | DEFINED | 21 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 158541 | 3435341 | SH | DEFINED | 18 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 6842 | 148253 | SH | DEFINED | 5 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 55771 | 1208476 | SH | DEFINED | 19 |
| BANKFINANCIAL CORP | COM | 06643P104 | 168 | 11430 | SH | DEFINED | 3 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 21 | 800 | SH | DEFINED | 18 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 2375 | 89400 | SH | DEFINED | 3 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 5 | 200 | SH | DEFINED | 11 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 2035 | 76600 | SH | DEFINED | 20 |
| BANTA CORP | COM | 066821109 | 1 | 16 | SH | DEFINED | 18 |
| BANTA CORP | COM | 066821109 | 11485 | 230621 | SH | DEFINED | 3 |
| BANTA CORP | COM | 066821109 | 501 | 10065 | SH | DEFINED | 19 |
| BARD C R INC | COM | 067383109 | 1774 | 26916 | SH | DEFINED | 19 |
| BARD C R INC | COM | 067383109 | 18 | 270 | SH | DEFINED | 11 |
| BARD C R INC | COM | 067383109 | 79 | 1200 | SH | DEFINED | 2 |
| BARD C R INC | COM | 067383109 | 1938 | 29400 | SH | DEFINED | 23 |
| BARD C R INC | COM | 067383109 | 96 | 1450 | SH | DEFINED | 21 |
| BARD C R INC | COM | 067383109 | 3901 | 59183 | SH | DEFINED | 18 |
| BARD C R INC | COM | 067383109 | 30353 | 460449 | SH | DEFINED | 20 |
| BARNES & NOBLE INC | COM | 067774109 | 8103 | 189900 | SH | DEFINED | 6 |
| BARNES & NOBLE INC | COM | 067774109 | 62 | 1464 | SH | DEFINED | 11 |
| BARNES & NOBLE INC | COM | 067774109 | 2012 | 47149 | SH | DEFINED | 19 |
| BARNES & NOBLE INC | COM | 067774109 | 58 | 1368 | SH | DEFINED | 3 |
| BARNES & NOBLE INC | COM | 067774109 | 26 | 600 | SH | DEFINED | 18 |
| BARNES GROUP INC | COM | 067806109 | 4496 | 136240 | SH | DEFINED | 3 |
| BARNES GROUP INC | COM | 067806109 | 11 | 332 | SH | DEFINED | 19 |
| BARNES GROUP INC | COM | 067806109 | 59 | 1800 | SH | DEFINED | 11 |

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| BARR PHARMACEUTICALS INC | COM | | 068306109 | 1353 | 21728 | SH | DEFINED | 19 |
| BARR PHARMACEUTICALS INC | COM | | 068306109 | 195 | 3128 | SH | DEFINED | 21 |
| BARR PHARMACEUTICALS INC | COM | | 068306109 | 2186 | 35100 | SH | DEFINED | 23 |
| BARR PHARMACEUTICALS INC | COM | | 068306109 | 306 | 4912 | SH | DEFINED | 18 |
| BARR PHARMACEUTICALS INC | COM | | 068306109 | 41024 | 658600 | SH | DEFINED | 3 |
| BARR PHARMACEUTICALS INC | COM | | 068306109 | 21 | 343 | SH | DEFINED | 2 |
| BARRETT BILL CORP | COM | | 06846N104 | 2766 | 71635 | SH | DEFINED | 20 |
| BARRETT BILL CORP | COM | | 06846N104 | 10 | 255 | SH | DEFINED | 21 |
| BARRETT BILL CORP | COM | | 06846N104 | 218 | 5645 | SH | DEFINED | 18 |
| BARRETT BUSINESS SERVICES IN | COM | | 068463108 | 2557 | 102316 | SH | DEFINED | 3 |
| BARRICK GOLD CORP | COM | | 067901108 | 7939 | 319030 | SH | DEFINED | 7 |
| BARRICK GOLD CORP | COM | | 067901108 | 45 | 1600 | SH | DEFINED | 17 |
| BARRICK GOLD CORP | COM | | 067901108 | 16591 | 595300 | SH | DEFINED | 6 |
| BASIC ENERGY SVCS INC NEW | COM | | 06985P100 | 2410 | 120800 | SH | DEFINED | 20 |
| BAUSCH & LOMB INC | COM | | 071707103 | 33 | 482 | SH | DEFINED | 9 |
| BAUSCH & LOMB INC | COM | | 071707103 | 3100 | 45660 | SH | DEFINED | 19 |
| BAUSCH & LOMB INC | COM | | 071707103 | 455 | 6704 | SH | DEFINED | 18 |
| BAUSCH & LOMB INC | COM | | 071707103 | 1019 | 15000 | SH | DEFINED | 20 |
| BAUSCH & LOMB INC | COM | | 071707103 | 242 | 3570 | SH | DEFINED | 2 |
| BAUSCH & LOMB INC | COM | | 071707103 | 43056 | 634112 | SH | DEFINED | 3 |
| BAXTER INTL INC | COM | | 071813109 | 3264 | 86704 | SH | DEFINED | 20 |
| BAXTER INTL INC | COM | | 071813109 | 13 | 350 | SH | DEFINED | 7 |
| BAXTER INTL INC | COM | | 071813109 | 1190 | 31620 | SH | DEFINED | 17 |
| BAXTER INTL INC | COM | | 071813109 | 60 | 1600 | SH | DEFINED | 9 |
| BAXTER INTL INC | COM | | 071813109 | 1447 | 38432 | SH | DEFINED | 18 |
| BAXTER INTL INC | COM | | 071813109 | 4524 | 120161 | SH | DEFINED | 19 |
| BAXTER INTL INC | COM | | 071813109 | 237 | 6294 | SH | DEFINED | 11 |
| BAXTER INTL INC | CORP UNITS 7% | | 071813406 | 28906 | 537786 | SH | DEFINED | 20 |
| BAXTER INTL INC | CORP UNITS 7% | | 071813406 | 2 | 30 | SH | DEFINED | 1 |
| BAXTER INTL INC | CORP UNITS 7% | | 071813406 | 91 | 1700 | SH | DEFINED | 2 |
| BAXTER INTL INC | CORP UNITS 7% | | 071813406 | 12718 | 236621 | SH | DEFINED | 18 |
| BAXTER INTL INC | COM | | 071813109 | 4767 | 126606 | SH | DEFINED | 2 |
| BAXTER INTL INC | COM | | 071813109 | 244 | 6475 | SH | DEFINED | 5 |
| BAXTER INTL INC | COM | | 071813109 | 139 | 3694 | SH | DEFINED | 4 |
| BAXTER INTL INC | COM | | 071813109 | 12 | 320 | SH | DEFINED | 1 |
| BAYER A G | SPONSORED ADR | | 072730302 | 24920 | 613541 | SH | DEFINED | 6 |
| BAYER A G | SPONSORED ADR | | 072730302 | 1459 | 34945 | SH | DEFINED | 17 |
| BAYER A G | SPONSORED ADR | | 072730302 | 28 | 670 | SH | DEFINED | 2 |
| BB&T CORP | COM | | 054937107 | 470 | 11219 | SH | DEFINED | 17 |
| BB&T CORP | COM | | 054937107 | 155 | 3691 | SH | DEFINED | 11 |
| BB&T CORP | COM | | 054937107 | 1834 | 43751 | SH | DEFINED | 2 |
| BB&T CORP | COM | | 054937107 | 2264 | 54020 | SH | DEFINED | 20 |
| BB&T CORP | COM | | 054937107 | 4964 | 118438 | SH | DEFINED | 19 |
| BB&T CORP | COM | | 054937107 | 381 | 9100 | SH | DEFINED | 6 |
| BB&T CORP | COM | | 054937107 | 1569 | 37438 | SH | DEFINED | 18 |
| BCE INC | COM | | 05534B109 | 33867 | 1583625 | SH | DEFINED | 7 |
| BCE INC | COM | | 05534B109 | 2327 | 97165 | SH | DEFINED | 11 |
| BCE INC | COM | | 05534B109 | 977 | 40800 | SH | DEFINED | 6 |
| BCE INC | COM | | 05534B109 | 115 | 4800 | SH | DEFINED | 2 |
| BCE INC | COM | | 05534B109 | 2477 | 103440 | SH | DEFINED | 3 |
| BCSB BANKCORP INC | COM | | 054948104 | 29 | 2195 | SH | DEFINED | 11 |
| BE AEROSPACE INC | COM | | 073302101 | 1592 | 72383 | SH | DEFINED | 19 |
| BE AEROSPACE INC | COM | | 073302101 | 1650 | 75000 | SH | DEFINED | 20 |
| BEA SYS INC | COM | | 073325102 | 858 | 91308 | SH | DEFINED | 22 |
| BEA SYS INC | COM | | 073325102 | 13 | 1372 | SH | DEFINED | 18 |
| BEA SYS INC | COM | | 073325102 | 4789 | 509479 | SH | DEFINED | 3 |
| BEA SYS INC | COM | | 073325102 | 450 | 47900 | SH | DEFINED | 5 |
| BEA SYS INC | COM | | 073325102 | 587 | 62460 | SH | DEFINED | 11 |
| BEA SYS INC | NOTE | 4.000%12/1 | 073325AD4 | 4000 | 4000000 | PRN | DEFINED | 20 |
| BEA SYS INC | COM | | 073325102 | 2025 | 215405 | SH | DEFINED | 20 |
| BEAR STEARNS COS INC | COM | | 073902108 | 879 | 7605 | SH | DEFINED | 22 |
| BEAR STEARNS COS INC | COM | | 073902108 | 1625 | 14064 | SH | DEFINED | 5 |

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| BEAR STEARNS COS INC | COM | 073902108 | 690 | 5975 | SH | DEFINED | 2 |
| BEAR STEARNS COS INC | COM | 073902108 | 5212 | 45110 | SH | DEFINED | 3 |
| BEAR STEARNS COS INC | COM | 073902108 | 12 | 100 | SH | DEFINED | 7 |
| BEAR STEARNS COS INC | COM | 073902108 | 1258 | 10887 | SH | DEFINED | 17 |
| BEAR STEARNS COS INC | COM | 073902108 | 1414 | 12238 | SH | DEFINED | 11 |
| BEAR STEARNS COS INC | COM | 073902108 | 8067 | 69830 | SH | DEFINED | 19 |
| BEAR STEARNS COS INC | COM | 073902108 | 188115 | 1628275 | SH | DEFINED | 8 |
| BEAR STEARNS COS INC | COM | 073902108 | 12343 | 106837 | SH | DEFINED | 20 |
| BEAR STEARNS COS INC | COM | 073902108 | 19284 | 166920 | SH | DEFINED | 18 |
| BEAR STEARNS COS INC | COM | 073902108 | 35 | 300 | SH | DEFINED | 9 |
| BEAR STEARNS COS INC | COM | 073902108 | 40714 | 353783 | SH | DEFINED | 6 |
| BEARINGPOINT INC | COM | 074002106 | 44802 | 5700000 | SH | DEFINED | 13 |
| BEARINGPOINT INC | COM | 074002106 | 22167 | 2820200 | SH | DEFINED | 6 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 288774 | 3964500 | SH | DEFINED | 8 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 51 | 700 | SH | DEFINED | 11 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 11249 | 154430 | SH | DEFINED | 3 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 44702 | 613700 | SH | DEFINED | 10 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 1742 | 23911 | SH | DEFINED | 19 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 9179 | 126013 | SH | DEFINED | 6 |
| BEBE STORES INC | COM | 075571109 | 1869 | 133200 | SH | DEFINED | 20 |
| BECKMAN COULTER INC | COM | 075811109 | 26 | 458 | SH | DEFINED | 9 |
| BECKMAN COULTER INC | COM | 075811109 | 34 | 600 | SH | DEFINED | 11 |
| BECKMAN COULTER INC | COM | 075811109 | 352 | 6182 | SH | DEFINED | 19 |
| BECKMAN COULTER INC | COM | 075811109 | 125 | 2190 | SH | DEFINED | 17 |
| BECKMAN COULTER INC | COM | 075811109 | 17 | 300 | SH | DEFINED | 4 |
| BECTON DICKINSON & CO | COM | 075887109 | 205 | 3420 | SH | DEFINED | 11 |
| BECTON DICKINSON & CO | COM | 075887109 | 118 | 1956 | SH | DEFINED | 9 |
| BECTON DICKINSON & CO | COM | 075887109 | 481 | 8001 | SH | DEFINED | 18 |
| BECTON DICKINSON & CO | COM | 075887109 | 29717 | 494618 | SH | DEFINED | 17 |
| BECTON DICKINSON & CO | COM | 075887109 | 4048 | 67379 | SH | DEFINED | 19 |
| BECTON DICKINSON & CO | COM | 075887109 | 8 | 136 | SH | DEFINED | 20 |
| BECTON DICKINSON & CO | COM | 075887109 | 4201 | 69920 | SH | DEFINED | 3 |
| BECTON DICKINSON & CO | COM | 075887109 | 3154 | 52500 | SH | DEFINED | 23 |
| BECTON DICKINSON & CO | COM | 075887109 | 100 | 1660 | SH | DEFINED | 2 |
| BED BATH & BEYOND INC | COM | 075896100 | 372 | 10280 | SH | DEFINED | 5 |
| BED BATH & BEYOND INC | COM | 075896100 | 178895 | 4948694 | SH | DEFINED | 20 |
| BED BATH & BEYOND INC | COM | 075896100 | 33872 | 936974 | SH | DEFINED | 21 |
| BED BATH & BEYOND INC | COM | 075896100 | 40 | 1103 | SH | DEFINED | 9 |
| BED BATH & BEYOND INC | COM | 075896100 | 3407 | 94235 | SH | DEFINED | 17 |
| BED BATH & BEYOND INC | COM | 075896100 | 54 | 1500 | SH | DEFINED | 1 |
| BED BATH & BEYOND INC | COM | 075896100 | 2455 | 67901 | SH | DEFINED | 19 |
| BED BATH & BEYOND INC | COM | 075896100 | 33 | 900 | SH | DEFINED | 2 |
| BED BATH & BEYOND INC | COM | 075896100 | 392 | 10850 | SH | DEFINED | 11 |
| BED BATH & BEYOND INC | COM | 075896100 | 295680 | 8179265 | SH | DEFINED | 18 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 33 | 1514 | SH | DEFINED | 20 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 768 | 35000 | SH | DEFINED | 21 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 1842 | 83942 | SH | DEFINED | 9 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 33 | 1514 | SH | DEFINED | 19 |
| BEL FUSE INC | CL B | 077347300 | 833 | 26210 | SH | DEFINED | 3 |
| BEL FUSE INC | CL B | 077347300 | 2000 | 62881 | SH | DEFINED | 20 |
| BEL FUSE INC | CL B | 077347300 | 146 | 4600 | SH | DEFINED | 18 |
| BELDEN CDT INC | COM | 077454106 | 1 | 48 | SH | DEFINED | 18 |
| BELL MICROPRODUCTS INC | COM | 078137106 | 1942 | 253800 | SH | DEFINED | 6 |
| BELLSOUTH CORP | COM | 079860102 | 21826 | 805400 | SH | DEFINED | 6 |
| BELLSOUTH CORP | COM | 079860102 | 26573 | 980557 | SH | DEFINED | 18 |
| BELLSOUTH CORP | COM | 079860102 | 392 | 14419 | SH | DEFINED | 9 |
| BELLSOUTH CORP | COM | 079860102 | 13506 | 498389 | SH | DEFINED | 19 |
| BELLSOUTH CORP | COM | 079860102 | 48947 | 1806152 | SH | DEFINED | 20 |
| BELLSOUTH CORP | COM | 079860102 | 582 | 21460 | SH | DEFINED | 5 |
| BELLSOUTH CORP | COM | 079860102 | 476 | 17557 | SH | DEFINED | 11 |
| BELLSOUTH CORP | COM | 079860102 | 2905 | 107190 | SH | DEFINED | 17 |
| BELLSOUTH CORP | COM | 079860102 | 5693 | 210056 | SH | DEFINED | 3 |

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| BELLSOUTH CORP | COM | | 079860102 | 32 | 1168 | SH | DEFINED | 4 |
| BELLSOUTH CORP | COM | | 079860102 | 3742 | 138078 | SH | DEFINED | 2 |
| BELLSOUTH CORP | COM | | 079860102 | 2612 | 96400 | SH | DEFINED | 23 |
| BELLSOUTH CORP | COM | | 079860102 | 819 | 30228 | SH | DEFINED | 21 |
| BELO CORP | COM SER A | | 080555105 | 70 | 3250 | SH | DEFINED | 6 |
| BELO CORP | COM SER A | | 080555105 | 499 | 23300 | SH | DEFINED | 5 |
| BELO CORP | COM SER A | | 080555105 | 922 | 43050 | SH | DEFINED | 11 |
| BELO CORP | COM SER A | | 080555105 | 1410 | 65840 | SH | DEFINED | 2 |
| BEMA GOLD CORP | COM | | 08135F107 | 976 | 335400 | SH | DEFINED | 7 |
| BEMIS INC | COM | | 081437105 | 14 | 500 | SH | DEFINED | 2 |
| BEMIS INC | COM | | 081437105 | 868 | 31139 | SH | DEFINED | 5 |
| BEMIS INC | COM | | 081437105 | 549 | 19715 | SH | DEFINED | 18 |
| BEMIS INC | COM | | 081437105 | 571 | 20487 | SH | DEFINED | 19 |
| BENCHMARK ELECTRS INC | COM | | 08160H101 | 1175 | 34931 | SH | DEFINED | 18 |
| BENCHMARK ELECTRS INC | COM | | 08160H101 | 15182 | 451450 | SH | DEFINED | 20 |
| BENCHMARK ELECTRS INC | COM | | 08160H101 | 3933 | 116950 | SH | DEFINED | 3 |
| BENIHANA INC | CL A | | 082047200 | 1631 | 70807 | SH | DEFINED | 6 |
| BENIHANA INC | CL A | | 082047200 | 34 | 1480 | SH | DEFINED | 18 |
| BENTLEY PHARMACEUTICALS INC | COM | | 082657107 | 12362 | 753292 | SH | DEFINED | 18 |
| BENTLEY PHARMACEUTICALS INC | COM | | 082657107 | 28619 | 1744019 | SH | DEFINED | 20 |
| BENTLEY PHARMACEUTICALS INC | COM | | 082657107 | 98 | 6000 | SH | DEFINED | 21 |
| BERKLEY W R CORP | COM | | 084423102 | 108 | 2265 | SH | DEFINED | 6 |
| BERKLEY W R CORP | COM | | 084423102 | 38479 | 808045 | SH | DEFINED | 3 |
| BERKLEY W R CORP | COM | | 084423102 | 960 | 20158 | SH | DEFINED | 19 |
| BERKSHIRE HATHAWAY INC DEL | CL A | | 084670108 | 1418 | 16 | SH | DEFINED | 5 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 3470 | 1182 | SH | DEFINED | 4 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 32 | 11 | SH | DEFINED | 7 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 9599 | 3270 | SH | DEFINED | 17 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 3209 | 1093 | SH | DEFINED | 5 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 1101 | 375 | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 12538 | 4271 | SH | DEFINED | 20 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 9 | 3 | SH | DEFINED | 6 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 488 | 166 | SH | DEFINED | 1 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 601421 | 204879 | SH | DEFINED | 18 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 150 | 51 | SH | DEFINED | 9 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 2122 | 723 | SH | DEFINED | 2 |
| BERKSHIRE HATHAWAY INC DEL | CL A | | 084670108 | 3899 | 44 | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC DEL | CL A | | 084670108 | 36689 | 414 | SH | DEFINED | 2 |
| BERKSHIRE HATHAWAY INC DEL | CL A | | 084670108 | 643558 | 7262 | SH | DEFINED | 20 |
| BERKSHIRE HATHAWAY INC DEL | CL A | | 084670108 | 177 | 2 | SH | DEFINED | 7 |
| BERKSHIRE HATHAWAY INC DEL | CL A | | 084670108 | 6647 | 75 | SH | DEFINED | 17 |
| BERKSHIRE HATHAWAY INC DEL | CL A | | 084670108 | 73555 | 830 | SH | DEFINED | 18 |
| BERKSHIRE HATHAWAY INC DEL | CL A | | 084670108 | 67706 | 764 | SH | DEFINED | 21 |
| BERKSHIRE HATHAWAY INC DEL | CL B | | 084670207 | 3960 | 1349 | SH | DEFINED | 21 |
| BERKSHIRE HILLS BANCORP INC | COM | | 084680107 | 11 | 319 | SH | DEFINED | 19 |
| BERKSHIRE HILLS BANCORP INC | COM | | 084680107 | 89 | 2650 | SH | DEFINED | 11 |
| BERRY PETE CO | CL A | | 085789105 | 3690 | 64505 | SH | DEFINED | 3 |
| BERRY PETE CO | CL A | | 085789105 | 549 | 9600 | SH | DEFINED | 6 |
| BEST BUY INC | SDCV | 2.250% 1/1 | 086516AF8 | 12625 | 12625000 | PRN | DEFINED | 21 |
| BEST BUY INC | SDCV | 2.250% 1/1 | 086516AF8 | 1700 | 1700000 | PRN | DEFINED | 20 |
| BEST BUY INC | COM | | 086516101 | 1649 | 37936 | SH | DEFINED | 11 |
| BEST BUY INC | COM | | 086516101 | 35 | 798 | SH | DEFINED | 2 |
| BEST BUY INC | COM | | 086516101 | 20 | 470 | SH | DEFINED | 3 |
| BEST BUY INC | COM | | 086516101 | 28544 | 656492 | SH | DEFINED | 20 |
| BEST BUY INC | COM | | 086516101 | 5825 | 133969 | SH | DEFINED | 19 |
| BEST BUY INC | COM | | 086516101 | 252 | 5790 | SH | DEFINED | 17 |
| BEST BUY INC | COM | | 086516101 | 1557 | 35814 | SH | DEFINED | 18 |
| BEST BUY INC | COM | | 086516101 | 81590 | 1876504 | SH | DEFINED | 21 |
| BEST BUY INC | COM | | 086516101 | 2 | 55 | SH | DEFINED | 9 |
| BEVERLY ENTERPRISES INC | COM NEW | | 087851309 | 991 | 84900 | SH | DEFINED | 3 |
| BEVERLY ENTERPRISES INC | COM NEW | | 087851309 | 87 | 7469 | SH | DEFINED | 19 |
| BG PLC | ADR FIN INST N | | 055434203 | 1521 | 30581 | SH | DEFINED | 6 |

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| BG PLC | ADR FIN INST N | 055434203 | 79 | 1600 | SH | DEFINED | 2 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 127 | 3800 | SH | DEFINED | 2 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 60 | 1800 | SH | DEFINED | 11 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 9302 | 278337 | SH | DEFINED | 17 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 391 | 11700 | SH | DEFINED | 6 |
| BHP BILLITON PLC | SPONSORED ADR | 05545E209 | 1492 | 45741 | SH | DEFINED | 17 |
| BIG LOTS INC | COM | 089302103 | 38 | 3150 | SH | DEFINED | 6 |
| BIG LOTS INC | COM | 089302103 | 266 | 22116 | SH | DEFINED | 19 |
| BIO RAD LABS INC | CL A | 090572207 | 12595 | 192463 | SH | DEFINED | 3 |
| BIO RAD LABS INC | CL A | 090572207 | 137 | 2100 | SH | DEFINED | 11 |
| BIO RAD LABS INC | CL A | 090572207 | 1 | 15 | SH | DEFINED | 18 |
| BIOGEN IDEC INC | COM | 09062X103 | 616720 | 13620139 | SH | DEFINED | 20 |
| BIOGEN IDEC INC | COM | 09062X103 | 246 | 5437 | SH | DEFINED | 22 |
| BIOGEN IDEC INC | COM | 09062X103 | 7693 | 169900 | SH | DEFINED | 23 |
| BIOGEN IDEC INC | COM | 09062X103 | 5653 | 124846 | SH | DEFINED | 19 |
| BIOGEN IDEC INC | COM | 09062X103 | 9291 | 205179 | SH | DEFINED | 21 |
| BIOGEN IDEC INC | COM | 09062X103 | 11 | 250 | SH | DEFINED | 11 |
| BIOGEN IDEC INC | COM | 09062X103 | 254 | 5600 | SH | DEFINED | 17 |
| BIOGEN IDEC INC | COM | 09062X103 | 145 | 3200 | SH | DEFINED | 6 |
| BIOGEN IDEC INC | COM | 09062X103 | 46 | 1005 | SH | DEFINED | 4 |
| BIOGEN IDEC INC | COM | 09062X103 | 31 | 687 | SH | DEFINED | 2 |
| BIOGEN IDEC INC | COM | 09062X103 | 982212 | 21691957 | SH | DEFINED | 18 |
| BIOGEN IDEC INC | COM | 09062X103 | 358 | 7900 | SH | DEFINED | 5 |
| BIOGEN IDEC INC | COM | 09062X103 | 543 | 11982 | SH | DEFINED | 9 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 286 | 26497 | SH | DEFINED | 19 |
| BIOMARIN PHARMACEUTICAL INC | NOTE 3.500% 6/1 | 09061GAB7 | 16150 | 16150000 | PRN | DEFINED | 20 |
| BIOMARIN PHARMACEUTICAL INC | NOTE 3.500% 6/1 | 09061GAB7 | 10100 | 10100000 | PRN | DEFINED | 21 |
| BIOMED REALTY TRUST INC | COM | 09063H107 | 47 | 1906 | SH | DEFINED | 19 |
| BIOMED REALTY TRUST INC | COM | 09063H107 | 3816 | 156405 | SH | DEFINED | 20 |
| BIOMED REALTY TRUST INC | COM | 09063H107 | 2427 | 99450 | SH | DEFINED | 21 |
| BIOMED REALTY TRUST INC | COM | 09063H107 | 131 | 5370 | SH | DEFINED | 18 |
| BIOMET INC | COM | 090613100 | 864 | 23619 | SH | DEFINED | 22 |
| BIOMET INC | COM | 090613100 | 216 | 5903 | SH | DEFINED | 11 |
| BIOMET INC | COM | 090613100 | 736 | 20125 | SH | DEFINED | 5 |
| BIOMET INC | COM | 090613100 | 23463 | 641586 | SH | DEFINED | 2 |
| BIOMET INC | COM | 090613100 | 6244 | 170750 | SH | DEFINED | 1 |
| BIOMET INC | COM | 090613100 | 9389 | 256743 | SH | DEFINED | 17 |
| BIOMET INC | COM | 090613100 | 864 | 23619 | SH | DEFINED | 20 |
| BIOMET INC | COM | 090613100 | 1753 | 47942 | SH | DEFINED | 19 |
| BIOMET INC | COM | 090613100 | 1251 | 34208 | SH | DEFINED | 18 |
| BIOPURE CORP | CL A NEW | 09065H303 | 0 | 0 | SH | DEFINED | 18 |
| BIOSANTE PHARMACEUTICALS INC | COM NEW | 09065V203 | 1912 | 524067 | SH | DEFINED | 6 |
| BIOSCRIP INC | COM | 09069N108 | 41 | 5400 | SH | DEFINED | 18 |
| BIOSITE INC | COM | 090945106 | 55249 | 981500 | SH | DEFINED | 20 |
| BIOSITE INC | COM | 090945106 | 5902 | 104850 | SH | DEFINED | 18 |
| BIOSITE INC | COM | 090945106 | 191 | 3400 | SH | DEFINED | 21 |
| BIOSITE INC | COM | 090945106 | 1450 | 25767 | SH | DEFINED | 19 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 3333 | 16600 | SH | DEFINED | 20 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 401 | 2000 | SH | DEFINED | 2 |
| BIOVAIL CORP | COM | 09067J109 | 213 | 10100 | SH | DEFINED | 7 |
| BIOVAIL CORP | COM | 09067J109 | 23253 | 979909 | SH | DEFINED | 3 |
| BIOVERIS CORP | COM | 090676107 | 914 | 200000 | SH | DEFINED | 20 |
| BIOVERIS CORP | COM | 090676107 | 7 | 1551 | SH | DEFINED | 2 |
| BIOVERIS CORP | COM | 090676107 | 164 | 35900 | SH | DEFINED | 18 |
| BISYS GROUP INC | COM | 055472104 | 4 | 300 | SH | DEFINED | 4 |
| BISYS GROUP INC | COM | 055472104 | 19 | 1387 | SH | DEFINED | 18 |
| BJ SVCS CO | COM | 055482103 | 6 | 160 | SH | DEFINED | 2 |
| BJ SVCS CO | COM | 055482103 | 2444 | 66648 | SH | DEFINED | 19 |
| BJ SVCS CO | COM | 055482103 | 2934 | 80000 | SH | DEFINED | 7 |
| BJ SVCS CO | COM | 055482103 | 2833 | 77260 | SH | DEFINED | 18 |
| BJ SVCS CO | COM | 055482103 | 48 | 1309 | SH | DEFINED | 11 |
| BJ SVCS CO | COM | 055482103 | 2873 | 78350 | SH | DEFINED | 3 |

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| BJ SVCS CO | COM | 055482103 | 851 | 23215 | SH | DEFINED | 21 |
| BJS RESTAURANTS INC | COM | 09180C106 | 30 | 1300 | SH | DEFINED | 2 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 47615 | 1610819 | SH | DEFINED | 6 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 13795 | 466662 | SH | DEFINED | 3 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 614 | 20764 | SH | DEFINED | 19 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 563 | 19040 | SH | DEFINED | 21 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 7 | 223 | SH | DEFINED | 18 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 24 | 800 | SH | DEFINED | 11 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 245 | 8300 | SH | DEFINED | 5 |
| BLACK & DECKER CORP | COM | 091797100 | 96 | 1100 | SH | DEFINED | 11 |
| BLACK & DECKER CORP | COM | 091797100 | 895 | 10291 | SH | DEFINED | 18 |
| BLACK & DECKER CORP | COM | 091797100 | 154 | 1771 | SH | DEFINED | 9 |
| BLACK & DECKER CORP | COM | 091797100 | 1073 | 12340 | SH | DEFINED | 6 |
| BLACK & DECKER CORP | COM | 091797100 | 656 | 7546 | SH | DEFINED | 20 |
| BLACK & DECKER CORP | COM | 091797100 | 61 | 700 | SH | DEFINED | 4 |
| BLACK & DECKER CORP | COM | 091797100 | 4239 | 48750 | SH | DEFINED | 2 |
| BLACK & DECKER CORP | COM | 091797100 | 3158 | 36320 | SH | DEFINED | 19 |
| BLACK & DECKER CORP | COM | 091797100 | 13229 | 152130 | SH | DEFINED | 3 |
| BLACK BOX CORP DEL | COM | 091826107 | 6985 | 147432 | SH | DEFINED | 20 |
| BLACK BOX CORP DEL | COM | 091826107 | 5 | 101 | SH | DEFINED | 19 |
| BLACK BOX CORP DEL | COM | 091826107 | 10208 | 215448 | SH | DEFINED | 3 |
| BLACK BOX CORP DEL | COM | 091826107 | 1726 | 36420 | SH | DEFINED | 18 |
| BLACK HILLS CORP | COM | 092113109 | 2696 | 77907 | SH | DEFINED | 19 |
| BLACK HILLS CORP | COM | 092113109 | 40 | 1150 | SH | DEFINED | 18 |
| BLACK HILLS CORP | COM | 092113109 | 2 | 50 | SH | DEFINED | 11 |
| BLACKBAUD INC | COM | 09227Q100 | 8376 | 490388 | SH | DEFINED | 3 |
| BLACKBAUD INC | COM | 09227Q100 | 1667 | 97600 | SH | DEFINED | 20 |
| BLACKBOARD INC | COM | 091935502 | 535 | 18467 | SH | DEFINED | 19 |
| BLACKROCK FL INSD MUN 2008 T | COM | 09247H106 | 45 | 3000 | SH | DEFINED | 18 |
| BLACKROCK GLBL ENRGY & RES T | COM | 09250U101 | 0 | 13 | SH | DEFINED | 18 |
| BLACKROCK GLOBAL OPP EQTY TR | COM | 092501105 | 90 | 4000 | SH | DEFINED | 18 |
| BLACKROCK HIGH INCOME SHS | SHS BEN INT | 09250E107 | 5 | 2180 | SH | DEFINED | 18 |
| BLACKROCK INC | CL A | 09247X101 | 67 | 621 | SH | DEFINED | 18 |
| BLACKROCK INC | CL A | 09247X101 | 5531 | 50985 | SH | DEFINED | 3 |
| BLACKROCK INC | CL A | 09247X101 | 33 | 300 | SH | DEFINED | 11 |
| BLACKROCK INC | CL A | 09247X101 | 523 | 4819 | SH | DEFINED | 19 |
| BLACKROCK INCOME OPP TRUST I | COM | 092475102 | 5 | 500 | SH | DEFINED | 18 |
| BLACKROCK INCOME TR INC | COM | 09247F100 | 1 | 133 | SH | DEFINED | 18 |
| BLACKROCK INVT QUALITY MUN T | COM | 09247D105 | 36 | 2000 | SH | DEFINED | 18 |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 11 | 691 | SH | DEFINED | 18 |
| BLACKROCK MUN TARGET TERM TR | COM | 09247M105 | 15 | 1500 | SH | DEFINED | 18 |
| BLACKROCK MUNICIPAL BOND TR | COM | 09249H104 | 51 | 3000 | SH | DEFINED | 18 |
| BLACKROCK N Y MUN INCOME TR | SH BEN INT | 09248L106 | 6 | 386 | SH | DEFINED | 18 |
| BLACKROCK NY MUNI 2018 TERM | COM | 09248K108 | 0 | 9 | SH | DEFINED | 18 |
| BLACKROCK PFD OPPORTUNITY TR | COM SHS | 09249V103 | 0 | 1 | SH | DEFINED | 18 |
| BLACKROCK STRAT DIVD ACHIEVE | COM | 09249Y107 | 43 | 3293 | SH | DEFINED | 18 |
| BLOCK H & R INC | COM | 093671105 | 3561 | 145050 | SH | DEFINED | 17 |
| BLOCK H & R INC | COM | 093671105 | 21 | 871 | SH | DEFINED | 22 |
| BLOCK H & R INC | COM | 093671105 | 1853 | 75484 | SH | DEFINED | 9 |
| BLOCK H & R INC | COM | 093671105 | 192 | 7825 | SH | DEFINED | 18 |
| BLOCK H & R INC | COM | 093671105 | 456 | 18580 | SH | DEFINED | 6 |
| BLOCK H & R INC | COM | 093671105 | 1531 | 62370 | SH | DEFINED | 19 |
| BLOCK H & R INC | COM | 093671105 | 292 | 11913 | SH | DEFINED | 11 |
| BLOCK H & R INC | COM | 093671105 | 3262 | 132880 | SH | DEFINED | 3 |
| BLOCK H & R INC | COM | 093671105 | 1399 | 57000 | SH | DEFINED | 2 |
| BLOCK H & R INC | COM | 093671105 | 211 | 8602 | SH | DEFINED | 5 |
| BLOCKBUSTER INC | CL A | 093679108 | 8154 | 2174513 | SH | DEFINED | 6 |
| BLOCKBUSTER INC | CL A | 093679108 | 97 | 25930 | SH | DEFINED | 9 |
| BLOCKBUSTER INC | CL B | 093679207 | 1 | 230 | SH | DEFINED | 9 |
| BLOUNT INTL INC NEW | COM | 095180105 | 5331 | 334630 | SH | DEFINED | 3 |
| BLUE CHIP VALUE FD INC | COM | 095333100 | 0 | 19 | SH | DEFINED | 18 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 86 | 1886 | SH | DEFINED | 19 |

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| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 503 | 11000 | SH | DEFINED | 3 |
| BLUEGREEN CORP | COM | 096231105 | 3922 | 248200 | SH | DEFINED | 6 |
| BLUEGREEN CORP | COM | 096231105 | 1155 | 73110 | SH | DEFINED | 19 |
| BLUEGREEN CORP | COM | 096231105 | 15705 | 993990 | SH | DEFINED | 3 |
| BLYTH INC | COM | 09643P108 | 126 | 6000 | SH | DEFINED | 17 |
| BLYTH INC | COM | 09643P108 | 27148 | 1295875 | SH | DEFINED | 6 |
| BMC SOFTWARE INC | COM | 055921100 | 27 | 1327 | SH | DEFINED | 22 |
| BMC SOFTWARE INC | COM | 055921100 | 12448 | 607500 | SH | DEFINED | 6 |
| BMC SOFTWARE INC | COM | 055921100 | 20 | 1000 | SH | DEFINED | 18 |
| BMC SOFTWARE INC | COM | 055921100 | 24 | 1176 | SH | DEFINED | 2 |
| BMC SOFTWARE INC | COM | 055921100 | 3097 | 151130 | SH | DEFINED | 19 |
| BOB EVANS FARMS INC | COM | 096761101 | 34 | 1466 | SH | DEFINED | 17 |
| BOB EVANS FARMS INC | COM | 096761101 | 488 | 21154 | SH | DEFINED | 19 |
| BOEING CO | COM | 097023105 | 242 | 3432 | SH | DEFINED | 9 |
| BOEING CO | COM | 097023105 | 1347 | 19176 | SH | DEFINED | 5 |
| BOEING CO | COM | 097023105 | 15129 | 215383 | SH | DEFINED | 3 |
| BOEING CO | COM | 097023105 | 1076 | 15313 | SH | DEFINED | 17 |
| BOEING CO | COM | 097023105 | 279 | 3966 | SH | DEFINED | 11 |
| BOEING CO | COM | 097023105 | 170893 | 2432981 | SH | DEFINED | 20 |
| BOEING CO | COM | 097023105 | 58607 | 834388 | SH | DEFINED | 6 |
| BOEING CO | COM | 097023105 | 2353 | 33500 | SH | DEFINED | 23 |
| BOEING CO | COM | 097023105 | 247508 | 3523746 | SH | DEFINED | 21 |
| BOEING CO | COM | 097023105 | 194726 | 2772289 | SH | DEFINED | 18 |
| BOEING CO | COM | 097023105 | 7 | 100 | SH | DEFINED | 1 |
| BOEING CO | COM | 097023105 | 15124 | 215317 | SH | DEFINED | 19 |
| BOEING CO | COM | 097023105 | 2353 | 33505 | SH | DEFINED | 2 |
| BOIS D ARC ENERGY INC | COM | 09738U103 | 2142 | 135080 | SH | DEFINED | 3 |
| BOK FINL CORP | COM NEW | 05561Q201 | 450 | 9900 | SH | DEFINED | 3 |
| BOK FINL CORP | COM NEW | 05561Q201 | 1935 | 42594 | SH | DEFINED | 19 |
| BON-TON STORES INC | COM | 09776J101 | 11 | 600 | SH | DEFINED | 19 |
| BON-TON STORES INC | COM | 09776J101 | 321 | 16800 | SH | DEFINED | 6 |
| BOOKHAM INC | COM | 09856E105 | 1497 | 261700 | SH | DEFINED | 20 |
| BOOKS-A-MILLION INC | COM | 098570104 | 503 | 51912 | SH | DEFINED | 6 |
| BORDERS GROUP INC | COM | 099709107 | 11 | 500 | SH | DEFINED | 9 |
| BORDERS GROUP INC | COM | 099709107 | 9 | 400 | SH | DEFINED | 18 |
| BORDERS GROUP INC | COM | 099709107 | 1070 | 49354 | SH | DEFINED | 3 |
| BORDERS GROUP INC | COM | 099709107 | 436 | 20100 | SH | DEFINED | 2 |
| BORDERS GROUP INC | COM | 099709107 | 46011 | 2123250 | SH | DEFINED | 6 |
| BORG WARNER INC | COM | 099724106 | 250 | 4125 | SH | DEFINED | 21 |
| BORG WARNER INC | COM | 099724106 | 393 | 6475 | SH | DEFINED | 18 |
| BORG WARNER INC | COM | 099724106 | 2513 | 41454 | SH | DEFINED | 19 |
| BORG WARNER INC | COM | 099724106 | 4859 | 80150 | SH | DEFINED | 3 |
| BORG WARNER INC | COM | 099724106 | 106 | 1750 | SH | DEFINED | 2 |
| BORG WARNER INC | COM | 099724106 | 352 | 5800 | SH | DEFINED | 5 |
| BORG WARNER INC | COM | 099724106 | 31323 | 516630 | SH | DEFINED | 6 |
| BORLAND SOFTWARE CORP | COM | 099849101 | 6898 | 1056364 | SH | DEFINED | 6 |
| BOSTON BEER INC | CL A | 100557107 | 12 | 500 | SH | DEFINED | 11 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 70 | 2300 | SH | DEFINED | 23 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 11791 | 387620 | SH | DEFINED | 3 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 367 | 12050 | SH | DEFINED | 19 |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 24 | 800 | SH | DEFINED | 18 |
| BOSTON PROPERTIES INC | COM | 101121101 | 5392 | 72736 | SH | DEFINED | 2 |
| BOSTON PROPERTIES INC | COM | 101121101 | 246 | 3325 | SH | DEFINED | 11 |
| BOSTON PROPERTIES INC | COM | 101121101 | 1175 | 15850 | SH | DEFINED | 3 |
| BOSTON PROPERTIES INC | COM | 101121101 | 5494 | 74115 | SH | DEFINED | 20 |
| BOSTON PROPERTIES INC | COM | 101121101 | 172 | 2315 | SH | DEFINED | 19 |
| BOSTON PROPERTIES INC | COM | 101121101 | 3966 | 53505 | SH | DEFINED | 17 |
| BOSTON PROPERTIES INC | COM | 101121101 | 319 | 4300 | SH | DEFINED | 18 |
| BOSTON PROPERTIES INC | COM | 101121101 | 1972 | 26597 | SH | DEFINED | 9 |
| BOSTON PROPERTIES INC | COM | 101121101 | 1275 | 17200 | SH | DEFINED | 21 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 10576 | 431861 | SH | DEFINED | 20 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 267 | 10900 | SH | DEFINED | 11 |

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| BOSTON SCIENTIFIC CORP | COM | 101137107 | 286 | 12250 | SH | DEFINED | 5 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 485 | 19800 | SH | DEFINED | 2 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 16082 | 659713 | SH | DEFINED | 6 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 8 | 320 | SH | DEFINED | 1 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1440 | 58805 | SH | DEFINED | 22 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1171 | 47800 | SH | DEFINED | 21 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 4510 | 184166 | SH | DEFINED | 19 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3804 | 155330 | SH | DEFINED | 18 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 7347 | 300000 | SH | DEFINED | 7 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 2589 | 234980 | SH | DEFINED | 3 |
| BOULDER GROWTH & INCOME FD I | COM | 101507101 | 5 | 670 | SH | DEFINED | 18 |
| BOULDER TOTAL RETURN FD INC | COM | 101541100 | 25 | 1495 | SH | DEFINED | 18 |
| BOWATER INC | COM | 102183100 | 3 | 100 | SH | DEFINED | 9 |
| BOWATER INC | COM | 102183100 | 270 | 8775 | SH | DEFINED | 18 |
| BOWATER INC | COM | 102183100 | 21 | 670 | SH | DEFINED | 6 |
| BOWNE & CO INC | COM | 103043105 | 13543 | 912600 | SH | DEFINED | 17 |
| BOWNE & CO INC | COM | 103043105 | 9833 | 662592 | SH | DEFINED | 11 |
| BOYD GAMING CORP | COM | 103304101 | 11330 | 237730 | SH | DEFINED | 3 |
| BOYD GAMING CORP | COM | 103304101 | 1001 | 21000 | SH | DEFINED | 11 |
| BOYKIN LODGING CO | COM | 103430104 | 1580 | 129336 | SH | DEFINED | 3 |
| BOYKIN LODGING CO | COM | 103430104 | 5023 | 410992 | SH | DEFINED | 6 |
| BOYKIN LODGING CO | COM | 103430104 | 6 | 500 | SH | DEFINED | 9 |
| BP PLC | SPONSORED ADR | 055622104 | 2832 | 44104 | SH | DEFINED | 11 |
| BP PLC | SPONSORED ADR | 055622104 | 40447 | 629824 | SH | DEFINED | 17 |
| BP PLC | SPONSORED ADR | 055622104 | 276 | 4259 | SH | DEFINED | 9 |
| BP PLC | SPONSORED ADR | 055622104 | 40818 | 652453 | SH | DEFINED | 6 |
| BP PLC | SPONSORED ADR | 055622104 | 21029 | 327455 | SH | DEFINED | 1 |
| BP PLC | SPONSORED ADR | 055622104 | 128 | 2000 | SH | DEFINED | 7 |
| BP PLC | SPONSORED ADR | 055622104 | 29 | 450 | SH | DEFINED | 4 |
| BP PLC | SPONSORED ADR | 055622104 | 33773 | 525889 | SH | DEFINED | 2 |
| BP PLC | SPONSORED ADR | 055622104 | 21323 | 332037 | SH | DEFINED | 5 |
| BP PRUDHOE BAY RTY TR | UNIT BEN INT | 055630107 | 233 | 3500 | SH | DEFINED | 11 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 3129 | 329410 | SH | DEFINED | 3 |
| BRADY CORP | CL A | 104674106 | 4 | 100 | SH | DEFINED | 1 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 209 | 7500 | SH | DEFINED | 21 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 56 | 2020 | SH | DEFINED | 19 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 4549 | 163000 | SH | DEFINED | 22 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 56 | 2020 | SH | DEFINED | 20 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 3 | 107 | SH | DEFINED | 9 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 27 | 951 | SH | DEFINED | 11 |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 320 | 8560 | SH | DEFINED | 17 |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 34262 | 927590 | SH | DEFINED | 6 |
| BRE PROPERTIES INC | CL A | 05564E106 | 48 | 1062 | SH | DEFINED | 19 |
| BRE PROPERTIES INC | CL A | 05564E106 | 36 | 800 | SH | DEFINED | 1 |
| BRE PROPERTIES INC | CL A | 05564E106 | 64 | 1400 | SH | DEFINED | 2 |
| BRE PROPERTIES INC | CL A | 05564E106 | 80 | 1695 | SH | DEFINED | 9 |
| BRE PROPERTIES INC | CL A | 05564E106 | 564 | 12400 | SH | DEFINED | 21 |
| BRE PROPERTIES INC | CL A | 05564E106 | 2568 | 56462 | SH | DEFINED | 20 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 279 | 7200 | SH | DEFINED | 9 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 50498 | 1301820 | SH | DEFINED | 6 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 469 | 12100 | SH | DEFINED | 5 |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 876 | 23650 | SH | DEFINED | 11 |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 50 | 1360 | SH | DEFINED | 19 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 11706 | 422147 | SH | DEFINED | 3 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 1508 | 81584 | SH | DEFINED | 19 |
| BRILLIANCE CHINA AUTO HLDG L | SPONSORED ADR | 10949Q105 | 10 | 700 | SH | DEFINED | 4 |
| BRINKER INTL INC | COM | 109641100 | 1972 | 51000 | SH | DEFINED | 3 |
| BRINKER INTL INC | COM | 109641100 | 414 | 10700 | SH | DEFINED | 20 |
| BRINKER INTL INC | COM | 109641100 | 7 | 183 | SH | DEFINED | 2 |
| BRINKER INTL INC | COM | 109641100 | 30 | 787 | SH | DEFINED | 22 |
| BRINKER INTL INC | COM | 109641100 | 77 | 2000 | SH | DEFINED | 18 |
| BRINKS CO | COM | 109696104 | 1 | 20 | SH | DEFINED | 18 |

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| BRINKS CO | COM | 109696104 | 17 | 350 | SH | DEFINED | 3 |
| BRINKS CO | COM | 109696104 | 980 | 20445 | SH | DEFINED | 19 |
| BRINKS CO | COM | 109696104 | 283 | 5900 | SH | DEFINED | 23 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 384 | 16700 | SH | DEFINED | 1 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 45371 | 1974352 | SH | DEFINED | 6 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4276 | 186081 | SH | DEFINED | 2 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 16 | 700 | SH | DEFINED | 4 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4971 | 216334 | SH | DEFINED | 3 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 5618 | 244452 | SH | DEFINED | 17 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 710 | 30890 | SH | DEFINED | 11 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1160 | 50475 | SH | DEFINED | 5 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 9767 | 425000 | SH | DEFINED | 8 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 12505 | 544172 | SH | DEFINED | 19 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 8967 | 390228 | SH | DEFINED | 20 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1523 | 66191 | SH | DEFINED | 9 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 5122 | 222891 | SH | DEFINED | 22 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 156 | 6800 | SH | DEFINED | 21 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 10886 | 473703 | SH | DEFINED | 18 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 360 | 15650 | SH | DEFINED | 7 |
| BRISTOL WEST HLDGS INC | COM | 11037M105 | 6839 | 359400 | SH | DEFINED | 6 |
| BROADCOM CORP | CL A | 111320107 | 287 | 6095 | SH | DEFINED | 17 |
| BROADCOM CORP | CL A | 111320107 | 366 | 7771 | SH | DEFINED | 5 |
| BROADCOM CORP | CL A | 111320107 | 2756 | 58455 | SH | DEFINED | 19 |
| BROADCOM CORP | CL A | 111320107 | 163158 | 3460400 | SH | DEFINED | 20 |
| BROADCOM CORP | CL A | 111320107 | 14638 | 310451 | SH | DEFINED | 18 |
| BROADCOM CORP | CL A | 111320107 | 4 | 91 | SH | DEFINED | 2 |
| BROADCOM CORP | CL A | 111320107 | 1618 | 34311 | SH | DEFINED | 21 |
| BROADVISION INC | COM NEW | 111412607 | 2 | 4666 | SH | DEFINED | 20 |
| BROADVISION INC | COM NEW | 111412607 | 0 | 25 | SH | DEFINED | 2 |
| BROADWING CORP | COM | 11161E101 | 0 | 24 | SH | DEFINED | 18 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 559 | 137250 | SH | DEFINED | 20 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 0 | 100 | SH | DEFINED | 9 |
| BRONCO DRILLING CO INC | COM | 112211107 | 3101 | 134750 | SH | DEFINED | 20 |
| BRONCO DRILLING CO INC | COM | 112211107 | 11360 | 493700 | SH | DEFINED | 21 |
| BRONCO DRILLING CO INC | COM | 112211107 | 1075 | 46700 | SH | DEFINED | 18 |
| BROOKDALE SR LIVING INC | COM | 112463104 | 89 | 3000 | SH | DEFINED | 23 |
| BROOKE CORP | COM | 112502109 | 980 | 70000 | SH | DEFINED | 1 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 1320 | 26230 | SH | DEFINED | 6 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 518 | 10575 | SH | DEFINED | 7 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 330 | 6560 | SH | DEFINED | 3 |
| BROOKFIELD HOMES CORP | COM | 112723101 | 65 | 1308 | SH | DEFINED | 19 |
| BROOKFIELD PPTYS CORP | COM | 112900105 | 8 | 300 | SH | DEFINED | 7 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 133 | 9400 | SH | DEFINED | 18 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 850 | 60000 | SH | DEFINED | 4 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 238 | 16800 | SH | DEFINED | 11 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 10622 | 749600 | SH | DEFINED | 20 |
| BROOKS AUTOMATION INC | COM | 114340102 | 78 | 6216 | SH | DEFINED | 2 |
| BROWN & BROWN INC | COM | 115236101 | 9054 | 296450 | SH | DEFINED | 1 |
| BROWN & BROWN INC | COM | 115236101 | 127 | 4151 | SH | DEFINED | 18 |
| BROWN FORMAN CORP | CL B | 115637209 | 668 | 9632 | SH | DEFINED | 2 |
| BROWN FORMAN CORP | CL B | 115637209 | 2518 | 36318 | SH | DEFINED | 19 |
| BROWN FORMAN CORP | CL B | 115637209 | 35 | 500 | SH | DEFINED | 18 |
| BROWN FORMAN CORP | CL A | 115637100 | 234 | 3300 | SH | DEFINED | 7 |
| BROWN FORMAN CORP | CL A | 115637100 | 228 | 3210 | SH | DEFINED | 11 |
| BROWN FORMAN CORP | CL B | 115637209 | 10 | 140 | SH | DEFINED | 20 |
| BROWN FORMAN CORP | CL A | 115637100 | 28 | 400 | SH | DEFINED | 18 |
| BROWN SHOE INC NEW | COM | 115736100 | 24 | 570 | SH | DEFINED | 3 |
| BROWN SHOE INC NEW | COM | 115736100 | 14971 | 352850 | SH | DEFINED | 6 |
| BROWN SHOE INC NEW | COM | 115736100 | 1047 | 24668 | SH | DEFINED | 19 |
| BRUKER BIOSCIENCES CORP | COM | 116794108 | 137 | 28200 | SH | DEFINED | 3 |
| BRUNSWICK CORP | COM | 117043109 | 3573 | 87886 | SH | DEFINED | 19 |
| BRUNSWICK CORP | COM | 117043109 | 46 | 1135 | SH | DEFINED | 2 |

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| BRUNSWICK CORP | COM | 117043109 | 42 | 1042 | SH | DEFINED | 18 |
| BRUNSWICK CORP | COM | 117043109 | 8689 | 213690 | SH | DEFINED | 3 |
| BRUSH ENGINEERED MATLS INC | COM | 117421107 | 6565 | 412915 | SH | DEFINED | 18 |
| BTU INTL INC | COM | 056032105 | 2460 | 195100 | SH | DEFINED | 3 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 17 | 400 | SH | DEFINED | 4 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 63 | 1500 | SH | DEFINED | 2 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 25 | 600 | SH | DEFINED | 9 |
| BUCKEYE TECHNOLOGIES INC | COM | 118255108 | 16 | 2000 | SH | DEFINED | 18 |
| BUCKLE INC | COM | 118440106 | 5478 | 169918 | SH | DEFINED | 3 |
| BUCKLE INC | COM | 118440106 | 9 | 267 | SH | DEFINED | 19 |
| BUCKLE INC | COM | 118440106 | 268 | 8300 | SH | DEFINED | 18 |
| BUCKLE INC | COM | 118440106 | 3825 | 118631 | SH | DEFINED | 20 |
| BUCKLE INC | COM | 118440106 | 1180 | 36600 | SH | DEFINED | 6 |
| BUCYRUS INTL INC NEW | CL A | 118759109 | 3599 | 71568 | SH | DEFINED | 6 |
| BUILD A BEAR WORKSHOP | COM | 120076104 | 279 | 9404 | SH | DEFINED | 2 |
| BUILDERS FIRSTSOURCE INC | COM | 12008R107 | 9738 | 455676 | SH | DEFINED | 3 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 14419 | 211394 | SH | DEFINED | 6 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 5702 | 83601 | SH | DEFINED | 23 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 31715 | 464955 | SH | DEFINED | 3 |
| BUNGE LIMITED | COM | G16962105 | 476 | 8400 | SH | DEFINED | 11 |
| BUNGE LIMITED | COM | G16962105 | 57 | 1000 | SH | DEFINED | 17 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 8 | 198 | SH | DEFINED | 19 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 18583 | 462144 | SH | DEFINED | 3 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 37349 | 928841 | SH | DEFINED | 6 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 62691 | 885215 | SH | DEFINED | 6 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 6716 | 94830 | SH | DEFINED | 3 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 8010 | 113100 | SH | DEFINED | 23 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 86 | 1215 | SH | DEFINED | 11 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1891 | 26708 | SH | DEFINED | 2 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 777 | 10975 | SH | DEFINED | 5 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1125 | 15888 | SH | DEFINED | 17 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 6546 | 92438 | SH | DEFINED | 20 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 8 | 120 | SH | DEFINED | 9 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 2304 | 32527 | SH | DEFINED | 18 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 9935 | 140282 | SH | DEFINED | 19 |
| BURLINGTON RES INC | COM | 122014103 | 14844 | 172199 | SH | DEFINED | 20 |
| BURLINGTON RES INC | COM | 122014103 | 11887 | 137895 | SH | DEFINED | 11 |
| BURLINGTON RES INC | COM | 122014103 | 1075 | 12468 | SH | DEFINED | 5 |
| BURLINGTON RES INC | COM | 122014103 | 1055 | 12237 | SH | DEFINED | 2 |
| BURLINGTON RES INC | COM | 122014103 | 14940 | 173320 | SH | DEFINED | 3 |
| BURLINGTON RES INC | COM | 122014103 | 337 | 3904 | SH | DEFINED | 1 |
| BURLINGTON RES INC | COM | 122014103 | 4079 | 47320 | SH | DEFINED | 17 |
| BURLINGTON RES INC | COM | 122014103 | 13073 | 151659 | SH | DEFINED | 19 |
| BURLINGTON RES INC | COM | 122014103 | 17 | 200 | SH | DEFINED | 6 |
| BURLINGTON RES INC | COM | 122014103 | 41635 | 483001 | SH | DEFINED | 18 |
| BURLINGTON RES INC | COM | 122014103 | 138 | 1600 | SH | DEFINED | 9 |
| BURLINGTON RES INC | COM | 122014103 | 46581 | 540386 | SH | DEFINED | 21 |
| C COR INC | COM | 125010108 | 4771 | 981733 | SH | DEFINED | 18 |
| C COR INC | COM | 125010108 | 7 | 1400 | SH | DEFINED | 4 |
| C COR INC | COM | 125010108 | 16938 | 3485200 | SH | DEFINED | 20 |
| C COR INC | COM | 125010108 | 71 | 14700 | SH | DEFINED | 21 |
| C D I CORP | COM | 125071100 | 55 | 2000 | SH | DEFINED | 9 |
| C D I CORP | COM | 125071100 | 137 | 5000 | SH | DEFINED | 17 |
| C D I CORP | COM | 125071100 | 10 | 356 | SH | DEFINED | 19 |
| C D W CORP | COM | 12512N105 | 14555 | 252787 | SH | DEFINED | 20 |
| C D W CORP | COM | 12512N105 | 7701 | 133745 | SH | DEFINED | 22 |
| C D W CORP | COM | 12512N105 | 262 | 4555 | SH | DEFINED | 23 |
| C D W CORP | COM | 12512N105 | 15 | 255 | SH | DEFINED | 11 |
| C D W CORP | COM | 12512N105 | 360 | 6257 | SH | DEFINED | 19 |
| C D W CORP | COM | 12512N105 | 236 | 4100 | SH | DEFINED | 3 |
| C D W CORP | COM | 12512N105 | 7636 | 132609 | SH | DEFINED | 18 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 316 | 8535 | SH | DEFINED | 19 |

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| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 22 | 598 | SH | DEFINED | 11 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 250 | 6750 | SH | DEFINED | 18 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 10 | 276 | SH | DEFINED | 2 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 16370 | 442080 | SH | DEFINED | 20 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 107 | 2900 | SH | DEFINED | 3 |
| CABELAS INC | COM | 126804301 | 4265 | 256900 | SH | DEFINED | 21 |
| CABELAS INC | COM | 126804301 | 463 | 27900 | SH | DEFINED | 18 |
| CABELAS INC | COM | 126804301 | 27 | 1636 | SH | DEFINED | 19 |
| CABELAS INC | COM | 126804301 | 844 | 50840 | SH | DEFINED | 20 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 2 | 94 | SH | DEFINED | 11 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 62 | 2660 | SH | DEFINED | 2 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 63 | 2692 | SH | DEFINED | 4 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 412302 | 17567209 | SH | DEFINED | 18 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 229497 | 9778293 | SH | DEFINED | 20 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 4718 | 201026 | SH | DEFINED | 21 |
| CABOT CORP | COM | 127055101 | 11 | 320 | SH | DEFINED | 1 |
| CABOT CORP | COM | 127055101 | 82 | 2280 | SH | DEFINED | 6 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 553 | 18890 | SH | DEFINED | 21 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 37038 | 1264527 | SH | DEFINED | 18 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 5 | 160 | SH | DEFINED | 4 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 12 | 400 | SH | DEFINED | 11 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 39398 | 1345116 | SH | DEFINED | 20 |
| CABOT OIL & GAS CORP | COM | 127097103 | 11610 | 257430 | SH | DEFINED | 3 |
| CABOT OIL & GAS CORP | COM | 127097103 | 12 | 274 | SH | DEFINED | 18 |
| CABOT OIL & GAS CORP | COM | 127097103 | 471 | 10450 | SH | DEFINED | 2 |
| CACHE INC | COM NEW | 127150308 | 6677 | 385493 | SH | DEFINED | 3 |
| CACI INTL INC | CL A | 127190304 | 547 | 9536 | SH | DEFINED | 21 |
| CACI INTL INC | CL A | 127190304 | 1303 | 22700 | SH | DEFINED | 20 |
| CACI INTL INC | CL A | 127190304 | 34 | 600 | SH | DEFINED | 9 |
| CACI INTL INC | CL A | 127190304 | 2692 | 46920 | SH | DEFINED | 3 |
| CACI INTL INC | CL A | 127190304 | 15 | 266 | SH | DEFINED | 2 |
| CACI INTL INC | CL A | 127190304 | 5434 | 94695 | SH | DEFINED | 1 |
| CACI INTL INC | CL A | 127190304 | 49 | 856 | SH | DEFINED | 18 |
| CADBURY SCHWEPPE PLC | ADR | 127209302 | 260 | 6800 | SH | DEFINED | 2 |
| CADBURY SCHWEPPE PLC | ADR | 127209302 | 4 | 110 | SH | DEFINED | 9 |
| CADBURY SCHWEPPE PLC | ADR | 127209302 | 8 | 200 | SH | DEFINED | 11 |
| CADBURY SCHWEPPE PLC | ADR | 127209302 | 1760 | 45958 | SH | DEFINED | 6 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 23644 | 1397422 | SH | DEFINED | 3 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 2819 | 166595 | SH | DEFINED | 19 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 4042 | 238900 | SH | DEFINED | 23 |
| CADMUS COMMUNICATIONS CORP | COM | 127587103 | 3273 | 162606 | SH | DEFINED | 6 |
| CAE INC | COM | 124765108 | 610 | 90000 | SH | DEFINED | 7 |
| CAL DIVE INTL INC | COM | 127914109 | 15464 | 430881 | SH | DEFINED | 3 |
| CAL DIVE INTL INC | COM | 127914109 | 144 | 4000 | SH | DEFINED | 2 |
| CAL DIVE INTL INC | COM | 127914109 | 53 | 1463 | SH | DEFINED | 18 |
| CAL DIVE INTL INC | COM | 127914109 | 349 | 9711 | SH | DEFINED | 21 |
| CAL DIVE INTL INC | COM | 127914109 | 3388 | 94400 | SH | DEFINED | 20 |
| CAL DIVE INTL INC | COM | 127914109 | 5029 | 140119 | SH | DEFINED | 19 |
| CALAMOS ASSET MGMT INC | CL A | 12811R104 | 1 | 30 | SH | DEFINED | 18 |
| CALAMOS CONV & HIGH INCOME F | COM SHS | 12811P108 | 30 | 1888 | SH | DEFINED | 18 |
| CALAMOS CONV OPP AND INC FD | SH BEN INT | 128117108 | 2 | 108 | SH | DEFINED | 18 |
| CALAMOS STRATEGIC TOTL RETN | COM SH BEN INT | 128125101 | 120 | 8895 | SH | DEFINED | 18 |
| CALAMP CORP | COM | 128126109 | 7991 | 761782 | SH | DEFINED | 3 |
| CALIFORNIA FIRST NTNL BANCOR | COM | 130222102 | 504 | 38470 | SH | DEFINED | 6 |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 76 | 2372 | SH | DEFINED | 19 |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 43 | 1130 | SH | DEFINED | 9 |
| CALLAWAY GOLF CO | COM | 131193104 | 4337 | 313350 | SH | DEFINED | 18 |
| CALLAWAY GOLF CO | COM | 131193104 | 15 | 1100 | SH | DEFINED | 11 |
| CALLON PETE CO DEL | COM | 13123X102 | 3403 | 192791 | SH | DEFINED | 3 |
| CALLON PETE CO DEL | COM | 13123X102 | 59 | 3354 | SH | DEFINED | 19 |
| CALLWAVE INC DEL | COM | 13126N101 | 1004 | 201228 | SH | DEFINED | 6 |
| CALYPTE BIOMEDICAL CORP | COM NEW | 131722605 | 0 | 3 | SH | DEFINED | 9 |

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| CAMBREX CORP | COM | 132011107 | 319 | 17000 | SH | DEFINED | 9 |
| CAMCO FINL CORP | COM | 132618109 | 2 | 122 | SH | DEFINED | 2 |
| CAMDEN NATL CORP | COM | 133034108 | 33 | 990 | SH | DEFINED | 17 |
| CAMDEN NATL CORP | COM | 133034108 | 3758 | 114300 | SH | DEFINED | 6 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 94 | 1627 | SH | DEFINED | 19 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 3351 | 57857 | SH | DEFINED | 9 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 94 | 1627 | SH | DEFINED | 20 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 41 | 700 | SH | DEFINED | 2 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 167 | 2886 | SH | DEFINED | 11 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 12 | 200 | SH | DEFINED | 17 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 15580 | 269000 | SH | DEFINED | 22 |
| CAMECO CORP | COM | 13321L108 | 6 | 100 | SH | DEFINED | 7 |
| CAMPBELL SOUP CO | COM | 134429109 | 60 | 2000 | SH | DEFINED | 17 |
| CAMPBELL SOUP CO | COM | 134429109 | 927 | 31123 | SH | DEFINED | 18 |
| CAMPBELL SOUP CO | COM | 134429109 | 19969 | 670784 | SH | DEFINED | 20 |
| CAMPBELL SOUP CO | COM | 134429109 | 435 | 14600 | SH | DEFINED | 23 |
| CAMPBELL SOUP CO | COM | 134429109 | 536 | 18000 | SH | DEFINED | 6 |
| CAMPBELL SOUP CO | COM | 134429109 | 12 | 400 | SH | DEFINED | 9 |
| CAMPBELL SOUP CO | COM | 134429109 | 1067 | 35857 | SH | DEFINED | 19 |
| CANADIAN NAT RES LTD | COM | 136385101 | 1295 | 26100 | SH | DEFINED | 3 |
| CANADIAN NAT RES LTD | COM | 136385101 | 1255 | 25300 | SH | DEFINED | 6 |
| CANADIAN NAT RES LTD | COM | 136385101 | 17240 | 374750 | SH | DEFINED | 7 |
| CANADIAN NATL RY CO | COM | 136375102 | 19534 | 273084 | SH | DEFINED | 7 |
| CANADIAN NATL RY CO | COM | 136375102 | 274 | 3425 | SH | DEFINED | 2 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 13 | 302 | SH | DEFINED | 11 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 11443 | 298764 | SH | DEFINED | 7 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 461 | 11000 | SH | DEFINED | 17 |
| CANCERVAX CORP | COM | 13738Y107 | 4 | 2600 | SH | DEFINED | 21 |
| CANCERVAX CORP | COM | 13738Y107 | 142 | 102900 | SH | DEFINED | 18 |
| CANCERVAX CORP | COM | 13738Y107 | 2584 | 1872575 | SH | DEFINED | 20 |
| CANDELA CORP | COM | 136907102 | 98 | 6800 | SH | DEFINED | 3 |
| CANDELA CORP | COM | 136907102 | 29 | 2000 | SH | DEFINED | 17 |
| CANON INC | ADR | 138006309 | 1543 | 26236 | SH | DEFINED | 17 |
| CANON INC | ADR | 138006309 | 3421 | 58150 | SH | DEFINED | 2 |
| CANON INC | ADR | 138006309 | 75 | 1275 | SH | DEFINED | 11 |
| CANWEST GLOBAL COMMUNICATION | SHS NON VTG | 138906300 | 1 | 200 | SH | DEFINED | 7 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | 139733109 | 0 | 1000 | SH | DEFINED | 18 |
| CAPITAL CITY BK GROUP INC | COM | 139674105 | 56 | 1637 | SH | DEFINED | 11 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 9832 | 113793 | SH | DEFINED | 2 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 239701 | 2774317 | SH | DEFINED | 21 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 7827 | 90590 | SH | DEFINED | 3 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 804323 | 9309290 | SH | DEFINED | 8 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 219 | 2530 | SH | DEFINED | 1 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 5428 | 62819 | SH | DEFINED | 11 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 85669 | 991540 | SH | DEFINED | 20 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 96604 | 1118105 | SH | DEFINED | 18 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 19 | 223 | SH | DEFINED | 9 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 40 | 466 | SH | DEFINED | 22 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 9330 | 107981 | SH | DEFINED | 19 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 147287 | 1704705 | SH | DEFINED | 10 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 651 | 7540 | SH | DEFINED | 5 |
| CAPITAL SR LIVING CORP | COM | 140475104 | 16 | 1500 | SH | DEFINED | 2 |
| CAPITAL TITLE GROUP INC | COM | 140919101 | 1141 | 206273 | SH | DEFINED | 3 |
| CAPITAL TITLE GROUP INC | COM | 140919101 | 225 | 40700 | SH | DEFINED | 6 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H506 | 802 | 27400 | SH | DEFINED | 3 |
| CAPITALSOURCE INC | COM | 14055X102 | 1326 | 59200 | SH | DEFINED | 23 |
| CAPITOL BANCORP LTD | COM | 14056D105 | 2063 | 55100 | SH | DEFINED | 3 |
| CARBO CERAMICS INC | COM | 140781105 | 633 | 11200 | SH | DEFINED | 18 |
| CARBO CERAMICS INC | COM | 140781105 | 6783 | 120010 | SH | DEFINED | 21 |
| CARBO CERAMICS INC | COM | 140781105 | 1332 | 23575 | SH | DEFINED | 20 |
| CARDINAL FINL CORP | COM | 14149F109 | 215 | 19550 | SH | DEFINED | 3 |
| CARDINAL FINL CORP | COM | 14149F109 | 862 | 78324 | SH | DEFINED | 19 |

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| CARDINAL HEALTH INC | COM | 14149Y108 | 4411 | 64155 | SH | DEFINED | 23 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 6624 | 96355 | SH | DEFINED | 19 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 7561 | 109976 | SH | DEFINED | 20 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 20972 | 305052 | SH | DEFINED | 22 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 337 | 4905 | SH | DEFINED | 17 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 41 | 600 | SH | DEFINED | 1 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 29917 | 435150 | SH | DEFINED | 8 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 11728 | 170590 | SH | DEFINED | 3 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 418 | 6085 | SH | DEFINED | 2 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 17 | 250 | SH | DEFINED | 11 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1120 | 16292 | SH | DEFINED | 9 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 16282 | 236832 | SH | DEFINED | 18 |
| CAREER EDUCATION CORP | COM | 141665109 | 10888 | 322900 | SH | DEFINED | 6 |
| CAREER EDUCATION CORP | COM | 141665109 | 121392 | 3600000 | SH | DEFINED | 13 |
| CAREER EDUCATION CORP | COM | 141665109 | 33089 | 981275 | SH | DEFINED | 8 |
| CAREER EDUCATION CORP | COM | 141665109 | 12256 | 363460 | SH | DEFINED | 3 |
| CAREER EDUCATION CORP | COM | 141665109 | 1 | 22 | SH | DEFINED | 18 |
| CAREER EDUCATION CORP | COM | 141665109 | 895 | 26540 | SH | DEFINED | 19 |
| CAREMARK RX INC | COM | 141705103 | 7199 | 139011 | SH | DEFINED | 19 |
| CAREMARK RX INC | COM | 141705103 | 452 | 8730 | SH | DEFINED | 18 |
| CAREMARK RX INC | COM | 141705103 | 88 | 1695 | SH | DEFINED | 2 |
| CAREMARK RX INC | COM | 141705103 | 57 | 1100 | SH | DEFINED | 9 |
| CAREMARK RX INC | COM | 141705103 | 18 | 348 | SH | DEFINED | 20 |
| CAREMARK RX INC | COM | 141705103 | 140521 | 2713275 | SH | DEFINED | 8 |
| CAREMARK RX INC | COM | 141705103 | 5 | 90 | SH | DEFINED | 11 |
| CAREMARK RX INC | COM | 141705103 | 12891 | 248900 | SH | DEFINED | 17 |
| CAREMARK RX INC | COM | 141705103 | 301 | 5814 | SH | DEFINED | 5 |
| CAREMARK RX INC | COM | 141705103 | 11435 | 220790 | SH | DEFINED | 3 |
| CAREMARK RX INC | COM | 141705103 | 588 | 11363 | SH | DEFINED | 21 |
| CARLISLE COS INC | COM | 142339100 | 1213 | 17540 | SH | DEFINED | 18 |
| CARLISLE COS INC | COM | 142339100 | 501 | 7245 | SH | DEFINED | 21 |
| CARMIKE CINEMAS INC | COM | 143436400 | 18 | 700 | SH | DEFINED | 18 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 1196 | 22371 | SH | DEFINED | 5 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 610 | 11403 | SH | DEFINED | 11 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 68 | 1268 | SH | DEFINED | 2 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 28 | 400 | SH | DEFINED | 11 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 5584 | 79246 | SH | DEFINED | 3 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 9 | 125 | SH | DEFINED | 19 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 135 | 3900 | SH | DEFINED | 11 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 14 | 408 | SH | DEFINED | 19 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 35 | 1000 | SH | DEFINED | 2 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 5541 | 160000 | SH | DEFINED | 22 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 2313 | 66800 | SH | DEFINED | 21 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 6341 | 183108 | SH | DEFINED | 20 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 65 | 1840 | SH | DEFINED | 9 |
| CARRIAGE SVCS INC | COM | 143905107 | 1507 | 301300 | SH | DEFINED | 6 |
| CARRIER ACCESS CORP | COM | 144460102 | 9 | 1900 | SH | DEFINED | 11 |
| CARRIER ACCESS CORP | COM | 144460102 | 2 | 425 | SH | DEFINED | 2 |
| CARRIER ACCESS CORP | COM | 144460102 | 64 | 13010 | SH | DEFINED | 18 |
| CARROLLTON BANCORP | COM | 145282109 | 31 | 2079 | SH | DEFINED | 11 |
| CARTER INC | COM | 146229109 | 2423 | 41170 | SH | DEFINED | 3 |
| CARTER INC | COM | 146229109 | 12 | 196 | SH | DEFINED | 2 |
| CARTER INC | COM | 146229109 | 45 | 766 | SH | DEFINED | 19 |
| CASCADE BANCORP | COM | 147154108 | 25 | 1097 | SH | DEFINED | 19 |
| CASCADE BANCORP | COM | 147154108 | 367 | 15970 | SH | DEFINED | 3 |
| CASCADE BANCORP | COM | 147154108 | 6508 | 282833 | SH | DEFINED | 1 |
| CASCADE CORP | COM | 147195101 | 1902 | 40540 | SH | DEFINED | 3 |
| CASCADE CORP | COM | 147195101 | 14 | 300 | SH | DEFINED | 11 |
| CASCADE CORP | COM | 147195101 | 2653 | 56550 | SH | DEFINED | 6 |
| CASCADE FINL CORP | COM | 147272108 | 325 | 18300 | SH | DEFINED | 20 |
| CASCADE FINL CORP | COM | 147272108 | 888 | 50000 | SH | DEFINED | 1 |
| CASCADE FINL CORP | COM | 147272108 | 21 | 1200 | SH | DEFINED | 18 |

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| CASEYS GEN STORES INC | COM | 147528103 | 1413 | 56988 | SH | DEFINED | 19 |
| CASEYS GEN STORES INC | COM | 147528103 | 5 | 200 | SH | DEFINED | 18 |
| CASEYS GEN STORES INC | COM | 147528103 | 2389 | 96314 | SH | DEFINED | 3 |
| CASH AMER INTL INC | COM | 14754D100 | 1953 | 84214 | SH | DEFINED | 3 |
| CASH AMER INTL INC | COM | 14754D100 | 29026 | 1251660 | SH | DEFINED | 6 |
| CASH AMER INTL INC | COM | 14754D100 | 1263 | 54477 | SH | DEFINED | 19 |
| CATALINA MARKETING CORP | COM | 148867104 | 63 | 2487 | SH | DEFINED | 18 |
| CATALINA MARKETING CORP | COM | 148867104 | 1484 | 58550 | SH | DEFINED | 3 |
| CATALINA MARKETING CORP | COM | 148867104 | 167 | 6600 | SH | DEFINED | 1 |
| CATALINA MARKETING CORP | COM | 148867104 | 426 | 16804 | SH | DEFINED | 19 |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 1229 | 83065 | SH | DEFINED | 6 |
| CATERPILLAR INC DEL | COM | 149123101 | 6941 | 120155 | SH | DEFINED | 21 |
| CATERPILLAR INC DEL | COM | 149123101 | 188900 | 3269866 | SH | DEFINED | 18 |
| CATERPILLAR INC DEL | COM | 149123101 | 1234 | 21362 | SH | DEFINED | 11 |
| CATERPILLAR INC DEL | COM | 149123101 | 1599 | 27675 | SH | DEFINED | 9 |
| CATERPILLAR INC DEL | COM | 149123101 | 8272 | 143191 | SH | DEFINED | 19 |
| CATERPILLAR INC DEL | COM | 149123101 | 91586 | 1585361 | SH | DEFINED | 20 |
| CATERPILLAR INC DEL | COM | 149123101 | 70167 | 1214600 | SH | DEFINED | 8 |
| CATERPILLAR INC DEL | COM | 149123101 | 39486 | 683500 | SH | DEFINED | 6 |
| CATERPILLAR INC DEL | COM | 149123101 | 8666 | 150000 | SH | DEFINED | 7 |
| CATERPILLAR INC DEL | COM | 149123101 | 1572 | 27216 | SH | DEFINED | 1 |
| CATERPILLAR INC DEL | COM | 149123101 | 603 | 10440 | SH | DEFINED | 5 |
| CATERPILLAR INC DEL | COM | 149123101 | 28114 | 486650 | SH | DEFINED | 17 |
| CATERPILLAR INC DEL | COM | 149123101 | 402 | 6962 | SH | DEFINED | 2 |
| CATERPILLAR INC DEL | COM | 149123101 | 2733 | 47300 | SH | DEFINED | 10 |
| CATERPILLAR INC DEL | COM | 149123101 | 7346 | 127160 | SH | DEFINED | 3 |
| CATHAY GENERAL BANCORP | COM | 149150104 | 665 | 18500 | SH | DEFINED | 23 |
| CATO CORP NEW | CL A | 149205106 | 1379 | 64275 | SH | DEFINED | 6 |
| CATO CORP NEW | CL A | 149205106 | 11311 | 527327 | SH | DEFINED | 3 |
| CATO CORP NEW | CL A | 149205106 | 9031 | 421044 | SH | DEFINED | 20 |
| CATO CORP NEW | CL A | 149205106 | 631 | 29400 | SH | DEFINED | 18 |
| CAVCO INDS INC DEL | COM | 149568107 | 446 | 11660 | SH | DEFINED | 3 |
| CAVCO INDS INC DEL | COM | 149568107 | 0 | 10 | SH | DEFINED | 18 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 1765 | 29999 | SH | DEFINED | 19 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 36668 | 623080 | SH | DEFINED | 3 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 1 | 18 | SH | DEFINED | 18 |
| CBIZ INC | COM | 124805102 | 3582 | 595038 | SH | DEFINED | 3 |
| CBIZ INC | COM | 124805102 | 6 | 932 | SH | DEFINED | 19 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 28 | 700 | SH | DEFINED | 11 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 9349 | 236632 | SH | DEFINED | 3 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 395 | 10010 | SH | DEFINED | 19 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 76 | 1923 | SH | DEFINED | 20 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 848 | 21470 | SH | DEFINED | 18 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 67 | 1700 | SH | DEFINED | 2 |
| CBRL GROUP INC | COM | 12489V106 | 2510 | 71405 | SH | DEFINED | 18 |
| CBRL GROUP INC | COM | 12489V106 | 15143 | 430806 | SH | DEFINED | 6 |
| CBRL GROUP INC | COM | 12489V106 | 16721 | 475700 | SH | DEFINED | 20 |
| CBRL GROUP INC | COM | 12489V106 | 53 | 1500 | SH | DEFINED | 9 |
| CBRL GROUP INC | NOTE | 4/0 12489VAB2 | 5300 | 5300000 | PRN | DEFINED | 20 |
| CBRL GROUP INC | NOTE | 4/0 12489VAB2 | 39950 | 39950000 | PRN | DEFINED | 21 |
| CCC INFORMATION SVCS GROUP I | COM | 12487Q109 | 1 | 32 | SH | DEFINED | 18 |
| CCC INFORMATION SVCS GROUP I | COM | 12487Q109 | 25 | 950 | SH | DEFINED | 3 |
| CCE SPINCO INC | COM | 14985W109 | 1 | 72 | SH | DEFINED | 9 |
| CCE SPINCO INC | COM | 14985W109 | 2240 | 173212 | SH | DEFINED | 18 |
| CCE SPINCO INC | COM | 14985W109 | 30 | 2275 | SH | DEFINED | 6 |
| CCE SPINCO INC | COM | 14985W109 | 3237 | 250373 | SH | DEFINED | 20 |
| CCE SPINCO INC | COM | 14985W109 | 4 | 296 | SH | DEFINED | 2 |
| CCE SPINCO INC | COM | 14985W109 | 53 | 4056 | SH | DEFINED | 11 |
| CCE SPINCO INC | COM | 14985W109 | 168 | 13031 | SH | DEFINED | 19 |
| CCE SPINCO INC | COM | 14985W109 | 234 | 18116 | SH | DEFINED | 21 |
| CDN IMPERIAL BK OF COMMERCE | COM | 136069101 | 38602 | 658603 | SH | DEFINED | 7 |
| CEC ENTMT INC | COM | 125137109 | 34048 | 1000228 | SH | DEFINED | 6 |

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| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 29 | 1000 | SH | DEFINED | 17 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 221 | 7733 | SH | DEFINED | 5 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 57 | 2000 | SH | DEFINED | 9 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 14 | 500 | SH | DEFINED | 18 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 57 | 2000 | SH | DEFINED | 2 |
| CEDAR SHOPPING CTRS INC | COM NEW | 150602209 | 5417 | 385000 | SH | DEFINED | 22 |
| CEDAR SHOPPING CTRS INC | COM NEW | 150602209 | 42 | 3000 | SH | DEFINED | 18 |
| CELADON GROUP INC | COM | 150838100 | 5906 | 205070 | SH | DEFINED | 3 |
| CELANESE CORP DEL | COM SER A | 150870103 | 90 | 4700 | SH | DEFINED | 3 |
| CELANESE CORP DEL | COM SER A | 150870103 | 1568 | 81995 | SH | DEFINED | 19 |
| CELANESE CORP DEL | PFD 4.25% CONV | 150870202 | 3 | 100 | SH | DEFINED | 9 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 11788 | 1116285 | SH | DEFINED | 4 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 177 | 17800 | SH | DEFINED | 7 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 361 | 34150 | SH | DEFINED | 5 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 1094 | 103560 | SH | DEFINED | 3 |
| CELGENE CORP | COM | 151020104 | 10 | 160 | SH | DEFINED | 18 |
| CELGENE CORP | COM | 151020104 | 959 | 14800 | SH | DEFINED | 5 |
| CELGENE CORP | COM | 151020104 | 1873 | 28900 | SH | DEFINED | 17 |
| CELGENE CORP | COM | 151020104 | 240 | 3700 | SH | DEFINED | 23 |
| CELGENE CORP | COM | 151020104 | 667 | 10289 | SH | DEFINED | 21 |
| CELL GENESYS INC | COM | 150921104 | 36 | 6000 | SH | DEFINED | 18 |
| CELL GENESYS INC | COM | 150921104 | 13 | 2110 | SH | DEFINED | 11 |
| CELL GENESYS INC | COM | 150921104 | 22487 | 3792000 | SH | DEFINED | 8 |
| CEMEX S A | SPON ADR 5 ORD | 151290889 | 56107 | 945669 | SH | DEFINED | 3 |
| CEMEX S A | SPON ADR 5 ORD | 151290889 | 108 | 1813 | SH | DEFINED | 11 |
| CEMEX S A | SPON ADR 5 ORD | 151290889 | 12 | 208 | SH | DEFINED | 17 |
| CENDANT CORP | COM | 151313103 | 68 | 3923 | SH | DEFINED | 2 |
| CENDANT CORP | COM | 151313103 | 89 | 5145 | SH | DEFINED | 7 |
| CENDANT CORP | COM | 151313103 | 7757 | 449666 | SH | DEFINED | 3 |
| CENDANT CORP | COM | 151313103 | 38062 | 2206475 | SH | DEFINED | 8 |
| CENDANT CORP | COM | 151313103 | 42 | 2450 | SH | DEFINED | 11 |
| CENDANT CORP | COM | 151313103 | 5045 | 292490 | SH | DEFINED | 5 |
| CENDANT CORP | COM | 151313103 | 10 | 590 | SH | DEFINED | 6 |
| CENDANT CORP | COM | 151313103 | 69000 | 4000000 | SH | DEFINED | 13 |
| CENDANT CORP | COM | 151313103 | 1735 | 100600 | SH | DEFINED | 20 |
| CENDANT CORP | COM | 151313103 | 4948 | 286863 | SH | DEFINED | 19 |
| CENDANT CORP | COM | 151313103 | 115 | 6641 | SH | DEFINED | 18 |
| CENDANT CORP | COM | 151313103 | 1506 | 87300 | SH | DEFINED | 9 |
| CENDANT CORP | COM | 151313103 | 10744 | 622824 | SH | DEFINED | 4 |
| CENDANT CORP | COM | 151313103 | 148 | 8571 | SH | DEFINED | 22 |
| CENTENE CORP DEL | COM | 15135B101 | 34477 | 1311403 | SH | DEFINED | 3 |
| CENTENE CORP DEL | COM | 15135B101 | 5 | 175 | SH | DEFINED | 18 |
| CENTENE CORP DEL | COM | 15135B101 | 443 | 16839 | SH | DEFINED | 21 |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW | 15133V208 | 1878 | 120986 | SH | DEFINED | 3 |
| CENTER BANCORP INC | COM | 151408101 | 133 | 12127 | SH | DEFINED | 11 |
| CENTER BANCORP INC | COM | 151408101 | 49 | 4484 | SH | DEFINED | 17 |
| CENTER FINL CORP CALIF | COM | 15146E102 | 7591 | 301700 | SH | DEFINED | 3 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 5 | 400 | SH | DEFINED | 9 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 34463 | 2681942 | SH | DEFINED | 3 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 63 | 4904 | SH | DEFINED | 18 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 2718 | 211512 | SH | DEFINED | 19 |
| CENTERPOINT PPTYS TR | COM | 151895109 | 20 | 397 | SH | DEFINED | 19 |
| CENTERPOINT PPTYS TR | COM | 151895109 | 99 | 2000 | SH | DEFINED | 2 |
| CENTERPOINT PPTYS TR | COM | 151895109 | 147 | 2970 | SH | DEFINED | 20 |
| CENTERPOINT PPTYS TR | COM | 151895109 | 84 | 1690 | SH | DEFINED | 18 |
| CENTERPOINT PPTYS TR | COM | 151895109 | 775 | 15655 | SH | DEFINED | 21 |
| CENTEX CORP | COM | 152312104 | 153 | 2135 | SH | DEFINED | 11 |
| CENTEX CORP | COM | 152312104 | 637058 | 8911150 | SH | DEFINED | 8 |
| CENTEX CORP | COM | 152312104 | 99099 | 1386200 | SH | DEFINED | 10 |
| CENTEX CORP | COM | 152312104 | 215 | 3006 | SH | DEFINED | 18 |
| CENTEX CORP | COM | 152312104 | 1770 | 24757 | SH | DEFINED | 19 |
| CENTEX CORP | COM | 152312104 | 85788 | 1200000 | SH | DEFINED | 13 |

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| CENTRAL EUROPE AND RUSSIA FD | COM | 153436100 | 7 | 158 | SH | DEFINED | 18 |
| CENTRAL EUROPEAN DIST CORP | COM | 153435102 | 879 | 21889 | SH | DEFINED | 19 |
| CENTRAL FD CDA LTD | CL A | 153501101 | 64 | 10000 | SH | DEFINED | 7 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 1095 | 23832 | SH | DEFINED | 19 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 1 | 11 | SH | DEFINED | 18 |
| CENTRAL PAC FINL CORP | COM | 154760102 | 6648 | 185078 | SH | DEFINED | 20 |
| CENTRAL PAC FINL CORP | COM | 154760102 | 3 | 71 | SH | DEFINED | 19 |
| CENTRAL PAC FINL CORP | COM | 154760102 | 1595 | 44401 | SH | DEFINED | 18 |
| CENTRAL PAC FINL CORP | COM | 154760102 | 140 | 3905 | SH | DEFINED | 11 |
| CENTRAL PKG CORP | COM | 154785109 | 0 | 1 | SH | DEFINED | 9 |
| CENTRAL PKG CORP | COM | 154785109 | 1 | 80 | SH | DEFINED | 2 |
| CENTRAL PKG CORP | COM | 154785109 | 10 | 704 | SH | DEFINED | 19 |
| CENTRAL SECS CORP | COM | 155123102 | 91 | 3835 | SH | DEFINED | 18 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 4 | 229 | SH | DEFINED | 18 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 41 | 2250 | SH | DEFINED | 2 |
| CENTRUE FINL CORP | COM | 15641R103 | 11 | 400 | SH | DEFINED | 11 |
| CENTURY ALUM CO | COM | 156431108 | 4745 | 181025 | SH | DEFINED | 6 |
| CENTURY ALUM CO | COM | 156431108 | 49 | 1853 | SH | DEFINED | 19 |
| CENTURYTEL INC | COM | 156700106 | 764 | 23036 | SH | DEFINED | 18 |
| CENTURYTEL INC | COM | 156700106 | 8334 | 251320 | SH | DEFINED | 6 |
| CENTURYTEL INC | COM | 156700106 | 5764 | 173816 | SH | DEFINED | 19 |
| CENTURYTEL INC | COM | 156700106 | 21 | 630 | SH | DEFINED | 20 |
| CENTURYTEL INC | COM | 156700106 | 2843 | 85740 | SH | DEFINED | 3 |
| CENTURYTEL INC | COM | 156700106 | 339 | 10210 | SH | DEFINED | 17 |
| CENVEO INC | COM | 15670S105 | 1 | 45 | SH | DEFINED | 18 |
| CEPHALON INC | COM | 156708109 | 30 | 460 | SH | DEFINED | 11 |
| CEPHALON INC | COM | 156708109 | 2785 | 43014 | SH | DEFINED | 3 |
| CEPHALON INC | COM | 156708109 | 1 | 22 | SH | DEFINED | 18 |
| CEPHALON INC | COM | 156708109 | 2418 | 37352 | SH | DEFINED | 19 |
| CEPHALON INC | COM | 156708109 | 117 | 1800 | SH | DEFINED | 17 |
| CEPHALON INC | COM | 156708109 | 2369 | 36600 | SH | DEFINED | 23 |
| CERADYNE INC | COM | 156710105 | 27 | 625 | SH | DEFINED | 2 |
| CERADYNE INC | COM | 156710105 | 1304 | 29766 | SH | DEFINED | 19 |
| CERES GROUP INC | COM | 156772105 | 2594 | 501700 | SH | DEFINED | 6 |
| CERIDIAN CORP NEW | COM | 156779100 | 25 | 1000 | SH | DEFINED | 18 |
| CERIDIAN CORP NEW | COM | 156779100 | 80748 | 3249400 | SH | DEFINED | 8 |
| CERIDIAN CORP NEW | COM | 156779100 | 829 | 33352 | SH | DEFINED | 20 |
| CERNER CORP | COM | 156782104 | 1908 | 41969 | SH | DEFINED | 19 |
| CERNER CORP | COM | 156782104 | 1141 | 12550 | SH | DEFINED | 11 |
| CERNER CORP | COM | 156782104 | 167 | 3684 | SH | DEFINED | 18 |
| CERNER CORP | COM | 156782104 | 364 | 4000 | SH | DEFINED | 2 |
| CERTEGY INC | COM | 156880106 | 32 | 800 | SH | DEFINED | 11 |
| CERTEGY INC | COM | 156880106 | 24 | 600 | SH | DEFINED | 17 |
| CERTEGY INC | COM | 156880106 | 76 | 1864 | SH | DEFINED | 18 |
| CH ENERGY GROUP INC | COM | 12541M102 | 23 | 500 | SH | DEFINED | 18 |
| CH ENERGY GROUP INC | COM | 12541M102 | 230 | 5000 | SH | DEFINED | 3 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 48 | 3500 | SH | DEFINED | 9 |
| CHAMPS ENTMT INC DEL | COM | 158787101 | 525 | 81195 | SH | DEFINED | 6 |
| CHAPARRAL STL CO DEL | COM | 159423102 | 6 | 200 | SH | DEFINED | 9 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 508 | 12000 | SH | DEFINED | 17 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 51 | 1200 | SH | DEFINED | 18 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 25842 | 609901 | SH | DEFINED | 3 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 5334 | 125900 | SH | DEFINED | 23 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 174 | 4100 | SH | DEFINED | 11 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 769 | 36900 | SH | DEFINED | 3 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 24 | 1164 | SH | DEFINED | 19 |
| CHARMING SHOPPES INC | COM | 161133103 | 1865 | 141844 | SH | DEFINED | 19 |
| CHARMING SHOPPES INC | COM | 161133103 | 3585 | 272657 | SH | DEFINED | 6 |
| CHARMING SHOPPES INC | COM | 161133103 | 62 | 4700 | SH | DEFINED | 4 |
| CHARMING SHOPPES INC | COM | 161133103 | 31217 | 2373920 | SH | DEFINED | 3 |
| CHARMING SHOPPES INC | COM | 161133103 | 46343 | 3524190 | SH | DEFINED | 20 |
| CHARMING SHOPPES INC | COM | 161133103 | 157094 | 11946310 | SH | DEFINED | 18 |

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| CHARMING SHOPPES INC | COM | 161133103 | 14 | 1040 | SH | DEFINED | 9 |
| CHARMING SHOPPES INC | COM | 161133103 | 1376 | 104622 | SH | DEFINED | 21 |
| CHARTER COMMUNICATIONS INC D | NOTE 5.875%11/1 | 16117MAE7 | 9675 | 9675000 | PRN | DEFINED | 21 |
| CHARTER COMMUNICATIONS INC D | NOTE 5.875%11/1 | 16117MAE7 | 8310 | 8310000 | PRN | DEFINED | 20 |
| CHARTERED SEMICONDUCTOR MFG | ADR | 16133R106 | 4 | 500 | SH | DEFINED | 11 |
| CHARTERMAC | SH BEN INT | 160908109 | 20 | 956 | SH | DEFINED | 2 |
| CHARTERMAC | SH BEN INT | 160908109 | 144 | 6806 | SH | DEFINED | 9 |
| CHASE CORP | COM | 16150R104 | 36 | 2500 | SH | DEFINED | 11 |
| CHATTEM INC | COM | 162456107 | 155 | 4250 | SH | DEFINED | 18 |
| CHATTEM INC | COM | 162456107 | 136 | 3725 | SH | DEFINED | 21 |
| CHATTEM INC | COM | 162456107 | 18 | 500 | SH | DEFINED | 11 |
| CHATTEM INC | COM | 162456107 | 18678 | 513280 | SH | DEFINED | 3 |
| CHC HELICOPTER CORP | CL A SUB VTG | 12541C203 | 5 | 200 | SH | DEFINED | 11 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 107 | 5300 | SH | DEFINED | 17 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 0 | 9 | SH | DEFINED | 2 |
| CHECKFREE CORP NEW | COM | 162813109 | 50 | 1100 | SH | DEFINED | 3 |
| CHECKFREE CORP NEW | COM | 162813109 | 28 | 600 | SH | DEFINED | 11 |
| CHECKFREE CORP NEW | COM | 162813109 | 413 | 9007 | SH | DEFINED | 19 |
| CHECKPOINT SYS INC | COM | 162825103 | 8 | 323 | SH | DEFINED | 19 |
| CHECKPOINT SYS INC | COM | 162825103 | 236 | 9570 | SH | DEFINED | 18 |
| CHECKPOINT SYS INC | COM | 162825103 | 12 | 500 | SH | DEFINED | 11 |
| CHECKPOINT SYS INC | COM | 162825103 | 17657 | 716319 | SH | DEFINED | 6 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 1 | 27 | SH | DEFINED | 18 |
| CHEMED CORP NEW | COM | 16359R103 | 12 | 246 | SH | DEFINED | 19 |
| CHEMED CORP NEW | COM | 16359R103 | 169 | 3400 | SH | DEFINED | 9 |
| CHEMED CORP NEW | COM | 16359R103 | 20 | 400 | SH | DEFINED | 3 |
| CHEMICAL FINL CORP | COM | 163731102 | 48 | 1527 | SH | DEFINED | 2 |
| CHEMICAL FINL CORP | COM | 163731102 | 18911 | 595427 | SH | DEFINED | 6 |
| CHEMTURA CORP | COM | 163893100 | 324 | 25500 | SH | DEFINED | 23 |
| CHEMTURA CORP | COM | 163893100 | 1966 | 154800 | SH | DEFINED | 3 |
| CHEMTURA CORP | COM | 163893100 | 7 | 550 | SH | DEFINED | 11 |
| CHEMTURA CORP | COM | 163893100 | 674 | 53100 | SH | DEFINED | 6 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 365 | 9800 | SH | DEFINED | 18 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 3748 | 100700 | SH | DEFINED | 21 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 743 | 19960 | SH | DEFINED | 20 |
| CHESAPEAKE CORP | COM | 165159104 | 10 | 600 | SH | DEFINED | 18 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 16 | 500 | SH | DEFINED | 9 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 8 | 250 | SH | DEFINED | 18 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 235 | 7400 | SH | DEFINED | 11 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 23864 | 752100 | SH | DEFINED | 6 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 97 | 3056 | SH | DEFINED | 19 |
| CHEVIOT FINL CORP | COM | 166774109 | 12 | 1000 | SH | DEFINED | 2 |
| CHEVRON CORP NEW | COM | 166764100 | 39788 | 700858 | SH | DEFINED | 17 |
| CHEVRON CORP NEW | COM | 166764100 | 8825 | 155455 | SH | DEFINED | 5 |
| CHEVRON CORP NEW | COM | 166764100 | 35066 | 617686 | SH | DEFINED | 2 |
| CHEVRON CORP NEW | COM | 166764100 | 136 | 2400 | SH | DEFINED | 7 |
| CHEVRON CORP NEW | COM | 166764100 | 1805 | 31795 | SH | DEFINED | 11 |
| CHEVRON CORP NEW | COM | 166764100 | 36361 | 640491 | SH | DEFINED | 19 |
| CHEVRON CORP NEW | COM | 166764100 | 2827 | 49793 | SH | DEFINED | 1 |
| CHEVRON CORP NEW | COM | 166764100 | 19636 | 345880 | SH | DEFINED | 22 |
| CHEVRON CORP NEW | COM | 166764100 | 5887 | 103692 | SH | DEFINED | 21 |
| CHEVRON CORP NEW | COM | 166764100 | 124614 | 2195063 | SH | DEFINED | 20 |
| CHEVRON CORP NEW | COM | 166764100 | 158553 | 2792910 | SH | DEFINED | 18 |
| CHEVRON CORP NEW | COM | 166764100 | 4937 | 86921 | SH | DEFINED | 9 |
| CHEVRON CORP NEW | COM | 166764100 | 888 | 15637 | SH | DEFINED | 23 |
| CHEVRON CORP NEW | COM | 166764100 | 66394 | 1169530 | SH | DEFINED | 6 |
| CHEVRON CORP NEW | COM | 166764100 | 48800 | 859616 | SH | DEFINED | 3 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 8 | 300 | SH | DEFINED | 1 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 110 | 4350 | SH | DEFINED | 2 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 1598 | 63400 | SH | DEFINED | 11 |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 37 | 100 | SH | DEFINED | 19 |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 14 | 37 | SH | DEFINED | 18 |

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| CHICAGO MERCANTILE HLDGS INC | CL A | | 167760107 | 671 | 1825 | SH | DEFINED | 5 |
| CHICOS FAS INC | COM | | 168615102 | 316 | 7200 | SH | DEFINED | 11 |
| CHICOS FAS INC | COM | | 168615102 | 259 | 5900 | SH | DEFINED | 21 |
| CHICOS FAS INC | COM | | 168615102 | 4 | 100 | SH | DEFINED | 9 |
| CHICOS FAS INC | COM | | 168615102 | 793 | 18062 | SH | DEFINED | 18 |
| CHICOS FAS INC | COM | | 168615102 | 15521 | 353330 | SH | DEFINED | 1 |
| CHICOS FAS INC | COM | | 168615102 | 978 | 22254 | SH | DEFINED | 19 |
| CHICOS FAS INC | COM | | 168615102 | 4859 | 110600 | SH | DEFINED | 20 |
| CHICOS FAS INC | COM | | 168615102 | 32 | 736 | SH | DEFINED | 4 |
| CHICOS FAS INC | COM | | 168615102 | 193 | 4400 | SH | DEFINED | 2 |
| CHILDRENS PL RETAIL STORES I | COM | | 168905107 | 680 | 13768 | SH | DEFINED | 19 |
| CHILDRENS PL RETAIL STORES I | COM | | 168905107 | 10993 | 222440 | SH | DEFINED | 3 |
| CHILE FD INC | COM | | 168834109 | 21 | 1200 | SH | DEFINED | 18 |
| CHINA YUCHAI INTL LTD | COM | | G21082105 | 4927 | 629210 | SH | DEFINED | 3 |
| CHIPMOS TECH BERMUDA LTD | SHS | | G2110R106 | 7857 | 1354605 | SH | DEFINED | 3 |
| CHIQUITA BRANDS INTL INC | COM | | 170032809 | 0 | 7 | SH | DEFINED | 2 |
| CHIQUITA BRANDS INTL INC | COM | | 170032809 | 21043 | 1051600 | SH | DEFINED | 6 |
| CHIQUITA BRANDS INTL INC | COM | | 170032809 | 327 | 16344 | SH | DEFINED | 19 |
| CHIRON CORP | COM | | 170040109 | 643157 | 14472483 | SH | DEFINED | 18 |
| CHIRON CORP | COM | | 170040109 | 93 | 2100 | SH | DEFINED | 17 |
| CHIRON CORP | COM | | 170040109 | 8 | 179 | SH | DEFINED | 2 |
| CHIRON CORP | COM | | 170040109 | 139 | 3125 | SH | DEFINED | 4 |
| CHIRON CORP | COM | | 170040109 | 389893 | 8773465 | SH | DEFINED | 20 |
| CHIRON CORP | COM | | 170040109 | 1 | 28 | SH | DEFINED | 1 |
| CHIRON CORP | COM | | 170040109 | 4310 | 96978 | SH | DEFINED | 21 |
| CHIRON CORP | COM | | 170040109 | 941 | 21177 | SH | DEFINED | 19 |
| CHITTENDEN CORP | COM | | 170228100 | 7919 | 284750 | SH | DEFINED | 6 |
| CHITTENDEN CORP | COM | | 170228100 | 292 | 10500 | SH | DEFINED | 5 |
| CHITTENDEN CORP | COM | | 170228100 | 403 | 14500 | SH | DEFINED | 11 |
| CHITTENDEN CORP | COM | | 170228100 | 23 | 822 | SH | DEFINED | 17 |
| CHOICE HOTELS INTL INC | COM | | 169905106 | 1 | 34 | SH | DEFINED | 18 |
| CHOICE HOTELS INTL INC | COM | | 169905106 | 386 | 9244 | SH | DEFINED | 21 |
| CHOICEPOINT INC | COM | | 170388102 | 103 | 2325 | SH | DEFINED | 21 |
| CHOICEPOINT INC | COM | | 170388102 | 85 | 1900 | SH | DEFINED | 17 |
| CHOICEPOINT INC | COM | | 170388102 | 259 | 5813 | SH | DEFINED | 18 |
| CHROMCRAFT REVINGTON INC | COM | | 171117104 | 1389 | 106000 | SH | DEFINED | 6 |
| CHUBB CORP | COM | | 171232101 | 209551 | 2145943 | SH | DEFINED | 20 |
| CHUBB CORP | COM | | 171232101 | 1805 | 18483 | SH | DEFINED | 5 |
| CHUBB CORP | COM | | 171232101 | 2262 | 23166 | SH | DEFINED | 2 |
| CHUBB CORP | COM | | 171232101 | 6512 | 66690 | SH | DEFINED | 3 |
| CHUBB CORP | COM | | 171232101 | 1699 | 17400 | SH | DEFINED | 1 |
| CHUBB CORP | COM | | 171232101 | 98 | 1000 | SH | DEFINED | 11 |
| CHUBB CORP | COM | | 171232101 | 8879 | 90930 | SH | DEFINED | 19 |
| CHUBB CORP | COM | | 171232101 | 1932 | 19780 | SH | DEFINED | 6 |
| CHUBB CORP | COM | | 171232101 | 1562 | 16000 | SH | DEFINED | 23 |
| CHUBB CORP | COM | | 171232101 | 894 | 9160 | SH | DEFINED | 22 |
| CHUBB CORP | COM | | 171232101 | 123006 | 1259667 | SH | DEFINED | 21 |
| CHUBB CORP | COM | | 171232101 | 360274 | 3689441 | SH | DEFINED | 18 |
| CHUBB CORP | COM | | 171232101 | 232 | 2372 | SH | DEFINED | 9 |
| CHUBB CORP | COM | | 171232101 | 6232 | 63816 | SH | DEFINED | 17 |
| CHUNGHWA TELECOM CO LTD | SPONSORED ADR | | 17133Q205 | 119 | 6500 | SH | DEFINED | 3 |
| CHUNGHWA TELECOM CO LTD | SPONSORED ADR | | 17133Q205 | 14166 | 772000 | SH | DEFINED | 6 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 436 | 13200 | SH | DEFINED | 21 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 828 | 25075 | SH | DEFINED | 18 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 2477 | 74990 | SH | DEFINED | 17 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 1592 | 48201 | SH | DEFINED | 19 |
| CIBER INC | COM | | 17163B102 | 3006 | 455453 | SH | DEFINED | 6 |
| CIBER INC | COM | | 17163B102 | 2945 | 446261 | SH | DEFINED | 3 |
| CIENA CORP | NOTE | 3.750% 2/0 | 171779AA9 | 24200 | 24200000 | PRN | DEFINED | 21 |
| CIENA CORP | NOTE | 3.750% 2/0 | 171779AA9 | 47200 | 47200000 | PRN | DEFINED | 20 |
| CIENA CORP | COM | | 171779101 | 9962 | 3354300 | SH | DEFINED | 23 |
| CIENA CORP | COM | | 171779101 | 284 | 95647 | SH | DEFINED | 20 |

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| CIENA CORP | COM | 171779101 | 335 | 112824 | SH | DEFINED | 19 |
| CIENA CORP | COM | 171779101 | 14 | 4600 | SH | DEFINED | 18 |
| CIENA CORP | NOTE | 3.750% 2/0 171779AA9 | 2550 | 2550000 | PRN | DEFINED | 23 |
| CIGNA CORP | COM | 125509109 | 9330 | 83530 | SH | DEFINED | 3 |
| CIGNA CORP | COM | 125509109 | 9 | 85 | SH | DEFINED | 18 |
| CIGNA CORP | COM | 125509109 | 774 | 6929 | SH | DEFINED | 21 |
| CIGNA CORP | COM | 125509109 | 23 | 209 | SH | DEFINED | 20 |
| CIGNA CORP | COM | 125509109 | 140 | 1257 | SH | DEFINED | 22 |
| CIGNA CORP | COM | 125509109 | 51114 | 457603 | SH | DEFINED | 6 |
| CIGNA CORP | COM | 125509109 | 1802 | 16132 | SH | DEFINED | 17 |
| CIGNA CORP | COM | 125509109 | 52 | 464 | SH | DEFINED | 11 |
| CIGNA CORP | COM | 125509109 | 561 | 5021 | SH | DEFINED | 2 |
| CIGNA CORP | COM | 125509109 | 6281 | 56229 | SH | DEFINED | 19 |
| CIGNA CORP | COM | 125509109 | 1340 | 12000 | SH | DEFINED | 23 |
| CIM HIGH YIELD SECS | SH BEN INT | 125527101 | 0 | 40 | SH | DEFINED | 18 |
| CIMAREX ENERGY CO | COM | 171798101 | 3963 | 92138 | SH | DEFINED | 19 |
| CIMAREX ENERGY CO | COM | 171798101 | 33 | 771 | SH | DEFINED | 11 |
| CIMAREX ENERGY CO | COM | 171798101 | 62 | 1450 | SH | DEFINED | 3 |
| CIMAREX ENERGY CO | COM | 171798101 | 14683 | 341391 | SH | DEFINED | 6 |
| CIMAREX ENERGY CO | COM | 171798101 | 69 | 1594 | SH | DEFINED | 17 |
| CIMAREX ENERGY CO | COM | 171798101 | 9445 | 219600 | SH | DEFINED | 18 |
| CIMAREX ENERGY CO | COM | 171798101 | 28516 | 663000 | SH | DEFINED | 20 |
| CIMAREX ENERGY CO | COM | 171798101 | 107 | 2487 | SH | DEFINED | 2 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 429 | 122130 | SH | DEFINED | 18 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 283 | 80645 | SH | DEFINED | 19 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 11416 | 3252500 | SH | DEFINED | 8 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 257 | 73345 | SH | DEFINED | 2 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 5 | 1500 | SH | DEFINED | 9 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 1017 | 289795 | SH | DEFINED | 20 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 4125 | 1175210 | SH | DEFINED | 21 |
| CINCINNATI FINL CORP | COM | 172062101 | 20615 | 461393 | SH | DEFINED | 2 |
| CINCINNATI FINL CORP | COM | 172062101 | 739 | 16542 | SH | DEFINED | 6 |
| CINCINNATI FINL CORP | COM | 172062101 | 1928 | 43148 | SH | DEFINED | 22 |
| CINCINNATI FINL CORP | COM | 172062101 | 2126 | 47588 | SH | DEFINED | 17 |
| CINCINNATI FINL CORP | COM | 172062101 | 72 | 1610 | SH | DEFINED | 18 |
| CINCINNATI FINL CORP | COM | 172062101 | 2008 | 44942 | SH | DEFINED | 19 |
| CINCINNATI FINL CORP | COM | 172062101 | 3177 | 71103 | SH | DEFINED | 20 |
| CINCINNATI FINL CORP | COM | 172062101 | 169 | 3791 | SH | DEFINED | 11 |
| CINCINNATI FINL CORP | COM | 172062101 | 8 | 170 | SH | DEFINED | 9 |
| CINERGY CORP | COM | 172474108 | 1631 | 38413 | SH | DEFINED | 19 |
| CINERGY CORP | COM | 172474108 | 22 | 525 | SH | DEFINED | 22 |
| CINERGY CORP | COM | 172474108 | 100627 | 2369935 | SH | DEFINED | 18 |
| CINERGY CORP | COM | 172474108 | 605 | 14250 | SH | DEFINED | 17 |
| CINERGY CORP | COM | 172474108 | 113 | 2650 | SH | DEFINED | 11 |
| CINERGY CORP | COM | 172474108 | 539 | 12700 | SH | DEFINED | 6 |
| CINERGY CORP | COM | 172474108 | 1167 | 27488 | SH | DEFINED | 20 |
| CINERGY CORP | COM | 172474108 | 64394 | 1516591 | SH | DEFINED | 2 |
| CINERGY CORP | COM | 172474108 | 4 | 99 | SH | DEFINED | 9 |
| CINTAS CORP | COM | 172908105 | 35 | 844 | SH | DEFINED | 21 |
| CINTAS CORP | COM | 172908105 | 2888 | 70205 | SH | DEFINED | 18 |
| CINTAS CORP | COM | 172908105 | 5347 | 130000 | SH | DEFINED | 7 |
| CINTAS CORP | COM | 172908105 | 7724 | 187601 | SH | DEFINED | 1 |
| CINTAS CORP | COM | 172908105 | 1089 | 26471 | SH | DEFINED | 19 |
| CINTAS CORP | COM | 172908105 | 11200 | 271969 | SH | DEFINED | 2 |
| CINTAS CORP | COM | 172908105 | 6327 | 153638 | SH | DEFINED | 17 |
| CINTAS CORP | COM | 172908105 | 1626 | 39535 | SH | DEFINED | 20 |
| CINTAS CORP | COM | 172908105 | 408 | 9915 | SH | DEFINED | 11 |
| CIRCOR INTL INC | COM | 17273K109 | 1 | 26 | SH | DEFINED | 18 |
| CIRCOR INTL INC | COM | 17273K109 | 445 | 17350 | SH | DEFINED | 3 |
| CIRCOR INTL INC | COM | 17273K109 | 23 | 900 | SH | DEFINED | 11 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 14 | 600 | SH | DEFINED | 9 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 700 | 30971 | SH | DEFINED | 19 |

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| CIRCUIT CITY STORE INC | COM | 172737108 | 54 | 2400 | SH | DEFINED | 6 |
| CIRRUS LOGIC INC | COM | 172755100 | 27116 | 4059300 | SH | DEFINED | 20 |
| CIRRUS LOGIC INC | COM | 172755100 | 43 | 6500 | SH | DEFINED | 21 |
| CIRRUS LOGIC INC | COM | 172755100 | 19923 | 2982503 | SH | DEFINED | 18 |
| CIRRUS LOGIC INC | COM | 172755100 | 1741 | 260620 | SH | DEFINED | 3 |
| CISCO SYS INC | COM | 17275R102 | 984 | 57451 | SH | DEFINED | 11 |
| CISCO SYS INC | COM | 17275R102 | 466852 | 27269415 | SH | DEFINED | 8 |
| CISCO SYS INC | COM | 17275R102 | 2964 | 173157 | SH | DEFINED | 9 |
| CISCO SYS INC | COM | 17275R102 | 828224 | 48377579 | SH | DEFINED | 18 |
| CISCO SYS INC | COM | 17275R102 | 7126 | 416257 | SH | DEFINED | 5 |
| CISCO SYS INC | COM | 17275R102 | 43764 | 2556312 | SH | DEFINED | 17 |
| CISCO SYS INC | COM | 17275R102 | 12303 | 718627 | SH | DEFINED | 2 |
| CISCO SYS INC | COM | 17275R102 | 17697 | 1033726 | SH | DEFINED | 3 |
| CISCO SYS INC | COM | 17275R102 | 12640 | 738346 | SH | DEFINED | 4 |
| CISCO SYS INC | COM | 17275R102 | 65886 | 3848500 | SH | DEFINED | 10 |
| CISCO SYS INC | COM | 17275R102 | 21976 | 1283663 | SH | DEFINED | 1 |
| CISCO SYS INC | COM | 17275R102 | 9506 | 555235 | SH | DEFINED | 7 |
| CISCO SYS INC | COM | 17275R102 | 390336 | 22800018 | SH | DEFINED | 20 |
| CISCO SYS INC | COM | 17275R102 | 30765 | 1797002 | SH | DEFINED | 19 |
| CISCO SYS INC | COM | 17275R102 | 645 | 37700 | SH | DEFINED | 6 |
| CISCO SYS INC | COM | 17275R102 | 1469 | 85800 | SH | DEFINED | 23 |
| CISCO SYS INC | COM | 17275R102 | 3503 | 204599 | SH | DEFINED | 22 |
| CISCO SYS INC | COM | 17275R102 | 56110 | 3277461 | SH | DEFINED | 21 |
| CIT GROUP INC | COM | 125581108 | 1155 | 22300 | SH | DEFINED | 3 |
| CIT GROUP INC | COM | 125581108 | 40 | 780 | SH | DEFINED | 9 |
| CIT GROUP INC | COM | 125581108 | 9882 | 190849 | SH | DEFINED | 18 |
| CIT GROUP INC | COM | 125581108 | 6146 | 118687 | SH | DEFINED | 19 |
| CIT GROUP INC | COM | 125581108 | 54293 | 1048537 | SH | DEFINED | 20 |
| CIT GROUP INC | COM | 125581108 | 233 | 4500 | SH | DEFINED | 21 |
| CIT GROUP INC | COM | 125581108 | 1185 | 22880 | SH | DEFINED | 6 |
| CIT GROUP INC | COM | 125581108 | 10 | 200 | SH | DEFINED | 2 |
| CIT GROUP INC | COM | 125581108 | 3039 | 58694 | SH | DEFINED | 22 |
| CITIGROUP INC | COM | 172967101 | 32925 | 678444 | SH | DEFINED | 17 |
| CITIGROUP INC | COM | 172967101 | 154048 | 3178242 | SH | DEFINED | 6 |
| CITIGROUP INC | COM | 172967101 | 91160 | 1878421 | SH | DEFINED | 18 |
| CITIGROUP INC | COM | 172967101 | 155834 | 3211085 | SH | DEFINED | 10 |
| CITIGROUP INC | COM | 172967101 | 2652 | 54641 | SH | DEFINED | 21 |
| CITIGROUP INC | COM | 172967101 | 1927 | 39703 | SH | DEFINED | 22 |
| CITIGROUP INC | COM | 172967101 | 14957 | 308200 | SH | DEFINED | 23 |
| CITIGROUP INC | COM | 172967101 | 47510 | 978984 | SH | DEFINED | 19 |
| CITIGROUP INC | COM | 172967101 | 7135 | 147025 | SH | DEFINED | 5 |
| CITIGROUP INC | COM | 172967101 | 1195627 | 24636863 | SH | DEFINED | 8 |
| CITIGROUP INC | COM | 172967101 | 9616 | 198089 | SH | DEFINED | 9 |
| CITIGROUP INC | COM | 172967101 | 4804 | 98989 | SH | DEFINED | 7 |
| CITIGROUP INC | COM | 172967101 | 2946 | 60703 | SH | DEFINED | 11 |
| CITIGROUP INC | COM | 172967101 | 88102 | 1815420 | SH | DEFINED | 3 |
| CITIGROUP INC | COM | 172967101 | 64 | 1317 | SH | DEFINED | 4 |
| CITIGROUP INC | COM | 172967101 | 45173 | 930820 | SH | DEFINED | 2 |
| CITIGROUP INC | COM | 172967101 | 14887 | 306757 | SH | DEFINED | 1 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 663 | 54200 | SH | DEFINED | 18 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 35 | 2827 | SH | DEFINED | 2 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 218 | 17850 | SH | DEFINED | 11 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 797 | 65183 | SH | DEFINED | 19 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 2583 | 211170 | SH | DEFINED | 20 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 9147 | 747900 | SH | DEFINED | 21 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 5 | 400 | SH | DEFINED | 9 |
| CITIZENS FIRST BANCORP INC D | COM | 17461R106 | 356 | 15100 | SH | DEFINED | 1 |
| CITRIX SYS INC | COM | 177376100 | 3373 | 117200 | SH | DEFINED | 17 |
| CITRIX SYS INC | COM | 177376100 | 3615 | 125840 | SH | DEFINED | 11 |
| CITRIX SYS INC | COM | 177376100 | 55 | 1900 | SH | DEFINED | 2 |
| CITRIX SYS INC | COM | 177376100 | 3 | 110 | SH | DEFINED | 18 |
| CITRIX SYS INC | COM | 177376100 | 998 | 34742 | SH | DEFINED | 19 |

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| CITY BK LYNNWOOD WASH | COM | | 17770A109 | 871 | 24474 | SH | DEFINED | 20 |
| CITY BK LYNNWOOD WASH | COM | | 17770A109 | 64 | 1800 | SH | DEFINED | 18 |
| CITY HLDG CO | COM | | 177835105 | 1690 | 47009 | SH | DEFINED | 19 |
| CITY HLDG CO | COM | | 177835105 | 2798 | 77830 | SH | DEFINED | 3 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | | 177900107 | 0 | 500 | SH | DEFINED | 2 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | | 177900107 | 0 | 3100 | SH | DEFINED | 9 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | | 177900107 | 2 | 18000 | SH | DEFINED | 18 |
| CITY NATL CORP | COM | | 178566105 | 340 | 4690 | SH | DEFINED | 20 |
| CITY NATL CORP | COM | | 178566105 | 2115 | 29195 | SH | DEFINED | 21 |
| CITY NATL CORP | COM | | 178566105 | 480 | 6622 | SH | DEFINED | 18 |
| CITY NATL CORP | COM | | 178566105 | 24264 | 334956 | SH | DEFINED | 3 |
| CITY NATL CORP | COM | | 178566105 | 10562 | 145800 | SH | DEFINED | 6 |
| CKE RESTAURANTS INC | COM | | 12561E105 | 4277 | 316600 | SH | DEFINED | 20 |
| CKE RESTAURANTS INC | NOTE | 4.000%10/0 | 12561EAG0 | 4340 | 4340000 | PRN | DEFINED | 21 |
| CKE RESTAURANTS INC | COM | | 12561E105 | 189 | 14000 | SH | DEFINED | 18 |
| CKE RESTAURANTS INC | COM | | 12561E105 | 3299 | 244200 | SH | DEFINED | 21 |
| CKE RESTAURANTS INC | NOTE | 4.000%10/0 | 12561EAG0 | 71695 | 450000 | SH | DEFINED | 20 |
| CKX INC | COM | | 12562M106 | 14 | 1100 | SH | DEFINED | 18 |
| CLAIRES STORES INC | COM | | 179584107 | 2721 | 93131 | SH | DEFINED | 19 |
| CLAIRES STORES INC | COM | | 179584107 | 511 | 17480 | SH | DEFINED | 18 |
| CLAIRES STORES INC | COM | | 179584107 | 12421 | 425100 | SH | DEFINED | 6 |
| CLAIRES STORES INC | COM | | 179584107 | 2589 | 88600 | SH | DEFINED | 20 |
| CLAIRES STORES INC | COM | | 179584107 | 7248 | 248050 | SH | DEFINED | 3 |
| CLARCOR INC | COM | | 179895107 | 42 | 1400 | SH | DEFINED | 2 |
| CLARCOR INC | COM | | 179895107 | 28 | 950 | SH | DEFINED | 11 |
| CLARK INC | COM | | 181457102 | 8251 | 622700 | SH | DEFINED | 6 |
| CLARK INC | COM | | 181457102 | 9 | 714 | SH | DEFINED | 19 |
| CLARK INC | COM | | 181457102 | 160 | 12100 | SH | DEFINED | 3 |
| CLEAN HARBORS INC | COM | | 184496107 | 16462 | 571391 | SH | DEFINED | 3 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 18 | 576 | SH | DEFINED | 9 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 73824 | 2347353 | SH | DEFINED | 18 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 3279 | 104255 | SH | DEFINED | 19 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 62995 | 2003016 | SH | DEFINED | 20 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 4674 | 148626 | SH | DEFINED | 21 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 75 | 2374 | SH | DEFINED | 2 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 1021 | 32450 | SH | DEFINED | 11 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 572 | 18200 | SH | DEFINED | 6 |
| CLECO CORP NEW | COM | | 12561W105 | 1268 | 60800 | SH | DEFINED | 19 |
| CLECO CORP NEW | COM | | 12561W105 | 21 | 1000 | SH | DEFINED | 1 |
| CLECO CORP NEW | COM | | 12561W105 | 35 | 1700 | SH | DEFINED | 11 |
| CLECO CORP NEW | COM | | 12561W105 | 63 | 3000 | SH | DEFINED | 18 |
| CLECO CORP NEW | COM | | 12561W105 | 3434 | 164700 | SH | DEFINED | 6 |
| CLECO CORP NEW | COM | | 12561W105 | 15649 | 750540 | SH | DEFINED | 3 |
| CLEVELAND CLIFFS INC | COM | | 185896107 | 514 | 5800 | SH | DEFINED | 23 |
| CLEVELAND CLIFFS INC | COM | | 185896107 | 22483 | 253840 | SH | DEFINED | 3 |
| CLEVELAND CLIFFS INC | COM | | 185896107 | 4172 | 47100 | SH | DEFINED | 20 |
| CLEVELAND CLIFFS INC | COM | | 185896107 | 177140 | 2000000 | SH | DEFINED | 13 |
| CLEVELAND CLIFFS INC | COM | | 185896107 | 38 | 430 | SH | DEFINED | 19 |
| CLINICAL DATA INC NEW | COM | | 18725U109 | 5 | 302 | SH | DEFINED | 11 |
| CLOROX CO DEL | COM | | 189054109 | 4 | 70 | SH | DEFINED | 4 |
| CLOROX CO DEL | COM | | 189054109 | 250 | 4400 | SH | DEFINED | 2 |
| CLOROX CO DEL | COM | | 189054109 | 1667 | 29307 | SH | DEFINED | 19 |
| CLOROX CO DEL | COM | | 189054109 | 8019 | 140956 | SH | DEFINED | 17 |
| CLOROX CO DEL | COM | | 189054109 | 108 | 1900 | SH | DEFINED | 11 |
| CLOROX CO DEL | COM | | 189054109 | 410 | 7206 | SH | DEFINED | 18 |
| CLOROX CO DEL | COM | | 189054109 | 477 | 8385 | SH | DEFINED | 9 |
| CLOROX CO DEL | COM | | 189054109 | 1211 | 21290 | SH | DEFINED | 5 |
| CMGI INC | COM | | 125750109 | 2 | 1360 | SH | DEFINED | 2 |
| CMS ENERGY CORP | COM | | 125896100 | 6 | 425 | SH | DEFINED | 17 |
| CMS ENERGY CORP | COM | | 125896100 | 15 | 1000 | SH | DEFINED | 2 |
| CMS ENERGY CORP | COM | | 125896100 | 12 | 850 | SH | DEFINED | 6 |
| CMS ENERGY CORP | COM | | 125896100 | 2199 | 151573 | SH | DEFINED | 19 |

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| CMS ENERGY CORP | COM | 125896100 | 1221 | 84116 | SH | DEFINED | 20 |
| CNA FINL CORP | COM | 126117100 | 36 | 1098 | SH | DEFINED | 18 |
| CNA FINL CORP | COM | 126117100 | 356 | 10890 | SH | DEFINED | 6 |
| CNA FINL CORP | COM | 126117100 | 2681 | 81900 | SH | DEFINED | 21 |
| CNA SURETY CORP | COM | 12612L108 | 8212 | 563651 | SH | DEFINED | 20 |
| CNA SURETY CORP | COM | 12612L108 | 16006 | 1098544 | SH | DEFINED | 18 |
| CNA SURETY CORP | COM | 12612L108 | 731 | 50190 | SH | DEFINED | 3 |
| CNA SURETY CORP | COM | 12612L108 | 8330 | 571700 | SH | DEFINED | 6 |
| CNA SURETY CORP | COM | 12612L108 | 2347 | 161100 | SH | DEFINED | 21 |
| CNET NETWORKS INC | COM | 12613R104 | 59 | 4000 | SH | DEFINED | 17 |
| CNET NETWORKS INC | COM | 12613R104 | 14 | 936 | SH | DEFINED | 2 |
| CNET NETWORKS INC | COM | 12613R104 | 206894 | 14084000 | SH | DEFINED | 8 |
| CNET NETWORKS INC | COM | 12613R104 | 3311 | 225423 | SH | DEFINED | 19 |
| CNET NETWORKS INC | COM | 12613R104 | 6446 | 438799 | SH | DEFINED | 20 |
| CNF INC | COM | 12612W104 | 4723 | 84500 | SH | DEFINED | 6 |
| CNF INC | COM | 12612W104 | 2949 | 52756 | SH | DEFINED | 19 |
| CNF INC | COM | 12612W104 | 136 | 2442 | SH | DEFINED | 17 |
| CNF INC | COM | 12612W104 | 5508 | 98543 | SH | DEFINED | 3 |
| CNF INC | COM | 12612W104 | 134 | 2389 | SH | DEFINED | 18 |
| CNH GLOBAL N V | SHS NEW | N20935206 | 18 | 985 | SH | DEFINED | 11 |
| CNS INC | COM | 126136100 | 5762 | 262980 | SH | DEFINED | 3 |
| COACH INC | COM | 189754104 | 27 | 802 | SH | DEFINED | 2 |
| COACH INC | COM | 189754104 | 2766 | 82972 | SH | DEFINED | 19 |
| COACH INC | COM | 189754104 | 5266 | 157938 | SH | DEFINED | 17 |
| COACH INC | COM | 189754104 | 6579 | 197343 | SH | DEFINED | 18 |
| COASTAL FINL CORP DEL | COM | 19046E105 | 128 | 9928 | SH | DEFINED | 11 |
| COCA COLA CO | COM | 191216100 | 6853 | 170000 | SH | DEFINED | 7 |
| COCA COLA CO | COM | 191216100 | 3877 | 96176 | SH | DEFINED | 11 |
| COCA COLA CO | COM | 191216100 | 9769 | 242346 | SH | DEFINED | 3 |
| COCA COLA CO | COM | 191216100 | 160 | 3965 | SH | DEFINED | 9 |
| COCA COLA CO | COM | 191216100 | 16 | 400 | SH | DEFINED | 4 |
| COCA COLA CO | COM | 191216100 | 24761 | 614253 | SH | DEFINED | 17 |
| COCA COLA CO | COM | 191216100 | 622 | 15422 | SH | DEFINED | 5 |
| COCA COLA CO | COM | 191216100 | 1113 | 29095 | SH | DEFINED | 1 |
| COCA COLA CO | COM | 191216100 | 7685 | 190640 | SH | DEFINED | 2 |
| COCA COLA CO | COM | 191216100 | 6809 | 168911 | SH | DEFINED | 21 |
| COCA COLA CO | COM | 191216100 | 193668 | 4804473 | SH | DEFINED | 20 |
| COCA COLA CO | COM | 191216100 | 22655 | 562023 | SH | DEFINED | 19 |
| COCA COLA CO | COM | 191216100 | 678884 | 16841569 | SH | DEFINED | 18 |
| COCA COLA CO | COM | 191216100 | 837 | 20773 | SH | DEFINED | 22 |
| COCA COLA CO | COM | 191216100 | 5780 | 143400 | SH | DEFINED | 23 |
| COCA COLA CO | COM | 191216100 | 187 | 4650 | SH | DEFINED | 6 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1400 | 73050 | SH | DEFINED | 3 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 358 | 18700 | SH | DEFINED | 6 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 12 | 600 | SH | DEFINED | 11 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 24 | 1277 | SH | DEFINED | 22 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 16 | 832 | SH | DEFINED | 20 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 3377 | 176154 | SH | DEFINED | 19 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1509 | 78700 | SH | DEFINED | 23 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 3836 | 200080 | SH | DEFINED | 18 |
| COCA COLA HELLENIC BTTLG CO | SPONSORED ADR | 1912EP104 | 117 | 4000 | SH | DEFINED | 17 |
| COCA-COLA FEMSA S A DE C V | SPON ADR REP L | 191241108 | 51 | 1900 | SH | DEFINED | 6 |
| COGENT INC | COM | 19239Y108 | 600 | 26445 | SH | DEFINED | 20 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 81 | 1606 | SH | DEFINED | 18 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 1434 | 28523 | SH | DEFINED | 1 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 391 | 7772 | SH | DEFINED | 19 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 1805 | 35900 | SH | DEFINED | 23 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 203 | 4030 | SH | DEFINED | 2 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 10 | 208 | SH | DEFINED | 11 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 93 | 1854 | SH | DEFINED | 17 |
| COGNOS INC | COM | 19244C109 | 75 | 2400 | SH | DEFINED | 7 |
| COGNOS INC | COM | 19244C109 | 62 | 1800 | SH | DEFINED | 11 |

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| COHEN & STEERS ADV INC RLTY | COM | 19247W102 | 9 | 447 | SH | DEFINED | 18 |
| COHEN & STEERS INC | COM | 19247A100 | 1708 | 91700 | SH | DEFINED | 18 |
| COHEN & STEERS INC | COM | 19247A100 | 73 | 3900 | SH | DEFINED | 21 |
| COHEN & STEERS INC | COM | 19247A100 | 24314 | 1305100 | SH | DEFINED | 20 |
| COHEN & STEERS PREM INC RLTY | COM | 19247V104 | 2 | 100 | SH | DEFINED | 18 |
| COHEN & STEERS REIT & PFD IN | COM | 19247X100 | 26 | 1003 | SH | DEFINED | 18 |
| COHEN & STEERS REIT & UTIL I | COM | 19247Y108 | 3 | 150 | SH | DEFINED | 18 |
| COHEN & STEERS TOTAL RETURN | COM | 19247R103 | 96 | 5184 | SH | DEFINED | 18 |
| COHERENT INC | COM | 192479103 | 32 | 1080 | SH | DEFINED | 18 |
| COHU INC | COM | 192576106 | 2770 | 121120 | SH | DEFINED | 3 |
| COHU INC | COM | 192576106 | 33 | 1450 | SH | DEFINED | 11 |
| COHU INC | COM | 192576106 | 1010 | 44151 | SH | DEFINED | 19 |
| COINSTAR INC | COM | 19259P300 | 5 | 218 | SH | DEFINED | 18 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 3300 | 129400 | SH | DEFINED | 6 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 8 | 300 | SH | DEFINED | 11 |
| COLEY PHARMACEUTICAL GROUP I | COM | 19388P106 | 9 | 600 | SH | DEFINED | 11 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 943 | 17197 | SH | DEFINED | 5 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 181 | 3297 | SH | DEFINED | 4 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 1052 | 19188 | SH | DEFINED | 3 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 839 | 15300 | SH | DEFINED | 21 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 586 | 10683 | SH | DEFINED | 11 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 9792 | 178517 | SH | DEFINED | 2 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 432 | 7867 | SH | DEFINED | 1 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 88 | 1600 | SH | DEFINED | 7 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 8480 | 154605 | SH | DEFINED | 17 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 5983 | 109082 | SH | DEFINED | 20 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 4613 | 84100 | SH | DEFINED | 23 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 42170 | 768818 | SH | DEFINED | 18 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 665 | 12131 | SH | DEFINED | 9 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 6935 | 126436 | SH | DEFINED | 19 |
| COLLEGIATE FDG SVCS INC | COM | 19458M108 | 1 | 41 | SH | DEFINED | 18 |
| COLLEGIATE FDG SVCS INC | COM | 19458M108 | 3878 | 196356 | SH | DEFINED | 6 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 1980 | 83107 | SH | DEFINED | 19 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 21271 | 892990 | SH | DEFINED | 6 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 4 | 151 | SH | DEFINED | 18 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 8954 | 375908 | SH | DEFINED | 3 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 54 | 2287 | SH | DEFINED | 11 |
| COLONIAL INTER HIGH INCOME F | SH BEN INT | 195763107 | 0 | 7 | SH | DEFINED | 18 |
| COLONIAL INTERMARKET INCM TR | SH BEN INT | 195762109 | 0 | 16 | SH | DEFINED | 18 |
| COLONIAL INVT GRADE MUN TR | SH BEN INT | 195768106 | 11 | 1015 | SH | DEFINED | 18 |
| COLONIAL MUN INCOME TR | SH BEN INT | 195799101 | 3 | 500 | SH | DEFINED | 18 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 420 | 10000 | SH | DEFINED | 18 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 15 | 365 | SH | DEFINED | 17 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 506 | 12044 | SH | DEFINED | 9 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 63 | 1502 | SH | DEFINED | 20 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 1527 | 36381 | SH | DEFINED | 19 |
| COLUMBIA BANCORP | COM | 197227101 | 16 | 400 | SH | DEFINED | 11 |
| COLUMBIA BANCORP | COM | 197227101 | 136 | 3300 | SH | DEFINED | 1 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 1162 | 40700 | SH | DEFINED | 3 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 5038 | 176465 | SH | DEFINED | 6 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 24 | 500 | SH | DEFINED | 11 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 10992 | 230288 | SH | DEFINED | 6 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 467 | 9790 | SH | DEFINED | 19 |
| COLUMBUS MCKINNON CORP N Y | COM | 199333105 | 10030 | 456310 | SH | DEFINED | 3 |
| COLUMBUS MCKINNON CORP N Y | COM | 199333105 | 11 | 500 | SH | DEFINED | 11 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 172 | 6706 | SH | DEFINED | 9 |
| COMCAST CORP NEW | CL A | 20030N101 | 8 | 291 | SH | DEFINED | 4 |
| COMCAST CORP NEW | CL A | 20030N101 | 33086 | 1276465 | SH | DEFINED | 18 |
| COMCAST CORP NEW | CL A | 20030N101 | 45259 | 1746087 | SH | DEFINED | 20 |
| COMCAST CORP NEW | CL A | 20030N101 | 1903 | 73420 | SH | DEFINED | 21 |
| COMCAST CORP NEW | CL A | 20030N101 | 2426 | 93463 | SH | DEFINED | 9 |
| COMCAST CORP NEW | CL A | 20030N101 | 1 | 32 | SH | DEFINED | 1 |

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| COMCAST CORP NEW | CL A | 20030N101 | 30735 | 1193983 | SH | DEFINED | 6 |
| COMCAST CORP NEW | CL A | 20030N101 | 15529 | 599126 | SH | DEFINED | 19 |
| COMCAST CORP NEW | CL A | 20030N101 | 34 | 1323 | SH | DEFINED | 11 |
| COMCAST CORP NEW | CL A | 20030N101 | 200 | 7716 | SH | DEFINED | 17 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 223 | 8687 | SH | DEFINED | 19 |
| COMCAST CORP NEW | CL A | 20030N101 | 17695 | 682684 | SH | DEFINED | 3 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 445 | 17320 | SH | DEFINED | 2 |
| COMCAST CORP NEW | CL A | 20030N101 | 2502 | 96398 | SH | DEFINED | 2 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 10870 | 423103 | SH | DEFINED | 21 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 556 | 21633 | SH | DEFINED | 5 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 731029 | 28455782 | SH | DEFINED | 18 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 454731 | 17700690 | SH | DEFINED | 20 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 631 | 24579 | SH | DEFINED | 11 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 713 | 27767 | SH | DEFINED | 17 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 274 | 10652 | SH | DEFINED | 6 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 59 | 2310 | SH | DEFINED | 4 |
| COMCAST CORP NEW | CL A | 20030N101 | 3888 | 150000 | SH | DEFINED | 7 |
| COMERICA INC | COM | 200340107 | 23649 | 416650 | SH | DEFINED | 3 |
| COMERICA INC | COM | 200340107 | 353 | 6217 | SH | DEFINED | 23 |
| COMERICA INC | COM | 200340107 | 11660 | 205434 | SH | DEFINED | 20 |
| COMERICA INC | COM | 200340107 | 9772 | 172164 | SH | DEFINED | 22 |
| COMERICA INC | COM | 200340107 | 217 | 3825 | SH | DEFINED | 17 |
| COMERICA INC | COM | 200340107 | 8551 | 150653 | SH | DEFINED | 18 |
| COMERICA INC | COM | 200340107 | 5503 | 96945 | SH | DEFINED | 19 |
| COMERICA INC | COM | 200340107 | 175 | 3083 | SH | DEFINED | 2 |
| COMERICA INC | COM | 200340107 | 57 | 1000 | SH | DEFINED | 11 |
| COMERICA INC | COM | 200340107 | 968 | 17060 | SH | DEFINED | 6 |
| COMFORT SYS USA INC | COM | 199908104 | 3376 | 366969 | SH | DEFINED | 3 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 43 | 1241 | SH | DEFINED | 11 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 2133 | 62000 | SH | DEFINED | 20 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 16174 | 470035 | SH | DEFINED | 21 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 17 | 500 | SH | DEFINED | 18 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 970 | 28200 | SH | DEFINED | 3 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 52 | 1500 | SH | DEFINED | 4 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 189 | 3624 | SH | DEFINED | 21 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 3 | 58 | SH | DEFINED | 6 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 468 | 8986 | SH | DEFINED | 18 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 431 | 8265 | SH | DEFINED | 11 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 8637 | 165715 | SH | DEFINED | 1 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 324 | 6215 | SH | DEFINED | 3 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 12501 | 218238 | SH | DEFINED | 3 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 37271 | 650680 | SH | DEFINED | 6 |
| COMMERCIAL BANKSHARES INC | COM | 201607108 | 707 | 20000 | SH | DEFINED | 1 |
| COMMERCIAL CAP BANCORP INC | COM | 20162L105 | 10 | 594 | SH | DEFINED | 19 |
| COMMERCIAL METALS CO | COM | 201723103 | 1738 | 46297 | SH | DEFINED | 19 |
| COMMERCIAL METALS CO | COM | 201723103 | 40088 | 1067880 | SH | DEFINED | 3 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 3502 | 171900 | SH | DEFINED | 22 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 805 | 39500 | SH | DEFINED | 3 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 915 | 44915 | SH | DEFINED | 19 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 49 | 2417 | SH | DEFINED | 20 |
| COMMERCIAL VEH GROUP INC | COM | 202608105 | 7163 | 381431 | SH | DEFINED | 3 |
| COMMERCIAL VEH GROUP INC | COM | 202608105 | 3 | 178 | SH | DEFINED | 19 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 185 | 5490 | SH | DEFINED | 18 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 74 | 2200 | SH | DEFINED | 7 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 15470 | 458100 | SH | DEFINED | 6 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 348 | 10300 | SH | DEFINED | 20 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 5 | 149 | SH | DEFINED | 3 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 15637 | 463049 | SH | DEFINED | 4 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 3118 | 92345 | SH | DEFINED | 5 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 1835 | 54340 | SH | DEFINED | 21 |
| COMMSCOPE INC | COM | 203372107 | 675 | 33551 | SH | DEFINED | 21 |
| COMMSCOPE INC | COM | 203372107 | 2635 | 130900 | SH | DEFINED | 20 |

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| COMMSCOPE INC | COM | 203372107 | 1485 | 73751 | SH | DEFINED | 19 |
| COMMSCOPE INC | COM | 203372107 | 8 | 410 | SH | DEFINED | 18 |
| COMMSCOPE INC | COM | 203372107 | 29269 | 1453990 | SH | DEFINED | 3 |
| COMMUNITY BK SYS INC | COM | 203607106 | 0 | 560 | SH | DEFINED | 9 |
| COMMUNITY BK SYS INC | COM | 203607106 | 1987 | 88131 | SH | DEFINED | 4 |
| COMMUNITY BK SYS INC | COM | 203607106 | 16383 | 726500 | SH | DEFINED | 6 |
| COMMUNITY BK SYS INC | COM | 203607106 | 0 | 11 | SH | DEFINED | 19 |
| COMMUNITY CAPITAL BANCSHARES | COM | 203634100 | 480 | 44000 | SH | DEFINED | 1 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 335 | 8745 | SH | DEFINED | 18 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 1733 | 45200 | SH | DEFINED | 23 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 6851 | 178678 | SH | DEFINED | 3 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 107 | 2800 | SH | DEFINED | 21 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 2615 | 68217 | SH | DEFINED | 19 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 5031 | 163617 | SH | DEFINED | 6 |
| COMPANHIA PARANAENSE ENERG C | SPON ADR PFD | 20441B407 | 19043 | 2528900 | SH | DEFINED | 6 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 53991 | 1489400 | SH | DEFINED | 3 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 2134 | 51868 | SH | DEFINED | 17 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 294 | 6085 | SH | DEFINED | 21 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 1163 | 24102 | SH | DEFINED | 19 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 84 | 1740 | SH | DEFINED | 6 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 607 | 12576 | SH | DEFINED | 18 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 52 | 1070 | SH | DEFINED | 11 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 19841 | 808497 | SH | DEFINED | 20 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 10401 | 423840 | SH | DEFINED | 21 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 901 | 36715 | SH | DEFINED | 18 |
| COMPTON PETE CORP | COM | 204940100 | 2769 | 191100 | SH | DEFINED | 7 |
| COMPUCREDIT CORP | COM | 20478N100 | 53522 | 1391630 | SH | DEFINED | 3 |
| COMPUCREDIT CORP | COM | 20478N100 | 1783 | 46348 | SH | DEFINED | 19 |
| COMPUCREDIT CORP | COM | 20478N100 | 19 | 500 | SH | DEFINED | 18 |
| COMPUDYNE CORP | COM PAR \$0.75 | 204795306 | 78 | 12500 | SH | DEFINED | 9 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 1665 | 59048 | SH | DEFINED | 22 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 2 | 70 | SH | DEFINED | 2 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 24127 | 855879 | SH | DEFINED | 4 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 664 | 23550 | SH | DEFINED | 7 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 3769 | 133688 | SH | DEFINED | 11 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 6835 | 242467 | SH | DEFINED | 6 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 341711 | 12121725 | SH | DEFINED | 8 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 14296 | 507140 | SH | DEFINED | 5 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 3840 | 136220 | SH | DEFINED | 20 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 2508 | 88955 | SH | DEFINED | 19 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 37481 | 1329600 | SH | DEFINED | 10 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 127 | 4507 | SH | DEFINED | 18 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 2358 | 83655 | SH | DEFINED | 9 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 81751 | 2900000 | SH | DEFINED | 13 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 9065 | 218800 | SH | DEFINED | 3 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 5065 | 100023 | SH | DEFINED | 18 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 4041 | 79805 | SH | DEFINED | 1 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 28604 | 564850 | SH | DEFINED | 6 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2467 | 48711 | SH | DEFINED | 19 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 31682 | 625637 | SH | DEFINED | 3 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 95 | 1871 | SH | DEFINED | 11 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 103 | 2035 | SH | DEFINED | 17 |
| COMPUWARE CORP | COM | 205638109 | 9 | 1000 | SH | DEFINED | 18 |
| COMPUWARE CORP | COM | 205638109 | 2491 | 277716 | SH | DEFINED | 19 |
| COMPUWARE CORP | COM | 205638109 | 6113 | 681516 | SH | DEFINED | 3 |
| COMPUWARE CORP | COM | 205638109 | 157 | 17550 | SH | DEFINED | 6 |
| COMSTOCK RES INC | COM NEW | 205768203 | 1498 | 49100 | SH | DEFINED | 20 |
| COMSTOCK RES INC | COM NEW | 205768203 | 53 | 1725 | SH | DEFINED | 18 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 19 | 618 | SH | DEFINED | 19 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 90230 | 3393374 | SH | DEFINED | 21 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 4907 | 184528 | SH | DEFINED | 19 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 5465 | 205515 | SH | DEFINED | 11 |

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| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 22226 | 835869 | SH | DEFINED | 20 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 41617 | 1565139 | SH | DEFINED | 18 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 1627 | 61192 | SH | DEFINED | 22 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 43 | 1620 | SH | DEFINED | 2 |
| CONAGRA FOODS INC | COM | 205887102 | 255 | 12550 | SH | DEFINED | 17 |
| CONAGRA FOODS INC | COM | 205887102 | 899 | 44345 | SH | DEFINED | 9 |
| CONAGRA FOODS INC | COM | 205887102 | 99 | 4893 | SH | DEFINED | 22 |
| CONAGRA FOODS INC | COM | 205887102 | 270 | 13289 | SH | DEFINED | 18 |
| CONAGRA FOODS INC | COM | 205887102 | 61 | 3000 | SH | DEFINED | 1 |
| CONAGRA FOODS INC | COM | 205887102 | 271 | 13350 | SH | DEFINED | 6 |
| CONAGRA FOODS INC | COM | 205887102 | 2034 | 100312 | SH | DEFINED | 19 |
| CONAGRA FOODS INC | COM | 205887102 | 105 | 5185 | SH | DEFINED | 11 |
| CONAGRA FOODS INC | COM | 205887102 | 108 | 5304 | SH | DEFINED | 2 |
| CONCORDE CAREER COLLEGES INC | COM NEW | 20651H201 | 2356 | 159180 | SH | DEFINED | 6 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 158 | 70100 | SH | DEFINED | 3 |
| CONEXANT SYSTEMS INC | NOTE 4.000% 2/0 | 207142AF7 | 14150 | 14150000 | PRN | DEFINED | 20 |
| CONEXANT SYSTEMS INC | NOTE 4.000% 2/0 | 207142AF7 | 4000 | 4000000 | PRN | DEFINED | 21 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 6 | 2678 | SH | DEFINED | 19 |
| CONMED CORP | COM | 207410101 | 415 | 17540 | SH | DEFINED | 3 |
| CONMED CORP | COM | 207410101 | 353 | 14900 | SH | DEFINED | 9 |
| CONMED CORP | COM | 207410101 | 4922 | 208044 | SH | DEFINED | 6 |
| CONNETICS CORP | COM | 208192104 | 46 | 3188 | SH | DEFINED | 19 |
| CONNS INC | COM | 208242107 | 10133 | 274830 | SH | DEFINED | 3 |
| CONNS INC | COM | 208242107 | 11 | 300 | SH | DEFINED | 19 |
| CONOCOPHILLIPS | COM | 20825C104 | 119266 | 2055277 | SH | DEFINED | 6 |
| CONOCOPHILLIPS | COM | 20825C104 | 9401 | 161589 | SH | DEFINED | 2 |
| CONOCOPHILLIPS | COM | 20825C104 | 30391 | 522362 | SH | DEFINED | 3 |
| CONOCOPHILLIPS | COM | 20825C104 | 298 | 5109 | SH | DEFINED | 1 |
| CONOCOPHILLIPS | COM | 20825C104 | 6993 | 120189 | SH | DEFINED | 17 |
| CONOCOPHILLIPS | COM | 20825C104 | 724 | 12451 | SH | DEFINED | 11 |
| CONOCOPHILLIPS | COM | 20825C104 | 21975 | 377706 | SH | DEFINED | 19 |
| CONOCOPHILLIPS | COM | 20825C104 | 3195 | 54908 | SH | DEFINED | 5 |
| CONOCOPHILLIPS | COM | 20825C104 | 1024 | 17598 | SH | DEFINED | 9 |
| CONOCOPHILLIPS | COM | 20825C104 | 283 | 4859 | SH | DEFINED | 22 |
| CONOCOPHILLIPS | COM | 20825C104 | 4935 | 84825 | SH | DEFINED | 21 |
| CONOCOPHILLIPS | COM | 20825C104 | 11751 | 201972 | SH | DEFINED | 18 |
| CONOCOPHILLIPS | COM | 20825C104 | 27875 | 479110 | SH | DEFINED | 20 |
| CONSECO INC | COM NEW | 208464883 | 32577 | 1406007 | SH | DEFINED | 6 |
| CONSECO INC | COM NEW | 208464883 | 50 | 2165 | SH | DEFINED | 21 |
| CONSECO INC | *W EXP 09/10/200 | 208464123 | 3 | 1181 | SH | DEFINED | 11 |
| CONSECO INC | COM NEW | 208464883 | 10416 | 449539 | SH | DEFINED | 3 |
| CONSECO INC | COM NEW | 208464883 | 4 | 181 | SH | DEFINED | 18 |
| CONSOL ENERGY INC | COM | 20854P109 | 684 | 10500 | SH | DEFINED | 5 |
| CONSOL ENERGY INC | COM | 20854P109 | 2 | 35 | SH | DEFINED | 18 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 38 | 820 | SH | DEFINED | 22 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 25 | 550 | SH | DEFINED | 11 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 218 | 4700 | SH | DEFINED | 2 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 28 | 610 | SH | DEFINED | 3 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 2453 | 52939 | SH | DEFINED | 19 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 1531 | 33040 | SH | DEFINED | 6 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 48 | 1034 | SH | DEFINED | 9 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 463 | 10000 | SH | DEFINED | 20 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 3908 | 84358 | SH | DEFINED | 18 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 240 | 5182 | SH | DEFINED | 17 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 11475 | 242390 | SH | DEFINED | 3 |
| CONSOLIDATED MERCANTILE INC | COM | 20950N107 | 2 | 1000 | SH | DEFINED | 11 |
| CONSOLIDATED TOMOKA LD CO | COM | 210226106 | 177 | 2491 | SH | DEFINED | 18 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 197 | 7510 | SH | DEFINED | 18 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 5 | 200 | SH | DEFINED | 9 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 26 | 1000 | SH | DEFINED | 2 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 630 | 24000 | SH | DEFINED | 5 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 1491 | 56826 | SH | DEFINED | 19 |

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| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 280 | 4860 | SH | DEFINED | 6 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 26 | 454 | SH | DEFINED | 22 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 403 | 6996 | SH | DEFINED | 18 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 5586 | 96976 | SH | DEFINED | 19 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 25 | 440 | SH | DEFINED | 20 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 490 | 8500 | SH | DEFINED | 5 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 642 | 11145 | SH | DEFINED | 11 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 209 | 3620 | SH | DEFINED | 3 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 53 | 915 | SH | DEFINED | 2 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 40 | 700 | SH | DEFINED | 17 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 255 | 4430 | SH | DEFINED | 9 |
| CONSUMER PORTFOLIO SVCS INC | COM | | 210502100 | 137 | 23800 | SH | DEFINED | 18 |
| CONTINENTAL AIRLS INC | CL B | | 210795308 | 256 | 12000 | SH | DEFINED | 23 |
| CONTINENTAL AIRLS INC | NOTE | 4.500% 2/0 | 210795PD6 | 4725 | 4725000 | PRN | DEFINED | 21 |
| CONTINENTAL AIRLS INC | CL B | | 210795308 | 1659 | 77900 | SH | DEFINED | 20 |
| CONTINENTAL AIRLS INC | CL B | | 210795308 | 2486 | 116700 | SH | DEFINED | 3 |
| CONVERA CORP | CL A | | 211919105 | 55000 | 5555556 | SH | DEFINED | 13 |
| CONVERGYS CORP | COM | | 212485106 | 432 | 27226 | SH | DEFINED | 19 |
| CONVERGYS CORP | COM | | 212485106 | 19 | 1200 | SH | DEFINED | 9 |
| CONVERGYS CORP | COM | | 212485106 | 3 | 185 | SH | DEFINED | 18 |
| CONVERGYS CORP | COM | | 212485106 | 129 | 8150 | SH | DEFINED | 3 |
| CONVERGYS CORP | COM | | 212485106 | 1078 | 68021 | SH | DEFINED | 2 |
| CONVERGYS CORP | COM | | 212485106 | 44480 | 2806310 | SH | DEFINED | 6 |
| CONVERIUM HLDG AG | SPONSORED ADR | | 21248N107 | 23726 | 4434698 | SH | DEFINED | 6 |
| CONVERIUM HLDG AG | SPONSORED ADR | | 21248N107 | 750 | 135420 | SH | DEFINED | 17 |
| COOPER CAMERON CORP | COM | | 216640102 | 17 | 400 | SH | DEFINED | 11 |
| COOPER CAMERON CORP | COM | | 216640102 | 41 | 1000 | SH | DEFINED | 18 |
| COOPER CAMERON CORP | COM | | 216640102 | 17 | 400 | SH | DEFINED | 1 |
| COOPER CAMERON CORP | COM | | 216640102 | 67 | 1630 | SH | DEFINED | 21 |
| COOPER COS INC | COM NEW | | 216648402 | 785 | 15300 | SH | DEFINED | 20 |
| COOPER COS INC | COM NEW | | 216648402 | 380 | 7400 | SH | DEFINED | 18 |
| COOPER COS INC | COM NEW | | 216648402 | 4083 | 79600 | SH | DEFINED | 21 |
| COOPER COS INC | COM NEW | | 216648402 | 26 | 500 | SH | DEFINED | 11 |
| COOPER COS INC | COM NEW | | 216648402 | 1249 | 24339 | SH | DEFINED | 19 |
| COOPER INDS LTD | CL A | | G24182100 | 69 | 950 | SH | DEFINED | 11 |
| COOPER INDS LTD | CL A | | G24182100 | 5862 | 80300 | SH | DEFINED | 6 |
| COOPER INDS LTD | CL A | | G24182100 | 752 | 10300 | SH | DEFINED | 5 |
| COOPER INDS LTD | CL A | | G24182100 | 321 | 4400 | SH | DEFINED | 2 |
| COOPER INDS LTD | CL A | | G24182100 | 13 | 181 | SH | DEFINED | 9 |
| COOPER INDS LTD | CL A | | G24182100 | 14 | 188 | SH | DEFINED | 17 |
| COOPER TIRE & RUBR CO | COM | | 216831107 | 8055 | 525762 | SH | DEFINED | 20 |
| COOPER TIRE & RUBR CO | COM | | 216831107 | 1338 | 87357 | SH | DEFINED | 18 |
| COOPER TIRE & RUBR CO | COM | | 216831107 | 184 | 12003 | SH | DEFINED | 19 |
| COPART INC | COM | | 217204106 | 176 | 7627 | SH | DEFINED | 18 |
| CORE LABORATORIES N V | COM | | N22717107 | 15 | 400 | SH | DEFINED | 4 |
| CORE LABORATORIES N V | COM | | N22717107 | 19 | 500 | SH | DEFINED | 3 |
| CORILLIAN CORP | COM | | 218725109 | 772 | 284000 | SH | DEFINED | 6 |
| CORINTHIAN COLLEGES INC | COM | | 218868107 | 35385 | 3006293 | SH | DEFINED | 6 |
| CORN PRODS INTL INC | COM | | 219023108 | 17 | 700 | SH | DEFINED | 19 |
| CORN PRODS INTL INC | COM | | 219023108 | 109 | 4552 | SH | DEFINED | 2 |
| CORN PRODS INTL INC | COM | | 219023108 | 102 | 4250 | SH | DEFINED | 3 |
| CORN PRODS INTL INC | COM | | 219023108 | 101 | 4226 | SH | DEFINED | 18 |
| CORNING INC | COM | | 219350105 | 2160 | 109887 | SH | DEFINED | 20 |
| CORNING INC | COM | | 219350105 | 854 | 43419 | SH | DEFINED | 2 |
| CORNING INC | COM | | 219350105 | 708 | 35998 | SH | DEFINED | 5 |
| CORNING INC | COM | | 219350105 | 14 | 730 | SH | DEFINED | 11 |
| CORNING INC | COM | | 219350105 | 108913 | 5539807 | SH | DEFINED | 18 |
| CORNING INC | COM | | 219350105 | 227 | 11566 | SH | DEFINED | 1 |
| CORNING INC | COM | | 219350105 | 1294 | 65800 | SH | DEFINED | 23 |
| CORNING INC | COM | | 219350105 | 8222 | 418206 | SH | DEFINED | 19 |
| CORNING INC | COM | | 219350105 | 7696 | 391475 | SH | DEFINED | 21 |
| CORNING INC | COM | | 219350105 | 10452 | 531628 | SH | DEFINED | 17 |

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| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 23 | 257 | SH | DEFINED | 18 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 3651 | 40700 | SH | DEFINED | 20 |
| CORPORATE HIGH YIELD FD INC | COM | 219914108 | 12 | 1619 | SH | DEFINED | 18 |
| CORPORATE HIGH YIELD FD V IN | COM | 219931102 | 0 | 9 | SH | DEFINED | 18 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 10 | 291 | SH | DEFINED | 19 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 10 | 291 | SH | DEFINED | 20 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 107 | 3000 | SH | DEFINED | 11 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 23 | 510 | SH | DEFINED | 19 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 12141 | 269983 | SH | DEFINED | 6 |
| CORUS BANKSHARES INC | COM | 220873103 | 41536 | 738169 | SH | DEFINED | 6 |
| CORUS BANKSHARES INC | COM | 220873103 | 2786 | 49503 | SH | DEFINED | 19 |
| CORUS BANKSHARES INC | COM | 220873103 | 28607 | 508383 | SH | DEFINED | 3 |
| CORUS ENTERTAINMENT INC | COM CL B NON VTG | 220874101 | 15269 | 604200 | SH | DEFINED | 7 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 35460 | 716805 | SH | DEFINED | 18 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 1800 | 36390 | SH | DEFINED | 3 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 6899 | 139452 | SH | DEFINED | 19 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 3373 | 68184 | SH | DEFINED | 17 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 186 | 3750 | SH | DEFINED | 11 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 158 | 3197 | SH | DEFINED | 9 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 59655 | 1205879 | SH | DEFINED | 20 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 415 | 8390 | SH | DEFINED | 2 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 960 | 19400 | SH | DEFINED | 5 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 846 | 17100 | SH | DEFINED | 23 |
| COTHERIX INC | COM | 22163T103 | 111 | 10480 | SH | DEFINED | 3 |
| COTHERIX INC | COM | 22163T103 | 36 | 3389 | SH | DEFINED | 19 |
| COTT CORP QUE | COM | 22163N106 | 36750 | 2500000 | SH | DEFINED | 13 |
| COTT CORP QUE | COM | 22163N106 | 88 | 6000 | SH | DEFINED | 11 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 4620 | 135120 | SH | DEFINED | 3 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 241 | 7060 | SH | DEFINED | 11 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 1389 | 40612 | SH | DEFINED | 20 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 6904 | 201934 | SH | DEFINED | 19 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 9538 | 278965 | SH | DEFINED | 6 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 2572 | 75123 | SH | DEFINED | 9 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 72 | 2119 | SH | DEFINED | 22 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 10425 | 304900 | SH | DEFINED | 21 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 153763 | 4497300 | SH | DEFINED | 10 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 51 | 1500 | SH | DEFINED | 18 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 1129441 | 33034258 | SH | DEFINED | 8 |
| COUSINS PPTYS INC | COM | 222795106 | 20 | 700 | SH | DEFINED | 2 |
| COUSINS PPTYS INC | COM | 222795106 | 6170 | 218033 | SH | DEFINED | 20 |
| COUSINS PPTYS INC | COM | 222795106 | 700 | 24730 | SH | DEFINED | 18 |
| COUSINS PPTYS INC | COM | 222795106 | 2552 | 90170 | SH | DEFINED | 21 |
| COVAD COMMUNICATIONS GROUP I | COM | 222814204 | 9 | 9000 | SH | DEFINED | 18 |
| COVAD COMMUNICATIONS GROUP I | COM | 222814204 | 255 | 260163 | SH | DEFINED | 20 |
| COVANCE INC | COM | 222816100 | 284 | 5850 | SH | DEFINED | 11 |
| COVANCE INC | COM | 222816100 | 19058 | 392535 | SH | DEFINED | 1 |
| COVANCE INC | COM | 222816100 | 3807 | 78406 | SH | DEFINED | 18 |
| COVANCE INC | COM | 222816100 | 11811 | 243270 | SH | DEFINED | 17 |
| COVANSYS CORP | COM | 22281W103 | 3075 | 225920 | SH | DEFINED | 3 |
| COVANSYS CORP | COM | 22281W103 | 708 | 51996 | SH | DEFINED | 6 |
| COVANSYS CORP | COM | 22281W103 | 14 | 1000 | SH | DEFINED | 9 |
| COVANSYS CORP | COM | 22281W103 | 46 | 3416 | SH | DEFINED | 19 |
| COVANTA HLDG CORP | COM | 22282E102 | 10467 | 695000 | SH | DEFINED | 20 |
| COVANTA HLDG CORP | COM | 22282E102 | 251 | 16650 | SH | DEFINED | 18 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 61923 | 1087138 | SH | DEFINED | 3 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 13 | 225 | SH | DEFINED | 11 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 112774 | 1979885 | SH | DEFINED | 21 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 40503 | 711085 | SH | DEFINED | 20 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 2365 | 41527 | SH | DEFINED | 19 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 6273 | 110125 | SH | DEFINED | 18 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 12461 | 218767 | SH | DEFINED | 1 |
| CRA INTL INC | COM | 12618T105 | 334 | 6996 | SH | DEFINED | 19 |

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| CRAFTMADE INTL INC | COM | 22413E104 | 1478 | 73840 | SH | DEFINED | 6 |
| CRANE CO | COM | 224399105 | 564 | 16000 | SH | DEFINED | 23 |
| CRANE CO | COM | 224399105 | 3047 | 86390 | SH | DEFINED | 18 |
| CRANE CO | COM | 224399105 | 42 | 1200 | SH | DEFINED | 2 |
| CRANE CO | COM | 224399105 | 260 | 7364 | SH | DEFINED | 19 |
| CRANE CO | COM | 224399105 | 9191 | 260600 | SH | DEFINED | 20 |
| CREDENCE SYS CORP | COM | 225302108 | 8 | 1103 | SH | DEFINED | 19 |
| CREDICORP LTD | COM | G2519Y108 | 5821 | 255440 | SH | DEFINED | 3 |
| CREDIT SUISSE ASSET MGMT INC | COM | 224916106 | 1 | 267 | SH | DEFINED | 18 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 33136 | 670569 | SH | DEFINED | 6 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 1523 | 29900 | SH | DEFINED | 17 |
| CREDIT SUISSE HIGH YLD BND F | SH BEN INT | 22544F103 | 4 | 1000 | SH | DEFINED | 18 |
| CREE INC | COM | 225447101 | 38 | 1500 | SH | DEFINED | 9 |
| CREE INC | COM | 225447101 | 168910 | 6692149 | SH | DEFINED | 18 |
| CREE INC | COM | 225447101 | 18 | 695 | SH | DEFINED | 4 |
| CREE INC | COM | 225447101 | 33464 | 1325816 | SH | DEFINED | 20 |
| CREE INC | COM | 225447101 | 1058 | 41899 | SH | DEFINED | 21 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 1666 | 84033 | SH | DEFINED | 19 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 69 | 3464 | SH | DEFINED | 20 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 8 | 400 | SH | DEFINED | 11 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 50 | 2500 | SH | DEFINED | 18 |
| CRIIMI MAE INC | COM NEW | 226603504 | 2 | 125 | SH | DEFINED | 9 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 6876 | 385621 | SH | DEFINED | 20 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 1712 | 95991 | SH | DEFINED | 18 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 4 | 136 | SH | DEFINED | 18 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 2447 | 90938 | SH | DEFINED | 20 |
| CROWN HOLDINGS INC | COM | 228368106 | 565 | 28950 | SH | DEFINED | 20 |
| CROWN HOLDINGS INC | COM | 228368106 | 12 | 600 | SH | DEFINED | 9 |
| CROWN HOLDINGS INC | COM | 228368106 | 37 | 1902 | SH | DEFINED | 18 |
| CROWN HOLDINGS INC | COM | 228368106 | 2940 | 150532 | SH | DEFINED | 19 |
| CROWN HOLDINGS INC | COM | 228368106 | 9500 | 486422 | SH | DEFINED | 3 |
| CROWN HOLDINGS INC | COM | 228368106 | 426 | 21800 | SH | DEFINED | 6 |
| CRUZAN INTERNATIONAL INC | COM | 228890109 | 98 | 3509 | SH | DEFINED | 11 |
| CRYOLIFE INC | COM | 228903100 | 10 | 3000 | SH | DEFINED | 17 |
| CRYOLIFE INC | COM | 228903100 | 1 | 300 | SH | DEFINED | 9 |
| CRYPTOLOGIC INC | COM | 228906103 | 5931 | 302780 | SH | DEFINED | 3 |
| CSG SYS INTL INC | COM | 126349109 | 1479 | 66259 | SH | DEFINED | 19 |
| CSK AUTO CORP | COM | 125965103 | 37 | 2423 | SH | DEFINED | 19 |
| CSK AUTO CORP | COM | 125965103 | 22 | 1450 | SH | DEFINED | 18 |
| CSS INDS INC | COM | 125906107 | 5518 | 179550 | SH | DEFINED | 6 |
| CSS INDS INC | COM | 125906107 | 4 | 125 | SH | DEFINED | 19 |
| CSS INDS INC | COM | 125906107 | 822 | 26740 | SH | DEFINED | 3 |
| CSX CORP | COM | 126408103 | 5570 | 109710 | SH | DEFINED | 6 |
| CSX CORP | COM | 126408103 | 142 | 2804 | SH | DEFINED | 18 |
| CSX CORP | COM | 126408103 | 1118 | 22029 | SH | DEFINED | 2 |
| CSX CORP | COM | 126408103 | 37102 | 730780 | SH | DEFINED | 3 |
| CSX CORP | COM | 126408103 | 41 | 800 | SH | DEFINED | 17 |
| CSX CORP | COM | 126408103 | 20 | 400 | SH | DEFINED | 11 |
| CSX CORP | COM | 126408103 | 2797 | 55100 | SH | DEFINED | 23 |
| CSX CORP | COM | 126408103 | 598 | 11775 | SH | DEFINED | 5 |
| CSX CORP | COM | 126408103 | 5521 | 108743 | SH | DEFINED | 19 |
| CSX CORP | COM | 126408103 | 21 | 413 | SH | DEFINED | 20 |
| CT COMMUNICATIONS INC | COM NEW | 126426402 | 22 | 1800 | SH | DEFINED | 19 |
| CT COMMUNICATIONS INC | COM NEW | 126426402 | 3272 | 269534 | SH | DEFINED | 6 |
| CTS CORP | COM | 126501105 | 1730 | 156400 | SH | DEFINED | 3 |
| CTS CORP | COM | 126501105 | 1 | 100 | SH | DEFINED | 2 |
| CTS CORP | COM | 126501105 | 563 | 50861 | SH | DEFINED | 19 |
| CTS CORP | COM | 126501105 | 17 | 1500 | SH | DEFINED | 11 |
| CUBIC CORP | COM | 229669106 | 2 | 100 | SH | DEFINED | 11 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 2194 | 103297 | SH | DEFINED | 19 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 8443 | 157288 | SH | DEFINED | 20 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 9207 | 171520 | SH | DEFINED | 21 |

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| CULLEN FROST BANKERS INC | COM | | 229899109 | 3636 | 67740 | SH | DEFINED | 18 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 398 | 7408 | SH | DEFINED | 19 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 736 | 13710 | SH | DEFINED | 3 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 108 | 2005 | SH | DEFINED | 11 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 129 | 2400 | SH | DEFINED | 17 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 4096 | 76295 | SH | DEFINED | 1 |
| CUMMINS INC | COM | | 231021106 | 0 | 0 | SH | DEFINED | 18 |
| CUMMINS INC | COM | | 231021106 | 92 | 1026 | SH | DEFINED | 2 |
| CUMMINS INC | COM | | 231021106 | 11655 | 129890 | SH | DEFINED | 3 |
| CUMMINS INC | COM | | 231021106 | 3977 | 44321 | SH | DEFINED | 19 |
| CURAGEN CORP | COM | | 23126R101 | 297 | 96499 | SH | DEFINED | 19 |
| CURAGEN CORP | COM | | 23126R101 | 1 | 400 | SH | DEFINED | 18 |
| CURTISS WRIGHT CORP | COM | | 231561101 | 22 | 400 | SH | DEFINED | 11 |
| CURTISS WRIGHT CORP | COM | | 231561101 | 22 | 412 | SH | DEFINED | 18 |
| CURTISS WRIGHT CORP | COM | | 231561101 | 252 | 4614 | SH | DEFINED | 19 |
| CUTERA INC | COM | | 232109108 | 13962 | 529660 | SH | DEFINED | 3 |
| CUTTER & BUCK INC | COM | | 232217109 | 1 | 100 | SH | DEFINED | 11 |
| CV THERAPEUTICS INC | NOTE | 2.750% 5/1 | 126667AF1 | 600 | 600000 | PRN | DEFINED | 20 |
| CV THERAPEUTICS INC | NOTE | 2.750% 5/1 | 126667AF1 | 4700 | 4700000 | PRN | DEFINED | 21 |
| CV THERAPEUTICS INC | COM | | 126667104 | 720 | 29100 | SH | DEFINED | 18 |
| CV THERAPEUTICS INC | COM | | 126667104 | 73985 | 2991725 | SH | DEFINED | 8 |
| CV THERAPEUTICS INC | COM | | 126667104 | 8272 | 334500 | SH | DEFINED | 21 |
| CV THERAPEUTICS INC | COM | | 126667104 | 7236 | 292600 | SH | DEFINED | 20 |
| CVB FINL CORP | COM | | 126600105 | 104 | 5125 | SH | DEFINED | 21 |
| CVS CORP | COM | | 126650100 | 7410 | 280470 | SH | DEFINED | 19 |
| CVS CORP | COM | | 126650100 | 200 | 7564 | SH | DEFINED | 9 |
| CVS CORP | COM | | 126650100 | 8412 | 318400 | SH | DEFINED | 23 |
| CVS CORP | COM | | 126650100 | 6682 | 252911 | SH | DEFINED | 20 |
| CVS CORP | COM | | 126650100 | 3123 | 118210 | SH | DEFINED | 2 |
| CVS CORP | COM | | 126650100 | 855 | 32351 | SH | DEFINED | 21 |
| CVS CORP | COM | | 126650100 | 77 | 2904 | SH | DEFINED | 22 |
| CVS CORP | COM | | 126650100 | 501 | 18973 | SH | DEFINED | 5 |
| CVS CORP | COM | | 126650100 | 11585 | 438495 | SH | DEFINED | 17 |
| CVS CORP | COM | | 126650100 | 92 | 3481 | SH | DEFINED | 11 |
| CVS CORP | COM | | 126650100 | 7001 | 265000 | SH | DEFINED | 7 |
| CVS CORP | COM | | 126650100 | 37288 | 1411344 | SH | DEFINED | 18 |
| CYBERONICS INC | COM | | 23251P102 | 99 | 3050 | SH | DEFINED | 2 |
| CYBERSOURCE CORP | COM | | 23251J106 | 692 | 104844 | SH | DEFINED | 19 |
| CYCLE CTRY ACCESSORIES CORP | COM | | 232984104 | 324 | 97300 | SH | DEFINED | 6 |
| CYMER INC | COM | | 232572107 | 1772 | 49900 | SH | DEFINED | 23 |
| CYMER INC | COM | | 232572107 | 571 | 16085 | SH | DEFINED | 18 |
| CYMER INC | COM | | 232572107 | 1582 | 44564 | SH | DEFINED | 19 |
| CYMER INC | COM | | 232572107 | 1147 | 32300 | SH | DEFINED | 20 |
| CYMER INC | COM | | 232572107 | 5856 | 164900 | SH | DEFINED | 21 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 23 | 1625 | SH | DEFINED | 18 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 2153 | 151100 | SH | DEFINED | 20 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 3 | 200 | SH | DEFINED | 9 |
| CYTEC INDS INC | COM | | 232820100 | 26 | 542 | SH | DEFINED | 11 |
| CYTEC INDS INC | COM | | 232820100 | 44891 | 942490 | SH | DEFINED | 20 |
| CYTEC INDS INC | COM | | 232820100 | 13385 | 281020 | SH | DEFINED | 6 |
| CYTEC INDS INC | COM | | 232820100 | 4827 | 101350 | SH | DEFINED | 21 |
| CYTEC INDS INC | COM | | 232820100 | 2446 | 51360 | SH | DEFINED | 19 |
| CYTEC INDS INC | COM | | 232820100 | 4938 | 103681 | SH | DEFINED | 18 |
| CYTEC INDS INC | COM | | 232820100 | 5 | 100 | SH | DEFINED | 2 |
| CYTYC CORP | COM | | 232946103 | 387 | 13700 | SH | DEFINED | 5 |
| CYTYC CORP | COM | | 232946103 | 6 | 200 | SH | DEFINED | 11 |
| CYTYC CORP | COM | | 232946103 | 88 | 3130 | SH | DEFINED | 2 |
| CYTYC CORP | COM | | 232946103 | 466 | 16500 | SH | DEFINED | 18 |
| CYTYC CORP | COM | | 232946103 | 4759 | 168570 | SH | DEFINED | 21 |
| CYTYC CORP | COM | | 232946103 | 18633 | 660057 | SH | DEFINED | 20 |
| D R HORTON INC | COM | | 23331A109 | 72 | 2024 | SH | DEFINED | 2 |
| D R HORTON INC | COM | | 23331A109 | 1968 | 55076 | SH | DEFINED | 19 |

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| D R HORTON INC | COM | 23331A109 | 8 | 217 | SH | DEFINED | 18 |
| D R HORTON INC | COM | 23331A109 | 6348 | 177674 | SH | DEFINED | 3 |
| D R HORTON INC | COM | 23331A109 | 7528 | 210700 | SH | DEFINED | 23 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 25674 | 627880 | SH | DEFINED | 3 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 60 | 1474 | SH | DEFINED | 18 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 3377 | 82580 | SH | DEFINED | 19 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 5152 | 126000 | SH | DEFINED | 20 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 51 | 1000 | SH | DEFINED | 11 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 86 | 1686 | SH | DEFINED | 2 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 455 | 8914 | SH | DEFINED | 9 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 18 | 344 | SH | DEFINED | 17 |
| DAKTRONICS INC | COM | 234264109 | 24 | 800 | SH | DEFINED | 17 |
| DANA CORP | COM | 235811106 | 211 | 29369 | SH | DEFINED | 19 |
| DANAHER CORP DEL | NOTE | 1/2 235851AF9 | 1900 | 1900000 | PRN | DEFINED | 20 |
| DANAHER CORP DEL | COM | 235851102 | 64 | 1150 | SH | DEFINED | 17 |
| DANAHER CORP DEL | COM | 235851102 | 319 | 5716 | SH | DEFINED | 11 |
| DANAHER CORP DEL | COM | 235851102 | 3916 | 70209 | SH | DEFINED | 19 |
| DANAHER CORP DEL | COM | 235851102 | 234 | 4199 | SH | DEFINED | 5 |
| DANAHER CORP DEL | NOTE | 1/2 235851AF9 | 14750 | 14750000 | PRN | DEFINED | 21 |
| DANAHER CORP DEL | COM | 235851102 | 7035 | 126122 | SH | DEFINED | 20 |
| DANAHER CORP DEL | COM | 235851102 | 7007 | 125616 | SH | DEFINED | 22 |
| DANAHER CORP DEL | COM | 235851102 | 853 | 15300 | SH | DEFINED | 9 |
| DANAHER CORP DEL | COM | 235851102 | 9402 | 168554 | SH | DEFINED | 18 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 653 | 16785 | SH | DEFINED | 18 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 4615 | 118705 | SH | DEFINED | 19 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 830 | 21335 | SH | DEFINED | 20 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 608 | 15636 | SH | DEFINED | 3 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 78 | 1998 | SH | DEFINED | 2 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1128 | 29000 | SH | DEFINED | 17 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 12 | 300 | SH | DEFINED | 9 |
| DATARAM CORP | COM PAR \$1 | 238108203 | 588 | 111755 | SH | DEFINED | 6 |
| DATASCOPE CORP | COM | 238113104 | 36 | 1100 | SH | DEFINED | 11 |
| DATAWATCH CORP | COM NEW | 237917208 | 10 | 2340 | SH | DEFINED | 1 |
| DAVE & BUSTERS INC | COM | 23833N104 | 26 | 1466 | SH | DEFINED | 19 |
| DAVE & BUSTERS INC | COM | 23833N104 | 13 | 717 | SH | DEFINED | 2 |
| DAVITA INC | COM | 23918K108 | 555 | 10954 | SH | DEFINED | 18 |
| DAVITA INC | COM | 23918K108 | 8639 | 170600 | SH | DEFINED | 20 |
| DAVITA INC | COM | 23918K108 | 1671 | 33000 | SH | DEFINED | 21 |
| DEAN FOODS CO NEW | COM | 242370104 | 112 | 2975 | SH | DEFINED | 18 |
| DEAN FOODS CO NEW | COM | 242370104 | 762 | 20232 | SH | DEFINED | 9 |
| DEAN FOODS CO NEW | COM | 242370104 | 605 | 16071 | SH | DEFINED | 19 |
| DEAN FOODS CO NEW | COM | 242370104 | 27189 | 721957 | SH | DEFINED | 20 |
| DEAN FOODS CO NEW | COM | 242370104 | 128 | 3400 | SH | DEFINED | 17 |
| DEAN FOODS CO NEW | COM | 242370104 | 983 | 26100 | SH | DEFINED | 3 |
| DEAN FOODS CO NEW | COM | 242370104 | 3 | 76 | SH | DEFINED | 11 |
| DEB SHOPS INC | COM | 242728103 | 3532 | 118816 | SH | DEFINED | 20 |
| DEB SHOPS INC | COM | 242728103 | 2925 | 98379 | SH | DEFINED | 6 |
| DEB SHOPS INC | COM | 242728103 | 141 | 4750 | SH | DEFINED | 3 |
| DEB SHOPS INC | COM | 242728103 | 253 | 8500 | SH | DEFINED | 18 |
| DEBT STRATEGIES FD INC NEW | COM | 24276Q109 | 28 | 4514 | SH | DEFINED | 18 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 55 | 1994 | SH | DEFINED | 19 |
| DECODE GENETICS INC | COM | 243586104 | 28 | 3446 | SH | DEFINED | 19 |
| DECODE GENETICS INC | COM | 243586104 | 71 | 8552 | SH | DEFINED | 18 |
| DEERE & CO | COM | 244199105 | 54 | 800 | SH | DEFINED | 11 |
| DEERE & CO | COM | 244199105 | 439 | 6445 | SH | DEFINED | 2 |
| DEERE & CO | COM | 244199105 | 6246 | 91704 | SH | DEFINED | 18 |
| DEERE & CO | COM | 244199105 | 6324 | 92850 | SH | DEFINED | 19 |
| DEERE & CO | COM | 244199105 | 6914 | 101505 | SH | DEFINED | 20 |
| DEERE & CO | COM | 244199105 | 1526 | 22400 | SH | DEFINED | 21 |
| DEERE & CO | COM | 244199105 | 653 | 9588 | SH | DEFINED | 17 |
| DEERE & CO | COM | 244199105 | 4087 | 60000 | SH | DEFINED | 8 |
| DEERE & CO | COM | 244199105 | 4972 | 73000 | SH | DEFINED | 6 |

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| DEERE & CO | COM | 244199105 | 5258 | 77200 | SH | DEFINED | 23 |
| DEERE & CO | COM | 244199105 | 102 | 1500 | SH | DEFINED | 4 |
| DEERFIELD TRIARC CAP CORP | COM | 244572301 | 2206 | 161024 | SH | DEFINED | 3 |
| DEL MONTE FOODS CO | COM | 24522P103 | 17006 | 1630506 | SH | DEFINED | 20 |
| DEL MONTE FOODS CO | COM | 24522P103 | 103 | 9862 | SH | DEFINED | 9 |
| DEL MONTE FOODS CO | COM | 24522P103 | 333 | 31929 | SH | DEFINED | 17 |
| DEL MONTE FOODS CO | COM | 24522P103 | 84 | 8080 | SH | DEFINED | 2 |
| DEL MONTE FOODS CO | COM | 24522P103 | 936 | 89720 | SH | DEFINED | 19 |
| DEL MONTE FOODS CO | COM | 24522P103 | 88689 | 8503245 | SH | DEFINED | 6 |
| DEL MONTE FOODS CO | COM | 24522P103 | 2704 | 259282 | SH | DEFINED | 18 |
| DEL MONTE FOODS CO | COM | 24522P103 | 23 | 2250 | SH | DEFINED | 4 |
| DELAWARE INVTS DIV & INCOME | COM | 245915103 | 4 | 313 | SH | DEFINED | 9 |
| DELL INC | COM | 24702R101 | 5990 | 200000 | SH | DEFINED | 7 |
| DELL INC | COM | 24702R101 | 531830 | 17757255 | SH | DEFINED | 18 |
| DELL INC | COM | 24702R101 | 57413 | 1914400 | SH | DEFINED | 10 |
| DELL INC | COM | 24702R101 | 3543 | 118305 | SH | DEFINED | 22 |
| DELL INC | COM | 24702R101 | 2791 | 93195 | SH | DEFINED | 23 |
| DELL INC | COM | 24702R101 | 2609 | 86959 | SH | DEFINED | 9 |
| DELL INC | COM | 24702R101 | 20382 | 680543 | SH | DEFINED | 19 |
| DELL INC | COM | 24702R101 | 29552 | 986703 | SH | DEFINED | 21 |
| DELL INC | COM | 24702R101 | 810 | 27034 | SH | DEFINED | 11 |
| DELL INC | COM | 24702R101 | 2495 | 83300 | SH | DEFINED | 1 |
| DELL INC | COM | 24702R101 | 488473 | 16287875 | SH | DEFINED | 8 |
| DELL INC | COM | 24702R101 | 1760 | 58751 | SH | DEFINED | 5 |
| DELL INC | COM | 24702R101 | 1169 | 38985 | SH | DEFINED | 17 |
| DELL INC | COM | 24702R101 | 33 | 1100 | SH | DEFINED | 4 |
| DELL INC | COM | 24702R101 | 15343 | 511614 | SH | DEFINED | 2 |
| DELL INC | COM | 24702R101 | 147131 | 4912570 | SH | DEFINED | 20 |
| DELL INC | COM | 24702R101 | 21448 | 716125 | SH | DEFINED | 3 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 11 | 241 | SH | DEFINED | 19 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 35456 | 770625 | SH | DEFINED | 6 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 58 | 1270 | SH | DEFINED | 3 |
| DELTA & PINE LD CO | COM | 247357106 | 6 | 282 | SH | DEFINED | 9 |
| DELTA & PINE LD CO | COM | 247357106 | 25 | 1095 | SH | DEFINED | 18 |
| DELTA APPAREL INC | COM | 247368103 | 11 | 700 | SH | DEFINED | 11 |
| DELTA FINANCIAL CORP | COM | 247918105 | 163 | 19500 | SH | DEFINED | 2 |
| DELTIC TIMBER CORP | COM | 247850100 | 38 | 742 | SH | DEFINED | 18 |
| DELUXE CORP | COM | 248019101 | 18 | 611 | SH | DEFINED | 18 |
| DELUXE CORP | COM | 248019101 | 656 | 21758 | SH | DEFINED | 21 |
| DELUXE CORP | COM | 248019101 | 41635 | 1381400 | SH | DEFINED | 6 |
| DENBURY RES INC | COM NEW | 247916208 | 7413 | 325426 | SH | DEFINED | 20 |
| DENBURY RES INC | COM NEW | 247916208 | 1621 | 71159 | SH | DEFINED | 18 |
| DENDREON CORP | COM | 24823Q107 | 16 | 3000 | SH | DEFINED | 2 |
| DENDRITE INTL INC | COM | 248239105 | 3717 | 257914 | SH | DEFINED | 20 |
| DENDRITE INTL INC | COM | 248239105 | 884 | 61335 | SH | DEFINED | 19 |
| DENDRITE INTL INC | COM | 248239105 | 275 | 19110 | SH | DEFINED | 3 |
| DENDRITE INTL INC | COM | 248239105 | 267 | 18543 | SH | DEFINED | 18 |
| DENDRITE INTL INC | COM | 248239105 | 529 | 36721 | SH | DEFINED | 21 |
| DENNYS CORP | COM | 24869P104 | 1 | 177 | SH | DEFINED | 18 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 599 | 11158 | SH | DEFINED | 18 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 55 | 1032 | SH | DEFINED | 11 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 5901 | 109900 | SH | DEFINED | 2 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 537 | 10000 | SH | DEFINED | 3 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 37 | 687 | SH | DEFINED | 9 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 10996 | 204800 | SH | DEFINED | 20 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 250 | 4650 | SH | DEFINED | 21 |
| DESARROLLADORA HOMEX S A DE | SPONSORED ADR | 25030W100 | 11352 | 370000 | SH | DEFINED | 3 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 48 | 494 | SH | DEFINED | 17 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 10427 | 644330 | SH | DEFINED | 6 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 494 | 29703 | SH | DEFINED | 17 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 5 | 280 | SH | DEFINED | 9 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 71 | 1500 | SH | DEFINED | 3 |

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| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 80 | 1700 | SH | DEFINED | 9 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 56 | 1200 | SH | DEFINED | 2 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 2501 | 53193 | SH | DEFINED | 20 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 627 | 13325 | SH | DEFINED | 19 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 15251 | 324350 | SH | DEFINED | 1 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 366 | 7775 | SH | DEFINED | 18 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 788 | 16750 | SH | DEFINED | 21 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 141 | 3000 | SH | DEFINED | 11 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 37 | 588 | SH | DEFINED | 9 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 12238 | 195684 | SH | DEFINED | 1 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 629 | 10054 | SH | DEFINED | 21 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 4027 | 64395 | SH | DEFINED | 17 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 339 | 5428 | SH | DEFINED | 11 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 8092 | 129383 | SH | DEFINED | 19 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 77508 | 1242169 | SH | DEFINED | 6 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 129 | 2062 | SH | DEFINED | 22 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 6976 | 111544 | SH | DEFINED | 20 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 14810 | 236810 | SH | DEFINED | 3 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 756 | 12082 | SH | DEFINED | 5 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 12977 | 207500 | SH | DEFINED | 8 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1000 | 15997 | SH | DEFINED | 18 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 2108 | 33700 | SH | DEFINED | 23 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 27 | 432 | SH | DEFINED | 2 |
| DEVRY INC DEL | COM | 251893103 | 9 | 472 | SH | DEFINED | 18 |
| DEVRY INC DEL | COM | 251893103 | 32 | 1600 | SH | DEFINED | 11 |
| DEVRY INC DEL | COM | 251893103 | 60 | 3000 | SH | DEFINED | 20 |
| DEVRY INC DEL | COM | 251893103 | 108554 | 5427700 | SH | DEFINED | 8 |
| DEX MEDIA INC | COM | 25212E100 | 2 | 60 | SH | DEFINED | 18 |
| DEX MEDIA INC | COM | 25212E100 | 13407 | 494900 | SH | DEFINED | 6 |
| DEXCOM INC | COM | 252131107 | 13 | 875 | SH | DEFINED | 18 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 1941 | 33286 | SH | DEFINED | 2 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 117 | 2010 | SH | DEFINED | 9 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 82 | 1400 | SH | DEFINED | 11 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 39574 | 700432 | SH | DEFINED | 6 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 1164 | 19960 | SH | DEFINED | 17 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 1 | 25 | SH | DEFINED | 11 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 70 | 1452 | SH | DEFINED | 18 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 22271 | 458725 | SH | DEFINED | 3 |
| DIAMOND FOODS INC | COM | 252603105 | 198 | 10000 | SH | DEFINED | 3 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 12 | 175 | SH | DEFINED | 11 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 288 | 4140 | SH | DEFINED | 3 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 174 | 2500 | SH | DEFINED | 20 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 1614 | 23200 | SH | DEFINED | 21 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 735 | 10565 | SH | DEFINED | 18 |
| DIAMONDCLUSTER INTL INC | COM | 25278P106 | 2 | 200 | SH | DEFINED | 17 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 1321 | 110469 | SH | DEFINED | 3 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 177 | 1652 | SH | DEFINED | 18 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 98 | 912 | SH | DEFINED | 11 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 18 | 550 | SH | DEFINED | 11 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 79 | 2380 | SH | DEFINED | 18 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 3357 | 101000 | SH | DEFINED | 20 |
| DIEBOLD INC | COM | 253651103 | 76 | 2000 | SH | DEFINED | 9 |
| DIEBOLD INC | COM | 253651103 | 472 | 12413 | SH | DEFINED | 18 |
| DIEBOLD INC | COM | 253651103 | 301 | 7916 | SH | DEFINED | 2 |
| DIEBOLD INC | COM | 253651103 | 17 | 450 | SH | DEFINED | 11 |
| DIEBOLD INC | COM | 253651103 | 3211 | 84500 | SH | DEFINED | 20 |
| DIGENE CORP | COM | 253752109 | 62 | 2122 | SH | DEFINED | 19 |
| DIGI INTL INC | COM | 253798102 | 3505 | 334129 | SH | DEFINED | 3 |
| DIGIMARC CORP | COM | 253807101 | 15 | 2600 | SH | DEFINED | 18 |
| DIGITAL ANGEL CORP | COM | 253830103 | 3 | 1000 | SH | DEFINED | 2 |
| DIGITAL ANGEL CORP | COM | 253830103 | 2 | 500 | SH | DEFINED | 17 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 79 | 2473 | SH | DEFINED | 19 |

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| DIGITAL RIV INC | COM | 25388B104 | 1119 | 37610 | SH | DEFINED | 19 |
| DIGITAL RIV INC | COM | 25388B104 | 17249 | 580000 | SH | DEFINED | 20 |
| DIGITAL RIV INC | COM | 25388B104 | 335 | 11250 | SH | DEFINED | 21 |
| DIGITAL RIV INC | COM | 25388B104 | 4 | 129 | SH | DEFINED | 18 |
| DIGITAL RLTY TR INC | COM | 253868103 | 955 | 42200 | SH | DEFINED | 18 |
| DIGITAL RLTY TR INC | COM | 253868103 | 1489 | 65792 | SH | DEFINED | 19 |
| DIGITAS INC | COM | 25388K104 | 886 | 70770 | SH | DEFINED | 18 |
| DIGITAS INC | COM | 25388K104 | 782 | 62444 | SH | DEFINED | 19 |
| DIGITAS INC | COM | 25388K104 | 4897 | 391170 | SH | DEFINED | 20 |
| DIGITAS INC | COM | 25388K104 | 10182 | 813222 | SH | DEFINED | 21 |
| DILLARDS INC | CL A | 254067101 | 2511 | 101160 | SH | DEFINED | 18 |
| DILLARDS INC | CL A | 254067101 | 9886 | 398320 | SH | DEFINED | 3 |
| DILLARDS INC | CL A | 254067101 | 4879 | 196584 | SH | DEFINED | 20 |
| DILLARDS INC | CL A | 254067101 | 311 | 12528 | SH | DEFINED | 19 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 10 | 700 | SH | DEFINED | 11 |
| DIODES INC | COM | 254543101 | 88 | 2825 | SH | DEFINED | 19 |
| DIODES INC | COM | 254543101 | 3256 | 104850 | SH | DEFINED | 20 |
| DIODES INC | COM | 254543101 | 45 | 1461 | SH | DEFINED | 18 |
| DIRECT GEN CORP | COM | 25456W204 | 22152 | 1310757 | SH | DEFINED | 6 |
| DIRECTV GROUP INC | COM | 25459L106 | 2330 | 164987 | SH | DEFINED | 9 |
| DIRECTV GROUP INC | COM | 25459L106 | 395 | 27989 | SH | DEFINED | 21 |
| DIRECTV GROUP INC | COM | 25459L106 | 2856 | 202238 | SH | DEFINED | 18 |
| DIRECTV GROUP INC | COM | 25459L106 | 129145 | 9146235 | SH | DEFINED | 10 |
| DIRECTV GROUP INC | COM | 25459L106 | 218 | 15428 | SH | DEFINED | 11 |
| DIRECTV GROUP INC | COM | 25459L106 | 64 | 4537 | SH | DEFINED | 17 |
| DIRECTV GROUP INC | COM | 25459L106 | 5293 | 374872 | SH | DEFINED | 7 |
| DIRECTV GROUP INC | COM | 25459L106 | 11347 | 803604 | SH | DEFINED | 4 |
| DIRECTV GROUP INC | COM | 25459L106 | 9 | 645 | SH | DEFINED | 2 |
| DIRECTV GROUP INC | COM | 25459L106 | 3561 | 252186 | SH | DEFINED | 5 |
| DIRECTV GROUP INC | COM | 25459L106 | 0 | 3 | SH | DEFINED | 1 |
| DIRECTV GROUP INC | COM | 25459L106 | 946434 | 67027905 | SH | DEFINED | 8 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 32 | 2112 | SH | DEFINED | 11 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 102 | 6709 | SH | DEFINED | 23 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 282 | 18639 | SH | DEFINED | 9 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 79055 | 5218154 | SH | DEFINED | 18 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 4 | 235 | SH | DEFINED | 1 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 32332 | 2134101 | SH | DEFINED | 20 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 3 | 176 | SH | DEFINED | 2 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 1177 | 77660 | SH | DEFINED | 17 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 441 | 29089 | SH | DEFINED | 21 |
| DISCOVERY PARTNERS INTL INC | COM | 254675101 | 746 | 281680 | SH | DEFINED | 6 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 19304 | 805335 | SH | DEFINED | 2 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1745 | 72807 | SH | DEFINED | 1 |
| DISNEY WALT CO | NOTE 2.125% 4/1 | 254687AU0 | 2000 | 2000000 | PRN | DEFINED | 21 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 10225 | 426562 | SH | DEFINED | 4 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 5567 | 232242 | SH | DEFINED | 3 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 3771 | 157323 | SH | DEFINED | 17 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 7344 | 306363 | SH | DEFINED | 5 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 12068 | 503483 | SH | DEFINED | 21 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 522693 | 21806117 | SH | DEFINED | 20 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 14032 | 585388 | SH | DEFINED | 19 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 876505 | 36566764 | SH | DEFINED | 18 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 4329 | 180603 | SH | DEFINED | 9 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1587 | 66200 | SH | DEFINED | 23 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 308 | 12860 | SH | DEFINED | 7 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 741 | 30931 | SH | DEFINED | 11 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 44310 | 1857454 | SH | DEFINED | 6 |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 271 | 32400 | SH | DEFINED | 6 |
| DIVERSA CORP | COM | 255064107 | 5 | 1000 | SH | DEFINED | 9 |
| DIVERSA CORP | COM | 255064107 | 1 | 200 | SH | DEFINED | 18 |
| DIVERSIFIED INCOME STRAT PTF | COM | 255251100 | 0 | 8 | SH | DEFINED | 18 |
| DIXIE GROUP INC | CL A | 255519100 | 6 | 425 | SH | DEFINED | 11 |

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| DJ ORTHOPEDICS INC | COM | 23325G104 | 9 | 330 | SH | DEFINED | 19 |
| DJ ORTHOPEDICS INC | COM | 23325G104 | 18760 | 680215 | SH | DEFINED | 3 |
| DJ ORTHOPEDICS INC | COM | 23325G104 | 8181 | 296620 | SH | DEFINED | 20 |
| DJ ORTHOPEDICS INC | COM | 23325G104 | 1811 | 65660 | SH | DEFINED | 18 |
| DJ ORTHOPEDICS INC | COM | 23325G104 | 13618 | 493750 | SH | DEFINED | 21 |
| DNP SELECT INCOME FD | COM | 23325P104 | 295 | 28385 | SH | DEFINED | 18 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 47 | 6262 | SH | DEFINED | 19 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 17956 | 2394155 | SH | DEFINED | 3 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 656 | 87500 | SH | DEFINED | 18 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 4795 | 639269 | SH | DEFINED | 20 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 8848 | 1179795 | SH | DEFINED | 21 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 18 | 1040 | SH | DEFINED | 3 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 4525 | 265370 | SH | DEFINED | 20 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 901 | 52841 | SH | DEFINED | 18 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 18826 | 1104168 | SH | DEFINED | 21 |
| DOLLAR FINL CORP | COM | 256664103 | 1484 | 123810 | SH | DEFINED | 3 |
| DOLLAR GEN CORP | COM | 256669102 | 118 | 6203 | SH | DEFINED | 18 |
| DOLLAR GEN CORP | COM | 256669102 | 30 | 1575 | SH | DEFINED | 1 |
| DOLLAR GEN CORP | COM | 256669102 | 33 | 1725 | SH | DEFINED | 11 |
| DOLLAR GEN CORP | COM | 256669102 | 57 | 3000 | SH | DEFINED | 2 |
| DOLLAR GEN CORP | COM | 256669102 | 3 | 145 | SH | DEFINED | 9 |
| DOLLAR GEN CORP | COM | 256669102 | 1592 | 83500 | SH | DEFINED | 23 |
| DOLLAR GEN CORP | COM | 256669102 | 1181 | 61905 | SH | DEFINED | 19 |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 2 | 67 | SH | DEFINED | 19 |
| DOLLAR TREE STORES INC | COM | 256747106 | 3778 | 157800 | SH | DEFINED | 6 |
| DOLLAR TREE STORES INC | COM | 256747106 | 24 | 1000 | SH | DEFINED | 11 |
| DOLLAR TREE STORES INC | COM | 256747106 | 477 | 19918 | SH | DEFINED | 19 |
| DOLLAR TREE STORES INC | COM | 256747106 | 1 | 37 | SH | DEFINED | 18 |
| DOLLAR TREE STORES INC | COM | 256747106 | 843 | 35230 | SH | DEFINED | 3 |
| DOMINION HOMES INC | COM | 257386102 | 577 | 54200 | SH | DEFINED | 6 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 1575 | 20403 | SH | DEFINED | 18 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 1458 | 18880 | SH | DEFINED | 3 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 789 | 10223 | SH | DEFINED | 5 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 265 | 3437 | SH | DEFINED | 2 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 306 | 3963 | SH | DEFINED | 1 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 1330 | 17227 | SH | DEFINED | 17 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 4107 | 53195 | SH | DEFINED | 11 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 2230 | 28889 | SH | DEFINED | 21 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 1538 | 19921 | SH | DEFINED | 6 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 82 | 1068 | SH | DEFINED | 9 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 5199 | 67339 | SH | DEFINED | 19 |
| DOMINOS PIZZA INC | COM | 25754A201 | 2021 | 83500 | SH | DEFINED | 23 |
| DOMINOS PIZZA INC | COM | 25754A201 | 2379 | 98307 | SH | DEFINED | 19 |
| DOMINOS PIZZA INC | COM | 25754A201 | 17079 | 705727 | SH | DEFINED | 3 |
| DOMTAR INC | COM | 257561100 | 1590 | 275100 | SH | DEFINED | 6 |
| DOMTAR INC | COM | 257561100 | 230 | 44700 | SH | DEFINED | 7 |
| DONALDSON INC | COM | 257651109 | 41 | 1281 | SH | DEFINED | 18 |
| DONALDSON INC | COM | 257651109 | 10585 | 332850 | SH | DEFINED | 1 |
| DONALDSON INC | COM | 257651109 | 1210 | 38040 | SH | DEFINED | 2 |
| DONALDSON INC | COM | 257651109 | 7 | 220 | SH | DEFINED | 9 |
| DONALDSON INC | COM | 257651109 | 626 | 19675 | SH | DEFINED | 11 |
| DONEGAL GROUP INC | CL A | 257701201 | 2001 | 86097 | SH | DEFINED | 6 |
| DONEGAL GROUP INC | CL B | 257701300 | 587 | 27601 | SH | DEFINED | 6 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 15 | 441 | SH | DEFINED | 7 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 9679 | 282940 | SH | DEFINED | 6 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 21121 | 617400 | SH | DEFINED | 20 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 1545 | 45149 | SH | DEFINED | 21 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 1419 | 41485 | SH | DEFINED | 19 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 570 | 16663 | SH | DEFINED | 2 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 318 | 9300 | SH | DEFINED | 11 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 1194 | 34889 | SH | DEFINED | 17 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 556 | 16240 | SH | DEFINED | 18 |

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| DORAL FINL CORP | COM | 25811P100 | 174 | 16374 | SH | DEFINED | 18 |
| DORAL FINL CORP | COM | 25811P100 | 2 | 191 | SH | DEFINED | 19 |
| DOREL INDS INC | CL B SUB VTG | 25822C205 | 449 | 18700 | SH | DEFINED | 7 |
| DOT HILL SYS CORP | COM | 25848T109 | 25 | 3600 | SH | DEFINED | 18 |
| DOVER CORP | COM | 260003108 | 9217 | 227645 | SH | DEFINED | 18 |
| DOVER CORP | COM | 260003108 | 14685 | 362689 | SH | DEFINED | 2 |
| DOVER CORP | COM | 260003108 | 1582 | 39067 | SH | DEFINED | 19 |
| DOVER CORP | COM | 260003108 | 13628 | 336586 | SH | DEFINED | 22 |
| DOVER CORP | COM | 260003108 | 919 | 22700 | SH | DEFINED | 5 |
| DOVER CORP | COM | 260003108 | 917 | 22655 | SH | DEFINED | 11 |
| DOVER CORP | COM | 260003108 | 5798 | 143199 | SH | DEFINED | 17 |
| DOVER CORP | COM | 260003108 | 799 | 19742 | SH | DEFINED | 23 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 1622 | 114600 | SH | DEFINED | 6 |
| DOW CHEM CO | COM | 260543103 | 2427 | 55378 | SH | DEFINED | 17 |
| DOW CHEM CO | COM | 260543103 | 4601 | 105000 | SH | DEFINED | 7 |
| DOW CHEM CO | COM | 260543103 | 142573 | 3253615 | SH | DEFINED | 18 |
| DOW CHEM CO | COM | 260543103 | 546 | 12460 | SH | DEFINED | 11 |
| DOW CHEM CO | COM | 260543103 | 167888 | 3831318 | SH | DEFINED | 20 |
| DOW CHEM CO | COM | 260543103 | 12774 | 291506 | SH | DEFINED | 19 |
| DOW CHEM CO | COM | 260543103 | 10642 | 242870 | SH | DEFINED | 6 |
| DOW CHEM CO | COM | 260543103 | 53 | 1205 | SH | DEFINED | 9 |
| DOW CHEM CO | COM | 260543103 | 1188 | 27100 | SH | DEFINED | 23 |
| DOW CHEM CO | COM | 260543103 | 6877 | 156934 | SH | DEFINED | 21 |
| DOW CHEM CO | COM | 260543103 | 2070 | 47249 | SH | DEFINED | 2 |
| DOW CHEM CO | COM | 260543103 | 556 | 12688 | SH | DEFINED | 5 |
| DOW CHEM CO | COM | 260543103 | 16352 | 373160 | SH | DEFINED | 3 |
| DOW JONES & CO INC | COM | 260561105 | 401 | 11302 | SH | DEFINED | 19 |
| DOW JONES & CO INC | COM | 260561105 | 1061 | 29900 | SH | DEFINED | 9 |
| DOW JONES & CO INC | COM | 260561105 | 2530 | 71300 | SH | DEFINED | 18 |
| DOW JONES & CO INC | COM | 260561105 | 13 | 380 | SH | DEFINED | 2 |
| DOW JONES & CO INC | COM | 260561105 | 135 | 3812 | SH | DEFINED | 20 |
| DOWNEY FINL CORP | COM | 261018105 | 2191 | 32030 | SH | DEFINED | 21 |
| DOWNEY FINL CORP | COM | 261018105 | 633 | 9250 | SH | DEFINED | 17 |
| DOWNEY FINL CORP | COM | 261018105 | 36773 | 537700 | SH | DEFINED | 6 |
| DOWNEY FINL CORP | COM | 261018105 | 2186 | 31964 | SH | DEFINED | 19 |
| DOWNEY FINL CORP | COM | 261018105 | 408 | 5960 | SH | DEFINED | 20 |
| DOWNEY FINL CORP | COM | 261018105 | 395 | 5778 | SH | DEFINED | 18 |
| DPL INC | COM | 233293109 | 306 | 11779 | SH | DEFINED | 2 |
| DPL INC | COM | 233293109 | 1781 | 68424 | SH | DEFINED | 9 |
| DPL INC | COM | 233293109 | 12399 | 476700 | SH | DEFINED | 6 |
| DPL INC | COM | 233293109 | 476 | 18300 | SH | DEFINED | 18 |
| DR REDDYS LABS LTD | ADR | 256135203 | 11 | 500 | SH | DEFINED | 11 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 25 | 1000 | SH | DEFINED | 1 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 3090 | 125800 | SH | DEFINED | 23 |
| DRESS BARN INC | COM | 261570105 | 9861 | 255400 | SH | DEFINED | 6 |
| DRESS BARN INC | COM | 261570105 | 9537 | 247010 | SH | DEFINED | 3 |
| DRESSER-RAND GROUP INC | COM | 261608103 | 22 | 910 | SH | DEFINED | 18 |
| DRESSER-RAND GROUP INC | COM | 261608103 | 19 | 800 | SH | DEFINED | 11 |
| DREW INDS INC | COM NEW | 26168L205 | 3911 | 138740 | SH | DEFINED | 3 |
| DREW INDS INC | COM NEW | 26168L205 | 85 | 3000 | SH | DEFINED | 11 |
| DREYFUS HIGH YIELD STRATEGIE | SH BEN INT | 26200S101 | 29 | 7424 | SH | DEFINED | 18 |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 124 | 15273 | SH | DEFINED | 18 |
| DREYFUS STRATEGIC MUNS INC | COM | 261932107 | 9 | 1035 | SH | DEFINED | 18 |
| DRIL-QUIP INC | COM | 262037104 | 1178 | 24953 | SH | DEFINED | 19 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 51 | 1000 | SH | DEFINED | 2 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 962 | 18712 | SH | DEFINED | 19 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 491 | 9549 | SH | DEFINED | 18 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 33 | 650 | SH | DEFINED | 11 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 6638 | 129096 | SH | DEFINED | 20 |
| DRYSHIPS INC | SHS | Y2109Q101 | 535 | 43800 | SH | DEFINED | 3 |
| DSP GROUP INC | COM | 23332B106 | 168 | 6700 | SH | DEFINED | 21 |
| DSP GROUP INC | COM | 23332B106 | 79 | 3171 | SH | DEFINED | 19 |

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| DSP GROUP INC | COM | 23332B106 | 24 | 950 | SH | DEFINED | 11 |
| DSP GROUP INC | COM | 23332B106 | 2922 | 116600 | SH | DEFINED | 18 |
| DSP GROUP INC | COM | 23332B106 | 35911 | 1433000 | SH | DEFINED | 20 |
| DST SYS INC DEL | COM | 233326107 | 54 | 900 | SH | DEFINED | 18 |
| DST SYS INC DEL | COM | 233326107 | 60 | 1000 | SH | DEFINED | 11 |
| DST SYS INC DEL | COM | 233326107 | 450 | 7510 | SH | DEFINED | 3 |
| DST SYS INC DEL | COM | 233326107 | 42 | 699 | SH | DEFINED | 22 |
| DST SYS INC DEL | COM | 233326107 | 713 | 11900 | SH | DEFINED | 21 |
| DST SYS INC DEL | COM | 233326107 | 483 | 8056 | SH | DEFINED | 19 |
| DST SYS INC DEL | COM | 233326107 | 61863 | 1032600 | SH | DEFINED | 8 |
| DTE ENERGY CO | COM | 233331107 | 50 | 1168 | SH | DEFINED | 22 |
| DTE ENERGY CO | COM | 233331107 | 160 | 3700 | SH | DEFINED | 2 |
| DTE ENERGY CO | COM | 233331107 | 366 | 8478 | SH | DEFINED | 17 |
| DTE ENERGY CO | COM | 233331107 | 323 | 7470 | SH | DEFINED | 3 |
| DTE ENERGY CO | COM | 233331107 | 1474 | 34134 | SH | DEFINED | 19 |
| DTE ENERGY CO | COM | 233331107 | 31020 | 718230 | SH | DEFINED | 6 |
| DTE ENERGY CO | COM | 233331107 | 15 | 355 | SH | DEFINED | 9 |
| DTE ENERGY CO | COM | 233331107 | 117 | 2702 | SH | DEFINED | 18 |
| DTF TAX-FREE INCOME INC | COM | 23334J107 | 0 | 10 | SH | DEFINED | 18 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 9351 | 220019 | SH | DEFINED | 19 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 7398 | 174070 | SH | DEFINED | 17 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1477 | 34748 | SH | DEFINED | 2 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 8227 | 193582 | SH | DEFINED | 4 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 4690 | 110358 | SH | DEFINED | 3 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 691 | 16259 | SH | DEFINED | 11 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 2775 | 65305 | SH | DEFINED | 7 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 739 | 17361 | SH | DEFINED | 9 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1172 | 27586 | SH | DEFINED | 1 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 47922 | 1127566 | SH | DEFINED | 6 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 25 | 579 | SH | DEFINED | 22 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 113117 | 2661584 | SH | DEFINED | 21 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 287037 | 6753805 | SH | DEFINED | 20 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 343814 | 8089751 | SH | DEFINED | 18 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 5202 | 122396 | SH | DEFINED | 5 |
| DUCOMMUN INC DEL | COM | 264147109 | 21 | 1000 | SH | DEFINED | 6 |
| DUFF & PHELPS UTIL CORP BD T | COM | 26432K108 | 5 | 403 | SH | DEFINED | 18 |
| DUKE ENERGY CORP | COM | 264399106 | 3809 | 138774 | SH | DEFINED | 17 |
| DUKE ENERGY CORP | COM | 264399106 | 22 | 800 | SH | DEFINED | 11 |
| DUKE ENERGY CORP | COM | 264399106 | 2459 | 89599 | SH | DEFINED | 2 |
| DUKE ENERGY CORP | COM | 264399106 | 9967 | 363080 | SH | DEFINED | 3 |
| DUKE ENERGY CORP | COM | 264399106 | 3843 | 140000 | SH | DEFINED | 8 |
| DUKE ENERGY CORP | COM | 264399106 | 5105 | 185960 | SH | DEFINED | 18 |
| DUKE ENERGY CORP | COM | 264399106 | 399 | 14549 | SH | DEFINED | 9 |
| DUKE ENERGY CORP | COM | 264399106 | 5435 | 197985 | SH | DEFINED | 19 |
| DUKE ENERGY CORP | COM | 264399106 | 1802 | 65650 | SH | DEFINED | 6 |
| DUKE REALTY CORP | COM NEW | 264411505 | 200 | 6000 | SH | DEFINED | 18 |
| DUKE REALTY CORP | COM NEW | 264411505 | 5741 | 171882 | SH | DEFINED | 20 |
| DUKE REALTY CORP | COM NEW | 264411505 | 1192 | 35700 | SH | DEFINED | 21 |
| DUKE REALTY CORP | COM NEW | 264411505 | 130 | 3830 | SH | DEFINED | 9 |
| DUKE REALTY CORP | COM NEW | 264411505 | 1964 | 58797 | SH | DEFINED | 2 |
| DUKE REALTY CORP | COM NEW | 264411505 | 46 | 1375 | SH | DEFINED | 11 |
| DUKE REALTY CORP | COM NEW | 264411505 | 73 | 2186 | SH | DEFINED | 19 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 150 | 2237 | SH | DEFINED | 17 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 20 | 300 | SH | DEFINED | 11 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 227 | 3395 | SH | DEFINED | 2 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 482 | 7200 | SH | DEFINED | 19 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 37 | 550 | SH | DEFINED | 18 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 843 | 12590 | SH | DEFINED | 3 |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 9 | 571 | SH | DEFINED | 18 |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 2 | 150 | SH | DEFINED | 17 |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 35382 | 2168000 | SH | DEFINED | 6 |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 4 | 271 | SH | DEFINED | 9 |

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| DURATEK INC | COM | 26658Q102 | 2283 | 152927 | SH | DEFINED | 6 |
| DURECT CORP | COM | 266605104 | 330 | 65000 | SH | DEFINED | 3 |
| DYCOM INDS INC | COM | 267475101 | 16838 | 765360 | SH | DEFINED | 6 |
| DYNAMICS RESH CORP | COM | 268057106 | 1819 | 117724 | SH | DEFINED | 6 |
| DYNEGY INC NEW | CL A | 26816Q101 | 10240 | 2115615 | SH | DEFINED | 18 |
| DYNEGY INC NEW | CL A | 26816Q101 | 2355 | 486500 | SH | DEFINED | 20 |
| DYNEGY INC NEW | CL A | 26816Q101 | 4747 | 980691 | SH | DEFINED | 6 |
| DYNEGY INC NEW | CL A | 26816Q101 | 147 | 30300 | SH | DEFINED | 21 |
| DYNEGY INC NEW | CL A | 26816Q101 | 287 | 59310 | SH | DEFINED | 19 |
| E M C CORP MASS | COM | 268648102 | 14 | 1000 | SH | DEFINED | 7 |
| E M C CORP MASS | COM | 268648102 | 41 | 3000 | SH | DEFINED | 9 |
| E M C CORP MASS | COM | 268648102 | 310 | 22774 | SH | DEFINED | 2 |
| E M C CORP MASS | COM | 268648102 | 14 | 1000 | SH | DEFINED | 4 |
| E M C CORP MASS | COM | 268648102 | 3912 | 287211 | SH | DEFINED | 3 |
| E M C CORP MASS | COM | 268648102 | 877 | 64375 | SH | DEFINED | 17 |
| E M C CORP MASS | COM | 268648102 | 26 | 1896 | SH | DEFINED | 11 |
| E M C CORP MASS | COM | 268648102 | 729 | 53495 | SH | DEFINED | 5 |
| E M C CORP MASS | COM | 268648102 | 66825 | 4906384 | SH | DEFINED | 20 |
| E M C CORP MASS | COM | 268648102 | 9761 | 716702 | SH | DEFINED | 19 |
| E M C CORP MASS | COM | 268648102 | 3348 | 245808 | SH | DEFINED | 22 |
| E M C CORP MASS | COM | 268648102 | 706 | 51863 | SH | DEFINED | 21 |
| E M C CORP MASS | COM | 268648102 | 37163 | 2728554 | SH | DEFINED | 18 |
| E M C CORP MASS | COM | 268648102 | 463 | 34000 | SH | DEFINED | 23 |
| E ON AG | SPONSORED ADR | 268780103 | 10 | 300 | SH | DEFINED | 9 |
| E ON AG | SPONSORED ADR | 268780103 | 1355 | 39265 | SH | DEFINED | 17 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 2 | 88 | SH | DEFINED | 18 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 22 | 1054 | SH | DEFINED | 20 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 5489 | 263122 | SH | DEFINED | 19 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 10 | 500 | SH | DEFINED | 2 |
| E TRADE FINANCIAL CORP | NOTE 6.000% 2/0 | 269246AB0 | 3750 | 3750000 | PRN | DEFINED | 20 |
| EAGLE BULK SHIPPING INC | COM | Y2187A101 | 69 | 4350 | SH | DEFINED | 3 |
| EAGLE MATERIALS INC | CL B | 26969P207 | 12 | 104 | SH | DEFINED | 3 |
| EAGLE MATERIALS INC | COM | 26969P108 | 60095 | 491136 | SH | DEFINED | 3 |
| EAGLE MATERIALS INC | COM | 26969P108 | 1635 | 13366 | SH | DEFINED | 19 |
| EAGLE MATERIALS INC | CL B | 26969P207 | 1 | 6 | SH | DEFINED | 18 |
| EAGLE MATERIALS INC | COM | 26969P108 | 49 | 400 | SH | DEFINED | 11 |
| EARTHLINK INC | COM | 270321102 | 1 | 100 | SH | DEFINED | 1 |
| EARTHLINK INC | COM | 270321102 | 43 | 3887 | SH | DEFINED | 19 |
| EARTHLINK INC | COM | 270321102 | 31031 | 2793075 | SH | DEFINED | 3 |
| EARTHLINK INC | COM | 270321102 | 39479 | 3553444 | SH | DEFINED | 6 |
| EAST WEST BANCORP INC | COM | 27579R104 | 6721 | 184200 | SH | DEFINED | 21 |
| EAST WEST BANCORP INC | COM | 27579R104 | 3591 | 98420 | SH | DEFINED | 20 |
| EAST WEST BANCORP INC | COM | 27579R104 | 1572 | 43080 | SH | DEFINED | 19 |
| EAST WEST BANCORP INC | COM | 27579R104 | 666 | 18250 | SH | DEFINED | 11 |
| EAST WEST BANCORP INC | COM | 27579R104 | 653 | 17900 | SH | DEFINED | 18 |
| EAST WEST BANCORP INC | COM | 27579R104 | 2545 | 69748 | SH | DEFINED | 23 |
| EASTERN AMERN NAT GAS TR | SPERS RCT UNIT | 276217106 | 29 | 1000 | SH | DEFINED | 2 |
| EASTGROUP PPTY INC | COM | 277276101 | 8355 | 185000 | SH | DEFINED | 22 |
| EASTMAN CHEM CO | COM | 277432100 | 394 | 7646 | SH | DEFINED | 20 |
| EASTMAN CHEM CO | COM | 277432100 | 104 | 2025 | SH | DEFINED | 11 |
| EASTMAN CHEM CO | COM | 277432100 | 8 | 162 | SH | DEFINED | 2 |
| EASTMAN CHEM CO | COM | 277432100 | 20286 | 393208 | SH | DEFINED | 3 |
| EASTMAN CHEM CO | COM | 277432100 | 810 | 15705 | SH | DEFINED | 19 |
| EASTMAN CHEM CO | COM | 277432100 | 119 | 2300 | SH | DEFINED | 6 |
| EASTMAN CHEM CO | COM | 277432100 | 318 | 6172 | SH | DEFINED | 18 |
| EASTMAN CHEM CO | COM | 277432100 | 3 | 58 | SH | DEFINED | 17 |
| EASTMAN KODAK CO | COM | 277461109 | 186095 | 10008142 | SH | DEFINED | 10 |
| EASTMAN KODAK CO | COM | 277461109 | 793 | 33885 | SH | DEFINED | 5 |
| EASTMAN KODAK CO | COM | 277461109 | 681 | 29106 | SH | DEFINED | 2 |
| EASTMAN KODAK CO | COM | 277461109 | 1085760 | 44344643 | SH | DEFINED | 8 |
| EASTMAN KODAK CO | COM | 277461109 | 177 | 7574 | SH | DEFINED | 17 |
| EASTMAN KODAK CO | COM | 277461109 | 1399 | 59800 | SH | DEFINED | 11 |

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| EASTMAN KODAK CO | COM | 277461109 | 16867 | 720798 | SH | DEFINED | 6 |
| EASTMAN KODAK CO | COM | 277461109 | 74880 | 3200000 | SH | DEFINED | 13 |
| EASTMAN KODAK CO | COM | 277461109 | 154 | 6600 | SH | DEFINED | 21 |
| EASTMAN KODAK CO | COM | 277461109 | 199 | 8484 | SH | DEFINED | 20 |
| EASTMAN KODAK CO | COM | 277461109 | 1500 | 64123 | SH | DEFINED | 19 |
| EASTMAN KODAK CO | COM | 277461109 | 461 | 19708 | SH | DEFINED | 18 |
| EASTMAN KODAK CO | COM | 277461109 | 1300 | 55575 | SH | DEFINED | 9 |
| EATON CORP | COM | 278058102 | 5803 | 86490 | SH | DEFINED | 3 |
| EATON CORP | COM | 278058102 | 1617 | 24100 | SH | DEFINED | 23 |
| EATON CORP | COM | 278058102 | 5284 | 78765 | SH | DEFINED | 18 |
| EATON CORP | COM | 278058102 | 13258 | 197611 | SH | DEFINED | 20 |
| EATON CORP | COM | 278058102 | 362 | 5400 | SH | DEFINED | 2 |
| EATON CORP | COM | 278058102 | 3586 | 53446 | SH | DEFINED | 19 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 727 | 26554 | SH | DEFINED | 20 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 11 | 400 | SH | DEFINED | 9 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 99 | 3607 | SH | DEFINED | 18 |
| EATON VANCE ENHANCED EQ INC | COM | 278274105 | 28 | 1500 | SH | DEFINED | 11 |
| EATON VANCE INS MUN BD FD | COM | 27827X101 | 15 | 1000 | SH | DEFINED | 18 |
| EATON VANCE LTD DUR INCOME F | COM | 27828H105 | 14 | 845 | SH | DEFINED | 18 |
| EATON VANCE MUNI INCOME TRUS | SH BEN INT | 27826U108 | 0 | 26 | SH | DEFINED | 18 |
| EATON VANCE NY MUNI INCOME T | SH BEN INT | 27826W104 | 31 | 1963 | SH | DEFINED | 18 |
| EATON VANCE SR INCOME TR | SH BEN INT | 27826S103 | 32 | 4120 | SH | DEFINED | 18 |
| EATON VANCE TAX ADVT DIV INC | COM | 27828G107 | 15 | 675 | SH | DEFINED | 18 |
| EATON VANCE TX ADV GLBL DIV | COM | 27828S101 | 333 | 16215 | SH | DEFINED | 18 |
| EBAY INC | COM | 278642103 | 831 | 19230 | SH | DEFINED | 11 |
| EBAY INC | COM | 278642103 | 7264 | 168063 | SH | DEFINED | 1 |
| EBAY INC | COM | 278642103 | 13932 | 322353 | SH | DEFINED | 19 |
| EBAY INC | COM | 278642103 | 216747 | 5011492 | SH | DEFINED | 10 |
| EBAY INC | COM | 278642103 | 670 | 15494 | SH | DEFINED | 22 |
| EBAY INC | COM | 278642103 | 1518451 | 35108688 | SH | DEFINED | 8 |
| EBAY INC | COM | 278642103 | 6 | 140 | SH | DEFINED | 2 |
| EBAY INC | COM | 278642103 | 1802 | 41688 | SH | DEFINED | 5 |
| EBAY INC | COM | 278642103 | 197402 | 4567386 | SH | DEFINED | 20 |
| EBAY INC | COM | 278642103 | 242 | 5600 | SH | DEFINED | 17 |
| EBAY INC | COM | 278642103 | 1899 | 43940 | SH | DEFINED | 3 |
| EBAY INC | COM | 278642103 | 43108 | 997415 | SH | DEFINED | 18 |
| EBAY INC | COM | 278642103 | 35 | 800 | SH | DEFINED | 4 |
| EBAY INC | COM | 278642103 | 3522 | 81438 | SH | DEFINED | 9 |
| EBAY INC | COM | 278642103 | 1338 | 30966 | SH | DEFINED | 21 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 4 | 155 | SH | DEFINED | 9 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 78811 | 2899579 | SH | DEFINED | 21 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 29173 | 1073338 | SH | DEFINED | 18 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 35066 | 1290150 | SH | DEFINED | 20 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 19372 | 712720 | SH | DEFINED | 3 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 5090 | 187357 | SH | DEFINED | 2 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 224 | 8250 | SH | DEFINED | 11 |
| ECI TELECOM LTD | ORD | 268258100 | 17 | 2300 | SH | DEFINED | 3 |
| ECLIPSYS CORP | COM | 278856109 | 31 | 1615 | SH | DEFINED | 18 |
| ECLIPSYS CORP | COM | 278856109 | 2804 | 148100 | SH | DEFINED | 20 |
| ECOLAB INC | COM | 278865100 | 114 | 3150 | SH | DEFINED | 9 |
| ECOLAB INC | COM | 278865100 | 1375 | 37918 | SH | DEFINED | 19 |
| ECOLAB INC | COM | 278865100 | 168 | 4645 | SH | DEFINED | 11 |
| ECOLAB INC | COM | 278865100 | 38 | 1050 | SH | DEFINED | 2 |
| ECOLAB INC | COM | 278865100 | 41977 | 1157348 | SH | DEFINED | 21 |
| ECOLAB INC | COM | 278865100 | 46770 | 1289500 | SH | DEFINED | 20 |
| ECOLAB INC | COM | 278865100 | 7179 | 197944 | SH | DEFINED | 17 |
| ECOLAB INC | COM | 278865100 | 11405 | 314447 | SH | DEFINED | 18 |
| ECOLLEGE COM | COM | 27887E100 | 43 | 2412 | SH | DEFINED | 19 |
| ECTEL LTD | ORD | M29925100 | 1 | 123 | SH | DEFINED | 4 |
| EDGE PETE CORP DEL | COM | 279862106 | 1390 | 55800 | SH | DEFINED | 3 |
| EDGE PETE CORP DEL | COM | 279862106 | 57 | 2285 | SH | DEFINED | 19 |
| EDISON INTL | COM | 281020107 | 955 | 21900 | SH | DEFINED | 23 |

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| EDISON INTL | COM | | 281020107 | 297 | 6800 | SH | DEFINED | 9 |
| EDISON INTL | COM | | 281020107 | 6 | 138 | SH | DEFINED | 18 |
| EDISON INTL | COM | | 281020107 | 275 | 6300 | SH | DEFINED | 6 |
| EDISON INTL | COM | | 281020107 | 6756 | 154908 | SH | DEFINED | 19 |
| EDISON INTL | COM | | 281020107 | 1214 | 27849 | SH | DEFINED | 20 |
| EDISON INTL | COM | | 281020107 | 52370 | 1200880 | SH | DEFINED | 3 |
| EDISON INTL | COM | | 281020107 | 39 | 900 | SH | DEFINED | 2 |
| EDISON INTL | COM | | 281020107 | 122 | 2800 | SH | DEFINED | 17 |
| EDO CORP | COM | | 281347104 | 403 | 14900 | SH | DEFINED | 6 |
| EDUCATE INC | COM | | 28138P100 | 803 | 68058 | SH | DEFINED | 19 |
| EDUCATION MGMT CORP | COM | | 28139T101 | 212 | 6325 | SH | DEFINED | 18 |
| EDUCATION MGMT CORP | COM | | 28139T101 | 35 | 1050 | SH | DEFINED | 3 |
| EDUCATION MGMT CORP | COM | | 28139T101 | 565 | 16850 | SH | DEFINED | 11 |
| EDUCATION MGMT CORP | COM | | 28139T101 | 242 | 7212 | SH | DEFINED | 19 |
| EDUCATION MGMT CORP | COM | | 28139T101 | 204 | 6100 | SH | DEFINED | 21 |
| EDWARDS AG INC | COM | | 281760108 | 19 | 400 | SH | DEFINED | 18 |
| EDWARDS AG INC | COM | | 281760108 | 3546 | 75680 | SH | DEFINED | 3 |
| EDWARDS AG INC | COM | | 281760108 | 23 | 500 | SH | DEFINED | 2 |
| EDWARDS AG INC | COM | | 281760108 | 141 | 3000 | SH | DEFINED | 6 |
| EDWARDS LIFESCIENCES CORP | COM | | 28176E108 | 86 | 2069 | SH | DEFINED | 18 |
| EDWARDS LIFESCIENCES CORP | COM | | 28176E108 | 62 | 1500 | SH | DEFINED | 20 |
| EDWARDS LIFESCIENCES CORP | COM | | 28176E108 | 10 | 250 | SH | DEFINED | 11 |
| EDWARDS LIFESCIENCES CORP | COM | | 28176E108 | 11038 | 265271 | SH | DEFINED | 3 |
| EDWARDS LIFESCIENCES CORP | COM | | 28176E108 | 4 | 100 | SH | DEFINED | 2 |
| EDWARDS LIFESCIENCES CORP | COM | | 28176E108 | 228 | 5475 | SH | DEFINED | 21 |
| EFJ INC | COM | | 26843B101 | 22 | 2190 | SH | DEFINED | 3 |
| EFUNDS CORP | COM | | 28224R101 | 89 | 3800 | SH | DEFINED | 19 |
| EGL INC | COM | | 268484102 | 1356 | 36080 | SH | DEFINED | 3 |
| EGL INC | COM | | 268484102 | 9 | 252 | SH | DEFINED | 2 |
| EGL INC | COM | | 268484102 | 1974 | 52540 | SH | DEFINED | 19 |
| EL PASO CORP | DBCV | 2/2 | 28336LAC3 | 6 | 10000 | PRN | DEFINED | 16 |
| EL PASO CORP | COM | | 28336L109 | 1 | 110 | SH | DEFINED | 9 |
| EL PASO CORP | COM | | 28336L109 | 52 | 4245 | SH | DEFINED | 18 |
| EL PASO CORP | COM | | 28336L109 | 256 | 21080 | SH | DEFINED | 6 |
| EL PASO CORP | COM | | 28336L109 | 1636 | 134542 | SH | DEFINED | 19 |
| EL PASO CORP | COM | | 28336L109 | 30 | 2504 | SH | DEFINED | 22 |
| EL PASO CORP | COM | | 28336L109 | 5 | 400 | SH | DEFINED | 4 |
| EL PASO CORP | COM | | 28336L109 | 4 | 300 | SH | DEFINED | 17 |
| EL PASO CORP | DBCV | 2/2 | 28336LAC3 | 15000 | 15000000 | PRN | DEFINED | 21 |
| EL PASO CORP | DBCV | 2/2 | 28336LAC3 | 2100800 | 40400000 | SH | DEFINED | 20 |
| EL PASO CORP | COM | | 28336L109 | 580 | 47675 | SH | DEFINED | 2 |
| EL PASO CORP | DBCV | 2/2 | 28336LAC3 | 2720 | 5065000 | PRN | DEFINED | 14 |
| EL PASO ELEC CO | COM NEW | | 283677854 | 8740 | 415420 | SH | DEFINED | 3 |
| EL PASO ELEC CO | COM NEW | | 283677854 | 9 | 412 | SH | DEFINED | 19 |
| EL PASO ENERGY CAP TR I | PFD CV TR SECS | | 283678209 | 33 | 1000 | SH | DEFINED | 18 |
| ELDORADO GOLD CORP NEW | COM | | 284902103 | 4356 | 885400 | SH | DEFINED | 7 |
| ELECTRO RENT CORP | COM | | 285218103 | 2911 | 195252 | SH | DEFINED | 6 |
| ELECTRO RENT CORP | COM | | 285218103 | 11 | 749 | SH | DEFINED | 19 |
| ELECTRO SCIENTIFIC INDS | COM | | 285229100 | 24 | 1000 | SH | DEFINED | 11 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 268399 | 5130929 | SH | DEFINED | 18 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 2173 | 41540 | SH | DEFINED | 17 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 356 | 6800 | SH | DEFINED | 11 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 269 | 5150 | SH | DEFINED | 5 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 990463 | 18934480 | SH | DEFINED | 8 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 5523 | 105575 | SH | DEFINED | 1 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 5231 | 100000 | SH | DEFINED | 7 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 39076 | 747006 | SH | DEFINED | 21 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 189404 | 3620790 | SH | DEFINED | 20 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 136043 | 2600700 | SH | DEFINED | 10 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 3144 | 60100 | SH | DEFINED | 9 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 3051 | 58328 | SH | DEFINED | 19 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 735 | 30575 | SH | DEFINED | 5 |

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| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 129 | 5384 | SH | DEFINED | 18 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 382 | 15870 | SH | DEFINED | 6 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 0 | 16 | SH | DEFINED | 1 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 2537 | 105546 | SH | DEFINED | 19 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 19027 | 791460 | SH | DEFINED | 3 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 52 | 2147 | SH | DEFINED | 22 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 156 | 6472 | SH | DEFINED | 9 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 16 | 656 | SH | DEFINED | 11 |
| ELECTRONIC DATA SYS NEW | NOTE | 3.875% 7/1 | 285661AF1 | 1595 | 1595000 | PRN | DEFINED | 21 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 5 | 200 | SH | DEFINED | 2 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 14615 | 549240 | SH | DEFINED | 21 |
| ELECTRONICS FOR IMAGING INC | DBC | 1.500% 6/0 | 286082AA0 | 23450 | 200000 | SH | DEFINED | 20 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 3073 | 115500 | SH | DEFINED | 20 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 1503 | 56493 | SH | DEFINED | 18 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 168 | 6300 | SH | DEFINED | 2 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 2855 | 112172 | SH | DEFINED | 6 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 3438 | 129189 | SH | DEFINED | 19 |
| ELECTRONICS FOR IMAGING INC | DBC | 1.500% 6/0 | 286082AA0 | 5575 | 5575000 | PRN | DEFINED | 21 |
| ELIZABETH ARDEN INC | COM | | 28660G106 | 1 | 37 | SH | DEFINED | 18 |
| ELKCORP | COM | | 287456107 | 845 | 25100 | SH | DEFINED | 20 |
| ELKCORP | COM | | 287456107 | 1683 | 50010 | SH | DEFINED | 3 |
| ELKCORP | COM | | 287456107 | 4302 | 127800 | SH | DEFINED | 21 |
| ELKCORP | COM | | 287456107 | 414 | 12300 | SH | DEFINED | 18 |
| ELKCORP | COM | | 287456107 | 8967 | 266400 | SH | DEFINED | 6 |
| ELLIS PERRY INTL INC | COM | | 288853104 | 828 | 43580 | SH | DEFINED | 3 |
| EMBARCADERO TECHNOLOGIES INC | COM | | 290787100 | 86 | 11750 | SH | DEFINED | 3 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR | PFD SHS | 29081M102 | 12 | 300 | SH | DEFINED | 17 |
| EMBEX INC | COM | | 290817105 | 16 | 1125 | SH | DEFINED | 18 |
| EMBEX INC | COM | | 290817105 | 14 | 1000 | SH | DEFINED | 17 |
| EMC INS GROUP INC | COM | | 268664109 | 5119 | 256700 | SH | DEFINED | 20 |
| EMC INS GROUP INC | COM | | 268664109 | 311 | 15600 | SH | DEFINED | 18 |
| EMCOR GROUP INC | COM | | 29084Q100 | 16 | 236 | SH | DEFINED | 19 |
| EMCOR GROUP INC | COM | | 29084Q100 | 2389 | 35370 | SH | DEFINED | 18 |
| EMCOR GROUP INC | COM | | 29084Q100 | 23990 | 355238 | SH | DEFINED | 6 |
| EMCOR GROUP INC | COM | | 29084Q100 | 6961 | 103073 | SH | DEFINED | 20 |
| EMCOR GROUP INC | COM | | 29084Q100 | 78 | 1150 | SH | DEFINED | 3 |
| EMCORE CORP | COM | | 290846104 | 208 | 28000 | SH | DEFINED | 18 |
| EMCORE CORP | COM | | 290846104 | 672 | 90600 | SH | DEFINED | 20 |
| EMCORE CORP | COM | | 290846104 | 3659 | 493068 | SH | DEFINED | 21 |
| EMDEON CORP | COM | | 290849108 | 1942 | 229597 | SH | DEFINED | 23 |
| EMDEON CORP | COM | | 290849108 | 4 | 518 | SH | DEFINED | 1 |
| EMDEON CORP | COM | | 290849108 | 41 | 4853 | SH | DEFINED | 19 |
| EMDEON CORP | COM | | 290849108 | 28 | 3309 | SH | DEFINED | 18 |
| EMERGE INTERACTIVE INC | CL A | | 29088W103 | 0 | 80 | SH | DEFINED | 18 |
| EMERSON ELEC CO | COM | | 291011104 | 997 | 13349 | SH | DEFINED | 11 |
| EMERSON ELEC CO | COM | | 291011104 | 315 | 4219 | SH | DEFINED | 9 |
| EMERSON ELEC CO | COM | | 291011104 | 329549 | 4411638 | SH | DEFINED | 18 |
| EMERSON ELEC CO | COM | | 291011104 | 73587 | 985098 | SH | DEFINED | 20 |
| EMERSON ELEC CO | COM | | 291011104 | 2237 | 29953 | SH | DEFINED | 21 |
| EMERSON ELEC CO | COM | | 291011104 | 28348 | 379493 | SH | DEFINED | 22 |
| EMERSON ELEC CO | COM | | 291011104 | 1952 | 26136 | SH | DEFINED | 1 |
| EMERSON ELEC CO | COM | | 291011104 | 1168 | 15636 | SH | DEFINED | 23 |
| EMERSON ELEC CO | COM | | 291011104 | 6286 | 84144 | SH | DEFINED | 19 |
| EMERSON ELEC CO | COM | | 291011104 | 35261 | 472035 | SH | DEFINED | 17 |
| EMERSON ELEC CO | COM | | 291011104 | 11227 | 150300 | SH | DEFINED | 7 |
| EMERSON ELEC CO | COM | | 291011104 | 3573 | 47834 | SH | DEFINED | 3 |
| EMERSON ELEC CO | COM | | 291011104 | 13404 | 179435 | SH | DEFINED | 2 |
| EMERSON ELEC CO | COM | | 291011104 | 931 | 12464 | SH | DEFINED | 5 |
| EMERSON ELEC CO | COM | | 291011104 | 18292 | 247254 | SH | DEFINED | 6 |
| EMISPHERE TECHNOLOGIES INC | COM | | 291345106 | 20 | 4700 | SH | DEFINED | 18 |
| EMS TECHNOLOGIES INC | COM | | 26873N108 | 0 | 23 | SH | DEFINED | 18 |
| EMS TECHNOLOGIES INC | COM | | 26873N108 | 25 | 1390 | SH | DEFINED | 3 |

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| EMULEX CORP | COM NEW | 292475209 | 1100 | 55566 | SH | DEFINED | 19 |
| EMULEX CORP | COM NEW | 292475209 | 2038 | 103000 | SH | DEFINED | 20 |
| EMULEX CORP | COM NEW | 292475209 | 36971 | 1868166 | SH | DEFINED | 3 |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 44 | 1000 | SH | DEFINED | 18 |
| ENBRIDGE INC | COM | 29250N105 | 25 | 800 | SH | DEFINED | 11 |
| ENBRIDGE INC | COM | 29250N105 | 9867 | 335120 | SH | DEFINED | 7 |
| ENCANA CORP | COM | 292505104 | 1858 | 41144 | SH | DEFINED | 17 |
| ENCANA CORP | COM | 292505104 | 55444 | 1374782 | SH | DEFINED | 7 |
| ENCANA CORP | COM | 292505104 | 405 | 8978 | SH | DEFINED | 11 |
| ENCANA CORP | COM | 292505104 | 75 | 1670 | SH | DEFINED | 3 |
| ENCORE ACQUISITION CO | COM | 29255W100 | 13595 | 424323 | SH | DEFINED | 6 |
| ENCORE CAP GROUP INC | COM | 292554102 | 21 | 1222 | SH | DEFINED | 3 |
| ENCORE CAP GROUP INC | COM | 292554102 | 5467 | 315091 | SH | DEFINED | 6 |
| ENCORE MED CORP | COM | 29256E109 | 99 | 19900 | SH | DEFINED | 3 |
| ENCORE MED CORP | COM | 29256E109 | 39 | 7909 | SH | DEFINED | 19 |
| ENCORE WIRE CORP | COM | 292562105 | 3443 | 151280 | SH | DEFINED | 3 |
| ENCORE WIRE CORP | COM | 292562105 | 6 | 267 | SH | DEFINED | 19 |
| ENCYSIVE PHARMACEUTICALS INC | COM | 29256X107 | 2 | 250 | SH | DEFINED | 2 |
| ENCYSIVE PHARMACEUTICALS INC | COM | 29256X107 | 8 | 1000 | SH | DEFINED | 18 |
| ENDESA S A | SPONSORED ADR | 29258N107 | 156 | 6000 | SH | DEFINED | 2 |
| ENDESA S A | SPONSORED ADR | 29258N107 | 67 | 2575 | SH | DEFINED | 11 |
| ENDESA S A | SPONSORED ADR | 29258N107 | 1929 | 74150 | SH | DEFINED | 17 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 9887 | 326743 | SH | DEFINED | 3 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 520 | 17180 | SH | DEFINED | 19 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 2 | 82 | SH | DEFINED | 18 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 3 | 84 | SH | DEFINED | 11 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 30 | 850 | SH | DEFINED | 3 |
| ENEL SOCIETA PER AZIONI | ADR | 29265W108 | 515 | 13110 | SH | DEFINED | 17 |
| ENERGEN CORP | COM | 29265N108 | 6730 | 185300 | SH | DEFINED | 6 |
| ENERGEN CORP | COM | 29265N108 | 76 | 2084 | SH | DEFINED | 18 |
| ENERGEN CORP | COM | 29265N108 | 45925 | 1264447 | SH | DEFINED | 3 |
| ENERGEN CORP | COM | 29265N108 | 1709 | 47052 | SH | DEFINED | 19 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 158 | 3178 | SH | DEFINED | 18 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 1452 | 29167 | SH | DEFINED | 19 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 7 | 145 | SH | DEFINED | 20 |
| ENERGY CONVERSION DEVICES IN | COM | 292659109 | 1451 | 35600 | SH | DEFINED | 20 |
| ENERGY EAST CORP | COM | 29266M109 | 114 | 5000 | SH | DEFINED | 18 |
| ENERGY EAST CORP | COM | 29266M109 | 8 | 346 | SH | DEFINED | 9 |
| ENERGY EAST CORP | COM | 29266M109 | 767 | 33620 | SH | DEFINED | 6 |
| ENERGY EAST CORP | COM | 29266M109 | 673 | 29512 | SH | DEFINED | 19 |
| ENERGY EAST CORP | COM | 29266M109 | 15 | 655 | SH | DEFINED | 17 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 2218 | 101792 | SH | DEFINED | 3 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 109 | 5000 | SH | DEFINED | 18 |
| ENERGY TRANSFER PRTNRS L P | UNIT LTD PARTN | 29273R109 | 180 | 5250 | SH | DEFINED | 18 |
| ENERGY TRANSFER PRTNRS L P | UNIT LTD PARTN | 29273R109 | 68 | 2000 | SH | DEFINED | 9 |
| ENERGYSOUTH INC | COM | 292970100 | 1405 | 52481 | SH | DEFINED | 6 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 43 | 1000 | SH | DEFINED | 7 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 48 | 1000 | SH | DEFINED | 1 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 14 | 300 | SH | DEFINED | 2 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 413 | 8600 | SH | DEFINED | 11 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 72 | 1504 | SH | DEFINED | 17 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 14 | 300 | SH | DEFINED | 9 |
| ENGELHARD CORP | COM | 292845104 | 4941 | 163880 | SH | DEFINED | 6 |
| ENGELHARD CORP | COM | 292845104 | 3741 | 124084 | SH | DEFINED | 21 |
| ENGELHARD CORP | COM | 292845104 | 45 | 1500 | SH | DEFINED | 9 |
| ENGELHARD CORP | COM | 292845104 | 161677 | 5362427 | SH | DEFINED | 18 |
| ENGELHARD CORP | COM | 292845104 | 707 | 23459 | SH | DEFINED | 19 |
| ENGELHARD CORP | COM | 292845104 | 66491 | 2205341 | SH | DEFINED | 20 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 104 | 2506 | SH | DEFINED | 18 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 9 | 206 | SH | DEFINED | 2 |
| ENI S P A | SPONSORED ADR | 26874R108 | 1001 | 7178 | SH | DEFINED | 17 |
| ENI S P A | SPONSORED ADR | 26874R108 | 216 | 1550 | SH | DEFINED | 6 |

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| ENNIS INC | COM | | 293389102 | 386 | 21250 | SH | DEFINED | 2 |
| ENNIS INC | COM | | 293389102 | 4179 | 229970 | SH | DEFINED | 3 |
| ENNIS INC | COM | | 293389102 | 114 | 6300 | SH | DEFINED | 9 |
| ENNIS INC | COM | | 293389102 | 352 | 19350 | SH | DEFINED | 19 |
| ENNIS INC | COM | | 293389102 | 1852 | 101950 | SH | DEFINED | 6 |
| ENNIS INC | COM | | 293389102 | 218 | 12025 | SH | DEFINED | 18 |
| ENPRO INDS INC | COM | | 29355X107 | 1 | 40 | SH | DEFINED | 17 |
| ENPRO INDS INC | COM | | 29355X107 | 30 | 1107 | SH | DEFINED | 20 |
| ENPRO INDS INC | COM | | 29355X107 | 1787 | 66300 | SH | DEFINED | 3 |
| ENSCO INTL INC | COM | | 26874Q100 | 327 | 7375 | SH | DEFINED | 5 |
| ENSCO INTL INC | COM | | 26874Q100 | 91342 | 2059576 | SH | DEFINED | 21 |
| ENSCO INTL INC | COM | | 26874Q100 | 1614 | 36400 | SH | DEFINED | 23 |
| ENSCO INTL INC | COM | | 26874Q100 | 217 | 4900 | SH | DEFINED | 11 |
| ENSCO INTL INC | COM | | 26874Q100 | 171 | 3854 | SH | DEFINED | 1 |
| ENSCO INTL INC | COM | | 26874Q100 | 1164 | 26257 | SH | DEFINED | 19 |
| ENSCO INTL INC | COM | | 26874Q100 | 1344 | 30300 | SH | DEFINED | 3 |
| ENSCO INTL INC | COM | | 26874Q100 | 17187 | 387537 | SH | DEFINED | 18 |
| ENSCO INTL INC | COM | | 26874Q100 | 67692 | 1526310 | SH | DEFINED | 20 |
| ENSCO INTL INC | COM | | 26874Q100 | 1444 | 32560 | SH | DEFINED | 2 |
| ENTEGRIS INC | COM | | 29362U104 | 6 | 673 | SH | DEFINED | 19 |
| ENTEGRIS INC | COM | | 29362U104 | 24914 | 2644810 | SH | DEFINED | 21 |
| ENTEGRIS INC | COM | | 29362U104 | 809 | 85840 | SH | DEFINED | 18 |
| ENTEGRIS INC | COM | | 29362U104 | 4 | 375 | SH | DEFINED | 11 |
| ENTEGRIS INC | COM | | 29362U104 | 18 | 1880 | SH | DEFINED | 17 |
| ENTEGRIS INC | COM | | 29362U104 | 2040 | 216600 | SH | DEFINED | 20 |
| ENTERASYS NETWORKS INC | COM NEW | | 293637401 | 0 | 8 | SH | DEFINED | 11 |
| ENTERASYS NETWORKS INC | COM NEW | | 293637401 | 172 | 12965 | SH | DEFINED | 20 |
| ENTERASYS NETWORKS INC | COM NEW | | 293637401 | 0 | 36 | SH | DEFINED | 19 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 18 | 600 | SH | DEFINED | 2 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 411 | 13861 | SH | DEFINED | 19 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 298 | 10050 | SH | DEFINED | 18 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 593 | 20000 | SH | DEFINED | 20 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 18 | 600 | SH | DEFINED | 6 |
| ENERGY CORP NEW | COM | | 29364G103 | 6947 | 101200 | SH | DEFINED | 20 |
| ENERGY CORP NEW | COM | | 29364G103 | 319 | 4650 | SH | DEFINED | 11 |
| ENERGY CORP NEW | COM | | 29364G103 | 973 | 14170 | SH | DEFINED | 5 |
| ENERGY CORP NEW | COM | | 29364G103 | 2739 | 39903 | SH | DEFINED | 19 |
| ENERGY CORP NEW | COM | | 29364G103 | 694 | 10110 | SH | DEFINED | 6 |
| ENERGY CORP NEW | COM | | 29364G103 | 19484 | 283812 | SH | DEFINED | 17 |
| ENERGY CORP NEW | COM | | 29364G103 | 10 | 140 | SH | DEFINED | 9 |
| ENERGY CORP NEW | COM | | 29364G103 | 29 | 420 | SH | DEFINED | 18 |
| ENTERPRISE PRODS PARTNERS L | COM | | 293792107 | 2737 | 113986 | SH | DEFINED | 18 |
| ENTERPRISE PRODS PARTNERS L | COM | | 293792107 | 109 | 4525 | SH | DEFINED | 9 |
| ENTERPRISE PRODS PARTNERS L | COM | | 293792107 | 3 | 124 | SH | DEFINED | 1 |
| ENTERPRISE PRODS PARTNERS L | COM | | 293792107 | 514 | 21395 | SH | DEFINED | 17 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | | 29380T105 | 7539 | 185000 | SH | DEFINED | 22 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | | 29380T105 | 41 | 1010 | SH | DEFINED | 20 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | | 29380T105 | 1145 | 28109 | SH | DEFINED | 19 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | | 29380T105 | 8 | 200 | SH | DEFINED | 9 |
| ENTREMED INC | COM | | 29382F103 | 0 | 90 | SH | DEFINED | 18 |
| ENTREMED INC | COM | | 29382F103 | 6 | 3000 | SH | DEFINED | 11 |
| ENZO BIOCHEM INC | COM | | 294100102 | 1802 | 145056 | SH | DEFINED | 21 |
| ENZO BIOCHEM INC | COM | | 294100102 | 31820 | 2562006 | SH | DEFINED | 20 |
| ENZO BIOCHEM INC | COM | | 294100102 | 18738 | 1508676 | SH | DEFINED | 18 |
| ENZON PHARMACEUTICALS INC | NOTE | 4.500% 7/0 | 293904AB4 | 16100 | 16100000 | PRN | DEFINED | 20 |
| ENZON PHARMACEUTICALS INC | NOTE | 4.500% 7/0 | 293904AB4 | 10450 | 10450000 | SH | DEFINED | 21 |
| ENZON PHARMACEUTICALS INC | COM | | 293904108 | 371 | 50200 | SH | DEFINED | 20 |
| ENZON PHARMACEUTICALS INC | COM | | 293904108 | 2597 | 350900 | SH | DEFINED | 21 |
| EOG RES INC | COM | | 26875P101 | 4083 | 55655 | SH | DEFINED | 19 |
| EOG RES INC | COM | | 26875P101 | 198 | 2700 | SH | DEFINED | 11 |
| EOG RES INC | COM | | 26875P101 | 33 | 450 | SH | DEFINED | 2 |
| EOG RES INC | COM | | 26875P101 | 110 | 1500 | SH | DEFINED | 18 |

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| EOG RES INC | COM | 26875P101 | 11747 | 160100 | SH | DEFINED | 3 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 90 | 6379 | SH | DEFINED | 19 |
| EPIQ SYS INC | COM | 26882D109 | 744 | 40150 | SH | DEFINED | 3 |
| EPIQ SYS INC | COM | 26882D109 | 2091 | 112805 | SH | DEFINED | 18 |
| EPIQ SYS INC | COM | 26882D109 | 5063 | 273102 | SH | DEFINED | 20 |
| EPIQ SYS INC | COM | 26882D109 | 409 | 22074 | SH | DEFINED | 19 |
| EQUIFAX INC | COM | 294429105 | 1048 | 27567 | SH | DEFINED | 19 |
| EQUIFAX INC | COM | 294429105 | 67 | 1772 | SH | DEFINED | 18 |
| EQUIFAX INC | COM | 294429105 | 1476 | 38830 | SH | DEFINED | 17 |
| EQUIFAX INC | COM | 294429105 | 855 | 22485 | SH | DEFINED | 1 |
| EQUINIX INC | COM NEW | 29444U502 | 2584 | 63400 | SH | DEFINED | 20 |
| EQUINIX INC | COM NEW | 29444U502 | 15 | 360 | SH | DEFINED | 18 |
| EQUITABLE RES INC | COM | 294549100 | 467 | 12720 | SH | DEFINED | 19 |
| EQUITABLE RES INC | COM | 294549100 | 26769 | 729600 | SH | DEFINED | 20 |
| EQUITABLE RES INC | COM | 294549100 | 8586 | 234014 | SH | DEFINED | 18 |
| EQUITABLE RES INC | COM | 294549100 | 892 | 24300 | SH | DEFINED | 3 |
| EQUITABLE RES INC | COM | 294549100 | 48 | 1300 | SH | DEFINED | 2 |
| EQUITABLE RES INC | COM | 294549100 | 133 | 3620 | SH | DEFINED | 11 |
| EQUITY INCOME FD | UT 1 EX SR-ATT | 294700703 | 80 | 1076 | SH | DEFINED | 18 |
| EQUITY INNS INC | COM | 294703103 | 6549 | 483312 | SH | DEFINED | 3 |
| EQUITY INNS INC | COM | 294703103 | 2157 | 159202 | SH | DEFINED | 19 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 387 | 8700 | SH | DEFINED | 18 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 966 | 21700 | SH | DEFINED | 23 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 89 | 2000 | SH | DEFINED | 1 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 3263 | 107595 | SH | DEFINED | 2 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 4509 | 148663 | SH | DEFINED | 18 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 234 | 7708 | SH | DEFINED | 5 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 440 | 14500 | SH | DEFINED | 3 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 118 | 3900 | SH | DEFINED | 7 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 397 | 13095 | SH | DEFINED | 17 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 84 | 2775 | SH | DEFINED | 11 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 2626 | 86574 | SH | DEFINED | 19 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 31880 | 1051100 | SH | DEFINED | 6 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 16 | 525 | SH | DEFINED | 9 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 385 | 12700 | SH | DEFINED | 22 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 46065 | 1518800 | SH | DEFINED | 21 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 18626 | 614114 | SH | DEFINED | 20 |
| EQUITY OFFICE PROPERTIES TRU | PFD CV B 5.25% | 294741509 | 1265 | 25300 | SH | DEFINED | 14 |
| EQUITY ONE | COM | 294752100 | 3956 | 171100 | SH | DEFINED | 22 |
| EQUITY ONE | COM | 294752100 | 58 | 2488 | SH | DEFINED | 19 |
| EQUITY ONE | COM | 294752100 | 42 | 1800 | SH | DEFINED | 17 |
| EQUITY ONE | COM | 294752100 | 1487 | 64310 | SH | DEFINED | 18 |
| EQUITY ONE | COM | 294752100 | 4287 | 185440 | SH | DEFINED | 20 |
| EQUITY ONE | COM | 294752100 | 9 | 400 | SH | DEFINED | 11 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 35 | 900 | SH | DEFINED | 7 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 17910 | 457805 | SH | DEFINED | 1 |
| EQUITY RESIDENTIAL | PFD CONV E 7% | 29476L883 | 113 | 2600 | SH | DEFINED | 2 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 539 | 13769 | SH | DEFINED | 2 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 1455 | 37200 | SH | DEFINED | 3 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 519 | 13260 | SH | DEFINED | 17 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 19576 | 500401 | SH | DEFINED | 20 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 2753 | 70320 | SH | DEFINED | 9 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 2382 | 60881 | SH | DEFINED | 19 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 571 | 14600 | SH | DEFINED | 23 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 36961 | 944800 | SH | DEFINED | 21 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 1248 | 31905 | SH | DEFINED | 18 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 80 | 2050 | SH | DEFINED | 11 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 3 | 80 | SH | DEFINED | 9 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 5 | 140 | SH | DEFINED | 2 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 43 | 1260 | SH | DEFINED | 11 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 669 | 19461 | SH | DEFINED | 17 |
| ERIE INDY CO | CL A | 29530P102 | 60 | 1133 | SH | DEFINED | 18 |

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| ESCALA GROUP INC | COM | | 29605W107 | 1344 | 66280 | SH | DEFINED | 3 |
| ESCALADE INC | COM | | 296056104 | 12 | 1000 | SH | DEFINED | 11 |
| ESCO TECHNOLOGIES INC | COM | | 296315104 | 8 | 170 | SH | DEFINED | 18 |
| ESSEX CORP | COM | | 296744105 | 34 | 2000 | SH | DEFINED | 18 |
| ESSEX CORP | COM | | 296744105 | 8 | 450 | SH | DEFINED | 11 |
| ESSEX CORP | COM | | 296744105 | 179 | 10500 | SH | DEFINED | 1 |
| ESSEX PPTY TR INC | COM | | 297178105 | 13 | 141 | SH | DEFINED | 19 |
| ESSEX PPTY TR INC | COM | | 297178105 | 13 | 141 | SH | DEFINED | 20 |
| ESTERLINE TECHNOLOGIES CORP | COM | | 297425100 | 8 | 220 | SH | DEFINED | 19 |
| ESTERLINE TECHNOLOGIES CORP | COM | | 297425100 | 22 | 595 | SH | DEFINED | 18 |
| ETHAN ALLEN INTERIORS INC | COM | | 297602104 | 35533 | 972700 | SH | DEFINED | 6 |
| ETHAN ALLEN INTERIORS INC | COM | | 297602104 | 6524 | 178585 | SH | DEFINED | 5 |
| ETHAN ALLEN INTERIORS INC | COM | | 297602104 | 10178 | 278632 | SH | DEFINED | 4 |
| ETHAN ALLEN INTERIORS INC | COM | | 297602104 | 261 | 7150 | SH | DEFINED | 7 |
| ETHAN ALLEN INTERIORS INC | COM | | 297602104 | 18 | 500 | SH | DEFINED | 11 |
| ETHAN ALLEN INTERIORS INC | COM | | 297602104 | 3520 | 96359 | SH | DEFINED | 18 |
| ETHAN ALLEN INTERIORS INC | COM | | 297602104 | 21538 | 589600 | SH | DEFINED | 20 |
| ETHAN ALLEN INTERIORS INC | COM | | 297602104 | 68 | 1851 | SH | DEFINED | 19 |
| ETHAN ALLEN INTERIORS INC | COM | | 297602104 | 2016 | 55200 | SH | DEFINED | 3 |
| EUROBANCSHARES INC | COM | | 298716101 | 30 | 2150 | SH | DEFINED | 20 |
| EUROBANCSHARES INC | COM | | 298716101 | 470 | 33180 | SH | DEFINED | 6 |
| EUROBANCSHARES INC | COM | | 298716101 | 40 | 2800 | SH | DEFINED | 3 |
| EURONET WORLDWIDE INC | COM | | 298736109 | 24288 | 873678 | SH | DEFINED | 3 |
| EURONET WORLDWIDE INC | DBCV | 1.625%12/1 | 298736AD1 | 71313 | 700000 | SH | DEFINED | 20 |
| EURONET WORLDWIDE INC | DBCV | 1.625%12/1 | 298736AD1 | 7400 | 7400000 | PRN | DEFINED | 21 |
| EUROPE FD INC | COM | | 29874M103 | 2 | 150 | SH | DEFINED | 18 |
| EUROWEB INTL CORP | COM NEW | | 298801408 | 0 | 48 | SH | DEFINED | 18 |
| EVEREST RE GROUP LTD | COM | | G3223R108 | 602 | 6000 | SH | DEFINED | 17 |
| EVEREST RE GROUP LTD | COM | | G3223R108 | 13316 | 132700 | SH | DEFINED | 6 |
| EVERGREEN INCOME ADVANTAGE F | COM SHS | | 30023Y105 | 10 | 747 | SH | DEFINED | 18 |
| EVERGREEN UTLS & HIGH INCM F | COM | | 30034Q109 | 9 | 489 | SH | DEFINED | 18 |
| EXAR CORP | COM | | 300645108 | 4339 | 346540 | SH | DEFINED | 20 |
| EXAR CORP | COM | | 300645108 | 332 | 26500 | SH | DEFINED | 18 |
| EXAR CORP | COM | | 300645108 | 4042 | 322840 | SH | DEFINED | 3 |
| EXCEL MARITIME CARRIERS LTD | COM | | V3267N107 | 426 | 37200 | SH | DEFINED | 3 |
| EXCEL TECHNOLOGY INC | COM | | 30067T103 | 26056 | 1095708 | SH | DEFINED | 18 |
| EXCEL TECHNOLOGY INC | COM | | 30067T103 | 29 | 1200 | SH | DEFINED | 4 |
| EXCEL TECHNOLOGY INC | COM | | 30067T103 | 16767 | 705100 | SH | DEFINED | 20 |
| EXCEL TECHNOLOGY INC | COM | | 30067T103 | 137 | 5750 | SH | DEFINED | 21 |
| EXCHANGE NATL BANCSHARES INC | COM | | 301309100 | 140 | 4760 | SH | DEFINED | 6 |
| EXELON CORP | COM | | 30161N101 | 110 | 2072 | SH | DEFINED | 20 |
| EXELON CORP | COM | | 30161N101 | 24260 | 456522 | SH | DEFINED | 17 |
| EXELON CORP | COM | | 30161N101 | 902 | 16966 | SH | DEFINED | 5 |
| EXELON CORP | COM | | 30161N101 | 38 | 722 | SH | DEFINED | 2 |
| EXELON CORP | COM | | 30161N101 | 13372 | 251640 | SH | DEFINED | 3 |
| EXELON CORP | COM | | 30161N101 | 16 | 296 | SH | DEFINED | 6 |
| EXELON CORP | COM | | 30161N101 | 994 | 18700 | SH | DEFINED | 23 |
| EXELON CORP | COM | | 30161N101 | 713 | 13418 | SH | DEFINED | 9 |
| EXELON CORP | COM | | 30161N101 | 9259 | 174235 | SH | DEFINED | 19 |
| EXELON CORP | COM | | 30161N101 | 852 | 16025 | SH | DEFINED | 18 |
| EXELON CORP | COM | | 30161N101 | 581 | 10940 | SH | DEFINED | 11 |
| EXPEDIA INC DEL | COM | | 30212P105 | 365 | 15225 | SH | DEFINED | 6 |
| EXPEDIA INC DEL | COM | | 30212P105 | 38 | 1595 | SH | DEFINED | 2 |
| EXPEDIA INC DEL | COM | | 30212P105 | 3548 | 148070 | SH | DEFINED | 3 |
| EXPEDIA INC DEL | COM | | 30212P105 | 227 | 9487 | SH | DEFINED | 17 |
| EXPEDIA INC DEL | COM | | 30212P105 | 158136 | 6600000 | SH | DEFINED | 13 |
| EXPEDIA INC DEL | COM | | 30212P105 | 1255003 | 52379104 | SH | DEFINED | 8 |
| EXPEDIA INC DEL | COM | | 30212P105 | 5391 | 224999 | SH | DEFINED | 7 |
| EXPEDIA INC DEL | COM | | 30212P105 | 48504 | 2024373 | SH | DEFINED | 20 |
| EXPEDIA INC DEL | COM | | 30212P105 | 384 | 16037 | SH | DEFINED | 11 |
| EXPEDIA INC DEL | COM | | 30212P105 | 3059 | 127674 | SH | DEFINED | 9 |
| EXPEDIA INC DEL | COM | | 30212P105 | 1529 | 63800 | SH | DEFINED | 23 |

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| EXPEDIA INC DEL | COM | 30212P105 | 161317 | 6732766 | SH | DEFINED | 10 |
| EXPEDIA INC DEL | COM | 30212P105 | 250127 | 10439376 | SH | DEFINED | 18 |
| EXPEDIA INC DEL | COM | 30212P105 | 2472 | 103153 | SH | DEFINED | 21 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 24 | 355 | SH | DEFINED | 1 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 328 | 4855 | SH | DEFINED | 19 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 39 | 577 | SH | DEFINED | 18 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 19 | 283 | SH | DEFINED | 21 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 1339 | 19841 | SH | DEFINED | 11 |
| EXPONENT INC | COM | 30214U102 | 84 | 2969 | SH | DEFINED | 6 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 42 | 501 | SH | DEFINED | 18 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 11 | 130 | SH | DEFINED | 3 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 721 | 8600 | SH | DEFINED | 17 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 2390 | 28520 | SH | DEFINED | 19 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 8806 | 1088450 | SH | DEFINED | 6 |
| EXTREME NETWORKS INC | COM | 30226D106 | 162 | 34000 | SH | DEFINED | 20 |
| EXXON MOBIL CORP | COM | 30231G102 | 51 | 900 | SH | DEFINED | 7 |
| EXXON MOBIL CORP | COM | 30231G102 | 64681 | 1151515 | SH | DEFINED | 2 |
| EXXON MOBIL CORP | COM | 30231G102 | 330 | 5870 | SH | DEFINED | 4 |
| EXXON MOBIL CORP | COM | 30231G102 | 110822 | 1972966 | SH | DEFINED | 3 |
| EXXON MOBIL CORP | COM | 30231G102 | 17234 | 306822 | SH | DEFINED | 11 |
| EXXON MOBIL CORP | COM | 30231G102 | 1685 | 30000 | SH | DEFINED | 8 |
| EXXON MOBIL CORP | COM | 30231G102 | 60953 | 1085168 | SH | DEFINED | 1 |
| EXXON MOBIL CORP | COM | 30231G102 | 58547 | 1042322 | SH | DEFINED | 5 |
| EXXON MOBIL CORP | COM | 30231G102 | 101376 | 1804798 | SH | DEFINED | 21 |
| EXXON MOBIL CORP | COM | 30231G102 | 905017 | 16112097 | SH | DEFINED | 18 |
| EXXON MOBIL CORP | COM | 30231G102 | 438366 | 7804268 | SH | DEFINED | 20 |
| EXXON MOBIL CORP | COM | 30231G102 | 1409 | 25081 | SH | DEFINED | 22 |
| EXXON MOBIL CORP | COM | 30231G102 | 232061 | 4131405 | SH | DEFINED | 17 |
| EXXON MOBIL CORP | COM | 30231G102 | 10397 | 185090 | SH | DEFINED | 23 |
| EXXON MOBIL CORP | COM | 30231G102 | 15208 | 270750 | SH | DEFINED | 6 |
| EXXON MOBIL CORP | COM | 30231G102 | 100594 | 1790885 | SH | DEFINED | 19 |
| EXXON MOBIL CORP | COM | 30231G102 | 5800 | 103209 | SH | DEFINED | 9 |
| EZCORP INC | CL A NON VTG | 302301106 | 7885 | 516027 | SH | DEFINED | 3 |
| F M C CORP | COM NEW | 302491303 | 183 | 3450 | SH | DEFINED | 21 |
| F M C CORP | COM NEW | 302491303 | 3068 | 57701 | SH | DEFINED | 23 |
| F M C CORP | COM NEW | 302491303 | 2035 | 38274 | SH | DEFINED | 19 |
| F M C CORP | COM NEW | 302491303 | 16 | 300 | SH | DEFINED | 6 |
| F M C CORP | COM NEW | 302491303 | 27828 | 523380 | SH | DEFINED | 3 |
| F M C CORP | COM NEW | 302491303 | 229 | 4300 | SH | DEFINED | 18 |
| F N B CORP N C | COM | 302519103 | 1058 | 55673 | SH | DEFINED | 6 |
| F N B CORP VA | COM | 302930102 | 3074 | 100230 | SH | DEFINED | 6 |
| FACTORY CARD OUTLET & PARTY | COM | 303051106 | 9 | 1400 | SH | DEFINED | 11 |
| FAIR ISAAC CORP | COM | 303250104 | 2985 | 67590 | SH | DEFINED | 19 |
| FAIR ISAAC CORP | COM | 303250104 | 97 | 2188 | SH | DEFINED | 18 |
| FAIR ISAAC CORP | COM | 303250104 | 1575 | 35660 | SH | DEFINED | 3 |
| FAIR ISAAC CORP | COM | 303250104 | 15 | 337 | SH | DEFINED | 11 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 577 | 34149 | SH | DEFINED | 21 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 9 | 508 | SH | DEFINED | 18 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 4 | 100 | SH | DEFINED | 2 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 6 | 151 | SH | DEFINED | 11 |
| FAIRPOINT COMMUNICATIONS INC | COM | 305560104 | 4 | 400 | SH | DEFINED | 9 |
| FALCONBRIDGE LTD NEW 2005 | COM | 306104100 | 13825 | 498059 | SH | DEFINED | 7 |
| FAMILY DLR STORES INC | COM | 307000109 | 743 | 29990 | SH | DEFINED | 19 |
| FAMILY DLR STORES INC | COM | 307000109 | 2 | 100 | SH | DEFINED | 4 |
| FAMILY DLR STORES INC | COM | 307000109 | 12 | 500 | SH | DEFINED | 2 |
| FAMILY DLR STORES INC | COM | 307000109 | 37 | 1500 | SH | DEFINED | 9 |
| FAMILY DLR STORES INC | COM | 307000109 | 72917 | 2941386 | SH | DEFINED | 20 |
| FAMILY DLR STORES INC | COM | 307000109 | 7385 | 297900 | SH | DEFINED | 21 |
| FAMILY DLR STORES INC | COM | 307000109 | 11 | 460 | SH | DEFINED | 11 |
| FAMILY DLR STORES INC | COM | 307000109 | 6963 | 280887 | SH | DEFINED | 22 |
| FAMILY DLR STORES INC | COM | 307000109 | 341 | 13748 | SH | DEFINED | 23 |
| FAMILY DLR STORES INC | COM | 307000109 | 11302 | 455917 | SH | DEFINED | 18 |

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| FARGO ELECTRONICS INC | COM | 30744P102 | 1347 | 69960 | SH | DEFINED | 3 |
| FARMER BROS CO | COM | 307675108 | 29 | 1500 | SH | DEFINED | 2 |
| FASTENAL CO | COM | 311900104 | 2657 | 67908 | SH | DEFINED | 11 |
| FASTENAL CO | COM | 311900104 | 9 | 220 | SH | DEFINED | 2 |
| FASTENAL CO | COM | 311900104 | 29 | 748 | SH | DEFINED | 18 |
| FBL FINL GROUP INC | CL A | 30239F106 | 26572 | 809860 | SH | DEFINED | 6 |
| FBL FINL GROUP INC | CL A | 30239F106 | 210 | 6400 | SH | DEFINED | 11 |
| FBL FINL GROUP INC | CL A | 30239F106 | 8 | 253 | SH | DEFINED | 19 |
| FEATHERLITE INC | COM | 313054108 | 602 | 142606 | SH | DEFINED | 6 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 15 | 505 | SH | DEFINED | 19 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 10496 | 160615 | SH | DEFINED | 19 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 13449 | 205796 | SH | DEFINED | 2 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 4902 | 75004 | SH | DEFINED | 3 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 1607 | 24591 | SH | DEFINED | 17 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 253 | 3876 | SH | DEFINED | 11 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 10277 | 157263 | SH | DEFINED | 5 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 17765 | 271848 | SH | DEFINED | 4 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 606 | 9275 | SH | DEFINED | 7 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 7855 | 120202 | SH | DEFINED | 23 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 1029 | 15750 | SH | DEFINED | 6 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 20867 | 319310 | SH | DEFINED | 8 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 30114 | 460811 | SH | DEFINED | 22 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 77838 | 1191091 | SH | DEFINED | 21 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 37544 | 574506 | SH | DEFINED | 20 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 16599 | 254006 | SH | DEFINED | 18 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 79 | 1216 | SH | DEFINED | 1 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 74 | 1135 | SH | DEFINED | 9 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 4137 | 84756 | SH | DEFINED | 17 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5968 | 122276 | SH | DEFINED | 9 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 9621 | 197103 | SH | DEFINED | 18 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 14141 | 289723 | SH | DEFINED | 19 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2203 | 45135 | SH | DEFINED | 20 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 3479 | 71271 | SH | DEFINED | 22 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5051 | 103490 | SH | DEFINED | 7 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 14579 | 298690 | SH | DEFINED | 8 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 32473 | 665295 | SH | DEFINED | 6 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5929 | 121476 | SH | DEFINED | 23 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 713 | 14605 | SH | DEFINED | 11 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5076 | 104004 | SH | DEFINED | 3 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 4229 | 86647 | SH | DEFINED | 4 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 21001 | 430251 | SH | DEFINED | 2 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2167 | 44398 | SH | DEFINED | 5 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 60 | 995 | SH | DEFINED | 2 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 7372 | 121542 | SH | DEFINED | 20 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 1807 | 29800 | SH | DEFINED | 21 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 2483 | 40910 | SH | DEFINED | 9 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 131 | 2168 | SH | DEFINED | 11 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 39 | 642 | SH | DEFINED | 19 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 353 | 23490 | SH | DEFINED | 9 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 173 | 11500 | SH | DEFINED | 2 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 1499 | 22600 | SH | DEFINED | 11 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 975 | 14693 | SH | DEFINED | 5 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 342 | 5158 | SH | DEFINED | 2 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 19977 | 301170 | SH | DEFINED | 3 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 878 | 13240 | SH | DEFINED | 17 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 469 | 7077 | SH | DEFINED | 22 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 3333 | 50244 | SH | DEFINED | 20 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 4947 | 74575 | SH | DEFINED | 19 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 750 | 11309 | SH | DEFINED | 18 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 920 | 13874 | SH | DEFINED | 9 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 61167 | 922166 | SH | DEFINED | 6 |
| FEDERATED INVS INC PA | CL B | 314211103 | 1500 | 40488 | SH | DEFINED | 19 |

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| FEDEX CORP | COM | 31428X106 | 2864 | 27700 | SH | DEFINED | 10 |
| FEDEX CORP | COM | 31428X106 | 297 | 2876 | SH | DEFINED | 11 |
| FEDEX CORP | COM | 31428X106 | 362 | 3500 | SH | DEFINED | 2 |
| FEDEX CORP | COM | 31428X106 | 12050 | 116550 | SH | DEFINED | 3 |
| FEDEX CORP | COM | 31428X106 | 186 | 1800 | SH | DEFINED | 1 |
| FEDEX CORP | COM | 31428X106 | 3215 | 31100 | SH | DEFINED | 7 |
| FEDEX CORP | COM | 31428X106 | 11244 | 108756 | SH | DEFINED | 17 |
| FEDEX CORP | COM | 31428X106 | 6044 | 58460 | SH | DEFINED | 19 |
| FEDEX CORP | COM | 31428X106 | 16259 | 157260 | SH | DEFINED | 6 |
| FEDEX CORP | COM | 31428X106 | 77791 | 752400 | SH | DEFINED | 8 |
| FEDEX CORP | COM | 31428X106 | 7253 | 70154 | SH | DEFINED | 18 |
| FEDEX CORP | COM | 31428X106 | 26 | 250 | SH | DEFINED | 21 |
| FEDEX CORP | COM | 31428X106 | 1885 | 18225 | SH | DEFINED | 9 |
| FEI CO | COM | 30241L109 | 19 | 1000 | SH | DEFINED | 11 |
| FELCOR LODGING TR INC | COM | 31430F101 | 21 | 1200 | SH | DEFINED | 2 |
| FELCOR LODGING TR INC | COM | 31430F101 | 32 | 1878 | SH | DEFINED | 19 |
| FELCOR LODGING TR INC | COM | 31430F101 | 17 | 1013 | SH | DEFINED | 20 |
| FERRELLGAS PARTNERS L.P. | UNIT LTD PART | 315293100 | 206 | 10000 | SH | DEFINED | 18 |
| FERRO CORP | COM | 315405100 | 14 | 750 | SH | DEFINED | 11 |
| FERRO CORP | COM | 315405100 | 895 | 47700 | SH | DEFINED | 2 |
| FIBERSTARS INC | COM | 315662106 | 1043 | 122000 | SH | DEFINED | 20 |
| FIBERSTARS INC | COM | 315662106 | 144 | 16800 | SH | DEFINED | 18 |
| FIDELITY BANKSHARES INC NEW | COM | 31604Q107 | 6493 | 198574 | SH | DEFINED | 1 |
| FIDELITY BANKSHARES INC NEW | COM | 31604Q107 | 198 | 6050 | SH | DEFINED | 11 |
| FIDELITY BANKSHARES INC NEW | COM | 31604Q107 | 69 | 2104 | SH | DEFINED | 17 |
| FIDELITY NATL FINL INC | COM | 316326107 | 8363 | 227326 | SH | DEFINED | 20 |
| FIDELITY NATL FINL INC | COM | 316326107 | 3900 | 106000 | SH | DEFINED | 23 |
| FIDELITY NATL FINL INC | COM | 316326107 | 25 | 687 | SH | DEFINED | 9 |
| FIDELITY NATL FINL INC | COM | 316326107 | 101 | 2756 | SH | DEFINED | 22 |
| FIDELITY NATL FINL INC | COM | 316326107 | 541 | 14711 | SH | DEFINED | 19 |
| FIDELITY NATL FINL INC | COM | 316326107 | 13 | 347 | SH | DEFINED | 2 |
| FIDELITY NATL FINL INC | COM | 316326107 | 103 | 2794 | SH | DEFINED | 6 |
| FIDELITY NATL FINL INC | COM | 316326107 | 4417 | 120070 | SH | DEFINED | 3 |
| FIDELITY NATL TITLE GROUP IN | CL A | 31620R105 | 969 | 39781 | SH | DEFINED | 20 |
| FIDELITY NATL TITLE GROUP IN | CL A | 31620R105 | 3 | 120 | SH | DEFINED | 9 |
| FIDELITY NATL TITLE GROUP IN | CL A | 31620R105 | 50 | 2056 | SH | DEFINED | 19 |
| FIDELITY NATL TITLE GROUP IN | CL A | 31620R105 | 12 | 488 | SH | DEFINED | 6 |
| FIELDSTONE INVT CORP | COM | 31659U300 | 31631 | 2667000 | SH | DEFINED | 13 |
| FIFTH THIRD BANCORP | COM | 316773100 | 694 | 18400 | SH | DEFINED | 6 |
| FIFTH THIRD BANCORP | COM | 316773100 | 204 | 5405 | SH | DEFINED | 11 |
| FIFTH THIRD BANCORP | COM | 316773100 | 29012 | 769138 | SH | DEFINED | 2 |
| FIFTH THIRD BANCORP | COM | 316773100 | 4041 | 107123 | SH | DEFINED | 19 |
| FIFTH THIRD BANCORP | COM | 316773100 | 6704 | 177726 | SH | DEFINED | 20 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1699 | 45050 | SH | DEFINED | 9 |
| FIFTH THIRD BANCORP | COM | 316773100 | 238 | 6313 | SH | DEFINED | 18 |
| FIFTH THIRD BANCORP | COM | 316773100 | 6520 | 172858 | SH | DEFINED | 17 |
| FINANCIAL FED CORP | COM | 317492106 | 5088 | 114464 | SH | DEFINED | 20 |
| FINANCIAL FED CORP | COM | 317492106 | 382 | 8600 | SH | DEFINED | 18 |
| FINANCIAL FED CORP | COM | 317492106 | 697 | 15674 | SH | DEFINED | 1 |
| FINANCIAL FED CORP | COM | 317492106 | 50 | 1130 | SH | DEFINED | 11 |
| FINISAR | COM | 31787A101 | 3011 | 1447403 | SH | DEFINED | 23 |
| FINISH LINE INC | CL A | 317923100 | 3710 | 212965 | SH | DEFINED | 6 |
| FINISH LINE INC | CL A | 317923100 | 615 | 35300 | SH | DEFINED | 20 |
| FINISH LINE INC | CL A | 317923100 | 20 | 1150 | SH | DEFINED | 18 |
| FINLAY ENTERPRISES INC | COM NEW | 317884203 | 3759 | 383940 | SH | DEFINED | 6 |
| FIRST ALBANY COS INC | COM | 318465101 | 1 | 200 | SH | DEFINED | 18 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 2994 | 66087 | SH | DEFINED | 19 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 5 | 113 | SH | DEFINED | 9 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 14108 | 311435 | SH | DEFINED | 3 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 3 | 74 | SH | DEFINED | 11 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 18288 | 403710 | SH | DEFINED | 6 |
| FIRST BANCORP N C | COM | 318910106 | 2469 | 122453 | SH | DEFINED | 6 |

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| FIRST BANCORP P R | COM | 318672102 | 2247 | 181099 | SH | DEFINED | 19 |
| FIRST BANCORP P R | COM | 318672102 | 191 | 15430 | SH | DEFINED | 20 |
| FIRST BANCORP P R | COM | 318672102 | 45 | 3629 | SH | DEFINED | 18 |
| FIRST BANCORP P R | COM | 318672102 | 13048 | 1051380 | SH | DEFINED | 3 |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | 23 | 776 | SH | DEFINED | 19 |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | 601 | 20600 | SH | DEFINED | 3 |
| FIRST CHARTER CORP | COM | 319439105 | 468 | 19798 | SH | DEFINED | 19 |
| FIRST CHARTER CORP | COM | 319439105 | 5785 | 244486 | SH | DEFINED | 20 |
| FIRST CHARTER CORP | COM | 319439105 | 2437 | 103010 | SH | DEFINED | 18 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 5886 | 108250 | SH | DEFINED | 3 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 1361 | 25032 | SH | DEFINED | 19 |
| FIRST CMNTY BANCSHARES INC N | COM | 31983A103 | 4330 | 138960 | SH | DEFINED | 6 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 129 | 10000 | SH | DEFINED | 1 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 5641 | 436300 | SH | DEFINED | 6 |
| FIRST CONSULTING GROUP INC | COM | 31986R103 | 3067 | 522400 | SH | DEFINED | 6 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 70 | 400 | SH | DEFINED | 2 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 15 | 85 | SH | DEFINED | 19 |
| FIRST DATA CORP | COM | 319963104 | 675 | 15684 | SH | DEFINED | 11 |
| FIRST DATA CORP | COM | 319963104 | 6326 | 147080 | SH | DEFINED | 2 |
| FIRST DATA CORP | COM | 319963104 | 11415 | 265397 | SH | DEFINED | 4 |
| FIRST DATA CORP | COM | 319963104 | 1028 | 23900 | SH | DEFINED | 23 |
| FIRST DATA CORP | COM | 319963104 | 21981 | 511068 | SH | DEFINED | 17 |
| FIRST DATA CORP | COM | 319963104 | 2620 | 60917 | SH | DEFINED | 9 |
| FIRST DATA CORP | COM | 319963104 | 5349 | 124368 | SH | DEFINED | 5 |
| FIRST DATA CORP | COM | 319963104 | 619 | 14400 | SH | DEFINED | 6 |
| FIRST DATA CORP | COM | 319963104 | 12100 | 281322 | SH | DEFINED | 1 |
| FIRST DATA CORP | COM | 319963104 | 7077 | 164540 | SH | DEFINED | 7 |
| FIRST DATA CORP | COM | 319963104 | 1153 | 26800 | SH | DEFINED | 22 |
| FIRST DATA CORP | COM | 319963104 | 4574 | 106351 | SH | DEFINED | 20 |
| FIRST DATA CORP | COM | 319963104 | 6777 | 157570 | SH | DEFINED | 19 |
| FIRST DATA CORP | COM | 319963104 | 1699 | 39504 | SH | DEFINED | 18 |
| FIRST DATA CORP | COM | 319963104 | 3904 | 90771 | SH | DEFINED | 3 |
| FIRST FINL BANCORP OH | COM | 320209109 | 53 | 3016 | SH | DEFINED | 18 |
| FIRST FINL BANCORP OH | COM | 320209109 | 143 | 8162 | SH | DEFINED | 2 |
| FIRST FINL BANKSHARES | COM | 32020R109 | 701 | 20001 | SH | DEFINED | 1 |
| FIRST FINL CORP IND | COM | 320218100 | 1044 | 38653 | SH | DEFINED | 6 |
| FIRST FINL FD INC | COM | 320228109 | 12 | 700 | SH | DEFINED | 18 |
| FIRST FINL HLDGS INC | COM | 320239106 | 246 | 8000 | SH | DEFINED | 11 |
| FIRST FINL HLDGS INC | COM | 320239106 | 5381 | 175167 | SH | DEFINED | 6 |
| FIRST FINL SVC CORP | COM | 32022D108 | 1295 | 44734 | SH | DEFINED | 6 |
| FIRST FRANKLIN CORP | COM | 320272107 | 14 | 900 | SH | DEFINED | 2 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 54 | 1400 | SH | DEFINED | 18 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 346 | 8990 | SH | DEFINED | 6 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 943 | 24519 | SH | DEFINED | 19 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 0 | 2 | SH | DEFINED | 20 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 62 | 1600 | SH | DEFINED | 9 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 1026 | 26700 | SH | DEFINED | 3 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 1144 | 29765 | SH | DEFINED | 2 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 15 | 400 | SH | DEFINED | 11 |
| FIRST HORIZON PHARMACEUTICAL | COM | 32051K106 | 33 | 1915 | SH | DEFINED | 18 |
| FIRST HORIZON PHARMACEUTICAL | COM | 32051K106 | 1127 | 65356 | SH | DEFINED | 19 |
| FIRST IND CORP | COM | 32054R108 | 12 | 344 | SH | DEFINED | 19 |
| FIRST IND CORP | COM | 32054R108 | 309 | 8975 | SH | DEFINED | 2 |
| FIRST IND CORP | COM | 32054R108 | 1702 | 49505 | SH | DEFINED | 3 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 61 | 1573 | SH | DEFINED | 19 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 8 | 200 | SH | DEFINED | 11 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 61 | 1573 | SH | DEFINED | 20 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 270 | 7002 | SH | DEFINED | 18 |
| FIRST ISRAEL FD INC | COM | 32063L100 | 170 | 10856 | SH | DEFINED | 18 |
| FIRST M & F CORP | COM | 320744105 | 1704 | 50553 | SH | DEFINED | 6 |
| FIRST MARBLEHEAD CORP | COM | 320771108 | 375 | 11410 | SH | DEFINED | 19 |
| FIRST MERCHANTS CORP | COM | 320817109 | 502 | 19312 | SH | DEFINED | 19 |

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| FIRST MERCHANTS CORP | COM | 320817109 | 446 | 17149 | SH | DEFINED | 18 |
| FIRST MERCHANTS CORP | COM | 320817109 | 34 | 1322 | SH | DEFINED | 6 |
| FIRST MERCHANTS CORP | COM | 320817109 | 42 | 1600 | SH | DEFINED | 3 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 3585 | 102250 | SH | DEFINED | 3 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 60 | 1714 | SH | DEFINED | 18 |
| FIRST MUTUAL BANCSHARES INC | COM | 32190E102 | 891 | 34354 | SH | DEFINED | 6 |
| FIRST NATL LINCOLN CORP ME | COM | 335716106 | 4 | 200 | SH | DEFINED | 18 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 45 | 3101 | SH | DEFINED | 2 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 442 | 30529 | SH | DEFINED | 11 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 17504 | 1209683 | SH | DEFINED | 3 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 1 | 39 | SH | DEFINED | 18 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 6 | 399 | SH | DEFINED | 9 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 2673 | 184704 | SH | DEFINED | 19 |
| FIRST PL FINL CORP | COM | 33610T109 | 2567 | 106733 | SH | DEFINED | 6 |
| FIRST PL FINL CORP | COM | 33610T109 | 22 | 900 | SH | DEFINED | 17 |
| FIRST POTOMAC RLTY TR | COM | 33610F109 | 1452 | 54592 | SH | DEFINED | 19 |
| FIRST POTOMAC RLTY TR | COM | 33610F109 | 4301 | 161700 | SH | DEFINED | 22 |
| FIRST REGL BANCORP | COM | 33615C101 | 442 | 6550 | SH | DEFINED | 3 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 2913 | 78700 | SH | DEFINED | 3 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 2495 | 67417 | SH | DEFINED | 19 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 8 | 226 | SH | DEFINED | 9 |
| FIRST SEC GROUP INC | COM | 336312103 | 244 | 25000 | SH | DEFINED | 1 |
| FIRST SEC GROUP INC | COM | 336312103 | 280 | 28700 | SH | DEFINED | 18 |
| FIRST SEC GROUP INC | COM | 336312103 | 4904 | 503471 | SH | DEFINED | 20 |
| FIRST SOUTH BANCORP INC VA | COM | 33646W100 | 49 | 1400 | SH | DEFINED | 6 |
| FIRST ST BANCORPORATION | COM | 336453105 | 12 | 485 | SH | DEFINED | 19 |
| FIRST ST BANCORPORATION | COM | 336453105 | 389 | 16200 | SH | DEFINED | 18 |
| FIRST ST BANCORPORATION | COM | 336453105 | 5571 | 232201 | SH | DEFINED | 1 |
| FIRST ST BANCORPORATION | COM | 336453105 | 6078 | 253376 | SH | DEFINED | 20 |
| FIRST ST BANCORPORATION | COM | 336453105 | 1526 | 63610 | SH | DEFINED | 3 |
| FIRST ST FINL CORP FLA | COM | 33708M206 | 229 | 15000 | SH | DEFINED | 1 |
| FIRST TR FIDCRY ASST MNGT CO | COM | 337318109 | 26 | 1500 | SH | DEFINED | 18 |
| FIRST UTD CORP | COM | 33741H107 | 1880 | 88494 | SH | DEFINED | 6 |
| FIRST W VA BANCORP INC | COM | 337493100 | 21 | 1100 | SH | DEFINED | 11 |
| FIRSTBANK CORP MICH | COM | 33761G104 | 920 | 39628 | SH | DEFINED | 6 |
| FIRSTENERGY CORP | COM | 337932107 | 429 | 8758 | SH | DEFINED | 2 |
| FIRSTENERGY CORP | COM | 337932107 | 8307 | 169560 | SH | DEFINED | 3 |
| FIRSTENERGY CORP | COM | 337932107 | 6489 | 132446 | SH | DEFINED | 20 |
| FIRSTENERGY CORP | COM | 337932107 | 3447 | 70366 | SH | DEFINED | 18 |
| FIRSTENERGY CORP | COM | 337932107 | 41 | 832 | SH | DEFINED | 22 |
| FIRSTENERGY CORP | COM | 337932107 | 7342 | 149873 | SH | DEFINED | 19 |
| FIRSTENERGY CORP | COM | 337932107 | 42 | 850 | SH | DEFINED | 11 |
| FIRSTENERGY CORP | COM | 337932107 | 3189 | 65099 | SH | DEFINED | 17 |
| FIRSTENERGY CORP | COM | 337932107 | 42 | 851 | SH | DEFINED | 9 |
| FIRSTENERGY CORP | COM | 337932107 | 1165 | 23775 | SH | DEFINED | 21 |
| FIRSTENERGY CORP | COM | 337932107 | 1404 | 28669 | SH | DEFINED | 6 |
| FIRSTFED FINL CORP | COM | 337907109 | 14 | 254 | SH | DEFINED | 19 |
| FIRSTFED FINL CORP | COM | 337907109 | 14262 | 261600 | SH | DEFINED | 6 |
| FIRSTFED FINL CORP | COM | 337907109 | 76 | 1400 | SH | DEFINED | 11 |
| FIRSTMERIT CORP | COM | 337915102 | 10 | 400 | SH | DEFINED | 2 |
| FIRSTMERIT CORP | COM | 337915102 | 640 | 24700 | SH | DEFINED | 3 |
| FIRSTMERIT CORP | COM | 337915102 | 977 | 37694 | SH | DEFINED | 20 |
| FISERV INC | COM | 337738108 | 6 | 140 | SH | DEFINED | 20 |
| FISERV INC | COM | 337738108 | 968 | 22362 | SH | DEFINED | 11 |
| FISERV INC | COM | 337738108 | 60 | 1380 | SH | DEFINED | 2 |
| FISERV INC | COM | 337738108 | 122 | 2810 | SH | DEFINED | 3 |
| FISERV INC | COM | 337738108 | 2606 | 60223 | SH | DEFINED | 19 |
| FISERV INC | COM | 337738108 | 7831 | 180990 | SH | DEFINED | 1 |
| FISERV INC | COM | 337738108 | 21 | 475 | SH | DEFINED | 17 |
| FISERV INC | COM | 337738108 | 39 | 890 | SH | DEFINED | 22 |
| FISERV INC | COM | 337738108 | 115 | 2663 | SH | DEFINED | 18 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 4993 | 80712 | SH | DEFINED | 11 |

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| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 928 | 15000 | SH | DEFINED | 17 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 3020 | 48820 | SH | DEFINED | 18 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 1832 | 29623 | SH | DEFINED | 19 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 18463 | 298469 | SH | DEFINED | 20 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 472 | 7637 | SH | DEFINED | 21 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 538 | 8700 | SH | DEFINED | 5 |
| FIVE STAR QUALITY CARE INC | COM | 33832D106 | 23 | 2900 | SH | DEFINED | 3 |
| FIVE STAR QUALITY CARE INC | COM | 33832D106 | 0 | 30 | SH | DEFINED | 9 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 23043 | 1600168 | SH | DEFINED | 6 |
| FLAHERTY & CRUMRINE PFD INC | COM | 33848E106 | 5 | 495 | SH | DEFINED | 18 |
| FLAHERTY & CRUMRINE PFD INC | COM | 338480106 | 0 | 14 | SH | DEFINED | 18 |
| FLANDERS CORP | COM | 338494107 | 162 | 13300 | SH | DEFINED | 11 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 0 | 0 | SH | DEFINED | 20 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 1088 | 88077 | SH | DEFINED | 19 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 22010 | 1782200 | SH | DEFINED | 6 |
| FLEXSTEEL INDS INC | COM | 339382103 | 1156 | 82170 | SH | DEFINED | 6 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 161 | 15405 | SH | DEFINED | 17 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 16717 | 1614630 | SH | DEFINED | 6 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 737 | 70550 | SH | DEFINED | 5 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 54 | 5150 | SH | DEFINED | 11 |
| FLIR SYS INC | COM | 302445101 | 6161 | 275900 | SH | DEFINED | 1 |
| FLIR SYS INC | COM | 302445101 | 12 | 550 | SH | DEFINED | 11 |
| FLORIDA EAST COAST INDS | COM | 340632108 | 9 | 207 | SH | DEFINED | 11 |
| FLORIDA EAST COAST INDS | COM | 340632108 | 62437 | 1473617 | SH | DEFINED | 20 |
| FLORIDA EAST COAST INDS | COM | 340632108 | 39940 | 942640 | SH | DEFINED | 18 |
| FLORIDA EAST COAST INDS | COM | 340632108 | 735 | 17358 | SH | DEFINED | 17 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 1415 | 28842 | SH | DEFINED | 19 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 746 | 15200 | SH | DEFINED | 3 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 660 | 13450 | SH | DEFINED | 17 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 69 | 1403 | SH | DEFINED | 18 |
| FLOWERS FOODS INC | COM | 343498101 | 15 | 540 | SH | DEFINED | 11 |
| FLOWERS FOODS INC | COM | 343498101 | 974 | 35329 | SH | DEFINED | 19 |
| FLOWERVE CORP | COM | 34354P105 | 405 | 10247 | SH | DEFINED | 19 |
| FLUOR CORP NEW | COM | 343412102 | 2 | 20 | SH | DEFINED | 2 |
| FLUOR CORP NEW | COM | 343412102 | 1297 | 16790 | SH | DEFINED | 19 |
| FLUOR CORP NEW | COM | 343412102 | 44 | 569 | SH | DEFINED | 18 |
| FLUOR CORP NEW | COM | 343412102 | 155 | 2000 | SH | DEFINED | 9 |
| FLUSHING FINL CORP | COM | 343873105 | 3888 | 249701 | SH | DEFINED | 6 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 3807 | 88700 | SH | DEFINED | 20 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 12 | 280 | SH | DEFINED | 11 |
| FNB CORP PA | COM | 302520101 | 13806 | 795300 | SH | DEFINED | 6 |
| FNB CORP PA | COM | 302520101 | 148 | 8500 | SH | DEFINED | 17 |
| FNB FINANCIAL SERVICES CORP | COM | 302526108 | 1645 | 100333 | SH | DEFINED | 6 |
| FOOT LOCKER INC | COM | 344849104 | 4006 | 169800 | SH | DEFINED | 20 |
| FOOT LOCKER INC | COM | 344849104 | 668 | 28309 | SH | DEFINED | 18 |
| FOOT LOCKER INC | COM | 344849104 | 26 | 1100 | SH | DEFINED | 11 |
| FOOT LOCKER INC | COM | 344849104 | 6006 | 254580 | SH | DEFINED | 6 |
| FOOT LOCKER INC | COM | 344849104 | 379 | 16082 | SH | DEFINED | 19 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 52 | 1900 | SH | DEFINED | 9 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 41 | 1500 | SH | DEFINED | 1 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 14 | 500 | SH | DEFINED | 2 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 15 | 530 | SH | DEFINED | 18 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 1115 | 40400 | SH | DEFINED | 6 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 10 | 350 | PRN | DEFINED | 14 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 34 | 1250 | SH | DEFINED | 11 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 28 | 3605 | SH | DEFINED | 2 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 55 | 7078 | SH | DEFINED | 9 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2203 | 285426 | SH | DEFINED | 18 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 415 | 53700 | SH | DEFINED | 6 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 3509 | 454487 | SH | DEFINED | 19 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 4 | 560 | SH | DEFINED | 20 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 10 | 1245 | SH | DEFINED | 11 |

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| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 22 | 2800 | SH | DEFINED | 7 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 304 | 8800 | SH | DEFINED | 5 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 135 | 3900 | SH | DEFINED | 11 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 7 | 198 | SH | DEFINED | 2 |
| FOREST CITY ENTERPRISES INC | CL B CONV | 345550305 | 1500 | 39600 | SH | DEFINED | 18 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 11538 | 304200 | SH | DEFINED | 21 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 21602 | 569520 | SH | DEFINED | 18 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 334 | 8800 | SH | DEFINED | 5 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 626 | 16500 | SH | DEFINED | 11 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 98765 | 2603864 | SH | DEFINED | 20 |
| FOREST CITY ENTERPRISES INC | CL B CONV | 345550305 | 314 | 8300 | SH | DEFINED | 11 |
| FOREST CITY ENTERPRISES INC | CL B CONV | 345550305 | 6604 | 174300 | SH | DEFINED | 21 |
| FOREST LABS INC | COM | 345838106 | 5040 | 123899 | SH | DEFINED | 21 |
| FOREST LABS INC | COM | 345838106 | 551616 | 13559884 | SH | DEFINED | 18 |
| FOREST LABS INC | COM | 345838106 | 387101 | 9515755 | SH | DEFINED | 20 |
| FOREST LABS INC | COM | 345838106 | 30 | 730 | SH | DEFINED | 22 |
| FOREST LABS INC | COM | 345838106 | 256 | 6300 | SH | DEFINED | 6 |
| FOREST LABS INC | COM | 345838106 | 2664 | 65494 | SH | DEFINED | 19 |
| FOREST LABS INC | COM | 345838106 | 75 | 1840 | SH | DEFINED | 4 |
| FOREST LABS INC | COM | 345838106 | 6 | 149 | SH | DEFINED | 2 |
| FOREST LABS INC | COM | 345838106 | 31 | 750 | SH | DEFINED | 11 |
| FOREST LABS INC | COM | 345838106 | 7 | 160 | SH | DEFINED | 9 |
| FOREST LABS INC | COM | 345838106 | 6958 | 171048 | SH | DEFINED | 17 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 31 | 675 | SH | DEFINED | 18 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 672 | 14740 | SH | DEFINED | 19 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 1873 | 41100 | SH | DEFINED | 6 |
| FORMFACTOR INC | COM | 346375108 | 1559 | 63800 | SH | DEFINED | 20 |
| FORMFACTOR INC | COM | 346375108 | 413 | 16900 | SH | DEFINED | 23 |
| FORRESTER RESH INC | COM | 346563109 | 1240 | 66150 | SH | DEFINED | 3 |
| FORRESTER RESH INC | COM | 346563109 | 5 | 284 | SH | DEFINED | 18 |
| FORRESTER RESH INC | COM | 346563109 | 670 | 35747 | SH | DEFINED | 19 |
| FORRESTER RESH INC | COM | 346563109 | 564 | 30054 | SH | DEFINED | 21 |
| FORT DEARBORN INCOME SECS IN | COM | 347200107 | 1 | 87 | SH | DEFINED | 18 |
| FORTUNE BRANDS INC | COM | 349631101 | 509 | 6530 | SH | DEFINED | 5 |
| FORTUNE BRANDS INC | COM | 349631101 | 8 | 100 | SH | DEFINED | 9 |
| FORTUNE BRANDS INC | COM | 349631101 | 359 | 4607 | SH | DEFINED | 18 |
| FORTUNE BRANDS INC | COM | 349631101 | 24 | 308 | SH | DEFINED | 20 |
| FORTUNE BRANDS INC | COM | 349631101 | 5809 | 74456 | SH | DEFINED | 19 |
| FORTUNE BRANDS INC | COM | 349631101 | 29328 | 375905 | SH | DEFINED | 17 |
| FORTUNE BRANDS INC | COM | 349631101 | 26105 | 334600 | SH | DEFINED | 6 |
| FORTUNE BRANDS INC | COM | 349631101 | 411 | 5266 | SH | DEFINED | 2 |
| FORTUNE BRANDS INC | COM | 349631101 | 23 | 300 | SH | DEFINED | 4 |
| FORTUNE BRANDS INC | COM | 349631101 | 566 | 7255 | SH | DEFINED | 11 |
| FOSSIL INC | COM | 349882100 | 20 | 910 | SH | DEFINED | 18 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 84565 | 2299200 | SH | DEFINED | 13 |
| FOUNDATION COAL HLDGS INC | COM | 35039W100 | 5828 | 153360 | SH | DEFINED | 3 |
| FOUNDATION COAL HLDGS INC | COM | 35039W100 | 13 | 339 | SH | DEFINED | 19 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 5 | 341 | SH | DEFINED | 19 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 2451 | 177500 | SH | DEFINED | 20 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 14 | 1000 | SH | DEFINED | 18 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 21146 | 1531245 | SH | DEFINED | 6 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 1243 | 89990 | SH | DEFINED | 17 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 26 | 1900 | SH | DEFINED | 11 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 5645 | 115352 | SH | DEFINED | 7 |
| FPIC INS GROUP INC | COM | 302563101 | 728 | 20993 | SH | DEFINED | 19 |
| FPIC INS GROUP INC | COM | 302563101 | 392 | 11300 | SH | DEFINED | 6 |
| FPL GROUP INC | COM | 302571104 | 814 | 19580 | SH | DEFINED | 6 |
| FPL GROUP INC | COM | 302571104 | 15025 | 361524 | SH | DEFINED | 17 |
| FPL GROUP INC | COM | 302571104 | 554 | 13328 | SH | DEFINED | 23 |
| FPL GROUP INC | COM | 302571104 | 11059 | 266103 | SH | DEFINED | 22 |
| FPL GROUP INC | COM | 302571104 | 17106 | 411600 | SH | DEFINED | 20 |
| FPL GROUP INC | COM | 302571104 | 44993 | 1082602 | SH | DEFINED | 18 |

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| FPL GROUP INC | COM | 302571104 | 3357 | 80783 | SH | DEFINED | 19 |
| FPL GROUP INC | COM | 302571104 | 222 | 5345 | SH | DEFINED | 5 |
| FPL GROUP INC | COM | 302571104 | 487 | 11726 | SH | DEFINED | 11 |
| FPL GROUP INC | COM | 302571104 | 305 | 7340 | SH | DEFINED | 2 |
| FPL GROUP INC | COM | 302571104 | 3095 | 74450 | SH | DEFINED | 9 |
| FRANCE TELECOM | SPONSORED ADR | 35177Q105 | 10 | 400 | SH | DEFINED | 17 |
| FRANKLIN BK CORP DEL | COM | 352451108 | 14 | 800 | SH | DEFINED | 2 |
| FRANKLIN ELEC INC | COM | 353514102 | 29 | 740 | SH | DEFINED | 11 |
| FRANKLIN RES INC | COM | 354613101 | 4486 | 47717 | SH | DEFINED | 17 |
| FRANKLIN RES INC | COM | 354613101 | 10 | 103 | SH | DEFINED | 11 |
| FRANKLIN RES INC | COM | 354613101 | 35 | 374 | SH | DEFINED | 2 |
| FRANKLIN RES INC | COM | 354613101 | 5528 | 58802 | SH | DEFINED | 19 |
| FRANKLIN RES INC | COM | 354613101 | 15 | 161 | SH | DEFINED | 20 |
| FRANKLIN RES INC | COM | 354613101 | 842 | 8957 | SH | DEFINED | 18 |
| FRANKLIN RES INC | COM | 354613101 | 150 | 1600 | SH | DEFINED | 7 |
| FRANKLIN RES INC | COM | 354613101 | 432 | 4597 | SH | DEFINED | 1 |
| FRANKLIN STREET PPTYS CORP | COM | 35471R106 | 142 | 6787 | SH | DEFINED | 2 |
| FRANKLIN STREET PPTYS CORP | COM | 35471R106 | 347 | 16571 | SH | DEFINED | 17 |
| FRANKLIN TEMPLETON LTD DUR I | COM | 35472T101 | 8 | 631 | SH | DEFINED | 18 |
| FREDS INC | CL A | 356108100 | 8 | 500 | SH | DEFINED | 11 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 55 | 1021 | SH | DEFINED | 20 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 30 | 561 | SH | DEFINED | 2 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 70 | 1300 | SH | DEFINED | 4 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 2651 | 49280 | SH | DEFINED | 3 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 2071 | 38490 | SH | DEFINED | 19 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 16308 | 303130 | SH | DEFINED | 17 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 1370 | 25465 | SH | DEFINED | 11 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 848 | 15763 | SH | DEFINED | 21 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 39 | 730 | SH | DEFINED | 18 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 99 | 1837 | SH | DEFINED | 9 |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 5 | 198 | SH | DEFINED | 7 |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 519 | 20602 | SH | DEFINED | 21 |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 41 | 1622 | SH | DEFINED | 2 |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 60249 | 2393683 | SH | DEFINED | 20 |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 38736 | 1538960 | SH | DEFINED | 3 |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 1968 | 78185 | SH | DEFINED | 19 |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 70 | 2788 | SH | DEFINED | 17 |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 3992 | 158600 | SH | DEFINED | 18 |
| FREESCALE SEMICONDUCTOR INC | COM CL A | 35687M107 | 1 | 20 | SH | DEFINED | 18 |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 105 | 4175 | SH | DEFINED | 9 |
| FREIGHTCAR AMER INC | COM | 357023100 | 29716 | 618062 | SH | DEFINED | 3 |
| FREMONT GEN CORP | COM | 357288109 | 41732 | 1796455 | SH | DEFINED | 3 |
| FREMONT GEN CORP | COM | 357288109 | 23659 | 1018450 | SH | DEFINED | 6 |
| FREMONT GEN CORP | COM | 357288109 | 1425 | 61361 | SH | DEFINED | 19 |
| FRESENIUS MED CARE AG | SPONSORED ADR | 358029106 | 15572 | 456338 | SH | DEFINED | 6 |
| FRESENIUS MED CARE AG | SPONSORED ADR | 358029106 | 1506 | 43000 | SH | DEFINED | 17 |
| FRESH BRANDS INC | COM | 35803U108 | 511 | 74422 | SH | DEFINED | 6 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 46 | 4650 | SH | DEFINED | 11 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 2 | 200 | SH | DEFINED | 9 |
| FRISCHS RESTAURANTS INC | COM | 358748101 | 1567 | 64100 | SH | DEFINED | 6 |
| FRONTIER AIRLINES INC NEW | DBCV 5.000%12/1 | 359065AA7 | 8200 | 8200000 | PRN | DEFINED | 21 |
| FRONTIER AIRLINES INC NEW | DBCV 5.000%12/1 | 359065AA7 | 115775 | 1100000 | SH | DEFINED | 20 |
| FRONTIER FINL CORP WASH | COM | 35907K105 | 44 | 1386 | SH | DEFINED | 19 |
| FRONTIER FINL CORP WASH | COM | 35907K105 | 496 | 15500 | SH | DEFINED | 3 |
| FRONTIER OIL CORP | COM | 35914P105 | 889 | 23700 | SH | DEFINED | 23 |
| FRONTIER OIL CORP | COM | 35914P105 | 82499 | 2198209 | SH | DEFINED | 3 |
| FRONTIER OIL CORP | COM | 35914P105 | 3253 | 86675 | SH | DEFINED | 19 |
| FROZEN FOOD EXPRESS INDS INC | COM | 359360104 | 769 | 69730 | SH | DEFINED | 3 |
| FTD GROUP INC | COM | 30267U108 | 2610 | 251200 | SH | DEFINED | 20 |
| FTI CONSULTING INC | COM | 302941109 | 856 | 31210 | SH | DEFINED | 19 |
| FTI CONSULTING INC | COM | 302941109 | 21 | 767 | SH | DEFINED | 18 |
| FTI CONSULTING INC | COM | 302941109 | 595 | 21693 | SH | DEFINED | 21 |

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| FTI CONSULTING INC | COM | 302941109 | 315 | 11466 | SH | DEFINED | 11 |
| FULLER H B CO | COM | 359694106 | 1303 | 40628 | SH | DEFINED | 19 |
| FULLER H B CO | COM | 359694106 | 17228 | 537210 | SH | DEFINED | 3 |
| FULLER H B CO | COM | 359694106 | 10 | 300 | SH | DEFINED | 2 |
| FULLER H B CO | COM | 359694106 | 6898 | 215100 | SH | DEFINED | 6 |
| FULTON FINL CORP PA | COM | 360271100 | 23 | 1312 | SH | DEFINED | 11 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 5060 | 226613 | SH | DEFINED | 20 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 1787 | 80030 | SH | DEFINED | 18 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 42 | 1900 | SH | DEFINED | 11 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 37066 | 1659907 | SH | DEFINED | 6 |
| G & K SVCS INC | CL A | 361268105 | 52 | 1316 | SH | DEFINED | 18 |
| G & K SVCS INC | CL A | 361268105 | 12 | 300 | SH | DEFINED | 4 |
| G B & T BANCSHARES INC | COM | 361462104 | 86 | 4000 | SH | DEFINED | 1 |
| GABELLI DIVD & INCOME TR | COM | 36242H104 | 92 | 5233 | SH | DEFINED | 18 |
| GABELLI EQUITY TR INC | COM | 362397101 | 54 | 6783 | SH | DEFINED | 18 |
| GABELLI GLB GLD NAT RES & IN | COM SHS BN INT | 36244N109 | 0 | 7 | SH | DEFINED | 18 |
| GABELLI GLOBAL MULTIMEDIA TR | COM | 36239Q109 | 17 | 1694 | SH | DEFINED | 18 |
| GABELLI UTIL TR | COM | 36240A101 | 7 | 757 | SH | DEFINED | 18 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 1447 | 46851 | SH | DEFINED | 21 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 4 | 129 | SH | DEFINED | 18 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 27853 | 901960 | SH | DEFINED | 6 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 25357 | 421500 | SH | DEFINED | 6 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 6 | 100 | SH | DEFINED | 9 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 48 | 800 | SH | DEFINED | 11 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 853 | 14180 | SH | DEFINED | 17 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 96 | 1590 | SH | DEFINED | 2 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 1159 | 36415 | SH | DEFINED | 23 |
| GAMESTOP CORP NEW | CL B | 36467W208 | 7 | 254 | SH | DEFINED | 18 |
| GAMESTOP CORP NEW | CL B | 36467W208 | 7 | 238 | SH | DEFINED | 11 |
| GAMESTOP CORP NEW | CL B | 36467W208 | 1217 | 42094 | SH | DEFINED | 19 |
| GAMESTOP CORP NEW | CL B | 36467W208 | 5 | 169 | SH | DEFINED | 20 |
| GAMESTOP CORP NEW | CL B | 36467W208 | 2139 | 74000 | SH | DEFINED | 23 |
| GANNETT INC | COM | 364730101 | 2032 | 33548 | SH | DEFINED | 11 |
| GANNETT INC | COM | 364730101 | 1199 | 19800 | SH | DEFINED | 5 |
| GANNETT INC | COM | 364730101 | 4162 | 68715 | SH | DEFINED | 2 |
| GANNETT INC | COM | 364730101 | 15947 | 263274 | SH | DEFINED | 17 |
| GANNETT INC | COM | 364730101 | 97600 | 1611358 | SH | DEFINED | 20 |
| GANNETT INC | COM | 364730101 | 5064 | 83600 | SH | DEFINED | 19 |
| GANNETT INC | COM | 364730101 | 96228 | 1588700 | SH | DEFINED | 18 |
| GANNETT INC | COM | 364730101 | 557 | 9200 | SH | DEFINED | 9 |
| GANNETT INC | COM | 364730101 | 3774 | 62300 | SH | DEFINED | 23 |
| GANNETT INC | COM | 364730101 | 545 | 9000 | SH | DEFINED | 6 |
| GAP INC DEL | COM | 364760108 | 8486 | 481083 | SH | DEFINED | 22 |
| GAP INC DEL | COM | 364760108 | 15 | 875 | SH | DEFINED | 17 |
| GAP INC DEL | COM | 364760108 | 7 | 375 | SH | DEFINED | 11 |
| GAP INC DEL | COM | 364760108 | 7 | 370 | SH | DEFINED | 2 |
| GAP INC DEL | COM | 364760108 | 223 | 12654 | SH | DEFINED | 20 |
| GAP INC DEL | COM | 364760108 | 3060 | 173446 | SH | DEFINED | 19 |
| GAP INC DEL | COM | 364760108 | 555 | 31450 | SH | DEFINED | 6 |
| GAP INC DEL | COM | 364760108 | 428 | 24237 | SH | DEFINED | 23 |
| GAP INC DEL | COM | 364760108 | 10371 | 587906 | SH | DEFINED | 18 |
| GARDNER DENVER INC | COM | 365558105 | 1535 | 31127 | SH | DEFINED | 19 |
| GARDNER DENVER INC | COM | 365558105 | 25 | 500 | SH | DEFINED | 11 |
| GARDNER DENVER INC | COM | 365558105 | 3 | 66 | SH | DEFINED | 18 |
| GARDNER DENVER INC | COM | 365558105 | 1314 | 26660 | SH | DEFINED | 3 |
| GARMIN LTD | ORD | G37260109 | 886 | 13350 | SH | DEFINED | 11 |
| GARTNER INC | COM | 366651107 | 0 | 13 | SH | DEFINED | 2 |
| GARTNER INC | COM | 366651107 | 7 | 559 | SH | DEFINED | 18 |
| GARTNER INC | COM | 366651107 | 7 | 520 | SH | DEFINED | 17 |
| GATEWAY FINL HLDGS INC | COM | 368140109 | 846 | 51000 | SH | DEFINED | 1 |
| GATEWAY INC | COM | 367626108 | 0 | 100 | SH | DEFINED | 2 |
| GATEWAY INC | COM | 367626108 | 42 | 16887 | SH | DEFINED | 9 |

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| GATEWAY INC | COM | 367626108 | 11 | 4525 | SH | DEFINED | 20 |
| GATEWAY INC | COM | 367626108 | 124 | 49238 | SH | DEFINED | 19 |
| GATEWAY INC | COM | 367626108 | 2 | 800 | SH | DEFINED | 17 |
| GATX CORP | COM | 361448103 | 396 | 10965 | SH | DEFINED | 19 |
| GATX CORP | COM | 361448103 | 446 | 12366 | SH | DEFINED | 18 |
| GATX CORP | COM | 361448103 | 18 | 500 | SH | DEFINED | 11 |
| GATX CORP | COM | 361448103 | 17 | 458 | SH | DEFINED | 2 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 2397 | 55000 | SH | DEFINED | 20 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 34 | 787 | SH | DEFINED | 18 |
| GEAC COMPUTER LTD | COM | 368289104 | 70 | 7200 | SH | DEFINED | 7 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 52 | 20000 | SH | DEFINED | 18 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 4648 | 1780700 | SH | DEFINED | 6 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 8877 | 3401243 | SH | DEFINED | 8 |
| GEN-PROBE INC NEW | COM | 36866T103 | 46 | 952 | SH | DEFINED | 18 |
| GEN-PROBE INC NEW | COM | 36866T103 | 2405 | 49300 | SH | DEFINED | 20 |
| GENAERA CORP | COM | 36867G100 | 1 | 400 | SH | DEFINED | 9 |
| GENENTECH INC | COM NEW | 368710406 | 489898 | 5296193 | SH | DEFINED | 20 |
| GENENTECH INC | COM NEW | 368710406 | 9733 | 105219 | SH | DEFINED | 17 |
| GENENTECH INC | COM NEW | 368710406 | 7504 | 81126 | SH | DEFINED | 21 |
| GENENTECH INC | COM NEW | 368710406 | 4329 | 46800 | SH | DEFINED | 23 |
| GENENTECH INC | COM NEW | 368710406 | 467 | 5051 | SH | DEFINED | 11 |
| GENENTECH INC | COM NEW | 368710406 | 41128 | 444630 | SH | DEFINED | 1 |
| GENENTECH INC | COM NEW | 368710406 | 71 | 765 | SH | DEFINED | 2 |
| GENENTECH INC | COM NEW | 368710406 | 2115 | 22860 | SH | DEFINED | 5 |
| GENENTECH INC | COM NEW | 368710406 | 37 | 400 | SH | DEFINED | 9 |
| GENENTECH INC | COM NEW | 368710406 | 3475 | 37572 | SH | DEFINED | 19 |
| GENENTECH INC | COM NEW | 368710406 | 730877 | 7901370 | SH | DEFINED | 18 |
| GENENTECH INC | COM NEW | 368710406 | 4609 | 49822 | SH | DEFINED | 22 |
| GENENTECH INC | COM NEW | 368710406 | 9 | 100 | SH | DEFINED | 4 |
| GENERAL AMERN INVS INC | COM | 368802104 | 412 | 11935 | SH | DEFINED | 18 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 1 | 35 | SH | DEFINED | 18 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 1467 | 74474 | SH | DEFINED | 19 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 4417 | 38725 | SH | DEFINED | 17 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 84 | 737 | SH | DEFINED | 22 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 12317 | 108000 | SH | DEFINED | 8 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 9233 | 80956 | SH | DEFINED | 19 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 56 | 494 | SH | DEFINED | 18 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 4585 | 40200 | SH | DEFINED | 7 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 7035 | 61685 | SH | DEFINED | 1 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 8809 | 77240 | SH | DEFINED | 3 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 236 | 2070 | SH | DEFINED | 2 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 225 | 1975 | SH | DEFINED | 11 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1015 | 8900 | SH | DEFINED | 6 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 34 | 295 | SH | DEFINED | 20 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1299 | 11380 | SH | DEFINED | 9 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 6489 | 56900 | SH | DEFINED | 21 |
| GENERAL ELECTRIC CO | COM | 369604103 | 65352 | 1864530 | SH | DEFINED | 2 |
| GENERAL ELECTRIC CO | COM | 369604103 | 4512 | 128726 | SH | DEFINED | 4 |
| GENERAL ELECTRIC CO | COM | 369604103 | 7470 | 213130 | SH | DEFINED | 22 |
| GENERAL ELECTRIC CO | COM | 369604103 | 44371 | 1265934 | SH | DEFINED | 3 |
| GENERAL ELECTRIC CO | COM | 369604103 | 29362 | 837710 | SH | DEFINED | 1 |
| GENERAL ELECTRIC CO | COM | 369604103 | 107800 | 3075604 | SH | DEFINED | 17 |
| GENERAL ELECTRIC CO | COM | 369604103 | 8377 | 238994 | SH | DEFINED | 11 |
| GENERAL ELECTRIC CO | COM | 369604103 | 11917 | 340000 | SH | DEFINED | 8 |
| GENERAL ELECTRIC CO | COM | 369604103 | 13183 | 376111 | SH | DEFINED | 7 |
| GENERAL ELECTRIC CO | COM | 369604103 | 104004 | 2967293 | SH | DEFINED | 19 |
| GENERAL ELECTRIC CO | COM | 369604103 | 43121 | 1236493 | SH | DEFINED | 6 |
| GENERAL ELECTRIC CO | COM | 369604103 | 696508 | 19871854 | SH | DEFINED | 20 |
| GENERAL ELECTRIC CO | COM | 369604103 | 1120912 | 31980378 | SH | DEFINED | 18 |
| GENERAL ELECTRIC CO | COM | 369604103 | 8687 | 247797 | SH | DEFINED | 9 |
| GENERAL ELECTRIC CO | COM | 369604103 | 31760 | 906126 | SH | DEFINED | 23 |
| GENERAL ELECTRIC CO | COM | 369604103 | 15209 | 433931 | SH | DEFINED | 5 |

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| GENERAL ELECTRIC CO | COM | | 369604103 | 160892 | 4590356 | SH | DEFINED | 21 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 381 | 8100 | SH | DEFINED | 9 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 242 | 5150 | SH | DEFINED | 5 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 73 | 1550 | SH | DEFINED | 2 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 1197 | 25470 | SH | DEFINED | 3 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 930 | 19795 | SH | DEFINED | 19 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 16 | 350 | SH | DEFINED | 7 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 31 | 660 | SH | DEFINED | 11 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 11992 | 255204 | SH | DEFINED | 23 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 2852 | 60700 | SH | DEFINED | 21 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 13161 | 280073 | SH | DEFINED | 20 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 89 | 1893 | SH | DEFINED | 18 |
| GENERAL MLS INC | COM | | 370334104 | 3985 | 80800 | SH | DEFINED | 23 |
| GENERAL MLS INC | COM | | 370334104 | 39 | 792 | SH | DEFINED | 21 |
| GENERAL MLS INC | COM | | 370334104 | 52323 | 1060880 | SH | DEFINED | 20 |
| GENERAL MLS INC | COM | | 370334104 | 1585 | 32139 | SH | DEFINED | 17 |
| GENERAL MLS INC | COM | | 370334104 | 29358 | 595250 | SH | DEFINED | 6 |
| GENERAL MLS INC | COM | | 370334104 | 411 | 8340 | SH | DEFINED | 2 |
| GENERAL MLS INC | COM | | 370334104 | 248 | 5035 | SH | DEFINED | 5 |
| GENERAL MLS INC | COM | | 370334104 | 217 | 4403 | SH | DEFINED | 11 |
| GENERAL MLS INC | COM | | 370334104 | 897 | 18183 | SH | DEFINED | 9 |
| GENERAL MLS INC | COM | | 370334104 | 6093 | 123550 | SH | DEFINED | 19 |
| GENERAL MLS INC | COM | | 370334104 | 69528 | 1409727 | SH | DEFINED | 18 |
| GENERAL MLS INC | COM | | 370334104 | 10 | 200 | SH | DEFINED | 1 |
| GENERAL MLS INC | COM | | 370334104 | 25 | 516 | SH | DEFINED | 22 |
| GENERAL MTRS CORP | COM | | 370442105 | 56 | 2901 | SH | DEFINED | 2 |
| GENERAL MTRS CORP | DEB SR CONV A | | 370442741 | 208 | 9975 | SH | DEFINED | 9 |
| GENERAL MTRS CORP | DEB SR CONV A | | 370442741 | 25725 | 1225000 | SH | DEFINED | 14 |
| GENERAL MTRS CORP | DEB SR CONV A | | 370442741 | 131 | 6300 | SH | DEFINED | 2 |
| GENERAL MTRS CORP | DEB SR CONV B | | 370442733 | 52 | 3475 | SH | DEFINED | 9 |
| GENERAL MTRS CORP | DEB SR CONV B | | 370442733 | 138789 | 9176150 | SH | DEFINED | 14 |
| GENERAL MTRS CORP | DEB SR CV C 33 | | 370442717 | 142 | 9000 | SH | DEFINED | 9 |
| GENERAL MTRS CORP | DEB SR CV C 33 | | 370442717 | 110 | 7000 | SH | DEFINED | 11 |
| GENERAL MTRS CORP | COM | | 370442105 | 17 | 875 | SH | DEFINED | 17 |
| GENERAL MTRS CORP | COM | | 370442105 | 12 | 600 | SH | DEFINED | 4 |
| GENERAL MTRS CORP | COM | | 370442105 | 2120 | 109154 | SH | DEFINED | 19 |
| GENERAL MTRS CORP | COM | | 370442105 | 10 | 490 | SH | DEFINED | 7 |
| GENERAL MTRS CORP | COM | | 370442105 | 9025 | 464723 | SH | DEFINED | 18 |
| GENERAL MTRS CORP | COM | | 370442105 | 27 | 1391 | SH | DEFINED | 9 |
| GENERAL MTRS CORP | COM | | 370442105 | 2 | 100 | SH | DEFINED | 1 |
| GENERAL MTRS CORP | DEB SR CV C 33 | | 370442717 | 895 | 56795 | SH | DEFINED | 2 |
| GENESCO INC | COM | | 371532102 | 1473 | 37986 | SH | DEFINED | 19 |
| GENESCO INC | COM | | 371532102 | 15978 | 411900 | SH | DEFINED | 6 |
| GENESCO INC | COM | | 371532102 | 34026 | 877180 | SH | DEFINED | 3 |
| GENESEE & WYO INC | CL A | | 371559105 | 1514 | 40308 | SH | DEFINED | 19 |
| GENESIS ENERGY L P | UNIT LTD PARTN | | 371927104 | 163 | 14000 | SH | DEFINED | 5 |
| GENESIS HEALTHCARE CORP | COM | | 37184D101 | 1056 | 28924 | SH | DEFINED | 19 |
| GENESIS MICROCHIP INC DEL | COM | | 37184C103 | 9 | 500 | SH | DEFINED | 2 |
| GENESIS MICROCHIP INC DEL | COM | | 37184C103 | 436 | 24075 | SH | DEFINED | 19 |
| GENESIS MICROCHIP INC DEL | COM | | 37184C103 | 39428 | 2179542 | SH | DEFINED | 3 |
| GENLYTE GROUP INC | COM | | 372302109 | 12619 | 235566 | SH | DEFINED | 3 |
| GENLYTE GROUP INC | COM | | 372302109 | 1063 | 19843 | SH | DEFINED | 19 |
| GENLYTE GROUP INC | COM | | 372302109 | 32 | 600 | SH | DEFINED | 11 |
| GENTA INC | COM NEW | | 37245M207 | 6 | 4400 | SH | DEFINED | 9 |
| GENTEX CORP | COM | | 371901109 | 60 | 3075 | SH | DEFINED | 11 |
| GENTEX CORP | COM | | 371901109 | 312 | 16000 | SH | DEFINED | 18 |
| GENTIVA HEALTH SERVICES INC | COM | | 37247A102 | 2 | 168 | SH | DEFINED | 2 |
| GENTIVA HEALTH SERVICES INC | COM | | 37247A102 | 17 | 1175 | SH | DEFINED | 18 |
| GENUINE PARTS CO | COM | | 372460105 | 39 | 899 | SH | DEFINED | 22 |
| GENUINE PARTS CO | COM | | 372460105 | 170 | 3876 | SH | DEFINED | 11 |
| GENUINE PARTS CO | COM | | 372460105 | 963 | 21920 | SH | DEFINED | 3 |
| GENUINE PARTS CO | COM | | 372460105 | 1467 | 33401 | SH | DEFINED | 19 |

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| GENUINE PARTS CO | COM | 372460105 | 1065 | 24238 | SH | DEFINED | 17 |
| GENUINE PARTS CO | COM | 372460105 | 653 | 14866 | SH | DEFINED | 18 |
| GENUINE PARTS CO | COM | 372460105 | 4 | 89 | SH | DEFINED | 9 |
| GENUINE PARTS CO | COM | 372460105 | 1798 | 40927 | SH | DEFINED | 2 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 8823 | 255159 | SH | DEFINED | 18 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 328 | 9480 | SH | DEFINED | 3 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 316 | 9130 | SH | DEFINED | 23 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 29 | 841 | SH | DEFINED | 22 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 2516 | 72765 | SH | DEFINED | 19 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 7 | 200 | SH | DEFINED | 2 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 489 | 14135 | SH | DEFINED | 5 |
| GENZYME CORP | COM | 372917104 | 6777 | 95745 | SH | DEFINED | 11 |
| GENZYME CORP | COM | 372917104 | 813508 | 11493470 | SH | DEFINED | 18 |
| GENZYME CORP | COM | 372917104 | 6170 | 87167 | SH | DEFINED | 21 |
| GENZYME CORP | COM | 372917104 | 33 | 469 | SH | DEFINED | 2 |
| GENZYME CORP | COM | 372917104 | 504144 | 7122693 | SH | DEFINED | 20 |
| GENZYME CORP | COM | 372917104 | 3918 | 55350 | SH | DEFINED | 19 |
| GENZYME CORP | COM | 372917104 | 697 | 9842 | SH | DEFINED | 22 |
| GENZYME CORP | COM | 372917104 | 21 | 300 | SH | DEFINED | 17 |
| GENZYME CORP | COM | 372917104 | 125 | 1761 | SH | DEFINED | 4 |
| GENZYME CORP | COM | 372917104 | 773 | 10920 | SH | DEFINED | 5 |
| GENZYME CORP | COM | 372917104 | 14541 | 205435 | SH | DEFINED | 1 |
| GEO GROUP INC | COM | 36159R103 | 1 | 31 | SH | DEFINED | 18 |
| GEO GROUP INC | COM | 36159R103 | 1677 | 73151 | SH | DEFINED | 3 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 12 | 400 | SH | DEFINED | 11 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 2770 | 91070 | SH | DEFINED | 18 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 3921 | 128900 | SH | DEFINED | 20 |
| GEORGIA PAC CORP | COM | 373298108 | 108 | 2259 | SH | DEFINED | 18 |
| GEORGIA PAC CORP | COM | 373298108 | 6 | 135 | SH | DEFINED | 2 |
| GEORGIA PAC CORP | COM | 373298108 | 1 | 12 | SH | DEFINED | 17 |
| GEORGIA PAC CORP | COM | 373298108 | 29 | 600 | SH | DEFINED | 9 |
| GERBER SCIENTIFIC INC | COM | 373730100 | 195 | 20400 | SH | DEFINED | 3 |
| GERBER SCIENTIFIC INC | COM | 373730100 | 10 | 1000 | SH | DEFINED | 11 |
| GERDAU AMERISTEEL CORP | COM | 37373P105 | 1673 | 296573 | SH | DEFINED | 3 |
| GERMAN AMERN BANCORP | COM | 373865104 | 1366 | 103817 | SH | DEFINED | 6 |
| GERON CORP | COM | 374163103 | 21139 | 2455169 | SH | DEFINED | 3 |
| GERON CORP | COM | 374163103 | 45 | 5243 | SH | DEFINED | 19 |
| GETTY IMAGES INC | COM | 374276103 | 275 | 3075 | SH | DEFINED | 5 |
| GETTY IMAGES INC | COM | 374276103 | 2491 | 27900 | SH | DEFINED | 20 |
| GETTY IMAGES INC | COM | 374276103 | 5 | 53 | SH | DEFINED | 18 |
| GETTY IMAGES INC | COM | 374276103 | 170 | 1900 | SH | DEFINED | 23 |
| GETTY RLTY CORP NEW | COM | 374297109 | 36 | 1351 | SH | DEFINED | 19 |
| GETTY RLTY CORP NEW | COM | 374297109 | 36 | 1351 | SH | DEFINED | 20 |
| GEVITY HR INC | COM | 374393106 | 1 | 37 | SH | DEFINED | 18 |
| GEVITY HR INC | COM | 374393106 | 43 | 1658 | SH | DEFINED | 19 |
| GFI GROUP INC | COM | 361652209 | 3657 | 77100 | SH | DEFINED | 3 |
| GIANT INDS INC | COM | 374508109 | 53960 | 1038495 | SH | DEFINED | 3 |
| GIBRALTAR INDS INC | COM | 374689107 | 502 | 21900 | SH | DEFINED | 18 |
| GIBRALTAR INDS INC | COM | 374689107 | 9832 | 428614 | SH | DEFINED | 6 |
| GIBRALTAR INDS INC | COM | 374689107 | 6998 | 305052 | SH | DEFINED | 20 |
| GILEAD SCIENCES INC | COM | 375558103 | 200 | 3800 | SH | DEFINED | 11 |
| GILEAD SCIENCES INC | COM | 375558103 | 903 | 17184 | SH | DEFINED | 5 |
| GILEAD SCIENCES INC | COM | 375558103 | 84 | 1594 | SH | DEFINED | 2 |
| GILEAD SCIENCES INC | COM | 375558103 | 12228 | 232600 | SH | DEFINED | 23 |
| GILEAD SCIENCES INC | COM | 375558103 | 20645 | 392719 | SH | DEFINED | 18 |
| GILEAD SCIENCES INC | COM | 375558103 | 9624 | 183078 | SH | DEFINED | 19 |
| GILEAD SCIENCES INC | COM | 375558103 | 30 | 571 | SH | DEFINED | 20 |
| GILEAD SCIENCES INC | COM | 375558103 | 605 | 11510 | SH | DEFINED | 21 |
| GILEAD SCIENCES INC | COM | 375558103 | 17075 | 324425 | SH | DEFINED | 17 |
| GILEAD SCIENCES INC | COM | 375558103 | 11 | 200 | SH | DEFINED | 7 |
| GILEAD SCIENCES INC | COM | 375558103 | 14217 | 270438 | SH | DEFINED | 1 |
| GIVEN IMAGING | ORD SHS | M52020100 | 8 | 300 | SH | DEFINED | 17 |

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| GLACIER BANCORP INC NEW | COM | 37637Q105 | 448 | 14912 | SH | DEFINED | 2 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 1305 | 43430 | SH | DEFINED | 19 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 7724 | 257037 | SH | DEFINED | 1 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 210 | 7000 | SH | DEFINED | 11 |
| GLADSTONE CAPITAL CORP | COM | 376535100 | 30 | 1400 | SH | DEFINED | 2 |
| GLADSTONE CAPITAL CORP | COM | 376535100 | 1199 | 56096 | SH | DEFINED | 19 |
| GLAMIS GOLD LTD | COM | 376775102 | 13 | 500 | SH | DEFINED | 7 |
| GLATFELTER | COM | 377316104 | 17 | 1200 | SH | DEFINED | 11 |
| GLATFELTER | COM | 377316104 | 2352 | 165767 | SH | DEFINED | 19 |
| GLATFELTER | COM | 377316104 | 0 | 1 | SH | DEFINED | 18 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 575 | 11383 | SH | DEFINED | 2 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 302 | 5980 | SH | DEFINED | 5 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 43337 | 884160 | SH | DEFINED | 6 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 10 | 200 | SH | DEFINED | 1 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 4603 | 91185 | SH | DEFINED | 17 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 10 | 200 | SH | DEFINED | 11 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 244 | 4843 | SH | DEFINED | 9 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 37 | 2062 | SH | DEFINED | 19 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 1416 | 78230 | SH | DEFINED | 3 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 1303 | 72000 | SH | DEFINED | 22 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 37 | 2062 | SH | DEFINED | 20 |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 4767 | 196000 | SH | DEFINED | 22 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 3 | 80 | SH | DEFINED | 17 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 3402 | 98250 | SH | DEFINED | 6 |
| GLOBAL INDS LTD | COM | 379336100 | 57 | 5000 | SH | DEFINED | 18 |
| GLOBAL INDS LTD | COM | 379336100 | 1086 | 95647 | SH | DEFINED | 19 |
| GLOBAL PMTS INC | COM | 37940X102 | 4 | 90 | SH | DEFINED | 18 |
| GLOBAL PMTS INC | COM | 37940X102 | 75 | 1600 | SH | DEFINED | 17 |
| GLOBAL POWER EQUIPMENT INC | COM | 37941P108 | 9669 | 2139210 | SH | DEFINED | 6 |
| GLOBAL SIGNAL INC | COM | 37944Q103 | 3284 | 76100 | SH | DEFINED | 20 |
| GLOBAL SIGNAL INC | COM | 37944Q103 | 5834 | 135160 | SH | DEFINED | 21 |
| GLOBAL SIGNAL INC | COM | 37944Q103 | 388 | 9000 | SH | DEFINED | 18 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 530 | 11000 | SH | DEFINED | 5 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 5194 | 107862 | SH | DEFINED | 6 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 112 | 2335 | SH | DEFINED | 2 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 13 | 266 | SH | DEFINED | 11 |
| GLOBIX CORP | COM NEW | 37957F200 | 93 | 68906 | SH | DEFINED | 21 |
| GLYCOGENESYS INC | COM NEW | 37989P200 | 0 | 0 | SH | DEFINED | 18 |
| GMH CMNTYS TR | COM | 36188G102 | 2869 | 185000 | SH | DEFINED | 22 |
| GMH CMNTYS TR | COM | 36188G102 | 47 | 3000 | SH | DEFINED | 2 |
| GOLD BANC CORP INC | COM | 379907108 | 911 | 50000 | SH | DEFINED | 1 |
| GOLD KIST INC | COM | 380614107 | 15075 | 1008380 | SH | DEFINED | 3 |
| GOLD KIST INC | COM | 380614107 | 822 | 54975 | SH | DEFINED | 19 |
| GOLDCORP INC NEW | COM | 380956409 | 159 | 8000 | SH | DEFINED | 7 |
| GOLDCORP INC NEW | COM | 380956409 | 9260 | 415600 | SH | DEFINED | 6 |
| GOLDEN TELECOM INC | COM | 38122G107 | 1903 | 73043 | SH | DEFINED | 19 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 3889 | 58917 | SH | DEFINED | 19 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 467 | 7080 | SH | DEFINED | 6 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 932 | 14120 | SH | DEFINED | 17 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 248 | 3760 | SH | DEFINED | 2 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 57243 | 867320 | SH | DEFINED | 20 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 43974 | 666266 | SH | DEFINED | 18 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 14 | 210 | SH | DEFINED | 9 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 5663 | 85800 | SH | DEFINED | 23 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 120342 | 1823367 | SH | DEFINED | 21 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1431 | 11215 | SH | DEFINED | 9 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 25458 | 199345 | SH | DEFINED | 1 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 18645 | 145991 | SH | DEFINED | 3 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 77 | 600 | SH | DEFINED | 4 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 28642 | 224272 | SH | DEFINED | 17 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 736 | 5763 | SH | DEFINED | 11 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 688 | 5390 | SH | DEFINED | 5 |

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| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 61566 | 484228 | SH | DEFINED | 6 |
| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 211 | 1653 | SH | DEFINED | 2 |
| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 66984 | 524500 | SH | DEFINED | 8 |
| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 103550 | 810822 | SH | DEFINED | 20 |
| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 113542 | 889061 | SH | DEFINED | 18 |
| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 1680 | 13155 | SH | DEFINED | 22 |
| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 2567 | 20100 | SH | DEFINED | 10 |
| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 136139 | 1066005 | SH | DEFINED | 21 |
| GOLDMAN SACHS GROUP INC | COM | | 38141G104 | 19326 | 151328 | SH | DEFINED | 19 |
| GOODRICH CORP | COM | | 382388106 | 8 | 200 | SH | DEFINED | 17 |
| GOODRICH CORP | COM | | 382388106 | 5784 | 140725 | SH | DEFINED | 11 |
| GOODRICH CORP | COM | | 382388106 | 285 | 6925 | SH | DEFINED | 5 |
| GOODRICH CORP | COM | | 382388106 | 962 | 23400 | SH | DEFINED | 19 |
| GOODRICH CORP | COM | | 382388106 | 228 | 5538 | SH | DEFINED | 20 |
| GOODYEAR TIRE & RUBR CO | COM | | 382550101 | 73 | 4209 | SH | DEFINED | 9 |
| GOODYEAR TIRE & RUBR CO | COM | | 382550101 | 4 | 249 | SH | DEFINED | 18 |
| GOODYEAR TIRE & RUBR CO | COM | | 382550101 | 9 | 500 | SH | DEFINED | 17 |
| GOODYEAR TIRE & RUBR CO | COM | | 382550101 | 610 | 35096 | SH | DEFINED | 19 |
| GOODYEAR TIRE & RUBR CO | COM | | 382550101 | 1654 | 95160 | SH | DEFINED | 3 |
| GOOGLE INC | CL A | | 38259P508 | 2149 | 5181 | SH | DEFINED | 5 |
| GOOGLE INC | CL A | | 38259P508 | 431 | 1039 | SH | DEFINED | 11 |
| GOOGLE INC | CL A | | 38259P508 | 27 | 65 | SH | DEFINED | 2 |
| GOOGLE INC | CL A | | 38259P508 | 482 | 1163 | SH | DEFINED | 19 |
| GOOGLE INC | CL A | | 38259P508 | 1883627 | 4540391 | SH | DEFINED | 8 |
| GOOGLE INC | CL A | | 38259P508 | 3609 | 8700 | SH | DEFINED | 23 |
| GOOGLE INC | CL A | | 38259P508 | 32401 | 78100 | SH | DEFINED | 21 |
| GOOGLE INC | CL A | | 38259P508 | 3043 | 7335 | SH | DEFINED | 9 |
| GOOGLE INC | CL A | | 38259P508 | 8131 | 19600 | SH | DEFINED | 20 |
| GOOGLE INC | CL A | | 38259P508 | 38499 | 92799 | SH | DEFINED | 18 |
| GOOGLE INC | CL A | | 38259P508 | 272365 | 656522 | SH | DEFINED | 10 |
| GOOGLE INC | CL A | | 38259P508 | 124 | 300 | SH | DEFINED | 17 |
| GRACE W R & CO DEL NEW | COM | | 38388F108 | 2 | 200 | SH | DEFINED | 18 |
| GRACO INC | COM | | 384109104 | 3 | 86 | SH | DEFINED | 18 |
| GRAFTECH INTL LTD | DBCV | 1.625% 1/1 | 384313AB8 | 833750 | 11500000 | SH | DEFINED | 20 |
| GRAFTECH INTL LTD | DBCV | 1.625% 1/1 | 384313AB8 | 2500 | 2500000 | PRN | DEFINED | 21 |
| GRAFTECH INTL LTD | COM | | 384313102 | 2770 | 445400 | SH | DEFINED | 6 |
| GRAINGER W W INC | COM | | 384802104 | 30 | 427 | SH | DEFINED | 22 |
| GRAINGER W W INC | COM | | 384802104 | 1374 | 19326 | SH | DEFINED | 19 |
| GRAINGER W W INC | COM | | 384802104 | 1737 | 24425 | SH | DEFINED | 17 |
| GRAINGER W W INC | COM | | 384802104 | 53 | 750 | SH | DEFINED | 2 |
| GRAINGER W W INC | COM | | 384802104 | 75 | 1050 | SH | DEFINED | 11 |
| GRAINGER W W INC | COM | | 384802104 | 602 | 8473 | SH | DEFINED | 18 |
| GRAMERCY CAP CORP | COM | | 384871109 | 3284 | 144150 | SH | DEFINED | 20 |
| GRAMERCY CAP CORP | COM | | 384871109 | 1971 | 86519 | SH | DEFINED | 3 |
| GRAMERCY CAP CORP | COM | | 384871109 | 2597 | 114000 | SH | DEFINED | 21 |
| GRAMERCY CAP CORP | COM | | 384871109 | 156 | 6850 | SH | DEFINED | 18 |
| GRAMERCY CAP CORP | COM | | 384871109 | 10 | 456 | SH | DEFINED | 19 |
| GRANITE CONSTR INC | COM | | 387328107 | 1139 | 31727 | SH | DEFINED | 19 |
| GRANITE CONSTR INC | COM | | 387328107 | 363 | 10100 | SH | DEFINED | 21 |
| GRANITE CONSTR INC | COM | | 387328107 | 578 | 16100 | SH | DEFINED | 18 |
| GRANT PRIDECO INC | COM | | 38821G101 | 63 | 1435 | SH | DEFINED | 4 |
| GRANT PRIDECO INC | COM | | 38821G101 | 3 | 70 | SH | DEFINED | 2 |
| GRANT PRIDECO INC | COM | | 38821G101 | 35147 | 796612 | SH | DEFINED | 3 |
| GRANT PRIDECO INC | COM | | 38821G101 | 2859 | 64807 | SH | DEFINED | 19 |
| GRANT PRIDECO INC | COM | | 38821G101 | 353 | 8000 | SH | DEFINED | 17 |
| GRANT PRIDECO INC | COM | | 38821G101 | 318648 | 7222304 | SH | DEFINED | 18 |
| GRANT PRIDECO INC | COM | | 38821G101 | 1414 | 32048 | SH | DEFINED | 21 |
| GRANT PRIDECO INC | COM | | 38821G101 | 264322 | 5990986 | SH | DEFINED | 20 |
| GRAY TELEVISION INC | COM | | 389375106 | 2619 | 304700 | SH | DEFINED | 20 |
| GRAY TELEVISION INC | COM | | 389375106 | 1485 | 172733 | SH | DEFINED | 19 |
| GREAT AMERN FINL RES INC | COM | | 389915109 | 11412 | 575200 | SH | DEFINED | 6 |
| GREAT PLAINS ENERGY INC | COM | | 391164100 | 28 | 1000 | SH | DEFINED | 18 |

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| GREAT PLAINS ENERGY INC | COM | | 391164100 | 102 | 3650 | SH | DEFINED | 2 |
| GREAT PLAINS ENERGY INC | COM | | 391164100 | 123 | 4400 | SH | DEFINED | 17 |
| GREAT PLAINS ENERGY INC | COM | | 391164100 | 35470 | 1268590 | SH | DEFINED | 6 |
| GREATBATCH INC | COM | | 39153L106 | 2206 | 84798 | SH | DEFINED | 19 |
| GREATER BAY BANCORP | COM | | 391648102 | 1121 | 43750 | SH | DEFINED | 1 |
| GREATER BAY BANCORP | COM | | 391648102 | 22882 | 893120 | SH | DEFINED | 3 |
| GREATER BAY BANCORP | COM | | 391648102 | 0 | 11 | SH | DEFINED | 18 |
| GREATER BAY BANCORP | COM | | 391648102 | 29 | 1120 | SH | DEFINED | 11 |
| GREATER BAY BANCORP | COM | | 391648102 | 6882 | 268600 | SH | DEFINED | 6 |
| GREATER CHINA FD INC | COM | | 39167B102 | 6 | 466 | SH | DEFINED | 18 |
| GREATER CHINA FD INC | RIGHT | 12/16/2005 | 39167B110 | 0 | 466 | SH | DEFINED | 18 |
| GREATER COMMUNITY BANCORP | COM | | 39167M108 | 309 | 20310 | SH | DEFINED | 6 |
| GREEN MOUNTAIN PWR CORP | COM | | 393154109 | 236 | 8200 | SH | DEFINED | 6 |
| GREENE CNTY BANCSHARES INC | COM NEW | | 394361208 | 162 | 5910 | SH | DEFINED | 6 |
| GREENE CNTY BANCSHARES INC | COM NEW | | 394361208 | 451 | 16490 | SH | DEFINED | 3 |
| GREENHILL & CO INC | COM | | 395259104 | 9 | 164 | SH | DEFINED | 18 |
| GREENHILL & CO INC | COM | | 395259104 | 90 | 1600 | SH | DEFINED | 3 |
| GREENHILL & CO INC | COM | | 395259104 | 724 | 12895 | SH | DEFINED | 21 |
| GREIF INC | CL A | | 397624107 | 20213 | 304960 | SH | DEFINED | 3 |
| GREY WOLF INC | FRNT | 4/0 | 397888AF5 | 111696 | 800000 | SH | DEFINED | 20 |
| GREY WOLF INC | FRNT | 4/0 | 397888AF5 | 5925 | 5925000 | PRN | DEFINED | 21 |
| GREY WOLF INC | COM | | 397888108 | 4879 | 631200 | SH | DEFINED | 21 |
| GREY WOLF INC | COM | | 397888108 | 988 | 127800 | SH | DEFINED | 20 |
| GREY WOLF INC | COM | | 397888108 | 518 | 67040 | SH | DEFINED | 18 |
| GREY WOLF INC | COM | | 397888108 | 24765 | 3203750 | SH | DEFINED | 3 |
| GRIFFON CORP | COM | | 398433102 | 8719 | 366210 | SH | DEFINED | 3 |
| GRIFFON CORP | COM | | 398433102 | 29 | 1200 | SH | DEFINED | 11 |
| GRIFFON CORP | COM | | 398433102 | 1202 | 50473 | SH | DEFINED | 19 |
| GROUP 1 AUTOMOTIVE INC | COM | | 398905109 | 21973 | 699100 | SH | DEFINED | 6 |
| GROUP 1 AUTOMOTIVE INC | COM | | 398905109 | 13 | 424 | SH | DEFINED | 19 |
| GROUPE CGI INC | CL A SUB VTG | | 39945C109 | 2 | 336 | SH | DEFINED | 7 |
| GROUPE DANONE | SPONSORED ADR | | 399449107 | 144 | 6850 | SH | DEFINED | 11 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | | 40049J206 | 32 | 400 | SH | DEFINED | 2 |
| GRUPO TMM S A | SP ADR A SHS | | 40051D105 | 8 | 2000 | SH | DEFINED | 11 |
| GSI COMMERCE INC | COM | | 36238G102 | 16 | 1060 | SH | DEFINED | 18 |
| GSI COMMERCE INC | COM | | 36238G102 | 1847 | 122400 | SH | DEFINED | 20 |
| GSI COMMERCE INC | COM | | 36238G102 | 15 | 1000 | SH | DEFINED | 9 |
| GTECH HLDGS CORP | COM | | 400518106 | 72 | 2280 | SH | DEFINED | 21 |
| GTECH HLDGS CORP | COM | | 400518106 | 347 | 10940 | SH | DEFINED | 18 |
| GTECH HLDGS CORP | COM | | 400518106 | 3 | 98 | SH | DEFINED | 11 |
| GTECH HLDGS CORP | COM | | 400518106 | 2752 | 86713 | SH | DEFINED | 19 |
| GTECH HLDGS CORP | COM | | 400518106 | 12983 | 409050 | SH | DEFINED | 20 |
| GUESS INC | COM | | 401617105 | 5 | 146 | SH | DEFINED | 18 |
| GUESS INC | COM | | 401617105 | 8674 | 243650 | SH | DEFINED | 3 |
| GUESS INC | COM | | 401617105 | 657 | 18467 | SH | DEFINED | 21 |
| GUESS INC | COM | | 401617105 | 1204 | 33826 | SH | DEFINED | 19 |
| GUIDANT CORP | COM | | 401698105 | 160 | 2472 | SH | DEFINED | 2 |
| GUIDANT CORP | COM | | 401698105 | 4550 | 70275 | SH | DEFINED | 17 |
| GUIDANT CORP | COM | | 401698105 | 50 | 775 | SH | DEFINED | 11 |
| GUIDANT CORP | COM | | 401698105 | 1971 | 30447 | SH | DEFINED | 22 |
| GUIDANT CORP | COM | | 401698105 | 1714 | 26475 | SH | DEFINED | 20 |
| GUIDANT CORP | COM | | 401698105 | 4132 | 63815 | SH | DEFINED | 19 |
| GUIDANT CORP | COM | | 401698105 | 50 | 768 | SH | DEFINED | 9 |
| GUIDANT CORP | COM | | 401698105 | 3813 | 58887 | SH | DEFINED | 18 |
| GUITAR CTR MGMT INC | COM | | 402040109 | 1600 | 32001 | SH | DEFINED | 19 |
| GUITAR CTR MGMT INC | COM | | 402040109 | 28 | 555 | SH | DEFINED | 18 |
| GUITAR CTR MGMT INC | COM | | 402040109 | 1885 | 37700 | SH | DEFINED | 20 |
| GULFMARK OFFSHORE INC | COM | | 402629109 | 4764 | 160840 | SH | DEFINED | 3 |
| GYMBOREE CORP | COM | | 403777105 | 6977 | 298170 | SH | DEFINED | 3 |
| GYMBOREE CORP | COM | | 403777105 | 58 | 2481 | SH | DEFINED | 19 |
| GYRODYNE CO AMER INC | COM | | 403820103 | 88 | 2000 | SH | DEFINED | 11 |
| H & Q HEALTHCARE FD | SH BEN INT | | 404052102 | 33 | 1841 | SH | DEFINED | 18 |

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| H & Q LIFE SCIENCES INVS | SH BEN INT | 404053100 | 32 | 2067 | SH | DEFINED | 18 |
| HAEMONETICS CORP | COM | 405024100 | 33728 | 690300 | SH | DEFINED | 3 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 429 | 20290 | SH | DEFINED | 18 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 63 | 3000 | SH | DEFINED | 17 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 97 | 4600 | SH | DEFINED | 11 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 4968 | 234770 | SH | DEFINED | 2 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 4652 | 219860 | SH | DEFINED | 21 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 13 | 600 | SH | DEFINED | 19 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 879 | 41530 | SH | DEFINED | 20 |
| HALLIBURTON CO | COM | 406216101 | 1441 | 23263 | SH | DEFINED | 23 |
| HALLIBURTON CO | COM | 406216101 | 76049 | 1227395 | SH | DEFINED | 18 |
| HALLIBURTON CO | COM | 406216101 | 92722 | 1496482 | SH | DEFINED | 20 |
| HALLIBURTON CO | COM | 406216101 | 164 | 2651 | SH | DEFINED | 11 |
| HALLIBURTON CO | COM | 406216101 | 8334 | 134506 | SH | DEFINED | 22 |
| HALLIBURTON CO | COM | 406216101 | 8264 | 133382 | SH | DEFINED | 19 |
| HALLIBURTON CO | COM | 406216101 | 162 | 2620 | SH | DEFINED | 3 |
| HALLIBURTON CO | COM | 406216101 | 397 | 6405 | SH | DEFINED | 2 |
| HALLIBURTON CO | COM | 406216101 | 349 | 5625 | SH | DEFINED | 5 |
| HALLIBURTON CO | NOTE 3.125% 7/1 | 406216AM3 | 700 | 700000 | PRN | DEFINED | 20 |
| HALLIBURTON CO | NOTE 3.125% 7/1 | 406216AM3 | 5850 | 5850000 | PRN | DEFINED | 21 |
| HALLIBURTON CO | COM | 406216101 | 41278 | 666200 | SH | DEFINED | 21 |
| HALLIBURTON CO | COM | 406216101 | 285 | 4600 | SH | DEFINED | 17 |
| HANCOCK HLDG CO | COM | 410120109 | 2095 | 55400 | SH | DEFINED | 3 |
| HANCOCK JOHN PFD INCOME FD | SH BEN INT | 41013W108 | 2 | 109 | SH | DEFINED | 18 |
| HANCOCK JOHN PFD INCOME FD I | COM | 41013X106 | 21 | 1000 | SH | DEFINED | 18 |
| HANCOCK JOHN TAX-ADV DIV INC | COM | 41013V100 | 34 | 2000 | SH | DEFINED | 18 |
| HANDLEMAN CO DEL | COM | 410252100 | 414 | 33300 | SH | DEFINED | 3 |
| HANDLEMAN CO DEL | COM | 410252100 | 4444 | 357850 | SH | DEFINED | 6 |
| HANDLEMAN CO DEL | COM | 410252100 | 204 | 16431 | SH | DEFINED | 19 |
| HANMI FINL CORP | COM | 410495105 | 6718 | 376130 | SH | DEFINED | 3 |
| HANMI FINL CORP | COM | 410495105 | 32 | 1800 | SH | DEFINED | 2 |
| HANMI FINL CORP | COM | 410495105 | 1284 | 71878 | SH | DEFINED | 19 |
| HANOVER COMPRESSOR CO | COM | 410768105 | 1778 | 126032 | SH | DEFINED | 20 |
| HANOVER COMPRESSOR CO | NOTE 4.750% 3/1 | 410768AC9 | 715 | 715000 | PRN | DEFINED | 21 |
| HANOVER COMPRESSOR CO | COM | 410768105 | 4 | 300 | SH | DEFINED | 3 |
| HANOVER COMPRESSOR CO | COM | 410768105 | 27 | 1907 | SH | DEFINED | 18 |
| HANOVER INS GROUP INC | COM | 410867105 | 23278 | 557300 | SH | DEFINED | 6 |
| HANOVER INS GROUP INC | COM | 410867105 | 137 | 3285 | SH | DEFINED | 2 |
| HANSEN NAT CORP | COM | 411310105 | 27 | 342 | SH | DEFINED | 19 |
| HANSEN NAT CORP | COM | 411310105 | 3846 | 48800 | SH | DEFINED | 23 |
| HANSON PLC NEW | SPONSORED ADR | 411349103 | 10 | 187 | SH | DEFINED | 2 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 5951 | 160623 | SH | DEFINED | 1 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 230 | 6200 | SH | DEFINED | 5 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 434 | 11709 | SH | DEFINED | 11 |
| HARLAND JOHN H CO | COM | 412693103 | 1495 | 39765 | SH | DEFINED | 18 |
| HARLAND JOHN H CO | COM | 412693103 | 6990 | 185895 | SH | DEFINED | 20 |
| HARLAND JOHN H CO | COM | 412693103 | 25696 | 683397 | SH | DEFINED | 3 |
| HARLAND JOHN H CO | COM | 412693103 | 23962 | 637300 | SH | DEFINED | 6 |
| HARLAND JOHN H CO | COM | 412693103 | 1114 | 29617 | SH | DEFINED | 19 |
| HARLEY DAVIDSON INC | COM | 412822108 | 4588 | 89100 | SH | DEFINED | 10 |
| HARLEY DAVIDSON INC | COM | 412822108 | 4094 | 79510 | SH | DEFINED | 19 |
| HARLEY DAVIDSON INC | COM | 412822108 | 8 | 162 | SH | DEFINED | 20 |
| HARLEY DAVIDSON INC | COM | 412822108 | 4720 | 91654 | SH | DEFINED | 9 |
| HARLEY DAVIDSON INC | COM | 412822108 | 51 | 1000 | SH | DEFINED | 1 |
| HARLEY DAVIDSON INC | COM | 412822108 | 114797 | 2229500 | SH | DEFINED | 8 |
| HARLEY DAVIDSON INC | COM | 412822108 | 234 | 4550 | SH | DEFINED | 6 |
| HARLEY DAVIDSON INC | COM | 412822108 | 80 | 1550 | SH | DEFINED | 2 |
| HARLEY DAVIDSON INC | COM | 412822108 | 259 | 5036 | SH | DEFINED | 11 |
| HARLEY DAVIDSON INC | COM | 412822108 | 7788 | 151250 | SH | DEFINED | 17 |
| HARLEY DAVIDSON INC | COM | 412822108 | 355 | 6902 | SH | DEFINED | 18 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 5 | 189 | SH | DEFINED | 19 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 984 | 37120 | SH | DEFINED | 3 |

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| HARLEYSVILLE GROUP INC | COM | 412824104 | 6319 | 238469 | SH | DEFINED | 6 |
| HARMAN INTL INDS INC | COM | 413086109 | 485 | 4953 | SH | DEFINED | 21 |
| HARMAN INTL INDS INC | COM | 413086109 | 459 | 4694 | SH | DEFINED | 19 |
| HARMAN INTL INDS INC | COM | 413086109 | 2 | 20 | SH | DEFINED | 18 |
| HARMONIC INC | COM | 413160102 | 4 | 800 | SH | DEFINED | 11 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 19774 | 1557794 | SH | DEFINED | 6 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 150 | 11525 | SH | DEFINED | 17 |
| HARRAHS ENTMT INC | COM | 413619107 | 4576 | 64189 | SH | DEFINED | 3 |
| HARRAHS ENTMT INC | COM | 413619107 | 1141 | 16000 | SH | DEFINED | 5 |
| HARRAHS ENTMT INC | COM | 413619107 | 2814 | 39468 | SH | DEFINED | 19 |
| HARRAHS ENTMT INC | COM | 413619107 | 64 | 900 | SH | DEFINED | 18 |
| HARRAHS ENTMT INC | COM | 413619107 | 0 | 2 | SH | DEFINED | 6 |
| HARRAHS ENTMT INC | COM | 413619107 | 1306 | 18324 | SH | DEFINED | 11 |
| HARRINGTON WEST FINL GROUP I | COM | 41383L104 | 1194 | 71965 | SH | DEFINED | 6 |
| HARRIS & HARRIS GROUP INC | COM | 413833104 | 28 | 2000 | SH | DEFINED | 11 |
| HARRIS CORP DEL | COM | 413875105 | 7411 | 172310 | SH | DEFINED | 20 |
| HARRIS CORP DEL | COM | 413875105 | 81 | 1889 | SH | DEFINED | 18 |
| HARRIS CORP DEL | COM | 413875105 | 3821 | 88840 | SH | DEFINED | 3 |
| HARRIS CORP DEL | COM | 413875105 | 24 | 548 | SH | DEFINED | 11 |
| HARRIS CORP DEL | COM | 413875105 | 3797 | 88278 | SH | DEFINED | 19 |
| HARSCO CORP | COM | 415864107 | 2623 | 38859 | SH | DEFINED | 3 |
| HARSCO CORP | COM | 415864107 | 7008 | 103800 | SH | DEFINED | 6 |
| HARSCO CORP | COM | 415864107 | 630 | 9332 | SH | DEFINED | 19 |
| HARSCO CORP | COM | 415864107 | 3003 | 44480 | SH | DEFINED | 18 |
| HARSCO CORP | COM | 415864107 | 115 | 1700 | SH | DEFINED | 17 |
| HARSCO CORP | COM | 415864107 | 7502 | 111130 | SH | DEFINED | 20 |
| HARTE-HANKS INC | COM | 416196103 | 24 | 900 | SH | DEFINED | 9 |
| HARTE-HANKS INC | COM | 416196103 | 19706 | 746740 | SH | DEFINED | 20 |
| HARTE-HANKS INC | COM | 416196103 | 451 | 17075 | SH | DEFINED | 11 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1639 | 19083 | SH | DEFINED | 5 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 6545 | 76200 | SH | DEFINED | 19 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 909 | 10582 | SH | DEFINED | 2 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 6236 | 72610 | SH | DEFINED | 6 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 10 | 120 | SH | DEFINED | 17 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 29 | 343 | SH | DEFINED | 11 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 20648 | 240405 | SH | DEFINED | 3 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 60659 | 706240 | SH | DEFINED | 20 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 3619 | 42130 | SH | DEFINED | 23 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 5216 | 60728 | SH | DEFINED | 22 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 29076 | 338521 | SH | DEFINED | 18 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 611 | 7109 | SH | DEFINED | 9 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 3265 | 38014 | SH | DEFINED | 21 |
| HARTMARX CORP | COM | 417119104 | 3696 | 473200 | SH | DEFINED | 6 |
| HARTMARX CORP | COM | 417119104 | 273 | 35000 | SH | DEFINED | 3 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 391 | 44037 | SH | DEFINED | 19 |
| HARVEY ELECTRONICS INC | COM | 417660107 | 0 | 2 | SH | DEFINED | 18 |
| HASBRO INC | COM | 418056107 | 82 | 4045 | SH | DEFINED | 11 |
| HASBRO INC | COM | 418056107 | 93570 | 4636782 | SH | DEFINED | 20 |
| HASBRO INC | COM | 418056107 | 1 | 58 | SH | DEFINED | 2 |
| HASBRO INC | COM | 418056107 | 5811 | 287947 | SH | DEFINED | 21 |
| HASBRO INC | COM | 418056107 | 1977 | 97956 | SH | DEFINED | 19 |
| HASBRO INC | COM | 418056107 | 199919 | 9906780 | SH | DEFINED | 18 |
| HASTINGS ENTMT INC | COM | 418365102 | 989 | 180451 | SH | DEFINED | 6 |
| HAVERTY FURNITURE INC | COM | 419596101 | 124 | 9600 | SH | DEFINED | 6 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 73 | 2800 | SH | DEFINED | 17 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 699 | 26970 | SH | DEFINED | 6 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 130 | 5000 | SH | DEFINED | 18 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 27 | 1044 | SH | DEFINED | 11 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 104 | 4000 | SH | DEFINED | 2 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 9 | 2200 | SH | DEFINED | 2 |
| HAWKINS INC | COM | 420261109 | 1095 | 78249 | SH | DEFINED | 6 |
| HCA INC | COM | 404119109 | 1159 | 22950 | SH | DEFINED | 5 |

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| HCA INC | COM | 404119109 | 163 | 3225 | SH | DEFINED | 9 |
| HCA INC | COM | 404119109 | 167 | 3303 | SH | DEFINED | 18 |
| HCA INC | COM | 404119109 | 609 | 12050 | SH | DEFINED | 6 |
| HCA INC | COM | 404119109 | 4275 | 84657 | SH | DEFINED | 19 |
| HCA INC | COM | 404119109 | 955 | 18910 | SH | DEFINED | 11 |
| HCA INC | COM | 404119109 | 4545 | 90000 | SH | DEFINED | 7 |
| HCA INC | COM | 404119109 | 30 | 600 | SH | DEFINED | 2 |
| HCA INC | COM | 404119109 | 8701 | 172290 | SH | DEFINED | 3 |
| HCC INS HLDGS INC | COM | 404132102 | 191 | 6445 | SH | DEFINED | 1 |
| HCC INS HLDGS INC | COM | 404132102 | 2039 | 68713 | SH | DEFINED | 19 |
| HCC INS HLDGS INC | COM | 404132102 | 13 | 450 | SH | DEFINED | 18 |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 13 | 250 | SH | DEFINED | 11 |
| HEADWATERS INC | COM | 42210P102 | 26670 | 752550 | SH | DEFINED | 3 |
| HEADWATERS INC | COM | 42210P102 | 1130 | 31890 | SH | DEFINED | 19 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 51 | 2000 | SH | DEFINED | 4 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 401 | 15700 | SH | DEFINED | 18 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 466 | 18216 | SH | DEFINED | 20 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 4867 | 190400 | SH | DEFINED | 22 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 6342 | 248084 | SH | DEFINED | 9 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 260 | 10153 | SH | DEFINED | 11 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 46 | 1816 | SH | DEFINED | 19 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 20 | 800 | SH | DEFINED | 2 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 230 | 9008 | SH | DEFINED | 17 |
| HEALTH CARE REIT INC | COM | 42217K106 | 40 | 1173 | SH | DEFINED | 20 |
| HEALTH CARE REIT INC | COM | 42217K106 | 34 | 1000 | SH | DEFINED | 18 |
| HEALTH CARE REIT INC | COM | 42217K106 | 6 | 180 | SH | DEFINED | 2 |
| HEALTH CARE REIT INC | COM | 42217K106 | 40 | 1180 | SH | DEFINED | 11 |
| HEALTH CARE REIT INC | COM | 42217K106 | 40 | 1173 | SH | DEFINED | 19 |
| HEALTH CARE REIT INC | COM | 42217K106 | 2166 | 63864 | SH | DEFINED | 9 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 23 | 1069 | SH | DEFINED | 22 |
| HEALTH MGMT ASSOC INC NEW | NOTE 1.500% 8/0 | 421933AF9 | 1500 | 1500000 | PRN | DEFINED | 21 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 692 | 31500 | SH | DEFINED | 11 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 778 | 35425 | SH | DEFINED | 5 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 101 | 4590 | SH | DEFINED | 2 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 1048 | 47728 | SH | DEFINED | 19 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 136 | 6200 | SH | DEFINED | 6 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 233 | 10620 | SH | DEFINED | 18 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 608 | 27685 | SH | DEFINED | 21 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 22 | 1000 | SH | DEFINED | 17 |
| HEALTH NET INC | COM | 42222G108 | 1191 | 23100 | SH | DEFINED | 18 |
| HEALTH NET INC | COM | 42222G108 | 670 | 13000 | SH | DEFINED | 23 |
| HEALTH NET INC | COM | 42222G108 | 154047 | 2988300 | SH | DEFINED | 10 |
| HEALTH NET INC | COM | 42222G108 | 904078 | 17537888 | SH | DEFINED | 8 |
| HEALTH NET INC | COM | 42222G108 | 9717 | 188500 | SH | DEFINED | 6 |
| HEALTH NET INC | COM | 42222G108 | 610 | 11825 | SH | DEFINED | 19 |
| HEALTH NET INC | COM | 42222G108 | 3258 | 63200 | SH | DEFINED | 3 |
| HEALTH NET INC | COM | 42222G108 | 227 | 4400 | SH | DEFINED | 11 |
| HEALTH NET INC | COM | 42222G108 | 31 | 600 | SH | DEFINED | 7 |
| HEALTH NET INC | COM | 42222G108 | 12589 | 244200 | SH | DEFINED | 21 |
| HEALTH NET INC | COM | 42222G108 | 2433 | 47200 | SH | DEFINED | 20 |
| HEALTHCARE RLTY TR | COM | 421946104 | 10147 | 305000 | SH | DEFINED | 22 |
| HEALTHCARE RLTY TR | COM | 421946104 | 50 | 1511 | SH | DEFINED | 18 |
| HEALTHCARE RLTY TR | COM | 421946104 | 57 | 1718 | SH | DEFINED | 19 |
| HEALTHCARE RLTY TR | COM | 421946104 | 57 | 1718 | SH | DEFINED | 20 |
| HEALTHTRONICS INC | COM | 42222L107 | 6794 | 888090 | SH | DEFINED | 3 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 1193 | 50000 | SH | DEFINED | 20 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 365 | 15300 | SH | DEFINED | 11 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 258 | 10800 | SH | DEFINED | 5 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 365 | 18000 | SH | DEFINED | 5 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 2442 | 120338 | SH | DEFINED | 18 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 7304 | 359966 | SH | DEFINED | 20 |
| HEARTLAND FINL USA INC | COM | 42234Q102 | 12 | 547 | SH | DEFINED | 19 |

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| HEICO CORP NEW | CL A | 422806208 | 349 | 17030 | SH | DEFINED | 18 |
| HEICO CORP NEW | CL A | 422806208 | 4872 | 237448 | SH | DEFINED | 20 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 1094 | 34146 | SH | DEFINED | 19 |
| HEINZ H J CO | COM | 423074103 | 253 | 7500 | SH | DEFINED | 1 |
| HEINZ H J CO | COM | 423074103 | 6064 | 179820 | SH | DEFINED | 17 |
| HEINZ H J CO | COM | 423074103 | 266 | 7887 | SH | DEFINED | 11 |
| HEINZ H J CO | COM | 423074103 | 61162 | 1813831 | SH | DEFINED | 20 |
| HEINZ H J CO | COM | 423074103 | 2200 | 65238 | SH | DEFINED | 19 |
| HEINZ H J CO | COM | 423074103 | 463 | 13720 | SH | DEFINED | 6 |
| HEINZ H J CO | COM | 423074103 | 61844 | 1834039 | SH | DEFINED | 18 |
| HEINZ H J CO | COM | 423074103 | 3045 | 90295 | SH | DEFINED | 9 |
| HEINZ H J CO | COM | 423074103 | 330 | 9800 | SH | DEFINED | 21 |
| HEINZ H J CO | COM | 423074103 | 27 | 800 | SH | DEFINED | 4 |
| HEINZ H J CO | COM | 423074103 | 1169 | 34661 | SH | DEFINED | 2 |
| HEINZ H J CO | COM | 423074103 | 1414 | 41940 | SH | DEFINED | 3 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 15133 | 939370 | SH | DEFINED | 6 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 10 | 600 | SH | DEFINED | 11 |
| HELLENIC TELECOM ORGANIZATN | SPONSORED ADR | 423325307 | 261 | 24930 | SH | DEFINED | 17 |
| HELMERICH & PAYNE INC | COM | 423452101 | 311 | 5017 | SH | DEFINED | 21 |
| HELMERICH & PAYNE INC | COM | 423452101 | 1086 | 17536 | SH | DEFINED | 19 |
| HELMERICH & PAYNE INC | COM | 423452101 | 186 | 3000 | SH | DEFINED | 17 |
| HELMERICH & PAYNE INC | COM | 423452101 | 4 | 61 | SH | DEFINED | 18 |
| HELMERICH & PAYNE INC | COM | 423452101 | 31 | 500 | SH | DEFINED | 11 |
| HELMERICH & PAYNE INC | COM | 423452101 | 657 | 10610 | SH | DEFINED | 2 |
| HELMERICH & PAYNE INC | COM | 423452101 | 24428 | 394579 | SH | DEFINED | 3 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 84 | 4395 | SH | DEFINED | 18 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 18790 | 577806 | SH | DEFINED | 3 |
| HERCULES INC | COM | 427056106 | 35491 | 3140800 | SH | DEFINED | 6 |
| HERCULES INC | COM | 427056106 | 33 | 2880 | SH | DEFINED | 17 |
| HERCULES INC | COM | 427056106 | 0 | 39 | SH | DEFINED | 18 |
| HERCULES INC | COM | 427056106 | 252 | 22294 | SH | DEFINED | 19 |
| HERITAGE PPTY INVNT TR INC | COM | 42725M107 | 42 | 1267 | SH | DEFINED | 19 |
| HERITAGE PPTY INVNT TR INC | COM | 42725M107 | 8417 | 252000 | SH | DEFINED | 22 |
| HERITAGE PPTY INVNT TR INC | COM | 42725M107 | 1301 | 38967 | SH | DEFINED | 20 |
| HERITAGE PPTY INVNT TR INC | COM | 42725M107 | 1934 | 57900 | SH | DEFINED | 21 |
| HERLEY INDS INC DEL | COM | 427398102 | 91 | 5511 | SH | DEFINED | 19 |
| HERSHEY CO | COM | 427866108 | 434 | 7850 | SH | DEFINED | 17 |
| HERSHEY CO | COM | 427866108 | 17109 | 309669 | SH | DEFINED | 20 |
| HERSHEY CO | COM | 427866108 | 10485 | 189778 | SH | DEFINED | 18 |
| HERSHEY CO | COM | 427866108 | 9029 | 163427 | SH | DEFINED | 1 |
| HERSHEY CO | COM | 427866108 | 1954 | 35371 | SH | DEFINED | 19 |
| HERSHEY CO | COM | 427866108 | 22 | 400 | SH | DEFINED | 4 |
| HERSHEY CO | COM | 427866108 | 872 | 15789 | SH | DEFINED | 2 |
| HERSHEY CO | COM | 427866108 | 109 | 1965 | SH | DEFINED | 11 |
| HERSHEY CO | COM | 427866108 | 18 | 330 | SH | DEFINED | 9 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 8945 | 319367 | SH | DEFINED | 3 |
| HEWLETT PACKARD CO | COM | 428236103 | 4094 | 143006 | SH | DEFINED | 21 |
| HEWLETT PACKARD CO | COM | 428236103 | 46744 | 1632700 | SH | DEFINED | 10 |
| HEWLETT PACKARD CO | COM | 428236103 | 8372 | 292406 | SH | DEFINED | 17 |
| HEWLETT PACKARD CO | COM | 428236103 | 22137 | 773197 | SH | DEFINED | 22 |
| HEWLETT PACKARD CO | COM | 428236103 | 12875 | 449689 | SH | DEFINED | 23 |
| HEWLETT PACKARD CO | COM | 428236103 | 74657 | 2617786 | SH | DEFINED | 6 |
| HEWLETT PACKARD CO | COM | 428236103 | 23615 | 824851 | SH | DEFINED | 19 |
| HEWLETT PACKARD CO | COM | 428236103 | 75905 | 2651238 | SH | DEFINED | 20 |
| HEWLETT PACKARD CO | COM | 428236103 | 1483 | 51800 | SH | DEFINED | 7 |
| HEWLETT PACKARD CO | COM | 428236103 | 648 | 22613 | SH | DEFINED | 1 |
| HEWLETT PACKARD CO | COM | 428236103 | 323863 | 11312001 | SH | DEFINED | 8 |
| HEWLETT PACKARD CO | COM | 428236103 | 4056 | 141658 | SH | DEFINED | 5 |
| HEWLETT PACKARD CO | COM | 428236103 | 2577 | 90026 | SH | DEFINED | 11 |
| HEWLETT PACKARD CO | COM | 428236103 | 31861 | 1112848 | SH | DEFINED | 3 |
| HEWLETT PACKARD CO | COM | 428236103 | 2439 | 85195 | SH | DEFINED | 2 |
| HEWLETT PACKARD CO | COM | 428236103 | 23030 | 804410 | SH | DEFINED | 18 |

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| HEWLETT PACKARD CO | COM | 428236103 | 888 | 31000 | SH | DEFINED | 4 |
| HEWLETT PACKARD CO | COM | 428236103 | 389 | 13550 | SH | DEFINED | 9 |
| HEXCEL CORP NEW | COM | 428291108 | 388 | 21500 | SH | DEFINED | 5 |
| HI SHEAR TECHNOLOGY CORP | COM | 42839Y104 | 41 | 14500 | SH | DEFINED | 6 |
| HI-TECH PHARMACAL INC | COM | 42840B101 | 3625 | 81850 | SH | DEFINED | 3 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 2051 | 72000 | SH | DEFINED | 20 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 26 | 900 | SH | DEFINED | 18 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 1693 | 59440 | SH | DEFINED | 3 |
| HICKORY TECH CORP | COM | 429060106 | 1365 | 172970 | SH | DEFINED | 6 |
| HIGH INCOME OPPORTUNITY FD I | COM | 42967Q105 | 9 | 1414 | SH | DEFINED | 18 |
| HIGH YIELD PLUS FD INC | COM | 429906100 | 0 | 15 | SH | DEFINED | 18 |
| HIGHLAND HOSPITALITY CORP | COM | 430141101 | 7 | 624 | SH | DEFINED | 20 |
| HIGHLAND HOSPITALITY CORP | COM | 430141101 | 83 | 7500 | SH | DEFINED | 2 |
| HIGHLAND HOSPITALITY CORP | COM | 430141101 | 7 | 624 | SH | DEFINED | 19 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 768 | 27000 | SH | DEFINED | 21 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 14 | 500 | SH | DEFINED | 18 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 128 | 4500 | SH | DEFINED | 2 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 457 | 16065 | SH | DEFINED | 19 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 3210 | 112824 | SH | DEFINED | 20 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 8251 | 290000 | SH | DEFINED | 22 |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 6439 | 167215 | SH | DEFINED | 1 |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 2045 | 53100 | SH | DEFINED | 6 |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 13 | 350 | SH | DEFINED | 11 |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 4 | 103 | SH | DEFINED | 18 |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 850 | 22063 | SH | DEFINED | 21 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 22 | 1350 | SH | DEFINED | 11 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 18310 | 1127488 | SH | DEFINED | 6 |
| HILLENBRAND INDS INC | COM | 431573104 | 5 | 100 | SH | DEFINED | 6 |
| HILLENBRAND INDS INC | COM | 431573104 | 474 | 9593 | SH | DEFINED | 2 |
| HILLENBRAND INDS INC | COM | 431573104 | 271 | 5488 | SH | DEFINED | 18 |
| HILTON HOTELS CORP | COM | 432848109 | 1528 | 63396 | SH | DEFINED | 19 |
| HILTON HOTELS CORP | COM | 432848109 | 23 | 940 | SH | DEFINED | 18 |
| HILTON HOTELS CORP | COM | 432848109 | 2614 | 108400 | SH | DEFINED | 3 |
| HILTON HOTELS CORP | COM | 432848109 | 639 | 26500 | SH | DEFINED | 5 |
| HILTON HOTELS CORP | COM | 432848109 | 24 | 1000 | SH | DEFINED | 11 |
| HILTON HOTELS CORP | COM | 432848109 | 651 | 26987 | SH | DEFINED | 17 |
| HILTON HOTELS CORP | COM | 432848109 | 5 | 200 | SH | DEFINED | 9 |
| HITACHI LIMITED | ADR 10 COM | 433578507 | 29 | 425 | SH | DEFINED | 11 |
| HITACHI LIMITED | ADR 10 COM | 433578507 | 740 | 10975 | SH | DEFINED | 17 |
| HITACHI LIMITED | ADR 10 COM | 433578507 | 24883 | 378773 | SH | DEFINED | 6 |
| HMN FINL INC | COM | 40424G108 | 976 | 33100 | SH | DEFINED | 6 |
| HNI CORP | COM | 404251100 | 91 | 1650 | SH | DEFINED | 21 |
| HNI CORP | COM | 404251100 | 38 | 700 | SH | DEFINED | 11 |
| HNI CORP | COM | 404251100 | 6 | 110 | SH | DEFINED | 18 |
| HNI CORP | COM | 404251100 | 303 | 5519 | SH | DEFINED | 19 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 46600 | 791574 | SH | DEFINED | 3 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 2 | 32 | SH | DEFINED | 2 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 40 | 676 | SH | DEFINED | 19 |
| HOLOGIC INC | COM | 436440101 | 2530 | 66730 | SH | DEFINED | 19 |
| HOME DEPOT INC | COM | 437076102 | 24044 | 593976 | SH | DEFINED | 19 |
| HOME DEPOT INC | COM | 437076102 | 2653 | 65529 | SH | DEFINED | 11 |
| HOME DEPOT INC | COM | 437076102 | 35669 | 881158 | SH | DEFINED | 17 |
| HOME DEPOT INC | COM | 437076102 | 846960 | 20922914 | SH | DEFINED | 8 |
| HOME DEPOT INC | COM | 437076102 | 420964 | 10399297 | SH | DEFINED | 20 |
| HOME DEPOT INC | COM | 437076102 | 14022 | 346384 | SH | DEFINED | 21 |
| HOME DEPOT INC | COM | 437076102 | 1663 | 41072 | SH | DEFINED | 1 |
| HOME DEPOT INC | COM | 437076102 | 3566 | 88093 | SH | DEFINED | 23 |
| HOME DEPOT INC | COM | 437076102 | 22057 | 544887 | SH | DEFINED | 22 |
| HOME DEPOT INC | COM | 437076102 | 580 | 14325 | SH | DEFINED | 5 |
| HOME DEPOT INC | COM | 437076102 | 17457 | 431254 | SH | DEFINED | 2 |
| HOME DEPOT INC | COM | 437076102 | 23502 | 580593 | SH | DEFINED | 3 |
| HOME DEPOT INC | COM | 437076102 | 4285 | 105850 | SH | DEFINED | 7 |

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| HOME DEPOT INC | COM | 437076102 | 12303 | 303925 | SH | DEFINED | 6 |
| HOME DEPOT INC | COM | 437076102 | 145890 | 3604000 | SH | DEFINED | 10 |
| HOME DEPOT INC | COM | 437076102 | 946765 | 23388454 | SH | DEFINED | 18 |
| HOME DEPOT INC | COM | 437076102 | 2640 | 65116 | SH | DEFINED | 9 |
| HOME PROPERTIES INC | COM | 437306103 | 347 | 8500 | SH | DEFINED | 18 |
| HOME PROPERTIES INC | COM | 437306103 | 54 | 1320 | SH | DEFINED | 20 |
| HOME PROPERTIES INC | COM | 437306103 | 54 | 1320 | SH | DEFINED | 19 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 43 | 1500 | SH | DEFINED | 4 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 2326 | 80309 | SH | DEFINED | 6 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 118 | 4059 | SH | DEFINED | 2 |
| HONEYWELL INTL INC | COM | 438516106 | 7665 | 205771 | SH | DEFINED | 5 |
| HONEYWELL INTL INC | COM | 438516106 | 38947 | 1048838 | SH | DEFINED | 6 |
| HONEYWELL INTL INC | COM | 438516106 | 5964 | 160100 | SH | DEFINED | 7 |
| HONEYWELL INTL INC | COM | 438516106 | 65 | 1736 | SH | DEFINED | 22 |
| HONEYWELL INTL INC | COM | 438516106 | 6585 | 176788 | SH | DEFINED | 21 |
| HONEYWELL INTL INC | COM | 438516106 | 173367 | 4654155 | SH | DEFINED | 20 |
| HONEYWELL INTL INC | COM | 438516106 | 256839 | 6895011 | SH | DEFINED | 18 |
| HONEYWELL INTL INC | COM | 438516106 | 1973 | 52951 | SH | DEFINED | 9 |
| HONEYWELL INTL INC | COM | 438516106 | 6469 | 173670 | SH | DEFINED | 23 |
| HONEYWELL INTL INC | COM | 438516106 | 13254 | 355821 | SH | DEFINED | 4 |
| HONEYWELL INTL INC | COM | 438516106 | 7650 | 205376 | SH | DEFINED | 2 |
| HONEYWELL INTL INC | COM | 438516106 | 8552 | 229594 | SH | DEFINED | 19 |
| HONEYWELL INTL INC | COM | 438516106 | 597 | 16030 | SH | DEFINED | 11 |
| HONEYWELL INTL INC | COM | 438516106 | 1495 | 40135 | SH | DEFINED | 17 |
| HONEYWELL INTL INC | COM | 438516106 | 12613 | 338613 | SH | DEFINED | 3 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 1003 | 52875 | SH | DEFINED | 19 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 332 | 17500 | SH | DEFINED | 18 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 15163 | 799760 | SH | DEFINED | 3 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 12889 | 679800 | SH | DEFINED | 6 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 233 | 12300 | SH | DEFINED | 21 |
| HORMEL FOODS CORP | COM | 440452100 | 1079 | 33020 | SH | DEFINED | 3 |
| HORMEL FOODS CORP | COM | 440452100 | 2680 | 82010 | SH | DEFINED | 23 |
| HORMEL FOODS CORP | COM | 440452100 | 18032 | 551760 | SH | DEFINED | 21 |
| HORMEL FOODS CORP | COM | 440452100 | 4169 | 127578 | SH | DEFINED | 18 |
| HORMEL FOODS CORP | COM | 440452100 | 27322 | 836038 | SH | DEFINED | 20 |
| HORMEL FOODS CORP | COM | 440452100 | 900 | 27552 | SH | DEFINED | 19 |
| HOSPIRA INC | COM | 441060100 | 60 | 1409 | SH | DEFINED | 2 |
| HOSPIRA INC | COM | 441060100 | 538 | 12586 | SH | DEFINED | 18 |
| HOSPIRA INC | COM | 441060100 | 1740 | 40663 | SH | DEFINED | 19 |
| HOSPIRA INC | COM | 441060100 | 2409 | 56300 | SH | DEFINED | 23 |
| HOSPIRA INC | COM | 441060100 | 1779 | 41583 | SH | DEFINED | 17 |
| HOSPIRA INC | COM | 441060100 | 82 | 1925 | SH | DEFINED | 11 |
| HOSPIRA INC | COM | 441060100 | 278 | 6487 | SH | DEFINED | 20 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 5855 | 146000 | SH | DEFINED | 22 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 43 | 1060 | SH | DEFINED | 11 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 581 | 14493 | SH | DEFINED | 19 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 82 | 2041 | SH | DEFINED | 20 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 696 | 17310 | SH | DEFINED | 9 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 777 | 41000 | SH | DEFINED | 3 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 2 | 100 | SH | DEFINED | 2 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 2100 | 110800 | SH | DEFINED | 18 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 665 | 35093 | SH | DEFINED | 9 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 5179 | 273288 | SH | DEFINED | 20 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 1366 | 72060 | SH | DEFINED | 19 |
| HOUSTON EXPL CO | COM | 442120101 | 21 | 400 | SH | DEFINED | 11 |
| HOUSTON EXPL CO | COM | 442120101 | 49826 | 943679 | SH | DEFINED | 6 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 23722 | 477875 | SH | DEFINED | 8 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 10535 | 212220 | SH | DEFINED | 3 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 474 | 45820 | SH | DEFINED | 3 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 23 | 2200 | SH | DEFINED | 2 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 16 | 1500 | SH | DEFINED | 9 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 64 | 6202 | SH | DEFINED | 20 |

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| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 4 | 400 | SH | DEFINED | 11 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 500 | 48278 | SH | DEFINED | 19 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 8784 | 848700 | SH | DEFINED | 22 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 224 | 2789 | SH | DEFINED | 2 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 2655 | 32989 | SH | DEFINED | 17 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 90 | 1115 | SH | DEFINED | 11 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 107 | 1330 | SH | DEFINED | 9 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 253 | 3150 | SH | DEFINED | 6 |
| HUB GROUP INC | CL A | 443320106 | 98 | 2773 | SH | DEFINED | 19 |
| HUB GROUP INC | CL A | 443320106 | 24 | 690 | SH | DEFINED | 3 |
| HUB GROUP INC | CL A | 443320106 | 21 | 600 | SH | DEFINED | 11 |
| HUBBELL INC | CL B | 443510201 | 207 | 4592 | SH | DEFINED | 17 |
| HUBBELL INC | CL B | 443510201 | 73 | 1619 | SH | DEFINED | 18 |
| HUBBELL INC | CL B | 443510201 | 158 | 3500 | SH | DEFINED | 2 |
| HUBBELL INC | CL B | 443510201 | 431 | 9550 | SH | DEFINED | 5 |
| HUBBELL INC | CL B | 443510201 | 282 | 6246 | SH | DEFINED | 11 |
| HUDSON CITY BANCORP | COM | 443683107 | 327 | 27000 | SH | DEFINED | 1 |
| HUDSON CITY BANCORP | COM | 443683107 | 1170 | 96500 | SH | DEFINED | 23 |
| HUDSON HIGHLAND GROUP INC | COM | 443792106 | 103 | 5948 | SH | DEFINED | 20 |
| HUDSON HIGHLAND GROUP INC | COM | 443792106 | 481 | 27700 | SH | DEFINED | 3 |
| HUDSON UNITED BANCORP | COM | 444165104 | 15 | 350 | SH | DEFINED | 11 |
| HUDSON UNITED BANCORP | COM | 444165104 | 458 | 11000 | SH | DEFINED | 17 |
| HUDSON UNITED BANCORP | COM | 444165104 | 46632 | 1118800 | SH | DEFINED | 6 |
| HUGHES SUPPLY INC | COM | 444482103 | 461 | 12863 | SH | DEFINED | 18 |
| HUGHES SUPPLY INC | COM | 444482103 | 3169 | 88400 | SH | DEFINED | 3 |
| HUGHES SUPPLY INC | COM | 444482103 | 1393 | 38867 | SH | DEFINED | 19 |
| HUGHES SUPPLY INC | COM | 444482103 | 32 | 900 | SH | DEFINED | 9 |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 163 | 4300 | SH | DEFINED | 18 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 28 | 3305 | SH | DEFINED | 3 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 25 | 2900 | SH | DEFINED | 2 |
| HUMANA INC | COM | 444859102 | 7057 | 129900 | SH | DEFINED | 23 |
| HUMANA INC | COM | 444859102 | 30 | 561 | SH | DEFINED | 20 |
| HUMANA INC | COM | 444859102 | 1298 | 23900 | SH | DEFINED | 21 |
| HUMANA INC | COM | 444859102 | 41359 | 761264 | SH | DEFINED | 3 |
| HUMANA INC | COM | 444859102 | 95816 | 1763600 | SH | DEFINED | 8 |
| HUMANA INC | COM | 444859102 | 5955 | 109600 | SH | DEFINED | 10 |
| HUMANA INC | COM | 444859102 | 19 | 350 | SH | DEFINED | 9 |
| HUMANA INC | COM | 444859102 | 8242 | 151700 | SH | DEFINED | 6 |
| HUMANA INC | COM | 444859102 | 6032 | 111028 | SH | DEFINED | 19 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 3727 | 164600 | SH | DEFINED | 6 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 34 | 1500 | SH | DEFINED | 11 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 2 | 80 | SH | DEFINED | 18 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 23 | 1000 | SH | DEFINED | 3 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 47 | 1995 | SH | DEFINED | 17 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 503 | 21162 | SH | DEFINED | 6 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 1052 | 44287 | SH | DEFINED | 19 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 5678 | 239093 | SH | DEFINED | 2 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 826 | 34785 | SH | DEFINED | 20 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 43 | 1801 | SH | DEFINED | 18 |
| HUNTSMAN CORP | COM | 447011107 | 7661 | 444900 | SH | DEFINED | 6 |
| HUNTSMAN CORP | PFD MND CV 5% | 447011206 | 607 | 15000 | SH | DEFINED | 7 |
| HURCO COMPANIES INC | COM | 447324104 | 2754 | 89350 | SH | DEFINED | 3 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 17 | 615 | SH | DEFINED | 18 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 9538 | 335266 | SH | DEFINED | 3 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 9024 | 317200 | SH | DEFINED | 6 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 1334 | 46900 | SH | DEFINED | 20 |
| HYDROGENICS CORP | COM | 448882100 | 3 | 1000 | SH | DEFINED | 17 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 3363 | 93900 | SH | DEFINED | 20 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 4848 | 135354 | SH | DEFINED | 21 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 453 | 12638 | SH | DEFINED | 18 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 33866 | 945452 | SH | DEFINED | 3 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 11 | 300 | SH | DEFINED | 11 |

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| HYPERION SOLUTIONS CORP | COM | 44914M104 | 31 | 855 | SH | DEFINED | 17 |
| HYPERION TOTAL RETURN & INCO | COM | 449145101 | 7 | 802 | SH | DEFINED | 18 |
| I2 TECHNOLOGIES INC | COM NEW | 465754208 | 0 | 26 | SH | DEFINED | 3 |
| I2 TECHNOLOGIES INC | NOTE 5.250%12/1 | 465754AF6 | 673 | 673000 | PRN | DEFINED | 20 |
| I2 TECHNOLOGIES INC | NOTE 5.250%12/1 | 465754AF6 | 216 | 216000 | PRN | DEFINED | 21 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 17 | 613 | SH | DEFINED | 2 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 483 | 17062 | SH | DEFINED | 11 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 1197965 | 42315961 | SH | DEFINED | 8 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 3 | 100 | SH | DEFINED | 1 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 171497 | 6057823 | SH | DEFINED | 10 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 322 | 11384 | SH | DEFINED | 17 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 323151 | 11414724 | SH | DEFINED | 18 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 4954 | 175000 | SH | DEFINED | 7 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 3012 | 106386 | SH | DEFINED | 21 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 1818 | 64224 | SH | DEFINED | 9 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 184015 | 6500000 | SH | DEFINED | 13 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 714 | 25215 | SH | DEFINED | 6 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 175752 | 6208129 | SH | DEFINED | 20 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 857 | 30279 | SH | DEFINED | 22 |
| IAMGOLD CORP | COM | 450913108 | 3786 | 499000 | SH | DEFINED | 7 |
| IBERIABANK CORP | COM | 450828108 | 1275 | 25000 | SH | DEFINED | 1 |
| IBERIABANK CORP | COM | 450828108 | 186 | 3650 | SH | DEFINED | 18 |
| IBERIABANK CORP | COM | 450828108 | 3701 | 72562 | SH | DEFINED | 6 |
| IBERIABANK CORP | COM | 450828108 | 2439 | 47809 | SH | DEFINED | 20 |
| ICICI BK LTD | ADR | 45104G104 | 417 | 14475 | SH | DEFINED | 17 |
| ICICI BK LTD | ADR | 45104G104 | 14 | 500 | SH | DEFINED | 11 |
| ICICI BK LTD | ADR | 45104G104 | 3658 | 127000 | SH | DEFINED | 3 |
| ICU MED INC | COM | 44930G107 | 3379 | 86180 | SH | DEFINED | 3 |
| IDACORP INC | COM | 451107106 | 8 | 267 | SH | DEFINED | 9 |
| IDACORP INC | COM | 451107106 | 17473 | 596350 | SH | DEFINED | 6 |
| IDACORP INC | COM | 451107106 | 341 | 11655 | SH | DEFINED | 19 |
| IDACORP INC | COM | 451107106 | 9 | 294 | SH | DEFINED | 18 |
| IDENIX PHARMACEUTICALS INC | COM | 45166R204 | 33 | 1952 | SH | DEFINED | 19 |
| IDEX CORP | COM | 45167R104 | 7729 | 188000 | SH | DEFINED | 21 |
| IDEX CORP | COM | 45167R104 | 3520 | 85626 | SH | DEFINED | 18 |
| IDEX CORP | COM | 45167R104 | 49 | 1200 | SH | DEFINED | 2 |
| IDEX CORP | COM | 45167R104 | 11 | 275 | SH | DEFINED | 11 |
| IDEX CORP | COM | 45167R104 | 7921 | 192670 | SH | DEFINED | 1 |
| IDEX CORP | COM | 45167R104 | 10954 | 266454 | SH | DEFINED | 20 |
| IDEXX LABS INC | COM | 45168D104 | 5168 | 71800 | SH | DEFINED | 18 |
| IDEXX LABS INC | COM | 45168D104 | 497 | 6900 | SH | DEFINED | 11 |
| IDEXX LABS INC | COM | 45168D104 | 38725 | 538000 | SH | DEFINED | 20 |
| IDEXX LABS INC | COM | 45168D104 | 9 | 130 | SH | DEFINED | 9 |
| IHOP CORP | COM | 449623107 | 131 | 2800 | SH | DEFINED | 19 |
| IHOP CORP | COM | 449623107 | 94 | 2000 | SH | DEFINED | 9 |
| IHS INC | CL A | 451734107 | 408 | 19900 | SH | DEFINED | 18 |
| IHS INC | CL A | 451734107 | 4876 | 237600 | SH | DEFINED | 21 |
| IHS INC | CL A | 451734107 | 2296 | 111900 | SH | DEFINED | 20 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 1039 | 99814 | SH | DEFINED | 18 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 5058 | 485916 | SH | DEFINED | 20 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 30452 | 2925220 | SH | DEFINED | 6 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 11 | 125 | SH | DEFINED | 9 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 13061 | 148440 | SH | DEFINED | 2 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 26 | 300 | SH | DEFINED | 4 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 282 | 3200 | SH | DEFINED | 1 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 390 | 4433 | SH | DEFINED | 11 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 14367 | 163277 | SH | DEFINED | 20 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 818 | 9300 | SH | DEFINED | 6 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 2439 | 27719 | SH | DEFINED | 17 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1223 | 13900 | SH | DEFINED | 23 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 562 | 6391 | SH | DEFINED | 21 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 2205 | 25065 | SH | DEFINED | 18 |

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| ILLINOIS TOOL WKS INC | COM | 452308109 | 3701 | 42065 | SH | DEFINED | 19 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 468 | 5315 | SH | DEFINED | 3 |
| IMATION CORP | COM | 45245A107 | 419 | 9100 | SH | DEFINED | 11 |
| IMATION CORP | COM | 45245A107 | 3896 | 84570 | SH | DEFINED | 3 |
| IMATION CORP | COM | 45245A107 | 2266 | 49181 | SH | DEFINED | 19 |
| IMATION CORP | COM | 45245A107 | 6 | 132 | SH | DEFINED | 18 |
| IMCLONE SYS INC | COM | 45245W109 | 1897 | 55415 | SH | DEFINED | 21 |
| IMCLONE SYS INC | COM | 45245W109 | 214538 | 6265715 | SH | DEFINED | 20 |
| IMCLONE SYS INC | COM | 45245W109 | 44803 | 1308500 | SH | DEFINED | 8 |
| IMCLONE SYS INC | COM | 45245W109 | 131646 | 3844804 | SH | DEFINED | 18 |
| IMMERSION CORP | COM | 452521107 | 185 | 28000 | SH | DEFINED | 18 |
| IMMUNICON CORP DEL | COM | 45260A107 | 10 | 3000 | SH | DEFINED | 11 |
| IMMUNOGEN INC | COM | 45253H101 | 29 | 5700 | SH | DEFINED | 3 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 692 | 73553 | SH | DEFINED | 19 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 527 | 5290 | SH | DEFINED | 11 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 12132 | 126200 | SH | DEFINED | 7 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 8432 | 84655 | SH | DEFINED | 17 |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 1265 | 20920 | SH | DEFINED | 17 |
| IMS HEALTH INC | COM | 449934108 | 1267 | 50844 | SH | DEFINED | 19 |
| IMS HEALTH INC | COM | 449934108 | 297 | 11900 | SH | DEFINED | 23 |
| IMS HEALTH INC | COM | 449934108 | 422 | 16940 | SH | DEFINED | 2 |
| IMS HEALTH INC | COM | 449934108 | 211 | 8450 | SH | DEFINED | 11 |
| IMS HEALTH INC | COM | 449934108 | 4948 | 198564 | SH | DEFINED | 17 |
| INAMED CORP | COM | 453235103 | 1 | 8 | SH | DEFINED | 18 |
| INCO LTD | COM | 453258402 | 6087 | 152525 | SH | DEFINED | 7 |
| INCO LTD | COM | 453258402 | 609 | 13970 | SH | DEFINED | 17 |
| INCO LTD | COM | 453258402 | 1195 | 27420 | SH | DEFINED | 5 |
| INCO LTD | COM | 453258402 | 4 | 100 | SH | DEFINED | 9 |
| INCO LTD | COM | 453258402 | 12 | 275 | SH | DEFINED | 2 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 417 | 10500 | SH | DEFINED | 11 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 217 | 5465 | SH | DEFINED | 18 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 1671 | 42050 | SH | DEFINED | 6 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 11 | 400 | SH | DEFINED | 11 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 494 | 17321 | SH | DEFINED | 19 |
| INDEPENDENT BANK CORP MICH | COM | 453838104 | 1818 | 66748 | SH | DEFINED | 19 |
| INDEVUS PHARMACEUTICALS INC | COM | 454072109 | 833 | 154815 | SH | DEFINED | 3 |
| INDIA FD INC | COM | 454089103 | 3 | 63 | SH | DEFINED | 18 |
| INDYMAC BANCORP INC | COM | 456607100 | 513 | 13135 | SH | DEFINED | 19 |
| INDYMAC BANCORP INC | COM | 456607100 | 40001 | 1025140 | SH | DEFINED | 6 |
| INERGY L P | UNIT LTD PTNR | 456615103 | 0 | 10 | SH | DEFINED | 7 |
| INFINITY PPTY & CAS CORP | COM | 45665Q103 | 32279 | 867478 | SH | DEFINED | 6 |
| INFINITY PPTY & CAS CORP | COM | 45665Q103 | 840 | 22567 | SH | DEFINED | 19 |
| INFOCROSSING INC | COM | 45664X109 | 9 | 1088 | SH | DEFINED | 19 |
| INFORMATICA CORP | COM | 45666Q102 | 13785 | 1148790 | SH | DEFINED | 3 |
| INFORMATICA CORP | COM | 45666Q102 | 2644 | 220300 | SH | DEFINED | 20 |
| INFORMATICA CORP | COM | 45666Q102 | 30 | 2490 | SH | DEFINED | 18 |
| INFOSPACE INC | COM NEW | 45678T201 | 0 | 11 | SH | DEFINED | 19 |
| INFOSPACE INC | COM NEW | 45678T201 | 17736 | 686900 | SH | DEFINED | 6 |
| INFOSPACE INC | COM NEW | 45678T201 | 141 | 5448 | SH | DEFINED | 20 |
| INFOSPACE INC | COM NEW | 45678T201 | 4 | 150 | SH | DEFINED | 18 |
| INFOUSA INC NEW | COM | 456818301 | 2238 | 204768 | SH | DEFINED | 3 |
| INFOUSA INC NEW | COM | 456818301 | 14238 | 1302687 | SH | DEFINED | 6 |
| ING CLARION GLB RE EST INCM | COM | 44982G104 | 24 | 1475 | SH | DEFINED | 18 |
| ING CLARION REAL EST INCOME | COM SHS | 449788108 | 0 | 4 | SH | DEFINED | 18 |
| ING GLOBAL EQTY DIV & PREM O | COM | 45684E107 | 51 | 2950 | SH | DEFINED | 18 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 37 | 1063 | SH | DEFINED | 9 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 402 | 11550 | SH | DEFINED | 2 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 1273 | 36570 | SH | DEFINED | 17 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 3930 | 122178 | SH | DEFINED | 6 |
| ING PRIME RATE TR | SH BEN INT | 44977W106 | 10 | 1526 | SH | DEFINED | 18 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 256 | 6350 | SH | DEFINED | 11 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 48 | 1200 | SH | DEFINED | 4 |

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| INGERSOLL-RAND COMPANY LTD | CL A | | G4776G101 | 409 | 10136 | SH | DEFINED | 5 |
| INGERSOLL-RAND COMPANY LTD | CL A | | G4776G101 | 166 | 4120 | SH | DEFINED | 17 |
| INGLES MKTS INC | CL A | | 457030104 | 1334 | 85257 | SH | DEFINED | 6 |
| INGLES MKTS INC | CL A | | 457030104 | 8 | 504 | SH | DEFINED | 17 |
| INGLES MKTS INC | CL A | | 457030104 | 8 | 500 | SH | DEFINED | 18 |
| INGRAM MICRO INC | CL A | | 457153104 | 480 | 24108 | SH | DEFINED | 19 |
| INGRAM MICRO INC | CL A | | 457153104 | 12074 | 605845 | SH | DEFINED | 3 |
| INGRAM MICRO INC | CL A | | 457153104 | 2224 | 111601 | SH | DEFINED | 18 |
| INGRAM MICRO INC | CL A | | 457153104 | 27280 | 1368770 | SH | DEFINED | 6 |
| INGRAM MICRO INC | CL A | | 457153104 | 19083 | 957500 | SH | DEFINED | 20 |
| INHALE THERAPEUTIC SYS INC | NOTE | 3.500%10/1 | 457191AH7 | 12000 | 12000000 | PRN | DEFINED | 20 |
| INLAND REAL ESTATE CORP | COM NEW | | 457461200 | 44 | 2972 | SH | DEFINED | 20 |
| INLAND REAL ESTATE CORP | COM NEW | | 457461200 | 44 | 2972 | SH | DEFINED | 19 |
| INLAND REAL ESTATE CORP | COM NEW | | 457461200 | 1614 | 109100 | SH | DEFINED | 3 |
| INNKEEPERS USA TR | COM | | 4576J0104 | 367 | 22931 | SH | DEFINED | 19 |
| INNKEEPERS USA TR | COM | | 4576J0104 | 533 | 33292 | SH | DEFINED | 9 |
| INNKEEPERS USA TR | COM | | 4576J0104 | 32 | 2000 | SH | DEFINED | 2 |
| INNODATA ISOGEN INC | COM NEW | | 457642205 | 77 | 22348 | SH | DEFINED | 6 |
| INNOVATIVE SOLUTIONS & SUPPO | COM | | 45769N105 | 47 | 3687 | SH | DEFINED | 19 |
| INNOVATIVE SOLUTIONS & SUPPO | COM | | 45769N105 | 2841 | 222298 | SH | DEFINED | 6 |
| INSIGHT ENTERPRISES INC | COM | | 45765U103 | 541 | 27581 | SH | DEFINED | 19 |
| INSPIRE PHARMACEUTICALS INC | COM | | 457733103 | 1 | 201 | SH | DEFINED | 17 |
| INTEGRA BK CORP | COM | | 45814P105 | 1778 | 83299 | SH | DEFINED | 6 |
| INTEGRA BK CORP | COM | | 45814P105 | 0 | 15 | SH | DEFINED | 18 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | | 457985208 | 317 | 8927 | SH | DEFINED | 21 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | | 457985208 | 1 | 34 | SH | DEFINED | 18 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | | 457985208 | 7065 | 199250 | SH | DEFINED | 3 |
| INTEGRATED SILICON SOLUTION | COM | | 45812P107 | 8 | 1175 | SH | DEFINED | 19 |
| INTEL CORP | COM | | 458140100 | 19373 | 776166 | SH | DEFINED | 22 |
| INTEL CORP | COM | | 458140100 | 16462 | 659531 | SH | DEFINED | 23 |
| INTEL CORP | COM | | 458140100 | 6163 | 246925 | SH | DEFINED | 9 |
| INTEL CORP | COM | | 458140100 | 1067199 | 42756388 | SH | DEFINED | 18 |
| INTEL CORP | COM | | 458140100 | 2144 | 85882 | SH | DEFINED | 11 |
| INTEL CORP | COM | | 458140100 | 80944 | 3242954 | SH | DEFINED | 21 |
| INTEL CORP | COM | | 458140100 | 35628 | 1433312 | SH | DEFINED | 6 |
| INTEL CORP | COM | | 458140100 | 43668 | 1749523 | SH | DEFINED | 19 |
| INTEL CORP | COM | | 458140100 | 5211 | 208790 | SH | DEFINED | 7 |
| INTEL CORP | COM | | 458140100 | 29434 | 1179266 | SH | DEFINED | 1 |
| INTEL CORP | COM | | 458140100 | 8736 | 350000 | SH | DEFINED | 8 |
| INTEL CORP | COM | | 458140100 | 2658 | 106481 | SH | DEFINED | 5 |
| INTEL CORP | COM | | 458140100 | 390552 | 15647101 | SH | DEFINED | 20 |
| INTEL CORP | COM | | 458140100 | 40478 | 1621704 | SH | DEFINED | 2 |
| INTEL CORP | COM | | 458140100 | 107 | 4275 | SH | DEFINED | 4 |
| INTEL CORP | COM | | 458140100 | 51250 | 2053282 | SH | DEFINED | 3 |
| INTEL CORP | COM | | 458140100 | 76388 | 3060423 | SH | DEFINED | 17 |
| INTER TEL INC | COM | | 458372109 | 19445 | 993631 | SH | DEFINED | 6 |
| INTER TEL INC | COM | | 458372109 | 61 | 3095 | SH | DEFINED | 19 |
| INTERCONTINENTALEXCHANGE INC | COM | | 45865V100 | 1192 | 32800 | SH | DEFINED | 23 |
| INTERDIGITAL COMMUNICATIONS | COM | | 45866A105 | 810 | 44200 | SH | DEFINED | 3 |
| INTERDIGITAL COMMUNICATIONS | COM | | 45866A105 | 9 | 500 | SH | DEFINED | 9 |
| INTERFACE INC | CL A | | 458665106 | 2443 | 297250 | SH | DEFINED | 3 |
| INTERGRAPH CORP | COM | | 458683109 | 1 | 18 | SH | DEFINED | 18 |
| INTERGRAPH CORP | COM | | 458683109 | 135 | 2716 | SH | DEFINED | 19 |
| INTERMEDIATE MUNI FD INC | COM | | 45880P104 | 1 | 120 | SH | DEFINED | 18 |
| INTERMUNE INC | COM | | 45884X103 | 5904 | 351420 | SH | DEFINED | 21 |
| INTERMUNE INC | COM | | 45884X103 | 518 | 30830 | SH | DEFINED | 18 |
| INTERMUNE INC | COM | | 45884X103 | 3913 | 232930 | SH | DEFINED | 20 |
| INTERMUNE INC | NOTE | 0.250% 3/0 | 45884XAC7 | 4100 | 4100000 | PRN | DEFINED | 21 |
| INTERMUNE INC | NOTE | 0.250% 3/0 | 45884XAC7 | 2000 | 2000000 | PRN | DEFINED | 20 |
| INTERNATIONAL ASSETS HLDG CO | COM | | 459028106 | 4 | 400 | SH | DEFINED | 18 |
| INTERNATIONAL BANCSHARES COR | COM | | 459044103 | 9337 | 318024 | SH | DEFINED | 6 |
| INTERNATIONAL BUSINESS MACHS | COM | | 459200101 | 5438 | 66155 | SH | DEFINED | 7 |

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| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2229 | 27125 | SH | DEFINED | 9 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 232349 | 2826630 | SH | DEFINED | 18 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 75429 | 917625 | SH | DEFINED | 10 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 97449 | 1185515 | SH | DEFINED | 21 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 17556 | 213573 | SH | DEFINED | 22 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1003 | 12205 | SH | DEFINED | 23 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 115429 | 1406856 | SH | DEFINED | 6 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 222436 | 2706032 | SH | DEFINED | 20 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 60461 | 735534 | SH | DEFINED | 17 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 4364 | 53088 | SH | DEFINED | 1 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 515214 | 6267815 | SH | DEFINED | 8 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1700 | 20677 | SH | DEFINED | 5 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2175 | 26458 | SH | DEFINED | 11 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 38936 | 473669 | SH | DEFINED | 3 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 21903 | 266458 | SH | DEFINED | 2 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 38411 | 467292 | SH | DEFINED | 19 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 503 | 6115 | SH | DEFINED | 4 |
| INTERNATIONAL COAL GRP INC N | COM | 45928H106 | 171 | 18000 | SH | DEFINED | 20 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 37 | 1100 | SH | DEFINED | 17 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 1 | 20 | SH | DEFINED | 6 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 10 | 300 | SH | DEFINED | 2 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 27892 | 832599 | SH | DEFINED | 18 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 27905 | 832977 | SH | DEFINED | 20 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 531 | 15862 | SH | DEFINED | 19 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 2626 | 85306 | SH | DEFINED | 9 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 2707 | 87950 | SH | DEFINED | 17 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1558 | 50608 | SH | DEFINED | 11 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 970 | 31500 | SH | DEFINED | 5 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 2022 | 65678 | SH | DEFINED | 19 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 118946 | 3864400 | SH | DEFINED | 8 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 4903 | 159300 | SH | DEFINED | 10 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 9477 | 307900 | SH | DEFINED | 18 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 42396 | 1377400 | SH | DEFINED | 20 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 77 | 2500 | SH | DEFINED | 1 |
| INTERNATIONAL PWR PLC | SPONSORED ADR | 46018M104 | 28689 | 686811 | SH | DEFINED | 6 |
| INTERNATIONAL PWR PLC | SPONSORED ADR | 46018M104 | 724 | 17235 | SH | DEFINED | 17 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 8 | 250 | SH | DEFINED | 6 |
| INTERNATIONAL SHIPHOLDING CO | COM NEW | 460321201 | 37 | 2400 | SH | DEFINED | 18 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 81 | 1700 | SH | DEFINED | 11 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 10 | 200 | SH | DEFINED | 2 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 1 | 14 | SH | DEFINED | 18 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 57405 | 1198425 | SH | DEFINED | 8 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 2252 | 47008 | SH | DEFINED | 19 |
| INTERNET CAP GROUP INC | COM NEW | 46059C205 | 1 | 90 | SH | DEFINED | 17 |
| INTERNET SEC SYS INC | COM | 46060X107 | 4 | 200 | SH | DEFINED | 2 |
| INTERNET SEC SYS INC | COM | 46060X107 | 11169 | 533120 | SH | DEFINED | 3 |
| INTEROIL CORP | COM | 460951106 | 1 | 34 | SH | DEFINED | 11 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 97829 | 10137693 | SH | DEFINED | 20 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 2 | 195 | SH | DEFINED | 9 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 162969 | 16888028 | SH | DEFINED | 18 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 243 | 25200 | SH | DEFINED | 6 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 8218 | 851599 | SH | DEFINED | 21 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 240 | 24875 | SH | DEFINED | 5 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 785 | 81342 | SH | DEFINED | 19 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 70 | 7300 | SH | DEFINED | 17 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 290 | 30000 | SH | DEFINED | 4 |
| INTERSECTIONS INC | COM | 460981301 | 2172 | 232517 | SH | DEFINED | 6 |
| INTERSIL CORP | CL A | 46069S109 | 11 | 425 | SH | DEFINED | 18 |
| INTERSIL CORP | CL A | 46069S109 | 973 | 39100 | SH | DEFINED | 19 |
| INTERSIL CORP | CL A | 46069S109 | 207 | 8310 | SH | DEFINED | 6 |
| INTERTAPE POLYMER GROUP INC | COM | 460919103 | 15 | 1850 | SH | DEFINED | 7 |
| INTERTAPE POLYMER GROUP INC | COM | 460919103 | 13 | 1500 | SH | DEFINED | 11 |

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| INTERVEST BANCSHARES CORP | CL A | 460927106 | 96 | 3875 | SH | DEFINED | 3 |
| INTERVIDEO INC | COM | 46114Y101 | 2130 | 201900 | SH | DEFINED | 6 |
| INTERVIDEO INC | COM | 46114Y101 | 3897 | 369421 | SH | DEFINED | 3 |
| INTERVIDEO INC | COM | 46114Y101 | 16 | 1524 | SH | DEFINED | 19 |
| INTERVOICE INC NEW | COM | 461142101 | 812 | 102041 | SH | DEFINED | 19 |
| INTERVOICE INC NEW | COM | 461142101 | 3775 | 474293 | SH | DEFINED | 6 |
| INTEVAC INC | COM | 461148108 | 1555 | 117800 | SH | DEFINED | 3 |
| INTEVAC INC | COM | 461148108 | 164 | 12400 | SH | DEFINED | 19 |
| INTL PAPER CO | COM | 460146103 | 3649 | 108579 | SH | DEFINED | 20 |
| INTL PAPER CO | COM | 460146103 | 28 | 847 | SH | DEFINED | 17 |
| INTL PAPER CO | COM | 460146103 | 4489 | 133575 | SH | DEFINED | 19 |
| INTL PAPER CO | COM | 460146103 | 309 | 9200 | SH | DEFINED | 6 |
| INTL PAPER CO | COM | 460146103 | 5993 | 178313 | SH | DEFINED | 18 |
| INTL PAPER CO | COM | 460146103 | 13 | 400 | SH | DEFINED | 9 |
| INTL PAPER CO | COM | 460146103 | 925 | 27523 | SH | DEFINED | 2 |
| INTRADO INC | COM | 46117A100 | 37 | 1600 | SH | DEFINED | 11 |
| INTRAWEST CORPORATION | COM NEW | 460915200 | 3 | 100 | SH | DEFINED | 7 |
| INTRAWEST CORPORATION | COM NEW | 460915200 | 7352 | 253965 | SH | DEFINED | 3 |
| INTUIT | COM | 461202103 | 221 | 4150 | SH | DEFINED | 17 |
| INTUIT | COM | 461202103 | 449 | 8415 | SH | DEFINED | 18 |
| INTUIT | COM | 461202103 | 97251 | 1824600 | SH | DEFINED | 10 |
| INTUIT | COM | 461202103 | 8 | 150 | SH | DEFINED | 1 |
| INTUIT | COM | 461202103 | 626285 | 11750195 | SH | DEFINED | 8 |
| INTUIT | COM | 461202103 | 1851 | 34720 | SH | DEFINED | 19 |
| INTUIT | COM | 461202103 | 163 | 3050 | SH | DEFINED | 11 |
| INTUIT | COM | 461202103 | 117 | 2200 | SH | DEFINED | 3 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 59 | 500 | SH | DEFINED | 2 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 249 | 2120 | SH | DEFINED | 5 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 3686 | 31434 | SH | DEFINED | 19 |
| INVACARE CORP | COM | 461203101 | 252 | 8000 | SH | DEFINED | 2 |
| INVACARE CORP | COM | 461203101 | 2422 | 76900 | SH | DEFINED | 3 |
| INVERNESS MED INNOVATIONS IN | COM | 46126P106 | 261 | 11000 | SH | DEFINED | 23 |
| INVESTMENT GRADE MUN INCOME | COM | 461368102 | 18 | 1359 | SH | DEFINED | 18 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 12 | 350 | SH | DEFINED | 11 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 6975 | 196800 | SH | DEFINED | 6 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 864 | 24382 | SH | DEFINED | 19 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 17739 | 500527 | SH | DEFINED | 3 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 43 | 1200 | SH | DEFINED | 17 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 82 | 2300 | SH | DEFINED | 18 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 569 | 15445 | SH | DEFINED | 18 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 132156 | 3588275 | SH | DEFINED | 8 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 1886 | 51200 | SH | DEFINED | 20 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 1048 | 28444 | SH | DEFINED | 23 |
| INVESTORS REAL ESTATE TR | SH BEN INT | 461730103 | 6 | 606 | SH | DEFINED | 19 |
| INVESTORS REAL ESTATE TR | SH BEN INT | 461730103 | 6 | 606 | SH | DEFINED | 20 |
| INVITROGEN CORP | NOTE 3.250% 6/1 | 46185RAM2 | 105463 | 1100000 | SH | DEFINED | 20 |
| INVITROGEN CORP | NOTE 3.250% 6/1 | 46185RAM2 | 8500 | 8500000 | PRN | DEFINED | 21 |
| INVITROGEN CORP | COM | 46185R100 | 3632 | 54500 | SH | DEFINED | 20 |
| INVITROGEN CORP | COM | 46185R100 | 577 | 8657 | SH | DEFINED | 19 |
| INVITROGEN CORP | COM | 46185R100 | 39398 | 591212 | SH | DEFINED | 3 |
| INVITROGEN CORP | COM | 46185R100 | 782 | 11730 | SH | DEFINED | 23 |
| INVITROGEN CORP | COM | 46185R100 | 653 | 9800 | SH | DEFINED | 21 |
| IOWA TELECOMM SERVICES INC | COM | 462594201 | 23 | 1500 | SH | DEFINED | 11 |
| IOWA TELECOMM SERVICES INC | COM | 462594201 | 9 | 600 | SH | DEFINED | 2 |
| IPAYMENT INC | COM | 46262E105 | 25 | 600 | SH | DEFINED | 3 |
| IPAYMENT INC | COM | 46262E105 | 903 | 21752 | SH | DEFINED | 19 |
| IPC HLDGS LTD | ORD | G4933P101 | 14 | 500 | SH | DEFINED | 11 |
| IPSCO INC | COM | 462622101 | 13697 | 165059 | SH | DEFINED | 3 |
| IPSCO INC | COM | 462622101 | 7 | 100 | SH | DEFINED | 7 |
| IRELAND BK | SPONSORED ADR | 46267Q103 | 0 | 0 | SH | DEFINED | 11 |
| IRON MTN INC | COM | 462846106 | 39 | 913 | SH | DEFINED | 18 |
| IRON MTN INC | COM | 462846106 | 904 | 21400 | SH | DEFINED | 11 |

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| IRWIN FINL CORP | COM | 464119106 | 2230 | 104100 | SH | DEFINED | 3 |
| IRWIN FINL CORP | COM | 464119106 | 3 | 150 | SH | DEFINED | 2 |
| IRWIN FINL CORP | COM | 464119106 | 1711 | 79900 | SH | DEFINED | 6 |
| IRWIN FINL CORP | COM | 464119106 | 2141 | 99948 | SH | DEFINED | 19 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 26 | 1150 | SH | DEFINED | 7 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 102 | 5500 | SH | DEFINED | 11 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 13 | 1600 | SH | DEFINED | 7 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 4495 | 45560 | SH | DEFINED | 18 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 123 | 1250 | SH | DEFINED | 11 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 31 | 1600 | SH | DEFINED | 7 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 240 | 12900 | SH | DEFINED | 7 |
| ISHARES INC | MSCI JAPAN | 464286848 | 47104 | 3484000 | SH | DEFINED | 20 |
| ISHARES INC | MSCI JAPAN | 464286848 | 1013 | 74955 | SH | DEFINED | 6 |
| ISHARES INC | MSCI GERMANY | 464286806 | 2645 | 130208 | SH | DEFINED | 5 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 2094 | 112685 | SH | DEFINED | 6 |
| ISHARES INC | MSCI FRANCE | 464286707 | 522 | 20110 | SH | DEFINED | 5 |
| ISHARES INC | MSCI S KOREA | 464286772 | 1522 | 34000 | SH | DEFINED | 3 |
| ISHARES INC | MSCI FRANCE | 464286707 | 821 | 31615 | SH | DEFINED | 6 |
| ISHARES INC | MSCI SPAIN | 464286764 | 94 | 2600 | SH | DEFINED | 11 |
| ISHARES INC | MSCI JAPAN | 464286848 | 17051 | 1261134 | SH | DEFINED | 5 |
| ISHARES INC | MSCI JAPAN | 464286848 | 36494 | 2699260 | SH | DEFINED | 18 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 590 | 7600 | SH | DEFINED | 7 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 16 | 1250 | SH | DEFINED | 7 |
| ISHARES INC | MSCI JAPAN | 464286848 | 324 | 24000 | SH | DEFINED | 11 |
| ISHARES INC | MSCI ITALY | 464286855 | 64 | 2500 | SH | DEFINED | 11 |
| ISHARES INC | MSCI JAPAN | 464286848 | 667 | 49300 | SH | DEFINED | 7 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 528 | 42300 | SH | DEFINED | 3 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 69 | 3025 | SH | DEFINED | 11 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 32990 | 2643436 | SH | DEFINED | 22 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 15750 | 719163 | SH | DEFINED | 5 |
| ISHARES INC | MSCI BELGIUM | 464286301 | 36 | 1900 | SH | DEFINED | 11 |
| ISHARES INC | MSCI AUSTRIA | 464286202 | 44 | 1600 | SH | DEFINED | 11 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 63 | 3350 | SH | DEFINED | 7 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 145 | 7725 | SH | DEFINED | 11 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 141 | 6450 | SH | DEFINED | 11 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 96 | 4950 | SH | DEFINED | 11 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 1477 | 24857 | SH | DEFINED | 18 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 1468 | 21690 | SH | DEFINED | 18 |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 1431 | 28050 | SH | DEFINED | 18 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 7080 | 102565 | SH | DEFINED | 18 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 1865 | 27010 | SH | DEFINED | 6 |
| ISHARES TR | NASDAQ BIO INDX | 464287556 | 533 | 6900 | SH | DEFINED | 18 |
| ISHARES TR | NASDAQ BIO INDX | 464287556 | 9623 | 124592 | SH | DEFINED | 20 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 60 | 818 | SH | DEFINED | 11 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 176 | 2000 | SH | DEFINED | 11 |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 6 | 50 | SH | DEFINED | 18 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 11627 | 175945 | SH | DEFINED | 6 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 686 | 11544 | SH | DEFINED | 11 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 789 | 11320 | SH | DEFINED | 18 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 7 | 90 | SH | DEFINED | 18 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 3 | 30 | SH | DEFINED | 18 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 83 | 990 | SH | DEFINED | 11 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 1328 | 22338 | SH | DEFINED | 7 |
| ISHARES TR | RUSL 3000 GROW | 464287671 | 5629 | 135796 | SH | DEFINED | 18 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 26803 | 331844 | SH | DEFINED | 18 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 20 | 250 | SH | DEFINED | 7 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 513 | 6350 | SH | DEFINED | 11 |
| ISHARES TR | DJ US BAS MATL | 464287838 | 10 | 200 | SH | DEFINED | 11 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 17918 | 310000 | SH | DEFINED | 21 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 751 | 12995 | SH | DEFINED | 18 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 2557 | 36700 | SH | DEFINED | 20 |
| ISHARES TR | DJ US REAL EST | 464287739 | 32 | 500 | SH | DEFINED | 19 |

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| ISHARES TR | RUSL 2000 VALU | 464287630 | 35865 | 543981 | SH | DEFINED | 20 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 193 | 2900 | SH | DEFINED | 18 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 85 | 1272 | SH | DEFINED | 11 |
| ISHARES TR | RUSL 3000 GROW | 464287671 | 101 | 2436 | SH | DEFINED | 21 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 18321 | 263000 | SH | DEFINED | 21 |
| ISHARES TR | 20+ YR TRS BD | 464287432 | 76 | 831 | SH | DEFINED | 18 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 2512 | 38100 | SH | DEFINED | 18 |
| ISHARES TR | DJ US REAL EST | 464287739 | 32 | 500 | SH | DEFINED | 20 |
| ISHARES TR | US TIPS BD FD | 464287176 | 10 | 100 | SH | DEFINED | 7 |
| ISHARES TR | S&P500/BAR VAL | 464287408 | 279 | 4290 | SH | DEFINED | 18 |
| ISHARES TR | RUSSELL 3000 | 464287689 | 1357 | 18845 | SH | DEFINED | 18 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 84 | 1371 | SH | DEFINED | 18 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 4836 | 78936 | SH | DEFINED | 5 |
| ISHARES TR | US TIPS BD FD | 464287176 | 3 | 25 | SH | DEFINED | 18 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 1075 | 17450 | SH | DEFINED | 18 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 34 | 276 | SH | DEFINED | 4 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 90 | 725 | SH | DEFINED | 11 |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 38 | 380 | SH | DEFINED | 18 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 24 | 275 | SH | DEFINED | 11 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 3925 | 44475 | SH | DEFINED | 18 |
| ISHARES TR | S&P GBL ENER | 464287341 | 190 | 2026 | SH | DEFINED | 19 |
| ISHARES TR | S&P/TOPIX 150 | 464287382 | 220 | 1900 | SH | DEFINED | 5 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 123 | 2000 | SH | DEFINED | 11 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 815 | 155591 | SH | DEFINED | 19 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 14187 | 2707361 | SH | DEFINED | 18 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 43 | 8200 | SH | DEFINED | 21 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 7859 | 1499750 | SH | DEFINED | 20 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 5.500% 5/0 | 464337AC8 | 2200 | 2200000 | PRN | DEFINED | 21 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 5.500% 5/0 | 464337AC8 | 8200 | 8200000 | PRN | DEFINED | 20 |
| ISOLAGEN INC | COM | 46488N103 | 9 | 5060 | SH | DEFINED | 11 |
| ISTA PHARMACEUTICALS INC | COM NEW | 45031X204 | 483 | 75908 | SH | DEFINED | 20 |
| ISTA PHARMACEUTICALS INC | COM NEW | 45031X204 | 2428 | 381747 | SH | DEFINED | 21 |
| ISTA PHARMACEUTICALS INC | COM NEW | 45031X204 | 261 | 41095 | SH | DEFINED | 18 |
| ISTAR FINL INC | COM | 45031U101 | 10695 | 300000 | SH | DEFINED | 22 |
| ISTAR FINL INC | COM | 45031U101 | 3209 | 90000 | SH | DEFINED | 21 |
| ISTAR FINL INC | COM | 45031U101 | 4421 | 124000 | SH | DEFINED | 20 |
| ISTAR FINL INC | COM | 45031U101 | 314 | 8800 | SH | DEFINED | 18 |
| ISTAR FINL INC | COM | 45031U101 | 4 | 99 | SH | DEFINED | 11 |
| ISTAR FINL INC | COM | 45031U101 | 36 | 1000 | SH | DEFINED | 2 |
| ITC HLDGS CORP | COM | 465685105 | 5018 | 178650 | SH | DEFINED | 20 |
| ITC HLDGS CORP | COM | 465685105 | 10287 | 366200 | SH | DEFINED | 21 |
| ITC HLDGS CORP | COM | 465685105 | 711 | 25300 | SH | DEFINED | 18 |
| ITLA CAP CORP | COM | 450565106 | 98 | 2010 | SH | DEFINED | 3 |
| ITLA CAP CORP | COM | 450565106 | 3 | 59 | SH | DEFINED | 19 |
| ITLA CAP CORP | COM | 450565106 | 3258 | 66700 | SH | DEFINED | 6 |
| ITRON INC | COM | 465741106 | 75 | 1862 | SH | DEFINED | 19 |
| ITRON INC | COM | 465741106 | 27425 | 684939 | SH | DEFINED | 3 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 6701 | 113360 | SH | DEFINED | 3 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 9886 | 167244 | SH | DEFINED | 6 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 739 | 12500 | SH | DEFINED | 17 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 2 | 38 | SH | DEFINED | 18 |
| ITT INDS INC IND | COM | 450911102 | 548 | 5325 | SH | DEFINED | 11 |
| ITT INDS INC IND | COM | 450911102 | 205 | 1994 | SH | DEFINED | 2 |
| ITT INDS INC IND | COM | 450911102 | 18 | 174 | SH | DEFINED | 20 |
| ITT INDS INC IND | COM | 450911102 | 1832 | 17819 | SH | DEFINED | 19 |
| ITT INDS INC IND | COM | 450911102 | 7197 | 70000 | SH | DEFINED | 7 |
| ITT INDS INC IND | COM | 450911102 | 1471 | 14309 | SH | DEFINED | 18 |
| ITT INDS INC IND | COM | 450911102 | 76 | 739 | SH | DEFINED | 9 |
| ITT INDS INC IND | COM | 450911102 | 27337 | 265875 | SH | DEFINED | 17 |
| IVAX CORP | COM | 465823102 | 92 | 2951 | SH | DEFINED | 9 |
| IVAX CORP | COM | 465823102 | 211 | 6732 | SH | DEFINED | 11 |
| IVAX CORP | COM | 465823102 | 621 | 19830 | SH | DEFINED | 3 |

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| IVAX CORP | COM | 465823102 | 18989 | 606098 | SH | DEFINED | 2 |
| IXYS CORP | COM | 46600W106 | 6617 | 566030 | SH | DEFINED | 3 |
| J & J SNACK FOODS CORP | COM | 466032109 | 30 | 500 | SH | DEFINED | 11 |
| J & J SNACK FOODS CORP | COM | 466032109 | 11148 | 249651 | SH | DEFINED | 6 |
| J & J SNACK FOODS CORP | COM | 466032109 | 2 | 58 | SH | DEFINED | 19 |
| J JILL GROUP INC | COM | 466189107 | 13 | 700 | SH | DEFINED | 11 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 7909 | 185060 | SH | DEFINED | 3 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 2005 | 46900 | SH | DEFINED | 20 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 46 | 1084 | SH | DEFINED | 19 |
| JABIL CIRCUIT INC | COM | 466313103 | 3 | 90 | SH | DEFINED | 2 |
| JABIL CIRCUIT INC | COM | 466313103 | 4937 | 133121 | SH | DEFINED | 19 |
| JABIL CIRCUIT INC | COM | 466313103 | 70 | 1900 | SH | DEFINED | 11 |
| JABIL CIRCUIT INC | COM | 466313103 | 13829 | 372850 | SH | DEFINED | 3 |
| JABIL CIRCUIT INC | COM | 466313103 | 7 | 200 | SH | DEFINED | 9 |
| JABIL CIRCUIT INC | COM | 466313103 | 3811 | 102742 | SH | DEFINED | 17 |
| JABIL CIRCUIT INC | COM | 466313103 | 20 | 532 | SH | DEFINED | 20 |
| JACK IN THE BOX INC | COM | 466367109 | 2006 | 57415 | SH | DEFINED | 19 |
| JACK IN THE BOX INC | COM | 466367109 | 40471 | 1158630 | SH | DEFINED | 3 |
| JACK IN THE BOX INC | COM | 466367109 | 14 | 400 | SH | DEFINED | 11 |
| JACK IN THE BOX INC | COM | 466367109 | 27060 | 774700 | SH | DEFINED | 6 |
| JACKSON HEWITT TAX SVCS INC | COM | 468202106 | 1 | 30 | SH | DEFINED | 18 |
| JACKSON HEWITT TAX SVCS INC | COM | 468202106 | 3554 | 128250 | SH | DEFINED | 3 |
| JACKSON HEWITT TAX SVCS INC | COM | 468202106 | 3568 | 128750 | SH | DEFINED | 19 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 333 | 4900 | SH | DEFINED | 5 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 106 | 1568 | SH | DEFINED | 11 |
| JACUZZI BRANDS INC | COM | 469865109 | 22 | 2600 | SH | DEFINED | 11 |
| JAKKS PAC INC | COM | 47012E106 | 13661 | 652370 | SH | DEFINED | 3 |
| JAKKS PAC INC | COM | 47012E106 | 7719 | 368616 | SH | DEFINED | 6 |
| JAKKS PAC INC | COM | 47012E106 | 6 | 309 | SH | DEFINED | 19 |
| JANUS CAP GROUP INC | COM | 47102X105 | 383 | 20552 | SH | DEFINED | 9 |
| JANUS CAP GROUP INC | COM | 47102X105 | 2 | 105 | SH | DEFINED | 18 |
| JANUS CAP GROUP INC | COM | 47102X105 | 496 | 26600 | SH | DEFINED | 23 |
| JANUS CAP GROUP INC | COM | 47102X105 | 37 | 2000 | SH | DEFINED | 17 |
| JANUS CAP GROUP INC | COM | 47102X105 | 152 | 8140 | SH | DEFINED | 6 |
| JANUS CAP GROUP INC | COM | 47102X105 | 803 | 43106 | SH | DEFINED | 19 |
| JANUS CAP GROUP INC | COM | 47102X105 | 1739 | 93362 | SH | DEFINED | 2 |
| JANUS CAP GROUP INC | COM | 47102X105 | 67 | 3600 | SH | DEFINED | 4 |
| JANUS CAP GROUP INC | COM | 47102X105 | 2593 | 139200 | SH | DEFINED | 20 |
| JANUS CAP GROUP INC | COM | 47102X105 | 101 | 5400 | SH | DEFINED | 11 |
| JAPAN EQUITY FD INC | COM | 471057109 | 188 | 20550 | SH | DEFINED | 18 |
| JAPAN SMALLER CAPTLZTN FD IN | COM | 47109U104 | 193 | 12666 | SH | DEFINED | 5 |
| JARDEN CORP | COM | 471109108 | 10874 | 360650 | SH | DEFINED | 3 |
| JARDEN CORP | COM | 471109108 | 4229 | 140250 | SH | DEFINED | 20 |
| JARDEN CORP | COM | 471109108 | 53 | 1757 | SH | DEFINED | 18 |
| JARDEN CORP | COM | 471109108 | 105525 | 3500000 | SH | DEFINED | 13 |
| JARDEN CORP | COM | 471109108 | 2363 | 78363 | SH | DEFINED | 19 |
| JARDEN CORP | COM | 471109108 | 581 | 19283 | SH | DEFINED | 21 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 1937 | 113900 | SH | DEFINED | 20 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 17 | 980 | SH | DEFINED | 18 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 1294 | 76054 | SH | DEFINED | 3 |
| JDS UNIPHASE CORP | COM | 46612J101 | 2134 | 904322 | SH | DEFINED | 20 |
| JDS UNIPHASE CORP | COM | 46612J101 | 758 | 321343 | SH | DEFINED | 19 |
| JDS UNIPHASE CORP | COM | 46612J101 | 0 | 100 | SH | DEFINED | 17 |
| JDS UNIPHASE CORP | COM | 46612J101 | 2 | 1000 | SH | DEFINED | 2 |
| JDS UNIPHASE CORP | COM | 46612J101 | 46 | 19624 | SH | DEFINED | 18 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 90 | 2000 | SH | DEFINED | 18 |
| JEFFERSON PILOT CORP | COM | 475070108 | 34 | 600 | SH | DEFINED | 11 |
| JEFFERSON PILOT CORP | COM | 475070108 | 4 | 79 | SH | DEFINED | 20 |
| JEFFERSON PILOT CORP | COM | 475070108 | 1255 | 22045 | SH | DEFINED | 17 |
| JEFFERSON PILOT CORP | COM | 475070108 | 2136 | 37516 | SH | DEFINED | 19 |
| JEFFERSON PILOT CORP | COM | 475070108 | 4 | 72 | SH | DEFINED | 18 |
| JEFFERSON PILOT CORP | COM | 475070108 | 828 | 14540 | SH | DEFINED | 6 |

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| JEFFERSON PILOT CORP | COM | 475070108 | 1322 | 23216 | SH | DEFINED | 9 |
| JEFFERSON PILOT CORP | COM | 475070108 | 4001 | 70275 | SH | DEFINED | 2 |
| JEFFERSON PILOT CORP | COM | 475070108 | 888 | 15595 | SH | DEFINED | 21 |
| JER INVT TR INC | COM | 46614H301 | 76 | 4500 | SH | DEFINED | 3 |
| JETBLUE AWYS CORP | COM | 477143101 | 65 | 4200 | SH | DEFINED | 23 |
| JETBLUE AWYS CORP | COM | 477143101 | 366 | 23812 | SH | DEFINED | 21 |
| JETBLUE AWYS CORP | COM | 477143101 | 29774 | 1935900 | SH | DEFINED | 13 |
| JETBLUE AWYS CORP | COM | 477143101 | 5761 | 374587 | SH | DEFINED | 18 |
| JETBLUE AWYS CORP | COM | 477143101 | 5 | 300 | SH | DEFINED | 9 |
| JLG INDS INC | COM | 466210101 | 2 | 41 | SH | DEFINED | 18 |
| JLG INDS INC | COM | 466210101 | 73969 | 1619999 | SH | DEFINED | 3 |
| JLG INDS INC | COM | 466210101 | 65 | 1421 | SH | DEFINED | 19 |
| JLG INDS INC | COM | 466210101 | 494 | 10812 | SH | DEFINED | 21 |
| JO-ANN STORES INC | COM | 47758P307 | 2524 | 213900 | SH | DEFINED | 20 |
| JOHN HANCOCK BK &THRIFT OPP | SH BEN INT | 409735107 | 165 | 17778 | SH | DEFINED | 18 |
| JOHNSON & JOHNSON | COM | 478160104 | 7092 | 118000 | SH | DEFINED | 8 |
| JOHNSON & JOHNSON | COM | 478160104 | 62107 | 1033390 | SH | DEFINED | 21 |
| JOHNSON & JOHNSON | COM | 478160104 | 29035 | 483117 | SH | DEFINED | 22 |
| JOHNSON & JOHNSON | COM | 478160104 | 977 | 16250 | SH | DEFINED | 6 |
| JOHNSON & JOHNSON | COM | 478160104 | 3160 | 52485 | SH | DEFINED | 9 |
| JOHNSON & JOHNSON | COM | 478160104 | 693239 | 11534764 | SH | DEFINED | 20 |
| JOHNSON & JOHNSON | COM | 478160104 | 1149240 | 19122126 | SH | DEFINED | 18 |
| JOHNSON & JOHNSON | COM | 478160104 | 12839 | 213640 | SH | DEFINED | 1 |
| JOHNSON & JOHNSON | COM | 478160104 | 23080 | 384023 | SH | DEFINED | 23 |
| JOHNSON & JOHNSON | COM | 478160104 | 10076 | 167661 | SH | DEFINED | 5 |
| JOHNSON & JOHNSON | COM | 478160104 | 8799 | 146405 | SH | DEFINED | 11 |
| JOHNSON & JOHNSON | COM | 478160104 | 62857 | 1045867 | SH | DEFINED | 17 |
| JOHNSON & JOHNSON | COM | 478160104 | 32646 | 543202 | SH | DEFINED | 3 |
| JOHNSON & JOHNSON | COM | 478160104 | 11850 | 197176 | SH | DEFINED | 4 |
| JOHNSON & JOHNSON | COM | 478160104 | 32515 | 541022 | SH | DEFINED | 2 |
| JOHNSON & JOHNSON | COM | 478160104 | 825 | 13720 | SH | DEFINED | 7 |
| JOHNSON & JOHNSON | COM | 478160104 | 50502 | 840296 | SH | DEFINED | 19 |
| JOHNSON CTLS INC | COM | 478366107 | 29934 | 410560 | SH | DEFINED | 3 |
| JOHNSON CTLS INC | COM | 478366107 | 2829 | 38800 | SH | DEFINED | 23 |
| JOHNSON CTLS INC | COM | 478366107 | 224 | 3071 | SH | DEFINED | 22 |
| JOHNSON CTLS INC | COM | 478366107 | 762 | 10456 | SH | DEFINED | 18 |
| JOHNSON CTLS INC | COM | 478366107 | 2706 | 37118 | SH | DEFINED | 19 |
| JOHNSON CTLS INC | COM | 478366107 | 109 | 1500 | SH | DEFINED | 11 |
| JOHNSON CTLS INC | COM | 478366107 | 156 | 2100 | SH | DEFINED | 9 |
| JOHNSON CTLS INC | COM | 478366107 | 520 | 7130 | SH | DEFINED | 6 |
| JOHNSON CTLS INC | COM | 478366107 | 1657 | 22725 | SH | DEFINED | 2 |
| JOHNSON CTLS INC | COM | 478366107 | 11244 | 154215 | SH | DEFINED | 17 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 8 | 500 | SH | DEFINED | 11 |
| JONES APPAREL GROUP INC | COM | 480074103 | 24365 | 793129 | SH | DEFINED | 3 |
| JONES APPAREL GROUP INC | COM | 480074103 | 884 | 28781 | SH | DEFINED | 21 |
| JONES APPAREL GROUP INC | COM | 480074103 | 7241 | 235710 | SH | DEFINED | 22 |
| JONES APPAREL GROUP INC | COM | 480074103 | 1535 | 49978 | SH | DEFINED | 20 |
| JONES APPAREL GROUP INC | COM | 480074103 | 412 | 13420 | SH | DEFINED | 5 |
| JONES APPAREL GROUP INC | COM | 480074103 | 8045 | 261880 | SH | DEFINED | 6 |
| JONES APPAREL GROUP INC | COM | 480074103 | 965 | 31402 | SH | DEFINED | 19 |
| JONES APPAREL GROUP INC | COM | 480074103 | 6734 | 219202 | SH | DEFINED | 18 |
| JONES APPAREL GROUP INC | COM | 480074103 | 470 | 15315 | SH | DEFINED | 23 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 26640 | 529090 | SH | DEFINED | 3 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 3411 | 67739 | SH | DEFINED | 19 |
| JORGENSEN EARLE M CO | COM | 480829100 | 2993 | 324260 | SH | DEFINED | 3 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 33 | 760 | SH | DEFINED | 18 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 27 | 625 | SH | DEFINED | 11 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 1583 | 36455 | SH | DEFINED | 19 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 2869 | 66100 | SH | DEFINED | 20 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 10982 | 252990 | SH | DEFINED | 3 |
| JOURNAL COMMUNICATIONS INC | CL A | 481130102 | 5566 | 399000 | SH | DEFINED | 6 |
| JOURNAL COMMUNICATIONS INC | CL A | 481130102 | 644 | 46150 | SH | DEFINED | 3 |

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| JOURNAL REGISTER CO | COM | 481138105 | 14822 | 991450 | SH | DEFINED | 6 |
| JOURNAL REGISTER CO | COM | 481138105 | 173 | 11600 | SH | DEFINED | 11 |
| JOURNAL REGISTER CO | COM | 481138105 | 2047 | 136905 | SH | DEFINED | 20 |
| JOY GLOBAL INC | COM | 481165108 | 3983 | 99575 | SH | DEFINED | 20 |
| JOY GLOBAL INC | COM | 481165108 | 2591 | 64775 | SH | DEFINED | 19 |
| JOY GLOBAL INC | COM | 481165108 | 36 | 907 | SH | DEFINED | 2 |
| JOY GLOBAL INC | COM | 481165108 | 168 | 4200 | SH | DEFINED | 3 |
| JOY GLOBAL INC | COM | 481165108 | 6410 | 160250 | SH | DEFINED | 23 |
| JOY GLOBAL INC | COM | 481165108 | 5 | 127 | SH | DEFINED | 18 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 24635 | 620684 | SH | DEFINED | 22 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 1090 | 27458 | SH | DEFINED | 23 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 1588850 | 40031491 | SH | DEFINED | 8 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 476627 | 12008750 | SH | DEFINED | 18 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 329355 | 8298197 | SH | DEFINED | 20 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 252348 | 6357982 | SH | DEFINED | 10 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 216 | 5440 | SH | DEFINED | 4 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 3042 | 76595 | SH | DEFINED | 9 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 40023 | 1008397 | SH | DEFINED | 6 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 41561 | 1047142 | SH | DEFINED | 19 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 89 | 2250 | SH | DEFINED | 7 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 2426 | 61128 | SH | DEFINED | 1 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 18660 | 470141 | SH | DEFINED | 3 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 32878 | 828362 | SH | DEFINED | 17 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 1823 | 45924 | SH | DEFINED | 11 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 4309 | 108567 | SH | DEFINED | 5 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 11773 | 296618 | SH | DEFINED | 2 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 195307 | 4920803 | SH | DEFINED | 21 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 34 | 1521 | SH | DEFINED | 2 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 4 | 200 | SH | DEFINED | 17 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 282 | 12645 | SH | DEFINED | 5 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 138852 | 6226526 | SH | DEFINED | 20 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 109 | 4900 | SH | DEFINED | 19 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 2 | 77 | SH | DEFINED | 9 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 528 | 23698 | SH | DEFINED | 22 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 19959 | 895017 | SH | DEFINED | 18 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 468 | 20980 | SH | DEFINED | 21 |
| JUPITERMEDIA CORP | COM | 48207D101 | 1902 | 128700 | SH | DEFINED | 20 |
| JUPITERMEDIA CORP | COM | 48207D101 | 3333 | 225540 | SH | DEFINED | 21 |
| JUPITERMEDIA CORP | COM | 48207D101 | 223 | 15100 | SH | DEFINED | 18 |
| K V PHARMACEUTICAL CO | CL A | 482740206 | 1 | 28 | SH | DEFINED | 18 |
| K V PHARMACEUTICAL CO | CL A | 482740206 | 6461 | 313623 | SH | DEFINED | 3 |
| K-SWISS INC | CL A | 482686102 | 620 | 19100 | SH | DEFINED | 3 |
| K-SWISS INC | CL A | 482686102 | 8480 | 261400 | SH | DEFINED | 6 |
| K2 INC | COM | 482732104 | 873 | 86340 | SH | DEFINED | 18 |
| K2 INC | COM | 482732104 | 2822 | 279121 | SH | DEFINED | 20 |
| KADANT INC | COM | 48282T104 | 6 | 306 | SH | DEFINED | 18 |
| KADANT INC | COM | 48282T104 | 37 | 2007 | SH | DEFINED | 20 |
| KAMAN CORP | COM | 483548103 | 3042 | 154513 | SH | DEFINED | 3 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 66 | 2700 | SH | DEFINED | 20 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 711 | 29100 | SH | DEFINED | 11 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 35234 | 1442253 | SH | DEFINED | 2 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 10 | 400 | SH | DEFINED | 9 |
| KATY INDS INC | COM | 486026107 | 2 | 500 | SH | DEFINED | 9 |
| KAYDON CORP | COM | 486587108 | 2649 | 82425 | SH | DEFINED | 18 |
| KAYDON CORP | COM | 486587108 | 640 | 19900 | SH | DEFINED | 2 |
| KAYDON CORP | COM | 486587108 | 7736 | 240689 | SH | DEFINED | 20 |
| KAYNE ANDERSON ENRGY TTL RT | COM | 48660P104 | 4 | 212 | SH | DEFINED | 18 |
| KAYNE ANDERSON MLP INVSMNT C | COM | 486606106 | 1 | 35 | SH | DEFINED | 18 |
| KAYNE ANDERSON MLP INVSMNT C | COM | 486606106 | 22 | 900 | SH | DEFINED | 2 |
| KB HOME | COM | 48666K109 | 337 | 4643 | SH | DEFINED | 18 |
| KB HOME | COM | 48666K109 | 1046 | 14398 | SH | DEFINED | 20 |
| KB HOME | COM | 48666K109 | 6866 | 94500 | SH | DEFINED | 23 |

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| KB HOME | COM | 48666K109 | 48 | 660 | SH | DEFINED | 9 |
| KB HOME | COM | 48666K109 | 21930 | 301810 | SH | DEFINED | 3 |
| KB HOME | COM | 48666K109 | 58 | 800 | SH | DEFINED | 6 |
| KB HOME | COM | 48666K109 | 3618 | 49787 | SH | DEFINED | 19 |
| KCS ENERGY INC | COM | 482434206 | 1527 | 63028 | SH | DEFINED | 19 |
| KEANE INC | COM | 486665102 | 409 | 37187 | SH | DEFINED | 21 |
| KEANE INC | COM | 486665102 | 6 | 570 | SH | DEFINED | 18 |
| KELLOGG CO | COM | 487836108 | 19612 | 453773 | SH | DEFINED | 20 |
| KELLOGG CO | COM | 487836108 | 95 | 2200 | SH | DEFINED | 2 |
| KELLOGG CO | COM | 487836108 | 231 | 5334 | SH | DEFINED | 17 |
| KELLOGG CO | COM | 487836108 | 311 | 7201 | SH | DEFINED | 11 |
| KELLOGG CO | COM | 487836108 | 3220 | 74498 | SH | DEFINED | 19 |
| KELLOGG CO | COM | 487836108 | 55840 | 1291985 | SH | DEFINED | 21 |
| KELLOGG CO | COM | 487836108 | 389 | 9000 | SH | DEFINED | 9 |
| KELLOGG CO | COM | 487836108 | 985 | 22800 | SH | DEFINED | 23 |
| KELLOGG CO | COM | 487836108 | 9506 | 219948 | SH | DEFINED | 18 |
| KELLOGG CO | COM | 487836108 | 95 | 2190 | SH | DEFINED | 7 |
| KELLWOOD CO | COM | 488044108 | 17206 | 720500 | SH | DEFINED | 6 |
| KELLY SVCS INC | CL A | 488152208 | 921 | 35120 | SH | DEFINED | 3 |
| KEMET CORP | COM | 488360108 | 3 | 390 | SH | DEFINED | 18 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 45 | 1750 | SH | DEFINED | 2 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 11446 | 444660 | SH | DEFINED | 3 |
| KENEXA CORP | COM | 488879107 | 21 | 1000 | SH | DEFINED | 11 |
| KENNAMETAL INC | COM | 489170100 | 6497 | 127300 | SH | DEFINED | 6 |
| KENNAMETAL INC | COM | 489170100 | 10 | 200 | SH | DEFINED | 11 |
| KENNAMETAL INC | COM | 489170100 | 58017 | 1136701 | SH | DEFINED | 3 |
| KENNAMETAL INC | COM | 489170100 | 459 | 9000 | SH | DEFINED | 18 |
| KENNAMETAL INC | COM | 489170100 | 6466 | 126688 | SH | DEFINED | 20 |
| KENNAMETAL INC | COM | 489170100 | 570 | 11166 | SH | DEFINED | 19 |
| KENSEY NASH CORP | COM | 490057106 | 4 | 177 | SH | DEFINED | 18 |
| KENSEY NASH CORP | COM | 490057106 | 88 | 4000 | SH | DEFINED | 2 |
| KENSEY NASH CORP | COM | 490057106 | 382 | 17362 | SH | DEFINED | 21 |
| KERR MCGEE CORP | COM | 492386107 | 10461 | 115134 | SH | DEFINED | 22 |
| KERR MCGEE CORP | COM | 492386107 | 16824 | 185161 | SH | DEFINED | 18 |
| KERR MCGEE CORP | COM | 492386107 | 371 | 4088 | SH | DEFINED | 17 |
| KERR MCGEE CORP | COM | 492386107 | 400 | 4398 | SH | DEFINED | 23 |
| KERR MCGEE CORP | COM | 492386107 | 732 | 8051 | SH | DEFINED | 2 |
| KERR MCGEE CORP | COM | 492386107 | 10 | 115 | SH | DEFINED | 9 |
| KERR MCGEE CORP | COM | 492386107 | 57 | 627 | SH | DEFINED | 11 |
| KERR MCGEE CORP | COM | 492386107 | 2367 | 26050 | SH | DEFINED | 19 |
| KERR MCGEE CORP | COM | 492386107 | 30590 | 336674 | SH | DEFINED | 6 |
| KERR MCGEE CORP | COM | 492386107 | 259 | 2851 | SH | DEFINED | 20 |
| KERR MCGEE CORP | COM | 492386107 | 3358 | 36957 | SH | DEFINED | 3 |
| KEY TRONICS CORP | COM | 493144109 | 211 | 65875 | SH | DEFINED | 6 |
| KEYCORP NEW | COM | 493267108 | 158 | 4802 | SH | DEFINED | 11 |
| KEYCORP NEW | COM | 493267108 | 4326 | 131381 | SH | DEFINED | 19 |
| KEYCORP NEW | COM | 493267108 | 39 | 1171 | SH | DEFINED | 22 |
| KEYCORP NEW | COM | 493267108 | 713 | 21666 | SH | DEFINED | 21 |
| KEYCORP NEW | COM | 493267108 | 126 | 3835 | SH | DEFINED | 18 |
| KEYCORP NEW | COM | 493267108 | 772 | 23445 | SH | DEFINED | 17 |
| KEYCORP NEW | COM | 493267108 | 37730 | 1145750 | SH | DEFINED | 6 |
| KEYCORP NEW | COM | 493267108 | 1247 | 37882 | SH | DEFINED | 2 |
| KEYCORP NEW | COM | 493267108 | 1350 | 41005 | SH | DEFINED | 20 |
| KEYCORP NEW | COM | 493267108 | 409 | 12430 | SH | DEFINED | 5 |
| KEYCORP NEW | COM | 493267108 | 1133 | 34400 | SH | DEFINED | 9 |
| KEYNOTE SYS INC | COM | 493308100 | 6 | 505 | SH | DEFINED | 19 |
| KEYSPAN CORP | COM | 49337W100 | 41502 | 1162850 | SH | DEFINED | 20 |
| KEYSPAN CORP | COM | 49337W100 | 712 | 19943 | SH | DEFINED | 21 |
| KEYSPAN CORP | COM | 49337W100 | 290 | 8120 | SH | DEFINED | 9 |
| KEYSPAN CORP | COM | 49337W100 | 38542 | 1079899 | SH | DEFINED | 18 |
| KEYSPAN CORP | COM | 49337W100 | 527 | 14780 | SH | DEFINED | 6 |
| KEYSPAN CORP | COM | 49337W100 | 1201 | 33664 | SH | DEFINED | 19 |

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| KEYSPAN CORP | COM | 49337W100 | 153 | 4280 | SH | DEFINED | 2 |
| KEYSPAN CORP | COM | 49337W100 | 236 | 6610 | SH | DEFINED | 17 |
| KEYSPAN CORP | COM | 49337W100 | 21 | 600 | SH | DEFINED | 11 |
| KEYSTONE AUTOMOTIVE INDS INC | COM | 49338N109 | 850 | 27000 | SH | DEFINED | 11 |
| KFORCE INC | COM | 493732101 | 3643 | 326392 | SH | DEFINED | 3 |
| KFORCE INC | COM | 493732101 | 632 | 56613 | SH | DEFINED | 19 |
| KHD HUMBOLDT WEDAG INTL LTD | COM | 482462108 | 95 | 4270 | SH | DEFINED | 3 |
| KILROY RLTY CORP | COM | 49427F108 | 658 | 10627 | SH | DEFINED | 19 |
| KILROY RLTY CORP | COM | 49427F108 | 13 | 210 | SH | DEFINED | 20 |
| KILROY RLTY CORP | COM | 49427F108 | 435 | 7022 | SH | DEFINED | 18 |
| KILROY RLTY CORP | COM | 49427F108 | 8357 | 135000 | SH | DEFINED | 22 |
| KIMBALL INTL INC | CL B | 494274103 | 16 | 1500 | SH | DEFINED | 11 |
| KIMBERLY CLARK CORP | COM | 494368103 | 3261 | 54675 | SH | DEFINED | 9 |
| KIMBERLY CLARK CORP | COM | 494368103 | 429 | 7198 | SH | DEFINED | 11 |
| KIMBERLY CLARK CORP | COM | 494368103 | 14441 | 242091 | SH | DEFINED | 2 |
| KIMBERLY CLARK CORP | COM | 494368103 | 6741 | 113014 | SH | DEFINED | 3 |
| KIMBERLY CLARK CORP | COM | 494368103 | 1363 | 22850 | SH | DEFINED | 6 |
| KIMBERLY CLARK CORP | COM | 494368103 | 1491 | 25000 | SH | DEFINED | 8 |
| KIMBERLY CLARK CORP | COM | 494368103 | 4616 | 77384 | SH | DEFINED | 17 |
| KIMBERLY CLARK CORP | COM | 494368103 | 94203 | 1579265 | SH | DEFINED | 21 |
| KIMBERLY CLARK CORP | COM | 494368103 | 179913 | 3016151 | SH | DEFINED | 18 |
| KIMBERLY CLARK CORP | COM | 494368103 | 8004 | 134182 | SH | DEFINED | 19 |
| KIMBERLY CLARK CORP | COM | 494368103 | 317 | 5313 | SH | DEFINED | 23 |
| KIMBERLY CLARK CORP | COM | 494368103 | 4785 | 80211 | SH | DEFINED | 22 |
| KIMBERLY CLARK CORP | COM | 494368103 | 171259 | 2871060 | SH | DEFINED | 20 |
| KIMCO REALTY CORP | COM | 49446R109 | 51 | 1600 | SH | DEFINED | 17 |
| KIMCO REALTY CORP | COM | 49446R109 | 1854 | 57795 | SH | DEFINED | 11 |
| KIMCO REALTY CORP | COM | 49446R109 | 164 | 5120 | SH | DEFINED | 2 |
| KIMCO REALTY CORP | COM | 49446R109 | 3365 | 104897 | SH | DEFINED | 20 |
| KIMCO REALTY CORP | COM | 49446R109 | 253 | 7890 | SH | DEFINED | 19 |
| KIMCO REALTY CORP | COM | 49446R109 | 433 | 13496 | SH | DEFINED | 1 |
| KIMCO REALTY CORP | COM | 49446R109 | 21 | 662 | SH | DEFINED | 9 |
| KIMCO REALTY CORP | COM | 49446R109 | 796 | 24800 | SH | DEFINED | 21 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1094 | 22884 | SH | DEFINED | 9 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1380 | 28864 | SH | DEFINED | 2 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1926 | 40271 | SH | DEFINED | 18 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 2 | 40 | SH | DEFINED | 1 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 292 | 6100 | SH | DEFINED | 17 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 46 | 500 | SH | DEFINED | 2 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 129 | 1407 | SH | DEFINED | 11 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 956 | 10400 | SH | DEFINED | 9 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 1862 | 20250 | SH | DEFINED | 19 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 173 | 1811 | SH | DEFINED | 7 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 122 | 1322 | SH | DEFINED | 18 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 41 | 450 | SH | DEFINED | 4 |
| KINDER MORGAN MANAGEMENT LLC | SHS | 49455U100 | 249 | 5474 | SH | DEFINED | 6 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 0 | 4 | SH | DEFINED | 2 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 3686 | 143100 | SH | DEFINED | 6 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 21 | 540 | SH | DEFINED | 11 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 26 | 650 | SH | DEFINED | 3 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 16 | 925 | SH | DEFINED | 4 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 13 | 750 | SH | DEFINED | 11 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 45476 | 2687691 | SH | DEFINED | 3 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 3888 | 229794 | SH | DEFINED | 19 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 24099 | 1424270 | SH | DEFINED | 6 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 100 | 5900 | SH | DEFINED | 7 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 6245 | 369064 | SH | DEFINED | 18 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 421 | 24900 | SH | DEFINED | 21 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 100023 | 5911499 | SH | DEFINED | 20 |
| KINGSWAY FINL SVCS INC | COM | 496904103 | 522 | 26000 | SH | DEFINED | 7 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 39349 | 4267803 | SH | DEFINED | 6 |
| KIRBY CORP | COM | 497266106 | 31 | 603 | SH | DEFINED | 19 |

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| KIRBY CORP | COM | 497266106 | 6010 | 115205 | SH | DEFINED | 20 |
| KIRBY CORP | COM | 497266106 | 11226 | 215180 | SH | DEFINED | 3 |
| KIRBY CORP | COM | 497266106 | 1916 | 36727 | SH | DEFINED | 18 |
| KIRIN BREWERY LTD | SPONSORED ADR | 497350306 | 305 | 26260 | SH | DEFINED | 17 |
| KITE RLTG GROUP TR | COM | 49803T102 | 2731 | 176520 | SH | DEFINED | 3 |
| KKR FINL CORP | COM | 482476306 | 31 | 1300 | SH | DEFINED | 11 |
| KKR FINL CORP | COM | 482476306 | 13305 | 554603 | SH | DEFINED | 3 |
| KLA-TENCOR CORP | COM | 482480100 | 11646 | 236091 | SH | DEFINED | 17 |
| KLA-TENCOR CORP | COM | 482480100 | 1156 | 23440 | SH | DEFINED | 22 |
| KLA-TENCOR CORP | COM | 482480100 | 343 | 6947 | SH | DEFINED | 21 |
| KLA-TENCOR CORP | COM | 482480100 | 924 | 18734 | SH | DEFINED | 20 |
| KLA-TENCOR CORP | COM | 482480100 | 3374 | 68400 | SH | DEFINED | 23 |
| KLA-TENCOR CORP | COM | 482480100 | 1 | 24 | SH | DEFINED | 18 |
| KLA-TENCOR CORP | COM | 482480100 | 23 | 468 | SH | DEFINED | 2 |
| KLA-TENCOR CORP | COM | 482480100 | 54 | 1100 | SH | DEFINED | 11 |
| KLA-TENCOR CORP | COM | 482480100 | 2646 | 53645 | SH | DEFINED | 19 |
| KNBT BANCORP INC | COM | 482921103 | 1940 | 119100 | SH | DEFINED | 4 |
| KNBT BANCORP INC | COM | 482921103 | 451 | 27700 | SH | DEFINED | 3 |
| KNIGHT CAPITAL GROUP INC | CL A | 499005106 | 117 | 11790 | SH | DEFINED | 3 |
| KNIGHT RIDDER INC | COM | 499040103 | 486 | 7685 | SH | DEFINED | 17 |
| KNIGHT RIDDER INC | COM | 499040103 | 798 | 12600 | SH | DEFINED | 5 |
| KNIGHT RIDDER INC | COM | 499040103 | 1358 | 21450 | SH | DEFINED | 11 |
| KNIGHT RIDDER INC | COM | 499040103 | 466 | 7355 | SH | DEFINED | 18 |
| KNIGHT RIDDER INC | COM | 499040103 | 841 | 13292 | SH | DEFINED | 19 |
| KNIGHT RIDDER INC | COM | 499040103 | 4381 | 69205 | SH | DEFINED | 20 |
| KNIGHT RIDDER INC | COM | 499040103 | 13 | 200 | SH | DEFINED | 9 |
| KNIGHTSBRIDGE TANKERS LTD | ORD | G5299G106 | 340 | 14000 | SH | DEFINED | 17 |
| KNOLL INC | COM NEW | 498904200 | 24 | 1400 | SH | DEFINED | 3 |
| KNOLL INC | COM NEW | 498904200 | 74 | 4350 | SH | DEFINED | 11 |
| KNOT INC | COM | 499184109 | 140 | 12208 | SH | DEFINED | 23 |
| KOHL'S CORP | COM | 500255104 | 6034 | 124164 | SH | DEFINED | 19 |
| KOHL'S CORP | COM | 500255104 | 164 | 3370 | SH | DEFINED | 11 |
| KOHL'S CORP | COM | 500255104 | 2027 | 41705 | SH | DEFINED | 17 |
| KOHL'S CORP | COM | 500255104 | 219 | 4516 | SH | DEFINED | 18 |
| KOHL'S CORP | COM | 500255104 | 19 | 387 | SH | DEFINED | 20 |
| KOHL'S CORP | COM | 500255104 | 26 | 530 | SH | DEFINED | 21 |
| KOHL'S CORP | COM | 500255104 | 1511 | 31100 | SH | DEFINED | 9 |
| KOMAG INC | COM NEW | 500453204 | 42056 | 1213390 | SH | DEFINED | 3 |
| KOMAG INC | COM NEW | 500453204 | 3 | 76 | SH | DEFINED | 19 |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | 653 | 86665 | SH | DEFINED | 17 |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | 20603 | 2828906 | SH | DEFINED | 6 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 28 | 913 | SH | DEFINED | 9 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 2810 | 90349 | SH | DEFINED | 17 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 4821 | 155020 | SH | DEFINED | 3 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 115376 | 3743868 | SH | DEFINED | 6 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 1959 | 63000 | SH | DEFINED | 8 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 81 | 2613 | SH | DEFINED | 11 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 63436 | 849100 | SH | DEFINED | 3 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 1235 | 16525 | SH | DEFINED | 17 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 138339 | 1880695 | SH | DEFINED | 6 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 82 | 4200 | SH | DEFINED | 2 |
| KOREA FD | COM | 500634100 | 14 | 400 | SH | DEFINED | 18 |
| KORN FERRY INTL | COM NEW | 500643200 | 564 | 30201 | SH | DEFINED | 19 |
| KORN FERRY INTL | COM NEW | 500643200 | 1224 | 65474 | SH | DEFINED | 20 |
| KORN FERRY INTL | COM NEW | 500643200 | 82 | 4400 | SH | DEFINED | 18 |
| KORN FERRY INTL | COM NEW | 500643200 | 637 | 34066 | SH | DEFINED | 3 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 2219 | 42898 | SH | DEFINED | 19 |
| KOSS CORP | COM | 500692108 | 238 | 9119 | SH | DEFINED | 6 |
| KRAFT FOODS INC | CL A | 50075N104 | 1718 | 61050 | SH | DEFINED | 6 |
| KRAFT FOODS INC | CL A | 50075N104 | 99 | 3500 | SH | DEFINED | 11 |
| KRAFT FOODS INC | CL A | 50075N104 | 28 | 1000 | SH | DEFINED | 2 |
| KRAFT FOODS INC | CL A | 50075N104 | 96013 | 3408353 | SH | DEFINED | 20 |

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| KRAFT FOODS INC | CL A | 50075N104 | 14 | 500 | SH | DEFINED | 17 |
| KRAFT FOODS INC | CL A | 50075N104 | 288 | 10214 | SH | DEFINED | 23 |
| KRAFT FOODS INC | CL A | 50075N104 | 4794 | 170183 | SH | DEFINED | 22 |
| KRAFT FOODS INC | CL A | 50075N104 | 4311 | 153023 | SH | DEFINED | 21 |
| KRAFT FOODS INC | CL A | 50075N104 | 139285 | 4944436 | SH | DEFINED | 18 |
| KRAFT FOODS INC | CL A | 50075N104 | 509 | 18104 | SH | DEFINED | 9 |
| KRAFT FOODS INC | CL A | 50075N104 | 1344 | 47720 | SH | DEFINED | 3 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 11 | 2000 | SH | DEFINED | 7 |
| KROGER CO | COM | 501044101 | 2679 | 141904 | SH | DEFINED | 19 |
| KROGER CO | COM | 501044101 | 16243 | 872225 | SH | DEFINED | 6 |
| KROGER CO | COM | 501044101 | 525 | 27800 | SH | DEFINED | 5 |
| KROGER CO | COM | 501044101 | 2348 | 124386 | SH | DEFINED | 2 |
| KROGER CO | COM | 501044101 | 38330 | 2030180 | SH | DEFINED | 3 |
| KROGER CO | COM | 501044101 | 2710 | 143542 | SH | DEFINED | 17 |
| KROGER CO | COM | 501044101 | 15 | 800 | SH | DEFINED | 1 |
| KROGER CO | COM | 501044101 | 38 | 2000 | SH | DEFINED | 11 |
| KROGER CO | COM | 501044101 | 38 | 2014 | SH | DEFINED | 22 |
| KROGER CO | COM | 501044101 | 111018 | 5880200 | SH | DEFINED | 21 |
| KROGER CO | COM | 501044101 | 44155 | 2338720 | SH | DEFINED | 20 |
| KROGER CO | COM | 501044101 | 63875 | 3383202 | SH | DEFINED | 18 |
| KROGER CO | COM | 501044101 | 34 | 1800 | SH | DEFINED | 9 |
| KRONOS INC | COM | 501052104 | 2290 | 54700 | SH | DEFINED | 20 |
| KRONOS INC | COM | 501052104 | 6 | 150 | SH | DEFINED | 18 |
| KRONOS WORLDWIDE INC | COM | 50105F105 | 183 | 6320 | SH | DEFINED | 21 |
| KT CORP | SPONSORED ADR | 48268K101 | 10211 | 473845 | SH | DEFINED | 6 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 36 | 4053 | SH | DEFINED | 19 |
| KVH INDS INC | COM | 482738101 | 16 | 1600 | SH | DEFINED | 11 |
| KYOCERA CORP | ADR | 501556203 | 13 | 175 | SH | DEFINED | 11 |
| KYOCERA CORP | ADR | 501556203 | 37 | 500 | SH | DEFINED | 7 |
| KYPHON INC | COM | 501577100 | 53 | 1295 | SH | DEFINED | 18 |
| KYPHON INC | COM | 501577100 | 1190 | 29150 | SH | DEFINED | 2 |
| KYPHON INC | COM | 501577100 | 12 | 300 | SH | DEFINED | 11 |
| KYPHON INC | COM | 501577100 | 82 | 2014 | SH | DEFINED | 19 |
| KYPHON INC | COM | 501577100 | 3989 | 97700 | SH | DEFINED | 20 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 540266 | 7266524 | SH | DEFINED | 18 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 287050 | 3860795 | SH | DEFINED | 20 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 3364 | 45243 | SH | DEFINED | 21 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 2402 | 32300 | SH | DEFINED | 23 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 82 | 1105 | SH | DEFINED | 17 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 5808 | 78118 | SH | DEFINED | 2 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 15527 | 208830 | SH | DEFINED | 1 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 446 | 5996 | SH | DEFINED | 11 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 1887 | 25375 | SH | DEFINED | 19 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 56 | 750 | SH | DEFINED | 4 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 46 | 4145 | SH | DEFINED | 18 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 248 | 22300 | SH | DEFINED | 11 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 256 | 23000 | SH | DEFINED | 20 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 37 | 3361 | SH | DEFINED | 9 |
| LA Z BOY INC | COM | 505336107 | 14355 | 1058600 | SH | DEFINED | 6 |
| LABOR READY INC | COM NEW | 505401208 | 25 | 1200 | SH | DEFINED | 11 |
| LABOR READY INC | COM NEW | 505401208 | 22788 | 1094530 | SH | DEFINED | 3 |
| LABOR READY INC | COM NEW | 505401208 | 9277 | 445596 | SH | DEFINED | 20 |
| LABOR READY INC | COM NEW | 505401208 | 1284 | 61661 | SH | DEFINED | 19 |
| LABOR READY INC | COM NEW | 505401208 | 550 | 26440 | SH | DEFINED | 18 |
| LABOR READY INC | COM NEW | 505401208 | 9092 | 436675 | SH | DEFINED | 1 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 153 | 2838 | SH | DEFINED | 2 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 11 | 200 | SH | DEFINED | 9 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 3 | 56 | SH | DEFINED | 18 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1396 | 25919 | SH | DEFINED | 19 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 5568 | 103400 | SH | DEFINED | 17 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 318 | 5911 | SH | DEFINED | 11 |
| LABRANCHE & CO INC | COM | 505447102 | 754 | 74550 | SH | DEFINED | 3 |

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| LABRANCHE & CO INC | COM | 505447102 | 36 | 3549 | SH | DEFINED | 19 |
| LACLEDE GROUP INC | COM | 505597104 | 58 | 2000 | SH | DEFINED | 2 |
| LACLEDE GROUP INC | COM | 505597104 | 938 | 32100 | SH | DEFINED | 6 |
| LACLEDE GROUP INC | COM | 505597104 | 3 | 86 | SH | DEFINED | 19 |
| LACLEDE GROUP INC | COM | 505597104 | 79 | 2700 | SH | DEFINED | 3 |
| LACLEDE GROUP INC | COM | 505597104 | 35 | 1200 | SH | DEFINED | 17 |
| LACLEDE GROUP INC | COM | 505597104 | 6 | 208 | SH | DEFINED | 9 |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | 0 | 203 | SH | DEFINED | 1 |
| LADISH INC | COM NEW | 505754200 | 342 | 15280 | SH | DEFINED | 3 |
| LAFARGE COPPEE S A | SPON ADR NEW | 505861401 | 135 | 6000 | SH | DEFINED | 11 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 160 | 2916 | SH | DEFINED | 18 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 171 | 3100 | SH | DEFINED | 9 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 2030 | 36900 | SH | DEFINED | 21 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 165 | 3000 | SH | DEFINED | 6 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 55 | 1000 | SH | DEFINED | 2 |
| LAIDLAW INTL INC | COM | 50730R102 | 950 | 40900 | SH | DEFINED | 23 |
| LAIDLAW INTL INC | COM | 50730R102 | 1 | 45 | SH | DEFINED | 18 |
| LAKELAND FINL CORP | COM | 511656100 | 1642 | 40675 | SH | DEFINED | 6 |
| LAM RESEARCH CORP | COM | 512807108 | 121 | 3400 | SH | DEFINED | 21 |
| LAM RESEARCH CORP | COM | 512807108 | 1112 | 31153 | SH | DEFINED | 19 |
| LAM RESEARCH CORP | COM | 512807108 | 1861 | 52145 | SH | DEFINED | 11 |
| LAM RESEARCH CORP | COM | 512807108 | 1409 | 39500 | SH | DEFINED | 23 |
| LAM RESEARCH CORP | COM | 512807108 | 18200 | 510100 | SH | DEFINED | 20 |
| LAM RESEARCH CORP | COM | 512807108 | 264 | 7400 | SH | DEFINED | 18 |
| LAM RESEARCH CORP | COM | 512807108 | 307 | 8600 | SH | DEFINED | 3 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 444 | 9618 | SH | DEFINED | 18 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 422 | 9158 | SH | DEFINED | 23 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 291 | 6300 | SH | DEFINED | 21 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 2072 | 44916 | SH | DEFINED | 20 |
| LAMSON & SESSIONS CO | COM | 513696104 | 12232 | 488890 | SH | DEFINED | 3 |
| LANCASTER COLONY CORP | COM | 513847103 | 296 | 8000 | SH | DEFINED | 2 |
| LANCASTER COLONY CORP | COM | 513847103 | 43 | 1150 | SH | DEFINED | 17 |
| LANCASTER COLONY CORP | COM | 513847103 | 251 | 6787 | SH | DEFINED | 18 |
| LANCE INC | COM | 514606102 | 309 | 16586 | SH | DEFINED | 19 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 1024 | 16404 | SH | DEFINED | 19 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 862 | 13821 | SH | DEFINED | 21 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 3 | 56 | SH | DEFINED | 18 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 23716 | 380060 | SH | DEFINED | 3 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 21559 | 345500 | SH | DEFINED | 6 |
| LANDAUER INC | COM | 51476K103 | 92 | 2000 | SH | DEFINED | 9 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 148 | 5525 | SH | DEFINED | 21 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 1780 | 66633 | SH | DEFINED | 19 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 9 | 345 | SH | DEFINED | 18 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 4196 | 157100 | SH | DEFINED | 6 |
| LANDSTAR SYS INC | COM | 515098101 | 3118 | 74700 | SH | DEFINED | 20 |
| LANDSTAR SYS INC | COM | 515098101 | 2 | 46 | SH | DEFINED | 18 |
| LANDSTAR SYS INC | COM | 515098101 | 40 | 954 | SH | DEFINED | 19 |
| LANDSTAR SYS INC | COM | 515098101 | 749 | 17936 | SH | DEFINED | 17 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 36 | 900 | SH | DEFINED | 17 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 73 | 2000 | SH | DEFINED | 2 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 3487 | 94970 | SH | DEFINED | 3 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 6016 | 163824 | SH | DEFINED | 20 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 2570 | 69992 | SH | DEFINED | 19 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 37 | 1000 | SH | DEFINED | 9 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 419 | 11411 | SH | DEFINED | 18 |
| LASERCARD CORP | COM | 51807U101 | 5247 | 350000 | SH | DEFINED | 20 |
| LASERCARD CORP | COM | 51807U101 | 514 | 34300 | SH | DEFINED | 18 |
| LASERCARD CORP | COM | 51807U101 | 52 | 3500 | SH | DEFINED | 21 |
| LATIN AMER EQUITY FD INC NEW | COM | 51827Q106 | 1514 | 49700 | SH | DEFINED | 5 |
| LATIN AMERN DISCOVERY FD INC | COM | 51828C106 | 4 | 184 | SH | DEFINED | 18 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 4 | 871 | SH | DEFINED | 18 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 44 | 1300 | SH | DEFINED | 2 |

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| LAUDER ESTEE COS INC | CL A | 518439104 | 288 | 8601 | SH | DEFINED | 5 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 147 | 4381 | SH | DEFINED | 19 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 13 | 400 | SH | DEFINED | 1 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1965 | 58695 | SH | DEFINED | 17 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1364 | 40740 | SH | DEFINED | 18 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 14 | 407 | SH | DEFINED | 9 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 22 | 667 | SH | DEFINED | 11 |
| LAUREATE EDUCATION INC | COM | 518613104 | 24030 | 457632 | SH | DEFINED | 20 |
| LAUREATE EDUCATION INC | COM | 518613104 | 36 | 690 | SH | DEFINED | 11 |
| LAUREATE EDUCATION INC | COM | 518613104 | 21 | 392 | SH | DEFINED | 2 |
| LAUREATE EDUCATION INC | COM | 518613104 | 2369 | 45116 | SH | DEFINED | 18 |
| LAWSON SOFTWARE INC | COM | 520780107 | 9253 | 1258870 | SH | DEFINED | 3 |
| LAYNE CHRISTENSEN CO | COM | 521050104 | 598 | 23530 | SH | DEFINED | 3 |
| LAZARD GLB TTL RET&INCM FD I | COM | 52106W103 | 10 | 550 | SH | DEFINED | 18 |
| LAZARD LTD | SHS A | G54050102 | 9624 | 301694 | SH | DEFINED | 3 |
| LAZARE KAPLAN INTL INC | COM | 521078105 | 58 | 7400 | SH | DEFINED | 6 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 11051 | 232600 | SH | DEFINED | 3 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 3280 | 281529 | SH | DEFINED | 20 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 830 | 71205 | SH | DEFINED | 19 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 18588 | 1595583 | SH | DEFINED | 6 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 658 | 56453 | SH | DEFINED | 18 |
| LEAR CORP | COM | 521865105 | 99259 | 3487671 | SH | DEFINED | 18 |
| LEAR CORP | NOTE | 2/2 521865AG0 | 3084 | 3084000 | PRN | DEFINED | 21 |
| LEAR CORP | COM | 521865105 | 67064 | 2356419 | SH | DEFINED | 20 |
| LEAR CORP | COM | 521865105 | 304 | 10682 | SH | DEFINED | 19 |
| LEAR CORP | COM | 521865105 | 14839 | 521400 | SH | DEFINED | 6 |
| LEAR CORP | COM | 521865105 | 219 | 7698 | SH | DEFINED | 23 |
| LEAR CORP | COM | 521865105 | 3980 | 139858 | SH | DEFINED | 21 |
| LEAR CORP | COM | 521865105 | 3917 | 137635 | SH | DEFINED | 22 |
| LECG CORP | COM | 523234102 | 49 | 2792 | SH | DEFINED | 19 |
| LECROY CORP | COM | 52324W109 | 2394 | 156600 | SH | DEFINED | 6 |
| LEE ENTERPRISES INC | COM | 523768109 | 2390 | 64742 | SH | DEFINED | 20 |
| LEE ENTERPRISES INC | COM | 523768109 | 896 | 24275 | SH | DEFINED | 11 |
| LEE ENTERPRISES INC | COM | 523768109 | 428 | 11600 | SH | DEFINED | 5 |
| LEESPORT FINANCIAL CORP | COM | 524477106 | 48 | 2000 | SH | DEFINED | 1 |
| LEGG MASON INC | COM | 524901105 | 13615 | 113749 | SH | DEFINED | 1 |
| LEGG MASON INC | COM | 524901105 | 1257 | 10500 | SH | DEFINED | 2 |
| LEGG MASON INC | COM | 524901105 | 59808 | 499688 | SH | DEFINED | 11 |
| LEGG MASON INC | COM | 524901105 | 722 | 6032 | SH | DEFINED | 21 |
| LEGG MASON INC | COM | 524901105 | 144 | 1200 | SH | DEFINED | 17 |
| LEGG MASON INC | COM | 524901105 | 27 | 224 | SH | DEFINED | 18 |
| LEGG MASON INC | COM | 524901105 | 67 | 561 | SH | DEFINED | 7 |
| LEGG MASON INC | COM | 524901105 | 266 | 2221 | SH | DEFINED | 5 |
| LEGGETT & PLATT INC | COM | 524660107 | 62 | 2700 | SH | DEFINED | 11 |
| LEGGETT & PLATT INC | COM | 524660107 | 837 | 36468 | SH | DEFINED | 19 |
| LEGGETT & PLATT INC | COM | 524660107 | 20464 | 891303 | SH | DEFINED | 4 |
| LEGGETT & PLATT INC | COM | 524660107 | 6455 | 281146 | SH | DEFINED | 5 |
| LEGGETT & PLATT INC | COM | 524660107 | 184 | 8025 | SH | DEFINED | 7 |
| LEGGETT & PLATT INC | COM | 524660107 | 360 | 15700 | SH | DEFINED | 2 |
| LEGGETT & PLATT INC | COM | 524660107 | 15 | 660 | SH | DEFINED | 6 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 412 | 3211 | SH | DEFINED | 2 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 14761 | 115170 | SH | DEFINED | 3 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 555 | 4330 | SH | DEFINED | 17 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 78 | 605 | SH | DEFINED | 11 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 484 | 3775 | SH | DEFINED | 5 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 981554 | 7658222 | SH | DEFINED | 20 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 13803 | 107695 | SH | DEFINED | 19 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 4770 | 37220 | SH | DEFINED | 6 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 1474 | 11500 | SH | DEFINED | 23 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 31 | 241 | SH | DEFINED | 22 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 7193 | 56121 | SH | DEFINED | 21 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 778149 | 6071225 | SH | DEFINED | 18 |

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| LEHMAN BROS HLDGS INC | COM | 524908100 | 221 | 1725 | SH | DEFINED | 4 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 33 | 261 | SH | DEFINED | 9 |
| LENNAR CORP | CL A | 526057104 | 103734 | 1700000 | SH | DEFINED | 13 |
| LENNAR CORP | CL A | 526057104 | 1627 | 26667 | SH | DEFINED | 19 |
| LENNAR CORP | CL A | 526057104 | 6895 | 113000 | SH | DEFINED | 23 |
| LENNAR CORP | CL A | 526057104 | 5876 | 96290 | SH | DEFINED | 3 |
| LENNAR CORP | CL A | 526057104 | 8 | 130 | SH | DEFINED | 2 |
| LENNAR CORP | CL A | 526057104 | 37 | 600 | SH | DEFINED | 11 |
| LENNAR CORP | CL B | 526057302 | 3 | 60 | SH | DEFINED | 11 |
| LENNAR CORP | CL A | 526057104 | 0 | 5 | SH | DEFINED | 18 |
| LENNOX INTL INC | COM | 526107107 | 106 | 3769 | SH | DEFINED | 19 |
| LENNOX INTL INC | COM | 526107107 | 13623 | 483100 | SH | DEFINED | 6 |
| LENNOX INTL INC | COM | 526107107 | 18775 | 665770 | SH | DEFINED | 3 |
| LENNOX INTL INC | COM | 526107107 | 28 | 1000 | SH | DEFINED | 11 |
| LENNOX INTL INC | COM | 526107107 | 56 | 2000 | SH | DEFINED | 2 |
| LENOX GROUP INC | COM | 526262100 | 3029 | 228750 | SH | DEFINED | 6 |
| LEUCADIA NATL CORP | COM | 527288104 | 59 | 1245 | SH | DEFINED | 6 |
| LEUCADIA NATL CORP | COM | 527288104 | 28 | 600 | SH | DEFINED | 17 |
| LEUCADIA NATL CORP | COM | 527288104 | 244 | 5150 | SH | DEFINED | 2 |
| LEUCADIA NATL CORP | COM | 527288104 | 441 | 9300 | SH | DEFINED | 18 |
| LEUCADIA NATL CORP | COM | 527288104 | 3320 | 69950 | SH | DEFINED | 21 |
| LEUCADIA NATL CORP | COM | 527288104 | 2676 | 56385 | SH | DEFINED | 19 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 100450 | 35000000 | SH | DEFINED | 13 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 115359 | 40194700 | SH | DEFINED | 8 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 97 | 33750 | SH | DEFINED | 11 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 329 | 114700 | SH | DEFINED | 20 |
| LEVITT CORP | CL A | 52742P108 | 11 | 500 | SH | DEFINED | 11 |
| LEVITT CORP | CL A | 52742P108 | 14011 | 616144 | SH | DEFINED | 6 |
| LEXAR MEDIA INC | COM | 52886P104 | 505 | 61492 | SH | DEFINED | 19 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 30 | 1400 | SH | DEFINED | 2 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 6 | 282 | SH | DEFINED | 19 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 64 | 3000 | SH | DEFINED | 18 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 3 | 141 | SH | DEFINED | 9 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 4047 | 190000 | SH | DEFINED | 22 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 6 | 282 | SH | DEFINED | 20 |
| LEXMARK INTL NEW | CL A | 529771107 | 182 | 4063 | SH | DEFINED | 23 |
| LEXMARK INTL NEW | CL A | 529771107 | 5537 | 123517 | SH | DEFINED | 6 |
| LEXMARK INTL NEW | CL A | 529771107 | 1 | 15 | SH | DEFINED | 17 |
| LEXMARK INTL NEW | CL A | 529771107 | 4 | 100 | SH | DEFINED | 2 |
| LEXMARK INTL NEW | CL A | 529771107 | 6006 | 133981 | SH | DEFINED | 22 |
| LEXMARK INTL NEW | CL A | 529771107 | 1448 | 32290 | SH | DEFINED | 20 |
| LEXMARK INTL NEW | CL A | 529771107 | 8071 | 180042 | SH | DEFINED | 18 |
| LEXMARK INTL NEW | CL A | 529771107 | 1463 | 32637 | SH | DEFINED | 19 |
| LG PHILIP LCD CO LTD | SPONS ADR REP | 50186V102 | 380 | 17700 | SH | DEFINED | 6 |
| LHC GROUP INC | COM | 50187A107 | 27 | 1540 | SH | DEFINED | 3 |
| LIBBEY INC | COM | 529898108 | 1514 | 148100 | SH | DEFINED | 6 |
| LIBERTY ALL STAR EQUITY FD | SH BEN INT | 530158104 | 47 | 5659 | SH | DEFINED | 18 |
| LIBERTY ALL-STAR GROWTH FD I | COM | 529900102 | 0 | 75 | SH | DEFINED | 18 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 210 | 9915 | SH | DEFINED | 9 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 5 | 237 | SH | DEFINED | 6 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 7 | 310 | SH | DEFINED | 4 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 2 | 88 | SH | DEFINED | 2 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 5 | 222 | SH | DEFINED | 11 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 17563 | 828439 | SH | DEFINED | 21 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 5 | 222 | SH | DEFINED | 11 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 163 | 7687 | SH | DEFINED | 19 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 7 | 310 | SH | DEFINED | 4 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 5 | 237 | SH | DEFINED | 6 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 36939 | 1742390 | SH | DEFINED | 18 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 3 | 142 | SH | DEFINED | 1 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 807 | 38043 | SH | DEFINED | 17 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 3 | 142 | SH | DEFINED | 1 |

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| LIBERTY GLOBAL INC | COM SER A | 530555101 | 140 | 6243 | SH | DEFINED | 19 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 2 | 88 | SH | DEFINED | 2 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 34873 | 1644972 | SH | DEFINED | 20 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 24812 | 1102752 | SH | DEFINED | 21 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 38050 | 1691122 | SH | DEFINED | 20 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 42642 | 1895186 | SH | DEFINED | 18 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 223 | 9915 | SH | DEFINED | 9 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 844 | 37491 | SH | DEFINED | 17 |
| LIBERTY MEDIA CORP | DEB 3.500% 1/1 | 530715AN1 | 1400 | 1400000 | PRN | DEFINED | 21 |
| LIBERTY MEDIA CORP | DEB 3.750% 2/1 | 530715AL5 | 8823 | 15605000 | PRN | DEFINED | 14 |
| LIBERTY MEDIA CORP | DEB 4.000%11/1 | 530715AG6 | 21575 | 21575000 | PRN | DEFINED | 21 |
| LIBERTY MEDIA CORP | DEB 4.000%11/1 | 530715AG6 | 19020 | 19020000 | PRN | DEFINED | 20 |
| LIBERTY MEDIA CORP | DEB 4.000%11/1 | 530715AG6 | 1183 | 2000000 | PRN | DEFINED | 14 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 19 | 2356 | SH | DEFINED | 1 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 50233 | 6382856 | SH | DEFINED | 21 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 17402 | 2211131 | SH | DEFINED | 22 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 11333 | 1440000 | SH | DEFINED | 8 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 7 | 900 | SH | DEFINED | 6 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 197147 | 25050382 | SH | DEFINED | 20 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 6350 | 806901 | SH | DEFINED | 17 |
| LIBERTY MEDIA CORP NEW | DEB 0.750% 3/3 | 530718AF2 | 1500 | 1500000 | PRN | DEFINED | 20 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 52 | 6555 | SH | DEFINED | 4 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 14 | 1773 | SH | DEFINED | 2 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 184 | 23400 | SH | DEFINED | 5 |
| LIBERTY MEDIA CORP NEW | DEB 0.750% 3/3 | 530718AF2 | 11250 | 11250000 | PRN | DEFINED | 21 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 166 | 21120 | SH | DEFINED | 11 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 551034 | 70017090 | SH | DEFINED | 18 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 1573 | 199924 | SH | DEFINED | 9 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 655 | 83216 | SH | DEFINED | 23 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 11 | 250 | SH | DEFINED | 11 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 752 | 17545 | SH | DEFINED | 9 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 9856 | 230000 | SH | DEFINED | 22 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 3000 | 70000 | SH | DEFINED | 21 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 3302 | 77069 | SH | DEFINED | 20 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 313 | 7300 | SH | DEFINED | 18 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 104 | 2427 | SH | DEFINED | 19 |
| LIFECCELL CORP | COM | 531927101 | 4380 | 230050 | SH | DEFINED | 3 |
| LIFECCELL CORP | COM | 531927101 | 132 | 6924 | SH | DEFINED | 19 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 10727 | 286065 | SH | DEFINED | 21 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 4094 | 109180 | SH | DEFINED | 20 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 2 | 66 | SH | DEFINED | 2 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 24 | 650 | SH | DEFINED | 11 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 46 | 1230 | SH | DEFINED | 19 |
| LIFEPOINT HOSPITALS INC | SDCV 3.250% 8/1 | 53219LAG4 | 1200 | 1200000 | PRN | DEFINED | 20 |
| LIFEPOINT HOSPITALS INC | SDCV 3.250% 8/1 | 53219LAG4 | 8925 | 8925000 | PRN | DEFINED | 21 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 941 | 25101 | SH | DEFINED | 18 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 19 | 500 | SH | DEFINED | 9 |
| LIFETIME BRANDS INC | COM | 53222Q103 | 539 | 26070 | SH | DEFINED | 3 |
| LIGHTBRIDGE INC | COM | 532226107 | 320 | 38600 | SH | DEFINED | 3 |
| LILLY ELI & CO | COM | 532457108 | 16943 | 299396 | SH | DEFINED | 19 |
| LILLY ELI & CO | COM | 532457108 | 258621 | 4570089 | SH | DEFINED | 20 |
| LILLY ELI & CO | COM | 532457108 | 5114 | 90373 | SH | DEFINED | 21 |
| LILLY ELI & CO | COM | 532457108 | 6791 | 119995 | SH | DEFINED | 22 |
| LILLY ELI & CO | COM | 532457108 | 1552 | 27429 | SH | DEFINED | 1 |
| LILLY ELI & CO | COM | 532457108 | 334 | 5900 | SH | DEFINED | 23 |
| LILLY ELI & CO | COM | 532457108 | 1645 | 29070 | SH | DEFINED | 5 |
| LILLY ELI & CO | COM | 532457108 | 406 | 7178 | SH | DEFINED | 11 |
| LILLY ELI & CO | COM | 532457108 | 9696 | 171338 | SH | DEFINED | 17 |
| LILLY ELI & CO | COM | 532457108 | 6186 | 109307 | SH | DEFINED | 3 |
| LILLY ELI & CO | COM | 532457108 | 17 | 300 | SH | DEFINED | 4 |
| LILLY ELI & CO | COM | 532457108 | 1401 | 24754 | SH | DEFINED | 2 |
| LILLY ELI & CO | COM | 532457108 | 11 | 200 | SH | DEFINED | 7 |

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| LILLY ELI & CO | COM | 532457108 | 1899 | 33557 | SH | DEFINED | 9 |
| LILLY ELI & CO | COM | 532457108 | 169818 | 3000845 | SH | DEFINED | 18 |
| LIMITED BRANDS INC | COM | 532716107 | 2214 | 99076 | SH | DEFINED | 20 |
| LIMITED BRANDS INC | COM | 532716107 | 0 | 16 | SH | DEFINED | 11 |
| LIMITED BRANDS INC | COM | 532716107 | 399 | 17852 | SH | DEFINED | 5 |
| LIMITED BRANDS INC | COM | 532716107 | 1068 | 47800 | SH | DEFINED | 2 |
| LIMITED BRANDS INC | COM | 532716107 | 1507 | 67415 | SH | DEFINED | 19 |
| LIMITED BRANDS INC | COM | 532716107 | 204 | 9144 | SH | DEFINED | 6 |
| LIMITED BRANDS INC | COM | 532716107 | 326 | 14566 | SH | DEFINED | 17 |
| LIMITED BRANDS INC | COM | 532716107 | 394 | 17642 | SH | DEFINED | 18 |
| LIMITED BRANDS INC | COM | 532716107 | 795 | 35555 | SH | DEFINED | 21 |
| LINCARE HLDGS INC | COM | 532791100 | 492 | 11750 | SH | DEFINED | 3 |
| LINCARE HLDGS INC | COM | 532791100 | 3 | 75 | SH | DEFINED | 18 |
| LINCARE HLDGS INC | COM | 532791100 | 2535 | 60486 | SH | DEFINED | 19 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 2776 | 70000 | SH | DEFINED | 18 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 4142 | 104450 | SH | DEFINED | 3 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 2978 | 75081 | SH | DEFINED | 19 |
| LINCOLN NATL CORP IND | COM | 534187109 | 382 | 7210 | SH | DEFINED | 11 |
| LINCOLN NATL CORP IND | COM | 534187109 | 6232 | 117525 | SH | DEFINED | 2 |
| LINCOLN NATL CORP IND | COM | 534187109 | 471 | 8890 | SH | DEFINED | 3 |
| LINCOLN NATL CORP IND | COM | 534187109 | 921 | 17370 | SH | DEFINED | 6 |
| LINCOLN NATL CORP IND | COM | 534187109 | 1326 | 25000 | SH | DEFINED | 1 |
| LINCOLN NATL CORP IND | COM | 534187109 | 3497 | 65938 | SH | DEFINED | 17 |
| LINCOLN NATL CORP IND | COM | 534187109 | 799 | 15076 | SH | DEFINED | 21 |
| LINCOLN NATL CORP IND | COM | 534187109 | 1331 | 25103 | SH | DEFINED | 20 |
| LINCOLN NATL CORP IND | COM | 534187109 | 2570 | 48458 | SH | DEFINED | 19 |
| LINCOLN NATL CORP IND | COM | 534187109 | 5 | 94 | SH | DEFINED | 9 |
| LINCOLN NATL CORP IND | COM | 534187109 | 297 | 5597 | SH | DEFINED | 23 |
| LINCOLN NATL CORP IND | COM | 534187109 | 11749 | 221562 | SH | DEFINED | 18 |
| LINCOLN NATL CORP IND | COM | 534187109 | 4062 | 76592 | SH | DEFINED | 22 |
| LINDSAY MFG CO | COM | 535555106 | 1432 | 74457 | SH | DEFINED | 20 |
| LINDSAY MFG CO | COM | 535555106 | 994 | 51695 | SH | DEFINED | 18 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 276 | 7650 | SH | DEFINED | 5 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 4678 | 129693 | SH | DEFINED | 18 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1195 | 33140 | SH | DEFINED | 20 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1323 | 36665 | SH | DEFINED | 22 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 999 | 27700 | SH | DEFINED | 23 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 17373 | 481658 | SH | DEFINED | 17 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 11174 | 309790 | SH | DEFINED | 1 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 2288 | 63427 | SH | DEFINED | 19 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 83 | 2300 | SH | DEFINED | 2 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 142 | 3950 | SH | DEFINED | 11 |
| LINENS N THINGS INC | COM | 535679104 | 2379 | 89418 | SH | DEFINED | 18 |
| LINENS N THINGS INC | COM | 535679104 | 21 | 800 | SH | DEFINED | 2 |
| LINENS N THINGS INC | COM | 535679104 | 13 | 500 | SH | DEFINED | 1 |
| LINENS N THINGS INC | COM | 535679104 | 4759 | 178919 | SH | DEFINED | 20 |
| LIONS GATE ENTMNT CORP | COM NEW | 535919203 | 11471 | 1493592 | SH | DEFINED | 3 |
| LITHIA MTRS INC | CL A | 536797103 | 1050 | 33411 | SH | DEFINED | 19 |
| LITHIA MTRS INC | CL A | 536797103 | 6912 | 219850 | SH | DEFINED | 6 |
| LITHIA MTRS INC | CL A | 536797103 | 987 | 31400 | SH | DEFINED | 3 |
| LIZ CLAIBORNE INC | COM | 539320101 | 39 | 1083 | SH | DEFINED | 22 |
| LIZ CLAIBORNE INC | COM | 539320101 | 134 | 3745 | SH | DEFINED | 17 |
| LIZ CLAIBORNE INC | COM | 539320101 | 8280 | 231145 | SH | DEFINED | 3 |
| LIZ CLAIBORNE INC | COM | 539320101 | 2319 | 64738 | SH | DEFINED | 19 |
| LIZ CLAIBORNE INC | COM | 539320101 | 26497 | 739730 | SH | DEFINED | 6 |
| LIZ CLAIBORNE INC | COM | 539320101 | 419 | 11684 | SH | DEFINED | 18 |
| LIZ CLAIBORNE INC | COM | 539320101 | 4 | 117 | SH | DEFINED | 9 |
| LIZ CLAIBORNE INC | COM | 539320101 | 113 | 3150 | SH | DEFINED | 11 |
| LL & E RTY TR | UNIT BEN INT | 502003106 | 1 | 200 | SH | DEFINED | 18 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 24372 | 745117 | SH | DEFINED | 6 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 879 | 26005 | SH | DEFINED | 17 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 85 | 2500 | SH | DEFINED | 2 |

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| LO-JACK CORP | COM | | 539451104 | 954 | 39540 | SH | DEFINED | 3 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 7573 | 119011 | SH | DEFINED | 19 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 32 | 505 | SH | DEFINED | 9 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 22 | 340 | SH | DEFINED | 20 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 12726 | 200000 | SH | DEFINED | 8 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 7958 | 125065 | SH | DEFINED | 18 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 12096 | 190100 | SH | DEFINED | 3 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 1042 | 16383 | SH | DEFINED | 2 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 32 | 500 | SH | DEFINED | 11 |
| LOCKHEED MARTIN CORP | DBCV | 8/1 | 539830AP4 | 1500 | 1500000 | PRN | DEFINED | 20 |
| LOCKHEED MARTIN CORP | DBCV | 8/1 | 539830AP4 | 12275 | 12275000 | PRN | DEFINED | 21 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 178 | 2790 | SH | DEFINED | 17 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 759 | 11926 | SH | DEFINED | 21 |
| LOEWS CORP | COM | | 540424108 | 29278 | 308680 | SH | DEFINED | 3 |
| LOEWS CORP | COM | | 540424108 | 2540 | 26776 | SH | DEFINED | 2 |
| LOEWS CORP | COM | | 540424108 | 9 | 100 | SH | DEFINED | 11 |
| LOEWS CORP | COM | | 540424108 | 2479 | 26139 | SH | DEFINED | 19 |
| LOEWS CORP | CAROLNA GP STK | | 540424207 | 56742 | 1289890 | SH | DEFINED | 3 |
| LOEWS CORP | CAROLNA GP STK | | 540424207 | 28 | 635 | SH | DEFINED | 18 |
| LOEWS CORP | COM | | 540424108 | 35512 | 376469 | SH | DEFINED | 6 |
| LOEWS CORP | COM | | 540424108 | 417 | 4400 | SH | DEFINED | 17 |
| LOEWS CORP | COM | | 540424108 | 24 | 255 | SH | DEFINED | 9 |
| LOEWS CORP | COM | | 540424108 | 6416 | 67644 | SH | DEFINED | 18 |
| LOEWS CORP | COM | | 540424108 | 42670 | 449864 | SH | DEFINED | 20 |
| LOEWS CORP | COM | | 540424108 | 75529 | 796300 | SH | DEFINED | 21 |
| LONE STAR STEAKHOUSE SALOON | COM | | 542307103 | 5830 | 245591 | SH | DEFINED | 6 |
| LONE STAR STEAKHOUSE SALOON | COM | | 542307103 | 8 | 347 | SH | DEFINED | 19 |
| LONE STAR TECHNOLOGIES INC | COM | | 542312103 | 1166 | 22563 | SH | DEFINED | 19 |
| LONE STAR TECHNOLOGIES INC | COM | | 542312103 | 63665 | 1232393 | SH | DEFINED | 3 |
| LONGS DRUG STORES CORP | COM | | 543162101 | 2164 | 59460 | SH | DEFINED | 3 |
| LONGS DRUG STORES CORP | COM | | 543162101 | 1796 | 49348 | SH | DEFINED | 19 |
| LONGVIEW FIBRE CO | COM | | 543213102 | 7755 | 372656 | SH | DEFINED | 6 |
| LOUDEYE CORP | COM | | 545754103 | 0 | 1000 | SH | DEFINED | 9 |
| LOUISIANA PAC CORP | COM | | 546347105 | 87 | 3170 | SH | DEFINED | 2 |
| LOUISIANA PAC CORP | COM | | 546347105 | 2134 | 77683 | SH | DEFINED | 19 |
| LOWES COS INC | COM | | 548661107 | 99 | 1492 | SH | DEFINED | 21 |
| LOWES COS INC | COM | | 548661107 | 49 | 733 | SH | DEFINED | 9 |
| LOWES COS INC | COM | | 548661107 | 15792 | 236900 | SH | DEFINED | 19 |
| LOWES COS INC | COM | | 548661107 | 4488 | 67334 | SH | DEFINED | 20 |
| LOWES COS INC | COM | | 548661107 | 3597 | 53955 | SH | DEFINED | 17 |
| LOWES COS INC | COM | | 548661107 | 400 | 6000 | SH | DEFINED | 1 |
| LOWES COS INC | COM | | 548661107 | 20551 | 308300 | SH | DEFINED | 3 |
| LOWES COS INC | COM | | 548661107 | 13564 | 203479 | SH | DEFINED | 2 |
| LOWES COS INC | COM | | 548661107 | 1732 | 25988 | SH | DEFINED | 5 |
| LOWES COS INC | COM | | 548661107 | 24919 | 373820 | SH | DEFINED | 18 |
| LOWES COS INC | COM | | 548661107 | 427 | 6405 | SH | DEFINED | 11 |
| LOWES COS INC | COM | | 548661107 | 79 | 1184 | SH | DEFINED | 22 |
| LSB FINL CORP | COM | | 501925101 | 0 | 2 | SH | DEFINED | 18 |
| LSB INDS INC | COM | | 502160104 | 2 | 283 | SH | DEFINED | 17 |
| LSI INDS INC | COM | | 50216C108 | 2780 | 177492 | SH | DEFINED | 3 |
| LSI LOGIC CORP | COM | | 502161102 | 302 | 37745 | SH | DEFINED | 9 |
| LSI LOGIC CORP | COM | | 502161102 | 26316 | 3289450 | SH | DEFINED | 8 |
| LSI LOGIC CORP | COM | | 502161102 | 10574 | 1321736 | SH | DEFINED | 3 |
| LSI LOGIC CORP | COM | | 502161102 | 142 | 17790 | SH | DEFINED | 6 |
| LSI LOGIC CORP | COM | | 502161102 | 136 | 17050 | SH | DEFINED | 21 |
| LSI LOGIC CORP | COM | | 502161102 | 2922 | 365287 | SH | DEFINED | 19 |
| LSI LOGIC CORP | COM | | 502161102 | 130 | 16300 | SH | DEFINED | 18 |
| LTC PPTYS INC | COM | | 502175102 | 4539 | 215830 | SH | DEFINED | 3 |
| LTX CORP | COM | | 502392103 | 739 | 164264 | SH | DEFINED | 23 |
| LUBRIZOL CORP | COM | | 549271104 | 1159 | 26692 | SH | DEFINED | 21 |
| LUBRIZOL CORP | COM | | 549271104 | 27 | 613 | SH | DEFINED | 2 |
| LUBRIZOL CORP | COM | | 549271104 | 214 | 4925 | SH | DEFINED | 11 |

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| LUBRIZOL CORP | COM | 549271104 | 1290 | 29710 | SH | DEFINED | 3 |
| LUBRIZOL CORP | COM | 549271104 | 654 | 15058 | SH | DEFINED | 19 |
| LUBRIZOL CORP | COM | 549271104 | 24405 | 561950 | SH | DEFINED | 6 |
| LUBRIZOL CORP | COM | 549271104 | 682 | 15700 | SH | DEFINED | 9 |
| LUBRIZOL CORP | COM | 549271104 | 741 | 17063 | SH | DEFINED | 18 |
| LUBYS INC | COM | 549282101 | 4294 | 322827 | SH | DEFINED | 3 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 1 | 250 | SH | DEFINED | 1 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 50 | 18615 | SH | DEFINED | 5 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 31 | 11827 | SH | DEFINED | 2 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 5 | 2000 | SH | DEFINED | 4 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 0 | 168 | SH | DEFINED | 11 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 5208 | 1958006 | SH | DEFINED | 21 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 80052 | 30094898 | SH | DEFINED | 20 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 2566 | 964518 | SH | DEFINED | 19 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 65493 | 24621462 | SH | DEFINED | 18 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 1 | 300 | SH | DEFINED | 9 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 64 | 24122 | SH | DEFINED | 17 |
| LUFKIN INDS INC | COM | 549764108 | 4 | 74 | SH | DEFINED | 19 |
| LUFKIN INDS INC | COM | 549764108 | 1677 | 33622 | SH | DEFINED | 3 |
| LUMINEX CORP DEL | COM | 55027E102 | 1273 | 109550 | SH | DEFINED | 3 |
| LUMINEX CORP DEL | COM | 55027E102 | 770 | 66305 | SH | DEFINED | 19 |
| LUXOTTICA GROUP S P A | SPONSORED ADR | 55068R202 | 172 | 6808 | SH | DEFINED | 2 |
| LYNCH CORP | RIGHT 99/99/9999 | 551137110 | 0 | 4 | SH | DEFINED | 18 |
| LYON WILLIAM HOMES | COM | 552074106 | 9147 | 90650 | SH | DEFINED | 3 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 3 | 108 | SH | DEFINED | 9 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 241 | 10105 | SH | DEFINED | 18 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 1362 | 57160 | SH | DEFINED | 3 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 3692 | 155000 | SH | DEFINED | 6 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 268 | 11241 | SH | DEFINED | 19 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 3277 | 137584 | SH | DEFINED | 20 |
| M & F WORLDWIDE CORP | COM | 552541104 | 10 | 600 | SH | DEFINED | 11 |
| M & T BK CORP | COM | 55261F104 | 87 | 800 | SH | DEFINED | 2 |
| M & T BK CORP | COM | 55261F104 | 16 | 150 | SH | DEFINED | 11 |
| M & T BK CORP | COM | 55261F104 | 1691 | 15504 | SH | DEFINED | 19 |
| M & T BK CORP | COM | 55261F104 | 642 | 5890 | SH | DEFINED | 7 |
| M & T BK CORP | COM | 55261F104 | 179 | 1640 | SH | DEFINED | 17 |
| M & T BK CORP | COM | 55261F104 | 1109 | 10173 | SH | DEFINED | 18 |
| M & T BK CORP | COM | 55261F104 | 14866 | 136319 | SH | DEFINED | 4 |
| M D C HLDGS INC | COM | 552676108 | 1021 | 16465 | SH | DEFINED | 19 |
| M D C HLDGS INC | COM | 552676108 | 5243 | 84597 | SH | DEFINED | 3 |
| M D C HLDGS INC | COM | 552676108 | 1223 | 19732 | SH | DEFINED | 6 |
| M D C HLDGS INC | COM | 552676108 | 391 | 6309 | SH | DEFINED | 18 |
| MACDERMID INC | COM | 554273102 | 26 | 918 | SH | DEFINED | 18 |
| MACERICH CO | COM | 554382101 | 25 | 373 | SH | DEFINED | 18 |
| MACERICH CO | COM | 554382101 | 57 | 854 | SH | DEFINED | 19 |
| MACERICH CO | COM | 554382101 | 2085 | 31054 | SH | DEFINED | 20 |
| MACERICH CO | COM | 554382101 | 497 | 7400 | SH | DEFINED | 21 |
| MACERICH CO | COM | 554382101 | 9943 | 148100 | SH | DEFINED | 22 |
| MACK CALI RLTY CORP | COM | 554489104 | 6955 | 161000 | SH | DEFINED | 22 |
| MACK CALI RLTY CORP | COM | 554489104 | 2207 | 51080 | SH | DEFINED | 2 |
| MACK CALI RLTY CORP | COM | 554489104 | 248 | 5735 | SH | DEFINED | 18 |
| MACK CALI RLTY CORP | COM | 554489104 | 337 | 7811 | SH | DEFINED | 19 |
| MACK CALI RLTY CORP | COM | 554489104 | 153 | 3550 | SH | DEFINED | 21 |
| MACK CALI RLTY CORP | COM | 554489104 | 6 | 150 | SH | DEFINED | 11 |
| MACK CALI RLTY CORP | COM | 554489104 | 43 | 1000 | SH | DEFINED | 1 |
| MACK CALI RLTY CORP | COM | 554489104 | 81 | 1871 | SH | DEFINED | 20 |
| MACKINAC FINL CORP | COM | 554571109 | 1 | 150 | SH | DEFINED | 2 |
| MACQUARIE FT TR GB INF UT DI | COM | 55607W100 | 0 | 11 | SH | DEFINED | 18 |
| MACQUARIE GLBL INFRA TOTL RE | COM | 55608D101 | 35 | 1779 | SH | DEFINED | 18 |
| MADDEN STEVEN LTD | COM | 556269108 | 7522 | 257330 | SH | DEFINED | 3 |
| MADDEN STEVEN LTD | COM | 556269108 | 5 | 184 | SH | DEFINED | 19 |
| MADISON STRTG SECTOR PREM FD | COM | 558268108 | 0 | 4 | SH | DEFINED | 18 |

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| MAF BANCORP INC | COM | | 55261R108 | 7 | 175 | SH | DEFINED | 18 |
| MAF BANCORP INC | COM | | 55261R108 | 145 | 3495 | SH | DEFINED | 2 |
| MAF BANCORP INC | COM | | 55261R108 | 12217 | 295232 | SH | DEFINED | 4 |
| MAF BANCORP INC | COM | | 55261R108 | 16646 | 402275 | SH | DEFINED | 6 |
| MAF BANCORP INC | COM | | 55261R108 | 4 | 100 | SH | DEFINED | 7 |
| MAF BANCORP INC | COM | | 55261R108 | 9 | 225 | SH | DEFINED | 11 |
| MAF BANCORP INC | COM | | 55261R108 | 4179 | 101002 | SH | DEFINED | 5 |
| MAGELLAN HEALTH SVCS INC | COM NEW | | 559079207 | 27525 | 875200 | SH | DEFINED | 6 |
| MAGELLAN HEALTH SVCS INC | COM NEW | | 559079207 | 5580 | 177430 | SH | DEFINED | 3 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP | | 559080106 | 687 | 21320 | SH | DEFINED | 3 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP | | 559080106 | 26 | 800 | SH | DEFINED | 18 |
| MAGMA DESIGN AUTOMATION | COM | | 559181102 | 3543 | 421240 | SH | DEFINED | 3 |
| MAGMA DESIGN AUTOMATION | COM | | 559181102 | 531 | 63155 | SH | DEFINED | 19 |
| MAGNA ENTMT CORP | CL A | | 559211107 | 12 | 1615 | SH | DEFINED | 9 |
| MAGNA INTL INC | CL A | | 559222401 | 365 | 5075 | SH | DEFINED | 5 |
| MAGNA INTL INC | CL A | | 559222401 | 23228 | 353170 | SH | DEFINED | 7 |
| MAGUIRE PPTYS INC | COM | | 559775101 | 9 | 300 | SH | DEFINED | 9 |
| MAGUIRE PPTYS INC | COM | | 559775101 | 3090 | 100000 | SH | DEFINED | 21 |
| MAIDENFORM BRANDS INC | COM | | 560305104 | 0 | 30 | SH | DEFINED | 18 |
| MAIN STR BKS INC NEW | COM | | 56034R102 | 16 | 586 | SH | DEFINED | 2 |
| MAINSOURCE FINANCIAL GP INC | COM | | 56062Y102 | 2046 | 114617 | SH | DEFINED | 6 |
| MAIR HOLDINGS INC | COM | | 560635104 | 1914 | 406472 | SH | DEFINED | 6 |
| MANAGED HIGH INCOME PORTFOLI | COM | | 56166C105 | 73 | 12228 | SH | DEFINED | 18 |
| MANAGED HIGH YIELD PLUS FD I | COM | | 561911108 | 5 | 1000 | SH | DEFINED | 18 |
| MANAGED MUNS PORTFOLIO INC | COM | | 561662107 | 224 | 21296 | SH | DEFINED | 18 |
| MANHATTAN ASSOCS INC | COM | | 562750109 | 6 | 301 | SH | DEFINED | 18 |
| MANHATTAN ASSOCS INC | COM | | 562750109 | 488 | 23836 | SH | DEFINED | 21 |
| MANITOWOC INC | COM | | 563571108 | 5296 | 105450 | SH | DEFINED | 3 |
| MANITOWOC INC | COM | | 563571108 | 35 | 700 | SH | DEFINED | 2 |
| MANITOWOC INC | COM | | 563571108 | 101 | 2005 | SH | DEFINED | 19 |
| MANOR CARE INC NEW | COM | | 564055101 | 54 | 1350 | SH | DEFINED | 2 |
| MANOR CARE INC NEW | COM | | 564055101 | 2190 | 55075 | SH | DEFINED | 20 |
| MANOR CARE INC NEW | COM | | 564055101 | 4526 | 113800 | SH | DEFINED | 21 |
| MANOR CARE INC NEW | COM | | 564055101 | 678 | 17050 | SH | DEFINED | 3 |
| MANOR CARE INC NEW | COM | | 564055101 | 893 | 22454 | SH | DEFINED | 19 |
| MANOR CARE INC NEW | COM | | 564055101 | 461 | 11600 | SH | DEFINED | 18 |
| MANPOWER INC | COM | | 56418H100 | 80424 | 1729550 | SH | DEFINED | 8 |
| MANPOWER INC | COM | | 56418H100 | 216 | 4650 | SH | DEFINED | 5 |
| MANPOWER INC | COM | | 56418H100 | 31 | 672 | SH | DEFINED | 2 |
| MANPOWER INC | COM | | 56418H100 | 40 | 860 | SH | DEFINED | 6 |
| MANPOWER INC | COM | | 56418H100 | 70 | 1500 | SH | DEFINED | 17 |
| MANPOWER INC | COM | | 56418H100 | 470 | 10108 | SH | DEFINED | 18 |
| MANPOWER INC | COM | | 56418H100 | 308 | 6625 | SH | DEFINED | 21 |
| MANPOWER INC | COM | | 56418H100 | 2073 | 44586 | SH | DEFINED | 19 |
| MANPOWER INC | COM | | 56418H100 | 11009 | 236756 | SH | DEFINED | 3 |
| MANTECH INTL CORP | CL A | | 564563104 | 7398 | 265540 | SH | DEFINED | 3 |
| MANUGISTICS GROUP INC | NOTE | 5.000%11/0 | 565011AB9 | 17300 | 17300000 | PRN | DEFINED | 20 |
| MANUGISTICS GROUP INC | NOTE | 5.000%11/0 | 565011AB9 | 5000 | 5000000 | PRN | DEFINED | 21 |
| MANULIFE FINL CORP | COM | | 56501R106 | 33 | 555 | SH | DEFINED | 9 |
| MANULIFE FINL CORP | COM | | 56501R106 | 59685 | 1139270 | SH | DEFINED | 7 |
| MANULIFE FINL CORP | COM | | 56501R106 | 143 | 2436 | SH | DEFINED | 2 |
| MANULIFE FINL CORP | COM | | 56501R106 | 24 | 405 | SH | DEFINED | 17 |
| MAPINFO CORP | COM | | 565105103 | 199 | 15790 | SH | DEFINED | 3 |
| MAPINFO CORP | COM | | 565105103 | 63 | 5000 | SH | DEFINED | 19 |
| MARATHON OIL CORP | COM | | 565849106 | 7615 | 124903 | SH | DEFINED | 19 |
| MARATHON OIL CORP | COM | | 565849106 | 103 | 1693 | SH | DEFINED | 22 |
| MARATHON OIL CORP | COM | | 565849106 | 77 | 1258 | SH | DEFINED | 9 |
| MARATHON OIL CORP | COM | | 565849106 | 9325 | 152941 | SH | DEFINED | 18 |
| MARATHON OIL CORP | COM | | 565849106 | 55478 | 909915 | SH | DEFINED | 20 |
| MARATHON OIL CORP | COM | | 565849106 | 131 | 2150 | SH | DEFINED | 11 |
| MARATHON OIL CORP | COM | | 565849106 | 98 | 1608 | SH | DEFINED | 17 |
| MARATHON OIL CORP | COM | | 565849106 | 832 | 13650 | SH | DEFINED | 6 |

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| MARATHON OIL CORP | COM | 565849106 | 10669 | 174990 | SH | DEFINED | 3 |
| MARATHON OIL CORP | COM | 565849106 | 14 | 236 | SH | DEFINED | 4 |
| MARATHON OIL CORP | COM | 565849106 | 174 | 2860 | SH | DEFINED | 2 |
| MARATHON OIL CORP | COM | 565849106 | 96156 | 1577100 | SH | DEFINED | 21 |
| MARCUS CORP | COM | 566330106 | 2477 | 105425 | SH | DEFINED | 18 |
| MARCUS CORP | COM | 566330106 | 599 | 25500 | SH | DEFINED | 11 |
| MARCUS CORP | COM | 566330106 | 19068 | 811400 | SH | DEFINED | 20 |
| MARGO CARIBE INC | COM | 566605101 | 3 | 450 | SH | DEFINED | 20 |
| MARINE PRODS CORP | COM | 568427108 | 3 | 243 | SH | DEFINED | 17 |
| MARINEMAX INC | COM | 567908108 | 3 | 89 | SH | DEFINED | 19 |
| MARITRANS INC | COM | 570363101 | 1339 | 51460 | SH | DEFINED | 3 |
| MARKEL CORP | COM | 570535104 | 277 | 875 | SH | DEFINED | 11 |
| MARLIN BUSINESS SVCS CORP | COM | 571157106 | 141 | 5900 | SH | DEFINED | 6 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 890 | 13291 | SH | DEFINED | 17 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 171 | 2550 | SH | DEFINED | 18 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 6615 | 98770 | SH | DEFINED | 19 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 28 | 411 | SH | DEFINED | 20 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 67 | 1000 | SH | DEFINED | 2 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 154 | 2300 | SH | DEFINED | 11 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 32 | 1000 | SH | DEFINED | 17 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 899 | 28300 | SH | DEFINED | 23 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 1523 | 47941 | SH | DEFINED | 18 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 6320 | 198978 | SH | DEFINED | 20 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 1348 | 42450 | SH | DEFINED | 9 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 11159 | 351369 | SH | DEFINED | 6 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 4746 | 149437 | SH | DEFINED | 19 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 23 | 734 | SH | DEFINED | 11 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 91 | 2878 | SH | DEFINED | 2 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 287 | 6670 | SH | DEFINED | 6 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 2986 | 69368 | SH | DEFINED | 19 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 3458 | 80349 | SH | DEFINED | 20 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 27 | 618 | SH | DEFINED | 18 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 2925 | 67970 | SH | DEFINED | 17 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 138 | 3200 | SH | DEFINED | 1 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 2235 | 51940 | SH | DEFINED | 3 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 13 | 295 | SH | DEFINED | 11 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 702 | 16310 | SH | DEFINED | 2 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 16 | 666 | SH | DEFINED | 11 |
| MARTEN TRANS LTD | COM | 573075108 | 760 | 41728 | SH | DEFINED | 19 |
| MARTEN TRANS LTD | COM | 573075108 | 109 | 6000 | SH | DEFINED | 11 |
| MARTEN TRANS LTD | COM | 573075108 | 888 | 48750 | SH | DEFINED | 3 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 302 | 17300 | SH | DEFINED | 18 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 0 | 25 | SH | DEFINED | 9 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 3 | 200 | SH | DEFINED | 11 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 4 | 51 | SH | DEFINED | 18 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 272 | 3550 | SH | DEFINED | 5 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 1305 | 17007 | SH | DEFINED | 2 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 10534 | 137300 | SH | DEFINED | 3 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 2438 | 31773 | SH | DEFINED | 19 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 306 | 3986 | SH | DEFINED | 11 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 12521 | 163200 | SH | DEFINED | 6 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 4431 | 270490 | SH | DEFINED | 21 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 2745 | 167595 | SH | DEFINED | 20 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 1672 | 102100 | SH | DEFINED | 23 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 428 | 26100 | SH | DEFINED | 18 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 288 | 5130 | SH | DEFINED | 5 |
| MASCO CORP | COM | 574599106 | 3647 | 120813 | SH | DEFINED | 19 |
| MASCO CORP | NOTE | 7/2 574599BB1 | 17725 | 17725000 | PRN | DEFINED | 21 |
| MASCO CORP | NOTE | 7/2 574599BB1 | 2400 | 2400000 | PRN | DEFINED | 20 |
| MASCO CORP | COM | 574599106 | 356 | 11780 | SH | DEFINED | 2 |
| MASCO CORP | COM | 574599106 | 187 | 6200 | SH | DEFINED | 11 |
| MASCO CORP | COM | 574599106 | 407 | 13490 | SH | DEFINED | 17 |

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| MASCO CORP | COM | 574599106 | 537 | 17790 | SH | DEFINED | 6 |
| MASCO CORP | COM | 574599106 | 59047 | 1955859 | SH | DEFINED | 20 |
| MASCO CORP | COM | 574599106 | 68 | 2238 | SH | DEFINED | 9 |
| MASCO CORP | COM | 574599106 | 84896 | 2812062 | SH | DEFINED | 21 |
| MASCO CORP | COM | 574599106 | 51096 | 1692469 | SH | DEFINED | 18 |
| MASCO CORP | COM | 574599106 | 28747 | 952200 | SH | DEFINED | 10 |
| MASCO CORP | COM | 574599106 | 190468 | 6308975 | SH | DEFINED | 8 |
| MASSBANK CORP READ MASS | COM | 576152102 | 40 | 1200 | SH | DEFINED | 1 |
| MASSEY ENERGY CORP | COM | 576206106 | 95 | 2500 | SH | DEFINED | 9 |
| MASSEY ENERGY CORP | COM | 576206106 | 549 | 14500 | SH | DEFINED | 5 |
| MASSEY ENERGY CORP | COM | 576206106 | 11 | 300 | SH | DEFINED | 11 |
| MASSMUTUAL CORPORATE INVS IN | COM | 576292106 | 0 | 10 | SH | DEFINED | 18 |
| MASSMUTUAL PARTN INVS | SH BEN INT | 576299101 | 2 | 145 | SH | DEFINED | 18 |
| MATRIA HEALTHCARE INC | COM NEW | 576817209 | 80 | 2066 | SH | DEFINED | 19 |
| MATRIA HEALTHCARE INC | COM NEW | 576817209 | 2822 | 72800 | SH | DEFINED | 20 |
| MATRIXONE INC | COM | 57685P304 | 0 | 45 | SH | DEFINED | 2 |
| MATRIX INITIATIVES INC | COM | 57685L105 | 726 | 34550 | SH | DEFINED | 3 |
| MATRIX INITIATIVES INC | COM | 57685L105 | 6 | 300 | SH | DEFINED | 11 |
| MATSUSHITA ELEC INDL | ADR | 576879209 | 156 | 8050 | SH | DEFINED | 2 |
| MATSUSHITA ELEC INDL | ADR | 576879209 | 10 | 510 | SH | DEFINED | 9 |
| MATTEL INC | COM | 577081102 | 715 | 45200 | SH | DEFINED | 9 |
| MATTEL INC | COM | 577081102 | 12 | 747 | SH | DEFINED | 1 |
| MATTEL INC | COM | 577081102 | 0 | 5 | SH | DEFINED | 11 |
| MATTEL INC | COM | 577081102 | 9 | 596 | SH | DEFINED | 2 |
| MATTEL INC | COM | 577081102 | 51117 | 3231156 | SH | DEFINED | 20 |
| MATTEL INC | COM | 577081102 | 1228 | 77648 | SH | DEFINED | 19 |
| MATTEL INC | COM | 577081102 | 79596 | 5031326 | SH | DEFINED | 18 |
| MATTEL INC | COM | 577081102 | 3399 | 214877 | SH | DEFINED | 21 |
| MATTEL INC | COM | 577081102 | 242 | 15280 | SH | DEFINED | 6 |
| MATTHEWS INTL CORP | CL A | 577128101 | 21 | 589 | SH | DEFINED | 19 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 2075 | 206300 | SH | DEFINED | 20 |
| MAVERICK TUBE CORP | COM | 577914104 | 1273 | 31926 | SH | DEFINED | 19 |
| MAVERICK TUBE CORP | COM | 577914104 | 527 | 13225 | SH | DEFINED | 18 |
| MAVERICK TUBE CORP | COM | 577914104 | 19191 | 481466 | SH | DEFINED | 3 |
| MAX RE CAPITAL LTD HAMILTON | SHS | G6052F103 | 14 | 550 | SH | DEFINED | 3 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 7 | 200 | SH | DEFINED | 17 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 457 | 12598 | SH | DEFINED | 5 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 17 | 479 | SH | DEFINED | 11 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 2 | 68 | SH | DEFINED | 9 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 6349 | 175190 | SH | DEFINED | 20 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1015 | 28000 | SH | DEFINED | 21 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 3189 | 88010 | SH | DEFINED | 19 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 127 | 3500 | SH | DEFINED | 18 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 40 | 1100 | SH | DEFINED | 2 |
| MAXIMUS INC | COM | 577933104 | 12 | 338 | SH | DEFINED | 19 |
| MAXIMUS INC | COM | 577933104 | 1 | 29 | SH | DEFINED | 18 |
| MAXTOR CORP | COM NEW | 577729205 | 467 | 67296 | SH | DEFINED | 21 |
| MAXTOR CORP | COM NEW | 577729205 | 72948 | 10511260 | SH | DEFINED | 20 |
| MAXTOR CORP | COM NEW | 577729205 | 30 | 4355 | SH | DEFINED | 4 |
| MAXTOR CORP | COM NEW | 577729205 | 137905 | 19871002 | SH | DEFINED | 18 |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 62 | 4400 | SH | DEFINED | 18 |
| MAYTAG CORP | COM | 578592107 | 286 | 15192 | SH | DEFINED | 19 |
| MAYTAG CORP | COM | 578592107 | 169 | 9000 | SH | DEFINED | 20 |
| MAYTAG CORP | COM | 578592107 | 26 | 1400 | SH | DEFINED | 2 |
| MAYTAG CORP | COM | 578592107 | 40 | 2100 | SH | DEFINED | 9 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 0 | 11 | SH | DEFINED | 18 |
| MBIA INC | COM | 55262C100 | 30139 | 500985 | SH | DEFINED | 17 |
| MBIA INC | COM | 55262C100 | 190 | 3150 | SH | DEFINED | 11 |
| MBIA INC | COM | 55262C100 | 38 | 625 | SH | DEFINED | 18 |
| MBIA INC | COM | 55262C100 | 2233 | 37110 | SH | DEFINED | 9 |
| MBIA INC | COM | 55262C100 | 1627 | 27051 | SH | DEFINED | 22 |
| MBIA INC | COM | 55262C100 | 1627 | 27051 | SH | DEFINED | 20 |

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| MBIA INC | COM | 55262C100 | 1561 | 25948 | SH | DEFINED | 19 |
| MBIA INC | COM | 55262C100 | 395 | 6560 | SH | DEFINED | 2 |
| MBIA INC | COM | 55262C100 | 549 | 9130 | SH | DEFINED | 6 |
| MBNA CORP | COM | 55262L100 | 30 | 1090 | SH | DEFINED | 7 |
| MBNA CORP | COM | 55262L100 | 5930 | 218400 | SH | DEFINED | 1 |
| MBNA CORP | COM | 55262L100 | 90 | 3302 | SH | DEFINED | 17 |
| MBNA CORP | COM | 55262L100 | 3789 | 139567 | SH | DEFINED | 3 |
| MBNA CORP | COM | 55262L100 | 138974 | 5118748 | SH | DEFINED | 20 |
| MBNA CORP | COM | 55262L100 | 273 | 10044 | SH | DEFINED | 2 |
| MBNA CORP | COM | 55262L100 | 4871 | 179425 | SH | DEFINED | 5 |
| MBNA CORP | COM | 55262L100 | 5510 | 202950 | SH | DEFINED | 6 |
| MBNA CORP | COM | 55262L100 | 12877 | 474295 | SH | DEFINED | 4 |
| MBNA CORP | COM | 55262L100 | 2279 | 83943 | SH | DEFINED | 9 |
| MBNA CORP | COM | 55262L100 | 7710 | 283976 | SH | DEFINED | 19 |
| MBNA CORP | COM | 55262L100 | 2546 | 93777 | SH | DEFINED | 22 |
| MBNA CORP | COM | 55262L100 | 362 | 13318 | SH | DEFINED | 11 |
| MBNA CORP | COM | 55262L100 | 34527 | 1271729 | SH | DEFINED | 21 |
| MBNA CORP | COM | 55262L100 | 200579 | 7387825 | SH | DEFINED | 18 |
| MBT FINL CORP | COM | 578877102 | 463 | 28594 | SH | DEFINED | 6 |
| MCAFEE INC | COM | 579064106 | 499 | 18400 | SH | DEFINED | 3 |
| MCAFEE INC | COM | 579064106 | 781 | 28775 | SH | DEFINED | 22 |
| MCAFEE INC | COM | 579064106 | 143 | 5278 | SH | DEFINED | 21 |
| MCAFEE INC | COM | 579064106 | 5069 | 186857 | SH | DEFINED | 20 |
| MCAFEE INC | COM | 579064106 | 2133 | 78610 | SH | DEFINED | 18 |
| MCAFEE INC | COM | 579064106 | 4460 | 164400 | SH | DEFINED | 23 |
| MCAFEE INC | COM | 579064106 | 474 | 17485 | SH | DEFINED | 19 |
| MCAFEE INC | COM | 579064106 | 3294 | 121420 | SH | DEFINED | 11 |
| MCCLATCHY CO | CL A | 579489105 | 866 | 14650 | SH | DEFINED | 11 |
| MCCLATCHY CO | CL A | 579489105 | 526 | 8900 | SH | DEFINED | 5 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 794 | 25695 | SH | DEFINED | 19 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 9132 | 295345 | SH | DEFINED | 1 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 374 | 12098 | SH | DEFINED | 11 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 19686 | 636690 | SH | DEFINED | 2 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 18012 | 582550 | SH | DEFINED | 20 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 174 | 5614 | SH | DEFINED | 18 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 1002 | 32400 | SH | DEFINED | 9 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 41734 | 1349743 | SH | DEFINED | 21 |
| MCDATA CORP | CL A | 580031201 | 0 | 1 | SH | DEFINED | 17 |
| MCDATA CORP | CL A | 580031201 | 0 | 45 | SH | DEFINED | 2 |
| MCDATA CORP | CL A | 580031201 | 9947 | 2617600 | SH | DEFINED | 3 |
| MCDATA CORP | CL A | 580031201 | 0 | 17 | SH | DEFINED | 9 |
| MCDATA CORP | CL A | 580031201 | 4 | 1096 | SH | DEFINED | 20 |
| MCDATA CORP | CL A | 580031201 | 990 | 260462 | SH | DEFINED | 19 |
| MCDERMOTT INTL INC | COM | 580037109 | 9 | 200 | SH | DEFINED | 2 |
| MCDONALDS CORP | COM | 580135101 | 83158 | 2466132 | SH | DEFINED | 20 |
| MCDONALDS CORP | COM | 580135101 | 15316 | 454223 | SH | DEFINED | 2 |
| MCDONALDS CORP | COM | 580135101 | 58 | 1734 | SH | DEFINED | 22 |
| MCDONALDS CORP | COM | 580135101 | 1900 | 56332 | SH | DEFINED | 9 |
| MCDONALDS CORP | COM | 580135101 | 181996 | 5397282 | SH | DEFINED | 21 |
| MCDONALDS CORP | COM | 580135101 | 25325 | 757581 | SH | DEFINED | 6 |
| MCDONALDS CORP | COM | 580135101 | 218132 | 6468911 | SH | DEFINED | 18 |
| MCDONALDS CORP | COM | 580135101 | 14235 | 422164 | SH | DEFINED | 19 |
| MCDONALDS CORP | COM | 580135101 | 13348 | 395862 | SH | DEFINED | 17 |
| MCDONALDS CORP | COM | 580135101 | 13 | 400 | SH | DEFINED | 7 |
| MCDONALDS CORP | COM | 580135101 | 3 | 103 | SH | DEFINED | 1 |
| MCDONALDS CORP | COM | 580135101 | 1102 | 32668 | SH | DEFINED | 5 |
| MCDONALDS CORP | COM | 580135101 | 621 | 18422 | SH | DEFINED | 11 |
| MCDONALDS CORP | COM | 580135101 | 4885 | 144884 | SH | DEFINED | 3 |
| MCDONALDS CORP | COM | 580135101 | 1028 | 30500 | SH | DEFINED | 23 |
| MCG CAPITAL CORP | COM | 58047P107 | 1856 | 127208 | SH | DEFINED | 19 |
| MCGRATH RENTCORP | COM | 580589109 | 9 | 327 | SH | DEFINED | 18 |
| MCGRATH RENTCORP | COM | 580589109 | 2159 | 77659 | SH | DEFINED | 3 |

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| MCGRAW HILL COS INC | COM | 580645109 | 2426 | 46996 | SH | DEFINED | 20 |
| MCGRAW HILL COS INC | COM | 580645109 | 379 | 7340 | SH | DEFINED | 9 |
| MCGRAW HILL COS INC | COM | 580645109 | 731 | 14156 | SH | DEFINED | 11 |
| MCGRAW HILL COS INC | COM | 580645109 | 294 | 5700 | SH | DEFINED | 5 |
| MCGRAW HILL COS INC | COM | 580645109 | 4960 | 96068 | SH | DEFINED | 2 |
| MCGRAW HILL COS INC | COM | 580645109 | 5394 | 104466 | SH | DEFINED | 19 |
| MCGRAW HILL COS INC | COM | 580645109 | 258 | 5000 | SH | DEFINED | 1 |
| MCGRAW HILL COS INC | COM | 580645109 | 12402 | 240218 | SH | DEFINED | 18 |
| MCGRAW HILL COS INC | COM | 580645109 | 15765 | 305350 | SH | DEFINED | 17 |
| MCI INC | COM | 552691107 | 102 | 5159 | SH | DEFINED | 21 |
| MCI INC | COM | 552691107 | 21 | 1050 | SH | DEFINED | 18 |
| MCKESSON CORP | COM | 58155Q103 | 176494 | 3421091 | SH | DEFINED | 10 |
| MCKESSON CORP | COM | 58155Q103 | 3060 | 59306 | SH | DEFINED | 19 |
| MCKESSON CORP | COM | 58155Q103 | 70 | 1350 | SH | DEFINED | 22 |
| MCKESSON CORP | COM | 58155Q103 | 94 | 1820 | SH | DEFINED | 18 |
| MCKESSON CORP | COM | 58155Q103 | 10 | 200 | SH | DEFINED | 7 |
| MCKESSON CORP | COM | 58155Q103 | 1174330 | 22762749 | SH | DEFINED | 8 |
| MCKESSON CORP | COM | 58155Q103 | 5 | 100 | SH | DEFINED | 6 |
| MCKESSON CORP | COM | 58155Q103 | 6655 | 128990 | SH | DEFINED | 3 |
| MCKESSON CORP | COM | 58155Q103 | 82 | 1590 | SH | DEFINED | 2 |
| MCKESSON CORP | COM | 58155Q103 | 279 | 5400 | SH | DEFINED | 11 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 2 | 124 | SH | DEFINED | 9 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 0 | 17 | SH | DEFINED | 2 |
| MDS INC | COM | 55269P302 | 1185 | 76560 | SH | DEFINED | 7 |
| MDU RES GROUP INC | COM | 552690109 | 121 | 3690 | SH | DEFINED | 17 |
| MDU RES GROUP INC | COM | 552690109 | 241 | 7350 | SH | DEFINED | 2 |
| MDU RES GROUP INC | COM | 552690109 | 16141 | 493020 | SH | DEFINED | 6 |
| MDU RES GROUP INC | COM | 552690109 | 1779 | 54328 | SH | DEFINED | 18 |
| MDU RES GROUP INC | COM | 552690109 | 2967 | 90636 | SH | DEFINED | 19 |
| MDU RES GROUP INC | COM | 552690109 | 2184 | 66699 | SH | DEFINED | 3 |
| MEADOWBROOK INS GROUP INC | COM | 58319P108 | 2683 | 459500 | SH | DEFINED | 6 |
| MEADWESTVACO CORP | COM | 583334107 | 751 | 26807 | SH | DEFINED | 18 |
| MEADWESTVACO CORP | COM | 583334107 | 1789 | 63833 | SH | DEFINED | 20 |
| MEADWESTVACO CORP | COM | 583334107 | 994 | 35446 | SH | DEFINED | 19 |
| MEADWESTVACO CORP | COM | 583334107 | 2077 | 74100 | SH | DEFINED | 6 |
| MEADWESTVACO CORP | COM | 583334107 | 565 | 20171 | SH | DEFINED | 2 |
| MECHEL OAO | SPONSORED ADR | 583840103 | 4121 | 170500 | SH | DEFINED | 3 |
| MEDAREX INC | COM | 583916101 | 30876 | 2229337 | SH | DEFINED | 3 |
| MEDAREX INC | COM | 583916101 | 15 | 1054 | SH | DEFINED | 18 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 637 | 11418 | SH | DEFINED | 2 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 4804 | 86099 | SH | DEFINED | 19 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 11424 | 204726 | SH | DEFINED | 5 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 16444 | 294693 | SH | DEFINED | 4 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 210 | 3767 | SH | DEFINED | 7 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 278 | 4976 | SH | DEFINED | 11 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 528 | 9458 | SH | DEFINED | 18 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 213 | 3818 | SH | DEFINED | 9 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 77 | 1372 | SH | DEFINED | 1 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 8062 | 144486 | SH | DEFINED | 17 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 398 | 7134 | SH | DEFINED | 20 |
| MEDIA GEN INC | CL A | 584404107 | 294 | 5800 | SH | DEFINED | 5 |
| MEDIA GEN INC | CL A | 584404107 | 390 | 7700 | SH | DEFINED | 11 |
| MEDIA GEN INC | CL A | 584404107 | 31 | 610 | SH | DEFINED | 6 |
| MEDIA GEN INC | CL A | 584404107 | 10 | 200 | SH | DEFINED | 18 |
| MEDIACOM COMMUNICATIONS CORP | NOTE 5.250% 7/0 | 58446KAA3 | 5000 | 5000000 | PRN | DEFINED | 21 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 20582 | 3749004 | SH | DEFINED | 6 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 292 | 53135 | SH | DEFINED | 19 |
| MEDIACOM COMMUNICATIONS CORP | NOTE 5.250% 7/0 | 58446KAA3 | 15150 | 15150000 | PRN | DEFINED | 20 |
| MEDICAL ACTION INDS INC | COM | 58449L100 | 249 | 12200 | SH | DEFINED | 3 |
| MEDICAL PPTYS TRUST INC | COM | 58463J304 | 111 | 11390 | SH | DEFINED | 3 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 433 | 13510 | SH | DEFINED | 22 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 609 | 19003 | SH | DEFINED | 21 |

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| MEDICIS PHARMACEUTICAL CORP | CL A NEW | | 584690309 | 3155 | 98443 | SH | DEFINED | 18 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | | 584690309 | 83420 | 2602800 | SH | DEFINED | 8 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | | 584690309 | 21500 | 670829 | SH | DEFINED | 20 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | | 584690309 | 13 | 400 | SH | DEFINED | 11 |
| MEDIMMUNE INC | COM | | 584699102 | 550 | 15700 | SH | DEFINED | 11 |
| MEDIMMUNE INC | COM | | 584699102 | 19328 | 551900 | SH | DEFINED | 2 |
| MEDIMMUNE INC | COM | | 584699102 | 1 | 25 | SH | DEFINED | 4 |
| MEDIMMUNE INC | COM | | 584699102 | 49 | 1400 | SH | DEFINED | 3 |
| MEDIMMUNE INC | COM | | 584699102 | 4 | 100 | SH | DEFINED | 17 |
| MEDIMMUNE INC | COM | | 584699102 | 8 | 236 | SH | DEFINED | 18 |
| MEDIMMUNE INC | COM | | 584699102 | 70 | 1986 | SH | DEFINED | 21 |
| MEDIMMUNE INC | COM | | 584699102 | 1668 | 47633 | SH | DEFINED | 19 |
| MEDIMMUNE INC | COM | | 584699102 | 102 | 2925 | SH | DEFINED | 7 |
| MEDTRONIC INC | COM | | 585055106 | 35367 | 614327 | SH | DEFINED | 18 |
| MEDTRONIC INC | COM | | 585055106 | 32180 | 558980 | SH | DEFINED | 2 |
| MEDTRONIC INC | COM | | 585055106 | 75 | 1310 | SH | DEFINED | 4 |
| MEDTRONIC INC | COM | | 585055106 | 7792 | 135350 | SH | DEFINED | 3 |
| MEDTRONIC INC | COM | | 585055106 | 14560 | 252909 | SH | DEFINED | 17 |
| MEDTRONIC INC | COM | | 585055106 | 1950 | 33872 | SH | DEFINED | 11 |
| MEDTRONIC INC | COM | | 585055106 | 3119 | 54169 | SH | DEFINED | 5 |
| MEDTRONIC INC | COM | | 585055106 | 68988 | 1198325 | SH | DEFINED | 20 |
| MEDTRONIC INC | COM | | 585055106 | 19310 | 335419 | SH | DEFINED | 19 |
| MEDTRONIC INC | COM | | 585055106 | 33625 | 584084 | SH | DEFINED | 1 |
| MEDTRONIC INC | COM | | 585055106 | 133 | 2309 | SH | DEFINED | 9 |
| MEDTRONIC INC | COM | | 585055106 | 4653 | 80820 | SH | DEFINED | 22 |
| MEDTRONIC INC | COM | | 585055106 | 420 | 7302 | SH | DEFINED | 21 |
| MELLON FINL CORP | COM | | 58551A108 | 368 | 10755 | SH | DEFINED | 1 |
| MELLON FINL CORP | COM | | 58551A108 | 2144 | 62600 | SH | DEFINED | 17 |
| MELLON FINL CORP | COM | | 58551A108 | 141 | 4120 | SH | DEFINED | 11 |
| MELLON FINL CORP | COM | | 58551A108 | 6341 | 185127 | SH | DEFINED | 9 |
| MELLON FINL CORP | COM | | 58551A108 | 359 | 10488 | SH | DEFINED | 18 |
| MELLON FINL CORP | COM | | 58551A108 | 9509 | 277621 | SH | DEFINED | 2 |
| MELLON FINL CORP | COM | | 58551A108 | 471 | 13750 | SH | DEFINED | 6 |
| MELLON FINL CORP | COM | | 58551A108 | 2762 | 80633 | SH | DEFINED | 19 |
| MELLON FINL CORP | COM | | 58551A108 | 99 | 2900 | SH | DEFINED | 4 |
| MELLON FINL CORP | COM | | 58551A108 | 966 | 28210 | SH | DEFINED | 3 |
| MELLON FINL CORP | COM | | 58551A108 | 244 | 7112 | SH | DEFINED | 21 |
| MEMC ELECTR MATLS INC | COM | | 552715104 | 371 | 16737 | SH | DEFINED | 19 |
| MEMC ELECTR MATLS INC | COM | | 552715104 | 31 | 1390 | SH | DEFINED | 18 |
| MEMC ELECTR MATLS INC | COM | | 552715104 | 2771 | 125000 | SH | DEFINED | 20 |
| MEMC ELECTR MATLS INC | COM | | 552715104 | 93 | 4200 | SH | DEFINED | 3 |
| MEMC ELECTR MATLS INC | COM | | 552715104 | 827 | 37300 | SH | DEFINED | 23 |
| MEMC ELECTR MATLS INC | COM | | 552715104 | 10198 | 460010 | SH | DEFINED | 6 |
| MENS WEARHOUSE INC | COM | | 587118100 | 28841 | 979644 | SH | DEFINED | 3 |
| MENS WEARHOUSE INC | NOTE | 3.125%10/1 | 587118AC4 | 2000 | 2000000 | PRN | DEFINED | 20 |
| MENS WEARHOUSE INC | COM | | 587118100 | 8 | 288 | SH | DEFINED | 19 |
| MENS WEARHOUSE INC | NOTE | 3.125%10/1 | 587118AC4 | 15375 | 15375000 | PRN | DEFINED | 21 |
| MENS WEARHOUSE INC | COM | | 587118100 | 5831 | 198050 | SH | DEFINED | 21 |
| MENS WEARHOUSE INC | COM | | 587118100 | 1129 | 38365 | SH | DEFINED | 20 |
| MENS WEARHOUSE INC | COM | | 587118100 | 570 | 19350 | SH | DEFINED | 18 |
| MENTOR CORP MINN | COM | | 587188103 | 1 | 12 | SH | DEFINED | 18 |
| MENTOR CORP MINN | COM | | 587188103 | 2044 | 44353 | SH | DEFINED | 19 |
| MENTOR GRAPHICS CORP | FRNT | 8/0 | 587200AD8 | 31643 | 350000 | SH | DEFINED | 20 |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 55 | 5332 | SH | DEFINED | 19 |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 136 | 13200 | SH | DEFINED | 11 |
| MENTOR GRAPHICS CORP | FRNT | 8/0 | 587200AD8 | 5675 | 5675000 | PRN | DEFINED | 21 |
| MERCANTILE BANK CORP | COM | | 587376104 | 538 | 13981 | SH | DEFINED | 19 |
| MERCANTILE BANK CORP | COM | | 587376104 | 35 | 900 | SH | DEFINED | 3 |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 3 | 50 | SH | DEFINED | 6 |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 299 | 5300 | SH | DEFINED | 5 |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 486 | 8619 | SH | DEFINED | 19 |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 1599 | 28329 | SH | DEFINED | 11 |

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| MERCANTILE BANKSHARES CORP | COM | 587405101 | 316 | 5600 | SH | DEFINED | 21 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 21 | 365 | SH | DEFINED | 18 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 4948 | 87675 | SH | DEFINED | 1 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 508 | 9000 | SH | DEFINED | 2 |
| MERCHANTS BANCSHARES | COM | 588448100 | 1646 | 68460 | SH | DEFINED | 6 |
| MERCHANTS GROUP INC | COM | 588539106 | 1206 | 40000 | SH | DEFINED | 21 |
| MERCHANTS GROUP INC | COM | 588539106 | 121 | 4000 | SH | DEFINED | 18 |
| MERCK & CO INC | COM | 589331107 | 2072 | 65139 | SH | DEFINED | 5 |
| MERCK & CO INC | COM | 589331107 | 3348 | 105255 | SH | DEFINED | 21 |
| MERCK & CO INC | COM | 589331107 | 18286 | 574851 | SH | DEFINED | 17 |
| MERCK & CO INC | COM | 589331107 | 22 | 700 | SH | DEFINED | 7 |
| MERCK & CO INC | COM | 589331107 | 28560 | 897817 | SH | DEFINED | 6 |
| MERCK & CO INC | COM | 589331107 | 792 | 24890 | SH | DEFINED | 11 |
| MERCK & CO INC | COM | 589331107 | 9746 | 306378 | SH | DEFINED | 3 |
| MERCK & CO INC | COM | 589331107 | 3153 | 99123 | SH | DEFINED | 2 |
| MERCK & CO INC | COM | 589331107 | 9691 | 304644 | SH | DEFINED | 20 |
| MERCK & CO INC | COM | 589331107 | 42635 | 1340296 | SH | DEFINED | 18 |
| MERCK & CO INC | COM | 589331107 | 5017 | 157703 | SH | DEFINED | 22 |
| MERCK & CO INC | COM | 589331107 | 2580 | 81100 | SH | DEFINED | 23 |
| MERCK & CO INC | COM | 589331107 | 1346 | 42173 | SH | DEFINED | 9 |
| MERCK & CO INC | COM | 589331107 | 19650 | 617731 | SH | DEFINED | 19 |
| MERCK & CO INC | COM | 589331107 | 1258 | 39555 | SH | DEFINED | 1 |
| MERCK & CO INC | COM | 589331107 | 730 | 22950 | SH | DEFINED | 4 |
| MERCURY COMPUTER SYS | COM | 589378108 | 1014 | 49130 | SH | DEFINED | 18 |
| MERCURY COMPUTER SYS | COM | 589378108 | 5755 | 278962 | SH | DEFINED | 20 |
| MERCURY COMPUTER SYS | COM | 589378108 | 589 | 28567 | SH | DEFINED | 19 |
| MERCURY GENL CORP NEW | COM | 589400100 | 18754 | 322130 | SH | DEFINED | 6 |
| MERCURY GENL CORP NEW | COM | 589400100 | 1582 | 27178 | SH | DEFINED | 19 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 0 | 6 | SH | DEFINED | 2 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 2 | 64 | SH | DEFINED | 18 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 473 | 17016 | SH | DEFINED | 19 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 26 | 922 | SH | DEFINED | 21 |
| MEREDITH CORP | COM | 589433101 | 52 | 1000 | SH | DEFINED | 2 |
| MEREDITH CORP | COM | 589433101 | 426 | 8135 | SH | DEFINED | 19 |
| MEREDITH CORP | COM | 589433101 | 46436 | 887200 | SH | DEFINED | 20 |
| MEREDITH CORP | COM | 589433101 | 61 | 1160 | SH | DEFINED | 3 |
| MEREDITH CORP | COM | 589433101 | 214 | 4097 | SH | DEFINED | 11 |
| MEREDITH CORP | COM | 589433101 | 34102 | 651540 | SH | DEFINED | 18 |
| MERGE TECHNOLOGIES INC | COM | 589981109 | 69 | 2752 | SH | DEFINED | 19 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 791 | 39259 | SH | DEFINED | 2 |
| MERIDIAN GOLD INC | COM | 589975101 | 11 | 500 | SH | DEFINED | 7 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 9299 | 2214097 | SH | DEFINED | 6 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 624 | 148546 | SH | DEFINED | 19 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 13 | 1400 | SH | DEFINED | 2 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 1447 | 153961 | SH | DEFINED | 19 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 48 | 5067 | SH | DEFINED | 20 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 1 | 73 | SH | DEFINED | 18 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 180 | 19180 | SH | DEFINED | 3 |
| MERIT MED SYS INC | COM | 589889104 | 0 | 0 | SH | DEFINED | 18 |
| MERITAGE HOMES CORP | COM | 59001A102 | 20810 | 330733 | SH | DEFINED | 3 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 942110 | 13909792 | SH | DEFINED | 20 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 8033 | 118605 | SH | DEFINED | 17 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 7220 | 106600 | SH | DEFINED | 23 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 496 | 7324 | SH | DEFINED | 9 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 5757 | 85000 | SH | DEFINED | 7 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 8764 | 129391 | SH | DEFINED | 3 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 494 | 7301 | SH | DEFINED | 2 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1079 | 15935 | SH | DEFINED | 5 |
| MERRILL LYNCH & CO INC | NOTE | 3/1 590188W46 | 500 | 500000 | PRN | DEFINED | 20 |
| MERRILL LYNCH & CO INC | NOTE | 3/1 590188W46 | 4100 | 4100000 | PRN | DEFINED | 21 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 301 | 4441 | SH | DEFINED | 1 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 4741 | 70000 | SH | DEFINED | 8 |

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| MERRILL LYNCH & CO INC | COM | 590188108 | 258474 | 3816239 | SH | DEFINED | 21 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 18158 | 268095 | SH | DEFINED | 19 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 348 | 5141 | SH | DEFINED | 11 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1026035 | 15148901 | SH | DEFINED | 18 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 61945 | 914590 | SH | DEFINED | 6 |
| MESA AIR GROUP INC | COM | 590479101 | 1803 | 172363 | SH | DEFINED | 19 |
| MESA AIR GROUP INC | COM | 590479101 | 24155 | 2309258 | SH | DEFINED | 3 |
| MESA AIR GROUP INC | COM | 590479101 | 6224 | 595000 | SH | DEFINED | 6 |
| MESA AIR GROUP INC | COM | 590479101 | 68 | 6500 | SH | DEFINED | 2 |
| MESA LABS INC | COM | 59064R109 | 112 | 7471 | SH | DEFINED | 6 |
| METASOLV INC | COM | 59139P104 | 30 | 10500 | SH | DEFINED | 5 |
| METHANEX CORP | COM | 59151K108 | 3957 | 211150 | SH | DEFINED | 3 |
| METHODE ELECTRS INC | COM | 591520200 | 1 | 107 | SH | DEFINED | 18 |
| METHODE ELECTRS INC | COM | 591520200 | 2958 | 296733 | SH | DEFINED | 3 |
| METLIFE INC | COM | 59156R108 | 449 | 9158 | SH | DEFINED | 17 |
| METLIFE INC | COM | 59156R108 | 381 | 7776 | SH | DEFINED | 11 |
| METLIFE INC | COM | 59156R108 | 12637 | 257900 | SH | DEFINED | 3 |
| METLIFE INC | COM | 59156R108 | 893 | 18226 | SH | DEFINED | 5 |
| METLIFE INC | COM | 59156R108 | 67 | 1368 | SH | DEFINED | 2 |
| METLIFE INC | COM | 59156R108 | 7 | 142 | SH | DEFINED | 9 |
| METLIFE INC | COM | 59156R108 | 2253 | 45976 | SH | DEFINED | 18 |
| METLIFE INC | COM | 59156R108 | 8200 | 167348 | SH | DEFINED | 19 |
| METLIFE INC | COM | 59156R108 | 337 | 6882 | SH | DEFINED | 20 |
| METLIFE INC | COM | 59156R108 | 3726 | 76034 | SH | DEFINED | 22 |
| METLIFE INC | COM | 59156R108 | 43760 | 893067 | SH | DEFINED | 6 |
| METROLOGIC INSTRS INC | COM | 591676101 | 304 | 15800 | SH | DEFINED | 20 |
| METROLOGIC INSTRS INC | COM | 591676101 | 75 | 3900 | SH | DEFINED | 19 |
| METROLOGIC INSTRS INC | COM | 591676101 | 280 | 14536 | SH | DEFINED | 3 |
| METSO CORP | SPONSORED ADR | 592671101 | 15663 | 584806 | SH | DEFINED | 6 |
| METSO CORP | SPONSORED ADR | 592671101 | 450 | 16454 | SH | DEFINED | 17 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 2865 | 51900 | SH | DEFINED | 21 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 37823 | 685208 | SH | DEFINED | 18 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 1675 | 30340 | SH | DEFINED | 19 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 8 | 150 | SH | DEFINED | 2 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 15677 | 284006 | SH | DEFINED | 20 |
| MEXICO FD INC | COM | 592835102 | 3 | 117 | SH | DEFINED | 18 |
| MFS CHARTER INCOME TR | SH BEN INT | 552727109 | 22 | 2579 | SH | DEFINED | 18 |
| MFS GOVT MKTS INCOME TR | SH BEN INT | 552939100 | 2 | 319 | SH | DEFINED | 18 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 27 | 4285 | SH | DEFINED | 18 |
| MFS MULTIMARKET INCOME TR | SH BEN INT | 552737108 | 40 | 6679 | SH | DEFINED | 18 |
| MFS SPL VALUE TR | SH BEN INT | 55274E102 | 2 | 174 | SH | DEFINED | 18 |
| MGE ENERGY INC | COM | 55277P104 | 129 | 3800 | SH | DEFINED | 18 |
| MGE ENERGY INC | COM | 55277P104 | 47 | 1400 | SH | DEFINED | 11 |
| MGE ENERGY INC | COM | 55277P104 | 8 | 225 | SH | DEFINED | 17 |
| MGE ENERGY INC | COM | 55277P104 | 1573 | 46397 | SH | DEFINED | 20 |
| MGI PHARMA INC | COM | 552880106 | 29726 | 1732300 | SH | DEFINED | 20 |
| MGI PHARMA INC | COM | 552880106 | 3229 | 188163 | SH | DEFINED | 18 |
| MGIC INVT CORP WIS | COM | 552848103 | 225490 | 3425861 | SH | DEFINED | 18 |
| MGIC INVT CORP WIS | COM | 552848103 | 118485 | 1800142 | SH | DEFINED | 10 |
| MGIC INVT CORP WIS | COM | 552848103 | 3696 | 56152 | SH | DEFINED | 19 |
| MGIC INVT CORP WIS | COM | 552848103 | 20 | 300 | SH | DEFINED | 7 |
| MGIC INVT CORP WIS | COM | 552848103 | 1047 | 15900 | SH | DEFINED | 23 |
| MGIC INVT CORP WIS | COM | 552848103 | 61 | 925 | SH | DEFINED | 2 |
| MGIC INVT CORP WIS | COM | 552848103 | 629 | 9550 | SH | DEFINED | 6 |
| MGIC INVT CORP WIS | COM | 552848103 | 591815 | 8991422 | SH | DEFINED | 8 |
| MGIC INVT CORP WIS | COM | 552848103 | 29 | 441 | SH | DEFINED | 22 |
| MGIC INVT CORP WIS | COM | 552848103 | 5700 | 86597 | SH | DEFINED | 21 |
| MGIC INVT CORP WIS | COM | 552848103 | 82357 | 1251247 | SH | DEFINED | 20 |
| MGIC INVT CORP WIS | COM | 552848103 | 6 | 95 | SH | DEFINED | 9 |
| MGIC INVT CORP WIS | COM | 552848103 | 165 | 2500 | SH | DEFINED | 11 |
| MGM MIRAGE | COM | 552953101 | 60 | 1625 | SH | DEFINED | 18 |
| MGM MIRAGE | COM | 552953101 | 1111 | 30300 | SH | DEFINED | 5 |

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| MGM MIRAGE | COM | 552953101 | 1320 | 36000 | SH | DEFINED | 11 |
| MGM MIRAGE | COM | 552953101 | 7 | 200 | SH | DEFINED | 7 |
| MI DEVS INC | CL A SUB VTG | 55304X104 | 1722 | 50050 | SH | DEFINED | 3 |
| MICHAELS STORES INC | COM | 594087108 | 73 | 2069 | SH | DEFINED | 18 |
| MICHAELS STORES INC | COM | 594087108 | 1068 | 30200 | SH | DEFINED | 3 |
| MICHAELS STORES INC | COM | 594087108 | 926 | 26172 | SH | DEFINED | 19 |
| MICREL INC | COM | 594793101 | 600 | 51765 | SH | DEFINED | 18 |
| MICREL INC | COM | 594793101 | 673 | 58093 | SH | DEFINED | 19 |
| MICREL INC | COM | 594793101 | 2512 | 216700 | SH | DEFINED | 20 |
| MICREL INC | COM | 594793101 | 5882 | 507500 | SH | DEFINED | 21 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 1671 | 51960 | SH | DEFINED | 22 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 21581 | 671252 | SH | DEFINED | 20 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 64 | 2000 | SH | DEFINED | 11 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 24 | 750 | SH | DEFINED | 2 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 687 | 21357 | SH | DEFINED | 21 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 2951 | 91802 | SH | DEFINED | 18 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 4573 | 142250 | SH | DEFINED | 1 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 511 | 15896 | SH | DEFINED | 19 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 431 | 13400 | SH | DEFINED | 3 |
| MICROMUSE INC | COM | 595094103 | 3684 | 372527 | SH | DEFINED | 21 |
| MICROMUSE INC | COM | 595094103 | 82416 | 8333281 | SH | DEFINED | 18 |
| MICROMUSE INC | COM | 595094103 | 46897 | 4741879 | SH | DEFINED | 20 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 75774 | 5693025 | SH | DEFINED | 8 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 390053 | 29305242 | SH | DEFINED | 18 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 65 | 4855 | SH | DEFINED | 4 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 221819 | 16665618 | SH | DEFINED | 20 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1 | 110 | SH | DEFINED | 2 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 4671 | 350910 | SH | DEFINED | 19 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1312 | 98560 | SH | DEFINED | 3 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 618 | 46450 | SH | DEFINED | 6 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 82522 | 6200000 | SH | DEFINED | 13 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 3650 | 274202 | SH | DEFINED | 21 |
| MICROS SYS INC | COM | 594901100 | 5 | 100 | SH | DEFINED | 11 |
| MICROS SYS INC | COM | 594901100 | 9665 | 200020 | SH | DEFINED | 3 |
| MICROS SYS INC | COM | 594901100 | 2551 | 52800 | SH | DEFINED | 20 |
| MICROS SYS INC | COM | 594901100 | 1049 | 21716 | SH | DEFINED | 19 |
| MICROSEMI CORP | COM | 595137100 | 3 | 117 | SH | DEFINED | 18 |
| MICROSEMI CORP | COM | 595137100 | 3410 | 123300 | SH | DEFINED | 20 |
| MICROSEMI CORP | COM | 595137100 | 1619 | 58542 | SH | DEFINED | 19 |
| MICROSOFT CORP | COM | 594918104 | 63831 | 2440938 | SH | DEFINED | 17 |
| MICROSOFT CORP | COM | 594918104 | 68484 | 2618891 | SH | DEFINED | 19 |
| MICROSOFT CORP | COM | 594918104 | 14615 | 558891 | SH | DEFINED | 4 |
| MICROSOFT CORP | COM | 594918104 | 6028 | 230518 | SH | DEFINED | 9 |
| MICROSOFT CORP | COM | 594918104 | 1352112 | 51706022 | SH | DEFINED | 18 |
| MICROSOFT CORP | COM | 594918104 | 209989 | 8030163 | SH | DEFINED | 21 |
| MICROSOFT CORP | COM | 594918104 | 33945 | 1298084 | SH | DEFINED | 22 |
| MICROSOFT CORP | COM | 594918104 | 4410 | 171341 | SH | DEFINED | 6 |
| MICROSOFT CORP | COM | 594918104 | 851897 | 32577315 | SH | DEFINED | 20 |
| MICROSOFT CORP | COM | 594918104 | 7239 | 276810 | SH | DEFINED | 7 |
| MICROSOFT CORP | COM | 594918104 | 36526 | 1396800 | SH | DEFINED | 2 |
| MICROSOFT CORP | COM | 594918104 | 10591 | 405000 | SH | DEFINED | 8 |
| MICROSOFT CORP | COM | 594918104 | 31165 | 1191778 | SH | DEFINED | 23 |
| MICROSOFT CORP | COM | 594918104 | 12446 | 475928 | SH | DEFINED | 5 |
| MICROSOFT CORP | COM | 594918104 | 4958 | 189585 | SH | DEFINED | 11 |
| MICROSOFT CORP | COM | 594918104 | 28473 | 1088851 | SH | DEFINED | 3 |
| MICROSOFT CORP | COM | 594918104 | 26906 | 1028889 | SH | DEFINED | 1 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 4537 | 54880 | SH | DEFINED | 3 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 88 | 1069 | SH | DEFINED | 19 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 41 | 500 | SH | DEFINED | 2 |
| MICROTUNE INC DEL | COM | 59514P109 | 326 | 78224 | SH | DEFINED | 19 |
| MICROTUNE INC DEL | COM | 59514P109 | 992 | 238000 | SH | DEFINED | 20 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 4850 | 100000 | SH | DEFINED | 22 |

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| MID-AMER APT CMNTYS INC | COM | 59522J103 | 3 | 54 | SH | DEFINED | 9 |
| MID-STATE BANCSHARES | COM | 595440108 | 943 | 35250 | SH | DEFINED | 1 |
| MIDAS GROUP INC | COM | 595626102 | 11150 | 607270 | SH | DEFINED | 6 |
| MIDAS GROUP INC | COM | 595626102 | 5 | 250 | SH | DEFINED | 18 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 2209 | 16400 | SH | DEFINED | 20 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 1398 | 10380 | SH | DEFINED | 18 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 135 | 1000 | SH | DEFINED | 2 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 10847 | 80530 | SH | DEFINED | 17 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 27 | 200 | SH | DEFINED | 7 |
| MIDLAND CO | COM | 597486109 | 487 | 13500 | SH | DEFINED | 18 |
| MIDLAND CO | COM | 597486109 | 889 | 24680 | SH | DEFINED | 3 |
| MIDLAND CO | COM | 597486109 | 274 | 7600 | SH | DEFINED | 6 |
| MIDLAND CO | COM | 597486109 | 7327 | 203305 | SH | DEFINED | 20 |
| MIDWAY GAMES INC | COM | 598148104 | 95 | 5000 | SH | DEFINED | 18 |
| MIDWEST BANC HOLDINGS INC | COM | 598251106 | 3543 | 159227 | SH | DEFINED | 20 |
| MIDWEST BANC HOLDINGS INC | COM | 598251106 | 243 | 10900 | SH | DEFINED | 18 |
| MIDWEST BANC HOLDINGS INC | COM | 598251106 | 658 | 29580 | SH | DEFINED | 3 |
| MIKOHN GAMING CORP | COM | 59862K108 | 6 | 600 | SH | DEFINED | 11 |
| MILACRON INC | COM | 598709103 | 28 | 22401 | SH | DEFINED | 2 |
| MILACRON INC | COM | 598709103 | 16 | 12517 | SH | DEFINED | 18 |
| MILLEA HOLDINGS INC | ADR | 60032R106 | 59671 | 715825 | SH | DEFINED | 6 |
| MILLEA HOLDINGS INC | ADR | 60032R106 | 1538 | 17875 | SH | DEFINED | 17 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 157303 | 16216793 | SH | DEFINED | 18 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 2 | 200 | SH | DEFINED | 17 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 1545 | 159242 | SH | DEFINED | 21 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 28 | 2870 | SH | DEFINED | 6 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 1963 | 202348 | SH | DEFINED | 19 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 34 | 3525 | SH | DEFINED | 4 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 32 | 3300 | SH | DEFINED | 2 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 74506 | 7681064 | SH | DEFINED | 20 |
| MILLER HERMAN INC | COM | 600544100 | 79 | 2800 | SH | DEFINED | 2 |
| MILLER HERMAN INC | COM | 600544100 | 11 | 400 | SH | DEFINED | 11 |
| MILLER HERMAN INC | COM | 600544100 | 127 | 4500 | SH | DEFINED | 9 |
| MILLER HERMAN INC | COM | 600544100 | 3943 | 139870 | SH | DEFINED | 3 |
| MILLER HERMAN INC | COM | 600544100 | 5641 | 200100 | SH | DEFINED | 21 |
| MILLER HERMAN INC | COM | 600544100 | 1093 | 38782 | SH | DEFINED | 20 |
| MILLER HERMAN INC | COM | 600544100 | 1534 | 54424 | SH | DEFINED | 19 |
| MILLER HERMAN INC | COM | 600544100 | 560 | 19851 | SH | DEFINED | 18 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 4873 | 181555 | SH | DEFINED | 3 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 6 | 216 | SH | DEFINED | 11 |
| MILLIPORE CORP | COM | 601073109 | 25624 | 388007 | SH | DEFINED | 3 |
| MILLIPORE CORP | COM | 601073109 | 26 | 400 | SH | DEFINED | 11 |
| MILLIPORE CORP | COM | 601073109 | 132 | 2000 | SH | DEFINED | 17 |
| MILLIPORE CORP | COM | 601073109 | 653 | 9895 | SH | DEFINED | 19 |
| MILLS CORP | COM | 601148109 | 30 | 708 | SH | DEFINED | 19 |
| MILLS CORP | COM | 601148109 | 213 | 5085 | SH | DEFINED | 11 |
| MILLS CORP | COM | 601148109 | 315 | 7500 | SH | DEFINED | 5 |
| MILLS CORP | COM | 601148109 | 8 | 200 | SH | DEFINED | 2 |
| MILLS CORP | COM | 601148109 | 9760 | 232708 | SH | DEFINED | 20 |
| MILLS CORP | COM | 601148109 | 4153 | 99011 | SH | DEFINED | 18 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 5 | 2333 | SH | DEFINED | 17 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 167 | 71100 | SH | DEFINED | 23 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 0 | 0 | SH | DEFINED | 18 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 54 | 1500 | SH | DEFINED | 11 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 71 | 1949 | SH | DEFINED | 18 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 10091 | 180560 | SH | DEFINED | 21 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 984 | 17601 | SH | DEFINED | 18 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 2027 | 36270 | SH | DEFINED | 20 |
| MIPS TECHNOLOGIES INC | COM | 604567107 | 1177 | 207200 | SH | DEFINED | 20 |
| MIPS TECHNOLOGIES INC | COM | 604567107 | 2 | 376 | SH | DEFINED | 18 |
| MIRAMAR MINING CORP | COM | 60466E100 | 409 | 162200 | SH | DEFINED | 7 |
| MITCHAM INDS INC | COM | 606501104 | 1470 | 84135 | SH | DEFINED | 3 |

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| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 16 | 1200 | SH | DEFINED | 9 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 85 | 6200 | SH | DEFINED | 2 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 3122 | 228040 | SH | DEFINED | 17 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 67659 | 5102668 | SH | DEFINED | 6 |
| MITTAL STEEL CO N V | NY REG SH CL A | 60684P101 | 33490 | 1271950 | SH | DEFINED | 8 |
| MITTAL STEEL CO N V | NY REG SH CL A | 60684P101 | 131650 | 5000000 | SH | DEFINED | 13 |
| MITTAL STEEL CO N V | NY REG SH CL A | 60684P101 | 5266 | 200000 | SH | DEFINED | 10 |
| MITY ENTERPRISES INC | COM | 606850105 | 708 | 39750 | SH | DEFINED | 6 |
| MKS INSTRUMENT INC | COM | 55306N104 | 1957 | 109396 | SH | DEFINED | 23 |
| MKS INSTRUMENT INC | COM | 55306N104 | 975 | 54480 | SH | DEFINED | 19 |
| MOBILE MINI INC | COM | 60740F105 | 4882 | 103000 | SH | DEFINED | 20 |
| MOBILE MINI INC | COM | 60740F105 | 43 | 913 | SH | DEFINED | 19 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 20174 | 576400 | SH | DEFINED | 3 |
| MOD PAC CORP | COM | 607495108 | 376 | 33455 | SH | DEFINED | 6 |
| MODINE MFG CO | COM | 607828100 | 544 | 16683 | SH | DEFINED | 19 |
| MODINE MFG CO | COM | 607828100 | 20 | 600 | SH | DEFINED | 11 |
| MOHAWK INDS INC | COM | 608190104 | 168 | 1933 | SH | DEFINED | 21 |
| MOHAWK INDS INC | COM | 608190104 | 2710 | 31157 | SH | DEFINED | 18 |
| MOHAWK INDS INC | COM | 608190104 | 870 | 10000 | SH | DEFINED | 11 |
| MOHAWK INDS INC | COM | 608190104 | 1096 | 12603 | SH | DEFINED | 19 |
| MOHAWK INDS INC | COM | 608190104 | 14608 | 167950 | SH | DEFINED | 20 |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 4354 | 150498 | SH | DEFINED | 3 |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 58 | 1998 | SH | DEFINED | 19 |
| MOLEX INC | CL A | 608554200 | 45 | 1820 | SH | DEFINED | 1 |
| MOLEX INC | COM | 608554101 | 161 | 6206 | SH | DEFINED | 17 |
| MOLEX INC | CL A | 608554200 | 23 | 953 | SH | DEFINED | 18 |
| MOLEX INC | COM | 608554101 | 96 | 3700 | SH | DEFINED | 2 |
| MOLEX INC | CL A | 608554200 | 169 | 6887 | SH | DEFINED | 2 |
| MOLEX INC | COM | 608554101 | 730 | 28147 | SH | DEFINED | 19 |
| MOLEX INC | COM | 608554101 | 12 | 451 | SH | DEFINED | 18 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 1 | 49 | SH | DEFINED | 18 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 8626 | 323800 | SH | DEFINED | 6 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 37736 | 563302 | SH | DEFINED | 18 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 4336 | 64721 | SH | DEFINED | 19 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 51061 | 762218 | SH | DEFINED | 20 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 2078 | 31025 | SH | DEFINED | 21 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 96 | 1440 | SH | DEFINED | 3 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 3524 | 52610 | SH | DEFINED | 17 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 7 | 110 | SH | DEFINED | 6 |
| MONACO COACH CORP | COM | 60886R103 | 705 | 52994 | SH | DEFINED | 23 |
| MONARCH CASINO & RESORT INC | COM | 609027107 | 11469 | 507494 | SH | DEFINED | 3 |
| MONEYGRAM INTL INC | COM | 60935Y109 | 17404 | 667313 | SH | DEFINED | 3 |
| MONEYGRAM INTL INC | COM | 60935Y109 | 1697 | 65084 | SH | DEFINED | 19 |
| MONEYGRAM INTL INC | COM | 60935Y109 | 44 | 1700 | SH | DEFINED | 9 |
| MONEYGRAM INTL INC | COM | 60935Y109 | 21 | 799 | SH | DEFINED | 18 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 3194 | 213095 | SH | DEFINED | 3 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 23 | 750 | SH | DEFINED | 11 |
| MONSANTO CO NEW | COM | 61166W101 | 99 | 1275 | SH | DEFINED | 4 |
| MONSANTO CO NEW | COM | 61166W101 | 281 | 3625 | SH | DEFINED | 5 |
| MONSANTO CO NEW | COM | 61166W101 | 5563 | 71757 | SH | DEFINED | 19 |
| MONSANTO CO NEW | COM | 61166W101 | 1029 | 13266 | SH | DEFINED | 18 |
| MONSANTO CO NEW | COM | 61166W101 | 70 | 900 | SH | DEFINED | 11 |
| MONSANTO CO NEW | COM | 61166W101 | 49 | 638 | SH | DEFINED | 9 |
| MONSANTO CO NEW | COM | 61166W101 | 2016 | 25999 | SH | DEFINED | 21 |
| MONSANTO CO NEW | COM | 61166W101 | 380 | 4895 | SH | DEFINED | 20 |
| MONSANTO CO NEW | COM | 61166W101 | 95 | 1225 | SH | DEFINED | 2 |
| MONSANTO CO NEW | COM | 61166W101 | 7797 | 100573 | SH | DEFINED | 17 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 5 | 118 | SH | DEFINED | 18 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 966 | 23675 | SH | DEFINED | 19 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 1619 | 39658 | SH | DEFINED | 20 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 69747 | 3690300 | SH | DEFINED | 8 |
| MOODYS CORP | COM | 615369105 | 769 | 12524 | SH | DEFINED | 2 |

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| MOODYS CORP | COM | 615369105 | 645 | 10500 | SH | DEFINED | 5 |
| MOODYS CORP | COM | 615369105 | 80 | 1300 | SH | DEFINED | 9 |
| MOODYS CORP | COM | 615369105 | 2420 | 39400 | SH | DEFINED | 1 |
| MOODYS CORP | COM | 615369105 | 5488 | 89360 | SH | DEFINED | 17 |
| MOODYS CORP | COM | 615369105 | 21 | 344 | SH | DEFINED | 18 |
| MOODYS CORP | COM | 615369105 | 3156 | 51388 | SH | DEFINED | 19 |
| MOODYS CORP | COM | 615369105 | 664 | 10805 | SH | DEFINED | 11 |
| MOOG INC | CL A | 615394202 | 442 | 15590 | SH | DEFINED | 3 |
| MOOG INC | CL A | 615394202 | 479 | 16895 | SH | DEFINED | 18 |
| MORGAN STANLEY | COM NEW | 617446448 | 54 | 950 | SH | DEFINED | 4 |
| MORGAN STANLEY | COM NEW | 617446448 | 354 | 6237 | SH | DEFINED | 2 |
| MORGAN STANLEY | MUN PREM INCOM | 61745P429 | 5 | 500 | SH | DEFINED | 18 |
| MORGAN STANLEY | MUN INCM OPPTN | 61745P452 | 18 | 2121 | SH | DEFINED | 18 |
| MORGAN STANLEY | QLT MUN INV TR | 61745P668 | 0 | 30 | SH | DEFINED | 18 |
| MORGAN STANLEY | QUALT MUN INCM | 61745P734 | 29 | 2066 | SH | DEFINED | 18 |
| MORGAN STANLEY | COM NEW | 617446448 | 18209 | 320919 | SH | DEFINED | 3 |
| MORGAN STANLEY | INSD MUN INCM | 61745P791 | 6 | 453 | SH | DEFINED | 18 |
| MORGAN STANLEY | INSD MUN SECS | 61745P833 | 18 | 1282 | SH | DEFINED | 18 |
| MORGAN STANLEY | COM NEW | 617446448 | 3159 | 55677 | SH | DEFINED | 22 |
| MORGAN STANLEY | COM NEW | 617446448 | 171 | 3015 | SH | DEFINED | 9 |
| MORGAN STANLEY | COM NEW | 617446448 | 58610 | 1032960 | SH | DEFINED | 18 |
| MORGAN STANLEY | INCOME SEC INC | 61745P874 | 2 | 125 | SH | DEFINED | 18 |
| MORGAN STANLEY | COM NEW | 617446448 | 18226 | 321223 | SH | DEFINED | 19 |
| MORGAN STANLEY | COM NEW | 617446448 | 199549 | 3516906 | SH | DEFINED | 20 |
| MORGAN STANLEY | COM NEW | 617446448 | 654 | 11521 | SH | DEFINED | 21 |
| MORGAN STANLEY | COM NEW | 617446448 | 8602 | 151600 | SH | DEFINED | 7 |
| MORGAN STANLEY | COM NEW | 617446448 | 3972 | 70000 | SH | DEFINED | 8 |
| MORGAN STANLEY | COM NEW | 617446448 | 32 | 565 | SH | DEFINED | 11 |
| MORGAN STANLEY | COM NEW | 617446448 | 742 | 13075 | SH | DEFINED | 5 |
| MORGAN STANLEY | COM NEW | 617446448 | 71532 | 1265931 | SH | DEFINED | 6 |
| MORGAN STANLEY | COM NEW | 617446448 | 1010 | 17798 | SH | DEFINED | 17 |
| MORGAN STANLEY ASIA PAC FD I | COM | 61744U106 | 523 | 33676 | SH | DEFINED | 18 |
| MORGAN STANLEY EMER MKTS DEB | COM | 61744H105 | 4 | 400 | SH | DEFINED | 18 |
| MORGAN STANLEY EMER MKTS FD | COM | 61744G107 | 3756 | 171335 | SH | DEFINED | 5 |
| MORGAN STANLEY EMER MKTS FD | COM | 61744G107 | 312 | 14234 | SH | DEFINED | 18 |
| MORGAN STANLEY GBL OPP BOND | COM | 61744R103 | 23 | 2591 | SH | DEFINED | 18 |
| MORGAN STANLEY INDIA INVS FD | COM | 61745C105 | 243 | 6500 | SH | DEFINED | 5 |
| MORTGAGEIT HLDGS INC | COM | 61915Q108 | 10 | 700 | SH | DEFINED | 9 |
| MOSAIC CO | COM | 61945A107 | 6 | 400 | SH | DEFINED | 9 |
| MOSAIC CO | COM | 61945A107 | 14 | 980 | SH | DEFINED | 6 |
| MOSAIC CO | COM | 61945A107 | 16 | 1100 | SH | DEFINED | 11 |
| MOSAIC CO | COM | 61945A107 | 3 | 200 | SH | DEFINED | 18 |
| MOSAIC CO | COM | 61945A107 | 2 | 119 | SH | DEFINED | 2 |
| MOTOROLA INC | COM | 620076109 | 529 | 23422 | SH | DEFINED | 5 |
| MOTOROLA INC | COM | 620076109 | 3570 | 158044 | SH | DEFINED | 22 |
| MOTOROLA INC | COM | 620076109 | 785 | 34756 | SH | DEFINED | 2 |
| MOTOROLA INC | COM | 620076109 | 21940 | 971213 | SH | DEFINED | 3 |
| MOTOROLA INC | COM | 620076109 | 236 | 10462 | SH | DEFINED | 11 |
| MOTOROLA INC | COM | 620076109 | 380 | 16800 | SH | DEFINED | 23 |
| MOTOROLA INC | COM | 620076109 | 2145 | 94937 | SH | DEFINED | 17 |
| MOTOROLA INC | COM | 620076109 | 248754 | 11011698 | SH | DEFINED | 18 |
| MOTOROLA INC | COM | 620076109 | 585550 | 25920745 | SH | DEFINED | 20 |
| MOTOROLA INC | COM | 620076109 | 28793 | 1274588 | SH | DEFINED | 21 |
| MOTOROLA INC | COM | 620076109 | 896 | 39664 | SH | DEFINED | 9 |
| MOTOROLA INC | COM | 620076109 | 15697 | 694867 | SH | DEFINED | 19 |
| MOVADO GROUP INC | COM | 624580106 | 455 | 24880 | SH | DEFINED | 3 |
| MOVIE GALLERY INC | COM | 624581104 | 2079 | 370600 | SH | DEFINED | 6 |
| MOVIE GALLERY INC | COM | 624581104 | 0 | 44 | SH | DEFINED | 18 |
| MPS GROUP INC | COM | 553409103 | 725 | 53059 | SH | DEFINED | 19 |
| MPS GROUP INC | COM | 553409103 | 5154 | 377000 | SH | DEFINED | 20 |
| MPS GROUP INC | COM | 553409103 | 1 | 65 | SH | DEFINED | 18 |
| MPS GROUP INC | COM | 553409103 | 3037 | 222200 | SH | DEFINED | 3 |

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| MRO SOFTWARE INC | COM | 55347W105 | 475 | 33810 | SH | DEFINED | 3 |
| MRO SOFTWARE INC | COM | 55347W105 | 47 | 3314 | SH | DEFINED | 19 |
| MSC INDL DIRECT INC | CL A | 553530106 | 2236 | 55585 | SH | DEFINED | 18 |
| MSC INDL DIRECT INC | CL A | 553530106 | 9073 | 225590 | SH | DEFINED | 20 |
| MSC INDL DIRECT INC | CL A | 553530106 | 18967 | 471580 | SH | DEFINED | 21 |
| MSC INDL DIRECT INC | CL A | 553530106 | 14 | 350 | SH | DEFINED | 11 |
| MSC INDL DIRECT INC | CL A | 553530106 | 11390 | 283200 | SH | DEFINED | 3 |
| MTS SYS CORP | COM | 553777103 | 164 | 4757 | SH | DEFINED | 3 |
| MTS SYS CORP | COM | 553777103 | 4 | 114 | SH | DEFINED | 19 |
| MUELLER INDS INC | COM | 624756102 | 1209 | 44100 | SH | DEFINED | 3 |
| MUELLER INDS INC | COM | 624756102 | 4406 | 160675 | SH | DEFINED | 20 |
| MUELLER INDS INC | COM | 624756102 | 1370 | 49974 | SH | DEFINED | 18 |
| MUELLER INDS INC | COM | 624756102 | 25 | 900 | SH | DEFINED | 11 |
| MUELLER INDS INC | COM | 624756102 | 48 | 1760 | SH | DEFINED | 17 |
| MULTI COLOR CORP | COM | 625383104 | 8 | 300 | SH | DEFINED | 2 |
| MULTI FINELINE ELECTRONIX IN | COM | 62541B101 | 3030 | 62900 | SH | DEFINED | 3 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 1165 | 125923 | SH | DEFINED | 19 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 2978 | 321980 | SH | DEFINED | 3 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 12 | 1300 | SH | DEFINED | 11 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 2450 | 264900 | SH | DEFINED | 6 |
| MUNI N Y INTER DURATION FD I | COM | 62618T100 | 48 | 3655 | SH | DEFINED | 18 |
| MUNICIPAL HIGH INCOME FD INC | COM | 626214100 | 32 | 4418 | SH | DEFINED | 18 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 52 | 2000 | SH | DEFINED | 18 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 801 | 31020 | SH | DEFINED | 3 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 83 | 3200 | SH | DEFINED | 11 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 2803 | 108500 | SH | DEFINED | 22 |
| MUNIENHANCED FD INC | COM | 626243109 | 11 | 1000 | SH | DEFINED | 18 |
| MUNI HOLDINGS FD II INC | COM | 625935101 | 15 | 1000 | SH | DEFINED | 18 |
| MUNIVEST FD II INC | COM | 62629P105 | 16 | 1000 | SH | DEFINED | 18 |
| MUNIYIELD FD INC | COM | 626299101 | 15 | 1000 | SH | DEFINED | 18 |
| MUNIYIELD FLA INSD FD | COM | 626298103 | 28 | 2000 | SH | DEFINED | 18 |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 15 | 1023 | SH | DEFINED | 4 |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 30 | 1985 | SH | DEFINED | 18 |
| MUNIYIELD N J INSD FD INC | COM | 625921101 | 0 | 9 | SH | DEFINED | 18 |
| MUNIYIELD N Y INSD FD INC | COM | 626301105 | 8 | 617 | SH | DEFINED | 18 |
| MUNIYIELD QUALITY FD II | COM | 62630T104 | 12 | 1000 | SH | DEFINED | 18 |
| MUNIYIELD QUALITY FD INC | COM | 626302103 | 15 | 1000 | SH | DEFINED | 18 |
| MURPHY OIL CORP | COM | 626717102 | 12601 | 233389 | SH | DEFINED | 21 |
| MURPHY OIL CORP | COM | 626717102 | 17180 | 318200 | SH | DEFINED | 6 |
| MURPHY OIL CORP | COM | 626717102 | 248 | 4600 | SH | DEFINED | 1 |
| MURPHY OIL CORP | COM | 626717102 | 224367 | 4155719 | SH | DEFINED | 18 |
| MURPHY OIL CORP | COM | 626717102 | 1710 | 31673 | SH | DEFINED | 19 |
| MURPHY OIL CORP | COM | 626717102 | 93783 | 1737044 | SH | DEFINED | 20 |
| MURPHY OIL CORP | COM | 626717102 | 80 | 1486 | SH | DEFINED | 11 |
| MUTUALFIRST FINL INC | COM | 62845B104 | 73 | 3300 | SH | DEFINED | 11 |
| MWI VETERINARY SUPPLY INC | COM | 55402X105 | 211 | 8190 | SH | DEFINED | 3 |
| MYERS INDS INC | COM | 628464109 | 12 | 852 | SH | DEFINED | 19 |
| MYLAN LABS INC | COM | 628530107 | 25 | 1237 | SH | DEFINED | 2 |
| MYLAN LABS INC | COM | 628530107 | 2652 | 132870 | SH | DEFINED | 19 |
| MYLAN LABS INC | COM | 628530107 | 48 | 2400 | SH | DEFINED | 17 |
| MYLAN LABS INC | COM | 628530107 | 141 | 7048 | SH | DEFINED | 18 |
| MYLAN LABS INC | COM | 628530107 | 822 | 41171 | SH | DEFINED | 22 |
| MYLAN LABS INC | COM | 628530107 | 22 | 1125 | SH | DEFINED | 11 |
| MYLAN LABS INC | COM | 628530107 | 251 | 12570 | SH | DEFINED | 3 |
| MYLAN LABS INC | COM | 628530107 | 2225 | 111488 | SH | DEFINED | 20 |
| MYOGEN INC | COM | 62856E104 | 2682 | 89100 | SH | DEFINED | 3 |
| MYRIAD GENETICS INC | COM | 62855J104 | 453 | 21760 | SH | DEFINED | 3 |
| MYRIAD GENETICS INC | COM | 62855J104 | 19 | 900 | SH | DEFINED | 2 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 16 | 4800 | SH | DEFINED | 21 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 3025 | 895000 | SH | DEFINED | 20 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 252 | 74600 | SH | DEFINED | 18 |
| NABORS INDS INC | NOTE | 6/1 629568A10 | 1600 | 1600000 | PRN | DEFINED | 20 |

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| NABORS INDS INC | NOTE | 6/1 | 629568AL0 | 12300 | 12300000 | PRN | DEFINED | 21 |
| NABORS INDUSTRIES LTD | SHS | | G6359F103 | 15173 | 200305 | SH | DEFINED | 2 |
| NABORS INDUSTRIES LTD | SHS | | G6359F103 | 7883 | 104070 | SH | DEFINED | 3 |
| NABORS INDUSTRIES LTD | SHS | | G6359F103 | 67 | 880 | SH | DEFINED | 9 |
| NABORS INDUSTRIES LTD | SHS | | G6359F103 | 443 | 5846 | SH | DEFINED | 11 |
| NABORS INDUSTRIES LTD | SHS | | G6359F103 | 292 | 3854 | SH | DEFINED | 5 |
| NABORS INDUSTRIES LTD | SHS | | G6359F103 | 786 | 10371 | SH | DEFINED | 17 |
| NACCO INDS INC | CL A | | 629579103 | 4 | 35 | SH | DEFINED | 19 |
| NACCO INDS INC | CL A | | 629579103 | 59 | 500 | SH | DEFINED | 2 |
| NACCO INDS INC | CL A | | 629579103 | 24812 | 211799 | SH | DEFINED | 6 |
| NAIC GROWTH FD INC | COM | | 628921108 | 1 | 167 | SH | DEFINED | 18 |
| NAM TAI ELECTRS INC | COM PAR \$0.02 | | 629865205 | 221 | 9800 | SH | DEFINED | 3 |
| NANOGEN INC | COM | | 630075109 | 13 | 4860 | SH | DEFINED | 21 |
| NANOGEN INC | COM | | 630075109 | 3370 | 1291183 | SH | DEFINED | 18 |
| NANOGEN INC | COM | | 630075109 | 2 | 607 | SH | DEFINED | 11 |
| NANOGEN INC | COM | | 630075109 | 2741 | 1050200 | SH | DEFINED | 20 |
| NAPSTER INC | COM | | 630797108 | 0 | 5 | SH | DEFINED | 7 |
| NARA BANCORP INC | COM | | 63080P105 | 5634 | 316900 | SH | DEFINED | 3 |
| NARA BANCORP INC | COM | | 63080P105 | 2182 | 122715 | SH | DEFINED | 19 |
| NASDAQ 100 TR | UNIT SER 1 | | 631100104 | 138654 | 3431000 | SH | DEFINED | 20 |
| NASDAQ 100 TR | UNIT SER 1 | | 631100104 | 73493 | 1818600 | SH | DEFINED | 21 |
| NASDAQ 100 TR | UNIT SER 1 | | 631100104 | 51 | 1260 | SH | DEFINED | 9 |
| NASDAQ 100 TR | UNIT SER 1 | | 631100104 | 35154 | 869895 | SH | DEFINED | 18 |
| NASDAQ 100 TR | UNIT SER 1 | | 631100104 | 5 | 125 | SH | DEFINED | 4 |
| NASDAQ 100 TR | UNIT SER 1 | | 631100104 | 364 | 9006 | SH | DEFINED | 2 |
| NASH FINCH CO | COM | | 631158102 | 879 | 34482 | SH | DEFINED | 19 |
| NASH FINCH CO | COM | | 631158102 | 14128 | 554449 | SH | DEFINED | 6 |
| NASTECH PHARMACEUTICAL INC | COM PAR \$0.006 | | 631728409 | 0 | 16 | SH | DEFINED | 18 |
| NATCO GROUP INC | CL A | | 63227W203 | 2715 | 132690 | SH | DEFINED | 3 |
| NATIONAL AUSTRALIA BK LTD | SPONSORED ADR | | 632525408 | 249 | 2100 | SH | DEFINED | 2 |
| NATIONAL CITY CORP | COM | | 635405103 | 496 | 14789 | SH | DEFINED | 20 |
| NATIONAL CITY CORP | COM | | 635405103 | 510 | 15181 | SH | DEFINED | 18 |
| NATIONAL CITY CORP | COM | | 635405103 | 930 | 27700 | SH | DEFINED | 6 |
| NATIONAL CITY CORP | COM | | 635405103 | 7416 | 220916 | SH | DEFINED | 19 |
| NATIONAL CITY CORP | COM | | 635405103 | 819 | 24398 | SH | DEFINED | 5 |
| NATIONAL CITY CORP | COM | | 635405103 | 15 | 450 | SH | DEFINED | 11 |
| NATIONAL CITY CORP | COM | | 635405103 | 393 | 11701 | SH | DEFINED | 17 |
| NATIONAL CITY CORP | COM | | 635405103 | 302 | 9000 | SH | DEFINED | 3 |
| NATIONAL CITY CORP | COM | | 635405103 | 1910 | 56898 | SH | DEFINED | 4 |
| NATIONAL CITY CORP | COM | | 635405103 | 6353 | 189257 | SH | DEFINED | 2 |
| NATIONAL CITY CORP | COM | | 635405103 | 237 | 7056 | SH | DEFINED | 1 |
| NATIONAL CITY CORP | COM | | 635405103 | 2118 | 63093 | SH | DEFINED | 9 |
| NATIONAL DENTEX CORP | COM | | 63563H109 | 1843 | 81751 | SH | DEFINED | 18 |
| NATIONAL DENTEX CORP | COM | | 63563H109 | 6557 | 290883 | SH | DEFINED | 20 |
| NATIONAL FINL PARTNERS CORP | COM | | 63607P208 | 3 | 61 | SH | DEFINED | 18 |
| NATIONAL FINL PARTNERS CORP | COM | | 63607P208 | 20305 | 386401 | SH | DEFINED | 20 |
| NATIONAL FINL PARTNERS CORP | COM | | 63607P208 | 33491 | 637310 | SH | DEFINED | 3 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 349 | 11200 | SH | DEFINED | 18 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 25850 | 828800 | SH | DEFINED | 6 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 37 | 1200 | SH | DEFINED | 11 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 4 | 138 | SH | DEFINED | 20 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 2577 | 82610 | SH | DEFINED | 19 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 874 | 28024 | SH | DEFINED | 17 |
| NATIONAL GRID PLC | SPON ADR NEW | | 636274300 | 7 | 152 | SH | DEFINED | 2 |
| NATIONAL GRID PLC | SPON ADR NEW | | 636274300 | 963 | 19777 | SH | DEFINED | 17 |
| NATIONAL HEALTH INVS INC | COM | | 63633D104 | 30 | 1142 | SH | DEFINED | 11 |
| NATIONAL HOME HEALTH CARE CO | COM | | 636380107 | 882 | 89638 | SH | DEFINED | 6 |
| NATIONAL OILWELL VARCO INC | COM | | 637071101 | 3923 | 62561 | SH | DEFINED | 18 |
| NATIONAL OILWELL VARCO INC | COM | | 637071101 | 46864 | 747437 | SH | DEFINED | 21 |
| NATIONAL OILWELL VARCO INC | COM | | 637071101 | 9526 | 151925 | SH | DEFINED | 2 |
| NATIONAL OILWELL VARCO INC | COM | | 637071101 | 75 | 1200 | SH | DEFINED | 11 |
| NATIONAL OILWELL VARCO INC | COM | | 637071101 | 12853 | 204995 | SH | DEFINED | 20 |

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| NATIONAL OILWELL VARCO INC | COM | | 637071101 | 2150 | 34283 | SH | DEFINED | 19 |
| NATIONAL PENN BANCSHARES INC | COM | | 637138108 | 246 | 12888 | SH | DEFINED | 11 |
| NATIONAL PENN BANCSHARES INC | COM | | 637138108 | 714 | 37500 | SH | DEFINED | 18 |
| NATIONAL PRESTO INDS INC | COM | | 637215104 | 58 | 1310 | SH | DEFINED | 18 |
| NATIONAL PRESTO INDS INC | COM | | 637215104 | 49 | 1100 | SH | DEFINED | 9 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 23 | 880 | SH | DEFINED | 11 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 5864 | 225710 | SH | DEFINED | 3 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 741 | 28525 | SH | DEFINED | 21 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 1898 | 73059 | SH | DEFINED | 19 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 130 | 5000 | SH | DEFINED | 1 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 67 | 2580 | SH | DEFINED | 18 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 1496 | 57600 | SH | DEFINED | 23 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 9 | 336 | SH | DEFINED | 2 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 30 | 1172 | SH | DEFINED | 9 |
| NATIONAL WESTMINSTER BK PLC | SPON ADR C | | 638539882 | 13 | 500 | SH | DEFINED | 9 |
| NATIONAL WESTN LIFE INS CO | CL A | | 638522102 | 8028 | 38800 | SH | DEFINED | 6 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 5 | 107 | SH | DEFINED | 2 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 4 | 83 | SH | DEFINED | 18 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 551 | 12526 | SH | DEFINED | 21 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 4753 | 108025 | SH | DEFINED | 22 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 9 | 215 | SH | DEFINED | 9 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 18 | 400 | SH | DEFINED | 17 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 6552 | 148900 | SH | DEFINED | 6 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 27494 | 624868 | SH | DEFINED | 3 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 5 | 121 | SH | DEFINED | 11 |
| NATIONWIDE FINL SVCS INC | CL A | | 638612101 | 3298 | 74946 | SH | DEFINED | 20 |
| NATIONWIDE HEALTH PPTYS INC | COM | | 638620104 | 5 | 255 | SH | DEFINED | 20 |
| NATIONWIDE HEALTH PPTYS INC | COM | | 638620104 | 257 | 12000 | SH | DEFINED | 9 |
| NATIONWIDE HEALTH PPTYS INC | COM | | 638620104 | 9 | 400 | SH | DEFINED | 11 |
| NATIONWIDE HEALTH PPTYS INC | COM | | 638620104 | 5 | 255 | SH | DEFINED | 19 |
| NATURAL RESOURCE PARTNERS L | COM UNIT L P | | 63900P103 | 50 | 1000 | SH | DEFINED | 3 |
| NATURES SUNSHINE PRODUCTS IN | COM | | 639027101 | 253 | 13966 | SH | DEFINED | 3 |
| NAUTILUS INC | COM | | 63910B102 | 369 | 19783 | SH | DEFINED | 20 |
| NAUTILUS INC | COM | | 63910B102 | 630 | 33764 | SH | DEFINED | 19 |
| NAVARRA CORP | COM | | 639208107 | 12 | 2154 | SH | DEFINED | 19 |
| NAVIGANT CONSULTING INC | COM | | 63935N107 | 5715 | 260000 | SH | DEFINED | 20 |
| NAVIGANT CONSULTING INC | COM | | 63935N107 | 2074 | 94368 | SH | DEFINED | 19 |
| NAVIGANT CONSULTING INC | COM | | 63935N107 | 248 | 11300 | SH | DEFINED | 5 |
| NAVIGATORS GROUP INC | COM | | 638904102 | 77 | 1760 | SH | DEFINED | 1 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 13124 | 458577 | SH | DEFINED | 3 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 17 | 600 | SH | DEFINED | 17 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 7 | 230 | SH | DEFINED | 18 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 595 | 20802 | SH | DEFINED | 19 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 32396 | 1131950 | SH | DEFINED | 6 |
| NB & T FINL GROUP INC | COM | | 62874M104 | 425 | 20419 | SH | DEFINED | 2 |
| NBT BANCORP INC | COM | | 628778102 | 0 | 1000 | SH | DEFINED | 9 |
| NBT BANCORP INC | COM | | 628778102 | 13572 | 628608 | SH | DEFINED | 6 |
| NBTY INC | COM | | 628782104 | 2 | 137 | SH | DEFINED | 18 |
| NBTY INC | COM | | 628782104 | 1583 | 97415 | SH | DEFINED | 19 |
| NBTY INC | COM | | 628782104 | 17342 | 1067200 | SH | DEFINED | 6 |
| NBTY INC | COM | | 628782104 | 65 | 4000 | SH | DEFINED | 9 |
| NCI BUILDING SYS INC | NOTE | 2.125%11/1 | 628852AG0 | 600 | 600000 | PRN | DEFINED | 20 |
| NCI BUILDING SYS INC | COM | | 628852105 | 370 | 8700 | SH | DEFINED | 18 |
| NCI BUILDING SYS INC | COM | | 628852105 | 30283 | 712870 | SH | DEFINED | 6 |
| NCI BUILDING SYS INC | COM | | 628852105 | 3938 | 92700 | SH | DEFINED | 21 |
| NCI BUILDING SYS INC | NOTE | 2.125%11/1 | 628852AG0 | 6525 | 6525000 | PRN | DEFINED | 21 |
| NCI BUILDING SYS INC | COM | | 628852105 | 760 | 17900 | SH | DEFINED | 20 |
| NCO GROUP INC | COM | | 628858102 | 14316 | 846077 | SH | DEFINED | 6 |
| NCO GROUP INC | COM | | 628858102 | 8 | 450 | SH | DEFINED | 9 |
| NCR CORP NEW | COM | | 62886E108 | 1965 | 57900 | SH | DEFINED | 23 |
| NCR CORP NEW | COM | | 62886E108 | 122 | 3600 | SH | DEFINED | 2 |
| NCR CORP NEW | COM | | 62886E108 | 8982 | 264630 | SH | DEFINED | 3 |

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| NCR CORP NEW | COM | 62886E108 | 55 | 1624 | SH | DEFINED | 17 |
| NCR CORP NEW | COM | 62886E108 | 306 | 9024 | SH | DEFINED | 11 |
| NCR CORP NEW | COM | 62886E108 | 20 | 584 | SH | DEFINED | 18 |
| NCR CORP NEW | COM | 62886E108 | 2359 | 69498 | SH | DEFINED | 20 |
| NCR CORP NEW | COM | 62886E108 | 1211 | 35683 | SH | DEFINED | 19 |
| NDCHEALTH CORP | COM | 639480102 | 25 | 1300 | SH | DEFINED | 17 |
| NDCHEALTH CORP | COM | 639480102 | 1049 | 54573 | SH | DEFINED | 19 |
| NEENAH PAPER INC | COM | 640079109 | 5 | 181 | SH | DEFINED | 21 |
| NEENAH PAPER INC | COM | 640079109 | 9 | 330 | SH | DEFINED | 17 |
| NEENAH PAPER INC | COM | 640079109 | 0 | 15 | SH | DEFINED | 11 |
| NEENAH PAPER INC | COM | 640079109 | 4 | 158 | SH | DEFINED | 2 |
| NEENAH PAPER INC | COM | 640079109 | 2780 | 99300 | SH | DEFINED | 20 |
| NEENAH PAPER INC | COM | 640079109 | 16438 | 587100 | SH | DEFINED | 6 |
| NEENAH PAPER INC | COM | 640079109 | 0 | 6 | SH | DEFINED | 7 |
| NEENAH PAPER INC | COM | 640079109 | 35 | 1250 | SH | DEFINED | 18 |
| NEENAH PAPER INC | COM | 640079109 | 0 | 15 | SH | DEFINED | 9 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 13 | 760 | SH | DEFINED | 11 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 222 | 13500 | SH | DEFINED | 6 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 1143 | 69427 | SH | DEFINED | 18 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 17589 | 1068600 | SH | DEFINED | 21 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 1634 | 99300 | SH | DEFINED | 20 |
| NELNET INC | CL A | 64031N108 | 1500 | 36872 | SH | DEFINED | 18 |
| NELNET INC | CL A | 64031N108 | 8226 | 202210 | SH | DEFINED | 20 |
| NELSON THOMAS INC | COM | 640376109 | 70 | 2827 | SH | DEFINED | 19 |
| NESS TECHNOLOGIES INC | COM | 64104X108 | 404 | 37550 | SH | DEFINED | 3 |
| NESS TECHNOLOGIES INC | COM | 64104X108 | 5455 | 506519 | SH | DEFINED | 6 |
| NET 1 UEPS TECHNOLOGIES INC | COM NEW | 64107N206 | 9 | 304 | SH | DEFINED | 3 |
| NETEASE COM INC | SPONSORED ADR | 64110W102 | 95472 | 1700000 | SH | DEFINED | 13 |
| NETFLIX COM INC | COM | 64110L106 | 90 | 3333 | SH | DEFINED | 19 |
| NETFLIX COM INC | COM | 64110L106 | 202950 | 7500000 | SH | DEFINED | 13 |
| NETFLIX COM INC | COM | 64110L106 | 8 | 300 | SH | DEFINED | 17 |
| NETFLIX COM INC | COM | 64110L106 | 676 | 24972 | SH | DEFINED | 5 |
| NETFLIX COM INC | COM | 64110L106 | 1689 | 62400 | SH | DEFINED | 20 |
| NETFLIX COM INC | COM | 64110L106 | 1376 | 50855 | SH | DEFINED | 18 |
| NETGEAR INC | COM | 64111Q104 | 52 | 2706 | SH | DEFINED | 19 |
| NETGEAR INC | COM | 64111Q104 | 15 | 800 | SH | DEFINED | 11 |
| NETGEAR INC | COM | 64111Q104 | 23551 | 1223454 | SH | DEFINED | 3 |
| NETIQ CORP | COM | 64115P102 | 205 | 16700 | SH | DEFINED | 18 |
| NETIQ CORP | COM | 64115P102 | 2868 | 233373 | SH | DEFINED | 20 |
| NETIQ CORP | COM | 64115P102 | 6703 | 545410 | SH | DEFINED | 6 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 764 | 28058 | SH | DEFINED | 3 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1925 | 71307 | SH | DEFINED | 19 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1 | 19 | SH | DEFINED | 4 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 63 | 2318 | SH | DEFINED | 11 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 50 | 1863 | SH | DEFINED | 18 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 806 | 29868 | SH | DEFINED | 1 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 6690 | 247765 | SH | DEFINED | 17 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 10 | 378 | SH | DEFINED | 2 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 15065 | 557952 | SH | DEFINED | 20 |
| NETWORK EQUIP TECHNOLOGIES | COM | 641208103 | 154 | 35000 | SH | DEFINED | 18 |
| NEUBERGER BERMAN INCOME OPP | COM SHS | 64126L108 | 15 | 1037 | SH | DEFINED | 18 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 1899 | 30277 | SH | DEFINED | 19 |
| NEUROMETRIX INC | COM | 641255104 | 3 | 103 | SH | DEFINED | 18 |
| NEUSTAR INC | CL A | 64126X201 | 299 | 9800 | SH | DEFINED | 11 |
| NEW AMER HIGH INCOME FD INC | COM | 641876107 | 0 | 5 | SH | DEFINED | 18 |
| NEW GERMANY FD INC | COM | 644465106 | 41 | 4041 | SH | DEFINED | 18 |
| NEW IRELAND FUND INC | COM | 645673104 | 1 | 27 | SH | DEFINED | 18 |
| NEW JERSEY RES | COM | 646025106 | 7557 | 180400 | SH | DEFINED | 6 |
| NEW JERSEY RES | COM | 646025106 | 25 | 600 | SH | DEFINED | 11 |
| NEW JERSEY RES | COM | 646025106 | 32 | 771 | SH | DEFINED | 4 |
| NEW JERSEY RES | COM | 646025106 | 239 | 5700 | SH | DEFINED | 18 |
| NEW JERSEY RES | COM | 646025106 | 3340 | 79736 | SH | DEFINED | 20 |

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| NEW JERSEY RES | COM | 646025106 | 40 | 946 | SH | DEFINED | 9 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 9 | 400 | SH | DEFINED | 1 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 73 | 3155 | SH | DEFINED | 20 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 107 | 4634 | SH | DEFINED | 18 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 109 | 4700 | SH | DEFINED | 9 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 2747 | 118500 | SH | DEFINED | 21 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 39 | 1700 | SH | DEFINED | 11 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 73 | 3155 | SH | DEFINED | 19 |
| NEW RIV PHARMACEUTICALS INC | COM | 648468205 | 166 | 3200 | SH | DEFINED | 19 |
| NEW YORK & CO INC | COM | 649295102 | 11 | 500 | SH | DEFINED | 11 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 295 | 17849 | SH | DEFINED | 21 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 5 | 300 | SH | DEFINED | 9 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 61833 | 3742920 | SH | DEFINED | 18 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 20 | 1206 | SH | DEFINED | 4 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 102549 | 6207582 | SH | DEFINED | 20 |
| NEW YORK TIMES CO | CL A | 650111107 | 733 | 27720 | SH | DEFINED | 19 |
| NEW YORK TIMES CO | CL A | 650111107 | 9 | 350 | SH | DEFINED | 2 |
| NEW YORK TIMES CO | CL A | 650111107 | 205 | 7744 | SH | DEFINED | 17 |
| NEW YORK TIMES CO | CL A | 650111107 | 550 | 20812 | SH | DEFINED | 18 |
| NEW YORK TIMES CO | CL A | 650111107 | 3518 | 133000 | SH | DEFINED | 23 |
| NEW YORK TIMES CO | CL A | 650111107 | 11 | 400 | SH | DEFINED | 9 |
| NEW YORK TIMES CO | CL A | 650111107 | 844 | 31900 | SH | DEFINED | 11 |
| NEW YORK TIMES CO | CL A | 650111107 | 4724 | 178607 | SH | DEFINED | 5 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 6 | 267 | SH | DEFINED | 11 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 35331 | 1485753 | SH | DEFINED | 20 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 46131 | 1939921 | SH | DEFINED | 18 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 1353 | 56890 | SH | DEFINED | 9 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 58 | 2441 | SH | DEFINED | 22 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 4756 | 200000 | SH | DEFINED | 7 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 20700 | 870500 | SH | DEFINED | 6 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 86571 | 3640508 | SH | DEFINED | 21 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 995 | 41829 | SH | DEFINED | 2 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 255 | 10715 | SH | DEFINED | 17 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 1267 | 53292 | SH | DEFINED | 19 |
| NEWFIELD EXPL CO | COM | 651290108 | 2918 | 58278 | SH | DEFINED | 19 |
| NEWFIELD EXPL CO | COM | 651290108 | 25943 | 518144 | SH | DEFINED | 20 |
| NEWFIELD EXPL CO | COM | 651290108 | 33603 | 671129 | SH | DEFINED | 3 |
| NEWFIELD EXPL CO | COM | 651290108 | 26 | 516 | SH | DEFINED | 11 |
| NEWFIELD EXPL CO | COM | 651290108 | 70 | 1400 | SH | DEFINED | 6 |
| NEWFIELD EXPL CO | COM | 651290108 | 3704 | 73973 | SH | DEFINED | 18 |
| NEWKIRK REALTY TR INC | COM | 651497109 | 116 | 7500 | SH | DEFINED | 3 |
| NEWMARKET CORP | COM | 651587107 | 9 | 378 | SH | DEFINED | 19 |
| NEWMARKET CORP | COM | 651587107 | 0 | 11 | SH | DEFINED | 18 |
| NEWMARKET CORP | COM | 651587107 | 5494 | 224600 | SH | DEFINED | 6 |
| NEWMONT MINING CORP | COM | 651639106 | 26931 | 504330 | SH | DEFINED | 20 |
| NEWMONT MINING CORP | COM | 651639106 | 320 | 5997 | SH | DEFINED | 5 |
| NEWMONT MINING CORP | COM | 651639106 | 274 | 5132 | SH | DEFINED | 2 |
| NEWMONT MINING CORP | COM | 651639106 | 18156 | 340000 | SH | DEFINED | 8 |
| NEWMONT MINING CORP | COM | 651639106 | 2 | 46 | SH | DEFINED | 7 |
| NEWMONT MINING CORP | COM | 651639106 | 1413 | 26455 | SH | DEFINED | 17 |
| NEWMONT MINING CORP | COM | 651639106 | 6912 | 129429 | SH | DEFINED | 19 |
| NEWMONT MINING CORP | COM | 651639106 | 14875 | 278565 | SH | DEFINED | 18 |
| NEWMONT MINING CORP | COM | 651639106 | 383 | 7177 | SH | DEFINED | 21 |
| NEWMONT MINING CORP | COM | 651639106 | 7570 | 141760 | SH | DEFINED | 23 |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 2276 | 298300 | SH | DEFINED | 20 |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 143 | 18700 | SH | DEFINED | 2 |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 847 | 111000 | SH | DEFINED | 3 |
| NEWPORT CORP | COM | 651824104 | 111 | 8200 | SH | DEFINED | 11 |
| NEWPORT CORP | COM | 651824104 | 16 | 1150 | SH | DEFINED | 2 |
| NEWS CORP | CL A | 65248E104 | 1099 | 70690 | SH | DEFINED | 3 |
| NEWS CORP | CL B | 65248E203 | 1311 | 78913 | SH | DEFINED | 22 |
| NEWS CORP | CL A | 65248E104 | 44 | 2818 | SH | DEFINED | 17 |

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| NEWS CORP | CL A | 65248E104 | 2 | 146 | SH | DEFINED | 2 |
| NEWS CORP | CL A | 65248E104 | 6294 | 404773 | SH | DEFINED | 20 |
| NEWS CORP | CL A | 65248E104 | 10360 | 666250 | SH | DEFINED | 19 |
| NEWS CORP | CL A | 65248E104 | 825 | 53060 | SH | DEFINED | 6 |
| NEWS CORP | CL B | 65248E203 | 320402 | 19289731 | SH | DEFINED | 18 |
| NEWS CORP | CL B | 65248E203 | 1857 | 111800 | SH | DEFINED | 23 |
| NEWS CORP | CL A | 65248E104 | 11692 | 751886 | SH | DEFINED | 21 |
| NEWS CORP | CL B | 65248E203 | 182664 | 10997248 | SH | DEFINED | 20 |
| NEWS CORP | CL B | 65248E203 | 162456 | 9780618 | SH | DEFINED | 21 |
| NEWS CORP | CL A | 65248E104 | 56 | 3625 | SH | DEFINED | 11 |
| NEWS CORP | CL A | 65248E104 | 12456 | 801015 | SH | DEFINED | 18 |
| NEWS CORP | CL A | 65248E104 | 1247 | 80200 | SH | DEFINED | 23 |
| NEXEN INC | COM | 65334H102 | 8573 | 191200 | SH | DEFINED | 7 |
| NEXMED INC | COM | 652903105 | 856 | 1111110 | SH | DEFINED | 20 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 5496 | 196700 | SH | DEFINED | 21 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 5989 | 214360 | SH | DEFINED | 20 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 10 | 360 | SH | DEFINED | 2 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 595 | 21300 | SH | DEFINED | 18 |
| NFJ DIVID INT & PREM STRTGY | COM SHS | 65337H109 | 61 | 2903 | SH | DEFINED | 18 |
| NICHOLAS APPLGATE CV&INC FD | COM | 65370G109 | 1 | 78 | SH | DEFINED | 18 |
| NICHOLAS-APPLGATE CV & INC | COM | 65370F101 | 0 | 12 | SH | DEFINED | 18 |
| NICOR INC | COM | 654086107 | 751 | 19098 | SH | DEFINED | 21 |
| NICOR INC | COM | 654086107 | 337 | 8563 | SH | DEFINED | 19 |
| NICOR INC | COM | 654086107 | 9865 | 250950 | SH | DEFINED | 6 |
| NICOR INC | COM | 654086107 | 233 | 5938 | SH | DEFINED | 18 |
| NICOR INC | COM | 654086107 | 12 | 300 | SH | DEFINED | 2 |
| NII HLDGS INC | CL B NEW | 62913F201 | 1605 | 36736 | SH | DEFINED | 19 |
| NII HLDGS INC | CL B NEW | 62913F201 | 0 | 0 | SH | DEFINED | 11 |
| NII HLDGS INC | CL B NEW | 62913F201 | 305760 | 7000000 | SH | DEFINED | 13 |
| NII HLDGS INC | CL B NEW | 62913F201 | 3 | 70 | SH | DEFINED | 18 |
| NII HLDGS INC | CL B NEW | 62913F201 | 738 | 16900 | SH | DEFINED | 23 |
| NII HLDGS INC | CL B NEW | 62913F201 | 270327 | 6188800 | SH | DEFINED | 8 |
| NIKE INC | CL B | 654106103 | 1001 | 11532 | SH | DEFINED | 18 |
| NIKE INC | CL B | 654106103 | 3633 | 41863 | SH | DEFINED | 11 |
| NIKE INC | CL B | 654106103 | 425 | 4900 | SH | DEFINED | 2 |
| NIKE INC | CL B | 654106103 | 3330 | 38370 | SH | DEFINED | 3 |
| NIKE INC | CL B | 654106103 | 70317 | 810200 | SH | DEFINED | 8 |
| NIKE INC | CL B | 654106103 | 9 | 100 | SH | DEFINED | 1 |
| NIKE INC | CL B | 654106103 | 26 | 300 | SH | DEFINED | 17 |
| NIKE INC | CL B | 654106103 | 2708 | 31200 | SH | DEFINED | 10 |
| NIKE INC | CL B | 654106103 | 4717 | 54353 | SH | DEFINED | 19 |
| NIKE INC | CL B | 654106103 | 1600 | 18427 | SH | DEFINED | 9 |
| NIKE INC | CL B | 654106103 | 6 | 69 | SH | DEFINED | 20 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 1 | 55 | SH | DEFINED | 2 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 3 | 150 | SH | DEFINED | 9 |
| NISOURCE INC | COM | 65473P105 | 906 | 43451 | SH | DEFINED | 18 |
| NISOURCE INC | COM | 65473P105 | 99 | 4756 | SH | DEFINED | 2 |
| NISOURCE INC | COM | 65473P105 | 78 | 3753 | SH | DEFINED | 11 |
| NISOURCE INC | COM | 65473P105 | 589 | 28217 | SH | DEFINED | 17 |
| NISOURCE INC | COM | 65473P105 | 486 | 23320 | SH | DEFINED | 6 |
| NISOURCE INC | COM | 65473P105 | 1096 | 52530 | SH | DEFINED | 19 |
| NISSAN MOTORS | SPONSORED ADR | 654744408 | 611 | 29885 | SH | DEFINED | 17 |
| NL INDS INC | COM NEW | 629156407 | 161 | 11400 | SH | DEFINED | 21 |
| NMS COMMUNICATIONS CORP | COM | 629248105 | 650 | 186202 | SH | DEFINED | 23 |
| NOBEL LEARNING CMNTYS INC | COM | 654889104 | 94 | 10000 | SH | DEFINED | 18 |
| NOBLE CORPORATION | SHS | G65422100 | 443 | 6285 | SH | DEFINED | 5 |
| NOBLE CORPORATION | SHS | G65422100 | 25 | 359 | SH | DEFINED | 2 |
| NOBLE CORPORATION | SHS | G65422100 | 159 | 2250 | SH | DEFINED | 11 |
| NOBLE CORPORATION | SHS | G65422100 | 3112 | 44120 | SH | DEFINED | 17 |
| NOBLE ENERGY INC | COM | 655044105 | 776 | 19253 | SH | DEFINED | 19 |
| NOBLE ENERGY INC | COM | 655044105 | 10561 | 262060 | SH | DEFINED | 3 |
| NOBLE ENERGY INC | COM | 655044105 | 5 | 128 | SH | DEFINED | 11 |

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| NOBLE ENERGY INC | COM | 655044105 | 6 | 140 | SH | DEFINED | 9 |
| NOBLE ENERGY INC | COM | 655044105 | 48 | 1183 | SH | DEFINED | 18 |
| NOBLE INTL LTD | COM | 655053106 | 77 | 3700 | SH | DEFINED | 6 |
| NOBLE INTL LTD | COM | 655053106 | 7 | 325 | SH | DEFINED | 19 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 3802 | 207800 | SH | DEFINED | 9 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 22202 | 1213245 | SH | DEFINED | 17 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 36 | 1990 | SH | DEFINED | 7 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 183472 | 10025800 | SH | DEFINED | 8 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 17144 | 936855 | SH | DEFINED | 2 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 578 | 31580 | SH | DEFINED | 5 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 820 | 44800 | SH | DEFINED | 11 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 6835 | 373500 | SH | DEFINED | 10 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 70431 | 3893825 | SH | DEFINED | 6 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 496 | 25790 | SH | DEFINED | 17 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 18972 | 1012141 | SH | DEFINED | 6 |
| NORDSTROM INC | COM | 655664100 | 312 | 8350 | SH | DEFINED | 2 |
| NORDSTROM INC | COM | 655664100 | 232 | 6200 | SH | DEFINED | 23 |
| NORDSTROM INC | COM | 655664100 | 1591 | 42536 | SH | DEFINED | 18 |
| NORDSTROM INC | COM | 655664100 | 1122 | 30000 | SH | DEFINED | 1 |
| NORDSTROM INC | COM | 655664100 | 4425 | 118307 | SH | DEFINED | 19 |
| NORDSTROM INC | COM | 655664100 | 20 | 535 | SH | DEFINED | 20 |
| NORDSTROM INC | COM | 655664100 | 374 | 10000 | SH | DEFINED | 17 |
| NORDSTROM INC | COM | 655664100 | 37 | 1000 | SH | DEFINED | 11 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 1293 | 28850 | SH | DEFINED | 5 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 458 | 10210 | SH | DEFINED | 6 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 717 | 16000 | SH | DEFINED | 20 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 11606 | 258880 | SH | DEFINED | 23 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 4136 | 92270 | SH | DEFINED | 3 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 22 | 500 | SH | DEFINED | 1 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 4142 | 92391 | SH | DEFINED | 19 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 84 | 1863 | SH | DEFINED | 11 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 9201 | 205237 | SH | DEFINED | 2 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 83 | 1850 | SH | DEFINED | 4 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 519 | 11588 | SH | DEFINED | 18 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 3890 | 86775 | SH | DEFINED | 17 |
| NORSK HYDRO A S | SPONSORED ADR | 656531605 | 346 | 3350 | SH | DEFINED | 2 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 2 | 700 | SH | DEFINED | 9 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 6 | 1860 | SH | DEFINED | 2 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 10771 | 3955935 | SH | DEFINED | 7 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 1778 | 581106 | SH | DEFINED | 6 |
| NORTH CENT BANCSHARES INC | COM | 658418108 | 405 | 10500 | SH | DEFINED | 6 |
| NORTH EUROPEAN OIL RTY TR | SH BEN INT | 659310106 | 8 | 315 | SH | DEFINED | 2 |
| NORTH EUROPEAN OIL RTY TR | SH BEN INT | 659310106 | 206 | 7900 | SH | DEFINED | 18 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 24817 | 907039 | SH | DEFINED | 20 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 2512 | 91805 | SH | DEFINED | 19 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 233 | 8500 | SH | DEFINED | 5 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 1490 | 54472 | SH | DEFINED | 9 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 4131 | 151002 | SH | DEFINED | 17 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 26960 | 985379 | SH | DEFINED | 1 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 470 | 17171 | SH | DEFINED | 6 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 207 | 7575 | SH | DEFINED | 2 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 1119 | 40900 | SH | DEFINED | 11 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 3771 | 137832 | SH | DEFINED | 18 |
| NORTH VALLEY BANCORP | COM | 66304M105 | 1651 | 92671 | SH | DEFINED | 6 |
| NORTHEAST UTILS | COM | 664397106 | 2 | 99 | SH | DEFINED | 18 |
| NORTHEAST UTILS | COM | 664397106 | 2 | 100 | SH | DEFINED | 2 |
| NORTHEAST UTILS | COM | 664397106 | 17 | 884 | SH | DEFINED | 17 |
| NORTHEAST UTILS | COM | 664397106 | 37204 | 1889470 | SH | DEFINED | 6 |
| NORTHEAST UTILS | COM | 664397106 | 6 | 324 | SH | DEFINED | 20 |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PARTN | 664785102 | 202 | 4800 | SH | DEFINED | 5 |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PARTN | 664785102 | 1562 | 37200 | SH | DEFINED | 18 |
| NORTHERN TR CORP | COM | 665859104 | 479 | 9253 | SH | DEFINED | 18 |

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| NORTHERN TR CORP | COM | 665859104 | 6 | 116 | SH | DEFINED | 9 |
| NORTHERN TR CORP | COM | 665859104 | 3239 | 62498 | SH | DEFINED | 17 |
| NORTHERN TR CORP | COM | 665859104 | 119 | 2300 | SH | DEFINED | 1 |
| NORTHERN TR CORP | COM | 665859104 | 1862 | 35933 | SH | DEFINED | 19 |
| NORTHERN TR CORP | COM | 665859104 | 113 | 2175 | SH | DEFINED | 2 |
| NORTHERN TR CORP | COM | 665859104 | 452 | 8723 | SH | DEFINED | 5 |
| NORTHERN TR CORP | COM | 665859104 | 13 | 250 | SH | DEFINED | 11 |
| NORTHERN TR CORP | COM | 665859104 | 4628 | 89300 | SH | DEFINED | 23 |
| NORTHERN TR CORP | COM | 665859104 | 648 | 12500 | SH | DEFINED | 20 |
| NORTHFIELD LABS INC | COM | 666135108 | 7 | 500 | SH | DEFINED | 18 |
| NORTHGATE MINERALS CORP | COM | 666416102 | 115 | 62900 | SH | DEFINED | 3 |
| NORTHGATE MINERALS CORP | COM | 666416102 | 16 | 10000 | SH | DEFINED | 7 |
| NORTHRIM BANCORP INC | COM | 666762109 | 938 | 40000 | SH | DEFINED | 1 |
| NORTHRIM BANCORP INC | COM | 666762109 | 5021 | 214135 | SH | DEFINED | 6 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 15 | 250 | SH | DEFINED | 11 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1116 | 18562 | SH | DEFINED | 9 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 262 | 4361 | SH | DEFINED | 18 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 8312 | 138282 | SH | DEFINED | 19 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 67 | 1120 | SH | DEFINED | 22 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 102 | 1690 | SH | DEFINED | 17 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1031 | 17144 | SH | DEFINED | 6 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 17304 | 287870 | SH | DEFINED | 3 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 212 | 3524 | SH | DEFINED | 2 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2329 | 38742 | SH | DEFINED | 5 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1173 | 19507 | SH | DEFINED | 20 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 248 | 7265 | SH | DEFINED | 18 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 2 | 65 | SH | DEFINED | 19 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 3390 | 99184 | SH | DEFINED | 20 |
| NORTHWEST PIPE CO | COM | 667746101 | 1776 | 66385 | SH | DEFINED | 6 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 1 | 31 | SH | DEFINED | 18 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 540 | 17382 | SH | DEFINED | 21 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 1519 | 48884 | SH | DEFINED | 19 |
| NOVA CHEMICALS CORP | COM | 66977W109 | 3 | 80 | SH | DEFINED | 2 |
| NOVA CHEMICALS CORP | COM | 66977W109 | 26825 | 856990 | SH | DEFINED | 7 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 5736 | 109298 | SH | DEFINED | 11 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 430 | 8200 | SH | DEFINED | 2 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 46520 | 911427 | SH | DEFINED | 6 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 79 | 1500 | SH | DEFINED | 1 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 2517 | 47968 | SH | DEFINED | 17 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 5 | 100 | SH | DEFINED | 9 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 10 | 200 | SH | DEFINED | 4 |
| NOVATEL WIRELESS INC | COM NEW | 66987M604 | 289 | 23868 | SH | DEFINED | 19 |
| NOVELIS INC | COM | 67000X106 | 7 | 340 | SH | DEFINED | 17 |
| NOVELIS INC | COM | 67000X106 | 432 | 21812 | SH | DEFINED | 7 |
| NOVELL INC | COM | 670006105 | 9558 | 1082400 | SH | DEFINED | 21 |
| NOVELL INC | COM | 670006105 | 2 | 200 | SH | DEFINED | 2 |
| NOVELL INC | COM | 670006105 | 657 | 74433 | SH | DEFINED | 19 |
| NOVELL INC | COM | 670006105 | 537 | 60788 | SH | DEFINED | 18 |
| NOVELL INC | COM | 670006105 | 162 | 18370 | SH | DEFINED | 6 |
| NOVELLUS SYS INC | COM | 670008101 | 243 | 10090 | SH | DEFINED | 17 |
| NOVELLUS SYS INC | COM | 670008101 | 62921 | 2608665 | SH | DEFINED | 18 |
| NOVELLUS SYS INC | COM | 670008101 | 163 | 6740 | SH | DEFINED | 23 |
| NOVELLUS SYS INC | COM | 670008101 | 642 | 26599 | SH | DEFINED | 19 |
| NOVELLUS SYS INC | COM | 670008101 | 2306 | 95596 | SH | DEFINED | 21 |
| NOVELLUS SYS INC | COM | 670008101 | 25 | 1030 | SH | DEFINED | 6 |
| NOVELLUS SYS INC | COM | 670008101 | 30 | 1264 | SH | DEFINED | 22 |
| NOVELLUS SYS INC | COM | 670008101 | 31626 | 1311185 | SH | DEFINED | 20 |
| NOVO-NORDISK A S | ADR | 670100205 | 580 | 10300 | SH | DEFINED | 2 |
| NOVO-NORDISK A S | ADR | 670100205 | 11 | 200 | SH | DEFINED | 17 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 1362 | 115000 | SH | DEFINED | 20 |
| NPS PHARMACEUTICALS INC | NOTE 3.000% 6/1 | 62936PAB9 | 15525 | 15525000 | PRN | DEFINED | 21 |
| NPS PHARMACEUTICALS INC | NOTE 3.000% 6/1 | 62936PAB9 | 16600 | 16600000 | PRN | DEFINED | 20 |

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| NPS PHARMACEUTICALS INC | COM | 62936P103 | 7 | 620 | SH | DEFINED | 18 |
| NRG ENERGY INC | COM NEW | 629377508 | 386 | 8189 | SH | DEFINED | 19 |
| NRG ENERGY INC | COM NEW | 629377508 | 16313 | 349682 | SH | DEFINED | 6 |
| NRG ENERGY INC | COM NEW | 629377508 | 1667 | 35370 | SH | DEFINED | 18 |
| NRG ENERGY INC | COM NEW | 629377508 | 39666 | 841800 | SH | DEFINED | 21 |
| NRG ENERGY INC | COM NEW | 629377508 | 5098 | 108200 | SH | DEFINED | 20 |
| NS GROUP INC | COM | 628916108 | 26506 | 633953 | SH | DEFINED | 3 |
| NSTAR | COM | 67019E107 | 28 | 960 | SH | DEFINED | 2 |
| NSTAR | COM | 67019E107 | 29211 | 1017820 | SH | DEFINED | 6 |
| NSTAR | COM | 67019E107 | 17 | 581 | SH | DEFINED | 18 |
| NSTAR | COM | 67019E107 | 277 | 9668 | SH | DEFINED | 3 |
| NSTAR | COM | 67019E107 | 759 | 26462 | SH | DEFINED | 19 |
| NTL INC DEL | COM | 62940M104 | 36440 | 540660 | SH | DEFINED | 6 |
| NTL INC DEL | COM | 62940M104 | 383 | 5625 | SH | DEFINED | 17 |
| NTL INC DEL | COM | 62940M104 | 10692 | 157044 | SH | DEFINED | 20 |
| NTL INC DEL | COM | 62940M104 | 33929 | 498363 | SH | DEFINED | 21 |
| NTT DOCOMO INC | SPONS ADR | 62942M201 | 452 | 29530 | SH | DEFINED | 17 |
| NTT DOCOMO INC | SPONS ADR | 62942M201 | 12162 | 814987 | SH | DEFINED | 6 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 1538 | 87500 | SH | DEFINED | 20 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 7960 | 452800 | SH | DEFINED | 21 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 761 | 43300 | SH | DEFINED | 18 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 15 | 1919 | SH | DEFINED | 19 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 687 | 90044 | SH | DEFINED | 11 |
| NUCOR CORP | COM | 670346105 | 5 | 80 | SH | DEFINED | 6 |
| NUCOR CORP | COM | 670346105 | 56 | 832 | SH | DEFINED | 1 |
| NUCOR CORP | COM | 670346105 | 309 | 4632 | SH | DEFINED | 17 |
| NUCOR CORP | COM | 670346105 | 380 | 5697 | SH | DEFINED | 21 |
| NUCOR CORP | COM | 670346105 | 1311 | 19648 | SH | DEFINED | 20 |
| NUCOR CORP | COM | 670346105 | 6519 | 97704 | SH | DEFINED | 19 |
| NUCOR CORP | COM | 670346105 | 3709 | 55589 | SH | DEFINED | 18 |
| NUCOR CORP | COM | 670346105 | 101 | 1516 | SH | DEFINED | 2 |
| NUCOR CORP | COM | 670346105 | 2082 | 31200 | SH | DEFINED | 3 |
| NUCOR CORP | COM | 670346105 | 27 | 400 | SH | DEFINED | 11 |
| NUTRI SYS INC NEW | COM | 67069D108 | 24 | 670 | SH | DEFINED | 18 |
| NUVEEN CA INVT QUALITY MUN F | COM | 67062A101 | 51 | 3533 | SH | DEFINED | 18 |
| NUVEEN CA SELECT QUALITY MUN | COM | 670975101 | 51 | 3410 | SH | DEFINED | 18 |
| NUVEEN CALIF PERFORM PLUS MU | COM | 67062Q106 | 0 | 9 | SH | DEFINED | 18 |
| NUVEEN CALIF QUALITY INCM MU | COM | 670985100 | 99 | 6700 | SH | DEFINED | 18 |
| NUVEEN DIV ADV MUNI FD 3 | COM SH BEN INT | 67070X101 | 3 | 188 | SH | DEFINED | 18 |
| NUVEEN DIV ADVANTAGE MUN FD | COM | 67070F100 | 324 | 19666 | SH | DEFINED | 18 |
| NUVEEN DIVERSIFIED DIV INCM | COM | 6706EP105 | 16 | 1000 | SH | DEFINED | 18 |
| NUVEEN DIVID ADVANTAGE MUN F | COM | 67066V101 | 25 | 1722 | SH | DEFINED | 18 |
| NUVEEN EQTY PRM OPPORTUNITYF | COM | 6706EM102 | 17 | 985 | SH | DEFINED | 18 |
| NUVEEN EQUITY PREM ADV FD | COM | 6706ET107 | 1 | 61 | SH | DEFINED | 18 |
| NUVEEN EQUITY PREM INCOME FD | COM | 6706ER101 | 1 | 50 | SH | DEFINED | 18 |
| NUVEEN FLA INVT QUALITY MUN | COM | 670970102 | 39 | 2750 | SH | DEFINED | 18 |
| NUVEEN FLA QUALITY INCOME MU | COM | 670978105 | 52 | 3750 | SH | DEFINED | 18 |
| NUVEEN FLOATING RATE INCOME | COM | 67072T108 | 9 | 680 | SH | DEFINED | 18 |
| NUVEEN FLTNG RTE INCM OPP FD | COM SHS | 6706EN100 | 55 | 4407 | SH | DEFINED | 18 |
| NUVEEN INS NY TX FR ADV MUN | COM | 670656107 | 0 | 8 | SH | DEFINED | 18 |
| NUVEEN INSD CA PREM INCOME 2 | COM | 67061U108 | 23 | 1600 | SH | DEFINED | 18 |
| NUVEEN INSD DIVID ADVANTAGE | COM | 67071L106 | 5 | 330 | SH | DEFINED | 18 |
| NUVEEN INSD FLA PREM INCOME | COM | 67101V108 | 60 | 4000 | SH | DEFINED | 18 |
| NUVEEN INSD MUN OPPORTUNITY | COM | 670984103 | 76 | 5248 | SH | DEFINED | 18 |
| NUVEEN INSD NY PREM INCOME F | COM | 67101R107 | 7 | 528 | SH | DEFINED | 18 |
| NUVEEN INSD PREM INCOME MUN | COM | 6706D8104 | 30 | 2400 | SH | DEFINED | 18 |
| NUVEEN INVT QUALITY MUN FD I | COM | 67062E103 | 4 | 300 | SH | DEFINED | 18 |
| NUVEEN INVTS INC | CL A | 67090F106 | 759 | 17800 | SH | DEFINED | 17 |
| NUVEEN INVTS INC | CL A | 67090F106 | 1948 | 45700 | SH | DEFINED | 23 |
| NUVEEN INVTS INC | CL A | 67090F106 | 57 | 1335 | SH | DEFINED | 18 |
| NUVEEN INVTS INC | CL A | 67090F106 | 19 | 450 | SH | DEFINED | 11 |
| NUVEEN MICH PREM INCOME MUN | COM | 67101Q109 | 0 | 14 | SH | DEFINED | 18 |

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| NUVEEN MICH QUALITY INCOME M | COM | 670979103 | 0 | 11 | SH | DEFINED | 18 |
| NUVEEN MUN ADVANTAGE FD INC | COM | 67062H106 | 35 | 2250 | SH | DEFINED | 18 |
| NUVEEN MUN HIGH INC OPP FD | COM | 670682103 | 91 | 5667 | SH | DEFINED | 18 |
| NUVEEN MUN INCOME FD INC | COM | 67062J102 | 0 | 26 | SH | DEFINED | 18 |
| NUVEEN MUN MKT OPPORTUNITY F | COM | 67062W103 | 68 | 4677 | SH | DEFINED | 18 |
| NUVEEN MUN VALUE FD INC | COM | 670928100 | 71 | 7315 | SH | DEFINED | 18 |
| NUVEEN N Y INVT QUALITY MUN | COM | 67062X101 | 0 | 6 | SH | DEFINED | 18 |
| NUVEEN NJ DIV ADVANTAGE MUN | COM | 67069Y102 | 30 | 1981 | SH | DEFINED | 18 |
| NUVEEN NJ INVT QUALITY MUN F | COM | 670971100 | 69 | 4893 | SH | DEFINED | 18 |
| NUVEEN NY DIVID ADVNTG MUN F | COM | 67066X107 | 50 | 3003 | SH | DEFINED | 18 |
| NUVEEN NY MUN VALUE FD | COM | 67062M105 | 0 | 1 | SH | DEFINED | 18 |
| NUVEEN NY PERFORM PLUS MUN F | COM | 67062R104 | 50 | 3151 | SH | DEFINED | 18 |
| NUVEEN NY SELECT QUALITY MUN | COM | 670976109 | 14 | 1000 | SH | DEFINED | 18 |
| NUVEEN OH DIV ADVANTAGE MUN | COM | 67070C107 | 17 | 1000 | SH | DEFINED | 18 |
| NUVEEN PERFORMANCE PLUS MUN | COM | 67062P108 | 17 | 1153 | SH | DEFINED | 18 |
| NUVEEN PFD & CONV INC FD | COM | 67073B106 | 54 | 4521 | SH | DEFINED | 18 |
| NUVEEN PFD & CONV INCOME FD | COM SHS | 67073D102 | 112 | 9266 | SH | DEFINED | 18 |
| NUVEEN PREM INCOME MUN FD | COM | 67062T100 | 130 | 9301 | SH | DEFINED | 18 |
| NUVEEN PREM INCOME MUN FD 2 | COM | 67063W102 | 9 | 676 | SH | DEFINED | 18 |
| NUVEEN PREM INCOME MUN FD 4 | COM | 6706K4105 | 25 | 2040 | SH | DEFINED | 18 |
| NUVEEN PREMIER MUN INCOME FD | COM | 670988104 | 6 | 432 | SH | DEFINED | 18 |
| NUVEEN QUALITY INCOME MUN FD | COM | 670977107 | 65 | 4435 | SH | DEFINED | 18 |
| NUVEEN QUALITY PFD INC FD 3 | COM | 67072W101 | 2 | 171 | SH | DEFINED | 18 |
| NUVEEN QUALITY PFD INCOME FD | COM | 67071S101 | 9 | 760 | SH | DEFINED | 18 |
| NUVEEN QUALITY PFD INCOME FD | COM | 67072C105 | 48 | 3725 | SH | DEFINED | 18 |
| NUVEEN REAL ESTATE INCOME FD | COM | 67071B108 | 191 | 9545 | SH | DEFINED | 18 |
| NUVEEN SELECT QUALITY MUN FD | COM | 670973106 | 19 | 1235 | SH | DEFINED | 18 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67062F100 | 11 | 797 | SH | DEFINED | 18 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67063C106 | 7 | 500 | SH | DEFINED | 18 |
| NUVEEN VA DIV ADV MUNI FD 2 | COM | 67071C106 | 17 | 1000 | SH | DEFINED | 18 |
| NVE CORP | COM NEW | 629445206 | 22 | 1500 | SH | DEFINED | 11 |
| NVIDIA CORP | COM | 67066G104 | 1819 | 49743 | SH | DEFINED | 22 |
| NVIDIA CORP | COM | 67066G104 | 4 | 106 | SH | DEFINED | 18 |
| NVIDIA CORP | COM | 67066G104 | 11922 | 326090 | SH | DEFINED | 3 |
| NVIDIA CORP | COM | 67066G104 | 1609 | 44022 | SH | DEFINED | 20 |
| NVIDIA CORP | COM | 67066G104 | 830 | 22700 | SH | DEFINED | 23 |
| NVIDIA CORP | COM | 67066G104 | 29 | 800 | SH | DEFINED | 2 |
| NVIDIA CORP | COM | 67066G104 | 2810 | 76866 | SH | DEFINED | 19 |
| NVR INC | COM | 62944T105 | 30637 | 43642 | SH | DEFINED | 3 |
| NYMAGIC INC | COM | 629484106 | 1 | 23 | SH | DEFINED | 18 |
| NYMAGIC INC | COM | 629484106 | 2491 | 100500 | SH | DEFINED | 6 |
| O CHARLEYS INC | COM | 670823103 | 430 | 27700 | SH | DEFINED | 18 |
| O CHARLEYS INC | COM | 670823103 | 6772 | 436630 | SH | DEFINED | 20 |
| O CHARLEYS INC | COM | 670823103 | 3957 | 255100 | SH | DEFINED | 6 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 149 | 4650 | SH | DEFINED | 21 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 1389 | 43400 | SH | DEFINED | 11 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 427 | 13338 | SH | DEFINED | 18 |
| O2MICRO INTERNATIONAL LTD | SPONS ADR | 67107W100 | 7 | 650 | SH | DEFINED | 11 |
| OAKLEY INC | COM | 673662102 | 542 | 36916 | SH | DEFINED | 21 |
| OAKLEY INC | COM | 673662102 | 55 | 3759 | SH | DEFINED | 19 |
| OAKLEY INC | COM | 673662102 | 7 | 456 | SH | DEFINED | 18 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 51 | 635 | SH | DEFINED | 11 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 52 | 650 | SH | DEFINED | 9 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 14817 | 185490 | SH | DEFINED | 3 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1286 | 16100 | SH | DEFINED | 5 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 48 | 600 | SH | DEFINED | 17 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 174 | 2180 | SH | DEFINED | 6 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 33 | 415 | SH | DEFINED | 20 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 11747 | 147053 | SH | DEFINED | 19 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 27 | 339 | SH | DEFINED | 18 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 112 | 1399 | SH | DEFINED | 2 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 884 | 11066 | SH | DEFINED | 21 |

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| OCEANEERING INTL INC | COM | 675232102 | 10 | 204 | SH | DEFINED | 18 |
| OCEANEERING INTL INC | COM | 675232102 | 11 | 219 | SH | DEFINED | 19 |
| OCEANFIRST FINL CORP | COM | 675234108 | 216 | 9500 | SH | DEFINED | 11 |
| OCEANFIRST FINL CORP | COM | 675234108 | 1907 | 83783 | SH | DEFINED | 6 |
| OCWEN FINL CORP | COM | 675746101 | 870 | 100000 | SH | DEFINED | 18 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 2 | 123 | SH | DEFINED | 18 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 24 | 1290 | SH | DEFINED | 3 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 1770 | 94945 | SH | DEFINED | 19 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 40017 | 1595570 | SH | DEFINED | 6 |
| OFFICE DEPOT INC | COM | 676220106 | 13 | 400 | SH | DEFINED | 7 |
| OFFICE DEPOT INC | COM | 676220106 | 2631 | 83791 | SH | DEFINED | 19 |
| OFFICE DEPOT INC | COM | 676220106 | 823 | 26195 | SH | DEFINED | 5 |
| OFFICE DEPOT INC | COM | 676220106 | 2010 | 64015 | SH | DEFINED | 11 |
| OFFICE DEPOT INC | COM | 676220106 | 2 | 63 | SH | DEFINED | 18 |
| OFFICE DEPOT INC | COM | 676220106 | 8222 | 261863 | SH | DEFINED | 20 |
| OFFICE DEPOT INC | COM | 676220106 | 527 | 16786 | SH | DEFINED | 21 |
| OFFICEMAX INC DEL | COM | 67622P101 | 340 | 13404 | SH | DEFINED | 19 |
| OFFICEMAX INC DEL | COM | 67622P101 | 23 | 900 | SH | DEFINED | 18 |
| OFFICEMAX INC DEL | COM | 67622P101 | 79 | 3120 | SH | DEFINED | 6 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 1 | 50 | SH | DEFINED | 18 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 5809 | 198950 | SH | DEFINED | 6 |
| OGE ENERGY CORP | COM | 670837103 | 218 | 8129 | SH | DEFINED | 18 |
| OGE ENERGY CORP | COM | 670837103 | 42 | 1575 | SH | DEFINED | 2 |
| OGE ENERGY CORP | COM | 670837103 | 88 | 3280 | SH | DEFINED | 17 |
| OGE ENERGY CORP | COM | 670837103 | 21877 | 816600 | SH | DEFINED | 6 |
| OHIO CAS CORP | COM | 677240103 | 82 | 2910 | SH | DEFINED | 3 |
| OHIO CAS CORP | COM | 677240103 | 175 | 6180 | SH | DEFINED | 2 |
| OHIO CAS CORP | COM | 677240103 | 11 | 375 | SH | DEFINED | 18 |
| OHIO CAS CORP | COM | 677240103 | 31439 | 1110127 | SH | DEFINED | 6 |
| OHIO CAS CORP | COM | 677240103 | 717 | 25328 | SH | DEFINED | 17 |
| OHIO CAS CORP | COM | 677240103 | 2237 | 78982 | SH | DEFINED | 19 |
| OIL STS INTL INC | COM | 678026105 | 2 | 64 | SH | DEFINED | 18 |
| OIL STS INTL INC | COM | 678026105 | 21523 | 679385 | SH | DEFINED | 3 |
| OIL STS INTL INC | COM | 678026105 | 91 | 2872 | SH | DEFINED | 19 |
| OILGEAR CO | COM | 678042102 | 177 | 17700 | SH | DEFINED | 6 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 2142 | 79456 | SH | DEFINED | 19 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 8580 | 318235 | SH | DEFINED | 3 |
| OLD NATL BANCORP IND | COM | 680033107 | 4 | 200 | SH | DEFINED | 18 |
| OLD POINT FINL CORP | COM | 680194107 | 179 | 6061 | SH | DEFINED | 6 |
| OLD REP INTL CORP | COM | 680223104 | 408 | 19422 | SH | DEFINED | 19 |
| OLD REP INTL CORP | COM | 680223104 | 1453 | 55000 | SH | DEFINED | 1 |
| OLD REP INTL CORP | COM | 680223104 | 32 | 1225 | SH | DEFINED | 11 |
| OLD REP INTL CORP | COM | 680223104 | 483 | 18400 | SH | DEFINED | 3 |
| OLD REP INTL CORP | COM | 680223104 | 19011 | 904950 | SH | DEFINED | 20 |
| OLD REP INTL CORP | COM | 680223104 | 2238 | 106530 | SH | DEFINED | 18 |
| OLD REP INTL CORP | COM | 680223104 | 5 | 172 | SH | DEFINED | 9 |
| OLD REP INTL CORP | COM | 680223104 | 1387 | 66000 | SH | DEFINED | 21 |
| OLD REP INTL CORP | COM | 680223104 | 5312 | 202295 | SH | DEFINED | 6 |
| OLIN CORP | COM PAR \$1 | 680665205 | 5571 | 283100 | SH | DEFINED | 3 |
| OLIN CORP | COM PAR \$1 | 680665205 | 25682 | 1304997 | SH | DEFINED | 18 |
| OLIN CORP | COM PAR \$1 | 680665205 | 20 | 1000 | SH | DEFINED | 2 |
| OLIN CORP | COM PAR \$1 | 680665205 | 36566 | 1858014 | SH | DEFINED | 20 |
| OLIN CORP | COM PAR \$1 | 680665205 | 23610 | 1199700 | SH | DEFINED | 6 |
| OM GROUP INC | COM | 670872100 | 39 | 2100 | SH | DEFINED | 21 |
| OM GROUP INC | COM | 670872100 | 5184 | 276336 | SH | DEFINED | 18 |
| OM GROUP INC | COM | 670872100 | 5919 | 315500 | SH | DEFINED | 20 |
| OM GROUP INC | COM | 670872100 | 542 | 28880 | SH | DEFINED | 19 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 15 | 1225 | SH | DEFINED | 11 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 2123 | 168660 | SH | DEFINED | 3 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 2363 | 187700 | SH | DEFINED | 22 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 5 | 390 | SH | DEFINED | 19 |
| OMI CORP NEW | COM | Y6476W104 | 475 | 26150 | SH | DEFINED | 11 |

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| OMNICARE INC | COM | 681904108 | 90 | 1575 | SH | DEFINED | 11 |
| OMNICARE INC | COM | 681904108 | 1701 | 29720 | SH | DEFINED | 18 |
| OMNICARE INC | COM | 681904108 | 1135 | 19834 | SH | DEFINED | 19 |
| OMNICARE INC | COM | 681904108 | 33184 | 579943 | SH | DEFINED | 21 |
| OMNICARE INC | COM | 681904108 | 601 | 10500 | SH | DEFINED | 3 |
| OMNICARE INC | COM | 681904108 | 698 | 12200 | SH | DEFINED | 5 |
| OMNICARE INC | DBCV | 3.250%12/1 681904AL2 | 2200 | 2200000 | PRN | DEFINED | 20 |
| OMNICARE INC | DBCV | 3.250%12/1 681904AL2 | 15800 | 15800000 | PRN | DEFINED | 21 |
| OMNICOM GROUP INC | COM | 681919106 | 3514 | 41279 | SH | DEFINED | 19 |
| OMNICOM GROUP INC | COM | 681919106 | 988 | 11600 | SH | DEFINED | 5 |
| OMNICOM GROUP INC | COM | 681919106 | 60 | 700 | SH | DEFINED | 4 |
| OMNICOM GROUP INC | COM | 681919106 | 417 | 4903 | SH | DEFINED | 17 |
| OMNICOM GROUP INC | COM | 681919106 | 27 | 320 | SH | DEFINED | 11 |
| OMNICOM GROUP INC | COM | 681919106 | 2358 | 27700 | SH | DEFINED | 23 |
| OMNICOM GROUP INC | COM | 681919106 | 60 | 703 | SH | DEFINED | 22 |
| OMNICOM GROUP INC | COM | 681919106 | 3226 | 37900 | SH | DEFINED | 20 |
| OMNICOM GROUP INC | COM | 681919106 | 17880 | 210027 | SH | DEFINED | 18 |
| OMNICOM GROUP INC | COM | 681919106 | 40 | 465 | SH | DEFINED | 2 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 1163 | 58268 | SH | DEFINED | 3 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 20 | 1000 | SH | DEFINED | 11 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 49955 | 2502755 | SH | DEFINED | 6 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 1921 | 347300 | SH | DEFINED | 20 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 22854 | 4132715 | SH | DEFINED | 3 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 1 | 100 | SH | DEFINED | 2 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 74 | 13326 | SH | DEFINED | 19 |
| ONEOK INC NEW | COM | 682680103 | 37 | 1387 | SH | DEFINED | 11 |
| ONEOK INC NEW | COM | 682680103 | 27 | 1000 | SH | DEFINED | 17 |
| ONEOK INC NEW | COM | 682680103 | 404 | 15168 | SH | DEFINED | 18 |
| ONEOK INC NEW | COM | 682680103 | 1154 | 43334 | SH | DEFINED | 19 |
| ONEOK INC NEW | COM | 682680103 | 16228 | 609380 | SH | DEFINED | 6 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 19620 | 443600 | SH | DEFINED | 3 |
| OPEN SOLUTIONS INC | NOTE | 1.467% 2/0 68371PAB8 | 510 | 510000 | PRN | DEFINED | 20 |
| OPEN SOLUTIONS INC | COM | 68371P102 | 3 | 144 | SH | DEFINED | 11 |
| OPEN SOLUTIONS INC | NOTE | 1.467% 2/0 68371PAB8 | 7595 | 7595000 | PRN | DEFINED | 21 |
| OPEN SOLUTIONS INC | COM | 68371P102 | 3 | 113 | SH | DEFINED | 19 |
| OPEN TEXT CORP | COM | 683715106 | 3162 | 225800 | SH | DEFINED | 7 |
| OPEN TEXT CORP | COM | 683715106 | 426 | 30200 | SH | DEFINED | 3 |
| OPENTV CORP | CL A | G67543101 | 13 | 6000 | SH | DEFINED | 1 |
| OPENWAVE SYS INC | COM NEW | 683718308 | 6502 | 372200 | SH | DEFINED | 21 |
| OPENWAVE SYS INC | COM NEW | 683718308 | 4982 | 285165 | SH | DEFINED | 20 |
| OPENWAVE SYS INC | COM NEW | 683718308 | 563 | 32200 | SH | DEFINED | 18 |
| OPINION RESH CORP | COM | 683755102 | 383 | 68000 | SH | DEFINED | 6 |
| OPPENHEIMER HLDGS INC | CL A NON VTG | 683797104 | 14 | 700 | SH | DEFINED | 11 |
| OPSWARE INC | COM | 68383A101 | 18 | 2700 | SH | DEFINED | 17 |
| OPTION CARE INC | COM | 683948103 | 10430 | 780673 | SH | DEFINED | 3 |
| OPTIONSPRESS HLDGS INC | COM | 684010101 | 97 | 3952 | SH | DEFINED | 19 |
| ORACLE CORP | COM | 68389X105 | 132 | 10823 | SH | DEFINED | 11 |
| ORACLE CORP | COM | 68389X105 | 3182 | 260645 | SH | DEFINED | 2 |
| ORACLE CORP | COM | 68389X105 | 17 | 1400 | SH | DEFINED | 4 |
| ORACLE CORP | COM | 68389X105 | 19678 | 1611601 | SH | DEFINED | 3 |
| ORACLE CORP | COM | 68389X105 | 3553 | 290972 | SH | DEFINED | 17 |
| ORACLE CORP | COM | 68389X105 | 339 | 27730 | SH | DEFINED | 5 |
| ORACLE CORP | COM | 68389X105 | 14359 | 1176012 | SH | DEFINED | 19 |
| ORACLE CORP | COM | 68389X105 | 1040 | 85200 | SH | DEFINED | 6 |
| ORACLE CORP | COM | 68389X105 | 4362 | 357274 | SH | DEFINED | 1 |
| ORACLE CORP | COM | 68389X105 | 127 | 10373 | SH | DEFINED | 21 |
| ORACLE CORP | COM | 68389X105 | 11402 | 933833 | SH | DEFINED | 20 |
| ORACLE CORP | COM | 68389X105 | 776 | 63578 | SH | DEFINED | 9 |
| ORACLE CORP | COM | 68389X105 | 3984 | 326309 | SH | DEFINED | 23 |
| ORACLE CORP | COM | 68389X105 | 30428 | 2492023 | SH | DEFINED | 18 |
| ORACLE CORP | COM | 68389X105 | 14658 | 1200471 | SH | DEFINED | 22 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 6 | 725 | SH | DEFINED | 11 |

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| ORASURE TECHNOLOGIES INC | COM | | 68554V108 | 28 | 3123 | SH | DEFINED | 19 |
| ORASURE TECHNOLOGIES INC | COM | | 68554V108 | 1 | 150 | SH | DEFINED | 18 |
| ORBITAL SCIENCES CORP | COM | | 685564106 | 7045 | 548670 | SH | DEFINED | 18 |
| ORBITAL SCIENCES CORP | COM | | 685564106 | 9341 | 727500 | SH | DEFINED | 6 |
| ORBITAL SCIENCES CORP | COM | | 685564106 | 5482 | 426924 | SH | DEFINED | 20 |
| ORBOTECH LTD | ORD | | M75253100 | 1610 | 67160 | SH | DEFINED | 3 |
| ORBOTECH LTD | ORD | | M75253100 | 34 | 1400 | SH | DEFINED | 11 |
| ORCKIT COMMUNICATIONS LTD | SHS NEW | | M7531S206 | 656 | 26900 | SH | DEFINED | 3 |
| ORIENTAL FINL GROUP INC | COM | | 68618W100 | 4186 | 338691 | SH | DEFINED | 6 |
| ORIENTAL FINL GROUP INC | COM | | 68618W100 | 8 | 673 | SH | DEFINED | 19 |
| ORIENTAL FINL GROUP INC | COM | | 68618W100 | 58 | 4694 | SH | DEFINED | 20 |
| ORIX CORP | SPONSORED ADR | | 686330101 | 331 | 2600 | SH | DEFINED | 6 |
| ORLEANS HOMEBUILDERS INC | COM | | 686588104 | 137 | 7450 | SH | DEFINED | 3 |
| ORMAT TECHNOLOGIES INC | COM | | 686688102 | 27 | 1025 | SH | DEFINED | 19 |
| ORTHOVITA INC | COM | | 68750U102 | 33 | 8500 | SH | DEFINED | 9 |
| OSCIENT PHARMACEUTICALS CORP | COM | | 68812R105 | 454 | 200027 | SH | DEFINED | 18 |
| OSCIENT PHARMACEUTICALS CORP | NOTE | 3.500% 4/1 | 68812RAB1 | 14200 | 14200000 | PRN | DEFINED | 20 |
| OSCIENT PHARMACEUTICALS CORP | COM | | 68812R105 | 6577 | 2897460 | SH | DEFINED | 21 |
| OSCIENT PHARMACEUTICALS CORP | COM | | 68812R105 | 1130 | 498000 | SH | DEFINED | 20 |
| OSCIENT PHARMACEUTICALS CORP | NOTE | 3.500% 4/1 | 68812RAB1 | 14375 | 14375000 | PRN | DEFINED | 21 |
| OSHKOSH TRUCK CORP | COM | | 688239201 | 201 | 4500 | SH | DEFINED | 21 |
| OSHKOSH TRUCK CORP | COM | | 688239201 | 504 | 11300 | SH | DEFINED | 18 |
| OSHKOSH TRUCK CORP | COM | | 688239201 | 2808 | 62980 | SH | DEFINED | 3 |
| OSHKOSH TRUCK CORP | COM | | 688239201 | 2531 | 56755 | SH | DEFINED | 19 |
| OSHKOSH TRUCK CORP | COM | | 688239201 | 13 | 297 | SH | DEFINED | 20 |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 0 | 5 | SH | DEFINED | 9 |
| OTTER TAIL CORP | COM | | 689648103 | 1290 | 44518 | SH | DEFINED | 19 |
| OTTER TAIL CORP | COM | | 689648103 | 19 | 656 | SH | DEFINED | 18 |
| OTTER TAIL CORP | COM | | 689648103 | 81 | 2790 | SH | DEFINED | 3 |
| OUTBACK STEAKHOUSE INC | COM | | 689899102 | 13 | 324 | SH | DEFINED | 3 |
| OUTBACK STEAKHOUSE INC | COM | | 689899102 | 80 | 1925 | SH | DEFINED | 11 |
| OUTBACK STEAKHOUSE INC | COM | | 689899102 | 345 | 8300 | SH | DEFINED | 5 |
| OUTBACK STEAKHOUSE INC | COM | | 689899102 | 7024 | 168800 | SH | DEFINED | 20 |
| OUTBACK STEAKHOUSE INC | COM | | 689899102 | 7378 | 177325 | SH | DEFINED | 21 |
| OUTBACK STEAKHOUSE INC | COM | | 689899102 | 1252 | 30081 | SH | DEFINED | 18 |
| OVERSEAS SHIPHOLDING GROUP I | COM | | 690368105 | 1053 | 20900 | SH | DEFINED | 21 |
| OVERSEAS SHIPHOLDING GROUP I | COM | | 690368105 | 15 | 300 | SH | DEFINED | 18 |
| OVERSEAS SHIPHOLDING GROUP I | COM | | 690368105 | 339 | 6719 | SH | DEFINED | 19 |
| OVERSTOCK COM INC DEL | COM | | 690370101 | 352 | 12500 | SH | DEFINED | 4 |
| OWENS & MINOR INC NEW | COM | | 690732102 | 704 | 25570 | SH | DEFINED | 21 |
| OWENS & MINOR INC NEW | COM | | 690732102 | 209 | 7580 | SH | DEFINED | 9 |
| OWENS & MINOR INC NEW | COM | | 690732102 | 8000 | 290590 | SH | DEFINED | 3 |
| OWENS & MINOR INC NEW | COM | | 690732102 | 116 | 4224 | SH | DEFINED | 18 |
| OWENS ILL INC | COM NEW | | 690768403 | 16977 | 806900 | SH | DEFINED | 6 |
| OXFORD INDS INC | COM | | 691497309 | 22531 | 411910 | SH | DEFINED | 3 |
| OXFORD INDS INC | COM | | 691497309 | 38 | 700 | SH | DEFINED | 11 |
| OXFORD INDS INC | COM | | 691497309 | 67 | 1221 | SH | DEFINED | 19 |
| P & F INDS INC | CL A NEW | | 692830508 | 46 | 3800 | SH | DEFINED | 6 |
| P C CONNECTION | COM | | 69318J100 | 1030 | 191405 | SH | DEFINED | 6 |
| P F CHANGS CHINA BISTRO INC | COM | | 69333Y108 | 1122 | 22600 | SH | DEFINED | 20 |
| P F CHANGS CHINA BISTRO INC | COM | | 69333Y108 | 670 | 13505 | SH | DEFINED | 18 |
| P F CHANGS CHINA BISTRO INC | COM | | 69333Y108 | 6200 | 124915 | SH | DEFINED | 21 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | | 715684106 | 519 | 21765 | SH | DEFINED | 17 |
| PAB BANKSHARES INC | COM | | 69313P101 | 292 | 16000 | SH | DEFINED | 18 |
| PAB BANKSHARES INC | COM | | 69313P101 | 2241 | 122794 | SH | DEFINED | 6 |
| PACCAR INC | COM | | 693718108 | 363 | 5250 | SH | DEFINED | 11 |
| PACCAR INC | COM | | 693718108 | 978 | 14122 | SH | DEFINED | 2 |
| PACCAR INC | COM | | 693718108 | 1845 | 26650 | SH | DEFINED | 3 |
| PACCAR INC | COM | | 693718108 | 27 | 396 | SH | DEFINED | 20 |
| PACCAR INC | COM | | 693718108 | 7024 | 101460 | SH | DEFINED | 19 |
| PACCAR INC | COM | | 693718108 | 19924 | 287796 | SH | DEFINED | 17 |
| PACCAR INC | COM | | 693718108 | 10 | 150 | SH | DEFINED | 18 |

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| PACER INTL INC TENN | COM | 69373H106 | 26 | 1005 | SH | DEFINED | 19 |
| PACER INTL INC TENN | COM | 69373H106 | 23 | 900 | SH | DEFINED | 11 |
| PACER INTL INC TENN | COM | 69373H106 | 7507 | 288071 | SH | DEFINED | 3 |
| PACER INTL INC TENN | COM | 69373H106 | 1 | 54 | SH | DEFINED | 18 |
| PACER INTL INC TENN | COM | 69373H106 | 2870 | 110126 | SH | DEFINED | 20 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 7939 | 222939 | SH | DEFINED | 20 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 1812 | 50872 | SH | DEFINED | 18 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 1944 | 54600 | SH | DEFINED | 6 |
| PACIFIC ENERGY PARTNERS L P | COM UNIT | 69422R105 | 50 | 1700 | SH | DEFINED | 18 |
| PACIFIC ENERGY PARTNERS L P | COM UNIT | 69422R105 | 15 | 500 | SH | DEFINED | 9 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 2244 | 90044 | SH | DEFINED | 19 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 27743 | 1113270 | SH | DEFINED | 3 |
| PACIFICARE HEALTH SYS DEL | DBCV 3.000%10/1 | 695112AG7 | 700 | 700000 | PRN | DEFINED | 20 |
| PACIFICARE HEALTH SYS DEL | DBCV 3.000%10/1 | 695112AG7 | 5825 | 5825000 | PRN | DEFINED | 21 |
| PACKAGING DYNAMICS CORP | COM | 695160101 | 824 | 73597 | SH | DEFINED | 6 |
| PACTIV CORP | COM | 695257105 | 632 | 28739 | SH | DEFINED | 19 |
| PACTIV CORP | COM | 695257105 | 48 | 2167 | SH | DEFINED | 17 |
| PACTIV CORP | COM | 695257105 | 24 | 1100 | SH | DEFINED | 11 |
| PACTIV CORP | COM | 695257105 | 4 | 175 | SH | DEFINED | 2 |
| PACTIV CORP | COM | 695257105 | 3194 | 145174 | SH | DEFINED | 22 |
| PACTIV CORP | COM | 695257105 | 14 | 614 | SH | DEFINED | 18 |
| PACTIV CORP | COM | 695257105 | 276 | 12525 | SH | DEFINED | 23 |
| PALL CORP | COM | 696429307 | 91699 | 3413945 | SH | DEFINED | 20 |
| PALL CORP | COM | 696429307 | 2017 | 75087 | SH | DEFINED | 21 |
| PALL CORP | COM | 696429307 | 52 | 1925 | SH | DEFINED | 4 |
| PALL CORP | COM | 696429307 | 221502 | 8246548 | SH | DEFINED | 18 |
| PALL CORP | COM | 696429307 | 68 | 2533 | SH | DEFINED | 2 |
| PALL CORP | COM | 696429307 | 650 | 24202 | SH | DEFINED | 19 |
| PALL CORP | COM | 696429307 | 3851 | 143365 | SH | DEFINED | 11 |
| PALM INC NEW | COM | 696643105 | 0 | 7 | SH | DEFINED | 2 |
| PALM INC NEW | COM | 696643105 | 16 | 500 | SH | DEFINED | 11 |
| PALM INC NEW | COM | 696643105 | 814 | 25600 | SH | DEFINED | 6 |
| PALM INC NEW | COM | 696643105 | 737 | 23189 | SH | DEFINED | 19 |
| PALM INC NEW | COM | 696643105 | 2 | 50 | SH | DEFINED | 7 |
| PALM INC NEW | COM | 696643105 | 0 | 14 | SH | DEFINED | 17 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | 697529303 | 93 | 2667 | SH | DEFINED | 19 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | 697529303 | 939 | 26811 | SH | DEFINED | 23 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 2381 | 35590 | SH | DEFINED | 18 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 30 | 453 | SH | DEFINED | 19 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 8909 | 133189 | SH | DEFINED | 20 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 482 | 7200 | SH | DEFINED | 21 |
| PANACOS PHARMACEUTICALS INC | COM | 69811Q106 | 1015 | 146400 | SH | DEFINED | 20 |
| PANACOS PHARMACEUTICALS INC | COM | 69811Q106 | 5448 | 786200 | SH | DEFINED | 21 |
| PANACOS PHARMACEUTICALS INC | COM | 69811Q106 | 379 | 54700 | SH | DEFINED | 18 |
| PANACOS PHARMACEUTICALS INC | COM | 69811Q106 | 39 | 5690 | SH | DEFINED | 3 |
| PANAMSAT HLDG CORP | COM | 69831Y105 | 3212 | 131100 | SH | DEFINED | 21 |
| PANAMSAT HLDG CORP | COM | 69831Y105 | 203 | 8300 | SH | DEFINED | 18 |
| PANAMSAT HLDG CORP | COM | 69831Y105 | 10 | 425 | SH | DEFINED | 9 |
| PANAMSAT HLDG CORP | COM | 69831Y105 | 3930 | 160400 | SH | DEFINED | 20 |
| PANTRY INC | COM | 698657103 | 20202 | 429920 | SH | DEFINED | 3 |
| PAPA JOHNS INTL INC | COM | 698813102 | 13307 | 224369 | SH | DEFINED | 3 |
| PAPA JOHNS INTL INC | COM | 698813102 | 91 | 1541 | SH | DEFINED | 19 |
| PAPA JOHNS INTL INC | COM | 698813102 | 202 | 3400 | SH | DEFINED | 6 |
| PAR TECHNOLOGY CORP | COM | 698884103 | 3939 | 141910 | SH | DEFINED | 3 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 166 | 27243 | SH | DEFINED | 18 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 327 | 53686 | SH | DEFINED | 19 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 35813 | 5871059 | SH | DEFINED | 3 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 93 | 15300 | SH | DEFINED | 21 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 17 | 2750 | SH | DEFINED | 11 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 11 | 432 | SH | DEFINED | 19 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 229 | 8800 | SH | DEFINED | 3 |
| PARK NATL CORP | COM | 700658107 | 17 | 168 | SH | DEFINED | 2 |

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| PARK NATL CORP | COM | 700658107 | 589 | 5734 | SH | DEFINED | 17 |
| PARK NATL CORP | COM | 700658107 | 427 | 4158 | SH | DEFINED | 21 |
| PARK NATL CORP | COM | 700658107 | 5 | 46 | SH | DEFINED | 18 |
| PARKER DRILLING CO | COM | 701081101 | 23110 | 2133909 | SH | DEFINED | 3 |
| PARKER DRILLING CO | COM | 701081101 | 1392 | 128565 | SH | DEFINED | 19 |
| PARKER HANNIFIN CORP | COM | 701094104 | 12 | 177 | SH | DEFINED | 9 |
| PARKER HANNIFIN CORP | COM | 701094104 | 419 | 6350 | SH | DEFINED | 11 |
| PARKER HANNIFIN CORP | COM | 701094104 | 67 | 1012 | SH | DEFINED | 2 |
| PARKER HANNIFIN CORP | COM | 701094104 | 3320 | 50330 | SH | DEFINED | 3 |
| PARKER HANNIFIN CORP | COM | 701094104 | 892 | 13520 | SH | DEFINED | 20 |
| PARKER HANNIFIN CORP | COM | 701094104 | 2584 | 39170 | SH | DEFINED | 19 |
| PARKER HANNIFIN CORP | COM | 701094104 | 13 | 202 | SH | DEFINED | 18 |
| PARKER HANNIFIN CORP | COM | 701094104 | 15638 | 237084 | SH | DEFINED | 17 |
| PARKVALE FINL CORP | COM | 701492100 | 1778 | 63061 | SH | DEFINED | 6 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 0 | 11 | SH | DEFINED | 18 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 34 | 851 | SH | DEFINED | 19 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 34 | 851 | SH | DEFINED | 20 |
| PARLUX FRAGRANCES INC | COM | 701645103 | 18974 | 621490 | SH | DEFINED | 3 |
| PARLUX FRAGRANCES INC | COM | 701645103 | 140 | 4600 | SH | DEFINED | 19 |
| PARTNERRE LTD | COM | G6852T105 | 294 | 4475 | SH | DEFINED | 5 |
| PARTNERRE LTD | COM | G6852T105 | 131 | 2000 | SH | DEFINED | 17 |
| PARTNERS TR FINL GROUP INC N | COM | 70213F102 | 975 | 80900 | SH | DEFINED | 3 |
| PARTNERS TR FINL GROUP INC N | COM | 70213F102 | 13 | 1090 | SH | DEFINED | 4 |
| PARTNERS TR FINL GROUP INC N | COM | 70213F102 | 209 | 17320 | SH | DEFINED | 11 |
| PATHMARK STORES INC NEW | COM | 70322A101 | 3 | 267 | SH | DEFINED | 18 |
| PATHMARK STORES INC NEW | COM | 70322A101 | 7007 | 701312 | SH | DEFINED | 6 |
| PATRICK INDS INC | COM | 703343103 | 3612 | 341076 | SH | DEFINED | 20 |
| PATRICK INDS INC | COM | 703343103 | 29 | 2700 | SH | DEFINED | 11 |
| PATRICK INDS INC | COM | 703343103 | 252 | 23800 | SH | DEFINED | 18 |
| PATTERSON COMPANIES INC | COM | 703395103 | 886 | 26536 | SH | DEFINED | 19 |
| PATTERSON COMPANIES INC | COM | 703395103 | 5 | 150 | SH | DEFINED | 9 |
| PATTERSON COMPANIES INC | COM | 703395103 | 10 | 286 | SH | DEFINED | 18 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 3210 | 97407 | SH | DEFINED | 19 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 10 | 305 | SH | DEFINED | 2 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 740 | 22445 | SH | DEFINED | 18 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 132 | 4000 | SH | DEFINED | 20 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 415 | 12600 | SH | DEFINED | 21 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 20 | 604 | SH | DEFINED | 9 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 22845 | 693323 | SH | DEFINED | 3 |
| PAXAR CORP | COM | 704227107 | 475 | 24215 | SH | DEFINED | 19 |
| PAXAR CORP | COM | 704227107 | 175 | 8900 | SH | DEFINED | 6 |
| PAYCHEX INC | COM | 704326107 | 42005 | 1101918 | SH | DEFINED | 21 |
| PAYCHEX INC | COM | 704326107 | 88 | 2300 | SH | DEFINED | 17 |
| PAYCHEX INC | COM | 704326107 | 1327 | 34800 | SH | DEFINED | 11 |
| PAYCHEX INC | COM | 704326107 | 3383 | 88740 | SH | DEFINED | 2 |
| PAYCHEX INC | COM | 704326107 | 14829 | 389000 | SH | DEFINED | 20 |
| PAYCHEX INC | COM | 704326107 | 2450 | 64270 | SH | DEFINED | 19 |
| PAYCHEX INC | COM | 704326107 | 92 | 2417 | SH | DEFINED | 9 |
| PAYCHEX INC | COM | 704326107 | 10422 | 273400 | SH | DEFINED | 1 |
| PAYCHEX INC | COM | 704326107 | 819 | 21479 | SH | DEFINED | 18 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 45679 | 1819863 | SH | DEFINED | 3 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 3393 | 135168 | SH | DEFINED | 19 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 73 | 2925 | SH | DEFINED | 18 |
| PDI INC | COM | 69329V100 | 4538 | 336162 | SH | DEFINED | 6 |
| PEABODY ENERGY CORP | COM | 704549104 | 8 | 100 | SH | DEFINED | 17 |
| PEABODY ENERGY CORP | COM | 704549104 | 35 | 420 | SH | DEFINED | 9 |
| PEABODY ENERGY CORP | COM | 704549104 | 437 | 5297 | SH | DEFINED | 18 |
| PEABODY ENERGY CORP | COM | 704549104 | 2506 | 30400 | SH | DEFINED | 23 |
| PEABODY ENERGY CORP | COM | 704549104 | 1307 | 15855 | SH | DEFINED | 19 |
| PEABODY ENERGY CORP | COM | 704549104 | 108 | 1308 | SH | DEFINED | 11 |
| PEABODY ENERGY CORP | COM | 704549104 | 631 | 7653 | SH | DEFINED | 21 |
| PEARSON PLC | SPONSORED ADR | 705015105 | 106 | 8900 | SH | DEFINED | 2 |

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| PEARSON PLC | SPONSORED ADR | 705015105 | 460 | 38780 | SH | DEFINED | 17 |
| PEARSON PLC | SPONSORED ADR | 705015105 | 10915 | 919581 | SH | DEFINED | 6 |
| PEDIATRIX MED GROUP | COM | 705324101 | 33516 | 378410 | SH | DEFINED | 3 |
| PEDIATRIX MED GROUP | COM | 705324101 | 13271 | 149840 | SH | DEFINED | 18 |
| PEDIATRIX MED GROUP | COM | 705324101 | 6182 | 69800 | SH | DEFINED | 20 |
| PEDIATRIX MED GROUP | COM | 705324101 | 12 | 131 | SH | DEFINED | 19 |
| PEERLESS SYS CORP | COM | 705536100 | 633 | 75080 | SH | DEFINED | 3 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 103 | 3400 | SH | DEFINED | 2 |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 152 | 17000 | SH | DEFINED | 18 |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 2182 | 243282 | SH | DEFINED | 20 |
| PENGROWTH ENERGY TR | TRUST UNIT A | 706902301 | 141 | 6000 | SH | DEFINED | 11 |
| PENN NATL GAMING INC | COM | 707569109 | 4863 | 147600 | SH | DEFINED | 23 |
| PENN VA RESOURCES PARTNERS L | COM | 707884102 | 2984 | 53700 | SH | DEFINED | 3 |
| PENNEY J C INC | COM | 708160106 | 2845 | 51170 | SH | DEFINED | 19 |
| PENNEY J C INC | COM | 708160106 | 20 | 358 | SH | DEFINED | 9 |
| PENNEY J C INC | COM | 708160106 | 4238 | 76220 | SH | DEFINED | 6 |
| PENNEY J C INC | COM | 708160106 | 34600 | 622300 | SH | DEFINED | 20 |
| PENNEY J C INC | COM | 708160106 | 41918 | 753920 | SH | DEFINED | 3 |
| PENNEY J C INC | COM | 708160106 | 128 | 2300 | SH | DEFINED | 2 |
| PENNEY J C INC | COM | 708160106 | 167 | 3000 | SH | DEFINED | 11 |
| PENNEY J C INC | COM | 708160106 | 46734 | 840542 | SH | DEFINED | 18 |
| PENNEY J C INC | COM | 708160106 | 53704 | 965900 | SH | DEFINED | 21 |
| PENNFED FINL SVCS INC | COM | 708167101 | 133 | 7200 | SH | DEFINED | 11 |
| PENNFED FINL SVCS INC | COM | 708167101 | 222 | 12060 | SH | DEFINED | 6 |
| PENNS WOODS BANCORP INC | COM | 708430103 | 1706 | 43885 | SH | DEFINED | 6 |
| PENNSYLVANIA COMM BANCORP IN | COM | 708677109 | 860 | 27004 | SH | DEFINED | 1 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 25 | 669 | SH | DEFINED | 20 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 25 | 669 | SH | DEFINED | 19 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 1325 | 35462 | SH | DEFINED | 9 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 7 | 200 | SH | DEFINED | 11 |
| PENTAIR INC | COM | 709631105 | 8864 | 256776 | SH | DEFINED | 20 |
| PENTAIR INC | COM | 709631105 | 5943 | 172155 | SH | DEFINED | 18 |
| PENTAIR INC | COM | 709631105 | 3803 | 110174 | SH | DEFINED | 2 |
| PENTAIR INC | COM | 709631105 | 20 | 566 | SH | DEFINED | 11 |
| PENTAIR INC | COM | 709631105 | 7 | 200 | SH | DEFINED | 17 |
| PEOPLES BANCORP INC | COM | 709789101 | 4610 | 161594 | SH | DEFINED | 6 |
| PEOPLES BK BRIDGEPORT CONN | COM | 710198102 | 821 | 26434 | SH | DEFINED | 17 |
| PEOPLES ENERGY CORP | COM | 711030106 | 21 | 600 | SH | DEFINED | 2 |
| PEOPLES ENERGY CORP | COM | 711030106 | 40 | 1150 | SH | DEFINED | 11 |
| PEOPLES ENERGY CORP | COM | 711030106 | 264 | 7535 | SH | DEFINED | 19 |
| PEOPLES ENERGY CORP | COM | 711030106 | 23460 | 668950 | SH | DEFINED | 6 |
| PEOPLES ENERGY CORP | COM | 711030106 | 2 | 65 | SH | DEFINED | 18 |
| PEOPLESUPPORT INC | COM | 712714302 | 502 | 59100 | SH | DEFINED | 3 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 7 | 500 | SH | DEFINED | 9 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 2 | 145 | SH | DEFINED | 11 |
| PEPCO HOLDINGS INC | COM | 713291102 | 214 | 9570 | SH | DEFINED | 6 |
| PEPCO HOLDINGS INC | COM | 713291102 | 151 | 6746 | SH | DEFINED | 2 |
| PEPCO HOLDINGS INC | COM | 713291102 | 282 | 12600 | SH | DEFINED | 3 |
| PEPCO HOLDINGS INC | COM | 713291102 | 964 | 43080 | SH | DEFINED | 19 |
| PEPCO HOLDINGS INC | COM | 713291102 | 39 | 1750 | SH | DEFINED | 17 |
| PEPCO HOLDINGS INC | COM | 713291102 | 2120 | 94762 | SH | DEFINED | 18 |
| PEPCO HOLDINGS INC | COM | 713291102 | 7 | 315 | SH | DEFINED | 9 |
| PEPCO HOLDINGS INC | COM | 713291102 | 14836 | 663200 | SH | DEFINED | 20 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 6437 | 225000 | SH | DEFINED | 8 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 138 | 4820 | SH | DEFINED | 6 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 4677 | 163470 | SH | DEFINED | 3 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 81 | 2846 | SH | DEFINED | 18 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 769 | 26874 | SH | DEFINED | 19 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 14 | 484 | SH | DEFINED | 22 |
| PEPSIAMERICAS INC | COM | 71343P200 | 35 | 1500 | SH | DEFINED | 18 |
| PEPSIAMERICAS INC | COM | 71343P200 | 72 | 3114 | SH | DEFINED | 19 |
| PEPSIAMERICAS INC | COM | 71343P200 | 58 | 2497 | SH | DEFINED | 17 |

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| PEPSIAMERICAS INC | COM | 71343P200 | 93 | 4010 | SH | DEFINED | 6 |
| PEPSIAMERICAS INC | COM | 71343P200 | 7 | 300 | SH | DEFINED | 2 |
| PEPSIAMERICAS INC | COM | 71343P200 | 66 | 2820 | SH | DEFINED | 3 |
| PEPSICO INC | COM | 713448108 | 130 | 2200 | SH | DEFINED | 7 |
| PEPSICO INC | COM | 713448108 | 36462 | 617156 | SH | DEFINED | 2 |
| PEPSICO INC | COM | 713448108 | 84 | 1418 | SH | DEFINED | 4 |
| PEPSICO INC | COM | 713448108 | 16678 | 282288 | SH | DEFINED | 3 |
| PEPSICO INC | COM | 713448108 | 18558 | 314113 | SH | DEFINED | 11 |
| PEPSICO INC | COM | 713448108 | 702120 | 11884225 | SH | DEFINED | 18 |
| PEPSICO INC | COM | 713448108 | 12469 | 211050 | SH | DEFINED | 1 |
| PEPSICO INC | COM | 713448108 | 28727 | 486244 | SH | DEFINED | 17 |
| PEPSICO INC | COM | 713448108 | 27611 | 467345 | SH | DEFINED | 19 |
| PEPSICO INC | COM | 713448108 | 415 | 7020 | SH | DEFINED | 6 |
| PEPSICO INC | COM | 713448108 | 578 | 9776 | SH | DEFINED | 22 |
| PEPSICO INC | COM | 713448108 | 88188 | 1492689 | SH | DEFINED | 21 |
| PEPSICO INC | COM | 713448108 | 342068 | 5789905 | SH | DEFINED | 20 |
| PEPSICO INC | COM | 713448108 | 4837 | 81874 | SH | DEFINED | 9 |
| PEPSICO INC | COM | 713448108 | 2249 | 38061 | SH | DEFINED | 5 |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 1625 | 69564 | SH | DEFINED | 19 |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 0 | 7 | SH | DEFINED | 18 |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 2 | 100 | SH | DEFINED | 11 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 0 | 10 | SH | DEFINED | 2 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 1 | 1000 | SH | DEFINED | 1 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 7 | 231 | SH | DEFINED | 18 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 4930 | 173770 | SH | DEFINED | 3 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 2154 | 75920 | SH | DEFINED | 20 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 532 | 18765 | SH | DEFINED | 21 |
| PERINI CORP | COM | 713839108 | 2851 | 118043 | SH | DEFINED | 19 |
| PERKINELMER INC | COM | 714046109 | 29 | 1250 | SH | DEFINED | 6 |
| PERKINELMER INC | COM | 714046109 | 94 | 4000 | SH | DEFINED | 17 |
| PERKINELMER INC | COM | 714046109 | 4 | 176 | SH | DEFINED | 2 |
| PERKINELMER INC | COM | 714046109 | 1593 | 67610 | SH | DEFINED | 3 |
| PERKINELMER INC | COM | 714046109 | 598 | 25398 | SH | DEFINED | 19 |
| PERKINELMER INC | COM | 714046109 | 5 | 207 | SH | DEFINED | 18 |
| PERKINELMER INC | COM | 714046109 | 2248 | 95400 | SH | DEFINED | 20 |
| PEROT SYS CORP | CL A | 714265105 | 844 | 59700 | SH | DEFINED | 18 |
| PEROT SYS CORP | CL A | 714265105 | 14470 | 1023365 | SH | DEFINED | 3 |
| PEROT SYS CORP | CL A | 714265105 | 664 | 46925 | SH | DEFINED | 19 |
| PEROT SYS CORP | CL A | 714265105 | 5220 | 369137 | SH | DEFINED | 20 |
| PERRIGO CO | COM | 714290103 | 21 | 1400 | SH | DEFINED | 11 |
| PETCO ANIMAL SUPPLIES | COM NEW | 716016209 | 15723 | 716300 | SH | DEFINED | 6 |
| PETMED EXPRESS INC | COM | 716382106 | 4648 | 328050 | SH | DEFINED | 3 |
| PETRO-CDA | COM | 71644E102 | 7583 | 189140 | SH | DEFINED | 3 |
| PETRO-CDA | COM | 71644E102 | 37754 | 1053590 | SH | DEFINED | 7 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 21775 | 270242 | SH | DEFINED | 6 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 354 | 4320 | SH | DEFINED | 17 |
| PETROFUND ENERGY TRUST | TR UNIT | 71648W108 | 11 | 699 | SH | DEFINED | 7 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 872 | 12240 | SH | DEFINED | 17 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 84016 | 1305200 | SH | DEFINED | 3 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 379 | 5895 | SH | DEFINED | 6 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 13 | 195 | SH | DEFINED | 9 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 10552 | 151990 | SH | DEFINED | 6 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 57 | 800 | SH | DEFINED | 3 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 71 | 1000 | SH | DEFINED | 4 |
| PETROLEUM & RES CORP | COM | 716549100 | 44 | 1359 | SH | DEFINED | 18 |
| PETROLEUM GEO SVCS ASA NEW | SPONSORED ADR | 716599105 | 0 | 3 | SH | DEFINED | 9 |
| PETROLEUM HELICOPTERS INC | COM NON VTG | 716604202 | 12 | 400 | SH | DEFINED | 11 |
| PETSMART INC | COM | 716768106 | 33 | 1300 | SH | DEFINED | 11 |
| PETSMART INC | COM | 716768106 | 1185 | 46200 | SH | DEFINED | 9 |
| PETSMART INC | COM | 716768106 | 5 | 200 | SH | DEFINED | 18 |
| PFF BANCORP INC | COM | 69331W104 | 2983 | 97745 | SH | DEFINED | 3 |
| PFF BANCORP INC | COM | 69331W104 | 42 | 1390 | SH | DEFINED | 11 |

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| PFF BANCORP INC | COM | 69331W104 | 10725 | 351420 | SH | DEFINED | 6 |
| PFIZER INC | COM | 717081103 | 6951 | 298045 | SH | DEFINED | 1 |
| PFIZER INC | COM | 717081103 | 84745 | 3634000 | SH | DEFINED | 10 |
| PFIZER INC | COM | 717081103 | 21210 | 909511 | SH | DEFINED | 2 |
| PFIZER INC | COM | 717081103 | 9861 | 422864 | SH | DEFINED | 4 |
| PFIZER INC | COM | 717081103 | 56861 | 2438277 | SH | DEFINED | 3 |
| PFIZER INC | COM | 717081103 | 2623 | 112499 | SH | DEFINED | 11 |
| PFIZER INC | COM | 717081103 | 5069 | 217373 | SH | DEFINED | 5 |
| PFIZER INC | COM | 717081103 | 8266 | 354450 | SH | DEFINED | 7 |
| PFIZER INC | COM | 717081103 | 42250 | 1811744 | SH | DEFINED | 17 |
| PFIZER INC | COM | 717081103 | 51944 | 2234532 | SH | DEFINED | 6 |
| PFIZER INC | COM | 717081103 | 610226 | 26167500 | SH | DEFINED | 8 |
| PFIZER INC | COM | 717081103 | 115807 | 4966001 | SH | DEFINED | 21 |
| PFIZER INC | COM | 717081103 | 479935 | 20580421 | SH | DEFINED | 20 |
| PFIZER INC | COM | 717081103 | 48649 | 2086155 | SH | DEFINED | 19 |
| PFIZER INC | COM | 717081103 | 5242 | 224656 | SH | DEFINED | 9 |
| PFIZER INC | COM | 717081103 | 15405 | 660576 | SH | DEFINED | 22 |
| PFIZER INC | COM | 717081103 | 8736 | 374610 | SH | DEFINED | 23 |
| PFIZER INC | COM | 717081103 | 975149 | 41816014 | SH | DEFINED | 18 |
| PG&E CORP | COM | 69331C108 | 2571 | 69250 | SH | DEFINED | 3 |
| PG&E CORP | COM | 69331C108 | 2802 | 75478 | SH | DEFINED | 19 |
| PG&E CORP | COM | 69331C108 | 5482 | 147690 | SH | DEFINED | 6 |
| PG&E CORP | COM | 69331C108 | 74 | 2000 | SH | DEFINED | 17 |
| PG&E CORP | COM | 69331C108 | 130 | 3508 | SH | DEFINED | 18 |
| PG&E CORP | COM | 69331C108 | 2 | 65 | SH | DEFINED | 9 |
| PG&E CORP | COM | 69331C108 | 2138 | 57600 | SH | DEFINED | 20 |
| PG&E CORP | COM | 69331C108 | 68 | 1845 | SH | DEFINED | 11 |
| PG&E CORP | COM | 69331C108 | 8 | 225 | SH | DEFINED | 2 |
| PHARMACEUTICAL HLDERS TR | DEPOSITRY RCPT | 71712A206 | 265 | 3800 | SH | DEFINED | 4 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 32 | 515 | SH | DEFINED | 11 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 7 | 105 | SH | DEFINED | 18 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 23 | 376 | SH | DEFINED | 2 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 5855 | 94510 | SH | DEFINED | 3 |
| PHARMACOPEIA DRUG DISCVRY IN | COM | 7171EP101 | 61 | 17123 | SH | DEFINED | 9 |
| PHARMION CORP | COM | 71715B409 | 1599 | 89993 | SH | DEFINED | 19 |
| PHELPS DODGE CORP | COM | 717265102 | 9298 | 64630 | SH | DEFINED | 3 |
| PHELPS DODGE CORP | COM | 717265102 | 7 | 50 | SH | DEFINED | 9 |
| PHELPS DODGE CORP | COM | 717265102 | 113 | 788 | SH | DEFINED | 18 |
| PHELPS DODGE CORP | COM | 717265102 | 1145 | 7957 | SH | DEFINED | 20 |
| PHELPS DODGE CORP | COM | 717265102 | 518 | 3603 | SH | DEFINED | 21 |
| PHELPS DODGE CORP | COM | 717265102 | 532 | 3700 | SH | DEFINED | 23 |
| PHELPS DODGE CORP | COM | 717265102 | 58 | 400 | SH | DEFINED | 17 |
| PHELPS DODGE CORP | COM | 717265102 | 7538 | 52396 | SH | DEFINED | 19 |
| PHELPS DODGE CORP | COM | 717265102 | 35 | 240 | SH | DEFINED | 2 |
| PHELPS DODGE CORP | COM | 717265102 | 233 | 1619 | SH | DEFINED | 11 |
| PHELPS DODGE CORP | COM | 717265102 | 19854 | 138000 | SH | DEFINED | 8 |
| PHH CORP | COM NEW | 693320202 | 12 | 423 | SH | DEFINED | 11 |
| PHH CORP | COM NEW | 693320202 | 4 | 129 | SH | DEFINED | 2 |
| PHH CORP | COM NEW | 693320202 | 4 | 125 | SH | DEFINED | 9 |
| PHH CORP | COM NEW | 693320202 | 3 | 101 | SH | DEFINED | 18 |
| PHH CORP | COM NEW | 693320202 | 34 | 1223 | SH | DEFINED | 7 |
| PHH CORP | COM NEW | 693320202 | 2875 | 102623 | SH | DEFINED | 19 |
| PHH CORP | COM NEW | 693320202 | 140 | 5000 | SH | DEFINED | 20 |
| PHH CORP | COM NEW | 693320202 | 3600 | 128474 | SH | DEFINED | 5 |
| PHH CORP | COM NEW | 693320202 | 11072 | 395149 | SH | DEFINED | 4 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 948 | 9803 | SH | DEFINED | 21 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 9523 | 98487 | SH | DEFINED | 1 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 16761 | 173350 | SH | DEFINED | 3 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 666 | 6891 | SH | DEFINED | 18 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 6 | 61 | SH | DEFINED | 19 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 39587 | 1221824 | SH | DEFINED | 3 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 2530 | 78093 | SH | DEFINED | 19 |

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| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 13 | 400 | SH | DEFINED | 18 |
| PHOENIX COS INC NEW | COM | 71902E109 | 15 | 1093 | SH | DEFINED | 19 |
| PHOENIX COS INC NEW | COM | 71902E109 | 0 | 3 | SH | DEFINED | 18 |
| PHOENIX COS INC NEW | COM | 71902E109 | 1 | 47 | SH | DEFINED | 2 |
| PHOENIX COS INC NEW | COM | 71902E109 | 0 | 18 | SH | DEFINED | 11 |
| PHOENIX COS INC NEW | COM | 71902E109 | 4378 | 321000 | SH | DEFINED | 6 |
| PHOENIX TECHNOLOGY LTD | COM | 719153108 | 6 | 1000 | SH | DEFINED | 2 |
| PHOTOMEDEX INC | COM | 719358103 | 80 | 46500 | SH | DEFINED | 17 |
| PHOTON DYNAMICS INC | COM | 719364101 | 16 | 900 | SH | DEFINED | 11 |
| PHOTON DYNAMICS INC | COM | 719364101 | 15061 | 823900 | SH | DEFINED | 21 |
| PHOTON DYNAMICS INC | COM | 719364101 | 706 | 38615 | SH | DEFINED | 18 |
| PHOTRONICS INC | COM | 719405102 | 1912 | 126967 | SH | DEFINED | 19 |
| PHOTRONICS INC | COM | 719405102 | 21765 | 1445211 | SH | DEFINED | 3 |
| PHOTRONICS INC | COM | 719405102 | 15 | 1000 | SH | DEFINED | 11 |
| PHOTRONICS INC | COM | 719405102 | 558 | 37031 | SH | DEFINED | 6 |
| PICO HLDGS INC | COM NEW | 693366205 | 8 | 250 | SH | DEFINED | 2 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 39 | 1600 | SH | DEFINED | 2 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 70 | 2880 | SH | DEFINED | 18 |
| PIER 1 IMPORTS INC | COM | 720279108 | 1839 | 210700 | SH | DEFINED | 20 |
| PIER 1 IMPORTS INC | COM | 720279108 | 79 | 9004 | SH | DEFINED | 18 |
| PIKE ELEC CORP | COM | 721283109 | 323 | 19910 | SH | DEFINED | 3 |
| PILGRIMS PRIDE CORP | COM | 721467108 | 1400 | 42219 | SH | DEFINED | 19 |
| PILGRIMS PRIDE CORP | COM | 721467108 | 5200 | 156825 | SH | DEFINED | 3 |
| PIMCO CALIF MUN INCOME FD II | COM | 72200M108 | 39 | 2505 | SH | DEFINED | 18 |
| PIMCO COML MTG SECS TR INC | COM | 693388100 | 14 | 1000 | SH | DEFINED | 18 |
| PIMCO CORPORATE OPP FD | COM | 72201B101 | 9 | 514 | SH | DEFINED | 18 |
| PIMCO HIGH INCOME FD | COM SHS | 722014107 | 23 | 1601 | SH | DEFINED | 18 |
| PIMCO MUN INCOME FD II | COM | 72200W106 | 0 | 7 | SH | DEFINED | 18 |
| PIMCO NEW YORK MUN FD II | COM | 72200Y102 | 51 | 3156 | SH | DEFINED | 18 |
| PIMCO STRATEGIC GBL GOV FD I | COM | 72200X104 | 984 | 93107 | SH | DEFINED | 18 |
| PINNACLE AIRL CORP | COM | 723443107 | 280 | 42000 | SH | DEFINED | 3 |
| PINNACLE ENTMT INC | COM | 723456109 | 44478 | 1800000 | SH | DEFINED | 13 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 257 | 6207 | SH | DEFINED | 18 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 4 | 100 | SH | DEFINED | 11 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 556 | 13450 | SH | DEFINED | 5 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 2 | 50 | SH | DEFINED | 2 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 2963 | 71654 | SH | DEFINED | 19 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 165 | 4000 | SH | DEFINED | 17 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 210 | 5080 | SH | DEFINED | 6 |
| PIONEER DRILLING CO | COM | 723655106 | 2786 | 155405 | SH | DEFINED | 3 |
| PIONEER HIGH INCOME TR | COM | 72369H106 | 34 | 2050 | SH | DEFINED | 18 |
| PIONEER NAT RES CO | COM | 723787107 | 5 | 94 | SH | DEFINED | 11 |
| PIONEER NAT RES CO | COM | 723787107 | 7 | 129 | SH | DEFINED | 9 |
| PIONEER NAT RES CO | COM | 723787107 | 1740 | 33935 | SH | DEFINED | 18 |
| PIONEER NAT RES CO | COM | 723787107 | 508 | 9910 | SH | DEFINED | 17 |
| PIONEER NAT RES CO | COM | 723787107 | 825 | 16099 | SH | DEFINED | 19 |
| PIONEER NAT RES CO | COM | 723787107 | 15807 | 308300 | SH | DEFINED | 20 |
| PIONEER NAT RES CO | COM | 723787107 | 120 | 2345 | SH | DEFINED | 2 |
| PIONEER NAT RES CO | COM | 723787107 | 113 | 2200 | SH | DEFINED | 3 |
| PIONEER TAX ADVNTAGE BALANC | COM | 72388R101 | 130 | 10526 | SH | DEFINED | 18 |
| PIPER JAFFRAY COS | COM | 724078100 | 80 | 1990 | SH | DEFINED | 2 |
| PIPER JAFFRAY COS | COM | 724078100 | 19 | 460 | SH | DEFINED | 11 |
| PIPER JAFFRAY COS | COM | 724078100 | 0 | 6 | SH | DEFINED | 1 |
| PIPER JAFFRAY COS | COM | 724078100 | 189 | 4689 | SH | DEFINED | 20 |
| PIPER JAFFRAY COS | COM | 724078100 | 17 | 420 | SH | DEFINED | 19 |
| PIPER JAFFRAY COS | COM | 724078100 | 1 | 34 | SH | DEFINED | 18 |
| PIPER JAFFRAY COS | COM | 724078100 | 1 | 13 | SH | DEFINED | 17 |
| PITNEY BOWES INC | COM | 724479100 | 21 | 500 | SH | DEFINED | 7 |
| PITNEY BOWES INC | COM | 724479100 | 1861 | 44045 | SH | DEFINED | 19 |
| PITNEY BOWES INC | COM | 724479100 | 24 | 578 | SH | DEFINED | 11 |
| PITNEY BOWES INC | COM | 724479100 | 976 | 23103 | SH | DEFINED | 2 |
| PITNEY BOWES INC | COM | 724479100 | 245 | 5800 | SH | DEFINED | 3 |

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| PITNEY BOWES INC | COM | 724479100 | 1783 | 42200 | SH | DEFINED | 6 |
| PITNEY BOWES INC | COM | 724479100 | 8637 | 204424 | SH | DEFINED | 22 |
| PITNEY BOWES INC | COM | 724479100 | 42873 | 1014750 | SH | DEFINED | 20 |
| PITNEY BOWES INC | COM | 724479100 | 35980 | 851598 | SH | DEFINED | 18 |
| PITNEY BOWES INC | COM | 724479100 | 3974 | 94055 | SH | DEFINED | 9 |
| PITNEY BOWES INC | COM | 724479100 | 375 | 8885 | SH | DEFINED | 23 |
| PITNEY BOWES INC | COM | 724479100 | 696 | 16482 | SH | DEFINED | 17 |
| PITNEY BOWES INC | COM | 724479100 | 770 | 18229 | SH | DEFINED | 21 |
| PIXAR | COM | 725811103 | 2821 | 53500 | SH | DEFINED | 23 |
| PIXAR | COM | 725811103 | 10 | 191 | SH | DEFINED | 11 |
| PIXAR | COM | 725811103 | 11 | 200 | SH | DEFINED | 17 |
| PIXELWORKS INC | COM | 72581M107 | 10 | 2000 | SH | DEFINED | 18 |
| PLACER DOME INC | COM | 725906101 | 1496 | 70200 | SH | DEFINED | 7 |
| PLACER DOME INC | COM | 725906101 | 47 | 2042 | SH | DEFINED | 2 |
| PLACER DOME INC | COM | 725906101 | 86 | 3750 | SH | DEFINED | 17 |
| PLACER DOME INC | COM | 725906101 | 4 | 161 | SH | DEFINED | 9 |
| PLACER SIERRA BANCSHARES | COM | 726079106 | 970 | 35010 | SH | DEFINED | 3 |
| PLACER SIERRA BANCSHARES | COM | 726079106 | 9 | 337 | SH | DEFINED | 19 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 2809 | 71000 | SH | DEFINED | 18 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 527 | 13325 | SH | DEFINED | 17 |
| PLAINS EXPL& PRODIN CO | COM | 726505100 | 954 | 24000 | SH | DEFINED | 2 |
| PLANTRONICS INC NEW | COM | 727493108 | 43 | 1525 | SH | DEFINED | 21 |
| PLANTRONICS INC NEW | COM | 727493108 | 5 | 160 | SH | DEFINED | 18 |
| PLANTRONICS INC NEW | COM | 727493108 | 11 | 400 | SH | DEFINED | 17 |
| PLANTRONICS INC NEW | COM | 727493108 | 2216 | 78300 | SH | DEFINED | 6 |
| PLANTRONICS INC NEW | COM | 727493108 | 1695 | 59900 | SH | DEFINED | 20 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 14094 | 453615 | SH | DEFINED | 6 |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 864 | 62169 | SH | DEFINED | 19 |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 4937 | 355400 | SH | DEFINED | 3 |
| PLAYTEX PRODS INC | COM | 72813P100 | 2148 | 157100 | SH | DEFINED | 20 |
| PLAYTEX PRODS INC | COM | 72813P100 | 120 | 8813 | SH | DEFINED | 18 |
| PLEXUS CORP | COM | 729132100 | 8518 | 374600 | SH | DEFINED | 3 |
| PLEXUS CORP | COM | 729132100 | 1353 | 59515 | SH | DEFINED | 19 |
| PLUG POWER INC | COM | 72919P103 | 1 | 150 | SH | DEFINED | 17 |
| PLUG POWER INC | COM | 72919P103 | 2 | 444 | SH | DEFINED | 18 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 18 | 493 | SH | DEFINED | 9 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 36219 | 1004700 | SH | DEFINED | 20 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 117 | 3241 | SH | DEFINED | 11 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 17005 | 471704 | SH | DEFINED | 18 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 1283 | 35585 | SH | DEFINED | 19 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 267 | 7406 | SH | DEFINED | 2 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 26 | 708 | SH | DEFINED | 1 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 263 | 7306 | SH | DEFINED | 17 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 701 | 19450 | SH | DEFINED | 5 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 36 | 1000 | SH | DEFINED | 4 |
| PMC COML TR | SH BEN INT | 693434102 | 8 | 685 | SH | DEFINED | 18 |
| PMC COML TR | SH BEN INT | 693434102 | 6 | 518 | SH | DEFINED | 2 |
| PMC-SIERRA INC | COM | 69344F106 | 4 | 550 | SH | DEFINED | 9 |
| PMC-SIERRA INC | COM | 69344F106 | 262 | 34030 | SH | DEFINED | 19 |
| PMC-SIERRA INC | COM | 69344F106 | 272 | 35328 | SH | DEFINED | 20 |
| PMC-SIERRA INC | COM | 69344F106 | 2126 | 275800 | SH | DEFINED | 23 |
| PMI GROUP INC | COM | 69344M101 | 244585 | 5955332 | SH | DEFINED | 18 |
| PMI GROUP INC | COM | 69344M101 | 3431 | 83540 | SH | DEFINED | 6 |
| PMI GROUP INC | COM | 69344M101 | 398 | 9700 | SH | DEFINED | 11 |
| PMI GROUP INC | COM | 69344M101 | 18058 | 439686 | SH | DEFINED | 2 |
| PMI GROUP INC | COM | 69344M101 | 9067 | 220764 | SH | DEFINED | 21 |
| PMI GROUP INC | COM | 69344M101 | 2350 | 57213 | SH | DEFINED | 19 |
| PMI GROUP INC | COM | 69344M101 | 411 | 10002 | SH | DEFINED | 23 |
| PMI GROUP INC | COM | 69344M101 | 16345 | 397982 | SH | DEFINED | 22 |
| PMI GROUP INC | COM | 69344M101 | 153015 | 3725702 | SH | DEFINED | 20 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 5675 | 91790 | SH | DEFINED | 19 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 3093 | 50021 | SH | DEFINED | 20 |

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| PNC FINL SVCS GROUP INC | COM | 693475105 | 437 | 7069 | SH | DEFINED | 18 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 2311 | 37376 | SH | DEFINED | 9 |
| PNC FINL SVCS GROUP INC | PFD CV D \$1.80 | 693475501 | 32 | 324 | SH | DEFINED | 4 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 4026 | 65122 | SH | DEFINED | 2 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 17392 | 281292 | SH | DEFINED | 4 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1485 | 24010 | SH | DEFINED | 3 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1044 | 16893 | SH | DEFINED | 17 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 234 | 3780 | SH | DEFINED | 11 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 6869 | 111090 | SH | DEFINED | 6 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 125 | 2025 | SH | DEFINED | 7 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 8278 | 133889 | SH | DEFINED | 5 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 4468 | 72270 | SH | DEFINED | 22 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 972 | 15717 | SH | DEFINED | 21 |
| PNM RES INC | COM | 69349H107 | 618 | 25239 | SH | DEFINED | 19 |
| PNM RES INC | COM | 69349H107 | 24 | 990 | SH | DEFINED | 3 |
| PNM RES INC | COM | 69349H107 | 37 | 1523 | SH | DEFINED | 18 |
| POGO PRODUCING CO | COM | 730448107 | 701 | 14080 | SH | DEFINED | 21 |
| POGO PRODUCING CO | COM | 730448107 | 103 | 2066 | SH | DEFINED | 18 |
| POGO PRODUCING CO | COM | 730448107 | 11957 | 240050 | SH | DEFINED | 6 |
| POGO PRODUCING CO | COM | 730448107 | 1649 | 33097 | SH | DEFINED | 19 |
| POLARIS INDS INC | COM | 731068102 | 320 | 6381 | SH | DEFINED | 18 |
| POLARIS INDS INC | COM | 731068102 | 15 | 300 | SH | DEFINED | 11 |
| POLARIS INDS INC | COM | 731068102 | 743 | 14800 | SH | DEFINED | 9 |
| POLARIS INDS INC | COM | 731068102 | 4689 | 93400 | SH | DEFINED | 6 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 14 | 245 | SH | DEFINED | 2 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 29 | 525 | SH | DEFINED | 9 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 233 | 4150 | SH | DEFINED | 18 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 767 | 13656 | SH | DEFINED | 21 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 475 | 8469 | SH | DEFINED | 19 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 31810 | 566615 | SH | DEFINED | 3 |
| POLYCOM INC | COM | 73172K104 | 703 | 45958 | SH | DEFINED | 18 |
| POLYCOM INC | COM | 73172K104 | 6631 | 433400 | SH | DEFINED | 21 |
| POLYCOM INC | COM | 73172K104 | 20 | 1300 | SH | DEFINED | 11 |
| POLYCOM INC | COM | 73172K104 | 21 | 1400 | SH | DEFINED | 17 |
| POLYCOM INC | COM | 73172K104 | 57 | 3740 | SH | DEFINED | 19 |
| POLYCOM INC | COM | 73172K104 | 1293 | 84500 | SH | DEFINED | 20 |
| POLYONE CORP | COM | 73179P106 | 921 | 143236 | SH | DEFINED | 19 |
| POLYONE CORP | COM | 73179P106 | 9141 | 1421650 | SH | DEFINED | 6 |
| POMEROY IT SOLUTIONS INC | COM | 731822102 | 4 | 500 | SH | DEFINED | 2 |
| POMEROY IT SOLUTIONS INC | COM | 731822102 | 125 | 15000 | SH | DEFINED | 18 |
| POMEROY IT SOLUTIONS INC | COM | 731822102 | 1367 | 163740 | SH | DEFINED | 6 |
| POMEROY IT SOLUTIONS INC | COM | 731822102 | 1860 | 222810 | SH | DEFINED | 20 |
| POPE & TALBOT INC | COM | 732827100 | 835 | 100186 | SH | DEFINED | 18 |
| POPE & TALBOT INC | COM | 732827100 | 3301 | 396266 | SH | DEFINED | 20 |
| POPULAR INC | COM | 733174106 | 1306 | 61761 | SH | DEFINED | 20 |
| POPULAR INC | COM | 733174106 | 42 | 1980 | SH | DEFINED | 6 |
| POPULAR INC | COM | 733174106 | 30 | 1400 | SH | DEFINED | 17 |
| POPULAR INC | COM | 733174106 | 143 | 6755 | SH | DEFINED | 18 |
| POPULAR INC | COM | 733174106 | 5021 | 237400 | SH | DEFINED | 21 |
| PORTALPLAYER INC | COM | 736187204 | 674 | 23800 | SH | DEFINED | 18 |
| PORTALPLAYER INC | COM | 736187204 | 1376 | 48600 | SH | DEFINED | 20 |
| PORTALPLAYER INC | COM | 736187204 | 4609 | 162750 | SH | DEFINED | 3 |
| PORTALPLAYER INC | COM | 736187204 | 6978 | 246400 | SH | DEFINED | 21 |
| PORTALPLAYER INC | COM | 736187204 | 2045 | 72227 | SH | DEFINED | 19 |
| PORTFOLIO RECOVERY ASSOCS IN | COM | 73640Q105 | 938 | 20193 | SH | DEFINED | 19 |
| PORTFOLIO RECOVERY ASSOCS IN | COM | 73640Q105 | 10606 | 228384 | SH | DEFINED | 20 |
| PORTFOLIO RECOVERY ASSOCS IN | COM | 73640Q105 | 15629 | 336540 | SH | DEFINED | 3 |
| PORTFOLIO RECOVERY ASSOCS IN | COM | 73640Q105 | 678 | 14600 | SH | DEFINED | 18 |
| POSCO | SPONSORED ADR | 693483109 | 1110 | 22425 | SH | DEFINED | 17 |
| POSCO | SPONSORED ADR | 693483109 | 660 | 13330 | SH | DEFINED | 6 |
| POSSIS MEDICAL INC | COM | 737407106 | 6 | 600 | SH | DEFINED | 2 |
| POST PPTYS INC | COM | 737464107 | 2 | 60 | SH | DEFINED | 20 |

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| POST PPTYS INC | COM | 737464107 | 2 | 60 | SH | DEFINED | 19 |
| POST PPTYS INC | COM | 737464107 | 623 | 15600 | SH | DEFINED | 2 |
| POST PPTYS INC | COM | 737464107 | 948 | 23740 | SH | DEFINED | 3 |
| POST PPTYS INC | COM | 737464107 | 22 | 550 | SH | DEFINED | 9 |
| POTASH CORP SASK INC | COM | 73755L107 | 10313 | 129300 | SH | DEFINED | 7 |
| POTASH CORP SASK INC | COM | 73755L107 | 56 | 700 | SH | DEFINED | 17 |
| POWER INTEGRATIONS INC | COM | 739276103 | 4 | 162 | SH | DEFINED | 18 |
| POWER INTEGRATIONS INC | COM | 739276103 | 534 | 22419 | SH | DEFINED | 21 |
| POWERSHARES ETF TRUST | GOLDEN DRG USX | 73935X401 | 42 | 3000 | SH | DEFINED | 18 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 215 | 17075 | SH | DEFINED | 18 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 2322 | 184723 | SH | DEFINED | 19 |
| PPG INDS INC | COM | 693506107 | 502 | 8667 | SH | DEFINED | 17 |
| PPG INDS INC | COM | 693506107 | 17 | 300 | SH | DEFINED | 11 |
| PPG INDS INC | COM | 693506107 | 93184 | 1609393 | SH | DEFINED | 20 |
| PPG INDS INC | COM | 693506107 | 85621 | 1478768 | SH | DEFINED | 18 |
| PPG INDS INC | COM | 693506107 | 23920 | 413130 | SH | DEFINED | 6 |
| PPG INDS INC | COM | 693506107 | 2109 | 36423 | SH | DEFINED | 19 |
| PPG INDS INC | COM | 693506107 | 2115 | 36530 | SH | DEFINED | 3 |
| PPG INDS INC | COM | 693506107 | 725 | 12520 | SH | DEFINED | 2 |
| PPG INDS INC | COM | 693506107 | 83 | 1441 | SH | DEFINED | 9 |
| PPL CORP | COM | 69351T106 | 2159 | 73443 | SH | DEFINED | 19 |
| PPL CORP | COM | 69351T106 | 1036 | 35164 | SH | DEFINED | 9 |
| PPL CORP | COM | 69351T106 | 24 | 800 | SH | DEFINED | 2 |
| PPL CORP | COM | 69351T106 | 109 | 3718 | SH | DEFINED | 11 |
| PPL CORP | COM | 69351T106 | 32 | 1096 | SH | DEFINED | 22 |
| PPL CORP | COM | 69351T106 | 59 | 2000 | SH | DEFINED | 17 |
| PPL CORP | COM | 69351T106 | 703 | 23920 | SH | DEFINED | 6 |
| PPL CORP | COM | 69351T106 | 7019 | 238740 | SH | DEFINED | 3 |
| PPL CORP | COM | 69351T106 | 479 | 16300 | SH | DEFINED | 18 |
| PRA INTL | COM | 69353C101 | 8223 | 292100 | SH | DEFINED | 3 |
| PRAXAIR INC | COM | 74005P104 | 4143 | 78227 | SH | DEFINED | 20 |
| PRAXAIR INC | COM | 74005P104 | 7719 | 145751 | SH | DEFINED | 11 |
| PRAXAIR INC | COM | 74005P104 | 450 | 8500 | SH | DEFINED | 5 |
| PRAXAIR INC | COM | 74005P104 | 10724 | 202496 | SH | DEFINED | 2 |
| PRAXAIR INC | COM | 74005P104 | 3746 | 70738 | SH | DEFINED | 19 |
| PRAXAIR INC | COM | 74005P104 | 2996 | 56565 | SH | DEFINED | 6 |
| PRAXAIR INC | COM | 74005P104 | 32460 | 612916 | SH | DEFINED | 17 |
| PRAXAIR INC | COM | 74005P104 | 1425 | 26900 | SH | DEFINED | 23 |
| PRAXAIR INC | COM | 74005P104 | 434 | 8193 | SH | DEFINED | 18 |
| PRAXAIR INC | COM | 74005P104 | 6 | 110 | SH | DEFINED | 9 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 4807 | 125800 | SH | DEFINED | 6 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 175 | 3379 | SH | DEFINED | 11 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 207 | 4000 | SH | DEFINED | 5 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 2762 | 53309 | SH | DEFINED | 19 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 1389 | 26800 | SH | DEFINED | 23 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 347 | 6699 | SH | DEFINED | 18 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 943 | 18210 | SH | DEFINED | 3 |
| PRECISION DRILLING TR | TR UNIT | 740215108 | 3625 | 112400 | SH | DEFINED | 7 |
| PREFERRED BK LOS ANGELES CA | COM | 740367107 | 823 | 18500 | SH | DEFINED | 20 |
| PREFERRED BK LOS ANGELES CA | COM | 740367107 | 227 | 5090 | SH | DEFINED | 3 |
| PREMIERE GLOBAL SVCS INC | COM | 740585104 | 8 | 1000 | SH | DEFINED | 18 |
| PREMIERE GLOBAL SVCS INC | COM | 740585104 | 83 | 10238 | SH | DEFINED | 19 |
| PREMIUM STD FARMS INC | COM | 74060C105 | 1707 | 114100 | SH | DEFINED | 3 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 39 | 969 | SH | DEFINED | 20 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 6 | 140 | SH | DEFINED | 18 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 8543 | 210000 | SH | DEFINED | 22 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 2538 | 62400 | SH | DEFINED | 21 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 39 | 969 | SH | DEFINED | 19 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 10341 | 543107 | SH | DEFINED | 6 |
| PRESSTEK INC | COM | 741113104 | 433 | 47865 | SH | DEFINED | 19 |
| PRESTIGE BRANDS HLDGS INC | COM | 74112D101 | 32 | 2600 | SH | DEFINED | 11 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 0 | 600 | SH | DEFINED | 17 |

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| PRICE COMMUNICATIONS CORP | COM NEW | 741437305 | 2173 | 146142 | SH | DEFINED | 19 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 53 | 739 | SH | DEFINED | 2 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 954 | 13243 | SH | DEFINED | 11 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 2428 | 33705 | SH | DEFINED | 17 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 324 | 4500 | SH | DEFINED | 20 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 1799 | 24982 | SH | DEFINED | 19 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 202 | 2799 | SH | DEFINED | 18 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 40 | 550 | SH | DEFINED | 9 |
| PRICELINE COM INC | COM NEW | 741503403 | 7 | 333 | SH | DEFINED | 18 |
| PRICELINE COM INC | COM NEW | 741503403 | 7633 | 341980 | SH | DEFINED | 3 |
| PRICELINE COM INC | COM NEW | 741503403 | 23 | 1050 | SH | DEFINED | 11 |
| PRICELINE COM INC | COM NEW | 741503403 | 2716 | 121699 | SH | DEFINED | 19 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 9576 | 311400 | SH | DEFINED | 20 |
| PRIDE INTL INC DEL | NOTE 3.250% 5/0 | 74153QAD4 | 11050 | 11050000 | PRN | DEFINED | 21 |
| PRIDE INTL INC DEL | NOTE 3.250% 5/0 | 74153QAD4 | 1400 | 1400000 | PRN | DEFINED | 20 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 1432 | 46565 | SH | DEFINED | 19 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 189 | 6160 | SH | DEFINED | 6 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 5206 | 169315 | SH | DEFINED | 3 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 4336 | 141000 | SH | DEFINED | 21 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 765 | 24875 | SH | DEFINED | 18 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 981 | 31900 | SH | DEFINED | 23 |
| PRIMEWEST ENERGY TR | TR UNIT NEW | 741930309 | 138 | 5000 | SH | DEFINED | 7 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 4857 | 102400 | SH | DEFINED | 19 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 821 | 17320 | SH | DEFINED | 6 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 232 | 4883 | SH | DEFINED | 11 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 5943 | 125303 | SH | DEFINED | 2 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 1328 | 28000 | SH | DEFINED | 3 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 16 | 337 | SH | DEFINED | 20 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 5 | 95 | SH | DEFINED | 9 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 6 | 130 | SH | DEFINED | 18 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 106 | 2228 | SH | DEFINED | 17 |
| PROASSURANCE CORP | COM | 74267C106 | 10 | 200 | SH | DEFINED | 11 |
| PROASSURANCE CORP | COM | 74267C106 | 679 | 13965 | SH | DEFINED | 19 |
| PROASSURANCE CORP | COM | 74267C106 | 1 | 17 | SH | DEFINED | 18 |
| PROASSURANCE CORP | COM | 74267C106 | 7104 | 146050 | SH | DEFINED | 3 |
| PROCENTURY CORP | COM | 74268T108 | 1629 | 151817 | SH | DEFINED | 6 |
| PROCTER & GAMBLE CO | COM | 742718109 | 15969 | 275903 | SH | DEFINED | 1 |
| PROCTER & GAMBLE CO | COM | 742718109 | 5817 | 100500 | SH | DEFINED | 7 |
| PROCTER & GAMBLE CO | COM | 742718109 | 411 | 7105 | SH | DEFINED | 22 |
| PROCTER & GAMBLE CO | COM | 742718109 | 66756 | 1153356 | SH | DEFINED | 21 |
| PROCTER & GAMBLE CO | COM | 742718109 | 484601 | 8372505 | SH | DEFINED | 20 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1088414 | 18804658 | SH | DEFINED | 18 |
| PROCTER & GAMBLE CO | COM | 742718109 | 53615 | 926305 | SH | DEFINED | 19 |
| PROCTER & GAMBLE CO | COM | 742718109 | 3458 | 59740 | SH | DEFINED | 23 |
| PROCTER & GAMBLE CO | COM | 742718109 | 97558 | 1685516 | SH | DEFINED | 2 |
| PROCTER & GAMBLE CO | COM | 742718109 | 21627 | 373644 | SH | DEFINED | 5 |
| PROCTER & GAMBLE CO | COM | 742718109 | 11538 | 199343 | SH | DEFINED | 11 |
| PROCTER & GAMBLE CO | COM | 742718109 | 85475 | 1476762 | SH | DEFINED | 17 |
| PROCTER & GAMBLE CO | COM | 742718109 | 20419 | 352781 | SH | DEFINED | 3 |
| PROCTER & GAMBLE CO | COM | 742718109 | 208 | 3600 | SH | DEFINED | 4 |
| PROCTER & GAMBLE CO | COM | 742718109 | 3542 | 61120 | SH | DEFINED | 9 |
| PROGENICS PHARMACEUTICALS IN | COM | 743187106 | 53 | 2100 | SH | DEFINED | 19 |
| PROGRESS ENERGY INC | COM | 743263105 | 623 | 14185 | SH | DEFINED | 2 |
| PROGRESS ENERGY INC | COM | 743263105 | 193 | 4385 | SH | DEFINED | 9 |
| PROGRESS ENERGY INC | COM | 743263105 | 142 | 3223 | SH | DEFINED | 11 |
| PROGRESS ENERGY INC | COM | 743263105 | 84 | 1909 | SH | DEFINED | 4 |
| PROGRESS ENERGY INC | COM | 743263105 | 1042 | 23727 | SH | DEFINED | 6 |
| PROGRESS ENERGY INC | COM | 743263105 | 509 | 11597 | SH | DEFINED | 17 |
| PROGRESS ENERGY INC | COM | 743263105 | 725 | 16497 | SH | DEFINED | 21 |
| PROGRESS ENERGY INC | COM | 743263105 | 2137 | 48657 | SH | DEFINED | 19 |
| PROGRESS ENERGY INC | COM | 743263105 | 397 | 9032 | SH | DEFINED | 18 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 142 | 5000 | SH | DEFINED | 11 |

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| PROGRESS SOFTWARE CORP | COM | 743312100 | 1486 | 52378 | SH | DEFINED | 19 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 29 | 246 | SH | DEFINED | 20 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 9093 | 77864 | SH | DEFINED | 19 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 33 | 285 | SH | DEFINED | 11 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 2043 | 17495 | SH | DEFINED | 18 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 28 | 239 | SH | DEFINED | 2 |
| PROLIANCE INTL INC | COM | 74340R104 | 12 | 2198 | SH | DEFINED | 18 |
| PROLOGIS | SH BEN INT | 743410102 | 493 | 10550 | SH | DEFINED | 11 |
| PROLOGIS | SH BEN INT | 743410102 | 142 | 3050 | SH | DEFINED | 2 |
| PROLOGIS | SH BEN INT | 743410102 | 4966 | 106300 | SH | DEFINED | 21 |
| PROLOGIS | SH BEN INT | 743410102 | 31382 | 671705 | SH | DEFINED | 20 |
| PROLOGIS | SH BEN INT | 743410102 | 2398 | 51333 | SH | DEFINED | 19 |
| PROLOGIS | SH BEN INT | 743410102 | 60 | 1290 | SH | DEFINED | 17 |
| PROLOGIS | SH BEN INT | 743410102 | 4580 | 98040 | SH | DEFINED | 18 |
| PROQUEST COMPANY | COM | 74346P102 | 10151 | 363720 | SH | DEFINED | 3 |
| PROQUEST COMPANY | COM | 74346P102 | 944 | 33807 | SH | DEFINED | 19 |
| PROQUEST COMPANY | COM | 74346P102 | 2 | 62 | SH | DEFINED | 18 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 467 | 16241 | SH | DEFINED | 19 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 17 | 387 | SH | DEFINED | 18 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 35967 | 821730 | SH | DEFINED | 6 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 607 | 13876 | SH | DEFINED | 19 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 23 | 535 | SH | DEFINED | 11 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 1695 | 55395 | SH | DEFINED | 18 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 10533 | 344200 | SH | DEFINED | 20 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 13153 | 429850 | SH | DEFINED | 21 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 17 | 600 | SH | DEFINED | 11 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 1102 | 36011 | SH | DEFINED | 19 |
| PROVIDE COMM INC | COM | 74373W103 | 65 | 1976 | SH | DEFINED | 19 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 11874 | 351614 | SH | DEFINED | 6 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 2 | 52 | SH | DEFINED | 11 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 14 | 414 | SH | DEFINED | 4 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 22 | 649 | SH | DEFINED | 18 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 7 | 200 | SH | DEFINED | 9 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 621 | 18380 | SH | DEFINED | 19 |
| PROVIDENT ENERGY TR | TR UNIT | 74386K104 | 108 | 10000 | SH | DEFINED | 11 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 446 | 24103 | SH | DEFINED | 11 |
| PROVIDENT NEW YORK BANCORP | COM | 744028101 | 0 | 28 | SH | DEFINED | 18 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1064 | 14541 | SH | DEFINED | 20 |
| PRUDENTIAL FINL INC | COM | 744320102 | 9 | 125 | SH | DEFINED | 11 |
| PRUDENTIAL FINL INC | COM | 744320102 | 17 | 239 | SH | DEFINED | 2 |
| PRUDENTIAL FINL INC | COM | 744320102 | 19730 | 269577 | SH | DEFINED | 3 |
| PRUDENTIAL FINL INC | COM | 744320102 | 10 | 130 | SH | DEFINED | 1 |
| PRUDENTIAL FINL INC | COM | 744320102 | 95 | 1292 | SH | DEFINED | 17 |
| PRUDENTIAL FINL INC | COM | 744320102 | 13689 | 187031 | SH | DEFINED | 19 |
| PRUDENTIAL FINL INC | COM | 744320102 | 673 | 9200 | SH | DEFINED | 6 |
| PRUDENTIAL FINL INC | COM | 744320102 | 13 | 183 | SH | DEFINED | 18 |
| PRUDENTIAL FINL INC | COM | 744320102 | 3667 | 50100 | SH | DEFINED | 23 |
| PRUDENTIAL FINL INC | COM | 744320102 | 110 | 1500 | SH | DEFINED | 7 |
| PRUDENTIAL FINL INC | COM | 744320102 | 10 | 134 | SH | DEFINED | 9 |
| PRUDENTIAL PLC | ADR | 74435K204 | 669 | 34980 | SH | DEFINED | 17 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 9250 | 188003 | SH | DEFINED | 20 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 8804 | 178940 | SH | DEFINED | 21 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 695 | 14120 | SH | DEFINED | 18 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 0 | 1 | SH | DEFINED | 19 |
| PSS WORLD MED INC | COM | 69366A100 | 27 | 1850 | SH | DEFINED | 18 |
| PSS WORLD MED INC | COM | 69366A100 | 98 | 6620 | SH | DEFINED | 19 |
| PSYCHIATRIC SOLUTIONS INC | COM | 74439H108 | 1783 | 60700 | SH | DEFINED | 20 |
| PUBLIC STORAGE INC | COM | 74460D109 | 5880 | 86829 | SH | DEFINED | 20 |
| PUBLIC STORAGE INC | COM | 74460D109 | 1151 | 17000 | SH | DEFINED | 19 |
| PUBLIC STORAGE INC | COM | 74460D109 | 34 | 500 | SH | DEFINED | 2 |
| PUBLIC STORAGE INC | COM | 74460D109 | 670 | 9900 | SH | DEFINED | 18 |
| PUBLIC STORAGE INC | COM | 74460D109 | 1111 | 16400 | SH | DEFINED | 21 |

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| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 48 | 741 | SH | DEFINED | 2 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 136 | 2100 | SH | DEFINED | 11 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 2185 | 33631 | SH | DEFINED | 18 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 219 | 3375 | SH | DEFINED | 17 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 25299 | 389400 | SH | DEFINED | 6 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 4622 | 71142 | SH | DEFINED | 19 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 201 | 3100 | SH | DEFINED | 1 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 1176 | 18058 | SH | DEFINED | 9 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 858 | 13200 | SH | DEFINED | 23 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 39 | 607 | SH | DEFINED | 20 |
| PUBLICIS S A NEW | SPONSORED ADR | 74463M106 | 2123 | 61085 | SH | DEFINED | 6 |
| PUGET ENERGY INC NEW | COM | 745310102 | 6 | 300 | SH | DEFINED | 2 |
| PUGET ENERGY INC NEW | COM | 745310102 | 25649 | 1256080 | SH | DEFINED | 6 |
| PUGET ENERGY INC NEW | COM | 745310102 | 4 | 202 | SH | DEFINED | 9 |
| PUGET ENERGY INC NEW | COM | 745310102 | 65 | 3180 | SH | DEFINED | 18 |
| PULTE HOMES INC | COM | 745867101 | 2373 | 60300 | SH | DEFINED | 3 |
| PULTE HOMES INC | COM | 745867101 | 123 | 3125 | SH | DEFINED | 11 |
| PULTE HOMES INC | COM | 745867101 | 9 | 228 | SH | DEFINED | 2 |
| PULTE HOMES INC | COM | 745867101 | 118080 | 3000000 | SH | DEFINED | 13 |
| PULTE HOMES INC | COM | 745867101 | 614927 | 15623151 | SH | DEFINED | 8 |
| PULTE HOMES INC | COM | 745867101 | 4162 | 105747 | SH | DEFINED | 19 |
| PULTE HOMES INC | COM | 745867101 | 90 | 2280 | SH | DEFINED | 6 |
| PULTE HOMES INC | COM | 745867101 | 96334 | 2447500 | SH | DEFINED | 10 |
| PULTE HOMES INC | COM | 745867101 | 3 | 78 | SH | DEFINED | 18 |
| PULTE HOMES INC | COM | 745867101 | 16 | 394 | SH | DEFINED | 20 |
| PUTNAM HIGH YIELD MUN TR | SH BEN INT | 746781103 | 68 | 10000 | SH | DEFINED | 18 |
| PUTNAM MANAGED HIGH YIELD TR | SH BEN INT | 746819101 | 0 | 8 | SH | DEFINED | 18 |
| PUTNAM MASTER INTER INCOME T | SH BEN INT | 746909100 | 11 | 1838 | SH | DEFINED | 18 |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 4485 | 738927 | SH | DEFINED | 5 |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 41 | 6729 | SH | DEFINED | 18 |
| PW EAGLE INC | COM | 69366Y108 | 892 | 43530 | SH | DEFINED | 3 |
| Q E P INC | COM | 74727K102 | 291 | 27075 | SH | DEFINED | 6 |
| QAD INC | COM | 74727D108 | 475 | 62136 | SH | DEFINED | 6 |
| QLOGIC CORP | COM | 747277101 | 894 | 27500 | SH | DEFINED | 3 |
| QLOGIC CORP | COM | 747277101 | 16 | 483 | SH | DEFINED | 18 |
| QLOGIC CORP | COM | 747277101 | 810 | 24906 | SH | DEFINED | 19 |
| QLOGIC CORP | COM | 747277101 | 81 | 2500 | SH | DEFINED | 17 |
| QLT INC | COM | 746927102 | 13 | 2000 | SH | DEFINED | 2 |
| QLT INC | COM | 746927102 | 6 | 950 | SH | DEFINED | 3 |
| QLT INC | COM | 746927102 | 92 | 14400 | SH | DEFINED | 6 |
| QLT INC | COM | 746927102 | 1202 | 190700 | SH | DEFINED | 7 |
| QUALCOMM INC | COM | 747525103 | 1356 | 31471 | SH | DEFINED | 21 |
| QUALCOMM INC | COM | 747525103 | 347 | 8062 | SH | DEFINED | 2 |
| QUALCOMM INC | COM | 747525103 | 41 | 950 | SH | DEFINED | 4 |
| QUALCOMM INC | COM | 747525103 | 7852 | 182270 | SH | DEFINED | 3 |
| QUALCOMM INC | COM | 747525103 | 3691 | 85686 | SH | DEFINED | 17 |
| QUALCOMM INC | COM | 747525103 | 1257 | 29170 | SH | DEFINED | 11 |
| QUALCOMM INC | COM | 747525103 | 2076 | 48195 | SH | DEFINED | 5 |
| QUALCOMM INC | COM | 747525103 | 19105 | 443488 | SH | DEFINED | 19 |
| QUALCOMM INC | COM | 747525103 | 2264 | 52561 | SH | DEFINED | 22 |
| QUALCOMM INC | COM | 747525103 | 102746 | 2385000 | SH | DEFINED | 8 |
| QUALCOMM INC | COM | 747525103 | 170841 | 3965661 | SH | DEFINED | 20 |
| QUALCOMM INC | COM | 747525103 | 4157 | 96500 | SH | DEFINED | 10 |
| QUALCOMM INC | COM | 747525103 | 37345 | 866887 | SH | DEFINED | 18 |
| QUALCOMM INC | COM | 747525103 | 2754 | 63922 | SH | DEFINED | 9 |
| QUALCOMM INC | COM | 747525103 | 111 | 2588 | SH | DEFINED | 1 |
| QUALITY DISTR INC FLA | COM | 74756M102 | 1273 | 159707 | SH | DEFINED | 6 |
| QUALITY SYS INC | COM | 747582104 | 5 | 60 | SH | DEFINED | 18 |
| QUANEX CORP | COM | 747620102 | 20 | 400 | SH | DEFINED | 11 |
| QUANEX CORP | COM | 747620102 | 35033 | 701088 | SH | DEFINED | 3 |
| QUANEX CORP | COM | 747620102 | 366 | 7320 | SH | DEFINED | 19 |
| QUANEX CORP | COM | 747620102 | 2004 | 40100 | SH | DEFINED | 23 |

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| QUANTA SVCS INC | COM | 74762E102 | 7048 | 535120 | SH | DEFINED | 20 |
| QUANTA SVCS INC | COM | 74762E102 | 478 | 36308 | SH | DEFINED | 19 |
| QUANTUM CORP | COM DSSG | 747906204 | 4 | 1410 | SH | DEFINED | 4 |
| QUANTUM CORP | COM DSSG | 747906204 | 51 | 16600 | SH | DEFINED | 5 |
| QUANTUM CORP | COM DSSG | 747906204 | 136 | 44500 | SH | DEFINED | 11 |
| QUANTUM CORP | COM DSSG | 747906204 | 96 | 31500 | SH | DEFINED | 21 |
| QUANTUM CORP | COM DSSG | 747906204 | 19753 | 6476400 | SH | DEFINED | 20 |
| QUANTUM CORP | COM DSSG | 747906204 | 29045 | 9522949 | SH | DEFINED | 18 |
| QUANTUM FUEL SYS TECH WORLDW | COM | 74765E109 | 1 | 250 | SH | DEFINED | 17 |
| QUEBECOR WORLD INC | COM NON-VTG | 748203106 | 492 | 36220 | SH | DEFINED | 3 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 21564 | 418890 | SH | DEFINED | 17 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 1656 | 32173 | SH | DEFINED | 19 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 7608 | 147778 | SH | DEFINED | 18 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 20 | 390 | SH | DEFINED | 3 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 25 | 495 | SH | DEFINED | 2 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 65 | 1269 | SH | DEFINED | 11 |
| QUEST SOFTWARE INC | COM | 74834T103 | 104 | 7150 | SH | DEFINED | 21 |
| QUEST SOFTWARE INC | COM | 74834T103 | 15817 | 1084086 | SH | DEFINED | 20 |
| QUEST SOFTWARE INC | COM | 74834T103 | 1438 | 98551 | SH | DEFINED | 19 |
| QUEST SOFTWARE INC | COM | 74834T103 | 1796 | 123124 | SH | DEFINED | 23 |
| QUEST SOFTWARE INC | COM | 74834T103 | 2324 | 159297 | SH | DEFINED | 18 |
| QUESTAR CORP | COM | 748356102 | 30490 | 402780 | SH | DEFINED | 2 |
| QUESTAR CORP | COM | 748356102 | 189 | 2493 | SH | DEFINED | 9 |
| QUESTAR CORP | COM | 748356102 | 871 | 11503 | SH | DEFINED | 18 |
| QUESTAR CORP | COM | 748356102 | 42 | 550 | SH | DEFINED | 17 |
| QUESTAR CORP | COM | 748356102 | 2618 | 34583 | SH | DEFINED | 19 |
| QUESTAR CORP | COM | 748356102 | 379 | 5000 | SH | DEFINED | 5 |
| QUESTAR CORP | COM | 748356102 | 564 | 7450 | SH | DEFINED | 11 |
| QUESTAR CORP | COM | 748356102 | 15695 | 207334 | SH | DEFINED | 3 |
| QUIDEL CORP | COM | 74838J101 | 2957 | 274839 | SH | DEFINED | 3 |
| QUIKSILVER INC | COM | 74838C106 | 6 | 410 | SH | DEFINED | 18 |
| QUIKSILVER INC | COM | 74838C106 | 434 | 31367 | SH | DEFINED | 21 |
| QWEST COMMUNICATIONS INTL IN | NOTE 3.500%11/1 | 749121BY4 | 1134 | 960000 | PRN | DEFINED | 16 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 194581 | 34439100 | SH | DEFINED | 10 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 2854 | 505100 | SH | DEFINED | 23 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 27 | 4704 | SH | DEFINED | 9 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 23 | 4149 | SH | DEFINED | 18 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 3 | 595 | SH | DEFINED | 17 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 1266179 | 224102559 | SH | DEFINED | 8 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 1672 | 295929 | SH | DEFINED | 19 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 57 | 10000 | SH | DEFINED | 4 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 5 | 838 | SH | DEFINED | 2 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 256 | 45310 | SH | DEFINED | 11 |
| QWEST COMMUNICATIONS INTL IN | NOTE 3.500%11/1 | 749121BY4 | 4711 | 4040000 | PRN | DEFINED | 14 |
| R & B INC | COM | 749124103 | 1341 | 141500 | SH | DEFINED | 6 |
| R & G FINANCIAL CORP | CL B | 749136107 | 92 | 6965 | SH | DEFINED | 20 |
| R & G FINANCIAL CORP | CL B | 749136107 | 829 | 62800 | SH | DEFINED | 3 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 2719 | 44132 | SH | DEFINED | 19 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 1831 | 29709 | SH | DEFINED | 18 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 7282 | 118180 | SH | DEFINED | 20 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 21992 | 356900 | SH | DEFINED | 21 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 401 | 6500 | SH | DEFINED | 9 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 84 | 1360 | SH | DEFINED | 2 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 2161 | 35069 | SH | DEFINED | 17 |
| RACKABLE SYS INC | COM | 750077109 | 5345 | 187690 | SH | DEFINED | 3 |
| RADIAN GROUP INC | COM | 750236101 | 891 | 15200 | SH | DEFINED | 3 |
| RADIAN GROUP INC | COM | 750236101 | 90 | 1529 | SH | DEFINED | 2 |
| RADIAN GROUP INC | COM | 750236101 | 5068 | 86500 | SH | DEFINED | 23 |
| RADIAN GROUP INC | COM | 750236101 | 211 | 3600 | SH | DEFINED | 5 |
| RADIAN GROUP INC | COM | 750236101 | 1169 | 19948 | SH | DEFINED | 19 |
| RADIAN GROUP INC | COM | 750236101 | 25 | 421 | SH | DEFINED | 22 |
| RADIAN GROUP INC | COM | 750236101 | 460 | 7855 | SH | DEFINED | 18 |

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| RADIAN GROUP INC | COM | 750236101 | 37 | 640 | SH | DEFINED | 6 |
| RADIATION THERAPY SVCS INC | COM | 750323206 | 7 | 208 | SH | DEFINED | 19 |
| RADIATION THERAPY SVCS INC | COM | 750323206 | 6686 | 189350 | SH | DEFINED | 3 |
| RADIO ONE INC | CL D NON VTG | 75040P405 | 1146 | 110743 | SH | DEFINED | 19 |
| RADIO ONE INC | CL A | 75040P108 | 3 | 300 | SH | DEFINED | 2 |
| RADIOSHACK CORP | COM | 750438103 | 7903 | 375780 | SH | DEFINED | 6 |
| RADIOSHACK CORP | COM | 750438103 | 3209 | 152600 | SH | DEFINED | 20 |
| RADIOSHACK CORP | COM | 750438103 | 242 | 11500 | SH | DEFINED | 11 |
| RADIOSHACK CORP | COM | 750438103 | 6 | 300 | SH | DEFINED | 17 |
| RADIOSHACK CORP | COM | 750438103 | 120 | 5689 | SH | DEFINED | 18 |
| RADIOSHACK CORP | COM | 750438103 | 546 | 25984 | SH | DEFINED | 19 |
| RADVISION LTD | ORD | M81869105 | 2 | 150 | SH | DEFINED | 2 |
| RADYNE CORP | COM NEW | 750611402 | 2099 | 144080 | SH | DEFINED | 3 |
| RAILAMERICA INC | COM | 750753105 | 373 | 33900 | SH | DEFINED | 3 |
| RAIT INVT TR | COM | 749227104 | 69 | 2649 | SH | DEFINED | 19 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 0 | 7 | SH | DEFINED | 18 |
| RAMBUS INC DEL | COM | 750917106 | 4 | 250 | SH | DEFINED | 2 |
| RAMBUS INC DEL | COM | 750917106 | 712 | 44000 | SH | DEFINED | 20 |
| RAMBUS INC DEL | COM | 750917106 | 2 | 150 | SH | DEFINED | 9 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN INT | 751452202 | 35 | 1332 | SH | DEFINED | 19 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN INT | 751452202 | 35 | 1332 | SH | DEFINED | 20 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN INT | 751452202 | 3598 | 135000 | SH | DEFINED | 22 |
| RANGE RES CORP | COM | 75281A109 | 1798 | 68250 | SH | DEFINED | 20 |
| RANGE RES CORP | COM | 75281A109 | 9108 | 345795 | SH | DEFINED | 21 |
| RANGE RES CORP | COM | 75281A109 | 885 | 33600 | SH | DEFINED | 18 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 11242 | 369940 | SH | DEFINED | 3 |
| RAVEN INDS INC | COM | 754212108 | 335 | 11600 | SH | DEFINED | 11 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 28019 | 743800 | SH | DEFINED | 3 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 72 | 1900 | SH | DEFINED | 11 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 10480 | 278200 | SH | DEFINED | 6 |
| RAYONIER INC | COM | 754907103 | 129 | 3245 | SH | DEFINED | 18 |
| RAYONIER INC | COM | 754907103 | 1772 | 44461 | SH | DEFINED | 19 |
| RAYONIER INC | COM | 754907103 | 336 | 8420 | SH | DEFINED | 9 |
| RAYONIER INC | COM | 754907103 | 1102 | 27661 | SH | DEFINED | 3 |
| RAYONIER INC | COM | 754907103 | 96 | 2404 | SH | DEFINED | 2 |
| RAYONIER INC | COM | 754907103 | 571 | 14325 | SH | DEFINED | 11 |
| RAYONIER INC | COM | 754907103 | 3048 | 76490 | SH | DEFINED | 21 |
| RAYTHEON CO | COM NEW | 755111507 | 205 | 5095 | SH | DEFINED | 17 |
| RAYTHEON CO | COM NEW | 755111507 | 41 | 1022 | SH | DEFINED | 11 |
| RAYTHEON CO | COM NEW | 755111507 | 298 | 7413 | SH | DEFINED | 2 |
| RAYTHEON CO | COM NEW | 755111507 | 13624 | 339320 | SH | DEFINED | 3 |
| RAYTHEON CO | COM NEW | 755111507 | 0 | 8 | SH | DEFINED | 1 |
| RAYTHEON CO | COM NEW | 755111507 | 275654 | 6865593 | SH | DEFINED | 20 |
| RAYTHEON CO | COM NEW | 755111507 | 4054 | 100968 | SH | DEFINED | 19 |
| RAYTHEON CO | COM NEW | 755111507 | 367 | 9152 | SH | DEFINED | 9 |
| RAYTHEON CO | COM NEW | 755111507 | 148882 | 3708136 | SH | DEFINED | 21 |
| RAYTHEON CO | COM NEW | 755111507 | 352375 | 8776459 | SH | DEFINED | 18 |
| RAYTHEON CO | COM NEW | 755111507 | 38820 | 966880 | SH | DEFINED | 6 |
| RBC BEARINGS INC | COM | 75524B104 | 42 | 2570 | SH | DEFINED | 3 |
| RC2 CORP | COM | 749388104 | 18 | 500 | SH | DEFINED | 11 |
| RC2 CORP | COM | 749388104 | 1745 | 49138 | SH | DEFINED | 19 |
| RC2 CORP | COM | 749388104 | 3125 | 87980 | SH | DEFINED | 3 |
| RCN CORP | COM NEW | 749361200 | 1255 | 53507 | SH | DEFINED | 19 |
| READERS DIGEST ASSN INC | COM | 755267101 | 0 | 32 | SH | DEFINED | 18 |
| READERS DIGEST ASSN INC | COM | 755267101 | 14001 | 919919 | SH | DEFINED | 3 |
| READERS DIGEST ASSN INC | COM | 755267101 | 4 | 275 | SH | DEFINED | 2 |
| REAL ESTATE INCOME FUND INC | COM | 755881109 | 10 | 553 | SH | DEFINED | 18 |
| REALNETWORKS INC | NOTE | 7/0 75605LAB0 | 8175 | 8175000 | PRN | DEFINED | 21 |
| REALNETWORKS INC | NOTE | 7/0 75605LAB0 | 1100 | 1100000 | PRN | DEFINED | 20 |
| REALNETWORKS INC | COM | 75605L104 | 13175 | 1697800 | SH | DEFINED | 21 |
| REALNETWORKS INC | COM | 75605L104 | 2549 | 328500 | SH | DEFINED | 20 |
| REALNETWORKS INC | COM | 75605L104 | 1458 | 187846 | SH | DEFINED | 18 |

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| REALNETWORKS INC | COM | 75605L104 | 149 | 19230 | SH | DEFINED | 3 |
| REALTY INCOME CORP | COM | 756109104 | 3027 | 140000 | SH | DEFINED | 22 |
| REALTY INCOME CORP | COM | 756109104 | 60 | 2796 | SH | DEFINED | 19 |
| REALTY INCOME CORP | COM | 756109104 | 60 | 2796 | SH | DEFINED | 20 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 25 | 700 | SH | DEFINED | 11 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 24 | 670 | SH | DEFINED | 3 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 1453 | 40393 | SH | DEFINED | 21 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 1789 | 49728 | SH | DEFINED | 19 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 3846 | 106890 | SH | DEFINED | 20 |
| RED HAT INC | COM | 756577102 | 149151 | 5471413 | SH | DEFINED | 20 |
| RED HAT INC | COM | 756577102 | 1765 | 64737 | SH | DEFINED | 18 |
| RED HAT INC | COM | 756577102 | 523 | 19200 | SH | DEFINED | 21 |
| RED HAT INC | COM | 756577102 | 403 | 14790 | SH | DEFINED | 5 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 2940 | 57700 | SH | DEFINED | 20 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 420 | 8248 | SH | DEFINED | 21 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 36 | 713 | SH | DEFINED | 18 |
| REDBACK NETWORKS INC | COM NEW | 757209507 | 0 | 1 | SH | DEFINED | 18 |
| REDWOOD TR INC | COM | 758075402 | 3 | 68 | SH | DEFINED | 9 |
| REDWOOD TR INC | COM | 758075402 | 86 | 2078 | SH | DEFINED | 11 |
| REEBOK INTL LTD | COM | 758110100 | 52 | 900 | SH | DEFINED | 2 |
| REEBOK INTL LTD | COM | 758110100 | 599 | 10283 | SH | DEFINED | 19 |
| REED ELSEVIER P L C | SPONSORED ADR | 758205108 | 845 | 22535 | SH | DEFINED | 6 |
| REGAL BELOIT CORP | COM | 758750103 | 7 | 186 | SH | DEFINED | 18 |
| REGAL BELOIT CORP | COM | 758750103 | 2197 | 62056 | SH | DEFINED | 19 |
| REGAL BELOIT CORP | COM | 758750103 | 14491 | 409364 | SH | DEFINED | 3 |
| REGAL BELOIT CORP | COM | 758750103 | 21 | 600 | SH | DEFINED | 11 |
| REGAL ENTMT GROUP | CL A | 758766109 | 3871 | 203500 | SH | DEFINED | 21 |
| REGAL ENTMT GROUP | CL A | 758766109 | 39 | 2040 | SH | DEFINED | 2 |
| REGAL ENTMT GROUP | CL A | 758766109 | 197 | 10360 | SH | DEFINED | 18 |
| REGAL ENTMT GROUP | CL A | 758766109 | 12180 | 640370 | SH | DEFINED | 20 |
| REGENCY CTRS CORP | COM | 758849103 | 89 | 1505 | SH | DEFINED | 19 |
| REGENCY CTRS CORP | COM | 758849103 | 4395 | 74562 | SH | DEFINED | 20 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 11 | 700 | SH | DEFINED | 18 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 828 | 52064 | SH | DEFINED | 19 |
| REGENERX BIOPHARMACEUTICALS | COM | 75886X108 | 0 | 135 | SH | DEFINED | 18 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 335 | 9796 | SH | DEFINED | 18 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 3026 | 88574 | SH | DEFINED | 19 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 181 | 5307 | SH | DEFINED | 2 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 590 | 17283 | SH | DEFINED | 20 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 837 | 24488 | SH | DEFINED | 21 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 261 | 7628 | SH | DEFINED | 9 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1013 | 29644 | SH | DEFINED | 6 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 96 | 2803 | SH | DEFINED | 11 |
| REGIS CORP MINN | COM | 758932107 | 15 | 400 | SH | DEFINED | 11 |
| REGIS CORP MINN | COM | 758932107 | 254 | 6585 | SH | DEFINED | 18 |
| REHABCARE GROUP INC | COM | 759148109 | 2072 | 102555 | SH | DEFINED | 18 |
| REHABCARE GROUP INC | COM | 759148109 | 5917 | 292920 | SH | DEFINED | 20 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 38684 | 809970 | SH | DEFINED | 6 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 78 | 1639 | SH | DEFINED | 18 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 8 | 170 | SH | DEFINED | 9 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 1 | 18 | SH | DEFINED | 18 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 36737 | 601060 | SH | DEFINED | 3 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 12 | 200 | SH | DEFINED | 11 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 1689 | 27638 | SH | DEFINED | 19 |
| RELIANT ENERGY INC | COM | 75952B105 | 2959 | 286695 | SH | DEFINED | 18 |
| RELIANT ENERGY INC | COM | 75952B105 | 3 | 315 | SH | DEFINED | 9 |
| RELIANT ENERGY INC | COM | 75952B105 | 156 | 15116 | SH | DEFINED | 2 |
| RELIANT ENERGY INC | COM | 75952B105 | 70921 | 6901331 | SH | DEFINED | 6 |
| RELM WIRELESS CORP | COM | 759525108 | 463 | 63300 | SH | DEFINED | 3 |
| REMINGTON OIL & GAS CORP | COM | 759594302 | 20371 | 558121 | SH | DEFINED | 3 |
| REMINGTON OIL & GAS CORP | COM | 759594302 | 1206 | 33042 | SH | DEFINED | 19 |
| RENAISSANCE LEARNING INC | COM | 75968L105 | 95 | 5000 | SH | DEFINED | 17 |

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| RENAISSANCERE HOLDINGS LTD | COM | | G7496G103 | 230 | 5225 | SH | DEFINED | 5 |
| RENAISSANCERE HOLDINGS LTD | COM | | G7496G103 | 946 | 21450 | SH | DEFINED | 11 |
| RENAISSANCERE HOLDINGS LTD | COM | | G7496G103 | 13 | 300 | SH | DEFINED | 17 |
| RENAISSANCERE HOLDINGS LTD | COM | | G7496G103 | 5051 | 114500 | SH | DEFINED | 6 |
| RENAL CARE GROUP INC | COM | | 759930100 | 28 | 600 | SH | DEFINED | 9 |
| RENAL CARE GROUP INC | COM | | 759930100 | 28 | 596 | SH | DEFINED | 19 |
| RENAL CARE GROUP INC | COM | | 759930100 | 880 | 18594 | SH | DEFINED | 20 |
| RENASANT CORP | COM | | 75970E107 | 4409 | 139400 | SH | DEFINED | 6 |
| RENOVIS INC | COM | | 759885106 | 22 | 1465 | SH | DEFINED | 19 |
| RENT A CTR INC NEW | COM | | 76009N100 | 98 | 5190 | SH | DEFINED | 18 |
| RENT A CTR INC NEW | COM | | 76009N100 | 4887 | 259100 | SH | DEFINED | 3 |
| RENT A CTR INC NEW | COM | | 76009N100 | 53889 | 2857314 | SH | DEFINED | 6 |
| RENT A CTR INC NEW | COM | | 76009N100 | 448 | 23742 | SH | DEFINED | 19 |
| RENT WAY INC | COM | | 76009U104 | 384 | 60067 | SH | DEFINED | 19 |
| RENT WAY INC | COM | | 76009U104 | 1210 | 189400 | SH | DEFINED | 3 |
| REPLIGEN CORP | COM | | 759916109 | 3 | 700 | SH | DEFINED | 17 |
| REPSOL YPF S A | SPONSORED ADR | | 76026T205 | 2446 | 83160 | SH | DEFINED | 6 |
| REPSOL YPF S A | SPONSORED ADR | | 76026T205 | 7 | 235 | SH | DEFINED | 9 |
| REPSOL YPF S A | SPONSORED ADR | | 76026T205 | 353 | 12000 | SH | DEFINED | 2 |
| REPUBLIC AWYS HLDGS INC | COM | | 760276105 | 646 | 42475 | SH | DEFINED | 19 |
| REPUBLIC AWYS HLDGS INC | COM | | 760276105 | 7763 | 510741 | SH | DEFINED | 6 |
| REPUBLIC BANCORP INC | COM | | 760282103 | 24 | 2024 | SH | DEFINED | 11 |
| REPUBLIC BANCORP INC | COM | | 760282103 | 19734 | 1658344 | SH | DEFINED | 6 |
| REPUBLIC COS GROUP INC | COM | | 760349100 | 403 | 26040 | SH | DEFINED | 3 |
| REPUBLIC FIRST BANCORP INC | COM | | 760416107 | 4 | 324 | SH | DEFINED | 9 |
| REPUBLIC FIRST BANCORP INC | COM | | 760416107 | 739 | 56218 | SH | DEFINED | 6 |
| REPUBLIC PROPERTY TR | COM | | 760737106 | 1968 | 164000 | SH | DEFINED | 20 |
| REPUBLIC PROPERTY TR | COM | | 760737106 | 432 | 36000 | SH | DEFINED | 21 |
| REPUBLIC SVCS INC | COM | | 760759100 | 506 | 13463 | SH | DEFINED | 19 |
| REPUBLIC SVCS INC | COM | | 760759100 | 10 | 265 | SH | DEFINED | 18 |
| REPUBLIC SVCS INC | COM | | 760759100 | 1091 | 29060 | SH | DEFINED | 3 |
| REPUBLIC SVCS INC | COM | | 760759100 | 47 | 1252 | SH | DEFINED | 11 |
| REPUBLIC SVCS INC | COM | | 760759100 | 217418 | 5790100 | SH | DEFINED | 8 |
| RES-CARE INC | COM | | 760943100 | 1106 | 63649 | SH | DEFINED | 19 |
| RES-CARE INC | COM | | 760943100 | 4889 | 281460 | SH | DEFINED | 3 |
| RESEARCH IN MOTION LTD | COM | | 760975102 | 8797 | 148400 | SH | DEFINED | 7 |
| RESMED INC | COM | | 761152107 | 2850 | 74400 | SH | DEFINED | 20 |
| RESMED INC | COM | | 761152107 | 734 | 19150 | SH | DEFINED | 19 |
| RESOURCE AMERICA INC | CL A | | 761195205 | 17 | 1000 | SH | DEFINED | 1 |
| RESOURCES CONNECTION INC | COM | | 76122Q105 | 2702 | 103475 | SH | DEFINED | 19 |
| RESPIRONICS INC | COM | | 761230101 | 363 | 9800 | SH | DEFINED | 21 |
| RESPIRONICS INC | COM | | 761230101 | 7 | 200 | SH | DEFINED | 2 |
| RESPIRONICS INC | COM | | 761230101 | 38748 | 1045264 | SH | DEFINED | 3 |
| RESPIRONICS INC | COM | | 761230101 | 50 | 1357 | SH | DEFINED | 18 |
| REUTERS GROUP PLC | SPONSORED ADR | | 76132M102 | 12 | 270 | SH | DEFINED | 9 |
| REUTERS GROUP PLC | SPONSORED ADR | | 76132M102 | 722 | 16313 | SH | DEFINED | 17 |
| REUTERS GROUP PLC | SPONSORED ADR | | 76132M102 | 11 | 240 | SH | DEFINED | 2 |
| REWARDS NETWORK INC | COM | | 761557107 | 9 | 1333 | SH | DEFINED | 18 |
| REX STORES CORP | COM | | 761624105 | 60 | 4000 | SH | DEFINED | 3 |
| REX STORES CORP | COM | | 761624105 | 3554 | 236323 | SH | DEFINED | 6 |
| REYNOLDS & REYNOLDS CO | CL A | | 761695105 | 438 | 15600 | SH | DEFINED | 5 |
| REYNOLDS & REYNOLDS CO | CL A | | 761695105 | 22 | 800 | SH | DEFINED | 9 |
| REYNOLDS & REYNOLDS CO | CL A | | 761695105 | 785 | 27972 | SH | DEFINED | 18 |
| REYNOLDS & REYNOLDS CO | CL A | | 761695105 | 8 | 300 | SH | DEFINED | 2 |
| REYNOLDS & REYNOLDS CO | CL A | | 761695105 | 2292 | 81650 | SH | DEFINED | 3 |
| REYNOLDS AMERICAN INC | COM | | 761713106 | 94 | 985 | SH | DEFINED | 18 |
| REYNOLDS AMERICAN INC | COM | | 761713106 | 59 | 619 | SH | DEFINED | 2 |
| REYNOLDS AMERICAN INC | COM | | 761713106 | 10 | 100 | SH | DEFINED | 6 |
| REYNOLDS AMERICAN INC | COM | | 761713106 | 1565 | 16417 | SH | DEFINED | 19 |
| RF MICRODEVICES INC | NOTE | 1.500% 7/0 | 749941AE0 | 4700 | 4700000 | PRN | DEFINED | 21 |
| RF MICRODEVICES INC | COM | | 749941100 | 3592 | 663905 | SH | DEFINED | 18 |
| RF MICRODEVICES INC | COM | | 749941100 | 929 | 171695 | SH | DEFINED | 19 |

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| RF MICRODEVICES INC | COM | 749941100 | 26620 | 4920600 | SH | DEFINED | 20 |
| RF MICRODEVICES INC | COM | 749941100 | 7913 | 1462600 | SH | DEFINED | 21 |
| RF MICRODEVICES INC | COM | 749941100 | 23 | 4250 | SH | DEFINED | 11 |
| RF MICRODEVICES INC | COM | 749941100 | 1 | 100 | SH | DEFINED | 17 |
| RF MICRODEVICES INC | NOTE 1.500% 7/0 | 749941AE0 | 600 | 600000 | PRN | DEFINED | 20 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 1309 | 156590 | SH | DEFINED | 3 |
| RIMAGE CORP | COM | 766721104 | 464 | 16000 | SH | DEFINED | 3 |
| RIMAGE CORP | COM | 766721104 | 2888 | 99647 | SH | DEFINED | 20 |
| RIMAGE CORP | COM | 766721104 | 197 | 6800 | SH | DEFINED | 18 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 27 | 150 | SH | DEFINED | 9 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 22816 | 124822 | SH | DEFINED | 2 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 2056 | 11250 | SH | DEFINED | 11 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 263 | 1440 | SH | DEFINED | 17 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 21009 | 117940 | SH | DEFINED | 6 |
| RITE AID CORP | COM | 767754104 | 35 | 10000 | SH | DEFINED | 2 |
| RITE AID CORP | COM | 767754104 | 113 | 32500 | SH | DEFINED | 18 |
| RIVERVIEW BANCORP INC | COM | 769397100 | 1181 | 50670 | SH | DEFINED | 1 |
| RLI CORP | COM | 749607107 | 2428 | 48690 | SH | DEFINED | 18 |
| RLI CORP | COM | 749607107 | 5505 | 110389 | SH | DEFINED | 20 |
| RLI CORP | COM | 749607107 | 8 | 154 | SH | DEFINED | 19 |
| RLI CORP | COM | 749607107 | 7515 | 150700 | SH | DEFINED | 1 |
| ROBERT HALF INTL INC | COM | 770323103 | 643 | 16973 | SH | DEFINED | 21 |
| ROBERT HALF INTL INC | COM | 770323103 | 614 | 16203 | SH | DEFINED | 18 |
| ROBERT HALF INTL INC | COM | 770323103 | 35 | 932 | SH | DEFINED | 11 |
| ROBERT HALF INTL INC | COM | 770323103 | 1572 | 41488 | SH | DEFINED | 19 |
| ROBERT HALF INTL INC | COM | 770323103 | 1895 | 50000 | SH | DEFINED | 20 |
| ROCK-TENN CO | CL A | 772739207 | 1 | 44 | SH | DEFINED | 18 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 6 | 105 | SH | DEFINED | 18 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1040 | 17580 | SH | DEFINED | 21 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 47 | 800 | SH | DEFINED | 9 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 494 | 8350 | SH | DEFINED | 17 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 2069 | 34970 | SH | DEFINED | 19 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 9854 | 166573 | SH | DEFINED | 20 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1474 | 24912 | SH | DEFINED | 3 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 75 | 1270 | SH | DEFINED | 2 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 3279 | 55422 | SH | DEFINED | 11 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1911 | 32300 | SH | DEFINED | 23 |
| ROCKWELL COLLINS INC | COM | 774341101 | 265 | 5700 | SH | DEFINED | 17 |
| ROCKWELL COLLINS INC | COM | 774341101 | 46 | 1000 | SH | DEFINED | 2 |
| ROCKWELL COLLINS INC | COM | 774341101 | 1458 | 31380 | SH | DEFINED | 3 |
| ROCKWELL COLLINS INC | COM | 774341101 | 33 | 700 | SH | DEFINED | 9 |
| ROCKWELL COLLINS INC | COM | 774341101 | 1575 | 33888 | SH | DEFINED | 19 |
| ROCKY SHOES & BOOTS INC | COM | 774830103 | 762 | 31300 | SH | DEFINED | 3 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 22 | 500 | SH | DEFINED | 11 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 7 | 168 | SH | DEFINED | 9 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 7197 | 181000 | SH | DEFINED | 7 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 933 | 22080 | SH | DEFINED | 3 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 5 | 129 | SH | DEFINED | 11 |
| ROGERS CORP | COM | 775133101 | 141 | 3600 | SH | DEFINED | 17 |
| ROHM & HAAS CO | COM | 775371107 | 343 | 7088 | SH | DEFINED | 17 |
| ROHM & HAAS CO | COM | 775371107 | 44 | 900 | SH | DEFINED | 11 |
| ROHM & HAAS CO | COM | 775371107 | 297 | 6125 | SH | DEFINED | 2 |
| ROHM & HAAS CO | COM | 775371107 | 333 | 6880 | SH | DEFINED | 21 |
| ROHM & HAAS CO | COM | 775371107 | 1354 | 27959 | SH | DEFINED | 19 |
| ROHM & HAAS CO | COM | 775371107 | 119 | 2450 | SH | DEFINED | 6 |
| ROHM & HAAS CO | COM | 775371107 | 433 | 8945 | SH | DEFINED | 18 |
| ROLLINS INC | COM | 775711104 | 10 | 505 | SH | DEFINED | 17 |
| ROLLINS INC | COM | 775711104 | 27 | 1350 | SH | DEFINED | 9 |
| ROLLINS INC | COM | 775711104 | 8927 | 452894 | SH | DEFINED | 3 |
| ROPER INDS INC NEW | COM | 776696106 | 30236 | 765262 | SH | DEFINED | 20 |
| ROPER INDS INC NEW | COM | 776696106 | 5712 | 144579 | SH | DEFINED | 18 |
| ROPER INDS INC NEW | COM | 776696106 | 58 | 1480 | SH | DEFINED | 1 |

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| ROPER INDS INC NEW | NOTE | 1.481% | 1/1 | 776696AA4 | 2900 | 2900000 | PRN | DEFINED | 20 |
| ROPER INDS INC NEW | NOTE | 1.481% | 1/1 | 776696AA4 | 22325 | 22325000 | PRN | DEFINED | 21 |
| ROPER INDS INC NEW | COM | | | 776696106 | 611 | 15455 | SH | DEFINED | 21 |
| ROSS STORES INC | COM | | | 778296103 | 2685 | 92900 | SH | DEFINED | 20 |
| ROSS STORES INC | COM | | | 778296103 | 2 | 65 | SH | DEFINED | 2 |
| ROWAN COS INC | COM | | | 779382100 | 7353 | 206325 | SH | DEFINED | 1 |
| ROWAN COS INC | COM | | | 779382100 | 119 | 3347 | SH | DEFINED | 11 |
| ROWAN COS INC | COM | | | 779382100 | 5 | 151 | SH | DEFINED | 9 |
| ROWAN COS INC | COM | | | 779382100 | 5991 | 168110 | SH | DEFINED | 3 |
| ROYAL & SUN ALLIANCE INS | SPON ADR NEW | | | 78004V202 | 18809 | 1771513 | SH | DEFINED | 6 |
| ROYAL & SUN ALLIANCE INS | SPON ADR NEW | | | 78004V202 | 494 | 45350 | SH | DEFINED | 17 |
| ROYAL BK CDA MONTREAL QUE | COM | | | 780087102 | 433 | 5550 | SH | DEFINED | 17 |
| ROYAL BK CDA MONTREAL QUE | COM | | | 780087102 | 55245 | 792554 | SH | DEFINED | 7 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF E | | | 780097705 | 13 | 498 | SH | DEFINED | 2 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR L RP PF | | | 780097788 | 62 | 2700 | SH | DEFINED | 2 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR L RP PF | | | 780097788 | 12 | 500 | SH | DEFINED | 11 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | | | 780259107 | 53 | 818 | SH | DEFINED | 9 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | | | 780259107 | 1400 | 21697 | SH | DEFINED | 17 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | | 780259206 | 861 | 14008 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | | 780259206 | 1476 | 24000 | SH | DEFINED | 8 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | | 780259206 | 18147 | 300911 | SH | DEFINED | 6 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | | 780259206 | 4840 | 78717 | SH | DEFINED | 2 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | | 780259206 | 552 | 8983 | SH | DEFINED | 11 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | | 780259206 | 36179 | 588369 | SH | DEFINED | 17 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | | | 780259107 | 902 | 13973 | SH | DEFINED | 2 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | | 780259206 | 1596 | 25906 | SH | DEFINED | 9 |
| ROYAL GROUP TECHNOLOGIES LTD | COM | | | 779915107 | 16531 | 1836851 | SH | DEFINED | 6 |
| ROYCE MICRO-CAP TR INC | COM | | | 780915104 | 4 | 265 | SH | DEFINED | 18 |
| ROYCE VALUE TR INC | COM | | | 780910105 | 24 | 1186 | SH | DEFINED | 18 |
| RPC INC | COM | | | 749660106 | 13 | 509 | SH | DEFINED | 19 |
| RPC INC | COM | | | 749660106 | 11 | 405 | SH | DEFINED | 17 |
| RPM INTL INC | COM | | | 749685103 | 281 | 16203 | SH | DEFINED | 18 |
| RPM INTL INC | COM | | | 749685103 | 3458 | 199070 | SH | DEFINED | 11 |
| RSA SEC INC | COM | | | 749719100 | 48 | 4300 | SH | DEFINED | 21 |
| RSA SEC INC | COM | | | 749719100 | 54288 | 4851472 | SH | DEFINED | 18 |
| RSA SEC INC | COM | | | 749719100 | 10300 | 920500 | SH | DEFINED | 20 |
| RTI INTL METALS INC | COM | | | 74973W107 | 8441 | 222430 | SH | DEFINED | 3 |
| RTI INTL METALS INC | COM | | | 74973W107 | 2979 | 78500 | SH | DEFINED | 21 |
| RTI INTL METALS INC | COM | | | 74973W107 | 48978 | 1290600 | SH | DEFINED | 20 |
| RTI INTL METALS INC | COM | | | 74973W107 | 23127 | 609401 | SH | DEFINED | 18 |
| RUBY TUESDAY INC | COM | | | 781182100 | 95 | 3680 | SH | DEFINED | 2 |
| RUBY TUESDAY INC | COM | | | 781182100 | 5 | 200 | SH | DEFINED | 3 |
| RUBY TUESDAY INC | COM | | | 781182100 | 39 | 1500 | SH | DEFINED | 18 |
| RUBY TUESDAY INC | COM | | | 781182100 | 13 | 500 | SH | DEFINED | 11 |
| RUBY TUESDAY INC | COM | | | 781182100 | 2537 | 98000 | SH | DEFINED | 6 |
| RUDDICK CORP | COM | | | 781258108 | 23 | 1100 | SH | DEFINED | 11 |
| RUDDICK CORP | COM | | | 781258108 | 23981 | 1126950 | SH | DEFINED | 6 |
| RUDDICK CORP | COM | | | 781258108 | 10 | 485 | SH | DEFINED | 19 |
| RURAL / METRO CORP | COM | | | 781748108 | 202 | 22300 | SH | DEFINED | 3 |
| RUSH ENTERPRISES INC | CL A | | | 781846209 | 2550 | 171363 | SH | DEFINED | 3 |
| RUSH ENTERPRISES INC | CL A | | | 781846209 | 16 | 1044 | SH | DEFINED | 19 |
| RUSS BERRIE & CO | COM | | | 782233100 | 1104 | 96700 | SH | DEFINED | 6 |
| RUSSELL CORP | COM | | | 782352108 | 8 | 573 | SH | DEFINED | 19 |
| RUSSELL CORP | COM | | | 782352108 | 7869 | 584600 | SH | DEFINED | 6 |
| RUTHS CHRIS STEAK HSE INC | COM | | | 783332109 | 1293 | 71500 | SH | DEFINED | 3 |
| RYANAIR HLDGS PLC | SPONSORED ADR | | | 783513104 | 801 | 14305 | SH | DEFINED | 17 |
| RYANAIR HLDGS PLC | SPONSORED ADR | | | 783513104 | 71941 | 1301654 | SH | DEFINED | 6 |
| RYANS RESTAURANT GROUP INC | COM | | | 783520109 | 8 | 700 | SH | DEFINED | 11 |
| RYANS RESTAURANT GROUP INC | COM | | | 783520109 | 8718 | 722925 | SH | DEFINED | 6 |
| RYDER SYS INC | COM | | | 783549108 | 31 | 750 | SH | DEFINED | 18 |
| RYDER SYS INC | COM | | | 783549108 | 23650 | 576550 | SH | DEFINED | 6 |
| RYDER SYS INC | COM | | | 783549108 | 45890 | 1118731 | SH | DEFINED | 3 |

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| RYDER SYS INC | COM | 783549108 | 2616 | 63781 | SH | DEFINED | 19 |
| RYDER SYS INC | COM | 783549108 | 31 | 750 | SH | DEFINED | 11 |
| RYERSON TULL INC NEW | COM | 78375P107 | 395 | 16250 | SH | DEFINED | 3 |
| RYERSON TULL INC NEW | COM | 78375P107 | 15 | 602 | SH | DEFINED | 19 |
| RYLAND GROUP INC | COM | 783764103 | 252 | 3500 | SH | DEFINED | 21 |
| RYLAND GROUP INC | COM | 783764103 | 50 | 700 | SH | DEFINED | 11 |
| RYLAND GROUP INC | COM | 783764103 | 367104 | 5089475 | SH | DEFINED | 8 |
| RYLAND GROUP INC | COM | 783764103 | 117 | 1620 | SH | DEFINED | 3 |
| RYLAND GROUP INC | COM | 783764103 | 100982 | 1400000 | SH | DEFINED | 13 |
| RYLAND GROUP INC | COM | 783764103 | 53751 | 745200 | SH | DEFINED | 10 |
| RYLAND GROUP INC | COM | 783764103 | 199 | 2760 | SH | DEFINED | 18 |
| RYLAND GROUP INC | COM | 783764103 | 6506 | 90200 | SH | DEFINED | 23 |
| RYLAND GROUP INC | COM | 783764103 | 448 | 6217 | SH | DEFINED | 19 |
| S & T BANCORP INC | COM | 783859101 | 2004 | 54439 | SH | DEFINED | 6 |
| SABRE HLDGS CORP | CL A | 785905100 | 2352 | 97563 | SH | DEFINED | 18 |
| SABRE HLDGS CORP | CL A | 785905100 | 23847 | 989100 | SH | DEFINED | 20 |
| SABRE HLDGS CORP | CL A | 785905100 | 196 | 8134 | SH | DEFINED | 21 |
| SABRE HLDGS CORP | CL A | 785905100 | 22 | 921 | SH | DEFINED | 22 |
| SABRE HLDGS CORP | CL A | 785905100 | 4 | 160 | SH | DEFINED | 11 |
| SABRE HLDGS CORP | CL A | 785905100 | 80946 | 3357371 | SH | DEFINED | 6 |
| SABRE HLDGS CORP | CL A | 785905100 | 1724 | 71503 | SH | DEFINED | 19 |
| SAFECO CORP | COM | 786429100 | 30 | 530 | SH | DEFINED | 3 |
| SAFECO CORP | COM | 786429100 | 192 | 3400 | SH | DEFINED | 18 |
| SAFECO CORP | COM | 786429100 | 68 | 1200 | SH | DEFINED | 17 |
| SAFECO CORP | COM | 786429100 | 1357 | 24022 | SH | DEFINED | 19 |
| SAFECO CORP | COM | 786429100 | 4689 | 82998 | SH | DEFINED | 2 |
| SAFECO CORP | COM | 786429100 | 40 | 700 | SH | DEFINED | 11 |
| SAFECO CORP | COM | 786429100 | 413 | 7310 | SH | DEFINED | 6 |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 6 | 3000 | SH | DEFINED | 17 |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 4 | 2000 | SH | DEFINED | 11 |
| SAFENET INC | COM | 78645R107 | 208 | 6448 | SH | DEFINED | 21 |
| SAFENET INC | COM | 78645R107 | 7 | 224 | SH | DEFINED | 11 |
| SAFENET INC | COM | 78645R107 | 113 | 3500 | SH | DEFINED | 2 |
| SAFENET INC | COM | 78645R107 | 550 | 17084 | SH | DEFINED | 19 |
| SAFENET INC | COM | 78645R107 | 1 | 25 | SH | DEFINED | 18 |
| SAFETY INS GROUP INC | COM | 78648T100 | 11776 | 291699 | SH | DEFINED | 3 |
| SAFETY INS GROUP INC | COM | 78648T100 | 9796 | 242660 | SH | DEFINED | 6 |
| SAFEWAY INC | COM NEW | 786514208 | 413 | 17475 | SH | DEFINED | 5 |
| SAFEWAY INC | COM NEW | 786514208 | 21 | 905 | SH | DEFINED | 2 |
| SAFEWAY INC | COM NEW | 786514208 | 4641 | 196160 | SH | DEFINED | 3 |
| SAFEWAY INC | COM NEW | 786514208 | 2038 | 86155 | SH | DEFINED | 19 |
| SAFEWAY INC | COM NEW | 786514208 | 5143 | 217360 | SH | DEFINED | 6 |
| SAFEWAY INC | COM NEW | 786514208 | 2 | 98 | SH | DEFINED | 11 |
| SAFEWAY INC | COM NEW | 786514208 | 49 | 2064 | SH | DEFINED | 22 |
| SAFEWAY INC | COM NEW | 786514208 | 5795 | 244911 | SH | DEFINED | 21 |
| SAFEWAY INC | COM NEW | 786514208 | 145437 | 6146955 | SH | DEFINED | 18 |
| SAFEWAY INC | COM NEW | 786514208 | 84298 | 3562875 | SH | DEFINED | 20 |
| SAKS INC | COM | 79377W108 | 104 | 6160 | SH | DEFINED | 6 |
| SAKS INC | COM | 79377W108 | 4 | 260 | SH | DEFINED | 18 |
| SAKS INC | COM | 79377W108 | 13 | 800 | SH | DEFINED | 1 |
| SAKS INC | COM | 79377W108 | 146 | 8675 | SH | DEFINED | 21 |
| SALESFORCE COM INC | COM | 79466L302 | 4491 | 140121 | SH | DEFINED | 21 |
| SALESFORCE COM INC | COM | 79466L302 | 367 | 11463 | SH | DEFINED | 18 |
| SALESFORCE COM INC | COM | 79466L302 | 744 | 23200 | SH | DEFINED | 20 |
| SALISBURY BANCORP INC | COM | 795226109 | 83 | 2184 | SH | DEFINED | 17 |
| SALISBURY BANCORP INC | COM | 795226109 | 552 | 14538 | SH | DEFINED | 18 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 26 | 1470 | SH | DEFINED | 18 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 1143 | 65000 | SH | DEFINED | 20 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 1090 | 61990 | SH | DEFINED | 19 |
| SALOMON BR EMRG MKTS INC II. | COM | 794910109 | 13 | 1000 | SH | DEFINED | 9 |
| SALOMON BR INFLTN MNGNT FD I | COM | 79550V109 | 71 | 4134 | SH | DEFINED | 18 |
| SALOMON BROS 2008 WORLDWIDE | COM | 79548R103 | 1 | 100 | SH | DEFINED | 18 |

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| SALOMON BROS CP & INCM FD IN | COM | 795500107 | 73 | 4224 | SH | DEFINED | 18 |
| SALOMON BROS EMERG MKT DEBT | COM | 79550E107 | 8 | 429 | SH | DEFINED | 18 |
| SALOMON BROS GLBL HIGH INC F | COM | 79550G102 | 89 | 6970 | SH | DEFINED | 18 |
| SALOMON BROS HIGH INCOME FD | COM | 794907105 | 325 | 32588 | SH | DEFINED | 18 |
| SALOMON BROS VAR RATE STRT F | COM | 79550X105 | 2 | 114 | SH | DEFINED | 18 |
| SALOMON BROS WORLDWIDE INCOM | COM | 79548T109 | 1 | 33 | SH | DEFINED | 18 |
| SALOMON BROTHERS FD INC | COM | 795477108 | 185 | 12252 | SH | DEFINED | 18 |
| SAN JUAN BASIN RTY TR | UNIT BEN INT | 798241105 | 65 | 1500 | SH | DEFINED | 18 |
| SAN PAOLO-IMI S P A | SPONSORED ADR | 799175104 | 277 | 8857 | SH | DEFINED | 2 |
| SANDERSON FARMS INC | COM | 800013104 | 477 | 15629 | SH | DEFINED | 19 |
| SANDERSON FARMS INC | COM | 800013104 | 1369 | 44850 | SH | DEFINED | 6 |
| SANDISK CORP | COM | 80004C101 | 78 | 1235 | SH | DEFINED | 4 |
| SANDISK CORP | COM | 80004C101 | 635336 | 10113596 | SH | DEFINED | 18 |
| SANDISK CORP | COM | 80004C101 | 829 | 13200 | SH | DEFINED | 3 |
| SANDISK CORP | COM | 80004C101 | 253565 | 4036380 | SH | DEFINED | 20 |
| SANDISK CORP | COM | 80004C101 | 38845 | 618352 | SH | DEFINED | 21 |
| SANDISK CORP | COM | 80004C101 | 87 | 1385 | SH | DEFINED | 2 |
| SANDISK CORP | COM | 80004C101 | 924 | 14712 | SH | DEFINED | 19 |
| SANDISK CORP | COM | 80004C101 | 25 | 400 | SH | DEFINED | 17 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 37 | 1048 | SH | DEFINED | 11 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 34 | 976 | SH | DEFINED | 19 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 507 | 14540 | SH | DEFINED | 3 |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 95 | 7350 | SH | DEFINED | 6 |
| SANMINA SCI CORP | COM | 800907107 | 423 | 99344 | SH | DEFINED | 19 |
| SANMINA SCI CORP | COM | 800907107 | 161 | 37716 | SH | DEFINED | 20 |
| SANMINA SCI CORP | COM | 800907107 | 4646 | 1090689 | SH | DEFINED | 3 |
| SANMINA SCI CORP | COM | 800907107 | 370 | 86745 | SH | DEFINED | 4 |
| SANMINA SCI CORP | COM | 800907107 | 71 | 16570 | SH | DEFINED | 6 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 29 | 650 | SH | DEFINED | 11 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 88 | 2000 | SH | DEFINED | 1 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 66 | 1500 | SH | DEFINED | 2 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 215 | 4907 | SH | DEFINED | 6 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 393 | 8951 | SH | DEFINED | 17 |
| SANTANDER BANCORP | COM | 802809103 | 282 | 11208 | SH | DEFINED | 20 |
| SANTOS LIMITED | SPONSORED ADR | 803021609 | 1 | 19 | SH | DEFINED | 1 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 9 | 200 | SH | DEFINED | 9 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 1870 | 41500 | SH | DEFINED | 17 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 85 | 1884 | SH | DEFINED | 2 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 18 | 400 | SH | DEFINED | 11 |
| SAPIENT CORP | COM | 803062108 | 375 | 65900 | SH | DEFINED | 18 |
| SAPIENT CORP | COM | 803062108 | 1022 | 179700 | SH | DEFINED | 20 |
| SAPIENT CORP | COM | 803062108 | 3906 | 686400 | SH | DEFINED | 21 |
| SAPPI LTD | SPON ADR NEW | 803069202 | 38127 | 3365139 | SH | DEFINED | 6 |
| SAPPI LTD | SPON ADR NEW | 803069202 | 3 | 245 | SH | DEFINED | 2 |
| SAPPI LTD | SPON ADR NEW | 803069202 | 271 | 23925 | SH | DEFINED | 17 |
| SARA LEE CORP | COM | 803111103 | 2445 | 129340 | SH | DEFINED | 2 |
| SARA LEE CORP | COM | 803111103 | 38231 | 2022809 | SH | DEFINED | 20 |
| SARA LEE CORP | COM | 803111103 | 3979 | 210511 | SH | DEFINED | 19 |
| SARA LEE CORP | COM | 803111103 | 48847 | 2584490 | SH | DEFINED | 18 |
| SARA LEE CORP | COM | 803111103 | 1184 | 62589 | SH | DEFINED | 9 |
| SARA LEE CORP | COM | 803111103 | 2306 | 122000 | SH | DEFINED | 8 |
| SARA LEE CORP | COM | 803111103 | 352 | 18639 | SH | DEFINED | 5 |
| SARA LEE CORP | COM | 803111103 | 12571 | 665133 | SH | DEFINED | 6 |
| SARA LEE CORP | COM | 803111103 | 1132 | 59900 | SH | DEFINED | 23 |
| SARA LEE CORP | COM | 803111103 | 110 | 5800 | SH | DEFINED | 11 |
| SARA LEE CORP | COM | 803111103 | 10791 | 570944 | SH | DEFINED | 17 |
| SARA LEE CORP | COM | 803111103 | 100651 | 5325445 | SH | DEFINED | 21 |
| SASOL LTD | SPONSORED ADR | 803866300 | 481 | 13500 | SH | DEFINED | 11 |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 366 | 10000 | SH | DEFINED | 5 |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 135 | 3700 | SH | DEFINED | 3 |
| SAUER-DANFOSS INC | COM | 804137107 | 2181 | 115975 | SH | DEFINED | 18 |
| SAUER-DANFOSS INC | COM | 804137107 | 94 | 5000 | SH | DEFINED | 2 |

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| SAUER-DANFOSS INC | COM | 804137107 | 7672 | 407847 | SH | DEFINED | 20 |
| SAUL CTRS INC | COM | 804395101 | 78 | 2150 | SH | DEFINED | 11 |
| SAUL CTRS INC | COM | 804395101 | 58 | 1600 | SH | DEFINED | 3 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 11 | 3000 | SH | DEFINED | 18 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 7 | 1893 | SH | DEFINED | 19 |
| SAXON CAP INC NEW | COM | 80556T106 | 4 | 378 | SH | DEFINED | 19 |
| SCANA CORP NEW | COM | 80589M102 | 2905 | 73765 | SH | DEFINED | 18 |
| SCANA CORP NEW | COM | 80589M102 | 234 | 5950 | SH | DEFINED | 6 |
| SCANA CORP NEW | COM | 80589M102 | 14 | 350 | SH | DEFINED | 2 |
| SCANA CORP NEW | COM | 80589M102 | 134 | 3409 | SH | DEFINED | 11 |
| SCANA CORP NEW | COM | 80589M102 | 20 | 500 | SH | DEFINED | 17 |
| SCANA CORP NEW | COM | 80589M102 | 14616 | 371150 | SH | DEFINED | 20 |
| SCANSOURCE INC | COM | 806037107 | 35 | 637 | SH | DEFINED | 19 |
| SCHAWK INC | CL A | 806373106 | 578 | 27850 | SH | DEFINED | 3 |
| SCHEIN HENRY INC | COM | 806407102 | 126 | 2880 | SH | DEFINED | 18 |
| SCHEIN HENRY INC | COM | 806407102 | 28 | 644 | SH | DEFINED | 2 |
| SCHEIN HENRY INC | COM | 806407102 | 15 | 334 | SH | DEFINED | 11 |
| SCHERING A G | SPONSORED ADR | 806585204 | 266 | 3970 | SH | DEFINED | 17 |
| SCHERING PLOUGH CORP | COM | 806605101 | 115 | 5500 | SH | DEFINED | 11 |
| SCHERING PLOUGH CORP | COM | 806605101 | 84 | 4050 | SH | DEFINED | 4 |
| SCHERING PLOUGH CORP | COM | 806605101 | 819 | 39269 | SH | DEFINED | 2 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2495 | 119659 | SH | DEFINED | 3 |
| SCHERING PLOUGH CORP | COM | 806605101 | 8264 | 396368 | SH | DEFINED | 19 |
| SCHERING PLOUGH CORP | COM | 806605101 | 8579 | 411478 | SH | DEFINED | 17 |
| SCHERING PLOUGH CORP | COM | 806605101 | 23672 | 1135352 | SH | DEFINED | 22 |
| SCHERING PLOUGH CORP | COM | 806605101 | 3706 | 177734 | SH | DEFINED | 21 |
| SCHERING PLOUGH CORP | COM | 806605101 | 17793 | 853370 | SH | DEFINED | 20 |
| SCHERING PLOUGH CORP | COM | 806605101 | 21508 | 1031563 | SH | DEFINED | 18 |
| SCHERING PLOUGH CORP | COM | 806605101 | 28 | 1357 | SH | DEFINED | 9 |
| SCHERING PLOUGH CORP | COM | 806605101 | 912 | 43750 | SH | DEFINED | 23 |
| SCHERING PLOUGH CORP | PFD CONV MAND | 806605606 | 3 | 50 | SH | DEFINED | 1 |
| SCHIFF NUTRITION INTL INC | COM | 806693107 | 548 | 107600 | SH | DEFINED | 6 |
| SCHLUMBERGER LTD | COM | 806857108 | 611 | 6286 | SH | DEFINED | 5 |
| SCHLUMBERGER LTD | COM | 806857108 | 12605 | 129745 | SH | DEFINED | 2 |
| SCHLUMBERGER LTD | COM | 806857108 | 2619 | 26954 | SH | DEFINED | 11 |
| SCHLUMBERGER LTD | COM | 806857108 | 1148 | 11816 | SH | DEFINED | 9 |
| SCHLUMBERGER LTD | COM | 806857108 | 22171 | 228215 | SH | DEFINED | 1 |
| SCHLUMBERGER LTD | COM | 806857108 | 11988 | 123393 | SH | DEFINED | 17 |
| SCHLUMBERGER LTD | COM | 806857108 | 6315 | 65000 | SH | DEFINED | 7 |
| SCHLUMBERGER LTD | COM | 806857108 | 1066 | 10970 | SH | DEFINED | 3 |
| SCHNITZER STL INDS | CL A | 806882106 | 3266 | 106770 | SH | DEFINED | 3 |
| SCHOLASTIC CORP | COM | 807066105 | 7104 | 249169 | SH | DEFINED | 6 |
| SCHOLASTIC CORP | COM | 807066105 | 61 | 2135 | SH | DEFINED | 1 |
| SCHOLASTIC CORP | COM | 807066105 | 8473 | 297210 | SH | DEFINED | 3 |
| SCHOLASTIC CORP | COM | 807066105 | 3064 | 107473 | SH | DEFINED | 19 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 208 | 5700 | SH | DEFINED | 6 |
| SCHULMAN A INC | COM | 808194104 | 4291 | 199386 | SH | DEFINED | 20 |
| SCHULMAN A INC | COM | 808194104 | 303 | 14100 | SH | DEFINED | 18 |
| SCHULMAN A INC | COM | 808194104 | 26 | 1200 | SH | DEFINED | 11 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1029 | 70126 | SH | DEFINED | 18 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1185 | 80751 | SH | DEFINED | 2 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 238 | 16200 | SH | DEFINED | 20 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 161 | 11000 | SH | DEFINED | 1 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 3209 | 218775 | SH | DEFINED | 11 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 659 | 44915 | SH | DEFINED | 9 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 2938 | 200302 | SH | DEFINED | 19 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 6238 | 251750 | SH | DEFINED | 6 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 79 | 3200 | SH | DEFINED | 11 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 9 | 4000 | SH | DEFINED | 9 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 1417 | 32889 | SH | DEFINED | 20 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 52 | 1200 | SH | DEFINED | 17 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 616 | 14300 | SH | DEFINED | 5 |

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|-----------------------------|----------------|-----------|---------|----------|----|---------|----|
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 258 | 6000 | SH | DEFINED | 2 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 5085 | 118060 | SH | DEFINED | 19 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 4 | 100 | SH | DEFINED | 9 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 121 | 2800 | SH | DEFINED | 18 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 1075 | 24950 | SH | DEFINED | 11 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 76 | 2800 | SH | DEFINED | 9 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 2414 | 88498 | SH | DEFINED | 20 |
| SCIENTIFIC LEARNING CORP | COM | 808760102 | 60 | 10584 | SH | DEFINED | 6 |
| SCOPUS VIDEO NETWORKS LTD | SHS | M8260H106 | 1446 | 241010 | SH | DEFINED | 3 |
| SCOTTISH PWR PLC | SPON ADR FINAL | 81013T705 | 20 | 526 | SH | DEFINED | 9 |
| SCOTTISH PWR PLC | SPON ADR FINAL | 81013T705 | 37 | 991 | SH | DEFINED | 2 |
| SCOTTISH RE GROUP LTD | ORD | G7885T104 | 307 | 12500 | SH | DEFINED | 3 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 2337 | 51648 | SH | DEFINED | 19 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 844 | 18660 | SH | DEFINED | 20 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 253 | 5600 | SH | DEFINED | 5 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 4311 | 95300 | SH | DEFINED | 21 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 968 | 21400 | SH | DEFINED | 3 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 701 | 15490 | SH | DEFINED | 2 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 402 | 8880 | SH | DEFINED | 18 |
| SCP POOL CORP | COM | 784028102 | 444 | 11918 | SH | DEFINED | 18 |
| SCP POOL CORP | COM | 784028102 | 838 | 22520 | SH | DEFINED | 20 |
| SCP POOL CORP | COM | 784028102 | 4444 | 119400 | SH | DEFINED | 21 |
| SCP POOL CORP | COM | 784028102 | 531 | 14262 | SH | DEFINED | 11 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 86 | 1800 | SH | DEFINED | 17 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 801 | 16680 | SH | DEFINED | 19 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 230 | 4790 | SH | DEFINED | 18 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 571 | 11900 | SH | DEFINED | 2 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 253 | 5270 | SH | DEFINED | 11 |
| SCS TRANSN INC | COM | 81111T102 | 4412 | 207635 | SH | DEFINED | 6 |
| SCUDDER GLOBAL COMMDTS STCK | COM SHS | 81114Y108 | 53 | 3506 | SH | DEFINED | 18 |
| SCUDDER HIGH INCOME TR | SH BEN INT | 811153105 | 0 | 3 | SH | DEFINED | 18 |
| SCUDDER MUN INCOME TR | COM SH BEN INT | 81118R604 | 28 | 2187 | SH | DEFINED | 18 |
| SEABOARD CORP | COM | 811543107 | 2131 | 1410 | SH | DEFINED | 23 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 25 | 1100 | SH | DEFINED | 11 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 11 | 488 | SH | DEFINED | 19 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 514312 | 25728460 | SH | DEFINED | 8 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 76170 | 3810400 | SH | DEFINED | 10 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 13361 | 668370 | SH | DEFINED | 3 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 15751 | 792626 | SH | DEFINED | 6 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 30 | 1500 | SH | DEFINED | 9 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 182 | 9100 | SH | DEFINED | 11 |
| SEALED AIR CORP NEW | COM | 81211K100 | 5713 | 101706 | SH | DEFINED | 20 |
| SEALED AIR CORP NEW | COM | 81211K100 | 1123 | 20000 | SH | DEFINED | 21 |
| SEALED AIR CORP NEW | COM | 81211K100 | 6 | 105 | SH | DEFINED | 9 |
| SEALED AIR CORP NEW | COM | 81211K100 | 17 | 300 | SH | DEFINED | 2 |
| SEALED AIR CORP NEW | COM | 81211K100 | 52 | 920 | SH | DEFINED | 17 |
| SEALED AIR CORP NEW | COM | 81211K100 | 3351 | 59658 | SH | DEFINED | 19 |
| SEALED AIR CORP NEW | COM | 81211K100 | 17 | 307 | SH | DEFINED | 18 |
| SEARS HLDGS CORP | COM | 812350106 | 38 | 333 | SH | DEFINED | 9 |
| SEARS HLDGS CORP | COM | 812350106 | 163117 | 1411900 | SH | DEFINED | 10 |
| SEARS HLDGS CORP | COM | 812350106 | 14 | 125 | SH | DEFINED | 17 |
| SEARS HLDGS CORP | COM | 812350106 | 1149057 | 9945960 | SH | DEFINED | 8 |
| SEARS HLDGS CORP | COM | 812350106 | 214 | 1850 | SH | DEFINED | 11 |
| SEARS HLDGS CORP | COM | 812350106 | 5 | 47 | SH | DEFINED | 6 |
| SEARS HLDGS CORP | COM | 812350106 | 49 | 422 | SH | DEFINED | 18 |
| SEARS HLDGS CORP | COM | 812350106 | 2270 | 19651 | SH | DEFINED | 19 |
| SEATTLE GENETICS INC | COM | 812578102 | 5 | 1000 | SH | DEFINED | 18 |
| SECURE COMPUTING CORP | COM | 813705100 | 46 | 3741 | SH | DEFINED | 19 |
| SECURE COMPUTING CORP | COM | 813705100 | 21 | 1700 | SH | DEFINED | 11 |
| SEI INVESTMENTS CO | COM | 784117103 | 9 | 250 | SH | DEFINED | 17 |
| SEI INVESTMENTS CO | COM | 784117103 | 1696 | 45850 | SH | DEFINED | 19 |
| SELECT COMFORT CORP | COM | 81616X103 | 2484 | 90838 | SH | DEFINED | 19 |

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|------------------------------|-----------------|-----------|--------|----------|-----|---------|----|
| SELECT COMFORT CORP | COM | 81616X103 | 9394 | 343470 | SH | DEFINED | 3 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 4987 | 157210 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 1807 | 57570 | SH | DEFINED | 20 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 188 | 6000 | SH | DEFINED | 18 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 20 | 975 | SH | DEFINED | 18 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 13050 | 411400 | SH | DEFINED | 20 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 175 | 3477 | SH | DEFINED | 20 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 476 | 15000 | SH | DEFINED | 18 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 10 | 500 | SH | DEFINED | 11 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 1037 | 19527 | SH | DEFINED | 19 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 53 | 1000 | SH | DEFINED | 11 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 15336 | 288811 | SH | DEFINED | 3 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 11 | 205 | SH | DEFINED | 18 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 30 | 820 | SH | DEFINED | 2 |
| SEMPRA ENERGY | COM | 816851109 | 713 | 15910 | SH | DEFINED | 6 |
| SEMPRA ENERGY | COM | 816851109 | 4 | 95 | SH | DEFINED | 11 |
| SEMPRA ENERGY | COM | 816851109 | 24 | 530 | SH | DEFINED | 2 |
| SEMPRA ENERGY | COM | 816851109 | 2467 | 55008 | SH | DEFINED | 19 |
| SEMPRA ENERGY | COM | 816851109 | 9 | 200 | SH | DEFINED | 17 |
| SEMPRA ENERGY | COM | 816851109 | 5 | 119 | SH | DEFINED | 9 |
| SEMPRA ENERGY | COM | 816851109 | 168692 | 3762096 | SH | DEFINED | 21 |
| SEMPRA ENERGY | COM | 816851109 | 44779 | 998650 | SH | DEFINED | 20 |
| SEMPRA ENERGY | COM | 816851109 | 57002 | 1271227 | SH | DEFINED | 18 |
| SEMPRA ENERGY | COM | 816851109 | 6043 | 134770 | SH | DEFINED | 3 |
| SEMTECH CORP | COM | 816850101 | 268 | 14700 | SH | DEFINED | 23 |
| SENIOR HIGH INCOME PORTFOLIO | COM | 81721E107 | 0 | 53 | SH | DEFINED | 18 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 3 | 150 | SH | DEFINED | 9 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 8653 | 511700 | SH | DEFINED | 22 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 41 | 2436 | SH | DEFINED | 20 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 3 | 200 | SH | DEFINED | 18 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 41 | 2436 | SH | DEFINED | 19 |
| SENOXYX INC | COM | 81724Q107 | 348 | 28700 | SH | DEFINED | 18 |
| SENOXYX INC | COM | 81724Q107 | 304 | 25090 | SH | DEFINED | 3 |
| SENOXYX INC | COM | 81724Q107 | 698 | 57600 | SH | DEFINED | 20 |
| SENOXYX INC | COM | 81724Q107 | 3672 | 303000 | SH | DEFINED | 21 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 24835 | 1387450 | SH | DEFINED | 6 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 691 | 38581 | SH | DEFINED | 21 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 428 | 23883 | SH | DEFINED | 18 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 25 | 1400 | SH | DEFINED | 2 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 26 | 1425 | SH | DEFINED | 11 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 35 | 1970 | SH | DEFINED | 17 |
| SEPRACOR INC | COM | 817315104 | 13218 | 256170 | SH | DEFINED | 20 |
| SEPRACOR INC | SDCV 5.000% 2/1 | 817315AL8 | 2000 | 2000000 | PRN | DEFINED | 21 |
| SEPRACOR INC | NOTE 10/1 | 817315AW4 | 10025 | 10025000 | PRN | DEFINED | 21 |
| SEPRACOR INC | SDCV 5.000% 2/1 | 817315AL8 | 2491 | 25000 | SH | DEFINED | 18 |
| SEPRACOR INC | COM | 817315104 | 788 | 15273 | SH | DEFINED | 18 |
| SEPRACOR INC | SDCV 5.000% 2/1 | 817315AL8 | 8060 | 8060000 | PRN | DEFINED | 20 |
| SEPRACOR INC | COM | 817315104 | 139320 | 2700000 | SH | DEFINED | 13 |
| SEPRACOR INC | NOTE 10/1 | 817315AW4 | 1300 | 1300000 | PRN | DEFINED | 20 |
| SEPRACOR INC | COM | 817315104 | 172842 | 3349650 | SH | DEFINED | 8 |
| SEPRACOR INC | COM | 817315104 | 52359 | 1014715 | SH | DEFINED | 21 |
| SEPRACOR INC | COM | 817315104 | 4164 | 80700 | SH | DEFINED | 23 |
| SEPRACOR INC | COM | 817315104 | 26 | 500 | SH | DEFINED | 17 |
| SEQUA CORPORATION | CL A | 817320104 | 69 | 1000 | SH | DEFINED | 2 |
| SERENA SOFTWARE INC | COM | 817492101 | 22576 | 963557 | SH | DEFINED | 6 |
| SEROLOGICALS CORP | COM | 817523103 | 37 | 1862 | SH | DEFINED | 19 |
| SEROLOGICALS CORP | COM | 817523103 | 13198 | 668590 | SH | DEFINED | 3 |
| SERVICE CORP INTL | COM | 817565104 | 579 | 70797 | SH | DEFINED | 20 |
| SERVICE CORP INTL | COM | 817565104 | 33 | 4000 | SH | DEFINED | 2 |
| SERVICE CORP INTL | COM | 817565104 | 4 | 500 | SH | DEFINED | 9 |
| SERVICE CORP INTL | COM | 817565104 | 7 | 860 | SH | DEFINED | 6 |
| SERVICE CORP INTL | COM | 817565104 | 4 | 500 | SH | DEFINED | 18 |

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| SERVICE CORP INTL | COM | 817565104 | 141 | 17200 | SH | DEFINED | 23 |
| SERVICEMASTER CO | COM | 81760N109 | 25112 | 2101399 | SH | DEFINED | 20 |
| SERVICEMASTER CO | COM | 81760N109 | 636 | 53214 | SH | DEFINED | 9 |
| SERVICEMASTER CO | COM | 81760N109 | 4301 | 359890 | SH | DEFINED | 3 |
| SERVICEMASTER CO | COM | 81760N109 | 270 | 22586 | SH | DEFINED | 2 |
| SERVICEMASTER CO | COM | 81760N109 | 45 | 3795 | SH | DEFINED | 11 |
| SERVICEMASTER CO | COM | 81760N109 | 121 | 10124 | SH | DEFINED | 17 |
| SERVICEMASTER CO | COM | 81760N109 | 6016 | 503391 | SH | DEFINED | 18 |
| SFBC INTL INC | COM | 784121105 | 13823 | 863390 | SH | DEFINED | 6 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 1672 | 77109 | SH | DEFINED | 6 |
| SHAW GROUP INC | COM | 820280105 | 729 | 25072 | SH | DEFINED | 21 |
| SHAW GROUP INC | COM | 820280105 | 42 | 1446 | SH | DEFINED | 18 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 73 | 1600 | SH | DEFINED | 11 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 393 | 8650 | SH | DEFINED | 5 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1403 | 30899 | SH | DEFINED | 19 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 6539 | 143970 | SH | DEFINED | 6 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 8055 | 177345 | SH | DEFINED | 17 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 16 | 350 | SH | DEFINED | 9 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1817 | 40000 | SH | DEFINED | 21 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 25431 | 559900 | SH | DEFINED | 20 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 3238 | 71279 | SH | DEFINED | 18 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 95 | 2090 | SH | DEFINED | 2 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 314 | 8100 | SH | DEFINED | 6 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 83230 | 2145650 | SH | DEFINED | 8 |
| SHOE CARNIVAL INC | COM | 824889109 | 3251 | 148332 | SH | DEFINED | 3 |
| SHUFFLE MASTER INC | COM | 825549108 | 37 | 1470 | SH | DEFINED | 18 |
| SHUFFLE MASTER INC | COM | 825549108 | 2347 | 93350 | SH | DEFINED | 20 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 19 | 331 | SH | DEFINED | 20 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 638 | 11254 | SH | DEFINED | 18 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 19 | 331 | SH | DEFINED | 19 |
| SI INTL INC | COM | 78427V102 | 1010 | 33040 | SH | DEFINED | 3 |
| SIEBEL SYS INC | COM | 826170102 | 11 | 1000 | SH | DEFINED | 1 |
| SIEBEL SYS INC | COM | 826170102 | 12 | 1133 | SH | DEFINED | 18 |
| SIEBEL SYS INC | COM | 826170102 | 1068 | 101055 | SH | DEFINED | 19 |
| SIEBEL SYS INC | COM | 826170102 | 5 | 500 | SH | DEFINED | 2 |
| SIEBEL SYS INC | COM | 826170102 | 4283 | 405182 | SH | DEFINED | 20 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 17124 | 208311 | SH | DEFINED | 6 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 2040 | 23837 | SH | DEFINED | 17 |
| SIERRA BANCORP | COM | 82620P102 | 1314 | 57657 | SH | DEFINED | 6 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 20 | 250 | SH | DEFINED | 3 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 39 | 968 | SH | DEFINED | 19 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 3162 | 79100 | SH | DEFINED | 20 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 34 | 850 | SH | DEFINED | 18 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 12 | 150 | SH | DEFINED | 11 |
| SIERRA PAC RES NEW | COM | 826428104 | 9643 | 739458 | SH | DEFINED | 18 |
| SIERRA PAC RES NEW | COM | 826428104 | 46 | 3500 | SH | DEFINED | 2 |
| SIERRA PAC RES NEW | COM | 826428104 | 687 | 52701 | SH | DEFINED | 19 |
| SIGMA ALDRICH CORP | COM | 826552101 | 367 | 5800 | SH | DEFINED | 5 |
| SIGMA ALDRICH CORP | COM | 826552101 | 2754 | 43513 | SH | DEFINED | 18 |
| SIGMA ALDRICH CORP | COM | 826552101 | 467 | 7375 | SH | DEFINED | 11 |
| SIGMA ALDRICH CORP | COM | 826552101 | 23138 | 365593 | SH | DEFINED | 17 |
| SIGMA ALDRICH CORP | COM | 826552101 | 831 | 13125 | SH | DEFINED | 19 |
| SIGMA ALDRICH CORP | COM | 826552101 | 2617 | 41347 | SH | DEFINED | 3 |
| SIGMA ALDRICH CORP | COM | 826552101 | 165 | 2600 | SH | DEFINED | 2 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1569 | 24793 | SH | DEFINED | 23 |
| SIGMATEL INC | COM | 82661W107 | 1 | 40 | SH | DEFINED | 3 |
| SIGMATEL INC | COM | 82661W107 | 7944 | 606400 | SH | DEFINED | 6 |
| SIGMATRON INTL INC | COM | 82661L101 | 513 | 48306 | SH | DEFINED | 6 |
| SIGNALIFE INC | COM | 82669P104 | 27 | 10000 | SH | DEFINED | 17 |
| SILGAN HOLDINGS INC | COM | 827048109 | 2638 | 73042 | SH | DEFINED | 19 |
| SILGAN HOLDINGS INC | COM | 827048109 | 35449 | 981412 | SH | DEFINED | 6 |
| SILGAN HOLDINGS INC | COM | 827048109 | 16334 | 452204 | SH | DEFINED | 3 |

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| SILICON IMAGE INC | COM | 82705T102 | 4858 | 535590 | SH | DEFINED | 3 |
| SILICON IMAGE INC | COM | 82705T102 | 2413 | 266000 | SH | DEFINED | 21 |
| SILICON IMAGE INC | COM | 82705T102 | 461 | 50800 | SH | DEFINED | 20 |
| SILICON IMAGE INC | COM | 82705T102 | 396 | 43700 | SH | DEFINED | 19 |
| SILICON IMAGE INC | COM | 82705T102 | 229 | 25300 | SH | DEFINED | 18 |
| SILICON LABORATORIES INC | COM | 826919102 | 719 | 19602 | SH | DEFINED | 20 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 21 | 4113 | SH | DEFINED | 19 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 15766 | 2271720 | SH | DEFINED | 3 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 4440 | 160300 | SH | DEFINED | 6 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 29184 | 380845 | SH | DEFINED | 20 |
| SIMON PPTY GROUP INC NEW | PFD CONV I 6% | 828806802 | 9976 | 155100 | SH | DEFINED | 21 |
| SIMON PPTY GROUP INC NEW | PFD CONV I 6% | 828806802 | 7880 | 122500 | SH | DEFINED | 20 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 1215 | 15850 | SH | DEFINED | 17 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 125 | 1625 | SH | DEFINED | 2 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 3027 | 39507 | SH | DEFINED | 19 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 506 | 6600 | SH | DEFINED | 7 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 3457 | 45110 | SH | DEFINED | 9 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 713 | 9300 | SH | DEFINED | 22 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 2644 | 34500 | SH | DEFINED | 21 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 4803 | 62675 | SH | DEFINED | 18 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 211 | 2750 | SH | DEFINED | 11 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 37 | 1027 | SH | DEFINED | 19 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 68 | 1860 | SH | DEFINED | 18 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 3772 | 103780 | SH | DEFINED | 3 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 614 | 16886 | SH | DEFINED | 21 |
| SINA CORP | ORD | G81477104 | 50736 | 2100000 | SH | DEFINED | 13 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 1 | 77 | SH | DEFINED | 18 |
| SINGAPORE FD INC | COM | 82929L109 | 2 | 250 | SH | DEFINED | 18 |
| SIRF TECHNOLOGY HLDGS INC | COM | 82967H101 | 2056 | 69000 | SH | DEFINED | 23 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 45 | 6700 | SH | DEFINED | 17 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 61 | 9061 | SH | DEFINED | 18 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 29 | 4400 | SH | DEFINED | 1 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 20 | 3000 | SH | DEFINED | 9 |
| SIRVA INC | COM | 82967Y104 | 280 | 35000 | SH | DEFINED | 3 |
| SIRVA INC | COM | 82967Y104 | 1650 | 206210 | SH | DEFINED | 19 |
| SIX FLAGS INC | COM | 83001P109 | 23 | 3000 | SH | DEFINED | 18 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 823 | 40540 | SH | DEFINED | 17 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 60936 | 3045416 | SH | DEFINED | 6 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 11 | 550 | SH | DEFINED | 2 |
| SKECHERS U S A INC | CL A | 830566105 | 1204 | 78617 | SH | DEFINED | 19 |
| SKECHERS U S A INC | CL A | 830566105 | 11317 | 738730 | SH | DEFINED | 3 |
| SKY FINL GROUP INC | COM | 83080P103 | 195 | 7000 | SH | DEFINED | 18 |
| SKY FINL GROUP INC | COM | 83080P103 | 10079 | 362307 | SH | DEFINED | 6 |
| SKY FINL GROUP INC | COM | 83080P103 | 232 | 8324 | SH | DEFINED | 11 |
| SKYEPHARMA PLC | SPONSORED ADR | 830808101 | 17 | 2000 | SH | DEFINED | 11 |
| SKYEPHARMA PLC | SPONSORED ADR | 830808101 | 4 | 500 | SH | DEFINED | 7 |
| SKYWEST INC | COM | 830879102 | 3014 | 112200 | SH | DEFINED | 20 |
| SKYWEST INC | COM | 830879102 | 1232 | 45869 | SH | DEFINED | 18 |
| SKYWEST INC | COM | 830879102 | 23380 | 870425 | SH | DEFINED | 3 |
| SKYWEST INC | COM | 830879102 | 22989 | 855881 | SH | DEFINED | 6 |
| SKYWEST INC | COM | 830879102 | 1103 | 41067 | SH | DEFINED | 19 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 10 | 1930 | SH | DEFINED | 17 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 10 | 2000 | SH | DEFINED | 20 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 1 | 105 | SH | DEFINED | 9 |
| SL GREEN RLTY CORP | COM | 78440X101 | 14649 | 191769 | SH | DEFINED | 20 |
| SL GREEN RLTY CORP | COM | 78440X101 | 3155 | 41300 | SH | DEFINED | 21 |
| SL GREEN RLTY CORP | COM | 78440X101 | 5 | 67 | SH | DEFINED | 18 |
| SL GREEN RLTY CORP | COM | 78440X101 | 616 | 8060 | SH | DEFINED | 3 |
| SL GREEN RLTY CORP | COM | 78440X101 | 2285 | 29918 | SH | DEFINED | 19 |
| SLM CORP | COM | 78442P106 | 398 | 7227 | SH | DEFINED | 21 |
| SLM CORP | COM | 78442P106 | 20728 | 376250 | SH | DEFINED | 23 |
| SLM CORP | COM | 78442P106 | 80 | 1455 | SH | DEFINED | 9 |

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| SLM CORP | COM | 78442P106 | 5078 | 92184 | SH | DEFINED | 19 |
| SLM CORP | COM | 78442P106 | 2474 | 44900 | SH | DEFINED | 20 |
| SLM CORP | COM | 78442P106 | 711 | 12899 | SH | DEFINED | 2 |
| SLM CORP | COM | 78442P106 | 369 | 6700 | SH | DEFINED | 11 |
| SLM CORP | COM | 78442P106 | 124 | 2249 | SH | DEFINED | 17 |
| SLM CORP | COM | 78442P106 | 2043 | 37085 | SH | DEFINED | 18 |
| SMART & FINAL INC | COM | 831683107 | 5380 | 417700 | SH | DEFINED | 6 |
| SMART & FINAL INC | COM | 831683107 | 419 | 32530 | SH | DEFINED | 3 |
| SMART & FINAL INC | COM | 831683107 | 4 | 341 | SH | DEFINED | 19 |
| SMEDVIG A S | SPON ADR REP A | 83169H105 | 759 | 27090 | SH | DEFINED | 6 |
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 858 | 18522 | SH | DEFINED | 6 |
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 23 | 505 | SH | DEFINED | 17 |
| SMITH A O | COM | 831865209 | 1 | 38 | SH | DEFINED | 19 |
| SMITH A O | COM | 831865209 | 39 | 1100 | SH | DEFINED | 2 |
| SMITH A O | COM | 831865209 | 19966 | 568820 | SH | DEFINED | 3 |
| SMITH INTL INC | COM | 832110100 | 1856 | 50000 | SH | DEFINED | 7 |
| SMITH INTL INC | COM | 832110100 | 26 | 700 | SH | DEFINED | 17 |
| SMITH INTL INC | COM | 832110100 | 1397 | 37650 | SH | DEFINED | 11 |
| SMITH INTL INC | COM | 832110100 | 238 | 6400 | SH | DEFINED | 21 |
| SMITH INTL INC | COM | 832110100 | 17027 | 458830 | SH | DEFINED | 20 |
| SMITH INTL INC | COM | 832110100 | 519 | 13973 | SH | DEFINED | 19 |
| SMITH INTL INC | COM | 832110100 | 2693 | 72577 | SH | DEFINED | 18 |
| SMITHFIELD FOODS INC | COM | 832248108 | 22135 | 723370 | SH | DEFINED | 6 |
| SMITHFIELD FOODS INC | COM | 832248108 | 153 | 5000 | SH | DEFINED | 2 |
| SMITHFIELD FOODS INC | COM | 832248108 | 3137 | 102511 | SH | DEFINED | 19 |
| SMITHFIELD FOODS INC | COM | 832248108 | 19 | 637 | SH | DEFINED | 20 |
| SMITHFIELD FOODS INC | COM | 832248108 | 2956 | 96600 | SH | DEFINED | 23 |
| SMITHFIELD FOODS INC | COM | 832248108 | 1 | 42 | SH | DEFINED | 18 |
| SMUCKER J M CO | COM NEW | 832696405 | 412 | 9354 | SH | DEFINED | 18 |
| SMUCKER J M CO | COM NEW | 832696405 | 147 | 3350 | SH | DEFINED | 21 |
| SMUCKER J M CO | COM NEW | 832696405 | 1 | 16 | SH | DEFINED | 9 |
| SMUCKER J M CO | COM NEW | 832696405 | 5 | 120 | SH | DEFINED | 1 |
| SMUCKER J M CO | COM NEW | 832696405 | 33 | 740 | SH | DEFINED | 6 |
| SMUCKER J M CO | COM NEW | 832696405 | 16 | 363 | SH | DEFINED | 11 |
| SMUCKER J M CO | COM NEW | 832696405 | 49 | 1121 | SH | DEFINED | 17 |
| SMUCKER J M CO | COM NEW | 832696405 | 1931 | 43890 | SH | DEFINED | 2 |
| SMUCKER J M CO | COM NEW | 832696405 | 36 | 826 | SH | DEFINED | 20 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 76227 | 5379445 | SH | DEFINED | 18 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 1768 | 124794 | SH | DEFINED | 21 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 6578 | 464202 | SH | DEFINED | 22 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 383 | 27000 | SH | DEFINED | 5 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 33823 | 2386970 | SH | DEFINED | 20 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 66 | 4640 | SH | DEFINED | 6 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 362 | 25526 | SH | DEFINED | 23 |
| SNAP ON INC | COM | 833034101 | 39 | 1050 | SH | DEFINED | 11 |
| SNAP ON INC | COM | 833034101 | 4445 | 118353 | SH | DEFINED | 20 |
| SNAP ON INC | COM | 833034101 | 410 | 10927 | SH | DEFINED | 19 |
| SNAP ON INC | COM | 833034101 | 41 | 1080 | SH | DEFINED | 6 |
| SNAP ON INC | COM | 833034101 | 312 | 8300 | SH | DEFINED | 18 |
| SNB BANCSHARES INC TEX | COM | 78460M209 | 130 | 7448 | SH | DEFINED | 2 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 109 | 1000 | SH | DEFINED | 2 |
| SOHU COM INC | COM | 83408W103 | 1210 | 66000 | SH | DEFINED | 18 |
| SOHU COM INC | COM | 83408W103 | 16807 | 916400 | SH | DEFINED | 21 |
| SOHU COM INC | COM | 83408W103 | 2929 | 159700 | SH | DEFINED | 20 |
| SOLECTRON CORP | COM | 834182107 | 2 | 510 | SH | DEFINED | 11 |
| SOLECTRON CORP | COM | 834182107 | 2 | 500 | SH | DEFINED | 2 |
| SOLECTRON CORP | COM | 834182107 | 61 | 16610 | SH | DEFINED | 6 |
| SOLECTRON CORP | COM | 834182107 | 380 | 103950 | SH | DEFINED | 5 |
| SOLECTRON CORP | COM | 834182107 | 71 | 19499 | SH | DEFINED | 20 |
| SOLECTRON CORP | COM | 834182107 | 650 | 177652 | SH | DEFINED | 19 |
| SOLECTRON CORP | COM | 834182107 | 619 | 169250 | SH | DEFINED | 18 |
| SOLECTRON CORP | COM | 834182107 | 543 | 148400 | SH | DEFINED | 4 |

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| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 1137 | 51013 | SH | DEFINED | 19 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 18470 | 829000 | SH | DEFINED | 6 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 2691 | 120800 | SH | DEFINED | 3 |
| SONIC CORP | COM | 835451105 | 67 | 2278 | SH | DEFINED | 18 |
| SONIC SOLUTIONS | COM | 835460106 | 23 | 1549 | SH | DEFINED | 19 |
| SONIC SOLUTIONS | COM | 835460106 | 110 | 7300 | SH | DEFINED | 3 |
| SONICWALL INC | COM | 835470105 | 796 | 100541 | SH | DEFINED | 19 |
| SONICWALL INC | COM | 835470105 | 222 | 28050 | SH | DEFINED | 3 |
| SONICWALL INC | COM | 835470105 | 48 | 6000 | SH | DEFINED | 18 |
| SONOCO PRODS CO | COM | 835495102 | 15 | 505 | SH | DEFINED | 11 |
| SONOCO PRODS CO | COM | 835495102 | 794 | 27000 | SH | DEFINED | 20 |
| SONOCO PRODS CO | COM | 835495102 | 754 | 25662 | SH | DEFINED | 17 |
| SONOCO PRODS CO | COM | 835495102 | 12199 | 414925 | SH | DEFINED | 6 |
| SONOCO PRODS CO | COM | 835495102 | 629 | 21388 | SH | DEFINED | 19 |
| SONOCO PRODS CO | COM | 835495102 | 5246 | 178427 | SH | DEFINED | 3 |
| SONOCO PRODS CO | COM | 835495102 | 190 | 6476 | SH | DEFINED | 18 |
| SONOCO PRODS CO | COM | 835495102 | 21 | 717 | SH | DEFINED | 2 |
| SONUS NETWORKS INC | COM | 835916107 | 112 | 30000 | SH | DEFINED | 18 |
| SONUS NETWORKS INC | COM | 835916107 | 1269 | 341100 | SH | DEFINED | 23 |
| SONY CORP | ADR NEW | 835699307 | 8 | 200 | SH | DEFINED | 9 |
| SONY CORP | ADR NEW | 835699307 | 1122 | 27500 | SH | DEFINED | 2 |
| SONY CORP | ADR NEW | 835699307 | 1078 | 26421 | SH | DEFINED | 17 |
| SONY CORP | ADR NEW | 835699307 | 29082 | 735079 | SH | DEFINED | 6 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 581 | 31635 | SH | DEFINED | 21 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 7 | 356 | SH | DEFINED | 18 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 1846 | 100550 | SH | DEFINED | 3 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 2868 | 156189 | SH | DEFINED | 19 |
| SOUND FED BANCORP INC | COM | 83607V104 | 764 | 40000 | SH | DEFINED | 1 |
| SOUND FED BANCORP INC | COM | 83607V104 | 115 | 6000 | SH | DEFINED | 18 |
| SOURCECORP | COM | 836167106 | 4196 | 174995 | SH | DEFINED | 6 |
| SOURCECORP | COM | 836167106 | 4726 | 197080 | SH | DEFINED | 3 |
| SOURCECORP | COM | 836167106 | 1044 | 43543 | SH | DEFINED | 19 |
| SOUTH FINL GROUP INC | COM | 837841105 | 23 | 847 | SH | DEFINED | 2 |
| SOUTH FINL GROUP INC | COM | 837841105 | 19 | 700 | SH | DEFINED | 11 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 26 | 900 | SH | DEFINED | 17 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 13 | 448 | SH | DEFINED | 18 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 619 | 21244 | SH | DEFINED | 19 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 10015 | 343700 | SH | DEFINED | 6 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 345 | 11850 | SH | DEFINED | 3 |
| SOUTHERN CO | COM | 842587107 | 242 | 7010 | SH | DEFINED | 11 |
| SOUTHERN CO | COM | 842587107 | 6426 | 186091 | SH | DEFINED | 17 |
| SOUTHERN CO | COM | 842587107 | 152 | 4400 | SH | DEFINED | 7 |
| SOUTHERN CO | COM | 842587107 | 943 | 27300 | SH | DEFINED | 6 |
| SOUTHERN CO | COM | 842587107 | 1073 | 31033 | SH | DEFINED | 9 |
| SOUTHERN CO | COM | 842587107 | 186 | 5374 | SH | DEFINED | 2 |
| SOUTHERN CO | COM | 842587107 | 6528 | 189064 | SH | DEFINED | 19 |
| SOUTHERN CO | COM | 842587107 | 233 | 6744 | SH | DEFINED | 5 |
| SOUTHERN CO | COM | 842587107 | 985 | 28512 | SH | DEFINED | 18 |
| SOUTHERN CO | COM | 842587107 | 356 | 10315 | SH | DEFINED | 20 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 255 | 3812 | SH | DEFINED | 19 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 25862 | 386117 | SH | DEFINED | 3 |
| SOUTHERN UN CO NEW | COM | 844030106 | 335 | 14156 | SH | DEFINED | 19 |
| SOUTHERN UN CO NEW | COM | 844030106 | 18 | 745 | SH | DEFINED | 9 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 1528 | 93027 | SH | DEFINED | 17 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 32 | 1930 | SH | DEFINED | 2 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 348 | 21170 | SH | DEFINED | 6 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 81 | 4911 | SH | DEFINED | 11 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 128698 | 7833108 | SH | DEFINED | 20 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 2204 | 134156 | SH | DEFINED | 19 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 176229 | 10726029 | SH | DEFINED | 18 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 75 | 4595 | SH | DEFINED | 9 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 6750 | 410835 | SH | DEFINED | 21 |

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| SOUTHWEST AIRLS CO | COM | 844741108 | 18 | 1100 | SH | DEFINED | 3 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 2055 | 102750 | SH | DEFINED | 3 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 2178 | 108900 | SH | DEFINED | 6 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 2033 | 101667 | SH | DEFINED | 19 |
| SOUTHWEST GA FINL CORP | COM | 84502A104 | 49 | 2244 | SH | DEFINED | 18 |
| SOUTHWEST GAS CORP | COM | 844895102 | 14 | 547 | SH | DEFINED | 19 |
| SOUTHWEST GAS CORP | COM | 844895102 | 58 | 2190 | SH | DEFINED | 3 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 22 | 626 | SH | DEFINED | 18 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 453 | 12600 | SH | DEFINED | 21 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 846 | 23544 | SH | DEFINED | 19 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 1505 | 69598 | SH | DEFINED | 19 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 385 | 17811 | SH | DEFINED | 11 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 39 | 1781 | SH | DEFINED | 9 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 103 | 4782 | SH | DEFINED | 17 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 2193 | 101450 | SH | DEFINED | 1 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 59 | 2720 | SH | DEFINED | 6 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 2462 | 113887 | SH | DEFINED | 4 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 2 | 91 | SH | DEFINED | 18 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 9 | 400 | SH | DEFINED | 2 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 17 | 353 | SH | DEFINED | 9 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 8 | 175 | SH | DEFINED | 18 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 272 | 5800 | SH | DEFINED | 3 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 23 | 500 | SH | DEFINED | 11 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 712 | 15150 | SH | DEFINED | 19 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 44 | 941 | SH | DEFINED | 20 |
| SPARTAN MTRS INC | COM | 846819100 | 68 | 6600 | SH | DEFINED | 11 |
| SPARTAN STORES INC | COM | 846822104 | 5088 | 488266 | SH | DEFINED | 3 |
| SPARTECH CORP | COM NEW | 847220209 | 964 | 43900 | SH | DEFINED | 3 |
| SPDR TR | UNIT SER 1 | 78462F103 | 37452 | 300795 | SH | DEFINED | 18 |
| SPDR TR | UNIT SER 1 | 78462F103 | 6411 | 51488 | SH | DEFINED | 7 |
| SPDR TR | UNIT SER 1 | 78462F103 | 41462 | 333000 | SH | DEFINED | 21 |
| SPDR TR | UNIT SER 1 | 78462F103 | 730 | 5860 | SH | DEFINED | 4 |
| SPDR TR | UNIT SER 1 | 78462F103 | 583 | 4680 | SH | DEFINED | 5 |
| SPDR TR | UNIT SER 1 | 78462F103 | 2802 | 22507 | SH | DEFINED | 11 |
| SPDR TR | UNIT SER 1 | 78462F103 | 473 | 3800 | SH | DEFINED | 1 |
| SPECTRALINK CORP | COM | 847580107 | 1404 | 118250 | SH | DEFINED | 3 |
| SPECTRUM BRANDS INC | COM | 84762L105 | 5203 | 256200 | SH | DEFINED | 21 |
| SPECTRUM BRANDS INC | COM | 84762L105 | 498 | 24500 | SH | DEFINED | 18 |
| SPECTRUM BRANDS INC | COM | 84762L105 | 11014 | 542300 | SH | DEFINED | 6 |
| SPECTRUM BRANDS INC | COM | 84762L105 | 1026 | 50500 | SH | DEFINED | 20 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 995 | 28710 | SH | DEFINED | 3 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 665 | 19174 | SH | DEFINED | 19 |
| SPIRIT FIN CORP | COM | 848568309 | 41 | 3578 | SH | DEFINED | 19 |
| SPIRIT FIN CORP | COM | 848568309 | 41 | 3578 | SH | DEFINED | 20 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 12431 | 399340 | SH | DEFINED | 3 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 891 | 28636 | SH | DEFINED | 19 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 9 | 290 | SH | DEFINED | 18 |
| SPORTSMANS GUIDE INC | COM NEW | 848907200 | 599 | 25113 | SH | DEFINED | 3 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 102573 | 4390955 | SH | DEFINED | 18 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 371 | 15867 | SH | DEFINED | 2 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 401047 | 17168104 | SH | DEFINED | 10 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 59 | 2535 | SH | DEFINED | 4 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 8481 | 363045 | SH | DEFINED | 3 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 134 | 5730 | SH | DEFINED | 17 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 5691 | 243636 | SH | DEFINED | 11 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 978 | 41856 | SH | DEFINED | 5 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 128480 | 5500000 | SH | DEFINED | 13 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 2877757 | 123191642 | SH | DEFINED | 8 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 15 | 633 | SH | DEFINED | 7 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 128513 | 5501409 | SH | DEFINED | 20 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 19026 | 814477 | SH | DEFINED | 19 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 7228 | 309425 | SH | DEFINED | 6 |

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| SPRINT NEXTEL CORP | COM FON | 852061100 | 3696 | 158212 | SH | DEFINED | 9 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 8101 | 346800 | SH | DEFINED | 23 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 294897 | 12624014 | SH | DEFINED | 21 |
| SPSS INC | COM | 78462K102 | 10088 | 326143 | SH | DEFINED | 3 |
| SPX CORP | COM | 784635104 | 149 | 3252 | SH | DEFINED | 9 |
| SPX CORP | NOTE | 2/0 784635AD6 | 1500 | 1500000 | PRN | DEFINED | 21 |
| SPX CORP | COM | 784635104 | 8690 | 189870 | SH | DEFINED | 6 |
| SPX CORP | COM | 784635104 | 4 | 94 | SH | DEFINED | 11 |
| SPX CORP | COM | 784635104 | 6981 | 152530 | SH | DEFINED | 18 |
| SRA INTL INC | CL A | 78464R105 | 733 | 24000 | SH | DEFINED | 11 |
| SSA GLOBAL TECHNOLOGIES INC | COM | 78465P108 | 2201 | 121010 | SH | DEFINED | 3 |
| ST JOE CO | COM | 790148100 | 24029 | 357475 | SH | DEFINED | 20 |
| ST JOE CO | COM | 790148100 | 10897 | 162105 | SH | DEFINED | 18 |
| ST JOE CO | COM | 790148100 | 12 | 175 | SH | DEFINED | 2 |
| ST JOE CO | COM | 790148100 | 1252 | 18619 | SH | DEFINED | 17 |
| ST JUDE MED INC | COM | 790849103 | 4179 | 83245 | SH | DEFINED | 19 |
| ST JUDE MED INC | COM | 790849103 | 562 | 11200 | SH | DEFINED | 20 |
| ST JUDE MED INC | COM | 790849103 | 42 | 833 | SH | DEFINED | 21 |
| ST JUDE MED INC | COM | 790849103 | 9 | 186 | SH | DEFINED | 9 |
| ST JUDE MED INC | COM | 790849103 | 37469 | 746397 | SH | DEFINED | 17 |
| ST JUDE MED INC | COM | 790849103 | 349 | 6955 | SH | DEFINED | 5 |
| ST JUDE MED INC | COM | 790849103 | 7597 | 151330 | SH | DEFINED | 18 |
| ST JUDE MED INC | COM | 790849103 | 336 | 6700 | SH | DEFINED | 11 |
| ST JUDE MED INC | COM | 790849103 | 879 | 17500 | SH | DEFINED | 2 |
| ST MARY LD & EXPL CO | COM | 792228108 | 611 | 16600 | SH | DEFINED | 2 |
| ST MARY LD & EXPL CO | COM | 792228108 | 12902 | 350489 | SH | DEFINED | 6 |
| ST MARY LD & EXPL CO | COM | 792228108 | 31843 | 865060 | SH | DEFINED | 3 |
| ST MARY LD & EXPL CO | COM | 792228108 | 8 | 212 | SH | DEFINED | 18 |
| ST MARY LD & EXPL CO | COM | 792228108 | 1457 | 39588 | SH | DEFINED | 19 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 816313 | 18274300 | SH | DEFINED | 8 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 11243 | 251690 | SH | DEFINED | 7 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 113188 | 2533869 | SH | DEFINED | 20 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 5857 | 131123 | SH | DEFINED | 19 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 40315 | 902503 | SH | DEFINED | 6 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 28 | 620 | SH | DEFINED | 9 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 6 | 140 | SH | DEFINED | 1 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 3797 | 85000 | SH | DEFINED | 23 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 400 | 8944 | SH | DEFINED | 17 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 267 | 5975 | SH | DEFINED | 11 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 736 | 16466 | SH | DEFINED | 5 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 34190 | 765400 | SH | DEFINED | 21 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 116280 | 2603100 | SH | DEFINED | 10 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 210745 | 4717817 | SH | DEFINED | 18 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 11558 | 258750 | SH | DEFINED | 3 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 222 | 4968 | SH | DEFINED | 2 |
| STAGE STORES INC | COM NEW | 85254C305 | 777 | 26100 | SH | DEFINED | 3 |
| STAGE STORES INC | COM NEW | 85254C305 | 1 | 22 | SH | DEFINED | 18 |
| STAGE STORES INC | COM NEW | 85254C305 | 23615 | 792996 | SH | DEFINED | 6 |
| STAKTEK HLDGS INC | COM | 85256P106 | 1375 | 185040 | SH | DEFINED | 6 |
| STAMPS COM INC | COM NEW | 852857200 | 487 | 21198 | SH | DEFINED | 19 |
| STANCORP FINL GROUP INC | COM | 852891100 | 17198 | 344300 | SH | DEFINED | 6 |
| STANCORP FINL GROUP INC | COM | 852891100 | 135 | 2700 | SH | DEFINED | 21 |
| STANCORP FINL GROUP INC | COM | 852891100 | 8331 | 166791 | SH | DEFINED | 1 |
| STANCORP FINL GROUP INC | COM | 852891100 | 389 | 7784 | SH | DEFINED | 18 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 40373 | 1407230 | SH | DEFINED | 18 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 155 | 5400 | SH | DEFINED | 21 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 18496 | 644700 | SH | DEFINED | 20 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 6 | 215 | SH | DEFINED | 19 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 25 | 880 | SH | DEFINED | 4 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 1664 | 45204 | SH | DEFINED | 19 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 11422 | 310372 | SH | DEFINED | 3 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 8776 | 238490 | SH | DEFINED | 6 |

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| STANDARD REGISTER CO | COM | 853887107 | 304 | 19200 | SH | DEFINED | 3 |
| STANDEX INTL CORP | COM | 854231107 | 5846 | 210600 | SH | DEFINED | 6 |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 3563 | 153700 | SH | DEFINED | 6 |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 931 | 40176 | SH | DEFINED | 19 |
| STANLEY WKS | COM | 854616109 | 2427 | 50515 | SH | DEFINED | 19 |
| STANLEY WKS | COM | 854616109 | 1792 | 37300 | SH | DEFINED | 6 |
| STANLEY WKS | COM | 854616109 | 518 | 10790 | SH | DEFINED | 3 |
| STANLEY WKS | COM | 854616109 | 10 | 200 | SH | DEFINED | 18 |
| STANLEY WKS | COM | 854616109 | 391 | 8149 | SH | DEFINED | 17 |
| STANLEY WKS | COM | 854616109 | 6 | 125 | SH | DEFINED | 11 |
| STANTEC INC | COM | 85472N109 | 1576 | 47200 | SH | DEFINED | 7 |
| STAPLES INC | COM | 855030102 | 8444 | 371826 | SH | DEFINED | 1 |
| STAPLES INC | COM | 855030102 | 292 | 12874 | SH | DEFINED | 5 |
| STAPLES INC | COM | 855030102 | 4047 | 178200 | SH | DEFINED | 3 |
| STAPLES INC | COM | 855030102 | 1866 | 82148 | SH | DEFINED | 17 |
| STAPLES INC | COM | 855030102 | 12 | 550 | SH | DEFINED | 11 |
| STAPLES INC | COM | 855030102 | 43969 | 1936121 | SH | DEFINED | 21 |
| STAPLES INC | COM | 855030102 | 11049 | 486508 | SH | DEFINED | 20 |
| STAPLES INC | COM | 855030102 | 4541 | 199975 | SH | DEFINED | 19 |
| STAPLES INC | COM | 855030102 | 2425 | 106801 | SH | DEFINED | 18 |
| STAPLES INC | COM | 855030102 | 92 | 4052 | SH | DEFINED | 9 |
| STAPLES INC | COM | 855030102 | 3129 | 137800 | SH | DEFINED | 23 |
| STAPLES INC | COM | 855030102 | 403 | 17752 | SH | DEFINED | 2 |
| STARBUCKS CORP | COM | 855244109 | 159 | 5300 | SH | DEFINED | 17 |
| STARBUCKS CORP | COM | 855244109 | 8 | 274 | SH | DEFINED | 11 |
| STARBUCKS CORP | COM | 855244109 | 1203 | 40086 | SH | DEFINED | 5 |
| STARBUCKS CORP | COM | 855244109 | 54 | 1800 | SH | DEFINED | 2 |
| STARBUCKS CORP | COM | 855244109 | 4651 | 154990 | SH | DEFINED | 19 |
| STARBUCKS CORP | COM | 855244109 | 1078 | 35932 | SH | DEFINED | 18 |
| STARBUCKS CORP | COM | 855244109 | 20 | 670 | SH | DEFINED | 9 |
| STARTEK INC | COM | 85569C107 | 3688 | 204900 | SH | DEFINED | 6 |
| STARTEK INC | COM | 85569C107 | 1467 | 81500 | SH | DEFINED | 3 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 867 | 13575 | SH | DEFINED | 18 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 6 | 100 | SH | DEFINED | 7 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 163 | 2559 | SH | DEFINED | 9 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 3567 | 55855 | SH | DEFINED | 19 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 562 | 8800 | SH | DEFINED | 23 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 643 | 10070 | SH | DEFINED | 3 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 124 | 1943 | SH | DEFINED | 2 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 6 | 100 | SH | DEFINED | 20 |
| STATE AUTO FINL CORP | COM | 855707105 | 4363 | 119656 | SH | DEFINED | 3 |
| STATE BANCORP INC N.Y | COM | 855716106 | 0 | 1 | SH | DEFINED | 18 |
| STATE NATIONAL BANCSHARES IN | COM | 857124101 | 21 | 790 | SH | DEFINED | 3 |
| STATE STR CORP | COM | 857477103 | 4620 | 83336 | SH | DEFINED | 21 |
| STATE STR CORP | COM | 857477103 | 115 | 2083 | SH | DEFINED | 9 |
| STATE STR CORP | COM | 857477103 | 166188 | 2997622 | SH | DEFINED | 18 |
| STATE STR CORP | COM | 857477103 | 5696 | 102745 | SH | DEFINED | 19 |
| STATE STR CORP | COM | 857477103 | 89081 | 1606808 | SH | DEFINED | 20 |
| STATE STR CORP | COM | 857477103 | 749 | 13505 | SH | DEFINED | 2 |
| STATE STR CORP | COM | 857477103 | 39 | 704 | SH | DEFINED | 4 |
| STATE STR CORP | COM | 857477103 | 25859 | 466433 | SH | DEFINED | 1 |
| STATE STR CORP | COM | 857477103 | 23158 | 417714 | SH | DEFINED | 17 |
| STATE STR CORP | COM | 857477103 | 328 | 5924 | SH | DEFINED | 11 |
| STATE STR CORP | COM | 857477103 | 431 | 7775 | SH | DEFINED | 5 |
| STATE STR CORP | COM | 857477103 | 4341 | 78300 | SH | DEFINED | 23 |
| STATION CASINOS INC | COM | 857689103 | 2662 | 39259 | SH | DEFINED | 18 |
| STATION CASINOS INC | COM | 857689103 | 16670 | 245866 | SH | DEFINED | 20 |
| STATION CASINOS INC | COM | 857689103 | 85191 | 1256509 | SH | DEFINED | 21 |
| STATOIL ASA | SPONSORED ADR | 85771P102 | 1537 | 66935 | SH | DEFINED | 17 |
| STEAK N SHAKE CO | COM | 857873103 | 414 | 24400 | SH | DEFINED | 18 |
| STEAK N SHAKE CO | COM | 857873103 | 814 | 48000 | SH | DEFINED | 20 |
| STEAK N SHAKE CO | COM | 857873103 | 4134 | 243900 | SH | DEFINED | 21 |

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| STEEL DYNAMICS INC | COM | 858119100 | 13833 | 389561 | SH | DEFINED | 3 |
| STEEL DYNAMICS INC | COM | 858119100 | 660 | 18592 | SH | DEFINED | 19 |
| STEELCASE INC | CL A | 858155203 | 35 | 2200 | SH | DEFINED | 11 |
| STEELCASE INC | CL A | 858155203 | 6752 | 426537 | SH | DEFINED | 3 |
| STEELCASE INC | CL A | 858155203 | 1220 | 77100 | SH | DEFINED | 20 |
| STEELCASE INC | CL A | 858155203 | 6449 | 407400 | SH | DEFINED | 21 |
| STEELCASE INC | CL A | 858155203 | 594 | 37501 | SH | DEFINED | 18 |
| STEELCASE INC | CL A | 858155203 | 136 | 8590 | SH | DEFINED | 6 |
| STEIN MART INC | COM | 858375108 | 1175 | 64753 | SH | DEFINED | 3 |
| STEINER LEISURE LTD | ORD | P8744Y102 | 5120 | 143980 | SH | DEFINED | 3 |
| STEINWAY MUSICAL INSTRS INC | COM | 858495104 | 2214 | 86800 | SH | DEFINED | 6 |
| STEINWAY MUSICAL INSTRS INC | COM | 858495104 | 8 | 300 | SH | DEFINED | 17 |
| STERICYCLE INC | COM | 858912108 | 82 | 1398 | SH | DEFINED | 18 |
| STERICYCLE INC | COM | 858912108 | 6942 | 117901 | SH | DEFINED | 17 |
| STERICYCLE INC | COM | 858912108 | 100 | 1700 | SH | DEFINED | 11 |
| STERIS CORP | COM | 859152100 | 11640 | 465210 | SH | DEFINED | 2 |
| STERIS CORP | COM | 859152100 | 17672 | 706310 | SH | DEFINED | 3 |
| STERIS CORP | COM | 859152100 | 157 | 6275 | SH | DEFINED | 21 |
| STERIS CORP | COM | 859152100 | 493 | 19706 | SH | DEFINED | 19 |
| STERIS CORP | COM | 859152100 | 382 | 15270 | SH | DEFINED | 11 |
| STERIS CORP | COM | 859152100 | 318 | 12716 | SH | DEFINED | 18 |
| STERIS CORP | COM | 859152100 | 240 | 9600 | SH | DEFINED | 5 |
| STERLING BANCORP | COM | 859158107 | 201 | 10174 | SH | DEFINED | 18 |
| STERLING BANCORP | COM | 859158107 | 2716 | 137661 | SH | DEFINED | 20 |
| STERLING BANCSHARES INC | COM | 858907108 | 789 | 51132 | SH | DEFINED | 19 |
| STERLING BANCSHARES INC | COM | 858907108 | 1915 | 124010 | SH | DEFINED | 3 |
| STERLING FINL CORP | COM | 859317109 | 239 | 12050 | SH | DEFINED | 3 |
| STERLING FINL CORP WASH | COM | 859319105 | 834 | 33395 | SH | DEFINED | 19 |
| STERLING FINL CORP WASH | COM | 859319105 | 5504 | 220324 | SH | DEFINED | 6 |
| STERLING FINL CORP WASH | COM | 859319105 | 309 | 12360 | SH | DEFINED | 11 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 1299 | 61455 | SH | DEFINED | 19 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 921 | 43590 | SH | DEFINED | 20 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 459 | 21700 | SH | DEFINED | 18 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 4657 | 220420 | SH | DEFINED | 21 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 9 | 1640 | SH | DEFINED | 19 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 13618 | 279800 | SH | DEFINED | 6 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 19173 | 393934 | SH | DEFINED | 3 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 2019 | 41474 | SH | DEFINED | 19 |
| STEWART W P & CO LTD | COM | G84922106 | 8 | 350 | SH | DEFINED | 11 |
| STILLWATER MNG CO | COM | 86074Q102 | 2 | 214 | SH | DEFINED | 9 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 4 | 200 | SH | DEFINED | 17 |
| STONE ENERGY CORP | COM | 861642106 | 1621 | 35593 | SH | DEFINED | 2 |
| STONE ENERGY CORP | COM | 861642106 | 11 | 250 | SH | DEFINED | 19 |
| STONE ENERGY CORP | COM | 861642106 | 52306 | 1148843 | SH | DEFINED | 6 |
| STONEPATH GROUP INC | COM | 861837102 | 3 | 4000 | SH | DEFINED | 18 |
| STONERIDGE INC | COM | 86183P102 | 2601 | 392950 | SH | DEFINED | 6 |
| STORA ENSO CORP | SPON ADR REP R | 86210M106 | 8405 | 621698 | SH | DEFINED | 5 |
| STRATAGENE CORP | COM | 86269H107 | 31 | 3079 | SH | DEFINED | 18 |
| STRATEGIC HOTEL CAP INC | COM | 86272T106 | 41 | 1988 | SH | DEFINED | 20 |
| STRATEGIC HOTEL CAP INC | COM | 86272T106 | 1759 | 85471 | SH | DEFINED | 19 |
| STRATEX NETWORKS INC | COM | 86279T109 | 10 | 2818 | SH | DEFINED | 9 |
| STRATEX NETWORKS INC | COM | 86279T109 | 31 | 8700 | SH | DEFINED | 3 |
| STRATOS INTERNATIONAL INC | COM NEW | 863100202 | 0 | 30 | SH | DEFINED | 18 |
| STRATTEC SEC CORP | COM | 863111100 | 2645 | 65450 | SH | DEFINED | 6 |
| STRAYER ED INC | COM | 863236105 | 1 | 12 | SH | DEFINED | 18 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 62391 | 1209600 | SH | DEFINED | 20 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 5 | 95 | SH | DEFINED | 9 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 7180 | 139200 | SH | DEFINED | 18 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 5 | 98 | SH | DEFINED | 11 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 56 | 1090 | SH | DEFINED | 17 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 165 | 3200 | SH | DEFINED | 2 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 622 | 12065 | SH | DEFINED | 5 |

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| STREETTRACKS SER TR | DJ WLSH REIT | 86330E604 | 104 | 1540 | SH | DEFINED | 17 |
| STRIDE RITE CORP | COM | 863314100 | 1248 | 92049 | SH | DEFINED | 19 |
| STRIDE RITE CORP | COM | 863314100 | 419 | 30920 | SH | DEFINED | 3 |
| STRIDE RITE CORP | COM | 863314100 | 20 | 1500 | SH | DEFINED | 11 |
| STRIDE RITE CORP | COM | 863314100 | 12 | 900 | SH | DEFINED | 1 |
| STRIDE RITE CORP | COM | 863314100 | 2023 | 149159 | SH | DEFINED | 6 |
| STRYKER CORP | COM | 863667101 | 156 | 3500 | SH | DEFINED | 21 |
| STRYKER CORP | COM | 863667101 | 20821 | 468617 | SH | DEFINED | 18 |
| STRYKER CORP | COM | 863667101 | 425 | 9555 | SH | DEFINED | 5 |
| STRYKER CORP | COM | 863667101 | 857 | 19300 | SH | DEFINED | 2 |
| STRYKER CORP | COM | 863667101 | 2495 | 56148 | SH | DEFINED | 19 |
| STRYKER CORP | COM | 863667101 | 20455 | 460407 | SH | DEFINED | 1 |
| STRYKER CORP | COM | 863667101 | 346 | 7780 | SH | DEFINED | 17 |
| STRYKER CORP | COM | 863667101 | 16 | 370 | SH | DEFINED | 9 |
| STRYKER CORP | COM | 863667101 | 1146 | 25800 | SH | DEFINED | 23 |
| STRYKER CORP | COM | 863667101 | 332 | 7475 | SH | DEFINED | 11 |
| STUDENT LN CORP | COM | 863902102 | 38 | 180 | SH | DEFINED | 18 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 0 | 1 | SH | DEFINED | 7 |
| SUEZ | SPONSORED ADR | 864686100 | 3897 | 124745 | SH | DEFINED | 11 |
| SUFFOLK BANCORP | COM | 864739107 | 37 | 1100 | SH | DEFINED | 11 |
| SUMMA INDS | COM | 86562T105 | 16 | 2000 | SH | DEFINED | 11 |
| SUMMA INDS | COM | 86562T105 | 467 | 59891 | SH | DEFINED | 6 |
| SUMMIT BANCSHARES INC TEX | COM | 866011109 | 719 | 40000 | SH | DEFINED | 1 |
| SUMMIT BK CORP GA | COM | 866013105 | 961 | 62000 | SH | DEFINED | 1 |
| SUN BANCORP INC | COM | 86663B102 | 158 | 8000 | SH | DEFINED | 11 |
| SUN COMMUNITIES INC | COM | 866674104 | 26 | 827 | SH | DEFINED | 19 |
| SUN COMMUNITIES INC | COM | 866674104 | 20 | 650 | SH | DEFINED | 11 |
| SUN COMMUNITIES INC | COM | 866674104 | 31 | 1000 | SH | DEFINED | 2 |
| SUN COMMUNITIES INC | COM | 866674104 | 440 | 14000 | SH | DEFINED | 18 |
| SUN COMMUNITIES INC | COM | 866674104 | 26 | 827 | SH | DEFINED | 20 |
| SUN HYDRAULICS CORP | COM | 866942105 | 202 | 10450 | SH | DEFINED | 3 |
| SUN LIFE FINL INC | COM | 866796105 | 19210 | 534670 | SH | DEFINED | 7 |
| SUN LIFE FINL INC | COM | 866796105 | 2183 | 54410 | SH | DEFINED | 3 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 3215 | 767300 | SH | DEFINED | 23 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 1949 | 465200 | SH | DEFINED | 21 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 920 | 219592 | SH | DEFINED | 18 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 7356 | 1755644 | SH | DEFINED | 20 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 36 | 8522 | SH | DEFINED | 11 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 3546 | 885081 | SH | DEFINED | 6 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 109 | 25896 | SH | DEFINED | 9 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 5729 | 1367288 | SH | DEFINED | 5 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 78 | 18522 | SH | DEFINED | 2 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 12195 | 2910605 | SH | DEFINED | 4 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 341 | 81490 | SH | DEFINED | 7 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 93 | 22251 | SH | DEFINED | 17 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 4164 | 993855 | SH | DEFINED | 19 |
| SUNCOR ENERGY INC | COM | 867229106 | 765 | 12121 | SH | DEFINED | 6 |
| SUNCOR ENERGY INC | COM | 867229106 | 39797 | 707000 | SH | DEFINED | 7 |
| SUNOCO INC | COM | 86764P109 | 4112 | 52461 | SH | DEFINED | 19 |
| SUNOCO INC | COM | 86764P109 | 78 | 1000 | SH | DEFINED | 11 |
| SUNOCO INC | COM | 86764P109 | 288 | 3678 | SH | DEFINED | 9 |
| SUNOCO INC | COM | 86764P109 | 113 | 1445 | SH | DEFINED | 18 |
| SUNOCO INC | COM | 86764P109 | 14 | 178 | SH | DEFINED | 20 |
| SUNOCO INC | COM | 86764P109 | 125 | 1600 | SH | DEFINED | 4 |
| SUNOCO INC | COM | 86764P109 | 3880 | 49500 | SH | DEFINED | 23 |
| SUNOCO INC | COM | 86764P109 | 226 | 2880 | SH | DEFINED | 6 |
| SUNOCO INC | COM | 86764P109 | 10319 | 131650 | SH | DEFINED | 3 |
| SUNOCO INC | COM | 86764P109 | 78 | 1000 | SH | DEFINED | 2 |
| SUNOCO INC | COM | 86764P109 | 168 | 2139 | SH | DEFINED | 21 |
| SUNOCO LOGISTICS PRTNRS L P | COM UNITS | 86764L108 | 39 | 1000 | SH | DEFINED | 18 |
| SUNOCO LOGISTICS PRTNRS L P | COM UNITS | 86764L108 | 3055 | 78740 | SH | DEFINED | 3 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 17 | 494 | SH | DEFINED | 19 |

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| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 34 | 1000 | SH | DEFINED | 9 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 25 | 950 | SH | DEFINED | 9 |
| SUNSTONE HOTEL INVS INC NEW | COM | 867892101 | 2987 | 112423 | SH | DEFINED | 19 |
| SUNTERRA CORP | COM NEW | 86787D208 | 1161 | 81612 | SH | DEFINED | 19 |
| SUNTRUST BKS INC | COM | 867914103 | 269 | 3695 | SH | DEFINED | 11 |
| SUNTRUST BKS INC | COM | 867914103 | 4578 | 62923 | SH | DEFINED | 1 |
| SUNTRUST BKS INC | COM | 867914103 | 1000 | 13750 | SH | DEFINED | 6 |
| SUNTRUST BKS INC | COM | 867914103 | 75 | 1026 | SH | DEFINED | 9 |
| SUNTRUST BKS INC | COM | 867914103 | 393 | 5400 | SH | DEFINED | 21 |
| SUNTRUST BKS INC | COM | 867914103 | 1696 | 23309 | SH | DEFINED | 18 |
| SUNTRUST BKS INC | COM | 867914103 | 22 | 309 | SH | DEFINED | 22 |
| SUNTRUST BKS INC | COM | 867914103 | 1542 | 21196 | SH | DEFINED | 2 |
| SUNTRUST BKS INC | COM | 867914103 | 4013 | 55159 | SH | DEFINED | 20 |
| SUNTRUST BKS INC | COM | 867914103 | 335 | 4605 | SH | DEFINED | 17 |
| SUNTRUST BKS INC | COM | 867914103 | 11382 | 156436 | SH | DEFINED | 19 |
| SUNTRUST BKS INC | COM | 867914103 | 104 | 1430 | SH | DEFINED | 3 |
| SUNTRUST BKS INC | COM | 867914103 | 202 | 2780 | SH | DEFINED | 5 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 1 | 33 | SH | DEFINED | 18 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 18318 | 870216 | SH | DEFINED | 3 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 1387 | 65914 | SH | DEFINED | 19 |
| SUPERIOR ESSEX INC | COM | 86815V105 | 4425 | 219499 | SH | DEFINED | 6 |
| SUPERIOR ESSEX INC | COM | 86815V105 | 3858 | 191387 | SH | DEFINED | 3 |
| SUPERIOR WELL SVCS INC | COM | 86837X105 | 1943 | 81773 | SH | DEFINED | 20 |
| SUPERIOR WELL SVCS INC | COM | 86837X105 | 135 | 5700 | SH | DEFINED | 18 |
| SUPERTEL HOSPITALITY INC MD | COM | 868526104 | 19 | 4000 | SH | DEFINED | 9 |
| SUPERTEX INC | COM | 868532102 | 1432 | 32371 | SH | DEFINED | 19 |
| SUPERVALU INC | COM | 868536103 | 281 | 8645 | SH | DEFINED | 5 |
| SUPERVALU INC | COM | 868536103 | 891 | 27446 | SH | DEFINED | 3 |
| SUPERVALU INC | COM | 868536103 | 11299 | 347890 | SH | DEFINED | 6 |
| SUPERVALU INC | COM | 868536103 | 452 | 13905 | SH | DEFINED | 18 |
| SUPERVALU INC | COM | 868536103 | 14 | 440 | SH | DEFINED | 20 |
| SUPERVALU INC | COM | 868536103 | 3114 | 95873 | SH | DEFINED | 19 |
| SUPREME INDS INC | CL A | 868607102 | 881 | 113800 | SH | DEFINED | 6 |
| SUPREME INDS INC | CL A | 868607102 | 53 | 6902 | SH | DEFINED | 11 |
| SURMODICS INC | COM | 868873100 | 17 | 450 | SH | DEFINED | 2 |
| SURMODICS INC | COM | 868873100 | 37 | 1000 | SH | DEFINED | 18 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 5269 | 222500 | SH | DEFINED | 6 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 27 | 1125 | SH | DEFINED | 11 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 239 | 10093 | SH | DEFINED | 4 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 10 | 420 | SH | DEFINED | 9 |
| SUSSEX BANCORP | COM | 869245100 | 475 | 31500 | SH | DEFINED | 1 |
| SVB FINL GROUP | COM | 78486Q101 | 467 | 9972 | SH | DEFINED | 19 |
| SVB FINL GROUP | COM | 78486Q101 | 342 | 7300 | SH | DEFINED | 11 |
| SWIFT ENERGY CO | COM | 870738101 | 2799 | 62113 | SH | DEFINED | 19 |
| SWIFT ENERGY CO | COM | 870738101 | 4 | 80 | SH | DEFINED | 18 |
| SWIFT ENERGY CO | COM | 870738101 | 25341 | 562262 | SH | DEFINED | 3 |
| SWIFT TRANSN CO | COM | 870756103 | 18285 | 900743 | SH | DEFINED | 6 |
| SWIFT TRANSN CO | COM | 870756103 | 28857 | 1421512 | SH | DEFINED | 3 |
| SWISS HELVETIA FD INC | COM | 870875101 | 70 | 4604 | SH | DEFINED | 18 |
| SWS GROUP INC | COM | 78503N107 | 1286 | 61400 | SH | DEFINED | 6 |
| SWS GROUP INC | COM | 78503N107 | 2485 | 118690 | SH | DEFINED | 19 |
| SYBASE INC | COM | 871130100 | 13 | 600 | SH | DEFINED | 20 |
| SYBASE INC | COM | 871130100 | 632 | 28900 | SH | DEFINED | 11 |
| SYBASE INC | COM | 871130100 | 278 | 12700 | SH | DEFINED | 5 |
| SYBASE INC | COM | 871130100 | 2814 | 128729 | SH | DEFINED | 19 |
| SYBASE INC | COM | 871130100 | 35392 | 1619031 | SH | DEFINED | 3 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 1449 | 36405 | SH | DEFINED | 19 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 48 | 1215 | SH | DEFINED | 11 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 1481 | 342825 | SH | DEFINED | 23 |
| SYKES ENTERPRISES INC | COM | 871237103 | 3858 | 288570 | SH | DEFINED | 3 |
| SYMANTEC CORP | COM | 871503108 | 32 | 1809 | SH | DEFINED | 9 |
| SYMANTEC CORP | COM | 871503108 | 291 | 16654 | SH | DEFINED | 7 |

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| SYMANTEC CORP | COM | 871503108 | 17982 | 1027537 | SH | DEFINED | 18 |
| SYMANTEC CORP | COM | 871503108 | 54872 | 3135552 | SH | DEFINED | 20 |
| SYMANTEC CORP | COM | 871503108 | 2087 | 119247 | SH | DEFINED | 22 |
| SYMANTEC CORP | COM | 871503108 | 35 | 2008 | SH | DEFINED | 1 |
| SYMANTEC CORP | COM | 871503108 | 55536 | 3173475 | SH | DEFINED | 8 |
| SYMANTEC CORP | COM | 871503108 | 2 | 101 | SH | DEFINED | 6 |
| SYMANTEC CORP | COM | 871503108 | 5402 | 308668 | SH | DEFINED | 19 |
| SYMANTEC CORP | COM | 871503108 | 7897 | 451262 | SH | DEFINED | 17 |
| SYMANTEC CORP | COM | 871503108 | 8626 | 492893 | SH | DEFINED | 4 |
| SYMANTEC CORP | COM | 871503108 | 95 | 5400 | SH | DEFINED | 2 |
| SYMANTEC CORP | COM | 871503108 | 5254 | 300229 | SH | DEFINED | 5 |
| SYMANTEC CORP | COM | 871503108 | 734 | 41919 | SH | DEFINED | 11 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 8 | 600 | SH | DEFINED | 11 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 603 | 47052 | SH | DEFINED | 19 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 285 | 22200 | SH | DEFINED | 23 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 4 | 324 | SH | DEFINED | 18 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 16 | 1282 | SH | DEFINED | 2 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 2 | 160 | SH | DEFINED | 17 |
| SYMYX TECHNOLOGIES | COM | 87155S108 | 27 | 1000 | SH | DEFINED | 11 |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 46 | 1829 | SH | DEFINED | 17 |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 13 | 528 | SH | DEFINED | 9 |
| SYNIVERSE HLDGS INC | COM | 87163F106 | 3633 | 173820 | SH | DEFINED | 3 |
| SYNIVERSE HLDGS INC | COM | 87163F106 | 41 | 1944 | SH | DEFINED | 19 |
| SYNNEX CORP | COM | 87162W100 | 6062 | 401200 | SH | DEFINED | 6 |
| SYNOPSIS INC | COM | 871607107 | 210 | 10480 | SH | DEFINED | 23 |
| SYNOPSIS INC | COM | 871607107 | 7 | 340 | SH | DEFINED | 3 |
| SYNOPSIS INC | COM | 871607107 | 8749 | 436145 | SH | DEFINED | 18 |
| SYNOPSIS INC | COM | 871607107 | 12546 | 625400 | SH | DEFINED | 6 |
| SYNOPSIS INC | COM | 871607107 | 1102 | 54925 | SH | DEFINED | 19 |
| SYNOPSIS INC | COM | 871607107 | 20152 | 1004569 | SH | DEFINED | 20 |
| SYNOPSIS INC | COM | 871607107 | 7133 | 355568 | SH | DEFINED | 22 |
| SYNOVUS FINL CORP | COM | 87161C105 | 123 | 4550 | SH | DEFINED | 6 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1621 | 60028 | SH | DEFINED | 19 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1633 | 60474 | SH | DEFINED | 18 |
| SYNOVUS FINL CORP | COM | 87161C105 | 10634 | 393700 | SH | DEFINED | 3 |
| SYNOVUS FINL CORP | COM | 87161C105 | 32 | 1192 | SH | DEFINED | 2 |
| SYNTEL INC | COM | 87162H103 | 183 | 8800 | SH | DEFINED | 3 |
| SYNTROLEUM CORP | COM | 871630109 | 70846 | 7845600 | SH | DEFINED | 13 |
| SYSCO CORP | COM | 871829107 | 5010 | 161363 | SH | DEFINED | 1 |
| SYSCO CORP | COM | 871829107 | 52152 | 1679618 | SH | DEFINED | 17 |
| SYSCO CORP | COM | 871829107 | 3772 | 121474 | SH | DEFINED | 19 |
| SYSCO CORP | COM | 871829107 | 21266 | 684889 | SH | DEFINED | 2 |
| SYSCO CORP | COM | 871829107 | 219 | 7053 | SH | DEFINED | 5 |
| SYSCO CORP | COM | 871829107 | 982 | 31633 | SH | DEFINED | 11 |
| SYSCO CORP | COM | 871829107 | 19087 | 614728 | SH | DEFINED | 18 |
| SYSCO CORP | COM | 871829107 | 100 | 3233 | SH | DEFINED | 9 |
| SYSCO CORP | COM | 871829107 | 11822 | 380731 | SH | DEFINED | 20 |
| SYSTEMAX INC | COM | 871851101 | 25 | 4000 | SH | DEFINED | 18 |
| TAIWAN GREATER CHINA FD | SH BEN INT | 874037104 | 7 | 1239 | SH | DEFINED | 18 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 14 | 1395 | SH | DEFINED | 2 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 3443 | 347384 | SH | DEFINED | 6 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 4853 | 489687 | SH | DEFINED | 3 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 2421 | 136800 | SH | DEFINED | 20 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 1336 | 75500 | SH | DEFINED | 23 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 297 | 16800 | SH | DEFINED | 18 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 3207 | 181200 | SH | DEFINED | 21 |
| TALBOTS INC | COM | 874161102 | 4670 | 167850 | SH | DEFINED | 3 |
| TALBOTS INC | COM | 874161102 | 32 | 1152 | SH | DEFINED | 19 |
| TALBOTS INC | COM | 874161102 | 687 | 24700 | SH | DEFINED | 9 |
| TALISMAN ENERGY INC | COM | 87425E103 | 14 | 270 | SH | DEFINED | 1 |
| TALISMAN ENERGY INC | COM | 87425E103 | 9824 | 185780 | SH | DEFINED | 3 |
| TALISMAN ENERGY INC | COM | 87425E103 | 13304 | 281600 | SH | DEFINED | 7 |

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| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 4 | 500 | SH | DEFINED | 17 |
| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 4786 | 554532 | SH | DEFINED | 6 |
| TALX CORP | COM | 874918105 | 2539 | 55547 | SH | DEFINED | 19 |
| TALX CORP | COM | 874918105 | 7166 | 156780 | SH | DEFINED | 3 |
| TAN RANGE EXPL CORP | COM | 87535D102 | 1069 | 177800 | SH | DEFINED | 7 |
| TANDY BRANDS ACCESSORIES INC | COM | 875378101 | 748 | 62351 | SH | DEFINED | 6 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 2989 | 104000 | SH | DEFINED | 22 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 599 | 20843 | SH | DEFINED | 19 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 230 | 8000 | SH | DEFINED | 1 |
| TANOX INC | COM | 87588Q109 | 1312 | 80131 | SH | DEFINED | 19 |
| TANOX INC | COM | 87588Q109 | 26 | 1600 | SH | DEFINED | 2 |
| TANOX INC | COM | 87588Q109 | 812 | 49600 | SH | DEFINED | 20 |
| TANOX INC | COM | 87588Q109 | 4127 | 252120 | SH | DEFINED | 21 |
| TANOX INC | COM | 87588Q109 | 818 | 49975 | SH | DEFINED | 18 |
| TARGET CORP | COM | 87612E106 | 40899 | 744024 | SH | DEFINED | 20 |
| TARGET CORP | COM | 87612E106 | 38273 | 696251 | SH | DEFINED | 2 |
| TARGET CORP | COM | 87612E106 | 39 | 713 | SH | DEFINED | 4 |
| TARGET CORP | COM | 87612E106 | 18134 | 329880 | SH | DEFINED | 17 |
| TARGET CORP | COM | 87612E106 | 23714 | 431392 | SH | DEFINED | 6 |
| TARGET CORP | COM | 87612E106 | 41988 | 763836 | SH | DEFINED | 21 |
| TARGET CORP | COM | 87612E106 | 7269 | 132234 | SH | DEFINED | 11 |
| TARGET CORP | COM | 87612E106 | 18058 | 328510 | SH | DEFINED | 3 |
| TARGET CORP | COM | 87612E106 | 15227 | 277010 | SH | DEFINED | 19 |
| TARGET CORP | COM | 87612E106 | 8365 | 152177 | SH | DEFINED | 1 |
| TARGET CORP | COM | 87612E106 | 60461 | 1099883 | SH | DEFINED | 18 |
| TARGET CORP | COM | 87612E106 | 61 | 1112 | SH | DEFINED | 22 |
| TARRAGON CORP | COM | 876287103 | 44 | 2136 | SH | DEFINED | 9 |
| TASER INTL INC | COM | 87651B104 | 17 | 2400 | SH | DEFINED | 18 |
| TASTY BAKING CO | COM | 876553306 | 30 | 4000 | SH | DEFINED | 9 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 2305 | 160400 | SH | DEFINED | 3 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 43 | 3000 | SH | DEFINED | 2 |
| TAUBMAN CTRS INC | COM | 876664103 | 101 | 2900 | SH | DEFINED | 18 |
| TAUBMAN CTRS INC | COM | 876664103 | 8 | 223 | SH | DEFINED | 19 |
| TAUBMAN CTRS INC | COM | 876664103 | 8 | 223 | SH | DEFINED | 20 |
| TAYLOR CAP GROUP INC | COM | 876851106 | 2652 | 65635 | SH | DEFINED | 6 |
| TAYLOR CAP GROUP INC | COM | 876851106 | 1719 | 42550 | SH | DEFINED | 3 |
| TCF FINL CORP | COM | 872275102 | 27 | 1000 | SH | DEFINED | 17 |
| TCF FINL CORP | COM | 872275102 | 14 | 530 | SH | DEFINED | 6 |
| TCF FINL CORP | COM | 872275102 | 18 | 645 | SH | DEFINED | 18 |
| TCF FINL CORP | COM | 872275102 | 41 | 1500 | SH | DEFINED | 11 |
| TCF FINL CORP | COM | 872275102 | 6411 | 236206 | SH | DEFINED | 2 |
| TCF FINL CORP | COM | 872275102 | 6303 | 232234 | SH | DEFINED | 1 |
| TCW CONV SECS FD INC | COM | 872340104 | 7 | 1530 | SH | DEFINED | 18 |
| TD BANKNORTH INC | COM | 87235A101 | 2 | 52 | SH | DEFINED | 9 |
| TD BANKNORTH INC | COM | 87235A101 | 693 | 23856 | SH | DEFINED | 11 |
| TD BANKNORTH INC | COM | 87235A101 | 14 | 490 | SH | DEFINED | 2 |
| TD BANKNORTH INC | COM | 87235A101 | 21 | 734 | SH | DEFINED | 6 |
| TD BANKNORTH INC | COM | 87235A101 | 2177 | 74934 | SH | DEFINED | 1 |
| TD BANKNORTH INC | COM | 87235A101 | 50 | 1718 | SH | DEFINED | 18 |
| TD BANKNORTH INC | COM | 87235A101 | 514 | 17692 | SH | DEFINED | 5 |
| TDC A/S | SPONSORED ADR | 87236N102 | 15 | 490 | SH | DEFINED | 11 |
| TDC A/S | SPONSORED ADR | 87236N102 | 80 | 2685 | SH | DEFINED | 17 |
| TECH DATA CORP | COM | 878237106 | 21206 | 535364 | SH | DEFINED | 20 |
| TECH DATA CORP | COM | 878237106 | 32524 | 821099 | SH | DEFINED | 6 |
| TECH DATA CORP | COM | 878237106 | 935 | 23598 | SH | DEFINED | 18 |
| TECHNE CORP | COM | 878377100 | 1 | 9 | SH | DEFINED | 18 |
| TECHNE CORP | COM | 878377100 | 43742 | 779993 | SH | DEFINED | 3 |
| TECHNE CORP | COM | 878377100 | 1295 | 23090 | SH | DEFINED | 11 |
| TECHNE CORP | COM | 878377100 | 2991 | 53328 | SH | DEFINED | 19 |
| TECHNICAL OLYMPIC USA INC | COM | 878483106 | 17973 | 852195 | SH | DEFINED | 3 |
| TECHNIP NEW | SPONSORED ADR | 878546209 | 1068 | 17575 | SH | DEFINED | 17 |
| TECHNIP NEW | SPONSORED ADR | 878546209 | 40539 | 690051 | SH | DEFINED | 6 |

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| TECHNITROL INC | COM | 878555101 | 21 | 1200 | SH | DEFINED | 18 |
| TECHNITROL INC | COM | 878555101 | 2500 | 146200 | SH | DEFINED | 20 |
| TECHNOLOGY INVT CAP CORP | COM | 878717305 | 49 | 3263 | SH | DEFINED | 11 |
| TECHNOLOGY SOLUTIONS CO | COM NEW | 87872T207 | 0 | 1 | SH | DEFINED | 18 |
| TECHTEAM GLOBAL INC | COM | 878311109 | 10 | 1000 | SH | DEFINED | 18 |
| TECO ENERGY INC | COM | 872375100 | 12095 | 708598 | SH | DEFINED | 6 |
| TECO ENERGY INC | COM | 872375100 | 932 | 54265 | SH | DEFINED | 17 |
| TECO ENERGY INC | COM | 872375100 | 10565 | 614950 | SH | DEFINED | 3 |
| TECO ENERGY INC | COM | 872375100 | 34 | 2000 | SH | DEFINED | 1 |
| TECO ENERGY INC | COM | 872375100 | 680 | 39608 | SH | DEFINED | 19 |
| TECO ENERGY INC | COM | 872375100 | 19 | 1130 | SH | DEFINED | 2 |
| TECUMSEH PRODS CO | CL B | 878895101 | 718 | 36000 | SH | DEFINED | 21 |
| TECUMSEH PRODS CO | CL A | 878895200 | 810 | 35300 | SH | DEFINED | 21 |
| TECUMSEH PRODS CO | CL A | 878895200 | 62 | 2700 | SH | DEFINED | 18 |
| TECUMSEH PRODS CO | CL B | 878895101 | 18 | 900 | SH | DEFINED | 18 |
| TEJON RANCH CO DEL | COM | 879080109 | 7804 | 195500 | SH | DEFINED | 20 |
| TEJON RANCH CO DEL | COM | 879080109 | 1998 | 50040 | SH | DEFINED | 18 |
| TEKELEC | COM | 879101103 | 19 | 1350 | SH | DEFINED | 11 |
| TEKELEC | COM | 879101103 | 39 | 2811 | SH | DEFINED | 19 |
| TEKELEC | COM | 879101103 | 3 | 200 | SH | DEFINED | 18 |
| TEKTRONIX INC | COM | 879131100 | 7966 | 282399 | SH | DEFINED | 20 |
| TEKTRONIX INC | COM | 879131100 | 1708 | 60533 | SH | DEFINED | 18 |
| TEKTRONIX INC | COM | 879131100 | 456 | 16152 | SH | DEFINED | 19 |
| TEKTRONIX INC | COM | 879131100 | 1670 | 59183 | SH | DEFINED | 2 |
| TEKTRONIX INC | COM | 879131100 | 1 | 20 | SH | DEFINED | 6 |
| TEL OFFSHORE TR | UNIT BEN INT | 872382106 | 0 | 37 | SH | DEFINED | 19 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR | 879278208 | 20 | 600 | SH | DEFINED | 11 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR | 879278208 | 33 | 1000 | SH | DEFINED | 17 |
| TELECOM HLDRS TR | DEPOSITRY RCPT | 87927P200 | 21091 | 799828 | SH | DEFINED | 18 |
| TELECOM ITALIA S P A NEW | SPON ADR ORD | 87927Y102 | 1 | 30 | SH | DEFINED | 9 |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR | 879287308 | 6001 | 174700 | SH | DEFINED | 3 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 9457 | 324972 | SH | DEFINED | 3 |
| TELEFLEX INC | COM | 879369106 | 552 | 8500 | SH | DEFINED | 6 |
| TELEFLEX INC | COM | 879369106 | 65 | 1000 | SH | DEFINED | 2 |
| TELEFLEX INC | COM | 879369106 | 201 | 3098 | SH | DEFINED | 18 |
| TELEFLEX INC | COM | 879369106 | 749 | 11533 | SH | DEFINED | 21 |
| TELEFLEX INC | COM | 879369106 | 2205 | 33935 | SH | DEFINED | 19 |
| TELEFLEX INC | COM | 879369106 | 32 | 498 | SH | DEFINED | 11 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 7405 | 164476 | SH | DEFINED | 17 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 1676 | 37229 | SH | DEFINED | 6 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 12 | 275 | SH | DEFINED | 9 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 887 | 19710 | SH | DEFINED | 2 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 128 | 2843 | SH | DEFINED | 11 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 16595 | 672400 | SH | DEFINED | 3 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 37 | 1500 | SH | DEFINED | 17 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 11 | 450 | SH | DEFINED | 11 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 62 | 2532 | SH | DEFINED | 9 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 19235 | 780050 | SH | DEFINED | 6 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 258 | 10460 | SH | DEFINED | 2 |
| TELENOR ASA | SPONSORED ADR | 87944W105 | 303 | 10310 | SH | DEFINED | 17 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 10871 | 301732 | SH | DEFINED | 3 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 84 | 2325 | SH | DEFINED | 21 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 5 | 125 | SH | DEFINED | 9 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 129 | 3581 | SH | DEFINED | 18 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 104 | 2900 | SH | DEFINED | 6 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 901 | 25000 | SH | DEFINED | 20 |
| TELEPHONE & DATA SYS INC | SPL COM | 879433860 | 4 | 125 | SH | DEFINED | 9 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 182 | 5065 | SH | DEFINED | 2 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 54 | 1500 | SH | DEFINED | 17 |
| TELEPHONE & DATA SYS INC | SPL COM | 879433860 | 124 | 3580 | SH | DEFINED | 18 |
| TELEPHONE & DATA SYS INC | SPL COM | 879433860 | 80 | 2325 | SH | DEFINED | 21 |
| TELEPHONE & DATA SYS INC | SPL COM | 879433860 | 66 | 1903 | SH | DEFINED | 6 |

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| TELEPHONE & DATA SYS INC | SPL COM | 879433860 | 175 | 5065 | SH | DEFINED | 2 |
| TELEPHONE & DATA SYS INC | SPL COM | 879433860 | 4 | 107 | SH | DEFINED | 11 |
| TELEPHONE & DATA SYS INC | SPL COM | 879433860 | 52 | 1500 | SH | DEFINED | 17 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 51 | 1411 | SH | DEFINED | 19 |
| TELEPHONE & DATA SYS INC | SPL COM | 879433860 | 865 | 25000 | SH | DEFINED | 20 |
| TELEWEST GLOBAL INC | COM | 87956T107 | 241 | 10135 | SH | DEFINED | 17 |
| TELEWEST GLOBAL INC | COM | 87956T107 | 891 | 37410 | SH | DEFINED | 3 |
| TELEWEST GLOBAL INC | COM | 87956T107 | 46579 | 1955437 | SH | DEFINED | 20 |
| TELEWEST GLOBAL INC | COM | 87956T107 | 22125 | 938753 | SH | DEFINED | 6 |
| TELEWEST GLOBAL INC | COM | 87956T107 | 30178 | 1266931 | SH | DEFINED | 21 |
| TELIK INC | COM | 87959M109 | 2962 | 174320 | SH | DEFINED | 3 |
| TELIK INC | COM | 87959M109 | 0 | 19 | SH | DEFINED | 17 |
| TELLABS INC | COM | 879664100 | 13249 | 1215490 | SH | DEFINED | 6 |
| TELLABS INC | COM | 879664100 | 305 | 27947 | SH | DEFINED | 9 |
| TELLABS INC | COM | 879664100 | 3188 | 292448 | SH | DEFINED | 19 |
| TELLABS INC | COM | 879664100 | 1 | 130 | SH | DEFINED | 18 |
| TELLABS INC | COM | 879664100 | 3207 | 294234 | SH | DEFINED | 20 |
| TELUS CORP | NON-VTG SHS | 87971M202 | 70 | 1945 | SH | DEFINED | 7 |
| TEMPLE INLAND INC | COM | 879868107 | 9 | 200 | SH | DEFINED | 1 |
| TEMPLE INLAND INC | COM | 879868107 | 133 | 2966 | SH | DEFINED | 11 |
| TEMPLE INLAND INC | COM | 879868107 | 215 | 4800 | SH | DEFINED | 2 |
| TEMPLE INLAND INC | COM | 879868107 | 982 | 21900 | SH | DEFINED | 19 |
| TEMPLE INLAND INC | COM | 879868107 | 1377 | 30700 | SH | DEFINED | 6 |
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 12 | 608 | SH | DEFINED | 18 |
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 9133 | 476178 | SH | DEFINED | 5 |
| TEMPLETON EMERG MKTS INCOME | COM | 880192109 | 21 | 1722 | SH | DEFINED | 18 |
| TEMPLETON EMERGING MKTS FD I | COM | 880191101 | 20 | 1053 | SH | DEFINED | 18 |
| TEMPLETON GLOBAL INCOME FD | COM | 880198106 | 36 | 4568 | SH | DEFINED | 18 |
| TEMPLETON GLOBAL INCOME FD | COM | 880198106 | 2662 | 333605 | SH | DEFINED | 5 |
| TEMPLETON RUS AND EAST EUR F | COM | 88022F105 | 12 | 215 | SH | DEFINED | 18 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 30093 | 2616805 | SH | DEFINED | 6 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 505 | 43900 | SH | DEFINED | 18 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 5292 | 460200 | SH | DEFINED | 21 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 5 | 400 | SH | DEFINED | 17 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 1042 | 90600 | SH | DEFINED | 20 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 11805 | 103100 | SH | DEFINED | 3 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 26 | 3389 | SH | DEFINED | 22 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 699 | 91223 | SH | DEFINED | 19 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 2 | 242 | SH | DEFINED | 9 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 9 | 1224 | SH | DEFINED | 18 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 100 | 13119 | SH | DEFINED | 20 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 18 | 2352 | SH | DEFINED | 21 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 8185 | 1068538 | SH | DEFINED | 6 |
| TENNANT CO | COM | 880345103 | 6927 | 133208 | SH | DEFINED | 3 |
| TENNECO INC | COM | 880349105 | 1 | 44 | SH | DEFINED | 18 |
| TENNECO INC | COM | 880349105 | 3038 | 154928 | SH | DEFINED | 19 |
| TENNECO INC | COM | 880349105 | 365 | 18600 | SH | DEFINED | 3 |
| TEPPCO PARTNERS L P | UT LTD PARTNER | 872384102 | 1397 | 40100 | SH | DEFINED | 18 |
| TERADYNE INC | COM | 880770102 | 3511 | 241000 | SH | DEFINED | 23 |
| TERADYNE INC | COM | 880770102 | 4 | 270 | SH | DEFINED | 17 |
| TERADYNE INC | COM | 880770102 | 54184 | 3718869 | SH | DEFINED | 20 |
| TERADYNE INC | COM | 880770102 | 4418 | 303200 | SH | DEFINED | 18 |
| TERADYNE INC | COM | 880770102 | 256 | 17600 | SH | DEFINED | 21 |
| TERADYNE INC | COM | 880770102 | 589 | 40414 | SH | DEFINED | 19 |
| TERAYON COMMUNICATION SYS | NOTE 5.000% 8/0 | 880775AC5 | 1000 | 1000000 | PRN | DEFINED | 21 |
| TERAYON COMMUNICATION SYS | NOTE 5.000% 8/0 | 880775AC5 | 4100 | 4100000 | PRN | DEFINED | 20 |
| TERAYON COMMUNICATION SYS | COM | 880775101 | 2 | 1000 | SH | DEFINED | 18 |
| TEREX CORP NEW | COM | 880779103 | 78153 | 1315711 | SH | DEFINED | 3 |
| TEREX CORP NEW | COM | 880779103 | 24 | 400 | SH | DEFINED | 11 |
| TEREX CORP NEW | COM | 880779103 | 1722 | 28988 | SH | DEFINED | 19 |
| TEREX CORP NEW | COM | 880779103 | 724 | 12194 | SH | DEFINED | 21 |
| TEREX CORP NEW | COM | 880779103 | 9 | 148 | SH | DEFINED | 18 |

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| TERRA INDS INC | COM | 880915103 | 9 | 1573 | SH | DEFINED | 19 |
| TERRA INDS INC | COM | 880915103 | 9711 | 1734190 | SH | DEFINED | 3 |
| TESORO CORP | COM | 881609101 | 8147 | 132370 | SH | DEFINED | 3 |
| TESORO CORP | COM | 881609101 | 1797 | 29193 | SH | DEFINED | 19 |
| TESORO CORP | COM | 881609101 | 1 | 13 | SH | DEFINED | 18 |
| TESSCO TECHNOLOGIES INC | COM | 872386107 | 1315 | 79524 | SH | DEFINED | 6 |
| TESSERA TECHNOLOGIES INC | COM | 88164L100 | 1 | 29 | SH | DEFINED | 18 |
| TETRA TECH INC NEW | COM | 88162G103 | 16 | 1000 | SH | DEFINED | 11 |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 91 | 2968 | SH | DEFINED | 19 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 69 | 1600 | SH | DEFINED | 17 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 226 | 5251 | SH | DEFINED | 2 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 15905 | 369800 | SH | DEFINED | 3 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 872 | 20275 | SH | DEFINED | 11 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 1470 | 34180 | SH | DEFINED | 5 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 129 | 3000 | SH | DEFINED | 9 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 56 | 1302 | SH | DEFINED | 4 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 891 | 39800 | SH | DEFINED | 3 |
| TEXAS INDS INC | COM | 882491103 | 13 | 254 | SH | DEFINED | 19 |
| TEXAS INDS INC | COM | 882491103 | 10 | 200 | SH | DEFINED | 9 |
| TEXAS INSTRS INC | COM | 882508104 | 2547 | 79406 | SH | DEFINED | 2 |
| TEXAS INSTRS INC | COM | 882508104 | 13 | 400 | SH | DEFINED | 4 |
| TEXAS INSTRS INC | COM | 882508104 | 10048 | 313326 | SH | DEFINED | 3 |
| TEXAS INSTRS INC | COM | 882508104 | 15466 | 482267 | SH | DEFINED | 17 |
| TEXAS INSTRS INC | COM | 882508104 | 755 | 23548 | SH | DEFINED | 11 |
| TEXAS INSTRS INC | COM | 882508104 | 1022307 | 31877372 | SH | DEFINED | 18 |
| TEXAS INSTRS INC | COM | 882508104 | 885 | 27585 | SH | DEFINED | 5 |
| TEXAS INSTRS INC | COM | 882508104 | 16056 | 500645 | SH | DEFINED | 19 |
| TEXAS INSTRS INC | COM | 882508104 | 197 | 6157 | SH | DEFINED | 9 |
| TEXAS INSTRS INC | COM | 882508104 | 31165 | 971793 | SH | DEFINED | 21 |
| TEXAS INSTRS INC | COM | 882508104 | 396699 | 12369787 | SH | DEFINED | 20 |
| TEXAS INSTRS INC | COM | 882508104 | 6414 | 200000 | SH | DEFINED | 8 |
| TEXAS INSTRS INC | COM | 882508104 | 170 | 5309 | SH | DEFINED | 1 |
| TEXAS INSTRS INC | COM | 882508104 | 5163 | 161000 | SH | DEFINED | 23 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 7646 | 270173 | SH | DEFINED | 1 |
| TEXAS ROADHOUSE INC | CL A | 882681109 | 2006 | 129000 | SH | DEFINED | 20 |
| TEXAS ROADHOUSE INC | CL A | 882681109 | 32 | 2055 | SH | DEFINED | 18 |
| TEXAS UTD BANCSHARES INC | COM | 882838105 | 657 | 36181 | SH | DEFINED | 6 |
| TEXTRON INC | COM | 883203101 | 1019 | 13232 | SH | DEFINED | 5 |
| TEXTRON INC | COM | 883203101 | 41609 | 540519 | SH | DEFINED | 6 |
| TEXTRON INC | COM | 883203101 | 52743 | 685157 | SH | DEFINED | 18 |
| TEXTRON INC | COM | 883203101 | 2794 | 36300 | SH | DEFINED | 3 |
| TEXTRON INC | COM | 883203101 | 721 | 9361 | SH | DEFINED | 9 |
| TEXTRON INC | COM | 883203101 | 1981 | 25729 | SH | DEFINED | 19 |
| TEXTRON INC | COM | 883203101 | 104399 | 1356188 | SH | DEFINED | 21 |
| TEXTRON INC | COM | 883203101 | 64 | 825 | SH | DEFINED | 11 |
| TEXTRON INC | COM | 883203101 | 473 | 6146 | SH | DEFINED | 17 |
| TEXTRON INC | COM | 883203101 | 15 | 200 | SH | DEFINED | 2 |
| TEXTRON INC | COM | 883203101 | 31914 | 414580 | SH | DEFINED | 20 |
| TF FINL CORP | COM | 872391107 | 11 | 400 | SH | DEFINED | 11 |
| THE BANK HOLDINGS INC | COM | 88331E104 | 99 | 5250 | SH | DEFINED | 1 |
| THERMO ELECTRON CORP | COM | 883556102 | 22898 | 759961 | SH | DEFINED | 20 |
| THERMO ELECTRON CORP | COM | 883556102 | 2675 | 88769 | SH | DEFINED | 19 |
| THERMO ELECTRON CORP | COM | 883556102 | 220 | 7300 | SH | DEFINED | 6 |
| THERMO ELECTRON CORP | COM | 883556102 | 1239 | 41124 | SH | DEFINED | 18 |
| THERMO ELECTRON CORP | COM | 883556102 | 43 | 1413 | SH | DEFINED | 11 |
| THERMO ELECTRON CORP | COM | 883556102 | 143 | 4737 | SH | DEFINED | 17 |
| THERMO ELECTRON CORP | COM | 883556102 | 49 | 1635 | SH | DEFINED | 2 |
| THOMAS & BETTS CORP | COM | 884315102 | 21 | 501 | SH | DEFINED | 20 |
| THOMAS & BETTS CORP | COM | 884315102 | 217 | 5160 | SH | DEFINED | 3 |
| THOMAS & BETTS CORP | COM | 884315102 | 6038 | 143903 | SH | DEFINED | 19 |
| THOMSON | SPONSORED ADR | 885118109 | 682 | 32585 | SH | DEFINED | 17 |
| THOMSON | SPONSORED ADR | 885118109 | 16265 | 798518 | SH | DEFINED | 6 |

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| THOMSON CORP | COM | 884903105 | 21 | 600 | SH | DEFINED | 17 |
| THOMSON CORP | COM | 884903105 | 21597 | 709112 | SH | DEFINED | 7 |
| THOR INDS INC | COM | 885160101 | 685 | 17095 | SH | DEFINED | 21 |
| THOR INDS INC | COM | 885160101 | 616 | 15377 | SH | DEFINED | 18 |
| THOR INDS INC | COM | 885160101 | 84 | 2086 | SH | DEFINED | 19 |
| THORATEC CORP | COM NEW | 885175307 | 43 | 2100 | SH | DEFINED | 2 |
| THORATEC CORP | COM NEW | 885175307 | 1988 | 96074 | SH | DEFINED | 19 |
| THORNBURG MTG INC | COM | 885218107 | 13 | 500 | SH | DEFINED | 11 |
| THORNBURG MTG INC | COM | 885218107 | 1807 | 68980 | SH | DEFINED | 2 |
| THQ INC | COM NEW | 872443403 | 1893 | 79353 | SH | DEFINED | 23 |
| THQ INC | COM NEW | 872443403 | 2779 | 116526 | SH | DEFINED | 19 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 1097 | 146899 | SH | DEFINED | 18 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 6 | 800 | SH | DEFINED | 6 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 4077 | 545836 | SH | DEFINED | 20 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 1351 | 180811 | SH | DEFINED | 19 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 12010 | 1607800 | SH | DEFINED | 21 |
| TIDEWATER INC | COM | 886423102 | 28132 | 636521 | SH | DEFINED | 6 |
| TIDEWATER INC | COM | 886423102 | 33 | 750 | SH | DEFINED | 11 |
| TIDEWATER INC | COM | 886423102 | 950 | 21370 | SH | DEFINED | 3 |
| TIDEWATER INC | COM | 886423102 | 8 | 175 | SH | DEFINED | 9 |
| TIDEWATER INC | COM | 886423102 | 607 | 13651 | SH | DEFINED | 19 |
| TIERONE CORP | COM | 88650R108 | 29 | 1000 | SH | DEFINED | 11 |
| TIERONE CORP | COM | 88650R108 | 5337 | 181460 | SH | DEFINED | 3 |
| TIERONE CORP | COM | 88650R108 | 1029 | 34992 | SH | DEFINED | 19 |
| TIFFANY & CO NEW | COM | 886547108 | 571 | 14916 | SH | DEFINED | 18 |
| TIFFANY & CO NEW | COM | 886547108 | 18532 | 484000 | SH | DEFINED | 20 |
| TIFFANY & CO NEW | COM | 886547108 | 19 | 500 | SH | DEFINED | 2 |
| TIFFANY & CO NEW | COM | 886547108 | 425 | 11103 | SH | DEFINED | 21 |
| TIFFANY & CO NEW | COM | 886547108 | 8 | 200 | SH | DEFINED | 9 |
| TIFFANY & CO NEW | COM | 886547108 | 11628 | 307427 | SH | DEFINED | 6 |
| TIFFANY & CO NEW | COM | 886547108 | 1179 | 30793 | SH | DEFINED | 19 |
| TIFFANY & CO NEW | COM | 886547108 | 42 | 1100 | SH | DEFINED | 11 |
| TIFFANY & CO NEW | COM | 886547108 | 2417 | 63124 | SH | DEFINED | 17 |
| TIMBERLAND BANCORP INC | COM | 887098101 | 1051 | 44800 | SH | DEFINED | 6 |
| TIMBERLAND CO | CL A | 887100105 | 26 | 800 | SH | DEFINED | 11 |
| TIMBERLAND CO | CL A | 887100105 | 7024 | 215777 | SH | DEFINED | 20 |
| TIMBERLAND CO | CL A | 887100105 | 7 | 200 | SH | DEFINED | 9 |
| TIMBERLAND CO | CL A | 887100105 | 2325 | 71437 | SH | DEFINED | 18 |
| TIMBERLAND CO | CL A | 887100105 | 17703 | 543884 | SH | DEFINED | 3 |
| TIMBERLAND CO | CL A | 887100105 | 20842 | 640300 | SH | DEFINED | 6 |
| TIME WARNER INC | COM | 887317105 | 757606 | 43440694 | SH | DEFINED | 8 |
| TIME WARNER INC | COM | 887317105 | 9 | 500 | SH | DEFINED | 6 |
| TIME WARNER INC | COM | 887317105 | 1099 | 62998 | SH | DEFINED | 11 |
| TIME WARNER INC | COM | 887317105 | 394 | 22598 | SH | DEFINED | 1 |
| TIME WARNER INC | COM | 887317105 | 5668 | 325000 | SH | DEFINED | 7 |
| TIME WARNER INC | COM | 887317105 | 112690 | 6461587 | SH | DEFINED | 10 |
| TIME WARNER INC | COM | 887317105 | 9135 | 523801 | SH | DEFINED | 3 |
| TIME WARNER INC | COM | 887317105 | 9610 | 551056 | SH | DEFINED | 17 |
| TIME WARNER INC | COM | 887317105 | 1969 | 112876 | SH | DEFINED | 5 |
| TIME WARNER INC | COM | 887317105 | 142552 | 8173879 | SH | DEFINED | 21 |
| TIME WARNER INC | COM | 887317105 | 828373 | 47498456 | SH | DEFINED | 20 |
| TIME WARNER INC | COM | 887317105 | 25179 | 1443752 | SH | DEFINED | 19 |
| TIME WARNER INC | COM | 887317105 | 985504 | 56508257 | SH | DEFINED | 18 |
| TIME WARNER INC | COM | 887317105 | 8996 | 515827 | SH | DEFINED | 2 |
| TIME WARNER INC | COM | 887317105 | 2685 | 153975 | SH | DEFINED | 9 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 2933 | 297780 | SH | DEFINED | 3 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 1866 | 189490 | SH | DEFINED | 19 |
| TIMKEN CO | COM | 887389104 | 3309 | 103340 | SH | DEFINED | 18 |
| TIMKEN CO | COM | 887389104 | 15891 | 496270 | SH | DEFINED | 6 |
| TIMKEN CO | COM | 887389104 | 38 | 1200 | SH | DEFINED | 2 |
| TIMKEN CO | COM | 887389104 | 7949 | 248247 | SH | DEFINED | 3 |
| TIMKEN CO | COM | 887389104 | 288 | 9000 | SH | DEFINED | 21 |

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| TIMKEN CO | COM | 887389104 | 8727 | 272546 | SH | DEFINED | 20 |
| TIMKEN CO | COM | 887389104 | 2088 | 65207 | SH | DEFINED | 19 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 12 | 188 | SH | DEFINED | 18 |
| TIVO INC | COM | 888706108 | 54 | 10550 | SH | DEFINED | 19 |
| TJX COS INC NEW | COM | 872540109 | 18 | 767 | SH | DEFINED | 9 |
| TJX COS INC NEW | COM | 872540109 | 30 | 1310 | SH | DEFINED | 21 |
| TJX COS INC NEW | COM | 872540109 | 13466 | 579700 | SH | DEFINED | 20 |
| TJX COS INC NEW | COM | 872540109 | 11984 | 515886 | SH | DEFINED | 18 |
| TJX COS INC NEW | NOTE | 2/1 872540AL3 | 6250 | 6250000 | PRN | DEFINED | 20 |
| TJX COS INC NEW | COM | 872540109 | 1 | 50 | SH | DEFINED | 1 |
| TJX COS INC NEW | COM | 872540109 | 386 | 16610 | SH | DEFINED | 17 |
| TJX COS INC NEW | COM | 872540109 | 14635 | 630000 | SH | DEFINED | 8 |
| TJX COS INC NEW | COM | 872540109 | 111 | 4776 | SH | DEFINED | 11 |
| TJX COS INC NEW | COM | 872540109 | 2086 | 89790 | SH | DEFINED | 19 |
| TJX COS INC NEW | COM | 872540109 | 427 | 18400 | SH | DEFINED | 6 |
| TNS INC | COM | 872960109 | 744 | 38773 | SH | DEFINED | 19 |
| TODCO | CL A | 88889T107 | 4 | 107 | SH | DEFINED | 11 |
| TODCO | CL A | 88889T107 | 9978 | 262170 | SH | DEFINED | 3 |
| TODCO | CL A | 88889T107 | 1329 | 34925 | SH | DEFINED | 18 |
| TODCO | CL A | 88889T107 | 2460 | 64631 | SH | DEFINED | 21 |
| TODCO | CL A | 88889T107 | 6187 | 162567 | SH | DEFINED | 20 |
| TODCO | CL A | 88889T107 | 1109 | 29137 | SH | DEFINED | 19 |
| TOFUTTI BRANDS INC | COM | 88906B105 | 2 | 500 | SH | DEFINED | 1 |
| TOLL BROTHERS INC | COM | 889478103 | 579 | 16715 | SH | DEFINED | 19 |
| TOLL BROTHERS INC | COM | 889478103 | 1190 | 34340 | SH | DEFINED | 3 |
| TOMKINS PLC | SPONSORED ADR | 890030208 | 101 | 4900 | SH | DEFINED | 2 |
| TOMPKINSTRUSTCO INC | COM | 890110109 | 130 | 2900 | SH | DEFINED | 18 |
| TOMPKINSTRUSTCO INC | COM | 890110109 | 1721 | 38419 | SH | DEFINED | 20 |
| TOO INC | COM | 890333107 | 25 | 880 | SH | DEFINED | 3 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 73 | 2508 | SH | DEFINED | 18 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 539 | 18625 | SH | DEFINED | 2 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 20 | 690 | SH | DEFINED | 11 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 3 | 100 | SH | DEFINED | 17 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 22 | 772 | SH | DEFINED | 9 |
| TOPPS INC | COM | 890786106 | 62 | 8300 | SH | DEFINED | 11 |
| TORCH ENERGY ROYALTY TRUST | UNIT BEN INT | 891013104 | 3 | 500 | SH | DEFINED | 11 |
| TORCHMARK CORP | COM | 891027104 | 46 | 830 | SH | DEFINED | 18 |
| TORCHMARK CORP | COM | 891027104 | 1115 | 20052 | SH | DEFINED | 19 |
| TORCHMARK CORP | COM | 891027104 | 8893 | 159950 | SH | DEFINED | 6 |
| TORO CO | COM | 891092108 | 1436 | 32800 | SH | DEFINED | 23 |
| TORO CO | COM | 891092108 | 312 | 7117 | SH | DEFINED | 18 |
| TORO CO | COM | 891092108 | 306 | 7000 | SH | DEFINED | 6 |
| TORO CO | COM | 891092108 | 35 | 800 | SH | DEFINED | 9 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 71553 | 1524645 | SH | DEFINED | 7 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 1086 | 8588 | SH | DEFINED | 6 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 5939 | 46984 | SH | DEFINED | 17 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 10347 | 81856 | SH | DEFINED | 2 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 366 | 2896 | SH | DEFINED | 11 |
| TOTAL SYS SVCS INC | COM | 891906109 | 33 | 1664 | SH | DEFINED | 18 |
| TOTAL SYS SVCS INC | COM | 891906109 | 1215 | 61370 | SH | DEFINED | 3 |
| TOTAL SYS SVCS INC | COM | 891906109 | 6 | 300 | SH | DEFINED | 11 |
| TOWN & CTRY TR | SH BEN INT | 892081100 | 25 | 750 | SH | DEFINED | 11 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 59942 | 581376 | SH | DEFINED | 6 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 162 | 1550 | SH | DEFINED | 2 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 210 | 2009 | SH | DEFINED | 5 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 42 | 400 | SH | DEFINED | 11 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 2077 | 19851 | SH | DEFINED | 17 |
| TRACTOR SUPPLY CO | COM | 892356106 | 1 | 18 | SH | DEFINED | 18 |
| TRAMMELL CROW CO | COM | 89288R106 | 1763 | 68730 | SH | DEFINED | 3 |
| TRAMMELL CROW CO | COM | 89288R106 | 21 | 800 | SH | DEFINED | 11 |
| TRAMMELL CROW CO | COM | 89288R106 | 2985 | 116389 | SH | DEFINED | 19 |
| TRANS WORLD ENTMT CORP | COM | 89336Q100 | 1636 | 287012 | SH | DEFINED | 6 |

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| TRANSACTION SYS ARCHITECTS | COM | 893416107 | 5682 | 197381 | SH | DEFINED | 6 |
| TRANSACTION SYS ARCHITECTS | COM | 893416107 | 16798 | 583460 | SH | DEFINED | 3 |
| TRANSACTION SYS ARCHITECTS | COM | 893416107 | 1953 | 67848 | SH | DEFINED | 19 |
| TRANSALTA CORP | COM | 89346D107 | 25 | 1200 | SH | DEFINED | 7 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 7154 | 106454 | SH | DEFINED | 17 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 65 | 971 | SH | DEFINED | 1 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 189 | 2812 | SH | DEFINED | 11 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 140 | 2080 | SH | DEFINED | 6 |
| TRANSCANADA CORP | COM | 89353D107 | 21232 | 754670 | SH | DEFINED | 7 |
| TRANSCONTINENTAL RLTY INVS | COM NEW | 893617209 | 5 | 315 | SH | DEFINED | 9 |
| TRANSMONTAIGNE INC | COM | 893934109 | 8 | 1138 | SH | DEFINED | 19 |
| TRANSMONTAIGNE INC | COM | 893934109 | 4698 | 711800 | SH | DEFINED | 6 |
| TRANSOCEAN INC | ORD | G90078109 | 96 | 1382 | SH | DEFINED | 9 |
| TRANSOCEAN INC | ORD | G90078109 | 8885 | 127500 | SH | DEFINED | 8 |
| TRANSOCEAN INC | ORD | G90078109 | 19106 | 274158 | SH | DEFINED | 6 |
| TRANSOCEAN INC | ORD | G90078109 | 4999 | 71735 | SH | DEFINED | 11 |
| TRANSOCEAN INC | ORD | G90078109 | 44 | 637 | SH | DEFINED | 17 |
| TRANSOCEAN INC | ORD | G90078109 | 373 | 5356 | SH | DEFINED | 2 |
| TRANSOCEAN INC | ORD | G90078109 | 42 | 600 | SH | DEFINED | 4 |
| TRAVELERS PPTY CAS CORP NEW | NT CV JR 2032 | 89420G307 | 40 | 1600 | SH | DEFINED | 21 |
| TRC COS INC | COM | 872625108 | 34 | 3150 | SH | DEFINED | 18 |
| TRC COS INC | COM | 872625108 | 1134 | 103550 | SH | DEFINED | 21 |
| TREDEGAR CORP | COM | 894650100 | 3201 | 248300 | SH | DEFINED | 6 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 11 | 580 | SH | DEFINED | 17 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 53 | 2831 | SH | DEFINED | 20 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 76 | 4046 | SH | DEFINED | 9 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 9 | 460 | SH | DEFINED | 18 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 0 | 15 | SH | DEFINED | 11 |
| TRI CONTL CORP | COM | 895436103 | 78 | 4224 | SH | DEFINED | 18 |
| TRIAD GTY INC | COM | 895925105 | 375 | 8514 | SH | DEFINED | 18 |
| TRIAD GTY INC | COM | 895925105 | 5487 | 124730 | SH | DEFINED | 20 |
| TRIAD GTY INC | COM | 895925105 | 15888 | 361174 | SH | DEFINED | 6 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 588 | 15000 | SH | DEFINED | 17 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 3 | 69 | SH | DEFINED | 2 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 344 | 8780 | SH | DEFINED | 3 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 2817 | 71803 | SH | DEFINED | 20 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 218 | 5566 | SH | DEFINED | 19 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 2213 | 56400 | SH | DEFINED | 6 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 11232 | 286320 | SH | DEFINED | 18 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 435 | 11085 | SH | DEFINED | 23 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 13634 | 347540 | SH | DEFINED | 22 |
| TRIARC COS INC | CL B SER 1 | 895927309 | 81 | 5430 | SH | DEFINED | 3 |
| TRIBUNE CO NEW | COM | 896047107 | 303 | 10000 | SH | DEFINED | 4 |
| TRIBUNE CO NEW | COM | 896047107 | 28 | 940 | SH | DEFINED | 2 |
| TRIBUNE CO NEW | COM | 896047107 | 220 | 7272 | SH | DEFINED | 11 |
| TRIBUNE CO NEW | SB DB EXCH2%29 | 896047305 | 10 | 10000 | PRN | DEFINED | 21 |
| TRIBUNE CO NEW | COM | 896047107 | 437 | 14450 | SH | DEFINED | 6 |
| TRIBUNE CO NEW | COM | 896047107 | 1540 | 50891 | SH | DEFINED | 19 |
| TRIBUNE CO NEW | COM | 896047107 | 1548 | 51150 | SH | DEFINED | 18 |
| TRIBUNE CO NEW | COM | 896047107 | 3 | 109 | SH | DEFINED | 9 |
| TRIBUNE CO NEW | COM | 896047107 | 12 | 398 | SH | DEFINED | 22 |
| TRIBUNE CO NEW | COM | 896047107 | 684 | 22600 | SH | DEFINED | 20 |
| TRIBUNE CO NEW | COM | 896047107 | 1930 | 63793 | SH | DEFINED | 17 |
| TRICO BANCSHARES | COM | 896095106 | 1403 | 59971 | SH | DEFINED | 6 |
| TRICO MARINE SERVICES INC | COM NEW | 896106200 | 1695 | 65200 | SH | DEFINED | 3 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 22 | 1200 | SH | DEFINED | 11 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 2663 | 147969 | SH | DEFINED | 19 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 7 | 374 | SH | DEFINED | 18 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 11 | 300 | SH | DEFINED | 2 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 912 | 25700 | SH | DEFINED | 3 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 131 | 3700 | SH | DEFINED | 11 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 1650 | 46500 | SH | DEFINED | 20 |

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| TRINITY INDS INC | COM | 896522109 | 582 | 13201 | SH | DEFINED | 19 |
| TRINITY INDS INC | COM | 896522109 | 302 | 6850 | SH | DEFINED | 6 |
| TRIPATH IMAGING INC | COM | 896942109 | 293 | 48521 | SH | DEFINED | 19 |
| TRIPATH IMAGING INC | COM | 896942109 | 1117 | 184860 | SH | DEFINED | 3 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 335 | 75391 | SH | DEFINED | 19 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 7 | 202 | SH | DEFINED | 18 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 132 | 3600 | SH | DEFINED | 11 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 1824 | 79568 | SH | DEFINED | 19 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 510 | 22253 | SH | DEFINED | 17 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 18 | 786 | SH | DEFINED | 20 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 3151 | 137492 | SH | DEFINED | 9 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 92 | 4000 | SH | DEFINED | 18 |
| TRIZETTO GROUP INC | COM | 896882107 | 5689 | 334850 | SH | DEFINED | 3 |
| TRUE RELIGION APPAREL INC | COM | 89784N104 | 11 | 710 | SH | DEFINED | 18 |
| TRUMP ENTMT RESORTS INC | COM | 89816T103 | 3 | 162 | SH | DEFINED | 18 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 7 | 550 | SH | DEFINED | 9 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 0 | 0 | SH | DEFINED | 18 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 36 | 2900 | SH | DEFINED | 11 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 854 | 68749 | SH | DEFINED | 19 |
| TRUSTMARK CORP | COM | 898402102 | 2965 | 107940 | SH | DEFINED | 3 |
| TRUSTMARK CORP | COM | 898402102 | 33296 | 1212092 | SH | DEFINED | 6 |
| TRUSTREET PPTYS INC | COM | 898404108 | 77 | 5300 | SH | DEFINED | 2 |
| TRUSTREET PPTYS INC | COM | 898404108 | 31 | 2151 | SH | DEFINED | 19 |
| TRUSTREET PPTYS INC | COM | 898404108 | 31 | 2151 | SH | DEFINED | 20 |
| TRUSTREET PPTYS INC | PFD CV A | 898404207 | 1 | 42 | SH | DEFINED | 18 |
| TRUSTREET PPTYS INC | COM | 898404108 | 3187 | 218000 | SH | DEFINED | 22 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 5203 | 197466 | SH | DEFINED | 3 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 5469 | 207550 | SH | DEFINED | 6 |
| TSR INC | COM | 872885108 | 332 | 71500 | SH | DEFINED | 6 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 0 | 48 | SH | DEFINED | 6 |
| TUMBLEWEED COMMUNICATIONS CO | COM | 899690101 | 1 | 249 | SH | DEFINED | 18 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 196 | 8740 | SH | DEFINED | 19 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 0 | 0 | SH | DEFINED | 11 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 37106 | 1656500 | SH | DEFINED | 6 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 15236 | 680180 | SH | DEFINED | 3 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 2896 | 129300 | SH | DEFINED | 20 |
| TURBOCHEF TECHNOLOGIES INC | COM NEW | 900006206 | 3 | 200 | SH | DEFINED | 18 |
| TUT SYSTEMS | COM | 901103101 | 4 | 1412 | SH | DEFINED | 20 |
| TXU CORP | COM | 873168108 | 6360 | 126720 | SH | DEFINED | 20 |
| TXU CORP | COM | 873168108 | 21025 | 418910 | SH | DEFINED | 3 |
| TXU CORP | COM | 873168108 | 69 | 1382 | SH | DEFINED | 11 |
| TXU CORP | COM | 873168108 | 8218 | 163733 | SH | DEFINED | 19 |
| TXU CORP | COM | 873168108 | 4336 | 86400 | SH | DEFINED | 6 |
| TXU CORP | COM | 873168108 | 109 | 2170 | SH | DEFINED | 17 |
| TXU CORP | COM | 873168108 | 12 | 240 | SH | DEFINED | 2 |
| TXU CORP | COM | 873168108 | 4176 | 83200 | SH | DEFINED | 21 |
| TXU CORP | COM | 873168108 | 479 | 9553 | SH | DEFINED | 18 |
| TXU CORP | COM | 873168108 | 10 | 200 | SH | DEFINED | 9 |
| TXU CORP | COM | 873168108 | 2339 | 46600 | SH | DEFINED | 23 |
| TYCO INTL LTD NEW | COM | 902124106 | 9364 | 324458 | SH | DEFINED | 2 |
| TYCO INTL LTD NEW | COM | 902124106 | 22603 | 783207 | SH | DEFINED | 4 |
| TYCO INTL LTD NEW | COM | 902124106 | 11056 | 383089 | SH | DEFINED | 5 |
| TYCO INTL LTD NEW | COM | 902124106 | 854 | 29600 | SH | DEFINED | 17 |
| TYCO INTL LTD NEW | COM | 902124106 | 1205 | 41736 | SH | DEFINED | 11 |
| TYCO INTL LTD NEW | COM | 902124106 | 303030 | 10500000 | SH | DEFINED | 13 |
| TYCO INTL LTD NEW | COM | 902124106 | 2153414 | 74615873 | SH | DEFINED | 8 |
| TYCO INTL LTD NEW | COM | 902124106 | 560 | 19415 | SH | DEFINED | 7 |
| TYCO INTL LTD NEW | COM | 902124106 | 348385 | 12071558 | SH | DEFINED | 10 |
| TYCO INTL LTD NEW | COM | 902124106 | 724 | 25095 | SH | DEFINED | 9 |
| TYCO INTL LTD NEW | COM | 902124106 | 4035 | 144097 | SH | DEFINED | 6 |
| TYCO INTL LTD NEW | COM | 902124106 | 1066 | 36927 | SH | DEFINED | 3 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 104 | 11892 | SH | DEFINED | 17 |

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| TYSON FOODS INC | CL A | 902494103 | 174 | 10170 | SH | DEFINED | 6 |
| TYSON FOODS INC | CL A | 902494103 | 46 | 2700 | SH | DEFINED | 9 |
| TYSON FOODS INC | CL A | 902494103 | 7889 | 461321 | SH | DEFINED | 3 |
| TYSON FOODS INC | CL A | 902494103 | 20 | 1169 | SH | DEFINED | 2 |
| TYSON FOODS INC | CL A | 902494103 | 828 | 48405 | SH | DEFINED | 19 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 956 | 25750 | SH | DEFINED | 5 |
| U S B HLDG INC | COM | 902910108 | 170 | 7850 | SH | DEFINED | 3 |
| U S CONCRETE INC | COM | 90333L102 | 422 | 44500 | SH | DEFINED | 3 |
| U S G CORP | COM NEW | 903293405 | 5 | 72 | SH | DEFINED | 11 |
| U S G CORP | COM NEW | 903293405 | 70856 | 1090085 | SH | DEFINED | 3 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 1435 | 77670 | SH | DEFINED | 3 |
| UAP HLDG CORP | COM | 903441103 | 7032 | 344349 | SH | DEFINED | 3 |
| UBIQUITEL INC | COM | 903474302 | 3745 | 378670 | SH | DEFINED | 3 |
| UBIQUITEL INC | COM | 903474302 | 2622 | 265100 | SH | DEFINED | 20 |
| UBS AG | NAMEN AKT | H8920M855 | 1793 | 18840 | SH | DEFINED | 3 |
| UBS AG | NAMEN AKT | H8920M855 | 208 | 2188 | SH | DEFINED | 11 |
| UCBH HOLDINGS INC | COM | 90262T308 | 5999 | 335500 | SH | DEFINED | 3 |
| UCBH HOLDINGS INC | COM | 90262T308 | 1963 | 109785 | SH | DEFINED | 18 |
| UCBH HOLDINGS INC | COM | 90262T308 | 45 | 2500 | SH | DEFINED | 1 |
| UCBH HOLDINGS INC | COM | 90262T308 | 9375 | 524336 | SH | DEFINED | 20 |
| UCBH HOLDINGS INC | COM | 90262T308 | 1594 | 89150 | SH | DEFINED | 21 |
| UCBH HOLDINGS INC | COM | 90262T308 | 1493 | 83507 | SH | DEFINED | 23 |
| UGI CORP NEW | COM | 902681105 | 741 | 35970 | SH | DEFINED | 21 |
| UGI CORP NEW | COM | 902681105 | 0 | 2 | SH | DEFINED | 7 |
| UGI CORP NEW | COM | 902681105 | 17372 | 843281 | SH | DEFINED | 3 |
| UGI CORP NEW | COM | 902681105 | 779 | 37830 | SH | DEFINED | 18 |
| UGI CORP NEW | COM | 902681105 | 37 | 1800 | SH | DEFINED | 9 |
| UICI | COM | 902737105 | 24771 | 697577 | SH | DEFINED | 3 |
| UICI | COM | 902737105 | 32175 | 906080 | SH | DEFINED | 6 |
| UIL HLDG CORP | COM | 902748102 | 59 | 1275 | SH | DEFINED | 11 |
| UIL HLDG CORP | COM | 902748102 | 46 | 1000 | SH | DEFINED | 17 |
| ULTICOM INC | COM | 903844108 | 184 | 18752 | SH | DEFINED | 19 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 2037 | 106800 | SH | DEFINED | 20 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 28 | 500 | SH | DEFINED | 2 |
| ULTRALIFE BATTERIES INC | COM | 903899102 | 1 | 72 | SH | DEFINED | 18 |
| ULTRALIFE BATTERIES INC | COM | 903899102 | 14 | 1200 | SH | DEFINED | 11 |
| ULTRATECH INC | COM | 904034105 | 16 | 1000 | SH | DEFINED | 11 |
| UMB FINL CORP | COM | 902788108 | 483 | 7550 | SH | DEFINED | 3 |
| UMB FINL CORP | COM | 902788108 | 21 | 330 | SH | DEFINED | 2 |
| UMB FINL CORP | COM | 902788108 | 2900 | 45382 | SH | DEFINED | 19 |
| UMB FINL CORP | COM | 902788108 | 3659 | 57252 | SH | DEFINED | 6 |
| UMPQUA HLDGS CORP | COM | 904214103 | 2987 | 104698 | SH | DEFINED | 19 |
| UMPQUA HLDGS CORP | COM | 904214103 | 8331 | 291994 | SH | DEFINED | 20 |
| UMPQUA HLDGS CORP | COM | 904214103 | 2228 | 78086 | SH | DEFINED | 18 |
| UNDER ARMOUR INC | CL A | 904311107 | 11 | 300 | SH | DEFINED | 17 |
| UNDER ARMOUR INC | CL A | 904311107 | 38 | 1000 | SH | DEFINED | 11 |
| UNDER ARMOUR INC | CL A | 904311107 | 352 | 9200 | SH | DEFINED | 23 |
| UNDER ARMOUR INC | CL A | 904311107 | 199 | 5200 | SH | DEFINED | 18 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 13324 | 209600 | SH | DEFINED | 3 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 385 | 6050 | SH | DEFINED | 6 |
| UNICO AMERN CORP | COM | 904607108 | 557 | 59578 | SH | DEFINED | 6 |
| UNIFIRST CORP MASS | COM | 904708104 | 3497 | 112440 | SH | DEFINED | 3 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 444 | 6467 | SH | DEFINED | 11 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 227 | 3313 | SH | DEFINED | 1 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 1874 | 27288 | SH | DEFINED | 6 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 533 | 7767 | SH | DEFINED | 5 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 313 | 4561 | SH | DEFINED | 17 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 61 | 884 | SH | DEFINED | 9 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 47 | 1165 | SH | DEFINED | 11 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 50 | 1250 | SH | DEFINED | 7 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 9 | 225 | SH | DEFINED | 9 |
| UNION BANKSHARES CORP | COM | 905399101 | 11 | 266 | SH | DEFINED | 19 |

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| UNION PAC CORP | COM | 907818108 | 435 | 5400 | SH | DEFINED | 5 |
| UNION PAC CORP | COM | 907818108 | 2075 | 25776 | SH | DEFINED | 18 |
| UNION PAC CORP | COM | 907818108 | 10 | 125 | SH | DEFINED | 9 |
| UNION PAC CORP | COM | 907818108 | 737 | 9150 | SH | DEFINED | 11 |
| UNION PAC CORP | COM | 907818108 | 7964 | 98915 | SH | DEFINED | 17 |
| UNION PAC CORP | COM | 907818108 | 13 | 160 | SH | DEFINED | 1 |
| UNION PAC CORP | COM | 907818108 | 15758 | 198612 | SH | DEFINED | 6 |
| UNION PAC CORP | COM | 907818108 | 8142 | 101128 | SH | DEFINED | 2 |
| UNION PAC CORP | COM | 907818108 | 4099 | 50910 | SH | DEFINED | 19 |
| UNIONBANCAL CORP | COM | 908906100 | 1743 | 25360 | SH | DEFINED | 20 |
| UNIONBANCAL CORP | COM | 908906100 | 1794 | 26100 | SH | DEFINED | 23 |
| UNIONBANCAL CORP | COM | 908906100 | 186 | 2700 | SH | DEFINED | 18 |
| UNIONBANCAL CORP | COM | 908906100 | 2962 | 43100 | SH | DEFINED | 3 |
| UNIONBANCAL CORP | COM | 908906100 | 1743 | 25360 | SH | DEFINED | 22 |
| UNISYS CORP | COM | 909214108 | 615 | 105436 | SH | DEFINED | 20 |
| UNISYS CORP | COM | 909214108 | 381 | 65430 | SH | DEFINED | 19 |
| UNISYS CORP | COM | 909214108 | 34 | 5790 | SH | DEFINED | 6 |
| UNISYS CORP | COM | 909214108 | 342 | 58718 | SH | DEFINED | 9 |
| UNISYS CORP | COM | 909214108 | 26 | 4456 | SH | DEFINED | 18 |
| UNIT CORP | COM | 909218109 | 1137 | 20666 | SH | DEFINED | 19 |
| UNIT CORP | COM | 909218109 | 30811 | 559900 | SH | DEFINED | 3 |
| UNIT CORP | COM | 909218109 | 28 | 500 | SH | DEFINED | 11 |
| UNIT CORP | COM | 909218109 | 69 | 1250 | SH | DEFINED | 17 |
| UNITED AUTO GROUP INC | COM | 909440109 | 22528 | 589750 | SH | DEFINED | 6 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 10769 | 305603 | SH | DEFINED | 6 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 67 | 1900 | SH | DEFINED | 4 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 18 | 500 | SH | DEFINED | 11 |
| UNITED CMNTY FINL CORP OHIO | COM | 909839102 | 4263 | 360976 | SH | DEFINED | 6 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 55 | 2349 | SH | DEFINED | 11 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 1784 | 76093 | SH | DEFINED | 9 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 584 | 24900 | SH | DEFINED | 23 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 586 | 25000 | SH | DEFINED | 21 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 3282 | 140000 | SH | DEFINED | 22 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 41 | 1764 | SH | DEFINED | 19 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 295 | 12600 | SH | DEFINED | 2 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 41 | 1764 | SH | DEFINED | 20 |
| UNITED FINL CORP MINN | COM | 909919102 | 601 | 28948 | SH | DEFINED | 1 |
| UNITED FIRE & CAS CO | COM | 910331107 | 1725 | 42666 | SH | DEFINED | 6 |
| UNITED INDL CORP | COM | 910671106 | 6425 | 155300 | SH | DEFINED | 6 |
| UNITED INDL CORP | COM | 910671106 | 54 | 1300 | SH | DEFINED | 3 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 795 | 254966 | SH | DEFINED | 3 |
| UNITED NAT FOODS INC | COM | 911163103 | 1069 | 40500 | SH | DEFINED | 20 |
| UNITED NAT FOODS INC | COM | 911163103 | 5869 | 222327 | SH | DEFINED | 21 |
| UNITED NAT FOODS INC | COM | 911163103 | 556 | 21064 | SH | DEFINED | 18 |
| UNITED NAT FOODS INC | COM | 911163103 | 13 | 500 | SH | DEFINED | 17 |
| UNITED NAT FOODS INC | COM | 911163103 | 4753 | 180055 | SH | DEFINED | 11 |
| UNITED ONLINE INC | COM | 911268100 | 38812 | 2729388 | SH | DEFINED | 6 |
| UNITED ONLINE INC | COM | 911268100 | 910 | 63986 | SH | DEFINED | 19 |
| UNITED ONLINE INC | COM | 911268100 | 3 | 180 | SH | DEFINED | 9 |
| UNITED ONLINE INC | COM | 911268100 | 11183 | 786400 | SH | DEFINED | 3 |
| UNITED PANAM FINANCIAL CP | COM | 911301109 | 1829 | 70700 | SH | DEFINED | 3 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 14904 | 198324 | SH | DEFINED | 1 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 1691 | 22500 | SH | DEFINED | 5 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 5716 | 76060 | SH | DEFINED | 3 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 9193 | 122330 | SH | DEFINED | 17 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 545 | 7248 | SH | DEFINED | 11 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 1576 | 20965 | SH | DEFINED | 21 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 149657 | 1991438 | SH | DEFINED | 20 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 23108 | 307487 | SH | DEFINED | 19 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 77137 | 1026438 | SH | DEFINED | 18 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 206 | 2743 | SH | DEFINED | 9 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 219 | 2916 | SH | DEFINED | 2 |

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| UNITED RENTALS INC | COM | 911363109 | 49 | 2080 | SH | DEFINED | 11 |
| UNITED RENTALS INC | COM | 911363109 | 6194 | 264800 | SH | DEFINED | 6 |
| UNITED RENTALS INC | COM | 911363109 | 435 | 18618 | SH | DEFINED | 19 |
| UNITED RETAIL GROUP INC | COM | 911380103 | 365 | 27780 | SH | DEFINED | 3 |
| UNITED SEC BANCSHARES INC | SHS | 911459105 | 1636 | 61009 | SH | DEFINED | 6 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 1115 | 22563 | SH | DEFINED | 3 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 320 | 6479 | SH | DEFINED | 19 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 4 | 82 | SH | DEFINED | 11 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 92 | 1870 | SH | DEFINED | 6 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 6009 | 125000 | SH | DEFINED | 10 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 44 | 916 | SH | DEFINED | 20 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1639 | 34086 | SH | DEFINED | 23 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 9 | 190 | SH | DEFINED | 9 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 141379 | 2941100 | SH | DEFINED | 8 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 302841 | 6300000 | SH | DEFINED | 13 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1208 | 25127 | SH | DEFINED | 19 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 6139 | 127702 | SH | DEFINED | 18 |
| UNITED STATIONERS INC | COM | 913004107 | 7774 | 160291 | SH | DEFINED | 20 |
| UNITED STATIONERS INC | COM | 913004107 | 2402 | 49535 | SH | DEFINED | 18 |
| UNITED SURGICAL PARTNERS INT | COM | 913016309 | 2021 | 62850 | SH | DEFINED | 20 |
| UNITED SURGICAL PARTNERS INT | COM | 913016309 | 554 | 17225 | SH | DEFINED | 19 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 144448 | 2583581 | SH | DEFINED | 18 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 38645 | 691206 | SH | DEFINED | 6 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 181041 | 3238072 | SH | DEFINED | 20 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 64213 | 1148500 | SH | DEFINED | 21 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 8442 | 151000 | SH | DEFINED | 23 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 9601 | 171735 | SH | DEFINED | 1 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 16326 | 291998 | SH | DEFINED | 19 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 66719 | 1193333 | SH | DEFINED | 17 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 8498 | 152000 | SH | DEFINED | 7 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 15512 | 277444 | SH | DEFINED | 3 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 16938 | 302946 | SH | DEFINED | 2 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1906 | 34084 | SH | DEFINED | 5 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 182 | 3252 | SH | DEFINED | 9 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 7241 | 129508 | SH | DEFINED | 11 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 2357 | 34100 | SH | DEFINED | 23 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 8955 | 129560 | SH | DEFINED | 3 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 931 | 13463 | SH | DEFINED | 19 |
| UNITED UTILS PLC | SPONSORED ADR | 91311Q105 | 5 | 200 | SH | DEFINED | 2 |
| UNITED UTILS PLC | SPONSORED ADR | 91311Q105 | 15 | 650 | SH | DEFINED | 11 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 222810 | 3585617 | SH | DEFINED | 21 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 348116 | 5602125 | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 25881 | 416490 | SH | DEFINED | 23 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 3408 | 54837 | SH | DEFINED | 9 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1266269 | 20377682 | SH | DEFINED | 20 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1299423 | 20911211 | SH | DEFINED | 18 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 50 | 800 | SH | DEFINED | 7 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 11280 | 181525 | SH | DEFINED | 1 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 2457283 | 39544305 | SH | DEFINED | 8 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1719 | 27659 | SH | DEFINED | 5 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 662 | 10650 | SH | DEFINED | 11 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 15307 | 246325 | SH | DEFINED | 17 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 52492 | 844733 | SH | DEFINED | 3 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 142 | 2290 | SH | DEFINED | 4 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 474 | 7634 | SH | DEFINED | 2 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 29043 | 467388 | SH | DEFINED | 19 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1929 | 31036 | SH | DEFINED | 22 |
| UNITRIN INC | COM | 913275103 | 11 | 240 | SH | DEFINED | 6 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 981 | 65060 | SH | DEFINED | 20 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 4899 | 324900 | SH | DEFINED | 21 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 474 | 31400 | SH | DEFINED | 18 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 421 | 10250 | SH | DEFINED | 18 |

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| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 732 | 17800 | SH | DEFINED | 20 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 3674 | 89350 | SH | DEFINED | 21 |
| UNIVERSAL CORP VA | COM | 913456109 | 31995 | 737900 | SH | DEFINED | 6 |
| UNIVERSAL CORP VA | COM | 913456109 | 0 | 3 | SH | DEFINED | 18 |
| UNIVERSAL CORP VA | COM | 913456109 | 65 | 1500 | SH | DEFINED | 17 |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 14 | 800 | SH | DEFINED | 11 |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 10 | 600 | SH | DEFINED | 17 |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 2119 | 123000 | SH | DEFINED | 20 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 1740 | 31490 | SH | DEFINED | 3 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 6 | 100 | SH | DEFINED | 11 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 7219 | 130665 | SH | DEFINED | 6 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 0 | 1 | SH | DEFINED | 18 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 9 | 273 | SH | DEFINED | 19 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 9 | 273 | SH | DEFINED | 20 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 685 | 14665 | SH | DEFINED | 20 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 714 | 15272 | SH | DEFINED | 22 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 47 | 1000 | SH | DEFINED | 18 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 748 | 16000 | SH | DEFINED | 17 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 430 | 9200 | SH | DEFINED | 5 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 668 | 14300 | SH | DEFINED | 11 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 5880 | 125800 | SH | DEFINED | 6 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 3928 | 133625 | SH | DEFINED | 1 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 229 | 7780 | SH | DEFINED | 6 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 135 | 4600 | SH | DEFINED | 11 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 428 | 14576 | SH | DEFINED | 23 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 32 | 1102 | SH | DEFINED | 21 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 1643 | 55888 | SH | DEFINED | 19 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 122 | 4147 | SH | DEFINED | 18 |
| UNIZAN FINANCIAL CORP | COM | 91528W101 | 16 | 600 | SH | DEFINED | 11 |
| UNOVA INC | COM | 91529B106 | 2657 | 78600 | SH | DEFINED | 20 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 9 | 415 | SH | DEFINED | 2 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 75075 | 3300000 | SH | DEFINED | 13 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 6825 | 300000 | SH | DEFINED | 18 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 649 | 28529 | SH | DEFINED | 6 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 61 | 2667 | SH | DEFINED | 20 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 34 | 1500 | SH | DEFINED | 17 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 6825 | 300000 | SH | DEFINED | 10 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1781 | 78274 | SH | DEFINED | 19 |
| UPM KYMMENE CORP | SPONSORED ADR | 915436109 | 147 | 7500 | SH | DEFINED | 6 |
| UPM KYMMENE CORP | SPONSORED ADR | 915436109 | 88 | 4500 | SH | DEFINED | 2 |
| URBAN OUTFITTERS INC | COM | 917047102 | 505 | 19971 | SH | DEFINED | 21 |
| URBAN OUTFITTERS INC | COM | 917047102 | 11 | 417 | SH | DEFINED | 18 |
| URS CORP NEW | COM | 903236107 | 1076 | 28604 | SH | DEFINED | 19 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 32 | 2000 | SH | DEFINED | 19 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 32 | 2000 | SH | DEFINED | 20 |
| US BANCORP DEL | COM NEW | 902973304 | 35941 | 1202437 | SH | DEFINED | 20 |
| US BANCORP DEL | COM NEW | 902973304 | 42698 | 1428500 | SH | DEFINED | 21 |
| US BANCORP DEL | COM NEW | 902973304 | 1453 | 48600 | SH | DEFINED | 23 |
| US BANCORP DEL | COM NEW | 902973304 | 14816 | 495668 | SH | DEFINED | 19 |
| US BANCORP DEL | COM NEW | 902973304 | 6769 | 226452 | SH | DEFINED | 18 |
| US BANCORP DEL | COM NEW | 902973304 | 530 | 17744 | SH | DEFINED | 1 |
| US BANCORP DEL | COM NEW | 902973304 | 49430 | 1653715 | SH | DEFINED | 6 |
| US BANCORP DEL | COM NEW | 902973304 | 27193 | 909763 | SH | DEFINED | 2 |
| US BANCORP DEL | COM NEW | 902973304 | 317 | 10618 | SH | DEFINED | 5 |
| US BANCORP DEL | COM NEW | 902973304 | 736 | 24624 | SH | DEFINED | 11 |
| US BANCORP DEL | COM NEW | 902973304 | 35893 | 1200843 | SH | DEFINED | 17 |
| US BANCORP DEL | COM NEW | 902973304 | 256 | 8550 | SH | DEFINED | 9 |
| US BANCORP DEL | COM NEW | 902973304 | 6587 | 220381 | SH | DEFINED | 3 |
| US BANCORP DEL | COM NEW | 902973304 | 12 | 400 | SH | DEFINED | 4 |
| US LEC CORP | CL A | 90331S109 | 1 | 500 | SH | DEFINED | 11 |
| USA MOBILITY INC | COM | 90341G103 | 5 | 169 | SH | DEFINED | 19 |
| USA MOBILITY INC | COM | 90341G103 | 6540 | 235945 | SH | DEFINED | 6 |

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| USA TRUCK INC | COM | 902925106 | 7108 | 244023 | SH | DEFINED | 3 |
| USI HLDGS CORP | COM | 90333H101 | 1664 | 120866 | SH | DEFINED | 19 |
| USI HLDGS CORP | COM | 90333H101 | 16 | 1160 | SH | DEFINED | 2 |
| UST INC | COM | 902911106 | 729 | 17857 | SH | DEFINED | 20 |
| UST INC | COM | 902911106 | 1297 | 31773 | SH | DEFINED | 19 |
| UST INC | COM | 902911106 | 39 | 960 | SH | DEFINED | 2 |
| UST INC | COM | 902911106 | 661 | 16200 | SH | DEFINED | 11 |
| UST INC | COM | 902911106 | 2042 | 50000 | SH | DEFINED | 17 |
| UST INC | COM | 902911106 | 1 | 31 | SH | DEFINED | 18 |
| UST INC | COM | 902911106 | 15 | 370 | SH | DEFINED | 6 |
| UTI WORLDWIDE INC | ORD | G87210103 | 107 | 1150 | SH | DEFINED | 11 |
| UTI WORLDWIDE INC | ORD | G87210103 | 12448 | 134080 | SH | DEFINED | 1 |
| UTSTARCOM INC | COM | 918076100 | 1 | 163 | SH | DEFINED | 19 |
| V F CORP | COM | 918204108 | 89 | 1600 | SH | DEFINED | 2 |
| V F CORP | COM | 918204108 | 1875 | 33875 | SH | DEFINED | 11 |
| V F CORP | COM | 918204108 | 78 | 1402 | SH | DEFINED | 18 |
| V F CORP | COM | 918204108 | 267 | 4831 | SH | DEFINED | 20 |
| V F CORP | COM | 918204108 | 37345 | 674830 | SH | DEFINED | 3 |
| V F CORP | COM | 918204108 | 1268 | 22920 | SH | DEFINED | 19 |
| V F CORP | COM | 918204108 | 516 | 9320 | SH | DEFINED | 6 |
| VAALCO ENERGY INC | COM NEW | 91851C201 | 38 | 9000 | SH | DEFINED | 11 |
| VAIL RESORTS INC | COM | 91879Q109 | 14 | 438 | SH | DEFINED | 19 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 6 | 200 | SH | DEFINED | 17 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 1 | 51 | SH | DEFINED | 18 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 84678 | 4683500 | SH | DEFINED | 20 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 8358 | 462298 | SH | DEFINED | 18 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 253 | 14000 | SH | DEFINED | 21 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 4795 | 92925 | SH | DEFINED | 17 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 41 | 800 | SH | DEFINED | 11 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 119 | 2312 | SH | DEFINED | 2 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 33267 | 644706 | SH | DEFINED | 3 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 10143 | 196577 | SH | DEFINED | 19 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 66 | 1270 | SH | DEFINED | 9 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 3065 | 59400 | SH | DEFINED | 23 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 865 | 16757 | SH | DEFINED | 21 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 342 | 6620 | SH | DEFINED | 18 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 22 | 424 | SH | DEFINED | 20 |
| VALERO L P | COM UT LTD PRT | 91913W104 | 58 | 1114 | SH | DEFINED | 18 |
| VALLEY NATL BANCORP | COM | 919794107 | 56 | 2321 | SH | DEFINED | 18 |
| VALMONT INDS INC | COM | 920253101 | 27 | 800 | SH | DEFINED | 2 |
| VALMONT INDS INC | COM | 920253101 | 3 | 95 | SH | DEFINED | 18 |
| VALOR COMMUNICATIONS GROUP I | COM | 920255106 | 46 | 4000 | SH | DEFINED | 2 |
| VALOR COMMUNICATIONS GROUP I | COM | 920255106 | 23 | 2000 | SH | DEFINED | 11 |
| VALOR COMMUNICATIONS GROUP I | COM | 920255106 | 3 | 300 | SH | DEFINED | 9 |
| VALSPAR CORP | COM | 920355104 | 162 | 6564 | SH | DEFINED | 11 |
| VALSPAR CORP | COM | 920355104 | 3560 | 144320 | SH | DEFINED | 21 |
| VALSPAR CORP | COM | 920355104 | 7828 | 317320 | SH | DEFINED | 2 |
| VALSPAR CORP | COM | 920355104 | 1409 | 57110 | SH | DEFINED | 3 |
| VALSPAR CORP | COM | 920355104 | 607 | 24600 | SH | DEFINED | 20 |
| VALSPAR CORP | COM | 920355104 | 735 | 29807 | SH | DEFINED | 18 |
| VALUECLICK INC | COM | 92046N102 | 1269 | 70072 | SH | DEFINED | 19 |
| VALUECLICK INC | COM | 92046N102 | 2200 | 121500 | SH | DEFINED | 20 |
| VAN KAMPEN CALIF VALUE MUN I | COM | 92112B107 | 11 | 718 | SH | DEFINED | 18 |
| VAN KAMPEN HIGH INCOME TR II | SH BEN INT | 920913100 | 4 | 970 | SH | DEFINED | 18 |
| VAN KAMPEN OHIO QUALITY MUN | COM | 920923109 | 0 | 1 | SH | DEFINED | 18 |
| VAN KAMPEN PA VALUE MUN INCO | COM | 92112T108 | 41 | 3006 | SH | DEFINED | 18 |
| VAN KAMPEN TR INVT FLA MUNS | COM | 920932100 | 21 | 1414 | SH | DEFINED | 18 |
| VAN KAMPEN TR INVT GRADE MUN | COM | 920929106 | 24 | 1667 | SH | DEFINED | 18 |
| VAN KAMPEN TR INVT GRADE N Y | COM | 920931102 | 14 | 936 | SH | DEFINED | 18 |
| VAN KAMPEN VALUE MUN INCOME | COM | 921132106 | 3 | 200 | SH | DEFINED | 18 |
| VANGUARD INDEX TR | STK MRK VIPERS | 922908769 | 12187 | 98815 | SH | DEFINED | 18 |
| VANGUARD SECTOR INDEX FDS | HTH CARE VIPER | 92204A504 | 54 | 1000 | SH | DEFINED | 11 |

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| VARIAN INC | COM | 922206107 | 24 | 600 | SH | DEFINED | 2 |
| VARIAN INC | COM | 922206107 | 808 | 20300 | SH | DEFINED | 23 |
| VARIAN INC | COM | 922206107 | 19 | 480 | SH | DEFINED | 18 |
| VARIAN INC | COM | 922206107 | 12 | 302 | SH | DEFINED | 9 |
| VARIAN MED SYS INC | COM | 92220P105 | 61 | 1208 | SH | DEFINED | 9 |
| VARIAN MED SYS INC | COM | 92220P105 | 171 | 3399 | SH | DEFINED | 18 |
| VARIAN MED SYS INC | COM | 92220P105 | 35 | 700 | SH | DEFINED | 17 |
| VARIAN MED SYS INC | COM | 92220P105 | 22884 | 454585 | SH | DEFINED | 1 |
| VARIAN MED SYS INC | COM | 92220P105 | 487 | 9681 | SH | DEFINED | 19 |
| VARIAN MED SYS INC | COM | 92220P105 | 171 | 3400 | SH | DEFINED | 2 |
| VARIAN MED SYS INC | COM | 92220P105 | 739 | 14675 | SH | DEFINED | 5 |
| VARIAN MED SYS INC | COM | 92220P105 | 246 | 4883 | SH | DEFINED | 11 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 7649 | 174122 | SH | DEFINED | 20 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 1158 | 26371 | SH | DEFINED | 19 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 1065 | 24250 | SH | DEFINED | 18 |
| VASOGEN INC | COM | 92232F103 | 2 | 1000 | SH | DEFINED | 7 |
| VASOMEDICAL INC | COM | 922321104 | 3 | 10000 | SH | DEFINED | 2 |
| VCA ANTECH INC | COM | 918194101 | 4103 | 145500 | SH | DEFINED | 20 |
| VCA ANTECH INC | COM | 918194101 | 55 | 1940 | SH | DEFINED | 18 |
| VECTOR GROUP LTD | COM | 92240M108 | 7 | 397 | SH | DEFINED | 1 |
| VECTREN CORP | COM | 92240G101 | 190 | 6982 | SH | DEFINED | 2 |
| VECTREN CORP | COM | 92240G101 | 7071 | 260330 | SH | DEFINED | 6 |
| VECTREN CORP | COM | 92240G101 | 4650 | 171202 | SH | DEFINED | 3 |
| VECTREN CORP | COM | 92240G101 | 128 | 4700 | SH | DEFINED | 18 |
| VEECO INSTRS INC DEL | COM | 922417100 | 17 | 1000 | SH | DEFINED | 11 |
| VEECO INSTRS INC DEL | COM | 922417100 | 13609 | 785258 | SH | DEFINED | 3 |
| VEECO INSTRS INC DEL | COM | 922417100 | 4 | 203 | SH | DEFINED | 19 |
| VENTANA MED SYS INC | COM | 92276H106 | 1817 | 42900 | SH | DEFINED | 20 |
| VENTAS INC | COM | 92276F100 | 78 | 2421 | SH | DEFINED | 20 |
| VENTAS INC | COM | 92276F100 | 4803 | 150000 | SH | DEFINED | 22 |
| VENTAS INC | COM | 92276F100 | 61 | 1900 | SH | DEFINED | 4 |
| VENTAS INC | COM | 92276F100 | 13 | 400 | SH | DEFINED | 2 |
| VENTAS INC | COM | 92276F100 | 78 | 2421 | SH | DEFINED | 19 |
| VENTIV HEALTH INC | COM | 922793104 | 74 | 3115 | SH | DEFINED | 19 |
| VENTIV HEALTH INC | COM | 922793104 | 22981 | 972940 | SH | DEFINED | 3 |
| VENTIV HEALTH INC | COM | 922793104 | 1181 | 50000 | SH | DEFINED | 20 |
| VEOLIA ENVIRONNEMENT | SPONSORED ADR | 92334N103 | 339 | 7475 | SH | DEFINED | 11 |
| VERISIGN INC | COM | 92343E102 | 32807 | 1498055 | SH | DEFINED | 18 |
| VERISIGN INC | COM | 92343E102 | 474 | 21650 | SH | DEFINED | 11 |
| VERISIGN INC | COM | 92343E102 | 6 | 281 | SH | DEFINED | 2 |
| VERISIGN INC | COM | 92343E102 | 31043 | 1417500 | SH | DEFINED | 20 |
| VERISIGN INC | COM | 92343E102 | 315 | 14400 | SH | DEFINED | 5 |
| VERITAS DGC INC | COM | 92343P107 | 9991 | 281520 | SH | DEFINED | 3 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 531 | 17631 | SH | DEFINED | 11 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 59282 | 1968182 | SH | DEFINED | 20 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 3321 | 110245 | SH | DEFINED | 2 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 148 | 4908 | SH | DEFINED | 4 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 29484 | 978899 | SH | DEFINED | 3 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 4827 | 160267 | SH | DEFINED | 17 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 33474 | 1111359 | SH | DEFINED | 6 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1261 | 41880 | SH | DEFINED | 1 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 4692 | 155781 | SH | DEFINED | 21 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 23657 | 785429 | SH | DEFINED | 19 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 2125 | 70565 | SH | DEFINED | 22 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 190241 | 6316088 | SH | DEFINED | 18 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 3014 | 100053 | SH | DEFINED | 9 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 9030 | 299809 | SH | DEFINED | 23 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 47 | 1550 | SH | DEFINED | 7 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1038 | 34463 | SH | DEFINED | 5 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 443 | 15994 | SH | DEFINED | 19 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 74723 | 2700514 | SH | DEFINED | 20 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 53 | 1900 | SH | DEFINED | 11 |

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| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 8016 | 289715 | SH | DEFINED | 18 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 5283 | 190927 | SH | DEFINED | 21 |
| VERTICALNET INC | COM NEW | 92532L206 | 0 | 760 | SH | DEFINED | 17 |
| VERTRUE INC | COM | 92534N101 | 5020 | 142100 | SH | DEFINED | 6 |
| VERTRUE INC | COM | 92534N101 | 1231 | 34850 | SH | DEFINED | 3 |
| VIACELL INC | COM | 92554J105 | 371 | 66050 | SH | DEFINED | 3 |
| VIACELL INC | COM | 92554J105 | 3689 | 656480 | SH | DEFINED | 20 |
| VIACELL INC | COM | 92554J105 | 196 | 34920 | SH | DEFINED | 18 |
| VIACELL INC | COM | 92554J105 | 7 | 1265 | SH | DEFINED | 21 |
| VIACOM INC | CL B | 925524308 | 683 | 20953 | SH | DEFINED | 17 |
| VIACOM INC | CL B | 925524308 | 0 | 2868660 | SH | DEFINED | 20 |
| VIACOM INC | CL B | 925524308 | 71 | 2203 | SH | DEFINED | 2 |
| VIACOM INC | CL B | 925524308 | 30 | 906 | SH | DEFINED | 4 |
| VIACOM INC | CL B | 925524308 | 5702 | 174902 | SH | DEFINED | 3 |
| VIACOM INC | CL B | 925524308 | 48 | 1477 | SH | DEFINED | 11 |
| VIACOM INC | CL B | 925524308 | 525 | 16100 | SH | DEFINED | 5 |
| VIACOM INC | CL B | 925524308 | 0 | 424830 | SH | DEFINED | 19 |
| VIACOM INC | CL B | 925524308 | 1271 | 39000 | SH | DEFINED | 6 |
| VIACOM INC | CL B | 925524308 | 1 | 41 | SH | DEFINED | 1 |
| VIACOM INC | CL B | 925524308 | 0 | 16722 | SH | DEFINED | 21 |
| VIACOM INC | CL B | 925524308 | 0 | 2979706 | SH | DEFINED | 18 |
| VIACOM INC | CL B | 925524308 | 76 | 2340 | SH | DEFINED | 9 |
| VIACOM INC | CL B | 925524308 | 0 | 9012 | SH | DEFINED | 23 |
| VIACOM INC | CL A | 925524100 | 402 | 14700 | SH | DEFINED | 21 |
| VIACOM INC | CL A | 925524100 | 72 | 2190 | SH | DEFINED | 17 |
| VIACOM INC | CL A | 925524100 | 130 | 4000 | SH | DEFINED | 2 |
| VIACOM INC | CL A | 925524100 | 70 | 2568 | SH | DEFINED | 18 |
| VIACOM INC | CL B | 925524308 | 0 | 77287 | SH | DEFINED | 22 |
| VIAD CORP | COM NEW | 92552R406 | 10 | 325 | SH | DEFINED | 9 |
| VIASAT INC | COM | 92552V100 | 145 | 5423 | SH | DEFINED | 19 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 4392 | 170900 | SH | DEFINED | 3 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 19 | 730 | SH | DEFINED | 18 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 0 | 1 | SH | DEFINED | 2 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 123 | 4792 | SH | DEFINED | 20 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 1544 | 60076 | SH | DEFINED | 19 |
| VIGNETTE CORP | COM NEW | 926734401 | 11811 | 724171 | SH | DEFINED | 3 |
| VIGNETTE CORP | COM NEW | 926734401 | 11 | 682 | SH | DEFINED | 19 |
| VIGNETTE CORP | COM NEW | 926734401 | 68 | 4152 | SH | DEFINED | 20 |
| VINEYARD NATL BANCORP | COM | 927426106 | 1370 | 44410 | SH | DEFINED | 3 |
| VINEYARD NATL BANCORP | COM | 927426106 | 340 | 11024 | SH | DEFINED | 18 |
| VINTAGE PETE INC | COM | 927460105 | 48 | 900 | SH | DEFINED | 11 |
| VINTAGE PETE INC | COM | 927460105 | 1525 | 28600 | SH | DEFINED | 3 |
| VIRAGEN INC | COM NEW | 927638403 | 0 | 0 | SH | DEFINED | 18 |
| VIRCO MFG CO | COM | 927651109 | 27 | 4850 | SH | DEFINED | 11 |
| VIRGINIA COMM BANCORP INC | COM | 92778Q109 | 70 | 2422 | SH | DEFINED | 3 |
| VIOPHARMA INC | COM | 928241108 | 34459 | 1862624 | SH | DEFINED | 3 |
| VIOPHARMA INC | COM | 928241108 | 13 | 694 | SH | DEFINED | 18 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 2039 | 148149 | SH | DEFINED | 19 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 74 | 5370 | SH | DEFINED | 6 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 14 | 1032 | SH | DEFINED | 2 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 33 | 2394 | SH | DEFINED | 9 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 688 | 50000 | SH | DEFINED | 20 |
| VISTEON CORP | COM | 92839U107 | 149 | 23861 | SH | DEFINED | 19 |
| VISTEON CORP | COM | 92839U107 | 2 | 373 | SH | DEFINED | 2 |
| VISTEON CORP | COM | 92839U107 | 2 | 390 | SH | DEFINED | 9 |
| VISTEON CORP | COM | 92839U107 | 2 | 335 | SH | DEFINED | 18 |
| VITAL IMAGES INC | COM | 92846N104 | 52 | 2000 | SH | DEFINED | 2 |
| VITAL SIGNS INC | COM | 928469105 | 985 | 23010 | SH | DEFINED | 3 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 28 | 14694 | SH | DEFINED | 20 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 0 | 50 | SH | DEFINED | 2 |
| VITRAN INC | COM | 92850E107 | 359 | 19400 | SH | DEFINED | 7 |
| VITRIA TECHNOLOGY | COM NEW | 92849Q401 | 59 | 22099 | SH | DEFINED | 20 |

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| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 1628 | 51800 | SH | DEFINED | 6 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 291 | 9258 | SH | DEFINED | 9 |
| VIVUS INC | COM | 928551100 | 0 | 11 | SH | DEFINED | 2 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 3992 | 185920 | SH | DEFINED | 1 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 238 | 11097 | SH | DEFINED | 11 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 620 | 28865 | SH | DEFINED | 5 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 17043 | 815371 | SH | DEFINED | 6 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 16428 | 765180 | SH | DEFINED | 17 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 6 | 280 | SH | DEFINED | 9 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 1765 | 82219 | SH | DEFINED | 2 |
| VOLCOM INC | COM | 92864N101 | 2639 | 77600 | SH | DEFINED | 20 |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | 544 | 28600 | SH | DEFINED | 3 |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | 2054 | 108000 | SH | DEFINED | 6 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 2560 | 30670 | SH | DEFINED | 3 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 843 | 10098 | SH | DEFINED | 2 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 2088 | 25013 | SH | DEFINED | 19 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 2355 | 28216 | SH | DEFINED | 9 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 2245 | 26900 | SH | DEFINED | 21 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 9449 | 113202 | SH | DEFINED | 20 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 41 | 496 | SH | DEFINED | 18 |
| VULCAN MATLS CO | COM | 929160109 | 281 | 4150 | SH | DEFINED | 18 |
| VULCAN MATLS CO | COM | 929160109 | 15 | 225 | SH | DEFINED | 11 |
| VULCAN MATLS CO | COM | 929160109 | 1526 | 22524 | SH | DEFINED | 19 |
| VULCAN MATLS CO | COM | 929160109 | 53 | 788 | SH | DEFINED | 22 |
| W & T OFFSHORE INC | COM | 92922P106 | 24606 | 836953 | SH | DEFINED | 3 |
| W & T OFFSHORE INC | COM | 92922P106 | 593 | 20179 | SH | DEFINED | 19 |
| W & T OFFSHORE INC | COM | 92922P106 | 29 | 1000 | SH | DEFINED | 11 |
| W HLDG CO INC | COM | 929251106 | 323 | 39250 | SH | DEFINED | 20 |
| W HLDG CO INC | COM | 929251106 | 105 | 12781 | SH | DEFINED | 18 |
| W P CAREY & CO LLC | COM | 92930Y107 | 42 | 1649 | SH | DEFINED | 18 |
| W P CAREY & CO LLC | COM | 92930Y107 | 79 | 3100 | SH | DEFINED | 17 |
| W-H ENERGY SVCS INC | COM | 92925E108 | 19064 | 576312 | SH | DEFINED | 3 |
| W-H ENERGY SVCS INC | COM | 92925E108 | 80 | 2432 | SH | DEFINED | 19 |
| WABTEC CORP | COM | 929740108 | 505 | 18785 | SH | DEFINED | 18 |
| WABTEC CORP | COM | 929740108 | 12019 | 446821 | SH | DEFINED | 3 |
| WABTEC CORP | COM | 929740108 | 6626 | 246338 | SH | DEFINED | 20 |
| WABTEC CORP | COM | 929740108 | 2717 | 101021 | SH | DEFINED | 19 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 114672 | 2169345 | SH | DEFINED | 21 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 80620 | 1525161 | SH | DEFINED | 18 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 10257 | 194048 | SH | DEFINED | 23 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 749 | 14162 | SH | DEFINED | 9 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 21 | 389 | SH | DEFINED | 22 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 26447 | 500329 | SH | DEFINED | 19 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 8644 | 163517 | SH | DEFINED | 17 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 1090 | 20625 | SH | DEFINED | 7 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 397 | 7517 | SH | DEFINED | 1 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 1189 | 22488 | SH | DEFINED | 11 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 1013 | 19169 | SH | DEFINED | 2 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 4220 | 79833 | SH | DEFINED | 5 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 9734 | 184139 | SH | DEFINED | 3 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 1243 | 23515 | SH | DEFINED | 4 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 39812 | 753162 | SH | DEFINED | 20 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 63157 | 1194798 | SH | DEFINED | 6 |
| WADDELL & REED FINL INC | CL A | 930059100 | 3273 | 156100 | SH | DEFINED | 20 |
| WADDELL & REED FINL INC | CL A | 930059100 | 28 | 1350 | SH | DEFINED | 11 |
| WADDELL & REED FINL INC | CL A | 930059100 | 2092 | 107175 | SH | DEFINED | 6 |
| WAINWRIGHT BK&TR CO BOSTON M | COM | 930705108 | 970 | 96285 | SH | DEFINED | 1 |
| WAL MART STORES INC | COM | 931142103 | 227100 | 4852567 | SH | DEFINED | 21 |
| WAL MART STORES INC | COM | 931142103 | 287644 | 6146231 | SH | DEFINED | 18 |
| WAL MART STORES INC | COM | 931142103 | 5386 | 115123 | SH | DEFINED | 9 |
| WAL MART STORES INC | COM | 931142103 | 20292 | 433597 | SH | DEFINED | 17 |
| WAL MART STORES INC | COM | 931142103 | 129 | 2757 | SH | DEFINED | 22 |

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| WAL MART STORES INC | COM | 931142103 | 32858 | 702088 | SH | DEFINED | 19 |
| WAL MART STORES INC | COM | 931142103 | 19778 | 422600 | SH | DEFINED | 23 |
| WAL MART STORES INC | COM | 931142103 | 17056 | 364442 | SH | DEFINED | 6 |
| WAL MART STORES INC | COM | 931142103 | 306893 | 6557547 | SH | DEFINED | 20 |
| WAL MART STORES INC | COM | 931142103 | 11707 | 250150 | SH | DEFINED | 7 |
| WAL MART STORES INC | COM | 931142103 | 2279 | 48699 | SH | DEFINED | 1 |
| WAL MART STORES INC | COM | 931142103 | 1638 | 35000 | SH | DEFINED | 8 |
| WAL MART STORES INC | COM | 931142103 | 39676 | 847784 | SH | DEFINED | 3 |
| WAL MART STORES INC | COM | 931142103 | 49 | 1042 | SH | DEFINED | 4 |
| WAL MART STORES INC | COM | 931142103 | 3331 | 71172 | SH | DEFINED | 2 |
| WAL MART STORES INC | COM | 931142103 | 671 | 14331 | SH | DEFINED | 11 |
| WAL MART STORES INC | COM | 931142103 | 485 | 10355 | SH | DEFINED | 5 |
| WALGREEN CO | COM | 931422109 | 10987 | 248235 | SH | DEFINED | 19 |
| WALGREEN CO | COM | 931422109 | 6515 | 147193 | SH | DEFINED | 2 |
| WALGREEN CO | COM | 931422109 | 4419 | 99847 | SH | DEFINED | 3 |
| WALGREEN CO | COM | 931422109 | 1289 | 29115 | SH | DEFINED | 11 |
| WALGREEN CO | COM | 931422109 | 2260 | 51060 | SH | DEFINED | 5 |
| WALGREEN CO | COM | 931422109 | 24448 | 552372 | SH | DEFINED | 1 |
| WALGREEN CO | COM | 931422109 | 7 | 150 | SH | DEFINED | 7 |
| WALGREEN CO | COM | 931422109 | 60164 | 1359320 | SH | DEFINED | 20 |
| WALGREEN CO | COM | 931422109 | 32302 | 729824 | SH | DEFINED | 18 |
| WALGREEN CO | COM | 931422109 | 117 | 2653 | SH | DEFINED | 9 |
| WALGREEN CO | COM | 931422109 | 35298 | 797522 | SH | DEFINED | 17 |
| WALGREEN CO | COM | 931422109 | 3696 | 83500 | SH | DEFINED | 23 |
| WALGREEN CO | COM | 931422109 | 133 | 3011 | SH | DEFINED | 4 |
| WALTER INDS INC | COM | 93317Q105 | 69 | 1387 | SH | DEFINED | 19 |
| WARNACO GROUP INC | COM NEW | 934390402 | 17155 | 642020 | SH | DEFINED | 3 |
| WARWICK VALLEY TEL CO | COM | 936750108 | 223 | 11700 | SH | DEFINED | 6 |
| WASHINGTON BKG CO OAK HBR WA | COM | 937303105 | 953 | 52253 | SH | DEFINED | 6 |
| WASHINGTON FED INC | COM | 938824109 | 38 | 1658 | SH | DEFINED | 9 |
| WASHINGTON FED INC | COM | 938824109 | 246 | 10713 | SH | DEFINED | 18 |
| WASHINGTON FED INC | COM | 938824109 | 44620 | 1940816 | SH | DEFINED | 6 |
| WASHINGTON FED INC | COM | 938824109 | 38 | 1636 | SH | DEFINED | 11 |
| WASHINGTON FED INC | COM | 938824109 | 453 | 19718 | SH | DEFINED | 4 |
| WASHINGTON FED INC | COM | 938824109 | 2045 | 88968 | SH | DEFINED | 2 |
| WASHINGTON MUT INC | COM | 939322103 | 9197 | 211419 | SH | DEFINED | 19 |
| WASHINGTON MUT INC | COM | 939322103 | 13920 | 320000 | SH | DEFINED | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 3555 | 81678 | SH | DEFINED | 9 |
| WASHINGTON MUT INC | COM | 939322103 | 4957 | 113965 | SH | DEFINED | 18 |
| WASHINGTON MUT INC | COM | 939322103 | 2783 | 63975 | SH | DEFINED | 21 |
| WASHINGTON MUT INC | COM | 939322103 | 178 | 4090 | SH | DEFINED | 7 |
| WASHINGTON MUT INC | COM | 939322103 | 43677 | 1004058 | SH | DEFINED | 8 |
| WASHINGTON MUT INC | COM | 939322103 | 35168 | 808466 | SH | DEFINED | 6 |
| WASHINGTON MUT INC | COM | 939322103 | 593 | 13640 | SH | DEFINED | 5 |
| WASHINGTON MUT INC | COM | 939322103 | 125 | 2875 | SH | DEFINED | 11 |
| WASHINGTON MUT INC | COM | 939322103 | 3035 | 69765 | SH | DEFINED | 17 |
| WASHINGTON MUT INC | COM | 939322103 | 1647 | 37860 | SH | DEFINED | 3 |
| WASHINGTON MUT INC | COM | 939322103 | 1685 | 38736 | SH | DEFINED | 4 |
| WASHINGTON MUT INC | COM | 939322103 | 1380 | 31731 | SH | DEFINED | 2 |
| WASHINGTON MUT INC | COM | 939322103 | 56 | 1284 | SH | DEFINED | 22 |
| WASHINGTON MUT INC | COM | 939322103 | 1726 | 39668 | SH | DEFINED | 20 |
| WASHINGTON POST CO | CL B | 939640108 | 138 | 180 | SH | DEFINED | 21 |
| WASHINGTON POST CO | CL B | 939640108 | 5147 | 6728 | SH | DEFINED | 20 |
| WASHINGTON POST CO | CL B | 939640108 | 1939 | 2535 | SH | DEFINED | 17 |
| WASHINGTON POST CO | CL B | 939640108 | 563 | 736 | SH | DEFINED | 18 |
| WASHINGTON POST CO | CL B | 939640108 | 350 | 457 | SH | DEFINED | 11 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 24 | 800 | SH | DEFINED | 11 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 48 | 1575 | SH | DEFINED | 9 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 243 | 8006 | SH | DEFINED | 2 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 123 | 4050 | SH | DEFINED | 17 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 16 | 540 | SH | DEFINED | 18 |
| WASTE CONNECTIONS INC | COM | 941053100 | 26 | 750 | SH | DEFINED | 17 |

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| WASTE CONNECTIONS INC | COM | | 941053100 | 11 | 307 | SH | DEFINED | 9 |
| WASTE CONNECTIONS INC | DBCV | 5/0 | 941053AE0 | 234413 | 2100000 | SH | DEFINED | 20 |
| WASTE CONNECTIONS INC | DBCV | 5/0 | 941053AE0 | 16475 | 16475000 | PRN | DEFINED | 21 |
| WASTE INDUSTRIES USA INC | COM | | 941057101 | 10 | 800 | SH | DEFINED | 11 |
| WASTE INDUSTRIES USA INC | COM | | 941057101 | 1421 | 110313 | SH | DEFINED | 6 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 152 | 5000 | SH | DEFINED | 11 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 9242 | 304524 | SH | DEFINED | 5 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 104721 | 3450439 | SH | DEFINED | 10 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 665 | 21906 | SH | DEFINED | 21 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 2515 | 82875 | SH | DEFINED | 9 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 703 | 23147 | SH | DEFINED | 17 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 16172 | 532842 | SH | DEFINED | 4 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 30 | 1000 | SH | DEFINED | 2 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 429 | 14140 | SH | DEFINED | 7 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 11 | 350 | SH | DEFINED | 1 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 117843 | 3882788 | SH | DEFINED | 20 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 122567 | 4038461 | SH | DEFINED | 18 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 3278 | 108005 | SH | DEFINED | 19 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 670912 | 22105828 | SH | DEFINED | 8 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 402 | 13250 | SH | DEFINED | 6 |
| WATER PIK TECHNOLOGIES INC | COM | | 94113U100 | 6 | 300 | SH | DEFINED | 11 |
| WATER PIK TECHNOLOGIES INC | COM | | 94113U100 | 2840 | 132300 | SH | DEFINED | 6 |
| WATERS CORP | COM | | 941848103 | 19 | 500 | SH | DEFINED | 9 |
| WATERS CORP | COM | | 941848103 | 2881 | 76217 | SH | DEFINED | 19 |
| WATERS CORP | COM | | 941848103 | 1787 | 47269 | SH | DEFINED | 17 |
| WATERS CORP | COM | | 941848103 | 1222 | 32328 | SH | DEFINED | 20 |
| WATERS CORP | COM | | 941848103 | 15 | 400 | SH | DEFINED | 1 |
| WATSCO INC | COM | | 942622200 | 4 | 65 | SH | DEFINED | 18 |
| WATSCO INC | COM | | 942622200 | 21206 | 354560 | SH | DEFINED | 3 |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 205 | 6300 | SH | DEFINED | 5 |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 18807 | 578510 | SH | DEFINED | 6 |
| WATSON PHARMACEUTICALS INC | DBCV | 1.750% 3/1 | 942683AC7 | 368 | 368000 | PRN | DEFINED | 21 |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 50 | 1547 | SH | DEFINED | 18 |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 44 | 1349 | SH | DEFINED | 22 |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 8 | 250 | SH | DEFINED | 9 |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 1372 | 42211 | SH | DEFINED | 19 |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 2985 | 91824 | SH | DEFINED | 20 |
| WATSON WYATT & CO HLDGS | CL A | | 942712100 | 511 | 18300 | SH | DEFINED | 18 |
| WATSON WYATT & CO HLDGS | CL A | | 942712100 | 7325 | 262545 | SH | DEFINED | 20 |
| WATTS WATER TECHNOLOGIES INC | CL A | | 942749102 | 1 | 28 | SH | DEFINED | 18 |
| WATTS WATER TECHNOLOGIES INC | CL A | | 942749102 | 18 | 600 | SH | DEFINED | 11 |
| WCI CMNTYS INC | COM | | 92923C104 | 1266 | 47150 | SH | DEFINED | 19 |
| WCI CMNTYS INC | COM | | 92923C104 | 2137 | 79600 | SH | DEFINED | 6 |
| WCI CMNTYS INC | COM | | 92923C104 | 12548 | 467320 | SH | DEFINED | 3 |
| WD-40 CO | COM | | 929236107 | 150 | 5700 | SH | DEFINED | 3 |
| WEATHERFORD INTERNATIONAL LT | COM | | G95089101 | 586 | 16180 | SH | DEFINED | 5 |
| WEATHERFORD INTERNATIONAL LT | COM | | G95089101 | 14 | 388 | SH | DEFINED | 2 |
| WEATHERFORD INTERNATIONAL LT | COM | | G95089101 | 99 | 2730 | SH | DEFINED | 4 |
| WEATHERFORD INTERNATIONAL LT | COM | | G95089101 | 0 | 1 | SH | DEFINED | 7 |
| WEATHERFORD INTERNATIONAL LT | COM | | G95089101 | 101 | 2800 | SH | DEFINED | 11 |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 1461 | 67525 | SH | DEFINED | 19 |
| WEBMD HEALTH CORP | CL A | | 94770V102 | 540 | 18600 | SH | DEFINED | 23 |
| WEBMETHODS INC | COM | | 94768C108 | 730 | 94700 | SH | DEFINED | 18 |
| WEBMETHODS INC | COM | | 94768C108 | 7478 | 969900 | SH | DEFINED | 21 |
| WEBMETHODS INC | COM | | 94768C108 | 1442 | 187000 | SH | DEFINED | 20 |
| WEBSENSE INC | COM | | 947684106 | 2606 | 39700 | SH | DEFINED | 23 |
| WEBSENSE INC | COM | | 947684106 | 13 | 200 | SH | DEFINED | 11 |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 1452 | 30955 | SH | DEFINED | 18 |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 523 | 11150 | SH | DEFINED | 11 |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 4435 | 94553 | SH | DEFINED | 20 |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 20292 | 432670 | SH | DEFINED | 6 |
| WEIGHT WATCHERS INTL INC NEW | COM | | 948626106 | 1 | 13 | SH | DEFINED | 18 |

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| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 85 | 2250 | SH | DEFINED | 2 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 1892 | 50030 | SH | DEFINED | 11 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 41 | 1081 | SH | DEFINED | 19 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 41 | 1081 | SH | DEFINED | 20 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 55 | 1462 | SH | DEFINED | 18 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 4312 | 114044 | SH | DEFINED | 9 |
| WEIS MKTS INC | COM | 948849104 | 34 | 800 | SH | DEFINED | 11 |
| WEIS MKTS INC | COM | 948849104 | 17 | 400 | SH | DEFINED | 9 |
| WEIS MKTS INC | COM | 948849104 | 492 | 11430 | SH | DEFINED | 3 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 16 | 400 | SH | DEFINED | 11 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 8811 | 215690 | SH | DEFINED | 21 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 1719 | 42070 | SH | DEFINED | 20 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 37778 | 924807 | SH | DEFINED | 3 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 842 | 20600 | SH | DEFINED | 18 |
| WELLMAN INC | COM | 949702104 | 494 | 72850 | SH | DEFINED | 6 |
| WELLMAN INC | COM | 949702104 | 6 | 869 | SH | DEFINED | 19 |
| WELLPOINT INC | COM | 94973V107 | 21348 | 267550 | SH | DEFINED | 3 |
| WELLPOINT INC | COM | 94973V107 | 225 | 2825 | SH | DEFINED | 5 |
| WELLPOINT INC | COM | 94973V107 | 217 | 2722 | SH | DEFINED | 2 |
| WELLPOINT INC | COM | 94973V107 | 11955 | 149837 | SH | DEFINED | 17 |
| WELLPOINT INC | COM | 94973V107 | 546 | 6840 | SH | DEFINED | 11 |
| WELLPOINT INC | COM | 94973V107 | 14104 | 176769 | SH | DEFINED | 19 |
| WELLPOINT INC | COM | 94973V107 | 317347 | 3977275 | SH | DEFINED | 8 |
| WELLPOINT INC | COM | 94973V107 | 92 | 1150 | SH | DEFINED | 1 |
| WELLPOINT INC | COM | 94973V107 | 5736 | 71890 | SH | DEFINED | 22 |
| WELLPOINT INC | COM | 94973V107 | 168956 | 2117512 | SH | DEFINED | 21 |
| WELLPOINT INC | COM | 94973V107 | 120260 | 1507202 | SH | DEFINED | 20 |
| WELLPOINT INC | COM | 94973V107 | 16 | 200 | SH | DEFINED | 9 |
| WELLPOINT INC | COM | 94973V107 | 96 | 1200 | SH | DEFINED | 4 |
| WELLPOINT INC | COM | 94973V107 | 87633 | 1098300 | SH | DEFINED | 18 |
| WELLS FARGO & CO NEW | COM | 949746101 | 30389 | 483677 | SH | DEFINED | 19 |
| WELLS FARGO & CO NEW | COM | 949746101 | 11019 | 175381 | SH | DEFINED | 2 |
| WELLS FARGO & CO NEW | COM | 949746101 | 6091 | 96950 | SH | DEFINED | 6 |
| WELLS FARGO & CO NEW | COM | 949746101 | 452 | 7193 | SH | DEFINED | 1 |
| WELLS FARGO & CO NEW | COM | 949746101 | 163 | 2600 | SH | DEFINED | 7 |
| WELLS FARGO & CO NEW | COM | 949746101 | 195542 | 3112232 | SH | DEFINED | 21 |
| WELLS FARGO & CO NEW | COM | 949746101 | 5564 | 88550 | SH | DEFINED | 23 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2878 | 45804 | SH | DEFINED | 5 |
| WELLS FARGO & CO NEW | COM | 949746101 | 223 | 3553 | SH | DEFINED | 9 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1917 | 30507 | SH | DEFINED | 11 |
| WELLS FARGO & CO NEW | COM | 949746101 | 37785 | 601381 | SH | DEFINED | 17 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1515 | 24107 | SH | DEFINED | 4 |
| WELLS FARGO & CO NEW | COM | 949746101 | 14153 | 225264 | SH | DEFINED | 3 |
| WELLS FARGO & CO NEW | COM | 949746101 | 280458 | 4463765 | SH | DEFINED | 20 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1765 | 28093 | SH | DEFINED | 22 |
| WELLS FARGO & CO NEW | COM | 949746101 | 300354 | 4780420 | SH | DEFINED | 18 |
| WELLSFORD REAL PTYS INC | COM NEW | 950240200 | 300 | 50024 | SH | DEFINED | 6 |
| WELLSFORD REAL PTYS INC | COM NEW | 950240200 | 0 | 37 | SH | DEFINED | 2 |
| WENDYS INTL INC | COM | 950590109 | 1233 | 22313 | SH | DEFINED | 19 |
| WENDYS INTL INC | COM | 950590109 | 2210 | 40000 | SH | DEFINED | 7 |
| WENDYS INTL INC | COM | 950590109 | 10 | 177 | SH | DEFINED | 2 |
| WENDYS INTL INC | COM | 950590109 | 65 | 1184 | SH | DEFINED | 18 |
| WERNER ENTERPRISES INC | COM | 950755108 | 4628 | 234900 | SH | DEFINED | 6 |
| WERNER ENTERPRISES INC | COM | 950755108 | 877 | 44518 | SH | DEFINED | 18 |
| WERNER ENTERPRISES INC | COM | 950755108 | 305 | 15475 | SH | DEFINED | 21 |
| WESBANCO INC | COM | 950810101 | 6496 | 213600 | SH | DEFINED | 6 |
| WESBANCO INC | COM | 950810101 | 12 | 408 | SH | DEFINED | 19 |
| WESBANCO INC | COM | 950810101 | 33 | 1075 | SH | DEFINED | 11 |
| WESBANCO INC | COM | 950810101 | 8 | 255 | SH | DEFINED | 2 |
| WESCO INTL INC | COM | 95082P105 | 16450 | 384966 | SH | DEFINED | 3 |
| WESCO INTL INC | COM | 95082P105 | 1640 | 38391 | SH | DEFINED | 19 |
| WEST COAST BANCORP ORE NEW | COM | 952145100 | 257 | 9720 | SH | DEFINED | 3 |

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| WEST COAST BANCORP ORE NEW | COM | 952145100 | 2290 | 86560 | SH | DEFINED | 6 |
| WEST CORP | COM | 952355105 | 638 | 15139 | SH | DEFINED | 19 |
| WEST CORP | COM | 952355105 | 1557 | 36932 | SH | DEFINED | 3 |
| WEST MARINE INC | COM | 954235107 | 801 | 57320 | SH | DEFINED | 20 |
| WEST MARINE INC | COM | 954235107 | 429 | 30670 | SH | DEFINED | 18 |
| WEST MARINE INC | COM | 954235107 | 3675 | 262860 | SH | DEFINED | 21 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 0 | 10 | SH | DEFINED | 18 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 75 | 3000 | SH | DEFINED | 11 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 7319 | 292412 | SH | DEFINED | 3 |
| WESTAFF INC | COM | 957070105 | 931 | 188113 | SH | DEFINED | 6 |
| WESTAIM CORP | COM | 956909105 | 1 | 300 | SH | DEFINED | 7 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 848 | 15974 | SH | DEFINED | 18 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 6015 | 113340 | SH | DEFINED | 21 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 3439 | 64800 | SH | DEFINED | 20 |
| WESTAR ENERGY INC | COM | 95709T100 | 4128 | 192000 | SH | DEFINED | 6 |
| WESTAR ENERGY INC | COM | 95709T100 | 23 | 1059 | SH | DEFINED | 2 |
| WESTAR ENERGY INC | COM | 95709T100 | 401 | 18630 | SH | DEFINED | 3 |
| WESTAR ENERGY INC | COM | 95709T100 | 304 | 14150 | SH | DEFINED | 18 |
| WESTAR ENERGY INC | COM | 95709T100 | 1654 | 76933 | SH | DEFINED | 19 |
| WESTAR ENERGY INC | COM | 95709T100 | 72 | 3371 | SH | DEFINED | 9 |
| WESTCORP INC | COM | 957907108 | 2596 | 38975 | SH | DEFINED | 19 |
| WESTCORP INC | COM | 957907108 | 2507 | 37642 | SH | DEFINED | 6 |
| WESTELL TECHNOLOGIES INC | CL A | 957541105 | 3540 | 786759 | SH | DEFINED | 6 |
| WESTELL TECHNOLOGIES INC | CL A | 957541105 | 204 | 45300 | SH | DEFINED | 3 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 18 | 600 | SH | DEFINED | 11 |
| WESTERN ASSET CLAYMORE US TR | COM SH BEN INT | 95766Q106 | 0 | 5 | SH | DEFINED | 18 |
| WESTERN DIGITAL CORP | COM | 958102105 | 1728 | 92835 | SH | DEFINED | 19 |
| WESTERN DIGITAL CORP | COM | 958102105 | 55909 | 3004250 | SH | DEFINED | 6 |
| WESTERN DIGITAL CORP | COM | 958102105 | 29 | 1573 | SH | DEFINED | 9 |
| WESTERN DIGITAL CORP | COM | 958102105 | 77751 | 4177894 | SH | DEFINED | 3 |
| WESTERN DIGITAL CORP | COM | 958102105 | 3759 | 202000 | SH | DEFINED | 23 |
| WESTERN DIGITAL CORP | COM | 958102105 | 928 | 49848 | SH | DEFINED | 22 |
| WESTERN DIGITAL CORP | COM | 958102105 | 928 | 49848 | SH | DEFINED | 20 |
| WESTERN GAS RES INC | COM | 958259103 | 1276 | 27093 | SH | DEFINED | 3 |
| WESTERN SIERRA BANCORP | COM | 959522103 | 3751 | 103069 | SH | DEFINED | 1 |
| WESTLAKE CHEM CORP | COM | 960413102 | 3555 | 123400 | SH | DEFINED | 6 |
| WESTLAKE CHEM CORP | COM | 960413102 | 3 | 111 | SH | DEFINED | 3 |
| WESTLAKE CHEM CORP | COM | 960413102 | 21 | 732 | SH | DEFINED | 19 |
| WESTWOOD ONE INC | COM | 961815107 | 373 | 22900 | SH | DEFINED | 20 |
| WET SEAL INC | CL A | 961840105 | 1955 | 440400 | SH | DEFINED | 3 |
| WEYERHAEUSER CO | COM | 962166104 | 41 | 616 | SH | DEFINED | 11 |
| WEYERHAEUSER CO | COM | 962166104 | 5768 | 86950 | SH | DEFINED | 21 |
| WEYERHAEUSER CO | COM | 962166104 | 516 | 7785 | SH | DEFINED | 2 |
| WEYERHAEUSER CO | COM | 962166104 | 19 | 280 | SH | DEFINED | 7 |
| WEYERHAEUSER CO | COM | 962166104 | 110 | 1659 | SH | DEFINED | 22 |
| WEYERHAEUSER CO | COM | 962166104 | 13 | 200 | SH | DEFINED | 9 |
| WEYERHAEUSER CO | COM | 962166104 | 303576 | 4576066 | SH | DEFINED | 18 |
| WEYERHAEUSER CO | COM | 962166104 | 4726 | 71236 | SH | DEFINED | 19 |
| WEYERHAEUSER CO | COM | 962166104 | 165838 | 2499813 | SH | DEFINED | 20 |
| WEYERHAEUSER CO | COM | 962166104 | 254 | 3826 | SH | DEFINED | 17 |
| WEYERHAEUSER CO | COM | 962166104 | 597 | 9000 | SH | DEFINED | 6 |
| WFS FINL INC | COM | 92923B106 | 73 | 954 | SH | DEFINED | 18 |
| WFS FINL INC | COM | 92923B106 | 2 | 20 | SH | DEFINED | 6 |
| WGL HLDGS INC | COM | 92924F106 | 32330 | 1075500 | SH | DEFINED | 6 |
| WGL HLDGS INC | COM | 92924F106 | 62 | 2050 | SH | DEFINED | 11 |
| WHIRLPOOL CORP | COM | 963320106 | 42 | 506 | SH | DEFINED | 22 |
| WHIRLPOOL CORP | COM | 963320106 | 1084 | 12941 | SH | DEFINED | 19 |
| WHIRLPOOL CORP | COM | 963320106 | 2932 | 35000 | SH | DEFINED | 6 |
| WHIRLPOOL CORP | COM | 963320106 | 42 | 500 | SH | DEFINED | 3 |
| WHIRLPOOL CORP | COM | 963320106 | 8075 | 96407 | SH | DEFINED | 18 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 755 | 1352 | SH | DEFINED | 17 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 56 | 100 | SH | DEFINED | 2 |

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| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 698 | 1250 | SH | DEFINED | 5 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 195 | 350 | SH | DEFINED | 11 |
| WHITING PETE CORP NEW | COM | 966387102 | 1708 | 42700 | SH | DEFINED | 20 |
| WHITNEY HLDG CORP | COM | 966612103 | 837 | 30375 | SH | DEFINED | 18 |
| WHITNEY HLDG CORP | COM | 966612103 | 506 | 18350 | SH | DEFINED | 11 |
| WHOLE FOODS MKT INC | COM | 966837106 | 576 | 7442 | SH | DEFINED | 19 |
| WHOLE FOODS MKT INC | COM | 966837106 | 410 | 5300 | SH | DEFINED | 5 |
| WHOLE FOODS MKT INC | COM | 966837106 | 383 | 4950 | SH | DEFINED | 11 |
| WHOLE FOODS MKT INC | COM | 966837106 | 31 | 400 | SH | DEFINED | 2 |
| WHOLE FOODS MKT INC | COM | 966837106 | 683 | 8822 | SH | DEFINED | 21 |
| WHOLE FOODS MKT INC | COM | 966837106 | 4009 | 51800 | SH | DEFINED | 23 |
| WHOLE FOODS MKT INC | COM | 966837106 | 229 | 2964 | SH | DEFINED | 18 |
| WHOLE FOODS MKT INC | COM | 966837106 | 6615 | 85470 | SH | DEFINED | 17 |
| WHOLE FOODS MKT INC | COM | 966837106 | 310 | 4000 | SH | DEFINED | 1 |
| WILD OATS MARKETS INC | COM | 96808B107 | 342 | 28291 | SH | DEFINED | 19 |
| WILD OATS MARKETS INC | COM | 96808B107 | 13 | 1100 | SH | DEFINED | 1 |
| WILD OATS MARKETS INC | COM | 96808B107 | 4 | 350 | SH | DEFINED | 2 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 816 | 20900 | SH | DEFINED | 11 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 544 | 13940 | SH | DEFINED | 17 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 818 | 20950 | SH | DEFINED | 3 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 847 | 21700 | SH | DEFINED | 5 |
| WILLIAMS CLAYTON ENERGY INC | COM | 969490101 | 90 | 2152 | SH | DEFINED | 19 |
| WILLIAMS COS INC DEL | COM | 969457100 | 13194 | 569442 | SH | DEFINED | 6 |
| WILLIAMS COS INC DEL | COM | 969457100 | 2794 | 120590 | SH | DEFINED | 11 |
| WILLIAMS COS INC DEL | COM | 969457100 | 464 | 20040 | SH | DEFINED | 3 |
| WILLIAMS COS INC DEL | COM | 969457100 | 236 | 10200 | SH | DEFINED | 17 |
| WILLIAMS COS INC DEL | COM | 969457100 | 9362 | 404046 | SH | DEFINED | 21 |
| WILLIAMS COS INC DEL | COM | 969457100 | 78840 | 3402657 | SH | DEFINED | 20 |
| WILLIAMS COS INC DEL | COM | 969457100 | 2558 | 110407 | SH | DEFINED | 19 |
| WILLIAMS COS INC DEL | COM | 969457100 | 138 | 5955 | SH | DEFINED | 22 |
| WILLIAMS COS INC DEL | COM | 969457100 | 181345 | 7826710 | SH | DEFINED | 18 |
| WILLIAMS COS INC DEL | COM | 969457100 | 106 | 4559 | SH | DEFINED | 2 |
| WILLIAMS COS INC DEL | COM | 969457100 | 6 | 250 | SH | DEFINED | 9 |
| WILLIAMS SCOTSMAN INTL INC | COM | 96950G102 | 5911 | 341500 | SH | DEFINED | 3 |
| WILLIAMS SCOTSMAN INTL INC | COM | 96950G102 | 6 | 326 | SH | DEFINED | 18 |
| WILLIAMS SONOMA INC | COM | 969904101 | 777 | 18018 | SH | DEFINED | 18 |
| WILLIAMS SONOMA INC | COM | 969904101 | 302 | 7000 | SH | DEFINED | 3 |
| WILLIAMS SONOMA INC | COM | 969904101 | 424 | 9829 | SH | DEFINED | 2 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 30 | 800 | SH | DEFINED | 17 |
| WILLOW GROVE BANCORP INC NEW | COM | 97111W101 | 50 | 3300 | SH | DEFINED | 11 |
| WILLOW GROVE BANCORP INC NEW | COM | 97111W101 | 908 | 60000 | SH | DEFINED | 1 |
| WILMINGTON TRUST CORP | COM | 971807102 | 125 | 3200 | SH | DEFINED | 11 |
| WILMINGTON TRUST CORP | COM | 971807102 | 148 | 3800 | SH | DEFINED | 17 |
| WILMINGTON TRUST CORP | COM | 971807102 | 275 | 7066 | SH | DEFINED | 19 |
| WILMINGTON TRUST CORP | COM | 971807102 | 5662 | 145510 | SH | DEFINED | 3 |
| WILMINGTON TRUST CORP | COM | 971807102 | 584 | 15000 | SH | DEFINED | 4 |
| WILMINGTON TRUST CORP | COM | 971807102 | 218 | 5600 | SH | DEFINED | 2 |
| WILSHIRE BANCORP INC | COM | 97186T108 | 3027 | 176112 | SH | DEFINED | 19 |
| WILSHIRE BANCORP INC | COM | 97186T108 | 6427 | 373880 | SH | DEFINED | 3 |
| WILSONS THE LEATHER EXPERTS | COM | 972463103 | 1808 | 498000 | SH | DEFINED | 6 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 4549 | 308000 | SH | DEFINED | 21 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 866 | 58600 | SH | DEFINED | 20 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 439 | 29700 | SH | DEFINED | 18 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 1351 | 24600 | SH | DEFINED | 20 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 420 | 7655 | SH | DEFINED | 19 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 1615 | 29410 | SH | DEFINED | 3 |
| WIRELESS TELECOM GROUP INC | COM | 976524108 | 1002 | 378200 | SH | DEFINED | 6 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 81 | 2085 | SH | DEFINED | 2 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 355 | 9100 | SH | DEFINED | 5 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 550 | 14090 | SH | DEFINED | 3 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 49 | 1250 | SH | DEFINED | 9 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 840 | 21500 | SH | DEFINED | 18 |

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| WISCONSIN ENERGY CORP | COM | 976657106 | 42 | 1070 | SH | DEFINED | 11 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 173 | 4424 | SH | DEFINED | 17 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 217 | 5560 | SH | DEFINED | 6 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 2693 | 68937 | SH | DEFINED | 19 |
| WITNESS SYS INC | COM | 977424100 | 4182 | 212590 | SH | DEFINED | 3 |
| WITNESS SYS INC | COM | 977424100 | 2351 | 119500 | SH | DEFINED | 20 |
| WITNESS SYS INC | COM | 977424100 | 513 | 26081 | SH | DEFINED | 19 |
| WMS INDS INC | COM | 929297109 | 1980 | 78900 | SH | DEFINED | 20 |
| WMS INDS INC | COM | 929297109 | 15 | 600 | SH | DEFINED | 11 |
| WMS INDS INC | COM | 929297109 | 36 | 1420 | SH | DEFINED | 18 |
| WMS INDS INC | COM | 929297109 | 1423 | 56700 | SH | DEFINED | 23 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 3 | 150 | SH | DEFINED | 1 |
| WOODHEAD INDS INC | COM | 979438108 | 337 | 24300 | SH | DEFINED | 18 |
| WOODHEAD INDS INC | COM | 979438108 | 4719 | 340243 | SH | DEFINED | 20 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 60 | 700 | SH | DEFINED | 3 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 5771 | 202500 | SH | DEFINED | 6 |
| WORLD AIR HLDGS INC | COM | 98142V104 | 1998 | 207717 | SH | DEFINED | 3 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 3 | 100 | SH | DEFINED | 18 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 88 | 2600 | SH | DEFINED | 19 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 1304 | 88830 | SH | DEFINED | 19 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 82 | 5600 | SH | DEFINED | 21 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 1370 | 93300 | SH | DEFINED | 18 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 16726 | 1139400 | SH | DEFINED | 20 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 173 | 11800 | SH | DEFINED | 3 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 1579 | 107555 | SH | DEFINED | 6 |
| WORTHINGTON INDS INC | COM | 981811102 | 19 | 1000 | SH | DEFINED | 17 |
| WORTHINGTON INDS INC | COM | 981811102 | 10 | 500 | SH | DEFINED | 11 |
| WORTHINGTON INDS INC | COM | 981811102 | 43770 | 2278500 | SH | DEFINED | 6 |
| WORTHINGTON INDS INC | COM | 981811102 | 591 | 30747 | SH | DEFINED | 19 |
| WORTHINGTON INDS INC | COM | 981811102 | 104 | 5400 | SH | DEFINED | 2 |
| WPP GROUP PLC | SPON ADR 0905 | 929309409 | 15315 | 283603 | SH | DEFINED | 10 |
| WPP GROUP PLC | SPON ADR 0905 | 929309409 | 914 | 20171 | SH | DEFINED | 6 |
| WPP GROUP PLC | SPON ADR 0905 | 929309409 | 581 | 10762 | SH | DEFINED | 17 |
| WPP GROUP PLC | SPON ADR 0905 | 929309409 | 167418 | 3100325 | SH | DEFINED | 8 |
| WPP GROUP PLC | SPON ADR 0905 | 929309409 | 231 | 4275 | SH | DEFINED | 11 |
| WPS RESOURCES CORP | COM | 92931B106 | 44 | 800 | SH | DEFINED | 18 |
| WPS RESOURCES CORP | COM | 92931B106 | 58627 | 1059980 | SH | DEFINED | 6 |
| WPS RESOURCES CORP | COM | 92931B106 | 1587 | 28700 | SH | DEFINED | 3 |
| WPS RESOURCES CORP | COM | 92931B106 | 11986 | 216700 | SH | DEFINED | 20 |
| WPS RESOURCES CORP | COM | 92931B106 | 179 | 3240 | SH | DEFINED | 9 |
| WPS RESOURCES CORP | COM | 92931B106 | 61 | 1100 | SH | DEFINED | 17 |
| WRIGHT EXPRESS CORP | COM | 98233Q105 | 25705 | 1168400 | SH | DEFINED | 21 |
| WRIGHT EXPRESS CORP | COM | 98233Q105 | 3775 | 171600 | SH | DEFINED | 20 |
| WRIGHT EXPRESS CORP | COM | 98233Q105 | 315 | 14300 | SH | DEFINED | 11 |
| WRIGHT EXPRESS CORP | COM | 98233Q105 | 1275 | 57975 | SH | DEFINED | 18 |
| WRIGLEY WM JR CO | COM | 982526105 | 169 | 2540 | SH | DEFINED | 2 |
| WRIGLEY WM JR CO | COM | 982526105 | 206 | 3100 | SH | DEFINED | 11 |
| WRIGLEY WM JR CO | COM | 982526105 | 7 | 100 | SH | DEFINED | 4 |
| WRIGLEY WM JR CO | COM | 982526105 | 2303 | 34631 | SH | DEFINED | 19 |
| WRIGLEY WM JR CO | COM | 982526105 | 7492 | 112682 | SH | DEFINED | 1 |
| WRIGLEY WM JR CO | COM | 982526105 | 47 | 700 | SH | DEFINED | 17 |
| WRIGLEY WM JR CO | COM | 982526105 | 13 | 200 | SH | DEFINED | 9 |
| WRIGLEY WM JR CO | COM | 982526105 | 3833 | 57645 | SH | DEFINED | 21 |
| WRIGLEY WM JR CO | COM | 982526105 | 245283 | 3689025 | SH | DEFINED | 20 |
| WRIGLEY WM JR CO | COM | 982526105 | 416907 | 6270219 | SH | DEFINED | 18 |
| WSFS FINL CORP | COM | 929328102 | 288 | 4700 | SH | DEFINED | 3 |
| WSFS FINL CORP | COM | 929328102 | 1917 | 31300 | SH | DEFINED | 6 |
| WSFS FINL CORP | COM | 929328102 | 992 | 16198 | SH | DEFINED | 19 |
| WSFS FINL CORP | COM | 929328102 | 245 | 4000 | SH | DEFINED | 11 |
| WYETH | COM | 983024100 | 28 | 600 | SH | DEFINED | 4 |
| WYETH | PFD CV \$2 | 983024209 | 58 | 36 | SH | DEFINED | 18 |
| WYETH | COM | 983024100 | 7287 | 158165 | SH | DEFINED | 3 |

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| WYETH | COM | 983024100 | 402769 | 8742549 | SH | DEFINED | 18 |
| WYETH | COM | 983024100 | 3897 | 84596 | SH | DEFINED | 22 |
| WYETH | COM | 983024100 | 23786 | 516300 | SH | DEFINED | 23 |
| WYETH | COM | 983024100 | 179 | 3886 | SH | DEFINED | 9 |
| WYETH | COM | 983024100 | 16037 | 348102 | SH | DEFINED | 19 |
| WYETH | COM | 983024100 | 245607 | 5331172 | SH | DEFINED | 20 |
| WYETH | COM | 983024100 | 42857 | 930260 | SH | DEFINED | 21 |
| WYETH | COM | 983024100 | 1348 | 29256 | SH | DEFINED | 1 |
| WYETH | COM | 983024100 | 40786 | 888613 | SH | DEFINED | 6 |
| WYETH | COM | 983024100 | 1818 | 39458 | SH | DEFINED | 5 |
| WYETH | COM | 983024100 | 1025 | 22245 | SH | DEFINED | 11 |
| WYETH | COM | 983024100 | 16569 | 359638 | SH | DEFINED | 17 |
| WYETH | COM | 983024100 | 5160 | 112000 | SH | DEFINED | 7 |
| WYETH | COM | 983024100 | 4545 | 98655 | SH | DEFINED | 2 |
| WYNN RESORTS LTD | COM | 983134107 | 3 | 55 | SH | DEFINED | 2 |
| WYNN RESORTS LTD | COM | 983134107 | 0 | 7 | SH | DEFINED | 18 |
| WYNN RESORTS LTD | COM | 983134107 | 1322 | 24100 | SH | DEFINED | 23 |
| XCEL ENERGY INC | COM | 98389B100 | 17 | 897 | SH | DEFINED | 18 |
| XCEL ENERGY INC | COM | 98389B100 | 90 | 4890 | SH | DEFINED | 17 |
| XCEL ENERGY INC | COM | 98389B100 | 67 | 3604 | SH | DEFINED | 11 |
| XCEL ENERGY INC | COM | 98389B100 | 157 | 8499 | SH | DEFINED | 2 |
| XCEL ENERGY INC | COM | 98389B100 | 68 | 3682 | SH | DEFINED | 22 |
| XCEL ENERGY INC | COM | 98389B100 | 732 | 39680 | SH | DEFINED | 6 |
| XCEL ENERGY INC | COM | 98389B100 | 186 | 10093 | SH | DEFINED | 9 |
| XCEL ENERGY INC | COM | 98389B100 | 1428 | 77351 | SH | DEFINED | 19 |
| XENOPORT INC | COM | 98411C100 | 229 | 12771 | SH | DEFINED | 3 |
| XEROX CORP | COM | 984121103 | 3296 | 225000 | SH | DEFINED | 3 |
| XEROX CORP | COM | 984121103 | 40 | 2750 | SH | DEFINED | 4 |
| XEROX CORP | COM | 984121103 | 3507 | 239389 | SH | DEFINED | 20 |
| XEROX CORP | COM | 984121103 | 6852 | 467693 | SH | DEFINED | 19 |
| XEROX CORP | COM | 984121103 | 225 | 15330 | SH | DEFINED | 6 |
| XEROX CORP | COM | 984121103 | 204 | 13937 | SH | DEFINED | 18 |
| XEROX CORP | COM | 984121103 | 4 | 302 | SH | DEFINED | 9 |
| XEROX CORP | COM | 984121103 | 24 | 1672 | SH | DEFINED | 2 |
| XILINX INC | COM | 983919101 | 48797 | 1935622 | SH | DEFINED | 20 |
| XILINX INC | COM | 983919101 | 4 | 150 | SH | DEFINED | 9 |
| XILINX INC | COM | 983919101 | 14981 | 594245 | SH | DEFINED | 18 |
| XILINX INC | COM | 983919101 | 234 | 9270 | SH | DEFINED | 21 |
| XILINX INC | COM | 983919101 | 700 | 27750 | SH | DEFINED | 22 |
| XILINX INC | COM | 983919101 | 183 | 7266 | SH | DEFINED | 23 |
| XILINX INC | COM | 983919101 | 790 | 31340 | SH | DEFINED | 17 |
| XILINX INC | COM | 983919101 | 1701 | 67479 | SH | DEFINED | 19 |
| XL CAP LTD | CL A | G98255105 | 411 | 6100 | SH | DEFINED | 11 |
| XL CAP LTD | CL A | G98255105 | 118419 | 1757475 | SH | DEFINED | 8 |
| XL CAP LTD | CL A | G98255105 | 462 | 6850 | SH | DEFINED | 5 |
| XL CAP LTD | CL A | G98255105 | 25 | 364 | SH | DEFINED | 6 |
| XL CAP LTD | CL A | G98255105 | 24247 | 359851 | SH | DEFINED | 17 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 4 | 160 | SH | DEFINED | 2 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 2289 | 83900 | SH | DEFINED | 10 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 98208 | 3600000 | SH | DEFINED | 13 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 15686 | 575000 | SH | DEFINED | 20 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 922 | 33793 | SH | DEFINED | 9 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 362 | 13260 | SH | DEFINED | 17 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 138 | 5053 | SH | DEFINED | 18 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 185372 | 6795155 | SH | DEFINED | 8 |
| XTO ENERGY INC | COM | 98385X106 | 50 | 1134 | SH | DEFINED | 11 |
| XTO ENERGY INC | COM | 98385X106 | 6323 | 143910 | SH | DEFINED | 3 |
| XTO ENERGY INC | COM | 98385X106 | 3383 | 76983 | SH | DEFINED | 19 |
| XTO ENERGY INC | COM | 98385X106 | 8153 | 185558 | SH | DEFINED | 20 |
| XTO ENERGY INC | COM | 98385X106 | 642 | 14600 | SH | DEFINED | 23 |
| XTO ENERGY INC | COM | 98385X106 | 2077 | 47270 | SH | DEFINED | 18 |
| XTO ENERGY INC | COM | 98385X106 | 9 | 200 | SH | DEFINED | 17 |

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|------------------------------|------|-----------|---------|----------|----|---------|----|
| XTO ENERGY INC | COM | 98385X106 | 25326 | 576382 | SH | DEFINED | 1 |
| XYRATEX LTD | COM | G98268108 | 930 | 52580 | SH | DEFINED | 3 |
| YADKIN VY BK&TR CO ELKIN N C | COM | 984308106 | 807 | 55452 | SH | DEFINED | 6 |
| YAHOO INC | COM | 984332106 | 1327 | 33872 | SH | DEFINED | 5 |
| YAHOO INC | COM | 984332106 | 267 | 6812 | SH | DEFINED | 11 |
| YAHOO INC | COM | 984332106 | 54 | 1388 | SH | DEFINED | 2 |
| YAHOO INC | COM | 984332106 | 105786 | 2700000 | SH | DEFINED | 13 |
| YAHOO INC | COM | 984332106 | 1131122 | 28869870 | SH | DEFINED | 8 |
| YAHOO INC | COM | 984332106 | 116 | 2970 | SH | DEFINED | 17 |
| YAHOO INC | COM | 984332106 | 266964 | 6813790 | SH | DEFINED | 20 |
| YAHOO INC | COM | 984332106 | 14260 | 363964 | SH | DEFINED | 19 |
| YAHOO INC | COM | 984332106 | 3470 | 88560 | SH | DEFINED | 9 |
| YAHOO INC | COM | 984332106 | 850 | 21700 | SH | DEFINED | 23 |
| YAHOO INC | COM | 984332106 | 43506 | 1110407 | SH | DEFINED | 21 |
| YAHOO INC | COM | 984332106 | 156143 | 3985277 | SH | DEFINED | 10 |
| YAHOO INC | COM | 984332106 | 411255 | 10496554 | SH | DEFINED | 18 |
| YAMANA GOLD INC | COM | 98462Y100 | 8062 | 1219700 | SH | DEFINED | 6 |
| YAMANA GOLD INC | COM | 98462Y100 | 653 | 99000 | SH | DEFINED | 7 |
| YANKEE CANDLE INC | COM | 984757104 | 6 | 225 | SH | DEFINED | 2 |
| YANKEE CANDLE INC | COM | 984757104 | 102 | 4000 | SH | DEFINED | 3 |
| YANKEE CANDLE INC | COM | 984757104 | 8102 | 316500 | SH | DEFINED | 6 |
| YANKEE CANDLE INC | COM | 984757104 | 664 | 25950 | SH | DEFINED | 11 |
| YANKEE CANDLE INC | COM | 984757104 | 478 | 18653 | SH | DEFINED | 19 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 298 | 8600 | SH | DEFINED | 11 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 236 | 6800 | SH | DEFINED | 9 |
| YELLOW ROADWAY CORP | COM | 985577105 | 22418 | 502529 | SH | DEFINED | 3 |
| YELLOW ROADWAY CORP | COM | 985577105 | 287 | 6272 | SH | DEFINED | 19 |
| YELLOW ROADWAY CORP | COM | 985577105 | 8987 | 196476 | SH | DEFINED | 20 |
| YELLOW ROADWAY CORP | COM | 985577105 | 2 | 40 | SH | DEFINED | 18 |
| YELLOW ROADWAY CORP | COM | 985577105 | 22 | 500 | SH | DEFINED | 9 |
| YUM BRANDS INC | COM | 988498101 | 7 | 140 | SH | DEFINED | 9 |
| YUM BRANDS INC | COM | 988498101 | 419 | 8933 | SH | DEFINED | 11 |
| YUM BRANDS INC | COM | 988498101 | 72 | 1530 | SH | DEFINED | 2 |
| YUM BRANDS INC | COM | 988498101 | 18802 | 401066 | SH | DEFINED | 17 |
| YUM BRANDS INC | COM | 988498101 | 7 | 156 | SH | DEFINED | 20 |
| YUM BRANDS INC | COM | 988498101 | 3580 | 76369 | SH | DEFINED | 19 |
| YUM BRANDS INC | COM | 988498101 | 5213 | 111209 | SH | DEFINED | 18 |
| YUM BRANDS INC | COM | 988498101 | 213 | 4550 | SH | DEFINED | 6 |
| ZALE CORP NEW | COM | 988858106 | 34516 | 1372400 | SH | DEFINED | 6 |
| ZARLINK SEMICONDUCTOR INC | COM | 989139100 | 1695 | 889700 | SH | DEFINED | 7 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 214 | 4994 | SH | DEFINED | 18 |
| ZENITH NATL INS CORP | COM | 989390109 | 21854 | 473842 | SH | DEFINED | 6 |
| ZENITH NATL INS CORP | COM | 989390109 | 31112 | 674580 | SH | DEFINED | 3 |
| ZIMMER HLDGS INC | COM | 98956P102 | 67 | 990 | SH | DEFINED | 7 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1547 | 22937 | SH | DEFINED | 20 |
| ZIMMER HLDGS INC | COM | 98956P102 | 9892 | 146677 | SH | DEFINED | 17 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1881 | 27891 | SH | DEFINED | 18 |
| ZIMMER HLDGS INC | COM | 98956P102 | 343 | 5083 | SH | DEFINED | 11 |
| ZIMMER HLDGS INC | COM | 98956P102 | 980 | 14538 | SH | DEFINED | 2 |
| ZIMMER HLDGS INC | COM | 98956P102 | 340 | 5035 | SH | DEFINED | 5 |
| ZIMMER HLDGS INC | COM | 98956P102 | 2645 | 39225 | SH | DEFINED | 1 |
| ZIMMER HLDGS INC | COM | 98956P102 | 6305 | 93495 | SH | DEFINED | 19 |
| ZIONS BANCORPORATION | COM | 989701107 | 98 | 1300 | SH | DEFINED | 4 |
| ZIONS BANCORPORATION | COM | 989701107 | 982 | 13000 | SH | DEFINED | 21 |
| ZIONS BANCORPORATION | COM | 989701107 | 3419 | 45246 | SH | DEFINED | 18 |
| ZIONS BANCORPORATION | COM | 989701107 | 2080 | 27532 | SH | DEFINED | 19 |
| ZIONS BANCORPORATION | COM | 989701107 | 31212 | 413079 | SH | DEFINED | 20 |
| ZIONS BANCORPORATION | COM | 989701107 | 3037 | 40190 | SH | DEFINED | 11 |
| ZIONS BANCORPORATION | COM | 989701107 | 17145 | 226905 | SH | DEFINED | 1 |
| ZIONS BANCORPORATION | COM | 989701107 | 13526 | 179010 | SH | DEFINED | 3 |
| ZIONS BANCORPORATION | COM | 989701107 | 190 | 2520 | SH | DEFINED | 6 |
| ZOLL MED CORP | COM | 989922109 | 612 | 24300 | SH | DEFINED | 3 |

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|---------------------------|-----|-----------|-------|--------|----|---------|----|
| ZORAN CORP | COM | 98975F101 | 16149 | 996253 | SH | DEFINED | 3 |
| ZORAN CORP | COM | 98975F101 | 3318 | 204662 | SH | DEFINED | 19 |
| ZWEIG FD | COM | 989834106 | 8 | 1609 | SH | DEFINED | 18 |
| ZWEIG TOTAL RETURN FD INC | COM | 989837109 | 0 | 101 | SH | DEFINED | 18 |
| ZWEIG TOTAL RETURN FD INC | COM | 989837109 | 47 | 10075 | SH | DEFINED | 2 |
| ZYGO CORP | COM | 989855101 | 262 | 17850 | SH | DEFINED | 3 |